

# QUANT ANALYZER PORTFOLIO REPORT

Momentum EA BOA v3.1

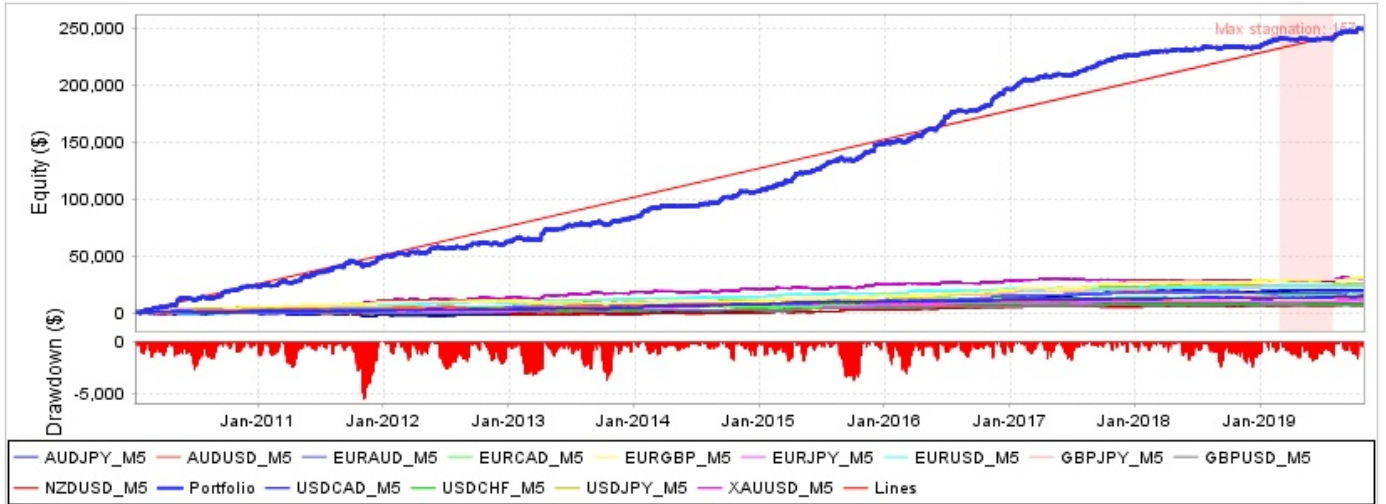
**TOTAL PROFIT**

**\$ 249224.16**

PROFIT IN PIPS 3603566.9 PIPS  
 YRLY AVG PROFIT \$ 25345.02  
 YRLY AVG % RET 253.45 %  
 CAGR 38.47 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
40574	0.07	1.56	43.94	54.6 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 5672.1	12.12 %	\$ 69.48	\$ 2112.07	\$ 28.09
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
3.17	0.07 R	299.48 R	17.99	34.53

generated by Quant Analyzer



**STRATEGIES IN PORTFOLIO**

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDJPY_M5	AUDJPY_M5	unknown	\$ 14953.37	17423.2 pips	1945	0.15	1.65
S3	AUDUSD_M5	AUDUSD_M5	unknown	\$ 13267.57	14227.7 pips	3602	0.09	1.92
S4	EURAUD_M5	EURAUD_M5	unknown	\$ 18686.14	27930 pips	2344	0.16	1.81
S5	EURCAD_M5	EURCAD_M5	unknown	\$ 14882.69	19883.8 pips	1058	0.13	1.59
S6	EURGBP_M5	EURGBP_M5	unknown	\$ 30793.51	27216.6 pips	8398	0.09	1.86
S7	EURJPY_M5	EURJPY_M5	unknown	\$ 11269.51	12580.8 pips	690	0.23	2.17
S8	EURUSD_M5	EURUSD_M5	unknown	\$ 23568.42	23951.4 pips	6306	0.1	2.58
S9	GBPJPY_M5	GBPJPY_M5	unknown	\$ 23843.35	27179.2 pips	5416	0.04	1.24
S10	GBPUSD_M5	GBPUSD_M5	unknown	\$ 6709.92	7142.7 pips	1357	0.08	1.35
S11	NZDUSD_M5	NZDUSD_M5	unknown	\$ 6821.09	7636.1 pips	384	0.12	1.45
S12	USDCAD_M5	USDCAD_M5	unknown	\$ 19934.86	26048.2 pips	1657	0.1	1.49
S13	USDCHF_M5	USDCHF_M5	unknown	\$ 8646.75	8486.9 pips	1824	0.08	1.35
S14	USDJPY_M5	USDJPY_M5	unknown	\$ 25390.93	26370.3 pips	3334	0.1	1.57
S15	XAUUSD_M5	XAUUSD_M5	unknown	\$ 30456.05	3357490 pips	2259	0.09	1.53

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDJPY_M5	8.94	41.95 %	\$ 1673.54	10.29 %	\$ 1573.91	\$ 131.17	\$ 13.27
S3	AUDUSD_M5	10.49	85.77 %	\$ 1264.72	7.73 %	\$ 1349.45	\$ 112.44	\$ 6.62
S4	EURAUD_M5	12.53	32.92 %	\$ 1491.3	7.53 %	\$ 1899.86	\$ 158.36	\$ 11.41
S5	EURCAD_M5	7.62	49.52 %	\$ 1953.55	11.66 %	\$ 1552.98	\$ 129.41	\$ 6.57
S6	EURGBP_M5	10.12	73.35 %	\$ 3044.09	14.68 %	\$ 3131.57	\$ 260.96	\$ 10.17
S7	EURJPY_M5	14.85	74.48 %	\$ 758.96	5.24 %	\$ 1264.15	\$ 105.32	\$ 17.83
S8	EURUSD_M5	17.49	63.19 %	\$ 1347.5	11.15 %	\$ 2396.76	\$ 199.73	\$ 9.76
S9	GBPJPY_M5	7.35	49.97 %	\$ 3246.02	21.76 %	\$ 2424.84	\$ 202.06	\$ 8
S10	GBPUSD_M5	6.12	39.08 %	\$ 1096.77	9.42 %	\$ 682.36	\$ 56.86	\$ 3.87

S11	NZDUSD_M5	2.83	78.76 %	\$ 2407.1	22.24 %	\$ 844.11	\$ 70.32	\$ 3.9
S12	USDCAD_M5	4.39	68.28 %	\$ 4536.22	39.98 %	\$ 2116.44	\$ 176.41	\$ 9.61
S13	USDCHF_M5	6.96	71.6 %	\$ 1242.41	11.88 %	\$ 879.47	\$ 73.28	\$ 3.18
S14	USDJPY_M5	17.28	51.43 %	\$ 1469.45	9.02 %	\$ 2581.74	\$ 215.18	\$ 8.08
S15	XAUUSD_M5	11.11	35.51 %	\$ 2742.46	11.08 %	\$ 3096.57	\$ 258.1	\$ 9.28

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	5042.51	2196.14	-1085.96	781.19	-1250.65	754.08	-321.59	6300.43	577.87	2390.49	0	0	15384.51
2018	2080.56	951.34	1111.63	732.36	948	-311.78	2038.84	-1598.66	1496.94	-487.71	-29.01	923.22	7855.73
2017	5899.68	2295.1	3483.38	-579.85	1997.89	-745.49	4141.11	3645.41	3341.16	4051.31	2360.12	-57.56	29832.26
2016	1956.96	-778.68	5250.83	5188.79	381.96	10997.79	5681.62	-35.78	1491.86	3453.01	9472.6	4640.05	47701.01
2015	3472.33	2573.79	2361.03	7904.32	489.84	4329.21	4631.06	3255.66	-2558.22	5216.61	3727.1	6037.06	41439.79
2014	5665.79	2947.44	855.03	112.39	135.37	684.74	1214.57	707.68	5402.18	2677.27	1938.99	605.26	22946.71
2013	4164.78	-1913.4	-442.92	9281.18	568.79	2676.65	1042.6	716.36	-190.75	1867.29	1184.78	2704.79	21660.15
2012	1710.17	-81.13	1640.46	-321.69	4765.53	-1290.29	1954.15	693.77	1814.79	132.48	-684.83	2186.15	12519.56
2011	1553.95	915.3	1250.91	2159.31	3237.29	3910.19	2600.45	1656.63	5236.35	-4282.46	3292.15	5466.98	26997.05
2010	990.91	3126.57	450.88	1646.08	6729.44	-1390.13	1445.82	1253.9	4962.14	1422.76	3020.61	-771.59	22887.39

### STATS

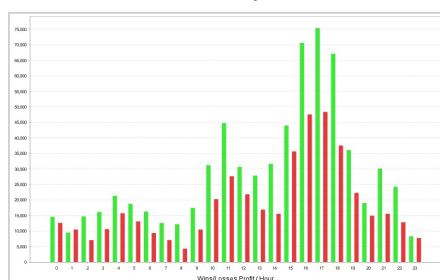
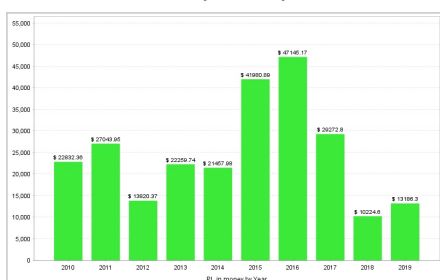
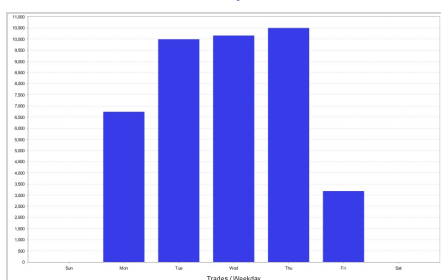
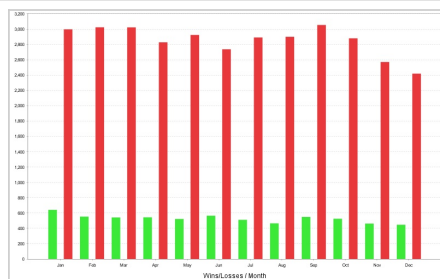
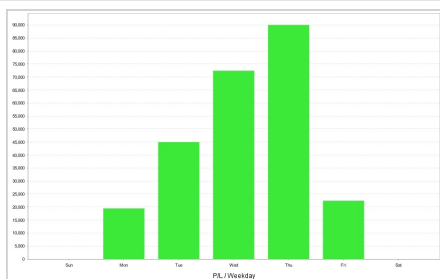
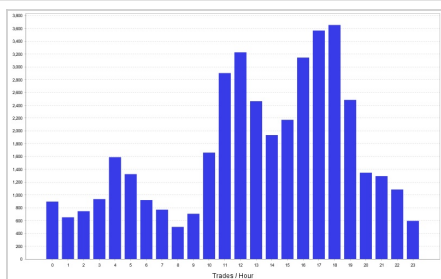
#### Strategy

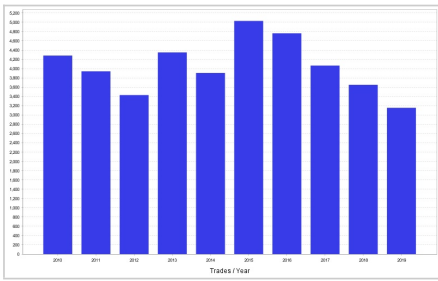
Wins/Losses Ratio	1.2	Payout Ratio (Avg Win/Loss)	1.3	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-79.41	Z-Probability	99.9 %
Expectancy	6.14	Deviation	\$ 72.19	Exposure	-999999999 %
Stagnation in Days	157	Stagnation in %	4.38 %		

#### Trades

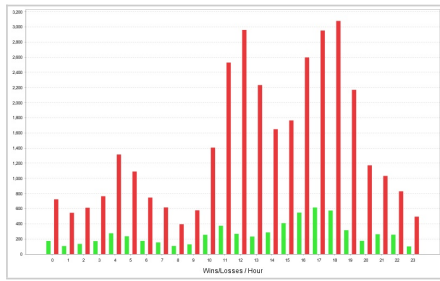
		# of Wins	6326	# of Losses	5261	# of Cancelled/Expired	28987
Gross Profit	\$ 694437.63	Gross Loss	\$ -445213.47	Average Win	\$ 109.78	Average Loss	\$ -84.63
Largest Win	\$ 1320.93	Largest Loss	\$ -362	Max Consec Wins	25	Max Consec Losses	112
Avg Consec Wins	2.35	Avg Consec Loss	12.7	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

### CHARTS

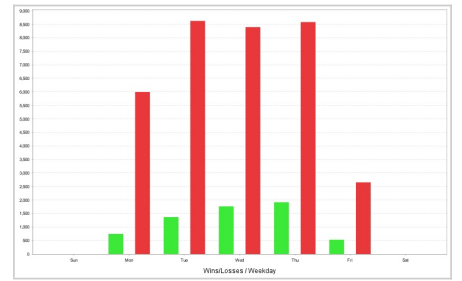




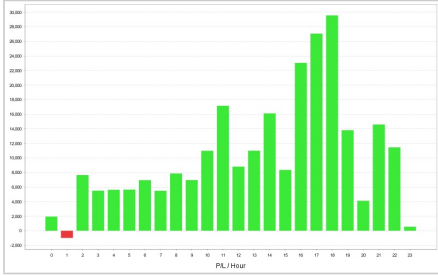
Trades by year



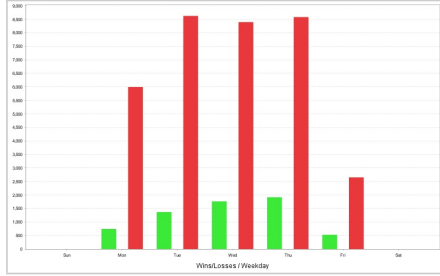
Wins/Losses by hour



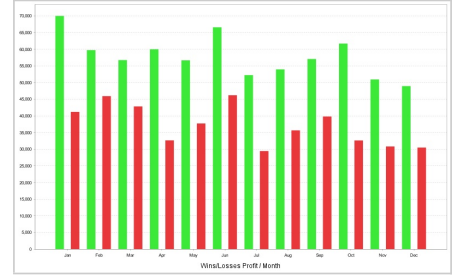
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

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