



Bars in test		1937
Ticks modelled		31432341
Modelling quality		0.512
Mismatched charts errors		99
Initial deposit		1000
Total net profit		8404
Gross profit		27050.5
Gross loss		-18646.5
Profit factor		1.45
Expected payoff		11.74
Absolute drawdown		234.7
Maximal drawdown	802.90 (16.28%)	
Relative drawdown	33.21% (380.50)	
Total trades		716
Short positions (won %)	358 (79.33%)	
Long positions (won %)	358 (77.09%)	
Profit trades (% of total)	560 (78.21%)	
Loss trades (% of total)	156 (21.79%)	
	Largest	
profit trade		239.8
loss trade		-122
	Average	
profit trade		48.3
loss trade		-119.53
	Maximum	
consecutive wins (profit in money)	16 (417.10)	
consecutive losses (loss in money)	3 (-360.70)	
	Maximal	
consecutive profit (count of wins)	1108.10 (14)	
consecutive loss (count of losses)	-360.70 (3)	
	Average	
consecutive wins		5
consecutive losses		1