

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

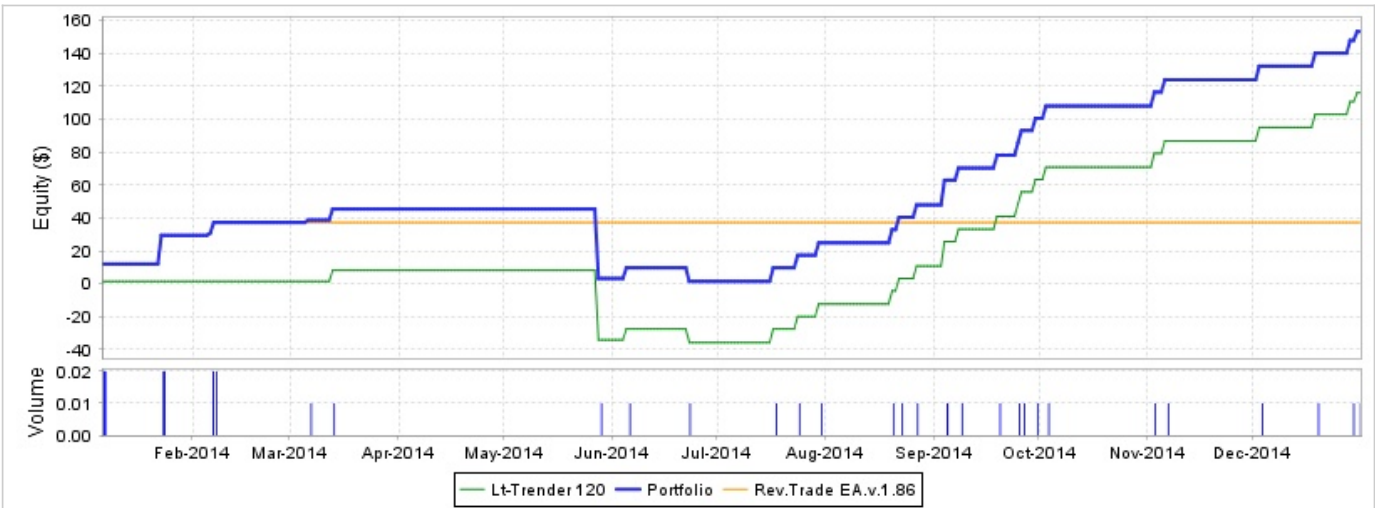
TOTAL PROFIT

\$ 153.33

PROFIT IN PIPS 1442 PIPS
YRLY AVG PROFIT \$ 153.15
YRLY AVG % RET 15.31 %
CAGR 15.33 %

# OF TRADES	34	SHARPE RATIO	0.5	PROFIT FACTOR	4.03	RETURN / DD RATIO	3.49	WINNING %	94.12 %
DRAWDOWN	\$ 43.94	% DRAWDOWN	4.2 %	DAILY AVG PROFIT	\$ 0.42	MTHLY AVG PROFIT	\$ 12.78	AVERAGE TRADE	\$ 4.51
ANNUAL% / MAX DD%	3.65	R EXPECTANCY	0.18 R	R EXP SCORE	6.06 R	SQN	2.99	SQN SCORE	0.35

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	\$ 116.08	1254.8 pips	25	0.45	3.3
S3	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 37.25	187.2 pips	9	1.69	0
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Trender 120	2.64	92 %	\$ 43.94	4.36 %	\$ 115.89	\$ 9.67	\$ 0.32
S3	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 223.5	\$ 18.63	\$ 6.21

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2014	29.46	7.79	8.15	0	-42.27	-1.67	23.39	23.07	52.72	7.47	15.92	29.3	153.33

STATS

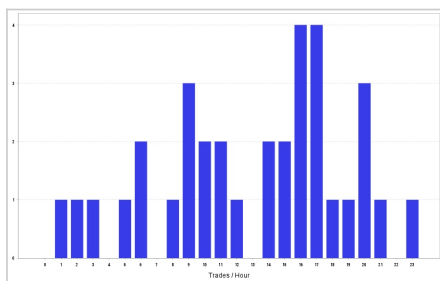
Strategy

Wins/Losses Ratio	16	Payout Ratio (Avg Win/Loss)	0.25	Average # of Bars in Trade	0
AHPR	0.42	Z-Score	-0.47	Z-Probability	68.08 %
Expectancy	4.51	Deviation	\$ 8.78	Exposure	-999999999 %
Stagnation in Days	174	Stagnation in %	48.33 %		

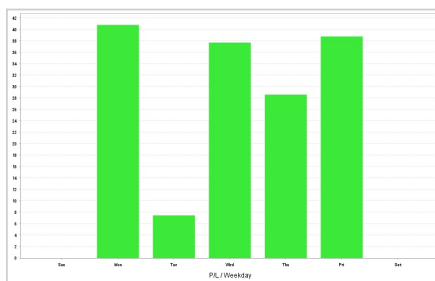
Trades

		# of Wins	32	# of Losses	2	# of Cancelled/Expired	0
Gross Profit	\$ 203.88	Gross Loss	\$ -50.55	Average Win	\$ 6.37	Average Loss	\$ -25.27
Largest Win	\$ 8.45	Largest Loss	\$ -42.27	Max Consec Wins	20	Max Consec Losses	1
Avg Consec Wins	10.67	Avg Consec Loss	1	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

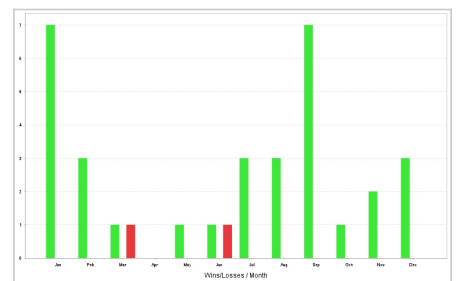
CHARTS



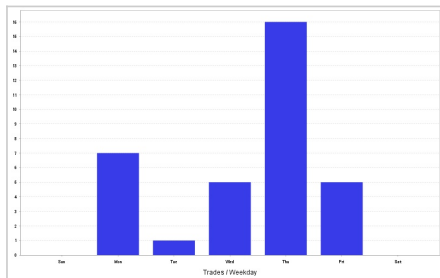
Trades by hour



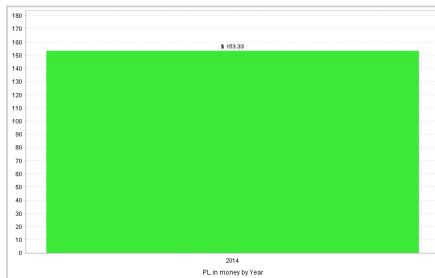
P/L by weekday



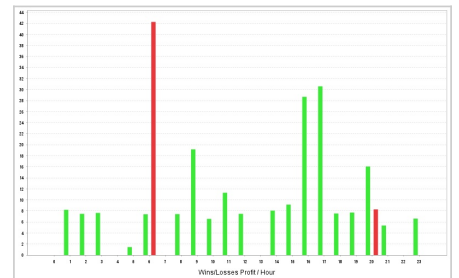
Wins/Losses by month



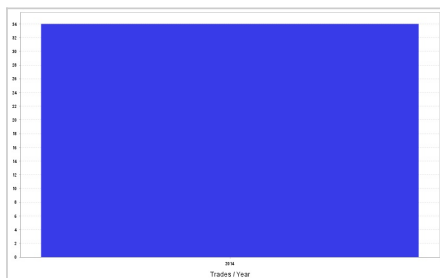
Trades by weekday



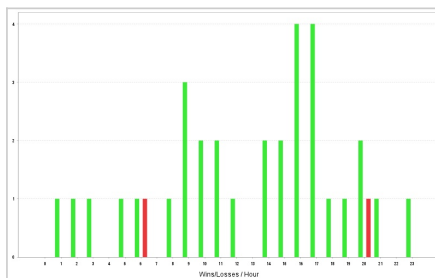
P/L by year



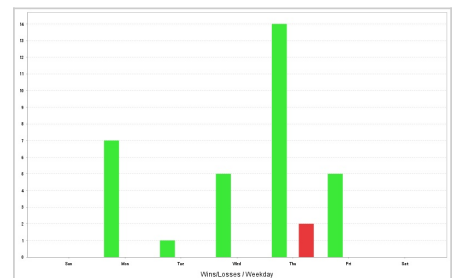
Wins/Losses Profit by hour



Trades by year



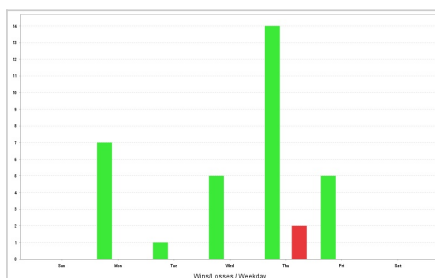
Wins/Losses by hour



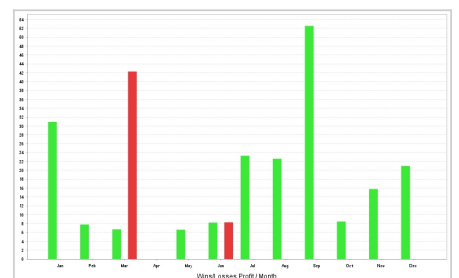
Wins/Losses by weekday



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
2	Buy	06.01.2014 10:00:00	1.35966	0.02	06.01.2014 13:24:00	1.36001	\$ 0.7	
1	Buy	06.01.2014 09:36:00	1.36068	0.02	06.01.2014 16:46:00	1.36327	\$ 5.18	
3	Buy	06.01.2014 11:00:00	1.36126	0.02	06.01.2014 16:57:00	1.36432	\$ 6.12	
4	Buy	23.01.2014 09:13:00	1.3606	0.02	23.01.2014 09:39:00	1.36381	\$ 6.42	
5	Buy	23.01.2014 10:00:00	1.363	0.02	23.01.2014 14:48:00	1.36593	\$ 5.86	
6	Buy	23.01.2014 11:00:00	1.36399	0.02	23.01.2014 15:01:00	1.36658	\$ 5.18	
7	Buy	06.02.2014 14:50:00	1.35965	0.02	06.02.2014 15:58:00	1.36	\$ 0.7	
8	Buy	06.02.2014 15:00:00	1.35965	0.02	06.02.2014 15:58:00	1.36	\$ 0.7	
9	Buy	06.02.2014 16:00:00	1.36064	0.02	07.02.2014 14:30:00	1.36393	\$ 6.39	
1	Buy	02.01.2014 05:00:00	1.3767	0.01	06.03.2014 15:32:00	1.38406	\$ 1.45	
2	Buy	06.03.2014 16:00:00	1.38462	0.01	13.03.2014 05:31:00	1.39198	\$ 6.7	
3	Buy	13.03.2014 06:00:00	1.39435	0.01	28.05.2014 16:15:00	1.35921	\$ -42.27	
4	Buy	28.05.2014 23:00:00	1.35917	0.01	05.06.2014 19:53:00	1.36653	\$ 6.61	
5	Buy	05.06.2014 20:00:00	1.36608	0.01	23.06.2014 00:00:00	1.35949	\$ -8.28	
6	Sell	23.06.2014 01:00:00	1.3594	0.01	17.07.2014 16:57:00	1.35204	\$ 8.21	
7	Sell	17.07.2014 17:00:00	1.35175	0.01	24.07.2014 08:01:00	1.34439	\$ 7.61	
8	Sell	24.07.2014 09:00:00	1.34501	0.01	30.07.2014 14:30:00	1.33765	\$ 7.57	
9	Sell	30.07.2014 16:00:00	1.33757	0.01	20.08.2014 07:59:00	1.33021	\$ 8.1	
10	Sell	20.08.2014 08:00:00	1.33005	0.01	22.08.2014 16:54:00	1.32269	\$ 7.43	
11	Sell	22.08.2014 18:00:00	1.32361	0.01	27.08.2014 02:24:00	1.31625	\$ 7.54	
12	Sell	27.08.2014 03:00:00	1.31592	0.01	04.09.2014 13:45:00	1.30856	\$ 7.64	
13	Sell	04.09.2014 14:00:00	1.30496	0.01	04.09.2014 16:47:00	1.2976	\$ 7.36	

14	Sell	04.09.2014 17:00:00	1.29657	0.01	08.09.2014 19:35:00	1.28921	\$ 7.5
15	Sell	08.09.2014 20:00:00	1.29073	0.01	19.09.2014 16:36:00	1.28337	\$ 7.75
16	Sell	19.09.2014 17:00:00	1.28405	0.01	25.09.2014 05:27:00	1.27669	\$ 7.57
17	Sell	25.09.2014 06:00:00	1.27667	0.01	26.09.2014 15:58:00	1.26931	\$ 7.4
18	Sell	26.09.2014 16:00:00	1.26971	0.01	30.09.2014 11:04:00	1.26235	\$ 7.5
19	Sell	30.09.2014 12:00:00	1.25975	0.01	03.10.2014 14:45:00	1.25239	\$ 7.47
20	Sell	03.10.2014 15:00:00	1.25395	0.01	03.11.2014 01:45:00	1.24659	\$ 8.45
21	Sell	03.11.2014 02:00:00	1.24618	0.01	06.11.2014 19:17:00	1.23882	\$ 7.47
22	Sell	06.11.2014 20:00:00	1.23909	0.01	03.12.2014 16:13:00	1.23173	\$ 8.31
23	Sell	03.12.2014 17:00:00	1.23144	0.01	19.12.2014 18:04:00	1.22408	\$ 7.92
24	Sell	19.12.2014 19:00:00	1.22331	0.01	29.12.2014 20:04:00	1.21595	\$ 7.71
25	Sell	29.12.2014 21:00:00	1.21561	0.01	31.12.2014 19:47:00	1.21032	\$ 5.36

Report generated by Quant Analyzer