

The Pequod Back Test (\$10,000)

	1 Year (7/16-7/17)			
	Buy & Sell	Buy Only	Sell Only	EURUSD
M15	v112m15.set			
Total Trades	412	0	412	
Gross Profit	\$ 18,839.26	\$ -	\$ 18,684.35	
Gross Loss	\$ (20,058.39)	\$ -	\$ (19,936.27)	
Net	\$ (1,219.13)	\$ -	\$ (1,251.92)	
% Gain/Loss	-12.19%	0.00%	-12.52%	
Win % Long	0.00%	0.00%		
Win % Short	29.61%		29.61%	
Max DD	24.80%	0.00%	24.76%	
H4	v112h4.set			
Total Trades	58	28	37	
Gross Profit	\$ 3,457.27	\$ 696.18	\$ 2,833.88	\$ 3,530.06
Gross Loss	\$ (2,009.09)	\$ (533.42)	\$ (1,660.32)	\$ (2,193.74)
Net	\$ 1,448.18	\$ 162.76	\$ 1,173.56	\$ 1,336.32
% Gain/Loss	14.48%	1.63%	11.74%	
Win % Long	87.50%	89.29%		
Win % Short	79.41%		78.38%	
Max DD	10.31%	10.19%	7.47%	
D	v112d.set			
Total Trades	8	6	2	
Gross Profit	\$ 1,818.88	\$ 1,571.08	\$ 100.25	\$ 1,671.33
Gross Loss	\$ (626.14)	\$ (613.88)	\$ -	\$ (613.88)
Net	\$ 1,192.74	\$ 957.20	\$ 100.25	\$ 1,057.45
% Gain/Loss	11.93%	9.57%	1.00%	
Win % Long	66.67%	66.67%		
Win % Short	100.00%		100.00%	
Max DD	10.95%	7.85%		

Buy & Sell

M15

Net	\$ (1,219.13)
% Gain/Loss	-12.19%

H4

Net	\$ 1,448.18
% Gain/Loss	14.48%

D

Net	\$ 1,192.74
% Gain/Loss	11.93%

Total

Net	\$ 1,421.79
% Gain/Loss	14.22%

Buy Only

M15

Net	\$ -
% Gain/Loss	0.00%

H4

Net	\$ 162.76
% Gain/Loss	1.63%

D

Net	\$ 957.20
% Gain/Loss	9.57%

Total

Net	\$ 1,119.96
% Gain/Loss	11.20%

Sell Only

M15

Net	\$ (1,251.92)
% Gain/Loss	-12.52%

H4

Net	\$ 1,173.56
% Gain/Loss	11.74%

D

Net	\$ 100.25
% Gain/Loss	1.00%

Total

net	\$ 21.89
%gain	0.22%