

Strategy Tester Report

111-testSQ

InstaForex-Singapore.com (Build 1260)

Symbol	EURUSD (Euro vs US Dollar)			
Period	5 Minutes (M5) 2013.08.26 00:00 - 2018.08.24 20:59 (2014.01.01 - 2020.03.03)			
Model	Every tick (the most precise method based on all available least timeframes)			
Parameters	__s1="----- Indicator Parameters -----"; __s2="----- SL/PT Parameters -----"; StopLossPips=45; MinimumSLPT=10; MaximumSLPT=50; __s6="----- Money Management Parameters -----"; UseMoneyManagement=false; Lots=1; LotsDecimals=2; RiskInPercent=2; MaximumLots=1; UseFixedMoney=false; RiskInMoney=100; __s7="----- Trading Logic Settings -----"; MaxTradesPerDay=0; LimitSignalsToRange=true; TimeRangeFrom="03:00"; TimeRangeTo="23:29"; ExitAtEndOfRange=false; ExitAtEndOfDay=false; ExitTimeEOD="00:00"; ExitOnFriday=true; ExitTimeOnFriday="00:00"; TradeLong=true; TradeShort=true; __s8="----- Trading Date Parameters -----"; TradeSunday=true; TradeMonday=true; TradeTuesday=true; TradeWednesday=true; TradeThursday=true; TradeFriday=true; TradeSaturday=true; __s9="----- Other Parameters -----"; MaxSlippage=3; CustomComment="Original strategy"; MagicNumber=12345; EmailNotificationOnTrade=false; DisplayInfoPanel=true;			
Bars in test	373907	Ticks modelled	130162374	Modelling quality n/a
Mismatched charts errors	0			
Initial deposit	10000.00	Spread	3	
Total net profit	2330.00	Gross profit	13796.00	Gross loss -11466.00
Profit factor	1.20	Expected payoff	5.59	
Absolute drawdown	66.00	Maximal drawdown	1191.00 (8.90%)	Relative drawdown 8.90% (1191.00)
Total trades	417	Short positions (won %)	241 (33.20%)	Long positions (won %) 176 (36.36%)
		Profit trades (% of total)	144 (34.53%)	Loss trades (% of total) 273 (65.47%)
Largest profit trade		457.00	loss trade	-100.00
Average profit trade		95.81	loss trade	-42.00
Maximum consecutive wins (profit in money)		4 (382.00)	consecutive losses (loss in money)	11 (-448.00)
Maximal consecutive profit (count of wins)		800.00 (3)	consecutive loss (count of losses)	-448.00 (11)
Average consecutive wins		1	consecutive losses	3

