

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

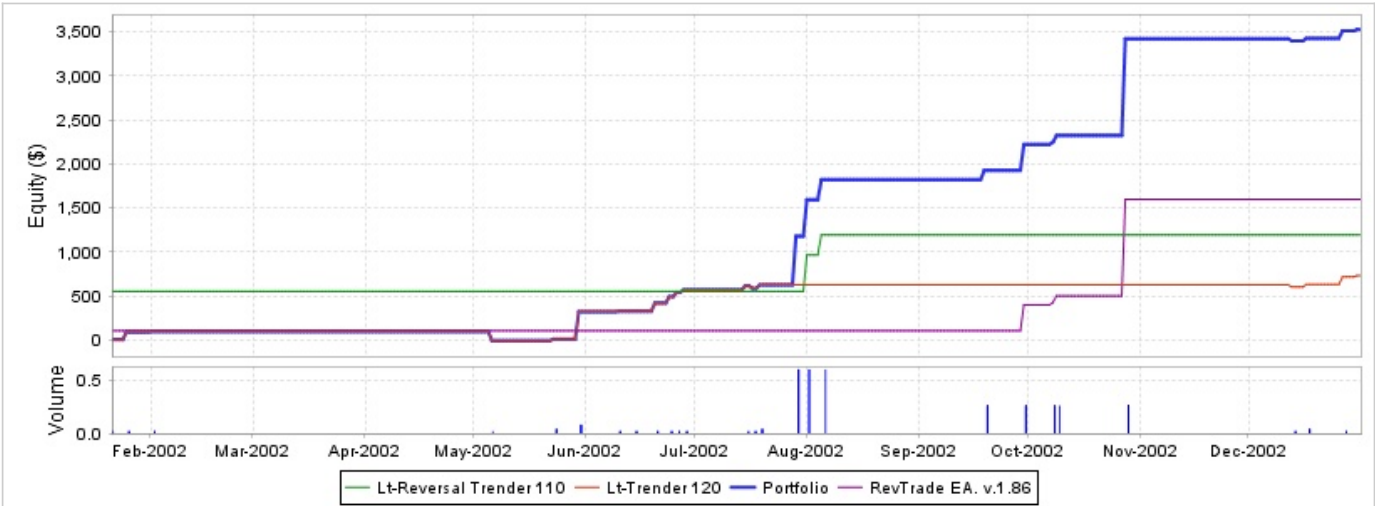
TOTAL PROFIT

\$ 3522.84

PROFIT IN PIPS 3306.6 PIPS
YRLY AVG PROFIT \$ 3521.18
YRLY AVG % RET 70.43 %
CAGR 70.46 %

# OF TRADES	85	SHARPE RATIO	0.65	PROFIT FACTOR	22.03	RETURN / DD RATIO	34.27	WINNING %	87.06 %
DRAWDOWN	\$ 102.81	% DRAWDOWN	2.02 %	DAILY AVG PROFIT	\$ 9.73	MTHLY AVG PROFIT	\$ 293.57	AVERAGE TRADE	\$ 41.45
ANNUAL% / MAX DD%	34.88	R EXPECTANCY	2.72 R	R EXP SCORE	231.2 R	SQN	6.33	SQN SCORE	4.57

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	\$ 1193.96	196.2 pips	6	5.84	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 730.76	2466.8 pips	54	0.43	5.36
S4	RevTrade EA. v.1.86	RevTrade EA. v.1.86	unknown	\$ 1598.12	643.6 pips	25	1.49	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 %	\$ 14327.52	\$ 1193.96	\$ 132.66
S3	Lt-Trender 120	7.11	79.63 %	\$ 102.81	2.02 %	\$ 730.76	\$ 60.9	\$ 2.02
S4	RevTrade EA. v.1.86	0	100 %	\$ 0	0 %	\$ 9588.72	\$ 799.06	\$ 122.93

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2002	93	4.91	0	0	224.19	248.58	608.02	641.36	399.1	1199.02	0	104.66	3522.84

STATS

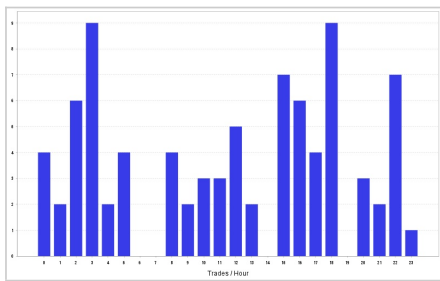
Strategy

Wins/Losses Ratio	6.73	Payout Ratio (Avg Win/Loss)	3.27	Average # of Bars in Trade	0
AHPR	0.63	Z-Score	-3.76	Z-Probability	99.99 %
Expectancy	41.45	Deviation	\$ 60.33	Exposure	-999999999 %
Stagnation in Days	123	Stagnation in %	33.7 %		

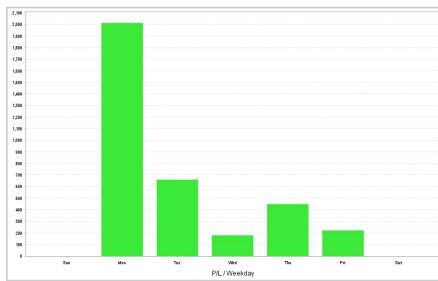
Trades

		# of Wins	74	# of Losses	11	# of Cancelled/Expired	0
Gross Profit	\$ 3690.35	Gross Loss	\$ -167.51	Average Win	\$ 49.87	Average Loss	\$ -15.23
Largest Win	\$ 228.58	Largest Loss	\$ -102.81	Max Consec Wins	34	Max Consec Losses	3
Avg Consec Wins	10.57	Avg Consec Loss	1.83	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

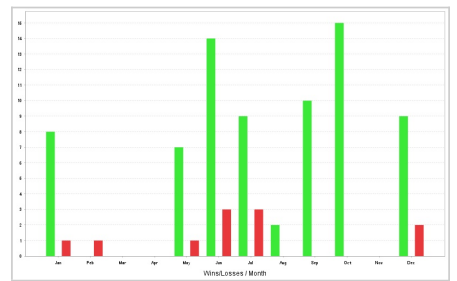
CHARTS



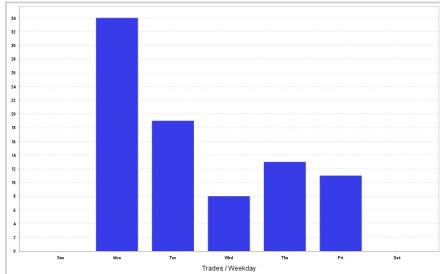
Trades by hour



P/L by weekday



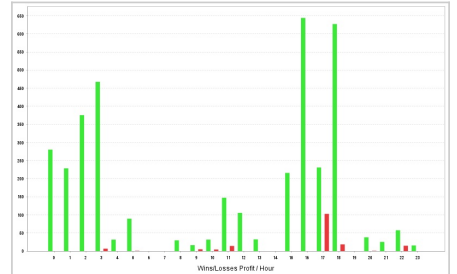
Wins/Losses by month



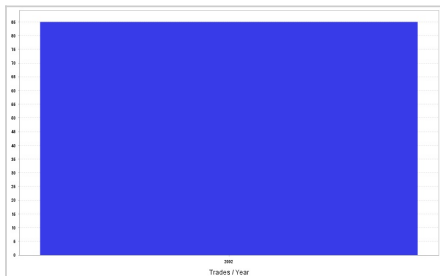
Trades by weekday



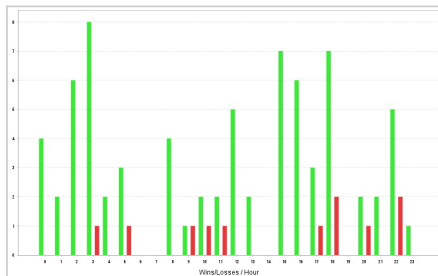
P/L by year



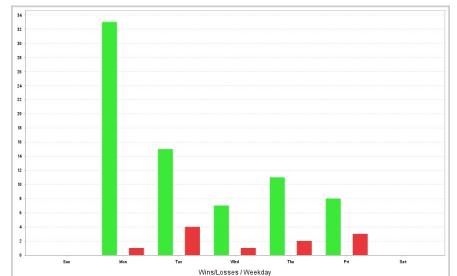
Wins/Losses Profit by hour



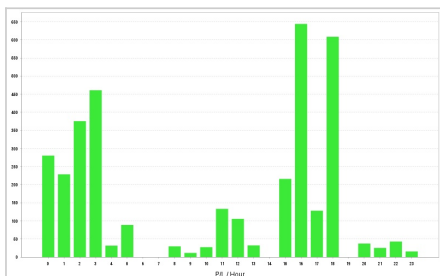
Trades by year



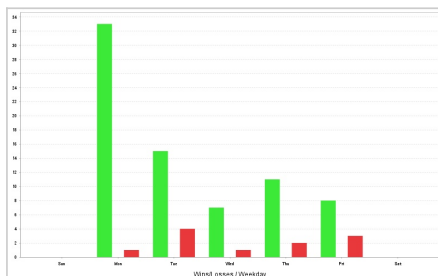
Wins/Losses by hour



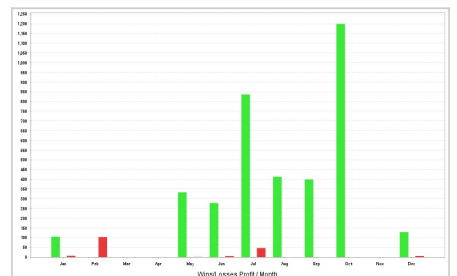
Wins/Losses by weekday



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 22:00:00	0.8896	0.02	21.01.2002 01:35:00	0.88688	\$ 7.3	
2	Sell	08.01.2002 10:00:00	0.8889	0.02	21.01.2002 01:35:00	0.88688	\$ 5.25	
3	Sell	16.01.2002 03:00:00	0.8833	0.02	21.01.2002 01:35:00	0.88688	\$ -6.69	
4	Sell	21.01.2002 05:00:00	0.886	0.02	25.01.2002 11:23:00	0.87008	\$ 32.21	
5	Sell	21.01.2002 13:00:00	0.8839	0.02	25.01.2002 11:23:00	0.87008	\$ 28.01	
6	Sell	22.01.2002 00:01:00	0.8834	0.02	25.01.2002 11:23:00	0.87008	\$ 26.92	
7	Sell	25.01.2002 17:00:00	0.8646	0.02	01.02.2002 14:00:00	0.86378	\$ 2.29	
8	Sell	28.01.2002 00:01:00	0.8645	0.02	01.02.2002 14:00:00	0.86378	\$ 1.81	
9	Sell	28.01.2002 08:00:00	0.864	0.02	01.02.2002 14:00:00	0.86378	\$ 0.81	
10	Sell	01.02.2002 17:00:00	0.8607	0.02	06.05.2002 00:01:00	0.91648	\$ -102.81	
11	Buy	06.05.2002 03:00:00	0.91648	0.04	23.05.2002 14:20:00	0.9205	\$ 10.61	
12	Buy	06.05.2002 22:00:00	0.91848	0.04	23.05.2002 14:20:00	0.9205	\$ 2.61	
13	Buy	07.05.2002 03:00:00	0.91868	0.04	23.05.2002 14:20:00	0.9205	\$ 2.13	
14	Buy	23.05.2002 18:00:00	0.92338	0.08	30.05.2002 09:42:00	0.9393	\$ 122.86	
15	Buy	28.05.2002 15:00:00	0.92578	0.08	30.05.2002 09:42:00	0.9393	\$ 106.87	
16	Buy	29.05.2002 02:00:00	0.92898	0.08	30.05.2002 09:42:00	0.9393	\$ 81.92	
17	Buy	30.05.2002 15:00:00	0.93768	0.02	10.06.2002 04:26:00	0.9415	\$ 5.87	
18	Buy	30.05.2002 20:00:00	0.94098	0.02	10.06.2002 04:26:00	0.9415	\$ -0.73	
19	Buy	04.06.2002 05:00:00	0.94138	0.02	10.06.2002 04:26:00	0.9415	\$ -0.72	
20	Buy	10.06.2002 08:00:00	0.94158	0.02	14.06.2002 17:24:00	0.9449	\$ 6.0	
21	Buy	10.06.2002 22:00:00	0.94468	0.02	14.06.2002 17:24:00	0.9449	\$ -0.2	
22	Buy	11.06.2002 10:00:00	0.94678	0.02	14.06.2002 17:24:00	0.9449	\$ -4.24	

23	Buy	17.06.2002 00:04:00	0.94518	0.02	20.06.2002 14:32:00	0.9611	\$ 31.36
24	Buy	17.06.2002 05:00:00	0.94558	0.02	20.06.2002 14:32:00	0.9611	\$ 30.56
25	Buy	18.06.2002 04:00:00	0.94608	0.02	20.06.2002 14:32:00	0.9611	\$ 29.72
26	Buy	21.06.2002 03:00:00	0.96378	0.02	24.06.2002 10:50:00	0.9797	\$ 31.36
27	Buy	21.06.2002 10:00:00	0.96628	0.02	24.06.2002 10:50:00	0.9797	\$ 26.36
28	Buy	21.06.2002 23:00:00	0.97168	0.02	24.06.2002 10:50:00	0.9797	\$ 15.56
29	Buy	24.06.2002 16:00:00	0.97878	0.02	26.06.2002 13:47:00	0.9947	\$ 31.52
30	Buy	26.06.2002 08:00:00	0.98818	0.02	26.06.2002 13:47:00	0.9947	\$ 13.04
31	Buy	26.06.2002 13:00:00	0.99258	0.02	26.06.2002 13:47:00	0.9947	\$ 4.24
32	Buy	26.06.2002 21:00:00	0.98598	0.02	28.06.2002 15:32:00	0.9917	\$ 11.12
33	Buy	27.06.2002 11:00:00	0.98608	0.02	28.06.2002 15:32:00	0.9917	\$ 11.08
34	Buy	27.06.2002 22:00:00	0.98828	0.02	28.06.2002 15:32:00	0.9917	\$ 6.68
35	Buy	28.06.2002 20:00:00	0.99048	0.02	15.07.2002 16:02:00	1.0064	\$ 29.11
36	Buy	01.07.2002 09:00:00	0.99708	0.02	15.07.2002 16:02:00	1.0064	\$ 16.39
37	Buy	16.07.2002 01:00:00	1.00428	0.02	17.07.2002 15:02:00	1.0044	\$ 0.08
38	Buy	16.07.2002 11:00:00	1.01138	0.02	17.07.2002 15:02:00	1.0044	\$ -14.12
39	Buy	16.07.2002 22:00:00	1.01158	0.02	17.07.2002 15:02:00	1.0044	\$ -14.52
40	Buy	17.07.2002 18:00:00	1.00808	0.04	19.07.2002 11:13:00	1.0135	\$ 21.04
41	Buy	18.07.2002 21:00:00	1.00988	0.04	19.07.2002 11:13:00	1.0135	\$ 14.16
42	Buy	19.07.2002 03:00:00	1.01268	0.04	19.07.2002 11:13:00	1.0135	\$ 3.28
1	Sell	29.07.2002 00:01:00	0.9873	0.6	29.07.2002 11:50:00	0.98363	\$ 220.2
2	Sell	29.07.2002 03:00:00	0.9869	0.6	29.07.2002 11:50:00	0.98363	\$ 196.2
3	Sell	29.07.2002 11:00:00	0.9859	0.6	29.07.2002 11:50:00	0.98363	\$ 136.2
4	Sell	29.07.2002 17:00:00	0.9772	0.6	01.08.2002 10:07:00	0.97353	\$ 228.58
5	Sell	01.08.2002 03:00:00	0.9766	0.6	01.08.2002 10:07:00	0.97353	\$ 184.2
6	Sell	02.08.2002 01:00:00	0.9841	0.6	05.08.2002 22:41:00	0.98043	\$ 228.58
4	Buy	19.09.2002 12:03:00	0.98132	0.26	19.09.2002 15:40:00	0.98167	\$ 9.1
5	Buy	19.09.2002 12:04:00	0.98112	0.26	19.09.2002 15:42:00	0.98147	\$ 9.1
2	Buy	19.09.2002 12:01:00	0.98182	0.26	19.09.2002 17:45:00	0.98217	\$ 9.1
3	Buy	19.09.2002 12:02:00	0.98162	0.26	19.09.2002 18:02:00	0.98197	\$ 9.1
1	Buy	19.09.2002 12:00:00	0.98202	0.26	19.09.2002 19:19:00	0.98468	\$ 69.16
7	Buy	30.09.2002 02:51:00	0.98162	0.26	30.09.2002 07:17:00	0.98438	\$ 71.76
8	Buy	30.09.2002 02:52:00	0.98172	0.26	30.09.2002 07:17:00	0.98438	\$ 69.16
10	Buy	30.09.2002 02:54:00	0.98162	0.26	30.09.2002 07:17:00	0.98438	\$ 71.76
9	Buy	30.09.2002 02:53:00	0.98182	0.26	30.09.2002 07:24:00	0.98458	\$ 71.76
6	Buy	30.09.2002 02:50:00	0.98222	0.26	30.09.2002 07:44:00	0.98257	\$ 9.1
12	Buy	07.10.2002 15:49:00	0.98242	0.26	08.10.2002 07:42:00	0.98277	\$ 7.01
13	Buy	07.10.2002 15:50:00	0.98242	0.26	08.10.2002 07:42:00	0.98277	\$ 7.01
14	Buy	07.10.2002 15:51:00	0.98242	0.26	08.10.2002 07:42:00	0.98277	\$ 7.01
15	Buy	07.10.2002 15:52:00	0.98232	0.26	08.10.2002 07:43:00	0.98267	\$ 7.01
11	Buy	07.10.2002 15:48:00	0.98273	0.26	09.10.2002 15:53:00	0.98578	\$ 75.12
16	Buy	22.10.2002 18:31:00	0.97952	0.26	28.10.2002 16:19:00	0.98338	\$ 87.82
17	Buy	22.10.2002 18:32:00	0.97902	0.26	28.10.2002 16:19:00	0.98338	\$ 100.82
18	Buy	22.10.2002 18:33:00	0.97912	0.26	28.10.2002 16:19:00	0.98338	\$ 98.22
19	Buy	22.10.2002 18:34:00	0.97902	0.26	28.10.2002 16:19:00	0.98338	\$ 100.82
20	Buy	22.10.2002 18:35:00	0.97922	0.26	28.10.2002 16:19:00	0.98338	\$ 95.62
21	Buy	28.10.2002 16:09:00	0.97886	0.26	28.10.2002 16:19:00	0.98338	\$ 117.52
22	Buy	28.10.2002 16:10:00	0.97842	0.26	28.10.2002 16:19:00	0.98338	\$ 128.96
23	Buy	28.10.2002 16:11:00	0.97862	0.26	28.10.2002 16:19:00	0.98338	\$ 123.76
24	Buy	28.10.2002 16:12:00	0.97872	0.26	28.10.2002 16:19:00	0.98338	\$ 121.16
25	Buy	28.10.2002 16:13:00	0.97872	0.26	28.10.2002 16:19:00	0.98338	\$ 121.16
43	Buy	19.07.2002 18:00:00	1.01578	0.02	13.12.2002 18:54:00	1.0187	\$ -17.8
44	Buy	12.12.2002 18:00:00	1.01898	0.02	13.12.2002 18:54:00	1.0187	\$ -0.72
45	Buy	13.12.2002 09:00:00	1.02118	0.02	13.12.2002 18:54:00	1.0187	\$ -4.96
46	Buy	13.12.2002 22:00:00	1.02298	0.04	17.12.2002 17:32:00	1.026	\$ 10.79
47	Buy	16.12.2002 08:00:00	1.02348	0.04	17.12.2002 17:32:00	1.026	\$ 9.76
48	Buy	16.12.2002 20:00:00	1.02368	0.04	17.12.2002 17:32:00	1.026	\$ 8.96
49	Buy	17.12.2002 22:00:00	1.02858	0.02	27.12.2002 21:05:00	1.0445	\$ 30.23
50	Buy	25.12.2002 03:00:00	1.03038	0.02	27.12.2002 21:05:00	1.0445	\$ 27.92
51	Buy	25.12.2002 05:00:00	1.03098	0.02	27.12.2002 21:05:00	1.0445	\$ 26.72

54	Buy	31.12.2002 17:00:00	1.04928	0.02	31.12.2002 23:18:00	1.0493	\$ 0.04
53	Buy	31.12.2002 04:00:00	1.04838	0.02	31.12.2002 23:18:00	1.0493	\$ 1.84
52	Buy	30.12.2002 03:00:00	1.04328	0.02	31.12.2002 23:18:00	1.0493	\$ 11.88

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