

QUANT ANALYZER PORTFOLIO REPORT

QLT Express

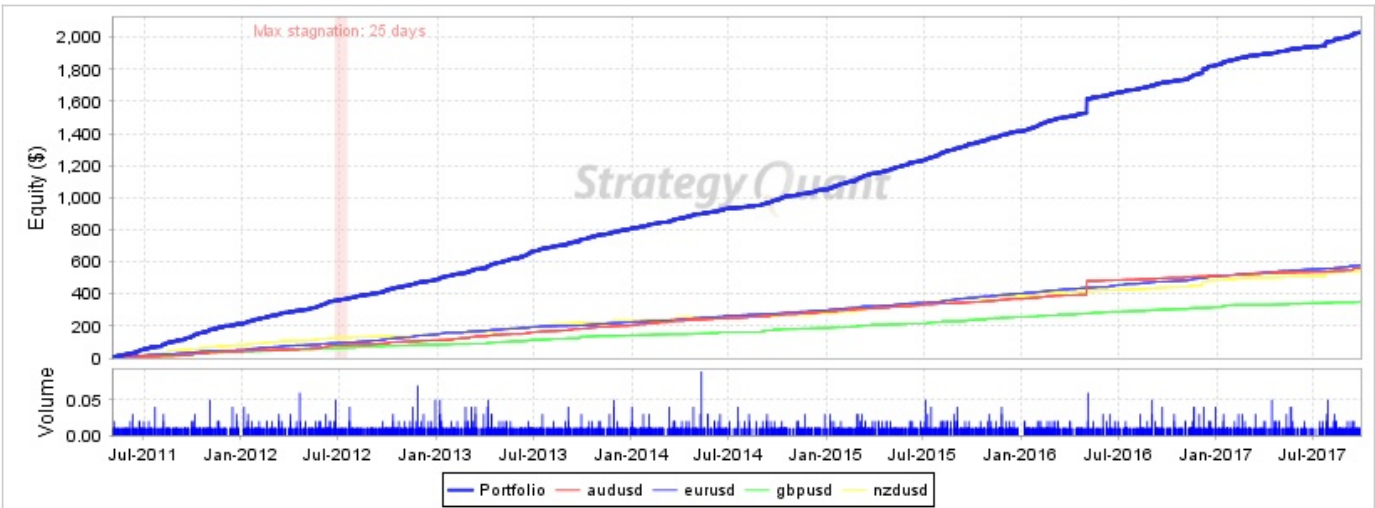
TOTAL PROFIT

\$ 2030.26

PROFIT IN PIPS 15303.2 PIPS
YRLY AVG PROFIT \$ 316.42
YRLY AVG % RET 316.42 %
CAGR 54.8 %

# OF TRADES	3625	SHARPE RATIO	0.24	PROFIT FACTOR	3.16	RETURN / DD RATIO	128.17	WINNING %	78.79 %
DRAWDOWN	\$ 15.84	% DRAWDOWN	4.32 %	DAILY AVG PROFIT	\$ 1.48	MTHLY AVG PROFIT	\$ 26.37	AVERAGE TRADE	\$ 1.08
ANNUAL% / MAX DD%	12.69	R EXPECTANCY	0.46 R	R EXP SCORE	259.36 R	SON	17.87	SON SCORE	20.6

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	audusd	audusd	unknown	\$ 560.73	4116.3 pips	1030	0.28	3.56
S3	eurusd	eurusd	unknown	\$ 577.11	4694.2 pips	1131	0.33	3.13
S4	gbpusd	gbpusd	unknown	\$ 351.64	2352 pips	532	0.31	2.79
S5	nzdusd	nzdusd	unknown	\$ 540.78	4140.7 pips	932	0.3	3.12
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	audusd	78.31	77.38 %	\$ 7.16	5.6 %	\$ 87.41	\$ 7.28	\$ 0.91
S3	eurusd	66.49	80.73 %	\$ 8.68	3.54 %	\$ 89.95	\$ 7.49	\$ 0.75
S4	gbpusd	31.59	79.89 %	\$ 11.13	7.77 %	\$ 54.81	\$ 4.57	\$ 0.95
S5	nzdusd	34.14	77.36 %	\$ 15.84	6.61 %	\$ 84.25	\$ 7.02	\$ 0.93

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	30.81	20.87	17.77	15.56	18.09	10.99	31.93	27.89	30.03	0	0	0	203.94
2016	30.66	38.92	23.72	19.53	106.67	22.22	17.63	26.96	20.61	12.61	40.02	53.57	413.12
2015	35.27	28.79	35.95	23.91	27.33	27.88	40.68	35.05	29.25	28.5	27.18	21.61	361.4
2014	21.91	16.56	23.5	26.42	13.31	23.82	8.09	11.79	33.51	24.93	17.91	21.94	243.69
2013	28.61	19.51	22.39	35.91	26	43.74	23.73	20.21	31	27.75	17.89	22.16	318.9
2012	30.34	22.84	22.33	12.95	32.88	26.41	18.31	22.24	22.44	23.85	25.59	15.88	276.06
2011	0	0	0	0	25.41	29.4	17.6	36.81	27.53	38.81	24.09	13.5	213.15

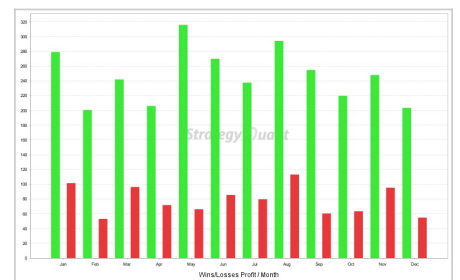
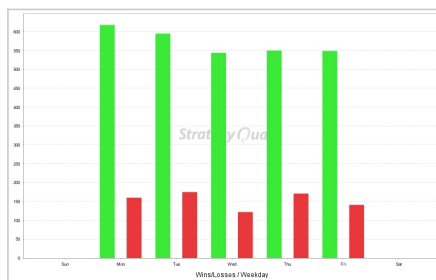
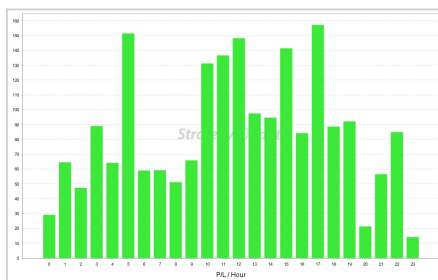
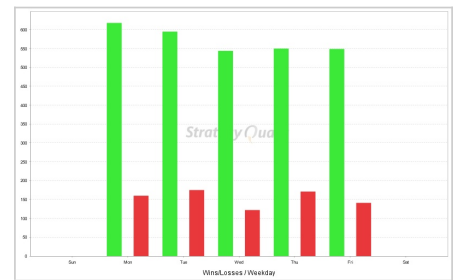
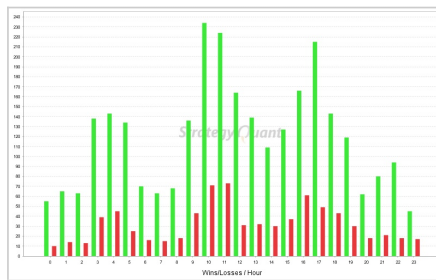
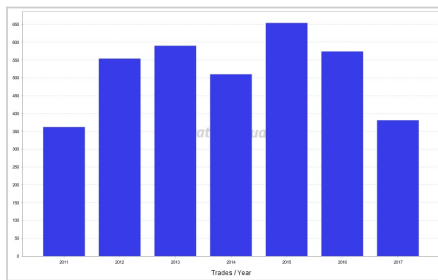
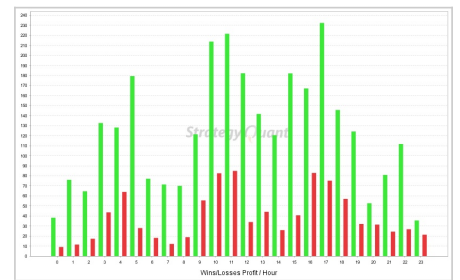
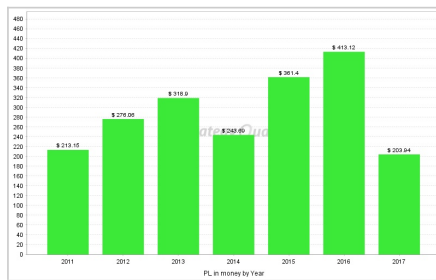
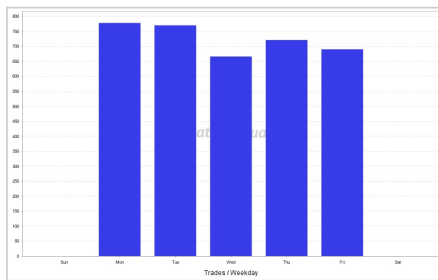
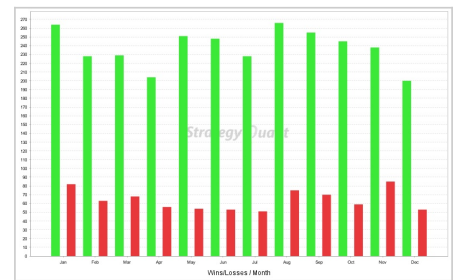
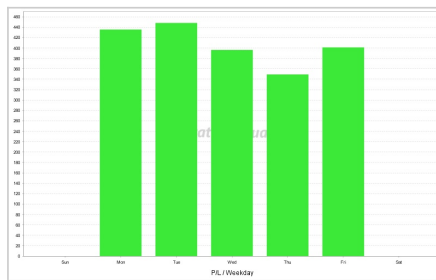
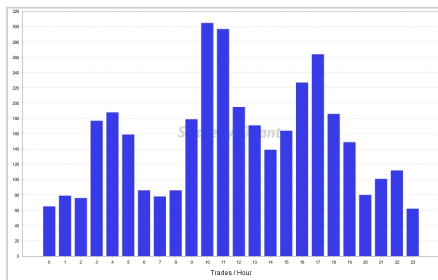
STATS

Strategy					
Wins/Losses Ratio	3.71	Payout Ratio (Avg Win/Loss)	0.85	Average # of Bars in Trade	0
AHPR	0.08	Z-Score	2.03	Z-Probability	2.12 %
Expectancy	0.56	Deviation	\$ 1.96	Exposure	-999999999 %
Stagnation in Days	25	Stagnation in %	1.07 %		

Trades

		# of Wins	2856	# of Losses	769	# of Cancelled/Expired	0
Gross Profit	\$ 2970.9	Gross Loss	\$ -940.64	Average Win	\$ 1.04	Average Loss	\$ -1.22
Largest Win	\$ 66.42	Largest Loss	\$ -8.22	Max Consec Wins	36	Max Consec Losses	4
Avg Consec Wins	4.54	Avg Consec Loss	1.22	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS



Report generated by Quant Analyzer