

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

\$ 68.66

PROFIT IN PIPS 384.7 PIPS
YRLY AVG PROFIT \$ 205.98
YRLY AVG % RET 20.61 %
CAGR 6.87 %

OF TRADES

24

SHARPE RATIO

1.06

PROFIT FACTOR

76.45

RETURN / DD RATIO

143.04

WINNING %

87.5 %

DRAWDOWN

\$ 0.48

% DRAWDOWN

0.05 %

DAILY AVG PROFIT

\$ 2.29

MTHLY AVG PROFIT

\$ 17.17

AVERAGE TRADE

\$ 2.86

ANNUAL% / MAX DD%

137.32

R EXPECTANCY

9.54 R

R EXP SCORE

686.6 R

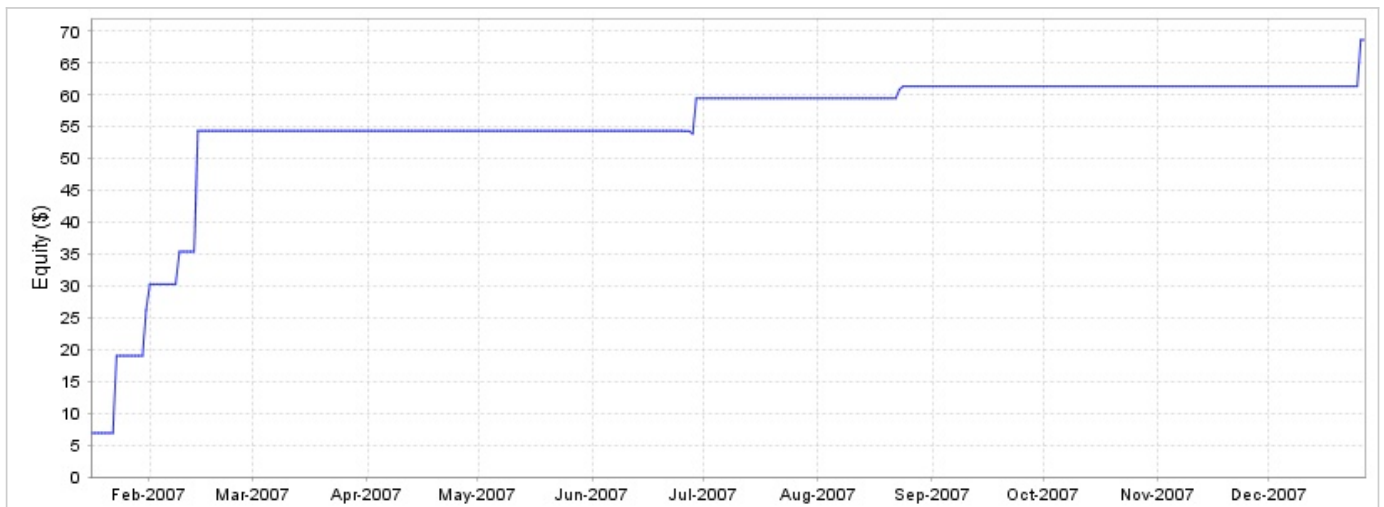
SQN

5.15

SQN SCORE

0.89

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2007	26.18	28.2	0	0	0	5.09	0	1.91	0	0	0	7.28	68.66

STATS

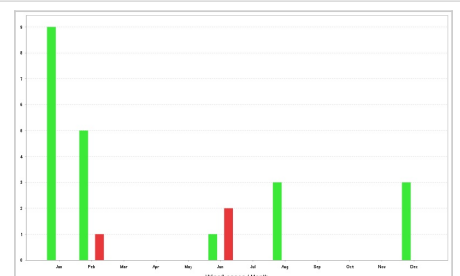
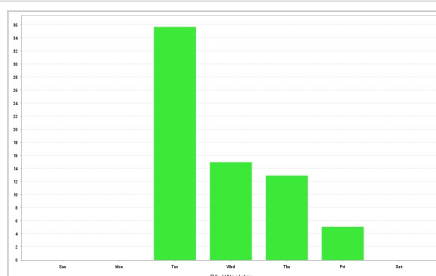
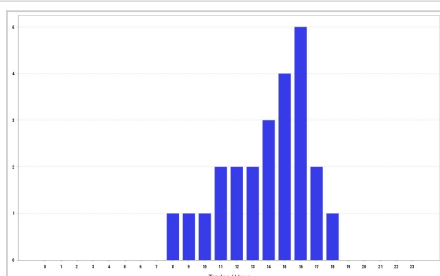
Strategy

Wins/Losses Ratio	7	Payout Ratio (Avg Win/Loss)	10.92	Average # of Bars in Trade	0
AHPR	0.28	Z-Score	-1.78	Z-Probability	96.25 %
Expectancy	2.86	Deviation	\$ 2.72	Exposure	-999999999 %
Stagnation in Days	136	Stagnation in %	39.42 %		

Trades

		# of Wins	21	# of Losses	3	# of Cancelled/Expired	0
Gross Profit	\$ 69.57	Gross Loss	\$ -0.91	Average Win	\$ 3.31	Average Loss	\$ -0.3
Largest Win	\$ 6.48	Largest Loss	\$ -0.43	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	0.02	16.01.2007 11:22:00	1.29828	\$ 5.48	
1	Buy	16.01.2007 08:07:00	1.29664	0.02	16.01.2007 13:03:00	1.29699	\$ 0.7	
2	Buy	16.01.2007 09:00:00	1.29624	0.02	16.01.2007 13:30:00	1.29659	\$ 0.7	
4	Buy	23.01.2007 11:02:00	1.29946	0.02	23.01.2007 13:03:00	1.30268	\$ 6.44	
5	Buy	23.01.2007 12:00:00	1.30064	0.02	23.01.2007 13:56:00	1.30348	\$ 5.68	
8	Buy	31.01.2007 17:00:00	1.29924	0.02	31.01.2007 17:52:00	1.29959	\$ 0.7	
9	Buy	31.01.2007 18:00:00	1.29974	0.02	31.01.2007 20:18:00	1.30298	\$ 6.48	
7	Buy	31.01.2007 16:44:00	1.30088	0.02	01.02.2007 08:28:00	1.30123	\$ 0.51	
6	Buy	23.01.2007 13:00:00	1.30254	0.02	01.02.2007 16:01:00	1.30518	\$ 3.59	
11	Buy	08.02.2007 16:00:00	1.30154	0.02	09.02.2007 07:10:00	1.30418	\$ 5.09	
15	Buy	13.02.2007 16:00:00	1.30184	0.02	14.02.2007 05:39:00	1.30508	\$ 6.29	
10	Buy	08.02.2007 15:17:00	1.30288	0.02	14.02.2007 05:45:00	1.30323	\$ -0.43	
14	Buy	13.02.2007 15:00:00	1.30254	0.02	14.02.2007 05:50:00	1.30289	\$ 0.51	
12	Buy	08.02.2007 17:00:00	1.30374	0.02	14.02.2007 08:42:00	1.30748	\$ 6.35	
13	Buy	13.02.2007 14:40:00	1.30424	0.02	14.02.2007 08:42:00	1.30748	\$ 6.29	
18	Buy	22.06.2007 16:00:00	1.34574	0.02	26.06.2007 16:04:00	1.34609	\$ -0.05	
16	Buy	22.06.2007 14:50:00	1.34609	0.02	28.06.2007 08:40:00	1.34644	\$ -0.43	
17	Buy	22.06.2007 15:00:00	1.34624	0.02	29.06.2007 12:05:00	1.34968	\$ 5.57	
19	Buy	23.08.2007 11:31:00	1.35666	0.02	23.08.2007 14:19:00	1.35701	\$ 0.7	
20	Buy	23.08.2007 12:00:00	1.35644	0.02	23.08.2007 14:19:00	1.35679	\$ 0.7	
21	Buy	23.08.2007 13:00:00	1.35814	0.02	24.08.2007 12:03:00	1.35849	\$ 0.51	
22	Buy	26.12.2007 14:02:00	1.44554	0.02	26.12.2007 14:21:00	1.44589	\$ 0.7	
23	Buy	26.12.2007 15:00:00	1.44694	0.02	26.12.2007 16:29:00	1.44988	\$ 5.88	
24	Buy	26.12.2007 16:00:00	1.44824	0.02	26.12.2007 22:48:00	1.44859	\$ 0.7	

Report generated by Quant Analyzer