

QUANT ANALYZER REPORT

Lt-Reversal Trender 110

Source: MT4Report

Symbol	EURUSD	Period	H1 : 17.03.2003 - 19.09.2003
Initial deposit	1000.0		
Parameters	-		

TOTAL PROFIT

\$ 910.27

PROFIT IN PIPS	655.2 PIPS
YRLY AVG PROFIT	\$ 3641.08
YRLY AVG % RET	364.12 %
CAGR	91.03 %

# OF TRADES	18	SHARPE RATIO	4.9	PROFIT FACTOR	5	RETURN / DD RATIO	0	WINNING %	100 %
DRAWDOWN	\$ 0	% DRAWDOWN	0 %	DAILY AVG PROFIT	\$ 82.75	MTHLY AVG PROFIT	\$ 303.42	AVERAGE TRADE	\$ 50.57
ANNUAL% / MAX DD%	0	R EXPECTANCY	0 R	R EXP SCORE	0 R	SQN	181.86	SQN SCORE	23.57

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2003	0	0	613.29	0	0	0	0	0	296.98	0	0	0	910.27

STATS

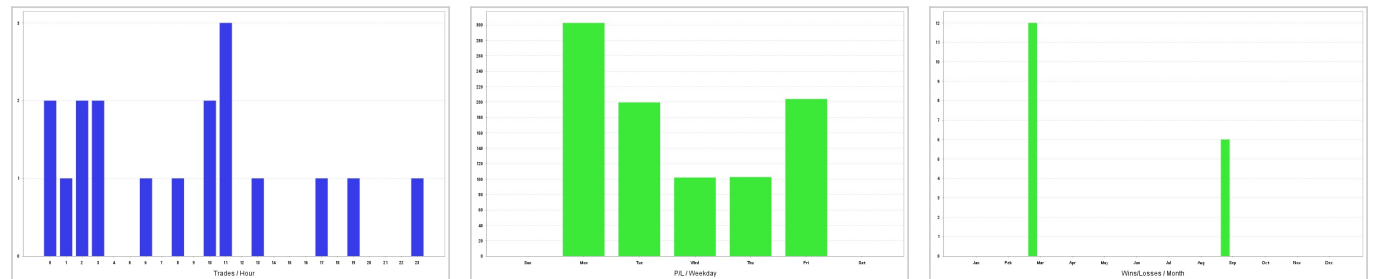
Strategy

Wins/Losses Ratio	0	Payout Ratio (Avg Win/Loss)	0	Average # of Bars in Trade	0
AHPR	3.66	Z-Score	100000	Z-Probability	0 %
Expectancy	50.57	Deviation	\$ 1.18	Exposure	-999999999 %
Stagnation in Days	0	Stagnation in %	0 %		

Trades

		# of Wins	18	# of Losses	0	# of Cancelled/Expired	0
Gross Profit	\$ 910.27	Gross Loss	\$ 0	Average Win	\$ 50.57	Average Loss	\$ 0
Largest Win	\$ 51.55	Largest Loss	\$ 0	Max Consec Wins	18	Max Consec Losses	0
Avg Consec Wins	18	Avg Consec Loss	0	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	17.03.2003 11:00:00	1.0803	0.14	17.03.2003 16:18:00	1.07666	\$ 50.96	
2	Sell	17.03.2003 17:00:00	1.0688	0.14	17.03.2003 17:06:00	1.06516	\$ 50.96	
3	Sell	17.03.2003 23:00:00	1.0623	0.14	18.03.2003 11:22:00	1.05866	\$ 51.55	
4	Sell	18.03.2003 11:00:00	1.061	0.14	18.03.2003 11:24:00	1.05736	\$ 50.96	
5	Sell	18.03.2003 19:00:00	1.0632	0.14	19.03.2003 13:11:00	1.05956	\$ 51.55	
6	Sell	19.03.2003 02:00:00	1.0628	0.14	19.03.2003 13:28:00	1.05916	\$ 50.96	
7	Sell	19.03.2003 13:00:00	1.0619	0.14	19.03.2003 13:35:00	1.05826	\$ 50.96	
8	Sell	20.03.2003 02:00:00	1.0569	0.14	20.03.2003 03:52:00	1.05326	\$ 50.96	
9	Sell	20.03.2003 11:00:00	1.061	0.14	21.03.2003 12:52:00	1.05736	\$ 51.55	
10	Sell	21.03.2003 01:00:00	1.0606	0.14	21.03.2003 12:59:00	1.05696	\$ 50.96	
11	Sell	21.03.2003 06:00:00	1.0603	0.14	21.03.2003 14:38:00	1.05666	\$ 50.96	
12	Sell	21.03.2003 10:00:00	1.06	0.14	21.03.2003 14:40:00	1.05636	\$ 50.96	
13	Buy	15.09.2003 00:01:00	1.12636	0.14	15.09.2003 15:23:00	1.13	\$ 50.96	
14	Buy	15.09.2003 03:00:00	1.12746	0.14	15.09.2003 17:08:00	1.1311	\$ 50.96	
15	Buy	15.09.2003 10:00:00	1.12866	0.14	18.09.2003 15:18:00	1.1323	\$ 47.2	
16	Buy	16.09.2003 03:00:00	1.12906	0.14	18.09.2003 15:20:00	1.1327	\$ 48.45	
17	Buy	16.09.2003 08:00:00	1.13066	0.14	18.09.2003 15:25:00	1.1343	\$ 48.45	
18	Buy	19.09.2003 00:01:00	1.12496	0.14	19.09.2003 10:08:00	1.1286	\$ 50.96	

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