

# QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol EURUSD Period H1 : 01.01.2001 - 31.12.2001  
Initial deposit 1000.0  
Parameters -

## TOTAL PROFIT

**\$ -131.39**

PROFIT IN PIPS -1173 PIPS  
YRLY AVG PROFIT \$ -131.5  
YRLY AVG % RET -13.15 %  
CAGR -13.14 %

## # OF TRADES

**50**

## SHARPE RATIO

**-0.14**

## PROFIT FACTOR

**0.67**

## RETURN / DD RATIO

**-0.77**

## WINNING %

**74 %**

## DRAWDOWN

**\$ 170.55**

## % DRAWDOWN

**16.93 %**

## DAILY AVG PROFIT

**\$ -0.36**

## MTHLY AVG PROFIT

**\$ -10.95**

## AVERAGE TRADE

**\$ -2.63**

## ANNUAL% / MAX DD%

**-0.78**

## R EXPECTANCY

**-0.09 R**

## R EXP SCORE

**-4.35 R**

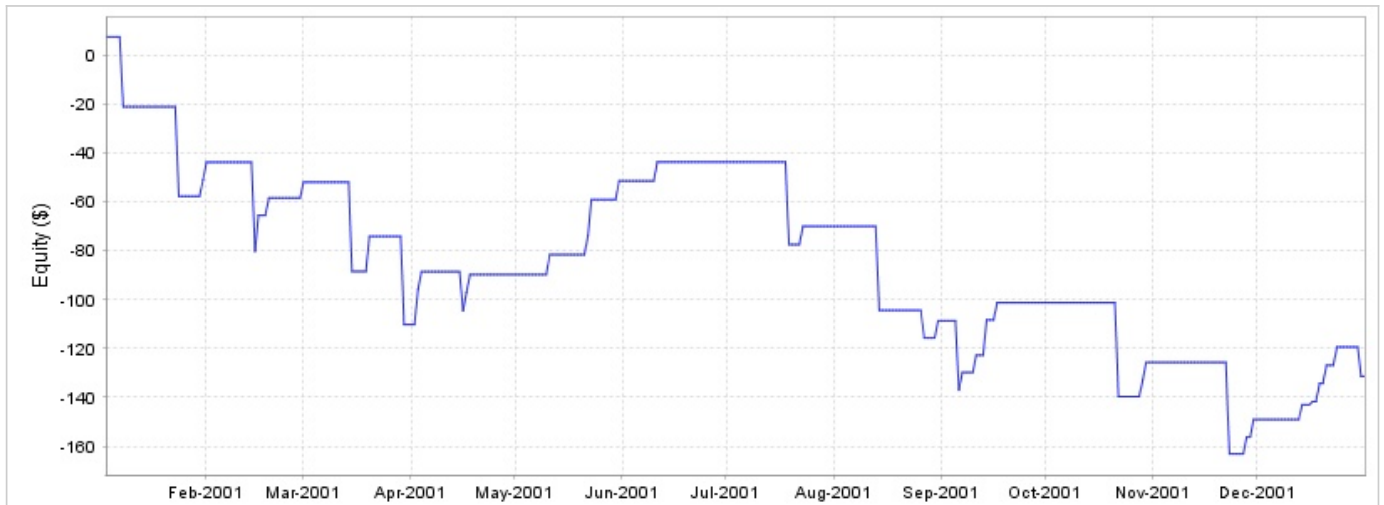
## SQN

**-1.09**

## SQN SCORE

**-0.27**

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2001	-51.07	-7.38	-51.77	20.44	38.32	7.75	-26.3	-38.7	7.43	-24.45	-23.33	17.67	-131.39

## STATS

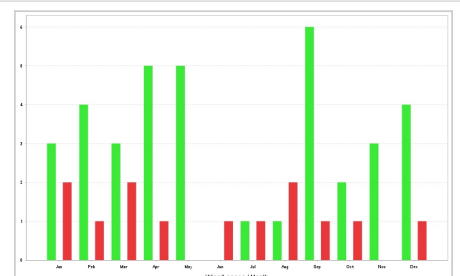
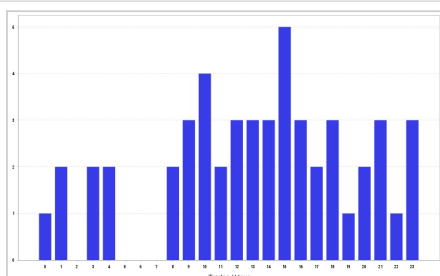
### Strategy

Wins/Losses Ratio	2.85	Payout Ratio (Avg Win/Loss)	0.23	Average # of Bars in Trade	0
AHPR	-0.26	Z-Score	0.47	Z-Probability	31.92 %
Expectancy	-2.63	Deviation	\$ 17.12	Exposure	-999999999 %
Stagnation in Days	365	Stagnation in %	100 %		

### Trades

		# of Wins	37	# of Losses	13	# of Cancelled/Expired	0
Gross Profit	\$ 261.74	Gross Loss	\$ -393.13	Average Win	\$ 7.07	Average Loss	\$ -30.24
Largest Win	\$ 8.17	Largest Loss	\$ -38.42	Max Consec Wins	8	Max Consec Losses	2
Avg Consec Wins	3.36	Avg Consec Loss	1.18	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

## CHARTS





## TRADES

Ticket	Type	Open time	Open price	Size	Close time	Close price	Profit/Loss	Comment
1	Sell	01.01.2001 18:45:00	0.9397	0.01	03.01.2001 20:22:00	0.93234	\$ 7.43	
2	Sell	03.01.2001 21:00:00	0.9298	0.01	08.01.2001 00:01:00	0.95854	\$ -28.56	
3	Buy	08.01.2001 01:00:00	0.95864	0.01	24.01.2001 15:17:00	0.9235	\$ -36.64	
4	Buy	24.01.2001 19:00:00	0.92654	0.01	31.01.2001 20:20:00	0.9339	\$ 6.7	
5	Buy	31.01.2001 21:00:00	0.93334	0.01	01.02.2001 03:07:00	0.9407	\$ 7.27	
6	Buy	01.02.2001 04:00:00	0.93994	0.01	15.02.2001 16:37:00	0.9048	\$ -36.45	
7	Buy	16.02.2001 00:03:00	0.90574	0.01	16.02.2001 08:05:00	0.9131	\$ 7.36	
8	Buy	16.02.2001 09:00:00	0.90614	0.01	16.02.2001 14:35:00	0.9135	\$ 7.36	
9	Buy	16.02.2001 15:00:00	0.91444	0.01	19.02.2001 11:31:00	0.9218	\$ 7.08	
10	Buy	19.02.2001 12:00:00	0.92124	0.01	01.03.2001 14:21:00	0.9286	\$ 6.42	
11	Buy	01.03.2001 15:00:00	0.93114	0.01	15.03.2001 18:38:00	0.896	\$ -36.45	
12	Buy	16.03.2001 01:00:00	0.89824	0.01	20.03.2001 08:03:00	0.9056	\$ 6.98	
13	Buy	20.03.2001 09:00:00	0.90394	0.01	20.03.2001 22:51:00	0.9113	\$ 7.36	
14	Buy	20.03.2001 23:01:00	0.91124	0.01	30.03.2001 19:29:00	0.8761	\$ -36.08	
15	Buy	30.03.2001 23:01:00	0.87744	0.01	03.04.2001 08:43:00	0.8848	\$ 6.98	
16	Buy	03.04.2001 09:00:00	0.88654	0.01	03.04.2001 19:51:00	0.8939	\$ 7.36	
17	Buy	03.04.2001 20:01:00	0.89374	0.01	04.04.2001 13:16:00	0.9011	\$ 7.27	
18	Buy	04.04.2001 14:00:00	0.90344	0.01	16.04.2001 00:01:00	0.8886	\$ -15.97	
19	Sell	16.04.2001 04:00:00	0.8896	0.01	17.04.2001 10:18:00	0.88224	\$ 7.4	
20	Sell	17.04.2001 11:00:00	0.8817	0.01	18.04.2001 16:28:00	0.87434	\$ 7.4	
21	Sell	18.04.2001 22:00:00	0.8853	0.01	11.05.2001 11:25:00	0.87794	\$ 8.17	
22	Sell	11.05.2001 12:00:00	0.8761	0.01	22.05.2001 13:09:00	0.86874	\$ 7.75	
23	Sell	22.05.2001 14:00:00	0.8682	0.01	23.05.2001 09:41:00	0.86084	\$ 7.4	
24	Sell	23.05.2001 10:00:00	0.863	0.01	23.05.2001 20:09:00	0.85564	\$ 7.36	
25	Sell	23.05.2001 21:00:00	0.8564	0.01	31.05.2001 09:56:00	0.84904	\$ 7.64	
26	Sell	31.05.2001 10:00:00	0.8494	0.01	11.06.2001 16:39:00	0.84204	\$ 7.75	
27	Sell	11.06.2001 17:00:00	0.8418	0.01	19.07.2001 10:58:00	0.87694	\$ -33.8	
28	Sell	19.07.2001 14:00:00	0.8735	0.01	23.07.2001 15:00:00	0.86614	\$ 7.5	
29	Sell	23.07.2001 16:00:00	0.8672	0.01	14.08.2001 17:15:00	0.90234	\$ -34.36	
30	Sell	15.08.2001 03:00:00	0.9029	0.01	27.08.2001 00:01:00	0.91464	\$ -11.32	

31	Buy	27.08.2001 11:00:00	0.91164	0.01	31.08.2001 07:12:00	0.919	\$ 6.98
32	Buy	31.08.2001 08:00:00	0.91884	0.01	06.09.2001 09:20:00	0.8837	\$ -35.7
33	Buy	06.09.2001 12:00:00	0.88754	0.01	06.09.2001 17:59:00	0.8949	\$ 7.36
34	Buy	06.09.2001 18:00:00	0.89474	0.01	07.09.2001 14:35:00	0.9021	\$ 7.27
35	Buy	07.09.2001 15:00:00	0.90374	0.01	11.09.2001 17:06:00	0.9111	\$ 6.98
36	Buy	11.09.2001 18:00:00	0.91124	0.01	14.09.2001 12:45:00	0.9186	\$ 7.08
37	Buy	14.09.2001 13:00:00	0.91774	0.01	14.09.2001 14:37:00	0.9251	\$ 7.36
38	Buy	14.09.2001 15:00:00	0.92124	0.01	17.09.2001 09:13:00	0.9286	\$ 7.08
39	Buy	17.09.2001 10:00:00	0.92964	0.01	22.10.2001 15:41:00	0.8945	\$ -38.42
40	Buy	22.10.2001 20:00:00	0.89254	0.01	29.10.2001 14:08:00	0.8999	\$ 6.7
41	Buy	29.10.2001 15:00:00	0.90104	0.01	30.10.2001 16:01:00	0.9084	\$ 7.27
42	Buy	30.10.2001 17:00:00	0.90904	0.01	23.11.2001 17:25:00	0.8739	\$ -37.39
43	Buy	23.11.2001 23:00:00	0.87854	0.01	28.11.2001 07:17:00	0.8859	\$ 6.89
44	Buy	28.11.2001 08:00:00	0.88624	0.01	30.11.2001 15:04:00	0.8936	\$ 7.17
45	Buy	30.11.2001 16:00:00	0.89374	0.01	14.12.2001 09:34:00	0.9011	\$ 6.05
46	Buy	14.12.2001 10:00:00	0.90194	0.01	17.12.2001 00:01:00	0.9035	\$ 1.28
47	Sell	17.12.2001 03:00:00	0.9032	0.01	19.12.2001 12:28:00	0.89584	\$ 7.43
48	Sell	19.12.2001 13:00:00	0.8966	0.01	21.12.2001 15:10:00	0.88924	\$ 7.43
49	Sell	21.12.2001 16:00:00	0.8889	0.01	24.12.2001 12:54:00	0.88154	\$ 7.47
50	Sell	24.12.2001 13:00:00	0.8778	0.01	31.12.2001 22:57:00	0.89004	\$ -11.99

Report generated by Quant Analyzer