

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

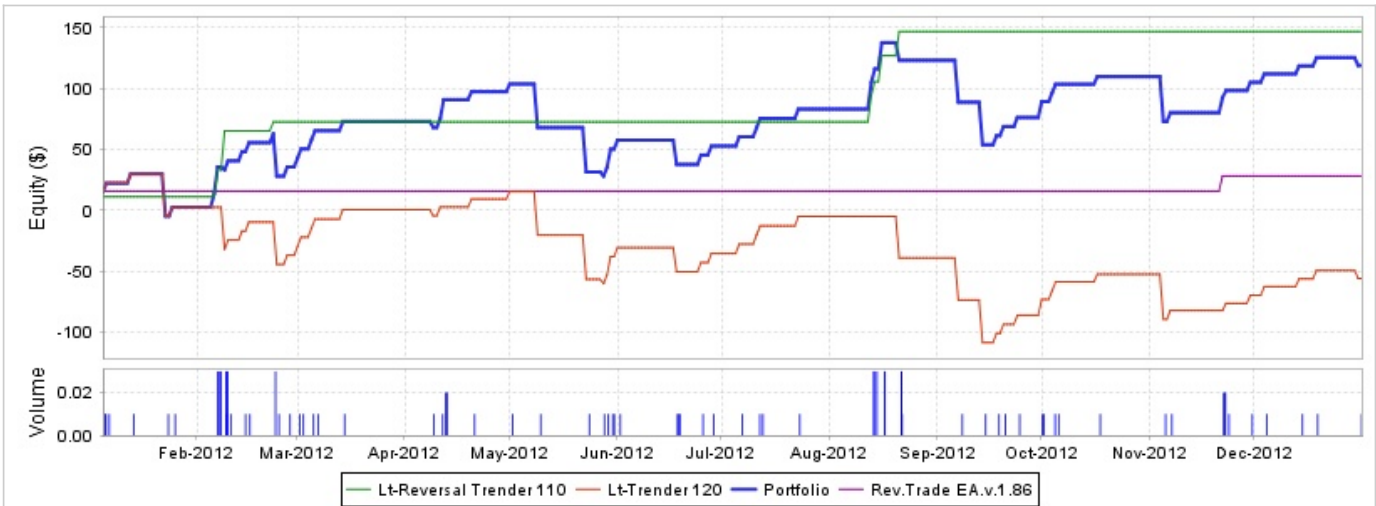
TOTAL PROFIT

\$ 118.92

PROFIT IN PIPS 153.8 PIPS
YRLY AVG PROFIT \$ 118.86
YRLY AVG % RET 11.88 %
CAGR 11.89 %

# OF TRADES	76	SHARPE RATIO	0.12	PROFIT FACTOR	1.32	RETURN / DD RATIO	1.15	WINNING %	82.89 %
DRAWDOWN	\$ 103.63	% DRAWDOWN	8.95 %	DAILY AVG PROFIT	\$ 0.33	MTHLY AVG PROFIT	\$ 9.91	AVERAGE TRADE	\$ 1.56
ANNUAL% / MAX DD%	1.33	R EXPECTANCY	0.06 R	R EXP SCORE	4.21 R	SQN	0.93	SQN SCORE	0.54

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	\$ 146.82	513.8 pips	14	9.31	5
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ -56.04	-506.4 pips	56	-0.05	0.85
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 28.14	146.4 pips	6	2.57	0
#	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 %	\$ 880.92	\$ 73.41	\$ 5.06
S3	Lt-Trender 120	-0.4	76.79 %	\$ 138.69	13.47 %	\$ -56.08	\$ -4.67	\$ -0.15
S4	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 168.84	\$ 14.07	\$ 4.69

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2012	2.54	32.96	37.43	24.52	-47.31	2.64	30.37	40.14	-47.06	33.63	-4.77	13.83	118.92

STATS

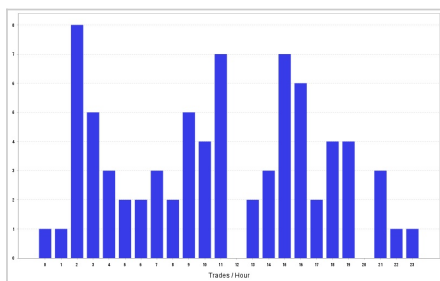
Strategy

Wins/Losses Ratio	4.85	Payout Ratio (Avg Win/Loss)	0.27	Average # of Bars in Trade	0
AHPR	0.16	Z-Score	-2.08	Z-Probability	98.12 %
Expectancy	1.56	Deviation	\$ 14.61	Exposure	-999999999 %
Stagnation in Days	137	Stagnation in %	37.53 %		

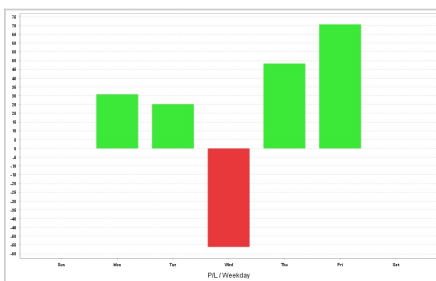
Trades

		# of Wins	63	# of Losses	13	# of Cancelled/Expired	0
Gross Profit	\$ 485.61	Gross Loss	\$ -366.69	Average Win	\$ 7.71	Average Loss	\$ -28.21
Largest Win	\$ 11.01	Largest Loss	\$ -36.91	Max Consec Wins	15	Max Consec Losses	3
Avg Consec Wins	7	Avg Consec Loss	1.44	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

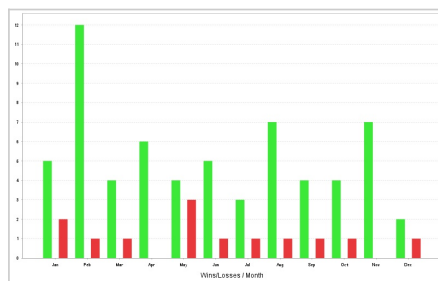
CHARTS



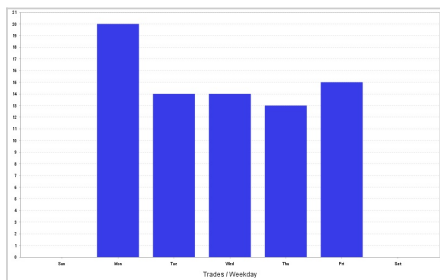
Trades by hour



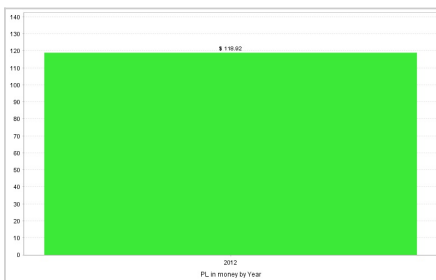
P/L by weekday



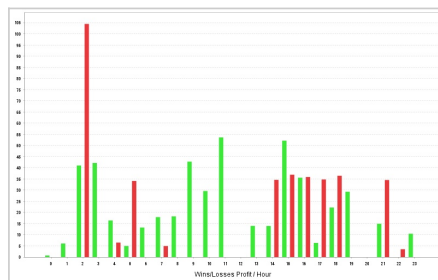
Wins/Losses by month



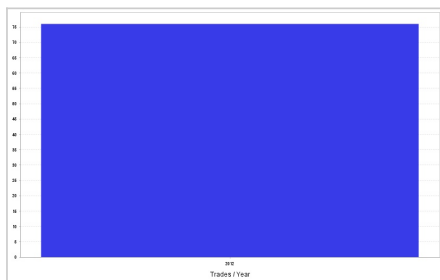
Trades by weekday



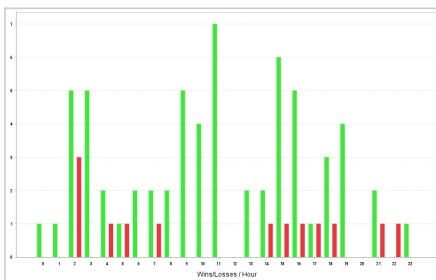
P/L by year



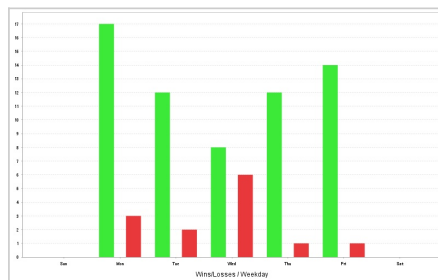
Wins/Losses Profit by hour



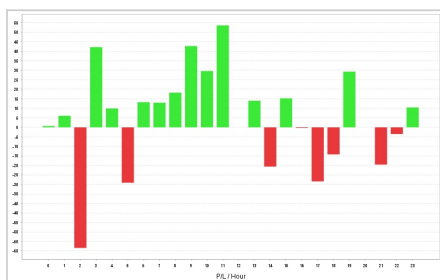
Trades by year



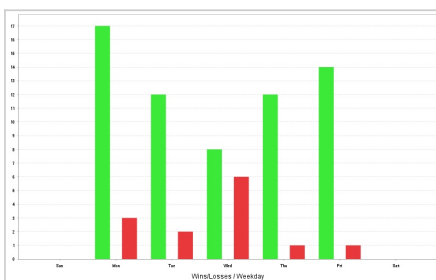
Wins/Losses by hour



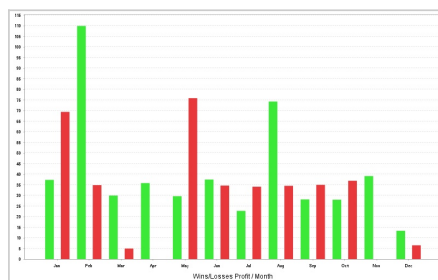
Wins/Losses by weekday



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	02.01.2012 02:00:00	1.29418	0.01	05.01.2012 09:54:00	1.28681	\$ 7.48	
2	Sell	05.01.2012 11:00:00	1.28676	0.01	05.01.2012 15:41:00	1.27939	\$ 7.37	
3	Sell	05.01.2012 16:00:00	1.28027	0.01	06.01.2012 14:42:00	1.2729	\$ 7.41	
4	Sell	06.01.2012 15:00:00	1.27316	0.01	13.01.2012 16:08:00	1.26579	\$ 7.62	
5	Sell	13.01.2012 17:00:00	1.2666	0.01	23.01.2012 14:01:00	1.30173	\$ -34.78	
6	Sell	23.01.2012 19:00:00	1.3012	0.01	25.01.2012 13:23:00	1.29383	\$ 7.44	
1	Buy	06.02.2012 09:00:00	1.30932	0.03	06.02.2012 17:58:00	1.31299	\$ 11.01	
2	Buy	07.02.2012 03:00:00	1.31215	0.03	07.02.2012 08:36:00	1.31582	\$ 11.01	
3	Buy	07.02.2012 15:00:00	1.31791	0.03	07.02.2012 16:25:00	1.32158	\$ 11.01	
4	Buy	07.02.2012 23:00:00	1.32611	0.03	09.02.2012 07:02:00	1.32978	\$ 10.45	
7	Sell	25.01.2012 14:00:00	1.29469	0.01	09.02.2012 07:02:00	1.32982	\$ -34.6	
5	Buy	08.02.2012 07:00:00	1.3269	0.03	09.02.2012 07:11:00	1.33057	\$ 10.73	
6	Buy	09.02.2012 15:00:00	1.32832	0.03	09.02.2012 15:58:00	1.33199	\$ 11.01	
8	Sell	09.02.2012 10:00:00	1.32972	0.01	10.02.2012 13:12:00	1.32235	\$ 7.41	
9	Sell	10.02.2012 14:00:00	1.31908	0.01	14.02.2012 18:56:00	1.31171	\$ 7.51	
10	Sell	14.02.2012 19:00:00	1.31166	0.01	16.02.2012 01:28:00	1.30429	\$ 7.44	
7	Buy	10.02.2012 02:00:00	1.32898	0.03	23.02.2012 10:02:00	1.33265	\$ 7.35	
11	Sell	16.02.2012 02:00:00	1.30425	0.01	24.02.2012 09:55:00	1.33938	\$ -34.85	
12	Sell	24.02.2012 21:00:00	1.34597	0.01	27.02.2012 14:36:00	1.3386	\$ 7.48	
13	Sell	27.02.2012 15:00:00	1.33872	0.01	01.03.2012 08:27:00	1.33135	\$ 7.48	
14	Sell	01.03.2012 09:00:00	1.33168	0.01	02.03.2012 10:28:00	1.32431	\$ 7.41	
15	Sell	02.03.2012 11:00:00	1.32547	0.01	05.03.2012 08:19:00	1.3181	\$ 7.48	

16	Sell	05.03.2012 10:00:00	1.3191	0.01	06.03.2012 15:20:00	1.31173	\$ 7.41
17	Sell	06.03.2012 16:00:00	1.31209	0.01	14.03.2012 06:58:00	1.30472	\$ 7.65
18	Sell	14.03.2012 07:00:00	1.30387	0.01	09.04.2012 00:00:00	1.30974	\$ -4.95
19	Buy	09.04.2012 07:00:00	1.30704	0.01	11.04.2012 12:00:00	1.31441	\$ 7.18
2	Buy	10.04.2012 04:00:00	1.31387	0.02	12.04.2012 13:39:00	1.31676	\$ 5.4
3	Buy	10.04.2012 05:00:00	1.31408	0.02	12.04.2012 13:39:00	1.31676	\$ 4.98
1	Buy	10.04.2012 03:56:00	1.31438	0.02	12.04.2012 13:40:00	1.31726	\$ 5.38
20	Buy	11.04.2012 13:00:00	1.3145	0.01	20.04.2012 16:09:00	1.32187	\$ 6.53
21	Buy	20.04.2012 17:00:00	1.32087	0.01	01.05.2012 15:57:00	1.32824	\$ 6.34
22	Buy	01.05.2012 16:00:00	1.32766	0.01	09.05.2012 16:09:00	1.29253	\$ -35.88
23	Buy	09.05.2012 18:00:00	1.29543	0.01	23.05.2012 16:17:00	1.2603	\$ -36.44
24	Buy	23.05.2012 22:00:00	1.26012	0.01	28.05.2012 00:00:00	1.25707	\$ -3.52
25	Sell	28.05.2012 10:00:00	1.25869	0.01	29.05.2012 02:11:00	1.25132	\$ 7.41
26	Sell	29.05.2012 03:00:00	1.25234	0.01	30.05.2012 09:40:00	1.24497	\$ 7.41
27	Sell	30.05.2012 10:00:00	1.24539	0.01	30.05.2012 20:28:00	1.23802	\$ 7.37
28	Sell	30.05.2012 21:00:00	1.23789	0.01	01.06.2012 14:31:00	1.23052	\$ 7.44
29	Sell	04.06.2012 02:00:00	1.23967	0.01	18.06.2012 00:26:00	1.2748	\$ -34.64
30	Sell	18.06.2012 03:00:00	1.27114	0.01	18.06.2012 10:24:00	1.26377	\$ 7.37
31	Sell	18.06.2012 11:00:00	1.26504	0.01	18.06.2012 17:00:00	1.25767	\$ 7.37
32	Sell	18.06.2012 18:00:00	1.2574	0.01	25.06.2012 08:38:00	1.25003	\$ 7.62
33	Sell	25.06.2012 09:00:00	1.25059	0.01	28.06.2012 10:02:00	1.24322	\$ 7.48
34	Sell	28.06.2012 11:00:00	1.2425	0.01	06.07.2012 14:31:00	1.23513	\$ 7.65
35	Sell	06.07.2012 16:00:00	1.23097	0.01	11.07.2012 17:14:00	1.2236	\$ 7.55
36	Sell	11.07.2012 18:00:00	1.22431	0.01	12.07.2012 14:33:00	1.21694	\$ 7.41
37	Sell	12.07.2012 15:00:00	1.21823	0.01	23.07.2012 04:44:00	1.21086	\$ 7.76
8	Buy	13.08.2012 04:00:00	1.22881	0.03	13.08.2012 12:16:00	1.23248	\$ 11.01
9	Buy	13.08.2012 11:00:00	1.22959	0.03	13.08.2012 12:57:00	1.23326	\$ 11.01
10	Buy	14.08.2012 03:00:00	1.23423	0.03	14.08.2012 09:26:00	1.2379	\$ 11.01
11	Buy	15.08.2012 02:00:00	1.23253	0.03	16.08.2012 16:41:00	1.2362	\$ 10.73
12	Buy	15.08.2012 08:00:00	1.23285	0.03	16.08.2012 16:41:00	1.23652	\$ 10.73
13	Buy	17.08.2012 02:00:00	1.23575	0.03	21.08.2012 09:26:00	1.23942	\$ 9.88
14	Buy	17.08.2012 09:00:00	1.23711	0.03	21.08.2012 09:30:00	1.24078	\$ 9.88
38	Sell	23.07.2012 05:00:00	1.21125	0.01	21.08.2012 14:48:00	1.24638	\$ -34.11
39	Sell	21.08.2012 21:00:00	1.24657	0.01	07.09.2012 22:48:00	1.2817	\$ -34.53
40	Sell	10.09.2012 02:00:00	1.27948	0.01	14.09.2012 15:57:00	1.31461	\$ -34.99
41	Sell	14.09.2012 19:00:00	1.31225	0.01	18.09.2012 12:21:00	1.30488	\$ 7.51
42	Sell	18.09.2012 13:00:00	1.30641	0.01	20.09.2012 07:23:00	1.29904	\$ 7.44
43	Sell	20.09.2012 08:00:00	1.29858	0.01	24.09.2012 10:23:00	1.29121	\$ 7.51
44	Sell	24.09.2012 11:00:00	1.29041	0.01	01.10.2012 00:00:00	1.28501	\$ 5.65
45	Buy	01.10.2012 06:00:00	1.28216	0.01	01.10.2012 10:59:00	1.28953	\$ 7.37
46	Buy	01.10.2012 11:00:00	1.28944	0.01	04.10.2012 14:33:00	1.29681	\$ 7.09
47	Buy	04.10.2012 15:00:00	1.29845	0.01	05.10.2012 15:54:00	1.30582	\$ 7.28
48	Buy	05.10.2012 16:00:00	1.30582	0.01	17.10.2012 14:22:00	1.31319	\$ 6.24
49	Buy	17.10.2012 15:00:00	1.31289	0.01	05.11.2012 09:28:00	1.27776	\$ -36.91
50	Buy	05.11.2012 18:00:00	1.27907	0.01	07.11.2012 05:07:00	1.28644	\$ 7.18
4	Buy	22.11.2012 00:13:00	1.28465	0.02	22.11.2012 02:23:00	1.285	\$ 0.7
6	Buy	22.11.2012 02:00:00	1.2857	0.02	22.11.2012 13:20:00	1.2885	\$ 5.6
5	Buy	22.11.2012 01:00:00	1.28647	0.02	22.11.2012 13:59:00	1.28951	\$ 6.08
51	Buy	07.11.2012 06:00:00	1.2859	0.01	23.11.2012 15:21:00	1.29327	\$ 5.87
52	Buy	23.11.2012 16:00:00	1.29439	0.01	30.11.2012 08:12:00	1.30176	\$ 6.71
53	Buy	30.11.2012 09:00:00	1.30208	0.01	04.12.2012 13:49:00	1.30945	\$ 6.99
54	Buy	04.12.2012 14:00:00	1.30941	0.01	14.12.2012 18:15:00	1.31678	\$ 6.43
55	Buy	14.12.2012 19:00:00	1.31687	0.01	19.12.2012 03:36:00	1.32424	\$ 6.9
56	Buy	19.12.2012 04:00:00	1.32506	0.01	31.12.2012 18:48:00	1.3197	\$ -6.49