

# QUANT ANALYZER REPORT

RevTrade EA.v.1.86

Source: MT4Report

Symbol                      EURUSD      Period                      H1 : 26.07.2004 - 21.09.2004  
Initial deposit              5000.0  
Parameters                   -

## TOTAL PROFIT

**\$ 1425.93**

PROFIT IN PIPS              583 PIPS  
YRLY AVG PROFIT           \$ 8555.58  
YRLY AVG % RET           171.12 %  
CAGR                        28.52 %

## # OF TRADES

**25**

## SHARPE RATIO

**1.84**

## PROFIT FACTOR

**94.56**

## RETURN / DD RATIO

**93.56**

## WINNING %

**92 %**

## DRAWDOWN

**\$ 15.24**

## % DRAWDOWN

**0.26 %**

## DAILY AVG PROFIT

**\$ 109.69**

## MTHLY AVG PROFIT

**\$ 712.97**

## AVERAGE TRADE

**\$ 57.04**

## ANNUAL% / MAX DD%

**109.69**

## R EXPECTANCY

**7.49 R**

## R EXP SCORE

**1122.78 R**

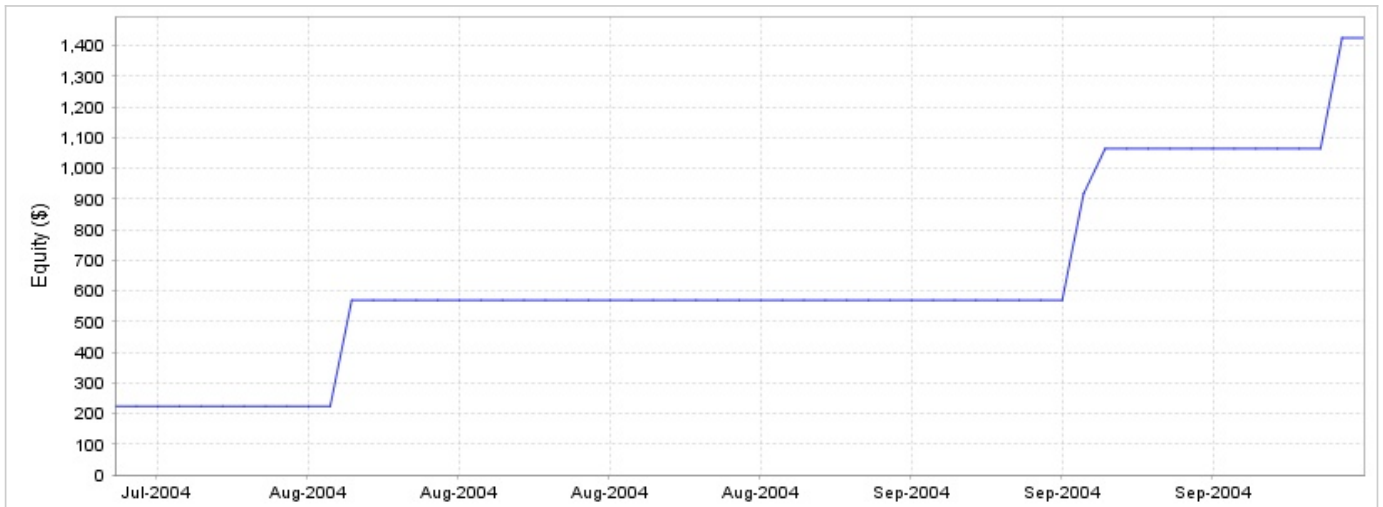
## SQN

**9.45**

## SQN SCORE

**3.54**

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	223.6	345.8	856.53	0	0	0	1425.93

## STATS

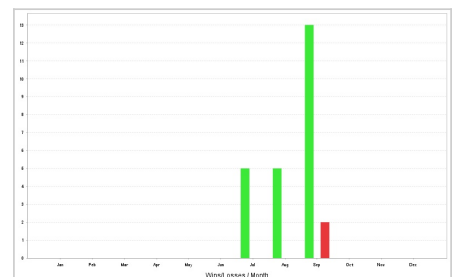
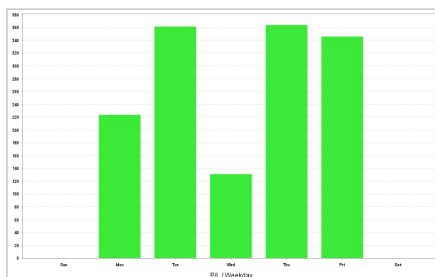
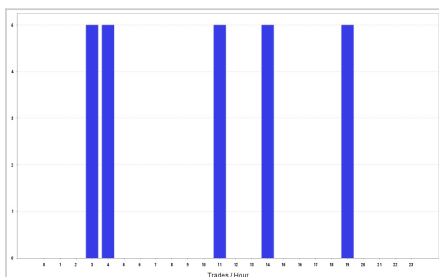
### Strategy

Wins/Losses Ratio	11.5	Payout Ratio (Avg Win/Loss)	8.22	Average # of Bars in Trade	0
AHPR	1.01	Z-Score	-3.4	Z-Probability	99.97 %
Expectancy	57.04	Deviation	\$ 30.17	Exposure	-999999999 %
Stagnation in Days	0	Stagnation in %	0 %		

### Trades

		# of Wins	23	# of Losses	2	# of Cancelled/Expired	0
Gross Profit	\$ 1441.17	Gross Loss	\$ -15.24	Average Win	\$ 62.66	Average Loss	\$ -7.62
Largest Win	\$ 116.48	Largest Loss	\$ -7.62	Max Consec Wins	15	Max Consec Losses	2
Avg Consec Wins	11.5	Avg Consec Loss	2	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 04:48:00	1.21318	0.26	26.07.2004 07:39:00	1.21353	\$ 9.1	
5	Buy	26.07.2004 04:51:00	1.21308	0.26	26.07.2004 07:39:00	1.21343	\$ 9.1	
4	Buy	26.07.2004 04:50:00	1.21338	0.26	26.07.2004 09:30:00	1.21598	\$ 67.6	
1	Buy	26.07.2004 04:47:00	1.21358	0.26	26.07.2004 09:32:00	1.21628	\$ 70.2	
3	Buy	26.07.2004 04:49:00	1.21378	0.26	26.07.2004 09:36:00	1.21638	\$ 67.6	
6	Buy	06.08.2004 14:31:00	1.21392	0.26	06.08.2004 14:31:00	1.2184	\$ 116.48	
7	Buy	06.08.2004 14:32:00	1.22068	0.26	06.08.2004 14:32:00	1.22355	\$ 74.62	
10	Buy	06.08.2004 14:35:00	1.22158	0.26	06.08.2004 14:38:00	1.22428	\$ 70.2	
9	Buy	06.08.2004 14:34:00	1.22278	0.26	06.08.2004 14:40:00	1.22568	\$ 75.4	
8	Buy	06.08.2004 14:33:00	1.22318	0.26	06.08.2004 14:41:00	1.22353	\$ 9.1	
17	Buy	09.09.2004 03:46:00	1.21968	0.26	09.09.2004 23:03:00	1.22238	\$ 70.2	
18	Buy	09.09.2004 03:47:00	1.21968	0.26	09.09.2004 23:03:00	1.22238	\$ 70.2	
19	Buy	09.09.2004 03:48:00	1.21938	0.26	09.09.2004 23:03:00	1.22238	\$ 78.0	
20	Buy	09.09.2004 03:49:00	1.21938	0.26	09.09.2004 23:03:00	1.22238	\$ 78.0	
16	Buy	09.09.2004 03:45:00	1.21988	0.26	09.09.2004 23:12:00	1.22248	\$ 67.6	
11	Buy	01.09.2004 19:10:00	1.22168	0.26	09.09.2004 23:22:00	1.22203	\$ -7.62	
12	Buy	01.09.2004 19:11:00	1.22128	0.26	09.09.2004 23:23:00	1.22163	\$ -7.62	
13	Buy	01.09.2004 19:12:00	1.22108	0.26	10.09.2004 00:40:00	1.22368	\$ 48.79	
14	Buy	01.09.2004 19:13:00	1.22208	0.26	10.09.2004 01:26:00	1.22468	\$ 48.79	
15	Buy	01.09.2004 19:14:00	1.22208	0.26	10.09.2004 01:26:00	1.22468	\$ 48.79	
24	Buy	21.09.2004 11:36:00	1.22158	0.26	21.09.2004 11:52:00	1.22448	\$ 75.4	
25	Buy	21.09.2004 11:37:00	1.22168	0.26	21.09.2004 11:52:00	1.22448	\$ 72.8	
22	Buy	21.09.2004 11:34:00	1.22218	0.26	21.09.2004 12:13:00	1.22478	\$ 67.6	
23	Buy	21.09.2004 11:35:00	1.22208	0.26	21.09.2004 12:13:00	1.22478	\$ 70.2	
21	Buy	21.09.2004 11:33:00	1.22228	0.26	21.09.2004 12:13:00	1.22518	\$ 75.4	

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