

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

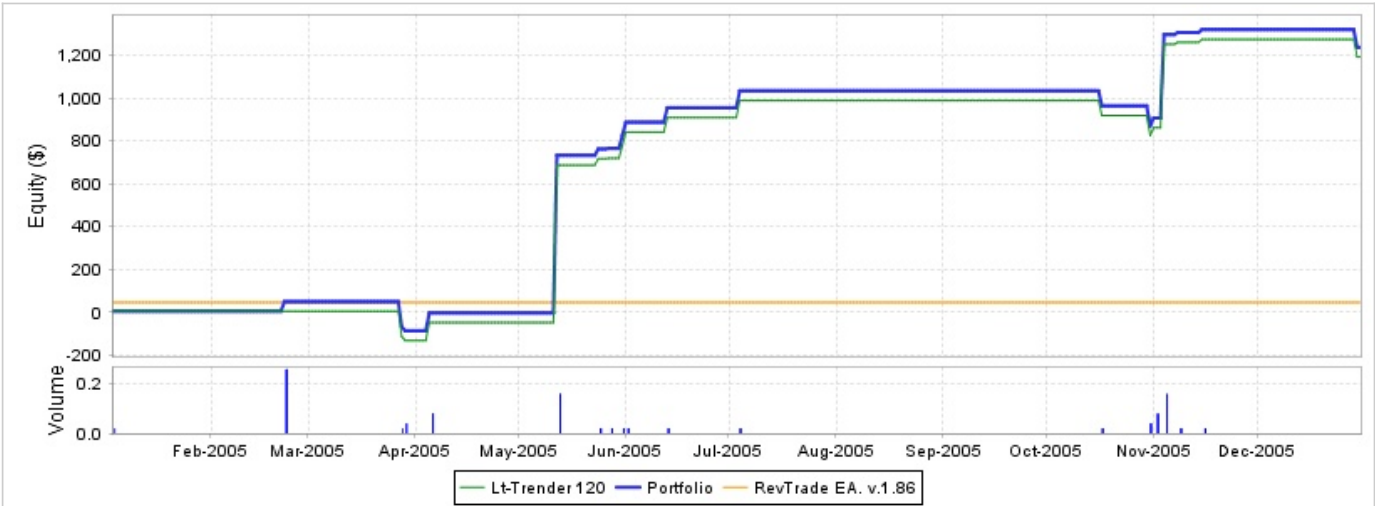
TOTAL PROFIT

\$ 1236.49

PROFIT IN PIPS 628.1 PIPS
YRLY AVG PROFIT \$ 1237.42
YRLY AVG % RET 24.75 %
CAGR 24.73 %

# OF TRADES	53	SHARPE RATIO	0.33	PROFIT FACTOR	4.13	RETURN / DD RATIO	7.55	WINNING %	73.58 %
DRAWDOWN	\$ 163.87	% DRAWDOWN	2.72 %	DAILY AVG PROFIT	\$ 3.41	MTHLY AVG PROFIT	\$ 103.04	AVERAGE TRADE	\$ 23.33
ANNUAL% / MAX DD%	9.09	R EXPECTANCY	0.83 R	R EXP SCORE	43.79 R	SQN	2.38	SQN SCORE	0.67

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	Lt-Trender 120	Lt-Trender 120	unknown	\$ 1190.99	610.6 pips	48	0.33	4.01
S3	RevTrade EA. v.1.86	RevTrade EA. v.1.86	unknown	\$ 45.5	17.5 pips	5	126.81	0
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Trender 120	7.27	70.83 %	\$ 163.87	2.74 %	\$ 1190.99	\$ 99.25	\$ 3.28
S3	RevTrade EA. v.1.86	0	100 %	\$ 0	0 %	\$ 546	\$ 45.5	\$ 22.75

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2005	4.54	45.5	-136.63	83.64	829.64	127.16	79.29	0	0	-163.87	449.7	-82.48	1236.49

STATS

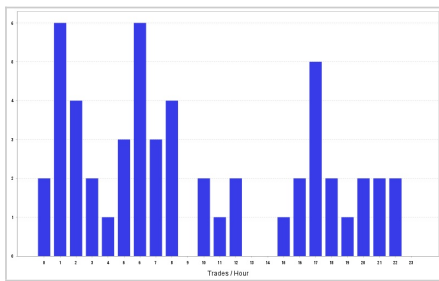
Strategy

Wins/Losses Ratio	2.79	Payout Ratio (Avg Win/Loss)	1.48	Average # of Bars in Trade	0
AHPR	0.43	Z-Score	-3.63	Z-Probability	99.99 %
Expectancy	23.33	Deviation	\$ 71.26	Exposure	-999999999 %
Stagnation in Days	143	Stagnation in %	39.5 %		

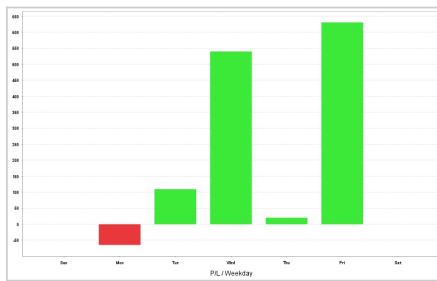
Trades

		# of Wins	39	# of Losses	14	# of Cancelled/Expired	0
Gross Profit	\$ 1632.07	Gross Loss	\$ -395.58	Average Win	\$ 41.85	Average Loss	\$ -28.26
Largest Win	\$ 280.73	Largest Loss	\$ -117.57	Max Consec Wins	12	Max Consec Losses	6
Avg Consec Wins	6.5	Avg Consec Loss	2.33	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

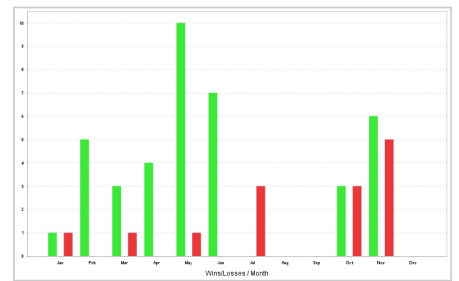
CHARTS



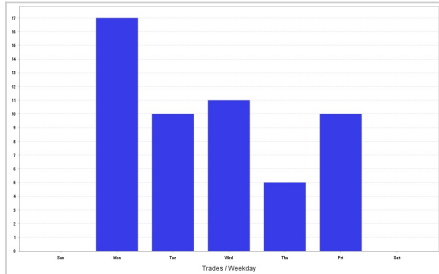
Trades by hour



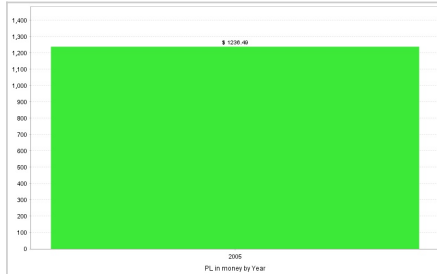
P/L by weekday



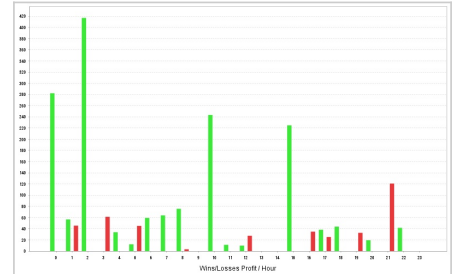
Wins/Losses by month



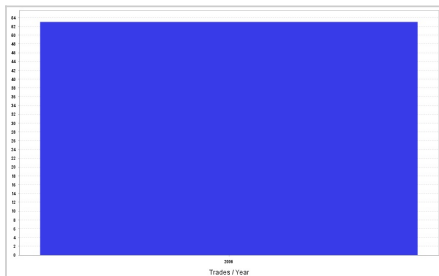
Trades by weekday



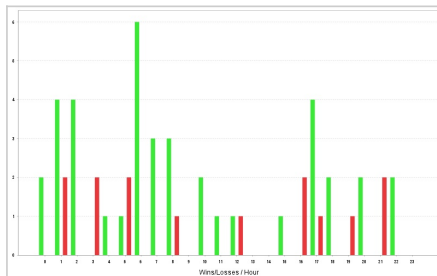
P/L by year



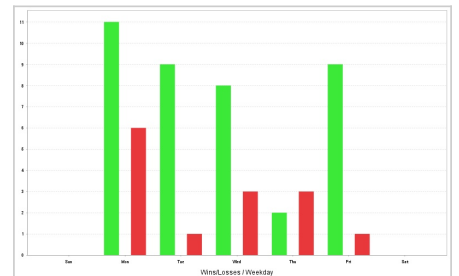
Wins/Losses Profit by hour



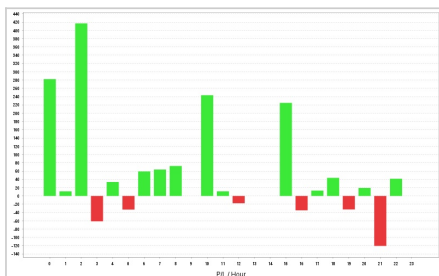
Trades by year



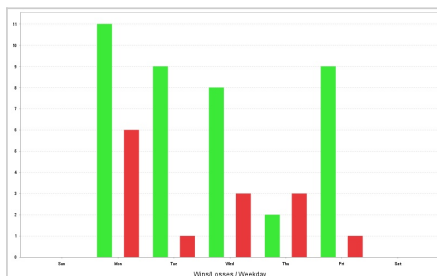
Wins/Losses by hour



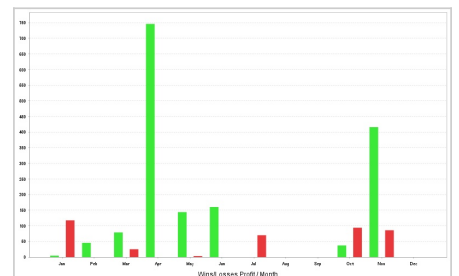
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

TRADES

Ticket	Type	Open time	Open price	Size	Close time	Close price	Profit/Loss	Comment
1	Buy	03.01.2005 08:00:00	1.34763	0.02	03.01.2005 14:25:00	1.3499	\$ 4.54	
1	Buy	22.02.2005 06:29:00	1.31718	0.26	22.02.2005 09:23:00	1.31753	\$ 9.1	
2	Buy	22.02.2005 06:30:00	1.31688	0.26	22.02.2005 09:24:00	1.31723	\$ 9.1	
5	Buy	22.02.2005 06:33:00	1.31678	0.26	22.02.2005 10:15:00	1.31713	\$ 9.1	
3	Buy	22.02.2005 06:31:00	1.31668	0.26	22.02.2005 10:16:00	1.31703	\$ 9.1	
4	Buy	22.02.2005 06:32:00	1.31658	0.26	22.02.2005 10:16:00	1.31693	\$ 9.1	
2	Buy	03.01.2005 21:00:00	1.34823	0.02	28.03.2005 00:01:00	1.2962	\$ -117.57	
3	Sell	28.03.2005 02:00:00	1.2956	0.04	29.03.2005 04:51:00	1.29413	\$ 6.07	
4	Sell	28.03.2005 17:00:00	1.2878	0.04	29.03.2005 04:51:00	1.29413	\$ -25.13	
5	Sell	29.03.2005 08:00:00	1.2922	0.08	05.04.2005 20:57:00	1.28763	\$ 39.17	
6	Sell	31.03.2005 07:00:00	1.2916	0.08	05.04.2005 20:57:00	1.28763	\$ 33.62	
7	Sell	01.04.2005 18:00:00	1.2888	0.08	05.04.2005 20:57:00	1.28763	\$ 10.85	
8	Sell	06.04.2005 00:01:00	1.2853	0.16	12.05.2005 16:26:00	1.26943	\$ 280.73	
9	Sell	08.04.2005 10:00:00	1.2822	0.16	12.05.2005 16:26:00	1.26943	\$ 229.64	
10	Sell	08.04.2005 15:00:00	1.2819	0.16	12.05.2005 16:26:00	1.26943	\$ 224.84	
11	Sell	13.05.2005 06:00:00	1.2674	0.02	24.05.2005 12:26:00	1.26103	\$ 13.76	
12	Sell	13.05.2005 11:00:00	1.2661	0.02	24.05.2005 12:26:00	1.26103	\$ 11.16	
13	Sell	13.05.2005 20:00:00	1.263	0.02	24.05.2005 12:26:00	1.26103	\$ 4.96	
14	Sell	24.05.2005 17:00:00	1.2586	0.02	27.05.2005 17:35:00	1.25693	\$ 3.62	
15	Sell	25.05.2005 00:01:00	1.2576	0.02	27.05.2005 17:35:00	1.25693	\$ 1.53	
16	Sell	26.05.2005 08:00:00	1.2553	0.02	27.05.2005 17:35:00	1.25693	\$ -3.17	
17	Sell	27.05.2005 22:00:00	1.2582	0.02	31.05.2005 03:18:00	1.24233	\$ 32.11	

18	Sell	30.05.2005 01:00:00	1.2528	0.02	31.05.2005 03:18:00	1.24233	\$ 21.03
19	Sell	30.05.2005 22:00:00	1.247	0.02	31.05.2005 03:18:00	1.24233	\$ 9.43
20	Sell	31.05.2005 08:00:00	1.2398	0.02	01.06.2005 12:30:00	1.22393	\$ 31.83
21	Sell	31.05.2005 20:00:00	1.2311	0.02	01.06.2005 12:30:00	1.22393	\$ 14.43
22	Sell	01.06.2005 10:00:00	1.2308	0.02	01.06.2005 12:30:00	1.22393	\$ 13.74
23	Sell	01.06.2005 18:00:00	1.2231	0.02	13.06.2005 03:19:00	1.20723	\$ 32.86
24	Sell	02.06.2005 07:00:00	1.2196	0.02	13.06.2005 03:19:00	1.20723	\$ 25.76
25	Sell	13.06.2005 01:00:00	1.2115	0.02	13.06.2005 03:19:00	1.20723	\$ 8.54
26	Sell	13.06.2005 04:00:00	1.2089	0.02	04.07.2005 00:02:00	1.19303	\$ 33.69
27	Sell	13.06.2005 17:00:00	1.2041	0.02	04.07.2005 00:02:00	1.19303	\$ 24.09
28	Sell	15.06.2005 02:00:00	1.2029	0.02	04.07.2005 00:02:00	1.19303	\$ 21.51
29	Sell	04.07.2005 01:00:00	1.1928	0.02	17.10.2005 00:01:00	1.20793	\$ -20.49
31	Sell	05.07.2005 01:00:00	1.1906	0.02	17.10.2005 00:01:00	1.20793	\$ -24.98
30	Sell	04.07.2005 05:00:00	1.1908	0.02	17.10.2005 00:01:00	1.20793	\$ -24.49
32	Buy	17.10.2005 03:00:00	1.21163	0.04	31.10.2005 00:01:00	1.2063	\$ -25.82
34	Buy	28.10.2005 03:00:00	1.21493	0.04	31.10.2005 00:01:00	1.2063	\$ -35.48
33	Buy	27.10.2005 19:00:00	1.21413	0.04	31.10.2005 00:01:00	1.2063	\$ -32.61
35	Sell	31.10.2005 01:00:00	1.2062	0.08	01.11.2005 23:55:00	1.20433	\$ 15.33
36	Sell	31.10.2005 05:00:00	1.2058	0.08	01.11.2005 23:55:00	1.20433	\$ 12.13
37	Sell	31.10.2005 12:00:00	1.2055	0.08	01.11.2005 23:55:00	1.20433	\$ 9.73
38	Sell	02.11.2005 02:00:00	1.2011	0.16	04.11.2005 16:31:00	1.18523	\$ 255.41
39	Sell	04.11.2005 02:00:00	1.1936	0.16	04.11.2005 16:31:00	1.18523	\$ 133.92
40	Sell	04.11.2005 17:00:00	1.181	0.02	08.11.2005 18:15:00	1.17853	\$ 5.31
41	Sell	07.11.2005 07:00:00	1.1807	0.02	08.11.2005 18:15:00	1.17853	\$ 4.43
42	Sell	07.11.2005 16:00:00	1.1784	0.02	08.11.2005 18:15:00	1.17853	\$ -0.17
43	Sell	09.11.2005 01:00:00	1.177	0.02	15.11.2005 17:35:00	1.17143	\$ 11.7
44	Sell	09.11.2005 17:00:00	1.1737	0.02	15.11.2005 17:35:00	1.17143	\$ 5.1
45	Sell	10.11.2005 21:00:00	1.1696	0.02	15.11.2005 17:35:00	1.17143	\$ -3.19
48	Sell	16.11.2005 16:00:00	1.1646	0.02	30.12.2005 23:34:00	1.18393	\$ -34.56
47	Sell	16.11.2005 12:00:00	1.1682	0.02	30.12.2005 23:34:00	1.18393	\$ -27.36
46	Sell	16.11.2005 05:00:00	1.1716	0.02	30.12.2005 23:34:00	1.18393	\$ -20.56

Report generated by Quant Analyzer