

CE Trend Set False Test

Matrix Grid Trading CE 1.0

FXCM-USDDemo01 (Build 765)

Symbol	EURUSD (Euro vs US Dollar)			
Period	1 Minute (M1) 2014.09.01 00:00 - 2015.01.02 23:58 (2014.09.01 - 2015.01.09)			
Model	Every tick (the most precise method based on all available least timeframes)			
Parameters	CommunityTrendTrading=false; InternalTrendConfirmation=1; Lots=0.1; MultiLotsFactor=1; Step=10; TakeProfit=10; TradeComment="" ;			
Bars in test	124664	Ticks modelled	4896970	Modelling quality 25.00%
Mismatched charts errors	0			
Initial deposit	3000.00		Spread	2
Total net profit	7287.00	Gross profit	9828.00	Gross loss -2541.00
Profit factor	3.87	Expected payoff	9.98	
Absolute drawdown	1811.60	Maximal drawdown	4369.80 (78.62%)	Relative drawdown 78.62% (4369.80)
Total trades	730	Short positions (won %)	730 (78.77%)	Long positions (won %) 0 (0.00%)
		Profit trades (% of total)	575 (78.77%)	Loss trades (% of total) 155 (21.23%)
		Largest profit trade	126.00	loss trade -83.00
		Average profit trade	17.09	loss trade -16.39
Maximum	consecutive wins (profit in money)	30 (361.50)	consecutive losses (loss in money)	8 (-343.30)
Maximal	consecutive profit (count of wins)	563.20 (14)	consecutive loss (count of losses)	-343.30 (8)
Average	consecutive wins	7	consecutive losses	2

