

# QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol **EURUSD** Period **H1 : 01.01.2004 - 31.12.2004**  
 Initial deposit **1000.0**  
 Parameters **-**

## TOTAL PROFIT

**\$ -3.03**

PROFIT IN PIPS **185.1 PIPS**  
 YRLY AVG PROFIT **\$ -3.03**  
 YRLY AVG % RET **-0.3 %**  
 CAGR **-0.3 %**

## # OF TRADES

**73**

## SHARPE RATIO

**0.01**

## PROFIT FACTOR

**0.99**

## RETURN / DD RATIO

**-0.02**

## WINNING %

**80.82 %**

## DRAWDOWN

**\$ 191.26**

## % DRAWDOWN

**18.33 %**

## DAILY AVG PROFIT

**\$ -0.01**

## MTHLY AVG PROFIT

**\$ -0.25**

## AVERAGE TRADE

**\$ -0.04**

## ANNUAL% / MAX DD%

**-0.02**

## R EXPECTANCY

**0 R**

## R EXP SCORE

**-0.1 R**

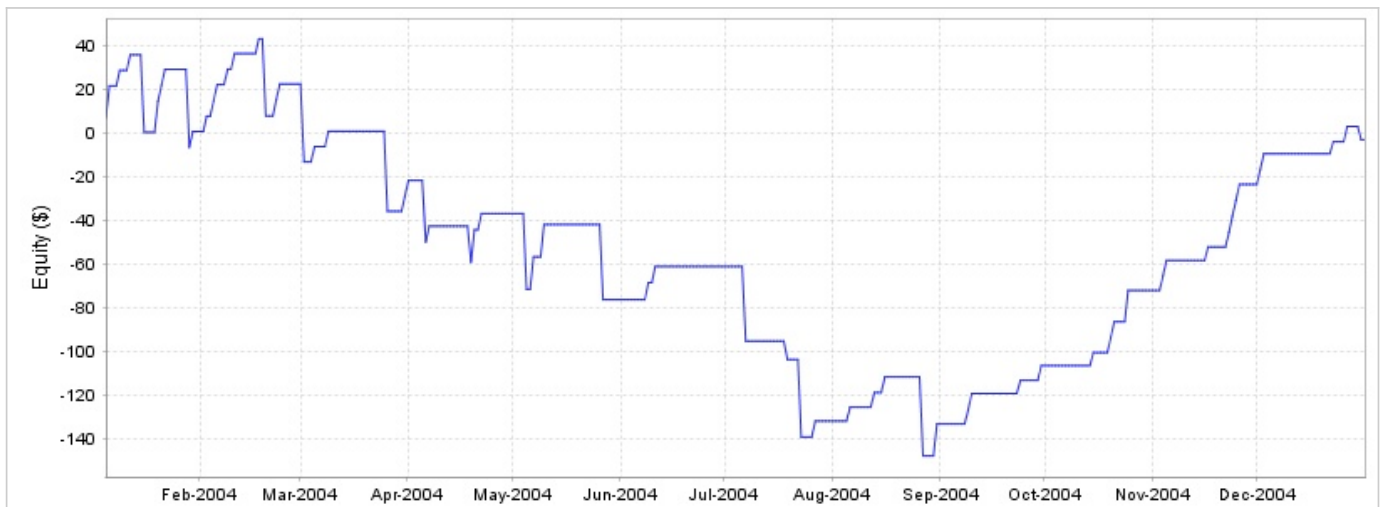
## SQN

**-0.02**

## SQN SCORE

**-0.01**

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2004	0.72	21.76	-51.53	-7.91	-39.54	15.27	-70.95	-1.28	26.77	34.5	48.6	20.56	-3.03

## STATS

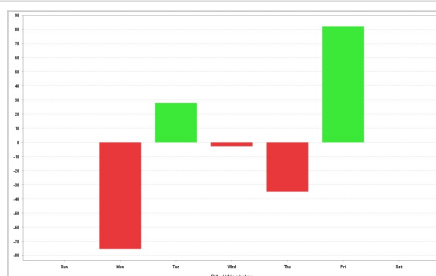
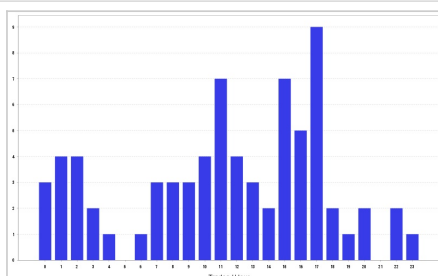
### Strategy

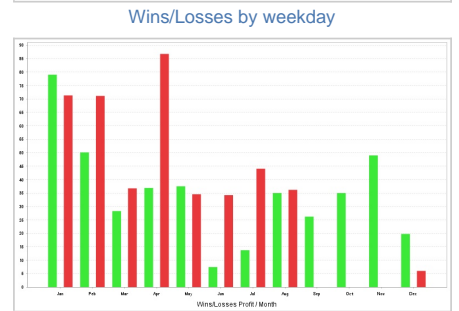
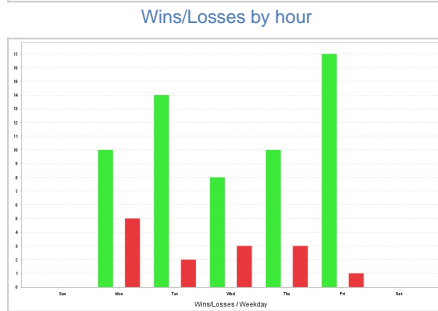
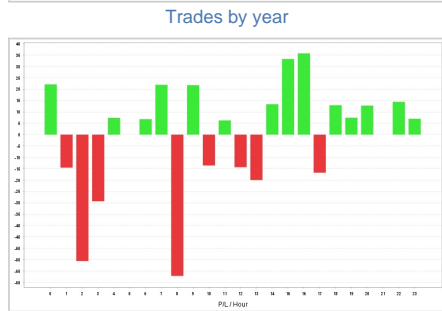
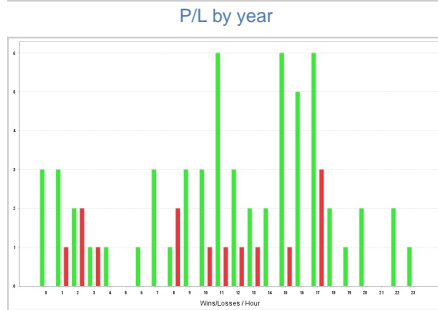
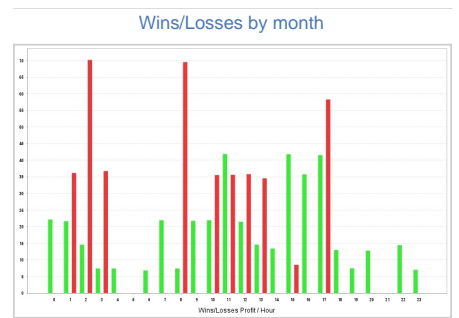
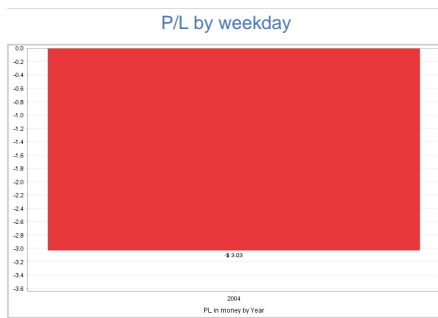
Wins/Losses Ratio	4.21	Payout Ratio (Avg Win/Loss)	0.24	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-0.05	Z-Probability	51.99 %
Expectancy	-0.04	Deviation	\$ 15.33	Exposure	-999999999 %
Stagnation in Days	325	Stagnation in %	88.8 %		

### Trades

		# of Wins	59	# of Losses	14	# of Cancelled/Expired	0
Gross Profit	\$ 417.76	Gross Loss	\$ -420.79	Average Win	\$ 7.08	Average Loss	\$ -30.06
Largest Win	\$ 7.83	Largest Loss	\$ -36.72	Max Consec Wins	22	Max Consec Losses	3
Avg Consec Wins	4.92	Avg Consec Loss	1.17	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	Buy	01.01.2004 01:02:00	1.25963	0.01	05.01.2004 01:15:00	1.267	\$ 6.99	
2	Buy	05.01.2004 02:00:00	1.26593	0.01	06.01.2004 10:37:00	1.2733	\$ 7.28	
3	Buy	06.01.2004 11:00:00	1.27233	0.01	06.01.2004 15:00:00	1.2797	\$ 7.37	
4	Buy	06.01.2004 16:00:00	1.27713	0.01	09.01.2004 14:36:00	1.2845	\$ 7.09	
5	Buy	09.01.2004 15:00:00	1.28223	0.01	12.01.2004 09:36:00	1.2896	\$ 7.09	
6	Buy	12.01.2004 10:00:00	1.28853	0.01	16.01.2004 08:35:00	1.2534	\$ -35.51	
7	Buy	16.01.2004 23:00:00	1.23963	0.01	20.01.2004 09:46:00	1.247	\$ 6.99	
8	Buy	20.01.2004 10:00:00	1.24833	0.01	20.01.2004 16:29:00	1.2557	\$ 7.37	
9	Buy	20.01.2004 17:00:00	1.25713	0.01	21.01.2004 09:37:00	1.2645	\$ 7.28	
10	Buy	21.01.2004 10:00:00	1.26673	0.01	22.01.2004 11:46:00	1.2741	\$ 7.28	
11	Buy	22.01.2004 12:00:00	1.27383	0.01	29.01.2004 16:46:00	1.2387	\$ -35.79	
12	Buy	29.01.2004 20:00:00	1.23943	0.01	30.01.2004 14:34:00	1.2468	\$ 7.28	
13	Buy	30.01.2004 15:00:00	1.24513	0.01	03.02.2004 08:37:00	1.2525	\$ 6.99	
14	Buy	03.02.2004 09:00:00	1.25573	0.01	05.02.2004 16:05:00	1.2631	\$ 7.18	
15	Buy	05.02.2004 17:00:00	1.26003	0.01	06.02.2004 14:51:00	1.2674	\$ 7.28	
16	Buy	06.02.2004 15:00:00	1.26593	0.01	09.02.2004 06:00:00	1.2733	\$ 7.09	
17	Buy	09.02.2004 07:00:00	1.27433	0.01	11.02.2004 17:37:00	1.2817	\$ 7.18	
18	Buy	11.02.2004 18:00:00	1.28213	0.01	18.02.2004 07:41:00	1.2895	\$ 6.71	
19	Buy	18.02.2004 08:00:00	1.29133	0.01	20.02.2004 16:38:00	1.2562	\$ -35.32	
20	Buy	23.02.2004 00:01:00	1.25183	0.01	23.02.2004 15:08:00	1.2592	\$ 7.37	
21	Buy	23.02.2004 16:00:00	1.25763	0.01	24.02.2004 16:22:00	1.265	\$ 7.28	
22	Buy	24.02.2004 17:00:00	1.26733	0.01	02.03.2004 16:57:00	1.2322	\$ -35.79	
23	Buy	02.03.2004 17:00:00	1.23023	0.01	05.03.2004 15:02:00	1.2376	\$ 7.09	
24	Buy	05.03.2004 16:00:00	1.23733	0.01	09.03.2004 02:48:00	1.2447	\$ 6.99	
25	Buy	09.03.2004 03:00:00	1.24463	0.01	26.03.2004 08:29:00	1.2095	\$ -36.72	
26	Buy	26.03.2004 12:00:00	1.21843	0.01	31.03.2004 08:12:00	1.2258	\$ 6.9	
27	Buy	31.03.2004 09:00:00	1.22563	0.01	01.04.2004 10:56:00	1.233	\$ 7.28	
28	Buy	01.04.2004 11:00:00	1.23333	0.01	06.04.2004 06:29:00	1.1982	\$ -35.6	
29	Buy	06.04.2004 07:00:00	1.20033	0.01	06.04.2004 11:28:00	1.2077	\$ 7.37	
30	Buy	06.04.2004 12:00:00	1.20983	0.01	07.04.2004 16:48:00	1.2172	\$ 7.28	

31	Buy	07.04.2004 17:00:00	1.21693	0.01	19.04.2004 00:01:00	1.2016	\$ -16.46
32	Sell	19.04.2004 03:00:00	1.2007	0.01	20.04.2004 07:58:00	1.19333	\$ 7.41
33	Sell	20.04.2004 08:00:00	1.1934	0.01	20.04.2004 21:53:00	1.18603	\$ 7.37
34	Sell	20.04.2004 22:00:00	1.1859	0.01	22.04.2004 01:18:00	1.17853	\$ 7.44
35	Sell	22.04.2004 02:00:00	1.1799	0.01	05.05.2004 08:53:00	1.21503	\$ -34.67
36	Sell	05.05.2004 14:00:00	1.2134	0.01	07.05.2004 03:59:00	1.20603	\$ 7.44
37	Sell	07.05.2004 04:00:00	1.2059	0.01	07.05.2004 14:33:00	1.19853	\$ 7.37
38	Sell	07.05.2004 16:00:00	1.1948	0.01	10.05.2004 00:13:00	1.18743	\$ 7.48
39	Sell	10.05.2004 01:00:00	1.1893	0.01	10.05.2004 12:04:00	1.18193	\$ 7.37
40	Sell	10.05.2004 13:00:00	1.1826	0.01	27.05.2004 09:22:00	1.21773	\$ -34.53
41	Sell	27.05.2004 11:00:00	1.2153	0.01	09.06.2004 18:10:00	1.20793	\$ 7.83
42	Sell	09.06.2004 19:00:00	1.2079	0.01	11.06.2004 07:02:00	1.20053	\$ 7.44
43	Sell	11.06.2004 08:00:00	1.2008	0.01	07.07.2004 07:54:00	1.23593	\$ -34.21
44	Sell	07.07.2004 15:00:00	1.2363	0.01	19.07.2004 00:01:00	1.24523	\$ -8.51
45	Buy	19.07.2004 02:00:00	1.24563	0.01	23.07.2004 20:37:00	1.2105	\$ -35.51
46	Buy	26.07.2004 01:00:00	1.21073	0.01	27.07.2004 10:41:00	1.2181	\$ 7.28
47	Buy	27.07.2004 11:00:00	1.21713	0.01	06.08.2004 14:32:00	1.2245	\$ 6.43
48	Buy	06.08.2004 15:00:00	1.22523	0.01	13.08.2004 14:50:00	1.2326	\$ 6.71
49	Buy	13.08.2004 15:00:00	1.23083	0.01	16.08.2004 00:01:00	1.2382	\$ 7.09
50	Buy	16.08.2004 01:00:00	1.23783	0.01	27.08.2004 17:57:00	1.2027	\$ -36.16
51	Buy	30.08.2004 09:00:00	1.20173	0.01	31.08.2004 06:05:00	1.2091	\$ 7.28
52	Buy	31.08.2004 07:00:00	1.20823	0.01	31.08.2004 16:14:00	1.2156	\$ 7.37
53	Buy	31.08.2004 17:00:00	1.21553	0.01	09.09.2004 23:13:00	1.2229	\$ 6.53
54	Buy	10.09.2004 00:01:00	1.22343	0.01	10.09.2004 16:53:00	1.2308	\$ 7.37
55	Buy	10.09.2004 17:00:00	1.22883	0.01	24.09.2004 14:35:00	1.2362	\$ 6.06
56	Buy	24.09.2004 15:00:00	1.23243	0.01	30.09.2004 13:47:00	1.2398	\$ 6.81
57	Buy	30.09.2004 14:00:00	1.24193	0.01	15.10.2004 15:50:00	1.2493	\$ 5.96
58	Buy	15.10.2004 16:00:00	1.24833	0.01	20.10.2004 09:22:00	1.2557	\$ 6.9
59	Buy	20.10.2004 10:00:00	1.25633	0.01	21.10.2004 10:07:00	1.2637	\$ 7.28
60	Buy	21.10.2004 11:00:00	1.26293	0.01	25.10.2004 00:01:00	1.2703	\$ 6.99
61	Buy	25.10.2004 00:01:00	1.27213	0.01	25.10.2004 10:03:00	1.2795	\$ 7.37
62	Buy	25.10.2004 11:00:00	1.27943	0.01	04.11.2004 12:03:00	1.2868	\$ 6.43
63	Buy	04.11.2004 13:00:00	1.28563	0.01	05.11.2004 17:02:00	1.293	\$ 7.28
64	Buy	05.11.2004 18:00:00	1.29453	0.01	17.11.2004 10:45:00	1.3019	\$ 6.24
65	Buy	17.11.2004 11:01:00	1.30263	0.01	23.11.2004 16:52:00	1.31	\$ 6.81
66	Buy	23.11.2004 17:00:00	1.30853	0.01	24.11.2004 11:36:00	1.3159	\$ 7.28
67	Buy	24.11.2004 12:00:00	1.31623	0.01	25.11.2004 12:31:00	1.3236	\$ 7.28
68	Buy	25.11.2004 13:00:00	1.32193	0.01	26.11.2004 05:13:00	1.3293	\$ 7.28
69	Buy	26.11.2004 06:00:00	1.32913	0.01	02.12.2004 01:05:00	1.3365	\$ 6.81
70	Buy	02.12.2004 02:00:00	1.33593	0.01	03.12.2004 19:06:00	1.3433	\$ 7.28
71	Buy	03.12.2004 20:00:00	1.34443	0.01	23.12.2004 21:30:00	1.3518	\$ 5.49
72	Buy	23.12.2004 22:00:00	1.35123	0.01	27.12.2004 16:29:00	1.3586	\$ 6.99
73	Buy	27.12.2004 17:00:00	1.36163	0.01	31.12.2004 23:30:00	1.356	\$ -6.01

Report generated by Quant Analyzer