

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol	EURUSD	Period	M5 : 01.01.2001 - 31.12.2001
Initial deposit	1000.0		
Parameters	-		

TOTAL PROFIT	# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
\$ -7.91	31	0.01	0.98	-0.04	61.29 %
PROFIT IN PIPS	DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
85.4 PIPS	\$ 183.62	18.35 %	\$ -0.02	\$ -0.66	\$ -0.26
YRLY AVG PROFIT	ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
\$ -7.9	-0.04	-0.01 R	-0.25 R	-0.04	0
YRLY AVG % RET					
-0.79 %					
CAGR					
-0.79 %					

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)													
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2001	-25.07	0	0	-111.22	91.09	0	49.45	-76.63	82.76	0	0	-18.29	-7.91

STATS													
Strategy													
Wins/Losses Ratio	1.58	Payout Ratio (Avg Win/Loss)	0.62	Average # of Bars in Trade	0								
AHPR	0.05	Z-Score	-3.17	Z-Probability	99.92 %								
Expectancy	-0.26	Deviation	\$ 37.13	Exposure	-999999999 %								
Stagnation in Days	186	Stagnation in %	50.96 %										

Trades													
# of Wins	19	# of Losses	12	# of Cancelled/Expired	0								
Gross Profit	\$ 363.89	Gross Loss	\$ -371.8	Average Win	\$ 19.15	Average Loss	\$ -30.98						
Largest Win	\$ 32.02	Largest Loss	\$ -157.68	Max Consec Wins	12	Max Consec Losses	5						
Avg Consec Wins	4.75	Avg Consec Loss	3	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0						





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	04.01.2001 08:49:00	0.93896	\$ 0.87	
2	Sell	02.01.2001 02:00:00	0.9388	0.01	04.01.2001 08:49:00	0.93896	\$ -0.08	
3	Sell	02.01.2001 03:00:00	0.9386	0.01	04.01.2001 08:49:00	0.93896	\$ -0.28	
4	Sell	04.01.2001 14:00:00	0.9467	0.01	08.01.2001 00:01:00	0.95856	\$ -11.69	
5	Sell	04.01.2001 17:00:00	0.9445	0.01	08.01.2001 00:01:00	0.95856	\$ -13.89	
6	Buy	08.01.2001 01:00:00	0.95866	0.02	16.04.2001 00:01:00	0.8886	\$ -157.68	
7	Sell	16.04.2001 04:00:00	0.8896	0.01	18.04.2001 16:31:00	0.87376	\$ 15.92	
8	Sell	16.04.2001 08:00:00	0.8894	0.01	18.04.2001 16:31:00	0.87376	\$ 15.72	
9	Sell	16.04.2001 09:00:00	0.8885	0.01	18.04.2001 16:31:00	0.87376	\$ 14.82	
10	Sell	18.04.2001 22:00:00	0.8853	0.01	22.05.2001 13:08:00	0.86946	\$ 17.27	
11	Sell	18.04.2001 23:00:00	0.8823	0.01	22.05.2001 13:08:00	0.86946	\$ 14.27	
12	Sell	09.05.2001 14:00:00	0.8821	0.01	22.05.2001 13:08:00	0.86946	\$ 13.19	
13	Sell	22.05.2001 14:00:00	0.8682	0.01	24.05.2001 03:25:00	0.85236	\$ 15.92	
14	Sell	22.05.2001 15:00:00	0.8676	0.01	24.05.2001 03:25:00	0.85236	\$ 15.32	
15	Sell	22.05.2001 16:00:00	0.8674	0.01	24.05.2001 03:25:00	0.85236	\$ 15.12	
16	Sell	24.05.2001 04:00:00	0.8516	0.01	05.07.2001 18:49:00	0.83576	\$ 17.61	
17	Sell	31.05.2001 07:00:00	0.851	0.01	05.07.2001 18:49:00	0.83576	\$ 16.72	
18	Sell	31.05.2001 10:00:00	0.8494	0.01	05.07.2001 18:49:00	0.83576	\$ 15.12	
19	Sell	05.07.2001 19:00:00	0.8358	0.01	27.08.2001 00:01:00	0.91466	\$ -76.63	
20	Buy	27.08.2001 11:00:00	0.91166	0.02	17.09.2001 05:04:00	0.9275	\$ 27.92	
21	Buy	27.08.2001 21:00:00	0.91186	0.02	17.09.2001 05:04:00	0.9275	\$ 27.52	
22	Buy	27.08.2001 22:00:00	0.91196	0.02	17.09.2001 05:04:00	0.9275	\$ 27.32	
23	Buy	17.09.2001 06:00:00	0.92736	0.01	17.12.2001 00:01:00	0.9035	\$ -32.01	
25	Buy	17.09.2001 11:00:00	0.93166	0.01	17.12.2001 00:01:00	0.9035	\$ -36.31	
24	Buy	17.09.2001 10:00:00	0.92966	0.01	17.12.2001 00:01:00	0.9035	\$ -34.31	
26	Sell	17.12.2001 03:00:00	0.9032	0.02	21.12.2001 16:51:00	0.88736	\$ 32.02	
27	Sell	17.12.2001 04:00:00	0.9029	0.02	21.12.2001 16:51:00	0.88736	\$ 31.42	
28	Sell	17.12.2001 08:00:00	0.9021	0.02	21.12.2001 16:51:00	0.88736	\$ 29.82	
31	Sell	21.12.2001 19:00:00	0.8864	0.01	31.12.2001 22:57:00	0.89006	\$ -3.24	
30	Sell	21.12.2001 18:00:00	0.8866	0.01	31.12.2001 22:57:00	0.89006	\$ -3.04	

29	Sell	21.12.2001 17:00:00	0.887	0.01	31.12.2001 22:57:00	0.89006	\$ -2.64
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Report generated by Quant Analyzer