

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

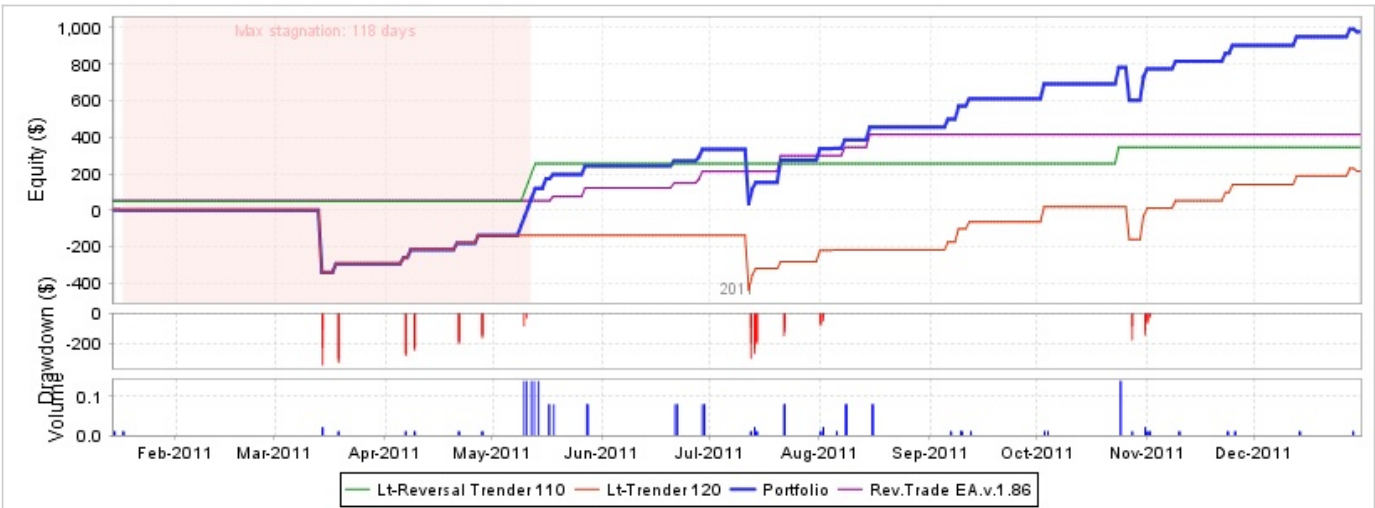
TOTAL PROFIT

\$ 977.83

PROFIT IN PIPS 3507.8 PIPS
YRLY AVG PROFIT \$ 977.83
YRLY AVG % RET 97.78 %
CAGR 97.78 %

# OF TRADES	120	SHARPE RATIO	0.21	PROFIT FACTOR	2.14	RETURN / DD RATIO	2.86	WINNING %	85 %
DRAWDOWN	\$ 341.88	% DRAWDOWN	34.07 %	DAILY AVG PROFIT	\$ 2.69	MTHLY AVG PROFIT	\$ 81.49	AVERAGE TRADE	\$ 8.15
ANNUAL% / MAX DD%	2.87	R EXPECTANCY	0.17 R	R EXP SCORE	20.44 R	SQN	2.79	SQN SCORE	2.14

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	\$ 346.34	255.5 pips	7	7.37	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 215.32	2728.5 pips	92	0.07	1.25
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 416.17	523.8 pips	21	2.19	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 %	\$ 2078.04	\$ 173.17	\$ 23.09
S3	Lt-Trender 120	0.49	80.43 %	\$ 437.46	43.6 %	\$ 215.41	\$ 17.94	\$ 0.59
S4	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 1664.68	\$ 138.72	\$ 46.24

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2011	2.04	0	-294.31	156.44	379.89	90.96	-58.79	179.75	154.71	121.53	171.64	73.97	977.83

STATS

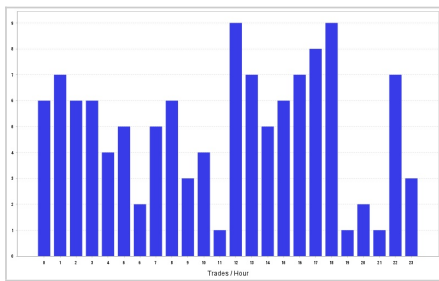
Strategy

Wins/Losses Ratio	5.67	Payout Ratio (Avg Win/Loss)	0.38	Average # of Bars in Trade	0
AHPR	0.62	Z-Score	-6.56	Z-Probability	0 %
Expectancy	8.15	Deviation	\$ 32.01	Exposure	-999999999 %
Stagnation in Days	118	Stagnation in %	32.6 %		

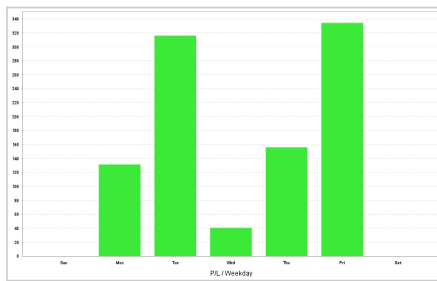
Trades

		# of Wins	102	# of Losses	18	# of Cancelled/Expired	0
Gross Profit	\$ 1838.89	Gross Loss	\$ -861.06	Average Win	\$ 18.03	Average Loss	\$ -47.84
Largest Win	\$ 51.69	Largest Loss	\$ -116.46	Max Consec Wins	32	Max Consec Losses	5
Avg Consec Wins	14.57	Avg Consec Loss	2.57	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

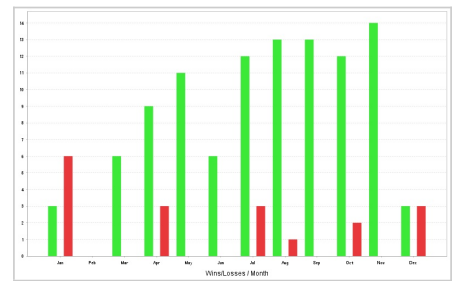
CHARTS



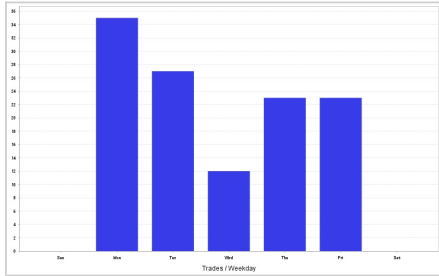
Trades by hour



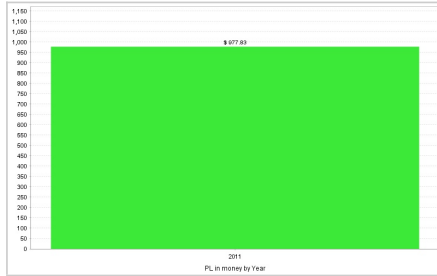
P/L by weekday



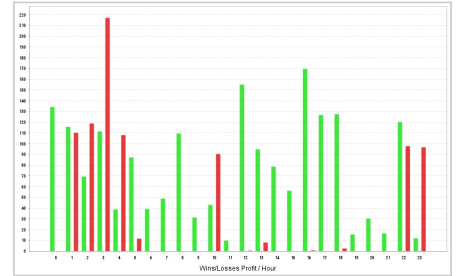
Wins/Losses by month



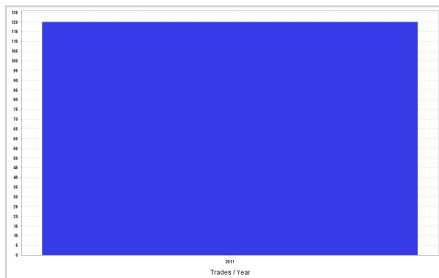
Trades by weekday



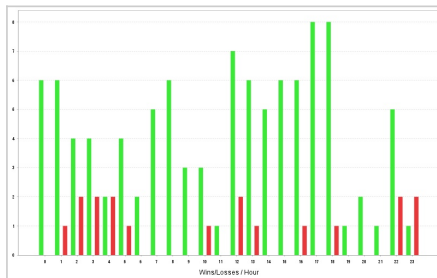
P/L by year



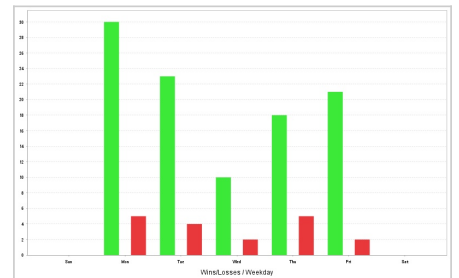
Wins/Losses Profit by hour



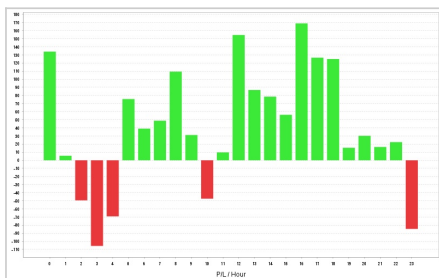
Trades by year



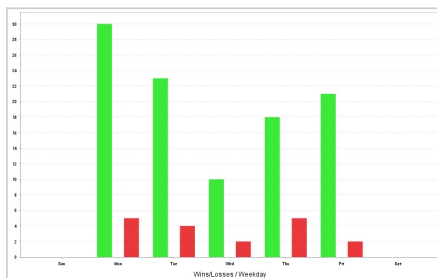
Wins/Losses by hour



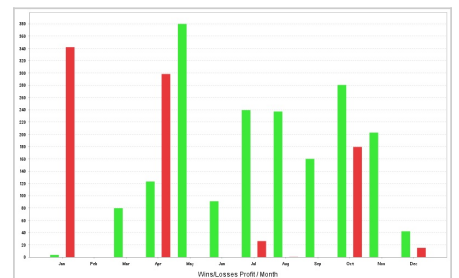
Wins/Losses by weekday



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	03.01.2011 07:00:00	1.32987	0.01	14.01.2011 13:18:00	1.33302	\$ 2.16	
2	Buy	03.01.2011 08:00:00	1.33106	0.01	14.01.2011 13:18:00	1.33302	\$ 0.97	
3	Buy	03.01.2011 12:00:00	1.33215	0.01	14.01.2011 13:18:00	1.33302	\$ -0.12	
4	Buy	14.01.2011 15:00:00	1.33644	0.01	17.01.2011 00:00:00	1.33704	\$ 0.33	
6	Buy	14.01.2011 22:00:00	1.33743	0.01	17.01.2011 00:00:00	1.33704	\$ -0.66	
5	Buy	14.01.2011 16:00:00	1.33741	0.01	17.01.2011 00:00:00	1.33704	\$ -0.64	
7	Sell	17.01.2011 01:00:00	1.33783	0.02	14.03.2011 00:00:00	1.39522	\$ -110.06	
9	Sell	17.01.2011 03:00:00	1.33463	0.02	14.03.2011 00:00:00	1.39522	\$ -116.46	
8	Sell	17.01.2011 02:00:00	1.33583	0.02	14.03.2011 00:00:00	1.39522	\$ -114.06	
10	Buy	14.03.2011 01:00:00	1.39359	0.01	18.03.2011 11:11:00	1.40944	\$ 15.49	
11	Buy	14.03.2011 03:00:00	1.39365	0.01	18.03.2011 11:11:00	1.40944	\$ 15.43	
12	Buy	14.03.2011 08:00:00	1.39373	0.01	18.03.2011 11:11:00	1.40944	\$ 15.35	
13	Buy	18.03.2011 12:00:00	1.41111	0.01	06.04.2011 08:12:00	1.42696	\$ 14.15	
14	Buy	18.03.2011 13:00:00	1.41378	0.01	06.04.2011 08:12:00	1.42696	\$ 11.48	
15	Buy	18.03.2011 18:00:00	1.41753	0.01	06.04.2011 08:12:00	1.42696	\$ 7.73	
16	Buy	06.04.2011 09:00:00	1.42854	0.01	08.04.2011 21:48:00	1.44439	\$ 15.67	
17	Buy	06.04.2011 10:00:00	1.42995	0.01	08.04.2011 21:48:00	1.44439	\$ 14.26	
18	Buy	06.04.2011 12:00:00	1.43032	0.01	08.04.2011 21:48:00	1.44439	\$ 13.89	
19	Buy	08.04.2011 22:00:00	1.44556	0.01	21.04.2011 07:47:00	1.46141	\$ 14.69	
20	Buy	08.04.2011 23:00:00	1.44837	0.01	21.04.2011 07:47:00	1.46141	\$ 11.88	
21	Buy	12.04.2011 15:00:00	1.45118	0.01	21.04.2011 07:47:00	1.46141	\$ 9.42	
22	Buy	21.04.2011 08:00:00	1.46145	0.01	27.04.2011 21:31:00	1.4773	\$ 15.31	

23	Buy	21.04.2011 09:00:00	1.46164	0.01	27.04.2011 21:31:00	1.4773	\$ 15.12
24	Buy	21.04.2011 10:00:00	1.46392	0.01	27.04.2011 21:31:00	1.4773	\$ 12.84
1	Sell	09.05.2011 00:00:00	1.43656	0.14	09.05.2011 14:50:00	1.43291	\$ 51.1
2	Sell	10.05.2011 03:00:00	1.43305	0.14	10.05.2011 07:25:00	1.4294	\$ 51.1
3	Sell	10.05.2011 16:00:00	1.43444	0.14	11.05.2011 15:29:00	1.43079	\$ 51.69
4	Sell	12.05.2011 08:00:00	1.41962	0.14	12.05.2011 11:46:00	1.41597	\$ 51.1
5	Sell	12.05.2011 12:00:00	1.41519	0.14	13.05.2011 18:07:00	1.41154	\$ 51.69
1	Buy	16.05.2011 15:35:00	1.41798	0.08	16.05.2011 16:08:00	1.42084	\$ 22.88
2	Buy	16.05.2011 16:00:00	1.41945	0.08	16.05.2011 16:57:00	1.4232	\$ 30.0
3	Buy	16.05.2011 17:00:00	1.42372	0.08	18.05.2011 00:52:00	1.4268	\$ 23.21
4	Buy	27.05.2011 05:11:00	1.42178	0.08	27.05.2011 05:26:00	1.42442	\$ 21.12
6	Buy	27.05.2011 07:00:00	1.42514	0.08	27.05.2011 09:28:00	1.42549	\$ 2.8
5	Buy	27.05.2011 06:00:00	1.42637	0.08	27.05.2011 14:28:00	1.42927	\$ 23.2
7	Buy	21.06.2011 01:36:00	1.4358	0.08	21.06.2011 01:59:00	1.43615	\$ 2.8
8	Buy	21.06.2011 02:00:00	1.43629	0.08	21.06.2011 14:41:00	1.43664	\$ 2.8
9	Buy	21.06.2011 03:00:00	1.43585	0.08	21.06.2011 15:00:00	1.43847	\$ 20.96
10	Buy	28.06.2011 16:18:00	1.43652	0.08	28.06.2011 16:47:00	1.43926	\$ 21.92
11	Buy	28.06.2011 17:00:00	1.4365	0.08	29.06.2011 09:03:00	1.43921	\$ 20.96
12	Buy	28.06.2011 18:00:00	1.43684	0.08	29.06.2011 09:08:00	1.43962	\$ 21.52
25	Buy	27.04.2011 22:00:00	1.47951	0.01	12.07.2011 09:12:00	1.38936	\$ -96.96
26	Buy	28.04.2011 03:00:00	1.48319	0.01	12.07.2011 09:12:00	1.38936	\$ -100.55
27	Buy	28.04.2011 04:00:00	1.48342	0.01	12.07.2011 09:12:00	1.38936	\$ -100.78
28	Buy	12.07.2011 12:00:00	1.39201	0.02	13.07.2011 11:06:00	1.40786	\$ 31.52
29	Buy	12.07.2011 13:00:00	1.39266	0.02	13.07.2011 11:06:00	1.40786	\$ 30.22
30	Buy	12.07.2011 14:00:00	1.39841	0.02	13.07.2011 11:06:00	1.40786	\$ 18.72
31	Buy	13.07.2011 12:00:00	1.41082	0.01	14.07.2011 01:51:00	1.42667	\$ 15.76
32	Buy	13.07.2011 17:00:00	1.41613	0.01	14.07.2011 01:51:00	1.42667	\$ 10.45
33	Buy	13.07.2011 18:00:00	1.41687	0.01	14.07.2011 01:51:00	1.42667	\$ 9.71
13	Buy	21.07.2011 16:09:00	1.43494	0.08	21.07.2011 16:23:00	1.43868	\$ 29.92
14	Buy	21.07.2011 17:00:00	1.43796	0.08	21.07.2011 20:59:00	1.4412	\$ 25.92
15	Buy	21.07.2011 18:00:00	1.43741	0.08	21.07.2011 20:59:00	1.4412	\$ 30.32
34	Buy	14.07.2011 02:00:00	1.42705	0.01	21.07.2011 22:54:00	1.4429	\$ 15.22
35	Buy	21.07.2011 15:00:00	1.43093	0.01	21.07.2011 22:54:00	1.4429	\$ 11.97
36	Buy	21.07.2011 16:00:00	1.43313	0.01	21.07.2011 22:54:00	1.4429	\$ 9.77
37	Buy	21.07.2011 23:00:00	1.44252	0.01	01.08.2011 00:00:00	1.43607	\$ -7.44
39	Buy	26.07.2011 05:00:00	1.44706	0.01	01.08.2011 00:00:00	1.43607	\$ -11.53
38	Buy	26.07.2011 04:00:00	1.4426	0.01	01.08.2011 00:00:00	1.43607	\$ -7.07
40	Sell	01.08.2011 01:00:00	1.43613	0.02	01.08.2011 16:59:00	1.42028	\$ 31.7
41	Sell	01.08.2011 02:00:00	1.43524	0.02	01.08.2011 16:59:00	1.42028	\$ 29.92
42	Sell	01.08.2011 16:00:00	1.43339	0.02	01.08.2011 16:59:00	1.42028	\$ 26.22
43	Sell	01.08.2011 17:00:00	1.42006	0.01	05.08.2011 14:23:00	1.41828	\$ 1.95
44	Sell	02.08.2011 09:00:00	1.41855	0.01	05.08.2011 14:23:00	1.41828	\$ 0.4
45	Sell	02.08.2011 12:00:00	1.41791	0.01	05.08.2011 14:23:00	1.41828	\$ -0.24
17	Buy	08.08.2011 01:00:00	1.42931	0.08	08.08.2011 01:09:00	1.43206	\$ 22.0
18	Buy	08.08.2011 02:00:00	1.43091	0.08	08.08.2011 03:09:00	1.43358	\$ 21.36
16	Buy	08.08.2011 00:00:00	1.4372	0.08	08.08.2011 09:14:00	1.43755	\$ 2.8
19	Buy	15.08.2011 03:14:00	1.43142	0.08	15.08.2011 14:42:00	1.4344	\$ 23.84
20	Buy	15.08.2011 04:00:00	1.43149	0.08	15.08.2011 14:42:00	1.4344	\$ 23.28
21	Buy	15.08.2011 05:00:00	1.43158	0.08	15.08.2011 14:42:00	1.4344	\$ 22.56
46	Sell	05.08.2011 18:00:00	1.41546	0.01	06.09.2011 16:07:00	1.39961	\$ 17.2
47	Sell	11.08.2011 01:00:00	1.41245	0.01	06.09.2011 16:07:00	1.39961	\$ 13.94
48	Sell	05.09.2011 13:00:00	1.41205	0.01	06.09.2011 16:07:00	1.39961	\$ 12.48
49	Sell	06.09.2011 17:00:00	1.39977	0.01	09.09.2011 09:56:00	1.38392	\$ 15.98
50	Sell	06.09.2011 18:00:00	1.39895	0.01	09.09.2011 09:56:00	1.38392	\$ 15.16
51	Sell	08.09.2011 14:00:00	1.39853	0.01	09.09.2011 09:56:00	1.38392	\$ 14.65
52	Sell	09.09.2011 10:00:00	1.38526	0.01	09.09.2011 16:01:00	1.36941	\$ 15.85
53	Sell	09.09.2011 11:00:00	1.37917	0.01	09.09.2011 16:01:00	1.36941	\$ 9.76
54	Sell	09.09.2011 15:00:00	1.37077	0.01	09.09.2011 16:01:00	1.36941	\$ 1.36
55	Sell	09.09.2011 17:00:00	1.36652	0.01	12.09.2011 06:55:00	1.35067	\$ 15.98
56	Sell	09.09.2011 20:00:00	1.36573	0.01	12.09.2011 06:55:00	1.35067	\$ 15.19

57	Sell	12.09.2011 00:00:00	1.35783	0.01	12.09.2011 06:55:00	1.35067	\$ 7.16
58	Sell	12.09.2011 07:00:00	1.35173	0.01	03.10.2011 00:00:00	1.33588	\$ 16.74
59	Sell	22.09.2011 12:00:00	1.34742	0.01	03.10.2011 00:00:00	1.33588	\$ 12.0
60	Sell	22.09.2011 13:00:00	1.34312	0.01	03.10.2011 00:00:00	1.33588	\$ 7.7
61	Sell	03.10.2011 00:00:00	1.33447	0.01	03.10.2011 22:22:00	1.31862	\$ 15.85
62	Sell	03.10.2011 04:00:00	1.334	0.01	03.10.2011 22:22:00	1.31862	\$ 15.38
63	Sell	03.10.2011 05:00:00	1.33327	0.01	03.10.2011 22:22:00	1.31862	\$ 14.65
6	Buy	17.10.2011 00:00:00	1.38797	0.14	24.10.2011 07:57:00	1.39162	\$ 42.32
7	Buy	21.10.2011 22:00:00	1.38972	0.14	24.10.2011 08:00:00	1.39337	\$ 47.34
64	Sell	03.10.2011 23:10:00	1.31671	0.01	27.10.2011 14:44:00	1.40686	\$ -89.14
65	Sell	04.10.2011 10:00:00	1.31557	0.01	27.10.2011 14:44:00	1.40686	\$ -90.32
66	Sell	27.10.2011 22:00:00	1.41841	0.02	31.10.2011 05:28:00	1.40256	\$ 32.04
67	Sell	28.10.2011 01:00:00	1.4173	0.02	31.10.2011 05:28:00	1.40256	\$ 29.73
68	Sell	28.10.2011 05:00:00	1.41681	0.02	31.10.2011 05:28:00	1.40256	\$ 28.75
69	Sell	31.10.2011 06:00:00	1.40143	0.01	31.10.2011 21:29:00	1.38558	\$ 15.85
70	Sell	31.10.2011 07:00:00	1.39902	0.01	31.10.2011 21:29:00	1.38558	\$ 13.44
71	Sell	31.10.2011 18:00:00	1.39478	0.01	31.10.2011 21:29:00	1.38558	\$ 9.2
72	Sell	31.10.2011 22:00:00	1.38348	0.01	01.11.2011 12:28:00	1.36763	\$ 15.89
73	Sell	01.11.2011 07:00:00	1.38133	0.01	01.11.2011 12:28:00	1.36763	\$ 13.7
74	Sell	01.11.2011 08:00:00	1.3813	0.01	01.11.2011 12:28:00	1.36763	\$ 13.67
75	Sell	01.11.2011 13:00:00	1.36975	0.01	09.11.2011 20:06:00	1.3539	\$ 16.19
76	Sell	01.11.2011 14:00:00	1.36782	0.01	09.11.2011 20:06:00	1.3539	\$ 14.26
77	Sell	01.11.2011 15:00:00	1.3637	0.01	09.11.2011 20:06:00	1.3539	\$ 10.14
78	Sell	09.11.2011 21:00:00	1.35395	0.01	23.11.2011 11:28:00	1.3381	\$ 16.44
79	Sell	10.11.2011 00:00:00	1.35238	0.01	23.11.2011 11:28:00	1.3381	\$ 14.83
80	Sell	10.11.2011 08:00:00	1.3505	0.01	23.11.2011 11:28:00	1.3381	\$ 12.95
81	Sell	23.11.2011 12:00:00	1.3388	0.01	25.11.2011 12:29:00	1.32295	\$ 15.93
82	Sell	23.11.2011 14:00:00	1.33835	0.01	25.11.2011 12:29:00	1.32295	\$ 15.48
83	Sell	23.11.2011 17:00:00	1.33503	0.01	25.11.2011 12:29:00	1.32295	\$ 12.16
84	Sell	25.11.2011 13:00:00	1.32412	0.01	13.12.2011 17:01:00	1.30827	\$ 16.61
85	Sell	25.11.2011 14:00:00	1.32292	0.01	13.12.2011 17:01:00	1.30827	\$ 15.41
86	Sell	25.11.2011 20:00:00	1.32251	0.01	13.12.2011 17:01:00	1.30827	\$ 15.0
87	Sell	13.12.2011 18:00:00	1.30924	0.01	28.12.2011 17:33:00	1.29339	\$ 16.48
88	Sell	13.12.2011 19:00:00	1.30819	0.01	28.12.2011 17:33:00	1.29339	\$ 15.43
89	Sell	13.12.2011 22:00:00	1.30283	0.01	28.12.2011 17:33:00	1.29339	\$ 10.07
92	Sell	29.12.2011 13:00:00	1.28675	0.01	30.12.2011 22:48:00	1.29475	\$ -7.96
91	Sell	29.12.2011 02:00:00	1.29004	0.01	30.12.2011 22:48:00	1.29475	\$ -4.67
90	Sell	28.12.2011 18:00:00	1.29227	0.01	30.12.2011 22:48:00	1.29475	\$ -2.4

Report generated by Quant Analyzer