

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

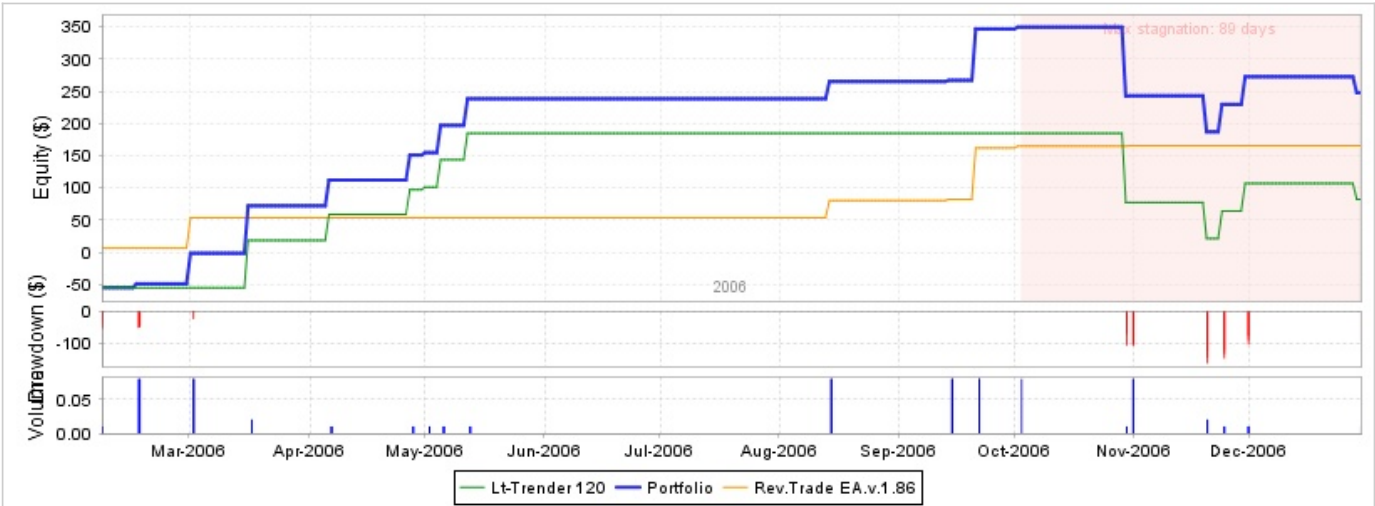
TOTAL PROFIT

\$ 247.73

PROFIT IN PIPS 1695.6 PIPS
YRLY AVG PROFIT \$ 247.73
YRLY AVG % RET 24.77 %
CAGR 24.77 %

# OF TRADES	54	SHARPE RATIO	0.31	PROFIT FACTOR	2.02	RETURN / DD RATIO	1.52	WINNING %	77.78 %
DRAWDOWN	\$ 162.69	% DRAWDOWN	12.05 %	DAILY AVG PROFIT	\$ 0.68	MTHLY AVG PROFIT	\$ 20.64	AVERAGE TRADE	\$ 4.59
ANNUAL% / MAX DD%	2.06	R EXPECTANCY	0.23 R	R EXP SCORE	12.22 R	SQN	2.1	SQN SCORE	0.61

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	\$ 82.08	1425.8 pips	36	0.14	1.34
S3	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 165.65	269.8 pips	18	0.84	5
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Trender 120	0.5	66.67 %	\$ 163.51	13.8 %	\$ 82.08	\$ 6.84	\$ 0.23
S3	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 496.95	\$ 41.41	\$ 3.94

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2006	0	-48.83	120.93	78.73	87.52	0	0	26.64	81.87	-103.78	29.47	-24.82	247.73

STATS

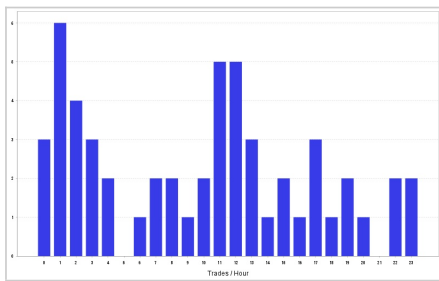
Strategy

Wins/Losses Ratio	3.5	Payout Ratio (Avg Win/Loss)	0.58	Average # of Bars in Trade	0
AHPR	0.42	Z-Score	-5.28	Z-Probability	100 %
Expectancy	4.59	Deviation	\$ 16.07	Exposure	-999999999 %
Stagnation in Days	89	Stagnation in %	24.59 %		

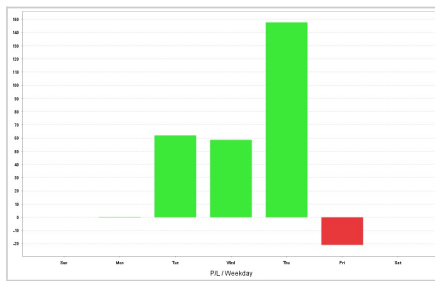
Trades

		# of Wins	42	# of Losses	12	# of Cancelled/Expired	0
Gross Profit	\$ 491.13	Gross Loss	\$ -243.4	Average Win	\$ 11.69	Average Loss	\$ -20.28
Largest Win	\$ 34.64	Largest Loss	\$ -36.92	Max Consec Wins	34	Max Consec Losses	3
Avg Consec Wins	14	Avg Consec Loss	3	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

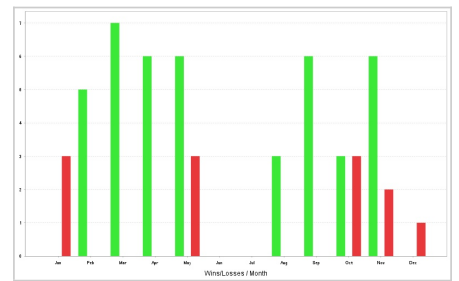
CHARTS



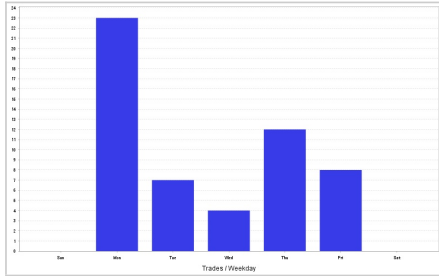
Trades by hour



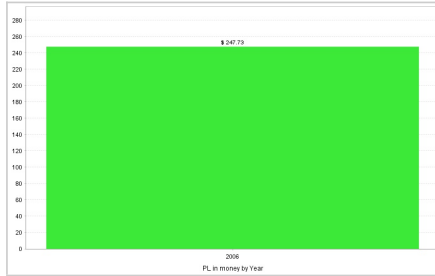
P/L by weekday



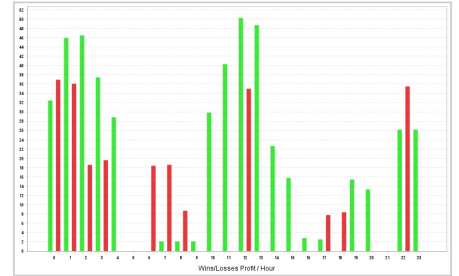
Wins/Losses by month



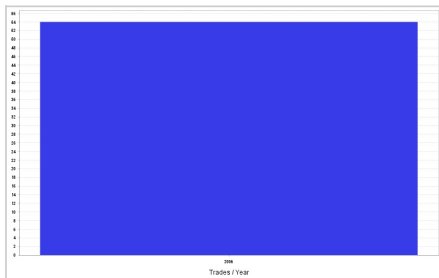
Trades by weekday



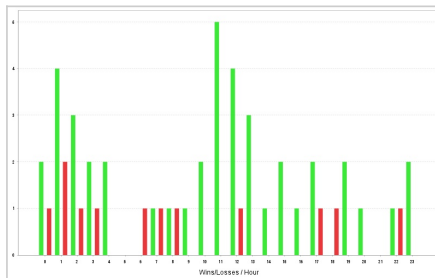
P/L by year



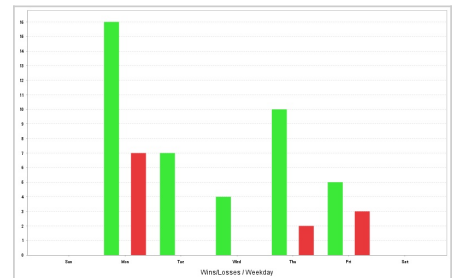
Wins/Losses Profit by hour



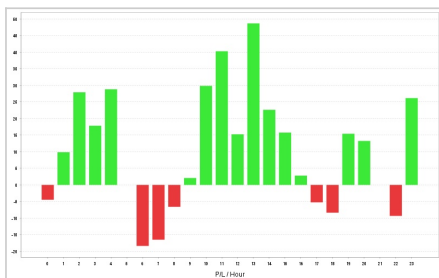
Trades by year



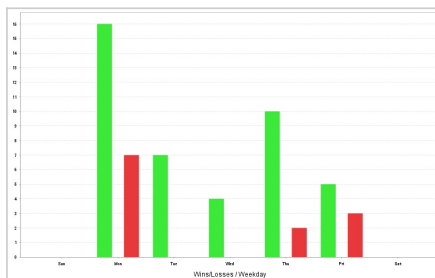
Wins/Losses by hour



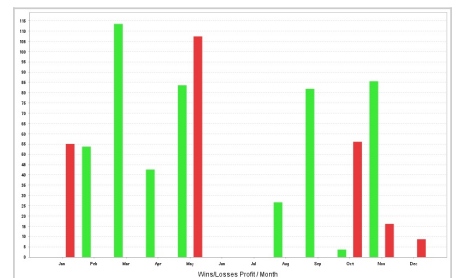
Wins/Losses by weekday



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	02.01.2006 01:00:00	1.1839	0.01	06.02.2006 00:01:00	1.20347	\$ -18.09	
3	Sell	02.01.2006 07:00:00	1.1834	0.01	06.02.2006 00:01:00	1.20347	\$ -18.59	
2	Sell	02.01.2006 06:00:00	1.1836	0.01	06.02.2006 00:01:00	1.20347	\$ -18.39	
3	Buy	14.02.2006 09:00:00	1.19125	0.08	15.02.2006 07:05:00	1.1916	\$ 2.08	
2	Buy	14.02.2006 08:00:00	1.19195	0.08	15.02.2006 15:04:00	1.1923	\$ 2.08	
1	Buy	14.02.2006 07:16:00	1.19275	0.08	15.02.2006 16:28:00	1.1931	\$ 2.08	
6	Buy	01.03.2006 03:00:00	1.19375	0.08	01.03.2006 14:39:00	1.19668	\$ 23.44	
5	Buy	01.03.2006 02:00:00	1.19415	0.08	01.03.2006 15:25:00	1.19678	\$ 21.04	
4	Buy	01.03.2006 01:39:00	1.19525	0.08	01.03.2006 15:38:00	1.1956	\$ 2.8	
4	Buy	06.02.2006 01:00:00	1.20297	0.02	16.03.2006 18:34:00	1.2188	\$ 24.85	
5	Buy	06.02.2006 02:00:00	1.20407	0.02	16.03.2006 18:34:00	1.2188	\$ 22.65	
6	Buy	02.03.2006 22:00:00	1.20447	0.02	16.03.2006 18:34:00	1.2188	\$ 26.15	
7	Buy	16.03.2006 19:00:00	1.21717	0.01	06.04.2006 10:59:00	1.233	\$ 13.95	
8	Buy	16.03.2006 20:00:00	1.21787	0.01	06.04.2006 10:59:00	1.233	\$ 13.25	
9	Buy	16.03.2006 23:00:00	1.21827	0.01	06.04.2006 10:59:00	1.233	\$ 12.85	
10	Buy	06.04.2006 11:00:00	1.23287	0.01	27.04.2006 16:09:00	1.2487	\$ 13.95	
11	Buy	18.04.2006 23:00:00	1.23457	0.01	27.04.2006 16:09:00	1.2487	\$ 13.32	
12	Buy	19.04.2006 00:01:00	1.23657	0.01	27.04.2006 16:09:00	1.2487	\$ 11.41	
13	Buy	27.04.2006 17:00:00	1.25407	0.01	01.05.2006 21:42:00	1.2567	\$ 2.27	
14	Buy	27.04.2006 19:00:00	1.25487	0.01	01.05.2006 21:42:00	1.2567	\$ 1.47	
15	Buy	28.04.2006 11:00:00	1.25627	0.01	01.05.2006 21:42:00	1.2567	\$ 0.16	
16	Buy	02.05.2006 04:00:00	1.25867	0.01	05.05.2006 14:31:00	1.2745	\$ 15.56	

17	Buy	02.05.2006 10:00:00	1.25967	0.01	05.05.2006 14:31:00	1.2745	\$ 14.56
18	Buy	02.05.2006 11:00:00	1.26187	0.01	05.05.2006 14:31:00	1.2745	\$ 12.36
19	Buy	05.05.2006 15:00:00	1.27517	0.01	12.05.2006 11:35:00	1.291	\$ 15.2
20	Buy	08.05.2006 11:00:00	1.27747	0.01	12.05.2006 11:35:00	1.291	\$ 13.17
21	Buy	08.05.2006 12:00:00	1.27787	0.01	12.05.2006 11:35:00	1.291	\$ 12.77
8	Buy	14.08.2006 01:00:00	1.27315	0.08	14.08.2006 06:12:00	1.2735	\$ 2.8
7	Buy	14.08.2006 00:36:00	1.27295	0.08	14.08.2006 06:48:00	1.27558	\$ 21.04
9	Buy	14.08.2006 02:00:00	1.27385	0.08	14.08.2006 07:52:00	1.2742	\$ 2.8
12	Buy	11.09.2006 13:00:00	1.27175	0.08	14.09.2006 14:06:00	1.2721	\$ 0.65
10	Buy	11.09.2006 11:50:00	1.27325	0.08	14.09.2006 17:18:00	1.2736	\$ 0.65
11	Buy	11.09.2006 12:00:00	1.27315	0.08	14.09.2006 17:38:00	1.2735	\$ 0.65
13	Buy	21.09.2006 12:18:00	1.27325	0.08	21.09.2006 18:03:00	1.27608	\$ 22.64
15	Buy	21.09.2006 14:00:00	1.27325	0.08	21.09.2006 18:03:00	1.27608	\$ 22.64
14	Buy	21.09.2006 13:00:00	1.27425	0.08	21.09.2006 18:17:00	1.27858	\$ 34.64
17	Buy	02.10.2006 16:00:00	1.27375	0.08	02.10.2006 17:56:00	1.2741	\$ 2.8
22	Buy	12.05.2006 12:00:00	1.29267	0.01	30.10.2006 00:00:00	1.273	\$ -34.99
24	Buy	15.05.2006 00:01:00	1.29487	0.01	30.10.2006 00:00:00	1.273	\$ -36.92
23	Buy	12.05.2006 22:00:00	1.29317	0.01	30.10.2006 00:00:00	1.273	\$ -35.49
16	Buy	02.10.2006 15:53:00	1.27451	0.08	31.10.2006 16:29:00	1.27718	\$ 0.57
18	Buy	02.10.2006 17:00:00	1.27495	0.08	31.10.2006 16:31:00	1.27758	\$ 0.25
25	Sell	30.10.2006 01:00:00	1.2728	0.02	20.11.2006 00:00:00	1.28267	\$ -17.97
27	Sell	30.10.2006 03:00:00	1.272	0.02	20.11.2006 00:00:00	1.28267	\$ -19.57
26	Sell	30.10.2006 02:00:00	1.2725	0.02	20.11.2006 00:00:00	1.28267	\$ -18.57
28	Buy	20.11.2006 01:00:00	1.28207	0.01	24.11.2006 09:25:00	1.2979	\$ 15.47
29	Buy	20.11.2006 03:02:00	1.28357	0.01	24.11.2006 09:25:00	1.2979	\$ 13.97
30	Buy	20.11.2006 04:00:00	1.28427	0.01	24.11.2006 09:25:00	1.2979	\$ 13.27
31	Buy	24.11.2006 10:00:00	1.30687	0.01	30.11.2006 16:04:00	1.3227	\$ 15.29
32	Buy	24.11.2006 12:00:00	1.30797	0.01	30.11.2006 16:04:00	1.3227	\$ 14.19
33	Buy	24.11.2006 13:00:00	1.30877	0.01	30.11.2006 16:04:00	1.3227	\$ 13.39
36	Buy	01.12.2006 08:00:00	1.32657	0.01	29.12.2006 22:46:00	1.3204	\$ -8.68
35	Buy	30.11.2006 18:00:00	1.32617	0.01	29.12.2006 22:46:00	1.3204	\$ -8.37
34	Buy	30.11.2006 17:00:00	1.32557	0.01	29.12.2006 22:46:00	1.3204	\$ -7.77

Report generated by Quant Analyzer