

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

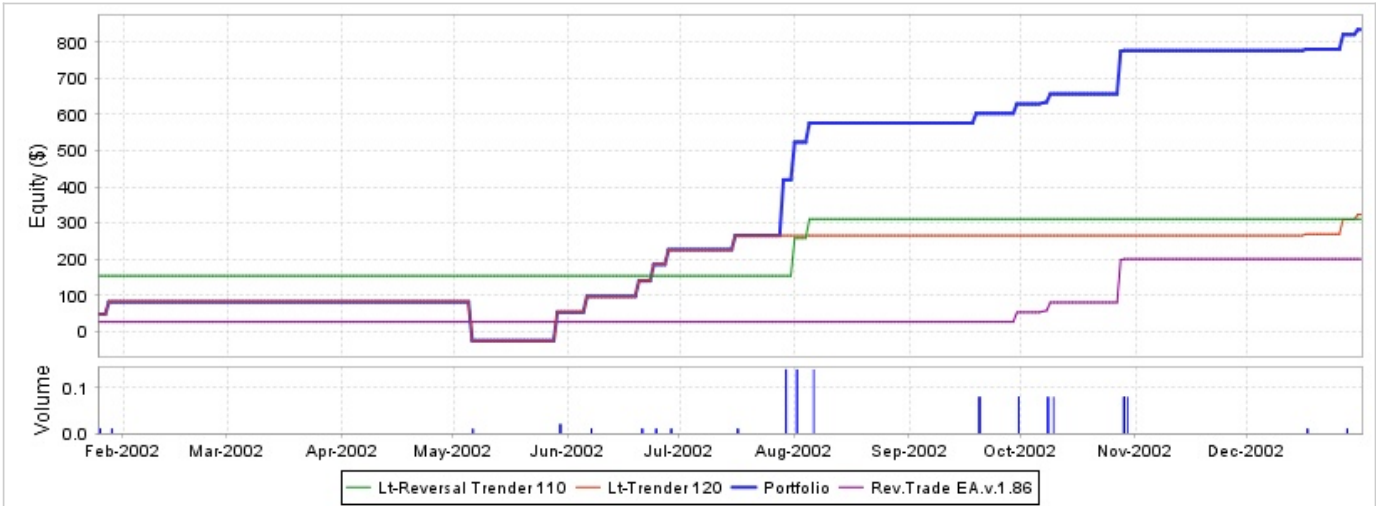
TOTAL PROFIT

\$ 834.81

PROFIT IN PIPS 3826.8 PIPS
YRLY AVG PROFIT \$ 835.41
YRLY AVG % RET 83.54 %
CAGR 83.48 %

# OF TRADES	56	SHARPE RATIO	0.69	PROFIT FACTOR	8.77	RETURN / DD RATIO	7.78	WINNING %	94.64 %
DRAWDOWN	\$ 107.3	% DRAWDOWN	9.91 %	DAILY AVG PROFIT	\$ 2.28	MTHLY AVG PROFIT	\$ 69.57	AVERAGE TRADE	\$ 14.91
ANNUAL% / MAX DD%	8.42	R EXPECTANCY	0.42 R	R EXP SCORE	23.32 R	SQN	5.74	SQN SCORE	1.8

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	\$ 310.98	219.6 pips	6	14.32	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 323.34	3336 pips	35	0.52	4.01
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 200.49	271.2 pips	15	1.14	5
#	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 %	\$ 3731.76	\$ 310.98	\$ 34.55
S3	Lt-Trender 120	3.01	91.43 %	\$ 107.3	9.91 %	\$ 323.71	\$ 26.94	\$ 0.88
S4	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 1202.94	\$ 100.25	\$ 14.32

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2002	82.34	0	0	0	-28.74	172.56	193.07	157.26	52.96	147.53	0	57.83	834.81

STATS

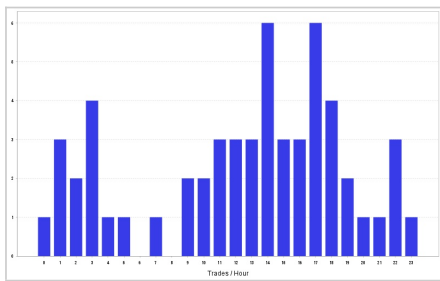
Strategy

Wins/Losses Ratio	17.67	Payout Ratio (Avg Win/Loss)	0.5	Average # of Bars in Trade	0
AHPR	1.1	Z-Score	-3.13	Z-Probability	99.91 %
Expectancy	14.91	Deviation	\$ 19.45	Exposure	-999999999 %
Stagnation in Days	133	Stagnation in %	36.44 %		

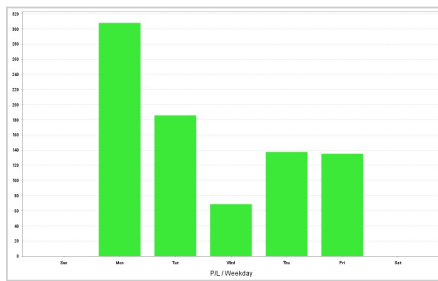
Trades

		# of Wins	53	# of Losses	3	# of Cancelled/Expired	0
Gross Profit	\$ 942.3	Gross Loss	\$ -107.49	Average Win	\$ 17.78	Average Loss	\$ -35.83
Largest Win	\$ 53.01	Largest Loss	\$ -54.35	Max Consec Wins	41	Max Consec Losses	2
Avg Consec Wins	17.67	Avg Consec Loss	1.5	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

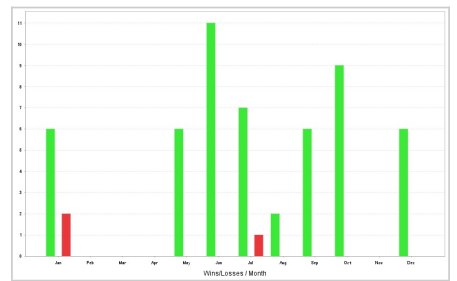
CHARTS



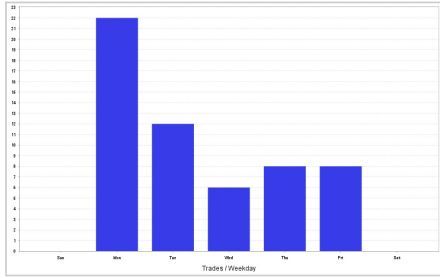
Trades by hour



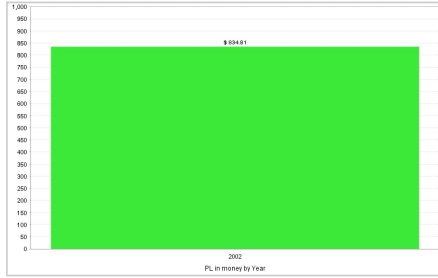
P/L by weekday



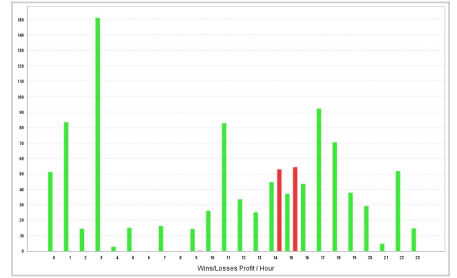
Wins/Losses by month



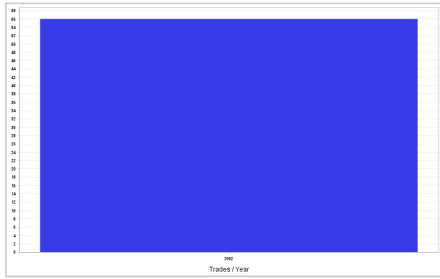
Trades by weekday



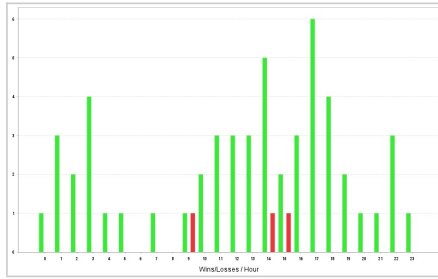
P/L by year



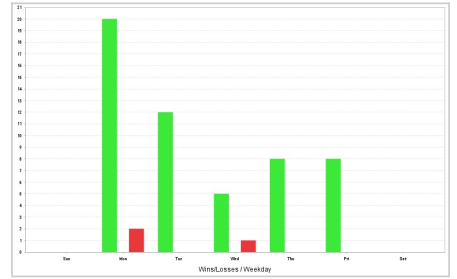
Wins/Losses Profit by hour



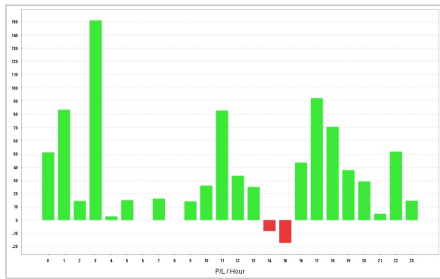
Trades by year



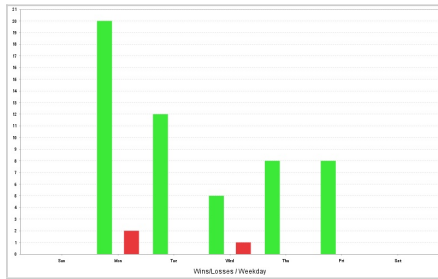
Wins/Losses by hour



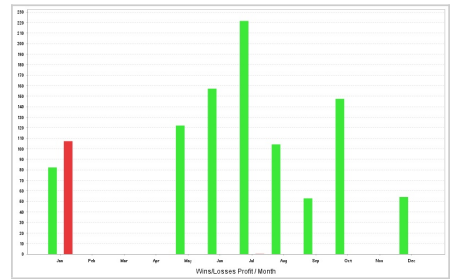
Wins/Losses by weekday



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	01.01.2002 01:05:00	0.8909	0.01	25.01.2002 09:25:00	0.87498	\$ 16.93	
2	Sell	01.01.2002 07:25:00	0.8902	0.01	25.01.2002 09:25:00	0.87498	\$ 16.23	
3	Sell	01.01.2002 10:05:00	0.8886	0.01	25.01.2002 09:25:00	0.87498	\$ 14.63	
4	Sell	25.01.2002 11:00:00	0.8742	0.01	28.01.2002 13:05:00	0.85828	\$ 16.05	
5	Sell	25.01.2002 12:00:00	0.8687	0.01	28.01.2002 13:05:00	0.85828	\$ 10.55	
6	Sell	25.01.2002 13:00:00	0.8661	0.01	28.01.2002 13:05:00	0.85828	\$ 7.95	
7	Sell	28.01.2002 14:00:00	0.8594	0.01	06.05.2002 00:01:00	0.91648	\$ -52.95	
8	Sell	28.01.2002 15:00:00	0.858	0.01	06.05.2002 00:01:00	0.91648	\$ -54.35	
9	Buy	06.05.2002 03:00:00	0.91648	0.02	29.05.2002 13:54:00	0.9324	\$ 27.72	
10	Buy	06.05.2002 18:00:00	0.91678	0.02	29.05.2002 13:54:00	0.9324	\$ 27.12	
11	Buy	06.05.2002 22:00:00	0.91848	0.02	29.05.2002 13:54:00	0.9324	\$ 23.72	
12	Buy	29.05.2002 14:00:00	0.93218	0.01	06.06.2002 22:55:00	0.9481	\$ 15.2	
13	Buy	29.05.2002 17:00:00	0.93238	0.01	06.06.2002 22:55:00	0.9481	\$ 15.0	
14	Buy	29.05.2002 19:00:00	0.93398	0.01	06.06.2002 22:55:00	0.9481	\$ 13.4	
15	Buy	06.06.2002 23:00:00	0.94778	0.01	20.06.2002 16:24:00	0.9637	\$ 14.67	
16	Buy	07.06.2002 15:00:00	0.94798	0.01	20.06.2002 16:24:00	0.9637	\$ 14.56	
17	Buy	11.06.2002 22:00:00	0.94898	0.01	20.06.2002 16:24:00	0.9637	\$ 13.91	
18	Buy	20.06.2002 17:00:00	0.96438	0.01	24.06.2002 10:50:00	0.9803	\$ 15.56	
19	Buy	20.06.2002 18:00:00	0.96458	0.01	24.06.2002 10:50:00	0.9803	\$ 15.36	
20	Buy	20.06.2002 22:00:00	0.96578	0.01	24.06.2002 10:50:00	0.9803	\$ 14.16	
21	Buy	24.06.2002 11:00:00	0.98078	0.01	28.06.2002 12:10:00	0.9967	\$ 15.56	
22	Buy	26.06.2002 01:00:00	0.98298	0.01	28.06.2002 12:10:00	0.9967	\$ 13.54	

23	Buy	26.06.2002 02:00:00	0.98488	0.01	28.06.2002 12:10:00	0.9967	\$ 11.64
24	Buy	28.06.2002 13:00:00	0.99818	0.01	16.07.2002 11:19:00	1.0141	\$ 14.31
25	Buy	28.06.2002 14:00:00	0.99858	0.01	16.07.2002 11:19:00	1.0141	\$ 13.91
26	Buy	15.07.2002 14:00:00	1.00288	0.01	16.07.2002 11:19:00	1.0141	\$ 11.13
1	Sell	29.07.2002 00:01:00	0.9873	0.14	29.07.2002 11:50:00	0.98364	\$ 51.24
2	Sell	29.07.2002 03:00:00	0.9869	0.14	29.07.2002 11:51:00	0.98324	\$ 51.24
3	Sell	29.07.2002 11:00:00	0.9859	0.14	29.07.2002 11:53:00	0.98224	\$ 51.24
4	Sell	29.07.2002 17:00:00	0.9772	0.14	01.08.2002 10:07:00	0.97354	\$ 53.01
5	Sell	01.08.2002 03:00:00	0.9766	0.14	01.08.2002 10:09:00	0.97294	\$ 51.24
6	Sell	02.08.2002 01:00:00	0.9841	0.14	05.08.2002 22:41:00	0.98044	\$ 53.01
3	Buy	19.09.2002 14:00:00	0.97997	0.08	19.09.2002 14:37:00	0.98032	\$ 2.8
2	Buy	19.09.2002 13:00:00	0.98057	0.08	19.09.2002 14:42:00	0.98092	\$ 2.8
1	Buy	19.09.2002 12:00:00	0.98207	0.08	19.09.2002 19:19:00	0.98468	\$ 20.88
5	Buy	30.09.2002 03:00:00	0.98177	0.08	30.09.2002 07:17:00	0.98438	\$ 20.88
6	Buy	30.09.2002 04:00:00	0.98247	0.08	30.09.2002 07:34:00	0.98282	\$ 2.8
4	Buy	30.09.2002 02:50:00	0.98227	0.08	30.09.2002 07:34:00	0.98262	\$ 2.8
8	Buy	07.10.2002 16:00:00	0.98217	0.08	07.10.2002 23:39:00	0.98252	\$ 2.8
9	Buy	07.10.2002 17:00:00	0.98257	0.08	08.10.2002 07:40:00	0.98292	\$ 2.05
7	Buy	07.10.2002 15:48:00	0.98278	0.08	09.10.2002 15:53:00	0.98578	\$ 22.5
10	Buy	22.10.2002 18:31:00	0.97957	0.08	28.10.2002 16:19:00	0.98338	\$ 25.99
11	Buy	22.10.2002 19:00:00	0.97977	0.08	28.10.2002 16:19:00	0.98338	\$ 24.39
12	Buy	22.10.2002 20:00:00	0.97917	0.08	28.10.2002 16:19:00	0.98338	\$ 29.19
13	Buy	28.10.2002 16:09:00	0.97891	0.08	28.10.2002 16:19:00	0.98338	\$ 35.76
14	Buy	28.10.2002 17:00:00	0.98307	0.08	28.10.2002 17:41:00	0.98342	\$ 2.8
15	Buy	28.10.2002 18:00:00	0.98437	0.08	29.10.2002 16:19:00	0.98472	\$ 2.05
27	Buy	16.07.2002 12:00:00	1.01308	0.01	17.12.2002 04:42:00	1.029	\$ 2.12
28	Buy	16.07.2002 14:00:00	1.01358	0.01	17.12.2002 04:42:00	1.029	\$ 1.62
29	Buy	17.07.2002 09:00:00	1.01548	0.01	17.12.2002 04:42:00	1.029	\$ -0.19
30	Buy	17.12.2002 05:00:00	1.02808	0.01	27.12.2002 20:50:00	1.044	\$ 15.02
31	Buy	17.12.2002 09:00:00	1.02878	0.01	27.12.2002 20:50:00	1.044	\$ 14.32
32	Buy	17.12.2002 10:00:00	1.03168	0.01	27.12.2002 20:50:00	1.044	\$ 11.42
35	Buy	30.12.2002 17:00:00	1.04538	0.01	31.12.2002 23:18:00	1.0493	\$ 3.83
34	Buy	30.12.2002 16:00:00	1.04428	0.01	31.12.2002 23:18:00	1.0493	\$ 4.93
33	Buy	27.12.2002 21:00:00	1.04418	0.01	31.12.2002 23:18:00	1.0493	\$ 4.76

Report generated by Quant Analyzer