

# 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	-		

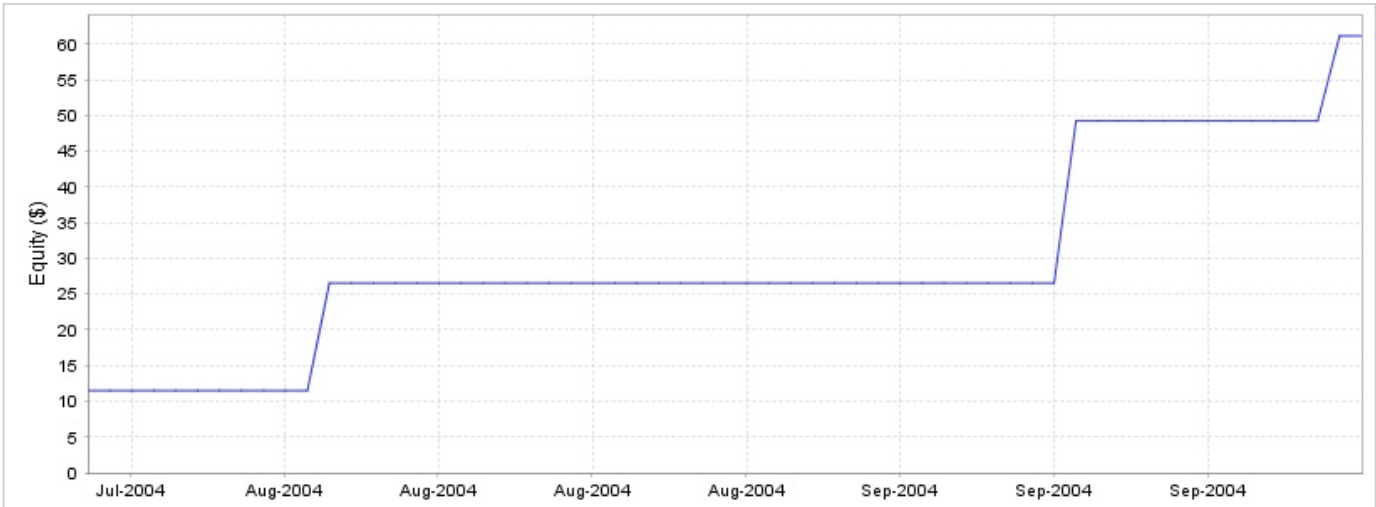
## TOTAL PROFIT

**\$ 61.16**

PROFIT IN PIPS	328.3 PIPS
YRLY AVG PROFIT	\$ 366.96
YRLY AVG % RET	36.72 %
CAGR	6.12 %

# OF TRADES	15	SHARPE RATIO	1.46	PROFIT FACTOR	77.45	RETURN / DD RATIO	76.45	WINNING %	93.33 %
DRAWDOWN	\$ 0.8	% DRAWDOWN	0.08 %	DAILY AVG PROFIT	\$ 4.7	MTHLY AVG PROFIT	\$ 30.58	AVERAGE TRADE	\$ 4.08
ANNUAL% / MAX DD%	76.45	R EXPECTANCY	5.1 R	R EXP SCORE	458.7 R	SQN	5.61	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	11.5	15.06	34.6	0	0	0	61.16

## STATS

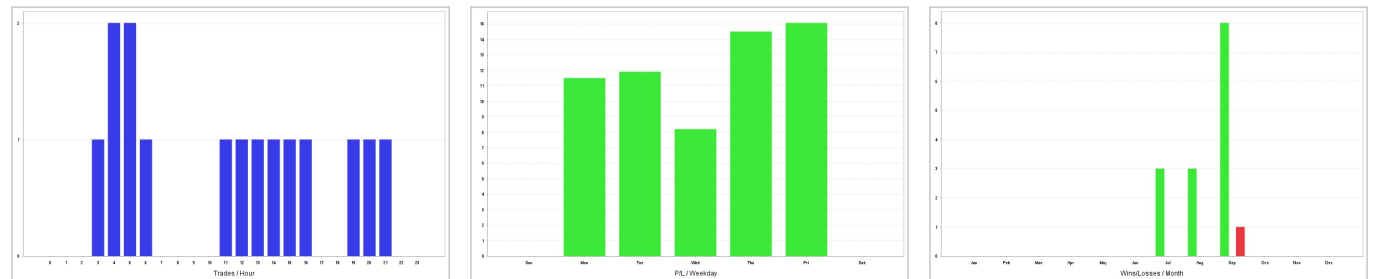
### Strategy

Wins/Losses Ratio	14	Payout Ratio (Avg Win/Loss)	5.53	Average # of Bars in Trade	0
AHPR	0.4	Z-Score	-1.08	Z-Probability	85.99 %
Expectancy	4.08	Deviation	\$ 2.82	Exposure	-99999999 %
Stagnation in Days	13	Stagnation in %	22.41 %		

### Trades

		# of Wins	14	# of Losses	1	# of Cancelled/Expired	0
Gross Profit	\$ 61.96	Gross Loss	\$ -0.8	Average Win	\$ 4.43	Average Loss	\$ -0.8
Largest Win	\$ 8.86	Largest Loss	\$ -0.8	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	1.21293	0.02	26.07.2004 08:04:00	1.21328	\$ 0.7	
1	Buy	26.07.2004 04:47:00	1.21363	0.02	26.07.2004 09:32:00	1.21628	\$ 5.3	
3	Buy	26.07.2004 06:00:00	1.21353	0.02	26.07.2004 09:32:00	1.21628	\$ 5.5	
4	Buy	06.08.2004 14:31:00	1.21397	0.02	06.08.2004 14:31:00	1.2184	\$ 8.86	
5	Buy	06.08.2004 15:00:00	1.22523	0.02	06.08.2004 15:03:00	1.22558	\$ 0.7	
6	Buy	06.08.2004 16:00:00	1.22443	0.02	06.08.2004 17:41:00	1.22718	\$ 5.5	
12	Buy	09.09.2004 05:00:00	1.21893	0.02	09.09.2004 09:40:00	1.21928	\$ 0.7	
8	Buy	01.09.2004 20:00:00	1.21953	0.02	09.09.2004 23:03:00	1.22238	\$ 4.2	
9	Buy	01.09.2004 21:00:00	1.21923	0.02	09.09.2004 23:03:00	1.22238	\$ 4.8	
11	Buy	09.09.2004 04:00:00	1.21903	0.02	09.09.2004 23:03:00	1.22238	\$ 6.7	
10	Buy	09.09.2004 03:45:00	1.21993	0.02	09.09.2004 23:14:00	1.22348	\$ 7.1	
7	Buy	01.09.2004 19:10:00	1.22173	0.02	09.09.2004 23:22:00	1.22208	\$ -0.8	
13	Buy	21.09.2004 11:33:00	1.22233	0.02	21.09.2004 12:13:00	1.22518	\$ 5.7	
14	Buy	21.09.2004 12:00:00	1.22393	0.02	21.09.2004 14:11:00	1.22668	\$ 5.5	
15	Buy	21.09.2004 13:00:00	1.22633	0.02	21.09.2004 14:47:00	1.22668	\$ 0.7	

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