

Strategy Tester Report

EG104

FXGlory-Demo Server (Build 950)

Symbol	EURUSD (Euro vs US Dollar)			
Period	15 Minutes (M15) 2015.01.02 09:00 - 2015.12.30 23:45 (2015.01.01 - 2015.12.31)			
Model	Every tick (the most precise method based on all available least timeframes)			
Bars in test	25658	Ticks modelled	24024539	Modelling quality n/a
Mismatched charts errors	27			
Initial deposit	50000.00	Spread	5	
Total net profit	20798.60	Gross profit	82368.20	Gross loss -61569.60
Profit factor	1.34	Expected payoff	1.12	
Absolute drawdown	10858.70	Maximal drawdown	20046.80 (33.87%)	Relative drawdown 33.87% (20046.80)
Total trades	18516	Short positions (won %)	8909 (93.20%)	Long positions (won %) 9607 (93.15%)
		Profit trades (% of total)	17252 (93.17%)	Loss trades (% of total) 1264 (6.83%)
		Largest profit trade	9395.20	loss trade -2547.20
		Average profit trade	4.77	loss trade -48.71
		Maximum consecutive wins (profit in money)	136 (226.30)	consecutive losses (loss in money) 7 (-9347.60)
		Maximal consecutive profit (count of wins)	9448.10 (49)	consecutive loss (count of losses) -9347.60 (7)
		Average consecutive wins	18	consecutive losses 1

