

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

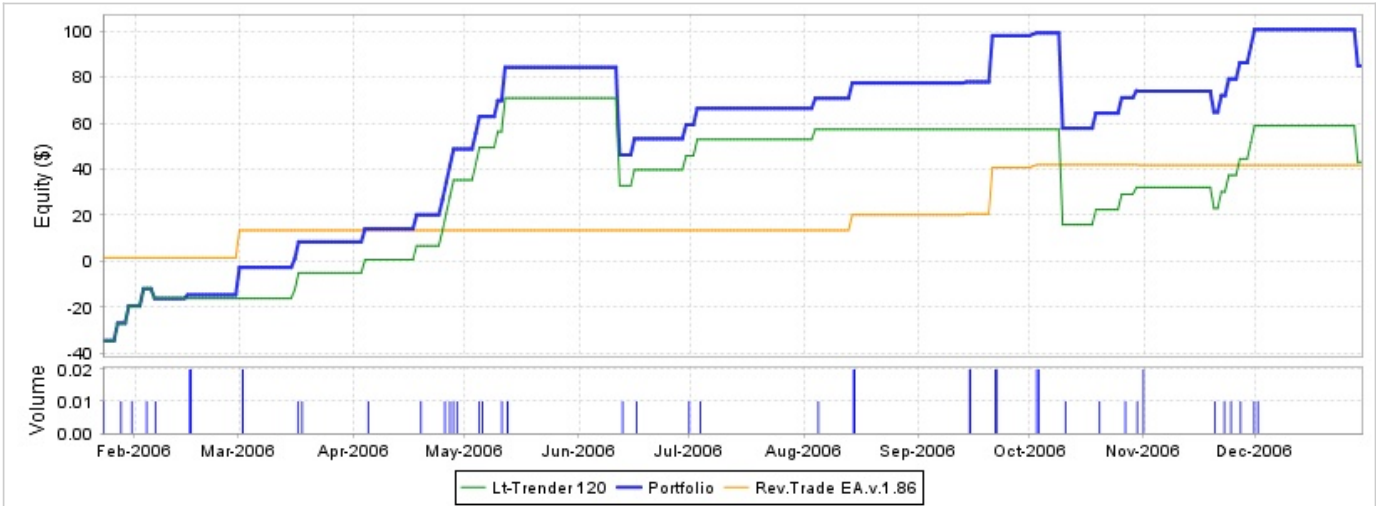
### TOTAL PROFIT

**\$ 84.79**

PROFIT IN PIPS 944.8 PIPS  
YRLY AVG PROFIT \$ 84.72  
YRLY AVG % RET 8.47 %  
CAGR 8.48 %

# OF TRADES	52	SHARPE RATIO	0.16	PROFIT FACTOR	1.59	RETURN / DD RATIO	2.05	WINNING %	86.54 %
DRAWDOWN	\$ 41.41	% DRAWDOWN	3.77 %	DAILY AVG PROFIT	\$ 0.23	MTHLY AVG PROFIT	\$ 7.07	AVERAGE TRADE	\$ 1.63
ANNUAL% / MAX DD%	2.25	R EXPECTANCY	0.08 R	R EXP SCORE	4.15 R	SQN	1.09	SQN SCORE	0.29

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	\$ 43.07	696.8 pips	34	0.1	1.3
S3	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 41.72	248 pips	18	0.85	299
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Trender 120	0.78	82.35 %	\$ 54.94	5.13 %	\$ 43.02	\$ 3.59	\$ 0.12
S3	Rev.Trade EA.v.1.86	298	94.44 %	\$ 0.14	0.01 %	\$ 125.16	\$ 10.43	\$ 0.99

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2006	-19.4	4.82	22.99	40.29	35.54	-24.99	7.09	11.07	20.52	-24.11	19.45	-8.48	84.79

### STATS

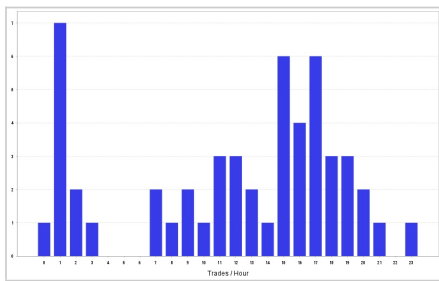
#### Strategy

Wins/Losses Ratio	6.43	Payout Ratio (Avg Win/Loss)	0.25	Average # of Bars in Trade	0
AHPR	0.16	Z-Score	-1.61	Z-Probability	94.63 %
Expectancy	1.63	Deviation	\$ 10.8	Exposure	-99999999 %
Stagnation in Days	133	Stagnation in %	36.74 %		

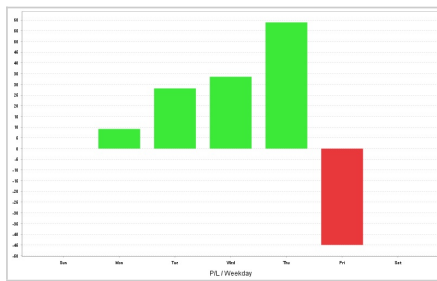
#### Trades

		# of Wins	45	# of Losses	7	# of Cancelled/Expired	0
Gross Profit	\$ 227.84	Gross Loss	\$ -143.05	Average Win	\$ 5.06	Average Loss	\$ -20.44
Largest Win	\$ 8.7	Largest Loss	\$ -41.41	Max Consec Wins	19	Max Consec Losses	2
Avg Consec Wins	9	Avg Consec Loss	1.17	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

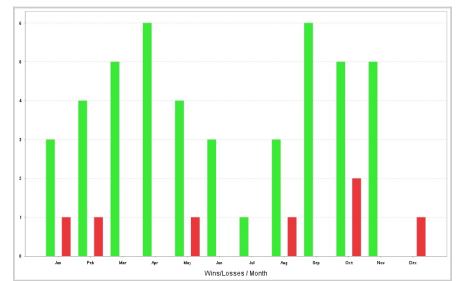
### CHARTS



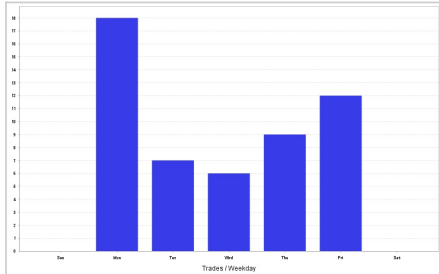
Trades by hour



P/L by weekday



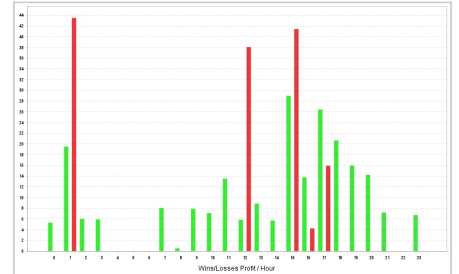
Wins/Losses by month



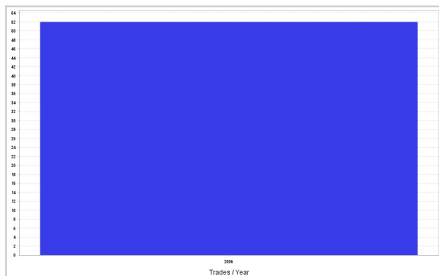
Trades by weekday



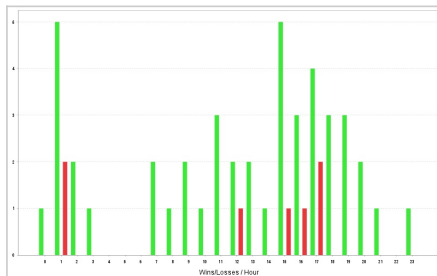
P/L by year



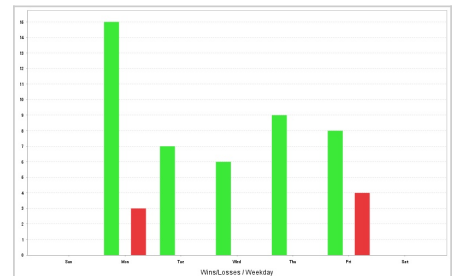
Wins/Losses Profit by hour



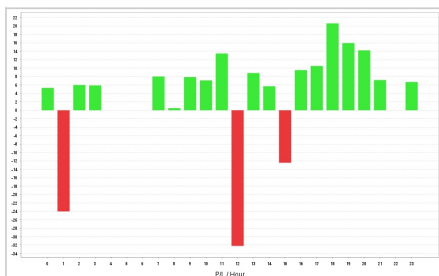
Trades by year



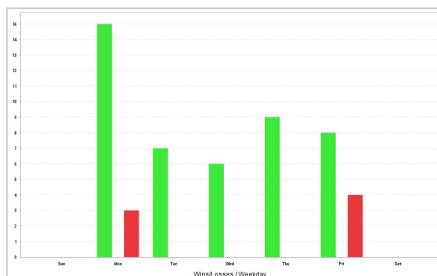
Wins/Losses by hour



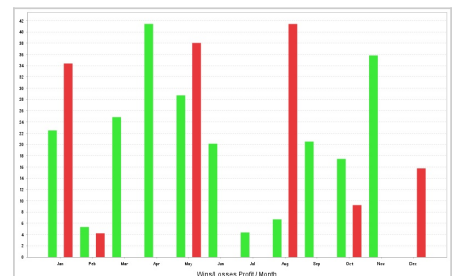
Wins/Losses by weekday



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	02.01.2006 01:00:00	1.1839	0.01	23.01.2006 01:41:00	1.21903	\$ -34.39	
2	Sell	23.01.2006 07:00:00	1.2234	0.01	27.01.2006 16:46:00	1.21603	\$ 7.51	
3	Sell	27.01.2006 17:00:00	1.2139	0.01	30.01.2006 14:26:00	1.20653	\$ 7.48	
4	Sell	30.01.2006 20:00:00	1.2076	0.01	03.02.2006 15:00:00	1.20023	\$ 7.51	
5	Sell	03.02.2006 16:00:00	1.1991	0.01	06.02.2006 00:01:00	1.20343	\$ -4.22	
3	Buy	14.02.2006 09:00:00	1.19123	0.02	15.02.2006 07:19:00	1.19158	\$ 0.51	
2	Buy	14.02.2006 08:00:00	1.19193	0.02	15.02.2006 15:41:00	1.19228	\$ 0.51	
1	Buy	14.02.2006 07:16:00	1.19273	0.02	15.02.2006 16:28:00	1.19308	\$ 0.51	
6	Buy	01.03.2006 03:00:00	1.19373	0.02	01.03.2006 14:39:00	1.19668	\$ 5.9	
5	Buy	01.03.2006 02:00:00	1.19413	0.02	01.03.2006 15:25:00	1.19678	\$ 5.3	
4	Buy	01.03.2006 01:39:00	1.19523	0.02	01.03.2006 15:38:00	1.19558	\$ 0.7	
6	Buy	06.02.2006 01:00:00	1.20293	0.01	16.03.2006 14:32:00	1.2103	\$ 3.81	
7	Buy	16.03.2006 15:00:00	1.21353	0.01	17.03.2006 18:10:00	1.2209	\$ 7.28	
8	Buy	17.03.2006 19:00:00	1.21883	0.01	04.04.2006 15:45:00	1.2262	\$ 5.68	
9	Buy	04.04.2006 16:00:00	1.22693	0.01	18.04.2006 22:51:00	1.2343	\$ 6.06	
10	Buy	18.04.2006 23:00:00	1.23453	0.01	25.04.2006 10:06:00	1.2419	\$ 6.71	
11	Buy	25.04.2006 11:00:00	1.23963	0.01	26.04.2006 18:16:00	1.247	\$ 7.28	
12	Buy	26.04.2006 19:00:00	1.24643	0.01	27.04.2006 16:47:00	1.2538	\$ 7.28	
13	Buy	27.04.2006 17:00:00	1.25403	0.01	28.04.2006 17:06:00	1.2614	\$ 7.28	
14	Buy	28.04.2006 18:00:00	1.26263	0.01	04.05.2006 17:10:00	1.27	\$ 6.81	
15	Buy	04.05.2006 18:00:00	1.26803	0.01	05.05.2006 14:32:00	1.2754	\$ 7.28	
16	Buy	05.05.2006 15:00:00	1.27513	0.01	10.05.2006 20:44:00	1.2825	\$ 6.9	

17	Buy	10.05.2006 21:00:00	1.28123	0.01	12.05.2006 08:30:00	1.2886	\$ 7.18
18	Buy	12.05.2006 09:00:00	1.28763	0.01	12.05.2006 11:42:00	1.295	\$ 7.37
19	Buy	12.05.2006 12:00:00	1.29263	0.01	12.06.2006 13:40:00	1.2575	\$ -38.04
20	Buy	12.06.2006 16:00:00	1.26013	0.01	16.06.2006 10:16:00	1.2675	\$ 6.99
21	Buy	16.06.2006 11:00:00	1.26663	0.01	30.06.2006 14:32:00	1.274	\$ 6.06
22	Buy	30.06.2006 15:00:00	1.27503	0.01	03.07.2006 16:16:00	1.2824	\$ 7.09
23	Buy	03.07.2006 17:00:00	1.28033	0.01	04.08.2006 14:32:00	1.2877	\$ 4.37
8	Buy	14.08.2006 01:00:00	1.27313	0.02	14.08.2006 06:12:00	1.27348	\$ 0.7
7	Buy	14.08.2006 00:36:00	1.27293	0.02	14.08.2006 06:48:00	1.27558	\$ 5.3
9	Buy	14.08.2006 02:00:00	1.27383	0.02	14.08.2006 07:53:00	1.27418	\$ 0.7
12	Buy	11.09.2006 13:00:00	1.27173	0.02	14.09.2006 14:06:00	1.27208	\$ 0.14
10	Buy	11.09.2006 11:50:00	1.27323	0.02	14.09.2006 17:38:00	1.27358	\$ 0.14
11	Buy	11.09.2006 12:00:00	1.27313	0.02	14.09.2006 17:38:00	1.27348	\$ 0.14
13	Buy	21.09.2006 12:18:00	1.27323	0.02	21.09.2006 18:03:00	1.27608	\$ 5.7
15	Buy	21.09.2006 14:00:00	1.27323	0.02	21.09.2006 18:03:00	1.27608	\$ 5.7
14	Buy	21.09.2006 13:00:00	1.27423	0.02	21.09.2006 18:17:00	1.27858	\$ 8.7
17	Buy	02.10.2006 16:00:00	1.27373	0.02	02.10.2006 17:56:00	1.27408	\$ 0.7
16	Buy	02.10.2006 15:53:00	1.27449	0.02	03.10.2006 09:00:00	1.27484	\$ 0.51
24	Buy	04.08.2006 15:00:00	1.28823	0.01	10.10.2006 13:31:00	1.2531	\$ -41.41
25	Buy	10.10.2006 18:00:00	1.25413	0.01	19.10.2006 19:10:00	1.2615	\$ 6.53
26	Buy	19.10.2006 20:00:00	1.26233	0.01	26.10.2006 18:50:00	1.2697	\$ 6.71
27	Buy	26.10.2006 19:00:00	1.26963	0.01	30.10.2006 00:00:00	1.273	\$ 2.99
18	Buy	02.10.2006 17:00:00	1.27493	0.02	31.10.2006 16:31:00	1.27758	\$ -0.14
28	Sell	30.10.2006 01:00:00	1.2728	0.01	20.11.2006 00:00:00	1.28263	\$ -9.09
29	Buy	20.11.2006 01:00:00	1.28203	0.01	22.11.2006 14:20:00	1.2894	\$ 7.18
30	Buy	22.11.2006 15:00:00	1.29203	0.01	24.11.2006 09:26:00	1.2994	\$ 7.18
31	Buy	24.11.2006 10:00:00	1.30683	0.01	27.11.2006 00:01:00	1.3142	\$ 7.09
32	Buy	27.11.2006 01:00:00	1.31553	0.01	30.11.2006 16:04:00	1.3229	\$ 7.09
33	Buy	30.11.2006 17:00:00	1.32553	0.01	01.12.2006 16:29:00	1.3329	\$ 7.28
34	Buy	01.12.2006 17:00:00	1.33353	0.01	29.12.2006 22:46:00	1.3204	\$ -15.76

Report generated by Quant Analyzer