

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

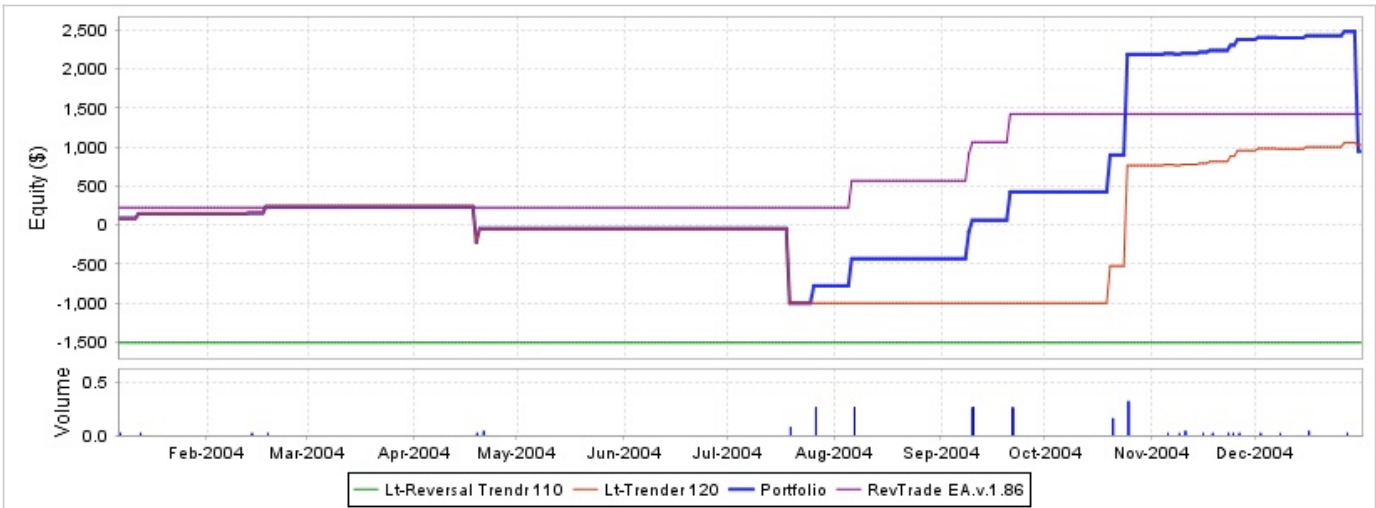
TOTAL PROFIT

\$ 949.19

PROFIT IN PIPS 808.2 PIPS
YRLY AVG PROFIT \$ 948.76
YRLY AVG % RET 18.97 %
CAGR 18.98 %

# OF TRADES	88	SHARPE RATIO	0.08	PROFIT FACTOR	1.32	RETURN / DD RATIO	0.62	WINNING %	81.82 %
DRAWDOWN	\$ 1533.44	% DRAWDOWN	23.63 %	DAILY AVG PROFIT	\$ 2.59	MTHLY AVG PROFIT	\$ 79.1	AVERAGE TRADE	\$ 10.79
ANNUAL% / MAX DD%	0.8	R EXPECTANCY	0.06 R	R EXP SCORE	5.06 R	SQN	0.5	SQN SCORE	0.39

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	Lt-Reversal Trendr 110	Lt-Reversal Trendr 110	unknown	\$ -1506.48	-256.2 pips	1	-75325	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 1029.74	481.4 pips	62	0.12	1.7
S4	RevTrade EA.v.1.86	RevTrade EA.v.1.86	unknown	\$ 1425.93	583 pips	25	1.84	94.56
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Reversal Trendr 110	-1	0 %	\$ 1506.48	30.13 %	\$ -18077.76	\$ -1506.48	\$ -115.88
S3	Lt-Trender 120	0.83	79.03 %	\$ 1237.71	23.63 %	\$ 1030.4	\$ 85.81	\$ 2.81
S4	RevTrade EA.v.1.86	93.56	92 %	\$ 15.24	0.26 %	\$ 8555.58	\$ 712.97	\$ 109.69

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2004	146.44	90.4	0	-279.94	0	0	-734.17	345.8	856.53	1765.55	191.25	-1432.67	949.19

STATS

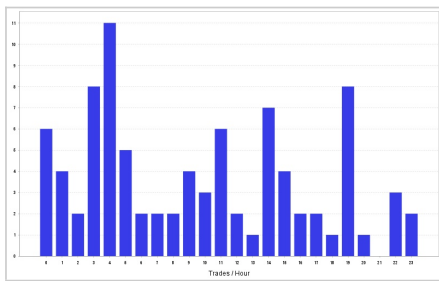
Strategy

Wins/Losses Ratio	4.5	Payout Ratio (Avg Win/Loss)	0.29	Average # of Bars in Trade	0
AHPR	0.25	Z-Score	-2.79	Z-Probability	99.74 %
Expectancy	10.79	Deviation	\$ 201.05	Exposure	-999999999 %
Stagnation in Days	218	Stagnation in %	59.56 %		

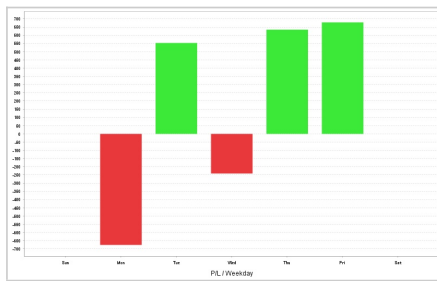
Trades

		# of Wins	72	# of Losses	16	# of Cancelled/Expired	0
Gross Profit	\$ 3949.36	Gross Loss	\$ -3000.17	Average Win	\$ 54.85	Average Loss	\$ -187.51
Largest Win	\$ 497.55	Largest Loss	\$ -1506.48	Max Consec Wins	16	Max Consec Losses	3
Avg Consec Wins	7.2	Avg Consec Loss	1.6	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

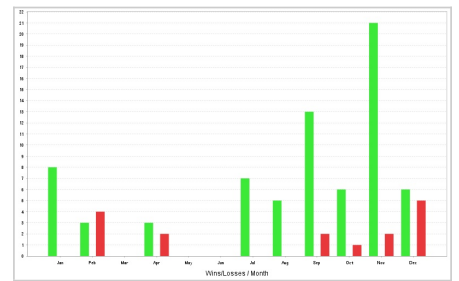
CHARTS



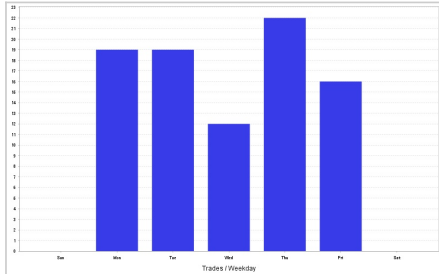
Trades by hour



P/L by weekday



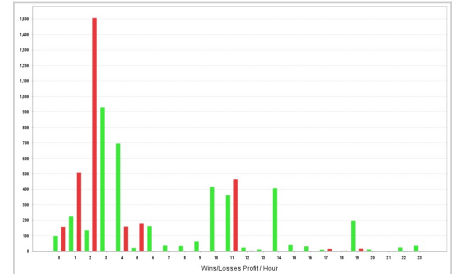
Wins/Losses by month



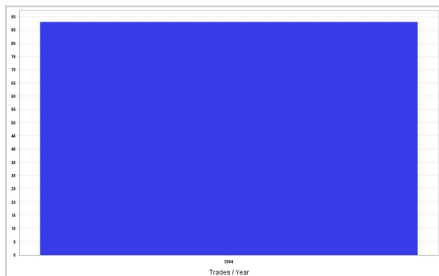
Trades by weekday



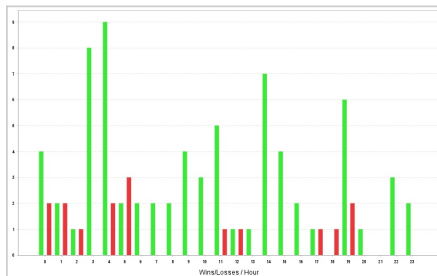
P/L by year



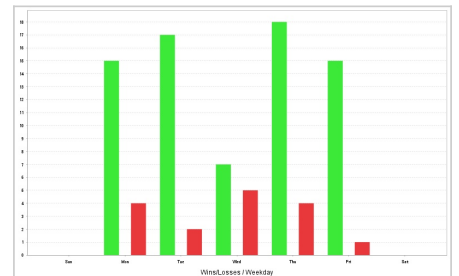
Wins/Losses Profit by hour



Trades by year



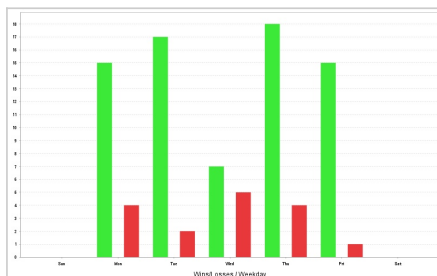
Wins/Losses by hour



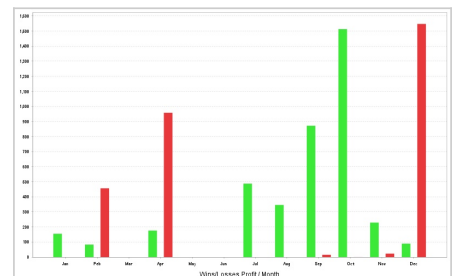
Wins/Losses by weekday



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	01.01.2004 09:02:00	1.25963	0.02	06.01.2004 11:36:00	1.2755	\$ 30.94	
2	Buy	01.01.2004 14:02:00	1.26003	0.02	06.01.2004 11:36:00	1.2755	\$ 30.14	
3	Buy	02.01.2004 16:00:00	1.26183	0.02	06.01.2004 11:36:00	1.2755	\$ 26.7	
4	Buy	07.01.2004 06:00:00	1.27233	0.02	12.01.2004 09:19:00	1.2882	\$ 30.94	
5	Buy	09.01.2004 00:01:00	1.27793	0.02	12.01.2004 09:19:00	1.2882	\$ 20.06	
6	Buy	09.01.2004 22:00:00	1.28413	0.02	12.01.2004 09:19:00	1.2882	\$ 7.66	
7	Buy	13.01.2004 04:00:00	1.27573	0.02	13.02.2004 16:10:00	1.2819	\$ 7.36	
8	Buy	13.01.2004 10:00:00	1.27893	0.02	13.02.2004 16:10:00	1.2819	\$ 0.96	
9	Buy	11.02.2004 18:00:00	1.28213	0.02	13.02.2004 16:10:00	1.2819	\$ -0.78	
10	Buy	16.02.2004 08:00:00	1.27383	0.02	18.02.2004 07:41:00	1.2897	\$ 31.42	
11	Buy	16.02.2004 15:00:00	1.27603	0.02	18.02.2004 07:41:00	1.2897	\$ 27.02	
12	Buy	16.02.2004 23:00:00	1.27733	0.02	18.02.2004 07:41:00	1.2897	\$ 24.42	
13	Buy	19.02.2004 00:01:00	1.27013	0.02	19.04.2004 00:01:00	1.2016	\$ -146.71	
15	Buy	20.02.2004 04:00:00	1.27573	0.02	19.04.2004 00:01:00	1.2016	\$ -157.75	
14	Buy	19.02.2004 05:00:00	1.27243	0.02	19.04.2004 00:01:00	1.2016	\$ -151.31	
16	Sell	19.04.2004 03:00:00	1.2007	0.04	20.04.2004 22:17:00	1.18483	\$ 63.67	
17	Sell	20.04.2004 00:01:00	1.2006	0.04	20.04.2004 22:17:00	1.18483	\$ 63.08	
18	Sell	20.04.2004 04:00:00	1.1971	0.04	20.04.2004 22:17:00	1.18483	\$ 49.08	
19	Sell	21.04.2004 11:00:00	1.1831	0.08	19.07.2004 00:01:00	1.24523	\$ -463.9	
20	Sell	22.04.2004 01:00:00	1.1794	0.08	19.07.2004 00:01:00	1.24523	\$ -493.87	
2	Buy	26.07.2004 04:48:00	1.21318	0.26	26.07.2004 07:39:00	1.21353	\$ 9.1	
5	Buy	26.07.2004 04:51:00	1.21308	0.26	26.07.2004 07:39:00	1.21343	\$ 9.1	

4	Buy	26.07.2004 04:50:00	1.21338	0.26	26.07.2004 09:30:00	1.21598	\$ 67.6
1	Buy	26.07.2004 04:47:00	1.21358	0.26	26.07.2004 09:32:00	1.21628	\$ 70.2
3	Buy	26.07.2004 04:49:00	1.21378	0.26	26.07.2004 09:36:00	1.21638	\$ 67.6
6	Buy	06.08.2004 14:31:00	1.21392	0.26	06.08.2004 14:31:00	1.2184	\$ 116.48
7	Buy	06.08.2004 14:32:00	1.22068	0.26	06.08.2004 14:32:00	1.22355	\$ 74.62
10	Buy	06.08.2004 14:35:00	1.22158	0.26	06.08.2004 14:38:00	1.22428	\$ 70.2
9	Buy	06.08.2004 14:34:00	1.22278	0.26	06.08.2004 14:40:00	1.22568	\$ 75.4
8	Buy	06.08.2004 14:33:00	1.22318	0.26	06.08.2004 14:41:00	1.22353	\$ 9.1
17	Buy	09.09.2004 03:46:00	1.21968	0.26	09.09.2004 23:03:00	1.22238	\$ 70.2
18	Buy	09.09.2004 03:47:00	1.21968	0.26	09.09.2004 23:03:00	1.22238	\$ 70.2
19	Buy	09.09.2004 03:48:00	1.21938	0.26	09.09.2004 23:03:00	1.22238	\$ 78.0
20	Buy	09.09.2004 03:49:00	1.21938	0.26	09.09.2004 23:03:00	1.22238	\$ 78.0
16	Buy	09.09.2004 03:45:00	1.21988	0.26	09.09.2004 23:12:00	1.22248	\$ 67.6
11	Buy	01.09.2004 19:10:00	1.22168	0.26	09.09.2004 23:22:00	1.22203	\$ -7.62
12	Buy	01.09.2004 19:11:00	1.22128	0.26	09.09.2004 23:23:00	1.22163	\$ -7.62
13	Buy	01.09.2004 19:12:00	1.22108	0.26	10.09.2004 00:40:00	1.22368	\$ 48.79
14	Buy	01.09.2004 19:13:00	1.22208	0.26	10.09.2004 01:26:00	1.22468	\$ 48.79
15	Buy	01.09.2004 19:14:00	1.22208	0.26	10.09.2004 01:26:00	1.22468	\$ 48.79
24	Buy	21.09.2004 11:36:00	1.22158	0.26	21.09.2004 11:52:00	1.22448	\$ 75.4
25	Buy	21.09.2004 11:37:00	1.22168	0.26	21.09.2004 11:52:00	1.22448	\$ 72.8
22	Buy	21.09.2004 11:34:00	1.22218	0.26	21.09.2004 12:13:00	1.22478	\$ 67.6
23	Buy	21.09.2004 11:35:00	1.22208	0.26	21.09.2004 12:13:00	1.22478	\$ 70.2
21	Buy	21.09.2004 11:33:00	1.22228	0.26	21.09.2004 12:13:00	1.22518	\$ 75.4
21	Buy	19.07.2004 02:00:00	1.24563	0.16	20.10.2004 15:02:00	1.2615	\$ 134.29
22	Buy	19.07.2004 06:00:00	1.24593	0.16	20.10.2004 15:02:00	1.2615	\$ 129.49
23	Buy	18.10.2004 01:00:00	1.24813	0.16	20.10.2004 15:02:00	1.2615	\$ 211.35
24	Buy	21.10.2004 03:00:00	1.25883	0.32	25.10.2004 02:18:00	1.2747	\$ 497.55
25	Buy	21.10.2004 10:00:00	1.26163	0.32	25.10.2004 02:18:00	1.2747	\$ 407.95
26	Buy	22.10.2004 04:00:00	1.26243	0.32	25.10.2004 02:18:00	1.2747	\$ 384.92
27	Buy	25.10.2004 09:00:00	1.27603	0.02	05.11.2004 14:31:00	1.2824	\$ 10.97
28	Buy	25.10.2004 19:00:00	1.28143	0.02	05.11.2004 14:31:00	1.2824	\$ 0.17
29	Buy	26.10.2004 04:00:00	1.28173	0.02	05.11.2004 14:31:00	1.2824	\$ -0.27
30	Buy	05.11.2004 16:00:00	1.28813	0.02	08.11.2004 20:53:00	1.2905	\$ 4.26
31	Buy	08.11.2004 05:00:00	1.29733	0.02	08.11.2004 20:53:00	1.2905	\$ -13.66
32	Buy	09.11.2004 00:01:00	1.29143	0.04	10.11.2004 15:18:00	1.2931	\$ 6.36
33	Buy	09.11.2004 03:00:00	1.29223	0.04	10.11.2004 15:18:00	1.2931	\$ 3.16
34	Buy	09.11.2004 08:00:00	1.29253	0.04	10.11.2004 15:18:00	1.2931	\$ 1.96
35	Buy	11.11.2004 05:00:00	1.28853	0.02	15.11.2004 18:57:00	1.2925	\$ 7.3
36	Buy	11.11.2004 10:00:00	1.28943	0.02	15.11.2004 18:57:00	1.2925	\$ 5.5
37	Buy	11.11.2004 15:00:00	1.29083	0.02	15.11.2004 18:57:00	1.2925	\$ 2.7
38	Buy	15.11.2004 22:00:00	1.29463	0.02	18.11.2004 13:35:00	1.3001	\$ 10.46
39	Buy	16.11.2004 09:00:00	1.29533	0.02	18.11.2004 13:35:00	1.3001	\$ 9.22
40	Buy	16.11.2004 15:00:00	1.29863	0.02	18.11.2004 13:35:00	1.3001	\$ 2.62
41	Buy	18.11.2004 22:00:00	1.29653	0.02	23.11.2004 03:33:00	1.2995	\$ 5.14
42	Buy	19.11.2004 07:00:00	1.29673	0.02	23.11.2004 03:33:00	1.2995	\$ 4.9
43	Buy	22.11.2004 00:01:00	1.30403	0.02	23.11.2004 03:33:00	1.2995	\$ -9.22
44	Buy	23.11.2004 07:00:00	1.30053	0.02	24.11.2004 11:36:00	1.3164	\$ 31.58
45	Buy	23.11.2004 12:00:00	1.30523	0.02	24.11.2004 11:36:00	1.3164	\$ 22.18
46	Buy	24.11.2004 01:00:00	1.30973	0.02	24.11.2004 11:36:00	1.3164	\$ 13.34
47	Buy	24.11.2004 19:00:00	1.31703	0.02	26.11.2004 07:15:00	1.3329	\$ 31.42
48	Buy	25.11.2004 04:00:00	1.31763	0.02	26.11.2004 07:15:00	1.3329	\$ 30.38
49	Buy	25.11.2004 23:00:00	1.32743	0.02	26.11.2004 07:15:00	1.3329	\$ 10.78
50	Buy	26.11.2004 13:00:00	1.32583	0.02	02.12.2004 11:36:00	1.3311	\$ 9.58
51	Buy	26.11.2004 17:00:00	1.32643	0.02	02.12.2004 11:36:00	1.3311	\$ 8.38
52	Buy	30.11.2004 00:01:00	1.32713	0.02	02.12.2004 11:36:00	1.3311	\$ 7.62
53	Buy	02.12.2004 15:00:00	1.33443	0.02	08.12.2004 05:14:00	1.3389	\$ 7.98
54	Buy	06.12.2004 05:00:00	1.34533	0.02	08.12.2004 05:14:00	1.3389	\$ -13.18
55	Buy	08.12.2004 19:00:00	1.33183	0.04	16.12.2004 12:27:00	1.3369	\$ 17.71
56	Buy	09.12.2004 20:00:00	1.33393	0.04	16.12.2004 12:27:00	1.3369	\$ 9.63
57	Buy	15.12.2004 12:00:00	1.33703	0.04	16.12.2004 12:27:00	1.3369	\$ -0.84

58	Buy	16.12.2004 14:00:00	1.34123	0.02	27.12.2004 16:03:00	1.3571	\$ 29.97
59	Buy	24.12.2004 05:00:00	1.35053	0.02	27.12.2004 16:03:00	1.3571	\$ 12.66
60	Buy	24.12.2004 09:00:00	1.35123	0.02	27.12.2004 16:03:00	1.3571	\$ 11.26
1	Sell	20.12.2004 02:00:00	1.3305	0.6	31.12.2004 23:30:00	1.35612	\$ -1506.48
62	Buy	30.12.2004 17:00:00	1.36283	0.02	31.12.2004 23:30:00	1.356	\$ -13.82
61	Buy	28.12.2004 01:00:00	1.36233	0.02	31.12.2004 23:30:00	1.356	\$ -13.14

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