

# QUANT ANALYZER REPORT

Aroon Trader GOLD 1H 15years

Source: MT4Report

Symbol **XAUUSD** Period **H1 : 14.05.2003 - 15.02.2019**  
 Initial deposit **10000.0**  
 Parameters -

## TOTAL PROFIT

**\$ 7459.63**

PROFIT IN PIPS **7964400 PIPS**  
 YRLY AVG PROFIT **\$ 471.39**  
 YRLY AVG % RET **4.71 %**  
 CAGR **3.33 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
<b>1466</b>	<b>0.11</b>	<b>1.63</b>	<b>11.73</b>	<b>46.62 %</b>
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
<b>\$ 635.93</b>	<b>6.36 %</b>	<b>\$ 2.47</b>	<b>\$ 39.26</b>	<b>\$ 21.28</b>
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
<b>0.52</b>	<b>0.14 R</b>	<b>12.87 R</b>	<b>3.95</b>	<b>0.69</b>

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	66.5	46.48	0	0	0	0	0	0	0	0	0	0	112.98
2018	-177.99	55.2	-41.7	-69.8	18.72	102.8	-89.7	38.4	-92	141.6	1.1	59.7	-53.67
2017	45.74	-8.1	137.13	117.61	-30.1	-16.92	-39.16	-169	-60.32	4.98	-13.7	0	-31.84
2016	113.29	203.2	181.41	-36.2	-46.22	303.4	88.83	-61.22	-28.41	-127.21	248.15	26.78	865.8
2015	72.61	133.7	-19.97	49.88	-57.01	-71.4	94.67	-85.3	170.78	107.79	83.5	115.76	595.01
2014	16.7	-97.3	0	-67.61	-75.4	310.13	1.9	20.81	45.17	62.32	258.3	-45.46	429.56
2013	6.81	-10.5	-171	-78.6	71.7	418.71	-155.4	-0.71	-20.23	65.61	-85.81	-56.7	-16.12
2012	288.13	280.48	34.5	-59.51	252.2	499.69	-100.91	82	-451.1	225.5	212.71	83.49	1347.18
2011	167.88	-27.96	113.8	81.03	46.4	-2.7	-4.4	264.3	323	52.6	286.63	-88.5	1212.08
2010	-44.2	-14.11	69.61	135.6	241.91	-54.19	185.89	26.54	96.62	164.19	72.3	39.09	919.25
2009	384.6	229.7	-58.07	-64.3	-113.7	-162.3	67.43	0.6	157.43	-104.7	-6.6	239.68	569.77
2008	134.54	-55.6	-70.07	139.92	206.7	40.51	99.48	55.9	-118.4	348	440.08	218.71	1439.77
2007	-92.66	20.9	-117	-125.49	-68.92	81.69	-47.3	-72.44	49.81	54.74	222.59	170.33	76.25
2006	-27.3	78.89	-29.26	39.73	211.27	67.44	40.32	55	-51.42	36.8	57.42	95.3	574.19
2005	-35.1	26.3	-25.2	-20.11	-51.21	-21.58	-26.07	-11.52	18.42	-43.52	39.3	-25.21	-175.5
2004	2.09	-55.59	-22.4	0	5.93	-70.19	14.92	34.51	-5.59	-53.2	-111.28	-17	-277.8
2003	0	0	0	0	-58.4	0	6.39	-38.27	0.23	20.2	-67.07	9.64	-127.28

## STATS

### Strategy

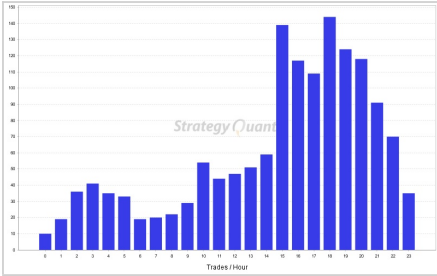
Wins/Losses Ratio	0.87	Payout Ratio (Avg Win/Loss)	1.86	Average # of Bars in Trade	0
AHPR	0.04	Z-Score	1.8	Z-Probability	3.59 %
Expectancy	5.09	Deviation	\$ 51.92	Exposure	-99999999 %

Stagnation in Days	1545	Stagnation in %	26.84 %
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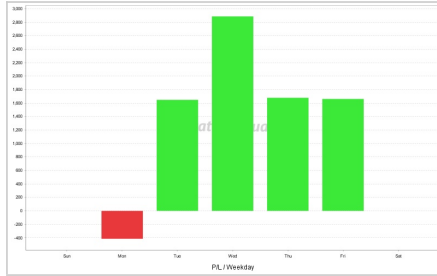
### Trades

		# of Wins	283	# of Losses	324	# of Cancelled/Expired	859
Gross Profit	\$ 19330.94	Gross Loss	\$ -11871.31	Average Win	\$ 68.31	Average Loss	\$ -36.64
Largest Win	\$ 595.68	Largest Loss	\$ -298.3	Max Consec Wins	3	Max Consec Losses	27
Avg Consec Wins	1.13	Avg Consec Loss	4.71	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

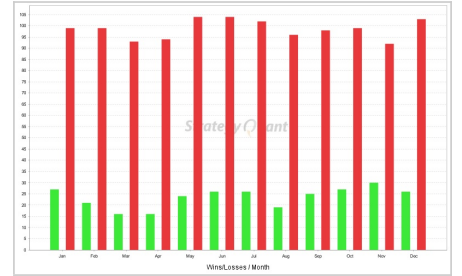
### CHARTS



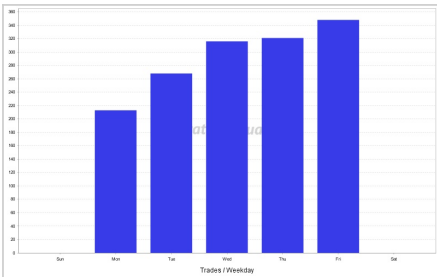
Trades by hour



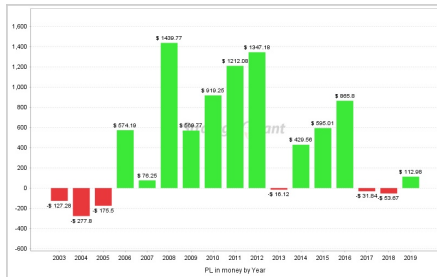
P/L by weekday



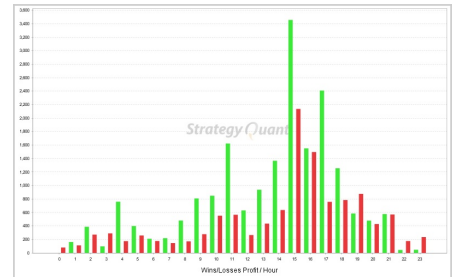
Wins/Losses by month



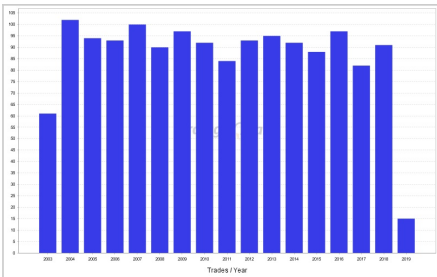
Trades by weekday



P/L by year



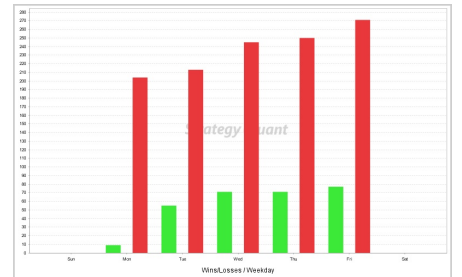
Wins/Losses Profit by hour



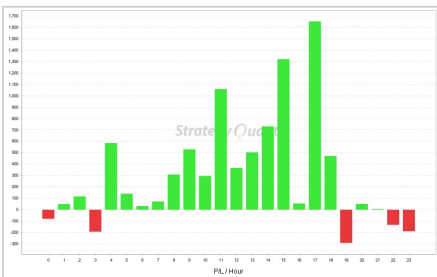
Trades by year



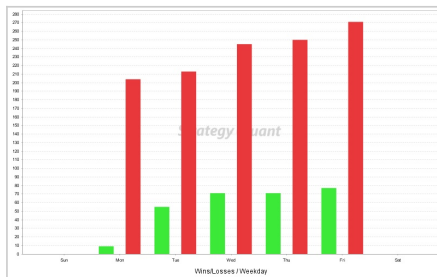
Wins/Losses by hour



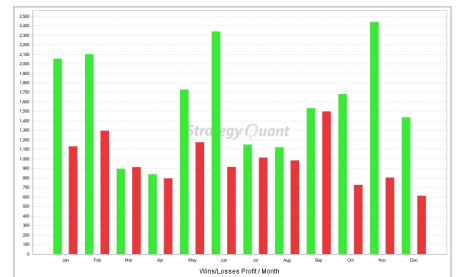
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month