

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

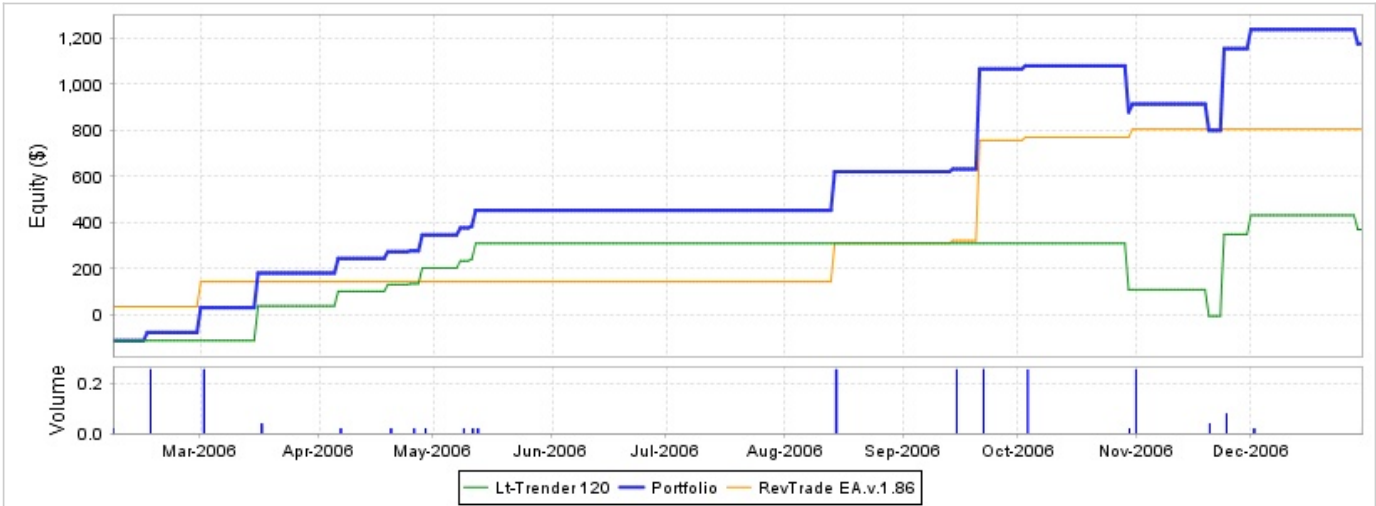
TOTAL PROFIT

\$ 1174.93

PROFIT IN PIPS 1329.7 PIPS
YRLY AVG PROFIT \$ 1175.59
YRLY AVG % RET 23.51 %
CAGR 23.5 %

# OF TRADES	71	SHARPE RATIO	0.43	PROFIT FACTOR	3.39	RETURN / DD RATIO	4.2	WINNING %	80.28 %
DRAWDOWN	\$ 279.92	% DRAWDOWN	4.6 %	DAILY AVG PROFIT	\$ 3.26	MTHLY AVG PROFIT	\$ 97.91	AVERAGE TRADE	\$ 16.55
ANNUAL% / MAX DD%	5.11	R EXPECTANCY	0.47 R	R EXP SCORE	33.45 R	SQN	3.53	SQN SCORE	1.78

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	\$ 369.6	926.7 pips	41	0.21	1.75
S3	RevTrade EA.v.1.86	RevTrade EA.v.1.86	unknown	\$ 805.33	403 pips	30	0.9	5
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Trender 120	1.17	65.85 %	\$ 315.16	5.94 %	\$ 369.96	\$ 30.8	\$ 1.03
S3	RevTrade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 2415.99	\$ 201.33	\$ 17.13

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2006	0	-76.84	257.92	164.75	107.01	0	0	167.7	445.42	-152.07	239.82	21.22	1174.93

STATS

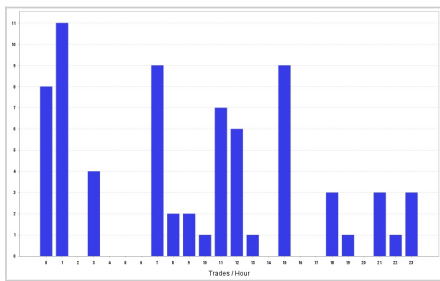
Strategy

Wins/Losses Ratio	4.07	Payout Ratio (Avg Win/Loss)	0.83	Average # of Bars in Trade	0
AHPR	0.3	Z-Score	-4.94	Z-Probability	100 %
Expectancy	16.55	Deviation	\$ 39.48	Exposure	-999999999 %
Stagnation in Days	53	Stagnation in %	14.64 %		

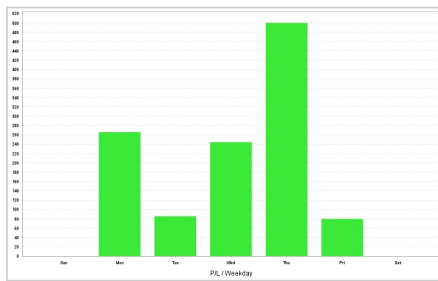
Trades

		# of Wins	57	# of Losses	14	# of Cancelled/Expired	0
Gross Profit	\$ 1667	Gross Loss	\$ -492.07	Average Win	\$ 29.25	Average Loss	\$ -35.15
Largest Win	\$ 124.39	Largest Loss	\$ -70.3	Max Consec Wins	21	Max Consec Losses	3
Avg Consec Wins	11.4	Avg Consec Loss	2.33	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

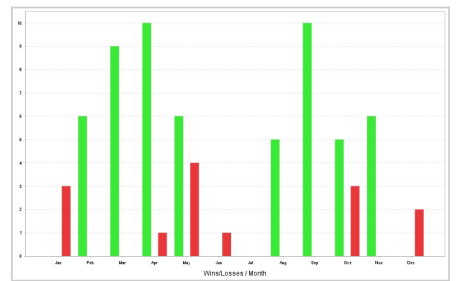
CHARTS



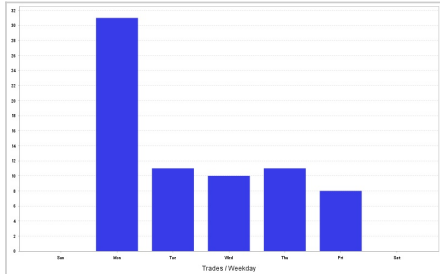
Trades by hour



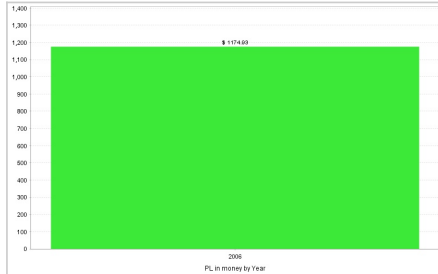
P/L by weekday



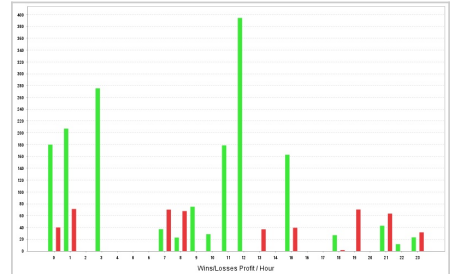
Wins/Losses by month



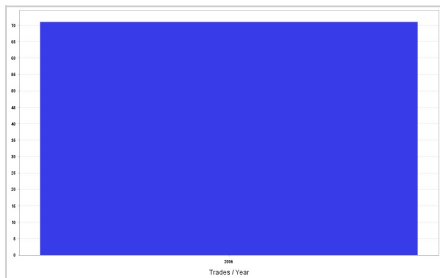
Trades by weekday



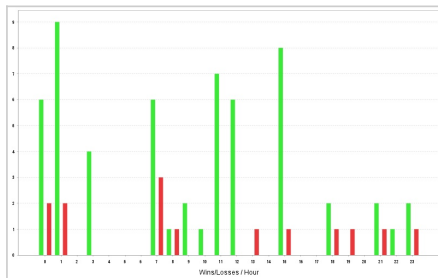
P/L by year



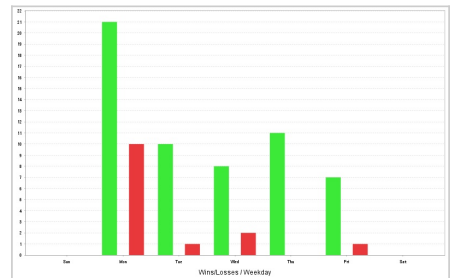
Wins/Losses Profit by hour



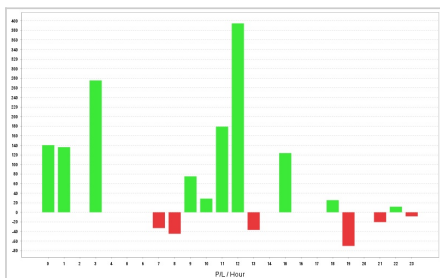
Trades by year



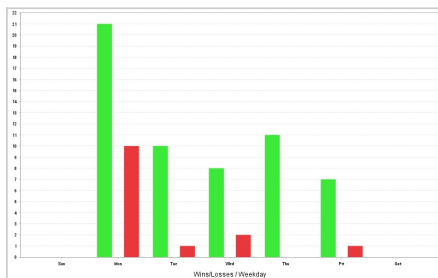
Wins/Losses by hour



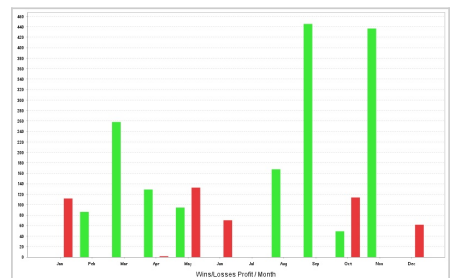
Wins/Losses by weekday



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	02.01.2006 01:00:00	1.1839	0.02	06.02.2006 00:01:00	1.20343	\$ -35.8	
3	Sell	03.01.2006 00:01:00	1.1822	0.02	06.02.2006 00:01:00	1.20343	\$ -39.29	
2	Sell	02.01.2006 13:00:00	1.1834	0.02	06.02.2006 00:01:00	1.20343	\$ -36.8	
3	Buy	14.02.2006 07:18:00	1.19213	0.26	15.02.2006 15:03:00	1.19248	\$ 7.01	
5	Buy	14.02.2006 07:20:00	1.19203	0.26	15.02.2006 15:04:00	1.19238	\$ 7.01	
2	Buy	14.02.2006 07:17:00	1.19233	0.26	15.02.2006 15:26:00	1.19268	\$ 7.01	
4	Buy	14.02.2006 07:19:00	1.19193	0.26	15.02.2006 15:41:00	1.19228	\$ 7.01	
1	Buy	14.02.2006 07:16:00	1.19273	0.26	15.02.2006 16:28:00	1.19308	\$ 7.01	
7	Buy	01.03.2006 01:40:00	1.19483	0.26	01.03.2006 14:52:00	1.19518	\$ 9.1	
9	Buy	01.03.2006 01:42:00	1.19483	0.26	01.03.2006 14:52:00	1.19518	\$ 9.1	
10	Buy	01.03.2006 01:43:00	1.19483	0.26	01.03.2006 14:52:00	1.19518	\$ 9.1	
8	Buy	01.03.2006 01:41:00	1.19463	0.26	01.03.2006 15:26:00	1.19738	\$ 71.5	
6	Buy	01.03.2006 01:39:00	1.19523	0.26	01.03.2006 15:38:00	1.19558	\$ 9.1	
4	Buy	06.02.2006 01:00:00	1.20293	0.04	16.03.2006 18:34:00	1.2188	\$ 51.26	
5	Buy	03.03.2006 15:00:00	1.20393	0.04	16.03.2006 18:34:00	1.2188	\$ 55.3	
6	Buy	06.03.2006 09:00:00	1.20713	0.04	16.03.2006 18:34:00	1.2188	\$ 43.46	
7	Buy	17.03.2006 10:00:00	1.21703	0.02	06.04.2006 10:59:00	1.2329	\$ 28.52	
8	Buy	17.03.2006 18:00:00	1.21983	0.02	06.04.2006 10:59:00	1.2329	\$ 22.92	
9	Buy	04.04.2006 21:00:00	1.22693	0.02	06.04.2006 10:59:00	1.2329	\$ 11.62	
10	Buy	06.04.2006 22:00:00	1.22323	0.02	19.04.2006 15:01:00	1.2301	\$ 11.65	
11	Buy	18.04.2006 01:00:00	1.22543	0.02	19.04.2006 15:01:00	1.2301	\$ 9.18	
12	Buy	18.04.2006 12:00:00	1.22583	0.02	19.04.2006 15:01:00	1.2301	\$ 8.38	

13	Buy	19.04.2006 18:00:00	1.23423	0.02	25.04.2006 16:23:00	1.2367	\$ 3.98
14	Buy	20.04.2006 11:00:00	1.23553	0.02	25.04.2006 16:23:00	1.2367	\$ 1.54
15	Buy	24.04.2006 18:00:00	1.23743	0.02	25.04.2006 16:23:00	1.2367	\$ -1.62
16	Buy	25.04.2006 21:00:00	1.24313	0.02	28.04.2006 16:54:00	1.259	\$ 31.26
17	Buy	27.04.2006 03:00:00	1.24643	0.02	28.04.2006 16:54:00	1.259	\$ 24.98
18	Buy	28.04.2006 00:01:00	1.25283	0.02	28.04.2006 16:54:00	1.259	\$ 12.34
19	Buy	28.04.2006 23:00:00	1.26363	0.02	08.05.2006 15:57:00	1.2715	\$ 14.13
20	Buy	04.05.2006 03:00:00	1.26383	0.02	08.05.2006 15:57:00	1.2715	\$ 14.7
21	Buy	05.05.2006 07:00:00	1.27023	0.02	08.05.2006 15:57:00	1.2715	\$ 2.06
22	Buy	08.05.2006 23:00:00	1.27133	0.02	11.05.2006 01:33:00	1.2761	\$ 9.06
23	Buy	10.05.2006 00:01:00	1.27633	0.02	11.05.2006 01:33:00	1.2761	\$ -0.62
24	Buy	10.05.2006 07:00:00	1.27653	0.02	11.05.2006 01:33:00	1.2761	\$ -1.02
25	Buy	11.05.2006 09:00:00	1.27323	0.02	12.05.2006 09:27:00	1.2891	\$ 31.58
26	Buy	11.05.2006 15:00:00	1.27433	0.02	12.05.2006 09:27:00	1.2891	\$ 29.38
27	Buy	12.05.2006 01:00:00	1.28523	0.02	12.05.2006 09:27:00	1.2891	\$ 7.74
12	Buy	14.08.2006 00:37:00	1.27273	0.26	14.08.2006 02:08:00	1.27308	\$ 9.1
13	Buy	14.08.2006 00:38:00	1.27253	0.26	14.08.2006 02:09:00	1.27288	\$ 9.1
14	Buy	14.08.2006 00:39:00	1.27313	0.26	14.08.2006 06:12:00	1.27348	\$ 9.1
11	Buy	14.08.2006 00:36:00	1.27293	0.26	14.08.2006 06:48:00	1.27558	\$ 68.9
15	Buy	14.08.2006 00:40:00	1.27283	0.26	14.08.2006 06:48:00	1.27558	\$ 71.5
19	Buy	11.09.2006 11:53:00	1.27363	0.26	14.09.2006 17:17:00	1.27398	\$ 2.83
18	Buy	11.09.2006 11:52:00	1.27333	0.26	14.09.2006 17:18:00	1.27368	\$ 2.83
16	Buy	11.09.2006 11:50:00	1.27323	0.26	14.09.2006 17:38:00	1.27358	\$ 2.83
17	Buy	11.09.2006 11:51:00	1.27303	0.26	14.09.2006 17:39:00	1.27338	\$ 2.83
21	Buy	21.09.2006 12:18:00	1.27323	0.26	21.09.2006 18:03:00	1.27608	\$ 74.1
22	Buy	21.09.2006 12:19:00	1.27303	0.26	21.09.2006 18:03:00	1.27608	\$ 79.3
23	Buy	21.09.2006 12:20:00	1.27313	0.26	21.09.2006 18:03:00	1.27608	\$ 76.7
24	Buy	21.09.2006 12:21:00	1.27313	0.26	21.09.2006 18:03:00	1.27608	\$ 76.7
25	Buy	21.09.2006 12:22:00	1.27303	0.26	21.09.2006 18:03:00	1.27608	\$ 79.3
20	Buy	11.09.2006 11:54:00	1.27393	0.26	21.09.2006 18:06:00	1.27658	\$ 48.0
26	Buy	02.10.2006 15:53:00	1.27449	0.26	03.10.2006 09:00:00	1.27484	\$ 7.01
30	Buy	02.10.2006 15:57:00	1.27443	0.26	03.10.2006 09:00:00	1.27478	\$ 7.01
28	Buy	12.05.2006 21:00:00	1.29093	0.02	30.10.2006 00:00:00	1.273	\$ -63.36
30	Buy	05.06.2006 19:00:00	1.29633	0.02	30.10.2006 00:00:00	1.273	\$ -70.3
29	Buy	15.05.2006 08:00:00	1.29333	0.02	30.10.2006 00:00:00	1.273	\$ -67.67
29	Buy	02.10.2006 15:56:00	1.27453	0.26	31.10.2006 16:29:00	1.27718	\$ 8.28
27	Buy	02.10.2006 15:54:00	1.27483	0.26	31.10.2006 16:31:00	1.27758	\$ 10.88
28	Buy	02.10.2006 15:55:00	1.27463	0.26	31.10.2006 16:31:00	1.27758	\$ 16.08
31	Sell	30.10.2006 01:00:00	1.2728	0.04	20.11.2006 00:00:00	1.28263	\$ -35.41
33	Sell	30.10.2006 15:00:00	1.2718	0.04	20.11.2006 00:00:00	1.28263	\$ -39.41
32	Sell	30.10.2006 07:00:00	1.2719	0.04	20.11.2006 00:00:00	1.28263	\$ -39.01
34	Buy	20.11.2006 03:02:00	1.28353	0.08	24.11.2006 09:26:00	1.2994	\$ 124.39
35	Buy	20.11.2006 11:00:00	1.28433	0.08	24.11.2006 09:26:00	1.2994	\$ 117.99
36	Buy	22.11.2006 03:00:00	1.28533	0.08	24.11.2006 09:26:00	1.2994	\$ 111.27
37	Buy	27.11.2006 01:00:00	1.31553	0.02	01.12.2006 16:09:00	1.3314	\$ 31.1
38	Buy	28.11.2006 15:00:00	1.31663	0.02	01.12.2006 16:09:00	1.3314	\$ 29.06
39	Buy	29.11.2006 08:00:00	1.31983	0.02	01.12.2006 16:09:00	1.3314	\$ 22.82
41	Buy	04.12.2006 23:00:00	1.33423	0.02	29.12.2006 22:46:00	1.3204	\$ -31.68
40	Buy	04.12.2006 07:00:00	1.33343	0.02	29.12.2006 22:46:00	1.3204	\$ -30.08

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