

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 125.85

PROFIT IN PIPS 252.6 PIPS
YRLY AVG PROFIT \$ 125.71
YRLY AVG % RET 12.57 %
CAGR 12.59 %

# OF TRADES	37	SHARPE RATIO	0.11	PROFIT FACTOR	1.34	RETURN / DD RATIO	0.69	WINNING %	67.57 %
DRAWDOWN	\$ 183.62	% DRAWDOWN	18.35 %	DAILY AVG PROFIT	\$ 0.34	MTHLY AVG PROFIT	\$ 10.49	AVERAGE TRADE	\$ 3.4
ANNUAL% / MAX DD%	0.69	R EXPECTANCY	0.11 R	R EXP SCORE	4.06 R	SQN	0.59	SQN SCORE	0.08

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	\$ -7.91	85.4 pips	31	0.01	0.98
S3	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 133.76	167.2 pips	6	13.11	0
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Trender 120	-0.04	61.29 %	\$ 183.62	18.35 %	\$ -7.9	\$ -0.66	\$ -0.02
S3	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 1605.12	\$ 133.76	\$ 66.88

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2001	-25.07	0	0	-111.22	91.09	0	49.45	-76.63	82.76	133.76	0	-18.29	125.85

STATS

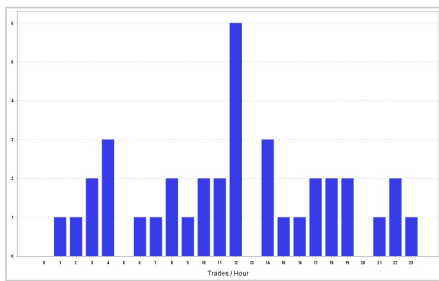
Strategy

Wins/Losses Ratio	2.08	Payout Ratio (Avg Win/Loss)	0.64	Average # of Bars in Trade	0
AHPR	0.39	Z-Score	-3.71	Z-Probability	99.99 %
Expectancy	3.4	Deviation	\$ 34.99	Exposure	-999999999 %
Stagnation in Days	186	Stagnation in %	50.96 %		

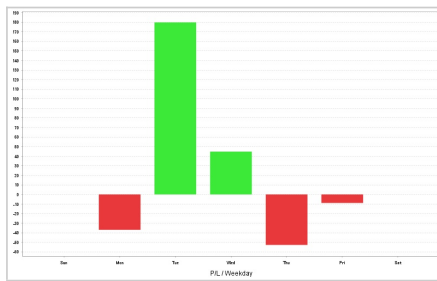
Trades

		# of Wins	25	# of Losses	12	# of Cancelled/Expired	0
Gross Profit	\$ 497.65	Gross Loss	\$ -371.8	Average Win	\$ 19.91	Average Loss	\$ -30.98
Largest Win	\$ 32.02	Largest Loss	\$ -157.68	Max Consec Wins	12	Max Consec Losses	5
Avg Consec Wins	6.25	Avg Consec Loss	3	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

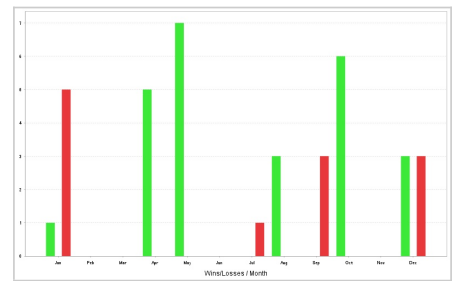
CHARTS



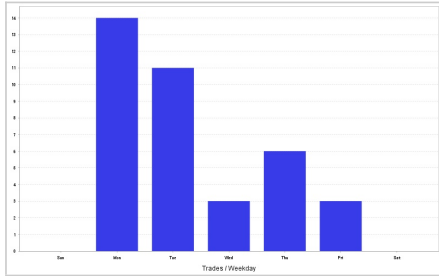
Trades by hour



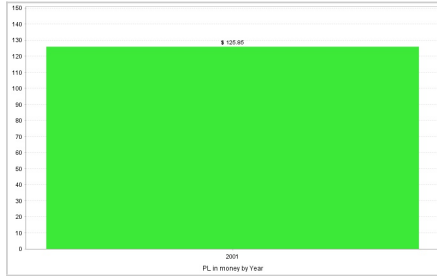
P/L by weekday



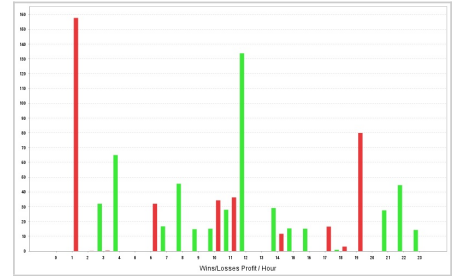
Wins/Losses by month



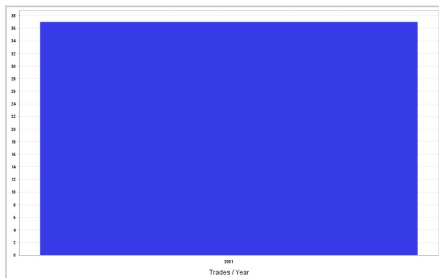
Trades by weekday



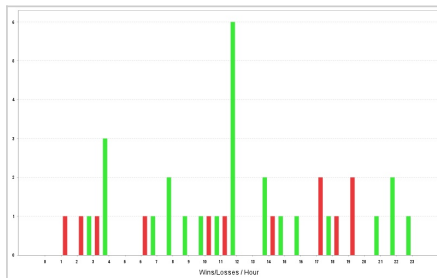
P/L by year



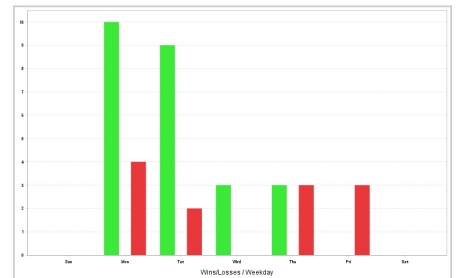
Wins/Losses Profit by hour



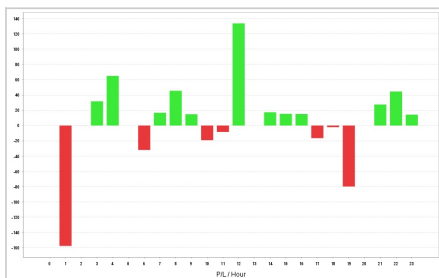
Trades by year



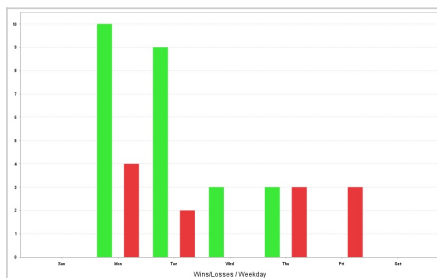
Wins/Losses by hour



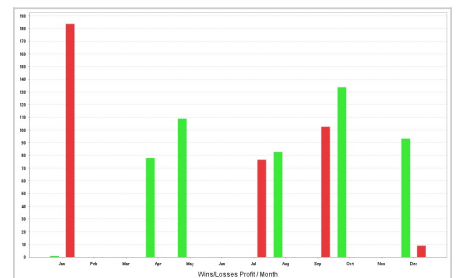
Wins/Losses by weekday



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
1	Sell	01.01.2001 18:45:00	0.9397	0.01	04.01.2001 08:49:00	0.93896	\$ 0.87	
2	Sell	02.01.2001 02:00:00	0.9388	0.01	04.01.2001 08:49:00	0.93896	\$ -0.08	
3	Sell	02.01.2001 03:00:00	0.9386	0.01	04.01.2001 08:49:00	0.93896	\$ -0.28	
4	Sell	04.01.2001 14:00:00	0.9467	0.01	08.01.2001 00:01:00	0.95856	\$ -11.69	
5	Sell	04.01.2001 17:00:00	0.9445	0.01	08.01.2001 00:01:00	0.95856	\$ -13.89	
6	Buy	08.01.2001 01:00:00	0.95866	0.02	16.04.2001 00:01:00	0.8886	\$ -157.68	
7	Sell	16.04.2001 04:00:00	0.8896	0.01	18.04.2001 16:31:00	0.87376	\$ 15.92	
8	Sell	16.04.2001 08:00:00	0.8894	0.01	18.04.2001 16:31:00	0.87376	\$ 15.72	
9	Sell	16.04.2001 09:00:00	0.8885	0.01	18.04.2001 16:31:00	0.87376	\$ 14.82	
10	Sell	18.04.2001 22:00:00	0.8853	0.01	22.05.2001 13:08:00	0.86946	\$ 17.27	
11	Sell	18.04.2001 23:00:00	0.8823	0.01	22.05.2001 13:08:00	0.86946	\$ 14.27	
12	Sell	09.05.2001 14:00:00	0.8821	0.01	22.05.2001 13:08:00	0.86946	\$ 13.19	
13	Sell	22.05.2001 14:00:00	0.8682	0.01	24.05.2001 03:25:00	0.85236	\$ 15.92	
14	Sell	22.05.2001 15:00:00	0.8676	0.01	24.05.2001 03:25:00	0.85236	\$ 15.32	
15	Sell	22.05.2001 16:00:00	0.8674	0.01	24.05.2001 03:25:00	0.85236	\$ 15.12	
16	Sell	24.05.2001 04:00:00	0.8516	0.01	05.07.2001 18:49:00	0.83576	\$ 17.61	
17	Sell	31.05.2001 07:00:00	0.851	0.01	05.07.2001 18:49:00	0.83576	\$ 16.72	
18	Sell	31.05.2001 10:00:00	0.8494	0.01	05.07.2001 18:49:00	0.83576	\$ 15.12	
19	Sell	05.07.2001 19:00:00	0.8358	0.01	27.08.2001 00:01:00	0.91466	\$ -76.63	
20	Buy	27.08.2001 11:00:00	0.91166	0.02	17.09.2001 05:04:00	0.9275	\$ 27.92	
21	Buy	27.08.2001 21:00:00	0.91186	0.02	17.09.2001 05:04:00	0.9275	\$ 27.52	
22	Buy	27.08.2001 22:00:00	0.91196	0.02	17.09.2001 05:04:00	0.9275	\$ 27.32	

1	Buy	30.10.2001 12:45:00	0.90706	0.08	30.10.2001 16:02:00	0.90968	\$ 20.96
2	Buy	30.10.2001 12:46:00	0.90656	0.08	30.10.2001 16:02:00	0.90968	\$ 24.96
3	Buy	30.10.2001 12:47:00	0.90686	0.08	30.10.2001 16:02:00	0.90968	\$ 22.56
4	Buy	30.10.2001 12:48:00	0.90706	0.08	30.10.2001 16:02:00	0.90968	\$ 20.96
5	Buy	30.10.2001 12:49:00	0.90696	0.08	30.10.2001 16:02:00	0.90968	\$ 21.76
6	Buy	30.10.2001 12:50:00	0.90726	0.08	30.10.2001 16:17:00	0.91008	\$ 22.56
23	Buy	17.09.2001 06:00:00	0.92736	0.01	17.12.2001 00:01:00	0.9035	\$ -32.01
25	Buy	17.09.2001 11:00:00	0.93166	0.01	17.12.2001 00:01:00	0.9035	\$ -36.31
24	Buy	17.09.2001 10:00:00	0.92966	0.01	17.12.2001 00:01:00	0.9035	\$ -34.31
26	Sell	17.12.2001 03:00:00	0.9032	0.02	21.12.2001 16:51:00	0.88736	\$ 32.02
27	Sell	17.12.2001 04:00:00	0.9029	0.02	21.12.2001 16:51:00	0.88736	\$ 31.42
28	Sell	17.12.2001 08:00:00	0.9021	0.02	21.12.2001 16:51:00	0.88736	\$ 29.82
31	Sell	21.12.2001 19:00:00	0.8864	0.01	31.12.2001 22:57:00	0.89006	\$ -3.24
30	Sell	21.12.2001 18:00:00	0.8866	0.01	31.12.2001 22:57:00	0.89006	\$ -3.04
29	Sell	21.12.2001 17:00:00	0.887	0.01	31.12.2001 22:57:00	0.89006	\$ -2.64

Report generated by Quant Analyzer