

QUANT ANALYZER REPORT

Rev.Trade EA.v.1.86

Source: MT4Report

Symbol	EURUSD	Period	H1 : 26.07.2004 - 21.09.2004
Initial deposit	1000.0		
Parameters	-		

TOTAL PROFIT

\$ 244.65

PROFIT IN PIPS	327.3 PIPS
YRLY AVG PROFIT	\$ 1467.9
YRLY AVG % RET	146.82 %
CAGR	24.47 %

# OF TRADES	15	SHARPE RATIO	1.44	PROFIT FACTOR	84.5	RETURN / DD RATIO	83.5	WINNING %	93.33 %
DRAWDOWN	\$ 2.93	% DRAWDOWN	0.24 %	DAILY AVG PROFIT	\$ 18.82	MTHLY AVG PROFIT	\$ 122.33	AVERAGE TRADE	\$ 16.31
ANNUAL% / MAX DD%	101.94	R EXPECTANCY	5.57 R	R EXP SCORE	500.99 R	SQN	5.64	SQN SCORE	0.76

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2004	0	0	0	0	0	0	45.84	60.08	138.73	0	0	0	244.65

STATS

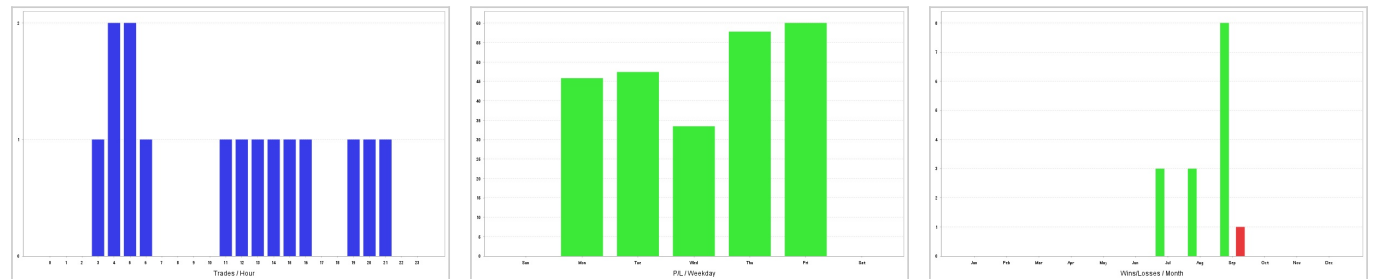
Strategy

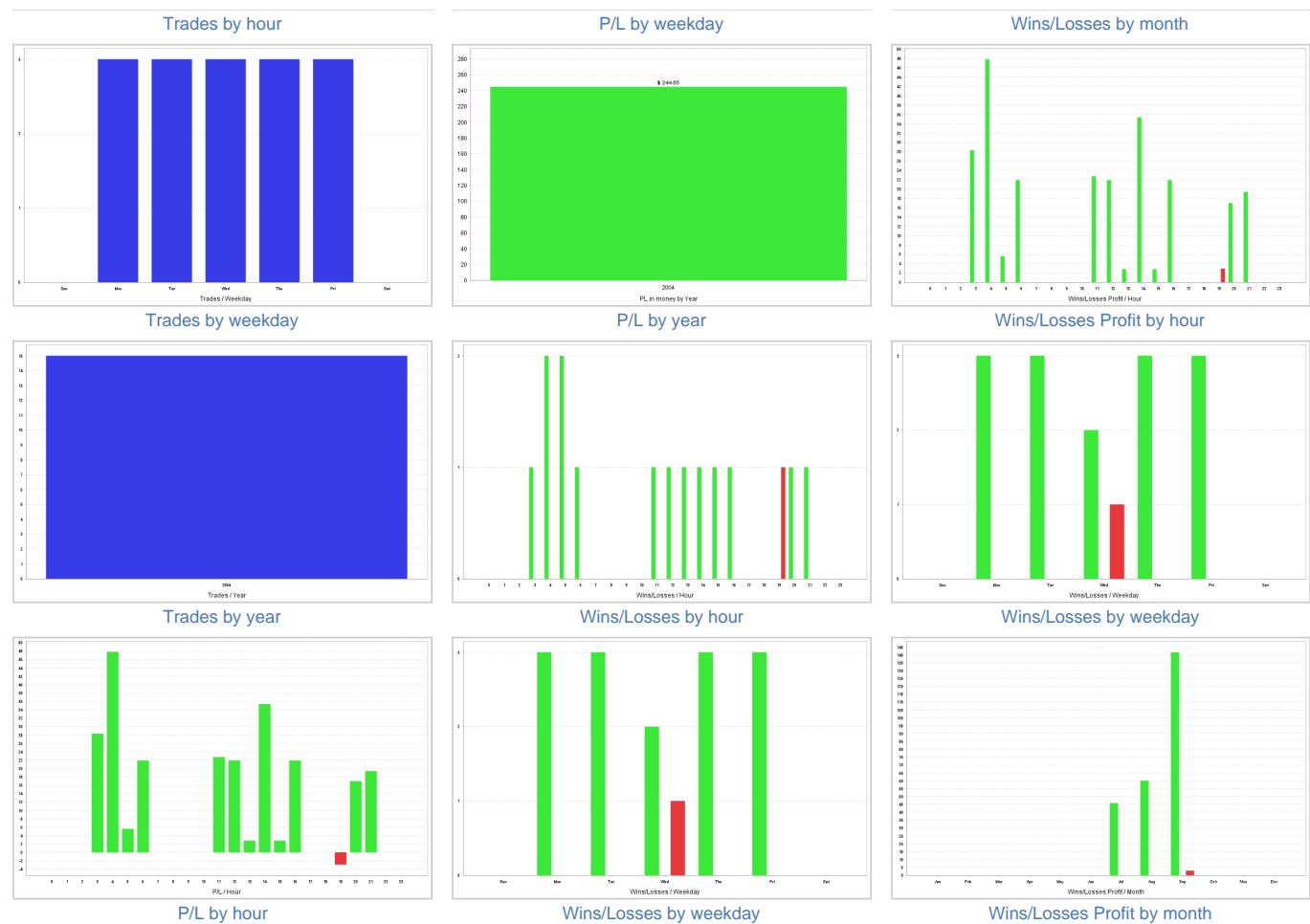
Wins/Losses Ratio	14	Payout Ratio (Avg Win/Loss)	6.04	Average # of Bars in Trade	0
AHPR	1.47	Z-Score	-1.08	Z-Probability	85.99 %
Expectancy	16.31	Deviation	\$ 11.21	Exposure	-999999999 %
Stagnation in Days	13	Stagnation in %	22.41 %		

Trades

		# of Wins	14	# of Losses	1	# of Cancelled/Expired	0
Gross Profit	\$ 247.58	Gross Loss	\$ -2.93	Average Win	\$ 17.68	Average Loss	\$ -2.93
Largest Win	\$ 35.36	Largest Loss	\$ -2.93	Max Consec Wins	11	Max Consec Losses	1
Avg Consec Wins	7	Avg Consec Loss	1	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
2	Buy	26.07.2004 05:00:00	1.21294	0.08	26.07.2004 08:04:00	1.21329	\$ 2.8	
1	Buy	26.07.2004 04:47:00	1.21364	0.08	26.07.2004 09:32:00	1.21628	\$ 21.12	
3	Buy	26.07.2004 06:00:00	1.21354	0.08	26.07.2004 09:32:00	1.21628	\$ 21.92	
4	Buy	06.08.2004 14:31:00	1.21398	0.08	06.08.2004 14:31:00	1.2184	\$ 35.36	
5	Buy	06.08.2004 15:00:00	1.22524	0.08	06.08.2004 15:03:00	1.22559	\$ 2.8	
6	Buy	06.08.2004 16:00:00	1.22444	0.08	06.08.2004 17:41:00	1.22718	\$ 21.92	
12	Buy	09.09.2004 05:00:00	1.21894	0.08	09.09.2004 09:40:00	1.21929	\$ 2.8	
8	Buy	01.09.2004 20:00:00	1.21954	0.08	09.09.2004 23:03:00	1.22238	\$ 16.99	
9	Buy	01.09.2004 21:00:00	1.21924	0.08	09.09.2004 23:03:00	1.22238	\$ 19.39	
11	Buy	09.09.2004 04:00:00	1.21904	0.08	09.09.2004 23:03:00	1.22238	\$ 26.72	
10	Buy	09.09.2004 03:45:00	1.21994	0.08	09.09.2004 23:14:00	1.22348	\$ 28.32	
7	Buy	01.09.2004 19:10:00	1.22174	0.08	09.09.2004 23:22:00	1.22209	\$ -2.93	
13	Buy	21.09.2004 11:33:00	1.22234	0.08	21.09.2004 12:13:00	1.22518	\$ 22.72	
14	Buy	21.09.2004 12:00:00	1.22394	0.08	21.09.2004 14:11:00	1.22668	\$ 21.92	
15	Buy	21.09.2004 13:00:00	1.22634	0.08	21.09.2004 14:47:00	1.22669	\$ 2.8	

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