

Strategy Tester Report

MACDTradingAlgorithm-v140

MIC-STP-Classic-EU.com (Build 970)

Symbol	GBPUSD (Great Britan vs US Dollar)			
Period	5 Minutes (M5) 2014.01.01 23:00 - 2015.12.31 19:45 (2014.01.01 - 2016.01.01)			
Model	Every tick (the most precise method based on all available least timeframes)			
Parameters	N=10; macdThreshold=260; macdFastEMA=6; macdSlowEMA=30; multTP=1.35; orderDistance=360;			
Bars in test	149004	Ticks modelled	34331899	Modelling quality 90.00%
Mismatched charts errors	0			
Initial deposit	14700.00	Spread		Current (24)
Total net profit	15827.20	Gross profit	64883.77	Gross loss -49056.57
Profit factor	1.32	Expected payoff	34.56	
Absolute drawdown	5956.09	Maximal drawdown	13265.88 (52.84%)	Relative drawdown 55.37% (10848.21)
Total trades	458	Short positions (won %)	216 (37.50%)	Long positions (won %) 242 (39.67%)
		Profit trades (% of total)	177 (38.65%)	Loss trades (% of total) 281 (61.35%)
		Largest profit trade	14178.78	loss trade -5886.72
		Average profit trade	366.57	loss trade -174.58
		Maximum consecutive wins (profit in money)	6 (4770.24)	consecutive losses (loss in money) 9 (-11693.79)
		Maximal consecutive profit (count of wins)	14178.78 (1)	consecutive loss (count of losses) -11693.79 (9)
		Average consecutive wins	2	consecutive losses 3

