

QUANT ANALYZER REPORT

Aroon Trader EURUSD1H

Source: MT4Report

Symbol: EURUSD Period: H1 : 13.05.2003 - 18.02.2019
 Initial deposit: 10000.0
 Parameters: -

TOTAL PROFIT

\$ 4874.89

PROFIT IN PIPS: 5369.5 PIPS
 YRLY AVG PROFIT: \$ 307.91
 YRLY AVG % RET: 3.08 %
 CAGR: 2.36 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1499	0.12	1.55	10.74	48.93 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 453.77	3.65 %	\$ 1.53	\$ 25.66	\$ 15.03
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
0.65	0.12 R	11.65 R	4.09	1.07

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	87.68	-16.04	0	0	0	0	0	0	0	0	0	0	71.64
2018	51.02	34.42	8.72	5.72	63.3	133.72	12.32	9.72	33.2	56.86	-5.58	-30.44	372.98
2017	51.86	-32.4	77.1	41.1	6.76	18.28	152.67	-50.2	-28.4	52.72	-18.31	-10.28	260.9
2016	-79.38	15	-15.81	-112.3	150	64.1	-59.61	-25.2	77.8	81.3	95.36	153.74	345
2015	-93.5	-4.38	28.6	-39	126.39	191.7	-14.74	-15.04	-16.78	181.36	-48.7	7.81	303.72
2014	75.8	84.12	34.17	-7.88	30.8	-77.8	34.4	15.8	194.44	56.09	120.82	65.78	626.54
2013	233.78	193.9	-5.48	-13.98	-33.92	29.28	42.68	-26.04	95.49	127.66	-43.14	-16.4	583.83
2012	8.35	19.96	-83.2	5.5	6.92	11.51	-30.2	-38.34	-16	-33.3	-30.61	-13.41	-192.82
2011	-41.5	-61.3	-76.95	-176.54	1.36	101.9	5.2	-51.2	50.06	63	192.69	60.18	66.9
2010	-44.8	55.1	65.7	-28.28	29.12	146.4	113.32	115.06	130.96	79.98	31.02	-10.28	683.3
2009	-23.7	-201.6	502.59	123.72	9.8	174.36	-134.86	-42.05	-38.5	-68.15	-45.01	24.62	281.22
2008	-6.42	65.6	35.48	243.39	-9.02	52.21	-55.79	50.92	34.12	43.22	98.28	-134.1	417.89
2007	-16.5	-31.7	19.49	-26.68	-19.88	25.22	-72.5	85.89	50.3	1.76	83.1	-49.82	48.68
2006	10.22	5.06	-52.3	50.4	2.58	111.35	-7.91	51.92	-65	129.06	10.48	-120	125.86
2005	-85.14	139.22	-21.6	9.22	31.09	-41.42	55.7	45.98	75.8	-30.7	3.1	56.9	238.15
2004	-18.2	-27.14	247.48	-11.38	1.92	-178.34	103.3	197.2	83.19	-77.64	-116	-31.34	173.05
2003	0	0	0	0	24.8	-13.24	79.9	70	31.6	70.22	165.86	38.91	468.05

STATS

Strategy

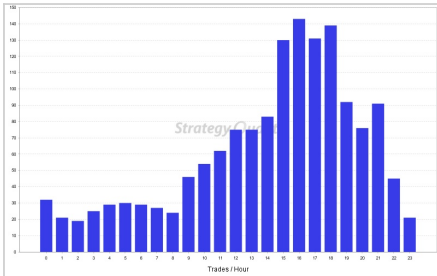
Wins/Losses Ratio	0.96	Payout Ratio (Avg Win/Loss)	1.62	Average # of Bars in Trade	0
AHPR	0.03	Z-Score	1.07	Z-Probability	14.23 %
Expectancy	3.25	Deviation	\$ 32.93	Exposure	-99999999 %

Stagnation in Days	462	Stagnation in %	8.03 %
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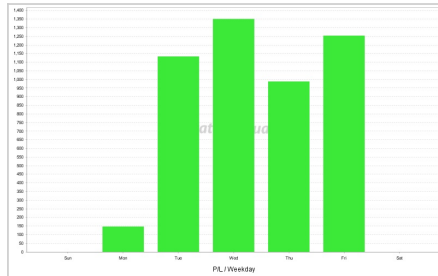
Trades

		# of Wins	320	# of Losses	334	# of Cancelled/Expired	845
Gross Profit	\$ 13704.6	Gross Loss	\$ -8829.71	Average Win	\$ 42.83	Average Loss	\$ -26.44
Largest Win	\$ 408.89	Largest Loss	\$ -92.5	Max Consec Wins	3	Max Consec Losses	25
Avg Consec Wins	1.18	Avg Consec Loss	4.32	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

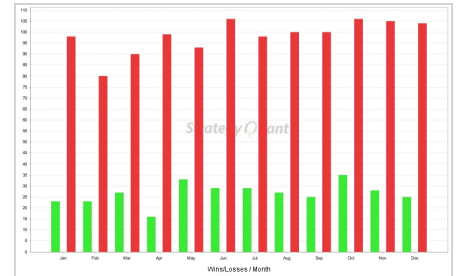
CHARTS



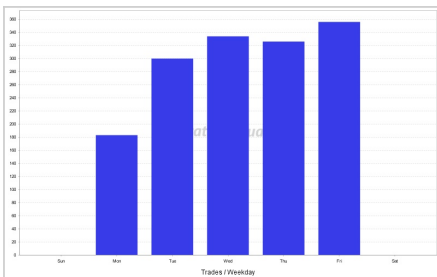
Trades by hour



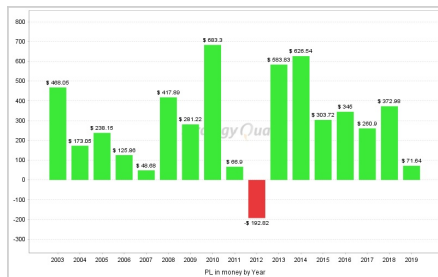
P/L by weekday



Wins/Losses by month



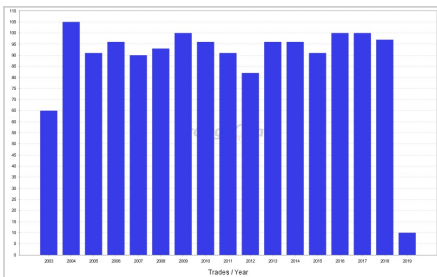
Trades by weekday



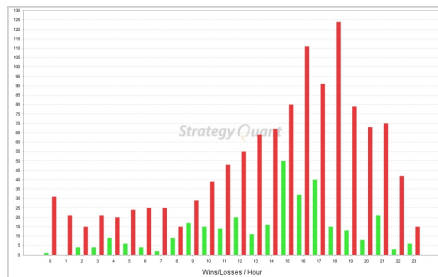
P/L by year



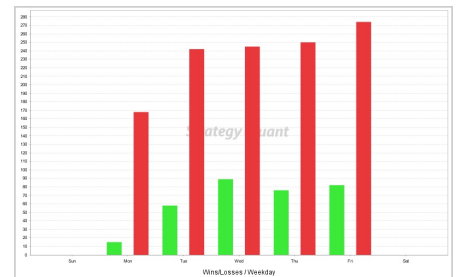
Wins/Losses Profit by hour



Trades by year



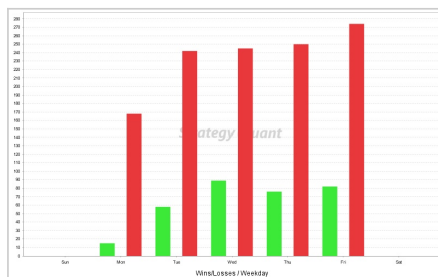
Wins/Losses by hour



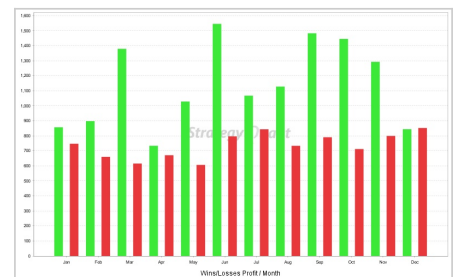
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month