

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

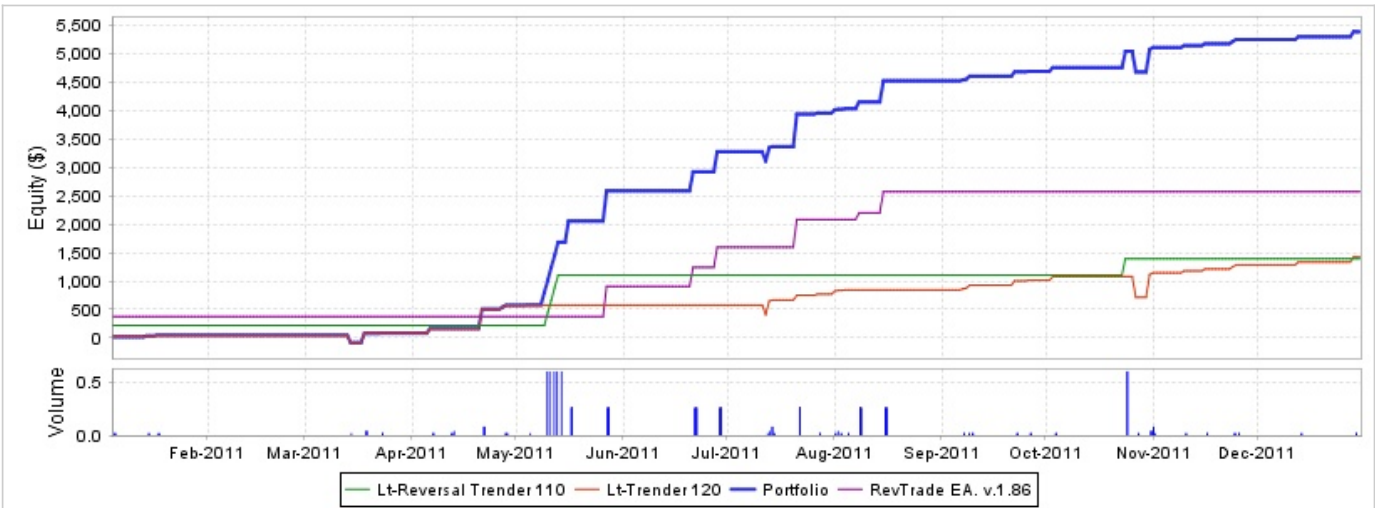
TOTAL PROFIT

\$ 5389.03

PROFIT IN PIPS 4291 PIPS
YRLY AVG PROFIT \$ 5387.41
YRLY AVG % RET 107.75 %
CAGR 107.78 %

# OF TRADES	133	SHARPE RATIO	0.6	PROFIT FACTOR	8.33	RETURN / DD RATIO	14.79	WINNING %	89.47 %
DRAWDOWN	\$ 364.42	% DRAWDOWN	3.63 %	DAILY AVG PROFIT	\$ 14.93	MTHLY AVG PROFIT	\$ 449.09	AVERAGE TRADE	\$ 40.52
ANNUAL% / MAX DD%	29.69	R EXPECTANCY	0.77 R	R EXP SCORE	102.58 R	SQN	7.27	SQN SCORE	5.39

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	\$ 1393.74	239.4 pips	7	3.97	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 1421.03	3061.5 pips	91	0.31	2.93
S4	RevTrade EA. v.1.86	RevTrade EA. v.1.86	unknown	\$ 2574.26	990.1 pips	35	2.27	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 %	\$ 8362.44	\$ 696.87	\$ 92.92
S3	Lt-Trender 120	3.9	84.62 %	\$ 364.42	6 %	\$ 1420.41	\$ 118.42	\$ 3.94
S4	RevTrade EA. v.1.86	0	100 %	\$ 0	0 %	\$ 10299.98	\$ 858.09	\$ 286.03

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2011	45.31	0	36.22	492.75	2014.28	690.56	680.31	565.96	167.78	388.07	170.68	137.11	5389.03

STATS

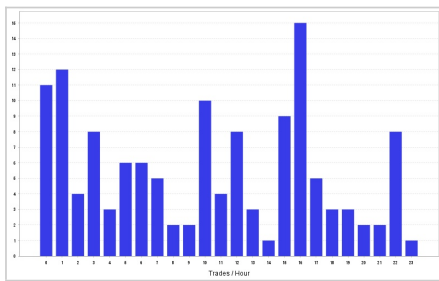
Strategy

Wins/Losses Ratio	8.5	Payout Ratio (Avg Win/Loss)	0.98	Average # of Bars in Trade	0
AHPR	0.56	Z-Score	-3.53	Z-Probability	99.98 %
Expectancy	40.52	Deviation	\$ 64.31	Exposure	-999999999 %
Stagnation in Days	61	Stagnation in %	16.85 %		

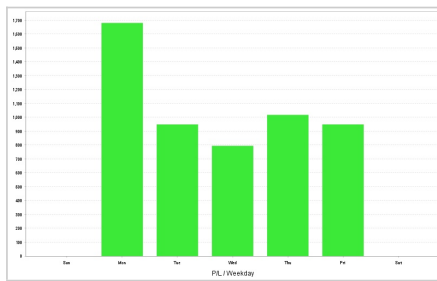
Trades

		# of Wins	119	# of Losses	14	# of Cancelled/Expired	0
Gross Profit	\$ 6124.37	Gross Loss	\$ -735.34	Average Win	\$ 51.47	Average Loss	\$ -52.52
Largest Win	\$ 222.99	Largest Loss	\$ -191.17	Max Consec Wins	34	Max Consec Losses	3
Avg Consec Wins	11.9	Avg Consec Loss	1.56	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

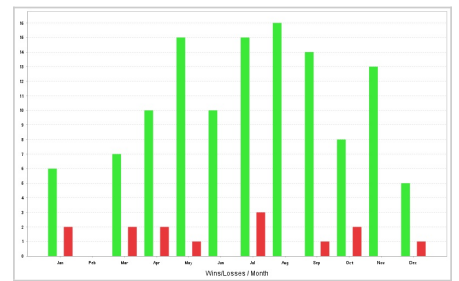
CHARTS



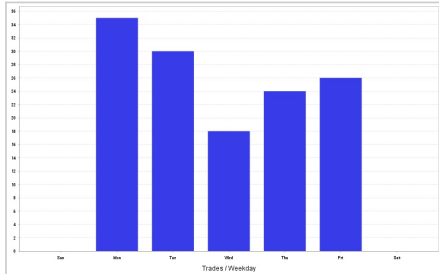
Trades by hour



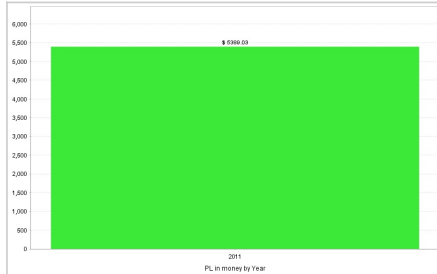
P/L by weekday



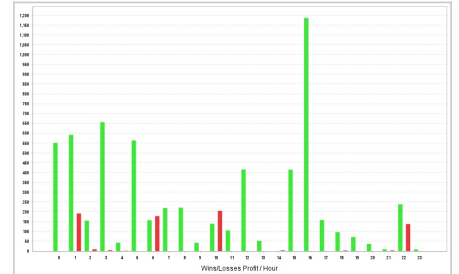
Wins/Losses by month



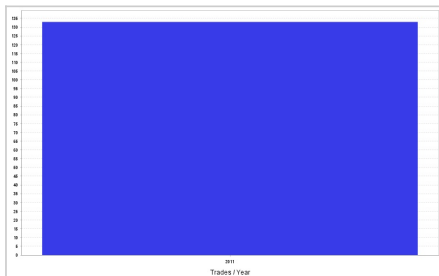
Trades by weekday



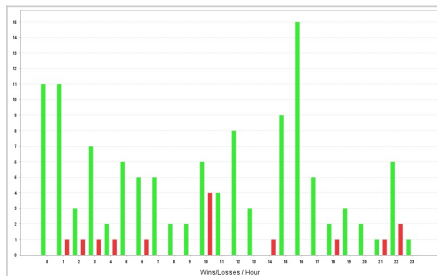
P/L by year



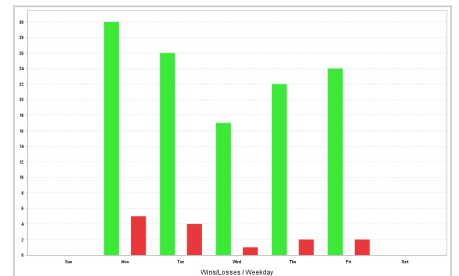
Wins/Losses Profit by hour



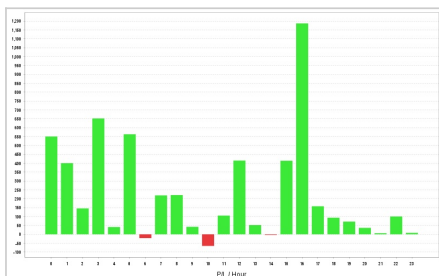
Trades by year



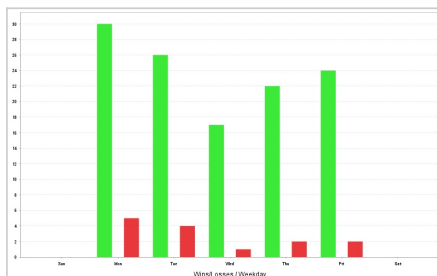
Wins/Losses by hour



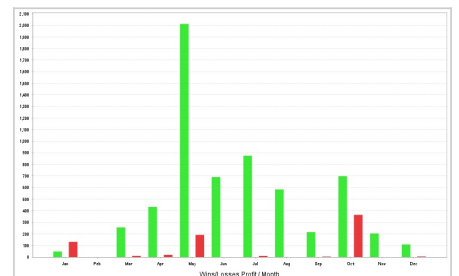
Wins/Losses by weekday



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	03.01.2011 07:00:00	1.32984	0.02	04.01.2011 16:08:00	1.3358	\$ 11.76	
2	Buy	03.01.2011 12:00:00	1.33212	0.02	04.01.2011 16:08:00	1.3358	\$ 7.2	
3	Buy	03.01.2011 18:00:00	1.33712	0.02	04.01.2011 16:08:00	1.3358	\$ -2.8	
4	Buy	04.01.2011 20:00:00	1.33226	0.02	14.01.2011 10:46:00	1.33812	\$ 10.11	
5	Buy	14.01.2011 06:00:00	1.33472	0.02	14.01.2011 10:46:00	1.33812	\$ 6.8	
6	Buy	14.01.2011 15:00:00	1.33641	0.02	17.01.2011 00:00:00	1.33704	\$ 0.78	
7	Sell	17.01.2011 01:00:00	1.33783	0.02	17.01.2011 12:56:00	1.3321	\$ 11.46	
8	Sell	17.01.2011 22:00:00	1.32844	0.02	14.03.2011 00:00:00	1.39519	\$ -128.29	
9	Buy	14.03.2011 07:00:00	1.39304	0.04	18.03.2011 09:01:00	1.40892	\$ 62.23	
10	Buy	14.03.2011 11:00:00	1.39536	0.04	18.03.2011 09:01:00	1.40892	\$ 52.95	
11	Buy	14.03.2011 16:00:00	1.39657	0.04	18.03.2011 09:01:00	1.40892	\$ 48.11	
12	Buy	18.03.2011 12:00:00	1.41108	0.02	23.03.2011 00:38:00	1.41729	\$ 11.62	
13	Buy	21.03.2011 04:00:00	1.41783	0.02	23.03.2011 00:38:00	1.41729	\$ -1.4	
14	Buy	22.03.2011 02:00:00	1.42171	0.02	23.03.2011 00:38:00	1.41729	\$ -9.0	
15	Buy	23.03.2011 05:00:00	1.41784	0.02	06.04.2011 16:46:00	1.43372	\$ 29.51	
16	Buy	24.03.2011 16:00:00	1.41992	0.02	06.04.2011 16:46:00	1.43372	\$ 25.51	
17	Buy	31.03.2011 20:00:00	1.42025	0.02	06.04.2011 16:46:00	1.43372	\$ 25.98	
18	Buy	06.04.2011 17:00:00	1.43468	0.02	12.04.2011 02:26:00	1.44119	\$ 12.06	
19	Buy	08.04.2011 22:00:00	1.44553	0.02	12.04.2011 02:26:00	1.44119	\$ -9.32	
20	Buy	11.04.2011 10:00:00	1.44611	0.02	12.04.2011 02:26:00	1.44119	\$ -10.0	
21	Buy	12.04.2011 10:00:00	1.44263	0.04	12.04.2011 17:27:00	1.44433	\$ 6.8	
22	Buy	13.04.2011 01:00:00	1.44768	0.08	21.04.2011 09:32:00	1.46356	\$ 121.89	

23	Buy	13.04.2011 07:00:00	1.44784	0.08	21.04.2011 09:32:00	1.46356	\$ 120.61
24	Buy	13.04.2011 17:00:00	1.45031	0.08	21.04.2011 09:32:00	1.46356	\$ 100.85
25	Buy	22.04.2011 02:00:00	1.45594	0.02	27.04.2011 16:50:00	1.46369	\$ 14.7
26	Buy	22.04.2011 07:00:00	1.45722	0.02	27.04.2011 16:50:00	1.46369	\$ 12.14
27	Buy	25.04.2011 22:00:00	1.45832	0.02	27.04.2011 16:50:00	1.46369	\$ 10.42
28	Buy	27.04.2011 19:00:00	1.46871	0.02	28.04.2011 03:10:00	1.48459	\$ 31.6
29	Buy	28.04.2011 12:00:00	1.48481	0.02	04.05.2011 17:18:00	1.48635	\$ 2.12
1	Sell	09.05.2011 00:00:00	1.43656	0.6	09.05.2011 14:50:00	1.43289	\$ 220.2
2	Sell	10.05.2011 03:00:00	1.43305	0.6	10.05.2011 07:25:00	1.42938	\$ 220.2
3	Sell	10.05.2011 16:00:00	1.43444	0.6	11.05.2011 15:29:00	1.43077	\$ 222.99
4	Sell	12.05.2011 08:00:00	1.41962	0.6	12.05.2011 11:46:00	1.41595	\$ 220.2
5	Sell	12.05.2011 12:00:00	1.41519	0.6	13.05.2011 18:07:00	1.41152	\$ 222.99
1	Buy	16.05.2011 15:35:00	1.41795	0.26	16.05.2011 16:08:00	1.42084	\$ 75.14
2	Buy	16.05.2011 15:36:00	1.41807	0.26	16.05.2011 16:08:00	1.42084	\$ 72.02
3	Buy	16.05.2011 15:37:00	1.4177	0.26	16.05.2011 16:08:00	1.42084	\$ 81.64
4	Buy	16.05.2011 15:38:00	1.41802	0.26	16.05.2011 16:08:00	1.42084	\$ 73.32
5	Buy	16.05.2011 15:39:00	1.41837	0.26	16.05.2011 16:09:00	1.42107	\$ 70.2
6	Buy	27.05.2011 05:11:00	1.42175	0.26	27.05.2011 05:26:00	1.42442	\$ 69.42
7	Buy	27.05.2011 05:12:00	1.42259	0.26	27.05.2011 05:35:00	1.42671	\$ 107.12
8	Buy	27.05.2011 05:13:00	1.4222	0.26	27.05.2011 05:35:00	1.42671	\$ 117.26
9	Buy	27.05.2011 05:14:00	1.42209	0.26	27.05.2011 05:35:00	1.42671	\$ 120.12
10	Buy	27.05.2011 05:15:00	1.42212	0.26	27.05.2011 05:35:00	1.42671	\$ 119.34
11	Buy	21.06.2011 01:36:00	1.43577	0.26	21.06.2011 01:59:00	1.43612	\$ 9.1
12	Buy	21.06.2011 01:37:00	1.43709	0.26	21.06.2011 17:39:00	1.43998	\$ 75.14
14	Buy	21.06.2011 01:39:00	1.43707	0.26	21.06.2011 17:39:00	1.43998	\$ 75.66
15	Buy	21.06.2011 01:40:00	1.43695	0.26	21.06.2011 17:39:00	1.43998	\$ 78.78
13	Buy	21.06.2011 01:38:00	1.43764	0.26	21.06.2011 18:19:00	1.44141	\$ 98.02
16	Buy	28.06.2011 16:18:00	1.43649	0.26	28.06.2011 16:47:00	1.43926	\$ 72.02
17	Buy	28.06.2011 16:19:00	1.43654	0.26	28.06.2011 16:47:00	1.43926	\$ 70.72
18	Buy	28.06.2011 16:20:00	1.43658	0.26	28.06.2011 16:47:00	1.43926	\$ 69.68
19	Buy	28.06.2011 16:21:00	1.43658	0.26	28.06.2011 16:47:00	1.43926	\$ 69.68
20	Buy	28.06.2011 16:22:00	1.4365	0.26	28.06.2011 16:47:00	1.43926	\$ 71.76
30	Buy	05.05.2011 01:00:00	1.48302	0.02	12.07.2011 08:21:00	1.3929	\$ -191.17
31	Buy	12.07.2011 12:00:00	1.39198	0.04	12.07.2011 21:45:00	1.39778	\$ 23.2
32	Buy	13.07.2011 02:00:00	1.39901	0.08	13.07.2011 16:33:00	1.41489	\$ 127.04
33	Buy	13.07.2011 06:00:00	1.40094	0.08	13.07.2011 16:33:00	1.41489	\$ 111.6
34	Buy	13.07.2011 17:00:00	1.4161	0.02	14.07.2011 05:38:00	1.42058	\$ 8.8
35	Buy	13.07.2011 23:00:00	1.41643	0.02	14.07.2011 05:38:00	1.42058	\$ 8.14
21	Buy	21.07.2011 16:09:00	1.43491	0.26	21.07.2011 16:23:00	1.43868	\$ 98.02
22	Buy	21.07.2011 16:10:00	1.43518	0.26	21.07.2011 16:23:00	1.43868	\$ 91.0
23	Buy	21.07.2011 16:11:00	1.43496	0.26	21.07.2011 16:23:00	1.43868	\$ 96.72
24	Buy	21.07.2011 16:12:00	1.43474	0.26	21.07.2011 16:23:00	1.43868	\$ 102.44
25	Buy	21.07.2011 16:13:00	1.43483	0.26	21.07.2011 16:23:00	1.43868	\$ 100.1
36	Buy	14.07.2011 11:00:00	1.42331	0.02	21.07.2011 16:26:00	1.43919	\$ 30.63
37	Buy	14.07.2011 15:00:00	1.42349	0.02	21.07.2011 16:26:00	1.43919	\$ 30.27
38	Buy	21.07.2011 01:00:00	1.42687	0.02	21.07.2011 16:26:00	1.43919	\$ 24.64
39	Buy	22.07.2011 07:00:00	1.43952	0.02	27.07.2011 12:32:00	1.446	\$ 12.16
40	Buy	22.07.2011 13:00:00	1.44057	0.02	27.07.2011 12:32:00	1.446	\$ 10.06
41	Buy	26.07.2011 14:00:00	1.44759	0.02	27.07.2011 12:32:00	1.446	\$ -3.34
42	Buy	27.07.2011 21:00:00	1.43723	0.02	01.08.2011 00:00:00	1.43607	\$ -3.12
43	Buy	28.07.2011 10:00:00	1.4375	0.02	01.08.2011 00:00:00	1.43607	\$ -3.5
44	Sell	01.08.2011 01:00:00	1.43613	0.04	01.08.2011 16:59:00	1.42025	\$ 63.52
45	Sell	02.08.2011 00:00:00	1.42535	0.02	02.08.2011 14:58:00	1.42272	\$ 5.26
46	Sell	02.08.2011 06:00:00	1.42486	0.02	02.08.2011 14:58:00	1.42272	\$ 4.28
47	Sell	02.08.2011 18:00:00	1.42307	0.02	04.08.2011 17:33:00	1.4187	\$ 8.93
48	Sell	03.08.2011 00:00:00	1.41903	0.02	04.08.2011 17:33:00	1.4187	\$ 0.75
29	Buy	08.08.2011 00:03:00	1.43417	0.26	08.08.2011 03:18:00	1.43729	\$ 81.12
28	Buy	08.08.2011 00:02:00	1.43559	0.26	08.08.2011 03:22:00	1.43594	\$ 9.1
30	Buy	08.08.2011 00:04:00	1.4354	0.26	08.08.2011 03:23:00	1.43575	\$ 9.1
27	Buy	08.08.2011 00:01:00	1.43572	0.26	08.08.2011 08:29:00	1.43607	\$ 9.1

26	Buy	08.08.2011 00:00:00	1.43717	0.26	08.08.2011 09:14:00	1.43752	\$ 9.1
31	Buy	15.08.2011 03:14:00	1.43139	0.26	15.08.2011 14:42:00	1.4344	\$ 78.26
32	Buy	15.08.2011 03:15:00	1.43143	0.26	15.08.2011 14:42:00	1.4344	\$ 77.22
33	Buy	15.08.2011 03:16:00	1.43147	0.26	15.08.2011 14:42:00	1.4344	\$ 76.18
34	Buy	15.08.2011 03:17:00	1.43174	0.26	15.08.2011 14:42:00	1.4344	\$ 69.16
35	Buy	15.08.2011 03:18:00	1.43165	0.26	15.08.2011 14:42:00	1.4344	\$ 71.5
49	Sell	05.08.2011 09:00:00	1.40894	0.02	07.09.2011 02:30:00	1.40495	\$ 11.05
50	Sell	06.09.2011 00:00:00	1.40637	0.02	07.09.2011 02:30:00	1.40495	\$ 2.93
51	Sell	06.09.2011 06:00:00	1.40601	0.02	07.09.2011 02:30:00	1.40495	\$ 2.21
52	Sell	07.09.2011 11:00:00	1.40569	0.02	08.09.2011 14:44:00	1.40213	\$ 7.21
53	Sell	08.09.2011 12:00:00	1.40546	0.02	08.09.2011 14:44:00	1.40213	\$ 6.66
54	Sell	09.09.2011 06:00:00	1.3913	0.02	09.09.2011 14:27:00	1.37542	\$ 31.76
55	Sell	09.09.2011 10:00:00	1.38526	0.02	09.09.2011 14:27:00	1.37542	\$ 19.68
56	Sell	09.09.2011 15:00:00	1.37077	0.02	09.09.2011 18:11:00	1.37034	\$ 0.86
57	Sell	12.09.2011 17:00:00	1.36067	0.02	22.09.2011 12:39:00	1.34479	\$ 32.69
58	Sell	13.09.2011 10:00:00	1.35859	0.02	22.09.2011 12:39:00	1.34479	\$ 28.44
59	Sell	22.09.2011 11:00:00	1.35207	0.02	22.09.2011 12:39:00	1.34479	\$ 14.56
60	Sell	22.09.2011 22:00:00	1.34736	0.02	26.09.2011 10:00:00	1.34386	\$ 7.37
61	Sell	23.09.2011 19:00:00	1.34694	0.02	26.09.2011 10:00:00	1.34386	\$ 6.44
62	Sell	26.09.2011 03:00:00	1.34182	0.02	26.09.2011 10:00:00	1.34386	\$ -4.08
63	Sell	26.09.2011 16:00:00	1.34455	0.02	03.10.2011 16:48:00	1.32867	\$ 32.41
64	Sell	30.09.2011 22:00:00	1.33945	0.02	03.10.2011 16:48:00	1.32867	\$ 21.84
65	Sell	03.10.2011 04:00:00	1.334	0.02	03.10.2011 16:48:00	1.32867	\$ 10.66
6	Buy	17.10.2011 00:00:00	1.38795	0.6	24.10.2011 07:57:00	1.39162	\$ 186.43
7	Buy	21.10.2011 22:00:00	1.3897	0.6	24.10.2011 07:57:00	1.39162	\$ 100.73
66	Sell	04.10.2011 06:00:00	1.31968	0.02	27.10.2011 15:08:00	1.4098	\$ -178.1
67	Sell	04.10.2011 10:00:00	1.31557	0.02	27.10.2011 15:08:00	1.4098	\$ -186.32
68	Sell	27.10.2011 22:00:00	1.41841	0.04	31.10.2011 05:28:00	1.40253	\$ 64.26
69	Sell	28.10.2011 03:00:00	1.41824	0.04	31.10.2011 05:28:00	1.40253	\$ 63.4
70	Sell	28.10.2011 10:00:00	1.417	0.04	31.10.2011 05:28:00	1.40253	\$ 58.44
71	Sell	31.10.2011 12:00:00	1.39975	0.08	31.10.2011 21:45:00	1.38387	\$ 127.04
72	Sell	31.10.2011 18:00:00	1.39478	0.08	31.10.2011 21:45:00	1.38387	\$ 87.28
73	Sell	01.11.2011 04:00:00	1.38457	0.02	01.11.2011 10:28:00	1.36869	\$ 31.76
74	Sell	02.11.2011 01:00:00	1.36615	0.02	10.11.2011 08:00:00	1.35027	\$ 32.5
75	Sell	10.11.2011 08:00:00	1.3505	0.02	10.11.2011 08:00:00	1.35027	\$ 0.46
76	Sell	10.11.2011 16:00:00	1.35785	0.02	16.11.2011 09:34:00	1.35048	\$ 15.3
77	Sell	15.11.2011 10:00:00	1.35739	0.02	16.11.2011 09:34:00	1.35048	\$ 13.91
78	Sell	15.11.2011 17:00:00	1.35207	0.02	16.11.2011 09:34:00	1.35048	\$ 3.27
79	Sell	16.11.2011 13:00:00	1.34713	0.02	24.11.2011 10:10:00	1.33963	\$ 15.74
80	Sell	18.11.2011 02:00:00	1.34581	0.02	24.11.2011 10:10:00	1.33963	\$ 12.92
81	Sell	23.11.2011 10:00:00	1.34558	0.02	24.11.2011 10:10:00	1.33963	\$ 11.99
82	Sell	24.11.2011 12:00:00	1.33576	0.02	25.11.2011 16:10:00	1.32881	\$ 13.99
83	Sell	24.11.2011 15:00:00	1.33358	0.02	25.11.2011 16:10:00	1.32881	\$ 9.63
84	Sell	24.11.2011 21:00:00	1.33337	0.02	25.11.2011 16:10:00	1.32881	\$ 9.21
85	Sell	25.11.2011 19:00:00	1.32394	0.02	13.12.2011 17:02:00	1.30806	\$ 33.44
86	Sell	13.12.2011 00:00:00	1.31665	0.02	13.12.2011 17:02:00	1.30806	\$ 17.18
87	Sell	13.12.2011 22:00:00	1.30283	0.02	29.12.2011 12:55:00	1.28695	\$ 33.25
88	Sell	14.12.2011 09:00:00	1.30177	0.02	29.12.2011 12:55:00	1.28695	\$ 31.04
89	Sell	14.12.2011 13:00:00	1.29939	0.02	29.12.2011 12:55:00	1.28695	\$ 26.28
91	Sell	30.12.2011 10:00:00	1.29227	0.02	30.12.2011 22:48:00	1.29472	\$ -4.9
90	Sell	30.12.2011 01:00:00	1.29513	0.02	30.12.2011 22:48:00	1.29472	\$ 0.82

Report generated by Quant Analyzer