

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

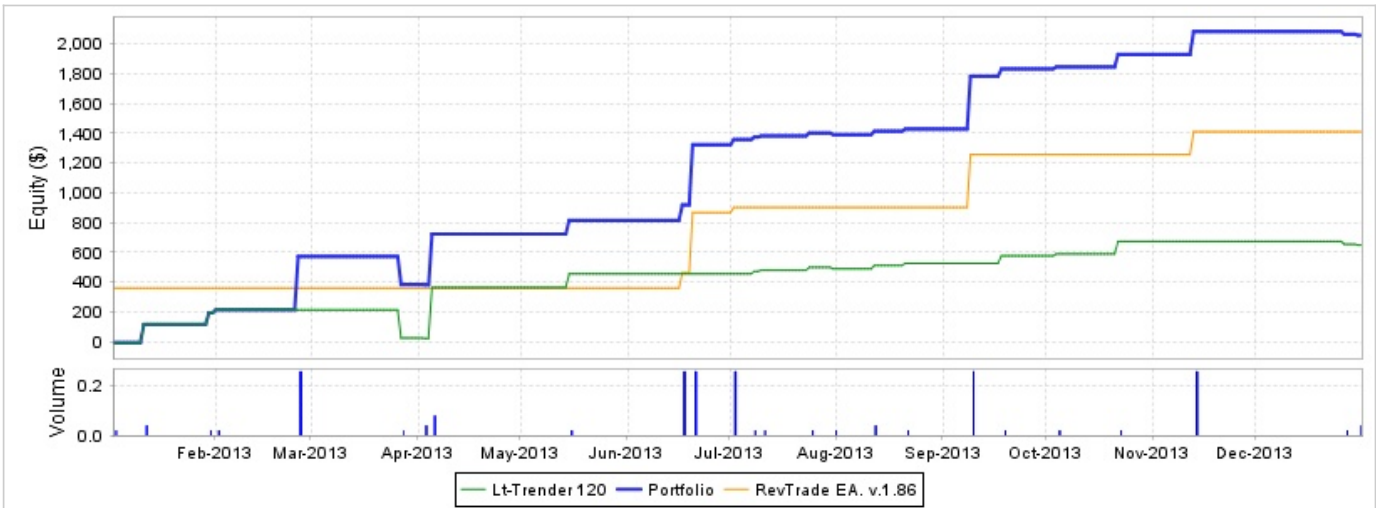
TOTAL PROFIT

\$ 2058.19

PROFIT IN PIPS 2503 PIPS
YRLY AVG PROFIT \$ 2058.19
YRLY AVG % RET 41.16 %
CAGR 41.16 %

# OF TRADES	81	SHARPE RATIO	0.6	PROFIT FACTOR	9.04	RETURN / DD RATIO	10.81	WINNING %	87.65 %
DRAWDOWN	\$ 190.45	% DRAWDOWN	3.42 %	DAILY AVG PROFIT	\$ 5.73	MTHLY AVG PROFIT	\$ 171.52	AVERAGE TRADE	\$ 25.41
ANNUAL% / MAX DD%	12.04	R EXPECTANCY	0.99 R	R EXP SCORE	80.46 R	SQN	5.58	SQN SCORE	3.66

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	\$ 647.87	1975.8 pips	51	0.31	3.53
S3	RevTrade EA. v.1.86	RevTrade EA. v.1.86	unknown	\$ 1410.32	527.2 pips	30	1.42	5
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Trender 120	3.4	80.39 %	\$ 190.45	3.65 %	\$ 647.87	\$ 53.99	\$ 1.8
S3	RevTrade EA. v.1.86	0	100 %	\$ 0	0 %	\$ 3384.77	\$ 282.06	\$ 70.52

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2013	193.99	378.18	-188.94	339.9	92.01	507.7	68.22	37.34	404.36	97.33	153.35	-25.25	2058.19

STATS

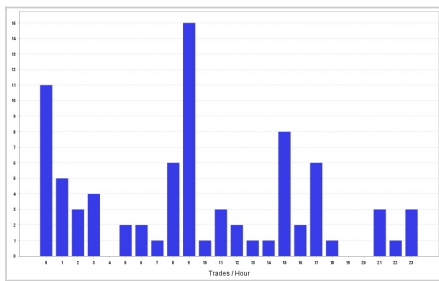
Strategy

Wins/Losses Ratio	7.1	Payout Ratio (Avg Win/Loss)	1.27	Average # of Bars in Trade	0
AHPR	0.43	Z-Score	-3.17	Z-Probability	99.92 %
Expectancy	25.41	Deviation	\$ 41.01	Exposure	-999999999 %
Stagnation in Days	50	Stagnation in %	13.74 %		

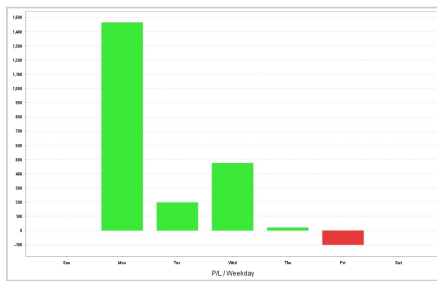
Trades

		# of Wins	71	# of Losses	10	# of Cancelled/Expired	0
Gross Profit	\$ 2314.04	Gross Loss	\$ -255.85	Average Win	\$ 32.59	Average Loss	\$ -25.58
Largest Win	\$ 125.67	Largest Loss	\$ -188.94	Max Consec Wins	24	Max Consec Losses	4
Avg Consec Wins	10.14	Avg Consec Loss	1.67	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

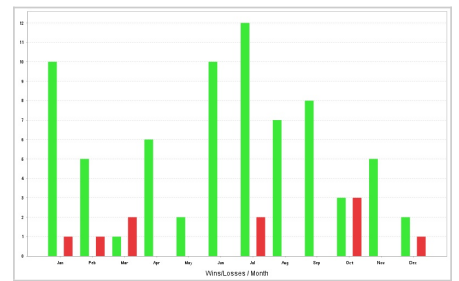
CHARTS



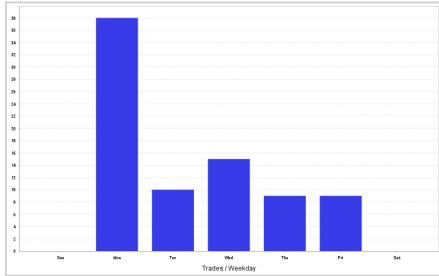
Trades by hour



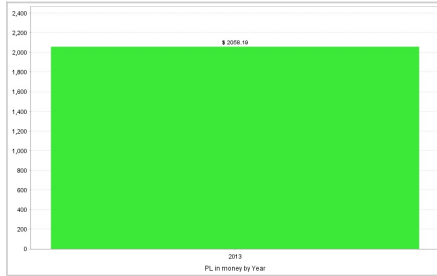
P/L by weekday



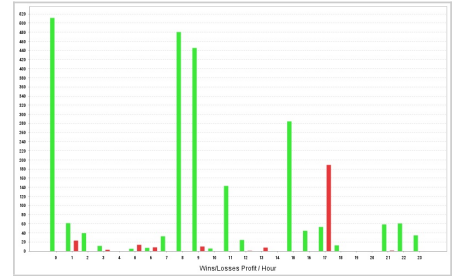
Wins/Losses by month



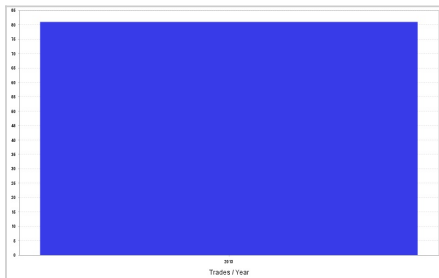
Trades by weekday



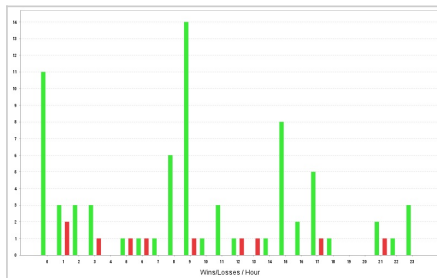
P/L by year



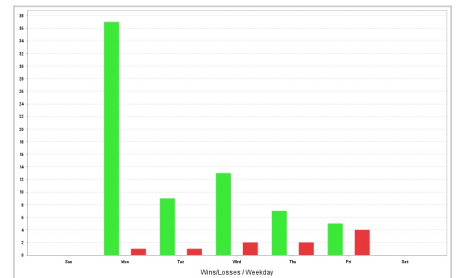
Wins/Losses Profit by hour



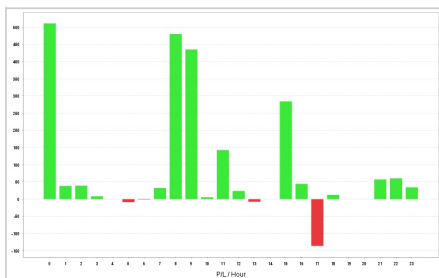
Trades by year



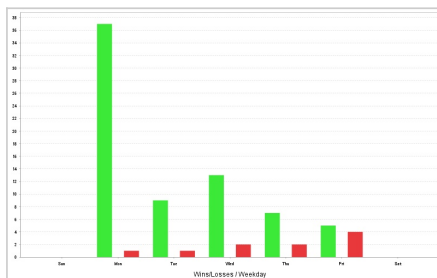
Wins/Losses by hour



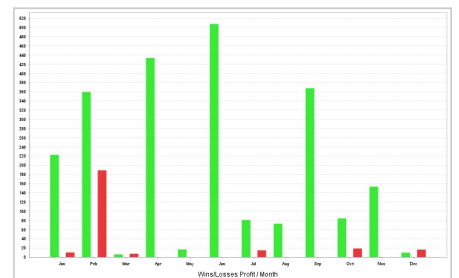
Wins/Losses by weekday



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	02.01.2013 00:00:00	1.32062	0.02	02.01.2013 17:05:00	1.32242	\$ 3.6	
2	Buy	02.01.2013 09:00:00	1.32744	0.02	02.01.2013 17:05:00	1.32242	\$ -10.04	
3	Buy	02.01.2013 22:00:00	1.31861	0.04	11.01.2013 14:33:00	1.33448	\$ 60.59	
4	Buy	11.01.2013 07:00:00	1.32638	0.04	11.01.2013 14:33:00	1.33448	\$ 32.4	
5	Buy	11.01.2013 09:00:00	1.3273	0.04	11.01.2013 14:33:00	1.33448	\$ 28.72	
6	Buy	11.01.2013 15:00:00	1.33417	0.02	30.01.2013 08:21:00	1.35004	\$ 28.68	
7	Buy	14.01.2013 01:00:00	1.33592	0.02	30.01.2013 08:21:00	1.35004	\$ 25.67	
8	Buy	14.01.2013 12:00:00	1.33657	0.02	30.01.2013 08:21:00	1.35004	\$ 24.37	
9	Buy	30.01.2013 16:00:00	1.35511	0.02	01.02.2013 15:35:00	1.35995	\$ 9.36	
10	Buy	31.01.2013 05:00:00	1.35731	0.02	01.02.2013 15:35:00	1.35995	\$ 5.12	
11	Buy	31.01.2013 23:00:00	1.35781	0.02	01.02.2013 15:35:00	1.35995	\$ 4.12	
2	Buy	25.02.2013 09:09:00	1.32346	0.26	25.02.2013 11:49:00	1.32617	\$ 70.46	
3	Buy	25.02.2013 09:10:00	1.32346	0.26	25.02.2013 11:49:00	1.32617	\$ 70.46	
4	Buy	25.02.2013 09:11:00	1.32335	0.26	25.02.2013 11:49:00	1.32617	\$ 73.32	
5	Buy	25.02.2013 09:12:00	1.32331	0.26	25.02.2013 11:49:00	1.32617	\$ 74.36	
1	Buy	25.02.2013 09:08:00	1.32385	0.26	25.02.2013 11:52:00	1.32658	\$ 70.98	
12	Buy	01.02.2013 17:00:00	1.36964	0.02	27.03.2013 11:12:00	1.27951	\$ -188.94	
13	Buy	27.03.2013 17:00:00	1.27825	0.04	03.04.2013 03:14:00	1.28025	\$ 5.75	
14	Buy	28.03.2013 12:00:00	1.27992	0.04	03.04.2013 03:14:00	1.28025	\$ -0.61	
15	Buy	29.03.2013 01:00:00	1.28151	0.04	03.04.2013 03:14:00	1.28025	\$ -6.65	
16	Buy	03.04.2013 08:00:00	1.28063	0.08	05.04.2013 14:30:00	1.2965	\$ 125.67	
17	Buy	03.04.2013 11:00:00	1.28175	0.08	05.04.2013 14:30:00	1.2965	\$ 116.71	

18	Buy	03.04.2013 15:00:00	1.28396	0.08	05.04.2013 14:30:00	1.2965	\$ 99.03
19	Sell	08.04.2013 16:00:00	1.30235	0.02	15.05.2013 12:51:00	1.28648	\$ 35.18
20	Sell	08.04.2013 21:00:00	1.30035	0.02	15.05.2013 12:51:00	1.28648	\$ 31.18
21	Sell	23.04.2013 11:00:00	1.29828	0.02	15.05.2013 12:51:00	1.28648	\$ 25.65
11	Sell	17.06.2013 00:00:00	1.33487	0.26	17.06.2013 07:22:00	1.33229	\$ 67.08
13	Sell	17.06.2013 00:02:00	1.33464	0.26	17.06.2013 09:40:00	1.33429	\$ 9.1
12	Sell	17.06.2013 00:01:00	1.33471	0.26	17.06.2013 09:48:00	1.33436	\$ 9.1
15	Sell	17.06.2013 00:04:00	1.33474	0.26	17.06.2013 09:48:00	1.33439	\$ 9.1
14	Sell	17.06.2013 00:03:00	1.33475	0.26	17.06.2013 09:48:00	1.3344	\$ 9.1
7	Sell	10.06.2013 00:01:00	1.31919	0.26	20.06.2013 16:12:00	1.31657	\$ 80.22
8	Sell	10.06.2013 00:02:00	1.31921	0.26	20.06.2013 16:12:00	1.31657	\$ 80.74
9	Sell	10.06.2013 00:03:00	1.31921	0.26	20.06.2013 16:12:00	1.31657	\$ 80.74
6	Sell	10.06.2013 00:00:00	1.31917	0.26	20.06.2013 16:12:00	1.31658	\$ 79.44
10	Sell	10.06.2013 00:04:00	1.31931	0.26	20.06.2013 16:12:00	1.31658	\$ 83.08
17	Buy	01.07.2013 09:46:00	1.30517	0.26	02.07.2013 03:53:00	1.30552	\$ 7.01
19	Buy	01.07.2013 09:48:00	1.30515	0.26	02.07.2013 03:54:00	1.3055	\$ 7.01
20	Buy	01.07.2013 09:49:00	1.30515	0.26	02.07.2013 03:54:00	1.3055	\$ 7.01
16	Buy	01.07.2013 09:45:00	1.30507	0.26	02.07.2013 03:54:00	1.30542	\$ 7.01
18	Buy	01.07.2013 09:47:00	1.30537	0.26	02.07.2013 09:32:00	1.30572	\$ 7.01
22	Sell	15.05.2013 18:00:00	1.28591	0.02	08.07.2013 00:00:00	1.28217	\$ 12.51
23	Sell	20.05.2013 03:00:00	1.28193	0.02	08.07.2013 00:00:00	1.28217	\$ 4.08
24	Buy	08.07.2013 09:00:00	1.28277	0.02	10.07.2013 20:50:00	1.28724	\$ 8.62
25	Buy	08.07.2013 21:00:00	1.28758	0.02	10.07.2013 20:50:00	1.28724	\$ -1.0
26	Buy	11.07.2013 06:00:00	1.31356	0.02	24.07.2013 19:24:00	1.3181	\$ 6.99
27	Buy	16.07.2013 17:00:00	1.31385	0.02	24.07.2013 19:24:00	1.3181	\$ 7.21
28	Buy	17.07.2013 10:00:00	1.31475	0.02	24.07.2013 19:24:00	1.3181	\$ 5.57
29	Buy	24.07.2013 23:00:00	1.32006	0.02	31.07.2013 14:30:00	1.32206	\$ 2.87
30	Buy	25.07.2013 14:00:00	1.32156	0.02	31.07.2013 14:30:00	1.32206	\$ 0.04
31	Buy	26.07.2013 05:00:00	1.32852	0.02	31.07.2013 14:30:00	1.32206	\$ -13.72
32	Buy	31.07.2013 17:00:00	1.32796	0.04	12.08.2013 02:55:00	1.33252	\$ 14.38
33	Buy	01.08.2013 03:00:00	1.33075	0.04	12.08.2013 02:55:00	1.33252	\$ 3.54
34	Buy	07.08.2013 02:00:00	1.33083	0.04	12.08.2013 02:55:00	1.33252	\$ 5.15
35	Buy	12.08.2013 09:00:00	1.33191	0.02	21.08.2013 15:25:00	1.33768	\$ 10.09
36	Buy	16.08.2013 03:00:00	1.33543	0.02	21.08.2013 15:25:00	1.33768	\$ 3.7
37	Buy	20.08.2013 11:00:00	1.33736	0.02	21.08.2013 15:25:00	1.33768	\$ 0.48
25	Buy	09.09.2013 08:53:00	1.31809	0.26	09.09.2013 14:36:00	1.32071	\$ 68.12
23	Buy	09.09.2013 08:51:00	1.31825	0.26	09.09.2013 14:43:00	1.3209	\$ 68.9
24	Buy	09.09.2013 08:52:00	1.31825	0.26	09.09.2013 14:43:00	1.3209	\$ 68.9
21	Buy	09.09.2013 08:49:00	1.31858	0.26	09.09.2013 15:13:00	1.32142	\$ 73.84
22	Buy	09.09.2013 08:50:00	1.31854	0.26	09.09.2013 15:13:00	1.32142	\$ 74.88
38	Buy	21.08.2013 21:00:00	1.33773	0.02	18.09.2013 22:30:00	1.3536	\$ 27.24
39	Buy	23.08.2013 17:00:00	1.34027	0.02	18.09.2013 22:30:00	1.3536	\$ 22.48
40	Buy	19.09.2013 02:00:00	1.35251	0.02	04.10.2013 18:09:00	1.35705	\$ 6.67
41	Buy	19.09.2013 17:00:00	1.3543	0.02	04.10.2013 18:09:00	1.35705	\$ 3.09
42	Buy	30.09.2013 15:00:00	1.35505	0.02	04.10.2013 18:09:00	1.35705	\$ 3.36
43	Buy	07.10.2013 01:00:00	1.35718	0.02	22.10.2013 14:30:00	1.37305	\$ 29.33
44	Buy	07.10.2013 23:00:00	1.35814	0.02	22.10.2013 14:30:00	1.37305	\$ 27.41
45	Buy	08.10.2013 02:00:00	1.35819	0.02	22.10.2013 14:30:00	1.37305	\$ 27.47
30	Buy	12.11.2013 15:04:00	1.34395	0.26	13.11.2013 17:42:00	1.34656	\$ 65.77
29	Buy	12.11.2013 15:03:00	1.34405	0.26	13.11.2013 17:46:00	1.34669	\$ 66.55
27	Buy	12.11.2013 15:01:00	1.34434	0.26	13.11.2013 19:06:00	1.34469	\$ 7.01
26	Buy	12.11.2013 15:00:00	1.34431	0.26	13.11.2013 19:06:00	1.34466	\$ 7.01
28	Buy	12.11.2013 15:02:00	1.34431	0.26	13.11.2013 19:06:00	1.34466	\$ 7.01
46	Buy	23.10.2013 03:00:00	1.37801	0.02	27.12.2013 14:13:00	1.3818	\$ -2.87
47	Buy	24.10.2013 13:00:00	1.38047	0.02	27.12.2013 14:13:00	1.3818	\$ -7.63
48	Buy	25.10.2013 06:00:00	1.38079	0.02	27.12.2013 14:13:00	1.3818	\$ -8.11
51	Buy	31.12.2013 01:00:00	1.38093	0.04	31.12.2013 18:47:00	1.37686	\$ -16.28
50	Buy	30.12.2013 09:00:00	1.37594	0.04	31.12.2013 18:47:00	1.37686	\$ 3.36
49	Buy	30.12.2013 01:00:00	1.37521	0.04	31.12.2013 18:47:00	1.37686	\$ 6.28