Strategy Tester Report

[redacted]

Symbol	EURUSD (Euro vs US Dollar)				
Period	1 Hour (H1) 2006.03.01 00:00 - 2008.02.29 22:00 (2006.03.01 - 2008.03.01)				
Model	Every tick (the most precise method based on all available least timeframes)				
Parameters	[redacted]				
Bars in test	13346	Ticks modelled	3080869	Modelling quality	90.00%
Mismatched charts errors	0				
Initial deposit	10000.00				
Total net profit	30239.20	Gross profit	30649.20	Gross loss	-410.00
Profit factor	74.75	Expected payoff	174.79		
Absolute drawdown	833.40	Maximal drawdown	6563.80 (17.14%)	Relative drawdown	26.56% (5233.60)
Total trades	173	Short positions (won %)	0 (0.00%)	Long positions (won %)	173 (99.42%)
		Profit trades (% of total)	172 (99.42%)	Loss trades (% of total)	1 (0.58%)
	Largest	profit trade	1014.40	loss trade	-410.00
	Average	profit trade	178.19	loss trade	-410.00
	Maximum	consecutive wins (profit in money)	172 (30649.20)	consecutive losses (loss in money)	1 (-410.00)
	Maximal	consecutive profit (count of wins)	30649.20 (172)	consecutive loss (count of losses)	-410.00 (1)
	Average	consecutive wins	172	consecutive losses	1