

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

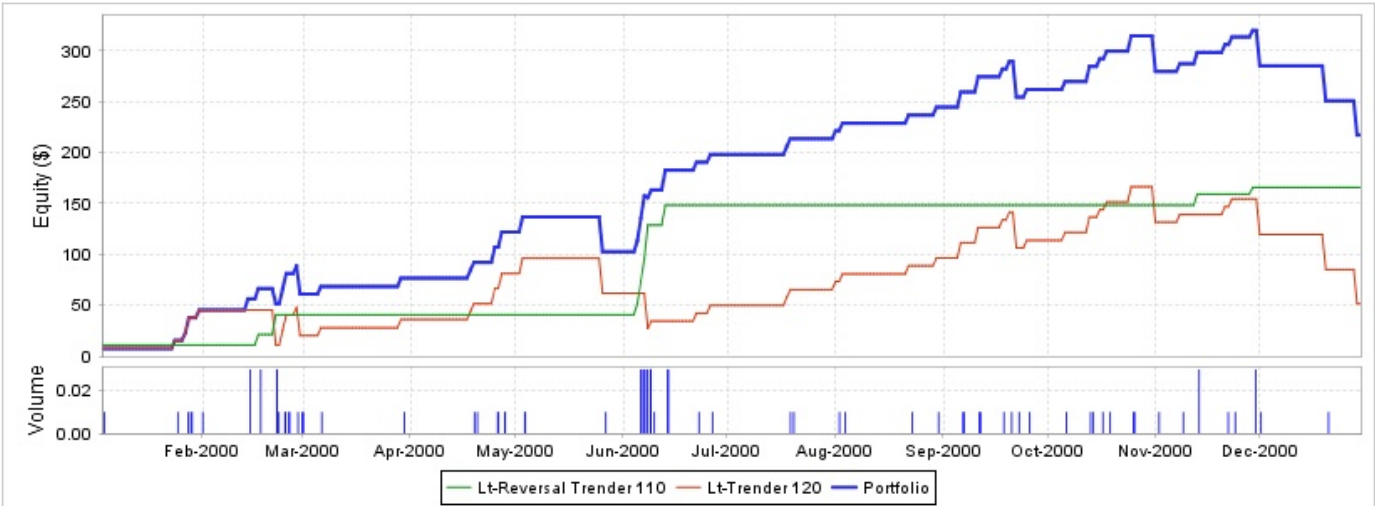
TOTAL PROFIT

\$ 217.25

PROFIT IN PIPS 976.1 PIPS
YRLY AVG PROFIT \$ 217.13
YRLY AVG % RET 21.72 %
CAGR 21.72 %

# OF TRADES	73	SHARPE RATIO	0.24	PROFIT FACTOR	1.7	RETURN / DD RATIO	2.11	WINNING %	87.67 %
DRAWDOWN	\$ 102.86	% DRAWDOWN	7.79 %	DAILY AVG PROFIT	\$ 0.6	MTHLY AVG PROFIT	\$ 18.1	AVERAGE TRADE	\$ 2.98
ANNUAL% / MAX DD%	2.79	R EXPECTANCY	0.09 R	R EXP SCORE	6.28 R	SQN	1.8	SQN SCORE	0.96

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	\$ 165.74	587.2 pips	16	7.91	5
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 51.51	388.9 pips	57	0.07	1.17
#	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 %	\$ 497.22	\$ 41.44	\$ 4.48
S3	Lt-Trender 120	0.45	84.21 %	\$ 114.89	9.85 %	\$ 51.51	\$ 4.29	\$ 0.14

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2000	45.22	15.66	15.76	45.25	-19.37	95.53	15.56	30.96	17.39	52.66	5.49	-102.86	217.25

STATS

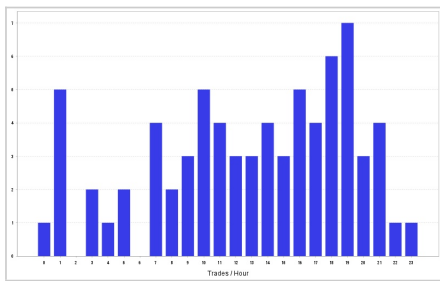
Strategy

Wins/Losses Ratio	7.11	Payout Ratio (Avg Win/Loss)	0.24	Average # of Bars in Trade	0
AHPR	0.28	Z-Score	-1.82	Z-Probability	96.56 %
Expectancy	2.98	Deviation	\$ 14.15	Exposure	-999999999 %
Stagnation in Days	54	Stagnation in %	14.92 %		

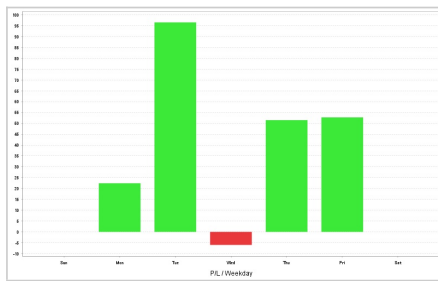
Trades

		# of Wins	64	# of Losses	9	# of Cancelled/Expired	0
Gross Profit	\$ 528.59	Gross Loss	\$ -311.34	Average Win	\$ 8.26	Average Loss	\$ -34.59
Largest Win	\$ 11.01	Largest Loss	\$ -35.09	Max Consec Wins	18	Max Consec Losses	3
Avg Consec Wins	9.14	Avg Consec Loss	1.29	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

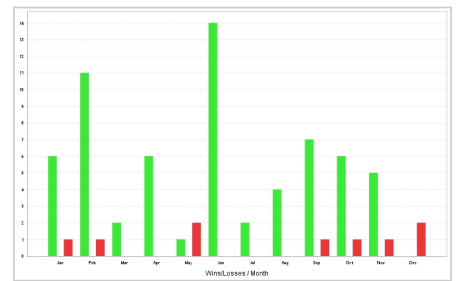
CHARTS



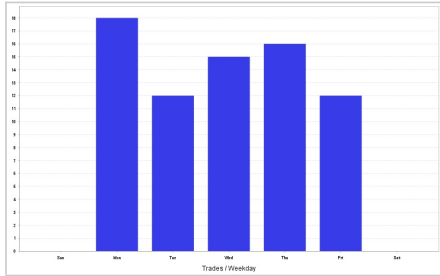
Trades by hour



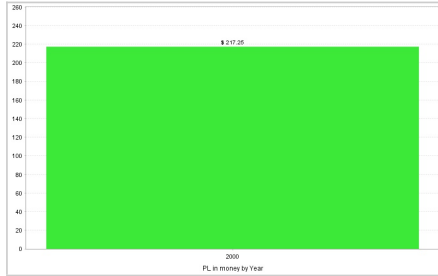
P/L by weekday



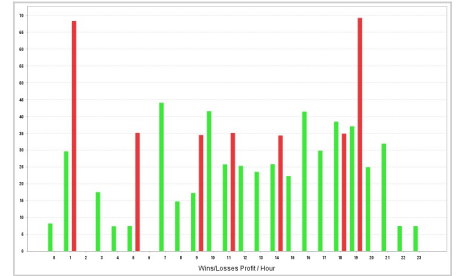
Wins/Losses by month



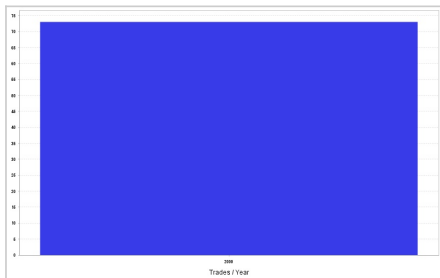
Trades by weekday



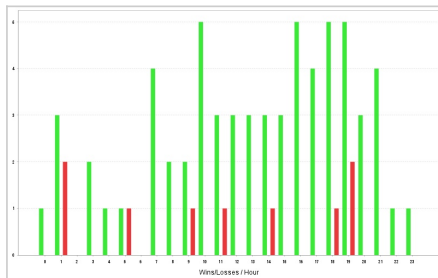
P/L by year



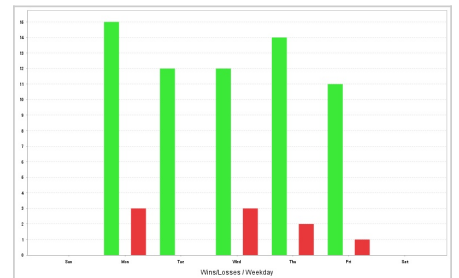
Wins/Losses Profit by hour



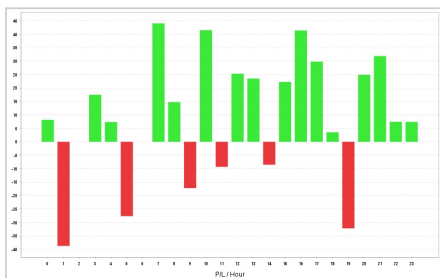
Trades by year



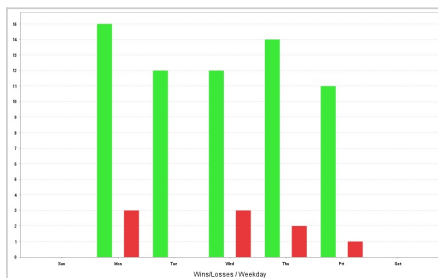
Wins/Losses by hour



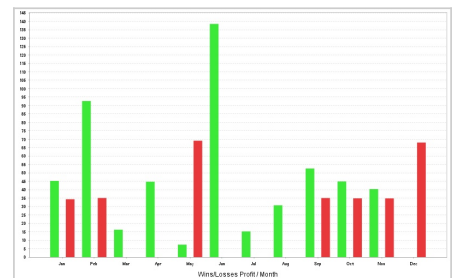
Wins/Losses by weekday



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	03.01.2000 08:00:00	1.0154	0.01	03.01.2000 12:56:00	1.00803	\$ 7.37	
2	Sell	03.01.2000 13:00:00	1.0084	0.01	24.01.2000 14:42:00	1.00103	\$ 8.11	
3	Sell	24.01.2000 15:00:00	1.0018	0.01	27.01.2000 14:44:00	0.99443	\$ 7.48	
4	Sell	27.01.2000 15:00:00	0.9936	0.01	28.01.2000 08:49:00	0.98623	\$ 7.41	
5	Sell	28.01.2000 09:00:00	0.9844	0.01	28.01.2000 16:44:00	0.97703	\$ 7.37	
6	Sell	28.01.2000 17:00:00	0.9797	0.01	31.01.2000 18:55:00	0.97233	\$ 7.48	
1	Buy	14.02.2000 07:00:00	0.98743	0.03	14.02.2000 11:00:00	0.9911	\$ 11.01	
2	Buy	14.02.2000 12:00:00	0.99033	0.03	17.02.2000 11:06:00	0.994	\$ 10.17	
3	Buy	17.02.2000 20:00:00	0.98863	0.03	22.02.2000 01:40:00	0.9923	\$ 9.6	
4	Buy	18.02.2000 03:00:00	0.98963	0.03	22.02.2000 04:26:00	0.9933	\$ 9.88	
7	Sell	31.01.2000 19:00:00	0.9718	0.01	22.02.2000 16:55:00	1.00693	\$ -34.35	
8	Sell	22.02.2000 21:00:00	1.005	0.01	24.02.2000 09:52:00	0.99763	\$ 7.44	
9	Sell	24.02.2000 10:00:00	0.9973	0.01	24.02.2000 13:47:00	0.98993	\$ 7.37	
10	Sell	24.02.2000 14:00:00	0.991	0.01	25.02.2000 12:41:00	0.98363	\$ 7.41	
11	Sell	25.02.2000 13:00:00	0.9825	0.01	25.02.2000 18:03:00	0.97513	\$ 7.37	
12	Sell	25.02.2000 19:00:00	0.9743	0.01	28.02.2000 04:26:00	0.96693	\$ 7.48	
13	Sell	28.02.2000 05:00:00	0.9492	0.01	29.02.2000 09:39:00	0.98433	\$ -35.09	
14	Sell	29.02.2000 14:00:00	0.9704	0.01	29.02.2000 17:01:00	0.96303	\$ 7.37	
15	Sell	29.02.2000 18:00:00	0.9647	0.01	06.03.2000 00:01:00	0.95733	\$ 7.58	
16	Sell	06.03.2000 00:01:00	0.9567	0.01	29.03.2000 17:05:00	0.94933	\$ 8.18	
17	Sell	29.03.2000 18:00:00	0.9516	0.01	18.04.2000 22:22:00	0.94423	\$ 8.08	
18	Sell	18.04.2000 23:01:00	0.9454	0.01	19.04.2000 17:57:00	0.93803	\$ 7.41	

19	Sell	19.04.2000 18:00:00	0.9361	0.01	25.04.2000 14:37:00	0.92873	\$ 7.58
20	Sell	25.04.2000 15:00:00	0.9266	0.01	25.04.2000 20:22:00	0.91923	\$ 7.37
21	Sell	25.04.2000 21:00:00	0.9194	0.01	27.04.2000 15:49:00	0.91203	\$ 7.44
22	Sell	27.04.2000 16:00:00	0.9134	0.01	27.04.2000 18:41:00	0.90603	\$ 7.37
23	Sell	27.04.2000 19:00:00	0.9078	0.01	03.05.2000 09:26:00	0.90043	\$ 7.58
24	Sell	03.05.2000 10:00:00	0.9012	0.01	03.05.2000 13:16:00	0.89383	\$ 7.37
25	Sell	03.05.2000 14:00:00	0.8914	0.01	26.05.2000 17:01:00	0.92653	\$ -34.32
5	Buy	05.06.2000 07:00:00	0.94523	0.03	05.06.2000 17:48:00	0.9489	\$ 11.01
6	Buy	06.06.2000 07:01:00	0.94623	0.03	06.06.2000 10:04:00	0.9499	\$ 11.01
7	Buy	06.06.2000 10:00:00	0.94843	0.03	06.06.2000 14:42:00	0.9521	\$ 11.01
8	Buy	07.06.2000 01:00:00	0.95493	0.03	07.06.2000 09:28:00	0.9586	\$ 11.01
9	Buy	07.06.2000 16:00:00	0.95873	0.03	07.06.2000 18:23:00	0.9624	\$ 11.01
10	Buy	08.06.2000 07:00:00	0.95913	0.03	08.06.2000 13:46:00	0.9628	\$ 11.01
11	Buy	08.06.2000 11:00:00	0.95983	0.03	08.06.2000 13:47:00	0.9635	\$ 11.01
26	Sell	29.05.2000 01:00:00	0.9308	0.01	08.06.2000 13:48:00	0.96593	\$ -34.78
12	Buy	08.06.2000 14:00:00	0.96583	0.03	08.06.2000 14:07:00	0.9695	\$ 11.01
27	Sell	08.06.2000 17:00:00	0.9534	0.01	09.06.2000 15:31:00	0.94603	\$ 7.41
13	Buy	08.06.2000 21:00:00	0.95633	0.03	13.06.2000 14:32:00	0.96	\$ 9.6
14	Buy	09.06.2000 09:00:00	0.95653	0.03	13.06.2000 14:32:00	0.9602	\$ 9.88
28	Sell	09.06.2000 16:00:00	0.9485	0.01	22.06.2000 11:38:00	0.94113	\$ 7.83
29	Sell	22.06.2000 12:00:00	0.9409	0.01	26.06.2000 09:08:00	0.93353	\$ 7.51
30	Sell	26.06.2000 10:00:00	0.932	0.01	18.07.2000 20:12:00	0.92463	\$ 8.15
31	Sell	18.07.2000 21:00:00	0.9269	0.01	19.07.2000 19:04:00	0.91953	\$ 7.41
32	Sell	19.07.2000 20:00:00	0.9239	0.01	01.08.2000 21:25:00	0.91653	\$ 7.83
33	Sell	01.08.2000 22:00:00	0.9147	0.01	03.08.2000 12:34:00	0.90733	\$ 7.44
34	Sell	03.08.2000 13:00:00	0.9023	0.01	22.08.2000 18:24:00	0.89493	\$ 8.04
35	Sell	22.08.2000 19:00:00	0.8979	0.01	30.08.2000 09:31:00	0.89053	\$ 7.65
36	Sell	30.08.2000 10:00:00	0.8889	0.01	06.09.2000 10:03:00	0.88153	\$ 7.62
37	Sell	06.09.2000 11:00:00	0.8819	0.01	06.09.2000 17:16:00	0.87453	\$ 7.37
38	Sell	06.09.2000 18:00:00	0.8707	0.01	11.09.2000 02:28:00	0.86333	\$ 7.55
39	Sell	11.09.2000 08:00:00	0.8676	0.01	11.09.2000 11:34:00	0.86023	\$ 7.37
40	Sell	11.09.2000 12:00:00	0.8594	0.01	18.09.2000 04:21:00	0.85203	\$ 7.62
41	Sell	18.09.2000 05:00:00	0.8536	0.01	20.09.2000 10:36:00	0.84623	\$ 7.44
42	Sell	20.09.2000 11:00:00	0.8455	0.01	22.09.2000 13:14:00	0.88063	\$ -35.06
43	Sell	22.09.2000 17:00:00	0.8817	0.01	25.09.2000 15:05:00	0.87433	\$ 7.48
44	Sell	25.09.2000 16:00:00	0.8746	0.01	06.10.2000 02:42:00	0.86723	\$ 7.76
45	Sell	06.10.2000 03:00:00	0.8675	0.01	13.10.2000 03:20:00	0.86013	\$ 7.62
46	Sell	13.10.2000 04:00:00	0.862	0.01	13.10.2000 19:30:00	0.85463	\$ 7.37
47	Sell	13.10.2000 20:00:00	0.8543	0.01	16.10.2000 15:27:00	0.84693	\$ 7.48
48	Sell	16.10.2000 16:00:00	0.8473	0.01	18.10.2000 17:06:00	0.83993	\$ 7.44
49	Sell	18.10.2000 18:00:00	0.8395	0.01	25.10.2000 10:32:00	0.83213	\$ 7.62
50	Sell	25.10.2000 11:00:00	0.8329	0.01	25.10.2000 18:35:00	0.82553	\$ 7.37
51	Sell	25.10.2000 19:00:00	0.8256	0.01	01.11.2000 20:13:00	0.86073	\$ -34.88
52	Sell	02.11.2000 01:00:00	0.8604	0.01	08.11.2000 18:33:00	0.85303	\$ 7.58
15	Buy	13.11.2000 01:01:00	0.86253	0.03	13.11.2000 08:32:00	0.8662	\$ 11.01
53	Sell	08.11.2000 19:00:00	0.8532	0.01	21.11.2000 16:49:00	0.84583	\$ 7.83
54	Sell	21.11.2000 17:00:00	0.8454	0.01	23.11.2000 17:29:00	0.83803	\$ 7.44
16	Buy	13.11.2000 19:00:00	0.86163	0.03	29.11.2000 14:14:00	0.8653	\$ 6.51
55	Sell	23.11.2000 18:00:00	0.8402	0.01	01.12.2000 03:26:00	0.87533	\$ -34.85
56	Sell	01.12.2000 09:00:00	0.8732	0.01	20.12.2000 13:31:00	0.90833	\$ -34.46
57	Sell	21.12.2000 01:00:00	0.909	0.01	29.12.2000 23:07:00	0.94283	\$ -33.55

Report generated by Quant Analyzer