

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

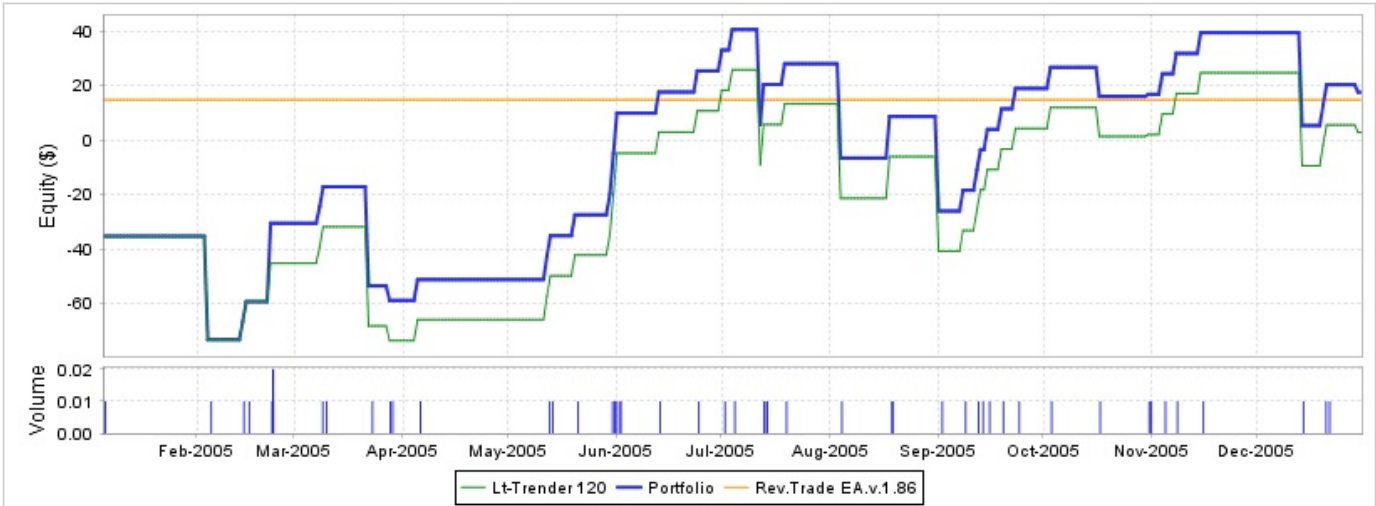
TOTAL PROFIT

\$ 17.52

PROFIT IN PIPS 97.8 PIPS
YRLY AVG PROFIT \$ 17.51
YRLY AVG % RET 1.75 %
CAGR 1.75 %

# OF TRADES	52	SHARPE RATIO	0.03	PROFIT FACTOR	1.06	RETURN / DD RATIO	0.24	WINNING %	78.85 %
DRAWDOWN	\$ 73.26	% DRAWDOWN	7.33 %	DAILY AVG PROFIT	\$ 0.05	MTHLY AVG PROFIT	\$ 1.46	AVERAGE TRADE	\$ 0.34
ANNUAL% / MAX DD%	0.24	R EXPECTANCY	0.01 R	R EXP SCORE	0.69 R	SQN	0.16	SQN SCORE	0.04

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	\$ 2.82	24.3 pips	49	0.01	1.01
S3	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 14.7	73.5 pips	3	1.66	0
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Trender 120	0.03	77.55 %	\$ 80.9	8.09 %	\$ 2.82	\$ 0.24	\$ 0.01
S3	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 176.4	\$ 14.7	\$ 7.35

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2005	-35.32	4.83	-28.34	7.65	46.2	30.33	2.57	-19.34	10.32	-2.19	22.64	-21.83	17.52

STATS

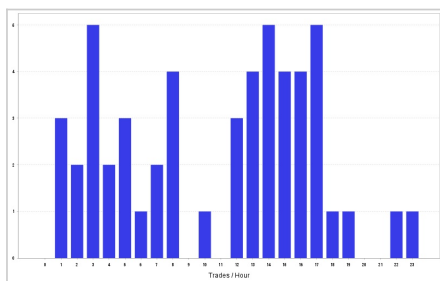
Strategy

Wins/Losses Ratio	3.73	Payout Ratio (Avg Win/Loss)	0.29	Average # of Bars in Trade	0
AHPR	0.04	Z-Score	-1.63	Z-Probability	94.84 %
Expectancy	0.34	Deviation	\$ 14.75	Exposure	-999999999 %
Stagnation in Days	183	Stagnation in %	50.55 %		

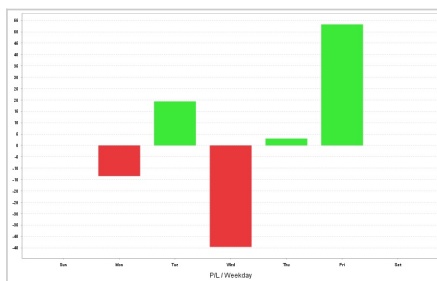
Trades

		# of Wins	41	# of Losses	11	# of Cancelled/Expired	0
Gross Profit	\$ 297.99	Gross Loss	\$ -280.47	Average Win	\$ 7.27	Average Loss	\$ -25.5
Largest Win	\$ 8.67	Largest Loss	\$ -37.94	Max Consec Wins	14	Max Consec Losses	2
Avg Consec Wins	5.86	Avg Consec Loss	1.38	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

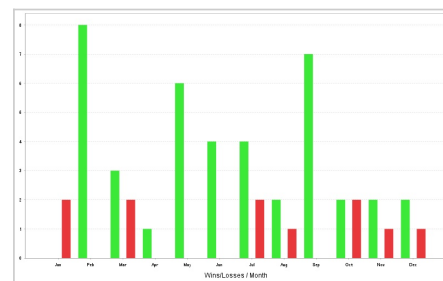
CHARTS



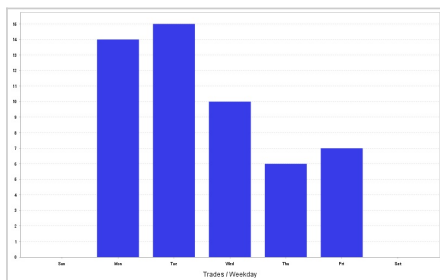
Trades by hour



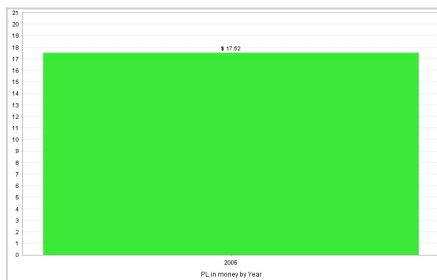
P/L by weekday



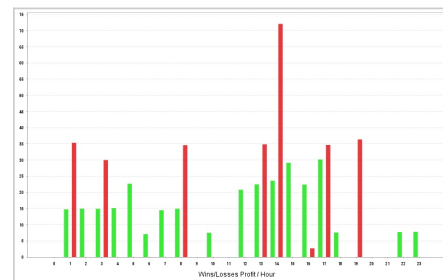
Wins/Losses by month



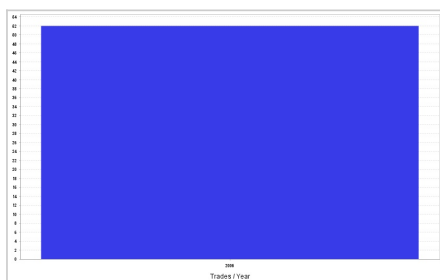
Trades by weekday



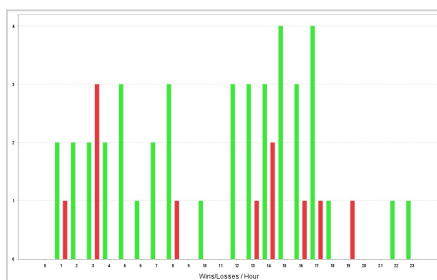
P/L by year



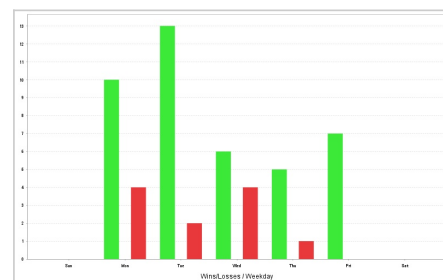
Wins/Losses Profit by hour



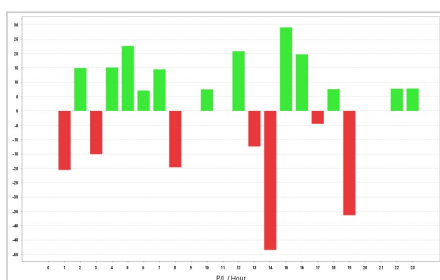
Trades by year



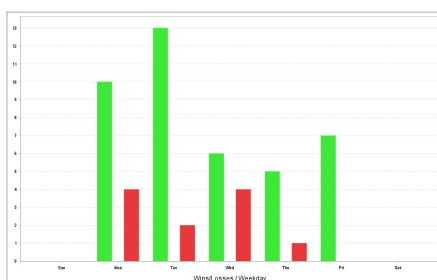
Wins/Losses by hour



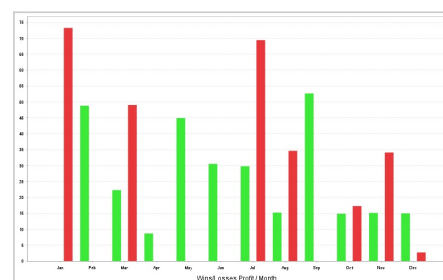
Wins/Losses by weekday



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	Buy	03.01.2005 01:00:00	1.35803	0.01	05.01.2005 11:10:00	1.3229	\$ -35.32	
2	Buy	05.01.2005 14:00:00	1.32403	0.01	04.02.2005 18:43:00	1.2889	\$ -37.94	
3	Buy	07.02.2005 08:00:00	1.28503	0.01	14.02.2005 02:24:00	1.2924	\$ 6.71	
4	Buy	14.02.2005 03:00:00	1.29473	0.01	15.02.2005 14:20:00	1.3021	\$ 7.28	
5	Buy	15.02.2005 15:00:00	1.30363	0.01	22.02.2005 04:01:00	1.311	\$ 6.71	
3	Buy	22.02.2005 08:00:00	1.31693	0.02	22.02.2005 09:24:00	1.31728	\$ 0.7	
1	Buy	22.02.2005 06:29:00	1.31723	0.02	22.02.2005 11:45:00	1.32078	\$ 7.1	
2	Buy	22.02.2005 07:00:00	1.31733	0.02	22.02.2005 11:45:00	1.32078	\$ 6.9	
6	Buy	22.02.2005 05:00:00	1.31393	0.01	22.02.2005 11:49:00	1.3213	\$ 7.37	
7	Buy	22.02.2005 12:00:00	1.32203	0.01	08.03.2005 15:25:00	1.3294	\$ 6.06	
8	Buy	08.03.2005 16:00:00	1.33203	0.01	09.03.2005 18:36:00	1.3394	\$ 7.28	
9	Buy	09.03.2005 19:00:00	1.34103	0.01	22.03.2005 21:08:00	1.3059	\$ -36.35	
10	Buy	23.03.2005 03:00:00	1.30843	0.01	28.03.2005 00:01:00	1.2962	\$ -12.7	
11	Sell	28.03.2005 02:00:00	1.2956	0.01	28.03.2005 15:49:00	1.28823	\$ 7.37	
12	Sell	28.03.2005 17:00:00	1.2878	0.01	05.04.2005 13:19:00	1.28043	\$ 7.65	
13	Sell	05.04.2005 14:00:00	1.2808	0.01	12.05.2005 14:31:00	1.27343	\$ 8.67	
14	Sell	12.05.2005 15:00:00	1.2708	0.01	13.05.2005 12:01:00	1.26343	\$ 7.41	
15	Sell	13.05.2005 13:00:00	1.2632	0.01	20.05.2005 15:28:00	1.25583	\$ 7.62	
16	Sell	20.05.2005 16:00:00	1.2556	0.01	30.05.2005 13:05:00	1.24823	\$ 7.72	
17	Sell	30.05.2005 14:00:00	1.2483	0.01	31.05.2005 03:22:00	1.24093	\$ 7.41	
18	Sell	31.05.2005 04:00:00	1.2394	0.01	31.05.2005 12:20:00	1.23203	\$ 7.37	
19	Sell	31.05.2005 13:00:00	1.2327	0.01	01.06.2005 11:28:00	1.22533	\$ 7.41	

20	Sell	01.06.2005 12:00:00	1.2264	0.01	01.06.2005 22:06:00	1.21903	\$ 7.37
21	Sell	01.06.2005 23:00:00	1.2178	0.01	13.06.2005 03:03:00	1.21043	\$ 7.79
22	Sell	13.06.2005 04:00:00	1.2089	0.01	24.06.2005 06:06:00	1.20153	\$ 7.76
23	Sell	24.06.2005 15:00:00	1.2066	0.01	01.07.2005 16:28:00	1.19923	\$ 7.62
24	Sell	01.07.2005 17:00:00	1.1972	0.01	04.07.2005 12:21:00	1.18983	\$ 7.48
25	Sell	04.07.2005 13:00:00	1.1906	0.01	12.07.2005 20:06:00	1.22573	\$ -34.85
26	Sell	13.07.2005 01:00:00	1.2228	0.01	13.07.2005 14:31:00	1.21543	\$ 7.37
27	Sell	13.07.2005 15:00:00	1.2155	0.01	13.07.2005 17:04:00	1.20813	\$ 7.37
28	Sell	13.07.2005 18:00:00	1.209	0.01	19.07.2005 07:25:00	1.20163	\$ 7.58
29	Sell	19.07.2005 08:00:00	1.2009	0.01	04.08.2005 03:19:00	1.23603	\$ -34.57
30	Sell	04.08.2005 05:00:00	1.2329	0.01	18.08.2005 11:19:00	1.22553	\$ 7.86
31	Sell	18.08.2005 12:00:00	1.2236	0.01	18.08.2005 16:15:00	1.21623	\$ 7.37
32	Sell	18.08.2005 17:00:00	1.2173	0.01	01.09.2005 20:45:00	1.25243	\$ -34.64
33	Sell	02.09.2005 02:00:00	1.2477	0.01	08.09.2005 13:00:00	1.24033	\$ 7.58
34	Sell	08.09.2005 14:00:00	1.2418	0.01	12.09.2005 04:51:00	1.23443	\$ 7.51
35	Sell	12.09.2005 05:00:00	1.2334	0.01	13.09.2005 12:01:00	1.22603	\$ 7.41
36	Sell	13.09.2005 13:00:00	1.2274	0.01	15.09.2005 09:12:00	1.22003	\$ 7.44
37	Sell	15.09.2005 10:00:00	1.2214	0.01	19.09.2005 07:12:00	1.21403	\$ 7.51
38	Sell	19.09.2005 08:00:00	1.212	0.01	23.09.2005 21:24:00	1.20463	\$ 7.51
39	Sell	23.09.2005 22:00:00	1.2048	0.01	03.10.2005 02:35:00	1.19743	\$ 7.72
40	Sell	03.10.2005 03:00:00	1.1968	0.01	17.10.2005 00:01:00	1.20793	\$ -10.64
41	Buy	17.10.2005 03:00:00	1.21163	0.01	31.10.2005 00:01:00	1.2063	\$ -6.64
42	Sell	31.10.2005 01:00:00	1.2062	0.01	31.10.2005 16:05:00	1.19883	\$ 7.37
43	Sell	31.10.2005 17:00:00	1.1977	0.01	04.11.2005 16:07:00	1.19033	\$ 7.51
44	Sell	04.11.2005 17:00:00	1.181	0.01	08.11.2005 02:12:00	1.17363	\$ 7.51
45	Sell	08.11.2005 03:00:00	1.1722	0.01	15.11.2005 13:11:00	1.16483	\$ 7.62
46	Sell	15.11.2005 14:00:00	1.1657	0.01	14.12.2005 03:16:00	1.20083	\$ -34.11
47	Sell	14.12.2005 07:00:00	1.1997	0.01	20.12.2005 15:27:00	1.19233	\$ 7.58
48	Sell	20.12.2005 16:00:00	1.1913	0.01	21.12.2005 15:34:00	1.18393	\$ 7.41
49	Sell	21.12.2005 16:00:00	1.1809	0.01	30.12.2005 23:34:00	1.18393	\$ -2.71

Report generated by Quant Analyzer