

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	22849.80	Gross profit	235484.00	Gross loss	-212634.20
Profit factor	1.11	Expected payoff	1.02		
Absolute drawdown	3575.40	Maximal drawdown	7611.50 (11.71%)	Relative drawdown	11.71% (7611.50)
Total trades	22492	Short positions (won %)	10725 (90.01%)	Long positions (won %)	11767 (89.81%)
		Profit trades (% of total)	20222 (89.91%)	Loss trades (% of total)	2270 (10.09%)
		Largest profit trade	7668.00	loss trade	-7934.40
		Average profit trade	11.64	loss trade	-93.67
		Maximum consecutive wins (profit in money)	94 (135.10)	consecutive losses (loss in money)	4 (-198.80)
		Maximal consecutive profit (count of wins)	7672.10 (5)	consecutive loss (count of losses)	-7934.40 (1)
		Average consecutive wins	9	consecutive losses	1

