

# QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol      EURUSD      Period      H1 : 01.01.2002 - 31.12.2002  
Initial deposit      1000.0  
Parameters      -

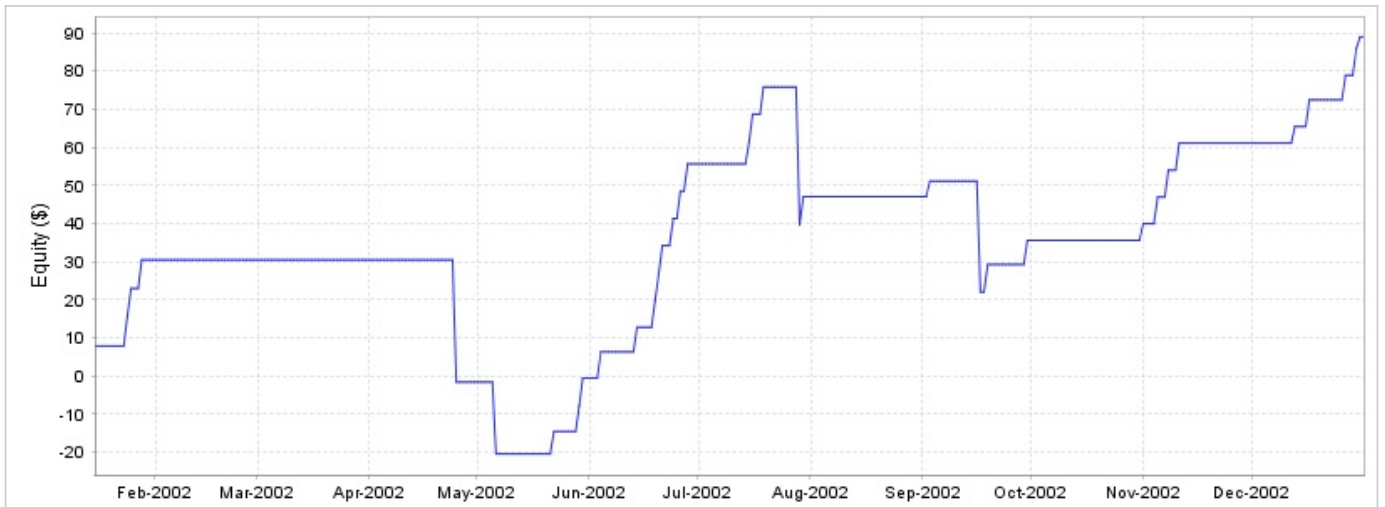
## TOTAL PROFIT

**\$ 88.94**

PROFIT IN PIPS      1069.2 PIPS  
YRLY AVG PROFIT      \$ 88.94  
YRLY AVG % RET      8.89 %  
CAGR      8.89 %

| # OF TRADES       | SHARPE RATIO | PROFIT FACTOR    | RETURN / DD RATIO | WINNING %     |
|-------------------|--------------|------------------|-------------------|---------------|
| 36                | 0.21         | 1.72             | 1.45              | 88.89 %       |
| DRAWDOWN          | % DRAWDOWN   | DAILY AVG PROFIT | MTHLY AVG PROFIT  | AVERAGE TRADE |
| \$ 61.14          | 5.68 %       | \$ 0.24          | \$ 7.41           | \$ 2.47       |
| ANNUAL% / MAX DD% | R EXPECTANCY | R EXP SCORE      | SQN               | SQN SCORE     |
| 1.57              | 0.08 R       | 2.88 R           | 1.23              | 0.16          |

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

| Year | Jan   | Feb | Mar | Apr    | May  | Jun   | Jul   | Aug | Sep    | Oct | Nov   | Dec   | YTD   |
|------|-------|-----|-----|--------|------|-------|-------|-----|--------|-----|-------|-------|-------|
| 2002 | 30.44 | 0   | 0   | -32.06 | 1.02 | 56.24 | -8.64 | 0   | -11.46 | 0   | 25.54 | 27.86 | 88.94 |

## STATS

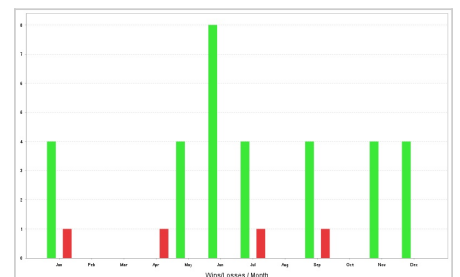
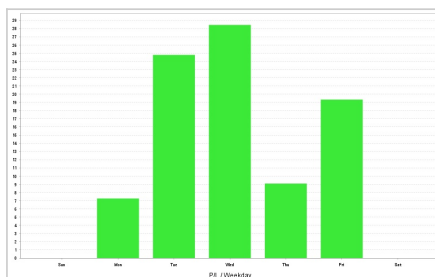
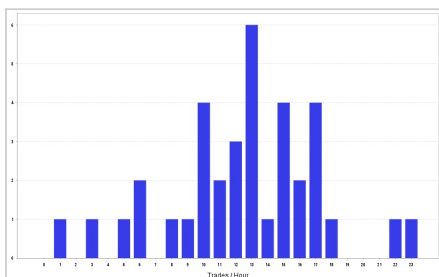
### Strategy

|                    |      |                             |          |                            |              |
|--------------------|------|-----------------------------|----------|----------------------------|--------------|
| Wins/Losses Ratio  | 8    | Payout Ratio (Avg Win/Loss) | 0.22     | Average # of Bars in Trade | 0            |
| AHPR               | 0.24 | Z-Score                     | -1.45    | Z-Probability              | 92.65 %      |
| Expectancy         | 2.47 | Deviation                   | \$ 12.07 | Exposure                   | -999999999 % |
| Stagnation in Days | 164  | Stagnation in %             | 44.93 %  |                            |              |

### Trades

|                 |           |                 |            |                       |         |                         |           |
|-----------------|-----------|-----------------|------------|-----------------------|---------|-------------------------|-----------|
|                 |           | # of Wins       | 32         | # of Losses           | 4       | # of Cancelled/Expired  | 0         |
| Gross Profit    | \$ 212.35 | Gross Loss      | \$ -123.41 | Average Win           | \$ 6.64 | Average Loss            | \$ -30.85 |
| Largest Win     | \$ 7.86   | Largest Loss    | \$ -36.44  | Max Consec Wins       | 14      | Max Consec Losses       | 2         |
| Avg Consec Wins | 8         | Avg Consec Loss | 1.33       | 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 | 01.01.2002 01:06:00 | 0.8909     | 0.01 | 15.01.2002 21:45:00 | 0.88353     | \$ 7.86     |         |
| 2      | Sell | 15.01.2002 22:00:00 | 0.8831     | 0.01 | 24.01.2002 12:22:00 | 0.87573     | \$ 7.69     |         |
| 3      | Sell | 24.01.2002 13:00:00 | 0.8757     | 0.01 | 25.01.2002 11:28:00 | 0.86833     | \$ 7.41     |         |
| 4      | Sell | 25.01.2002 12:00:00 | 0.8687     | 0.01 | 28.01.2002 12:26:00 | 0.86133     | \$ 7.48     |         |
| 5      | Sell | 28.01.2002 13:00:00 | 0.8598     | 0.01 | 25.04.2002 09:19:00 | 0.89493     | \$ -32.06   |         |
| 6      | Sell | 25.04.2002 15:00:00 | 0.8973     | 0.01 | 06.05.2002 00:01:00 | 0.91653     | \$ -18.84   |         |
| 7      | Buy  | 06.05.2002 03:00:00 | 0.91653    | 0.01 | 22.05.2002 05:37:00 | 0.9239      | \$ 5.87     |         |
| 8      | Buy  | 22.05.2002 06:00:00 | 0.92443    | 0.01 | 29.05.2002 11:52:00 | 0.9318      | \$ 6.71     |         |
| 9      | Buy  | 29.05.2002 12:00:00 | 0.93133    | 0.01 | 30.05.2002 08:50:00 | 0.9387      | \$ 7.28     |         |
| 10     | Buy  | 30.05.2002 09:00:00 | 0.93763    | 0.01 | 04.06.2002 12:53:00 | 0.945       | \$ 6.9      |         |
| 11     | Buy  | 04.06.2002 13:00:00 | 0.94483    | 0.01 | 14.06.2002 16:02:00 | 0.9522      | \$ 6.43     |         |
| 12     | Buy  | 14.06.2002 17:00:00 | 0.94853    | 0.01 | 19.06.2002 10:22:00 | 0.9559      | \$ 6.9      |         |
| 13     | Buy  | 19.06.2002 11:00:00 | 0.95553    | 0.01 | 20.06.2002 14:38:00 | 0.9629      | \$ 7.28     |         |
| 14     | Buy  | 20.06.2002 15:00:00 | 0.96143    | 0.01 | 21.06.2002 16:23:00 | 0.9688      | \$ 7.28     |         |
| 15     | Buy  | 21.06.2002 17:00:00 | 0.96943    | 0.01 | 24.06.2002 10:01:00 | 0.9768      | \$ 7.09     |         |
| 16     | Buy  | 24.06.2002 11:00:00 | 0.98083    | 0.01 | 26.06.2002 07:13:00 | 0.9882      | \$ 7.18     |         |
| 17     | Buy  | 26.06.2002 08:00:00 | 0.98823    | 0.01 | 28.06.2002 12:08:00 | 0.9956      | \$ 7.18     |         |
| 18     | Buy  | 28.06.2002 13:00:00 | 0.99823    | 0.01 | 15.07.2002 15:39:00 | 1.0056      | \$ 5.78     |         |
| 19     | Buy  | 15.07.2002 16:00:00 | 1.00483    | 0.01 | 16.07.2002 11:04:00 | 1.0122      | \$ 7.28     |         |
| 20     | Buy  | 16.07.2002 12:00:00 | 1.01313    | 0.01 | 19.07.2002 04:34:00 | 1.0205      | \$ 7.09     |         |
| 21     | Buy  | 19.07.2002 05:00:00 | 1.01703    | 0.01 | 29.07.2002 11:53:00 | 0.9819      | \$ -36.07   |         |
| 22     | Buy  | 29.07.2002 15:00:00 | 0.98203    | 0.01 | 30.07.2002 16:03:00 | 0.9894      | \$ 7.28     |         |
| 23     | Buy  | 30.07.2002 17:00:00 | 0.98693    | 0.01 | 03.09.2002 16:03:00 | 0.9943      | \$ 4.09     |         |
| 24     | Buy  | 03.09.2002 17:00:00 | 0.99713    | 0.01 | 17.09.2002 10:50:00 | 0.962       | \$ -36.44   |         |
| 25     | Buy  | 17.09.2002 14:00:00 | 0.96543    | 0.01 | 17.09.2002 22:16:00 | 0.9728      | \$ 7.37     |         |
| 26     | Buy  | 17.09.2002 23:00:00 | 0.97473    | 0.01 | 19.09.2002 14:35:00 | 0.9821      | \$ 7.18     |         |
| 27     | Buy  | 19.09.2002 15:00:00 | 0.98143    | 0.01 | 30.09.2002 15:36:00 | 0.9888      | \$ 6.34     |         |
| 28     | Buy  | 30.09.2002 16:00:00 | 0.98723    | 0.01 | 01.11.2002 12:12:00 | 0.9946      | \$ 4.37     |         |
| 29     | Buy  | 01.11.2002 13:00:00 | 0.99453    | 0.01 | 05.11.2002 09:15:00 | 1.0019      | \$ 6.99     |         |
| 30     | Buy  | 05.11.2002 10:00:00 | 1.00303    | 0.01 | 08.11.2002 09:04:00 | 1.0104      | \$ 7.09     |         |

|    |     |                     |         |      |                     |        |         |
|----|-----|---------------------|---------|------|---------------------|--------|---------|
| 31 | Buy | 08.11.2002 10:00:00 | 1.00973 | 0.01 | 11.11.2002 12:39:00 | 1.0171 | \$ 7.09 |
| 32 | Buy | 11.11.2002 13:00:00 | 1.01563 | 0.01 | 13.12.2002 09:10:00 | 1.023  | \$ 4.37 |
| 33 | Buy | 13.12.2002 10:00:00 | 1.02313 | 0.01 | 17.12.2002 09:04:00 | 1.0305 | \$ 6.99 |
| 34 | Buy | 17.12.2002 10:00:00 | 1.03173 | 0.01 | 27.12.2002 05:35:00 | 1.0391 | \$ 6.43 |
| 35 | Buy | 27.12.2002 06:00:00 | 1.03923 | 0.01 | 30.12.2002 17:19:00 | 1.0466 | \$ 7.09 |
| 36 | Buy | 30.12.2002 18:00:00 | 1.04623 | 0.01 | 31.12.2002 23:18:00 | 1.0493 | \$ 2.98 |

Report generated by Quant Analyzer