

QUANT ANALYZER PORTFOLIO REPORT

SFE Night Scalper v6.0

TOTAL PROFIT

\$ 21840.26

PROFIT IN PIPS **-101385.4 PIPS**

YRLY AVG PROFIT **\$ 2240.02**

YRLY AVG % RET **0.66 %**

CAGR **0.62 %**

OF TRADES

79126

SHARPE RATIO

0

PROFIT FACTOR

1.17

RETURN / DD RATIO

5.2

WINNING %

57.84 %

DRAWDOWN

\$ 4204.07

% DRAWDOWN

1.21 %

DAILY AVG PROFIT

\$ 7.73

MTHLY AVG PROFIT

\$ 186.67

AVERAGE TRADE

\$ 3.61

ANNUAL% / MAX DD%

0.52

R EXPECTANCY

0.06 R

R EXP SCORE

518.52 R

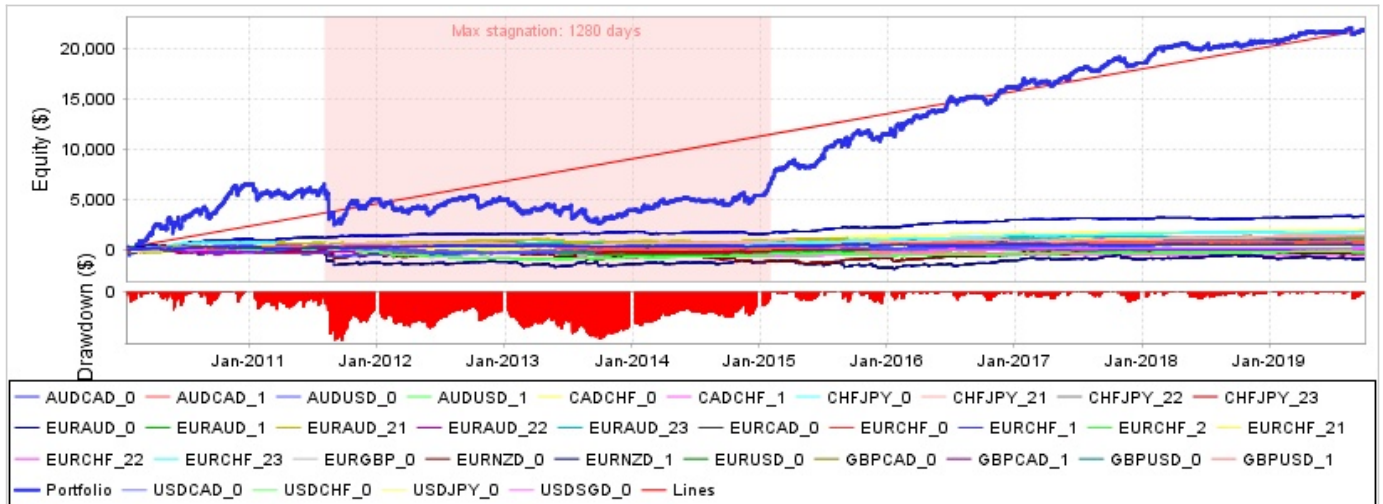
SON

7.85

SON SCORE

90.51

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDCAD_0	AUDCAD_0	unknown	\$ 407.72	-5644.9 pips	2158	0	1.13
S3	AUDCAD_1	AUDCAD_1	unknown	\$ 675.84	-5300.6 pips	1841	0	1.24
S4	AUDUSD_0	AUDUSD_0	unknown	\$ 527.94	-4146.1 pips	4301	0	1.09
S5	AUDUSD_1	AUDUSD_1	unknown	\$ -281.78	-9691.5 pips	4005	0	0.96
S6	CADCHF_0	CADCHF_0	unknown	\$ 264.96	-750.4 pips	1211	0	1.16
S7	CADCHF_1	CADCHF_1	unknown	\$ 52.92	-888 pips	796	0	1.03
S8	CHFJPY_0	CHFJPY_0	unknown	\$ 1773.99	-894.6 pips	3415	0	1.43
S9	CHFJPY_21	CHFJPY_21	unknown	\$ 1410.57	-2395 pips	3110	0	1.33
S10	CHFJPY_22	CHFJPY_22	unknown	\$ 1139.96	-3367.1 pips	2638	0	1.35
S11	CHFJPY_23	CHFJPY_23	unknown	\$ 600.7	-4928 pips	2100	0	1.21
S12	EURAUD_0	EURAUD_0	unknown	\$ 3278.48	1112.2 pips	4348	0.18	1.64
S13	EURAUD_1	EURAUD_1	unknown	\$ 375.46	-14172.7 pips	3513	0	1.05
S14	EURAUD_21	EURAUD_21	unknown	\$ 807.07	-7744.7 pips	2702	0	1.15
S15	EURAUD_22	EURAUD_22	unknown	\$ 488.56	-12334.6 pips	2486	0	1.09
S16	EURAUD_23	EURAUD_23	unknown	\$ 1319.63	-7806.4 pips	1779	0.12	1.39
S17	EURCAD_0	EURCAD_0	unknown	\$ 812.54	-1797.5 pips	1356	0.12	1.44
S18	EURCHF_0	EURCHF_0	unknown	\$ 742.69	-513.5 pips	2218	0	1.32
S19	EURCHF_1	EURCHF_1	unknown	\$ -9.46	-2724.6 pips	1862	0	1
S20	EURCHF_2	EURCHF_2	unknown	\$ 667.84	-2292.3 pips	2440	0	1.25
S21	EURCHF_21	EURCHF_21	unknown	\$ 1137.24	814.7 pips	2530	0	1.47
S22	EURCHF_22	EURCHF_22	unknown	\$ 884.85	-543.2 pips	2001	0	1.49
S23	EURCHF_23	EURCHF_23	unknown	\$ 214.94	-843.3 pips	1487	0	1.13
S24	EURGBP_0	EURGBP_0	unknown	\$ 565.51	-755.4 pips	2807	0	1.23
S25	EURNZD_0	EURNZD_0	unknown	\$ -424.56	-4230.9 pips	2113	0	0.97

S26	EURNZD_1	EURNZD_1	unknown	\$ -955.39	-5213.4 pips	1995	0	0.93
S27	EURUSD_0	EURUSD_0	unknown	\$ 920.86	1517.9 pips	2428	0	1.36
S28	GBPCAD_0	GBPCAD_0	unknown	\$ 1104.88	751.3 pips	1029	0.07	1.48
S29	GBPCAD_1	GBPCAD_1	unknown	\$ 641.73	291.9 pips	649	0.06	1.3
S30	GBPUSD_0	GBPUSD_0	unknown	\$ 426.57	-2225.7 pips	2286	0	1.11
S31	GBPUSD_1	GBPUSD_1	unknown	\$ -181.45	-4743.4 pips	2292	0	0.95
S32	USDCAD_0	USDCAD_0	unknown	\$ 614.47	1314.9 pips	2179	0	1.38
S33	USDCHF_0	USDCHF_0	unknown	\$ 481.62	-364.3 pips	1614	0	1.27
S34	USDJPY_0	USDJPY_0	unknown	\$ 1968.5	2536 pips	3737	0	1.47
S35	USDSGD_0	USDSGD_0	unknown	\$ -615.14	-3412.2 pips	1700	0	0.71

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCAD_0	1.42	52.17 %	\$ 286.53	2.79 %	\$ 41.81	\$ 3.48	\$ 0.31
S3	AUDCAD_1	1.56	48.77 %	\$ 433.14	4.17 %	\$ 73.08	\$ 6.09	\$ 1.11
S4	AUDUSD_0	0.61	59.78 %	\$ 867.67	8.34 %	\$ 54.15	\$ 4.51	\$ 0.53
S5	AUDUSD_1	-0.21	56.26 %	\$ 1352.93	13.12 %	\$ -29.66	\$ -2.47	\$ -0.34
S6	CADCHF_0	0.41	52.48 %	\$ 648.65	6.15 %	\$ 27.41	\$ 2.28	\$ 0.29
S7	CADCHF_1	0.09	58.35 %	\$ 584.31	5.65 %	\$ 5.82	\$ 0.49	\$ 0.09
S8	CHFJPY_0	2.6	59.19 %	\$ 683.05	6.41 %	\$ 183.52	\$ 15.29	\$ 1.46
S9	CHFJPY_21	1.94	56.66 %	\$ 725.41	6.83 %	\$ 145.92	\$ 12.16	\$ 1.68
S10	CHFJPY_22	3.34	57.41 %	\$ 341.27	3.27 %	\$ 119.99	\$ 10	\$ 1.63
S11	CHFJPY_23	1.42	52.41 %	\$ 424.16	4.21 %	\$ 62.68	\$ 5.22	\$ 0.9
S12	EURAUD_0	11.11	62.81 %	\$ 295.04	2.5 %	\$ 336.23	\$ 28.02	\$ 2.83
S13	EURAUD_1	0.38	54.81 %	\$ 993.9	9.65 %	\$ 38.83	\$ 3.24	\$ 0.42
S14	EURAUD_21	1.11	58.02 %	\$ 727.17	6.54 %	\$ 84.23	\$ 7.02	\$ 1.05
S15	EURAUD_22	0.58	57.7 %	\$ 842.65	8.19 %	\$ 50.54	\$ 4.21	\$ 0.49
S16	EURAUD_23	6.63	56.55 %	\$ 199.05	1.95 %	\$ 138.95	\$ 11.58	\$ 1.96
S17	EURCAD_0	3.4	55.67 %	\$ 238.67	2.16 %	\$ 84.06	\$ 7	\$ 0.94
S18	EURCHF_0	1.14	57.78 %	\$ 652.99	6.23 %	\$ 77.51	\$ 6.46	\$ 0.89
S19	EURCHF_1	-0.01	53.98 %	\$ 844.63	8.36 %	\$ -1.04	\$ -0.09	\$ -0.02
S20	EURCHF_2	1.57	52.23 %	\$ 425.79	4.21 %	\$ 74.2	\$ 6.18	\$ 0.81
S21	EURCHF_21	3.09	55.21 %	\$ 368.49	3.52 %	\$ 124.06	\$ 10.34	\$ 1.38
S22	EURCHF_22	2.89	52.03 %	\$ 305.89	2.76 %	\$ 94.83	\$ 7.9	\$ 1.4
S23	EURCHF_23	0.49	51.25 %	\$ 436.57	4.11 %	\$ 25.05	\$ 2.09	\$ 0.45
S24	EURGBP_0	1.28	54.28 %	\$ 442.22	4.09 %	\$ 59.52	\$ 4.96	\$ 0.62
S25	EURNZD_0	-0.2	72.1 %	\$ 2173.76	20.3 %	\$ -43.55	\$ -3.63	\$ -0.28
S26	EURNZD_1	-0.43	71.33 %	\$ 2230.57	21.73 %	\$ -97.98	\$ -8.17	\$ -0.71
S27	EURUSD_0	1.69	65.79 %	\$ 545.81	5.22 %	\$ 102.31	\$ 8.53	\$ 1.32
S28	GBPCAD_0	2.91	75.06 %	\$ 379.47	3.63 %	\$ 113.26	\$ 9.44	\$ 1.08
S29	GBPCAD_1	1.19	77.3 %	\$ 538.45	5.06 %	\$ 68.11	\$ 5.68	\$ 1.05
S30	GBPUSD_0	0.64	59.89 %	\$ 665.66	6.3 %	\$ 45.7	\$ 3.81	\$ 0.5
S31	GBPUSD_1	-0.36	55.76 %	\$ 508.48	5.07 %	\$ -19.98	\$ -1.66	\$ -0.35
S32	USDCAD_0	2.35	60.51 %	\$ 261.09	2.55 %	\$ 63.55	\$ 5.3	\$ 0.85
S33	USDCHF_0	1.4	55.66 %	\$ 344.18	3.32 %	\$ 50.7	\$ 4.22	\$ 0.73
S34	USDJPY_0	5.21	64.73 %	\$ 378.11	3.61 %	\$ 207.21	\$ 17.27	\$ 2.16
S35	USDSGD_0	-0.8	46.44 %	\$ 766.33	7.64 %	\$ -67.09	\$ -5.59	\$ -0.56

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	66.24	240.84	508.32	110.44	-36.56	94.42	1.37	-286.69	440.82	0	0	0	1139.2
2018	889.66	652.61	131.35	250.77	-494.8	169.71	15.77	146.48	252.62	-110.29	149.21	109.2	2162.29

2017	696.41	53.44	-142.83	-74.3	223.65	990.12	234.65	-347.43	899.87	269.63	-648.64	259.08	2413.65
2016	876.22	384.5	518.82	404.1	205.52	1224.68	-65.89	147.32	-11.07	-261.78	899.9	370.73	4693.05
2015	1158.66	1565.96	560.2	-309.47	-10.9	1036.86	960.96	80.09	1064.22	103.19	-471.33	349.04	6087.48
2014	273.36	-47.28	822.25	-116.64	313.87	-226.84	-93.14	-133.01	-175.23	743.65	-326.78	442.41	1476.62
2013	-400.77	-803.82	373.62	314.06	-597	241.24	-354.88	-741.12	-260.88	534.32	209.04	471.99	-1014.2
2012	-419.76	-646.02	-311.12	570.75	-575.95	765.44	489.04	255.14	146.99	-932.64	514.4	28.95	-114.78
2011	-975.13	155.68	16.42	-447.05	-54.71	573.73	479.51	-3714.7	915.05	1073.73	-202.17	717.36	-1462.28
2010	-338.9	1084.04	1348.52	67.64	121.72	766.56	808.87	-74.8	216.29	1316.51	558.19	584.59	6459.23

STATS

Strategy					
Wins/Losses Ratio	1.37	Payout Ratio (Avg Win/Loss)	0.85	Average # of Bars in Trade	0
AHPR	0	Z-Score	-135.28	Z-Probability	99.9 %
Expectancy	0.28	Deviation	\$ 10.43	Exposure	-999999999 %
Stagnation in Days	1280	Stagnation in %	36.06 %		

Trades							
		# of Wins	41910	# of Losses	30545	# of Cancelled/Expired	6671
Gross Profit	\$ 153794.99	Gross Loss	\$ -131954.73	Average Win	\$ 3.67	Average Loss	\$ -4.32
Largest Win	\$ 62.05	Largest Loss	\$ -238.25	Max Consec Wins	71	Max Consec Losses	67
Avg Consec Wins	3.64	Avg Consec Loss	3.23	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS



