

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

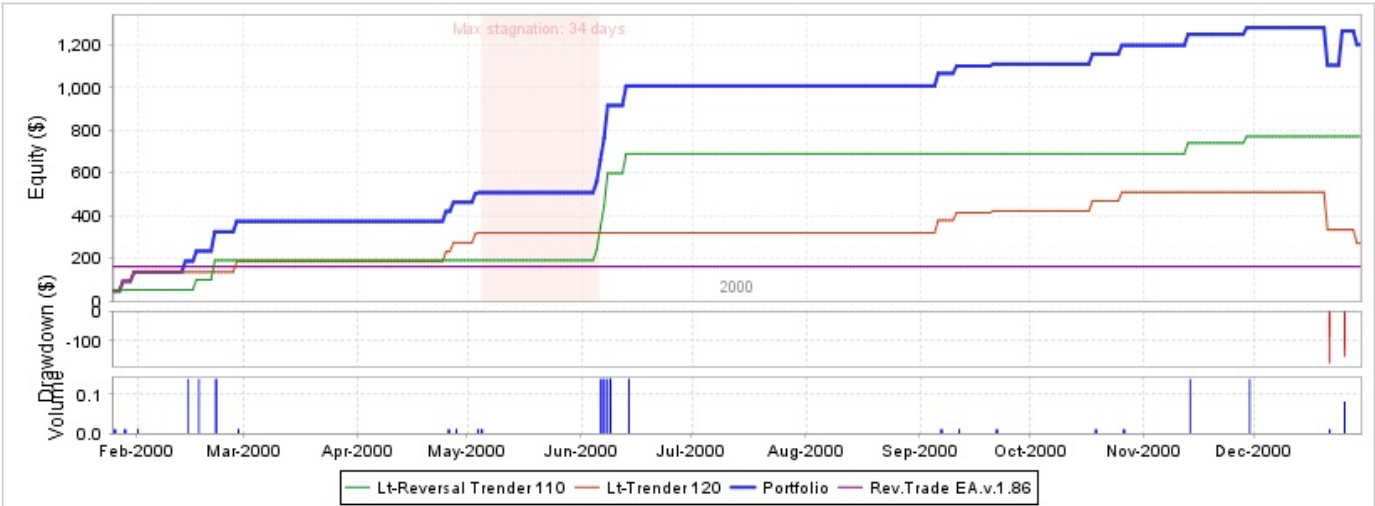
TOTAL PROFIT

\$ 1201.7

PROFIT IN PIPS 3431.2 PIPS
YRLY AVG PROFIT \$ 1200.95
YRLY AVG % RET 120.09 %
CAGR 120.17 %

# OF TRADES	64	SHARPE RATIO	0.84	PROFIT FACTOR	5.99	RETURN / DD RATIO	6.82	WINNING %	93.75 %
DRAWDOWN	\$ 176.22	% DRAWDOWN	7.73 %	DAILY AVG PROFIT	\$ 3.31	MTHLY AVG PROFIT	\$ 100.14	AVERAGE TRADE	\$ 18.78
ANNUAL% / MAX DD%	15.55	R EXPECTANCY	0.31 R	R EXP SCORE	19.95 R	SQN	5.56	SQN SCORE	2.28

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	\$ 771.19	584 pips	16	4.74	5
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 270.03	2646.6 pips	42	0.33	2.12
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 160.48	200.6 pips	6	16.16	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 %	\$ 2313.57	\$ 192.8	\$ 20.84
S3	Lt-Trender 120	1.13	90.48 %	\$ 239.69	15.88 %	\$ 270.03	\$ 22.5	\$ 0.74
S4	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 1925.76	\$ 160.48	\$ 80.24

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2000	134.29	238.74	0	89.02	45.65	499.71	0	0	102.87	88.5	82.13	-79.21	1201.7

STATS

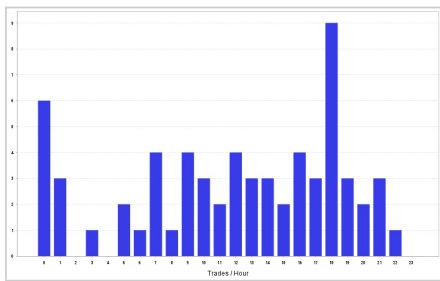
Strategy

Wins/Losses Ratio	15	Payout Ratio (Avg Win/Loss)	0.4	Average # of Bars in Trade	0
AHPR	1.25	Z-Score	-3.41	Z-Probability	99.97 %
Expectancy	18.78	Deviation	\$ 27	Exposure	-999999999 %
Stagnation in Days	34	Stagnation in %	9.39 %		

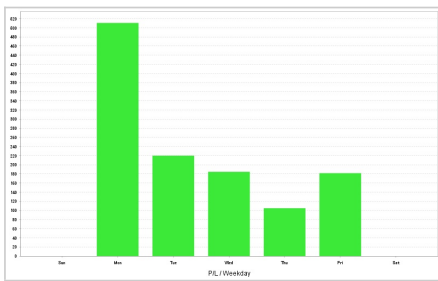
Trades

		# of Wins	60	# of Losses	4	# of Cancelled/Expired	0
Gross Profit	\$ 1442.52	Gross Loss	\$ -240.82	Average Win	\$ 24.04	Average Loss	\$ -60.2
Largest Win	\$ 51.1	Largest Loss	\$ -88.41	Max Consec Wins	27	Max Consec Losses	2
Avg Consec Wins	20	Avg Consec Loss	1.33	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

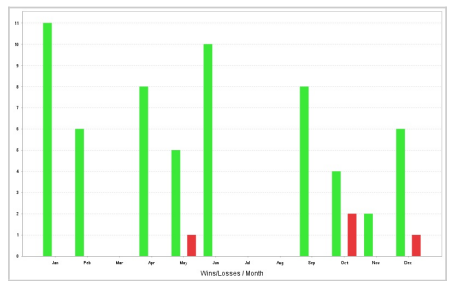
CHARTS



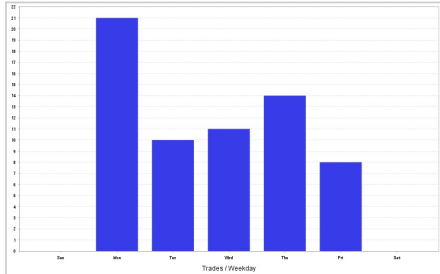
Trades by hour



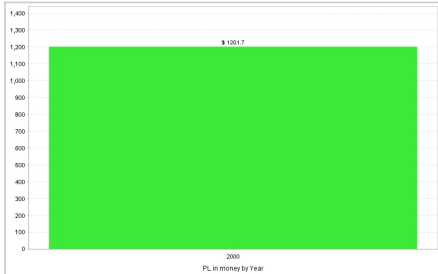
P/L by weekday



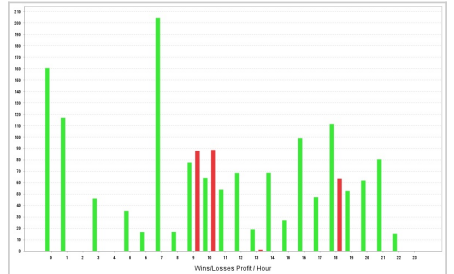
Wins/Losses by month



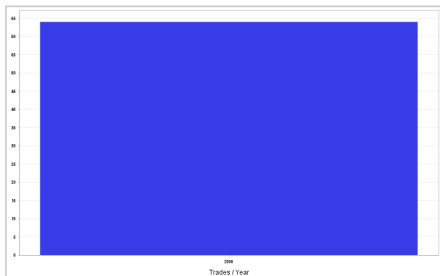
Trades by weekday



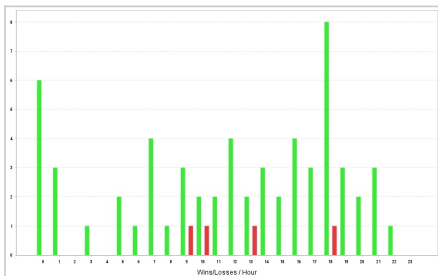
P/L by year



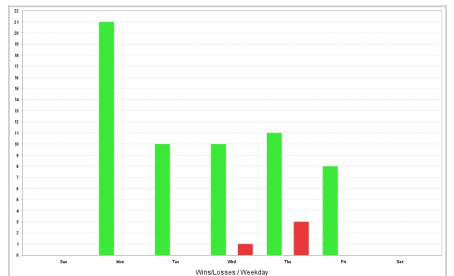
Wins/Losses Profit by hour



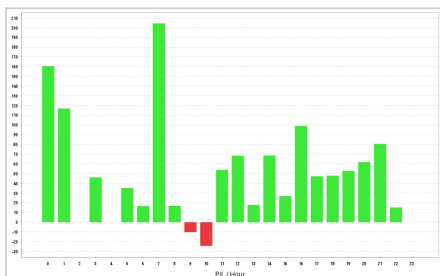
Trades by year



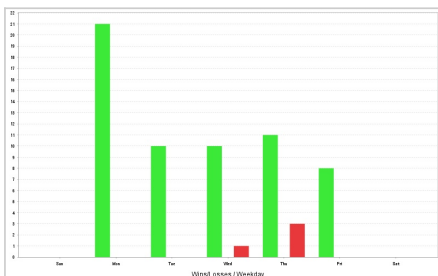
Wins/Losses by hour



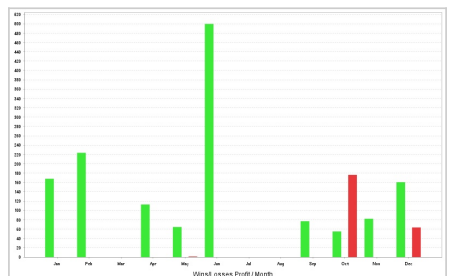
Wins/Losses by weekday



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	03.01.2000 08:00:00	1.0154	0.01	25.01.2000 14:46:00	0.99957	\$ 16.76	
2	Sell	03.01.2000 09:00:00	1.0142	0.01	25.01.2000 14:46:00	0.99957	\$ 15.56	
3	Sell	03.01.2000 10:00:00	1.0116	0.01	25.01.2000 14:46:00	0.99957	\$ 12.96	
4	Sell	25.01.2000 15:00:00	1.0017	0.01	28.01.2000 08:51:00	0.98587	\$ 15.96	
5	Sell	25.01.2000 22:03:00	1.0009	0.01	28.01.2000 08:51:00	0.98587	\$ 15.16	
6	Sell	26.01.2000 18:00:00	1.0007	0.01	28.01.2000 08:51:00	0.98587	\$ 14.91	
7	Sell	28.01.2000 09:00:00	0.9844	0.01	31.01.2000 19:44:00	0.96857	\$ 15.96	
8	Sell	28.01.2000 16:00:00	0.9842	0.01	31.01.2000 19:44:00	0.96857	\$ 15.76	
9	Sell	28.01.2000 17:00:00	0.9797	0.01	31.01.2000 19:44:00	0.96857	\$ 11.26	
1	Buy	14.02.2000 07:00:00	0.98745	0.14	14.02.2000 11:00:00	0.9911	\$ 51.1	
2	Buy	14.02.2000 12:00:00	0.99035	0.14	17.02.2000 11:06:00	0.994	\$ 47.34	
3	Buy	17.02.2000 20:00:00	0.98865	0.14	22.02.2000 01:40:00	0.9923	\$ 44.83	
4	Buy	18.02.2000 03:00:00	0.98965	0.14	22.02.2000 04:26:00	0.9933	\$ 46.08	
10	Sell	31.01.2000 20:00:00	0.9699	0.01	28.02.2000 04:33:00	0.95407	\$ 17.01	
11	Sell	31.01.2000 21:00:00	0.9694	0.01	28.02.2000 04:33:00	0.95407	\$ 16.51	
12	Sell	01.02.2000 12:00:00	0.9688	0.01	28.02.2000 04:33:00	0.95407	\$ 15.87	
13	Sell	28.02.2000 05:00:00	0.9492	0.01	25.04.2000 12:19:00	0.93337	\$ 18.23	
14	Sell	18.04.2000 01:00:00	0.9477	0.01	25.04.2000 12:19:00	0.93337	\$ 14.63	
15	Sell	18.04.2000 18:00:00	0.9474	0.01	25.04.2000 12:19:00	0.93337	\$ 14.33	
16	Sell	25.04.2000 13:00:00	0.9315	0.01	27.04.2000 13:53:00	0.91567	\$ 15.91	
17	Sell	25.04.2000 14:00:00	0.9305	0.01	27.04.2000 13:53:00	0.91567	\$ 14.91	
18	Sell	25.04.2000 15:00:00	0.9266	0.01	27.04.2000 13:53:00	0.91567	\$ 11.01	

19	Sell	27.04.2000 16:00:00	0.9134	0.01	03.05.2000 10:12:00	0.89757	\$ 16.08
20	Sell	27.04.2000 17:00:00	0.9122	0.01	03.05.2000 10:12:00	0.89757	\$ 14.88
21	Sell	27.04.2000 18:00:00	0.9083	0.01	03.05.2000 10:12:00	0.89757	\$ 10.98
22	Sell	03.05.2000 11:00:00	0.9002	0.01	04.05.2000 12:33:00	0.89747	\$ 2.77
23	Sell	03.05.2000 12:00:00	0.8995	0.01	04.05.2000 12:33:00	0.89747	\$ 2.07
24	Sell	03.05.2000 13:00:00	0.8963	0.01	04.05.2000 12:33:00	0.89747	\$ -1.13
5	Buy	05.06.2000 07:00:00	0.94525	0.14	05.06.2000 17:48:00	0.9489	\$ 51.1
6	Buy	06.06.2000 07:01:00	0.94625	0.14	06.06.2000 10:04:00	0.9499	\$ 51.1
7	Buy	06.06.2000 10:00:00	0.94845	0.14	06.06.2000 14:42:00	0.9521	\$ 51.1
8	Buy	07.06.2000 01:00:00	0.95495	0.14	07.06.2000 09:28:00	0.9586	\$ 51.1
9	Buy	07.06.2000 16:00:00	0.95875	0.14	07.06.2000 18:23:00	0.9624	\$ 51.1
10	Buy	08.06.2000 07:00:00	0.95915	0.14	08.06.2000 13:46:00	0.9628	\$ 51.1
11	Buy	08.06.2000 11:00:00	0.95985	0.14	08.06.2000 13:47:00	0.9635	\$ 51.1
12	Buy	08.06.2000 14:00:00	0.96585	0.14	08.06.2000 14:07:00	0.9695	\$ 51.1
13	Buy	08.06.2000 21:00:00	0.95635	0.14	13.06.2000 14:32:00	0.96	\$ 44.83
14	Buy	09.06.2000 09:00:00	0.95655	0.14	13.06.2000 14:32:00	0.9602	\$ 46.08
25	Sell	04.05.2000 17:00:00	0.8923	0.01	06.09.2000 15:55:00	0.87647	\$ 21.1
26	Sell	04.05.2000 18:00:00	0.8906	0.01	06.09.2000 15:55:00	0.87647	\$ 19.4
27	Sell	04.05.2000 21:00:00	0.8903	0.01	06.09.2000 15:55:00	0.87647	\$ 19.1
28	Sell	06.09.2000 16:00:00	0.8769	0.01	11.09.2000 11:31:00	0.86107	\$ 16.04
29	Sell	06.09.2000 18:00:00	0.8707	0.01	11.09.2000 11:31:00	0.86107	\$ 9.84
30	Sell	06.09.2000 19:00:00	0.8695	0.01	11.09.2000 11:31:00	0.86107	\$ 8.64
31	Sell	11.09.2000 12:00:00	0.8594	0.01	21.09.2000 17:47:00	0.85667	\$ 3.15
32	Sell	11.09.2000 13:00:00	0.8593	0.01	21.09.2000 17:47:00	0.85667	\$ 3.05
33	Sell	11.09.2000 14:00:00	0.8588	0.01	21.09.2000 17:47:00	0.85667	\$ 2.55
34	Sell	22.09.2000 05:00:00	0.8597	0.01	18.10.2000 17:06:00	0.84387	\$ 16.93
35	Sell	22.09.2000 06:00:00	0.8594	0.01	18.10.2000 17:06:00	0.84387	\$ 16.63
36	Sell	13.10.2000 18:00:00	0.8566	0.01	18.10.2000 17:06:00	0.84387	\$ 12.94
37	Sell	18.10.2000 18:00:00	0.8395	0.01	26.10.2000 08:59:00	0.82367	\$ 16.17
38	Sell	18.10.2000 19:00:00	0.8364	0.01	26.10.2000 08:59:00	0.82367	\$ 13.07
39	Sell	23.10.2000 18:00:00	0.8363	0.01	26.10.2000 08:59:00	0.82367	\$ 12.76
15	Buy	13.11.2000 01:01:00	0.86255	0.14	13.11.2000 08:32:00	0.8662	\$ 51.1
16	Buy	13.11.2000 19:00:00	0.86165	0.14	29.11.2000 14:14:00	0.8653	\$ 31.03
40	Sell	26.10.2000 09:00:00	0.824	0.01	21.12.2000 09:47:00	0.91417	\$ -87.81
41	Sell	26.10.2000 10:00:00	0.8234	0.01	21.12.2000 09:47:00	0.91417	\$ -88.41
1	Sell	25.12.2000 00:01:00	0.923	0.08	25.12.2000 11:03:00	0.92019	\$ 22.48
2	Sell	25.12.2000 00:03:00	0.9235	0.08	25.12.2000 11:03:00	0.92019	\$ 26.48
3	Sell	25.12.2000 00:05:00	0.9237	0.08	25.12.2000 11:03:00	0.92019	\$ 28.08
4	Sell	25.12.2000 00:07:00	0.9238	0.08	25.12.2000 11:03:00	0.92019	\$ 28.88
5	Sell	25.12.2000 00:09:00	0.9236	0.08	25.12.2000 11:03:00	0.92019	\$ 27.28
6	Sell	25.12.2000 00:10:00	0.9236	0.08	25.12.2000 11:03:00	0.92019	\$ 27.28
42	Sell	21.12.2000 18:00:00	0.9108	0.02	29.12.2000 23:07:00	0.94287	\$ -63.47

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