

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

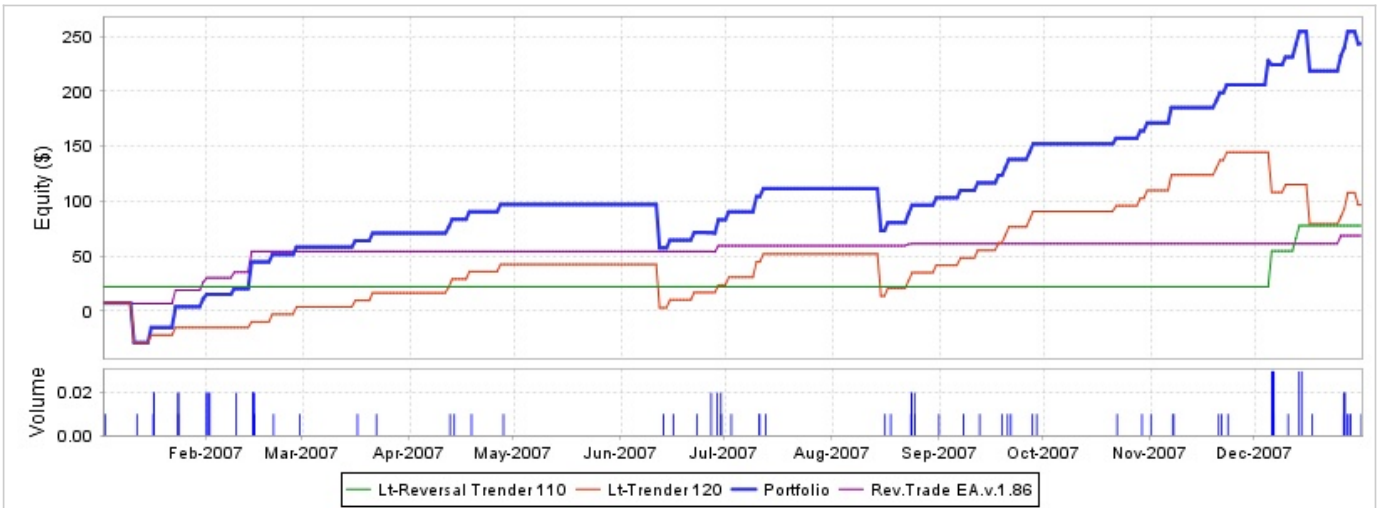
### TOTAL PROFIT

**\$ 243.17**

PROFIT IN PIPS 1942.7 PIPS  
YRLY AVG PROFIT \$ 243.29  
YRLY AVG % RET 24.33 %  
CAGR 24.32 %

# OF TRADES	80	SHARPE RATIO	0.29	PROFIT FACTOR	2.23	RETURN / DD RATIO	6.17	WINNING %	88.75 %
DRAWDOWN	\$ 39.44	% DRAWDOWN	3.6 %	DAILY AVG PROFIT	\$ 0.67	MTHLY AVG PROFIT	\$ 20.26	AVERAGE TRADE	\$ 3.04
ANNUAL% / MAX DD%	6.75	R EXPECTANCY	0.14 R	R EXP SCORE	11.07 R	SQN	2.49	SQN SCORE	1.59

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	\$ 77.82	252.7 pips	7	45.57	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 96.69	1305.3 pips	49	0.16	1.49
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 68.66	384.7 pips	24	1.06	76.45
#	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 %	\$ 933.84	\$ 77.82	\$ 5.99
S3	Lt-Trender 120	1.48	87.76 %	\$ 65.15	5.69 %	\$ 96.61	\$ 8.06	\$ 0.26
S4	Rev.Trade EA.v.1.86	143.04	87.5 %	\$ 0.48	0.05 %	\$ 205.98	\$ 17.17	\$ 2.29

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2007	11.19	47.03	12.68	26.02	0	-13.75	28.26	-8.33	48.97	19.01	34.69	37.4	243.17

### STATS

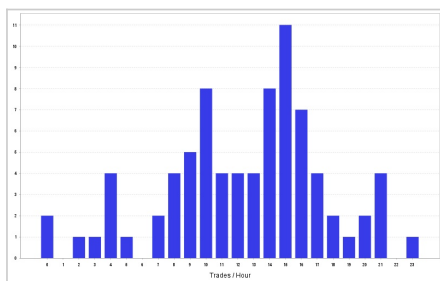
#### Strategy

Wins/Losses Ratio	7.89	Payout Ratio (Avg Win/Loss)	0.28	Average # of Bars in Trade	0
AHPR	0.28	Z-Score	-0.85	Z-Probability	80.23 %
Expectancy	3.04	Deviation	\$ 10.93	Exposure	-999999999 %
Stagnation in Days	84	Stagnation in %	23.08 %		

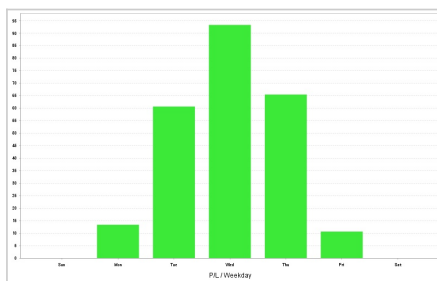
#### Trades

		# of Wins	71	# of Losses	9	# of Cancelled/Expired	0
Gross Profit	\$ 440.96	Gross Loss	\$ -197.79	Average Win	\$ 6.21	Average Loss	\$ -21.98
Largest Win	\$ 11.57	Largest Loss	\$ -39.44	Max Consec Wins	25	Max Consec Losses	2
Avg Consec Wins	8.88	Avg Consec Loss	1.13	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

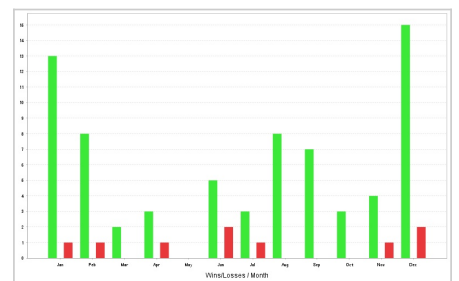
### CHARTS



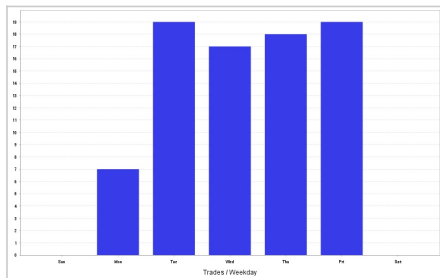
Trades by hour



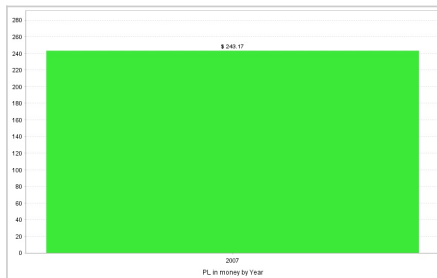
P/L by weekday



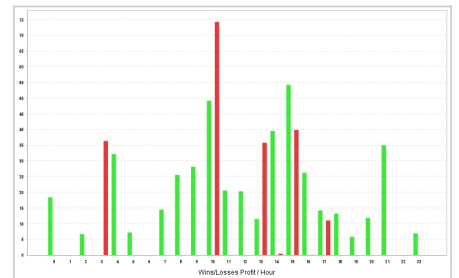
Wins/Losses by month



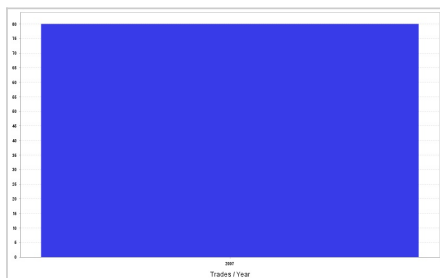
Trades by weekday



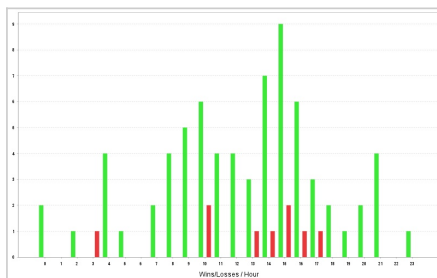
P/L by year



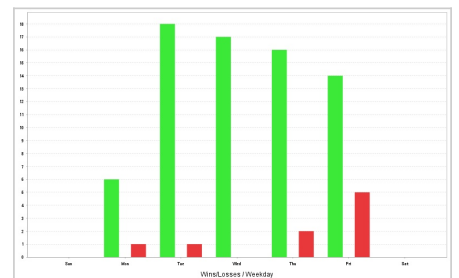
Wins/Losses Profit by hour



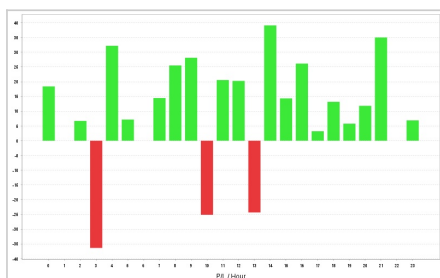
Trades by year



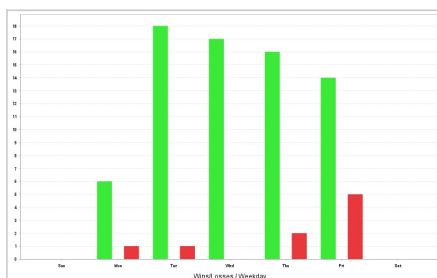
Wins/Losses by hour



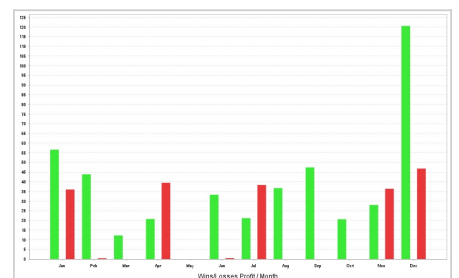
Wins/Losses by weekday



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	02.01.2007 00:00:00	1.32063	0.01	02.01.2007 09:31:00	1.328	\$ 7.37	
2	Buy	02.01.2007 10:00:00	1.32753	0.01	11.01.2007 14:51:00	1.2924	\$ -35.97	
3	Buy	11.01.2007 23:00:00	1.28913	0.01	16.01.2007 08:07:00	1.2965	\$ 6.9	
3	Buy	16.01.2007 10:00:00	1.29554	0.02	16.01.2007 11:22:00	1.29828	\$ 5.48	
1	Buy	16.01.2007 08:07:00	1.29664	0.02	16.01.2007 13:03:00	1.29699	\$ 0.7	
2	Buy	16.01.2007 09:00:00	1.29624	0.02	16.01.2007 13:30:00	1.29659	\$ 0.7	
4	Buy	23.01.2007 11:02:00	1.29946	0.02	23.01.2007 13:03:00	1.30268	\$ 6.44	
4	Buy	16.01.2007 09:00:00	1.29623	0.01	23.01.2007 13:53:00	1.3036	\$ 6.71	
5	Buy	23.01.2007 12:00:00	1.30064	0.02	23.01.2007 13:56:00	1.30348	\$ 5.68	
8	Buy	31.01.2007 17:00:00	1.29924	0.02	31.01.2007 17:52:00	1.29959	\$ 0.7	
9	Buy	31.01.2007 18:00:00	1.29974	0.02	31.01.2007 20:18:00	1.30298	\$ 6.48	
7	Buy	31.01.2007 16:44:00	1.30088	0.02	01.02.2007 08:28:00	1.30123	\$ 0.51	
6	Buy	23.01.2007 13:00:00	1.30254	0.02	01.02.2007 16:01:00	1.30518	\$ 3.59	
11	Buy	08.02.2007 16:00:00	1.30154	0.02	09.02.2007 07:10:00	1.30418	\$ 5.09	
15	Buy	13.02.2007 16:00:00	1.30184	0.02	14.02.2007 05:39:00	1.30508	\$ 6.29	
10	Buy	08.02.2007 15:17:00	1.30288	0.02	14.02.2007 05:45:00	1.30323	\$ -0.43	
14	Buy	13.02.2007 15:00:00	1.30254	0.02	14.02.2007 05:50:00	1.30289	\$ 0.51	
12	Buy	08.02.2007 17:00:00	1.30374	0.02	14.02.2007 08:42:00	1.30748	\$ 6.35	
13	Buy	13.02.2007 14:40:00	1.30424	0.02	14.02.2007 08:42:00	1.30748	\$ 6.29	
5	Buy	23.01.2007 14:00:00	1.30333	0.01	14.02.2007 14:57:00	1.3107	\$ 5.31	
6	Buy	14.02.2007 15:00:00	1.31003	0.01	20.02.2007 03:02:00	1.3174	\$ 6.81	
7	Buy	20.02.2007 04:00:00	1.31783	0.01	27.02.2007 18:12:00	1.3252	\$ 6.71	

8	Buy	27.02.2007 19:00:00	1.32453	0.01	16.03.2007 09:33:00	1.3319	\$ 5.78
9	Buy	16.03.2007 10:00:00	1.33123	0.01	21.03.2007 20:49:00	1.3386	\$ 6.9
10	Buy	21.03.2007 21:00:00	1.33893	0.01	12.04.2007 03:42:00	1.3463	\$ 5.31
11	Buy	12.04.2007 04:00:00	1.34583	0.01	13.04.2007 09:18:00	1.3532	\$ 7.28
12	Buy	13.04.2007 10:00:00	1.35233	0.01	18.04.2007 08:54:00	1.3597	\$ 6.9
13	Buy	18.04.2007 09:00:00	1.35963	0.01	27.04.2007 14:30:00	1.367	\$ 6.53
14	Buy	27.04.2007 15:00:00	1.36633	0.01	12.06.2007 21:07:00	1.3312	\$ -39.44
15	Buy	13.06.2007 05:00:00	1.32953	0.01	15.06.2007 17:14:00	1.3369	\$ 7.18
16	Buy	15.06.2007 18:00:00	1.33643	0.01	22.06.2007 13:55:00	1.3438	\$ 6.71
18	Buy	22.06.2007 16:00:00	1.34574	0.02	26.06.2007 16:04:00	1.34609	\$ -0.05
16	Buy	22.06.2007 14:50:00	1.34609	0.02	28.06.2007 08:40:00	1.34644	\$ -0.43
17	Buy	22.06.2007 15:00:00	1.34624	0.02	29.06.2007 12:05:00	1.34968	\$ 5.57
17	Buy	22.06.2007 14:00:00	1.34353	0.01	29.06.2007 14:07:00	1.3509	\$ 6.71
18	Buy	29.06.2007 15:00:00	1.35113	0.01	02.07.2007 11:57:00	1.3585	\$ 7.09
19	Buy	02.07.2007 12:00:00	1.35863	0.01	10.07.2007 12:02:00	1.366	\$ 6.62
20	Buy	10.07.2007 13:00:00	1.36463	0.01	10.07.2007 16:32:00	1.372	\$ 7.37
21	Buy	10.07.2007 17:00:00	1.37183	0.01	12.07.2007 09:59:00	1.3792	\$ 7.18
22	Buy	12.07.2007 10:00:00	1.37863	0.01	15.08.2007 23:05:00	1.3435	\$ -38.32
23	Buy	16.08.2007 07:00:00	1.34203	0.01	17.08.2007 14:20:00	1.3494	\$ 7.28
24	Buy	17.08.2007 15:00:00	1.34953	0.01	23.08.2007 11:31:00	1.3569	\$ 6.81
19	Buy	23.08.2007 11:31:00	1.35666	0.02	23.08.2007 14:19:00	1.35701	\$ 0.7
20	Buy	23.08.2007 12:00:00	1.35644	0.02	23.08.2007 14:19:00	1.35679	\$ 0.7
21	Buy	23.08.2007 13:00:00	1.35814	0.02	24.08.2007 12:03:00	1.35849	\$ 0.51
25	Buy	23.08.2007 12:00:00	1.35643	0.01	24.08.2007 15:13:00	1.3638	\$ 7.28
26	Buy	24.08.2007 16:00:00	1.36313	0.01	31.08.2007 13:35:00	1.3705	\$ 6.71
27	Buy	31.08.2007 14:00:00	1.37143	0.01	07.09.2007 15:38:00	1.3788	\$ 6.71
28	Buy	07.09.2007 16:00:00	1.37753	0.01	12.09.2007 07:21:00	1.3849	\$ 6.9
29	Buy	12.09.2007 08:00:00	1.38653	0.01	18.09.2007 20:17:00	1.3939	\$ 6.81
30	Buy	18.09.2007 21:00:00	1.39723	0.01	20.09.2007 09:20:00	1.4046	\$ 7.18
31	Buy	20.09.2007 10:00:00	1.40393	0.01	21.09.2007 08:33:00	1.4113	\$ 7.28
32	Buy	21.09.2007 09:00:00	1.41023	0.01	27.09.2007 13:53:00	1.4176	\$ 6.81
33	Buy	27.09.2007 14:00:00	1.41723	0.01	28.09.2007 19:20:00	1.4246	\$ 7.28
34	Buy	28.09.2007 20:00:00	1.42613	0.01	22.10.2007 01:35:00	1.4335	\$ 5.12
35	Buy	22.10.2007 02:00:00	1.43403	0.01	29.10.2007 06:07:00	1.4414	\$ 6.71
36	Buy	29.10.2007 07:00:00	1.44243	0.01	31.10.2007 19:59:00	1.4498	\$ 7.18
37	Buy	31.10.2007 20:00:00	1.45013	0.01	07.11.2007 03:26:00	1.4575	\$ 6.71
38	Buy	07.11.2007 04:00:00	1.46153	0.01	07.11.2007 10:21:00	1.4689	\$ 7.37
39	Buy	07.11.2007 11:00:00	1.46923	0.01	20.11.2007 10:26:00	1.4766	\$ 6.15
40	Buy	20.11.2007 11:00:00	1.47803	0.01	21.11.2007 07:35:00	1.4854	\$ 7.28
41	Buy	21.11.2007 08:00:00	1.48343	0.01	23.11.2007 02:32:00	1.4908	\$ 7.18
1	Sell	03.12.2007 00:01:00	1.4648	0.03	05.12.2007 20:18:00	1.46119	\$ 11.04
2	Sell	03.12.2007 10:00:00	1.4643	0.03	05.12.2007 20:18:00	1.46069	\$ 11.04
3	Sell	05.12.2007 21:00:00	1.4615	0.03	06.12.2007 03:23:00	1.45789	\$ 10.94
42	Buy	23.11.2007 03:00:00	1.49153	0.01	06.12.2007 09:03:00	1.4564	\$ -36.35
4	Sell	06.12.2007 04:00:00	1.4594	0.03	06.12.2007 09:08:00	1.45579	\$ 10.83
5	Sell	06.12.2007 08:00:00	1.4591	0.03	06.12.2007 09:09:00	1.45549	\$ 10.83
43	Buy	06.12.2007 15:00:00	1.46093	0.01	10.12.2007 12:26:00	1.4683	\$ 6.99
6	Sell	06.12.2007 21:00:00	1.4631	0.03	13.12.2007 16:38:00	1.45949	\$ 11.57
7	Sell	07.12.2007 10:00:00	1.461	0.03	14.12.2007 10:13:00	1.45739	\$ 11.57
44	Buy	10.12.2007 13:00:00	1.46833	0.01	17.12.2007 11:33:00	1.4332	\$ -35.79
45	Buy	17.12.2007 14:00:00	1.43873	0.01	26.12.2007 14:04:00	1.4461	\$ 6.53
22	Buy	26.12.2007 14:02:00	1.44554	0.02	26.12.2007 14:21:00	1.44589	\$ 0.7
23	Buy	26.12.2007 15:00:00	1.44694	0.02	26.12.2007 16:29:00	1.44988	\$ 5.88
24	Buy	26.12.2007 16:00:00	1.44824	0.02	26.12.2007 22:48:00	1.44859	\$ 0.7
46	Buy	26.12.2007 15:00:00	1.44693	0.01	27.12.2007 14:36:00	1.4543	\$ 7.28
47	Buy	27.12.2007 15:00:00	1.45693	0.01	28.12.2007 08:36:00	1.4643	\$ 7.28
48	Buy	28.12.2007 09:00:00	1.46473	0.01	28.12.2007 16:05:00	1.4721	\$ 7.37
49	Buy	28.12.2007 17:00:00	1.47023	0.01	31.12.2007 17:47:00	1.4595	\$ -11.01