

QUANT ANALYZER PORTFOLIO REPORT

SFE Attractor R100 0.1lots

TOTAL PROFIT

\$ 234099.32

PROFIT IN PIPS 620987920.9 PIPS

YRLY AVG PROFIT \$ 20505.04

YRLY AVG % RET 29.29 %

CAGR 13.02 %

OF TRADES

80493

SHARPE RATIO

0

PROFIT FACTOR

2.24

RETURN / DD RATIO

92.4

WINNING %

72.22 %

DRAWDOWN

\$ 2533.65

% DRAWDOWN

1.48 %

DAILY AVG PROFIT

\$ 64.05

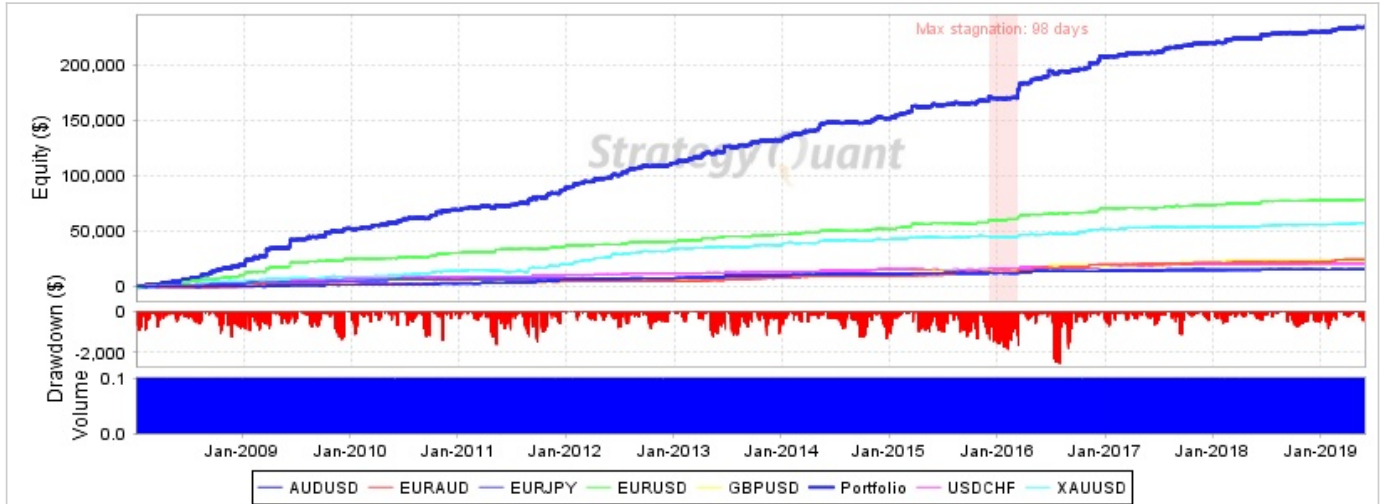
MTHLY AVG PROFIT

\$ 1708.75

AVERAGE TRADE

\$ 7.61

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	\$ 15314.96	122215.8 pips	7014	0.08	2.09
S3	EURAUD	EURAUD	unknown	\$ 24286.47	346511.7 pips	9929	0.08	2.85
S4	EURJPY	EURJPY	unknown	\$ 15015.63	128584.1 pips	5373	0.13	2.03
S5	EURUSD	EURUSD	unknown	\$ 78390.66	545412.8 pips	18421	0.12	2.8
S6	GBPUSD	GBPUSD	unknown	\$ 23042.19	215834.7 pips	10880	0.08	1.99
S7	USDCHF	USDCHF	unknown	\$ 20787.84	204261.8 pips	9795	0.11	2.07
S8	XAUUSD	XAUUSD	unknown	\$ 57261.57	619425100 pips	19081	0.09	1.94

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDUSD	14.4	71.35 %	\$ 1063.76	9.84 %	\$ 1361.45	\$ 113.44	\$ 17.44
S3	EURAUD	19.38	77.26 %	\$ 1252.87	12.48 %	\$ 2143	\$ 178.58	\$ 16.8
S4	EURJPY	17.36	69.76 %	\$ 865	4.51 %	\$ 1325	\$ 110.41	\$ 16.32
S5	EURUSD	51.54	75.31 %	\$ 1520.92	6.74 %	\$ 6866.34	\$ 572.19	\$ 39.57
S6	GBPUSD	25.04	68.67 %	\$ 920.05	6.08 %	\$ 2018.39	\$ 168.19	\$ 15.04
S7	USDCHF	21.03	71.41 %	\$ 988.55	3.82 %	\$ 1834.17	\$ 152.85	\$ 13.91
S8	XAUUSD	22.43	69.78 %	\$ 2553.39	10.21 %	\$ 5015.71	\$ 417.97	\$ 25.01

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	317.3	2502.11	425.32	541.84	818.87	0	0	0	0	0	0	0	4605.44
2018	78.28	3040.52	856.56	69.52	-272.18	3583.8	860.17	903.43	-314.02	-20.49	1057.23	-265.84	9576.98
2017	107.35	1699.52	1380.2	69.49	128.25	1136.75	2908.85	1604.25	786.07	1824.86	864.54	-32.65	12477.48
2016	-159.95	987.01	13369	2994.81	1191.16	6402.73	-546.99	328.37	566.52	2597.23	4365.48	5663.49	37758.86
2015	3061.99	1875.48	5973.27	-758.77	2586.13	-851.33	846.73	719.68	-138.93	2420.71	-200.98	2369.97	17903.95
2014	3246.29	1547.21	2571.64	1407.6	6271.69	209.06	-458.89	685.67	-691.07	2220.97	3072.5	-982.1	19100.57
2013	1829.51	2279.71	1289.61	4085.48	806.19	4744.29	-341.45	1248.07	3157.64	1265.49	-75.7	1155.6	21444.44
2012	3127.32	1386.78	935.92	2471.12	632.66	2726.27	4484.39	1565	2075.77	-250.07	31.74	2702.32	21889.22
2011	1425.72	902.31	927.18	-907.51	1722.49	391.46	2272.94	2715.74	2410.38	2342.58	671.19	5524.36	20398.84

2010	225.09	1101.28	1779.25	998.89	1589.4	3274.85	651.41	663.19	1817.96	3257.18	1288.23	345.57	16992.3
2009	5474.73	3170.71	6467.35	647.36	-290.62	7329.78	1058.93	1340.46	703.19	5490.44	-1120.61	2511.8	32783.52
2008	-809.56	2417.36	721.79	1430.58	473.94	2263.58	1044.68	3516.56	3327.22	2463.61	528.74	1789.22	19167.72

STATS

Strategy					
Wins/Losses Ratio	2.6	Payout Ratio (Avg Win/Loss)	0.86	Average # of Bars in Trade	0
AHPR	0	Z-Score	-145.03	Z-Probability	99.9 %
Expectancy	2.91	Deviation	\$ 23.41	Exposure	-999999999 %
Stagnation in Days	98	Stagnation in %	2.35 %		

Trades					
		# of Wins	48036	# of Losses	18479
		# of Cancelled/Expired	13978		
Gross Profit	\$ 423246.4	Gross Loss	\$ -189147.08	Average Win	\$ 8.81
Largest Win	\$ 972.77	Largest Loss	\$ -304.03	Max Consec Wins	233
Avg Consec Wins	5.48	Avg Consec Loss	3.7	Avg # of Bars in Wins	0
				Average Loss	\$ -10.24
				Max Consec Losses	73
				Avg # of Bars in Losses	0

CHARTS

