

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

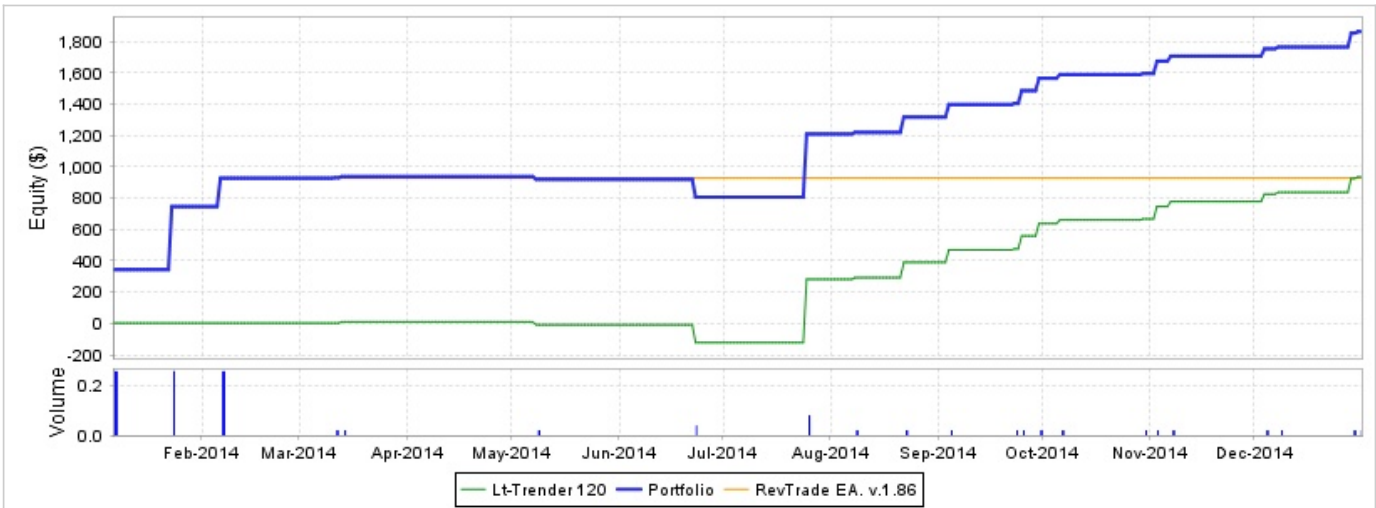
TOTAL PROFIT

\$ 1863.78

PROFIT IN PIPS 3820.9 PIPS
YRLY AVG PROFIT \$ 1864.88
YRLY AVG % RET 37.3 %
CAGR 37.28 %

# OF TRADES	68	SHARPE RATIO	0.69	PROFIT FACTOR	13.04	RETURN / DD RATIO	13.84	WINNING %	85.29 %
DRAWDOWN	\$ 134.65	% DRAWDOWN	2.27 %	DAILY AVG PROFIT	\$ 5.12	MTHLY AVG PROFIT	\$ 155.32	AVERAGE TRADE	\$ 27.41
ANNUAL% / MAX DD%	16.42	R EXPECTANCY	1.77 R	R EXP SCORE	120.55 R	SQN	5.85	SQN SCORE	2.7

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	\$ 935.58	3463.9 pips	53	0.46	7.05
S3	RevTrade EA. v.1.86	RevTrade EA. v.1.86	unknown	\$ 928.2	357 pips	15	2.28	5
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Trender 120	6.95	81.13 %	\$ 134.65	2.69 %	\$ 936.29	\$ 77.97	\$ 2.57
S3	RevTrade EA. v.1.86	0	100 %	\$ 0	0 %	\$ 5569.2	\$ 464.1	\$ 185.64

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2014	746.98	181.22	10.12	0	-18.1	-113.95	403.66	108.1	247.72	30.09	111.16	156.78	1863.78

STATS

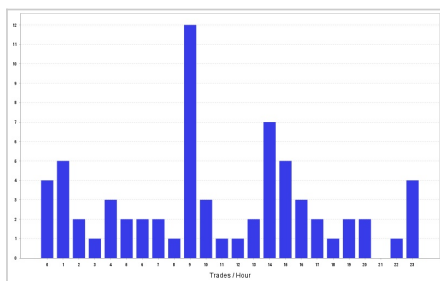
Strategy

Wins/Losses Ratio	5.8	Payout Ratio (Avg Win/Loss)	2.25	Average # of Bars in Trade	0
AHPR	0.47	Z-Score	-3.74	Z-Probability	99.99 %
Expectancy	27.41	Deviation	\$ 38.66	Exposure	-999999999 %
Stagnation in Days	136	Stagnation in %	37.78 %		

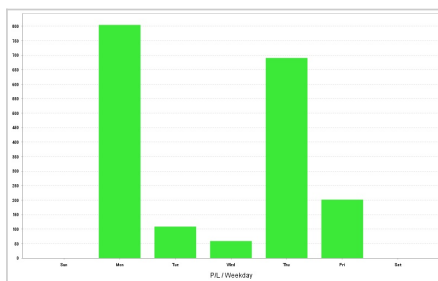
Trades

		# of Wins	58	# of Losses	10	# of Cancelled/Expired	0
Gross Profit	\$ 2018.53	Gross Loss	\$ -154.75	Average Win	\$ 34.8	Average Loss	\$ -15.47
Largest Win	\$ 138.88	Largest Loss	\$ -113.95	Max Consec Wins	17	Max Consec Losses	5
Avg Consec Wins	9.67	Avg Consec Loss	2	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

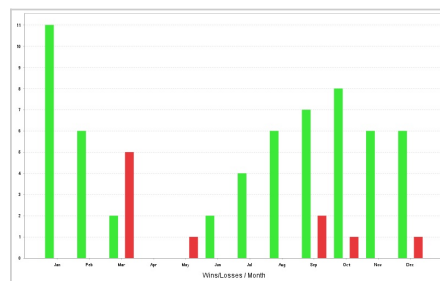
CHARTS



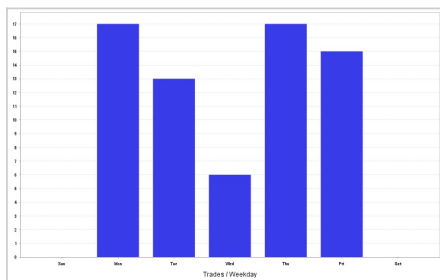
Trades by hour



P/L by weekday



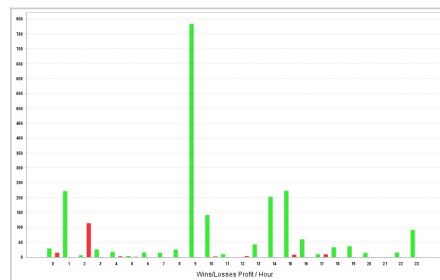
Wins/Losses by month



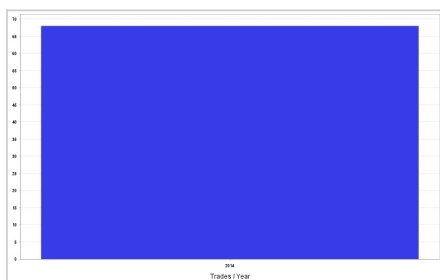
Trades by weekday



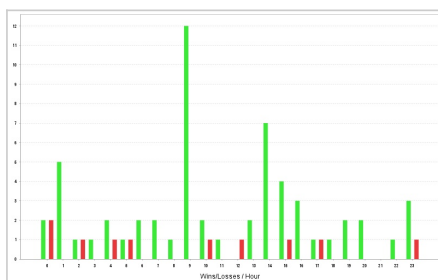
P/L by year



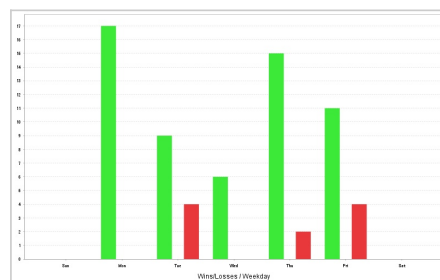
Wins/Losses Profit by hour



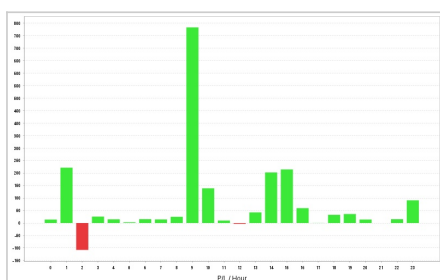
Trades by year



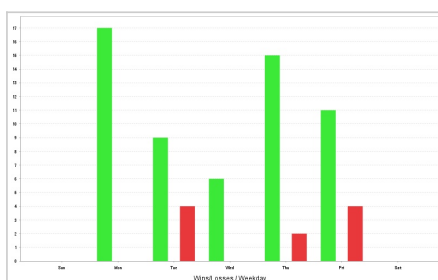
Wins/Losses by hour



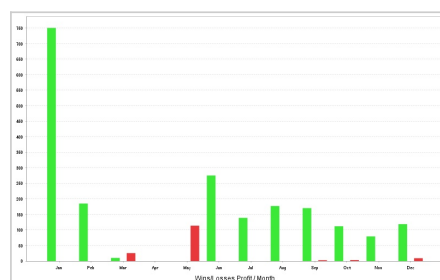
Wins/Losses by weekday



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	06.01.2014 09:36:00	1.36067	0.26	06.01.2014 16:46:00	1.36327	\$ 67.6	
2	Buy	06.01.2014 09:37:00	1.36062	0.26	06.01.2014 16:46:00	1.36327	\$ 68.9	
3	Buy	06.01.2014 09:38:00	1.36066	0.26	06.01.2014 16:46:00	1.36327	\$ 67.86	
4	Buy	06.01.2014 09:39:00	1.36062	0.26	06.01.2014 16:46:00	1.36327	\$ 68.9	
5	Buy	06.01.2014 09:40:00	1.36058	0.26	06.01.2014 16:46:00	1.36327	\$ 69.94	
6	Buy	23.01.2014 09:13:00	1.36059	0.26	23.01.2014 09:39:00	1.36381	\$ 83.72	
7	Buy	23.01.2014 09:14:00	1.36101	0.26	23.01.2014 09:39:00	1.36381	\$ 72.8	
8	Buy	23.01.2014 09:15:00	1.36076	0.26	23.01.2014 09:39:00	1.36381	\$ 79.3	
9	Buy	23.01.2014 09:16:00	1.36068	0.26	23.01.2014 09:39:00	1.36381	\$ 81.38	
10	Buy	23.01.2014 09:17:00	1.36048	0.26	23.01.2014 09:39:00	1.36381	\$ 86.58	
14	Buy	06.02.2014 14:53:00	1.35877	0.26	06.02.2014 15:15:00	1.36156	\$ 72.54	
15	Buy	06.02.2014 14:54:00	1.35843	0.26	06.02.2014 15:15:00	1.36156	\$ 81.38	
12	Buy	06.02.2014 14:51:00	1.35966	0.26	06.02.2014 15:58:00	1.36001	\$ 9.1	
11	Buy	06.02.2014 14:50:00	1.35964	0.26	06.02.2014 15:58:00	1.35999	\$ 9.1	
13	Buy	06.02.2014 14:52:00	1.35899	0.26	06.02.2014 19:16:00	1.35934	\$ 9.1	
1	Buy	02.01.2014 05:00:00	1.37669	0.02	11.03.2014 12:05:00	1.38396	\$ 3.61	
2	Buy	28.02.2014 19:00:00	1.38109	0.02	11.03.2014 12:05:00	1.38396	\$ 3.97	
3	Buy	07.03.2014 00:00:00	1.38612	0.02	11.03.2014 12:05:00	1.38396	\$ -4.96	
4	Buy	11.03.2014 14:00:00	1.38574	0.02	13.03.2014 18:00:00	1.38916	\$ 6.52	
5	Buy	11.03.2014 20:00:00	1.38721	0.02	13.03.2014 18:00:00	1.38916	\$ 3.58	
6	Buy	13.03.2014 04:00:00	1.39046	0.02	13.03.2014 18:00:00	1.38916	\$ -2.6	
7	Buy	13.03.2014 23:00:00	1.38737	0.02	08.05.2014 14:54:00	1.39182	\$ -0.1	

8	Buy	14.03.2014 15:00:00	1.39148	0.02	08.05.2014 14:54:00	1.39182	\$ -8.16
9	Buy	18.03.2014 00:00:00	1.39264	0.02	08.05.2014 14:54:00	1.39182	\$ -9.84
10	Buy	09.05.2014 02:00:00	1.38436	0.04	23.06.2014 00:00:00	1.35949	\$ -113.95
11	Sell	23.06.2014 01:00:00	1.3594	0.08	25.07.2014 14:18:00	1.34353	\$ 138.88
12	Sell	23.06.2014 10:00:00	1.35912	0.08	25.07.2014 14:18:00	1.34353	\$ 136.64
13	Sell	04.07.2014 15:00:00	1.35857	0.08	25.07.2014 14:18:00	1.34353	\$ 128.14
14	Sell	28.07.2014 00:00:00	1.34305	0.02	08.08.2014 08:46:00	1.3409	\$ 5.32
15	Sell	28.07.2014 07:00:00	1.34279	0.02	08.08.2014 08:46:00	1.3409	\$ 4.8
16	Sell	30.07.2014 06:00:00	1.34089	0.02	08.08.2014 08:46:00	1.3409	\$ 0.82
17	Sell	08.08.2014 15:00:00	1.33921	0.02	22.08.2014 16:42:00	1.32334	\$ 33.04
18	Sell	11.08.2014 09:00:00	1.33913	0.02	22.08.2014 16:42:00	1.32334	\$ 32.6
19	Sell	11.08.2014 16:00:00	1.33859	0.02	22.08.2014 16:42:00	1.32334	\$ 31.52
20	Sell	22.08.2014 18:00:00	1.32361	0.02	04.09.2014 13:46:00	1.30774	\$ 32.95
21	Sell	25.08.2014 01:00:00	1.31911	0.02	04.09.2014 13:46:00	1.30774	\$ 23.67
22	Sell	26.08.2014 00:00:00	1.31904	0.02	04.09.2014 13:46:00	1.30774	\$ 23.44
23	Sell	05.09.2014 07:00:00	1.29323	0.02	23.09.2014 11:46:00	1.28927	\$ 9.6
24	Sell	09.09.2014 05:00:00	1.28824	0.02	23.09.2014 11:46:00	1.28927	\$ -0.76
25	Sell	09.09.2014 10:00:00	1.28762	0.02	23.09.2014 11:46:00	1.28927	\$ -2.0
26	Sell	23.09.2014 15:00:00	1.28822	0.02	25.09.2014 09:51:00	1.27235	\$ 31.93
27	Sell	23.09.2014 23:00:00	1.28478	0.02	25.09.2014 09:51:00	1.27235	\$ 25.05
28	Sell	24.09.2014 08:00:00	1.28477	0.02	25.09.2014 09:51:00	1.27235	\$ 24.93
29	Sell	25.09.2014 23:00:00	1.27507	0.02	30.09.2014 11:39:00	1.2592	\$ 32.21
30	Sell	26.09.2014 13:00:00	1.27434	0.02	30.09.2014 11:39:00	1.2592	\$ 30.65
31	Sell	29.09.2014 01:00:00	1.26718	0.02	30.09.2014 11:39:00	1.2592	\$ 16.05
32	Sell	01.10.2014 01:00:00	1.26296	0.02	06.10.2014 16:50:00	1.25769	\$ 11.01
33	Sell	01.10.2014 04:00:00	1.2615	0.02	06.10.2014 16:50:00	1.25769	\$ 8.09
34	Sell	01.10.2014 10:00:00	1.25961	0.02	06.10.2014 16:50:00	1.25769	\$ 4.31
35	Sell	07.10.2014 02:00:00	1.26434	0.02	30.10.2014 15:09:00	1.26232	\$ 6.18
36	Sell	07.10.2014 09:00:00	1.2631	0.02	30.10.2014 15:09:00	1.26232	\$ 3.7
37	Sell	07.10.2014 12:00:00	1.25965	0.02	30.10.2014 15:09:00	1.26232	\$ -3.2
38	Sell	30.10.2014 19:00:00	1.26086	0.02	03.11.2014 01:45:00	1.24499	\$ 32.11
39	Sell	31.10.2014 01:00:00	1.26083	0.02	03.11.2014 01:45:00	1.24499	\$ 31.96
40	Sell	31.10.2014 14:00:00	1.25223	0.02	03.11.2014 01:45:00	1.24499	\$ 14.76
41	Sell	03.11.2014 13:00:00	1.24982	0.02	07.11.2014 14:30:00	1.24408	\$ 11.85
42	Sell	03.11.2014 16:00:00	1.24934	0.02	07.11.2014 14:30:00	1.24408	\$ 10.89
43	Sell	05.11.2014 17:00:00	1.24878	0.02	07.11.2014 14:30:00	1.24408	\$ 9.59
44	Sell	07.11.2014 16:00:00	1.24288	0.02	04.12.2014 15:38:00	1.23557	\$ 17.13
45	Sell	10.11.2014 22:00:00	1.24212	0.02	04.12.2014 15:38:00	1.23557	\$ 15.33
46	Sell	11.11.2014 06:00:00	1.24182	0.02	04.12.2014 15:38:00	1.23557	\$ 14.64
47	Sell	04.12.2014 20:00:00	1.23739	0.02	08.12.2014 20:28:00	1.23235	\$ 10.45
48	Sell	05.12.2014 11:00:00	1.2372	0.02	08.12.2014 20:28:00	1.23235	\$ 9.98
49	Sell	05.12.2014 17:00:00	1.22762	0.02	08.12.2014 20:28:00	1.23235	\$ -9.18
50	Sell	08.12.2014 23:00:00	1.23106	0.02	29.12.2014 20:14:00	1.21519	\$ 33.69
51	Sell	18.12.2014 15:00:00	1.22951	0.02	29.12.2014 20:14:00	1.21519	\$ 29.66
52	Sell	19.12.2014 03:00:00	1.22759	0.02	29.12.2014 20:14:00	1.21519	\$ 25.73
53	Sell	30.12.2014 04:00:00	1.21494	0.02	31.12.2014 19:47:00	1.21031	\$ 9.35

Report generated by Quant Analyzer