

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

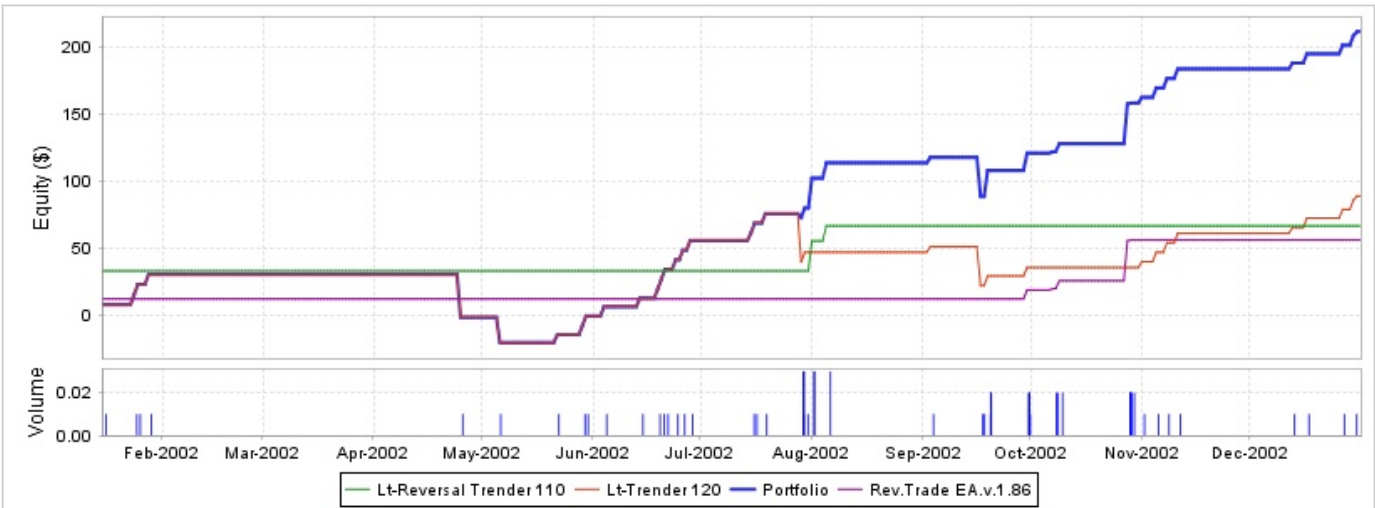
### TOTAL PROFIT

**\$ 211.69**

PROFIT IN PIPS 1590.4 PIPS  
YRLY AVG PROFIT \$ 211.69  
YRLY AVG % RET 21.17 %  
CAGR 21.17 %

# OF TRADES	57	SHARPE RATIO	0.36	PROFIT FACTOR	2.72	RETURN / DD RATIO	4.16	WINNING %	92.98 %
DRAWDOWN	\$ 50.9	% DRAWDOWN	4.94 %	DAILY AVG PROFIT	\$ 0.58	MTHLY AVG PROFIT	\$ 17.64	AVERAGE TRADE	\$ 3.71
ANNUAL% / MAX DD%	4.29	R EXPECTANCY	0.12 R	R EXP SCORE	6.86 R	SQN	2.79	SQN SCORE	0.91

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	\$ 66.7	220.2 pips	6	67.94	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 88.94	1069.2 pips	36	0.21	1.72
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 56.05	301 pips	15	1.23	5
#	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 %	\$ 800.4	\$ 66.7	\$ 7.41
S3	Lt-Trender 120	1.45	88.89 %	\$ 61.14	5.68 %	\$ 88.94	\$ 7.41	\$ 0.24
S4	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 336.3	\$ 28.03	\$ 4

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2002	30.44	0	0	-32.06	1.02	56.24	24.39	33.67	7.34	37.25	25.54	27.86	211.69

### STATS

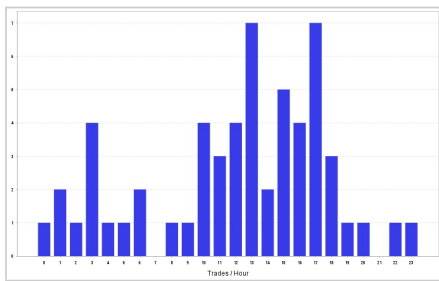
#### Strategy

Wins/Losses Ratio	13.25	Payout Ratio (Avg Win/Loss)	0.2	Average # of Bars in Trade	0
AHPR	0.34	Z-Score	-2.1	Z-Probability	98.21 %
Expectancy	3.71	Deviation	\$ 10.05	Exposure	-999999999 %
Stagnation in Days	148	Stagnation in %	40.55 %		

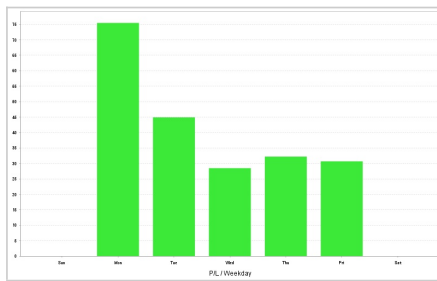
#### Trades

		# of Wins	53	# of Losses	4	# of Cancelled/Expired	0
Gross Profit	\$ 335.1	Gross Loss	\$ -123.41	Average Win	\$ 6.32	Average Loss	\$ -30.85
Largest Win	\$ 11.33	Largest Loss	\$ -36.44	Max Consec Wins	27	Max Consec Losses	2
Avg Consec Wins	13.25	Avg Consec Loss	1.33	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

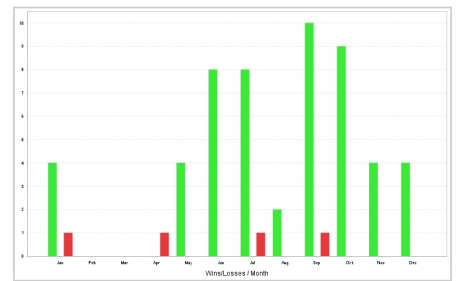
### CHARTS



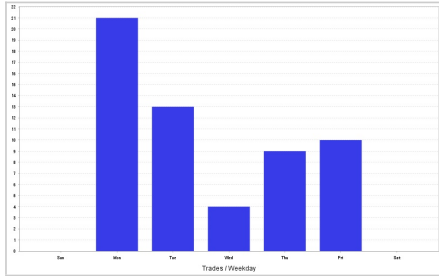
Trades by hour



P/L by weekday



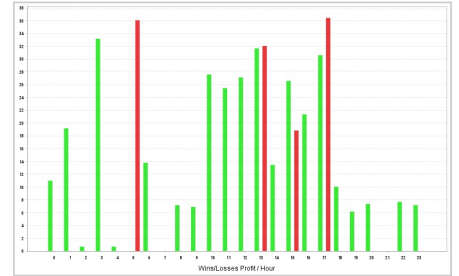
Wins/Losses by month



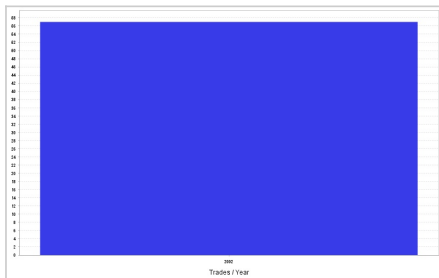
Trades by weekday



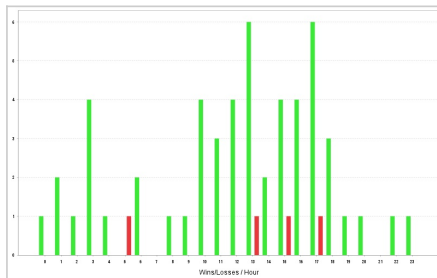
P/L by year



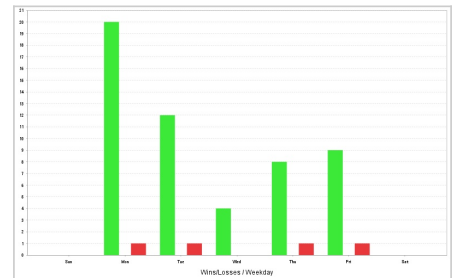
Wins/Losses Profit by hour



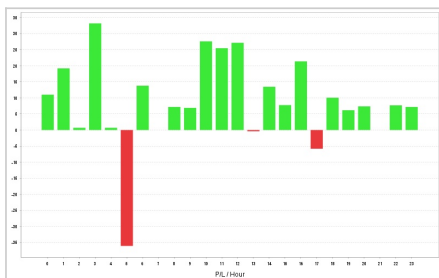
Trades by year



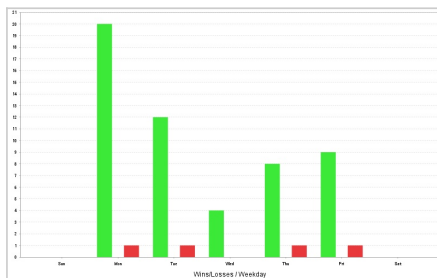
Wins/Losses by hour



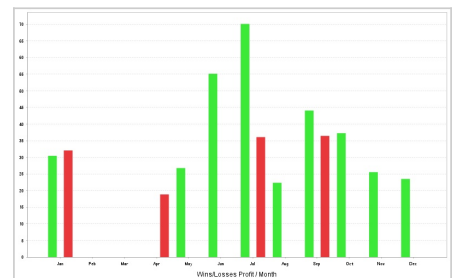
Wins/Losses by weekday



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	01.01.2002 01:06:00	0.8909	0.01	15.01.2002 21:45:00	0.88353	\$ 7.86	
2	Sell	15.01.2002 22:00:00	0.8831	0.01	24.01.2002 12:22:00	0.87573	\$ 7.69	
3	Sell	24.01.2002 13:00:00	0.8757	0.01	25.01.2002 11:28:00	0.86833	\$ 7.41	
4	Sell	25.01.2002 12:00:00	0.8687	0.01	28.01.2002 12:26:00	0.86133	\$ 7.48	
5	Sell	28.01.2002 13:00:00	0.8598	0.01	25.04.2002 09:19:00	0.89493	\$ -32.06	
6	Sell	25.04.2002 15:00:00	0.8973	0.01	06.05.2002 00:01:00	0.91653	\$ -18.84	
7	Buy	06.05.2002 03:00:00	0.91653	0.01	22.05.2002 05:37:00	0.9239	\$ 5.87	
8	Buy	22.05.2002 06:00:00	0.92443	0.01	29.05.2002 11:52:00	0.9318	\$ 6.71	
9	Buy	29.05.2002 12:00:00	0.93133	0.01	30.05.2002 08:50:00	0.9387	\$ 7.28	
10	Buy	30.05.2002 09:00:00	0.93763	0.01	04.06.2002 12:53:00	0.945	\$ 6.9	
11	Buy	04.06.2002 13:00:00	0.94483	0.01	14.06.2002 16:02:00	0.9522	\$ 6.43	
12	Buy	14.06.2002 17:00:00	0.94853	0.01	19.06.2002 10:22:00	0.9559	\$ 6.9	
13	Buy	19.06.2002 11:00:00	0.95553	0.01	20.06.2002 14:38:00	0.9629	\$ 7.28	
14	Buy	20.06.2002 15:00:00	0.96143	0.01	21.06.2002 16:23:00	0.9688	\$ 7.28	
15	Buy	21.06.2002 17:00:00	0.96943	0.01	24.06.2002 10:01:00	0.9768	\$ 7.09	
16	Buy	24.06.2002 11:00:00	0.98083	0.01	26.06.2002 07:13:00	0.9882	\$ 7.18	
17	Buy	26.06.2002 08:00:00	0.98823	0.01	28.06.2002 12:08:00	0.9956	\$ 7.18	
18	Buy	28.06.2002 13:00:00	0.99823	0.01	15.07.2002 15:39:00	1.0056	\$ 5.78	
19	Buy	15.07.2002 16:00:00	1.00483	0.01	16.07.2002 11:04:00	1.0122	\$ 7.28	
20	Buy	16.07.2002 12:00:00	1.01313	0.01	19.07.2002 04:34:00	1.0205	\$ 7.09	
1	Sell	29.07.2002 00:01:00	0.9873	0.03	29.07.2002 11:50:00	0.98363	\$ 11.01	
2	Sell	29.07.2002 03:00:00	0.9869	0.03	29.07.2002 11:51:00	0.98323	\$ 11.01	

3	Sell	29.07.2002 11:00:00	0.9859	0.03	29.07.2002 11:53:00	0.98223	\$ 11.01
21	Buy	19.07.2002 05:00:00	1.01703	0.01	29.07.2002 11:53:00	0.9819	\$ -36.07
22	Buy	29.07.2002 15:00:00	0.98203	0.01	30.07.2002 16:03:00	0.9894	\$ 7.28
4	Sell	29.07.2002 17:00:00	0.9772	0.03	01.08.2002 10:07:00	0.97353	\$ 11.33
5	Sell	01.08.2002 03:00:00	0.9766	0.03	01.08.2002 10:09:00	0.97293	\$ 11.01
6	Sell	02.08.2002 01:00:00	0.9841	0.03	05.08.2002 22:41:00	0.98043	\$ 11.33
23	Buy	30.07.2002 17:00:00	0.98693	0.01	03.09.2002 16:03:00	0.9943	\$ 4.09
24	Buy	03.09.2002 17:00:00	0.99713	0.01	17.09.2002 10:50:00	0.962	\$ -36.44
25	Buy	17.09.2002 14:00:00	0.96543	0.01	17.09.2002 22:16:00	0.9728	\$ 7.37
26	Buy	17.09.2002 23:00:00	0.97473	0.01	19.09.2002 14:35:00	0.9821	\$ 7.18
3	Buy	19.09.2002 14:00:00	0.97993	0.02	19.09.2002 15:34:00	0.98298	\$ 6.1
2	Buy	19.09.2002 13:00:00	0.98053	0.02	19.09.2002 15:46:00	0.98088	\$ 0.7
1	Buy	19.09.2002 12:00:00	0.98203	0.02	19.09.2002 19:19:00	0.98468	\$ 5.3
5	Buy	30.09.2002 03:00:00	0.98173	0.02	30.09.2002 07:17:00	0.98438	\$ 5.3
6	Buy	30.09.2002 04:00:00	0.98243	0.02	30.09.2002 07:34:00	0.98278	\$ 0.7
4	Buy	30.09.2002 02:50:00	0.98223	0.02	30.09.2002 07:44:00	0.98258	\$ 0.7
27	Buy	19.09.2002 15:00:00	0.98143	0.01	30.09.2002 15:36:00	0.9888	\$ 6.34
8	Buy	07.10.2002 16:00:00	0.98213	0.02	07.10.2002 23:41:00	0.98248	\$ 0.7
9	Buy	07.10.2002 17:00:00	0.98253	0.02	08.10.2002 07:42:00	0.98288	\$ 0.51
7	Buy	07.10.2002 15:48:00	0.98274	0.02	09.10.2002 15:53:00	0.98578	\$ 5.7
10	Buy	22.10.2002 18:31:00	0.97953	0.02	28.10.2002 16:19:00	0.98338	\$ 6.57
11	Buy	22.10.2002 19:00:00	0.97973	0.02	28.10.2002 16:19:00	0.98338	\$ 6.17
12	Buy	22.10.2002 20:00:00	0.97913	0.02	28.10.2002 16:19:00	0.98338	\$ 7.37
13	Buy	28.10.2002 16:09:00	0.97887	0.02	28.10.2002 16:19:00	0.98338	\$ 9.02
14	Buy	28.10.2002 17:00:00	0.98303	0.02	28.10.2002 17:41:00	0.98338	\$ 0.7
15	Buy	28.10.2002 18:00:00	0.98433	0.02	29.10.2002 16:19:00	0.98468	\$ 0.51
28	Buy	30.09.2002 16:00:00	0.98723	0.01	01.11.2002 12:12:00	0.9946	\$ 4.37
29	Buy	01.11.2002 13:00:00	0.99453	0.01	05.11.2002 09:15:00	1.0019	\$ 6.99
30	Buy	05.11.2002 10:00:00	1.00303	0.01	08.11.2002 09:04:00	1.0104	\$ 7.09
31	Buy	08.11.2002 10:00:00	1.00973	0.01	11.11.2002 12:39:00	1.0171	\$ 7.09
32	Buy	11.11.2002 13:00:00	1.01563	0.01	13.12.2002 09:10:00	1.023	\$ 4.37
33	Buy	13.12.2002 10:00:00	1.02313	0.01	17.12.2002 09:04:00	1.0305	\$ 6.99
34	Buy	17.12.2002 10:00:00	1.03173	0.01	27.12.2002 05:35:00	1.0391	\$ 6.43
35	Buy	27.12.2002 06:00:00	1.03923	0.01	30.12.2002 17:19:00	1.0466	\$ 7.09
36	Buy	30.12.2002 18:00:00	1.04623	0.01	31.12.2002 23:18:00	1.0493	\$ 2.98

Report generated by Quant Analyzer