

Money Manager

Initial Data:

Tactics: MA_BreakOut

Instrument: GPBUSD

Author: V. Baryshpoltz

Price: 1.9000

Date: 01.05.2007 13:56:16

Leverage: 1:100

Tactics Analysis Results

1. General indices

1.1.	Total net profit (pips)	4850
1.2.	Total trades	140
1.3.	Expectation value	34,64
1.4.	Profit factor	1,83
1.5.	Payoff ratio	0,69
1.6.	Average trade (pips)	34,64
1.7.	Recovery factor	4,70
1.8.	Regeneration factor	2,51
1.9.	Pips price for 0.1 lot (\$)	1,00
1.10.	Min. init. depo (\$)	1164,00

Рис.1. Кривая эквити (пунктов).



2. Profits/Losses/Zero

2.1. Profits

2.1.1.	Gross profit (pips)	10678
2.1.2.	Profit trades	101
2.1.3.	Profits trades %	72,14
2.1.4.	Av. profit (M)(pips)	105,72
2.1.5.	Mean mistake (m)(pips)	17,00
2.1.6.	Profit median (pips)	5,00
2.1.7.	Max. profit (pips)	843
2.1.8.	Min. profit (pips)	5
2.1.9.	Coeff. of variation (%)	161,61
2.1.10.	Max. consec. profit trades	12
2.1.11.	Max. profit in pr.ser.(pips)	1344
2.1.12.	Profit series number	28
2.1.13.	Av. profit in pr.ser.(pips)	381,36
2.1.14.	Av. consec. profit trades	3,61

Рис.2.1.1. Профиты по размеру (% на класс)

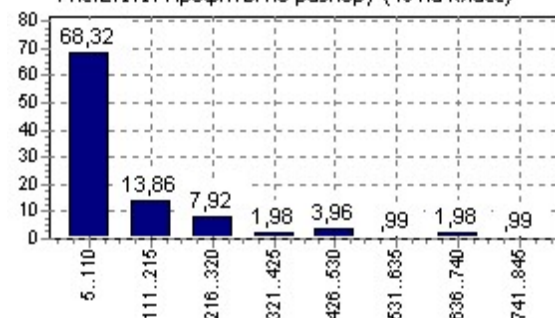
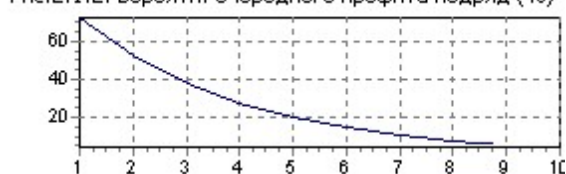


Рис.2.1.2. Вероятн. очередного профита подряд (%)



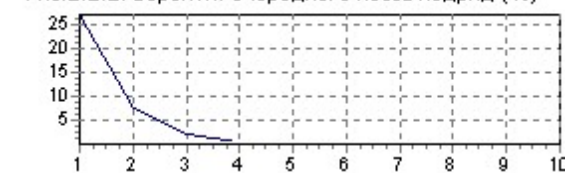
2.2. Losses

2.2.1.	Gross loss (pips)	-5828
2.2.2.	Loss trades	38
2.2.3.	Loss trades %	27,14
2.2.4.	Average loss (M) (pips)	-153,37
2.2.5.	Mean mistake (m) (pips)	8,23
2.2.6.	Loss median (pips)	-150,50
2.2.7.	Max. loss (pips)	-296
2.2.8.	Min. loss (pip)	-64
2.2.9.	Coeff. of variation (%)	33,09
2.2.10.	Max. consec. loss trades	3
2.2.11.	Max. loss in loss ser. (pips)	-628
2.2.12.	Loss series number	28
2.2.13.	Av. loss in loss ser. (pips)	-208,14
2.2.14.	Av. consec. loss trades	1,36

Рис.2.2.1. Лоссы по размеру (% на класс)



Рис.2.2.2. Вероятн. очередного лосса подряд (%)



2.3. Break even trades

2.3.1.	Break even trades	1
2.3.2.	Break even trades %	0,71

3. Drawdowns

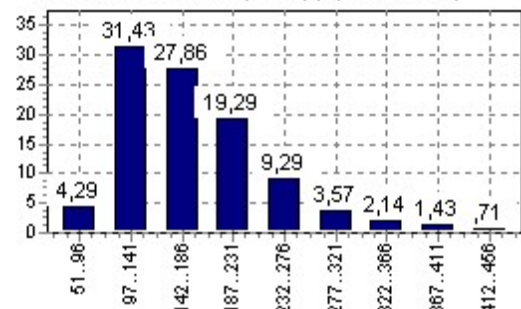
3.1.	DD. number	14
3.2.	Max. DD. (%)	53,64
3.3.	Max. DD. (pips)	1031
3.4.	Max. DD. (trades)	33
3.5.	Max. DD. (% trades)	23,57
3.6.	Av. DD (%)	12,15
3.7.	Av. DD. (pips)	303,86
3.8.	Av. DD. (trades)	6,14
3.9.	Av. DD. (% trades)	4,39
3.10.	Trades in all DD	86
3.11.	% Trades in all DD.	61,43
3.12.	Total DDs "depth" (pips)	4254



4. Stoplosses

4.1.	Av. stoploss (pips)	177,51
4.2.	Arithm. mean mistake (m)	5,67
4.3.	Stoploss median (pips)	165,00
4.4.	Max. stoploss (pips)	454
4.5.	Min. stoploss (pips)	51

Рис.4. Стоплоссы по размеру (% на класс)



5. Long/Short Trades

5.1. Long Trades

5.1.1.	Long trades	71
5.1.2.	Long trades %	50,71
5.1.3.	Long profit trades	50
5.1.4.	Long profit trades %	70,42
5.1.5.	Long loss trades	21
5.1.6.	Long loss trades %	21
5.1.7.	Long zero trades	21
5.1.8.	Long zero trades %	21

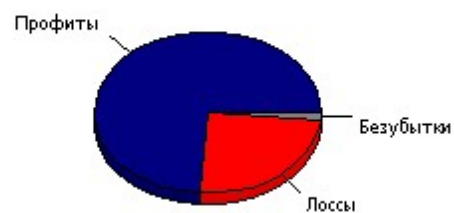
Рис.5.1. Распределение исходов покупок



5.2. Short Trades

5.2.1.	Short trades	69
5.2.2.	Short trades %	49,29
5.2.3.	Short profit trades	51
5.2.4.	Short profit trades %	73,91
5.2.5.	Short loss trades	17
5.2.6.	Short loss trades %	17
5.2.7.	Short zero trades	17
5.2.8.	Short zero trades %	17

Рис.5.2. Распределение исходов продаж



6. Trades Length

6.1. All Trades Length

6.1.1.	Av. trades length (min)	6387,43
6.1.2.	Mean mistake (m) (min)	715,49
6.1.3.	Tr. length median (min)	5760,00
6.1.4.	Max. trades length (min)	27360
6.1.5.	Min. trades length (min)	0

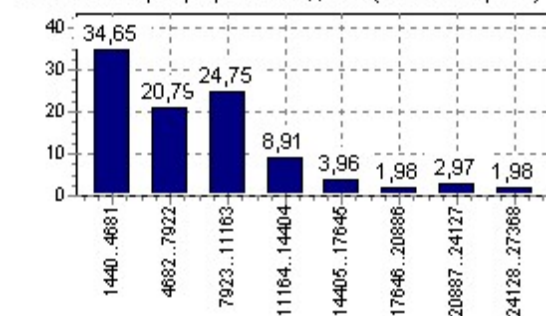
Рис.6.1. Распр. всех сделок по длит. (% на интервал)



6.2. Profit Trades Length

6.2.1.	Av. profit length (min)	7727,52
6.2.2.	Mean mistake (m) (min)	961,99
6.2.3.	Pr. tr. length median (min)	7200,00
6.2.4.	Max. pr. tr. length (min)	27360
6.2.5.	Min. pr. tr. length (min)	1440

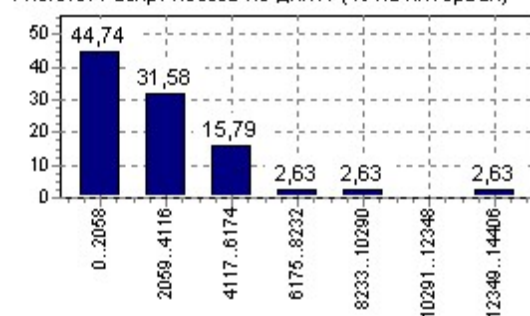
Рис.6.2. Распр. профитов по длит. (% на интервал)



6.3. Loss Trades Length

6.3.1.	Av. loss tr. length (min)	2955,79
6.3.2.	Mean mistake (m) (min)	671,14
6.3.3.	Loss tr.length median(min)	2880,00
6.3.4.	Max. loss tr. length (min)	14400
6.3.5.	Min. loss tr. length (min)	0

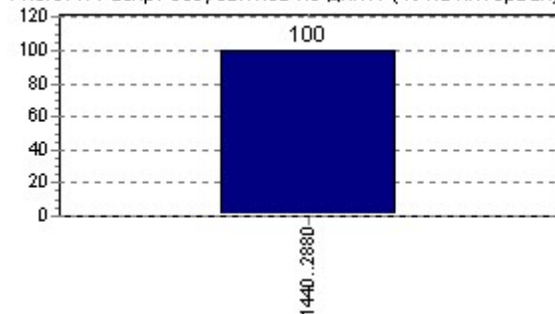
Рис.6.3. Распр. лоссов по длит. (% на интервал)



6.4. Zero Trades Length

6.4.1.	Av. b/e tr. length (min)	1440,00
6.4.2.	Mean mistake (m) (min)	0,00
6.4.3.	B/e tr.length median(min)	1440,00
6.4.4.	Max. b/e tr. length (min)	1440
6.4.5.	Min. b/e tr. length (min)	1440

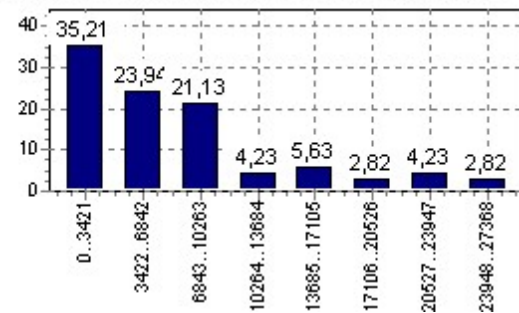
Рис.6.4. Распр. безубытков по длит. (% на интервал)



6.5. Long Trades Length

6.5.1.	Av. long tr. length (min)	7179,72
6.5.2.	Mean mistake (m) (min)	1162,05
6.5.3.	Long tr.length median(min)	5760,00
6.5.4.	Max. long tr. length (min)	27360
6.5.5.	Min. long tr. length (min)	0

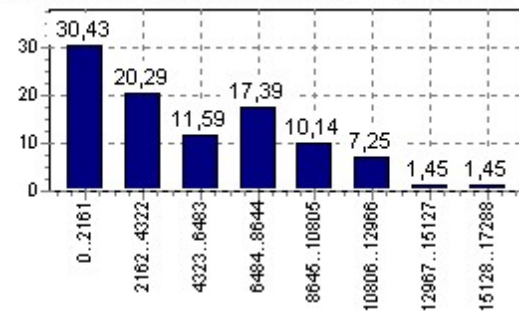
Рис.6.5. Распр. покупок по длит. (% на интервал)



6.6. Short Trades Length

6.6.1.	Av. short tr. length (min)	5572,17
6.6.2.	Mean mistake (m) (min)	833,63
6.6.3.	Short tr.length median(min)	4320,00
6.6.4.	Max. short tr. length (min)	17280
6.6.5.	Min. short tr. length (min)	0

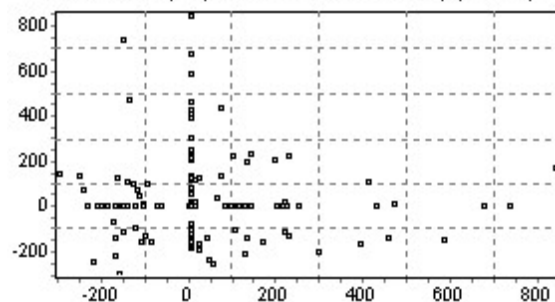
Рис.6.6. Распр. продаж по длит. (% на интервал)



7. Trades Correlation

7.1.	Z - score	0,26
7.2.	Confidence limits	20,49
7.3.	Pirson linear correl. coeff.	-0,05

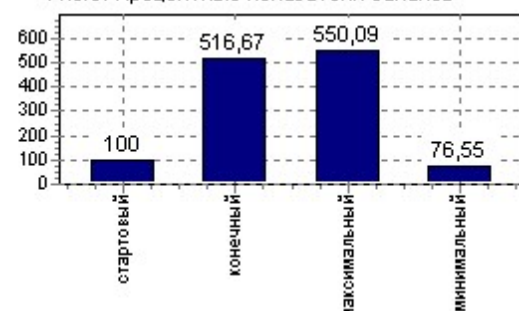
Рис.7. Скаттерограмма исходов сделок (пунктов)



8. Balance

8.1.	Final balance (pips)	6014
8.2.	Max. balance (pips)	6403
8.3.	Min. balance (pips)	891
8.4.	Final balance (%)	516,67
8.5.	Max. balance (%)	550,09
8.6.	Min. balance (%)	76,55
8.7.	Final balance (\$)	6014,00
8.8.	Max. balance (\$)	6403,00
8.9.	Min. balance (\$)	891,00

Рис.8. Процентные показатели баланса



Money Management Tactics

Fixed Lot

Parameters: Lot - 0.1

Total net profit (\$)	4850,00
Total trades	140
Initial balance (\$)	1164,00
Initial balance (%)	100,00
Final balance (\$)	6014,00
Final balance (%)	516,67
Maximum balance (\$)	6403,00
Maximum balance (%)	550,09
Minimum balance (\$)	891,00
Minimum balance (%)	76,55
Max. DD (%)	53,64
Max. DD (\$)	1031,00
Max. DD (trades)	33
Max. DD (%trades)	23,57
Av. DD (%)	12,15
Av. DD (\$)	303,86
Av. DD (trades)	6,14
Av. DD (%trades)	4,39
DD. number	14
Trades in all DD	86
%Trades in all DD.	61,43
Total DD"s "depth" (\$)	61,43
Average trade (\$)	34,64
Average trade (%)	1,65
Profit factor	1,83
Payoff ratio	0,69
Recovery factor	4,70
Regeneration factor	2,51
Profit trades	101
Profits trades %	72,14
Gross profit (\$)	10678,00
Max. profit (\$)	843,00
Max. profit (%)	68,21
Min. profit (\$)	5,00
Min. profit (%)	0,08
Av. profit (\$)	105,72
Av. profit (%)	5,03
Profit median (\$)	5,00
Profit median (%)	0,47
Coeff. of variation (%)	199,76
Max. consec. profit trades	12
Max. profit in pr.ser.(\$)	1344,00
Profit series number	28
Av. profit in pr.ser.(\$)	381,36
Av. consec. profit trades	3,61
Loss trades	38
Loss trades %	27,14
Gross loss (\$)	-5828,00
Max. loss (\$)	-296,00



Max. loss (%)	-17,35
Min. loss (\$)	-64,00
Min. loss (%)	-1,41
Av. loss (\$)	-153,37
Av. loss (%)	-7,30
Loss median (\$)	-150,50
Loss median (%)	-5,54
Coeff. of variation (%)	-69,33
Max. consec. loss trades	3
Max. loss in loss ser. (\$)	-628,00
Loss series number	28
Av. loss in loss ser. (\$)	-208,14
Av. consec. loss trades	1,36
Break even trades	1
Break even trades %	0,71
Max. lot	0,10
Min. lot	0,10
Av. stoploss (\$)	177,51
Av. stoploss (%)	8,42
Stoploss median (\$)	165,00
Stoploss median (%)	5,74
Max. stoploss (\$)	454,00
Max. stoploss (%)	31,53
Min. stoploss (\$)	51,00

"Bet it All"

Parameters: No

Total net profit (\$)	-1164,00
Total trades	3
Initial balance (\$)	1164,00
Initial balance (%)	100,00
Final balance (\$)	0,00
Final balance (%)	0,00
Maximum balance (\$)	7118,00
Maximum balance (%)	611,51
Minimum balance (\$)	0,00
Minimum balance (%)	0,00
Max. DD (%)	0,00
Max. DD (\$)	0,00
Max. DD (trades)	0
Max. DD (%trades)	0,00
Av. DD (%)	0,00
Av. DD (\$)	0,00
Av. DD (trades)	0,00
Av. DD (%trades)	0,00
DD. number	0
Trades in all DD	0
%Trades in all DD.	0,00
Total DD"s "depth" (\$)	0,00
Average trade (\$)	-388,00
Average trade (%)	83,94
Profit factor	0,84
Payoff ratio	0,42
Recovery factor	0,00
Regeneration factor	0,00
Profit trades	2
Profits trades %	66,67
Gross profit (\$)	5954,00
Max. profit (\$)	3472,00
Max. profit (%)	298,28
Min. profit (\$)	2482,00
Min. profit (%)	53,54
Av. profit (\$)	2977,00
Av. profit (%)	175,91
Profit median (\$)	2977,00
Profit median (%)	175,91
Coeff. of variation (%)	98,38
Max. consec. profit trades	2
Max. profit in pr.ser.(\$)	5954,00
Profit series number	1
Av. profit in pr.ser.(\$)	5954,00
Av. consec. profit trades	2,00
Loss trades	1
Loss trades %	33,33
Gross loss (\$)	-7118,00
Max. loss (\$)	-7118,00

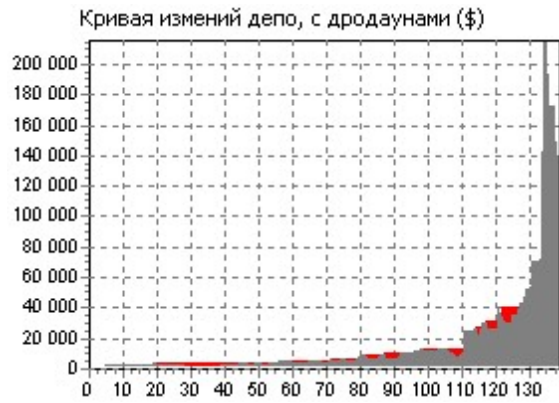


Max. loss (%)	-100,00
Min. loss (\$)	-7118,00
Min. loss (%)	-100,00
Av. loss (\$)	-7118,00
Av. loss (%)	-100,00
Loss median (\$)	-7118,00
Loss median (%)	-100,00
Coeff. of variation (%)	0,00
Max. consec. loss trades	0
Max. loss in loss ser. (\$)	0,00
Loss series number	0
Av. loss in loss ser. (\$)	0,00
Av. consec. loss trades	0,00
Break even trades	0
Break even trades %	0,00
Max. lot	5,30
Min. lot	0,80
Av. stoploss (\$)	6990,67
Av. stoploss (%)	149,69
Stoploss median (\$)	6698,00
Stoploss median (%)	144,48
Max. stoploss (\$)	12826,00
Max. stoploss (%)	180,19
Min. stoploss (\$)	1448,00

Fixed %

Parameters: Fixed % - 20

Total net profit (\$)	130942,00
Total trades	139
Initial balance (\$)	1164,00
Initial balance (%)	100,00
Final balance (\$)	132106,00
Final balance (%)	11349,31
Maximum balance (\$)	215530,00
Maximum balance (%)	18516,32
Minimum balance (\$)	1164,00
Minimum balance (%)	100,00
Max. DD (%)	58,34
Max. DD (\$)	10435,00
Max. DD (trades)	23
Max. DD (%trades)	16,55
Av. DD (%)	27,04
Av. DD (\$)	2969,27
Av. DD (trades)	5,40
Av. DD (%trades)	3,88
DD. number	15
Trades in all DD	81
%Trades in all DD.	58,27
Total DD"s "depth" (\$)	58,27
Average trade (\$)	942,03
Average trade (%)	6,10
Profit factor	1,99
Payoff ratio	0,73
Recovery factor	12,55
Regeneration factor	5,90
Profit trades	101
Profits trades %	72,66
Gross profit (\$)	262593,00
Max. profit (\$)	142380,00
Max. profit (%)	198,88
Min. profit (\$)	5,00
Min. profit (%)	0,18
Av. profit (\$)	2599,93
Av. profit (%)	14,07
Profit median (\$)	192,00
Profit median (%)	1,24
Coeff. of variation (%)	215,84
Max. consec. profit trades	12
Max. profit in pr.ser.(\$)	185690,00
Profit series number	28
Av. profit in pr.ser.(\$)	9378,32
Av. consec. profit trades	3,61
Loss trades	37
Loss trades %	26,62
Gross loss (\$)	-131651,00
Max. loss (\$)	-43016,00

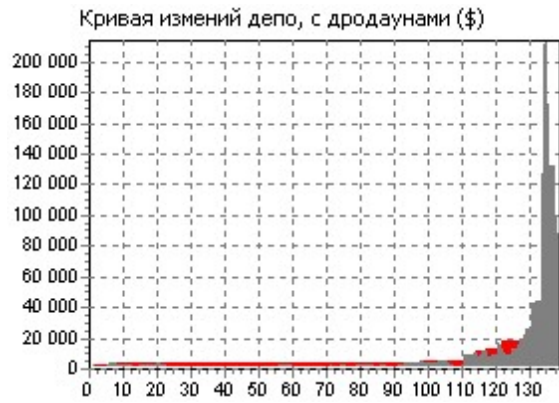


Max. loss (%)	-19,96
Min. loss (\$)	-72,00
Min. loss (%)	-3,53
Av. loss (\$)	-3558,14
Av. loss (%)	-15,48
Loss median (\$)	-888,00
Loss median (%)	-16,38
Coeff. of variation (%)	-26,77
Max. consec. loss trades	3
Max. loss in loss ser. (\$)	-43016,00
Loss series number	28
Av. loss in loss ser. (\$)	-4701,82
Av. consec. loss trades	1,32
Break even trades	1
Break even trades %	0,72
Max. lot	31,20
Min. lot	0,10
Av. stoploss (\$)	3338,70
Av. stoploss (%)	17,72
Stoploss median (\$)	900,00
Stoploss median (%)	18,73
Max. stoploss (\$)	43016,00
Max. stoploss (%)	20,00
Min. stoploss (\$)	168,00

Optimal %

Parameters: Optimal % - 38,00

Total net profit (\$)	75818,00
Total trades	139
Initial balance (\$)	1164,00
Initial balance (%)	100,00
Final balance (\$)	76982,00
Final balance (%)	6613,57
Maximum balance (\$)	213795,00
Maximum balance (%)	18367,27
Minimum balance (\$)	548,00
Minimum balance (%)	47,08
Max. DD (%)	87,80
Max. DD (\$)	8122,00
Max. DD (trades)	76
Max. DD (%trades)	54,68
Av. DD (%)	48,65
Av. DD (\$)	3320,78
Av. DD (trades)	11,78
Av. DD (%trades)	8,47
DD. number	9
Trades in all DD	106
%Trades in all DD.	76,26
Total DD"s "depth" (\$)	76,26
Average trade (\$)	545,45
Average trade (%)	10,85
Profit factor	1,43
Payoff ratio	0,54
Recovery factor	9,33
Regeneration factor	8,50
Profit trades	100
Profits trades %	71,94
Gross profit (\$)	254129,00
Max. profit (\$)	166788,00
Max. profit (%)	378,32
Min. profit (\$)	5,00
Min. profit (%)	0,30
Av. profit (\$)	2541,29
Av. profit (%)	26,36
Profit median (\$)	134,00
Profit median (%)	2,13
Coeff. of variation (%)	218,45
Max. consec. profit trades	12
Max. profit in pr.ser.(\$)	204285,00
Profit series number	28
Av. profit in pr.ser.(\$)	9076,04
Av. consec. profit trades	3,57
Loss trades	38
Loss trades %	27,34
Gross loss (\$)	-178311,00
Max. loss (\$)	-81168,00

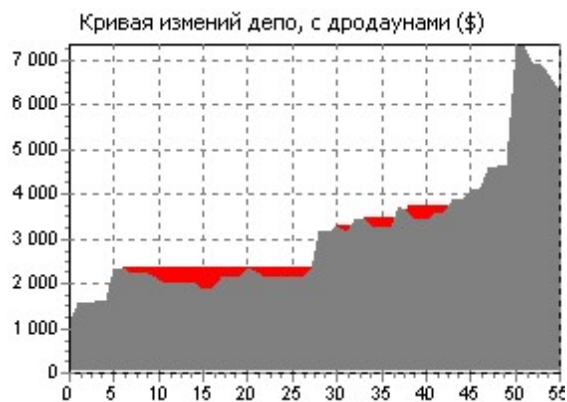


Max. loss (%)	-37,97
Min. loss (\$)	-72,00
Min. loss (%)	-9,22
Av. loss (\$)	-4692,39
Av. loss (%)	-29,70
Loss median (\$)	-783,00
Loss median (%)	-33,59
Coeff. of variation (%)	-26,07
Max. consec. loss trades	3
Max. loss in loss ser. (\$)	-81168,00
Loss series number	28
Av. loss in loss ser. (\$)	-6368,25
Av. consec. loss trades	1,36
Break even trades	1
Break even trades %	0,72
Max. lot	58,40
Min. lot	0,10
Av. stoploss (\$)	3822,37
Av. stoploss (%)	33,70
Stoploss median (\$)	810,00
Stoploss median (%)	34,78
Max. stoploss (\$)	81168,00
Max. stoploss (%)	37,99
Min. stoploss (\$)	152,00

Safe %

Parameters: Max.DD % - 30, Safe % - 7,00

Total net profit (\$)	5158,00
Total trades	55
Initial balance (\$)	1164,00
Initial balance (%)	100,00
Final balance (\$)	6322,00
Final balance (%)	543,13
Maximum balance (\$)	7338,00
Maximum balance (%)	630,41
Minimum balance (\$)	1164,00
Minimum balance (%)	100,00
Max. DD (%)	19,40
Max. DD (\$)	454,00
Max. DD (trades)	13
Max. DD (%trades)	23,64
Av. DD (%)	9,55
Av. DD (\$)	269,80
Av. DD (trades)	5,80
Av. DD (%trades)	10,55
DD. number	5
Trades in all DD	29
%Trades in all DD.	52,73
Total DD"s "depth" (\$)	52,73
Average trade (\$)	93,78
Average trade (%)	3,74
Profit factor	3,15
Payoff ratio	1,00
Recovery factor	11,36
Regeneration factor	5,60
Profit trades	41
Profits trades %	74,55
Gross profit (\$)	7553,00
Max. profit (\$)	2712,00
Max. profit (%)	58,82
Min. profit (\$)	5,00
Min. profit (%)	0,11
Av. profit (\$)	184,22
Av. profit (%)	6,61
Profit median (\$)	15,00
Profit median (%)	0,32
Coeff. of variation (%)	201,95
Max. consec. profit trades	12
Max. profit in pr.ser.(\$)	3906,00
Profit series number	9
Av. profit in pr.ser.(\$)	839,22
Av. consec. profit trades	4,56
Loss trades	13
Loss trades %	23,64
Gross loss (\$)	-2395,00
Max. loss (\$)	-456,00

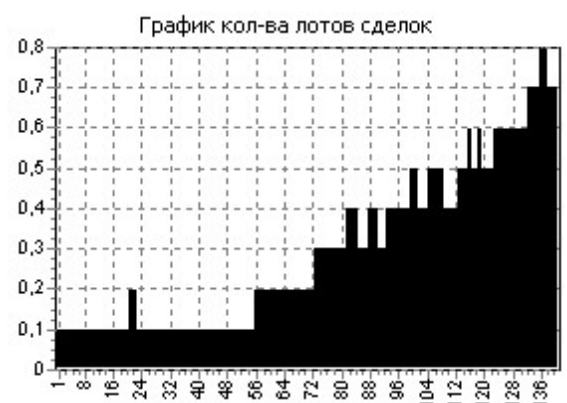


Max. loss (%)	-6,91
Min. loss (\$)	-95,00
Min. loss (%)	-3,62
Av. loss (\$)	-184,23
Av. loss (%)	-5,02
Loss median (\$)	-139,00
Loss median (%)	-4,64
Coeff. of variation (%)	-21,84
Max. consec. loss trades	2
Max. loss in loss ser. (\$)	-456,00
Loss series number	9
Av. loss in loss ser. (\$)	-266,11
Av. consec. loss trades	1,44
Break even trades	1
Break even trades %	1,82
Max. lot	0,40
Min. lot	0,10
Av. stoploss (\$)	181,29
Av. stoploss (%)	5,76
Stoploss median (\$)	139,00
Stoploss median (%)	5,90
Max. stoploss (\$)	478,00
Max. stoploss (%)	6,94
Min. stoploss (\$)	51,00

Fixed Proportion

Parameters: Delta (\$) - 600

Total net profit (\$)	15075,00
Total trades	140
Initial balance (\$)	1164,00
Initial balance (%)	100,00
Final balance (\$)	16239,00
Final balance (%)	1395,10
Maximum balance (\$)	19114,00
Maximum balance (%)	1642,10
Minimum balance (\$)	712,00
Minimum balance (%)	61,17
Max. DD (%)	63,05
Max. DD (\$)	1812,00
Max. DD (trades)	33
Max. DD (%trades)	23,57
Av. DD (%)	19,45
Av. DD (\$)	830,31
Av. DD (trades)	6,77
Av. DD (%trades)	4,84
DD. number	13
Trades in all DD	88
%Trades in all DD.	62,86
Total DD"s "depth" (\$)	62,86
Average trade (\$)	107,68
Average trade (%)	2,78
Profit factor	1,95
Payoff ratio	0,73
Recovery factor	8,32
Regeneration factor	2,86
Profit trades	101
Profits trades %	72,14
Gross profit (\$)	30919,00
Max. profit (\$)	4746,00
Max. profit (%)	81,78
Min. profit (\$)	5,00
Min. profit (%)	0,20
Av. profit (\$)	306,13
Av. profit (%)	7,91
Profit median (\$)	30,00
Profit median (%)	0,68
Coeff. of variation (%)	172,36
Max. consec. profit trades	12
Max. profit in pr.ser.(\$)	8762,00
Profit series number	28
Av. profit in pr.ser.(\$)	1104,25
Av. consec. profit trades	3,61
Loss trades	38
Loss trades %	27,14
Gross loss (\$)	-15844,00
Max. loss (\$)	-1216,00



Max. loss (%)	-20,80
Min. loss (\$)	-72,00
Min. loss (%)	-3,57
Av. loss (\$)	-416,95
Av. loss (%)	-10,79
Loss median (\$)	-298,00
Loss median (%)	-9,75
Coeff. of variation (%)	-41,47
Max. consec. loss trades	3
Max. loss in loss ser. (\$)	-1812,00
Loss series number	28
Av. loss in loss ser. (\$)	-565,86
Av. consec. loss trades	1,36
Break even trades	1
Break even trades %	0,71
Max. lot	0,80
Min. lot	0,10
Av. stoploss (\$)	490,04
Av. stoploss (%)	12,92
Stoploss median (\$)	386,00
Stoploss median (%)	11,56
Max. stoploss (\$)	1673,00
Max. stoploss (%)	31,53
Min. stoploss (\$)	51,00

Tactics Comparison Table

Parameter	FixedLot	BetItAll	Fixed%	Optimal%	Safe%	FixedProp.
Total net profit (\$)	4850,00	-1164,00	130942,00	75818,00	5158,00	15075,00
Total trades	140	3	139	139	55	140
Initial balance (\$)	1164,00	1164,00	1164,00	1164,00	1164,00	1164,00
Initial balance (%)	100,00	100,00	100,00	100,00	100,00	100,00
Final balance (\$)	6014,00	0,00	132106,00	76982,00	6322,00	16239,00
Final balance (%)	516,67	0,00	11349,31	6613,57	543,13	1395,10
Maximum balance (\$)	6403,00	7118,00	215530,00	213795,00	7338,00	19114,00
Maximum balance (%)	550,09	611,51	18516,32	18367,27	630,41	1642,10
Minimum balance (\$)	891,00	0,00	1164,00	548,00	1164,00	712,00
Minimum balance (%)	76,55	0,00	100,00	47,08	100,00	61,17
Max. DD (%)	53,64	0,00	58,34	87,80	19,40	63,05
Max. DD (\$)	1031,00	0,00	10435,00	8122,00	454,00	1812,00
Max. DD (trades)	33	0	23	76	13	33
Max. DD (%trades)	23,57	0,00	16,55	54,68	23,64	23,57
Av. DD (%)	12,15	0,00	27,04	48,65	9,55	19,45
Av. DD (\$)	303,86	0,00	2969,27	3320,78	269,80	830,31
Av. DD (trades)	6,14	0,00	5,40	11,78	5,80	6,77
Av. DD (%trades)	4,39	0,00	3,88	8,47	10,55	4,84
DD. number	14	0	15	9	5	13
Trades in all DD	86	0	81	106	29	88
%Trades in all DD.	61,43	0,00	58,27	76,26	52,73	62,86
Total DD"s "depth" (\$)	61,43	0,00	58,27	76,26	52,73	62,86
Average trade (\$)	34,64	-388,00	942,03	545,45	93,78	107,68
Average trade (%)	1,65	83,94	6,10	10,85	3,74	2,78
Profit factor	1,83	0,84	1,99	1,43	3,15	1,95
Payoff ratio	0,69	0,42	0,73	0,54	1,00	0,73
Recovery factor	4,70	0,00	12,55	9,33	11,36	8,32
Regeneration factor	2,51	0,00	5,90	8,50	5,60	2,86
Profit trades	101	2	101	100	41	101
Profits trades %	72,14	66,67	72,66	71,94	74,55	72,14
Gross profit (\$)	10678,00	5954,00	262593,00	254129,00	7553,00	30919,00
Max. profit (\$)	843,00	3472,00	142380,00	166788,00	2712,00	4746,00
Max. profit (%)	68,21	298,28	198,88	378,32	58,82	81,78
Min. profit (\$)	5,00	2482,00	5,00	5,00	5,00	5,00
Min. profit (%)	0,08	53,54	0,18	0,30	0,11	0,20
Av. profit (\$)	105,72	2977,00	2599,93	2541,29	184,22	306,13
Av. profit (%)	5,03	175,91	14,07	26,36	6,61	7,91
Profit median (\$)	5,00	2977,00	192,00	134,00	15,00	30,00
Profit median (%)	0,47	175,91	1,24	2,13	0,32	0,68
Coeff. of variation (%)	199,76	98,38	215,84	218,45	201,95	172,36
Max. consec. profit trades	12	2	12	12	12	12
Max. profit in pr.ser.(\$)	1344,00	5954,00	185690,00	204285,00	3906,00	8762,00
Profit series number	28	1	28	28	9	28
Av. profit in pr.ser.(\$)	381,36	5954,00	9378,32	9076,04	839,22	1104,25
Av. consec. profit trades	3,61	2,00	3,61	3,57	4,56	3,61
Loss trades	38	1	37	38	13	38
Loss trades %	27,14	33,33	26,62	27,34	23,64	27,14
Gross loss (\$)	-5828,00	-7118,00	-131651,00	-178311,00	-2395,00	-15844,00
Max. loss (\$)	-296,00	-7118,00	-43016,00	-81168,00	-456,00	-1216,00
Max. loss (%)	-17,35	-100,00	-19,96	-37,97	-6,91	-20,80
Min. loss (\$)	-64,00	-7118,00	-72,00	-72,00	-95,00	-72,00
Min. loss (%)	-1,41	-100,00	-3,53	-9,22	-3,62	-3,57
Av. loss (\$)	-153,37	-7118,00	-3558,14	-4692,39	-184,23	-416,95
Av. loss (%)	-7,30	-100,00	-15,48	-29,70	-5,02	-10,79
Loss median (\$)	-150,50	-7118,00	-888,00	-783,00	-139,00	-298,00
Loss median (%)	-5,54	-100,00	-16,38	-33,59	-4,64	-9,75

Parameter	FixedLot	BetItAll	Fixed%	Optimal%	Safe%	FixedProp.
Coeff. of variation (%)	-69,33	0,00	-26,77	-26,07	-21,84	-41,47
Max. consec. loss trades	3	0	3	3	2	3
Max. loss in loss ser. (\$)	-628,00	0,00	-43016,00	-81168,00	-456,00	-1812,00
Loss series number	28	0	28	28	9	28
Av. loss in loss ser. (\$)	-208,14	0,00	-4701,82	-6368,25	-266,11	-565,86
Av. consec. loss trades	1,36	0,00	1,32	1,36	1,44	1,36
Break even trades	1	0	1	1	1	1
Break even trades %	0,71	0,00	0,72	0,72	1,82	0,71
Max. lot	0,10	5,30	31,20	58,40	0,40	0,80
Min. lot	0,10	0,80	0,10	0,10	0,10	0,10
Av. stoploss (\$)	177,51	6990,67	3338,70	3822,37	181,29	490,04
Av. stoploss (%)	8,42	149,69	17,72	33,70	5,76	12,92
Stoploss median (\$)	165,00	6698,00	900,00	810,00	139,00	386,00
Stoploss median (%)	5,74	144,48	18,73	34,78	5,90	11,56
Max. stoploss (\$)	454,00	12826,00	43016,00	81168,00	478,00	1673,00
Max. stoploss (%)	31,53	180,19	20,00	37,99	6,94	31,53
Min. stoploss (\$)	51,00	1448,00	168,00	152,00	51,00	51,00
Min. stoploss (%)	1,19	124,40	10,18	19,30	3,67	3,32

График кривых депозита при использовании различных тактик ММ.

