

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 4213.17

PROFIT IN PIPS **-1691.6 PIPS**
YRLY AVG PROFIT **\$ 4211.19**
YRLY AVG % RET **84.22 %**
CAGR **84.26 %**

OF TRADES

85

SHARPE RATIO

0.51

PROFIT FACTOR

4.02

RETURN / DD RATIO

7.86

WINNING %

78.82 %

DRAWDOWN

\$ 536.31

% DRAWDOWN

6.16 %

DAILY AVG PROFIT

\$ 11.57

MTHLY AVG PROFIT

\$ 351.1

AVERAGE TRADE

\$ 49.57

ANNUAL% / MAX DD%

13.68

R EXPECTANCY

0.64 R

R EXP SCORE

54.25 R

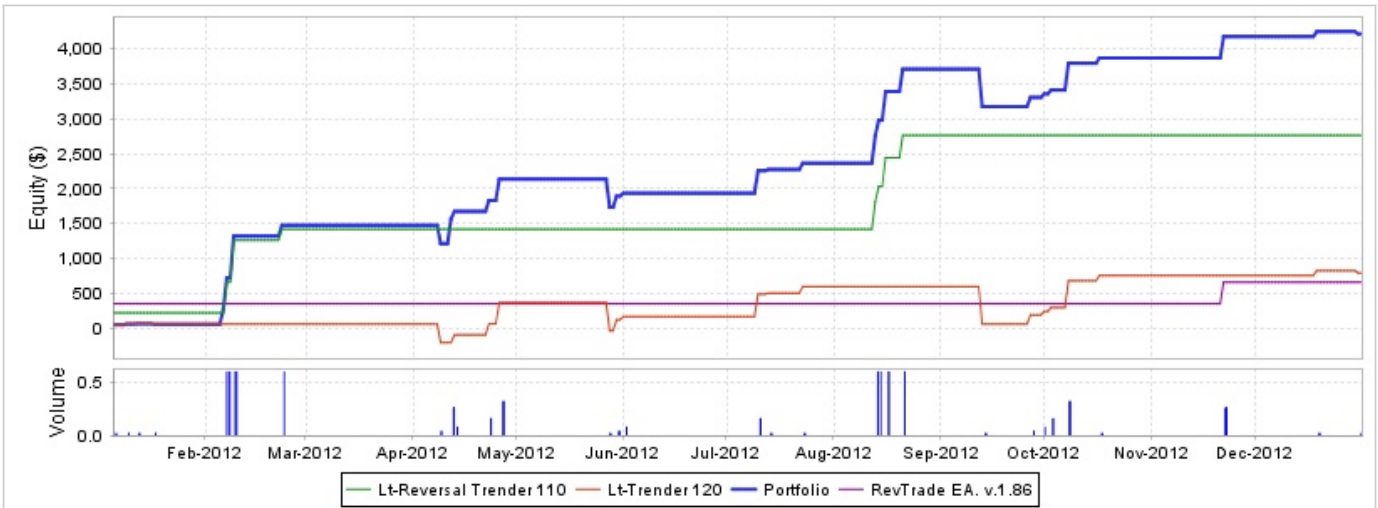
SQN

4.64

SQN SCORE

3.35

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	\$ 2762.38	481.3 pips	14	4.26	5
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 791.79	-2434.4 pips	61	0.16	1.57
S4	RevTrade EA. v.1.86	RevTrade EA. v.1.86	unknown	\$ 659	261.5 pips	10	3.47	0
#	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 %	\$ 16574.28	\$ 1381.19	\$ 95.25
S3	Lt-Trender 120	1.48	70.49 %	\$ 536.31	9.58 %	\$ 791.27	\$ 65.98	\$ 2.18
S4	RevTrade EA. v.1.86	0	100 %	\$ 0	0 %	\$ 3954	\$ 329.5	\$ 109.83

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2012	59.66	1416.82	0	658.73	-244.27	43.16	430.49	1345.56	-405.23	564.2	307.58	36.47	4213.17

STATS

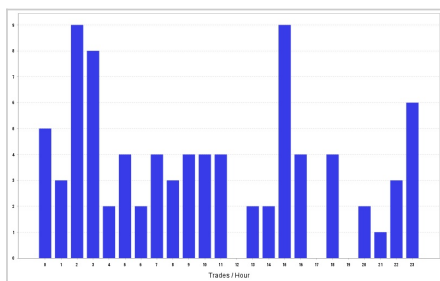
Strategy

Wins/Losses Ratio	3.72	Payout Ratio (Avg Win/Loss)	1.08	Average # of Bars in Trade	0
AHPR	0.73	Z-Score	-3.25	Z-Probability	99.94 %
Expectancy	49.57	Deviation	\$ 98.54	Exposure	-999999999 %
Stagnation in Days	77	Stagnation in %	21.1 %		

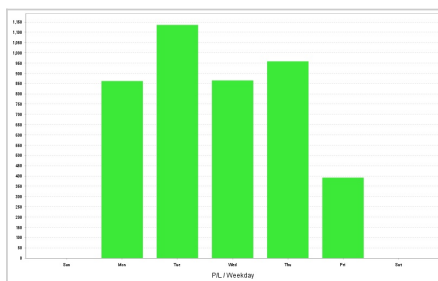
Trades

		# of Wins	67	# of Losses	18	# of Cancelled/Expired	0
Gross Profit	\$ 5610.57	Gross Loss	\$ -1397.4	Average Win	\$ 83.74	Average Loss	\$ -77.63
Largest Win	\$ 250.5	Largest Loss	\$ -182.69	Max Consec Wins	16	Max Consec Losses	3
Avg Consec Wins	6.7	Avg Consec Loss	1.8	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

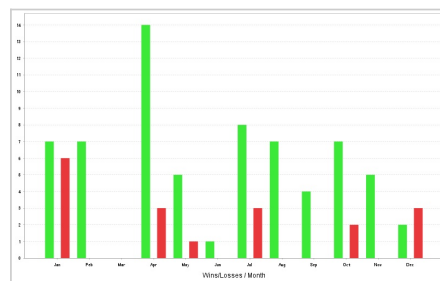
CHARTS



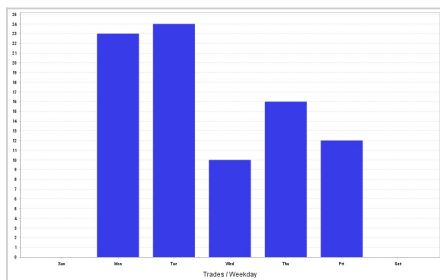
Trades by hour



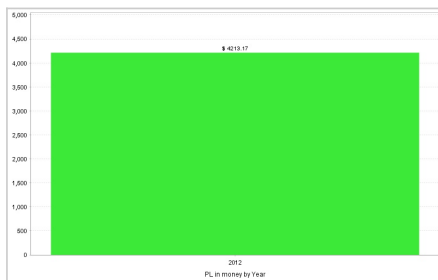
P/L by weekday



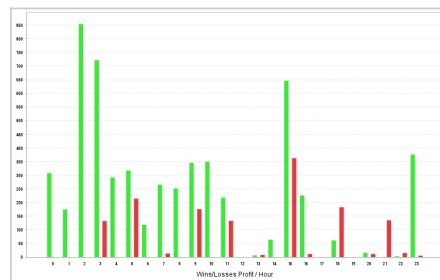
Wins/Losses by month



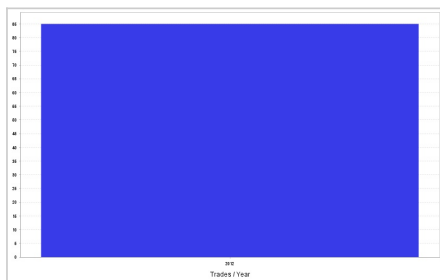
Trades by weekday



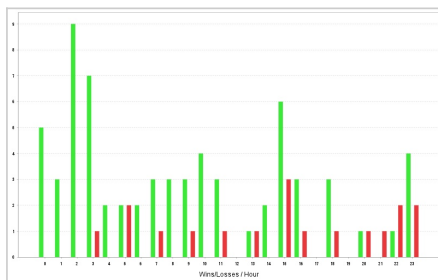
P/L by year



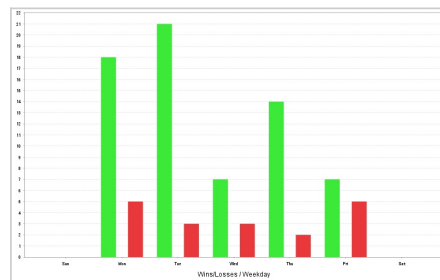
Wins/Losses Profit by hour



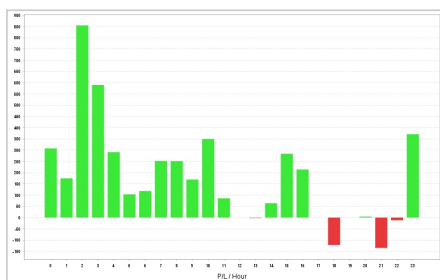
Trades by year



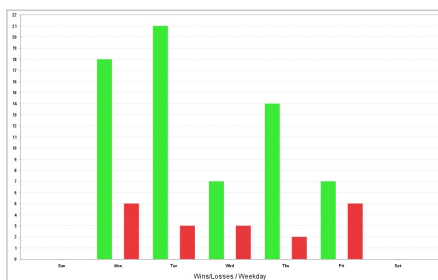
Wins/Losses by hour



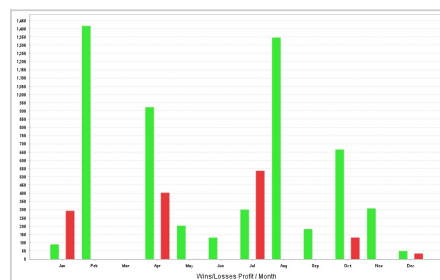
Wins/Losses by weekday



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	02.01.2012 02:00:00	1.29418	0.02	05.01.2012 17:19:00	1.27832	\$ 32.0	
2	Sell	05.01.2012 11:00:00	1.28676	0.02	05.01.2012 17:19:00	1.27832	\$ 16.88	
3	Sell	05.01.2012 23:00:00	1.27891	0.02	09.01.2012 08:33:00	1.27425	\$ 9.69	
4	Sell	06.01.2012 06:00:00	1.27811	0.02	09.01.2012 08:33:00	1.27425	\$ 8.0	
5	Sell	06.01.2012 22:00:00	1.27218	0.02	09.01.2012 08:33:00	1.27425	\$ -3.86	
6	Sell	09.01.2012 13:00:00	1.27678	0.02	12.01.2012 10:49:00	1.27383	\$ 6.18	
7	Sell	10.01.2012 09:00:00	1.27642	0.02	12.01.2012 10:49:00	1.27383	\$ 5.37	
8	Sell	11.01.2012 13:00:00	1.26991	0.02	12.01.2012 10:49:00	1.27383	\$ -7.75	
9	Sell	12.01.2012 15:00:00	1.2752	0.02	17.01.2012 02:52:00	1.27005	\$ 10.77	
10	Sell	13.01.2012 23:00:00	1.26754	0.02	17.01.2012 02:52:00	1.27005	\$ -4.65	
11	Sell	16.01.2012 07:00:00	1.26352	0.02	17.01.2012 02:52:00	1.27005	\$ -12.97	
1	Buy	06.02.2012 09:00:00	1.30932	0.6	06.02.2012 17:58:00	1.31299	\$ 220.2	
2	Buy	07.02.2012 03:00:00	1.31215	0.6	07.02.2012 08:36:00	1.31582	\$ 220.2	
3	Buy	07.02.2012 15:00:00	1.31791	0.6	07.02.2012 16:25:00	1.32158	\$ 220.2	
4	Buy	07.02.2012 23:00:00	1.32611	0.6	09.02.2012 07:02:00	1.32978	\$ 210.55	
5	Buy	08.02.2012 07:00:00	1.3269	0.6	09.02.2012 07:02:00	1.32978	\$ 167.98	
6	Buy	09.02.2012 15:00:00	1.32832	0.6	09.02.2012 15:58:00	1.33199	\$ 220.2	
7	Buy	10.02.2012 02:00:00	1.32898	0.6	23.02.2012 10:02:00	1.33265	\$ 157.49	
12	Sell	17.01.2012 15:00:00	1.27361	0.04	09.04.2012 00:00:00	1.30975	\$ -129.11	
13	Sell	17.01.2012 21:00:00	1.27216	0.04	09.04.2012 00:00:00	1.30975	\$ -134.91	
4	Buy	10.04.2012 03:59:00	1.31395	0.26	12.04.2012 13:39:00	1.31676	\$ 68.88	
5	Buy	10.04.2012 04:00:00	1.31387	0.26	12.04.2012 13:39:00	1.31676	\$ 70.96	

1	Buy	10.04.2012 03:56:00	1.31438	0.26	12.04.2012 13:40:00	1.31726	\$ 70.7
2	Buy	10.04.2012 03:57:00	1.31442	0.26	12.04.2012 13:40:00	1.31726	\$ 69.66
3	Buy	10.04.2012 03:58:00	1.31436	0.26	12.04.2012 13:40:00	1.31726	\$ 71.22
14	Buy	09.04.2012 07:00:00	1.30705	0.08	13.04.2012 14:32:00	1.31372	\$ 50.79
15	Buy	09.04.2012 18:00:00	1.30862	0.08	13.04.2012 14:32:00	1.31372	\$ 38.23
16	Buy	10.04.2012 02:00:00	1.31098	0.08	13.04.2012 14:32:00	1.31372	\$ 19.99
17	Buy	13.04.2012 23:00:00	1.30777	0.16	23.04.2012 09:29:00	1.31512	\$ 104.74
18	Buy	17.04.2012 07:00:00	1.31175	0.16	23.04.2012 09:29:00	1.31512	\$ 46.2
19	Buy	17.04.2012 10:00:00	1.31421	0.16	23.04.2012 09:29:00	1.31512	\$ 6.84
20	Buy	23.04.2012 16:00:00	1.31395	0.32	26.04.2012 23:43:00	1.31873	\$ 145.24
21	Buy	24.04.2012 05:00:00	1.31517	0.32	26.04.2012 23:43:00	1.31873	\$ 108.77
22	Buy	24.04.2012 14:00:00	1.31699	0.32	26.04.2012 23:43:00	1.31873	\$ 50.53
23	Buy	27.04.2012 03:00:00	1.32067	0.02	28.05.2012 00:00:00	1.25707	\$ -132.18
25	Buy	30.04.2012 05:00:00	1.32409	0.02	28.05.2012 00:00:00	1.25707	\$ -138.54
24	Buy	27.04.2012 11:00:00	1.3208	0.02	28.05.2012 00:00:00	1.25707	\$ -132.44
26	Sell	28.05.2012 10:00:00	1.25869	0.04	30.05.2012 12:56:00	1.24283	\$ 63.81
27	Sell	28.05.2012 15:00:00	1.25719	0.04	30.05.2012 12:56:00	1.24283	\$ 57.81
28	Sell	29.05.2012 02:00:00	1.2521	0.04	30.05.2012 12:56:00	1.24283	\$ 37.27
29	Sell	30.05.2012 16:00:00	1.2417	0.08	01.06.2012 15:21:00	1.23646	\$ 42.66
30	Sell	31.05.2012 03:00:00	1.23653	0.08	01.06.2012 15:21:00	1.23646	\$ 0.93
31	Sell	31.05.2012 23:00:00	1.23636	0.08	01.06.2012 15:21:00	1.23646	\$ -0.43
32	Sell	04.06.2012 02:00:00	1.23967	0.16	10.07.2012 11:34:00	1.23321	\$ 130.17
33	Sell	05.07.2012 15:00:00	1.23966	0.16	10.07.2012 11:34:00	1.23321	\$ 106.92
34	Sell	06.07.2012 01:00:00	1.23828	0.16	10.07.2012 11:34:00	1.23321	\$ 84.1
35	Sell	10.07.2012 14:00:00	1.23041	0.02	13.07.2012 15:43:00	1.22386	\$ 13.38
36	Sell	10.07.2012 22:00:00	1.22509	0.02	13.07.2012 15:43:00	1.22386	\$ 2.74
37	Sell	11.07.2012 18:00:00	1.22431	0.02	13.07.2012 15:43:00	1.22386	\$ 1.09
38	Sell	16.07.2012 02:00:00	1.22464	0.02	23.07.2012 08:27:00	1.20878	\$ 32.37
39	Sell	16.07.2012 08:00:00	1.22412	0.02	23.07.2012 08:27:00	1.20878	\$ 31.33
40	Sell	16.07.2012 10:00:00	1.22265	0.02	23.07.2012 08:27:00	1.20878	\$ 28.39
8	Buy	13.08.2012 04:00:00	1.22881	0.6	13.08.2012 12:16:00	1.23248	\$ 220.2
9	Buy	13.08.2012 11:00:00	1.22959	0.6	13.08.2012 12:16:00	1.23248	\$ 173.4
10	Buy	14.08.2012 03:00:00	1.23423	0.6	14.08.2012 09:26:00	1.2379	\$ 220.2
11	Buy	15.08.2012 02:00:00	1.23253	0.6	16.08.2012 16:41:00	1.2362	\$ 215.38
12	Buy	15.08.2012 08:00:00	1.23285	0.6	16.08.2012 16:41:00	1.2362	\$ 196.18
13	Buy	17.08.2012 02:00:00	1.23575	0.6	21.08.2012 09:26:00	1.23942	\$ 200.9
14	Buy	17.08.2012 09:00:00	1.23711	0.6	21.08.2012 09:26:00	1.23942	\$ 119.3
41	Sell	23.07.2012 09:00:00	1.20975	0.02	13.09.2012 20:27:00	1.29989	\$ -175.44
42	Sell	23.07.2012 15:00:00	1.20838	0.02	13.09.2012 20:27:00	1.29989	\$ -178.18
43	Sell	24.07.2012 18:00:00	1.20617	0.02	13.09.2012 20:27:00	1.29989	\$ -182.69
44	Sell	14.09.2012 01:00:00	1.29947	0.04	27.09.2012 17:26:00	1.28361	\$ 65.86
45	Sell	20.09.2012 16:00:00	1.29265	0.04	27.09.2012 17:26:00	1.28361	\$ 37.46
46	Sell	24.09.2012 11:00:00	1.29041	0.04	27.09.2012 17:26:00	1.28361	\$ 27.76
47	Sell	27.09.2012 23:00:00	1.2912	0.08	01.10.2012 00:00:00	1.28502	\$ 50.93
48	Buy	01.10.2012 06:00:00	1.28217	0.16	03.10.2012 08:02:00	1.28919	\$ 109.75
49	Buy	01.10.2012 15:00:00	1.29247	0.16	03.10.2012 08:02:00	1.28919	\$ -55.05
50	Buy	03.10.2012 10:00:00	1.29135	0.32	08.10.2012 04:25:00	1.29958	\$ 250.5
51	Buy	04.10.2012 05:00:00	1.29274	0.32	08.10.2012 04:25:00	1.29958	\$ 208.59
52	Buy	05.10.2012 05:00:00	1.3017	0.32	08.10.2012 04:25:00	1.29958	\$ -75.56
53	Buy	08.10.2012 15:00:00	1.29692	0.02	17.10.2012 12:36:00	1.31278	\$ 30.27
54	Buy	09.10.2012 02:00:00	1.29759	0.02	17.10.2012 12:36:00	1.31278	\$ 29.09
55	Buy	16.10.2012 20:00:00	1.30486	0.02	17.10.2012 12:36:00	1.31278	\$ 15.68
6	Buy	22.11.2012 00:13:00	1.28465	0.26	22.11.2012 02:23:00	1.285	\$ 9.1
7	Buy	22.11.2012 00:14:00	1.28566	0.26	22.11.2012 13:20:00	1.2885	\$ 73.84
8	Buy	22.11.2012 00:15:00	1.28573	0.26	22.11.2012 13:20:00	1.2885	\$ 72.02
9	Buy	22.11.2012 00:16:00	1.28672	0.26	22.11.2012 13:59:00	1.28951	\$ 72.54
10	Buy	22.11.2012 00:17:00	1.28643	0.26	22.11.2012 13:59:00	1.28951	\$ 80.08
56	Buy	17.10.2012 18:00:00	1.31328	0.02	19.12.2012 13:32:00	1.32914	\$ 21.59
57	Buy	17.12.2012 01:00:00	1.31667	0.02	19.12.2012 13:32:00	1.32914	\$ 24.62
58	Buy	18.12.2012 08:00:00	1.31711	0.02	19.12.2012 13:32:00	1.32914	\$ 23.9

61	Buy	26.12.2012 16:00:00	1.32505	0.02	31.12.2012 18:48:00	1.3197	\$ -11.5
60	Buy	20.12.2012 20:00:00	1.32447	0.02	31.12.2012 18:48:00	1.3197	\$ -11.31
59	Buy	19.12.2012 22:00:00	1.32415	0.02	31.12.2012 18:48:00	1.3197	\$ -10.83

[Report generated by Quant Analyzer](#)