

QUANT ANALYZER REPORT

RevTrade EA. v.1.86

Source: MT4Report

Symbol EURUSD Period H1 : 16.01.2007 - 26.12.2007
Initial deposit 5000.0
Parameters -

TOTAL PROFIT

\$ 1425.24

PROFIT IN PIPS 596.4 PIPS
YRLY AVG PROFIT \$ 4275.72
YRLY AVG % RET 85.5 %
CAGR 28.5 %

OF TRADES

40

SHARPE RATIO

0.96

PROFIT FACTOR

83.86

RETURN / DD RATIO

138.1

WINNING %

87.5 %

DRAWDOWN

\$ 10.32

% DRAWDOWN

0.19 %

DAILY AVG PROFIT

\$ 64.78

MTHLY AVG PROFIT

\$ 356.31

AVERAGE TRADE

\$ 35.63

ANNUAL% / MAX DD%

150.03

R EXPECTANCY

10.36 R

R EXP SCORE

1242.94 R

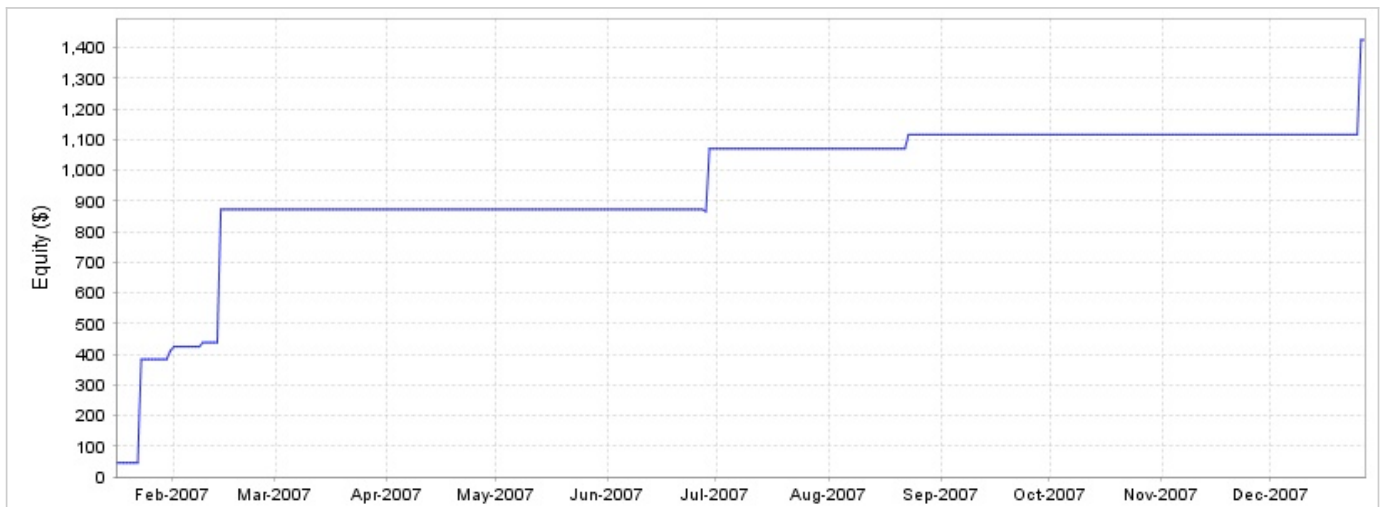
SQN

6.13

SQN SCORE

2.94

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

| Year | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | YTD |
|------|--------|--------|-----|-----|-----|--------|-----|------|-----|-----|-----|--------|---------|
| 2007 | 410.02 | 462.27 | 0 | 0 | 0 | 198.31 | 0 | 45.5 | 0 | 0 | 0 | 309.14 | 1425.24 |

STATS

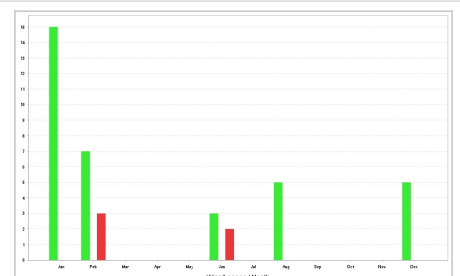
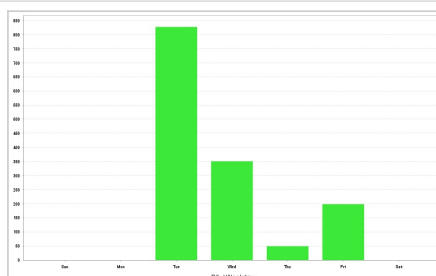
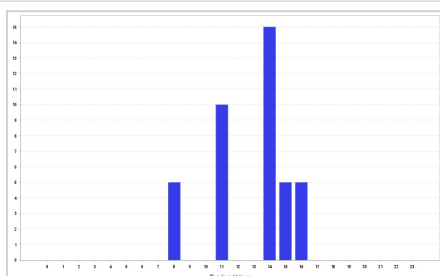
Strategy

| | | | | | |
|--------------------|-------|-----------------------------|----------|----------------------------|--------------|
| Wins/Losses Ratio | 7 | Payout Ratio (Avg Win/Loss) | 11.98 | Average # of Bars in Trade | 0 |
| AHPR | 0.63 | Z-Score | -3.98 | Z-Probability | 100 % |
| Expectancy | 35.63 | Deviation | \$ 36.79 | Exposure | -999999999 % |
| Stagnation in Days | 136 | Stagnation in % | 39.42 % | | |

Trades

| | | | | | | | |
|-----------------|------------|-----------------|----------|-----------------------|----------|-------------------------|----------|
| | | # of Wins | 35 | # of Losses | 5 | # of Cancelled/Expired | 0 |
| Gross Profit | \$ 1442.44 | Gross Loss | \$ -17.2 | Average Win | \$ 41.21 | Average Loss | \$ -3.44 |
| Largest Win | \$ 100.87 | Largest Loss | \$ -3.44 | Max Consec Wins | 17 | Max Consec Losses | 3 |
| Avg Consec Wins | 11.67 | Avg Consec Loss | 2.5 | 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 | 16.01.2007 08:07:00 | 1.29662 | 0.26 | 16.01.2007 13:03:00 | 1.29697 | \$ 9.1 | |
| 4 | Buy | 16.01.2007 08:10:00 | 1.29652 | 0.26 | 16.01.2007 13:03:00 | 1.29687 | \$ 9.1 | |
| 3 | Buy | 16.01.2007 08:09:00 | 1.29642 | 0.26 | 16.01.2007 13:08:00 | 1.29677 | \$ 9.1 | |
| 2 | Buy | 16.01.2007 08:08:00 | 1.29632 | 0.26 | 16.01.2007 13:12:00 | 1.29667 | \$ 9.1 | |
| 5 | Buy | 16.01.2007 08:11:00 | 1.29622 | 0.26 | 16.01.2007 13:30:00 | 1.29657 | \$ 9.1 | |
| 10 | Buy | 23.01.2007 11:06:00 | 1.30002 | 0.26 | 23.01.2007 11:58:00 | 1.30037 | \$ 9.1 | |
| 6 | Buy | 23.01.2007 11:02:00 | 1.29944 | 0.26 | 23.01.2007 13:03:00 | 1.30268 | \$ 84.24 | |
| 7 | Buy | 23.01.2007 11:03:00 | 1.29952 | 0.26 | 23.01.2007 13:03:00 | 1.30268 | \$ 82.16 | |
| 8 | Buy | 23.01.2007 11:04:00 | 1.29952 | 0.26 | 23.01.2007 13:03:00 | 1.30268 | \$ 82.16 | |
| 9 | Buy | 23.01.2007 11:05:00 | 1.29962 | 0.26 | 23.01.2007 13:03:00 | 1.30268 | \$ 79.56 | |
| 13 | Buy | 31.01.2007 16:46:00 | 1.30122 | 0.26 | 31.01.2007 20:41:00 | 1.30157 | \$ 9.1 | |
| 15 | Buy | 31.01.2007 16:48:00 | 1.30122 | 0.26 | 31.01.2007 20:41:00 | 1.30157 | \$ 9.1 | |
| 14 | Buy | 31.01.2007 16:47:00 | 1.30112 | 0.26 | 31.01.2007 20:41:00 | 1.30147 | \$ 9.1 | |
| 12 | Buy | 31.01.2007 16:45:00 | 1.30142 | 0.26 | 01.02.2007 08:15:00 | 1.30177 | \$ 7.01 | |
| 11 | Buy | 31.01.2007 16:44:00 | 1.30086 | 0.26 | 01.02.2007 08:28:00 | 1.30121 | \$ 7.01 | |
| 18 | Buy | 08.02.2007 15:19:00 | 1.30252 | 0.26 | 09.02.2007 08:28:00 | 1.30287 | \$ 7.01 | |
| 19 | Buy | 08.02.2007 15:20:00 | 1.30252 | 0.26 | 09.02.2007 08:28:00 | 1.30287 | \$ 7.01 | |
| 16 | Buy | 08.02.2007 15:17:00 | 1.30286 | 0.26 | 14.02.2007 05:45:00 | 1.30321 | \$ -3.44 | |
| 17 | Buy | 08.02.2007 15:18:00 | 1.30282 | 0.26 | 14.02.2007 05:45:00 | 1.30317 | \$ -3.44 | |
| 20 | Buy | 08.02.2007 15:21:00 | 1.30262 | 0.26 | 14.02.2007 05:45:00 | 1.30297 | \$ -3.44 | |
| 21 | Buy | 13.02.2007 14:40:00 | 1.30422 | 0.26 | 14.02.2007 08:42:00 | 1.30748 | \$ 82.67 | |
| 22 | Buy | 13.02.2007 14:41:00 | 1.30432 | 0.26 | 14.02.2007 08:42:00 | 1.30748 | \$ 80.07 | |
| 23 | Buy | 13.02.2007 14:42:00 | 1.30392 | 0.26 | 14.02.2007 08:42:00 | 1.30748 | \$ 90.47 | |
| 24 | Buy | 13.02.2007 14:43:00 | 1.30392 | 0.26 | 14.02.2007 08:42:00 | 1.30748 | \$ 90.47 | |
| 25 | Buy | 13.02.2007 14:44:00 | 1.30352 | 0.26 | 14.02.2007 08:42:00 | 1.30748 | \$ 100.87 | |
| 26 | Buy | 22.06.2007 14:50:00 | 1.34607 | 0.26 | 28.06.2007 08:40:00 | 1.34642 | \$ -3.44 | |
| 27 | Buy | 22.06.2007 14:51:00 | 1.34602 | 0.26 | 28.06.2007 08:40:00 | 1.34637 | \$ -3.44 | |
| 28 | Buy | 22.06.2007 14:52:00 | 1.34622 | 0.26 | 29.06.2007 12:05:00 | 1.34968 | \$ 75.33 | |
| 29 | Buy | 22.06.2007 14:53:00 | 1.34642 | 0.26 | 29.06.2007 12:05:00 | 1.34968 | \$ 70.13 | |
| 30 | Buy | 22.06.2007 14:54:00 | 1.34682 | 0.26 | 29.06.2007 12:05:00 | 1.34968 | \$ 59.73 | |

| | | | | | | | |
|----|-----|---------------------|---------|------|---------------------|---------|----------|
| 31 | Buy | 23.08.2007 11:31:00 | 1.35664 | 0.26 | 23.08.2007 14:19:00 | 1.35699 | \$ 9.1 |
| 32 | Buy | 23.08.2007 11:32:00 | 1.35672 | 0.26 | 23.08.2007 14:19:00 | 1.35707 | \$ 9.1 |
| 34 | Buy | 23.08.2007 11:35:00 | 1.35642 | 0.26 | 23.08.2007 14:19:00 | 1.35677 | \$ 9.1 |
| 35 | Buy | 23.08.2007 11:36:00 | 1.35632 | 0.26 | 23.08.2007 14:39:00 | 1.35667 | \$ 9.1 |
| 33 | Buy | 23.08.2007 11:33:00 | 1.35612 | 0.26 | 23.08.2007 14:39:00 | 1.35647 | \$ 9.1 |
| 36 | Buy | 26.12.2007 14:02:00 | 1.44552 | 0.26 | 26.12.2007 14:21:00 | 1.44587 | \$ 9.1 |
| 37 | Buy | 26.12.2007 14:03:00 | 1.44542 | 0.26 | 26.12.2007 15:46:00 | 1.44838 | \$ 76.96 |
| 38 | Buy | 26.12.2007 14:04:00 | 1.44652 | 0.26 | 26.12.2007 16:23:00 | 1.44928 | \$ 71.76 |
| 39 | Buy | 26.12.2007 14:05:00 | 1.44682 | 0.26 | 26.12.2007 16:29:00 | 1.44988 | \$ 79.56 |
| 40 | Buy | 26.12.2007 14:06:00 | 1.44732 | 0.26 | 26.12.2007 16:59:00 | 1.45008 | \$ 71.76 |

Report generated by Quant Analyzer