

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

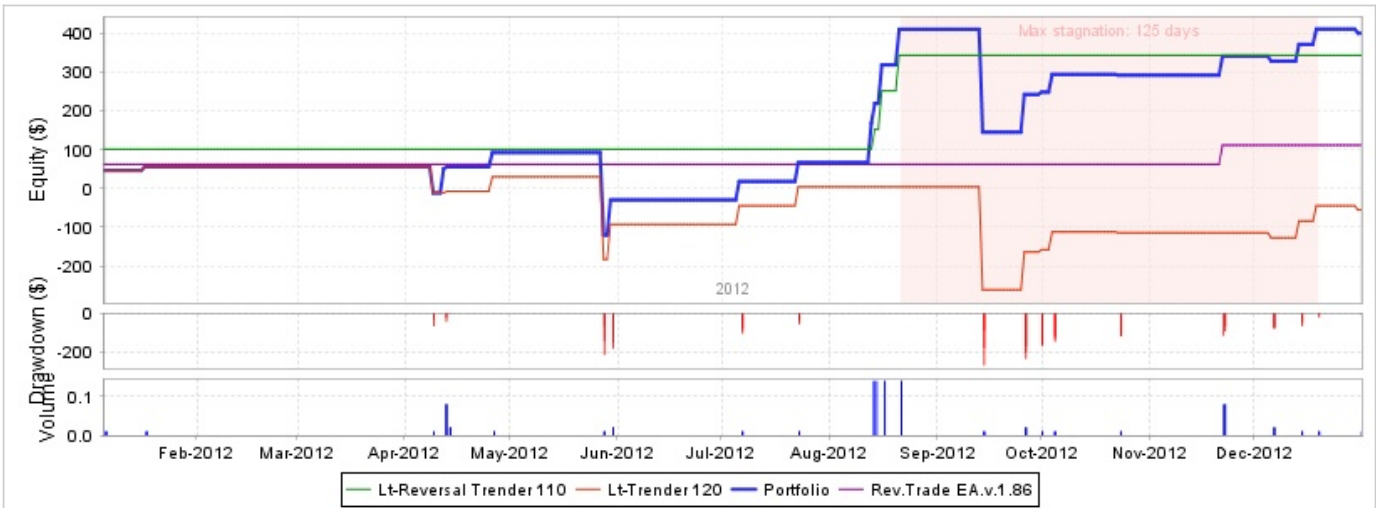
TOTAL PROFIT

\$ 400.89

PROFIT IN PIPS **-954.2 PIPS**
YRLY AVG PROFIT **\$ 400.64**
YRLY AVG % RET **40.06 %**
CAGR **40.09 %**

# OF TRADES	64	SHARPE RATIO	0.2	PROFIT FACTOR	1.7	RETURN / DD RATIO	1.51	WINNING %	78.13 %
DRAWDOWN	\$ 265.39	% DRAWDOWN	19.48 %	DAILY AVG PROFIT	\$ 1.1	MTHLY AVG PROFIT	\$ 33.41	AVERAGE TRADE	\$ 6.26
ANNUAL% / MAX DD%	2.06	R EXPECTANCY	0.15 R	R EXP SCORE	9.79 R	SQN	1.53	SQN SCORE	0.63

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	\$ 344.18	254.8 pips	7	7.99	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ -55.32	-1354.4 pips	51	-0.01	0.9
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 112.03	145.4 pips	6	2.61	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 %	\$ 4130.16	\$ 344.18	\$ 34.42
S3	Lt-Trender 120	-0.17	72.55 %	\$ 317.06	30.03 %	\$ -55.32	\$ -4.61	\$ -0.15
S4	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 672.18	\$ 56.02	\$ 18.67

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2012	55.87	0	0	37.27	-122.51	0	96.4	344.18	-168.06	49.57	49.2	58.97	400.89

STATS

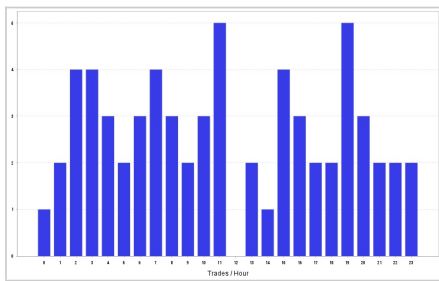
Strategy

Wins/Losses Ratio	3.57	Payout Ratio (Avg Win/Loss)	0.48	Average # of Bars in Trade	0
AHPR	0.57	Z-Score	-4.23	Z-Probability	100 %
Expectancy	6.26	Deviation	\$ 32.7	Exposure	-999999999 %
Stagnation in Days	125	Stagnation in %	34.25 %		

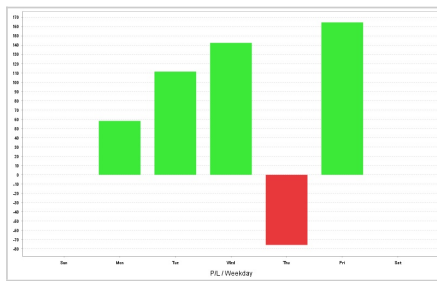
Trades

		# of Wins	50	# of Losses	14	# of Cancelled/Expired	0
Gross Profit	\$ 973.82	Gross Loss	\$ -572.93	Average Win	\$ 19.48	Average Loss	\$ -40.92
Largest Win	\$ 50.96	Largest Loss	\$ -88.74	Max Consec Wins	16	Max Consec Losses	3
Avg Consec Wins	8.33	Avg Consec Loss	2.33	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

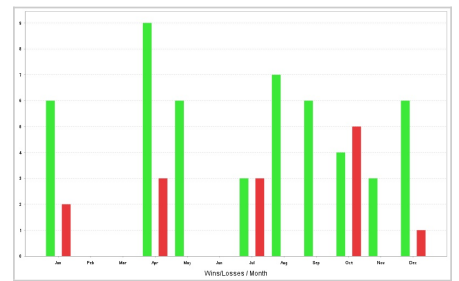
CHARTS



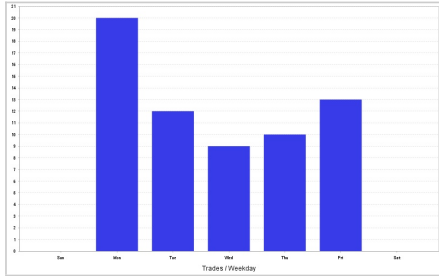
Trades by hour



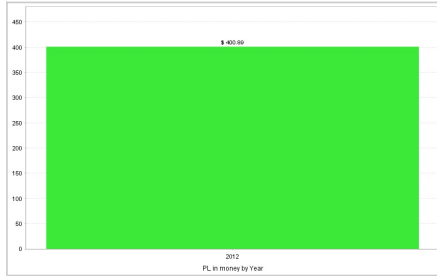
P/L by weekday



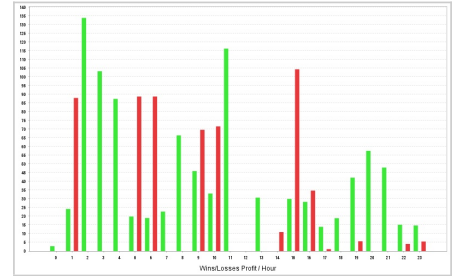
Wins/Losses by month



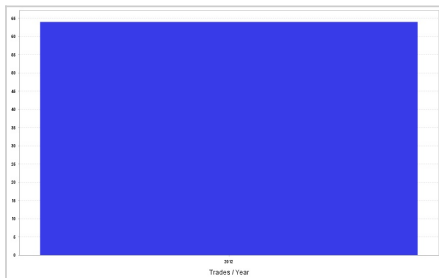
Trades by weekday



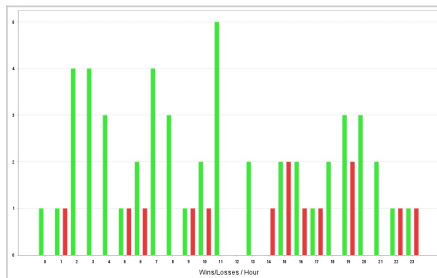
P/L by year



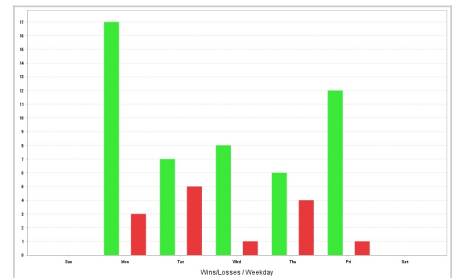
Wins/Losses Profit by hour



Trades by year



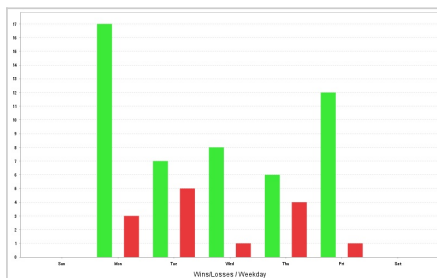
Wins/Losses by hour



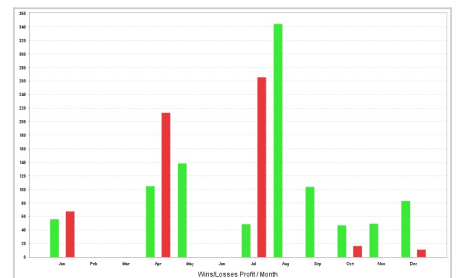
Wins/Losses by weekday



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	0.01	05.01.2012 17:19:00	1.27833	\$ 15.98	
2	Sell	02.01.2012 03:00:00	1.29387	0.01	05.01.2012 17:19:00	1.27833	\$ 15.67	
3	Sell	02.01.2012 04:00:00	1.29308	0.01	05.01.2012 17:19:00	1.27833	\$ 14.88	
4	Sell	05.01.2012 18:00:00	1.27815	0.01	17.01.2012 08:09:00	1.27516	\$ 3.5	
5	Sell	06.01.2012 06:00:00	1.27811	0.01	17.01.2012 08:09:00	1.27516	\$ 3.41	
6	Sell	06.01.2012 07:00:00	1.27713	0.01	17.01.2012 08:09:00	1.27516	\$ 2.43	
7	Sell	17.01.2012 15:00:00	1.27361	0.01	09.04.2012 00:00:00	1.30976	\$ -32.65	
8	Sell	17.01.2012 16:00:00	1.27153	0.01	09.04.2012 00:00:00	1.30976	\$ -34.73	
2	Buy	10.04.2012 04:00:00	1.31389	0.08	12.04.2012 13:39:00	1.31676	\$ 21.53	
3	Buy	10.04.2012 05:00:00	1.3141	0.08	12.04.2012 13:39:00	1.31676	\$ 19.85	
1	Buy	10.04.2012 03:56:00	1.3144	0.08	12.04.2012 13:40:00	1.31726	\$ 21.45	
9	Buy	09.04.2012 07:00:00	1.30706	0.02	13.04.2012 16:19:00	1.30862	\$ 2.4	
10	Buy	09.04.2012 10:00:00	1.30768	0.02	13.04.2012 16:19:00	1.30862	\$ 1.16	
11	Buy	09.04.2012 11:00:00	1.3077	0.02	13.04.2012 16:19:00	1.30862	\$ 1.12	
12	Buy	13.04.2012 23:00:00	1.30778	0.01	26.04.2012 08:23:00	1.32363	\$ 14.69	
13	Buy	16.04.2012 19:00:00	1.30916	0.01	26.04.2012 08:23:00	1.32363	\$ 13.57	
14	Buy	16.04.2012 20:00:00	1.31385	0.01	26.04.2012 08:23:00	1.32363	\$ 8.88	
15	Buy	26.04.2012 09:00:00	1.32383	0.01	28.05.2012 00:00:00	1.25707	\$ -69.63	
17	Buy	27.04.2012 15:00:00	1.32601	0.01	28.05.2012 00:00:00	1.25707	\$ -71.72	
16	Buy	26.04.2012 10:00:00	1.32579	0.01	28.05.2012 00:00:00	1.25707	\$ -71.59	
18	Sell	28.05.2012 10:00:00	1.25869	0.02	30.05.2012 12:56:00	1.24284	\$ 31.87	
19	Sell	28.05.2012 11:00:00	1.2576	0.02	30.05.2012 12:56:00	1.24284	\$ 29.69	

20	Sell	28.05.2012 15:00:00	1.25719	0.02	30.05.2012 12:56:00	1.24284	\$ 28.87
21	Sell	30.05.2012 13:00:00	1.24263	0.01	06.07.2012 18:02:00	1.22678	\$ 17.41
22	Sell	30.05.2012 16:00:00	1.2417	0.01	06.07.2012 18:02:00	1.22678	\$ 16.48
23	Sell	30.05.2012 17:00:00	1.23915	0.01	06.07.2012 18:02:00	1.22678	\$ 13.93
24	Sell	06.07.2012 19:00:00	1.22803	0.01	23.07.2012 00:22:00	1.21218	\$ 16.57
25	Sell	06.07.2012 20:00:00	1.22781	0.01	23.07.2012 00:22:00	1.21218	\$ 16.35
26	Sell	06.07.2012 21:00:00	1.22712	0.01	23.07.2012 00:22:00	1.21218	\$ 15.66
1	Buy	13.08.2012 04:00:00	1.22884	0.14	13.08.2012 12:16:00	1.23248	\$ 50.96
2	Buy	13.08.2012 11:00:00	1.22962	0.14	13.08.2012 12:57:00	1.23326	\$ 50.96
3	Buy	14.08.2012 03:00:00	1.23426	0.14	14.08.2012 09:26:00	1.2379	\$ 50.96
4	Buy	15.08.2012 02:00:00	1.23256	0.14	16.08.2012 16:41:00	1.2362	\$ 49.71
5	Buy	15.08.2012 08:00:00	1.23288	0.14	16.08.2012 16:41:00	1.23652	\$ 49.71
6	Buy	17.08.2012 02:00:00	1.23578	0.14	21.08.2012 09:26:00	1.23942	\$ 45.94
7	Buy	17.08.2012 09:00:00	1.23714	0.14	21.08.2012 09:30:00	1.24078	\$ 45.94
27	Sell	23.07.2012 01:00:00	1.21206	0.01	14.09.2012 05:53:00	1.30221	\$ -87.92
28	Sell	23.07.2012 05:00:00	1.21125	0.01	14.09.2012 05:53:00	1.30221	\$ -88.73
29	Sell	23.07.2012 06:00:00	1.21124	0.01	14.09.2012 05:53:00	1.30221	\$ -88.74
30	Sell	14.09.2012 11:00:00	1.30358	0.02	26.09.2012 06:07:00	1.28773	\$ 32.71
31	Sell	18.09.2012 20:00:00	1.30356	0.02	26.09.2012 06:07:00	1.28773	\$ 32.33
32	Sell	18.09.2012 21:00:00	1.30354	0.02	26.09.2012 06:07:00	1.28773	\$ 32.29
33	Sell	26.09.2012 07:00:00	1.28719	0.01	01.10.2012 00:00:00	1.28503	\$ 2.37
35	Sell	26.09.2012 11:00:00	1.2866	0.01	01.10.2012 00:00:00	1.28503	\$ 1.78
34	Sell	26.09.2012 08:00:00	1.28679	0.01	01.10.2012 00:00:00	1.28503	\$ 1.97
36	Buy	01.10.2012 06:00:00	1.28218	0.01	04.10.2012 14:33:00	1.29803	\$ 15.58
37	Buy	01.10.2012 07:00:00	1.28228	0.01	04.10.2012 14:33:00	1.29803	\$ 15.48
38	Buy	01.10.2012 08:00:00	1.28302	0.01	04.10.2012 14:33:00	1.29803	\$ 14.74
39	Buy	04.10.2012 15:00:00	1.29847	0.01	23.10.2012 12:38:00	1.30124	\$ 1.07
40	Buy	04.10.2012 17:00:00	1.30064	0.01	23.10.2012 12:38:00	1.30124	\$ -1.1
41	Buy	04.10.2012 19:00:00	1.30186	0.01	23.10.2012 12:38:00	1.30124	\$ -2.32
4	Buy	22.11.2012 00:13:00	1.28467	0.08	22.11.2012 02:21:00	1.28502	\$ 2.8
6	Buy	22.11.2012 02:00:00	1.28572	0.08	22.11.2012 13:20:00	1.2885	\$ 22.24
5	Buy	22.11.2012 01:00:00	1.28649	0.08	22.11.2012 13:59:00	1.28951	\$ 24.16
42	Buy	23.10.2012 19:00:00	1.29764	0.02	06.12.2012 16:00:00	1.29993	\$ -3.3
43	Buy	23.10.2012 22:00:00	1.29804	0.02	06.12.2012 16:00:00	1.29993	\$ -4.1
44	Buy	23.10.2012 23:00:00	1.29873	0.02	06.12.2012 16:00:00	1.29993	\$ -5.48
45	Buy	06.12.2012 22:00:00	1.29703	0.01	14.12.2012 17:07:00	1.31288	\$ 15.13
46	Buy	07.12.2012 03:00:00	1.29706	0.01	14.12.2012 17:07:00	1.31288	\$ 15.19
47	Buy	11.12.2012 13:00:00	1.29933	0.01	14.12.2012 17:07:00	1.31288	\$ 13.28
48	Buy	14.12.2012 18:00:00	1.31349	0.01	19.12.2012 13:39:00	1.32934	\$ 15.4
49	Buy	14.12.2012 19:00:00	1.31689	0.01	19.12.2012 13:39:00	1.32934	\$ 12.0
50	Buy	17.12.2012 16:00:00	1.31739	0.01	19.12.2012 13:39:00	1.32934	\$ 11.77
51	Buy	19.12.2012 14:00:00	1.32954	0.01	31.12.2012 18:48:00	1.3197	\$ -10.92

Report generated by Quant Analyzer