

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

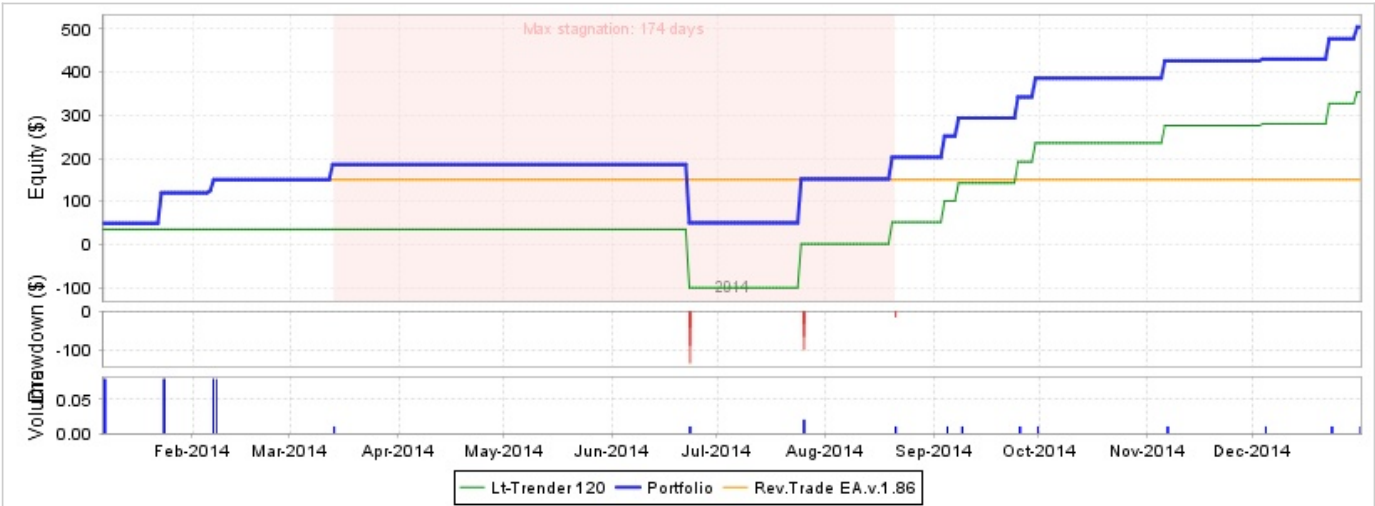
TOTAL PROFIT

\$ 504.36

PROFIT IN PIPS 3348.8 PIPS
YRLY AVG PROFIT \$ 504.36
YRLY AVG % RET 50.44 %
CAGR 50.44 %

# OF TRADES	45	SHARPE RATIO	0.61	PROFIT FACTOR	4.72	RETURN / DD RATIO	3.72	WINNING %	93.33 %
DRAWDOWN	\$ 135.49	% DRAWDOWN	11.43 %	DAILY AVG PROFIT	\$ 1.38	MTHLY AVG PROFIT	\$ 42.03	AVERAGE TRADE	\$ 11.21
ANNUAL% / MAX DD%	4.41	R EXPECTANCY	0.25 R	R EXP SCORE	11.17 R	SQN	4.42	SQN SCORE	0.9

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	\$ 353.8	3159.7 pips	36	0.47	3.61
S3	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 150.56	189.1 pips	9	1.67	0
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Trender 120	2.61	91.67 %	\$ 135.49	13.09 %	\$ 353.8	\$ 29.48	\$ 0.97
S3	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 903.36	\$ 75.28	\$ 25.09

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2014	119.6	30.96	35.14	0	0	-135.49	101.62	50.6	183.51	0	40.35	78.07	504.36

STATS

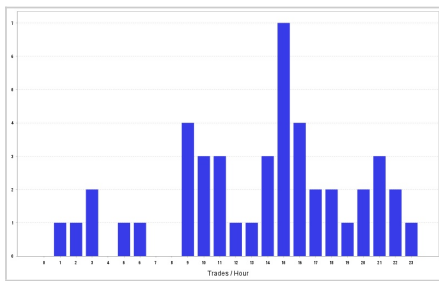
Strategy

Wins/Losses Ratio	14	Payout Ratio (Avg Win/Loss)	0.34	Average # of Bars in Trade	0
AHPR	0.92	Z-Score	-5.36	Z-Probability	100 %
Expectancy	11.21	Deviation	\$ 16.99	Exposure	-999999999 %
Stagnation in Days	174	Stagnation in %	48.33 %		

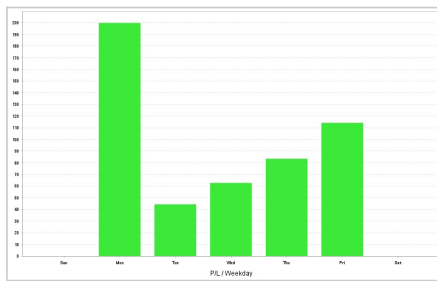
Trades

		# of Wins	42	# of Losses	3	# of Cancelled/Expired	0
Gross Profit	\$ 639.85	Gross Loss	\$ -135.49	Average Win	\$ 15.23	Average Loss	\$ -45.16
Largest Win	\$ 34.4	Largest Loss	\$ -46.08	Max Consec Wins	30	Max Consec Losses	3
Avg Consec Wins	21	Avg Consec Loss	3	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

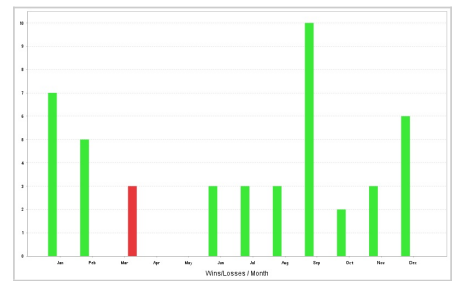
CHARTS



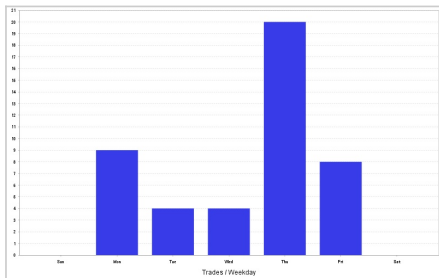
Trades by hour



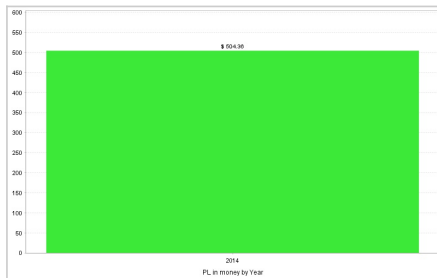
P/L by weekday



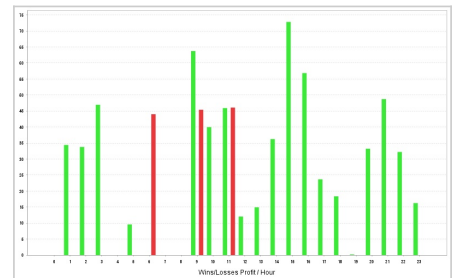
Wins/Losses by month



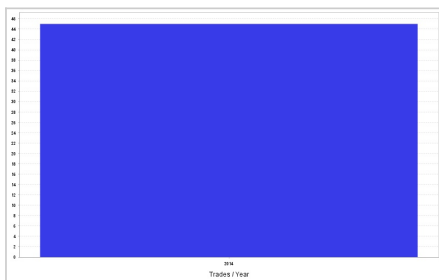
Trades by weekday



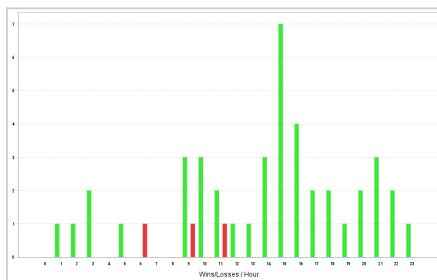
P/L by year



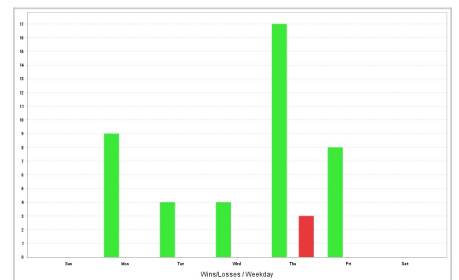
Wins/Losses Profit by hour



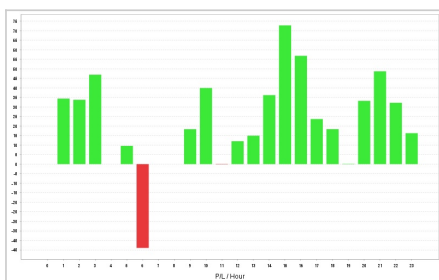
Trades by year



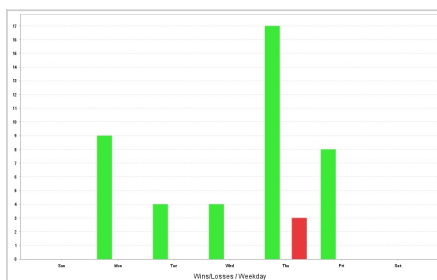
Wins/Losses by hour



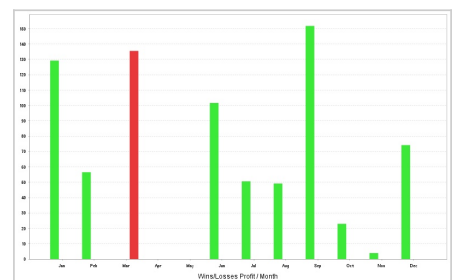
Wins/Losses by weekday



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
2	Buy	06.01.2014 10:00:00	1.35969	0.08	06.01.2014 13:24:00	1.36004	\$ 2.8	
1	Buy	06.01.2014 09:36:00	1.36071	0.08	06.01.2014 16:49:00	1.36349	\$ 22.24	
3	Buy	06.01.2014 11:00:00	1.36129	0.08	06.01.2014 16:57:00	1.36432	\$ 24.24	
4	Buy	23.01.2014 09:13:00	1.36063	0.08	23.01.2014 09:39:00	1.36381	\$ 25.44	
5	Buy	23.01.2014 10:00:00	1.36303	0.08	23.01.2014 14:48:00	1.36593	\$ 23.2	
6	Buy	23.01.2014 11:00:00	1.36402	0.08	23.01.2014 16:02:00	1.36673	\$ 21.68	
7	Buy	06.02.2014 14:50:00	1.35968	0.08	06.02.2014 15:58:00	1.36003	\$ 2.8	
8	Buy	06.02.2014 15:00:00	1.35968	0.08	06.02.2014 15:58:00	1.36003	\$ 2.8	
9	Buy	06.02.2014 16:00:00	1.36067	0.08	07.02.2014 14:30:00	1.36393	\$ 25.36	
1	Buy	02.01.2014 05:00:00	1.37671	0.01	13.03.2014 05:31:00	1.39256	\$ 9.58	
2	Buy	19.02.2014 03:00:00	1.37707	0.01	13.03.2014 05:31:00	1.39256	\$ 13.52	
3	Buy	28.02.2014 12:00:00	1.37936	0.01	13.03.2014 05:31:00	1.39256	\$ 12.04	
4	Buy	13.03.2014 06:00:00	1.39436	0.01	23.06.2014 00:00:00	1.35949	\$ -44.01	
6	Buy	13.03.2014 11:00:00	1.39643	0.01	23.06.2014 00:00:00	1.35949	\$ -46.08	
5	Buy	13.03.2014 09:00:00	1.39575	0.01	23.06.2014 00:00:00	1.35949	\$ -45.4	
7	Sell	23.06.2014 01:00:00	1.3594	0.02	25.07.2014 14:18:00	1.34355	\$ 34.4	
8	Sell	23.06.2014 02:00:00	1.35909	0.02	25.07.2014 14:18:00	1.34355	\$ 33.78	
9	Sell	23.06.2014 03:00:00	1.35892	0.02	25.07.2014 14:18:00	1.34355	\$ 33.44	
10	Sell	25.07.2014 15:00:00	1.34324	0.01	20.08.2014 20:04:00	1.32739	\$ 16.95	
11	Sell	25.07.2014 17:00:00	1.34317	0.01	20.08.2014 20:04:00	1.32739	\$ 16.88	
12	Sell	25.07.2014 18:00:00	1.34306	0.01	20.08.2014 20:04:00	1.32739	\$ 16.77	
13	Sell	20.08.2014 21:00:00	1.3261	0.01	04.09.2014 13:45:00	1.31025	\$ 16.48	

14	Sell	20.08.2014 22:00:00	1.32607	0.01	04.09.2014 13:45:00	1.31025	\$ 16.45
15	Sell	20.08.2014 23:00:00	1.32586	0.01	04.09.2014 13:45:00	1.31025	\$ 16.24
16	Sell	04.09.2014 14:00:00	1.30496	0.01	08.09.2014 19:35:00	1.28911	\$ 16.02
17	Sell	04.09.2014 15:00:00	1.30239	0.01	08.09.2014 19:35:00	1.28911	\$ 13.45
18	Sell	04.09.2014 16:00:00	1.30123	0.01	08.09.2014 19:35:00	1.28911	\$ 12.29
19	Sell	08.09.2014 20:00:00	1.29073	0.01	25.09.2014 08:49:00	1.27488	\$ 16.57
20	Sell	08.09.2014 21:00:00	1.29072	0.01	25.09.2014 08:49:00	1.27488	\$ 16.56
21	Sell	08.09.2014 22:00:00	1.28992	0.01	25.09.2014 08:49:00	1.27488	\$ 15.76
22	Sell	25.09.2014 09:00:00	1.27372	0.01	30.09.2014 13:02:00	1.25787	\$ 16.06
23	Sell	25.09.2014 10:00:00	1.27163	0.01	30.09.2014 13:02:00	1.25787	\$ 13.97
24	Sell	26.09.2014 15:00:00	1.27136	0.01	30.09.2014 13:02:00	1.25787	\$ 13.66
25	Sell	30.09.2014 14:00:00	1.25884	0.01	06.11.2014 14:36:00	1.24299	\$ 17.41
26	Sell	03.10.2014 15:00:00	1.25395	0.01	06.11.2014 14:36:00	1.24299	\$ 12.39
27	Sell	03.10.2014 16:00:00	1.25211	0.01	06.11.2014 14:36:00	1.24299	\$ 10.55
28	Sell	06.11.2014 15:00:00	1.24164	0.01	04.12.2014 15:57:00	1.24069	\$ 2.13
29	Sell	06.11.2014 18:00:00	1.2411	0.01	04.12.2014 15:57:00	1.24069	\$ 1.59
30	Sell	06.11.2014 19:00:00	1.23969	0.01	04.12.2014 15:57:00	1.24069	\$ 0.18
31	Sell	04.12.2014 20:00:00	1.23739	0.01	23.12.2014 14:19:00	1.22154	\$ 16.65
32	Sell	04.12.2014 21:00:00	1.23643	0.01	23.12.2014 14:19:00	1.22154	\$ 15.69
33	Sell	05.12.2014 13:00:00	1.2357	0.01	23.12.2014 14:19:00	1.22154	\$ 14.92
36	Sell	23.12.2014 17:00:00	1.21678	0.01	31.12.2014 19:47:00	1.21033	\$ 6.79
35	Sell	23.12.2014 16:00:00	1.21865	0.01	31.12.2014 19:47:00	1.21033	\$ 8.66
34	Sell	23.12.2014 15:00:00	1.22145	0.01	31.12.2014 19:47:00	1.21033	\$ 11.46

Report generated by Quant Analyzer