QUANT ANALYZER PORTFOLIO REPORT

SFE Attractor v1.0

TOTAL PROFIT

$ 141908.98

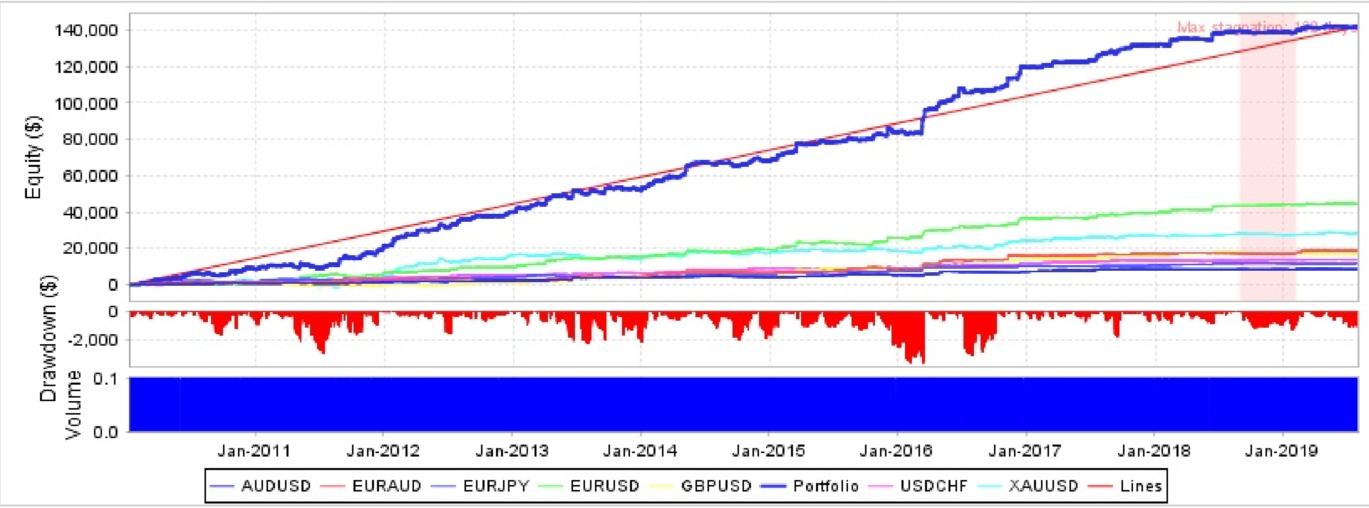
PROFIT IN PIPS	6171014.2 PIPS
YRLY AVG PROFIT	$ 14807.95
YRLY AVG % RET	148.08 %
CAGR	31.27 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
71018	0	1.8	39.8	70.38 %

DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
$ 3565.42	13.38 %	$ 45.6	$ 1233.99	$ 6.96

ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.34	0.2 R	1466.13 R	25.3	95.38

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	$ 8447.3	88285.9 pips	6186	0.09	1.7
S3	EURAUD	EURAUD	unknown	$ 18667.34	268651.1 pips	9312	0.12	2.56
S4	EURJPY	EURJPY	unknown	$ 11791.19	106477 pips	4550	0.14	2.02
S5	EURUSD	EURUSD	unknown	$ 44349.45	370002.5 pips	15187	0.1	2.24
S6	GBPUSD	GBPUSD	unknown	$ 16846.51	169317.7 pips	9999	0.07	1.77
S7	USDCHF	USDCHF	unknown	$ 13719.25	151255 pips	8658	0.09	1.76
S8	XAUUSD	XAUUSD	unknown	$ 28087.94	5017025 pips	17126	0.07	1.43

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDUSD	9.63	69.07 %	$ 877.06	5.63 %	$ 889.14	$ 74.1	$ 9.7
S3	EURAUD	26.1	74.85 %	$ 715.12	3.79 %	$ 1947.8	$ 162.32	$ 14.82
S4	EURJPY	8.7	71.08 %	$ 1355.06	8.83 %	$ 1274.69	$ 106.23	$ 18.96
S5	EURUSD	23.57	75.28 %	$ 1881.52	10.75 %	$ 4627.74	$ 385.65	$ 25.18
S6	GBPUSD	9.27	66.93 %	$ 1817.23	16.79 %	$ 1757.94	$ 146.49	$ 11.57
S7	USDCHF	12.1	69.11 %	$ 1133.64	6.31 %	$ 1444.18	$ 120.34	$ 11.44
S8	XAUUSD	6.87	66.24 %	$ 4091.16	32.82 %	$ 2930.88	$ 244.24	$ 14.14

MONTHLY PERFORMANCE ($)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	-201.55	2295.98	326.85	304.27	608.34	-454.29	90.78	0	0	0	0	0	2970.38
2018	-214.9	3090.81	637.55	-248.71	-453.18	3492.96	725.07	651.09	-759.52	-238.79	566.15	-273.2	6975.33
2017	-277.88	1549.74	1312.65	120.78	35.08	1242.57	2919.19	2234.38	773.3	2193	459.68	-197.36	12365.13
2016	-855.44	715.89	13451.98	3040.35	1144.37	6755.34	-1893.75	769.34	-129.16	2756.7	4184.65	5872.02	35812.29
2015	3260.23	1475.35	4975.91	-675.27	2186.85	-846.74	522.28	907.73	-301.24	3036.73	-396.48	1614.44	15759.79
2014	3690.19	1673.17	2300.19	966.57	6470.82	307.86	-986.21	614.36	-1197.68	1311.46	2751.26	-1646.63	16255.36
2013	2092.18	1562.47	623.5	4659.46	-216.68	3041.62	-1514.58	833.61	2044	547.68	-1020.27	-856.79	11796.2

2012	3374.08	1722.03	1094.54	2138.98	368.05	1387.69	3384.49	727.09	2441.29	-432	235.99	2037.91	18480.14
2011	916.01	918.72	163.88	-1094.71	1419.83	-1925.92	2120.67	3098.28	773.98	1471.88	443.92	4615.85	12922.39
2010	-44.04	1140.4	1337.69	283.12	973.95	2252.73	-83.55	-275.5	38.07	1411.42	1656.27	-118.59	8571.97

STATS

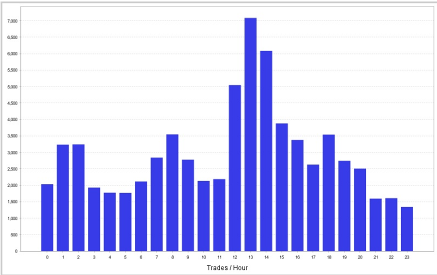
Strategy

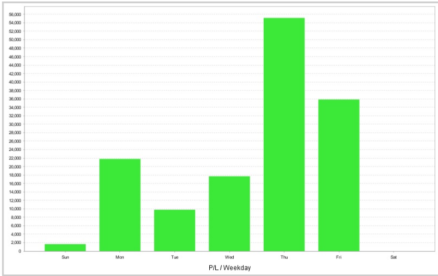
Wins/Losses Ratio	2.38	Payout Ratio (Avg Win/Loss)	0.76	Average # of Bars in Trade	0
AHPR	0	Z-Score	-135.72	Z-Probability	99.9 %
Expectancy	2	Deviation	$ 21.63	Exposure	-999999999 %
Stagnation in Days	162	Stagnation in %	4.63 %		

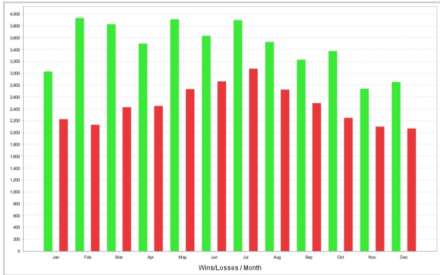
Trades

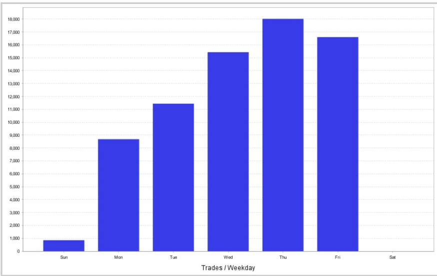
		# of Wins	41468	# of Losses	17456	# of Cancelled/Expired	12094
Gross Profit	$ 318225.83	Gross Loss	$ -176316.85	Average Win	$ 7.67	Average Loss	$ -10.1
Largest Win	$ 968.76	Largest Loss	$ -306.47	Max Consec Wins	164	Max Consec Losses	82
Avg Consec Wins	5.41	Avg Consec Loss	3.85	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

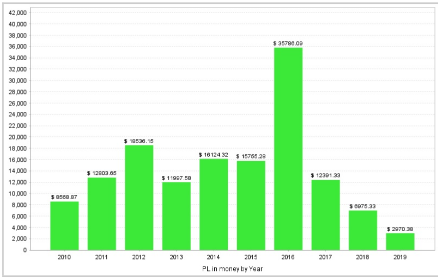
CHARTS

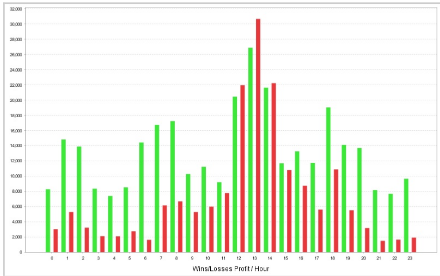

Trades by hour

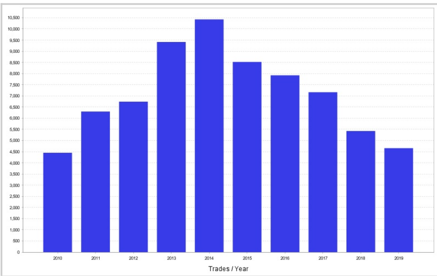

P/L by weekday

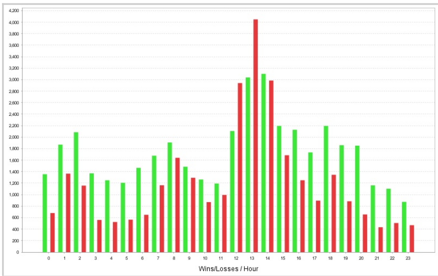

Wins/Losses by month

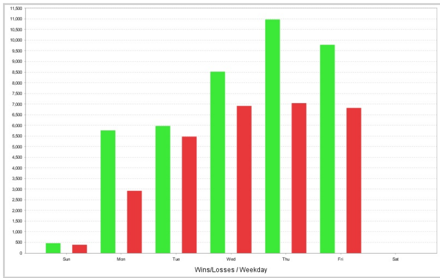

Trades by weekday


P/L by year

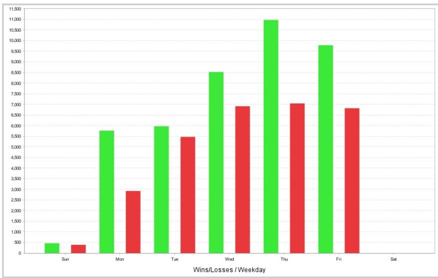

Wins/Losses Profit by hour


Trades by year


Wins/Losses by hour


Wins/Losses by weekday


P/L by hour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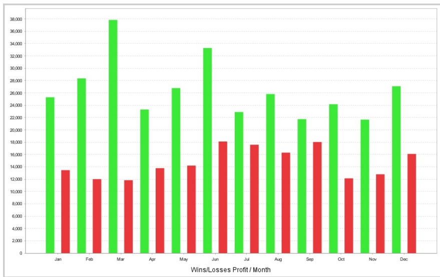
Wins/Losses Profit by month

Report generated by Quant Analyzer