

Live trading results

Example strategy on EURUSD/H1

This strategy was designed using the StrategyQuant platform as a breakout strategy that makes money on trend pullbacks. These pullbacks are present in every trend movement and the strategy can catch the increased momentum of a pullback to make money on it.

The strategy is currently traded live on real (not demo) accounts.

The strategy opens 1-2 stop orders per day, waiting for breakout. Around half of them will expire without a trade.

It uses fixed 35 pips Take Profit and volatility-based Stop Loss that is 2-3x bigger than TP.

The strategy has big win ratio, over 75% - it means that 3 out of 4 trades end up in profit.

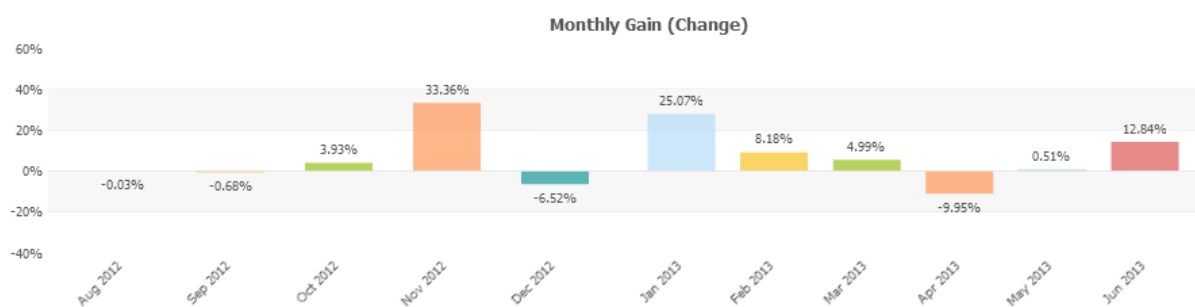
Stop levels are set for every trade right after the trade is opened, no exception.

There is no martingale, no scalping, no hedge. Very rarely it can open two opposite trades, but opposite orders are not used for hedging or for balancing the losing trade, they are a result of trading logic.

The strategy is running on a demo account since February 2012 and on a live account since August 2012, and the live results confirm and even exceed backtest expectations.

Live results

Live results of this trading strategy on a real account (tracked by MyFxBook).



Backtests

The strategy was tested extensively to ensure the trade logic is profitable and solid over the past decade.

All backtests were made using 1 minute data from Alpari. The strategy is not scalping, it makes 1-2 trades per day on average with fixed Stop Loss and Profit Target, so 1 minute data provide sufficient level of testing accuracy.

Backtest with Money Management (5% risk) and compounding

This is how the strategy is traded in reality. It has volatility-based Stop Loss and uses Money Management that automatically computes lots size so that it doesn't risk more than 5% of the trading account on every trade.

As your account grows, it trades with bigger lot size, but always keeps the risk at 5% of your account.

For every \$ 1000 invested into this strategy in year 2000 you'd have over \$ 28.000 earned in the beginning of 2013, that is return of over 2800 % in 12 years.

TOTAL PROFIT \$ 28146.81	# OF TRADES 1517	SHARPE RATIO 0.09	PROFIT FACTOR 1.29	RETURN / DD RATIO 7.3	WINNING % 76.6 %
PROFIT IN PIPS 7656.54 PIPS	DRAWDOWN \$ 3854.11	% DRAWDOWN 16.61 %	DAILY AVG PROFIT \$ 5.86	MONTHLY AVG PROFIT \$ 179.28	AVERAGE TRADE \$ 144.69
YEARLY AVG PROFIT \$ 2165.14					



Backtest with Money Management (5% risk) without compounding

Results without compounding provide another picture of the strategy performance. You can see that the equity curve is quite stable, without big drawdowns.

This backtest assumes \$1000 starting account, and the EA doesn't use compounding. Risk is 5 % of the account (\$ 50) for every trade and the strategy makes approx. 30 % return per year (without compounding) in average.

TOTAL PROFIT \$ 3999.05	# OF TRADES 1517	SHARPE RATIO 0.09	PROFIT FACTOR 1.22	RETURN / DD RATIO 8.26	WINNING % 76.6 %
PROFIT IN PIPS 7656.54 PIPS	DRAWDOWN \$ 484.44	% DRAWDOWN 4.28 %	DAILY AVG PROFIT \$ 0.83	MONTHLY AVG PROFIT \$ 25.47	AVERAGE TRADE \$ 26.09
YEARLY AVG PROFIT \$ 307.62					



StrategyQuant

Software to generate new trading strategies, with export to MetaTrader 4 EA code

Email: support@strategyquant.com

Requirements: Windows

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