

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

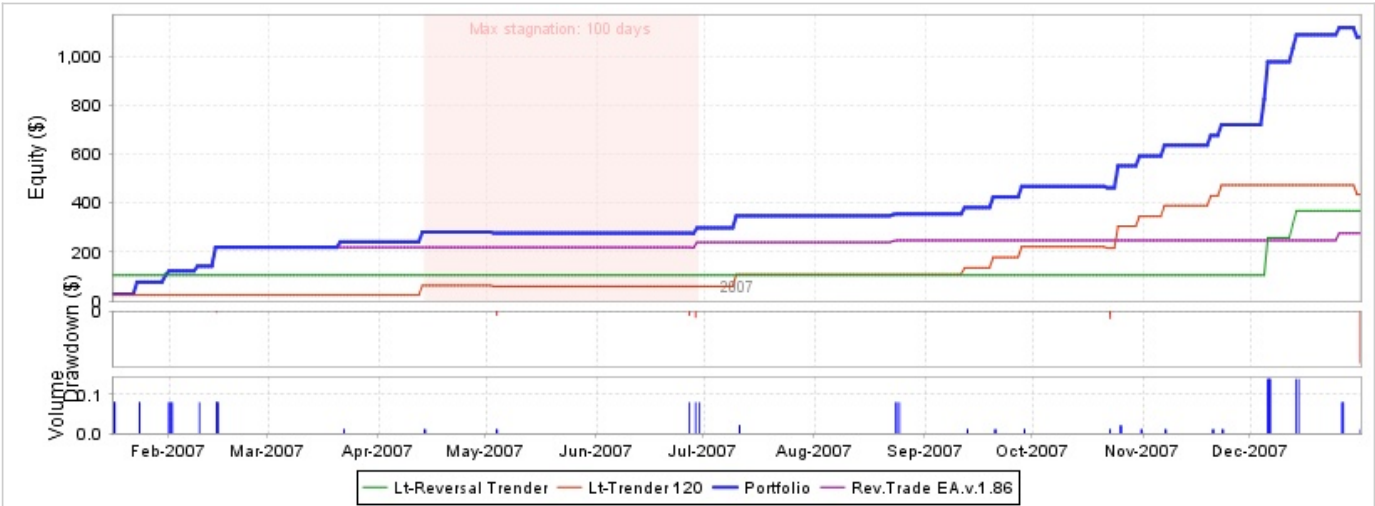
TOTAL PROFIT

\$ 1079.43

PROFIT IN PIPS 5198.5 PIPS
YRLY AVG PROFIT \$ 1080.04
YRLY AVG % RET 108 %
CAGR 107.94 %

# OF TRADES	71	SHARPE RATIO	1.08	PROFIT FACTOR	22.2	RETURN / DD RATIO	28.13	WINNING %	85.92 %
DRAWDOWN	\$ 38.37	% DRAWDOWN	1.81 %	DAILY AVG PROFIT	\$ 2.96	MTHLY AVG PROFIT	\$ 89.95	AVERAGE TRADE	\$ 15.2
ANNUAL% / MAX DD%	59.64	R EXPECTANCY	2.99 R	R EXP SCORE	212.19 R	SQN	7.92	SQN SCORE	4

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	Lt-Reversal Trender	unknown	\$ 367.93	254.8 pips	7	12.81	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 435.3	4559 pips	40	1.08	10.1
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 276.2	384.7 pips	24	1.05	90.97
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Reversal Trender	0	100 %	\$ 0	0 %	\$ 4415.16	\$ 367.93	\$ 28.3
S3	Lt-Trender 120	11.34	82.5 %	\$ 38.37	2.6 %	\$ 434.86	\$ 36.28	\$ 1.19
S4	Rev.Trade EA.v.1.86	175.92	87.5 %	\$ 1.57	0.13 %	\$ 828.6	\$ 69.05	\$ 9.21

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2007	104.72	113.75	22.92	39.7	-3.61	20.93	49.15	7.68	113.36	123.86	128.29	358.68	1079.43

STATS

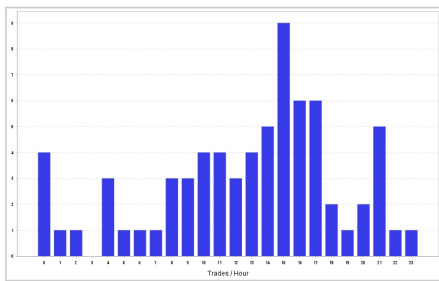
Strategy

Wins/Losses Ratio	6.1	Payout Ratio (Avg Win/Loss)	3.64	Average # of Bars in Trade	0
AHPR	1.04	Z-Score	-5.36	Z-Probability	100 %
Expectancy	15.2	Deviation	\$ 16.17	Exposure	-999999999 %
Stagnation in Days	100	Stagnation in %	28.57 %		

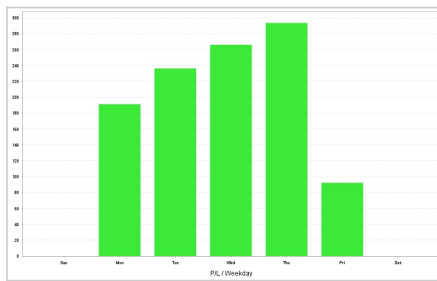
Trades

		# of Wins	61	# of Losses	10	# of Cancelled/Expired	0
Gross Profit	\$ 1130.34	Gross Loss	\$ -50.91	Average Win	\$ 18.53	Average Loss	\$ -5.09
Largest Win	\$ 55.09	Largest Loss	\$ -38.37	Max Consec Wins	25	Max Consec Losses	5
Avg Consec Wins	15.25	Avg Consec Loss	2.5	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

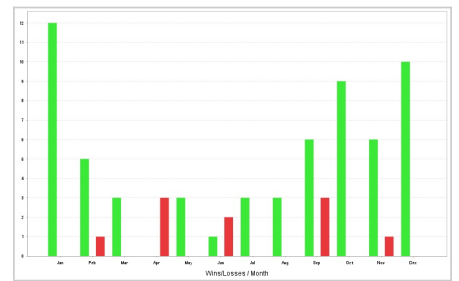
CHARTS



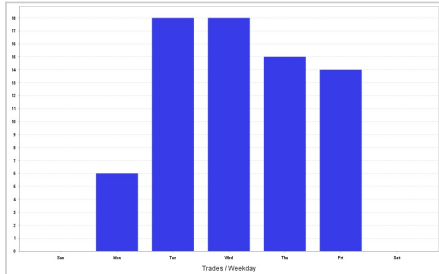
Trades by hour



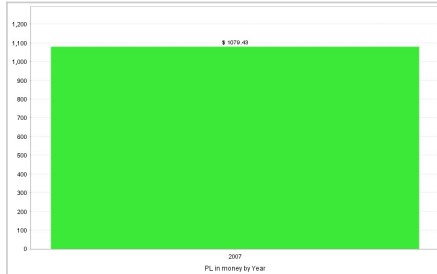
P/L by weekday



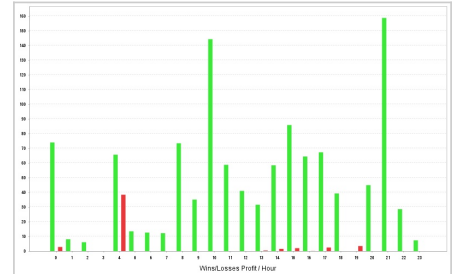
Wins/Losses by month



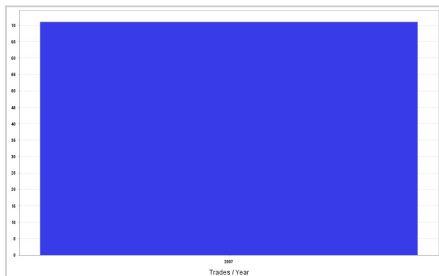
Trades by weekday



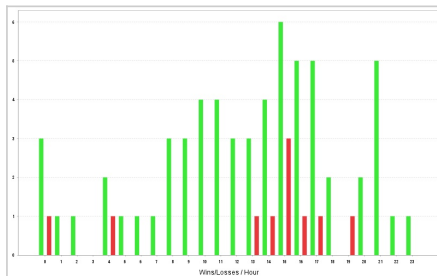
P/L by year



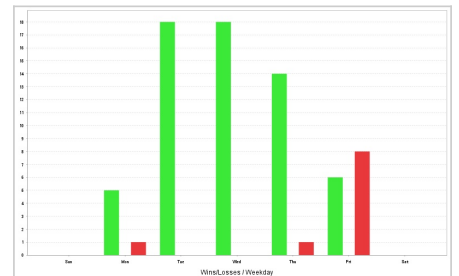
Wins/Losses Profit by hour



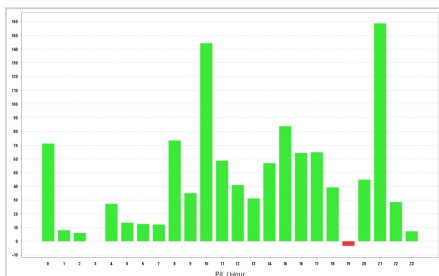
Trades by year



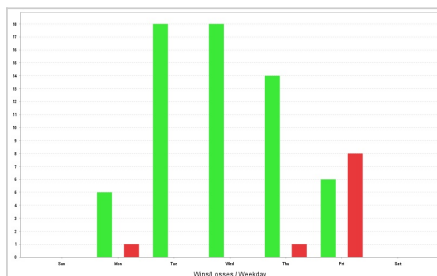
Wins/Losses by hour



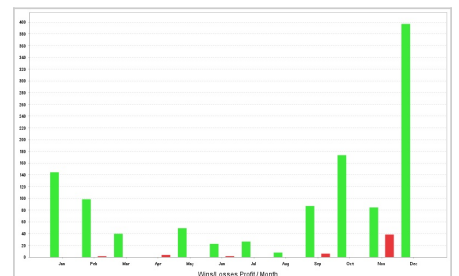
Wins/Losses by weekday



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	16.01.2007 10:00:00	1.29554	0.08	16.01.2007 11:22:00	1.29828	\$ 21.92	
1	Buy	16.01.2007 08:07:00	1.29664	0.08	16.01.2007 13:03:00	1.29699	\$ 2.8	
2	Buy	16.01.2007 09:00:00	1.29624	0.08	16.01.2007 13:30:00	1.29659	\$ 2.8	
4	Buy	23.01.2007 11:02:00	1.29946	0.08	23.01.2007 13:03:00	1.30268	\$ 25.76	
5	Buy	23.01.2007 12:00:00	1.30064	0.08	23.01.2007 13:56:00	1.30348	\$ 22.72	
8	Buy	31.01.2007 17:00:00	1.29924	0.08	31.01.2007 17:52:00	1.29959	\$ 2.8	
9	Buy	31.01.2007 18:00:00	1.29974	0.08	31.01.2007 20:18:00	1.30298	\$ 25.92	
7	Buy	31.01.2007 16:44:00	1.30088	0.08	01.02.2007 08:28:00	1.30123	\$ 2.08	
6	Buy	23.01.2007 13:00:00	1.30254	0.08	01.02.2007 16:01:00	1.30518	\$ 14.67	
11	Buy	08.02.2007 16:00:00	1.30154	0.08	09.02.2007 07:10:00	1.30418	\$ 20.4	
15	Buy	13.02.2007 16:00:00	1.30184	0.08	14.02.2007 05:39:00	1.30508	\$ 25.2	
10	Buy	08.02.2007 15:17:00	1.30288	0.08	14.02.2007 05:45:00	1.30323	\$ -1.5	
14	Buy	13.02.2007 15:00:00	1.30254	0.08	14.02.2007 05:50:00	1.30289	\$ 2.08	
12	Buy	08.02.2007 17:00:00	1.30374	0.08	14.02.2007 08:42:00	1.30748	\$ 25.62	
13	Buy	13.02.2007 14:40:00	1.30424	0.08	14.02.2007 08:42:00	1.30748	\$ 25.2	
1	Buy	02.01.2007 00:00:00	1.32067	0.01	21.03.2007 19:26:00	1.3365	\$ 8.84	
2	Buy	02.01.2007 01:00:00	1.32147	0.01	21.03.2007 19:26:00	1.3365	\$ 8.04	
3	Buy	02.01.2007 02:00:00	1.32347	0.01	21.03.2007 19:26:00	1.3365	\$ 6.04	
4	Buy	21.03.2007 20:00:00	1.33817	0.01	13.04.2007 12:20:00	1.354	\$ 13.77	
5	Buy	21.03.2007 21:00:00	1.33897	0.01	13.04.2007 12:20:00	1.354	\$ 12.97	
6	Buy	22.03.2007 00:01:00	1.33907	0.01	13.04.2007 12:20:00	1.354	\$ 12.96	
7	Buy	13.04.2007 13:00:00	1.35407	0.01	03.05.2007 16:24:00	1.3555	\$ -0.36	

8	Buy	13.04.2007 15:00:00	1.35417	0.01	03.05.2007 16:24:00	1.3555	\$ -0.46
9	Buy	16.04.2007 00:00:00	1.35677	0.01	03.05.2007 16:24:00	1.3555	\$ -2.79
18	Buy	22.06.2007 16:00:00	1.34574	0.08	26.06.2007 16:04:00	1.34609	\$ -0.07
16	Buy	22.06.2007 14:50:00	1.34609	0.08	28.06.2007 08:40:00	1.34644	\$ -1.5
17	Buy	22.06.2007 15:00:00	1.34624	0.08	29.06.2007 12:05:00	1.34968	\$ 22.5
10	Buy	04.05.2007 08:00:00	1.35587	0.02	10.07.2007 16:32:00	1.3717	\$ 19.65
11	Buy	04.05.2007 09:00:00	1.35717	0.02	10.07.2007 16:32:00	1.3717	\$ 17.05
12	Buy	04.05.2007 15:00:00	1.35947	0.02	10.07.2007 16:32:00	1.3717	\$ 12.45
19	Buy	23.08.2007 11:31:00	1.35666	0.08	23.08.2007 14:19:00	1.35701	\$ 2.8
20	Buy	23.08.2007 12:00:00	1.35644	0.08	23.08.2007 14:19:00	1.35679	\$ 2.8
21	Buy	23.08.2007 13:00:00	1.35814	0.08	24.08.2007 12:03:00	1.35849	\$ 2.08
13	Buy	10.07.2007 17:00:00	1.37187	0.01	12.09.2007 13:10:00	1.3877	\$ 10.1
14	Buy	10.07.2007 21:00:00	1.37297	0.01	12.09.2007 13:10:00	1.3877	\$ 9.0
15	Buy	10.07.2007 23:00:00	1.37467	0.01	12.09.2007 13:10:00	1.3877	\$ 7.3
16	Buy	12.09.2007 14:00:00	1.38847	0.01	20.09.2007 09:19:00	1.4043	\$ 15.11
17	Buy	12.09.2007 17:00:00	1.38867	0.01	20.09.2007 09:19:00	1.4043	\$ 14.91
18	Buy	12.09.2007 18:00:00	1.39027	0.01	20.09.2007 09:19:00	1.4043	\$ 13.31
19	Buy	20.09.2007 10:00:00	1.40397	0.01	28.09.2007 14:51:00	1.4198	\$ 15.11
20	Buy	20.09.2007 11:00:00	1.40447	0.01	28.09.2007 14:51:00	1.4198	\$ 14.61
21	Buy	20.09.2007 16:00:00	1.40517	0.01	28.09.2007 14:51:00	1.4198	\$ 13.91
22	Buy	28.09.2007 15:00:00	1.42007	0.01	22.10.2007 12:35:00	1.4222	\$ -0.02
23	Buy	28.09.2007 17:00:00	1.42247	0.01	22.10.2007 12:35:00	1.4222	\$ -2.42
24	Buy	28.09.2007 19:00:00	1.42347	0.01	22.10.2007 12:35:00	1.4222	\$ -3.42
25	Buy	22.10.2007 20:00:00	1.41537	0.02	25.10.2007 13:28:00	1.4312	\$ 31.12
26	Buy	22.10.2007 21:00:00	1.41587	0.02	25.10.2007 13:28:00	1.4312	\$ 30.12
27	Buy	22.10.2007 22:00:00	1.41667	0.02	25.10.2007 13:28:00	1.4312	\$ 28.52
28	Buy	25.10.2007 14:00:00	1.43047	0.01	31.10.2007 08:20:00	1.4463	\$ 15.29
29	Buy	25.10.2007 15:00:00	1.43327	0.01	31.10.2007 08:20:00	1.4463	\$ 12.49
30	Buy	26.10.2007 07:00:00	1.43367	0.01	31.10.2007 08:20:00	1.4463	\$ 12.18
31	Buy	31.10.2007 09:00:00	1.44537	0.01	07.11.2007 03:28:00	1.4612	\$ 15.2
32	Buy	31.10.2007 13:00:00	1.44577	0.01	07.11.2007 03:28:00	1.4612	\$ 14.8
33	Buy	31.10.2007 17:00:00	1.44677	0.01	07.11.2007 03:28:00	1.4612	\$ 13.8
34	Buy	07.11.2007 04:00:00	1.46157	0.01	20.11.2007 10:28:00	1.4774	\$ 14.67
35	Buy	07.11.2007 05:00:00	1.46277	0.01	20.11.2007 10:28:00	1.4774	\$ 13.47
36	Buy	07.11.2007 06:00:00	1.46367	0.01	20.11.2007 10:28:00	1.4774	\$ 12.57
37	Buy	20.11.2007 11:00:00	1.47807	0.01	23.11.2007 03:31:00	1.4939	\$ 15.56
38	Buy	20.11.2007 12:00:00	1.47817	0.01	23.11.2007 03:31:00	1.4939	\$ 15.46
39	Buy	20.11.2007 15:00:00	1.48087	0.01	23.11.2007 03:31:00	1.4939	\$ 12.76
1	Sell	03.12.2007 00:01:00	1.4648	0.14	05.12.2007 20:18:00	1.46116	\$ 52.14
2	Sell	03.12.2007 10:00:00	1.4643	0.14	05.12.2007 20:18:00	1.46066	\$ 52.14
3	Sell	05.12.2007 21:00:00	1.4615	0.14	06.12.2007 03:23:00	1.45786	\$ 51.55
4	Sell	06.12.2007 04:00:00	1.4594	0.14	06.12.2007 09:08:00	1.45576	\$ 50.96
5	Sell	06.12.2007 08:00:00	1.4591	0.14	06.12.2007 09:09:00	1.45546	\$ 50.96
6	Sell	06.12.2007 21:00:00	1.4631	0.14	13.12.2007 16:38:00	1.45946	\$ 55.09
7	Sell	07.12.2007 10:00:00	1.461	0.14	14.12.2007 10:13:00	1.45736	\$ 55.09
22	Buy	26.12.2007 14:02:00	1.44554	0.08	26.12.2007 14:21:00	1.44589	\$ 2.8
23	Buy	26.12.2007 15:00:00	1.44694	0.08	26.12.2007 16:29:00	1.44988	\$ 23.52
24	Buy	26.12.2007 16:00:00	1.44824	0.08	26.12.2007 22:48:00	1.44859	\$ 2.8
40	Buy	23.11.2007 04:00:00	1.49447	0.01	31.12.2007 17:47:00	1.4595	\$ -38.37

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