

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

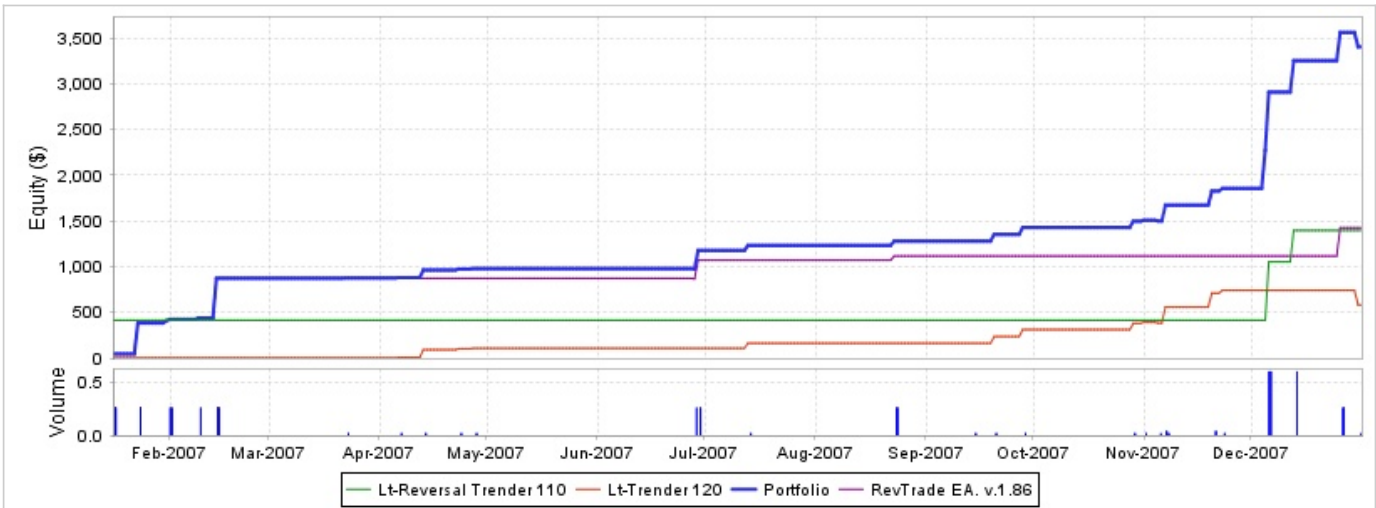
TOTAL PROFIT

\$ 3403.7

PROFIT IN PIPS 3622.8 PIPS
YRLY AVG PROFIT \$ 3402.3
YRLY AVG % RET 68.04 %
CAGR 68.07 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
97	0.67	17.12	21.43	85.57 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 158.85	1.86 %	\$ 9.35	\$ 283.64	\$ 35.09
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
36.6	2.33 R	225.62 R	6.09	5.73

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	\$ 1396.68	224.4 pips	7	4.38	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 581.78	2802 pips	50	0.49	4
S4	RevTrade EA. v.1.86	RevTrade EA. v.1.86	unknown	\$ 1425.24	596.4 pips	40	0.96	83.86
#	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 %	\$ 16760.16	\$ 1396.68	\$ 116.39
S3	Lt-Trender 120	3.66	82 %	\$ 158.85	2.77 %	\$ 582.25	\$ 48.48	\$ 1.6
S4	RevTrade EA. v.1.86	138.1	87.5 %	\$ 10.32	0.19 %	\$ 4275.72	\$ 356.31	\$ 64.78

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2007	410.02	462.27	2.96	104.57	0	198.31	55.9	45.5	147.86	69.68	359.66	1546.97	3403.7

STATS

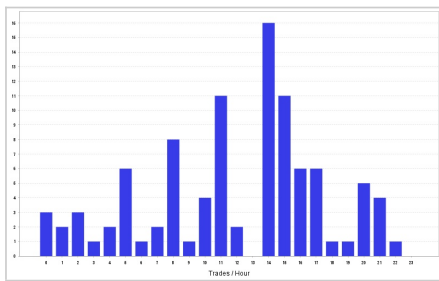
Strategy

Wins/Losses Ratio	5.93	Payout Ratio (Avg Win/Loss)	2.89	Average # of Bars in Trade	0
AHPR	0.54	Z-Score	-3.95	Z-Probability	100 %
Expectancy	35.09	Deviation	\$ 56.71	Exposure	-999999999 %
Stagnation in Days	67	Stagnation in %	19.14 %		

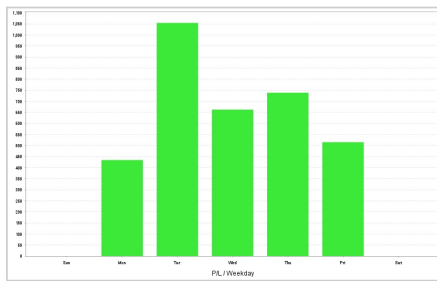
Trades

		# of Wins	83	# of Losses	14	# of Cancelled/Expired	0
Gross Profit	\$ 3614.79	Gross Loss	\$ -211.09	Average Win	\$ 43.55	Average Loss	\$ -15.08
Largest Win	\$ 236.75	Largest Loss	\$ -53.99	Max Consec Wins	18	Max Consec Losses	3
Avg Consec Wins	10.38	Avg Consec Loss	1.75	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

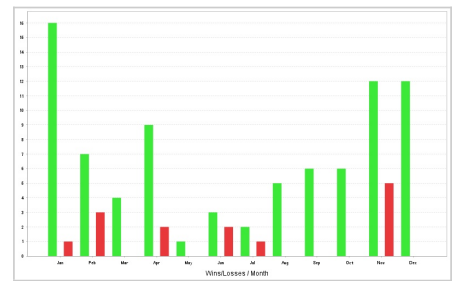
CHARTS



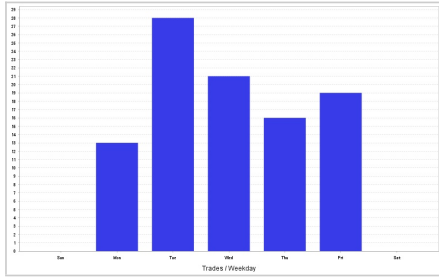
Trades by hour



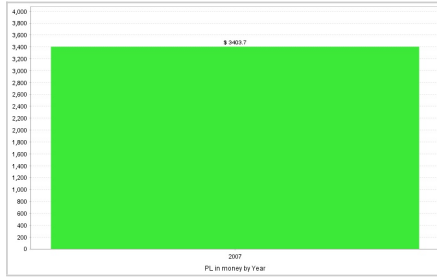
P/L by weekday



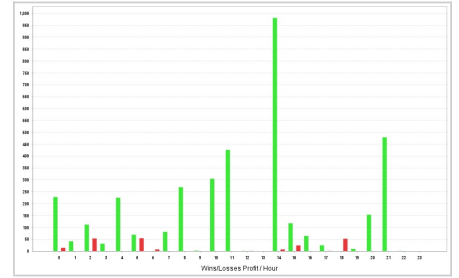
Wins/Losses by month



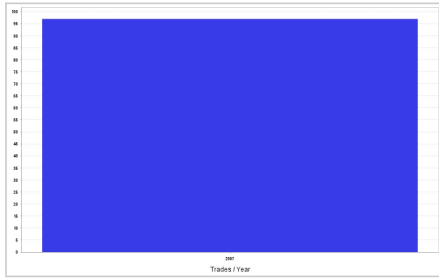
Trades by weekday



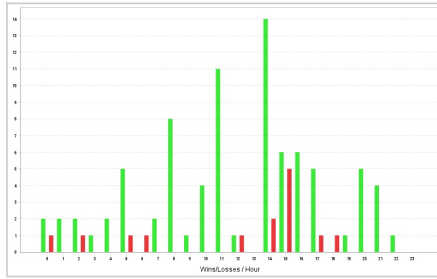
P/L by year



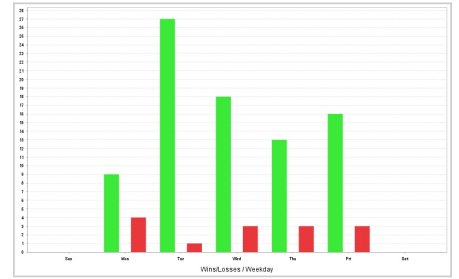
Wins/Losses Profit by hour



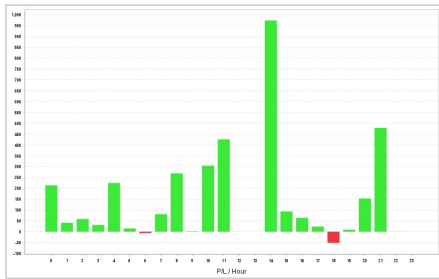
Trades by year



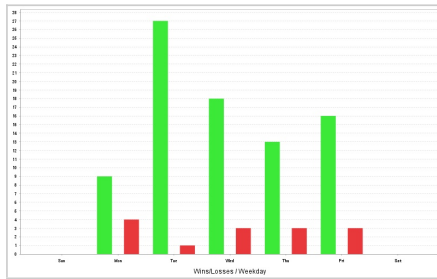
Wins/Losses by hour



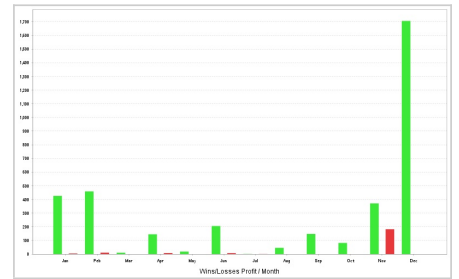
Wins/Losses by weekday



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	16.01.2007 08:07:00	1.29662	0.26	16.01.2007 13:03:00	1.29697	\$ 9.1	
4	Buy	16.01.2007 08:10:00	1.29652	0.26	16.01.2007 13:03:00	1.29687	\$ 9.1	
3	Buy	16.01.2007 08:09:00	1.29642	0.26	16.01.2007 13:08:00	1.29677	\$ 9.1	
2	Buy	16.01.2007 08:08:00	1.29632	0.26	16.01.2007 13:12:00	1.29667	\$ 9.1	
5	Buy	16.01.2007 08:11:00	1.29622	0.26	16.01.2007 13:30:00	1.29657	\$ 9.1	
10	Buy	23.01.2007 11:06:00	1.30002	0.26	23.01.2007 11:58:00	1.30037	\$ 9.1	
6	Buy	23.01.2007 11:02:00	1.29944	0.26	23.01.2007 13:03:00	1.30268	\$ 84.24	
7	Buy	23.01.2007 11:03:00	1.29952	0.26	23.01.2007 13:03:00	1.30268	\$ 82.16	
8	Buy	23.01.2007 11:04:00	1.29952	0.26	23.01.2007 13:03:00	1.30268	\$ 82.16	
9	Buy	23.01.2007 11:05:00	1.29962	0.26	23.01.2007 13:03:00	1.30268	\$ 79.56	
13	Buy	31.01.2007 16:46:00	1.30122	0.26	31.01.2007 20:41:00	1.30157	\$ 9.1	
15	Buy	31.01.2007 16:48:00	1.30122	0.26	31.01.2007 20:41:00	1.30157	\$ 9.1	
14	Buy	31.01.2007 16:47:00	1.30112	0.26	31.01.2007 20:41:00	1.30147	\$ 9.1	
12	Buy	31.01.2007 16:45:00	1.30142	0.26	01.02.2007 08:15:00	1.30177	\$ 7.01	
11	Buy	31.01.2007 16:44:00	1.30086	0.26	01.02.2007 08:28:00	1.30121	\$ 7.01	
18	Buy	08.02.2007 15:19:00	1.30252	0.26	09.02.2007 08:28:00	1.30287	\$ 7.01	
19	Buy	08.02.2007 15:20:00	1.30252	0.26	09.02.2007 08:28:00	1.30287	\$ 7.01	
16	Buy	08.02.2007 15:17:00	1.30286	0.26	14.02.2007 05:45:00	1.30321	\$ -3.44	
17	Buy	08.02.2007 15:18:00	1.30282	0.26	14.02.2007 05:45:00	1.30317	\$ -3.44	
20	Buy	08.02.2007 15:21:00	1.30262	0.26	14.02.2007 05:45:00	1.30297	\$ -3.44	
21	Buy	13.02.2007 14:40:00	1.30422	0.26	14.02.2007 08:42:00	1.30748	\$ 82.67	
22	Buy	13.02.2007 14:41:00	1.30432	0.26	14.02.2007 08:42:00	1.30748	\$ 80.07	

23	Buy	13.02.2007 14:42:00	1.30392	0.26	14.02.2007 08:42:00	1.30748	\$ 90.47
24	Buy	13.02.2007 14:43:00	1.30392	0.26	14.02.2007 08:42:00	1.30748	\$ 90.47
25	Buy	13.02.2007 14:44:00	1.30352	0.26	14.02.2007 08:42:00	1.30748	\$ 100.87
1	Buy	02.01.2007 09:00:00	1.32628	0.02	22.03.2007 17:32:00	1.3335	\$ 1.74
2	Buy	02.01.2007 15:00:00	1.32918	0.02	22.03.2007 17:32:00	1.3335	\$ -4.06
3	Buy	16.03.2007 08:00:00	1.33038	0.02	22.03.2007 17:32:00	1.3335	\$ 5.28
4	Buy	22.03.2007 21:00:00	1.33378	0.02	06.04.2007 16:12:00	1.3364	\$ 2.83
5	Buy	27.03.2007 17:00:00	1.33488	0.02	06.04.2007 16:12:00	1.3364	\$ 1.43
6	Buy	27.03.2007 22:00:00	1.33538	0.02	06.04.2007 16:12:00	1.3364	\$ 0.43
7	Buy	06.04.2007 20:03:00	1.33798	0.02	13.04.2007 12:02:00	1.3538	\$ 30.51
8	Buy	10.04.2007 03:00:00	1.33808	0.02	13.04.2007 12:02:00	1.3538	\$ 30.96
9	Buy	10.04.2007 14:00:00	1.34238	0.02	13.04.2007 12:02:00	1.3538	\$ 22.36
10	Buy	13.04.2007 17:00:00	1.35128	0.02	23.04.2007 10:25:00	1.3561	\$ 8.03
11	Buy	13.04.2007 20:00:00	1.35358	0.02	23.04.2007 10:25:00	1.3561	\$ 3.43
12	Buy	16.04.2007 12:00:00	1.35578	0.02	23.04.2007 10:25:00	1.3561	\$ -0.49
13	Buy	23.04.2007 17:00:00	1.35668	0.02	27.04.2007 17:16:00	1.3606	\$ 7.2
14	Buy	24.04.2007 00:01:00	1.35798	0.02	27.04.2007 17:16:00	1.3606	\$ 4.76
15	Buy	25.04.2007 06:01:00	1.36388	0.02	27.04.2007 17:16:00	1.3606	\$ -6.88
26	Buy	22.06.2007 14:50:00	1.34607	0.26	28.06.2007 08:40:00	1.34642	\$ -3.44
27	Buy	22.06.2007 14:51:00	1.34602	0.26	28.06.2007 08:40:00	1.34637	\$ -3.44
28	Buy	22.06.2007 14:52:00	1.34622	0.26	29.06.2007 12:05:00	1.34968	\$ 75.33
29	Buy	22.06.2007 14:53:00	1.34642	0.26	29.06.2007 12:05:00	1.34968	\$ 70.13
30	Buy	22.06.2007 14:54:00	1.34682	0.26	29.06.2007 12:05:00	1.34968	\$ 59.73
16	Buy	27.04.2007 21:00:00	1.36428	0.02	13.07.2007 14:37:00	1.3801	\$ 19.26
17	Buy	30.04.2007 05:01:00	1.36498	0.02	13.07.2007 14:37:00	1.3801	\$ 18.34
18	Buy	01.05.2007 01:00:00	1.36508	0.02	13.07.2007 14:37:00	1.3801	\$ 18.3
31	Buy	23.08.2007 11:31:00	1.35664	0.26	23.08.2007 14:19:00	1.35699	\$ 9.1
32	Buy	23.08.2007 11:32:00	1.35672	0.26	23.08.2007 14:19:00	1.35707	\$ 9.1
34	Buy	23.08.2007 11:35:00	1.35642	0.26	23.08.2007 14:19:00	1.35677	\$ 9.1
35	Buy	23.08.2007 11:36:00	1.35632	0.26	23.08.2007 14:39:00	1.35667	\$ 9.1
33	Buy	23.08.2007 11:33:00	1.35612	0.26	23.08.2007 14:39:00	1.35647	\$ 9.1
19	Buy	13.07.2007 15:00:00	1.37978	0.02	14.09.2007 15:20:00	1.3851	\$ 0.51
20	Buy	16.07.2007 12:01:00	1.37998	0.02	14.09.2007 15:20:00	1.3851	\$ 0.59
21	Buy	18.07.2007 17:00:00	1.38078	0.02	14.09.2007 15:20:00	1.3851	\$ -0.69
22	Buy	14.09.2007 20:00:00	1.38788	0.02	20.09.2007 09:13:00	1.4037	\$ 30.68
23	Buy	18.09.2007 20:00:00	1.38888	0.02	20.09.2007 09:13:00	1.4037	\$ 29.32
24	Buy	19.09.2007 05:00:00	1.39778	0.02	20.09.2007 09:13:00	1.4037	\$ 11.68
25	Buy	20.09.2007 15:00:00	1.40388	0.02	28.09.2007 14:51:00	1.4197	\$ 30.35
26	Buy	21.09.2007 01:00:00	1.40768	0.02	28.09.2007 14:51:00	1.4197	\$ 22.91
27	Buy	21.09.2007 16:00:00	1.40788	0.02	28.09.2007 14:51:00	1.4197	\$ 22.51
28	Buy	01.10.2007 07:00:00	1.42618	0.02	29.10.2007 06:12:00	1.442	\$ 27.14
29	Buy	19.10.2007 05:00:00	1.42948	0.02	29.10.2007 06:12:00	1.442	\$ 23.43
30	Buy	22.10.2007 08:00:00	1.43188	0.02	29.10.2007 06:12:00	1.442	\$ 19.11
31	Buy	29.10.2007 17:00:00	1.44028	0.02	01.11.2007 09:15:00	1.4428	\$ 4.56
32	Buy	30.10.2007 05:00:00	1.44068	0.02	01.11.2007 09:15:00	1.4428	\$ 3.92
33	Buy	30.10.2007 10:00:00	1.44098	0.02	01.11.2007 09:15:00	1.4428	\$ 3.32
34	Buy	01.11.2007 17:00:00	1.44338	0.02	05.11.2007 11:49:00	1.4452	\$ 3.0
35	Buy	05.11.2007 00:00:00	1.45198	0.02	05.11.2007 11:49:00	1.4452	\$ -13.56
36	Buy	05.11.2007 15:00:00	1.44758	0.04	07.11.2007 03:28:00	1.4634	\$ 62.64
37	Buy	06.11.2007 02:00:00	1.44818	0.04	07.11.2007 03:28:00	1.4634	\$ 60.56
38	Buy	06.11.2007 07:00:00	1.44988	0.04	07.11.2007 03:28:00	1.4634	\$ 53.76
39	Buy	07.11.2007 04:00:00	1.46158	0.02	07.11.2007 17:10:00	1.4653	\$ 7.44
40	Buy	07.11.2007 10:00:00	1.46508	0.02	07.11.2007 17:10:00	1.4653	\$ 0.44
41	Buy	07.11.2007 15:00:00	1.46998	0.02	07.11.2007 17:10:00	1.4653	\$ -9.36
42	Buy	07.11.2007 20:00:00	1.46738	0.04	20.11.2007 22:16:00	1.4832	\$ 59.1
43	Buy	09.11.2007 02:01:00	1.46958	0.04	20.11.2007 22:16:00	1.4832	\$ 50.94
44	Buy	09.11.2007 11:00:00	1.47158	0.04	20.11.2007 22:16:00	1.4832	\$ 42.94
45	Buy	21.11.2007 05:00:00	1.48318	0.02	23.11.2007 09:13:00	1.4891	\$ 11.52
46	Buy	21.11.2007 15:00:00	1.48418	0.02	23.11.2007 09:13:00	1.4891	\$ 9.52
47	Buy	21.11.2007 19:00:00	1.48448	0.02	23.11.2007 09:13:00	1.4891	\$ 8.92

1	Sell	03.12.2007 00:01:00	1.4648	0.6	05.12.2007 20:18:00	1.46118	\$ 222.79
2	Sell	03.12.2007 10:00:00	1.4643	0.6	05.12.2007 20:18:00	1.46118	\$ 192.79
3	Sell	05.12.2007 21:00:00	1.4615	0.6	06.12.2007 03:23:00	1.45788	\$ 219.99
4	Sell	06.12.2007 04:00:00	1.4594	0.6	06.12.2007 09:08:00	1.45578	\$ 217.2
5	Sell	06.12.2007 08:00:00	1.4591	0.6	06.12.2007 09:08:00	1.45578	\$ 199.2
6	Sell	06.12.2007 21:00:00	1.4631	0.6	13.12.2007 16:38:00	1.45948	\$ 236.75
7	Sell	07.12.2007 10:00:00	1.461	0.6	13.12.2007 16:38:00	1.45948	\$ 107.96
36	Buy	26.12.2007 14:02:00	1.44552	0.26	26.12.2007 14:21:00	1.44587	\$ 9.1
37	Buy	26.12.2007 14:03:00	1.44542	0.26	26.12.2007 15:46:00	1.44838	\$ 76.96
38	Buy	26.12.2007 14:04:00	1.44652	0.26	26.12.2007 16:23:00	1.44928	\$ 71.76
39	Buy	26.12.2007 14:05:00	1.44682	0.26	26.12.2007 16:29:00	1.44988	\$ 79.56
40	Buy	26.12.2007 14:06:00	1.44732	0.26	26.12.2007 16:59:00	1.45008	\$ 71.76
50	Buy	26.11.2007 05:00:00	1.48368	0.02	31.12.2007 17:47:00	1.4595	\$ -53.99
49	Buy	26.11.2007 02:00:00	1.48318	0.02	31.12.2007 17:47:00	1.4595	\$ -52.99
48	Buy	23.11.2007 18:00:00	1.48238	0.02	31.12.2007 17:47:00	1.4595	\$ -51.87

Report generated by Quant Analyzer