

# QUANT ANALYZER REPORT

Rev.Trade EA.v.1.86

Source: MT4Report

Symbol                      EURUSD      Period                      H1 : 16.01.2007 - 26.12.2007  
Initial deposit              1000.0  
Parameters                   -

## TOTAL PROFIT

**\$ 276.2**

PROFIT IN PIPS      384.7 PIPS  
YRLY AVG PROFIT      \$ 828.6  
YRLY AVG % RET      82.86 %  
CAGR                   27.62 %

## # OF TRADES

**24**

## SHARPE RATIO

**1.05**

## PROFIT FACTOR

**90.97**

## RETURN / DD RATIO

**175.92**

## WINNING %

**87.5 %**

## DRAWDOWN

**\$ 1.57**

## % DRAWDOWN

**0.13 %**

## DAILY AVG PROFIT

**\$ 9.21**

## MTHLY AVG PROFIT

**\$ 69.05**

## AVERAGE TRADE

**\$ 11.51**

## ANNUAL% / MAX DD%

**212.46**

## R EXPECTANCY

**11.28 R**

## R EXP SCORE

**812.35 R**

## SQN

**5.18**

## SQN SCORE

**0.9**

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2007	104.72	113.75	0	0	0	20.93	0	7.68	0	0	0	29.12	276.2

## STATS

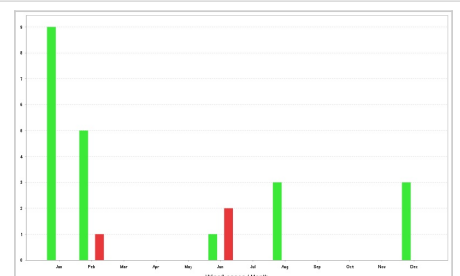
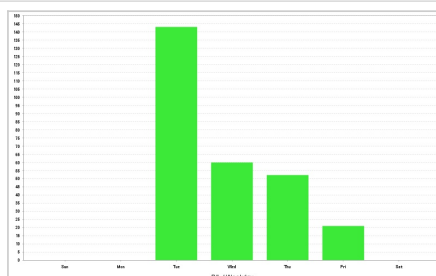
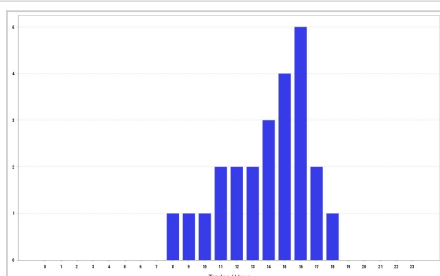
### Strategy

Wins/Losses Ratio	7	Payout Ratio (Avg Win/Loss)	13	Average # of Bars in Trade	0
AHPR	1.03	Z-Score	-1.78	Z-Probability	96.25 %
Expectancy	11.51	Deviation	\$ 10.88	Exposure	-999999999 %
Stagnation in Days	136	Stagnation in %	39.42 %		

### Trades

		# of Wins	21	# of Losses	3	# of Cancelled/Expired	0
Gross Profit	\$ 279.27	Gross Loss	\$ -3.07	Average Win	\$ 13.3	Average Loss	\$ -1.02
Largest Win	\$ 25.92	Largest Loss	\$ -1.5	Max Consec Wins	11	Max Consec Losses	2
Avg Consec Wins	7	Avg Consec Loss	1.5	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
3	Buy	16.01.2007 10:00:00	1.29554	0.08	16.01.2007 11:22:00	1.29828	\$ 21.92	
1	Buy	16.01.2007 08:07:00	1.29664	0.08	16.01.2007 13:03:00	1.29699	\$ 2.8	
2	Buy	16.01.2007 09:00:00	1.29624	0.08	16.01.2007 13:30:00	1.29659	\$ 2.8	
4	Buy	23.01.2007 11:02:00	1.29946	0.08	23.01.2007 13:03:00	1.30268	\$ 25.76	
5	Buy	23.01.2007 12:00:00	1.30064	0.08	23.01.2007 13:56:00	1.30348	\$ 22.72	
8	Buy	31.01.2007 17:00:00	1.29924	0.08	31.01.2007 17:52:00	1.29959	\$ 2.8	
9	Buy	31.01.2007 18:00:00	1.29974	0.08	31.01.2007 20:18:00	1.30298	\$ 25.92	
7	Buy	31.01.2007 16:44:00	1.30088	0.08	01.02.2007 08:28:00	1.30123	\$ 2.08	
6	Buy	23.01.2007 13:00:00	1.30254	0.08	01.02.2007 16:01:00	1.30518	\$ 14.67	
11	Buy	08.02.2007 16:00:00	1.30154	0.08	09.02.2007 07:10:00	1.30418	\$ 20.4	
15	Buy	13.02.2007 16:00:00	1.30184	0.08	14.02.2007 05:39:00	1.30508	\$ 25.2	
10	Buy	08.02.2007 15:17:00	1.30288	0.08	14.02.2007 05:45:00	1.30323	\$ -1.5	
14	Buy	13.02.2007 15:00:00	1.30254	0.08	14.02.2007 05:50:00	1.30289	\$ 2.08	
12	Buy	08.02.2007 17:00:00	1.30374	0.08	14.02.2007 08:42:00	1.30748	\$ 25.62	
13	Buy	13.02.2007 14:40:00	1.30424	0.08	14.02.2007 08:42:00	1.30748	\$ 25.2	
18	Buy	22.06.2007 16:00:00	1.34574	0.08	26.06.2007 16:04:00	1.34609	\$ -0.07	
16	Buy	22.06.2007 14:50:00	1.34609	0.08	28.06.2007 08:40:00	1.34644	\$ -1.5	
17	Buy	22.06.2007 15:00:00	1.34624	0.08	29.06.2007 12:05:00	1.34968	\$ 22.5	
19	Buy	23.08.2007 11:31:00	1.35666	0.08	23.08.2007 14:19:00	1.35701	\$ 2.8	
20	Buy	23.08.2007 12:00:00	1.35644	0.08	23.08.2007 14:19:00	1.35679	\$ 2.8	
21	Buy	23.08.2007 13:00:00	1.35814	0.08	24.08.2007 12:03:00	1.35849	\$ 2.08	
22	Buy	26.12.2007 14:02:00	1.44554	0.08	26.12.2007 14:21:00	1.44589	\$ 2.8	
23	Buy	26.12.2007 15:00:00	1.44694	0.08	26.12.2007 16:29:00	1.44988	\$ 23.52	
24	Buy	26.12.2007 16:00:00	1.44824	0.08	26.12.2007 22:48:00	1.44859	\$ 2.8	

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