

# QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol      EURUSD      Period      H1 : 01.01.2003 - 31.12.2003  
Initial deposit      1000.0  
Parameters      -

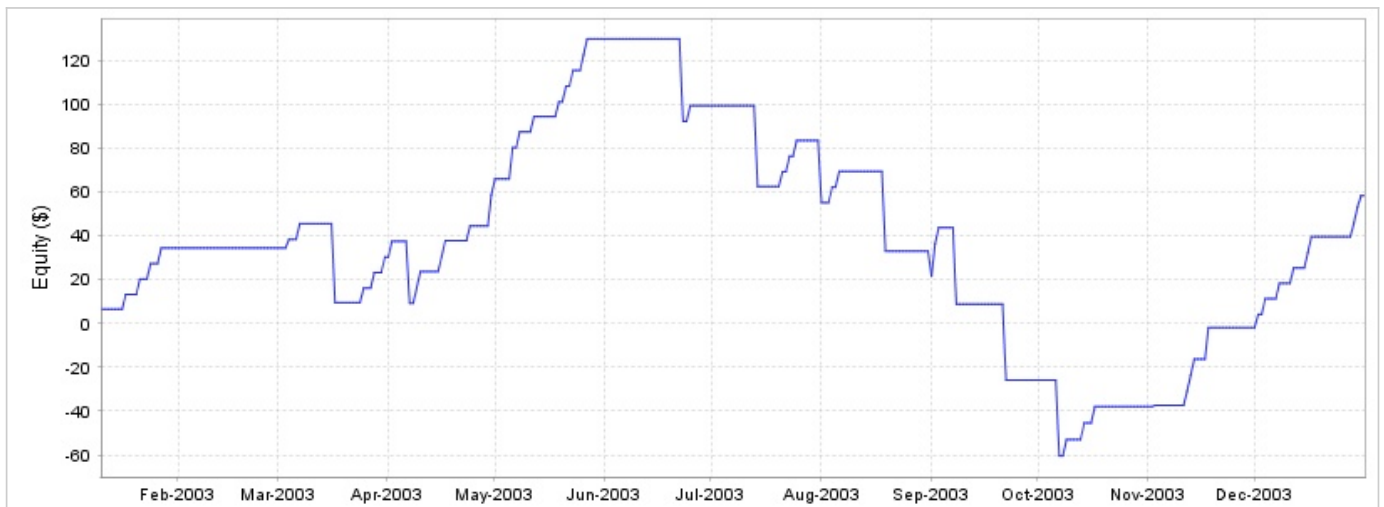
## TOTAL PROFIT

**\$ 58.34**

PROFIT IN PIPS      842.6 PIPS  
YRLY AVG PROFIT      \$ 58.37  
YRLY AVG % RET      5.83 %  
CAGR      5.83 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
68	0.06	1.17	0.31	83.82 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 190.27	16.84 %	\$ 0.16	\$ 4.86	\$ 0.86
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
0.35	0.03 R	1.91 R	0.49	0.22

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2003	34.41	0	-4.1	28.39	71.16	-30.48	-15.84	-50.5	-58.85	-12.13	36.02	60.26	58.34

## STATS

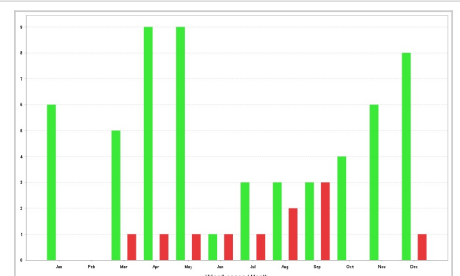
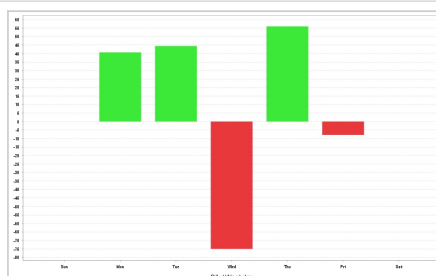
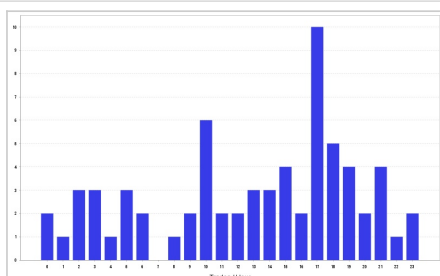
### Strategy

Wins/Losses Ratio	5.18	Payout Ratio (Avg Win/Loss)	0.23	Average # of Bars in Trade	0
AHPR	0.09	Z-Score	-1.8	Z-Probability	96.41 %
Expectancy	0.86	Deviation	\$ 14.57	Exposure	-999999999 %
Stagnation in Days	220	Stagnation in %	60.27 %		

### Trades

		# of Wins	57	# of Losses	11	# of Cancelled/Expired	0
Gross Profit	\$ 394.39	Gross Loss	\$ -336.05	Average Win	\$ 6.92	Average Loss	\$ -30.55
Largest Win	\$ 7.55	Largest Loss	\$ -37.66	Max Consec Wins	18	Max Consec Losses	3
Avg Consec Wins	7.13	Avg Consec Loss	1.38	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	01.01.2003 14:34:00	1.04923	0.01	10.01.2003 14:40:00	1.0566	\$ 6.53	
2	Buy	10.01.2003 15:00:00	1.05563	0.01	17.01.2003 09:00:00	1.063	\$ 6.71	
3	Buy	17.01.2003 10:00:00	1.06403	0.01	21.01.2003 18:28:00	1.0714	\$ 6.99	
4	Buy	21.01.2003 19:00:00	1.07183	0.01	24.01.2003 09:22:00	1.0792	\$ 7.09	
5	Buy	24.01.2003 10:00:00	1.07863	0.01	27.01.2003 09:21:00	1.086	\$ 7.09	
6	Buy	27.01.2003 10:00:00	1.08743	0.01	04.03.2003 23:36:00	1.0948	\$ 3.99	
7	Buy	05.03.2003 00:01:00	1.09593	0.01	07.03.2003 10:56:00	1.1033	\$ 7.18	
8	Buy	07.03.2003 11:00:00	1.10293	0.01	17.03.2003 16:50:00	1.0678	\$ -36.07	
9	Buy	17.03.2003 21:00:00	1.06383	0.01	25.03.2003 07:38:00	1.0712	\$ 6.62	
10	Buy	25.03.2003 08:00:00	1.07053	0.01	28.03.2003 18:08:00	1.0779	\$ 7.09	
11	Buy	28.03.2003 19:00:00	1.07883	0.01	31.03.2003 09:41:00	1.0862	\$ 7.09	
12	Buy	31.03.2003 10:00:00	1.08773	0.01	02.04.2003 01:02:00	1.0951	\$ 7.18	
13	Buy	02.04.2003 02:00:00	1.09403	0.01	07.04.2003 09:19:00	1.0589	\$ -35.6	
14	Buy	07.04.2003 14:00:00	1.05923	0.01	07.04.2003 21:02:00	1.0666	\$ 7.37	
15	Buy	07.04.2003 22:00:00	1.06693	0.01	09.04.2003 04:13:00	1.0743	\$ 7.18	
16	Buy	09.04.2003 05:00:00	1.07403	0.01	10.04.2003 16:09:00	1.0814	\$ 7.28	
17	Buy	10.04.2003 17:00:00	1.08223	0.01	16.04.2003 19:18:00	1.0896	\$ 6.81	
18	Buy	16.04.2003 20:00:00	1.08993	0.01	17.04.2003 05:25:00	1.0973	\$ 7.28	
19	Buy	17.04.2003 06:00:00	1.09533	0.01	24.04.2003 08:35:00	1.1027	\$ 6.71	
20	Buy	24.04.2003 09:00:00	1.10293	0.01	30.04.2003 01:44:00	1.1103	\$ 6.81	
21	Buy	30.04.2003 02:00:00	1.11073	0.01	30.04.2003 17:43:00	1.1181	\$ 7.37	
22	Buy	30.04.2003 18:00:00	1.11813	0.01	01.05.2003 16:51:00	1.1255	\$ 7.28	
23	Buy	01.05.2003 17:00:00	1.12633	0.01	06.05.2003 09:55:00	1.1337	\$ 6.9	
24	Buy	06.05.2003 10:00:00	1.13393	0.01	06.05.2003 20:24:00	1.1413	\$ 7.37	
25	Buy	06.05.2003 21:00:00	1.14173	0.01	08.05.2003 18:52:00	1.1491	\$ 7.18	
26	Buy	08.05.2003 19:00:00	1.14853	0.01	12.05.2003 00:16:00	1.1559	\$ 6.99	
27	Buy	12.05.2003 01:00:00	1.15673	0.01	19.05.2003 00:01:00	1.1641	\$ 6.71	
28	Buy	19.05.2003 00:01:00	1.16743	0.01	21.05.2003 01:11:00	1.1748	\$ 7.18	
29	Buy	21.05.2003 02:00:00	1.17243	0.01	23.05.2003 11:01:00	1.1798	\$ 7.18	
30	Buy	23.05.2003 12:00:00	1.17963	0.01	26.05.2003 17:00:00	1.187	\$ 7.09	

31	Buy	26.05.2003 18:00:00	1.18563	0.01	27.05.2003 16:03:00	1.193	\$ 7.28
32	Buy	27.05.2003 17:00:00	1.18743	0.01	23.06.2003 13:07:00	1.1523	\$ -37.66
33	Buy	23.06.2003 15:00:00	1.15463	0.01	25.06.2003 18:16:00	1.162	\$ 7.18
34	Buy	25.06.2003 19:00:00	1.15983	0.01	14.07.2003 09:17:00	1.1247	\$ -36.91
35	Buy	14.07.2003 13:00:00	1.12843	0.01	21.07.2003 22:35:00	1.1358	\$ 6.71
36	Buy	21.07.2003 23:00:00	1.13553	0.01	23.07.2003 16:01:00	1.1429	\$ 7.18
37	Buy	23.07.2003 17:00:00	1.14433	0.01	25.07.2003 16:04:00	1.1517	\$ 7.18
38	Buy	25.07.2003 17:00:00	1.15453	0.01	01.08.2003 10:10:00	1.1194	\$ -35.79
39	Buy	01.08.2003 15:00:00	1.11813	0.01	01.08.2003 16:23:00	1.1255	\$ 7.37
40	Buy	01.08.2003 17:00:00	1.12563	0.01	04.08.2003 16:05:00	1.133	\$ 7.09
41	Buy	04.08.2003 17:00:00	1.13383	0.01	06.08.2003 05:08:00	1.1412	\$ 7.18
42	Buy	06.08.2003 06:00:00	1.14043	0.01	19.08.2003 14:07:00	1.1053	\$ -36.35
43	Buy	19.08.2003 17:00:00	1.10923	0.01	01.09.2003 00:02:00	1.099	\$ -11.45
44	Sell	01.09.2003 03:00:00	1.098	0.01	02.09.2003 08:33:00	1.09063	\$ 7.41
45	Sell	02.09.2003 09:00:00	1.0912	0.01	02.09.2003 12:19:00	1.08383	\$ 7.37
46	Sell	02.09.2003 13:00:00	1.086	0.01	03.09.2003 02:22:00	1.07863	\$ 7.41
47	Sell	03.09.2003 03:00:00	1.0779	0.01	08.09.2003 17:52:00	1.11303	\$ -34.95
48	Sell	08.09.2003 21:00:00	1.1092	0.01	22.09.2003 00:01:00	1.14433	\$ -34.64
49	Sell	22.09.2003 03:00:00	1.1445	0.01	07.10.2003 10:34:00	1.17963	\$ -34.6
50	Sell	07.10.2003 14:00:00	1.1765	0.01	09.10.2003 17:38:00	1.16913	\$ 7.44
51	Sell	09.10.2003 18:00:00	1.1695	0.01	14.10.2003 03:39:00	1.16213	\$ 7.55
52	Sell	14.10.2003 04:00:00	1.1623	0.01	17.10.2003 15:49:00	1.15493	\$ 7.48
53	Sell	17.10.2003 16:00:00	1.1583	0.01	03.11.2003 00:02:00	1.15833	\$ 0.57
54	Buy	03.11.2003 05:00:00	1.15813	0.01	12.11.2003 17:41:00	1.1655	\$ 6.53
55	Buy	12.11.2003 18:00:00	1.16493	0.01	13.11.2003 14:49:00	1.1723	\$ 7.28
56	Buy	13.11.2003 15:00:00	1.17163	0.01	14.11.2003 04:59:00	1.179	\$ 7.28
57	Buy	14.11.2003 05:00:00	1.17883	0.01	18.11.2003 16:09:00	1.1862	\$ 6.99
58	Buy	18.11.2003 17:00:00	1.18913	0.01	18.11.2003 22:20:00	1.1965	\$ 7.37
59	Buy	18.11.2003 23:00:00	1.19753	0.01	02.12.2003 16:30:00	1.2049	\$ 6.06
60	Buy	02.12.2003 17:00:00	1.20853	0.01	04.12.2003 15:34:00	1.2159	\$ 7.18
61	Buy	04.12.2003 16:00:00	1.21293	0.01	08.12.2003 12:39:00	1.2203	\$ 6.99
62	Buy	08.12.2003 13:00:00	1.22103	0.01	12.12.2003 17:54:00	1.2284	\$ 6.99
63	Buy	12.12.2003 18:00:00	1.22883	0.01	16.12.2003 10:32:00	1.2362	\$ 6.99
64	Buy	16.12.2003 11:00:00	1.23503	0.01	17.12.2003 19:56:00	1.2424	\$ 7.28
65	Buy	17.12.2003 20:00:00	1.24143	0.01	29.12.2003 11:42:00	1.2488	\$ 6.24
66	Buy	29.12.2003 12:00:00	1.24873	0.01	30.12.2003 20:19:00	1.2561	\$ 7.28
67	Buy	30.12.2003 21:00:00	1.25473	0.01	31.12.2003 09:04:00	1.2621	\$ 7.28
68	Buy	31.12.2003 10:00:00	1.26163	0.01	31.12.2003 23:03:00	1.2596	\$ -2.03

Report generated by Quant Analyzer