

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

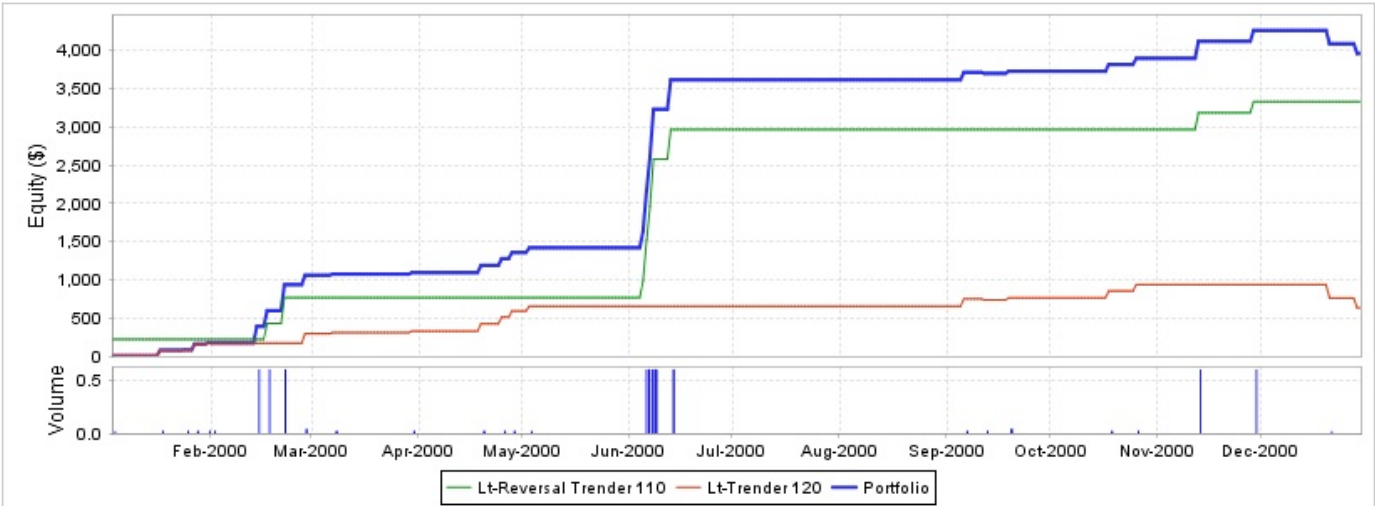
### TOTAL PROFIT

**\$ 3961.8**

PROFIT IN PIPS 3422 PIPS  
YRLY AVG PROFIT \$ 3961.8  
YRLY AVG % RET 79.24 %  
CAGR 79.24 %

# OF TRADES	69	SHARPE RATIO	0.69	PROFIT FACTOR	12.37	RETURN / DD RATIO	13.13	WINNING %	88.41 %
DRAWDOWN	\$ 301.68	% DRAWDOWN	3.26 %	DAILY AVG PROFIT	\$ 10.91	MTHLY AVG PROFIT	\$ 330.15	AVERAGE TRADE	\$ 57.42
ANNUAL% / MAX DD%	24.31	R EXPECTANCY	1.32 R	R EXP SCORE	90.93 R	SQN	5.46	SQN SCORE	2.6

generated by Quant Analyzer



### STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	Lt-Reversal Trender 110	Lt-Reversal Trender 110	unknown	\$ 3329.11	584.6 pips	17	3.98	5
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 632.69	2837.4 pips	52	0.36	2.82
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Reversal Trender 110	0	100 %	\$ 0	0 %	\$ 9987.33	\$ 832.28	\$ 89.98
S3	Lt-Trender 120	2.1	84.62 %	\$ 301.68	5.08 %	\$ 632.2	\$ 52.72	\$ 1.74

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2000	175.47	884.25	33.31	263.13	61.14	2199.38	0	0	110.61	171.77	364.42	-301.68	3961.8

### STATS

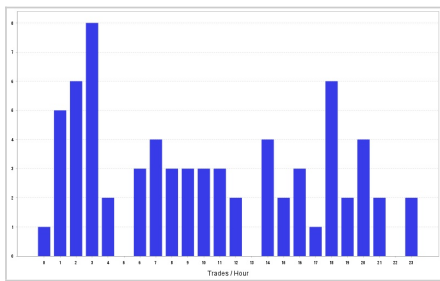
#### Strategy

Wins/Losses Ratio	7.63	Payout Ratio (Avg Win/Loss)	1.62	Average # of Bars in Trade	0
AHPR	0.86	Z-Score	-3.41	Z-Probability	99.97 %
Expectancy	57.42	Deviation	\$ 87.32	Exposure	-999999999 %
Stagnation in Days	47	Stagnation in %	12.98 %		

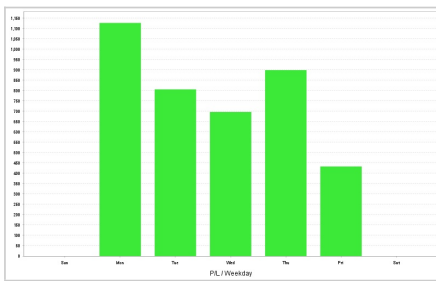
#### Trades

		# of Wins	61	# of Losses	8	# of Cancelled/Expired	0
Gross Profit	\$ 4310.35	Gross Loss	\$ -348.55	Average Win	\$ 70.66	Average Loss	\$ -43.57
Largest Win	\$ 220.8	Largest Loss	\$ -175.05	Max Consec Wins	38	Max Consec Losses	2
Avg Consec Wins	12.2	Avg Consec Loss	1.6	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

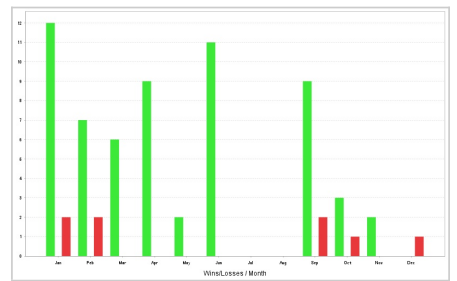
### CHARTS



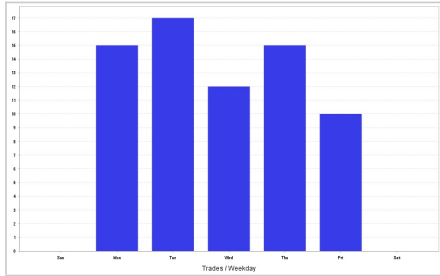
Trades by hour



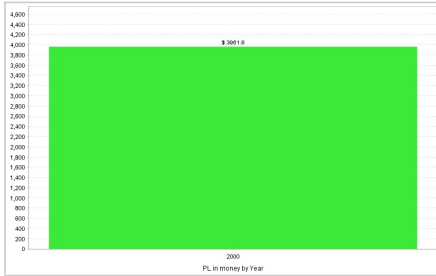
P/L by weekday



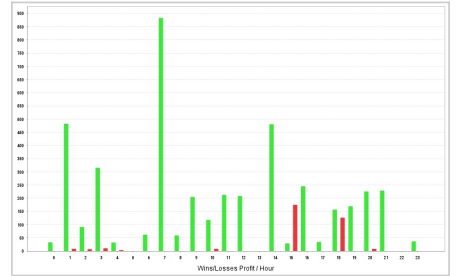
Wins/Losses by month



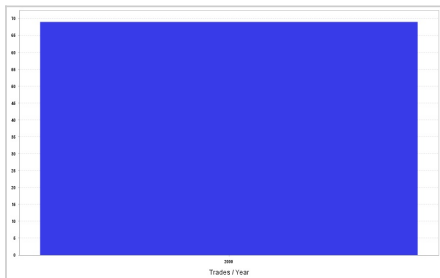
Trades by weekday



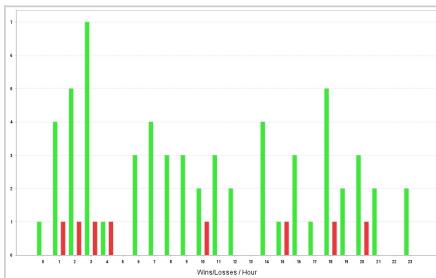
P/L by year



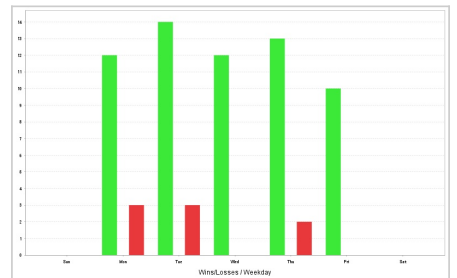
Wins/Losses Profit by hour



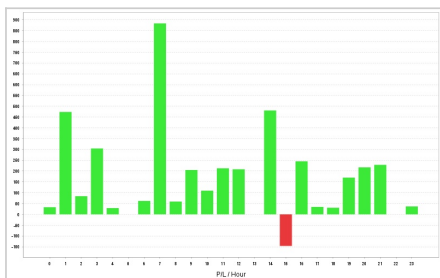
Trades by year



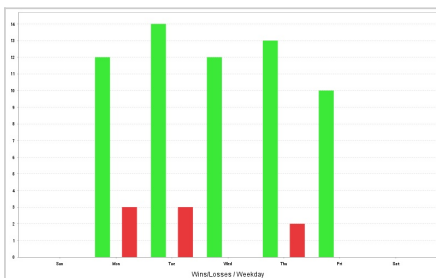
Wins/Losses by hour



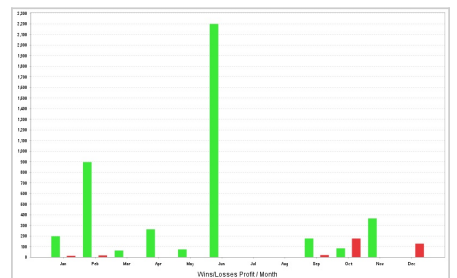
Wins/Losses by weekday



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	Sell	03.01.2000 08:00:00	1.0154	0.02	03.01.2000 16:50:00	1.01303	\$ 4.74	
2	Sell	04.01.2000 00:01:00	1.0243	0.02	17.01.2000 14:49:00	1.00843	\$ 32.95	
3	Sell	04.01.2000 08:00:00	1.0234	0.02	17.01.2000 14:49:00	1.00843	\$ 31.15	
4	Sell	14.01.2000 23:00:00	1.0122	0.02	17.01.2000 14:49:00	1.00843	\$ 7.82	
5	Sell	18.01.2000 02:00:00	1.0111	0.02	24.01.2000 21:33:00	1.00733	\$ 8.1	
6	Sell	18.01.2000 12:00:00	1.0081	0.02	24.01.2000 21:33:00	1.00733	\$ 2.1	
7	Sell	24.01.2000 01:00:00	1.003	0.02	24.01.2000 21:33:00	1.00733	\$ -8.66	
8	Sell	25.01.2000 02:00:00	1.0063	0.02	27.01.2000 16:36:00	0.99043	\$ 31.93	
9	Sell	25.01.2000 20:00:00	1.0037	0.02	27.01.2000 16:36:00	0.99043	\$ 26.73	
10	Sell	26.01.2000 06:00:00	1.0019	0.02	27.01.2000 16:36:00	0.99043	\$ 23.03	
11	Sell	28.01.2000 02:00:00	0.9873	0.02	31.01.2000 05:06:00	0.98123	\$ 12.42	
12	Sell	28.01.2000 09:00:00	0.9844	0.02	31.01.2000 05:06:00	0.98123	\$ 6.62	
13	Sell	31.01.2000 04:00:00	0.9795	0.02	31.01.2000 05:06:00	0.98123	\$ -3.46	
14	Sell	31.01.2000 09:00:00	0.9788	0.02	01.02.2000 14:43:00	0.97433	\$ 9.03	
15	Sell	01.02.2000 02:00:00	0.9707	0.02	01.02.2000 14:43:00	0.97433	\$ -7.26	
16	Sell	01.02.2000 10:00:00	0.9701	0.02	01.02.2000 14:43:00	0.97433	\$ -8.46	
1	Buy	14.02.2000 07:00:00	0.98742	0.6	14.02.2000 11:00:00	0.9911	\$ 220.8	
2	Buy	14.02.2000 12:00:00	0.99032	0.6	17.02.2000 11:06:00	0.994	\$ 206.33	
3	Buy	17.02.2000 20:00:00	0.98862	0.6	22.02.2000 01:40:00	0.9923	\$ 196.68	
4	Buy	18.02.2000 03:00:00	0.98962	0.6	22.02.2000 01:40:00	0.9923	\$ 141.5	
17	Sell	01.02.2000 18:00:00	0.9731	0.04	28.02.2000 04:29:00	0.95723	\$ 68.51	
18	Sell	02.02.2000 03:00:00	0.9703	0.04	28.02.2000 04:29:00	0.95723	\$ 57.12	

19	Sell	28.02.2000 14:00:00	0.9624	0.02	07.03.2000 22:14:00	0.96013	\$ 5.28
20	Sell	03.03.2000 16:00:00	0.9623	0.02	07.03.2000 22:14:00	0.96013	\$ 4.71
21	Sell	03.03.2000 20:00:00	0.9611	0.02	07.03.2000 22:14:00	0.96013	\$ 2.31
22	Sell	08.03.2000 01:00:00	0.9586	0.02	30.03.2000 09:20:00	0.95543	\$ 8.39
23	Sell	08.03.2000 06:00:00	0.9584	0.02	30.03.2000 09:20:00	0.95543	\$ 7.99
24	Sell	29.03.2000 11:00:00	0.9577	0.02	30.03.2000 09:20:00	0.95543	\$ 4.63
25	Sell	30.03.2000 14:00:00	0.9554	0.02	19.04.2000 16:55:00	0.93953	\$ 33.6
26	Sell	03.04.2000 03:00:00	0.9545	0.02	19.04.2000 16:55:00	0.93953	\$ 31.43
27	Sell	10.04.2000 02:00:00	0.9537	0.02	19.04.2000 16:55:00	0.93953	\$ 29.18
28	Sell	20.04.2000 01:00:00	0.9398	0.02	25.04.2000 18:26:00	0.92393	\$ 32.21
29	Sell	20.04.2000 10:00:00	0.9383	0.02	25.04.2000 18:26:00	0.92393	\$ 29.21
30	Sell	20.04.2000 19:00:00	0.9368	0.02	25.04.2000 18:26:00	0.92393	\$ 26.21
31	Sell	26.04.2000 03:00:00	0.9194	0.02	28.04.2000 12:23:00	0.90353	\$ 31.93
32	Sell	26.04.2000 11:00:00	0.9182	0.02	28.04.2000 12:23:00	0.90353	\$ 29.53
33	Sell	27.04.2000 16:00:00	0.9134	0.02	28.04.2000 12:23:00	0.90353	\$ 19.83
34	Sell	28.04.2000 21:00:00	0.9092	0.02	03.05.2000 13:18:00	0.89333	\$ 32.21
35	Sell	01.05.2000 15:00:00	0.9077	0.02	03.05.2000 13:18:00	0.89333	\$ 28.93
5	Buy	05.06.2000 07:00:00	0.94522	0.6	05.06.2000 17:48:00	0.9489	\$ 220.8
6	Buy	06.06.2000 07:01:00	0.94622	0.6	06.06.2000 10:04:00	0.9499	\$ 220.8
7	Buy	06.06.2000 10:00:00	0.94842	0.6	06.06.2000 10:04:00	0.9499	\$ 88.8
8	Buy	06.06.2000 14:00:00	0.94732	0.6	06.06.2000 14:38:00	0.951	\$ 220.8
9	Buy	07.06.2000 01:00:00	0.95492	0.6	07.06.2000 09:28:00	0.9586	\$ 220.8
10	Buy	07.06.2000 16:00:00	0.95872	0.6	07.06.2000 18:23:00	0.9624	\$ 220.8
11	Buy	08.06.2000 07:00:00	0.95912	0.6	08.06.2000 13:46:00	0.9628	\$ 220.8
12	Buy	08.06.2000 11:00:00	0.95982	0.6	08.06.2000 13:46:00	0.9628	\$ 178.8
13	Buy	08.06.2000 14:00:00	0.96582	0.6	08.06.2000 14:07:00	0.9695	\$ 220.8
14	Buy	08.06.2000 21:00:00	0.95632	0.6	13.06.2000 14:32:00	0.96	\$ 196.68
15	Buy	09.06.2000 09:00:00	0.95652	0.6	13.06.2000 14:32:00	0.96	\$ 189.5
36	Sell	03.05.2000 18:00:00	0.8898	0.02	06.09.2000 17:41:00	0.87393	\$ 43.47
37	Sell	01.09.2000 06:00:00	0.8892	0.02	06.09.2000 17:41:00	0.87393	\$ 31.01
38	Sell	06.09.2000 08:00:00	0.8855	0.02	06.09.2000 17:41:00	0.87393	\$ 23.14
39	Sell	07.09.2000 03:00:00	0.8658	0.02	12.09.2000 15:01:00	0.86413	\$ 3.81
40	Sell	11.09.2000 20:00:00	0.8599	0.02	12.09.2000 15:01:00	0.86413	\$ -8.37
41	Sell	12.09.2000 03:00:00	0.8588	0.02	12.09.2000 15:01:00	0.86413	\$ -10.66
42	Sell	12.09.2000 18:00:00	0.8594	0.04	19.09.2000 14:51:00	0.85633	\$ 13.58
43	Sell	14.09.2000 02:00:00	0.8585	0.04	19.09.2000 14:51:00	0.85633	\$ 9.61
44	Sell	15.09.2000 18:00:00	0.8574	0.04	19.09.2000 14:51:00	0.85633	\$ 5.02
45	Sell	19.09.2000 17:00:00	0.8537	0.02	18.10.2000 17:07:00	0.83783	\$ 34.44
46	Sell	19.09.2000 23:00:00	0.8509	0.02	18.10.2000 17:07:00	0.83783	\$ 28.84
47	Sell	20.09.2000 03:00:00	0.8495	0.02	18.10.2000 17:07:00	0.83783	\$ 25.95
48	Sell	19.10.2000 04:00:00	0.839	0.02	26.10.2000 09:25:00	0.82313	\$ 32.39
49	Sell	23.10.2000 18:00:00	0.8363	0.02	26.10.2000 09:25:00	0.82313	\$ 26.62
50	Sell	24.10.2000 03:00:00	0.8348	0.02	26.10.2000 09:25:00	0.82313	\$ 23.53
16	Buy	13.11.2000 01:01:00	0.86252	0.6	13.11.2000 08:32:00	0.8662	\$ 220.8
17	Buy	13.11.2000 19:00:00	0.86162	0.6	29.11.2000 14:14:00	0.8653	\$ 143.62
51	Sell	26.10.2000 15:00:00	0.8263	0.02	21.12.2000 10:25:00	0.91643	\$ -175.05
52	Sell	21.12.2000 18:00:00	0.9108	0.04	29.12.2000 23:07:00	0.94283	\$ -126.63

Report generated by Quant Analyzer