

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

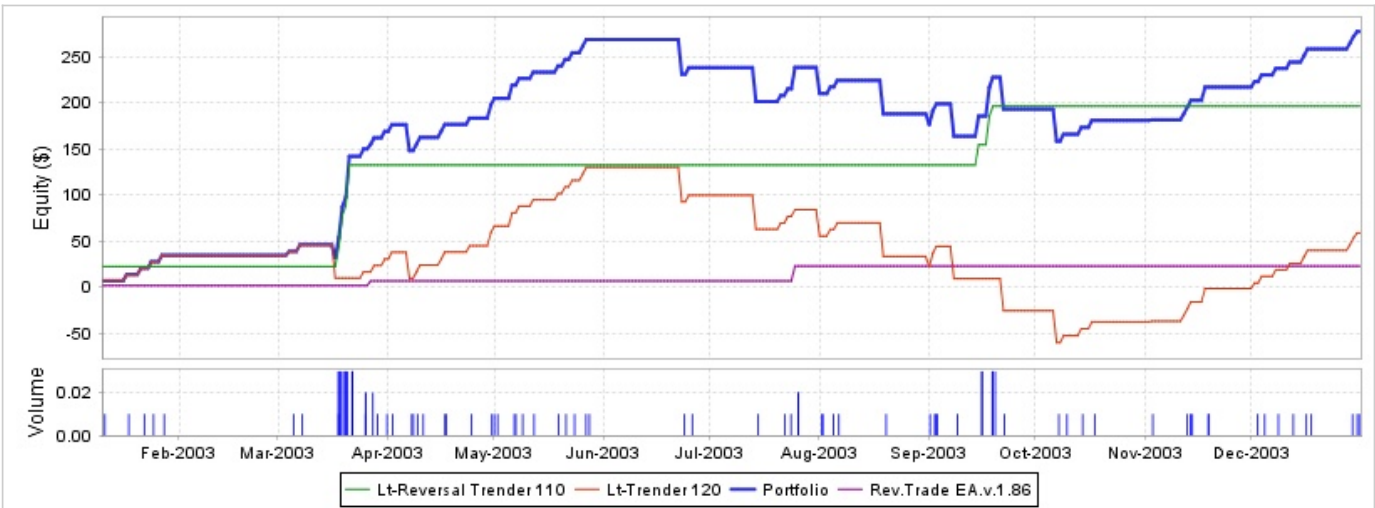
TOTAL PROFIT

\$ 276.8

PROFIT IN PIPS 1618.4 PIPS
YRLY AVG PROFIT \$ 276.92
YRLY AVG % RET 27.69 %
CAGR 27.68 %

# OF TRADES	92	SHARPE RATIO	0.24	PROFIT FACTOR	1.82	RETURN / DD RATIO	2.51	WINNING %	88.04 %
DRAWDOWN	\$ 110.22	% DRAWDOWN	8.69 %	DAILY AVG PROFIT	\$ 0.76	MTHLY AVG PROFIT	\$ 23.07	AVERAGE TRADE	\$ 3.01
ANNUAL% / MAX DD%	3.19	R EXPECTANCY	0.1 R	R EXP SCORE	9.06 R	SQN	2.19	SQN SCORE	1.86

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	\$ 196.01	658.8 pips	18	14.79	5
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 58.34	842.6 pips	68	0.06	1.17
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 22.45	117 pips	6	1.73	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 %	\$ 784.04	\$ 65.34	\$ 17.82
S3	Lt-Trender 120	0.31	83.82 %	\$ 190.27	16.84 %	\$ 58.37	\$ 4.86	\$ 0.16
S4	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 89.8	\$ 7.48	\$ 3.74

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2003	34.41	0	134.31	28.39	71.16	-30.48	0.29	-50.5	5.07	-12.13	36.02	60.26	276.8

STATS

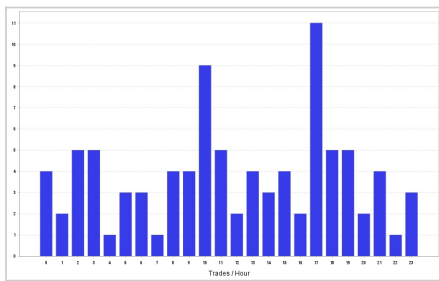
Strategy

Wins/Losses Ratio	7.36	Payout Ratio (Avg Win/Loss)	0.25	Average # of Bars in Trade	0
AHPR	0.27	Z-Score	-1.45	Z-Probability	92.65 %
Expectancy	3.01	Deviation	\$ 13.15	Exposure	-999999999 %
Stagnation in Days	219	Stagnation in %	60 %		

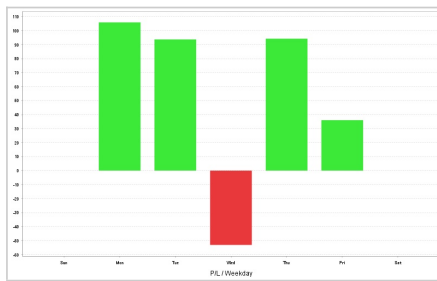
Trades

		# of Wins	81	# of Losses	11	# of Cancelled/Expired	0
Gross Profit	\$ 612.85	Gross Loss	\$ -336.05	Average Win	\$ 7.57	Average Loss	\$ -30.55
Largest Win	\$ 11.09	Largest Loss	\$ -37.66	Max Consec Wins	18	Max Consec Losses	2
Avg Consec Wins	9	Avg Consec Loss	1.22	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

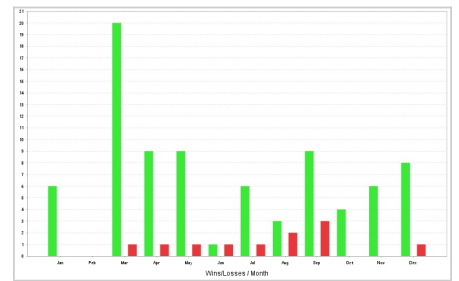
CHARTS



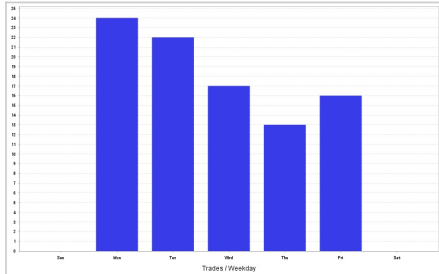
Trades by hour



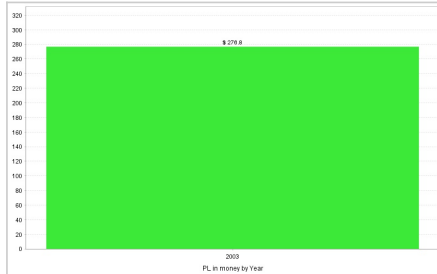
P/L by weekday



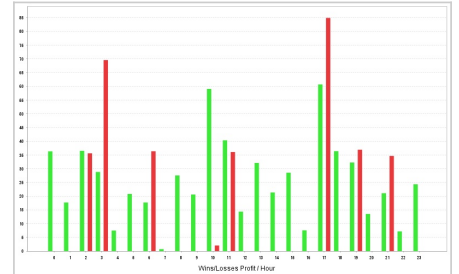
Wins/Losses by month



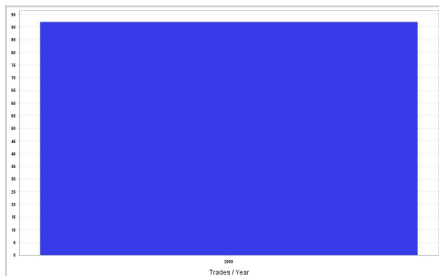
Trades by weekday



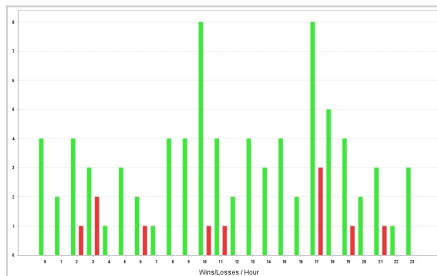
P/L by year



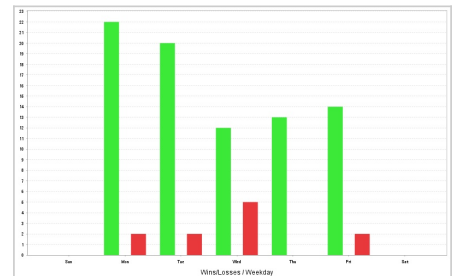
Wins/Losses Profit by hour



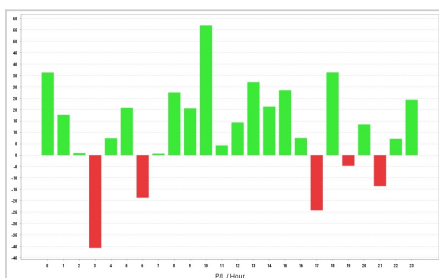
Trades by year



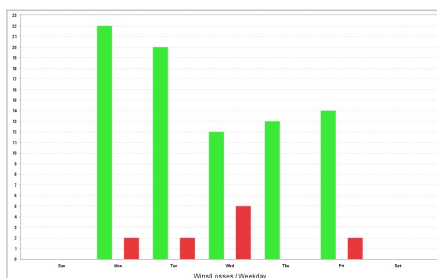
Wins/Losses by hour



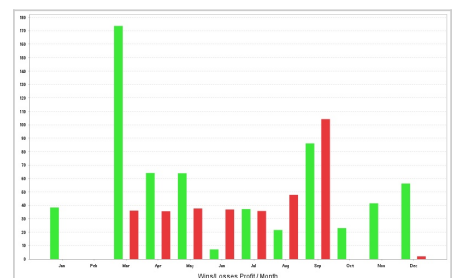
Wins/Losses by weekday



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	01.01.2003 14:34:00	1.04923	0.01	10.01.2003 14:40:00	1.0566	\$ 6.53	
2	Buy	10.01.2003 15:00:00	1.05563	0.01	17.01.2003 09:00:00	1.063	\$ 6.71	
3	Buy	17.01.2003 10:00:00	1.06403	0.01	21.01.2003 18:28:00	1.0714	\$ 6.99	
4	Buy	21.01.2003 19:00:00	1.07183	0.01	24.01.2003 09:22:00	1.0792	\$ 7.09	
5	Buy	24.01.2003 10:00:00	1.07863	0.01	27.01.2003 09:21:00	1.086	\$ 7.09	
6	Buy	27.01.2003 10:00:00	1.08743	0.01	04.03.2003 23:36:00	1.0948	\$ 3.99	
7	Buy	05.03.2003 00:01:00	1.09593	0.01	07.03.2003 10:56:00	1.1033	\$ 7.18	
1	Sell	17.03.2003 11:00:00	1.0803	0.03	17.03.2003 16:18:00	1.07664	\$ 10.98	
8	Buy	07.03.2003 11:00:00	1.10293	0.01	17.03.2003 16:50:00	1.0678	\$ -36.07	
2	Sell	17.03.2003 17:00:00	1.0688	0.03	17.03.2003 17:06:00	1.06514	\$ 10.98	
3	Sell	17.03.2003 23:00:00	1.0623	0.03	18.03.2003 11:22:00	1.05864	\$ 11.09	
4	Sell	18.03.2003 11:00:00	1.061	0.03	18.03.2003 11:24:00	1.05734	\$ 10.98	
5	Sell	18.03.2003 19:00:00	1.0632	0.03	19.03.2003 13:11:00	1.05954	\$ 11.09	
6	Sell	19.03.2003 02:00:00	1.0628	0.03	19.03.2003 13:28:00	1.05914	\$ 10.98	
7	Sell	19.03.2003 13:00:00	1.0619	0.03	19.03.2003 13:35:00	1.05824	\$ 10.98	
8	Sell	20.03.2003 02:00:00	1.0569	0.03	20.03.2003 03:52:00	1.05324	\$ 10.98	
9	Sell	20.03.2003 11:00:00	1.061	0.03	21.03.2003 12:52:00	1.05734	\$ 11.09	
10	Sell	21.03.2003 01:00:00	1.0606	0.03	21.03.2003 12:59:00	1.05694	\$ 10.98	
11	Sell	21.03.2003 06:00:00	1.0603	0.03	21.03.2003 14:38:00	1.05664	\$ 10.98	
12	Sell	21.03.2003 10:00:00	1.06	0.03	21.03.2003 14:40:00	1.05634	\$ 10.98	
9	Buy	17.03.2003 21:00:00	1.06383	0.01	25.03.2003 07:38:00	1.0712	\$ 6.62	
1	Buy	25.03.2003 07:14:00	1.06993	0.02	25.03.2003 08:00:00	1.07028	\$ 0.7	

3	Buy	25.03.2003 09:00:00	1.06983	0.02	25.03.2003 11:04:00	1.07018	\$ 0.7
2	Buy	25.03.2003 08:00:00	1.07053	0.02	27.03.2003 10:08:00	1.07318	\$ 4.92
10	Buy	25.03.2003 08:00:00	1.07053	0.01	28.03.2003 18:08:00	1.0779	\$ 7.09
11	Buy	28.03.2003 19:00:00	1.07883	0.01	31.03.2003 09:41:00	1.0862	\$ 7.09
12	Buy	31.03.2003 10:00:00	1.08773	0.01	02.04.2003 01:02:00	1.0951	\$ 7.18
13	Buy	02.04.2003 02:00:00	1.09403	0.01	07.04.2003 09:19:00	1.0589	\$ -35.6
14	Buy	07.04.2003 14:00:00	1.05923	0.01	07.04.2003 21:02:00	1.0666	\$ 7.37
15	Buy	07.04.2003 22:00:00	1.06693	0.01	09.04.2003 04:13:00	1.0743	\$ 7.18
16	Buy	09.04.2003 05:00:00	1.07403	0.01	10.04.2003 16:09:00	1.0814	\$ 7.28
17	Buy	10.04.2003 17:00:00	1.08223	0.01	16.04.2003 19:18:00	1.0896	\$ 6.81
18	Buy	16.04.2003 20:00:00	1.08993	0.01	17.04.2003 05:25:00	1.0973	\$ 7.28
19	Buy	17.04.2003 06:00:00	1.09533	0.01	24.04.2003 08:35:00	1.1027	\$ 6.71
20	Buy	24.04.2003 09:00:00	1.10293	0.01	30.04.2003 01:44:00	1.1103	\$ 6.81
21	Buy	30.04.2003 02:00:00	1.11073	0.01	30.04.2003 17:43:00	1.1181	\$ 7.37
22	Buy	30.04.2003 18:00:00	1.11813	0.01	01.05.2003 16:51:00	1.1255	\$ 7.28
23	Buy	01.05.2003 17:00:00	1.12633	0.01	06.05.2003 09:55:00	1.1337	\$ 6.9
24	Buy	06.05.2003 10:00:00	1.13393	0.01	06.05.2003 20:24:00	1.1413	\$ 7.37
25	Buy	06.05.2003 21:00:00	1.14173	0.01	08.05.2003 18:52:00	1.1491	\$ 7.18
26	Buy	08.05.2003 19:00:00	1.14853	0.01	12.05.2003 00:16:00	1.1559	\$ 6.99
27	Buy	12.05.2003 01:00:00	1.15673	0.01	19.05.2003 00:01:00	1.1641	\$ 6.71
28	Buy	19.05.2003 00:01:00	1.16743	0.01	21.05.2003 01:11:00	1.1748	\$ 7.18
29	Buy	21.05.2003 02:00:00	1.17243	0.01	23.05.2003 11:01:00	1.1798	\$ 7.18
30	Buy	23.05.2003 12:00:00	1.17963	0.01	26.05.2003 17:00:00	1.187	\$ 7.09
31	Buy	26.05.2003 18:00:00	1.18563	0.01	27.05.2003 16:03:00	1.193	\$ 7.28
32	Buy	27.05.2003 17:00:00	1.18743	0.01	23.06.2003 13:07:00	1.1523	\$ -37.66
33	Buy	23.06.2003 15:00:00	1.15463	0.01	25.06.2003 18:16:00	1.162	\$ 7.18
34	Buy	25.06.2003 19:00:00	1.15983	0.01	14.07.2003 09:17:00	1.1247	\$ -36.91
35	Buy	14.07.2003 13:00:00	1.12843	0.01	21.07.2003 22:35:00	1.1358	\$ 6.71
36	Buy	21.07.2003 23:00:00	1.13553	0.01	23.07.2003 16:01:00	1.1429	\$ 7.18
37	Buy	23.07.2003 17:00:00	1.14433	0.01	25.07.2003 16:04:00	1.1517	\$ 7.18
4	Buy	24.07.2003 08:39:00	1.14983	0.02	25.07.2003 16:05:00	1.15248	\$ 5.11
5	Buy	24.07.2003 09:00:00	1.14953	0.02	25.07.2003 16:05:00	1.15248	\$ 5.71
6	Buy	24.07.2003 10:00:00	1.15123	0.02	25.07.2003 16:08:00	1.15398	\$ 5.31
38	Buy	25.07.2003 17:00:00	1.15453	0.01	01.08.2003 10:10:00	1.1194	\$ -35.79
39	Buy	01.08.2003 15:00:00	1.11813	0.01	01.08.2003 16:23:00	1.1255	\$ 7.37
40	Buy	01.08.2003 17:00:00	1.12563	0.01	04.08.2003 16:05:00	1.133	\$ 7.09
41	Buy	04.08.2003 17:00:00	1.13383	0.01	06.08.2003 05:08:00	1.1412	\$ 7.18
42	Buy	06.08.2003 06:00:00	1.14043	0.01	19.08.2003 14:07:00	1.1053	\$ -36.35
43	Buy	19.08.2003 17:00:00	1.10923	0.01	01.09.2003 00:02:00	1.099	\$ -11.45
44	Sell	01.09.2003 03:00:00	1.098	0.01	02.09.2003 08:33:00	1.09063	\$ 7.41
45	Sell	02.09.2003 09:00:00	1.0912	0.01	02.09.2003 12:19:00	1.08383	\$ 7.37
46	Sell	02.09.2003 13:00:00	1.086	0.01	03.09.2003 02:22:00	1.07863	\$ 7.41
47	Sell	03.09.2003 03:00:00	1.0779	0.01	08.09.2003 17:52:00	1.11303	\$ -34.95
13	Buy	15.09.2003 00:01:00	1.12634	0.03	15.09.2003 15:23:00	1.13	\$ 10.98
14	Buy	15.09.2003 03:00:00	1.12744	0.03	15.09.2003 17:08:00	1.1311	\$ 10.98
15	Buy	15.09.2003 10:00:00	1.12864	0.03	18.09.2003 15:18:00	1.1323	\$ 10.14
16	Buy	16.09.2003 03:00:00	1.12904	0.03	18.09.2003 15:20:00	1.1327	\$ 10.42
17	Buy	16.09.2003 08:00:00	1.13064	0.03	18.09.2003 15:25:00	1.1343	\$ 10.42
18	Buy	19.09.2003 00:01:00	1.12494	0.03	19.09.2003 10:08:00	1.1286	\$ 10.98
48	Sell	08.09.2003 21:00:00	1.1092	0.01	22.09.2003 00:01:00	1.14433	\$ -34.64
49	Sell	22.09.2003 03:00:00	1.1445	0.01	07.10.2003 10:34:00	1.17963	\$ -34.6
50	Sell	07.10.2003 14:00:00	1.1765	0.01	09.10.2003 17:38:00	1.16913	\$ 7.44
51	Sell	09.10.2003 18:00:00	1.1695	0.01	14.10.2003 03:39:00	1.16213	\$ 7.55
52	Sell	14.10.2003 04:00:00	1.1623	0.01	17.10.2003 15:49:00	1.15493	\$ 7.48
53	Sell	17.10.2003 16:00:00	1.1583	0.01	03.11.2003 00:02:00	1.15833	\$ 0.57
54	Buy	03.11.2003 05:00:00	1.15813	0.01	12.11.2003 17:41:00	1.1655	\$ 6.53
55	Buy	12.11.2003 18:00:00	1.16493	0.01	13.11.2003 14:49:00	1.1723	\$ 7.28
56	Buy	13.11.2003 15:00:00	1.17163	0.01	14.11.2003 04:59:00	1.179	\$ 7.28
57	Buy	14.11.2003 05:00:00	1.17883	0.01	18.11.2003 16:09:00	1.1862	\$ 6.99
58	Buy	18.11.2003 17:00:00	1.18913	0.01	18.11.2003 22:20:00	1.1965	\$ 7.37

59	Buy	18.11.2003 23:00:00	1.19753	0.01	02.12.2003 16:30:00	1.2049	\$ 6.06
60	Buy	02.12.2003 17:00:00	1.20853	0.01	04.12.2003 15:34:00	1.2159	\$ 7.18
61	Buy	04.12.2003 16:00:00	1.21293	0.01	08.12.2003 12:39:00	1.2203	\$ 6.99
62	Buy	08.12.2003 13:00:00	1.22103	0.01	12.12.2003 17:54:00	1.2284	\$ 6.99
63	Buy	12.12.2003 18:00:00	1.22883	0.01	16.12.2003 10:32:00	1.2362	\$ 6.99
64	Buy	16.12.2003 11:00:00	1.23503	0.01	17.12.2003 19:56:00	1.2424	\$ 7.28
65	Buy	17.12.2003 20:00:00	1.24143	0.01	29.12.2003 11:42:00	1.2488	\$ 6.24
66	Buy	29.12.2003 12:00:00	1.24873	0.01	30.12.2003 20:19:00	1.2561	\$ 7.28
67	Buy	30.12.2003 21:00:00	1.25473	0.01	31.12.2003 09:04:00	1.2621	\$ 7.28
68	Buy	31.12.2003 10:00:00	1.26163	0.01	31.12.2003 23:03:00	1.2596	\$ -2.03

Report generated by Quant Analyzer