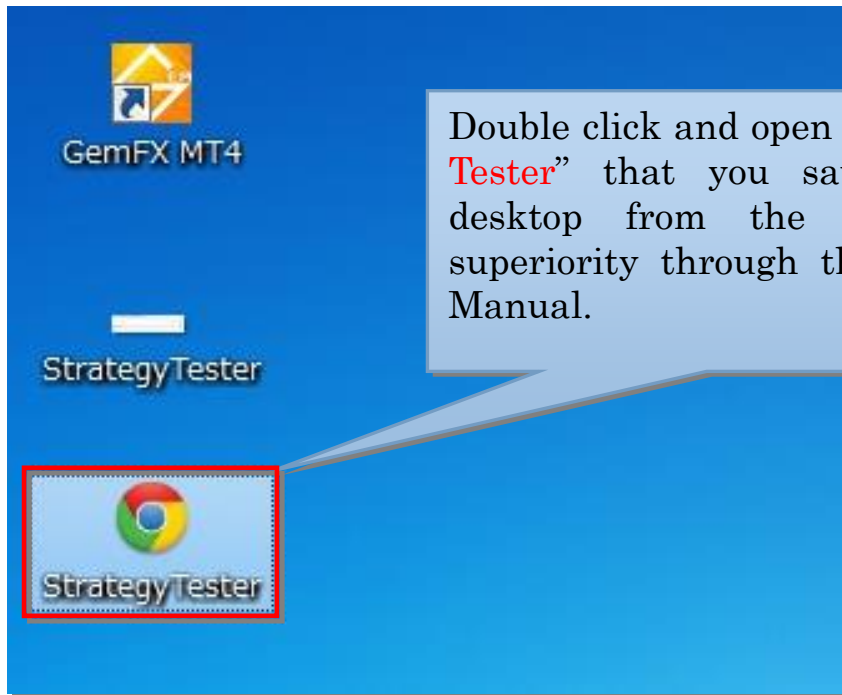




MT4
Performance Report
Viewpoint

Performance Report Viewpoint



Double click and open the “**Strategy Tester**” that you saved to your desktop from the “Device the superiority through the Back-test” Manual.

The performance report in the browser will open.

Tested currency pair symbol name.

Tested system name

Strategy Tester Report			
Moving Average		OZHS-Live-UK (Build 840)	
Symbol	USDJPYfx (US Dollar vs Japanese Yen)		
Period	1 Hour (H1) 2015.07.01 00:05 - 2015.08.14 22:05 (2015.07.01 - 2015.08.17)		
Model	Every tick (the most precise method based on all available tick timeframes)		
Parameters	Lots=0.1; MaximumRisk=0.02; DecreaseFactor=3; MovingPeriod=1; Shift=6;		
Bars in test	1793 Ticks modelled	254	
Mismatched characters	0		
Initial deposit	10000.00		
Total net profit	309.62 Gross profit	681.89 Gross loss	-372.27
Profit factor	1.83 Expected payoff	9.38	
Absolute drawdown	32.47 Maximal drawdown		3.19% (335.88)
Total	Verification in the Tick level		
	11 (33.33%)	Loss trades (% of total)	16 (37.50%)
	179.66	loss trade	22 (66.67%)
	61.99	loss trade	-58.48
	3 (65.41)	consecutive losses (loss in money)	-16.92
	260.70 (2)	consecutive loss (count of losses)	10 (-158.76)
	1	consecutive losses	-158.76 (10)
			3

Tested time axis and verification period

Each parameter value that was set-up to the verification.

Strategy Tester Report

The back-test performance details will be displayed from this line below.

Symbol			
Period	1 Hour (H1) 2015.07.01 00:05 - 2015.08.14 23:05 (2015.07.01 - 2015.08.14 23:05)		
Method	Optimization method based on all available least time series data		
Parameters	=0.02; DecreaseFactor=3; MovingPeriod=1		
Balance	2548754	Model	86.16%
Mismatch errors	0		
Initial deposit	10000.00	Spread	Current (23)
Total net profit	309.62	Gross profit	-372.27
Profit factor	1.83	Expected payoff	
Absolute drawdown	32.47	Maximal drawdown	335.88 (3.19%)
		Relative drawdown	3.19% (335.88)
Total trades	33	Short positions (won %)	17 (29.41%)
		Long positions (won %)	16 (37.50%)
		Profit trades (% of total)	11 (33.33%)
		Loss trades (% of total)	22 (66.67%)
		Largest profit trade	179.66
		loss trade	-58.48
			-16.92
			158.76
			76 (10)
			3

Fund Account when the test started

Net Profit or Loss

The profit factor

The Mathematical formula for calculating the numerical value is presented by
 $(\text{Total profit} \div \text{Total loss})$,
 If the numerical value is cut into 1, the back-test result will be the asset is decreasing.
 Generally, it is being said that the numerical value from 1.5 ~ 2.5 is good, so it could mean the value more than that is the ideal.

Total trades	33	Short positions (won %)	17 (29.41%)	Long positions (won %)	16 (37.50%)
		Profit trades (% of total)	11 (33.33%)	Loss trades (% of total)	22 (66.67%)
		Largest profit trade	179.66	loss trade	-58.48
		Average profit trade	61.99	loss trade	-16.92
		Maximum consecutive wins (profit in money)	3 (65.41)	consecutive losses (loss in money)	10 (-158.76)
		Maximal consecutive profit (count of wins)	260.70 (2)	consecutive loss (count of losses)	-158.76 (10)
		Average consecutive wins	1	consecutive losses	3

Total Number of Trade

About the Total Number of Trade

We would like to present the number of trades within the verification period.
 The result of back-test is not the verification of the system performance of the future.
 Nevertheless, the more the number of times of this trade, the higher the credibility than the law of large numbers.
 Although the period to verify will also be influenced, there could be at least 100 times or more in the meaning drawn by the credibility of the result obtained.

Strategy Tester Report

Test Quality

90% is the highest value. Numeric value will be lower if the error is large in historical data that was used to back test. In that case, please try to download again.

Age
(840)

(2015.07.01 - 2015.08.17)

(able least timeframes)

Period=12; MovingShift=6;

bars in test

1795 ticks modelled

2548754 Modelling quality

86.16%

Net Income

Net Loss

Gross profit	681.89	Gross loss	-372.27
Expected payoff	9.38		
Maximal drawdown	335.88 (3.19%)	Relative drawdown	Maximal Drawdown 3.19% (335.88)
Short positions (won %)	17 (29.41%)	Long positions (won %)	16 (37.50%)
Profit trades (% of total)	1 (33.33%)	Loss trades (% of total)	22 (66.67%)
profit trade		loss trade	-58.48
Number of Short entry (winning percentage of short only)			-16.92
consecutive wins (profit in money)	3 (65.41)	consecutive losses (loss in money)	10 (-158.76)
consecutive profit (count of wins)		Number of Long entry (Winning percentage of Long only)	
consecutive wins			

About the past Maximum Drawdown

We would like to present the amount of the most significant asset decline within the verification period.

There is always a maximum drawdown in any system. It comes without any relation to any other items such as the winning percentage.

As the principal use of this numerical value, it is used to the identification of the decision to operation interruption when the system condition went bad and the setting of the trading volume in the actual operation.

If you set the trade volume so that it would be like the past maximum drawdown amount about 20% of the overall account fund, it could become low risk operation.

At the first actual operation, let's be attentive of not overdoing the operation.

Furthermore, if unsatisfied with the performance of the actual operation, let's check whether or not the past maximum drawdown obtained from the back-test was updated. If it is updated, temporary shutdown may be one way to handle it.

Gross profit	681.89	Gross loss	-372.27
Number of winning trade (winning percentage)		Number of losing trade (losing percentage)	
Short positions (won %)	17 (29.41%)	Long positions (won %)	16 (37.50%)
Profit trades (% of total)	11 (33.33%)	Loss trades (% of total)	22 (66.67%)
Largest profit trade	179.66	Largest loss trade	-58.48
profit trade	61.99	loss trade	-16.92
consecutive wins (profit in money)	3 (65.41)	consecutive losses (loss in money)	10 (-158.76)
consecutive wins (count of wins)	260.70 (2)	consecutive losses (count of losses)	18.76 (10)
consecutive wins	1	consecutive losses	3

309.62	Gross profit	681.89	Gross loss	-372.27
1.83	Expected payoff	9.38		
32.47	Maximal drawdown	335.88 (3.19%)	Relative drawdown	3.19% (335.88)
3	Profit trades (% of total)	11 (33.33%)	Loss trades (% of total)	22 (66.67%)
	Largest profit trade	179.66	loss trade	-58.48
	Average profit trade	61.99	loss trade	-16.92
	Maximum consecutive wins (profit in money)	3 (65.41)	consecutive losses (loss in money)	10 (-158.76)
	Maximal consecutive profit (count of wins)	260.70 (2)	consecutive loss (count of losses)	-158.76 (10)
	Average consecutive wins	1	consecutive losses	3

The Calculation of Profit and Loss Ratio

- The formula to compute the Profit and loss ratio:
(Winning trade average profit ÷ Losing trade average loss)

The Profit and loss ratio is one of the important items in knowing the ability of the system.

If you cut the numerical value to 1, averagely, the losing amount will exceed than the winning amount.

Although generally it is said that the numerical value from 1.5 and so on is better, if you cannot divide the 1, it is expected that the winning amount will get bigger. In addition, the profit and loss ratio has a nature that is inversely proportion to winning percentage, the higher the percentage system, there is a tendency the profit and loss ratio will get low.

Therefore, the nature of 「average profit < average loss」 covers the winning percentage, since there is a case concerning the result to extend the profit, there is a need to look entirely if the numerical value is low.

As an ideal, if the profit and loss ratio is 1 or more, in the winning percentage of 50% or more, it can be said that there is a possibility of obtaining profit in the actual operation.

309.62	Gross profit	681.89	Gross loss	-372.27
1.83	Expected payoff	9.38		
32.47	Maximum number of Consecutive victories	335.88 (3.19%)	Relative drawdown	335.88 (335.88)
33	Short positions	17 (29.41%)	Long positions (value)	37.50 (37.50%)
	Profit trades	11 (33.33%)	Loss trades (% of total)	22 (66.67%)
	Largest profit trade	179.66	loss trade	-58.48
	Average profit trade	61.99	loss trade	-16.92
	Maximum consecutive wins (profit in money)	3 (65.41)	consecutive losses (loss in money)	10 (-158.76)
	Maximal consecutive profit (count of wins)	260.70 (2)	consecutive loss (count of losses)	-158.76 (10)
	Average consecutive wins	1	consecutive losses	3

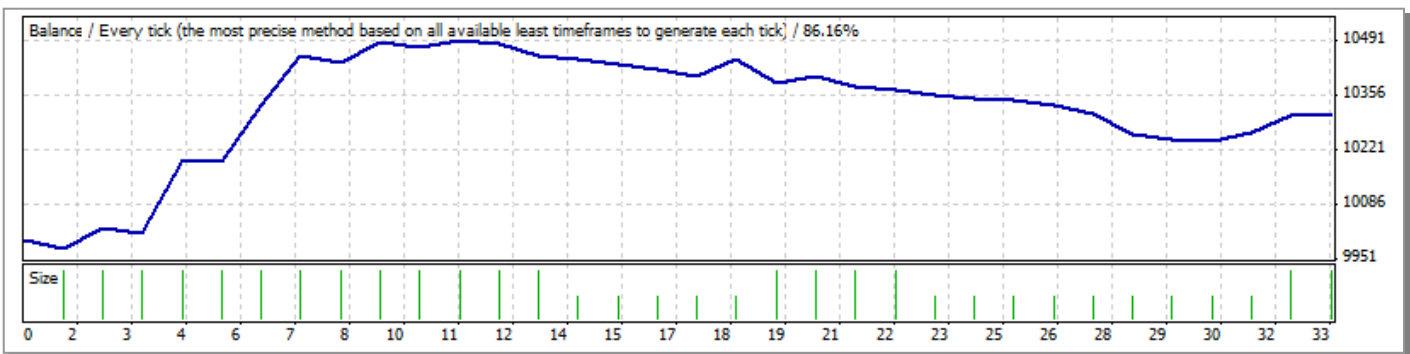
Maximum number of Consecutive victories

Maximum number of consecutive defeats

The average winning streak number

The average number of consecutive defeats

Asset Curve



Verification period trade list

#	時間	取引種別	注文番号	数量	価格	S / L	T/P:決済指値	損益	残高
1	2015.07.02 14:00	sell	1	0.20	123.108	0.000	0.000		
2	2015.07.03 06:00	close	1	0.20	123.108	0.000	0.000	0.00	10000.00
3	2015.07.03 10:00	sell	2	0.20	123.040	0.000	0.000		
4	2015.07.06 08:00	close	2	0.20	122.659	0.000	0.000	62.12	10062.12
5	2015.07.06 10:00	sell	3	0.20	122.569	0.000	0.000		
6	2015.07.07 01:00	close	3	0.20	122.686	0.000	0.000	-19.07	10043.05
7	2015.07.07 11:00	sell	4	0.20	122.548	0.000	0.000		
8	2015.07.07 21:00	sell	5	0.20	122.548	0.000	0.000	-13.05	10030.00
9	2015.07.07 23:00	sell	6	0.20	122.548	0.000	0.000		
10	2015.07.08 00:00	close	5	0.10	122.510	0.000	0.000	-4.98	10025.02
11	2015.07.08 02:00	sell	6	0.10	122.330	0.000	0.000		
12	2015.07.09 18:00	close	6	0.10	121.337	0.000	0.000	81.84	10106.86
13	2015.07.09 19:00	buy	7	0.20	121.375	0.000	0.000		
14	2015.07.14 07:00	close	7	0.20	123.272	0.000	0.000	307.77	10414.63
15	2015.07.14 22:00	buy	8	0.20	123.403	0.000	0.000		
16	2015.07.15 00:00	close	8	0.20	123.339	0.000	0.000	-10.38	10404.25
17	2015.07.15 03:00	buy	9	0.20	123.431	0.000	0.000		

This finishes the performance report viewpoint.

Although the back test results do not guarantee the future of the trade results,
it can be said that the better there is in this result the more likely that it will make a profit in the future.

For more information, please contact us at: en@gemforex.com