

# QUANT ANALYZER REPORT

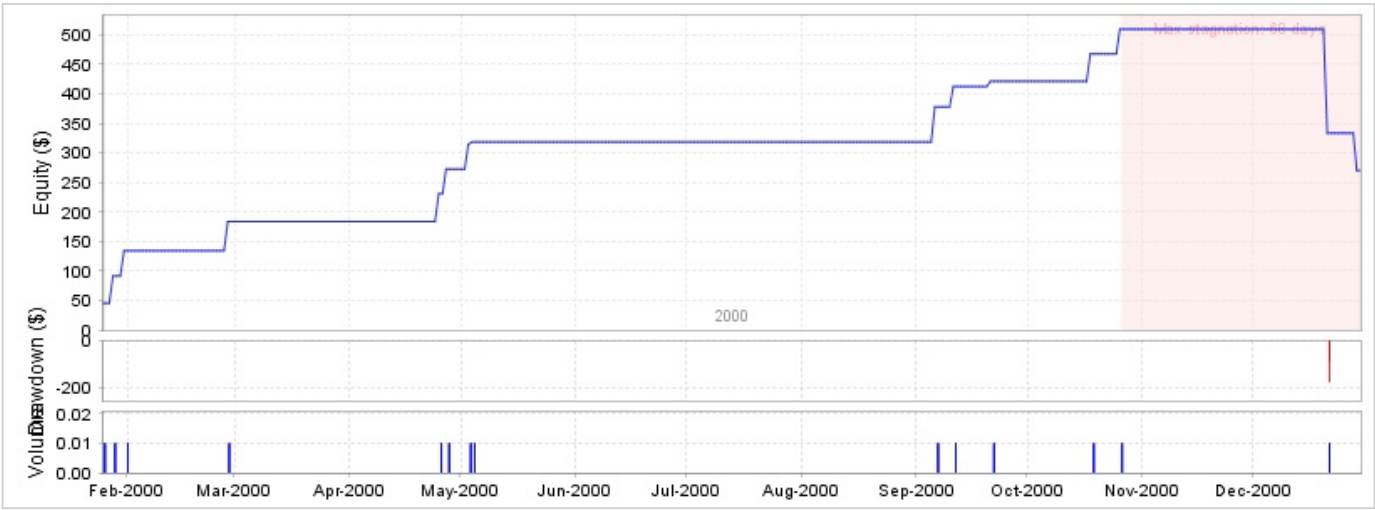
Lt-Trender 120

Source: MT4Report

Symbol	EURUSD	Period	M5 : 03.01.2000 - 29.12.2000
Initial deposit	1000.0		
Parameters	-		

TOTAL PROFIT	# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
<b>\$ 270.03</b>	<b>42</b>	<b>0.33</b>	<b>2.12</b>	<b>1.13</b>	<b>90.48 %</b>
PROFIT IN PIPS	DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
2646.6 PIPS	<b>\$ 239.69</b>	<b>15.88 %</b>	<b>\$ 0.74</b>	<b>\$ 22.5</b>	<b>\$ 6.43</b>
YRLY AVG PROFIT	ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
\$ 270.03	<b>1.7</b>	<b>0.11 R</b>	<b>4.49 R</b>	<b>1.69</b>	<b>0.3</b>
YRLY AVG % RET					
27 %					
CAGR					
27 %					

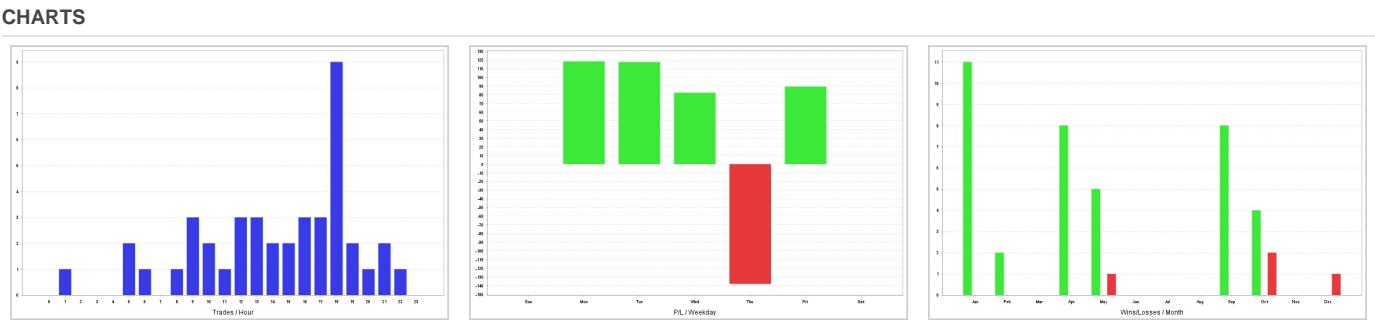
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MONTHLY PERFORMANCE (\$)														
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	
2000	134.29	49.39	0	89.02	45.65	0	0	0	102.87	88.5	0	-239.69	270.03	

STATS														
Strategy														
Wins/Losses Ratio	9.5	Payout Ratio (Avg Win/Loss)	0.22	Average # of Bars in Trade	0									
AHPR	0.59	Z-Score	-4.51	Z-Probability	100 %									
Expectancy	6.43	Deviation	\$ 24.68	Exposure	-999999999 %									
Stagnation in Days	68	Stagnation in %	18.78 %											

Trades														
# of Wins	38	# of Losses	4	# of Cancelled/Expired	0									
Gross Profit	\$ 510.85	Gross Loss	\$ -240.82	Average Win	\$ 13.44	Average Loss	\$ -60.2							
Largest Win	\$ 21.1	Largest Loss	\$ -88.41	Max Consec Wins	23	Max Consec Losses	3							
Avg Consec Wins	19	Avg Consec Loss	2	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	03.01.2000 08:00:00	1.0154	0.01	25.01.2000 14:46:00	0.99957	\$ 16.76	
2	Sell	03.01.2000 09:00:00	1.0142	0.01	25.01.2000 14:46:00	0.99957	\$ 15.56	
3	Sell	03.01.2000 10:00:00	1.0116	0.01	25.01.2000 14:46:00	0.99957	\$ 12.96	
4	Sell	25.01.2000 15:00:00	1.0017	0.01	28.01.2000 08:51:00	0.98587	\$ 15.96	
5	Sell	25.01.2000 22:03:00	1.0009	0.01	28.01.2000 08:51:00	0.98587	\$ 15.16	
6	Sell	26.01.2000 18:00:00	1.0007	0.01	28.01.2000 08:51:00	0.98587	\$ 14.91	
7	Sell	28.01.2000 09:00:00	0.9844	0.01	31.01.2000 19:44:00	0.96857	\$ 15.96	
8	Sell	28.01.2000 16:00:00	0.9842	0.01	31.01.2000 19:44:00	0.96857	\$ 15.76	
9	Sell	28.01.2000 17:00:00	0.9797	0.01	31.01.2000 19:44:00	0.96857	\$ 11.26	
10	Sell	31.01.2000 20:00:00	0.9699	0.01	28.02.2000 04:33:00	0.95407	\$ 17.01	
11	Sell	31.01.2000 21:00:00	0.9694	0.01	28.02.2000 04:33:00	0.95407	\$ 16.51	
12	Sell	01.02.2000 12:00:00	0.9688	0.01	28.02.2000 04:33:00	0.95407	\$ 15.87	
13	Sell	28.02.2000 05:00:00	0.9492	0.01	25.04.2000 12:19:00	0.93337	\$ 18.23	
14	Sell	18.04.2000 01:00:00	0.9477	0.01	25.04.2000 12:19:00	0.93337	\$ 14.63	
15	Sell	18.04.2000 18:00:00	0.9474	0.01	25.04.2000 12:19:00	0.93337	\$ 14.33	
16	Sell	25.04.2000 13:00:00	0.9315	0.01	27.04.2000 13:53:00	0.91567	\$ 15.91	
17	Sell	25.04.2000 14:00:00	0.9305	0.01	27.04.2000 13:53:00	0.91567	\$ 14.91	
18	Sell	25.04.2000 15:00:00	0.9266	0.01	27.04.2000 13:53:00	0.91567	\$ 11.01	
19	Sell	27.04.2000 16:00:00	0.9134	0.01	03.05.2000 10:12:00	0.89757	\$ 16.08	
20	Sell	27.04.2000 17:00:00	0.9122	0.01	03.05.2000 10:12:00	0.89757	\$ 14.88	
21	Sell	27.04.2000 18:00:00	0.9083	0.01	03.05.2000 10:12:00	0.89757	\$ 10.98	
22	Sell	03.05.2000 11:00:00	0.9002	0.01	04.05.2000 12:33:00	0.89747	\$ 2.77	
23	Sell	03.05.2000 12:00:00	0.8995	0.01	04.05.2000 12:33:00	0.89747	\$ 2.07	
24	Sell	03.05.2000 13:00:00	0.8963	0.01	04.05.2000 12:33:00	0.89747	\$ -1.13	
25	Sell	04.05.2000 17:00:00	0.8923	0.01	06.09.2000 15:55:00	0.87647	\$ 21.1	
26	Sell	04.05.2000 18:00:00	0.8906	0.01	06.09.2000 15:55:00	0.87647	\$ 19.4	
27	Sell	04.05.2000 21:00:00	0.8903	0.01	06.09.2000 15:55:00	0.87647	\$ 19.1	
28	Sell	06.09.2000 16:00:00	0.8769	0.01	11.09.2000 11:31:00	0.86107	\$ 16.04	
29	Sell	06.09.2000 18:00:00	0.8707	0.01	11.09.2000 11:31:00	0.86107	\$ 9.84	
30	Sell	06.09.2000 19:00:00	0.8695	0.01	11.09.2000 11:31:00	0.86107	\$ 8.64	

31	Sell	11.09.2000 12:00:00	0.8594	0.01	21.09.2000 17:47:00	0.85667	\$ 3.15
32	Sell	11.09.2000 13:00:00	0.8593	0.01	21.09.2000 17:47:00	0.85667	\$ 3.05
33	Sell	11.09.2000 14:00:00	0.8588	0.01	21.09.2000 17:47:00	0.85667	\$ 2.55
34	Sell	22.09.2000 05:00:00	0.8597	0.01	18.10.2000 17:06:00	0.84387	\$ 16.93
35	Sell	22.09.2000 06:00:00	0.8594	0.01	18.10.2000 17:06:00	0.84387	\$ 16.63
36	Sell	13.10.2000 18:00:00	0.8566	0.01	18.10.2000 17:06:00	0.84387	\$ 12.94
37	Sell	18.10.2000 18:00:00	0.8395	0.01	26.10.2000 08:59:00	0.82367	\$ 16.17
38	Sell	18.10.2000 19:00:00	0.8364	0.01	26.10.2000 08:59:00	0.82367	\$ 13.07
39	Sell	23.10.2000 18:00:00	0.8363	0.01	26.10.2000 08:59:00	0.82367	\$ 12.76
40	Sell	26.10.2000 09:00:00	0.824	0.01	21.12.2000 09:47:00	0.91417	\$ -87.81
41	Sell	26.10.2000 10:00:00	0.8234	0.01	21.12.2000 09:47:00	0.91417	\$ -88.41
42	Sell	21.12.2000 18:00:00	0.9108	0.02	29.12.2000 23:07:00	0.94287	\$ -63.47

Report generated by Quant Analyzer