

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

### TOTAL PROFIT

**\$ 167.27**

PROFIT IN PIPS 1768 PIPS  
YRLY AVG PROFIT \$ 167.37  
YRLY AVG % RET 16.74 %  
CAGR 16.73 %

# OF TRADES	68	SHARPE RATIO	0.09	PROFIT FACTOR	1.24	RETURN / DD RATIO	0.45	WINNING %	75 %
DRAWDOWN	\$ 373.76	% DRAWDOWN	24.25 %	DAILY AVG PROFIT	\$ 0.46	MTHLY AVG PROFIT	\$ 13.94	AVERAGE TRADE	\$ 2.46
ANNUAL% / MAX DD%	0.69	R EXPECTANCY	0.06 R	R EXP SCORE	4.04 R	SQN	0.41	SQN SCORE	0.19

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	\$ -352.89	-256.7 pips	1	-35290	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 275.51	1697.4 pips	52	0.22	1.79
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 244.65	327.3 pips	15	1.44	84.5
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Reversal Trender 110	-1	0 %	\$ 352.89	35.29 %	\$ -4234.68	\$ -352.89	\$ -27.15
S3	Lt-Trender 120	1.62	71.15 %	\$ 169.9	14.57 %	\$ 275.3	\$ 22.96	\$ 0.75
S4	Rev.Trade EA.v.1.86	83.5	93.33 %	\$ 2.93	0.24 %	\$ 1467.9	\$ 122.33	\$ 18.82

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2004	46.75	81.21	0	37.95	0	0	-124.06	60.08	138.73	87.3	127.38	-288.07	167.27

### STATS

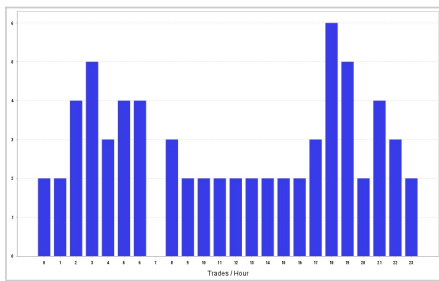
#### Strategy

Wins/Losses Ratio	3	Payout Ratio (Avg Win/Loss)	0.41	Average # of Bars in Trade	0
AHPR	0.3	Z-Score	-4.26	Z-Probability	100 %
Expectancy	2.46	Deviation	\$ 48.94	Exposure	-999999999 %
Stagnation in Days	143	Stagnation in %	39.07 %		

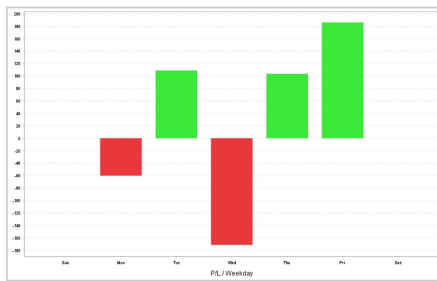
#### Trades

		# of Wins	51	# of Losses	17	# of Cancelled/Expired	0
Gross Profit	\$ 871.19	Gross Loss	\$ -703.92	Average Win	\$ 17.08	Average Loss	\$ -41.41
Largest Win	\$ 35.36	Largest Loss	\$ -352.89	Max Consec Wins	20	Max Consec Losses	4
Avg Consec Wins	7.29	Avg Consec Loss	2.43	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

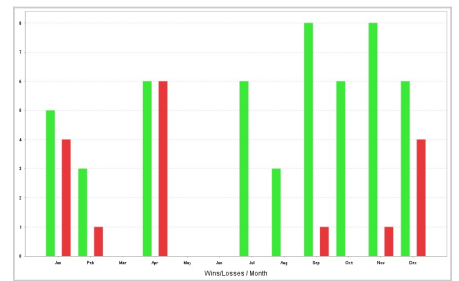
### CHARTS



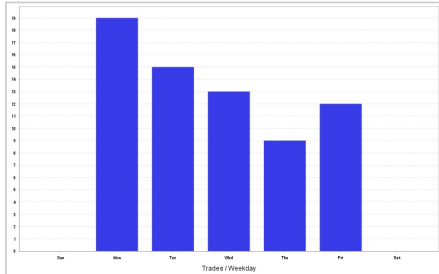
Trades by hour



P/L by weekday



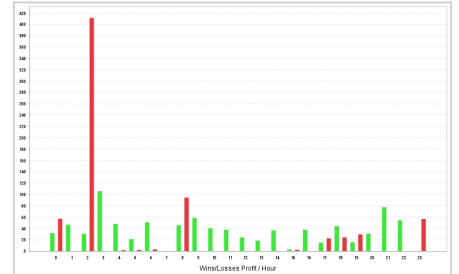
Wins/Losses by month



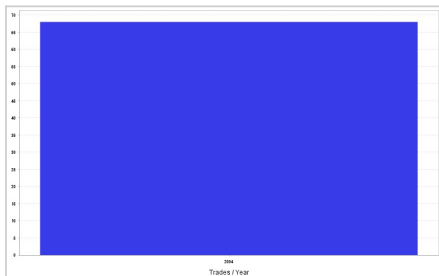
Trades by weekday



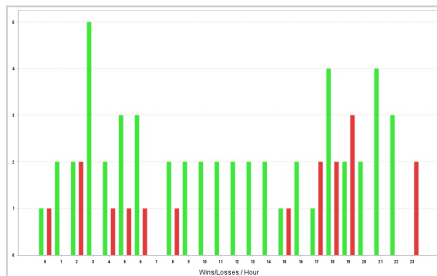
P/L by year



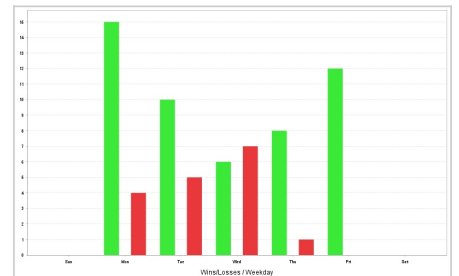
Wins/Losses Profit by hour



Trades by year



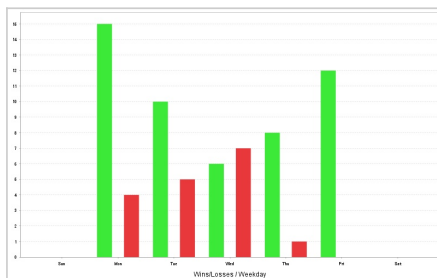
Wins/Losses by hour



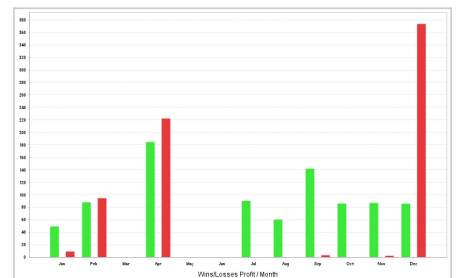
Wins/Losses by weekday



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 01:00:00	1.25963	0.01	06.01.2004 11:36:00	1.2755	\$ 15.42	
2	Buy	01.01.2004 02:20:00	1.25983	0.01	06.01.2004 11:36:00	1.2755	\$ 15.22	
3	Buy	01.01.2004 11:00:00	1.26003	0.01	06.01.2004 11:36:00	1.2755	\$ 15.02	
4	Buy	06.01.2004 12:00:00	1.27473	0.01	12.01.2004 15:33:00	1.2775	\$ 2.23	
5	Buy	06.01.2004 14:00:00	1.27583	0.01	12.01.2004 15:33:00	1.2775	\$ 1.13	
6	Buy	06.01.2004 15:00:00	1.27923	0.01	12.01.2004 15:33:00	1.2775	\$ -2.27	
7	Buy	13.01.2004 04:00:00	1.27573	0.01	13.02.2004 16:43:00	1.2768	\$ -1.71	
8	Buy	13.01.2004 05:00:00	1.27593	0.01	13.02.2004 16:43:00	1.2768	\$ -1.91	
9	Buy	13.01.2004 06:00:00	1.27693	0.01	13.02.2004 16:43:00	1.2768	\$ -2.91	
10	Buy	16.02.2004 08:00:00	1.27383	0.02	18.02.2004 07:41:00	1.2897	\$ 31.38	
11	Buy	16.02.2004 09:00:00	1.27463	0.02	18.02.2004 07:41:00	1.2897	\$ 29.78	
12	Buy	16.02.2004 10:00:00	1.27623	0.02	18.02.2004 07:41:00	1.2897	\$ 26.58	
13	Buy	18.02.2004 08:00:00	1.29133	0.01	05.04.2004 14:46:00	1.2012	\$ -94.34	
14	Buy	05.04.2004 21:00:00	1.20143	0.02	07.04.2004 16:49:00	1.2173	\$ 31.38	
15	Buy	05.04.2004 22:00:00	1.20213	0.02	07.04.2004 16:49:00	1.2173	\$ 29.98	
16	Buy	06.04.2004 09:00:00	1.20293	0.02	07.04.2004 16:49:00	1.2173	\$ 28.56	
17	Buy	07.04.2004 17:00:00	1.21693	0.01	19.04.2004 00:01:00	1.2016	\$ -16.41	
19	Buy	07.04.2004 19:00:00	1.21913	0.01	19.04.2004 00:01:00	1.2016	\$ -18.61	
18	Buy	07.04.2004 18:00:00	1.21763	0.01	19.04.2004 00:01:00	1.2016	\$ -17.11	
20	Sell	19.04.2004 03:00:00	1.2007	0.02	20.04.2004 22:17:00	1.18483	\$ 31.82	
21	Sell	20.04.2004 00:01:00	1.2006	0.02	20.04.2004 22:17:00	1.18483	\$ 31.54	
22	Sell	20.04.2004 01:00:00	1.2004	0.02	20.04.2004 22:17:00	1.18483	\$ 31.14	

23	Sell	20.04.2004 23:00:00	1.1869	0.01	19.07.2004 00:01:00	1.24523	\$ -54.54
25	Sell	21.04.2004 02:00:00	1.183	0.01	19.07.2004 00:01:00	1.24523	\$ -58.48
24	Sell	21.04.2004 00:01:00	1.1846	0.01	19.07.2004 00:01:00	1.24523	\$ -56.88
2	Buy	26.07.2004 05:00:00	1.21294	0.08	26.07.2004 08:04:00	1.21329	\$ 2.8
1	Buy	26.07.2004 04:47:00	1.21364	0.08	26.07.2004 09:32:00	1.21628	\$ 21.12
3	Buy	26.07.2004 06:00:00	1.21354	0.08	26.07.2004 09:32:00	1.21628	\$ 21.92
4	Buy	06.08.2004 14:31:00	1.21398	0.08	06.08.2004 14:31:00	1.2184	\$ 35.36
5	Buy	06.08.2004 15:00:00	1.22524	0.08	06.08.2004 15:03:00	1.22559	\$ 2.8
6	Buy	06.08.2004 16:00:00	1.22444	0.08	06.08.2004 17:41:00	1.22718	\$ 21.92
12	Buy	09.09.2004 05:00:00	1.21894	0.08	09.09.2004 09:40:00	1.21929	\$ 2.8
8	Buy	01.09.2004 20:00:00	1.21954	0.08	09.09.2004 23:03:00	1.22238	\$ 16.99
9	Buy	01.09.2004 21:00:00	1.21924	0.08	09.09.2004 23:03:00	1.22238	\$ 19.39
11	Buy	09.09.2004 04:00:00	1.21904	0.08	09.09.2004 23:03:00	1.22238	\$ 26.72
10	Buy	09.09.2004 03:45:00	1.21994	0.08	09.09.2004 23:14:00	1.22348	\$ 28.32
7	Buy	01.09.2004 19:10:00	1.22174	0.08	09.09.2004 23:22:00	1.22209	\$ -2.93
13	Buy	21.09.2004 11:33:00	1.22234	0.08	21.09.2004 12:13:00	1.22518	\$ 22.72
14	Buy	21.09.2004 12:00:00	1.22394	0.08	21.09.2004 14:11:00	1.22668	\$ 21.92
15	Buy	21.09.2004 13:00:00	1.22634	0.08	21.09.2004 14:47:00	1.22669	\$ 2.8
26	Buy	19.07.2004 02:00:00	1.24563	0.02	20.10.2004 15:02:00	1.2615	\$ 15.08
27	Buy	19.07.2004 03:00:00	1.24583	0.02	20.10.2004 15:02:00	1.2615	\$ 14.68
28	Buy	19.07.2004 06:00:00	1.24593	0.02	20.10.2004 15:02:00	1.2615	\$ 14.48
29	Buy	20.10.2004 16:00:00	1.25983	0.01	25.10.2004 02:24:00	1.2757	\$ 15.42
30	Buy	20.10.2004 17:00:00	1.26033	0.01	25.10.2004 02:24:00	1.2757	\$ 14.92
31	Buy	20.10.2004 18:00:00	1.26253	0.01	25.10.2004 02:24:00	1.2757	\$ 12.72
32	Buy	25.10.2004 03:00:00	1.27713	0.01	05.11.2004 17:02:00	1.293	\$ 14.88
33	Buy	25.10.2004 06:00:00	1.27773	0.01	05.11.2004 17:02:00	1.293	\$ 14.28
34	Buy	25.10.2004 10:00:00	1.27843	0.01	05.11.2004 17:02:00	1.293	\$ 13.58
35	Buy	05.11.2004 18:00:00	1.29453	0.01	23.11.2004 17:12:00	1.3104	\$ 14.26
36	Buy	05.11.2004 21:00:00	1.29473	0.01	23.11.2004 17:12:00	1.3104	\$ 14.06
37	Buy	05.11.2004 22:00:00	1.29673	0.01	23.11.2004 17:12:00	1.3104	\$ 12.06
38	Buy	23.11.2004 18:00:00	1.30873	0.01	25.11.2004 17:30:00	1.3246	\$ 15.69
39	Buy	23.11.2004 19:00:00	1.30983	0.01	25.11.2004 17:30:00	1.3246	\$ 14.59
40	Buy	24.11.2004 08:00:00	1.31053	0.01	25.11.2004 17:30:00	1.3246	\$ 13.98
41	Buy	25.11.2004 18:00:00	1.32403	0.01	02.12.2004 17:02:00	1.326	\$ 1.34
42	Buy	25.11.2004 19:00:00	1.32463	0.01	02.12.2004 17:02:00	1.326	\$ 0.74
43	Buy	25.11.2004 23:00:00	1.32743	0.01	02.12.2004 17:02:00	1.326	\$ -2.06
44	Buy	03.12.2004 03:00:00	1.32843	0.01	03.12.2004 19:07:00	1.3443	\$ 15.87
45	Buy	03.12.2004 05:00:00	1.32863	0.01	03.12.2004 19:07:00	1.3443	\$ 15.67
46	Buy	03.12.2004 13:00:00	1.32873	0.01	03.12.2004 19:07:00	1.3443	\$ 15.57
47	Buy	03.12.2004 20:00:00	1.34443	0.01	27.12.2004 16:51:00	1.3603	\$ 13.72
48	Buy	03.12.2004 21:00:00	1.34553	0.01	27.12.2004 16:51:00	1.3603	\$ 12.62
49	Buy	03.12.2004 22:00:00	1.34593	0.01	27.12.2004 16:51:00	1.3603	\$ 12.22
52	Buy	27.12.2004 19:00:00	1.36353	0.01	31.12.2004 23:29:00	1.356	\$ -7.89
51	Buy	27.12.2004 18:00:00	1.36263	0.01	31.12.2004 23:29:00	1.356	\$ -6.99
50	Buy	27.12.2004 17:00:00	1.36163	0.01	31.12.2004 23:29:00	1.356	\$ -5.99
1	Sell	20.12.2004 02:00:00	1.3305	0.14	31.12.2004 23:30:00	1.35617	\$ -352.89

Report generated by Quant Analyzer