

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

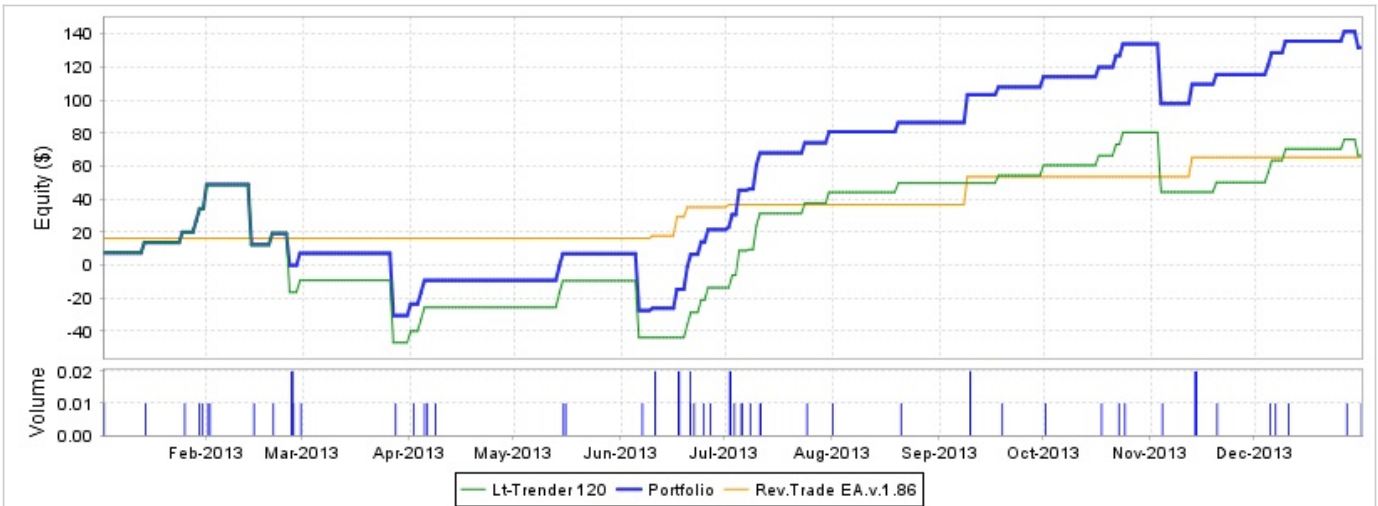
TOTAL PROFIT

\$ 131.73

PROFIT IN PIPS 1215.4 PIPS
YRLY AVG PROFIT \$ 131.73
YRLY AVG % RET 13.17 %
CAGR 13.17 %

# OF TRADES	63	SHARPE RATIO	0.18	PROFIT FACTOR	1.69	RETURN / DD RATIO	1.66	WINNING %	90.48 %
DRAWDOWN	\$ 79.26	% DRAWDOWN	7.56 %	DAILY AVG PROFIT	\$ 0.36	MTHLY AVG PROFIT	\$ 10.98	AVERAGE TRADE	\$ 2.09
ANNUAL% / MAX DD%	1.74	R EXPECTANCY	0.07 R	R EXP SCORE	4.16 R	SQN	1.43	SQN SCORE	0.57

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	\$ 66.46	886.9 pips	45	0.11	1.35
S3	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 65.27	328.5 pips	18	1.48	5
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Trender 120	0.7	86.67 %	\$ 95.62	9.12 %	\$ 66.46	\$ 5.54	\$ 0.18
S3	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 156.65	\$ 13.05	\$ 3.44

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2013	34.22	-27.05	-37.66	21.34	16.05	14.56	59.33	5.49	21.55	26.1	-18.56	16.36	131.73

STATS

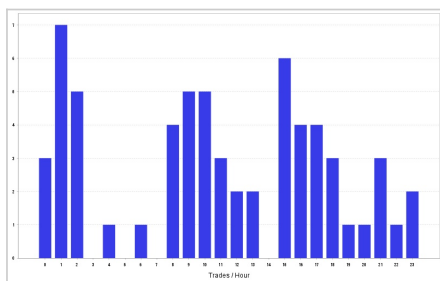
Strategy

Wins/Losses Ratio	9.5	Payout Ratio (Avg Win/Loss)	0.18	Average # of Bars in Trade	0
AHPR	0.2	Z-Score	-0.27	Z-Probability	60.64 %
Expectancy	2.09	Deviation	\$ 11.57	Exposure	-999999999 %
Stagnation in Days	160	Stagnation in %	43.96 %		

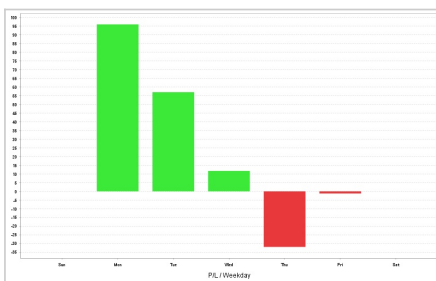
Trades

		# of Wins	57	# of Losses	6	# of Cancelled/Expired	0
Gross Profit	\$ 321.5	Gross Loss	\$ -189.77	Average Win	\$ 5.64	Average Loss	\$ -31.63
Largest Win	\$ 8.64	Largest Loss	\$ -37.66	Max Consec Wins	31	Max Consec Losses	1
Avg Consec Wins	9.5	Avg Consec Loss	1	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

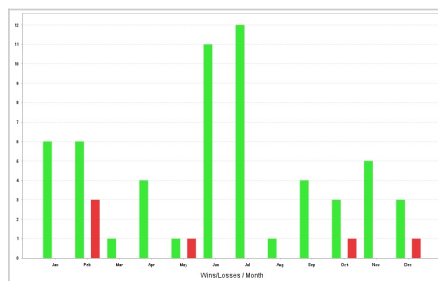
CHARTS



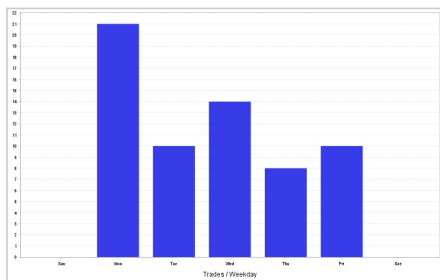
Trades by hour



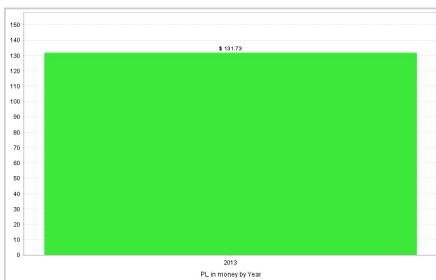
P/L by weekday



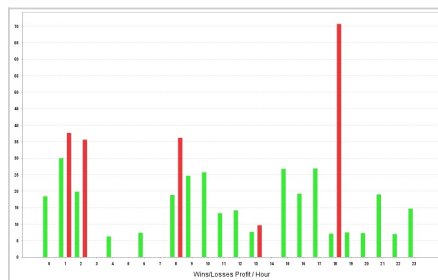
Wins/Losses by month



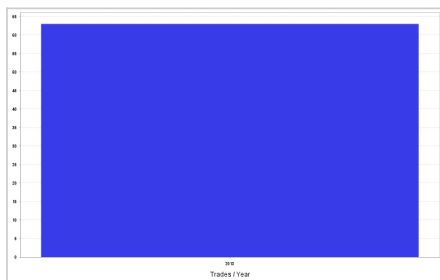
Trades by weekday



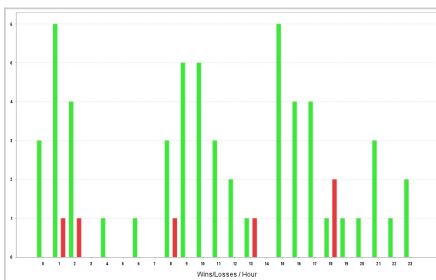
P/L by year



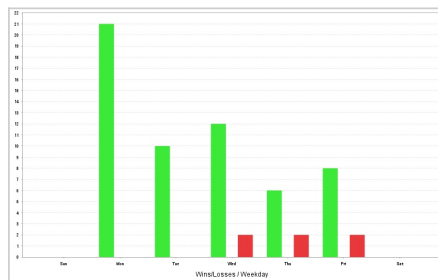
Wins/Losses Profit by hour



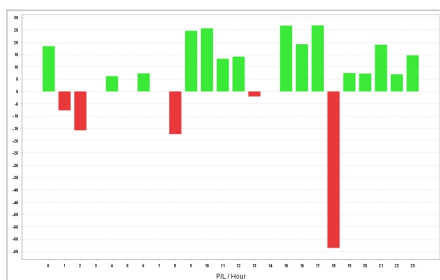
Trades by year



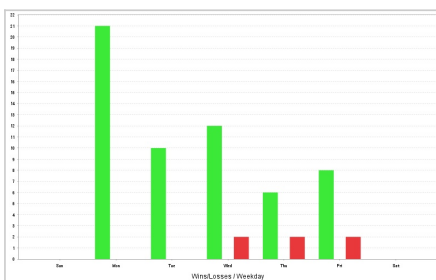
Wins/Losses by hour



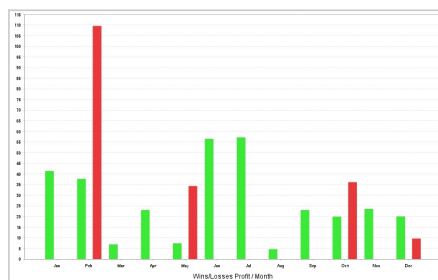
Wins/Losses by weekday



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	02.01.2013 00:00:00	1.32062	0.01	02.01.2013 03:00:00	1.32799	\$ 7.37	
2	Buy	02.01.2013 04:00:00	1.32947	0.01	14.01.2013 01:56:00	1.33684	\$ 6.24	
3	Buy	14.01.2013 02:00:00	1.33729	0.01	25.01.2013 11:03:00	1.34466	\$ 6.34	
4	Buy	25.01.2013 12:00:00	1.34189	0.01	29.01.2013 16:02:00	1.34926	\$ 6.99	
5	Buy	29.01.2013 17:00:00	1.34777	0.01	30.01.2013 11:50:00	1.35507	\$ 7.28	
6	Buy	30.01.2013 12:00:00	1.35561	0.01	01.02.2013 05:42:00	1.36298	\$ 7.18	
7	Buy	01.02.2013 06:00:00	1.36239	0.01	01.02.2013 17:12:00	1.36976	\$ 7.37	
8	Buy	01.02.2013 18:00:00	1.36918	0.01	14.02.2013 11:00:00	1.33405	\$ -36.35	
9	Buy	14.02.2013 16:00:00	1.33423	0.01	20.02.2013 01:26:00	1.3416	\$ 6.81	
2	Buy	25.02.2013 10:00:00	1.3234	0.02	25.02.2013 11:49:00	1.32617	\$ 5.54	
1	Buy	25.02.2013 09:08:00	1.32385	0.02	25.02.2013 11:52:00	1.32658	\$ 5.46	
3	Buy	25.02.2013 11:00:00	1.3239	0.02	25.02.2013 11:52:00	1.32658	\$ 5.36	
10	Buy	20.02.2013 02:00:00	1.34199	0.01	25.02.2013 21:32:00	1.30686	\$ -35.6	
11	Buy	26.02.2013 02:00:00	1.30837	0.01	28.02.2013 00:55:00	1.31574	\$ 7.18	
12	Buy	28.02.2013 01:00:00	1.31564	0.01	27.03.2013 10:41:00	1.28051	\$ -37.66	
13	Buy	27.03.2013 17:00:00	1.27825	0.01	01.04.2013 17:29:00	1.28562	\$ 6.9	
14	Buy	01.04.2013 18:00:00	1.28575	0.01	04.04.2013 19:35:00	1.29312	\$ 7.09	
15	Buy	04.04.2013 20:00:00	1.2939	0.01	05.04.2013 14:32:00	1.30127	\$ 7.28	
16	Buy	05.04.2013 15:00:00	1.29902	0.01	08.04.2013 00:00:00	1.29937	\$ 0.07	
17	Sell	08.04.2013 01:00:00	1.3004	0.01	14.05.2013 22:47:00	1.29303	\$ 8.64	
18	Sell	14.05.2013 23:00:00	1.29196	0.01	15.05.2013 14:04:00	1.28459	\$ 7.41	
19	Sell	15.05.2013 18:00:00	1.28591	0.01	06.06.2013 18:50:00	1.32104	\$ -34.35	

5	Sell	10.06.2013 01:00:00	1.31989	0.02	10.06.2013 10:32:00	1.31954	\$ 0.7
6	Sell	10.06.2013 02:00:00	1.32051	0.02	10.06.2013 10:55:00	1.32016	\$ 0.7
9	Sell	17.06.2013 02:00:00	1.33542	0.02	17.06.2013 05:42:00	1.33262	\$ 5.6
7	Sell	17.06.2013 00:00:00	1.33487	0.02	17.06.2013 07:22:00	1.33229	\$ 5.16
8	Sell	17.06.2013 01:00:00	1.3348	0.02	17.06.2013 09:48:00	1.33445	\$ 0.7
20	Sell	07.06.2013 01:00:00	1.32389	0.01	20.06.2013 16:02:00	1.31652	\$ 7.83
4	Sell	10.06.2013 00:00:00	1.31917	0.02	20.06.2013 16:12:00	1.31658	\$ 5.89
21	Sell	20.06.2013 17:00:00	1.31756	0.01	21.06.2013 18:25:00	1.31019	\$ 7.41
22	Sell	21.06.2013 19:00:00	1.31419	0.01	24.06.2013 14:18:00	1.30682	\$ 7.48
23	Sell	24.06.2013 15:00:00	1.30999	0.01	26.06.2013 12:26:00	1.30262	\$ 7.44
10	Buy	01.07.2013 09:45:00	1.30507	0.02	02.07.2013 03:54:00	1.30542	\$ 0.51
11	Buy	01.07.2013 10:00:00	1.30463	0.02	02.07.2013 04:07:00	1.30498	\$ 0.51
12	Buy	01.07.2013 11:00:00	1.3046	0.02	02.07.2013 04:07:00	1.30495	\$ 0.51
24	Sell	26.06.2013 13:00:00	1.30196	0.01	03.07.2013 09:43:00	1.29459	\$ 7.62
25	Sell	03.07.2013 11:00:00	1.29553	0.01	05.07.2013 09:54:00	1.28816	\$ 7.44
26	Sell	05.07.2013 10:00:00	1.28831	0.01	05.07.2013 15:03:00	1.28094	\$ 7.37
27	Sell	05.07.2013 16:00:00	1.28274	0.01	08.07.2013 00:00:00	1.28217	\$ 0.68
28	Buy	08.07.2013 09:00:00	1.28277	0.01	10.07.2013 20:14:00	1.29014	\$ 7.18
29	Buy	10.07.2013 21:00:00	1.28831	0.01	10.07.2013 22:51:00	1.29568	\$ 7.37
30	Buy	10.07.2013 23:00:00	1.29762	0.01	11.07.2013 00:36:00	1.30499	\$ 7.28
31	Buy	11.07.2013 01:00:00	1.31769	0.01	24.07.2013 09:34:00	1.32506	\$ 6.15
32	Buy	24.07.2013 10:00:00	1.32442	0.01	31.07.2013 20:00:00	1.33179	\$ 6.71
33	Buy	31.07.2013 21:00:00	1.33394	0.01	20.08.2013 14:25:00	1.34131	\$ 5.49
14	Buy	09.09.2013 09:00:00	1.31789	0.02	09.09.2013 14:36:00	1.32071	\$ 5.64
15	Buy	09.09.2013 10:00:00	1.31792	0.02	09.09.2013 14:36:00	1.32071	\$ 5.58
13	Buy	09.09.2013 08:49:00	1.31858	0.02	09.09.2013 15:13:00	1.32142	\$ 5.68
34	Buy	20.08.2013 15:00:00	1.34252	0.01	18.09.2013 20:59:00	1.34989	\$ 4.65
35	Buy	18.09.2013 21:00:00	1.35082	0.01	01.10.2013 08:54:00	1.35819	\$ 6.15
36	Buy	01.10.2013 09:00:00	1.35855	0.01	17.10.2013 14:05:00	1.36592	\$ 5.87
37	Buy	17.10.2013 15:00:00	1.36494	0.01	22.10.2013 14:30:00	1.37231	\$ 6.9
38	Buy	22.10.2013 15:00:00	1.37248	0.01	24.10.2013 07:55:00	1.37985	\$ 7.18
39	Buy	24.10.2013 08:00:00	1.38078	0.01	04.11.2013 04:04:00	1.34565	\$ -36.16
18	Buy	12.11.2013 17:00:00	1.34383	0.02	13.11.2013 17:42:00	1.34656	\$ 5.27
16	Buy	12.11.2013 15:00:00	1.34431	0.02	13.11.2013 19:06:00	1.34466	\$ 0.51
17	Buy	12.11.2013 16:00:00	1.34513	0.02	13.11.2013 22:33:00	1.3482	\$ 5.95
40	Buy	04.11.2013 08:00:00	1.34952	0.01	20.11.2013 00:14:00	1.35689	\$ 5.87
41	Buy	20.11.2013 01:00:00	1.35648	0.01	05.12.2013 07:28:00	1.36385	\$ 5.96
42	Buy	05.12.2013 08:00:00	1.36267	0.01	06.12.2013 21:23:00	1.37004	\$ 7.28
43	Buy	06.12.2013 22:00:00	1.37035	0.01	10.12.2013 15:51:00	1.37772	\$ 6.99
44	Buy	10.12.2013 16:00:00	1.37841	0.01	27.12.2013 12:41:00	1.38578	\$ 5.78
45	Buy	27.12.2013 13:00:00	1.38613	0.01	31.12.2013 18:47:00	1.37686	\$ -9.65

Report generated by Quant Analyzer