

Strategy Tester Report

BlackBeltEA

Pepperstone-Live-US (Build 409)

Symbol	EURUSD (Euro vs US Dollar)			
Period	30 Minutes (M30) 1979.03.30 17:01 - 1984.02.27 23:59 (1979.04.01 - 1984.02.27)			
Model	Every tick (the most precise method based on all available least timeframes)			
Parameters	MagicNumber=22473; License="GOAWAY"; OrderString="Black Belt EA"; MM=true; MaxOpenTrades=16; initial_balance=1500; balance_percent=0.8; fixed_lot=0.1; Slippage=2;			
Bars in test	60940	Ticks modelled	69358288	Modelling quality 99.00%
Mismatched charts errors	0			
Initial deposit	1500.00			
Total net profit	27581.86	Gross profit	74323.33	Gross loss -46741.47
Profit factor	1.59	Expected payoff	8.24	
Absolute drawdown	99.38	Maximal drawdown	3670.08 (11.90%)	Relative drawdown 28.65% (768.20)
Total trades	3349	Short positions (won %)	1679 (53.60%)	Long positions (won %) 1670 (55.99%)
		Profit trades (% of total)	1835 (54.79%)	Loss trades (% of total) 1514 (45.21%)
		Largest profit trade	726.36	loss trade -866.65
		Average profit trade	40.50	loss trade -30.87
		Maximum consecutive wins (profit in money)	19 (612.84)	consecutive losses (loss in money) 16 (-32.97)
		Maximal consecutive profit (count of wins)	2601.06 (7)	consecutive loss (count of losses) -2072.63 (11)
		Average consecutive wins	3	consecutive losses 2

