

QUANT ANALYZER PORTFOLIO REPORT

SFE Stealth v1.0

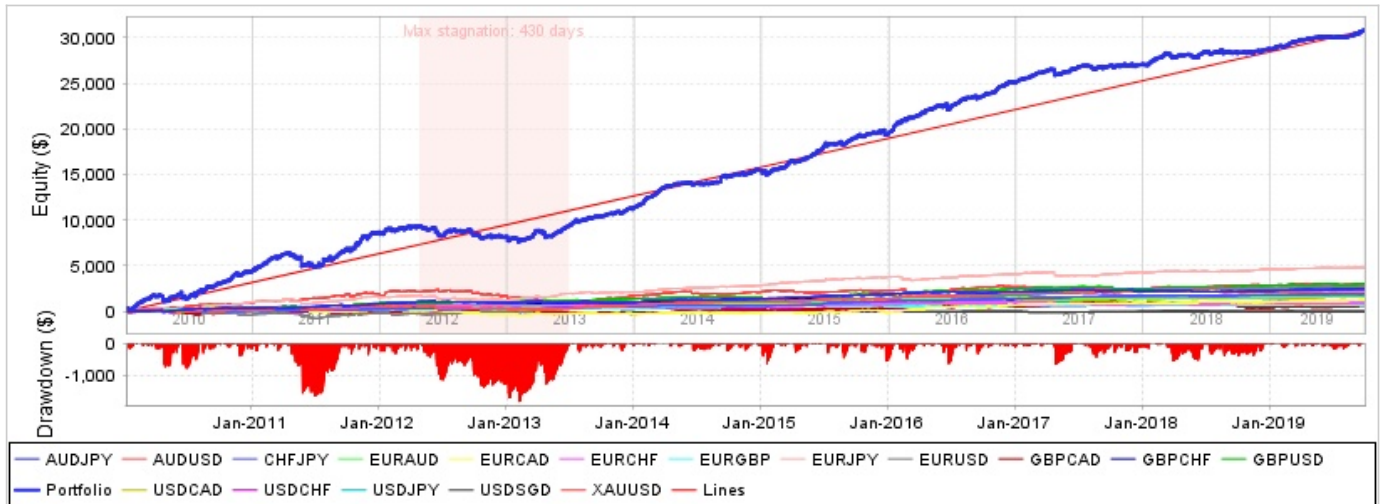
TOTAL PROFIT

\$ 30805.51

PROFIT IN PIPS 82823.4 PIPS
 YRLY AVG PROFIT \$ 3159.59
 YRLY AVG % RET 31.6 %
 CAGR 15.1 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
17359	0.1	1.46	17.1	75.13 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 1801.25	9.82 %	\$ 8.93	\$ 263.29	\$ 9.44
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.54	0.1 R	183.59 R	12.41	27.7

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDJPY	AUDJPY	unknown	\$ 2478.24	3029 pips	988	0.13	1.69
S3	AUDUSD	AUDUSD	unknown	\$ 2289.45	3090.9 pips	1473	0.06	1.39
S4	CHFJPY	CHFJPY	unknown	\$ 1908.13	2279.6 pips	505	0.23	3.41
S5	EURAUD	EURAUD	unknown	\$ 1674.09	2848.6 pips	594	0.21	1.98
S6	EURCAD	EURCAD	unknown	\$ 1330.63	2861.4 pips	1690	0.06	1.2
S7	EURCHF	EURCHF	unknown	\$ 887.35	1152.3 pips	497	0.16	1.77
S8	EURGBP	EURGBP	unknown	\$ 779.07	1099.4 pips	760	0.08	1.36
S9	EURJPY	EURJPY	unknown	\$ 4822.5	6166.2 pips	1624	0.12	1.71
S10	EURUSD	EURUSD	unknown	\$ 2734.83	3553.7 pips	1351	0.11	1.48
S11	GBPCAD	GBPCAD	unknown	\$ 657.02	2364 pips	1412	0	1.11
S12	GBPCHF	GBPCHF	unknown	\$ 1637.87	1915.4 pips	490	0.13	1.74
S13	GBPUSD	GBPUSD	unknown	\$ 2988.23	3961.3 pips	1309	0.12	1.55
S14	USDCAD	USDCAD	unknown	\$ 1609.5	2615.6 pips	1214	0.09	1.48
S15	USDCHF	USDCHF	unknown	\$ 826.14	1210.6 pips	890	0.06	1.27
S16	USDJPY	USDJPY	unknown	\$ 1186.74	1460.3 pips	515	0.16	1.79
S17	USDSGD	USDSGD	unknown	\$ -15.85	103.1 pips	497	0	0.97
S18	XAUUSD	XAUUSD	unknown	\$ 3011.57	43112 pips	1550	0.08	1.29

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDJPY	8.94	78.79 %	\$ 277.13	2.48 %	\$ 254.04	\$ 21.18	\$ 2.06
S3	AUDUSD	4.37	75.45 %	\$ 523.53	4.88 %	\$ 234.82	\$ 19.57	\$ 1.59
S4	CHFJPY	11.06	82.78 %	\$ 172.56	1.71 %	\$ 204.49	\$ 17.04	\$ 2.57
S5	EURAUD	10	80.63 %	\$ 167.48	1.61 %	\$ 177.89	\$ 14.81	\$ 2.31
S6	EURCAD	1.92	70.02 %	\$ 694.47	6.78 %	\$ 136.43	\$ 11.37	\$ 0.76
S7	EURCHF	3.61	69.06 %	\$ 245.91	2.23 %	\$ 103.48	\$ 8.62	\$ 1.37

S8	EURGBP	3.38	68.76 %	\$ 230.74	2.16 %	\$ 81.31	\$ 6.77	\$ 0.77
S9	EURJPY	9.37	78.77 %	\$ 514.69	4.46 %	\$ 494.6	\$ 41.22	\$ 3.56
S10	EURUSD	2.99	79.43 %	\$ 913.54	9.02 %	\$ 280.57	\$ 23.37	\$ 1.93
S11	GBPCAD	0.9	69.44 %	\$ 729.01	6.58 %	\$ 67.4	\$ 5.62	\$ 0.44
S12	GBPCHF	7.02	77.78 %	\$ 233.48	2.03 %	\$ 176.89	\$ 14.76	\$ 1.72
S13	GBPUSD	6.61	72.57 %	\$ 451.83	4.41 %	\$ 306.54	\$ 25.54	\$ 2.05
S14	USDCAD	4.19	74.19 %	\$ 383.7	3.68 %	\$ 165.14	\$ 13.76	\$ 1.28
S15	USDCHF	1.78	75.91 %	\$ 465.1	4.58 %	\$ 84.77	\$ 7.06	\$ 0.73
S16	USDJPY	6.8	81.32 %	\$ 174.49	1.57 %	\$ 127.2	\$ 10.6	\$ 1.42
S17	USDSGD	-0.11	67.57 %	\$ 144.18	1.43 %	\$ -1.86	\$ -0.16	\$ -0.03
S18	XAUUSD	1.96	75.89 %	\$ 1533.21	12.36 %	\$ 308.93	\$ 25.74	\$ 2.2

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	327.57	281.65	380.45	100.1	199.08	51.81	-83.1	261.57	522.73	0	0	0	2041.86
2018	434.15	423.97	-116.64	283.23	-248.23	607.18	-12.86	0.02	-2.92	-87.06	234.41	162.32	1677.57
2017	483.81	401.48	386.81	-426.48	331.62	496.79	137.67	-115.66	120.4	21.86	98.69	36.23	1973.22
2016	1229.62	527.86	336.91	597.27	444.89	-225.5	811.94	305.63	158.08	375.28	722.51	378.94	5663.43
2015	-88.52	367.05	744.38	139.63	550.34	902.28	231.98	42.14	668.61	319.73	157.57	-64.7	3970.49
2014	795.06	634	884.65	315.01	103.99	-51.62	70.68	69.3	630.33	254.8	152.74	292.1	4151.04
2013	-197.09	23.89	905.56	-615.88	511.05	620.24	578.87	281.79	167.11	280.93	139.04	500.05	3195.56
2012	359.63	53.69	73.75	181.18	-217.67	-803.07	580.05	-144.5	-309.98	-271.72	82.86	-94.13	-509.91
2011	717.67	768.41	371.53	-138.84	-1037.47	-132.48	744.64	339.42	847.97	610.21	629.49	530.92	4251.47
2010	503.64	749.47	419.91	-406.14	436.76	-239.78	671.7	543.76	383.63	403.26	497.35	427.22	4390.78

STATS

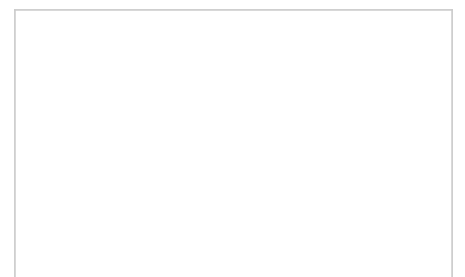
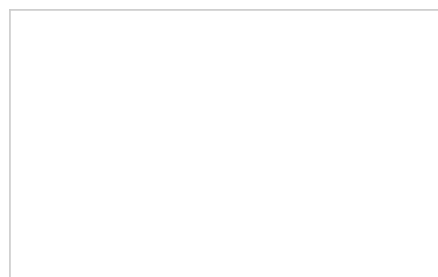
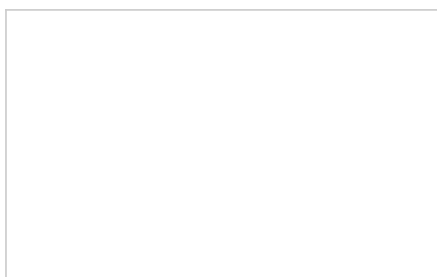
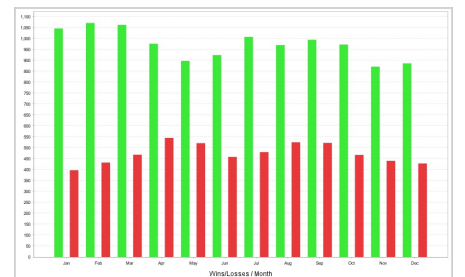
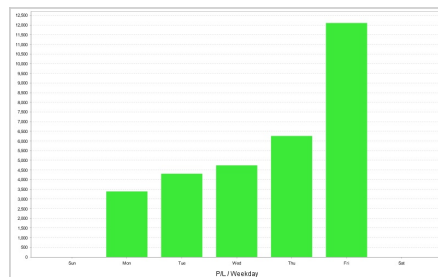
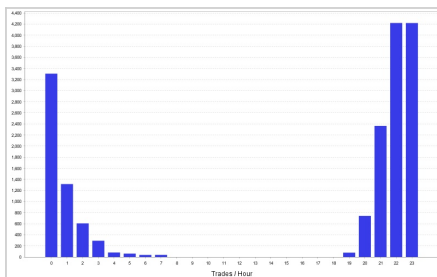
Strategy

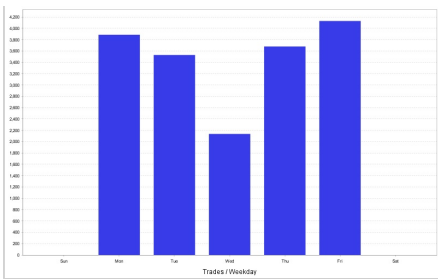
Wins/Losses Ratio	3.02	Payout Ratio (Avg Win/Loss)	0.48	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-34.26	Z-Probability	99.9 %
Expectancy	1.77	Deviation	\$ 20.34	Exposure	-999999999 %
Stagnation in Days	430	Stagnation in %	12.09 %		

Trades

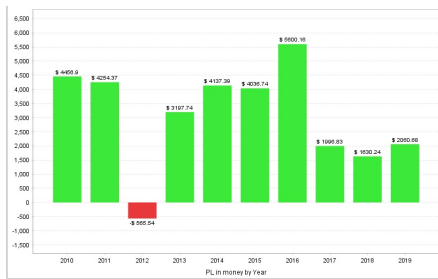
		# of Wins	11676	# of Losses	3866	# of Cancelled/Expired	1817
Gross Profit	\$ 97356.75	Gross Loss	\$ -66551.24	Average Win	\$ 8.34	Average Loss	\$ -17.21
Largest Win	\$ 208.37	Largest Loss	\$ -355.57	Max Consec Wins	29	Max Consec Losses	11
Avg Consec Wins	3.7	Avg Consec Loss	1.8	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

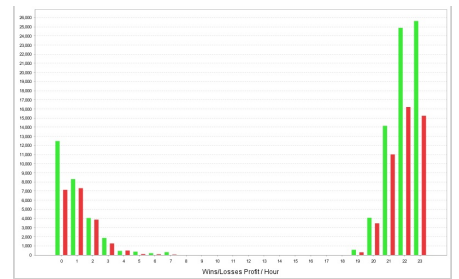




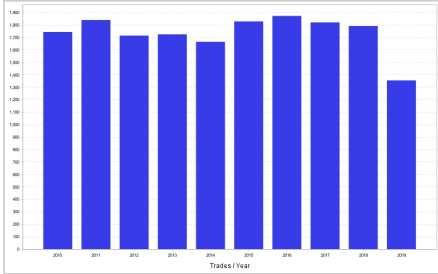
Trades by weekday



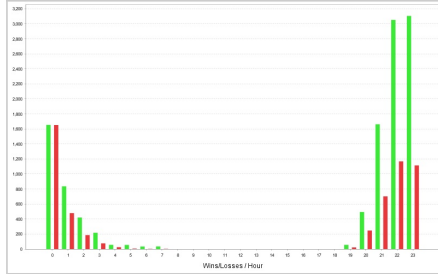
P/L by year



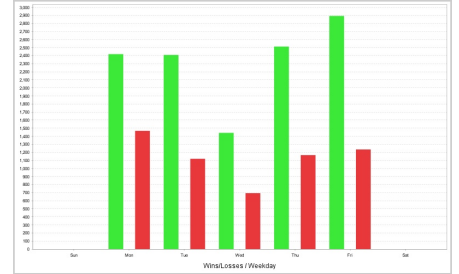
Wins/Losses Profit by hour



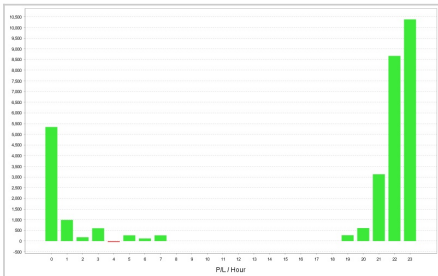
Trades by year



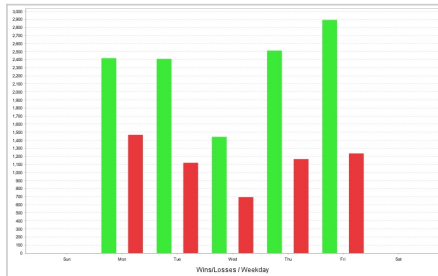
Wins/Losses by hour



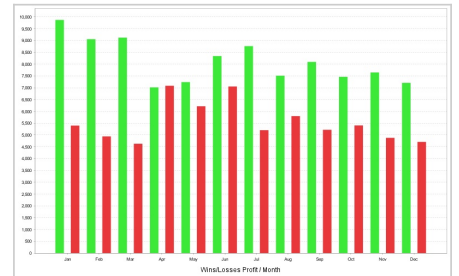
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

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