

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

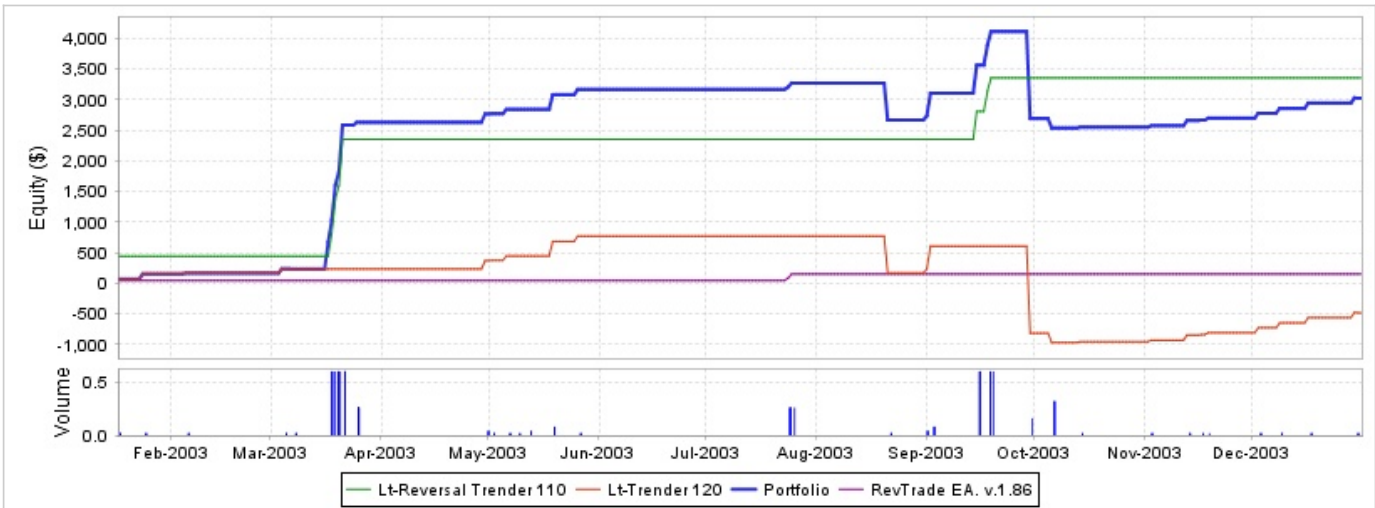
TOTAL PROFIT

\$ 3024.65

PROFIT IN PIPS 2922.9 PIPS
YRLY AVG PROFIT \$ 3023.44
YRLY AVG % RET 20.15 %
CAGR 20.16 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
100	0.21	2.25	1.92	86 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 1575.91	8.25 %	\$ 8.29	\$ 252.05	\$ 30.25
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.44	0.18 R	17.5 R	1.77	1.77

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S1	Lt-Trender 120	Lt-Trender 120	unknown	\$ -481.79	2303.4 pips	72	-0.02	0.8
S2	Lt-Reversal Trender 110	Lt-Reversal Trender 110	unknown	\$ 3357.47	561.4 pips	18	3.23	5
S3	RevTrade EA. v.1.86	RevTrade EA. v.1.86	unknown	\$ 148.97	58.1 pips	10	0.85	0
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S1	Lt-Trender 120	-0.28	80.56 %	\$ 1739.63	30.15 %	\$ -481.79	\$ -40.15	\$ -1.32
S2	Lt-Reversal Trender 110	0	100 %	\$ 0	0 %	\$ 13429.88	\$ 1119.16	\$ 305.22
S3	RevTrade EA. v.1.86	0	100 %	\$ 0	0 %	\$ 595.28	\$ 49.66	\$ 37.24

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2003	155.11	7.79	2467.69	136.04	401.53	0	103.47	-602.03	21.84	-140.63	148.11	325.73	3024.65

STATS

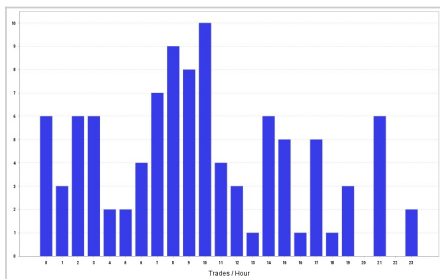
Strategy

Wins/Losses Ratio	6.14	Payout Ratio (Avg Win/Loss)	0.37	Average # of Bars in Trade	0
AHPR	0.19	Z-Score	-1.93	Z-Probability	97.32 %
Expectancy	30.25	Deviation	\$ 170.49	Exposure	-999999999 %
Stagnation in Days	104	Stagnation in %	28.49 %		

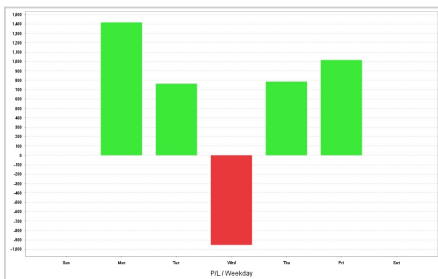
Trades

		# of Wins	86	# of Losses	14	# of Cancelled/Expired	0
Gross Profit	\$ 5443.44	Gross Loss	\$ -2418.79	Average Win	\$ 63.3	Average Loss	\$ -172.77
Largest Win	\$ 223.59	Largest Loss	\$ -1421.97	Max Consec Wins	22	Max Consec Losses	3
Avg Consec Wins	7.82	Avg Consec Loss	1.4	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

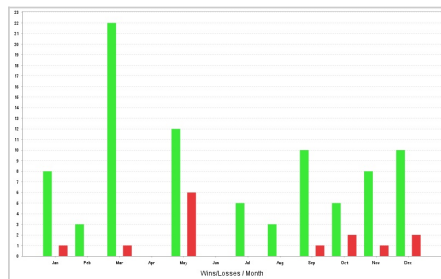
CHARTS



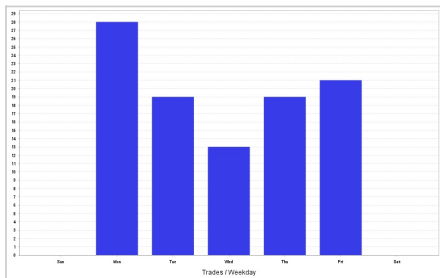
Trades by hour



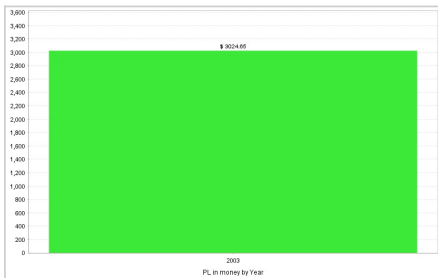
P/L by weekday



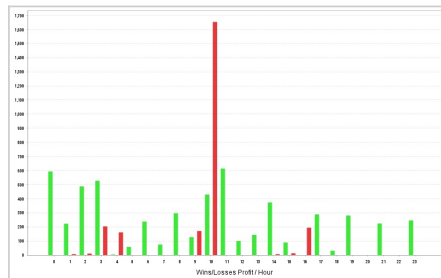
Wins/Losses by month



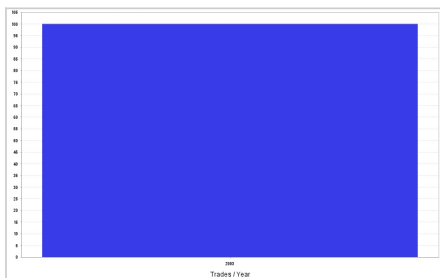
Trades by weekday



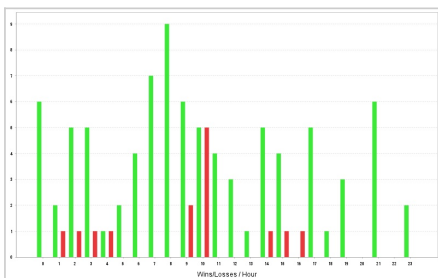
P/L by year



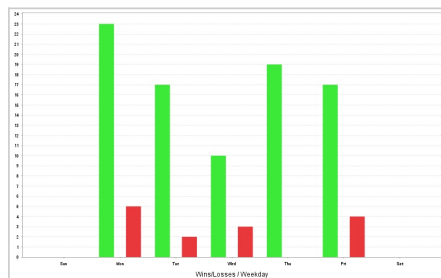
Wins/Losses Profit by hour



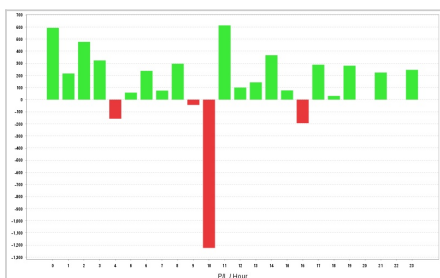
Trades by year



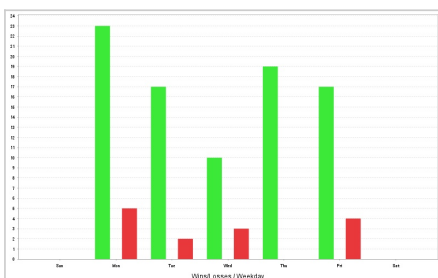
Wins/Losses by hour



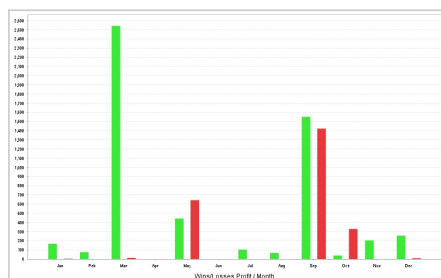
Wins/Losses by weekday



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	01.01.2003 14:34:00	1.04923	0.02	17.01.2003 10:23:00	1.0651	\$ 29.17	
2	Buy	09.01.2003 09:00:00	1.05313	0.02	17.01.2003 10:23:00	1.0651	\$ 22.65	
3	Buy	10.01.2003 15:00:00	1.05563	0.02	17.01.2003 10:23:00	1.0651	\$ 17.81	
4	Buy	17.01.2003 19:00:00	1.06603	0.02	24.01.2003 16:29:00	1.0819	\$ 30.61	
5	Buy	17.01.2003 21:00:00	1.06663	0.02	24.01.2003 16:29:00	1.0819	\$ 29.41	
6	Buy	21.01.2003 01:00:00	1.06893	0.02	24.01.2003 16:29:00	1.0819	\$ 25.46	
7	Buy	24.01.2003 17:00:00	1.08133	0.02	05.02.2003 15:01:00	1.0863	\$ 8.01	
8	Buy	27.01.2003 04:00:00	1.08383	0.02	05.02.2003 15:01:00	1.0863	\$ 3.49	
9	Buy	27.01.2003 10:00:00	1.08743	0.02	05.02.2003 15:01:00	1.0863	\$ -3.71	
10	Buy	06.02.2003 05:00:00	1.07973	0.02	04.03.2003 23:39:00	1.0956	\$ 27.56	
11	Buy	06.02.2003 09:00:00	1.08033	0.02	04.03.2003 23:39:00	1.0956	\$ 26.36	
12	Buy	07.02.2003 02:00:00	1.08313	0.02	04.03.2003 23:39:00	1.0956	\$ 20.92	
13	Buy	05.03.2003 00:01:00	1.09593	0.02	07.03.2003 18:12:00	1.0994	\$ 6.62	
14	Buy	05.03.2003 09:00:00	1.09853	0.02	07.03.2003 18:12:00	1.0994	\$ 1.42	
15	Buy	07.03.2003 15:00:00	1.10573	0.02	07.03.2003 18:12:00	1.0994	\$ -12.66	
1	Sell	17.03.2003 11:00:00	1.0803	0.6	17.03.2003 16:18:00	1.07662	\$ 220.8	
2	Sell	17.03.2003 17:00:00	1.0688	0.6	17.03.2003 17:06:00	1.06512	\$ 220.8	
3	Sell	17.03.2003 23:00:00	1.0623	0.6	18.03.2003 11:22:00	1.05862	\$ 223.59	
4	Sell	18.03.2003 11:00:00	1.061	0.6	18.03.2003 11:22:00	1.05862	\$ 142.8	
5	Sell	18.03.2003 19:00:00	1.0632	0.6	19.03.2003 13:11:00	1.05952	\$ 223.59	
6	Sell	19.03.2003 02:00:00	1.0628	0.6	19.03.2003 13:11:00	1.05952	\$ 196.8	
7	Sell	19.03.2003 13:00:00	1.0619	0.6	19.03.2003 13:11:00	1.05952	\$ 142.8	

8	Sell	20.03.2003 02:00:00	1.0569	0.6	20.03.2003 03:52:00	1.05322	\$ 220.8
9	Sell	20.03.2003 11:00:00	1.061	0.6	21.03.2003 12:52:00	1.05732	\$ 223.59
10	Sell	21.03.2003 01:00:00	1.0606	0.6	21.03.2003 12:52:00	1.05732	\$ 196.8
11	Sell	21.03.2003 06:00:00	1.0603	0.6	21.03.2003 12:52:00	1.05732	\$ 178.8
12	Sell	21.03.2003 10:00:00	1.06	0.6	21.03.2003 12:52:00	1.05732	\$ 160.8
1	Buy	25.03.2003 07:14:00	1.06992	0.26	25.03.2003 08:00:00	1.07027	\$ 9.1
2	Buy	25.03.2003 07:15:00	1.06972	0.26	25.03.2003 08:01:00	1.07007	\$ 9.1
3	Buy	25.03.2003 07:16:00	1.06972	0.26	25.03.2003 08:01:00	1.07007	\$ 9.1
4	Buy	25.03.2003 07:17:00	1.06962	0.26	25.03.2003 08:01:00	1.06997	\$ 9.1
5	Buy	25.03.2003 07:18:00	1.06942	0.26	25.03.2003 08:30:00	1.06977	\$ 9.1
16	Buy	10.03.2003 02:00:00	1.10273	0.04	30.04.2003 17:53:00	1.1186	\$ 47.08
17	Buy	10.03.2003 08:00:00	1.10313	0.04	30.04.2003 17:53:00	1.1186	\$ 45.48
18	Buy	10.03.2003 12:00:00	1.10363	0.04	30.04.2003 17:53:00	1.1186	\$ 43.48
19	Buy	01.05.2003 06:00:00	1.11733	0.02	02.05.2003 08:55:00	1.1213	\$ 7.78
20	Buy	01.05.2003 08:00:00	1.11963	0.02	02.05.2003 08:55:00	1.1213	\$ 3.18
21	Buy	02.05.2003 01:00:00	1.12453	0.02	02.05.2003 08:55:00	1.1213	\$ -6.46
22	Buy	02.05.2003 12:00:00	1.12413	0.02	06.05.2003 20:24:00	1.14	\$ 31.1
23	Buy	06.05.2003 00:01:00	1.12963	0.02	06.05.2003 20:24:00	1.14	\$ 20.74
24	Buy	06.05.2003 09:00:00	1.12993	0.02	06.05.2003 20:24:00	1.14	\$ 20.14
25	Buy	07.05.2003 07:00:00	1.14183	0.02	09.05.2003 14:03:00	1.1465	\$ 9.02
26	Buy	09.05.2003 02:00:00	1.15173	0.02	09.05.2003 14:03:00	1.1465	\$ -10.46
27	Buy	09.05.2003 17:00:00	1.14903	0.04	12.05.2003 16:24:00	1.1554	\$ 24.52
28	Buy	12.05.2003 10:00:00	1.16123	0.04	12.05.2003 16:24:00	1.1554	\$ -23.32
29	Buy	12.05.2003 21:00:00	1.15583	0.08	19.05.2003 08:28:00	1.1717	\$ 122.46
30	Buy	13.05.2003 00:01:00	1.15673	0.08	19.05.2003 08:28:00	1.1717	\$ 115.9
31	Buy	19.05.2003 09:00:00	1.16923	0.02	26.05.2003 15:55:00	1.1851	\$ 30.61
32	Buy	20.05.2003 18:00:00	1.16933	0.02	26.05.2003 15:55:00	1.1851	\$ 30.58
33	Buy	21.05.2003 09:00:00	1.17183	0.02	26.05.2003 15:55:00	1.1851	\$ 25.74
7	Buy	24.07.2003 08:40:00	1.14942	0.26	24.07.2003 10:15:00	1.14977	\$ 9.1
8	Buy	24.07.2003 08:41:00	1.14932	0.26	24.07.2003 10:20:00	1.14967	\$ 9.1
9	Buy	24.07.2003 08:42:00	1.14932	0.26	24.07.2003 10:20:00	1.14967	\$ 9.1
10	Buy	24.07.2003 08:43:00	1.14922	0.26	24.07.2003 10:21:00	1.14957	\$ 9.1
6	Buy	24.07.2003 08:39:00	1.14982	0.26	25.07.2003 16:05:00	1.15248	\$ 67.07
34	Buy	26.05.2003 16:00:00	1.18453	0.02	21.08.2003 18:02:00	1.0944	\$ -194.25
35	Buy	27.05.2003 03:00:00	1.18923	0.02	21.08.2003 18:02:00	1.0944	\$ -203.49
36	Buy	27.05.2003 10:00:00	1.18963	0.02	21.08.2003 18:02:00	1.0944	\$ -204.29
37	Buy	21.08.2003 23:00:00	1.09253	0.04	01.09.2003 00:02:00	1.099	\$ 22.34
39	Buy	29.08.2003 14:00:00	1.09303	0.04	01.09.2003 00:02:00	1.099	\$ 22.92
38	Buy	22.08.2003 06:00:00	1.09283	0.04	01.09.2003 00:02:00	1.099	\$ 21.46
40	Sell	01.09.2003 03:00:00	1.098	0.08	02.09.2003 20:51:00	1.08213	\$ 127.33
41	Sell	01.09.2003 10:00:00	1.0979	0.08	02.09.2003 20:51:00	1.08213	\$ 126.53
42	Sell	01.09.2003 14:00:00	1.0968	0.08	02.09.2003 20:51:00	1.08213	\$ 117.73
13	Buy	15.09.2003 00:01:00	1.12632	0.6	15.09.2003 15:23:00	1.13	\$ 220.8
14	Buy	15.09.2003 03:00:00	1.12742	0.6	15.09.2003 15:23:00	1.13	\$ 154.8
15	Buy	15.09.2003 10:00:00	1.12862	0.6	15.09.2003 15:23:00	1.13	\$ 82.8
16	Buy	16.09.2003 03:00:00	1.12902	0.6	18.09.2003 15:20:00	1.1327	\$ 211.15
17	Buy	16.09.2003 08:00:00	1.13062	0.6	18.09.2003 15:20:00	1.1327	\$ 115.15
18	Buy	19.09.2003 00:01:00	1.12492	0.6	19.09.2003 10:08:00	1.1286	\$ 220.8
43	Sell	03.09.2003 10:00:00	1.0779	0.16	30.09.2003 09:58:00	1.16803	\$ -1421.97
44	Sell	30.09.2003 14:00:00	1.1659	0.32	06.10.2003 14:41:00	1.16073	\$ 174.38
45	Sell	06.10.2003 04:00:00	1.1557	0.32	06.10.2003 14:41:00	1.16073	\$ -160.96
46	Sell	06.10.2003 09:00:00	1.1555	0.32	06.10.2003 14:41:00	1.16073	\$ -167.36
47	Sell	06.10.2003 21:00:00	1.1699	0.02	14.10.2003 10:05:00	1.16583	\$ 8.88
48	Sell	13.10.2003 17:00:00	1.168	0.02	14.10.2003 10:05:00	1.16583	\$ 4.43
49	Sell	14.10.2003 15:00:00	1.1648	0.02	03.11.2003 00:02:00	1.15833	\$ 14.8
51	Sell	17.10.2003 02:00:00	1.1585	0.02	03.11.2003 00:02:00	1.15833	\$ 1.92
50	Sell	16.10.2003 00:01:00	1.1616	0.02	03.11.2003 00:02:00	1.15833	\$ 8.22
52	Buy	03.11.2003 05:00:00	1.15813	0.02	13.11.2003 15:45:00	1.174	\$ 30.13
53	Buy	03.11.2003 08:00:00	1.15863	0.02	13.11.2003 15:45:00	1.174	\$ 29.13
54	Buy	03.11.2003 12:00:00	1.16053	0.02	13.11.2003 15:45:00	1.174	\$ 25.33

55	Buy	13.11.2003 21:00:00	1.17353	0.02	17.11.2003 07:09:00	1.1777	\$ 7.7
56	Buy	14.11.2003 10:00:00	1.17773	0.02	17.11.2003 07:09:00	1.1777	\$ -0.54
57	Buy	17.11.2003 10:00:00	1.18203	0.02	19.11.2003 01:55:00	1.1979	\$ 31.42
58	Buy	19.11.2003 06:00:00	1.19613	0.02	03.12.2003 12:43:00	1.212	\$ 29.49
59	Buy	28.11.2003 11:00:00	1.19863	0.02	03.12.2003 12:43:00	1.212	\$ 25.94
60	Buy	28.11.2003 21:00:00	1.19913	0.02	03.12.2003 12:43:00	1.212	\$ 24.94
61	Buy	03.12.2003 17:00:00	1.21053	0.02	09.12.2003 10:02:00	1.2264	\$ 30.78
62	Buy	04.12.2003 15:00:00	1.21213	0.02	09.12.2003 10:02:00	1.2264	\$ 27.74
63	Buy	08.12.2003 07:00:00	1.21623	0.02	09.12.2003 10:02:00	1.2264	\$ 20.18
64	Buy	09.12.2003 21:00:00	1.22393	0.02	17.12.2003 17:36:00	1.2398	\$ 30.45
65	Buy	12.12.2003 14:00:00	1.22493	0.02	17.12.2003 17:36:00	1.2398	\$ 28.94
66	Buy	15.12.2003 15:00:00	1.22533	0.02	17.12.2003 17:36:00	1.2398	\$ 28.62
67	Buy	18.12.2003 03:00:00	1.24023	0.02	30.12.2003 20:19:00	1.2561	\$ 29.81
68	Buy	18.12.2003 10:00:00	1.24123	0.02	30.12.2003 20:19:00	1.2561	\$ 27.81
69	Buy	18.12.2003 19:00:00	1.24203	0.02	30.12.2003 20:19:00	1.2561	\$ 26.21
72	Buy	31.12.2003 14:00:00	1.26263	0.02	31.12.2003 23:03:00	1.2596	\$ -6.06
71	Buy	31.12.2003 09:00:00	1.26123	0.02	31.12.2003 23:03:00	1.2596	\$ -3.26
70	Buy	31.12.2003 03:00:00	1.25753	0.02	31.12.2003 23:03:00	1.2596	\$ 4.14

Report generated by Quant Analyzer