

The Pequod Back Test (\$10,000)

1 Year (7/16-7/17)

	Buy & Sell	Buy Only	Sell Only	EURUSD
M15	v112m15.set			
Total Trades	57	80	85	
Gross Profit	\$ 3,248.07	\$ 3,134.63	\$ 6,643.91	\$ 9,778.54
Gross Loss	\$ (2,701.28)	\$ (3,881.92)	\$ (3,561.64)	\$ (7,443.56)
Net	\$ 546.79	\$ (747.29)	\$ 3,082.27	\$ 2,334.98
% Gain/Loss	5.47%	-7.47%	30.82%	
Win % Long	24.00%	21.25%	0.00%	
Win % Short	34.38%	0.00%	41.18%	
Max DD	8.49%	0.00%	4.87%	
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 \$ 546.79
% Gain/Loss 5.47%

H4

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

D

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

Total

Net \$ 3,187.71
% Gain/Loss 31.88%

Buy Only

M15

Net \$ (747.29)
% Gain/Loss -7.47%

H4

Net \$ 162.76
% Gain/Loss 1.63%

D

Net \$ 957.20
% Gain/Loss 9.57%

Total

Net \$ 372.67
% Gain/Loss 3.73%

Sell Only

M15

Net \$ 3,082.27
% Gain/Loss 30.82%

H4

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

D

Net \$ 100.25
% Gain/Loss 1.00%

Total

net \$ 4,356.08
%gain 43.56%

Notes: