

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

\$ 196.01

PROFIT IN PIPS	658.8 PIPS
YRLY AVG PROFIT	\$ 784.04
YRLY AVG % RET	78.4 %
CAGR	19.6 %

# OF TRADES	18	SHARPE RATIO	14.79	PROFIT FACTOR	5	RETURN / DD RATIO	0	WINNING %	100 %
DRAWDOWN	\$ 0	% DRAWDOWN	0 %	DAILY AVG PROFIT	\$ 17.82	MTHLY AVG PROFIT	\$ 65.34	AVERAGE TRADE	\$ 10.89
ANNUAL% / MAX DD%	0	R EXPECTANCY	0 R	R EXP SCORE	0 R	SQN	177.35	SQN SCORE	22.98

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2003	0	0	132.09	0	0	0	0	0	63.92	0	0	0	196.01

STATS

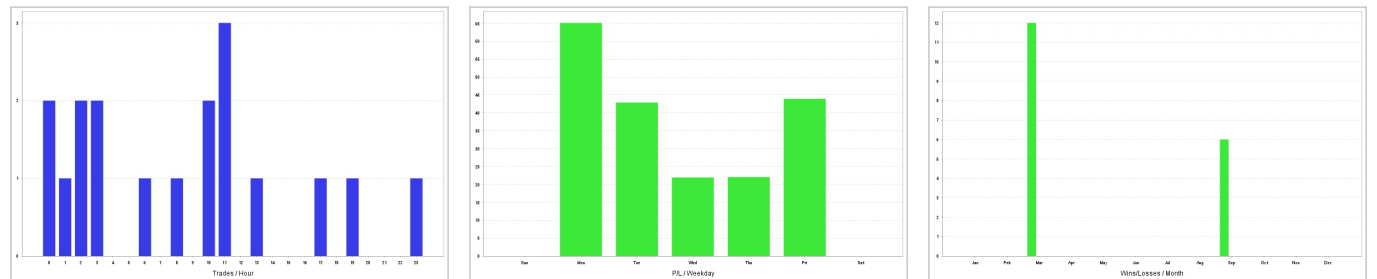
Strategy

Wins/Losses Ratio	0	Payout Ratio (Avg Win/Loss)	0	Average # of Bars in Trade	0
AHPR	1	Z-Score	100000	Z-Probability	0 %
Expectancy	10.89	Deviation	\$ 0.26	Exposure	-999999999 %
Stagnation in Days	0	Stagnation in %	0 %		

Trades

		# of Wins	18	# of Losses	0	# of Cancelled/Expired	0
Gross Profit	\$ 196.01	Gross Loss	\$ 0	Average Win	\$ 10.89	Average Loss	\$ 0
Largest Win	\$ 11.09	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	0.03	17.03.2003 16:18:00	1.07664	\$ 10.98	
2	Sell	17.03.2003 17:00:00	1.0688	0.03	17.03.2003 17:06:00	1.06514	\$ 10.98	
3	Sell	17.03.2003 23:00:00	1.0623	0.03	18.03.2003 11:22:00	1.05864	\$ 11.09	
4	Sell	18.03.2003 11:00:00	1.061	0.03	18.03.2003 11:24:00	1.05734	\$ 10.98	
5	Sell	18.03.2003 19:00:00	1.0632	0.03	19.03.2003 13:11:00	1.05954	\$ 11.09	
6	Sell	19.03.2003 02:00:00	1.0628	0.03	19.03.2003 13:28:00	1.05914	\$ 10.98	
7	Sell	19.03.2003 13:00:00	1.0619	0.03	19.03.2003 13:35:00	1.05824	\$ 10.98	
8	Sell	20.03.2003 02:00:00	1.0569	0.03	20.03.2003 03:52:00	1.05324	\$ 10.98	
9	Sell	20.03.2003 11:00:00	1.061	0.03	21.03.2003 12:52:00	1.05734	\$ 11.09	
10	Sell	21.03.2003 01:00:00	1.0606	0.03	21.03.2003 12:59:00	1.05694	\$ 10.98	
11	Sell	21.03.2003 06:00:00	1.0603	0.03	21.03.2003 14:38:00	1.05664	\$ 10.98	
12	Sell	21.03.2003 10:00:00	1.06	0.03	21.03.2003 14:40:00	1.05634	\$ 10.98	
13	Buy	15.09.2003 00:01:00	1.12634	0.03	15.09.2003 15:23:00	1.13	\$ 10.98	
14	Buy	15.09.2003 03:00:00	1.12744	0.03	15.09.2003 17:08:00	1.1311	\$ 10.98	
15	Buy	15.09.2003 10:00:00	1.12864	0.03	18.09.2003 15:18:00	1.1323	\$ 10.14	
16	Buy	16.09.2003 03:00:00	1.12904	0.03	18.09.2003 15:20:00	1.1327	\$ 10.42	
17	Buy	16.09.2003 08:00:00	1.13064	0.03	18.09.2003 15:25:00	1.1343	\$ 10.42	
18	Buy	19.09.2003 00:01:00	1.12494	0.03	19.09.2003 10:08:00	1.1286	\$ 10.98	

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