

The Pequod Back Test (\$10,000)

1 Year (7/16-7/17)

5 Year (7/12-7/17)

	1 Year (7/16-7/17)							5 Year (7/12-7/17)						
	EURUSD	USDJPY	EURJPY	AUDUSD	EURAUD	GBPUSD	GBPJPY	EURUSD	USDJPY	EURJPY	AUDUSD	EURAUD	GBPUSD	GBPJPY
H1	1 H1	1 H1	1 H1	1 H1	1 H1	1 H1	1 H1	1 H1	1 H1	1 H1	1 H1	1 H1	1 H1	1 H1
Gross Profit	\$ 673.61	\$ 563.99	\$ 782.27	\$ 786.56	\$ 794.74	\$ 843.70	\$ 700.87	\$ 3,389.94	\$ 3,578.48	\$ 4,418.11	\$ 4,451.94	\$ 2,820.39	\$ 4,682.87	\$ 3,683.12
Gross Loss	\$ (827.40)	\$ (839.45)	\$ (741.16)	\$ (900.30)	\$ (678.53)	\$ (1,176.80)	\$ (1,043.19)	\$ (4,248.35)	\$ (3,710.37)	\$ (4,176.76)	\$ (4,933.63)	\$ (4,075.24)	\$ (4,962.87)	\$ (4,591.25)
Net	\$ (153.79)	\$ (275.46)	\$ 41.11	\$ (113.74)	\$ 116.21	\$ (333.10)	\$ (342.32)	\$ (858.41)	\$ (131.89)	\$ 241.35	\$ (481.69)	\$ (1,254.85)	\$ (280.00)	\$ (908.13)
% Gain/Loss	-1.54%	-2.75%	0.41%	-1.14%	1.16%	-3.33%	-3.42%	-8.58%	-1.32%	2.41%	-4.82%	-12.55%	-2.80%	-9.08%
Win % Long	78.41%	80.88%	75.95%	78.26%	84.55%	78.72%	80.46%	64.42%	68.03%	64.98%	62.04%	63.48%	65.88%	69.74%
Win % Short	77.78%	65.79%	85.45%	79.17%	83.00%	75.21%	72.45%	60.15%	65.15%	68.42%	64.71%	65.53%	61.76%	63.97%
Max DD	4.17%	3.25%	6.21%	2.14%	1.41%	4.55%	5.62%	12.07%	5.27%	7.95%	10.83%	14.46%	10.90%	14.91%
H4	1 H4	1 H4	1 H4	1 H4	1 H4	1 H4	1 H4	1 H4	1 H4	1 H4	1 H4	1 H4	1 H4	1 H4
Gross Profit	\$ 345.38	\$ 110.21	\$ 208.44	\$ 179.81	\$ 300.44	\$ 232.30	\$ 460.65	\$ 1,443.31	\$ 932.42	\$ 980.20	\$ 918.21	\$ 860.36	\$ 949.77	\$ 1,850.23
Gross Loss	\$ (182.10)	\$ (314.22)	\$ (344.84)	\$ (214.80)	\$ (165.40)	\$ (123.90)	\$ (123.99)	\$ (1,331.70)	\$ (999.84)	\$ (1,105.81)	\$ (1,557.72)	\$ (1,016.59)	\$ (1,538.80)	\$ (1,189.98)
Net	\$ 163.28	\$ (204.01)	\$ (136.40)	\$ (34.99)	\$ 135.04	\$ 108.40	\$ 336.66	\$ 111.61	\$ (67.42)	\$ (125.61)	\$ (639.51)	\$ (156.23)	\$ (589.03)	\$ 660.25
% Gain/Loss	1.63%	-2.04%	-1.36%	-0.35%	1.35%	1.08%	3.37%	1.12%	-0.67%	-1.26%	-6.40%	-1.56%	-5.89%	6.60%
Win % Long	87.50%	69.23%	70.00%	68.18%	94.74%	78.57%	89.29%	81.45%	82.95%	84.62%	69.49%	81.60%	81.32%	77.32%
Win % Short	89.47%	76.92%	70.00%	95.24%	91.07%	96.88%	94.74%	79.63%	82.46%	78.13%	82.41%	88.99%	77.17%	88.33%
Max DD	1.01%	2.80%	2.04%	1.14%	1.27%	1.06%	0.92%	2.36%	2.91%	2.42%	8.02%	3.65%	6.08%	6.43%
D	1 D1	1 D1	1 D1	1 D1	1 D1	1 D1	1 D1	1 D1	1 D1	1 D1	1 D1	1 D1	1 D1	1 D1
Gross Profit	\$ 147.33	\$ 103.00	\$ 22.70	\$ -	\$ 49.80	\$ 170.43	\$ 22.67	\$ 404.22	\$ 469.64	\$ 428.89	\$ 212.85	\$ 160.55	\$ 446.73	\$ 282.34
Gross Loss	\$ (0.20)	\$ (71.25)	\$ (26.76)	\$ (139.20)	\$ (43.16)	\$ (207.50)	\$ -	\$ (226.90)	\$ (281.15)	\$ (26.75)	\$ (471.10)	\$ (586.22)	\$ (639.10)	\$ (255.26)
Net	\$ 147.13	\$ 31.75	\$ (4.06)	\$ (139.20)	\$ 6.64	\$ (37.07)	\$ 22.67	\$ 177.32	\$ 188.49	\$ 402.14	\$ (258.25)	\$ (425.67)	\$ (192.37)	\$ 27.08
% Gain/Loss	1.47%	0.32%	-0.04%	-1.39%	0.07%	-0.37%	0.23%	1.77%	1.88%	4.02%	-2.58%	-4.26%	-1.92%	0.27%
Win % Long	85.71%	100.00%	80.00%		85.71%	66.67%		76.92%	90.00%	96.30%	68.18%	80.77%	75.68%	100.00%
Win % Short	100.00%	83.33%			100.00%	66.67%	100.00%	81.25%	83.33%	100.00%	83.33%	75.00%	86.67%	81.82%
Max DD	0.99%	1.18%	0.73%	1.47%	0.81%	1.70%	0.36%	2.13%	2.76%	1.31%	3.63%	5.21%	3.96%	2.54%
= 0.00%														

1 Year Totals

H1	
Net	\$ (1,061.09)
% Gain/Loss	-10.61%

H4	
Net	\$ 367.98
% Gain/Loss	3.68%

D	
Net	\$ 27.86
% Gain/Loss	0.28%

Total	
Net	\$ (665.25)
% Gain/Loss	-6.65%

1 Year Average

H1	
Net	\$ (151.58)
% Gain/Loss	-1.52%
Win % Long	79.60%
Win % Short	76.98%
Max DD	3.91%

H4	
Net	\$ 52.57
% Gain/Loss	0.53%
Win % Long	79.64%
Win % Short	87.76%
Max DD	1.46%

D	
Net	\$ 3.98
% Gain/Loss	0.04%
Win % Long	83.62%
Win % Short	90.00%
Max DD	1.03%

Total	
Net	\$ (31.68)
% Gain/Loss	-0.32%
Win % Long	80.96%
Win % Short	84.91%
Max DD	2.13%

5 Year Totals

H1	
Net	\$ (3,673.62)
% Gain/Loss	-36.74%

H4	
Net	\$ (805.94)
% Gain/Loss	-8.06%

D	
Net	\$ (81.26)
% Gain/Loss	-0.81%

Total	
net	\$ (4,560.82)
%gain	-45.61%

5 Year Average

H1	
Net	\$ (524.80)
% Gain/Loss	-5.25%
Win % Long	65.51%
Win % Short	64.24%
Max DD	10.91%

H4	
Net	\$ (115.13)
% Gain/Loss	-1.15%
Win % Long	79.82%
Win % Short	82.45%
Max DD	4.55%

D	
Net	\$ (11.61)
% Gain/Loss	-0.12%
Win % Long	83.98%
Win % Short	84.49%
Max DD	3.08%

Total	
Net	\$ (217.18)
% Gain/Loss	-2.17%
Win % Long	76.44%
Win % Short	77.06%
Max DD	6.18%