

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

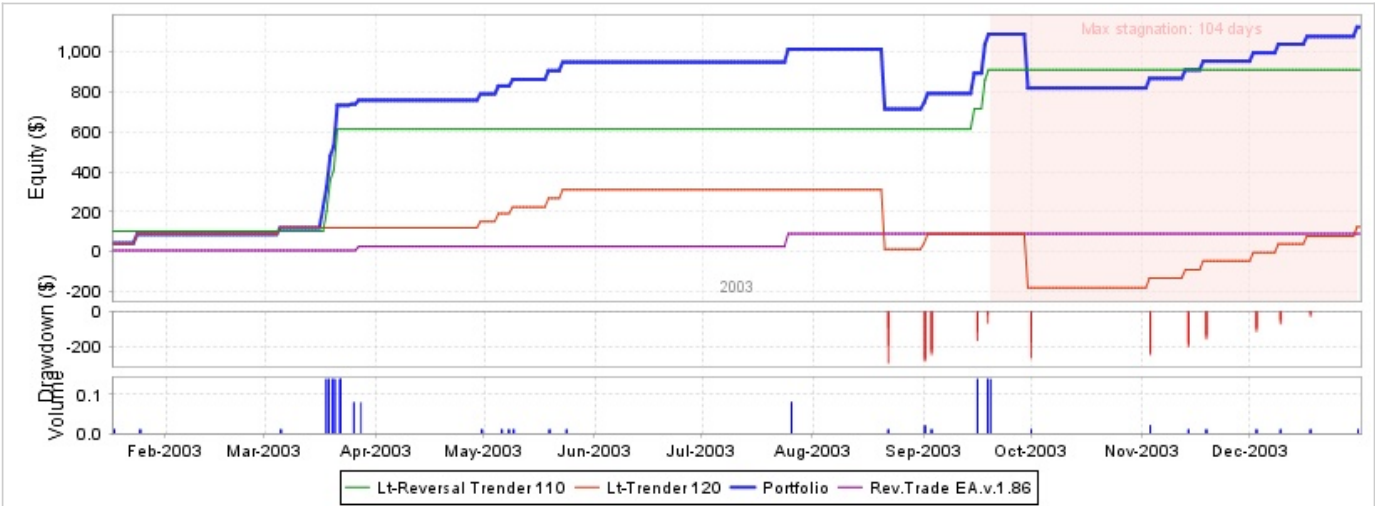
TOTAL PROFIT

\$ 1123.8

PROFIT IN PIPS 2324.9 PIPS
YRLY AVG PROFIT \$ 1123.8
YRLY AVG % RET 112.38 %
CAGR 112.38 %

# OF TRADES	87	SHARPE RATIO	0.46	PROFIT FACTOR	2.97	RETURN / DD RATIO	3.76	WINNING %	90.8 %
DRAWDOWN	\$ 298.49	% DRAWDOWN	14.83 %	DAILY AVG PROFIT	\$ 3.07	MTHLY AVG PROFIT	\$ 93.65	AVERAGE TRADE	\$ 12.92
ANNUAL% / MAX DD%	7.58	R EXPECTANCY	0.18 R	R EXP SCORE	15.77 R	SQN	3.61	SQN SCORE	2.74

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	\$ 910.27	655.2 pips	18	4.9	5
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 124.16	1553.5 pips	63	0.08	1.22
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 89.37	116.2 pips	6	1.75	0
#	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 %	\$ 3641.08	\$ 303.42	\$ 82.75
S3	Lt-Trender 120	0.25	87.3 %	\$ 490.88	37.47 %	\$ 124.16	\$ 10.35	\$ 0.34
S4	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 357.48	\$ 29.79	\$ 14.9

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2003	86.93	0	671.11	31.49	159.1	0	64.16	-298.49	104.59	0	133.96	170.95	1123.8

STATS

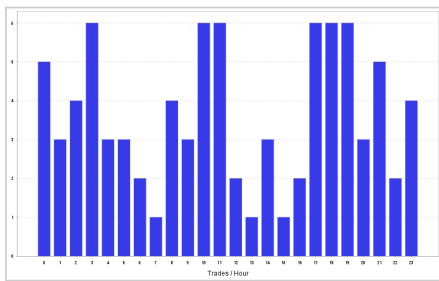
Strategy

Wins/Losses Ratio	9.88	Payout Ratio (Avg Win/Loss)	0.3	Average # of Bars in Trade	0
AHPR	0.89	Z-Score	-5.97	Z-Probability	100 %
Expectancy	12.92	Deviation	\$ 33.34	Exposure	-999999999 %
Stagnation in Days	104	Stagnation in %	28.49 %		

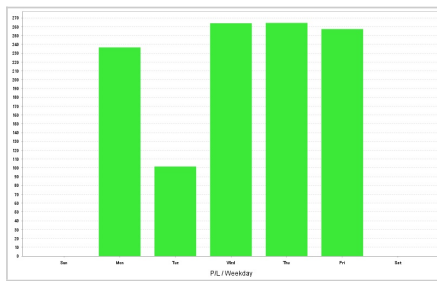
Trades

		# of Wins	79	# of Losses	8	# of Cancelled/Expired	0
Gross Profit	\$ 1693.78	Gross Loss	\$ -569.98	Average Win	\$ 21.44	Average Loss	\$ -71.25
Largest Win	\$ 51.55	Largest Loss	\$ -101.34	Max Consec Wins	31	Max Consec Losses	3
Avg Consec Wins	19.75	Avg Consec Loss	2.67	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

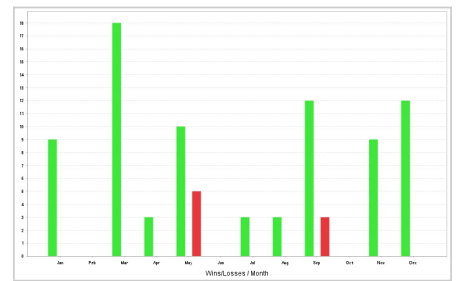
CHARTS



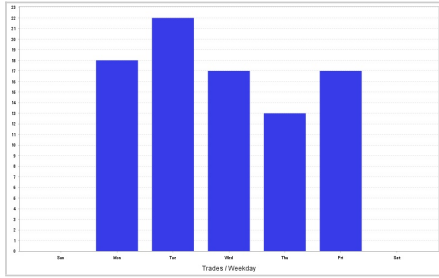
Trades by hour



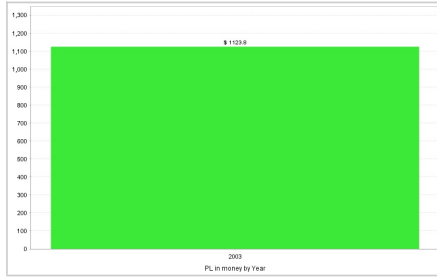
P/L by weekday



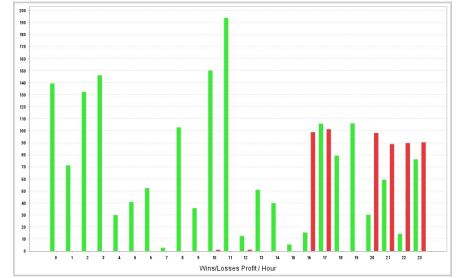
Wins/Losses by month



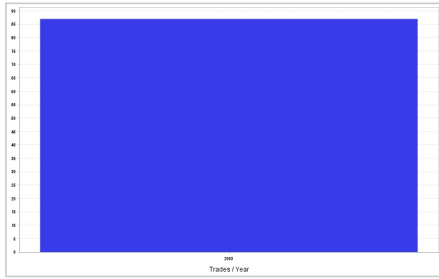
Trades by weekday



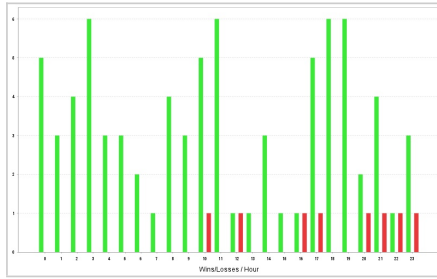
P/L by year



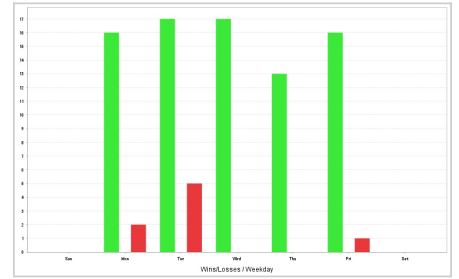
Wins/Losses Profit by hour



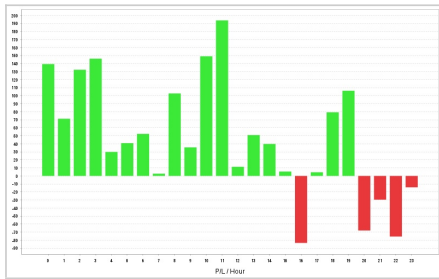
Trades by year



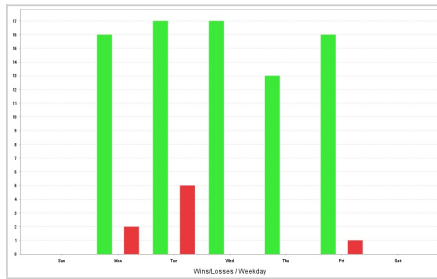
Wins/Losses by hour



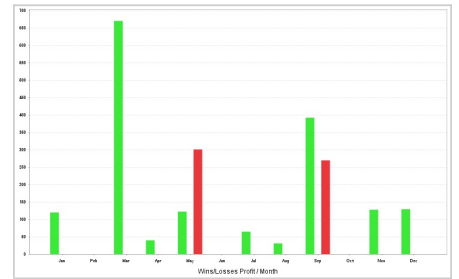
Wins/Losses by weekday



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	01.01.2003 14:30:00	1.04925	0.01	17.01.2003 10:23:00	1.0651	\$ 14.42	
2	Buy	01.01.2003 19:00:00	1.04985	0.01	17.01.2003 10:23:00	1.0651	\$ 13.82	
3	Buy	09.01.2003 00:01:00	1.05005	0.01	17.01.2003 10:23:00	1.0651	\$ 14.33	
4	Buy	17.01.2003 11:00:00	1.06625	0.01	24.01.2003 16:33:00	1.0821	\$ 15.22	
5	Buy	17.01.2003 21:00:00	1.06665	0.01	24.01.2003 16:33:00	1.0821	\$ 14.82	
6	Buy	17.01.2003 22:00:00	1.06715	0.01	24.01.2003 16:33:00	1.0821	\$ 14.32	
7	Buy	24.01.2003 17:00:00	1.08135	0.01	05.03.2003 00:09:00	1.0972	\$ 12.27	
8	Buy	24.01.2003 18:00:00	1.08325	0.01	05.03.2003 00:09:00	1.0972	\$ 10.37	
9	Buy	24.01.2003 19:00:00	1.08365	0.01	05.03.2003 00:09:00	1.0972	\$ 9.97	
1	Sell	17.03.2003 11:00:00	1.0803	0.14	17.03.2003 16:18:00	1.07666	\$ 50.96	
2	Sell	17.03.2003 17:00:00	1.0688	0.14	17.03.2003 17:06:00	1.06516	\$ 50.96	
3	Sell	17.03.2003 23:00:00	1.0623	0.14	18.03.2003 11:22:00	1.05866	\$ 51.55	
4	Sell	18.03.2003 11:00:00	1.061	0.14	18.03.2003 11:24:00	1.05736	\$ 50.96	
5	Sell	18.03.2003 19:00:00	1.0632	0.14	19.03.2003 13:11:00	1.05956	\$ 51.55	
6	Sell	19.03.2003 02:00:00	1.0628	0.14	19.03.2003 13:28:00	1.05916	\$ 50.96	
7	Sell	19.03.2003 13:00:00	1.0619	0.14	19.03.2003 13:35:00	1.05826	\$ 50.96	
8	Sell	20.03.2003 02:00:00	1.0569	0.14	20.03.2003 03:52:00	1.05326	\$ 50.96	
9	Sell	20.03.2003 11:00:00	1.061	0.14	21.03.2003 12:52:00	1.05736	\$ 51.55	
10	Sell	21.03.2003 01:00:00	1.0606	0.14	21.03.2003 12:59:00	1.05696	\$ 50.96	
11	Sell	21.03.2003 06:00:00	1.0603	0.14	21.03.2003 14:38:00	1.05666	\$ 50.96	
12	Sell	21.03.2003 10:00:00	1.06	0.14	21.03.2003 14:40:00	1.05636	\$ 50.96	
1	Buy	25.03.2003 07:14:00	1.06995	0.08	25.03.2003 08:00:00	1.0703	\$ 2.8	

3	Buy	25.03.2003 09:00:00	1.06985	0.08	25.03.2003 11:04:00	1.0702	\$ 2.8
2	Buy	25.03.2003 08:00:00	1.07055	0.08	27.03.2003 10:08:00	1.07318	\$ 19.61
10	Buy	05.03.2003 01:00:00	1.09785	0.01	30.04.2003 04:50:00	1.1137	\$ 10.83
11	Buy	05.03.2003 05:00:00	1.09815	0.01	30.04.2003 04:50:00	1.1137	\$ 10.53
12	Buy	05.03.2003 09:00:00	1.09855	0.01	30.04.2003 04:50:00	1.1137	\$ 10.13
13	Buy	30.04.2003 05:00:00	1.11385	0.01	05.05.2003 18:49:00	1.1297	\$ 15.4
14	Buy	30.04.2003 17:00:00	1.11635	0.01	05.05.2003 18:49:00	1.1297	\$ 12.9
15	Buy	30.04.2003 18:00:00	1.11815	0.01	05.05.2003 18:49:00	1.1297	\$ 11.1
16	Buy	05.05.2003 19:00:00	1.13015	0.01	07.05.2003 17:50:00	1.133	\$ 2.67
17	Buy	06.05.2003 10:00:00	1.13395	0.01	07.05.2003 17:50:00	1.133	\$ -1.04
18	Buy	06.05.2003 12:00:00	1.13405	0.01	07.05.2003 17:50:00	1.133	\$ -1.14
19	Buy	07.05.2003 21:00:00	1.13755	0.01	09.05.2003 01:47:00	1.1534	\$ 15.67
20	Buy	08.05.2003 14:00:00	1.14255	0.01	09.05.2003 01:47:00	1.1534	\$ 10.76
21	Buy	08.05.2003 15:00:00	1.14785	0.01	09.05.2003 01:47:00	1.1534	\$ 5.46
22	Buy	09.05.2003 02:00:00	1.15175	0.01	19.05.2003 01:54:00	1.1676	\$ 14.95
23	Buy	09.05.2003 03:00:00	1.15205	0.01	19.05.2003 01:54:00	1.1676	\$ 14.65
24	Buy	09.05.2003 04:00:00	1.15225	0.01	19.05.2003 01:54:00	1.1676	\$ 14.45
25	Buy	19.05.2003 02:00:00	1.16745	0.01	23.05.2003 19:56:00	1.1833	\$ 15.49
26	Buy	19.05.2003 03:00:00	1.16875	0.01	23.05.2003 19:56:00	1.1833	\$ 14.19
27	Buy	19.05.2003 04:00:00	1.16935	0.01	23.05.2003 19:56:00	1.1833	\$ 13.59
4	Buy	24.07.2003 08:39:00	1.14985	0.08	25.07.2003 16:05:00	1.15248	\$ 20.32
5	Buy	24.07.2003 09:00:00	1.14955	0.08	25.07.2003 16:05:00	1.15248	\$ 22.72
6	Buy	24.07.2003 10:00:00	1.15125	0.08	25.07.2003 16:08:00	1.15398	\$ 21.12
28	Buy	23.05.2003 20:00:00	1.18355	0.01	21.08.2003 18:16:00	1.0934	\$ -98.21
29	Buy	26.05.2003 16:00:00	1.18455	0.01	21.08.2003 18:16:00	1.0934	\$ -98.94
30	Buy	26.05.2003 17:00:00	1.18695	0.01	21.08.2003 18:16:00	1.0934	\$ -101.34
31	Buy	21.08.2003 23:00:00	1.09255	0.02	01.09.2003 00:02:00	1.099	\$ 10.93
33	Buy	22.08.2003 01:00:00	1.09335	0.02	01.09.2003 00:02:00	1.099	\$ 9.51
32	Buy	22.08.2003 00:01:00	1.09305	0.02	01.09.2003 00:02:00	1.099	\$ 10.11
34	Sell	01.09.2003 03:00:00	1.098	0.01	02.09.2003 20:51:00	1.08215	\$ 15.89
35	Sell	01.09.2003 10:00:00	1.0979	0.01	02.09.2003 20:51:00	1.08215	\$ 15.79
36	Sell	01.09.2003 14:00:00	1.0968	0.01	02.09.2003 20:51:00	1.08215	\$ 14.69
13	Buy	15.09.2003 00:01:00	1.12636	0.14	15.09.2003 15:23:00	1.13	\$ 50.96
14	Buy	15.09.2003 03:00:00	1.12746	0.14	15.09.2003 17:08:00	1.1311	\$ 50.96
15	Buy	15.09.2003 10:00:00	1.12866	0.14	18.09.2003 15:18:00	1.1323	\$ 47.2
16	Buy	16.09.2003 03:00:00	1.12906	0.14	18.09.2003 15:20:00	1.1327	\$ 48.45
17	Buy	16.09.2003 08:00:00	1.13066	0.14	18.09.2003 15:25:00	1.1343	\$ 48.45
18	Buy	19.09.2003 00:01:00	1.12496	0.14	19.09.2003 10:08:00	1.1286	\$ 50.96
37	Sell	02.09.2003 21:00:00	1.0825	0.01	30.09.2003 16:01:00	1.17265	\$ -88.97
38	Sell	02.09.2003 22:00:00	1.0816	0.01	30.09.2003 16:01:00	1.17265	\$ -89.87
39	Sell	02.09.2003 23:00:00	1.081	0.01	30.09.2003 16:01:00	1.17265	\$ -90.47
40	Sell	30.09.2003 18:00:00	1.1659	0.02	03.11.2003 00:02:00	1.15835	\$ 17.97
42	Sell	30.09.2003 21:00:00	1.1642	0.02	03.11.2003 00:02:00	1.15835	\$ 14.57
41	Sell	30.09.2003 20:00:00	1.1649	0.02	03.11.2003 00:02:00	1.15835	\$ 15.97
43	Buy	03.11.2003 05:00:00	1.15815	0.01	13.11.2003 15:45:00	1.174	\$ 14.95
44	Buy	03.11.2003 08:00:00	1.15865	0.01	13.11.2003 15:45:00	1.174	\$ 14.45
45	Buy	03.11.2003 12:00:00	1.16055	0.01	13.11.2003 15:45:00	1.174	\$ 12.55
46	Buy	13.11.2003 16:00:00	1.17245	0.01	18.11.2003 16:10:00	1.1883	\$ 15.4
47	Buy	13.11.2003 21:00:00	1.17355	0.01	18.11.2003 16:10:00	1.1883	\$ 14.3
48	Buy	13.11.2003 23:00:00	1.17405	0.01	18.11.2003 16:10:00	1.1883	\$ 13.8
49	Buy	18.11.2003 17:00:00	1.18915	0.01	02.12.2003 16:30:00	1.205	\$ 14.6
50	Buy	18.11.2003 18:00:00	1.18995	0.01	02.12.2003 16:30:00	1.205	\$ 13.8
51	Buy	18.11.2003 19:00:00	1.19015	0.01	02.12.2003 16:30:00	1.205	\$ 13.6
52	Buy	02.12.2003 17:00:00	1.20855	0.01	09.12.2003 09:09:00	1.2244	\$ 15.22
53	Buy	02.12.2003 18:00:00	1.20875	0.01	09.12.2003 09:09:00	1.2244	\$ 15.02
54	Buy	03.12.2003 00:01:00	1.21075	0.01	09.12.2003 09:09:00	1.2244	\$ 13.11
55	Buy	09.12.2003 10:00:00	1.22455	0.01	17.12.2003 18:31:00	1.2404	\$ 15.13
56	Buy	09.12.2003 11:00:00	1.22715	0.01	17.12.2003 18:31:00	1.2404	\$ 12.53
57	Buy	12.12.2003 18:00:00	1.22885	0.01	17.12.2003 18:31:00	1.2404	\$ 11.1
58	Buy	17.12.2003 19:00:00	1.24105	0.01	31.12.2003 02:03:00	1.2569	\$ 14.6

59	Buy	17.12.2003 20:00:00	1.24145	0.01	31.12.2003 02:03:00	1.2569	\$ 14.2
60	Buy	18.12.2003 11:00:00	1.24305	0.01	31.12.2003 02:03:00	1.2569	\$ 12.69
63	Buy	31.12.2003 06:00:00	1.25815	0.01	31.12.2003 23:03:00	1.2596	\$ 1.45
62	Buy	31.12.2003 04:00:00	1.25775	0.01	31.12.2003 23:03:00	1.2596	\$ 1.85
61	Buy	31.12.2003 03:00:00	1.25755	0.01	31.12.2003 23:03:00	1.2596	\$ 2.05