

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

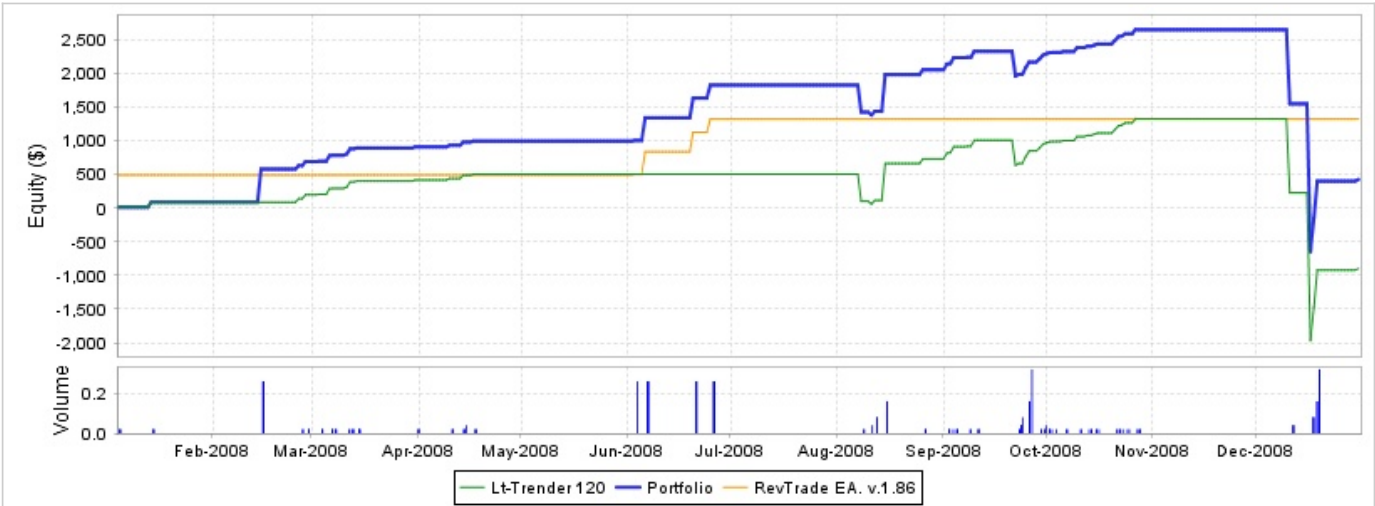
### TOTAL PROFIT

**\$ 426.01**

PROFIT IN PIPS **-1249.9 PIPS**  
YRLY AVG PROFIT **\$ 425.89**  
YRLY AVG % RET **8.52 %**  
CAGR **8.52 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
139	0.04	1.1	0.13	83.45 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 3305.78	43.14 %	\$ 1.19	\$ 35.5	\$ 3.06
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
0.2	0.02 R	2.34 R	0.25	2.23

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	\$ -897.48	-1772.6 pips	119	-0.03	0.79
S3	RevTrade EA. v.1.86	RevTrade EA. v.1.86	unknown	\$ 1323.49	522.7 pips	20	1.5	5
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Trender 120	-0.27	80.67 %	\$ 3305.78	52.15 %	\$ -897.78	\$ -74.79	\$ -2.51
S3	RevTrade EA. v.1.86	0	100 %	\$ 0	0 %	\$ 5296.61	\$ 441.16	\$ 147.05

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2008	88.67	603.24	219.13	86.55	0	830.84	0	228.73	216.25	378.57	0	-2225.97	426.01

### STATS

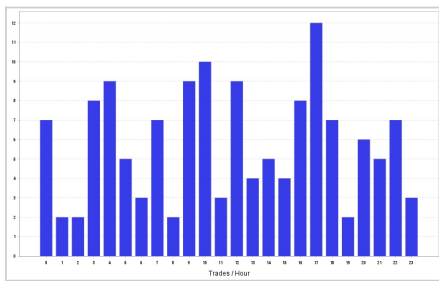
#### Strategy

Wins/Losses Ratio	5.04	Payout Ratio (Avg Win/Loss)	0.22	Average # of Bars in Trade	0
AHPR	0.09	Z-Score	-4.31	Z-Probability	100 %
Expectancy	3.06	Deviation	\$ 142.79	Exposure	-999999999 %
Stagnation in Days	65	Stagnation in %	17.81 %		

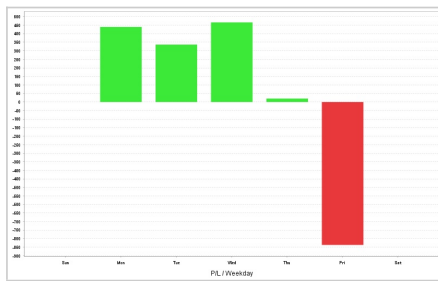
#### Trades

		# of Wins	116	# of Losses	23	# of Cancelled/Expired	0
Gross Profit	\$ 4616.8	Gross Loss	\$ -4190.79	Average Win	\$ 39.8	Average Loss	\$ -182.21
Largest Win	\$ 509.01	Largest Loss	\$ -746.46	Max Consec Wins	26	Max Consec Losses	7
Avg Consec Wins	8.92	Avg Consec Loss	1.77	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

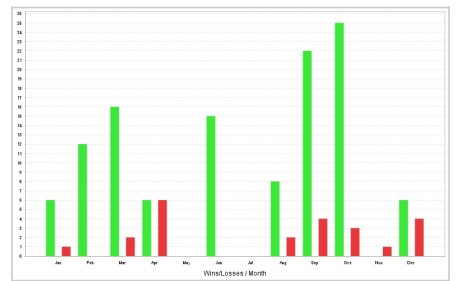
### CHARTS



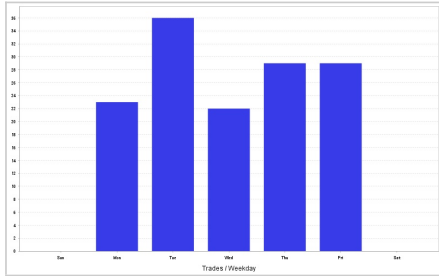
Trades by hour



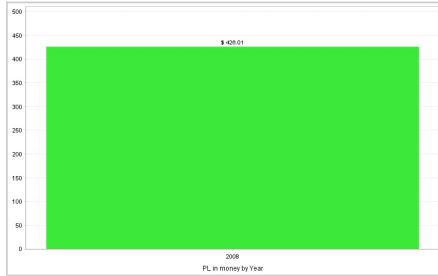
P/L by weekday



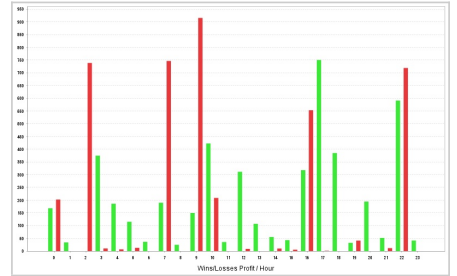
Wins/Losses by month



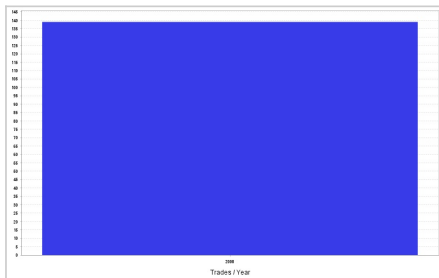
Trades by weekday



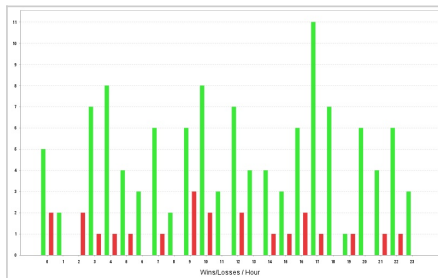
P/L by year



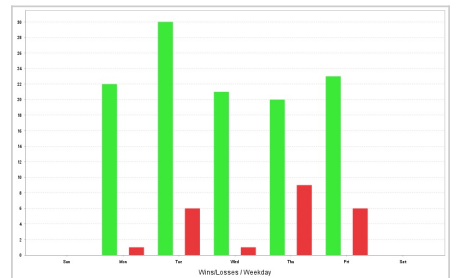
Wins/Losses Profit by hour



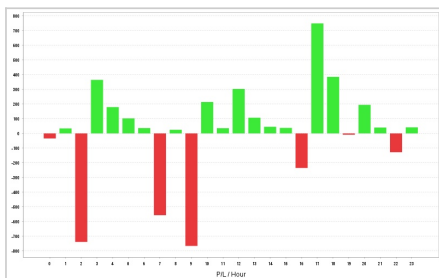
Trades by year



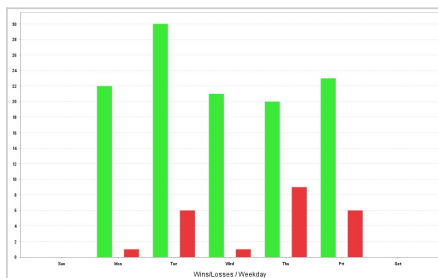
Wins/Losses by hour



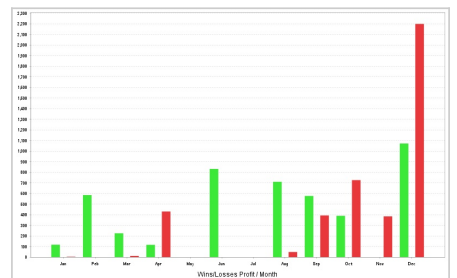
Wins/Losses by weekday



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	02.01.2008 12:00:00	1.46814	0.02	04.01.2008 16:01:00	1.4748	\$ 13.0	
2	Buy	02.01.2008 17:00:00	1.47264	0.02	04.01.2008 16:01:00	1.4748	\$ 4.0	
3	Buy	03.01.2008 12:00:00	1.47624	0.02	04.01.2008 16:01:00	1.4748	\$ -3.04	
4	Buy	07.01.2008 07:00:00	1.47294	0.02	14.01.2008 10:20:00	1.4888	\$ 30.59	
5	Buy	10.01.2008 16:00:00	1.47394	0.02	14.01.2008 10:20:00	1.4888	\$ 29.08	
6	Buy	11.01.2008 05:00:00	1.48104	0.02	14.01.2008 10:20:00	1.4888	\$ 15.04	
1	Buy	14.02.2008 17:04:00	1.46437	0.26	15.02.2008 08:59:00	1.46472	\$ 7.01	
2	Buy	14.02.2008 17:05:00	1.46368	0.26	15.02.2008 10:50:00	1.46838	\$ 120.11	
3	Buy	14.02.2008 17:06:00	1.46368	0.26	15.02.2008 10:50:00	1.46838	\$ 120.11	
4	Buy	14.02.2008 17:07:00	1.46358	0.26	15.02.2008 10:50:00	1.46838	\$ 122.71	
5	Buy	14.02.2008 17:08:00	1.46358	0.26	15.02.2008 10:50:00	1.46838	\$ 122.71	
7	Buy	14.01.2008 18:00:00	1.48774	0.02	26.02.2008 23:20:00	1.5036	\$ 24.81	
8	Buy	01.02.2008 09:00:00	1.48794	0.02	26.02.2008 23:20:00	1.5036	\$ 27.3	
9	Buy	27.02.2008 05:02:00	1.49934	0.02	28.02.2008 16:46:00	1.5152	\$ 31.56	
10	Buy	27.02.2008 15:00:00	1.50344	0.02	28.02.2008 16:46:00	1.5152	\$ 23.36	
11	Buy	27.02.2008 22:00:00	1.51334	0.02	28.02.2008 16:46:00	1.5152	\$ 3.56	
12	Buy	29.02.2008 06:00:00	1.51774	0.02	03.03.2008 16:35:00	1.5198	\$ 3.64	
13	Buy	29.02.2008 16:00:00	1.51864	0.02	03.03.2008 16:35:00	1.5198	\$ 1.84	
14	Buy	29.02.2008 21:00:00	1.51934	0.02	03.03.2008 16:35:00	1.5198	\$ 0.44	
15	Buy	03.03.2008 21:00:00	1.51934	0.02	06.03.2008 14:56:00	1.5352	\$ 31.24	
16	Buy	04.03.2008 03:01:00	1.51944	0.02	06.03.2008 14:56:00	1.5352	\$ 31.2	
17	Buy	04.03.2008 17:00:00	1.52354	0.02	06.03.2008 14:56:00	1.5352	\$ 23.0	

18	Buy	06.03.2008 15:00:00	1.53504	0.02	07.03.2008 15:16:00	1.5387	\$ 7.16
19	Buy	07.03.2008 06:00:00	1.53824	0.02	07.03.2008 15:16:00	1.5387	\$ 0.92
20	Buy	07.03.2008 12:00:00	1.54144	0.02	07.03.2008 15:16:00	1.5387	\$ -5.48
21	Buy	07.03.2008 21:00:00	1.53484	0.02	11.03.2008 13:35:00	1.5417	\$ 13.08
22	Buy	10.03.2008 07:00:00	1.53744	0.02	11.03.2008 13:35:00	1.5417	\$ 8.36
23	Buy	11.03.2008 22:00:00	1.53384	0.02	12.03.2008 15:01:00	1.5497	\$ 31.56
24	Buy	12.03.2008 09:00:00	1.53734	0.02	12.03.2008 15:01:00	1.5497	\$ 24.72
25	Buy	12.03.2008 11:00:00	1.54004	0.02	12.03.2008 15:01:00	1.5497	\$ 19.32
26	Buy	13.03.2008 03:00:00	1.55404	0.02	14.03.2008 09:19:00	1.5574	\$ 6.56
27	Buy	13.03.2008 09:00:00	1.55644	0.02	14.03.2008 09:19:00	1.5574	\$ 1.76
28	Buy	13.03.2008 15:00:00	1.56004	0.02	14.03.2008 09:19:00	1.5574	\$ -5.44
29	Buy	14.03.2008 14:00:00	1.55604	0.02	14.03.2008 16:06:00	1.5612	\$ 10.32
30	Buy	17.03.2008 13:00:00	1.57834	0.02	31.03.2008 17:06:00	1.5821	\$ 5.27
31	Buy	18.03.2008 05:00:00	1.57854	0.02	31.03.2008 17:06:00	1.5821	\$ 5.03
32	Buy	18.03.2008 18:00:00	1.57874	0.02	31.03.2008 17:06:00	1.5821	\$ 4.63
33	Buy	01.04.2008 03:00:00	1.57744	0.02	10.04.2008 14:49:00	1.5838	\$ 11.27
34	Buy	08.04.2008 03:00:00	1.57774	0.02	10.04.2008 14:49:00	1.5838	\$ 11.8
35	Buy	10.04.2008 00:00:00	1.58384	0.02	10.04.2008 14:49:00	1.5838	\$ -0.08
36	Buy	10.04.2008 21:00:00	1.57424	0.02	14.04.2008 00:01:00	1.578	\$ 6.88
37	Buy	11.04.2008 14:00:00	1.58274	0.02	14.04.2008 00:01:00	1.578	\$ -9.96
38	Buy	11.04.2008 21:00:00	1.58354	0.02	14.04.2008 00:01:00	1.578	\$ -11.56
39	Buy	14.04.2008 05:00:00	1.57174	0.04	14.04.2008 14:01:00	1.5876	\$ 63.44
40	Buy	14.04.2008 23:00:00	1.58314	0.02	17.04.2008 08:45:00	1.5903	\$ 13.84
41	Buy	15.04.2008 10:00:00	1.58604	0.02	17.04.2008 08:45:00	1.5903	\$ 8.2
42	Buy	17.04.2008 02:00:00	1.59394	0.02	17.04.2008 08:45:00	1.5903	\$ -7.28
7	Buy	03.06.2008 10:37:00	1.56078	0.26	03.06.2008 11:14:00	1.56113	\$ 9.1
6	Buy	03.06.2008 10:36:00	1.56097	0.26	06.06.2008 14:30:00	1.56489	\$ 95.65
8	Buy	03.06.2008 10:38:00	1.56148	0.26	06.06.2008 14:30:00	1.56489	\$ 82.39
9	Buy	03.06.2008 10:39:00	1.56158	0.26	06.06.2008 14:30:00	1.56489	\$ 79.79
10	Buy	03.06.2008 10:40:00	1.56158	0.26	06.06.2008 14:30:00	1.56489	\$ 79.79
13	Buy	20.06.2008 12:22:00	1.56168	0.26	20.06.2008 16:17:00	1.56438	\$ 70.2
15	Buy	20.06.2008 12:24:00	1.56148	0.26	20.06.2008 16:17:00	1.56438	\$ 75.4
11	Buy	20.06.2008 12:20:00	1.56196	0.26	20.06.2008 16:27:00	1.56458	\$ 68.12
14	Buy	20.06.2008 12:23:00	1.56198	0.26	20.06.2008 16:27:00	1.56458	\$ 67.6
12	Buy	20.06.2008 12:21:00	1.56228	0.26	20.06.2008 17:59:00	1.56263	\$ 9.1
18	Buy	25.06.2008 20:27:00	1.56368	0.26	25.06.2008 20:31:00	1.56403	\$ 9.1
16	Buy	25.06.2008 20:25:00	1.5634	0.26	25.06.2008 20:32:00	1.56375	\$ 9.1
17	Buy	25.06.2008 20:26:00	1.56298	0.26	25.06.2008 20:37:00	1.56333	\$ 9.1
19	Buy	25.06.2008 20:28:00	1.56448	0.26	25.06.2008 20:42:00	1.56788	\$ 88.4
20	Buy	25.06.2008 20:29:00	1.56488	0.26	25.06.2008 20:42:00	1.56788	\$ 78.0
43	Buy	17.04.2008 10:00:00	1.59724	0.02	08.08.2008 14:35:00	1.5071	\$ -198.45
44	Buy	23.04.2008 00:00:00	1.59964	0.02	08.08.2008 14:35:00	1.5071	\$ -202.28
45	Buy	08.08.2008 19:00:00	1.50444	0.04	11.08.2008 00:01:00	1.4944	\$ -41.12
46	Sell	11.08.2008 09:00:00	1.4965	0.08	12.08.2008 08:47:00	1.48914	\$ 59.25
47	Sell	12.08.2008 04:00:00	1.4883	0.08	12.08.2008 08:47:00	1.48914	\$ -6.72
48	Sell	12.08.2008 18:00:00	1.4904	0.16	15.08.2008 08:25:00	1.47454	\$ 255.99
49	Sell	13.08.2008 17:00:00	1.4867	0.16	15.08.2008 08:25:00	1.47454	\$ 196.05
50	Sell	15.08.2008 00:02:00	1.4805	0.16	15.08.2008 08:25:00	1.47454	\$ 95.36
51	Sell	15.08.2008 09:00:00	1.4745	0.02	26.08.2008 11:54:00	1.45864	\$ 32.74
52	Sell	15.08.2008 17:00:00	1.4691	0.02	26.08.2008 11:54:00	1.45864	\$ 21.94
53	Sell	19.08.2008 08:00:00	1.4663	0.02	26.08.2008 11:54:00	1.45864	\$ 15.97
54	Sell	26.08.2008 19:00:00	1.4632	0.02	02.09.2008 11:33:00	1.44734	\$ 32.37
55	Sell	01.09.2008 14:00:00	1.4621	0.02	02.09.2008 11:33:00	1.44734	\$ 29.61
56	Sell	02.09.2008 00:00:00	1.4587	0.02	02.09.2008 11:33:00	1.44734	\$ 22.72
57	Sell	02.09.2008 16:00:00	1.4499	0.02	03.09.2008 14:41:00	1.44594	\$ 8.01
58	Sell	04.09.2008 00:00:00	1.4492	0.02	04.09.2008 17:18:00	1.43334	\$ 31.72
59	Sell	04.09.2008 04:00:00	1.4477	0.02	04.09.2008 17:18:00	1.43334	\$ 28.72
60	Sell	04.09.2008 13:00:00	1.447	0.02	04.09.2008 17:18:00	1.43334	\$ 27.32
61	Sell	05.09.2008 07:00:00	1.4269	0.02	08.09.2008 15:04:00	1.42414	\$ 5.8
62	Sell	05.09.2008 11:00:00	1.4241	0.02	08.09.2008 15:04:00	1.42414	\$ 0.2

63	Sell	08.09.2008 18:00:00	1.4122	0.02	10.09.2008 23:53:00	1.39634	\$ 31.91
64	Sell	09.09.2008 03:00:00	1.4105	0.02	10.09.2008 23:53:00	1.39634	\$ 28.41
65	Sell	09.09.2008 22:00:00	1.4104	0.02	10.09.2008 23:53:00	1.39634	\$ 28.21
66	Sell	11.09.2008 09:00:00	1.3958	0.02	22.09.2008 21:34:00	1.48594	\$ -179.26
67	Sell	11.09.2008 16:00:00	1.3903	0.02	22.09.2008 21:34:00	1.48594	\$ -190.26
68	Sell	23.09.2008 00:00:00	1.4795	0.04	23.09.2008 11:45:00	1.47584	\$ 14.64
69	Sell	23.09.2008 04:00:00	1.4783	0.04	23.09.2008 11:45:00	1.47584	\$ 9.84
70	Sell	23.09.2008 10:00:00	1.4733	0.04	23.09.2008 11:45:00	1.47584	\$ -10.16
71	Sell	23.09.2008 15:00:00	1.4714	0.08	23.09.2008 20:09:00	1.46984	\$ 12.48
72	Sell	24.09.2008 04:00:00	1.4683	0.16	25.09.2008 20:55:00	1.46374	\$ 73.7
73	Sell	24.09.2008 10:00:00	1.465	0.16	25.09.2008 20:55:00	1.46374	\$ 20.9
74	Sell	25.09.2008 18:00:00	1.4642	0.16	25.09.2008 20:55:00	1.46374	\$ 7.36
75	Sell	26.09.2008 07:04:00	1.4656	0.32	26.09.2008 13:50:00	1.46304	\$ 81.92
76	Sell	26.09.2008 16:00:00	1.4632	0.02	29.09.2008 07:08:00	1.44734	\$ 32.0
77	Sell	29.09.2008 01:00:00	1.4543	0.02	29.09.2008 07:08:00	1.44734	\$ 13.92
78	Sell	29.09.2008 23:00:00	1.4431	0.02	30.09.2008 09:14:00	1.44144	\$ 3.41
79	Sell	30.09.2008 05:00:00	1.4351	0.02	30.09.2008 09:14:00	1.44144	\$ -12.68
80	Sell	30.09.2008 13:00:00	1.433	0.04	30.09.2008 15:50:00	1.41714	\$ 63.44
81	Sell	01.10.2008 04:00:00	1.4097	0.02	01.10.2008 17:40:00	1.40514	\$ 9.12
82	Sell	01.10.2008 08:00:00	1.4095	0.02	01.10.2008 17:40:00	1.40514	\$ 8.72
83	Sell	01.10.2008 14:00:00	1.4076	0.02	01.10.2008 17:40:00	1.40514	\$ 4.92
84	Sell	01.10.2008 22:00:00	1.4009	0.02	02.10.2008 10:38:00	1.39314	\$ 15.61
85	Sell	02.10.2008 22:00:00	1.3793	0.02	03.10.2008 16:41:00	1.37784	\$ 3.01
86	Sell	06.10.2008 00:00:00	1.3637	0.02	06.10.2008 13:53:00	1.36184	\$ 3.72
87	Sell	06.10.2008 16:00:00	1.3565	0.02	06.10.2008 21:46:00	1.35194	\$ 9.12
88	Sell	07.10.2008 04:00:00	1.3485	0.02	10.10.2008 20:27:00	1.33264	\$ 32.0
89	Sell	10.10.2008 18:00:00	1.3469	0.02	10.10.2008 20:27:00	1.33264	\$ 28.52
90	Sell	13.10.2008 04:00:00	1.3563	0.02	13.10.2008 05:59:00	1.35334	\$ 5.92
91	Sell	13.10.2008 12:00:00	1.3601	0.02	13.10.2008 21:30:00	1.35614	\$ 7.92
92	Sell	13.10.2008 17:00:00	1.3584	0.02	13.10.2008 21:30:00	1.35614	\$ 4.52
93	Sell	14.10.2008 04:00:00	1.3681	0.02	15.10.2008 08:02:00	1.36114	\$ 14.01
94	Sell	14.10.2008 09:00:00	1.363	0.02	15.10.2008 08:02:00	1.36114	\$ 3.81
95	Sell	15.10.2008 11:00:00	1.358	0.02	16.10.2008 02:44:00	1.35004	\$ 16.01
96	Sell	16.10.2008 07:00:00	1.3371	0.02	21.10.2008 10:36:00	1.32124	\$ 32.19
97	Sell	21.10.2008 01:00:00	1.3313	0.02	21.10.2008 10:36:00	1.32124	\$ 20.12
98	Sell	21.10.2008 18:00:00	1.3101	0.02	22.10.2008 05:29:00	1.29424	\$ 31.81
99	Sell	21.10.2008 23:00:00	1.3063	0.02	22.10.2008 05:29:00	1.29424	\$ 24.21
100	Sell	22.10.2008 14:00:00	1.2855	0.02	23.10.2008 02:09:00	1.28034	\$ 10.41
101	Sell	23.10.2008 06:00:00	1.2754	0.02	24.10.2008 10:18:00	1.25954	\$ 31.81
102	Sell	24.10.2008 20:00:00	1.2643	0.02	24.10.2008 22:42:00	1.26394	\$ 0.72
103	Sell	27.10.2008 03:00:00	1.2551	0.02	27.10.2008 09:36:00	1.23924	\$ 31.72
104	Sell	27.10.2008 07:00:00	1.2547	0.02	27.10.2008 09:36:00	1.23924	\$ 30.92
105	Sell	27.10.2008 17:00:00	1.2446	0.02	28.10.2008 03:37:00	1.24064	\$ 8.01
106	Sell	28.10.2008 03:00:00	1.2355	0.02	28.10.2008 03:37:00	1.24064	\$ -10.28
107	Sell	28.10.2008 09:00:00	1.2476	0.04	11.12.2008 18:52:00	1.33774	\$ -352.37
108	Sell	28.10.2008 16:00:00	1.245	0.04	11.12.2008 18:52:00	1.33774	\$ -362.77
109	Sell	13.11.2008 09:00:00	1.2405	0.04	11.12.2008 18:52:00	1.33774	\$ -383.75
110	Sell	11.12.2008 22:00:00	1.3334	0.08	17.12.2008 15:43:00	1.42354	\$ -718.89
111	Sell	12.12.2008 02:00:00	1.3319	0.08	17.12.2008 15:43:00	1.42354	\$ -731.26
112	Sell	12.12.2008 07:00:00	1.33	0.08	17.12.2008 15:43:00	1.42354	\$ -746.46
113	Sell	18.12.2008 03:00:00	1.4415	0.16	18.12.2008 17:15:00	1.42564	\$ 253.76
114	Sell	18.12.2008 16:00:00	1.4405	0.16	18.12.2008 17:15:00	1.42564	\$ 237.76
115	Sell	18.12.2008 22:00:00	1.4236	0.32	19.12.2008 10:00:00	1.40774	\$ 509.01
116	Sell	19.12.2008 10:00:00	1.4092	0.32	19.12.2008 10:00:00	1.40774	\$ 46.72
117	Sell	22.12.2008 04:00:00	1.3986	0.02	31.12.2008 15:07:00	1.39274	\$ 12.56
118	Sell	22.12.2008 13:00:00	1.3978	0.02	31.12.2008 15:07:00	1.39274	\$ 10.96
119	Sell	22.12.2008 17:00:00	1.3917	0.02	31.12.2008 15:07:00	1.39274	\$ -1.24