

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

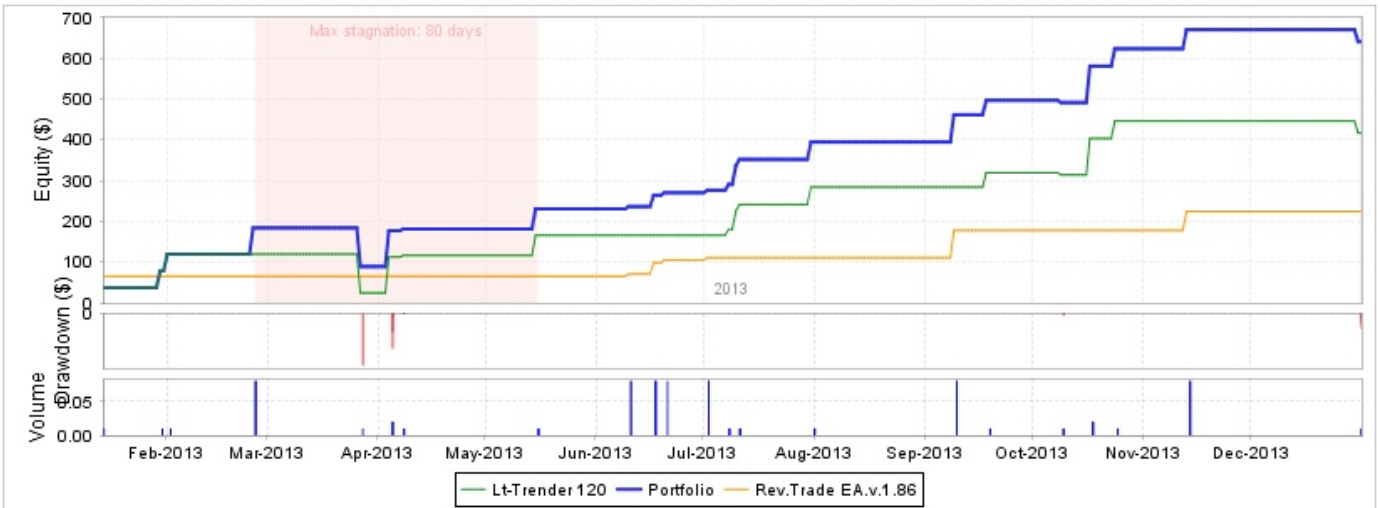
TOTAL PROFIT

\$ 640.33

PROFIT IN PIPS 4038.8 PIPS
YRLY AVG PROFIT \$ 640.74
YRLY AVG % RET 64.07 %
CAGR 64.03 %

# OF TRADES	62	SHARPE RATIO	0.59	PROFIT FACTOR	5.9	RETURN / DD RATIO	6.74	WINNING %	87.1 %
DRAWDOWN	\$ 95	% DRAWDOWN	8.03 %	DAILY AVG PROFIT	\$ 1.75	MTHLY AVG PROFIT	\$ 53.36	AVERAGE TRADE	\$ 10.33
ANNUAL% / MAX DD%	7.97	R EXPECTANCY	0.63 R	R EXP SCORE	39.19 R	SQN	4.84	SQN SCORE	1.86

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	\$ 416.4	3757.7 pips	44	0.49	4.18
S3	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 223.93	281.1 pips	18	1.28	5
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Trender 120	4.38	81.82 %	\$ 95	8.49 %	\$ 416.78	\$ 34.7	\$ 1.14
S3	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 537.43	\$ 44.79	\$ 11.79

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2013	78.43	105.32	-95	92.16	49.31	39.53	124.68	0	101.89	126.85	46.56	-29.4	640.33

STATS

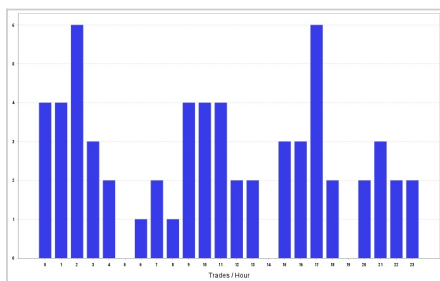
Strategy

Wins/Losses Ratio	6.75	Payout Ratio (Avg Win/Loss)	0.87	Average # of Bars in Trade	0
AHPR	0.81	Z-Score	-4.33	Z-Probability	100 %
Expectancy	10.33	Deviation	\$ 16.81	Exposure	-999999999 %
Stagnation in Days	80	Stagnation in %	21.98 %		

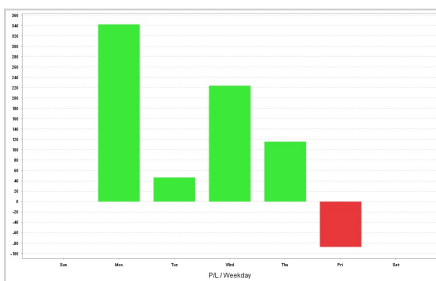
Trades

		# of Wins	54	# of Losses	8	# of Cancelled/Expired	0
Gross Profit	\$ 771.1	Gross Loss	\$ -130.77	Average Win	\$ 14.28	Average Loss	\$ -16.35
Largest Win	\$ 30.25	Largest Loss	\$ -95	Max Consec Wins	29	Max Consec Losses	3
Avg Consec Wins	13.5	Avg Consec Loss	2	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

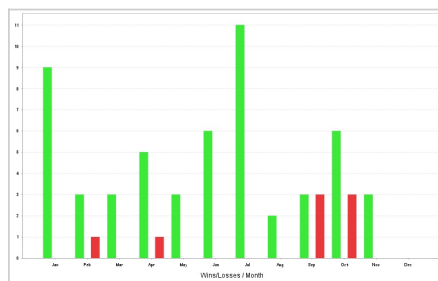
CHARTS



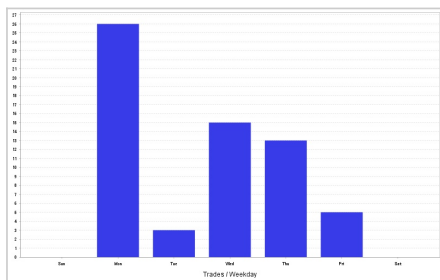
Trades by hour



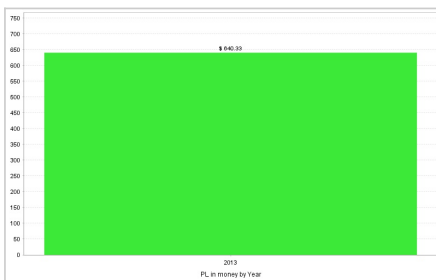
P/L by weekday



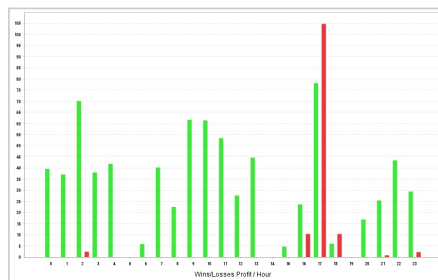
Wins/Losses by month



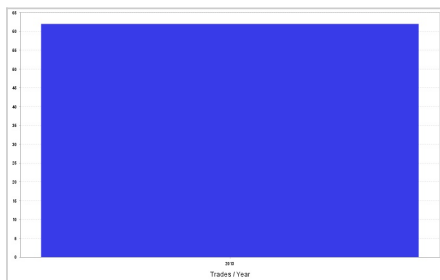
Trades by weekday



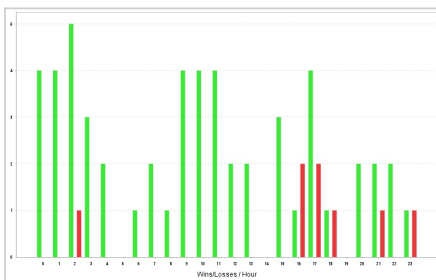
P/L by year



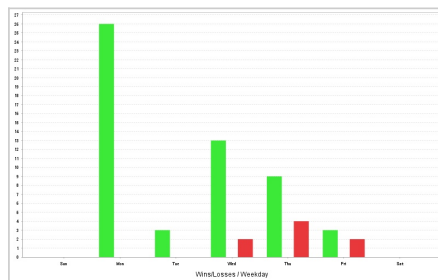
Wins/Losses Profit by hour



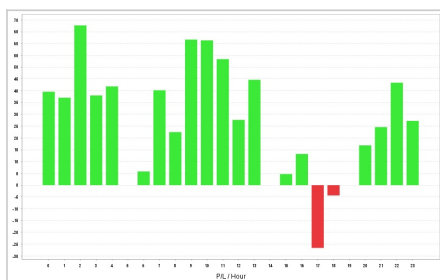
Trades by year



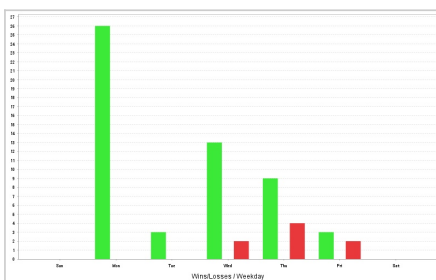
Wins/Losses by hour



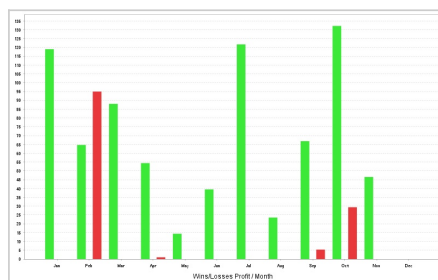
Wins/Losses by weekday



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	02.01.2013 00:00:00	1.32065	0.01	14.01.2013 01:55:00	1.33649	\$ 14.76	
2	Buy	02.01.2013 02:00:00	1.32083	0.01	14.01.2013 01:55:00	1.33649	\$ 14.58	
3	Buy	02.01.2013 03:00:00	1.3275	0.01	14.01.2013 01:55:00	1.33649	\$ 7.91	
4	Buy	14.01.2013 02:00:00	1.33732	0.01	30.01.2013 10:44:00	1.35316	\$ 14.41	
5	Buy	14.01.2013 03:00:00	1.33745	0.01	30.01.2013 10:44:00	1.35316	\$ 14.28	
6	Buy	14.01.2013 04:00:00	1.33924	0.01	30.01.2013 10:44:00	1.35316	\$ 12.49	
7	Buy	30.01.2013 11:00:00	1.35317	0.01	01.02.2013 16:55:00	1.36901	\$ 15.66	
8	Buy	30.01.2013 12:00:00	1.35564	0.01	01.02.2013 16:55:00	1.36901	\$ 13.19	
9	Buy	30.01.2013 17:00:00	1.35708	0.01	01.02.2013 16:55:00	1.36901	\$ 11.75	
2	Buy	25.02.2013 10:00:00	1.32343	0.08	25.02.2013 11:49:00	1.32617	\$ 21.92	
1	Buy	25.02.2013 09:08:00	1.32388	0.08	25.02.2013 11:52:00	1.32658	\$ 21.6	
3	Buy	25.02.2013 11:00:00	1.32393	0.08	25.02.2013 11:52:00	1.32658	\$ 21.2	
10	Buy	01.02.2013 17:00:00	1.36967	0.01	27.03.2013 11:12:00	1.27951	\$ -95.0	
11	Buy	27.03.2013 17:00:00	1.27828	0.02	04.04.2013 19:45:00	1.29412	\$ 30.25	
12	Buy	28.03.2013 04:00:00	1.27882	0.02	04.04.2013 19:45:00	1.29412	\$ 29.35	
13	Buy	28.03.2013 07:00:00	1.27928	0.02	04.04.2013 19:45:00	1.29412	\$ 28.43	
14	Buy	04.04.2013 20:00:00	1.29393	0.01	08.04.2013 00:00:00	1.29937	\$ 5.08	
16	Buy	05.04.2013 16:00:00	1.3001	0.01	08.04.2013 00:00:00	1.29937	\$ -1.0	
15	Buy	05.04.2013 15:00:00	1.29905	0.01	08.04.2013 00:00:00	1.29937	\$ 0.05	
17	Sell	08.04.2013 01:00:00	1.3004	0.01	15.05.2013 14:04:00	1.28456	\$ 17.4	
18	Sell	08.04.2013 02:00:00	1.2991	0.01	15.05.2013 14:04:00	1.28456	\$ 16.1	
19	Sell	08.04.2013 03:00:00	1.29881	0.01	15.05.2013 14:04:00	1.28456	\$ 15.81	

5	Sell	10.06.2013 01:00:00	1.31989	0.08	10.06.2013 10:32:00	1.31954	\$ 2.8
6	Sell	10.06.2013 02:00:00	1.32051	0.08	10.06.2013 10:55:00	1.32016	\$ 2.8
9	Sell	17.06.2013 02:00:00	1.33542	0.08	17.06.2013 05:42:00	1.33265	\$ 22.16
8	Sell	17.06.2013 01:00:00	1.3348	0.08	17.06.2013 09:48:00	1.33445	\$ 2.8
7	Sell	17.06.2013 00:00:00	1.33487	0.08	17.06.2013 09:48:00	1.33452	\$ 2.8
4	Sell	10.06.2013 00:00:00	1.31917	0.08	20.06.2013 16:30:00	1.31882	\$ 6.17
10	Buy	01.07.2013 09:45:00	1.3051	0.08	02.07.2013 03:54:00	1.30545	\$ 2.08
11	Buy	01.07.2013 10:00:00	1.30466	0.08	02.07.2013 04:06:00	1.30501	\$ 2.08
12	Buy	01.07.2013 11:00:00	1.30463	0.08	02.07.2013 04:07:00	1.30498	\$ 2.08
20	Sell	15.05.2013 18:00:00	1.28591	0.01	08.07.2013 00:00:00	1.2822	\$ 5.99
22	Sell	17.05.2013 15:00:00	1.28258	0.01	08.07.2013 00:00:00	1.2822	\$ 2.57
21	Sell	17.05.2013 06:00:00	1.28582	0.01	08.07.2013 00:00:00	1.2822	\$ 5.81
23	Buy	08.07.2013 09:00:00	1.2828	0.01	10.07.2013 23:10:00	1.29864	\$ 15.66
24	Buy	08.07.2013 10:00:00	1.28321	0.01	10.07.2013 23:10:00	1.29864	\$ 15.25
25	Buy	08.07.2013 11:00:00	1.28402	0.01	10.07.2013 23:10:00	1.29864	\$ 14.44
26	Buy	11.07.2013 00:00:00	1.30252	0.01	11.07.2013 00:55:00	1.31836	\$ 15.84
27	Buy	11.07.2013 01:00:00	1.31772	0.01	31.07.2013 20:00:00	1.33356	\$ 14.05
28	Buy	22.07.2013 12:00:00	1.31829	0.01	31.07.2013 20:00:00	1.33356	\$ 14.46
29	Buy	22.07.2013 13:00:00	1.31838	0.01	31.07.2013 20:00:00	1.33356	\$ 14.37
14	Buy	09.09.2013 09:00:00	1.31792	0.08	09.09.2013 14:36:00	1.32071	\$ 22.32
15	Buy	09.09.2013 10:00:00	1.31795	0.08	09.09.2013 14:36:00	1.32071	\$ 22.08
13	Buy	09.09.2013 08:49:00	1.31861	0.08	09.09.2013 15:13:00	1.32142	\$ 22.48
30	Buy	31.07.2013 21:00:00	1.33397	0.01	18.09.2013 20:59:00	1.34981	\$ 11.45
31	Buy	07.08.2013 20:00:00	1.33427	0.01	18.09.2013 20:59:00	1.34981	\$ 11.78
32	Buy	08.08.2013 07:00:00	1.33436	0.01	18.09.2013 20:59:00	1.34981	\$ 11.78
33	Buy	18.09.2013 21:00:00	1.35085	0.01	09.10.2013 10:07:00	1.35195	\$ -0.78
34	Buy	18.09.2013 23:00:00	1.35228	0.01	09.10.2013 10:07:00	1.35195	\$ -2.21
35	Buy	19.09.2013 02:00:00	1.35254	0.01	09.10.2013 10:07:00	1.35195	\$ -2.38
36	Buy	09.10.2013 13:00:00	1.35214	0.02	17.10.2013 16:07:00	1.36798	\$ 30.25
37	Buy	09.10.2013 22:00:00	1.35243	0.02	17.10.2013 16:07:00	1.36798	\$ 29.67
38	Buy	09.10.2013 23:00:00	1.35255	0.02	17.10.2013 16:07:00	1.36798	\$ 29.43
39	Buy	17.10.2013 17:00:00	1.36651	0.01	24.10.2013 15:06:00	1.38235	\$ 15.21
40	Buy	17.10.2013 21:00:00	1.36779	0.01	24.10.2013 15:06:00	1.38235	\$ 13.93
41	Buy	17.10.2013 22:00:00	1.36799	0.01	24.10.2013 15:06:00	1.38235	\$ 13.73
18	Buy	12.11.2013 17:00:00	1.34386	0.08	13.11.2013 17:42:00	1.34656	\$ 20.88
16	Buy	12.11.2013 15:00:00	1.34434	0.08	13.11.2013 19:06:00	1.34469	\$ 2.08
17	Buy	12.11.2013 16:00:00	1.34516	0.08	13.11.2013 22:33:00	1.3482	\$ 23.6
44	Buy	24.10.2013 18:00:00	1.38111	0.01	31.12.2013 18:47:00	1.37686	\$ -10.34
43	Buy	24.10.2013 17:00:00	1.38045	0.01	31.12.2013 18:47:00	1.37686	\$ -9.68
42	Buy	24.10.2013 16:00:00	1.38015	0.01	31.12.2013 18:47:00	1.37686	\$ -9.38

Report generated by Quant Analyzer