# 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.
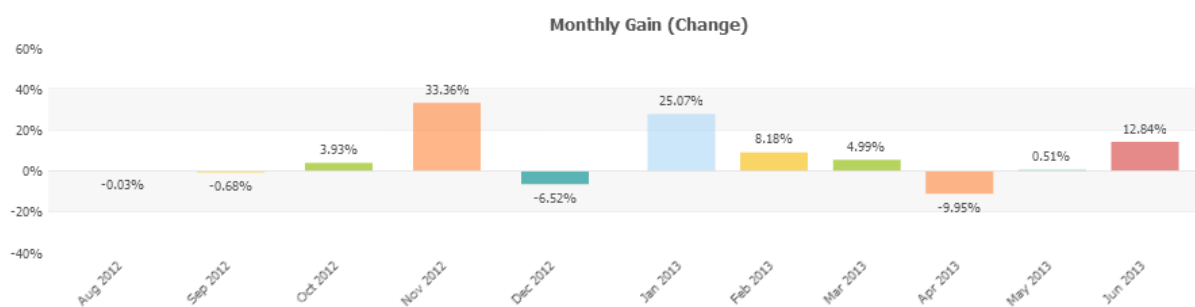
Stop levels are set for every trade right after the trade is opened, no exception.
There is no martingale, no scalping, no hedge. Very rarely it can open two opposite trades, but opposite orders are not used for hedging or for balancing the losing trade, they are a result of trading logic.

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).



**Monthly Gain (Change)**

| Month | Gain |
|-------|------|
| Aug 2012 | -0.03% |
| Sep 2012 | -0.68% |
| Oct 2012 | 3.93% |
| Nov 2012 | 33.36% |
| Dec 2012 | -6.52% |
| Jan 2013 | 25.07% |
| Feb 2013 | 8.18% |
| Mar 2013 | 4.99% |
| Apr 2013 | -9.95% |
| May 2013 | 0.51% |
| Jun 2013 | 12.84% |

# 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 startegy 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

| PROFIT IN PIPS | 7656.54 PIPS |
| YEARLY AVG PROFIT | $ 2165.14 |

| # OF TRADES | SHARPE RATIO | PROFIT FACTOR | RETURN / DD RATIO | WINNING % |
|---|---|---|---|---|
| 1517 | 0.09 | 1.29 | 7.3 | 76.6 % |

| DRAWDOWN | % DRAWDOWN | DAILY AVG PROFIT | MONTHLY AVG PROFIT | AVERAGE TRADE |
|---|---|---|---|---|
| $ 3854.11 | 16.61 % | $ 5.86 | $ 179.28 | $ 144.69 |

# 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** | | | |

PROFIT IN PIPS 7656.54 PIPS
YEARLY AVG PROFIT $ 307.62

| # OF TRADES | SHARPE RATIO | PROFIT FACTOR | RETURN / DD RATIO | WINNING % |
|---|---|---|---|---|
| 1517 | 0.09 | 1.22 | 8.26 | 76.6 % |

| DRAWDOWN | % DRAWDOWN | DAILY AVG PROFIT | MONTHLY AVG PROFIT | AVERAGE TRADE |
|---|---|---|---|---|
| $ 484.44 | 4.28 % | $ 0.83 | $ 25.47 | $ 26.09 |