

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

### TOTAL PROFIT

**\$ 319.88**

PROFIT IN PIPS 2306.3 PIPS  
YRLY AVG PROFIT \$ 319.88  
YRLY AVG % RET 31.99 %  
CAGR 31.99 %

# OF TRADES	39	SHARPE RATIO	0.44	PROFIT FACTOR	2.69	RETURN / DD RATIO	4.58	WINNING %	76.92 %
DRAWDOWN	\$ 69.89	% DRAWDOWN	6.55 %	DAILY AVG PROFIT	\$ 0.88	MTHLY AVG PROFIT	\$ 26.66	AVERAGE TRADE	\$ 8.2
ANNUAL% / MAX DD%	4.88	R EXPECTANCY	0.39 R	R EXP SCORE	15.23 R	SQN	2.74	SQN SCORE	0.42

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	\$ 261.24	2233 pips	36	0.38	2.38
S3	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 58.64	73.3 pips	3	1.65	0
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Trender 120	3.74	75 %	\$ 69.89	6.94 %	\$ 261.24	\$ 21.77	\$ 0.72
S3	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 703.68	\$ 58.64	\$ 29.32

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2005	0	58.64	-69.38	82.19	141.67	85.23	47.56	0	0	-69.89	93.65	-49.79	319.88

### STATS

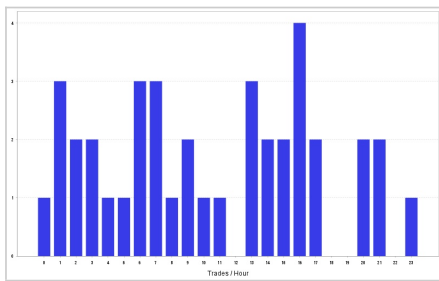
#### Strategy

Wins/Losses Ratio	3.33	Payout Ratio (Avg Win/Loss)	0.81	Average # of Bars in Trade	0
AHPR	0.73	Z-Score	-4.32	Z-Probability	100 %
Expectancy	8.2	Deviation	\$ 18.67	Exposure	-999999999 %
Stagnation in Days	145	Stagnation in %	46.47 %		

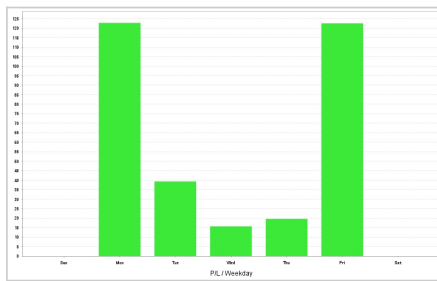
#### Trades

		# of Wins	30	# of Losses	9	# of Cancelled/Expired	0
Gross Profit	\$ 508.94	Gross Loss	\$ -189.06	Average Win	\$ 16.96	Average Loss	\$ -21.01
Largest Win	\$ 33.13	Largest Loss	\$ -69.38	Max Consec Wins	21	Max Consec Losses	5
Avg Consec Wins	10	Avg Consec Loss	3	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

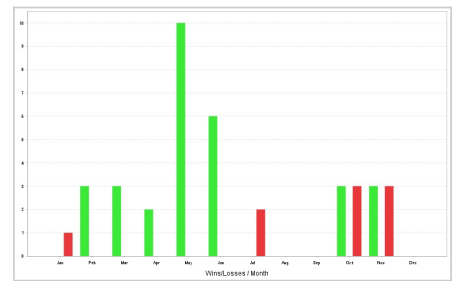
### CHARTS



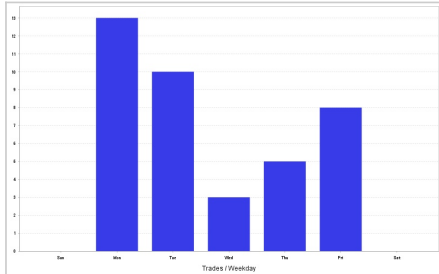
Trades by hour



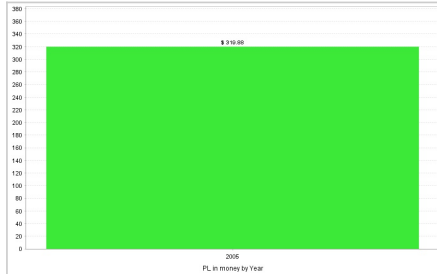
P/L by weekday



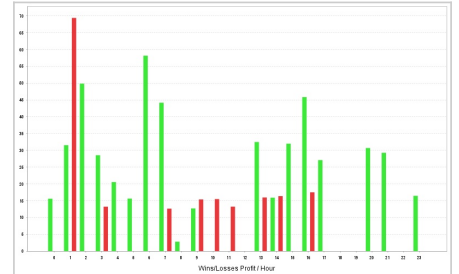
Wins/Losses by month



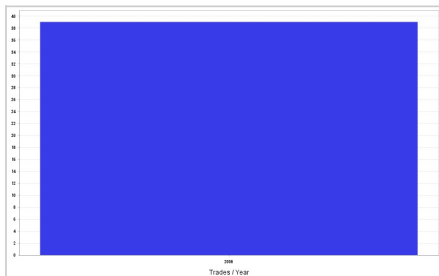
Trades by weekday



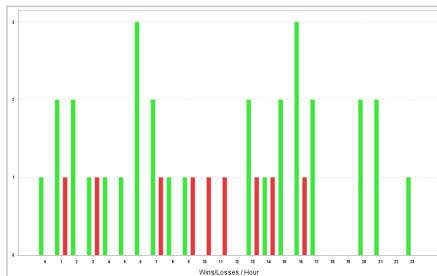
P/L by year



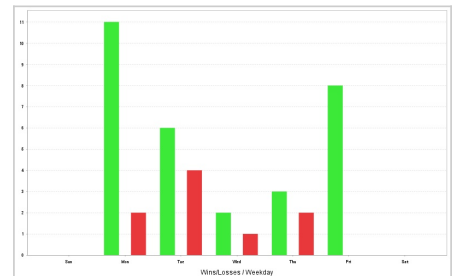
Wins/Losses Profit by hour



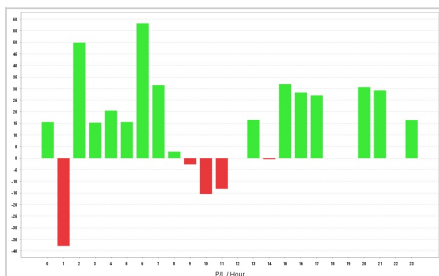
Trades by year



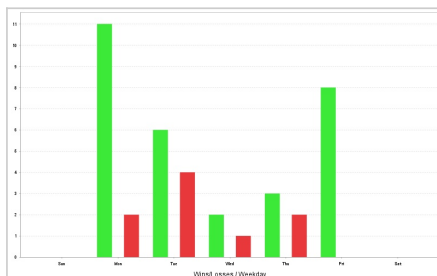
Wins/Losses by hour



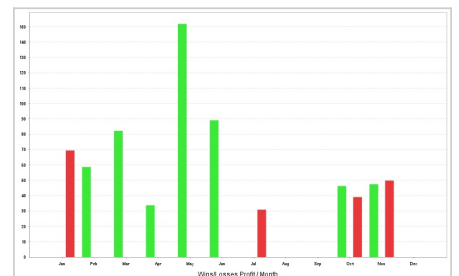
Wins/Losses by weekday



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
3	Buy	22.02.2005 08:00:00	1.31694	0.08	22.02.2005 09:24:00	1.31729	\$ 2.8	
1	Buy	22.02.2005 06:29:00	1.31724	0.08	22.02.2005 11:45:00	1.32078	\$ 28.32	
2	Buy	22.02.2005 07:00:00	1.31734	0.08	22.02.2005 11:45:00	1.32078	\$ 27.52	
1	Buy	03.01.2005 01:00:00	1.35805	0.01	28.03.2005 00:01:00	1.2962	\$ -69.38	
2	Sell	28.03.2005 02:00:00	1.2956	0.02	14.04.2005 15:00:00	1.27975	\$ 33.13	
3	Sell	28.03.2005 03:00:00	1.2933	0.02	14.04.2005 15:00:00	1.27975	\$ 28.53	
4	Sell	28.03.2005 04:00:00	1.2893	0.02	14.04.2005 15:00:00	1.27975	\$ 20.53	
5	Sell	14.04.2005 16:00:00	1.2787	0.01	13.05.2005 12:06:00	1.26285	\$ 17.07	
6	Sell	15.04.2005 07:00:00	1.2783	0.01	13.05.2005 12:06:00	1.26285	\$ 16.63	
7	Sell	12.05.2005 09:00:00	1.2755	0.01	13.05.2005 12:06:00	1.26285	\$ 12.69	
8	Sell	13.05.2005 13:00:00	1.2632	0.01	30.05.2005 13:31:00	1.24735	\$ 16.57	
9	Sell	13.05.2005 15:00:00	1.2631	0.01	30.05.2005 13:31:00	1.24735	\$ 16.47	
10	Sell	13.05.2005 20:00:00	1.263	0.01	30.05.2005 13:31:00	1.24735	\$ 16.37	
11	Sell	30.05.2005 14:00:00	1.2483	0.01	31.05.2005 12:17:00	1.23245	\$ 15.89	
12	Sell	30.05.2005 15:00:00	1.2479	0.01	31.05.2005 12:17:00	1.23245	\$ 15.49	
13	Sell	30.05.2005 16:00:00	1.2469	0.01	31.05.2005 12:17:00	1.23245	\$ 14.49	
14	Sell	31.05.2005 13:00:00	1.2327	0.01	01.06.2005 22:24:00	1.21685	\$ 15.89	
15	Sell	31.05.2005 20:00:00	1.2311	0.01	01.06.2005 22:24:00	1.21685	\$ 14.29	
16	Sell	31.05.2005 21:00:00	1.2304	0.01	01.06.2005 22:24:00	1.21685	\$ 13.59	
17	Sell	01.06.2005 23:00:00	1.2178	0.01	15.06.2005 01:19:00	1.20195	\$ 16.44	
18	Sell	10.06.2005 16:00:00	1.216	0.01	15.06.2005 01:19:00	1.20195	\$ 14.26	
19	Sell	10.06.2005 17:00:00	1.2125	0.01	15.06.2005 01:19:00	1.20195	\$ 10.76	

20	Sell	15.06.2005 02:00:00	1.2029	0.01	05.07.2005 08:42:00	1.18705	\$ 16.69
21	Sell	23.06.2005 21:00:00	1.2022	0.01	05.07.2005 08:42:00	1.18705	\$ 15.66
22	Sell	24.06.2005 06:00:00	1.2018	0.01	05.07.2005 08:42:00	1.18705	\$ 15.21
23	Sell	05.07.2005 09:00:00	1.1882	0.01	17.10.2005 00:01:00	1.20795	\$ -15.37
24	Sell	05.07.2005 10:00:00	1.1881	0.01	17.10.2005 00:01:00	1.20795	\$ -15.47
25	Buy	17.10.2005 03:00:00	1.21165	0.02	31.10.2005 00:01:00	1.2063	\$ -13.21
27	Buy	27.10.2005 11:00:00	1.21255	0.02	31.10.2005 00:01:00	1.2063	\$ -13.22
26	Buy	27.10.2005 07:00:00	1.21225	0.02	31.10.2005 00:01:00	1.2063	\$ -12.62
28	Sell	31.10.2005 01:00:00	1.2062	0.01	04.11.2005 16:07:00	1.19035	\$ 16.02
29	Sell	31.10.2005 05:00:00	1.2058	0.01	04.11.2005 16:07:00	1.19035	\$ 15.62
30	Sell	31.10.2005 06:00:00	1.2048	0.01	04.11.2005 16:07:00	1.19035	\$ 14.62
31	Sell	04.11.2005 17:00:00	1.181	0.01	15.11.2005 12:52:00	1.16515	\$ 16.31
32	Sell	07.11.2005 00:01:00	1.1804	0.01	15.11.2005 12:52:00	1.16515	\$ 15.59
33	Sell	07.11.2005 01:00:00	1.1803	0.01	15.11.2005 12:52:00	1.16515	\$ 15.49
36	Sell	16.11.2005 16:00:00	1.1646	0.01	30.12.2005 23:34:00	1.18395	\$ -17.49
35	Sell	15.11.2005 14:00:00	1.1657	0.01	30.12.2005 23:34:00	1.18395	\$ -16.35
34	Sell	15.11.2005 13:00:00	1.1661	0.01	30.12.2005 23:34:00	1.18395	\$ -15.95

Report generated by Quant Analyzer