Cross Check original timeframe precision, Spread 0

Results

Load | Save | Delete | Clear all | Edit | Create Portfolio | Select

Records: 52

Strategy Name	Filters result	Net profit	Net profit (Higher preci...	Drawdown	Drawdown (Higher precis.)	Ret/DD Ratio	Ret/DD Ratio (Higher precis.)	# of trades	# of trades (Higher precis.)	Max DD %	Max DD % (Higher precis.)	Profit factor	Profit factor (Higher precis.)	Winning Pe...	Winning Percent (Higher precis.)
CL Cross CheckStrategy 1.16.113	PASSED	$ 78680	$ 87630	$ 20055	$ 19370	3.92	4.51	1000	998.0	26.37 %	25.73 %	1.23	1.26	51.7 %	52.71 %
CL Cross CheckStrategy 1.33.171(1)	PASSED	$ 52610	$ 59995	$ 12695	$ 12035	4.13	4.99	740	739.0	36.09 %	35.46 %	1.32	1.38	53.65 %	53.99 %
CL Cross CheckStrategy 1.58.196	PASSED	$ 144570	$ 170290	$ 15115	$ 12725	9.56	13.38	2576	2576.0	23.32 %	21.74 %	1.24	1.28	52.56 %	53.49 %
CL Cross CheckStrategy 2.10.176	PASSED	$ 67355	$ 71725	$ 12640	$ 12430	5.33	5.77	573	571.0	43.15 %	40.97 %	1.42	1.45	54.28 %	54.82 %
CL Cross CheckStrategy 2.11.190	PASSED	$ 74865	$ 80055	$ 10795	$ 10320	6.94	7.76	523	523.0	34.11 %	32.26 %	1.52	1.56	57.55 %	58.13 %
CL Cross CheckStrategy 2.12.103	PASSED	$ 81240	$ 97625	$ 10745	$ 10155	7.56	9.61	1460	1457.0	22.22 %	19.63 %	1.26	1.32	51.85 %	52.78 %
CL Cross CheckStrategy 2.12.120	PASSED	$ 75685	$ 80865	$ 10695	$ 10320	7.08	7.84	527	527.0	28.03 %	26.18 %	1.52	1.56	57.31 %	57.87 %
CL Cross CheckStrategy 2.12.139	PASSED	$ 72195	$ 77325	$ 10950	$ 10160	6.59	7.61	519	519.0	36.76 %	34.83 %	1.5	1.54	57.23 %	57.8 %
CL Cross CheckStrategy 2.13.146(1)	PASSED	$ 58905	$ 64290	$ 10510	$ 9710	5.6	6.62	491	488.0	45.05 %	42.31 %	1.42	1.47	55.8 %	57.17 %
CL Cross CheckStrategy 2.23.109(1)	PASSED	$ 49690	$ 55880	$ 15400	$ 14500	3.23	3.85	664	664.0	28.75 %	27.69 %	1.22	1.25	50.15 %	50.3 %
CL Cross CheckStrategy 2.25.151	PASSED	$ 74805	$ 90845	$ 10810	$ 10230	6.92	8.88	1439	1437.0	21.18 %	18.05 %	1.24	1.3	51.7 %	52.61 %
CL Cross CheckStrategy 2.32.107	PASSED	$ 65235	$ 70185	$ 15300	$ 14290	4.26	4.91	505	505.0	29.06 %	26.45 %	1.41	1.45	50.1 %	51.68 %
CL Cross CheckStrategy 2.35.134	PASSED	$ 55460	$ 62090	$ 17275	$ 16195	3.21	3.83	676	676.0	27.44 %	24.6 %	1.25	1.28	51.33 %	52.22 %
CL Cross CheckStrategy 2.39.129	PASSED	$ 75155	$ 90210	$ 12895	$ 11905	5.83	7.58	1501	1498.0	22.16 %	19.64 %	1.23	1.29	51.43 %	52.27 %
CL Cross CheckStrategy 2.40.143	PASSED	$ 73570	$ 88595	$ 13525	$ 12525	5.44	7.07	1498	1495.0	20.18 %	18.17 %	1.23	1.28	51.47 %	52.17 %
CL Cross CheckStrategy 2.6.122	PASSED	$ 60885	$ 66465	$ 15555	$ 14435	3.91	4.59	611	611.0	33.54 %	32.27 %	1.29	1.32	53.36 %	53.85 %
CL Cross CheckStrategy 2.62.107	PASSED	$ 66280	$ 71690	$ 10615	$ 10435	6.24	6.87	582	582.0	53.52 %	51.73 %	1.38	1.42	50.69 %	50.86 %
CL Cross CheckStrategy 2.7.160	PASSED	$ 50980	$ 57975	$ 14955	$ 13160	3.41	4.41	668	667.0	27.67 %	26.86 %	1.24	1.28	52.4 %	53.52 %
CL Cross CheckStrategy 2.8.164	PASSED	$ 54995	$ 59090	$ 8400	$ 8765	6.55	6.74	485	484.0	35.43 %	33.5 %	1.43	1.47	53.4 %	54.34 %
CL Cross CheckStrategy 2.8.197	PASSED	$ 60775	$ 65585	$ 10560	$ 10220	5.76	6.42	483	483.0	24.58 %	23.45 %	1.5	1.55	53.83 %	55.28 %
CL Cross CheckStrategy 3.1.194	PASSED	$ 64690	$ 73120	$ 19155	$ 17665	3.38	4.13	850	850.0	34.39 %	30.3 %	1.25	1.28	51.18 %	51.53 %
CL Cross CheckStrategy 3.12.153	PASSED	$ 57125	$ 66365	$ 19060	$ 17590	3	3.77	953	953.0	49.05 %	43.18 %	1.22	1.26	51.21 %	51.73 %
CL Cross CheckStrategy 3.14.178	PASSED	$ 110605	$ 126845	$ 19475	$ 19305	5.68	6.57	1521	1517.0	73.91 %	70.88 %	1.23	1.27	51.48 %	51.94 %
CL Cross CheckStrategy 3.16.109	PASSED	$ 76525	$ 85550	$ 17160	$ 16620	4.46	5.15	1021	1020.0	36.96 %	34.86 %	1.22	1.25	47.5 %	48.04 %
CL Cross CheckStrategy 3.17.112	PASSED	$ 28840	$ 37730	$ 7765	$ 6965	3.71	5.42	898	898.0	26.94 %	23.87 %	1.23	1.31	46.99 %	47.22 %
CL Cross CheckStrategy 3.23.117(1)	PASSED	$ 69495	$ 78135	$ 17870	$ 16490	3.89	4.74	971	969.0	32.9 %	32.15 %	1.23	1.27	46.45 %	47.16 %
CL Cross CheckStrategy 3.29.197	PASSED	$ 44925	$ 49560	$ 8775	$ 7650	5.12	6.48	423	420.0	18.39 %	17.53 %	1.4	1.45	50.12 %	50.48 %
CL Cross CheckStrategy 3.30.114	PASSED	$ 76070	$ 83650	$ 15655	$ 15485	4.86	5.4	806	806.0	71.11 %	69.16 %	1.25	1.28	52.85 %	53.35 %
CL Cross CheckStrategy 3.31.105	PASSED	$ 36230	$ 39275	$ 6610	$ 6500	5.48	6.04	436	435.0	27.2 %	26.76 %	1.41	1.45	50.69 %	51.72 %
CL Cross CheckStrategy 3.36.189	PASSED	$ 188585	$ 222215	$ 20480	$ 19830	9.21	11.21	3079	3079.0	54.45 %	52.01 %	1.22	1.26	54.79 %	55.76 %
CL Cross CheckStrategy 3.44.165	PASSED	$ 109140	$ 120490	$ 20920	$ 19670	5.22	6.13	1368	1366.0	31.27 %	29.68 %	1.24	1.27	51.83 %	52.42 %
CL Cross CheckStrategy 3.62.130	PASSED	$ 66970	$ 75935	$ 13340	$ 12900	5.01	5.89	762	759.0	49.65 %	48.47 %	1.3	1.34	47.24 %	47.96 %
CL Cross CheckStrategy 3.68.185	PASSED	$ 55990	$ 63030	$ 11605	$ 9990	4.82	6.31	856	856.0	74.37 %	69.23 %	1.22	1.25	46.14 %	47.08 %
CL Cross CheckStrategy 3.7.164	PASSED	$ 67115	$ 73185	$ 17625	$ 15965	3.81	4.58	635	635.0	40.9 %	39.34 %	1.37	1.41	48.19 %	48.98 %
CL Cross CheckStrategy 3.7.186	PASSED	$ 45655	$ 52895	$ 9850	$ 9070	4.63	5.83	573	571.0	41.46 %	40.56 %	1.3	1.36	52.71 %	53.06 %
CL Cross CheckStrategy 3.8.120(1)	PASSED	$ 67705	$ 79220	$ 10390	$ 10285	6.52	7.7	1185	1174.0	40.88 %	37.54 %	1.22	1.26	48.61 %	50.26 %
CL Cross CheckStrategy 4.10.181	PASSED	$ 60445	$ 65835	$ 11485	$ 11015	5.26	5.98	541	541.0	22.96 %	21.28 %	1.51	1.57	49.91 %	51.02 %
CL Cross CheckStrategy 4.11.134	PASSED	$ 80620	$ 87730	$ 11785	$ 11335	6.84	7.74	730	730.0	38.54 %	34.36 %	1.45	1.49	51.23 %	52.05 %
CL Cross CheckStrategy 4.11.173(1)	PASSED	$ 113615	$ 126505	$ 18795	$ 17465	6.04	7.24	1489	1489.0	31.54 %	29.95 %	1.23	1.26	50.91 %	51.44 %
CL Cross CheckStrategy 4.12.100	PASSED	$ 120035	$ 134615	$ 31665	$ 30115	3.79	4.47	1515	1515.0	36.86 %	34.4 %	1.24	1.27	52.34 %	52.74 %
CL Cross CheckStrategy 4.13.144	PASSED	$ 43610	$ 49170	$ 9130	$ 7880	4.78	6.24	558	558.0	28.76 %	26.97 %	1.35	1.41	47.67 %	49.1 %
CL Cross CheckStrategy 4.13.152	PASSED	$ 63650	$ 70740	$ 15415	$ 14130	4.13	5.01	714	714.0	27.16 %	25.1 %	1.28	1.31	52.52 %	52.66 %
CL Cross CheckStrategy 4.14.139(1)	PASSED	$ 83975	$ 93425	$ 19000	$ 18380	4.42	5.08	907	903.0	30 %	29.24 %	1.3	1.33	49.61 %	50.06 %
CL Cross CheckStrategy 4.14.181	PASSED	$ 54835	$ 60915	$ 16415	$ 15405	3.34	3.95	617	617.0	38.53 %	36.54 %	1.25	1.28	49.92 %	50.41 %
CL Cross CheckStrategy 4.14.196	PASSED	$ 54975	$ 65600	$ 11435	$ 10065	4.8	6.52	1115	1112.0	44.77 %	43.7 %	1.24	1.3	50.94 %	51.98 %
CL Cross CheckStrategy 4.16.108	PASSED	$ 54850	$ 63560	$ 13180	$ 12835	4.16	4.95	832	832.0	31.7 %	28.33 %	1.26	1.3	42.67 %	43.51 %
CL Cross CheckStrategy 4.19.168	PASSED	$ 52855	$ 59575	$ 15680	$ 14250	3.37	4.18	677	677.0	25.55 %	23.77 %	1.25	1.29	51.7 %	52.14 %
CL Cross CheckStrategy 4.22.152	PASSED	$ 55300	$ 62250	$ 18430	$ 16965	3	3.67	700	700.0	28.4 %	24.99 %	1.25	1.29	52.43 %	53 %
CL Cross CheckStrategy 4.7.152	PASSED	$ 81500	$ 93010	$ 17135	$ 16315	4.76	5.7	1172	1172.0	51.09 %	49.42 %	1.24	1.28	48.55 %	48.98 %
CL Cross CheckStrategy 4.8.130	PASSED	$ 66345	$ 73295	$ 13220	$ 12080	5.01	6.07	699	699.0	18.29 %	16.22 %	1.3	1.34	53.08 %	53.65 %
CL Cross CheckStrategy 4.9.111	PASSED	$ 67345	$ 74305	$ 11820	$ 10680	5.7	6.96	701	701.0	18.8 %	17.41 %	1.31	1.34	53.21 %	53.5 %
CL Cross CheckStrategy 4.9.141	PASSED	$ 62890	$ 69960	$ 13335	$ 11910	4.72	5.87	712	712.0	22.06 %	20.07 %	1.28	1.31	53.65 %	53.65 %

Cross Check original timeframe precision, Spread 3

Results

Load | Save | Delete | Clear all | Edit | Create Portfolio | Select

Records: 52

Strategy Name	Filters result	Net profit	Net profit (Higher preci...	Drawdown	Drawdown (Higher precis.)	Ret/DD Ratio	Ret/DD Ratio (Higher precis.)	# of trades	# of trades (Higher precis.)	Max DD %	Max DD % (Higher precis.)	Profit factor	Profit factor (Higher precis.)	Winning Pe...	Winning Percent (Higher precis.)
CL Cross CheckStrategy 1.16.113	PASSED	$ 78680	$ 59790	$ 20055	$ 24000	3.92	2.49	1000	1002.0	26.37 %	28.68 %	1.23	1.17	51.7 %	50.5 %
CL Cross CheckStrategy 1.33.171(1)	PASSED	$ 52610	$ 38655	$ 12695	$ 14015	4.13	2.76	740	741.0	36.09 %	41.03 %	1.32	1.23	53.65 %	52.63 %
CL Cross CheckStrategy 1.58.196	PASSED	$ 144570	$ 93130	$ 15115	$ 20575	9.56	4.53	2576	2576.0	23.32 %	34.92 %	1.24	1.14	52.56 %	50.82 %
CL Cross CheckStrategy 2.10.176	PASSED	$ 67355	$ 54695	$ 12640	$ 13090	5.33	4.18	573	577.0	43.15 %	48.62 %	1.42	1.33	54.28 %	52.34 %
CL Cross CheckStrategy 2.11.190	PASSED	$ 74865	$ 64180	$ 10795	$ 12675	6.94	5.05	523	524.0	34.11 %	40.4 %	1.52	1.43	57.55 %	55.73 %
CL Cross CheckStrategy 2.12.103	PASSED	$ 81240	$ 52865	$ 10745	$ 11925	7.56	4.43	1460	1467.0	22.22 %	32.47 %	1.26	1.15	51.85 %	50.92 %
CL Cross CheckStrategy 2.12.120	PASSED	$ 75685	$ 64730	$ 10695	$ 12575	7.08	5.15	527	528.0	28.03 %	32.64 %	1.52	1.43	57.31 %	55.49 %
CL Cross CheckStrategy 2.12.139	PASSED	$ 72195	$ 61455	$ 10950	$ 12705	6.59	4.84	519	521.0	36.76 %	43.74 %	1.5	1.41	57.23 %	55.09 %
CL Cross CheckStrategy 2.13.146(1)	PASSED	$ 58905	$ 50555	$ 10510	$ 11335	5.6	4.46	491	493.0	45.05 %	51.06 %	1.42	1.35	55.8 %	54.77 %
CL Cross CheckStrategy 2.23.109(1)	PASSED	$ 49690	$ 37365	$ 15400	$ 17465	3.23	2.14	664	669.0	28.75 %	33.78 %	1.22	1.15	50.15 %	49.48 %
CL Cross CheckStrategy 2.25.151	PASSED	$ 74805	$ 46870	$ 10810	$ 14625	6.92	3.2	1439	1446.0	21.18 %	30.85 %	1.24	1.13	51.7 %	50.83 %
CL Cross CheckStrategy 2.32.107	PASSED	$ 65235	$ 55325	$ 15300	$ 17715	4.26	3.12	505	507.0	29.06 %	35.49 %	1.41	1.34	50.1 %	49.11 %
CL Cross CheckStrategy 2.35.134	PASSED	$ 55460	$ 42240	$ 17275	$ 19490	3.21	2.17	676	676.0	27.44 %	34.03 %	1.25	1.18	51.33 %	50.89 %
CL Cross CheckStrategy 2.39.129	PASSED	$ 75155	$ 44290	$ 12895	$ 15080	5.83	2.94	1501	1512.0	22.16 %	28.82 %	1.23	1.12	51.43 %	50.26 %
CL Cross CheckStrategy 2.40.143	PASSED	$ 73570	$ 42765	$ 13525	$ 15815	5.44	2.7	1498	1509.0	20.18 %	28.08 %	1.23	1.12	51.47 %	50.36 %
CL Cross CheckStrategy 2.6.122	PASSED	$ 60885	$ 48075	$ 15555	$ 18365	3.91	2.62	611	611.0	33.54 %	37.88 %	1.29	1.22	53.36 %	52.54 %
CL Cross CheckStrategy 2.62.107	PASSED	$ 66280	$ 54035	$ 10615	$ 11390	6.24	4.74	582	583.0	53.52 %	60.1 %	1.38	1.3	50.69 %	49.57 %
CL Cross CheckStrategy 2.7.160	PASSED	$ 50980	$ 36455	$ 14955	$ 19470	3.41	1.87	668	671.0	27.67 %	35.78 %	1.24	1.17	52.4 %	50.67 %
CL Cross CheckStrategy 2.8.164	PASSED	$ 54995	$ 45335	$ 8400	$ 9140	6.55	4.96	485	485.0	35.43 %	40.15 %	1.43	1.34	53.4 %	52.78 %
CL Cross CheckStrategy 2.8.197	PASSED	$ 60775	$ 50745	$ 10560	$ 11400	5.76	4.45	483	485.0	24.58 %	28.6 %	1.5	1.4	53.83 %	52.37 %
CL Cross CheckStrategy 3.1.194	PASSED	$ 64690	$ 47870	$ 19155	$ 22125	3.38	2.16	850	850.0	34.39 %	45.86 %	1.25	1.18	51.18 %	50.24 %
CL Cross CheckStrategy 3.12.153	PASSED	$ 57125	$ 38705	$ 19060	$ 22595	3	1.71	953	953.0	49.05 %	61.96 %	1.22	1.13	51.21 %	49.53 %
CL Cross CheckStrategy 3.14.178	PASSED	$ 110605	$ 87525	$ 19475	$ 19795	5.68	4.42	1521	1531.0	73.91 %	60.24 %	1.23	1.18	51.48 %	50.42 %
CL Cross CheckStrategy 3.16.109	PASSED	$ 76525	$ 58615	$ 17160	$ 18340	4.46	3.2	1021	1025.0	36.96 %	42.14 %	1.22	1.15	47.5 %	46.93 %
CL Cross CheckStrategy 3.17.112	PASSED	$ 28840	$ 11235	$ 7765	$ 10830	3.71	1.04	898	899.0	26.94 %	42 %	1.23	1.08	46.99 %	44.72 %
CL Cross CheckStrategy 3.23.117(1)	PASSED	$ 69495	$ 51790	$ 17870	$ 21190	3.89	2.44	971	974.0	32.9 %	34.4 %	1.23	1.17	46.45 %	45.48 %
CL Cross CheckStrategy 3.29.197	PASSED	$ 44925	$ 37940	$ 8775	$ 11820	5.12	3.21	423	426.0	18.39 %	21.16 %	1.4	1.32	50.12 %	49.53 %
CL Cross CheckStrategy 3.30.114	PASSED	$ 76070	$ 61230	$ 15655	$ 15985	4.86	3.83	806	806.0	71.11 %	75.05 %	1.25	1.2	52.85 %	52.36 %
CL Cross CheckStrategy 3.31.105	PASSED	$ 36230	$ 27100	$ 6610	$ 7145	5.48	3.79	436	444.0	27.2 %	28.78 %	1.41	1.29	50.69 %	48.2 %
CL Cross CheckStrategy 3.36.189	PASSED	$ 188585	$ 125445	$ 20480	$ 21780	9.21	5.76	3079	3079.0	54.45 %	64.29 %	1.22	1.13	54.79 %	53.2 %
CL Cross CheckStrategy 3.44.165	PASSED	$ 109140	$ 80215	$ 20920	$ 23510	5.22	3.41	1368	1373.0	31.27 %	38.56 %	1.24	1.17	51.83 %	50.98 %
CL Cross CheckStrategy 3.62.130	PASSED	$ 66970	$ 49640	$ 13340	$ 15305	5.01	3.24	762	768.0	49.65 %	66.83 %	1.3	1.21	47.24 %	45.96 %
CL Cross CheckStrategy 3.68.185	PASSED	$ 55990	$ 40940	$ 11605	$ 16515	4.82	2.48	856	858.0	74.37 %	91.7 %	1.22	1.15	46.14 %	44.87 %
CL Cross CheckStrategy 3.7.164	PASSED	$ 67115	$ 56070	$ 17625	$ 20945	3.81	2.68	635	636.0	40.9 %	44.19 %	1.37	1.3	48.19 %	46.86 %
CL Cross CheckStrategy 3.7.186	PASSED	$ 45655	$ 34690	$ 9850	$ 11205	4.63	3.1	573	574.0	41.46 %	43.29 %	1.3	1.22	52.71 %	51.74 %
CL Cross CheckStrategy 3.8.120(1)	PASSED	$ 67705	$ 47295	$ 10390	$ 11275	6.52	4.19	1185	1215.0	40.88 %	54.74 %	1.22	1.14	48.61 %	47.9 %
CL Cross CheckStrategy 4.10.181	PASSED	$ 60445	$ 49665	$ 11485	$ 12425	5.26	4	541	541.0	22.96 %	26.71 %	1.51	1.4	49.91 %	47.69 %
CL Cross CheckStrategy 4.11.134	PASSED	$ 80620	$ 66375	$ 11785	$ 12645	6.84	5.25	730	731.0	38.54 %	47.3 %	1.45	1.35	51.23 %	49.66 %
CL Cross CheckStrategy 4.11.173(1)	PASSED	$ 113615	$ 83235	$ 18795	$ 21335	6.04	3.9	1489	1489.0	31.54 %	34.72 %	1.23	1.15	50.91 %	49.76 %
CL Cross CheckStrategy 4.12.100	PASSED	$ 120035	$ 91325	$ 31665	$ 34655	3.79	2.64	1515	1515.0	36.86 %	42.43 %	1.24	1.18	52.34 %	51.29 %
CL Cross CheckStrategy 4.13.144	PASSED	$ 43610	$ 32490	$ 9130	$ 11670	4.78	2.78	558	558.0	28.76 %	33.6 %	1.35	1.25	47.67 %	46.06 %
CL Cross CheckStrategy 4.13.152	PASSED	$ 63650	$ 49470	$ 15415	$ 18495	4.13	2.67	714	714.0	27.16 %	31.6 %	1.28	1.21	52.52 %	51.54 %
CL Cross CheckStrategy 4.14.139(1)	PASSED	$ 83975	$ 68750	$ 19000	$ 20240	4.42	3.4	907	910.0	30 %	31.56 %	1.3	1.23	49.61 %	48.68 %
CL Cross CheckStrategy 4.14.181	PASSED	$ 54835	$ 42675	$ 16415	$ 18435	3.34	2.31	617	617.0	38.53 %	42.79 %	1.25	1.19	49.92 %	49.27 %
CL Cross CheckStrategy 4.14.196	PASSED	$ 54975	$ 36220	$ 11435	$ 14225	4.8	2.54	1115	1122.0	44.77 %	48.33 %	1.24	1.14	50.94 %	49.2 %
CL Cross CheckStrategy 4.16.108	PASSED	$ 54850	$ 38270	$ 13180	$ 16325	4.16	2.34	832	832.0	31.7 %	44.63 %	1.26	1.17	42.67 %	41.35 %
CL Cross CheckStrategy 4.19.168	PASSED	$ 52855	$ 39415	$ 15680	$ 18600	3.37	2.12	677	677.0	25.55 %	31.38 %	1.25	1.18	51.7 %	50.96 %
CL Cross CheckStrategy 4.22.152	PASSED	$ 55300	$ 41400	$ 18430	$ 21430	3	1.93	700	700.0	28.4 %	36.36 %	1.25	1.18	52.43 %	51 %
CL Cross CheckStrategy 4.7.152	PASSED	$ 81500	$ 57300	$ 17135	$ 19435	4.76	2.95	1172	1172.0	51.09 %	54.56 %	1.24	1.15	48.55 %	47.35 %
CL Cross CheckStrategy 4.8.130	PASSED	$ 66345	$ 52445	$ 13220	$ 16080	5.01	3.26	699	699.0	18.29 %	24.25 %	1.3	1.23	53.08 %	51.93 %
CL Cross CheckStrategy 4.9.111	PASSED	$ 67345	$ 53425	$ 11820	$ 14650	5.7	3.65	701	701.0	18.8 %	21.81 %	1.31	1.24	53.21 %	51.93 %
CL Cross CheckStrategy 4.9.141	PASSED	$ 62890	$ 48750	$ 13335	$ 16415	4.72	2.97	712	712.0	22.06 %	26.34 %	1.28	1.21	53.65 %	52.11 %

Cross Check 1 minute precision, Spread 3

Results

Load | Save | Delete | Clear all | Edit | Create Portfolio | Select — Records: 52

Strategy Name	Filters result	Net profit	Net profit (Higher preci...	Drawdown	Drawdown (Higher precis.)	Ret/DD Ratio	Ret/DD Ratio (Higher precis.)	# of trades	# of trades (Higher precis.)	Max DD %	Max DD % (Higher precis.)	Profit factor	Profit factor (Higher precis.)	Winning Pe...	Winning Percent (Higher precis.)
CL Cross CheckStrategy 1.16.113	PASSED	$ 78680	$ -34255	$ 20055	$ 81145	3.92	-0.42	1000	1807.0	26.37 %	142.63 %	1.23	0.95	51.7 %	48.48 %
CL Cross CheckStrategy 1.33.171(1)	PASSED	$ 52610	$ -51730	$ 12695	$ 51730	4.13	-1	740	1184.0	36.09 %	517.29 %	1.32	0.5	53.65 %	33.28 %
CL Cross CheckStrategy 1.58.196	PASSED	$ 144570	$ -147855	$ 15115	$ 147855	9.56	-1	2576	3065.0	23.32 %	1478.55 %	1.24	0.41	52.56 %	29.4 %
CL Cross CheckStrategy 2.10.176	PASSED	$ 67355	$ -11225	$ 12640	$ 31010	5.33	-0.36	573	1145.0	43.15 %	168.08 %	1.42	0.94	54.28 %	46.29 %
CL Cross CheckStrategy 2.11.190	PASSED	$ 74865	$ 5120	$ 10795	$ 24005	6.94	0.21	523	650.0	34.11 %	143.44 %	1.52	1.03	57.55 %	59.54 %
CL Cross CheckStrategy 2.12.103	PASSED	$ 81240	$ -88850	$ 10745	$ 88885	7.56	-1	1460	2276.0	22.22 %	885.75 %	1.26	0.45	51.85 %	30.98 %
CL Cross CheckStrategy 2.12.120	PASSED	$ 75685	$ 3695	$ 10695	$ 22930	7.08	0.16	527	699.0	28.03 %	136.69 %	1.52	1.02	57.31 %	58.37 %
CL Cross CheckStrategy 2.12.139	PASSED	$ 72195	$ 3425	$ 10950	$ 24335	6.59	0.14	519	651.0	36.76 %	146.55 %	1.5	1.02	57.23 %	59.45 %
CL Cross CheckStrategy 2.13.146(1)	PASSED	$ 58905	$ 24675	$ 10510	$ 16945	5.6	1.46	491	725.0	45.05 %	51.47 %	1.42	1.15	55.8 %	56.14 %
CL Cross CheckStrategy 2.23.109(1)	PASSED	$ 49690	$ -10485	$ 15400	$ 38300	3.23	-0.27	664	1383.0	28.75 %	102.45 %	1.22	0.96	50.15 %	35.43 %
CL Cross CheckStrategy 2.25.151	PASSED	$ 74805	$ -87455	$ 10810	$ 87480	6.92	-1	1439	2249.0	21.18 %	872.62 %	1.24	0.46	51.7 %	30.95 %
CL Cross CheckStrategy 2.32.107	PASSED	$ 65235	$ -38215	$ 15300	$ 76095	4.26	-0.5	505	1085.0	29.06 %	158.93 %	1.41	0.88	50.1 %	39.08 %
CL Cross CheckStrategy 2.35.134	PASSED	$ 55460	$ -8205	$ 17275	$ 45815	3.21	-0.18	676	1385.0	27.44 %	96.82 %	1.25	0.97	51.33 %	34.65 %
CL Cross CheckStrategy 2.39.129	PASSED	$ 75155	$ -93635	$ 12895	$ 93660	5.83	-1	1501	2475.0	22.16 %	934.26 %	1.23	0.45	51.43 %	30.83 %
CL Cross CheckStrategy 2.40.143	PASSED	$ 73570	$ -93090	$ 13525	$ 93090	5.44	-1	1498	2472.0	20.18 %	930.9 %	1.23	0.45	51.47 %	30.3 %
CL Cross CheckStrategy 2.6.122	PASSED	$ 60885	$ -40115	$ 15555	$ 42900	3.91	-0.94	611	875.0	33.54 %	335.55 %	1.29	0.81	53.36 %	43.09 %
CL Cross CheckStrategy 2.62.107	PASSED	$ 66280	$ -57095	$ 10615	$ 100190	6.24	-0.56	582	2857.0	53.52 %	381.82 %	1.38	0.95	50.69 %	49 %
CL Cross CheckStrategy 2.7.160	PASSED	$ 50980	$ -7775	$ 14955	$ 31150	3.41	-0.25	668	877.0	27.67 %	107.38 %	1.24	0.96	52.4 %	55.87 %
CL Cross CheckStrategy 2.8.164	PASSED	$ 54995	$ -26455	$ 8400	$ 26520	6.55	-1	485	621.0	35.43 %	265.2 %	1.43	0.54	53.4 %	37.84 %
CL Cross CheckStrategy 2.8.197	PASSED	$ 60775	$ -23765	$ 10560	$ 23815	5.76	-1	483	625.0	24.58 %	238.15 %	1.5	0.6	53.83 %	38.08 %
CL Cross CheckStrategy 3.1.194	PASSED	$ 64690	$ -45085	$ 19155	$ 125730	3.38	-0.36	850	2847.0	34.39 %	181.45 %	1.25	0.95	51.18 %	45.7 %
CL Cross CheckStrategy 3.12.153	PASSED	$ 57125	$ -92615	$ 19060	$ 92815	3	-1	953	2227.0	49.05 %	909.95 %	1.22	0.56	51.21 %	34.53 %
CL Cross CheckStrategy 3.14.178	PASSED	$ 110605	$ -113425	$ 19475	$ 114635	5.68	-0.99	1521	3039.0	73.91 %	1022.61 %	1.23	0.64	51.48 %	42.09 %
CL Cross CheckStrategy 3.16.109	PASSED	$ 76525	$ -15955	$ 17160	$ 63790	4.46	-0.25	1021	1389.0	36.96 %	111.07 %	1.22	0.96	47.5 %	35.78 %
CL Cross CheckStrategy 3.17.112	PASSED	$ 28840	$ -60425	$ 7765	$ 60505	3.71	-1	898	1289.0	26.94 %	605.04 %	1.23	0.32	46.99 %	25.68 %
CL Cross CheckStrategy 3.23.117(1)	PASSED	$ 69495	$ -82405	$ 17870	$ 84020	3.89	-0.98	971	1405.0	32.9 %	723.37 %	1.23	0.76	46.45 %	26.19 %
CL Cross CheckStrategy 3.29.197	PASSED	$ 44925	$ -31900	$ 8775	$ 33460	5.12	-0.95	423	852.0	18.39 %	289.45 %	1.4	0.68	50.12 %	36.15 %
CL Cross CheckStrategy 3.30.114	PASSED	$ 76070	$ 38450	$ 15655	$ 21925	4.86	1.75	806	1002.0	71.11 %	53.24 %	1.25	1.1	52.85 %	51.2 %
CL Cross CheckStrategy 3.31.105	PASSED	$ 36230	$ -34515	$ 6610	$ 34745	5.48	-0.99	436	883.0	27.2 %	347.28 %	1.41	0.55	50.69 %	28.65 %
CL Cross CheckStrategy 3.36.189	PASSED	$ 188585	$ -142860	$ 20480	$ 144520	9.21	-0.99	3079	3084.0	54.45 %	1445.2 %	1.22	0.53	54.79 %	34.14 %
CL Cross CheckStrategy 3.44.165	PASSED	$ 109140	$ -54480	$ 20920	$ 54480	5.22	-1	1368	1356.0	31.27 %	544.79 %	1.24	0.62	51.83 %	37.54 %
CL Cross CheckStrategy 3.62.130	PASSED	$ 66970	$ -16160	$ 13340	$ 61465	5.01	-0.26	762	1340.0	49.65 %	111.14 %	1.3	0.96	47.24 %	36.72 %
CL Cross CheckStrategy 3.68.185	PASSED	$ 55990	$ -65515	$ 11605	$ 80870	4.82	-0.81	856	1705.0	74.37 %	420.43 %	1.22	0.88	46.14 %	43.05 %
CL Cross CheckStrategy 3.7.164	PASSED	$ 67115	$ -128865	$ 17625	$ 131945	3.81	-0.98	635	3081.0	40.9 %	1008.75 %	1.37	0.72	48.19 %	30.8 %
CL Cross CheckStrategy 3.7.186	PASSED	$ 45655	$ -58915	$ 9850	$ 62215	4.63	-0.95	573	1371.0	41.46 %	531.29 %	1.3	0.82	52.71 %	42.23 %
CL Cross CheckStrategy 3.8.120(1)	PASSED	$ 67705	$ -114105	$ 10390	$ 128000	6.52	-0.89	1185	3055.0	40.88 %	632.1 %	1.22	0.88	48.61 %	37.84 %
CL Cross CheckStrategy 4.10.181	PASSED	$ 60445	$ -28275	$ 11485	$ 28345	5.26	-1	541	635.0	22.96 %	283.45 %	1.51	0.53	49.91 %	34.49 %
CL Cross CheckStrategy 4.11.134	PASSED	$ 80620	$ -66520	$ 11785	$ 91855	6.84	-0.72	730	1774.0	38.54 %	303.14 %	1.45	0.87	51.23 %	44.53 %
CL Cross CheckStrategy 4.11.173(1)	PASSED	$ 113615	$ 4225	$ 18795	$ 49450	6.04	0.09	1489	3081.0	31.54 %	262.79 %	1.23	1	50.91 %	46.51 %
CL Cross CheckStrategy 4.12.100	PASSED	$ 120035	$ 18485	$ 31665	$ 58820	3.79	0.31	1515	3081.0	36.86 %	305.57 %	1.24	1.01	52.34 %	47.94 %
CL Cross CheckStrategy 4.13.144	PASSED	$ 43610	$ -26020	$ 9130	$ 26020	4.78	-1	558	636.0	28.76 %	260.2 %	1.35	0.52	47.67 %	33.02 %
CL Cross CheckStrategy 4.13.152	PASSED	$ 63650	$ -23780	$ 15415	$ 23945	4.13	-0.99	714	646.0	27.16 %	238.61 %	1.28	0.61	52.52 %	38.54 %
CL Cross CheckStrategy 4.14.139(1)	PASSED	$ 83975	$ -28065	$ 19000	$ 50390	4.42	-0.56	907	1631.0	30 %	155.88 %	1.3	0.92	49.61 %	40.04 %
CL Cross CheckStrategy 4.14.181	PASSED	$ 54835	$ -15440	$ 16415	$ 25110	3.34	-0.61	617	670.0	38.53 %	134.78 %	1.25	0.92	49.92 %	43.58 %
CL Cross CheckStrategy 4.14.196	PASSED	$ 54975	$ -109600	$ 11435	$ 109615	4.8	-1	1115	3010.0	44.77 %	1096.15 %	1.24	0.36	50.94 %	31.5 %
CL Cross CheckStrategy 4.16.108	PASSED	$ 54850	$ -41170	$ 13180	$ 43235	4.16	-0.95	832	1120.0	31.7 %	366.24 %	1.26	0.7	42.67 %	30.89 %
CL Cross CheckStrategy 4.19.168	PASSED	$ 52855	$ -23495	$ 15680	$ 23690	3.37	-0.99	677	635.0	25.55 %	236.55 %	1.25	0.6	51.7 %	37.01 %
CL Cross CheckStrategy 4.22.152	PASSED	$ 55300	$ -25505	$ 18430	$ 25760	3	-0.99	700	659.0	28.4 %	256.7 %	1.25	0.61	52.43 %	36.86 %
CL Cross CheckStrategy 4.7.152	PASSED	$ 81500	$ -46550	$ 17135	$ 102205	4.76	-0.46	1172	3084.0	51.09 %	206.12 %	1.24	0.97	48.55 %	47.73 %
CL Cross CheckStrategy 4.8.130	PASSED	$ 66345	$ -22330	$ 13220	$ 22555	5.01	-0.99	699	650.0	18.29 %	224.76 %	1.3	0.64	53.08 %	38.15 %
CL Cross CheckStrategy 4.9.111	PASSED	$ 67345	$ -20820	$ 11820	$ 21130	5.7	-0.99	701	658.0	18.8 %	208.79 %	1.31	0.66	53.21 %	37.84 %
CL Cross CheckStrategy 4.9.141	PASSED	$ 62890	$ -21200	$ 13335	$ 21365	4.72	-0.99	712	648.0	22.06 %	212.9 %	1.28	0.65	53.65 %	39.65 %

Cross Check 1 minute precision, Spread 0

Results

Load | Save | Delete | Clear all | Edit | Create Portfolio | Select

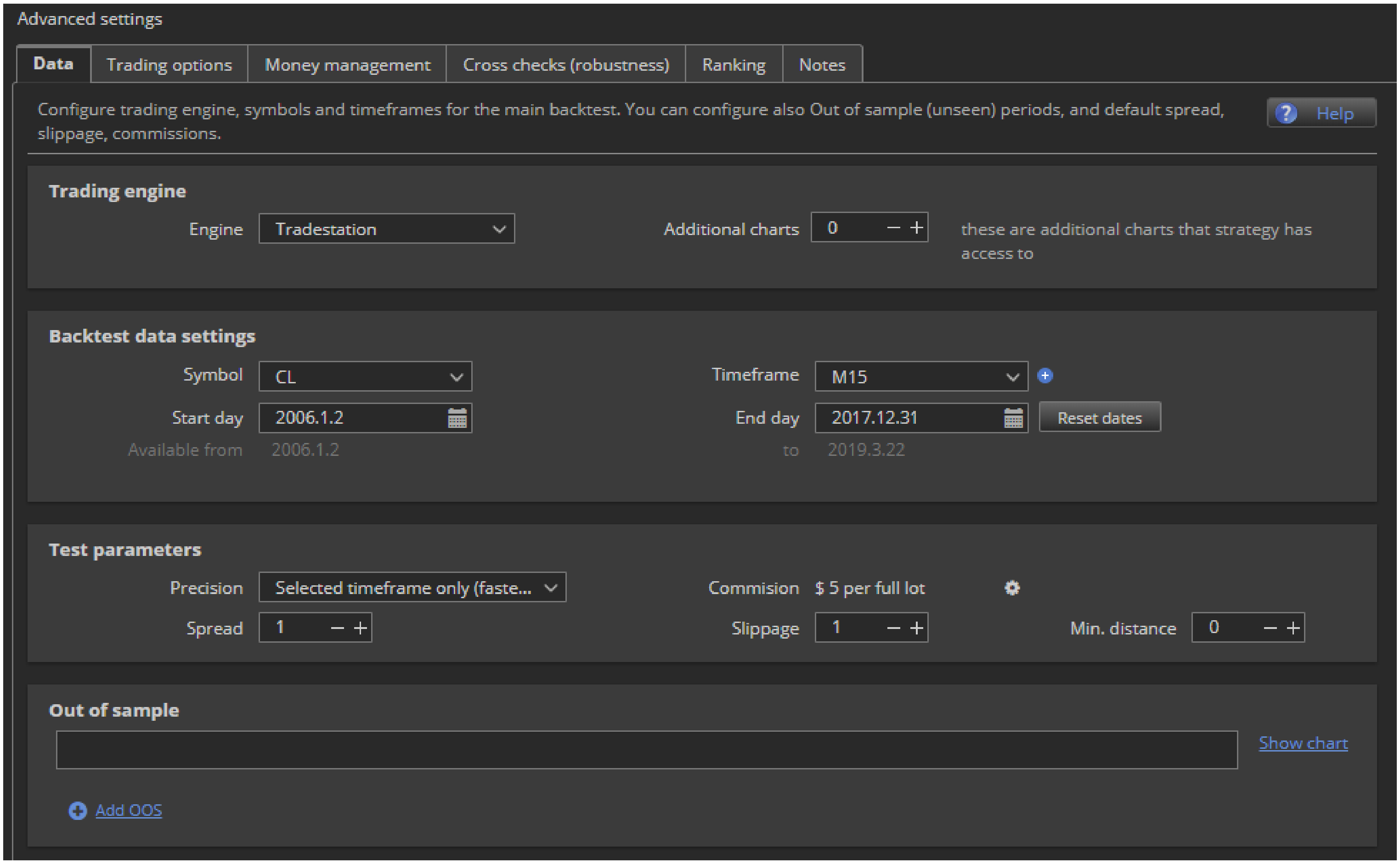
Records: 52

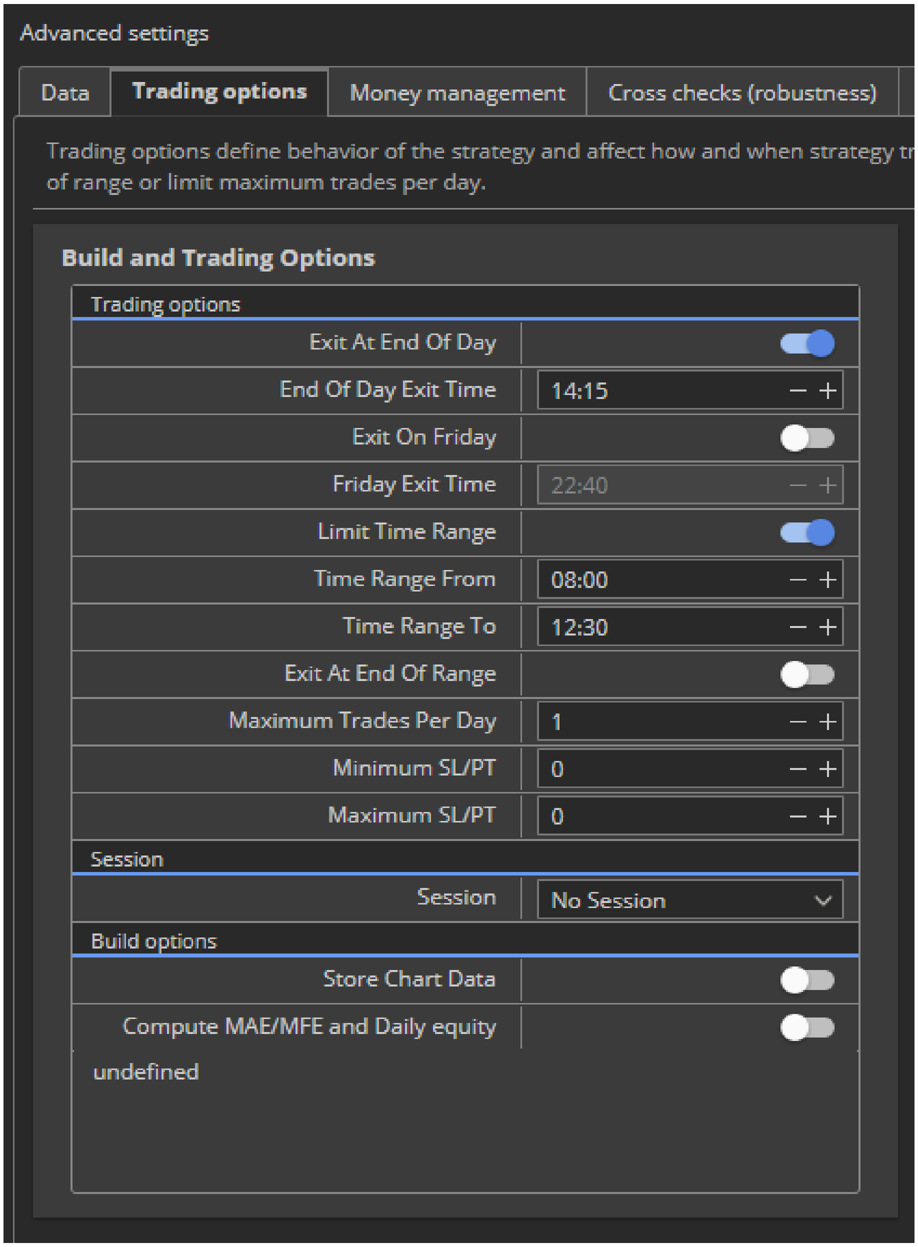
Strategy Name	Filters result	Net profit	Net profit (Higher preci...	Drawdown	Drawdown (Higher precis.)	Ret/DD Ratio	Ret/DD Ratio (Higher precis.)	# of trades	# of trades (Higher precis.)	Max DD %	Max DD % (Higher precis.)	Profit factor	Profit factor (Higher precis.)	Winning Pe...	Winning Percent (Higher precis.)
CL Cross CheckStrategy 1.16.113	PASSED	$ 78680	$ 14605	$ 20055	$ 69015	3.92	0.21	1000	1787.0	26.37 %	108.67 %	1.23	1.02	51.7 %	50.31 %
CL Cross CheckStrategy 1.33.171(1)	PASSED	$ 52610	$ -15650	$ 12695	$ 16420	4.13	-0.95	740	1144.0	36.09 %	152.46 %	1.32	0.8	53.65 %	43.01 %
CL Cross CheckStrategy 1.58.196	PASSED	$ 144570	$ -56415	$ 15115	$ 56470	9.56	-1	2576	3065.0	23.32 %	564.7 %	1.24	0.71	52.56 %	41.4 %
CL Cross CheckStrategy 2.10.176	PASSED	$ 67355	$ 19015	$ 12640	$ 20955	5.33	0.91	573	979.0	43.15 %	99.32 %	1.42	1.11	54.28 %	52.2 %
CL Cross CheckStrategy 2.11.190	PASSED	$ 74865	$ 23935	$ 10795	$ 19325	6.94	1.24	523	641.0	34.11 %	93.97 %	1.52	1.14	57.55 %	61.31 %
CL Cross CheckStrategy 2.12.103	PASSED	$ 81240	$ -24645	$ 10745	$ 25010	7.56	-0.99	1460	2101.0	22.22 %	247.75 %	1.26	0.79	51.85 %	42.46 %
CL Cross CheckStrategy 2.12.120	PASSED	$ 75685	$ 26575	$ 10695	$ 17875	7.08	1.49	527	667.0	28.03 %	83.4 %	1.52	1.17	57.31 %	61.62 %
CL Cross CheckStrategy 2.12.139	PASSED	$ 72195	$ 22205	$ 10950	$ 19655	6.59	1.12	519	643.0	36.76 %	96.61 %	1.5	1.13	57.23 %	61.28 %
CL Cross CheckStrategy 2.13.146(1)	PASSED	$ 58905	$ 44980	$ 10510	$ 12310	5.6	3.65	491	688.0	45.05 %	37.51 %	1.42	1.31	55.8 %	59.45 %
CL Cross CheckStrategy 2.23.109(1)	PASSED	$ 49690	$ 27330	$ 15400	$ 20800	3.23	1.31	664	1240.0	28.75 %	60.95 %	1.22	1.1	50.15 %	43.23 %
CL Cross CheckStrategy 2.25.151	PASSED	$ 74805	$ -24260	$ 10810	$ 24670	6.92	-0.98	1439	2078.0	21.18 %	244.62 %	1.24	0.79	51.7 %	41.72 %
CL Cross CheckStrategy 2.32.107	PASSED	$ 65235	$ -7705	$ 15300	$ 57570	4.26	-0.13	505	1061.0	29.06 %	106.02 %	1.41	0.98	50.1 %	41.28 %
CL Cross CheckStrategy 2.35.134	PASSED	$ 55460	$ 25465	$ 17275	$ 28310	3.21	0.9	676	1385.0	27.44 %	51.76 %	1.25	1.09	51.33 %	41.88 %
CL Cross CheckStrategy 2.39.129	PASSED	$ 75155	$ -28165	$ 12895	$ 28500	5.83	-0.99	1501	2271.0	22.16 %	282.6 %	1.23	0.77	51.43 %	41.61 %
CL Cross CheckStrategy 2.40.143	PASSED	$ 73570	$ -26750	$ 13525	$ 26990	5.44	-0.99	1498	2266.0	20.18 %	269.89 %	1.23	0.79	51.47 %	41.48 %
CL Cross CheckStrategy 2.6.122	PASSED	$ 60885	$ -19255	$ 15555	$ 27735	3.91	-0.69	611	875.0	33.54 %	170.99 %	1.29	0.9	53.36 %	47.31 %
CL Cross CheckStrategy 2.62.107	PASSED	$ 66280	$ 28235	$ 10615	$ 64750	6.24	0.44	582	2843.0	53.52 %	254.17 %	1.38	1.03	50.69 %	50.23 %
CL Cross CheckStrategy 2.7.160	PASSED	$ 50980	$ 17425	$ 14955	$ 23415	3.41	0.74	668	845.0	27.67 %	70.4 %	1.24	1.09	52.4 %	59.41 %
CL Cross CheckStrategy 2.8.164	PASSED	$ 54995	$ -7915	$ 8400	$ 8570	6.55	-0.92	485	621.0	35.43 %	83.53 %	1.43	0.83	53.4 %	46.7 %
CL Cross CheckStrategy 2.8.197	PASSED	$ 60775	$ -4280	$ 10560	$ 8670	5.76	-0.49	483	624.0	24.58 %	73.69 %	1.5	0.91	53.83 %	46.63 %
CL Cross CheckStrategy 3.1.194	PASSED	$ 64690	$ 35065	$ 19155	$ 90035	3.38	0.39	850	2847.0	34.39 %	102.53 %	1.25	1.04	51.18 %	48.61 %
CL Cross CheckStrategy 3.12.153	PASSED	$ 57125	$ -26675	$ 19060	$ 27265	3	-0.98	953	2227.0	49.05 %	262.42 %	1.22	0.84	51.21 %	43.33 %
CL Cross CheckStrategy 3.14.178	PASSED	$ 110605	$ -38145	$ 19475	$ 41895	5.68	-0.91	1521	3039.0	73.91 %	304.69 %	1.23	0.86	51.48 %	47.68 %
CL Cross CheckStrategy 3.16.109	PASSED	$ 76525	$ 16670	$ 17160	$ 37960	4.46	0.44	1021	1384.0	36.96 %	59.3 %	1.22	1.05	47.5 %	37.86 %
CL Cross CheckStrategy 3.17.112	PASSED	$ 28840	$ -25815	$ 7765	$ 26165	3.71	-0.99	898	1289.0	26.94 %	261.64 %	1.23	0.61	46.99 %	37.01 %
CL Cross CheckStrategy 3.23.117(1)	PASSED	$ 69495	$ -46635	$ 17870	$ 48610	3.89	-0.96	971	1403.0	32.9 %	405.93 %	1.23	0.85	46.45 %	28.01 %
CL Cross CheckStrategy 3.29.197	PASSED	$ 44925	$ -11550	$ 8775	$ 15020	5.12	-0.77	423	840.0	18.39 %	121.52 %	1.4	0.87	50.12 %	44.76 %
CL Cross CheckStrategy 3.30.114	PASSED	$ 76070	$ 62090	$ 15655	$ 18115	4.86	3.43	806	1002.0	71.11 %	47.82 %	1.25	1.15	52.85 %	51.7 %
CL Cross CheckStrategy 3.31.105	PASSED	$ 36230	$ -13130	$ 6610	$ 14550	5.48	-0.9	436	862.0	27.2 %	130.03 %	1.41	0.79	50.69 %	37.94 %
CL Cross CheckStrategy 3.36.189	PASSED	$ 188585	$ -47130	$ 20480	$ 49045	9.21	-0.96	3079	3084.0	54.45 %	484.4 %	1.22	0.8	54.79 %	45.01 %
CL Cross CheckStrategy 3.44.165	PASSED	$ 109140	$ -18415	$ 20920	$ 24070	5.22	-0.77	1368	1349.0	31.27 %	166 %	1.24	0.85	51.83 %	43.14 %
CL Cross CheckStrategy 3.62.130	PASSED	$ 66970	$ 25920	$ 13340	$ 41855	5.01	0.62	762	1330.0	49.65 %	63.13 %	1.3	1.06	47.24 %	39.25 %
CL Cross CheckStrategy 3.68.185	PASSED	$ 55990	$ -35850	$ 11605	$ 64915	4.82	-0.55	856	1688.0	74.37 %	240.03 %	1.22	0.93	46.14 %	46.5 %
CL Cross CheckStrategy 3.7.164	PASSED	$ 67115	$ -36395	$ 17625	$ 54510	3.81	-0.67	635	3081.0	40.9 %	193.88 %	1.37	0.91	48.19 %	35.9 %
CL Cross CheckStrategy 3.7.186	PASSED	$ 45655	$ -20685	$ 9850	$ 33620	4.63	-0.62	573	1347.0	41.46 %	193.61 %	1.3	0.93	52.71 %	47.14 %
CL Cross CheckStrategy 3.8.120(1)	PASSED	$ 67705	$ -36925	$ 10390	$ 61990	6.52	-0.6	1185	2983.0	40.88 %	197.39 %	1.22	0.96	48.61 %	40.53 %
CL Cross CheckStrategy 4.10.181	PASSED	$ 60445	$ -9255	$ 11485	$ 12080	5.26	-0.77	541	635.0	22.96 %	97.46 %	1.51	0.81	49.91 %	42.05 %
CL Cross CheckStrategy 4.11.134	PASSED	$ 80620	$ -25170	$ 11785	$ 58045	6.84	-0.43	730	1768.0	38.54 %	158.12 %	1.45	0.95	51.23 %	48.36 %
CL Cross CheckStrategy 4.11.173(1)	PASSED	$ 113615	$ 80795	$ 18795	$ 42600	6.04	1.9	1489	3081.0	31.54 %	184.81 %	1.23	1.07	50.91 %	47.94 %
CL Cross CheckStrategy 4.12.100	PASSED	$ 120035	$ 100885	$ 31665	$ 47030	3.79	2.15	1515	3081.0	36.86 %	183.97 %	1.24	1.08	52.34 %	49.3 %
CL Cross CheckStrategy 4.13.144	PASSED	$ 43610	$ -6970	$ 9130	$ 8520	4.78	-0.82	558	636.0	28.76 %	75.4 %	1.35	0.84	47.67 %	43.24 %
CL Cross CheckStrategy 4.13.152	PASSED	$ 63650	$ -4430	$ 15415	$ 5810	4.13	-0.76	714	646.0	27.16 %	52.48 %	1.28	0.91	52.52 %	49.38 %
CL Cross CheckStrategy 4.14.139(1)	PASSED	$ 83975	$ 13525	$ 19000	$ 35010	4.42	0.39	907	1573.0	30 %	80.8 %	1.3	1.04	49.61 %	42.47 %
CL Cross CheckStrategy 4.14.181	PASSED	$ 54835	$ 4630	$ 16415	$ 15160	3.34	0.31	617	670.0	38.53 %	53.06 %	1.25	1.03	49.92 %	47.91 %
CL Cross CheckStrategy 4.14.196	PASSED	$ 54975	$ -49255	$ 11435	$ 49290	4.8	-1	1115	2993.0	44.77 %	492.9 %	1.24	0.64	50.94 %	43.17 %
CL Cross CheckStrategy 4.16.108	PASSED	$ 54850	$ -7690	$ 13180	$ 15810	4.16	-0.49	832	1120.0	31.7 %	101.9 %	1.26	0.93	42.67 %	37.86 %
CL Cross CheckStrategy 4.19.168	PASSED	$ 52855	$ -4445	$ 15680	$ 7165	3.37	-0.62	677	635.0	25.55 %	57.53 %	1.25	0.91	51.7 %	48.35 %
CL Cross CheckStrategy 4.22.152	PASSED	$ 55300	$ -3795	$ 18430	$ 5255	3	-0.72	700	655.0	28.4 %	52.21 %	1.25	0.93	52.43 %	47.79 %
CL Cross CheckStrategy 4.7.152	PASSED	$ 81500	$ 45030	$ 17135	$ 63145	4.76	0.71	1172	3084.0	51.09 %	125.55 %	1.24	1.03	48.55 %	49.51 %
CL Cross CheckStrategy 4.8.130	PASSED	$ 66345	$ -710	$ 13220	$ 5080	5.01	-0.14	699	648.0	18.29 %	46.44 %	1.3	0.99	53.08 %	49.07 %
CL Cross CheckStrategy 4.9.111	PASSED	$ 67345	$ -1990	$ 11820	$ 4910	5.7	-0.41	701	654.0	18.8 %	42.33 %	1.31	0.96	53.21 %	48.47 %
CL Cross CheckStrategy 4.9.141	PASSED	$ 62890	$ -2040	$ 13335	$ 5120	4.72	-0.4	712	648.0	22.06 %	43.5 %	1.28	0.96	53.65 %	49.38 %

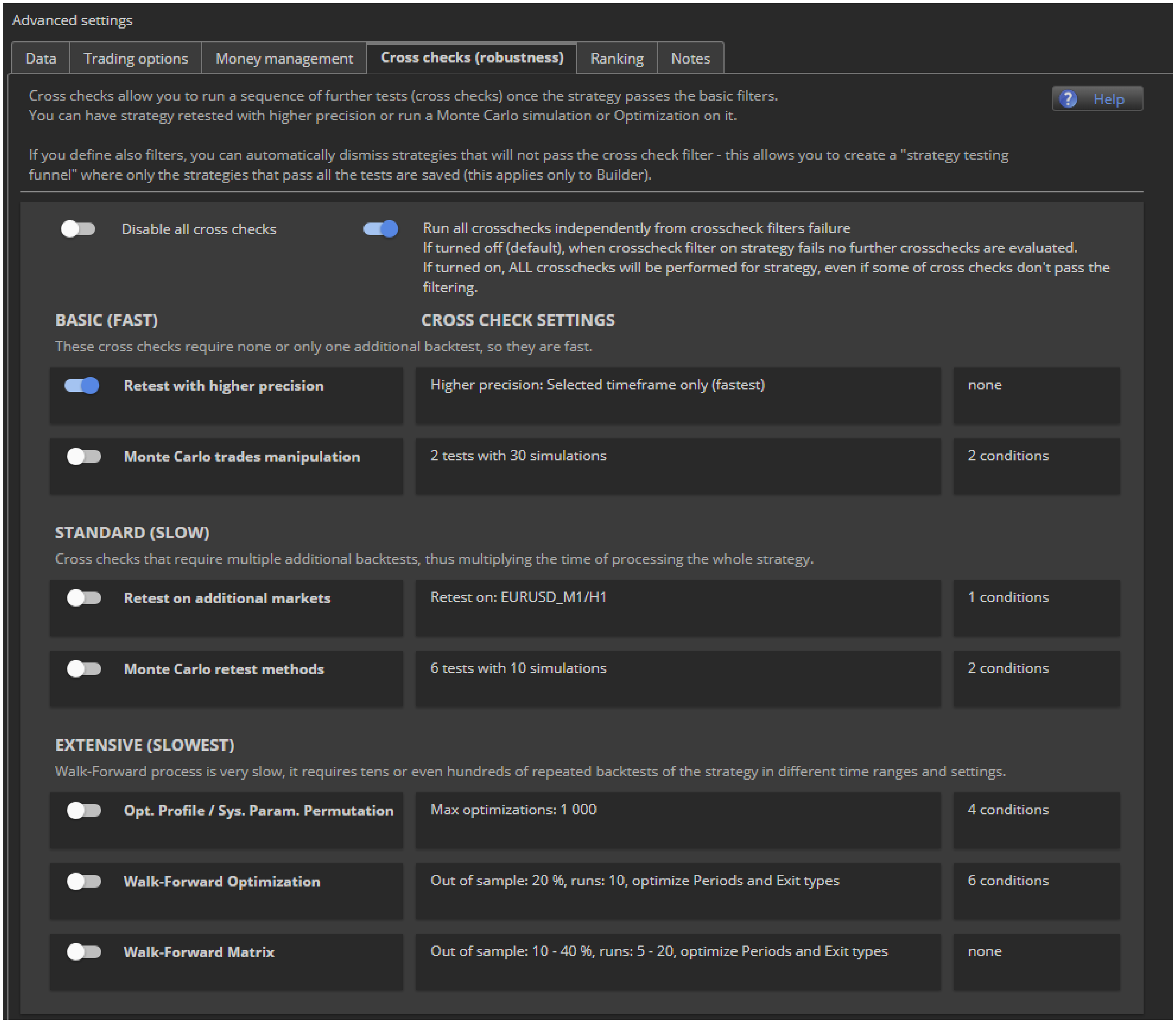
Performance summary

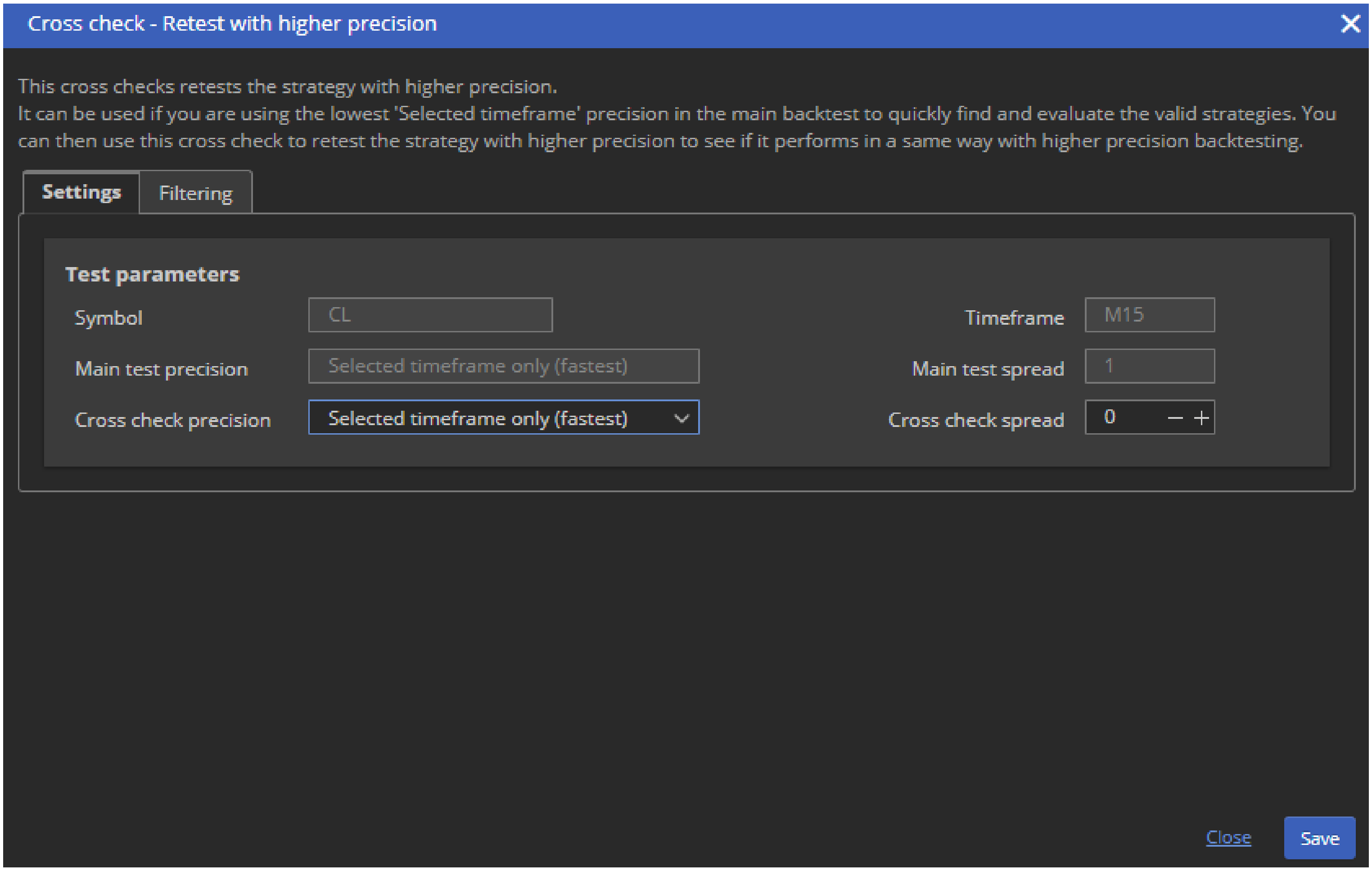
	All trades	Long trades	Short trades
Total Net Profit	57125 $	-4455 $	61580 $
Gross Profit	321430 $	2525 $	318905 $
Gross Loss	264305 $	6980 $	257325 $
Profit Factor	1.22	0 36	1.24
Total Number of trades	953	21	932
Percent Profitable	51 21 %	33 33 %	51 61 %
Winning Trades	488	7	481
Losing Trades	465	14	451
Avg Trade Net Profit	337 28 $	120 24 $	342 17 $
Avg Winning Trade	658 67 $	360 71 $	663 $
Payout Ratio (Avg Win/Loss)	1 16	0 72	1 16
Avg Losing Trade	568 4 $	498 57 $	570 57 $
Avg Profit by Day	42 47 $	-165 $	46 65 $
Avg Profit by Month	396 7 $	-234 47 $	427 64 $
Avg Profit by Year	4760 42 $	-556 87 $	5131 67 $
Largest Winning Trade	3395 $	815 $	3395 $
Largest Losing Trade	-1995 $	-1125 $	-1995 $
Avg Consecutive Winning Trades	1 99	1. 17	1 98
Avg Consecutive Losing Trades	1 89	2	1.85
Max Consecutive Winning Trades	10	2	10
Max Consecutive Losing Trades	7	3	7
Avg Bars in Total Trades	10 75	7 48	10.83
Avg Bars in Winning Trades	11 18	7 14	11.24
Avg Bars in Losing Trades	10 31	7 64	10.39
Drawdown	19060 $	4455 $	19875 $
% Drawdown	49 05 %	44 55 %	42 95 %

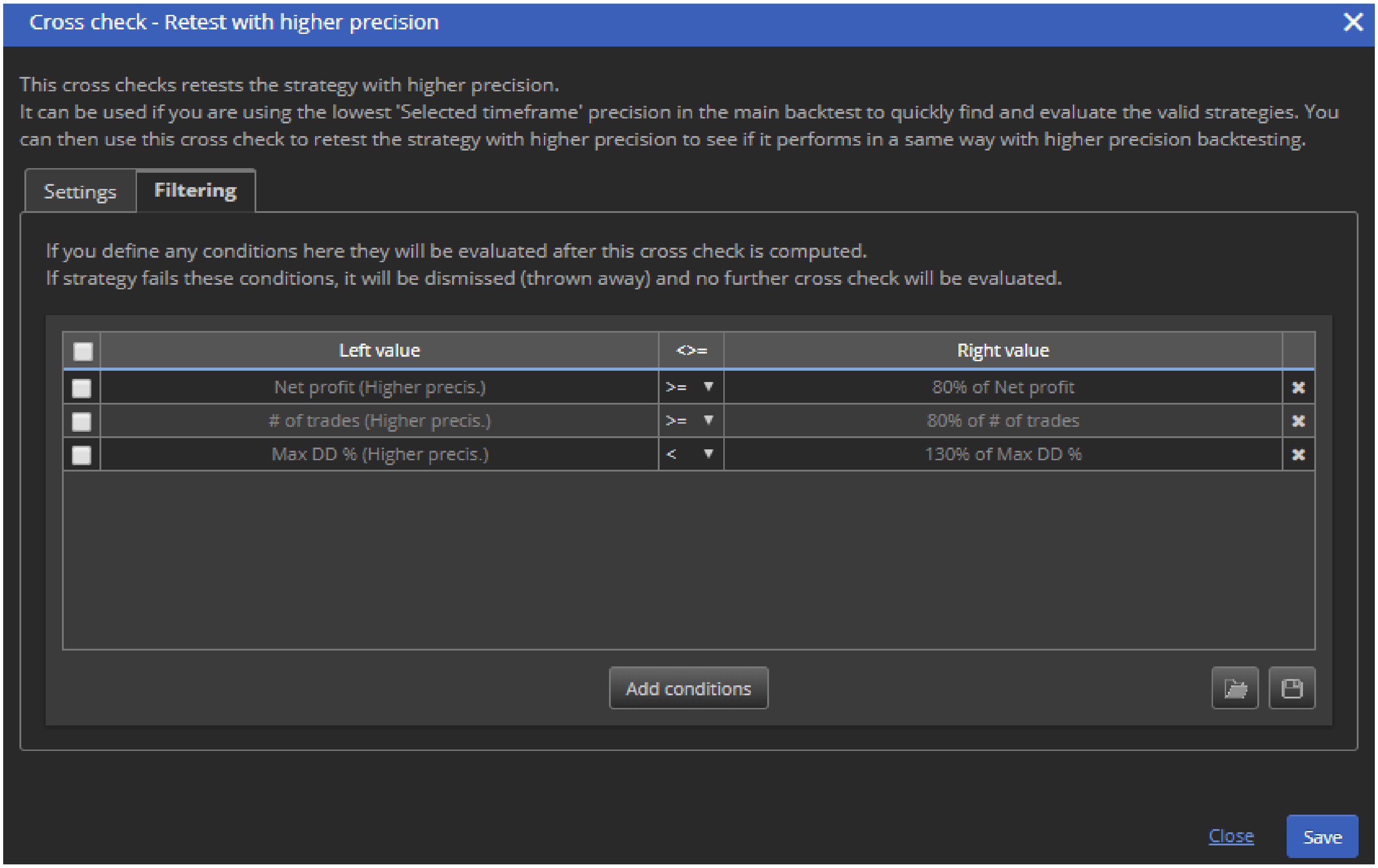
SQN CL 3.12.153 performance results using 15 min testing

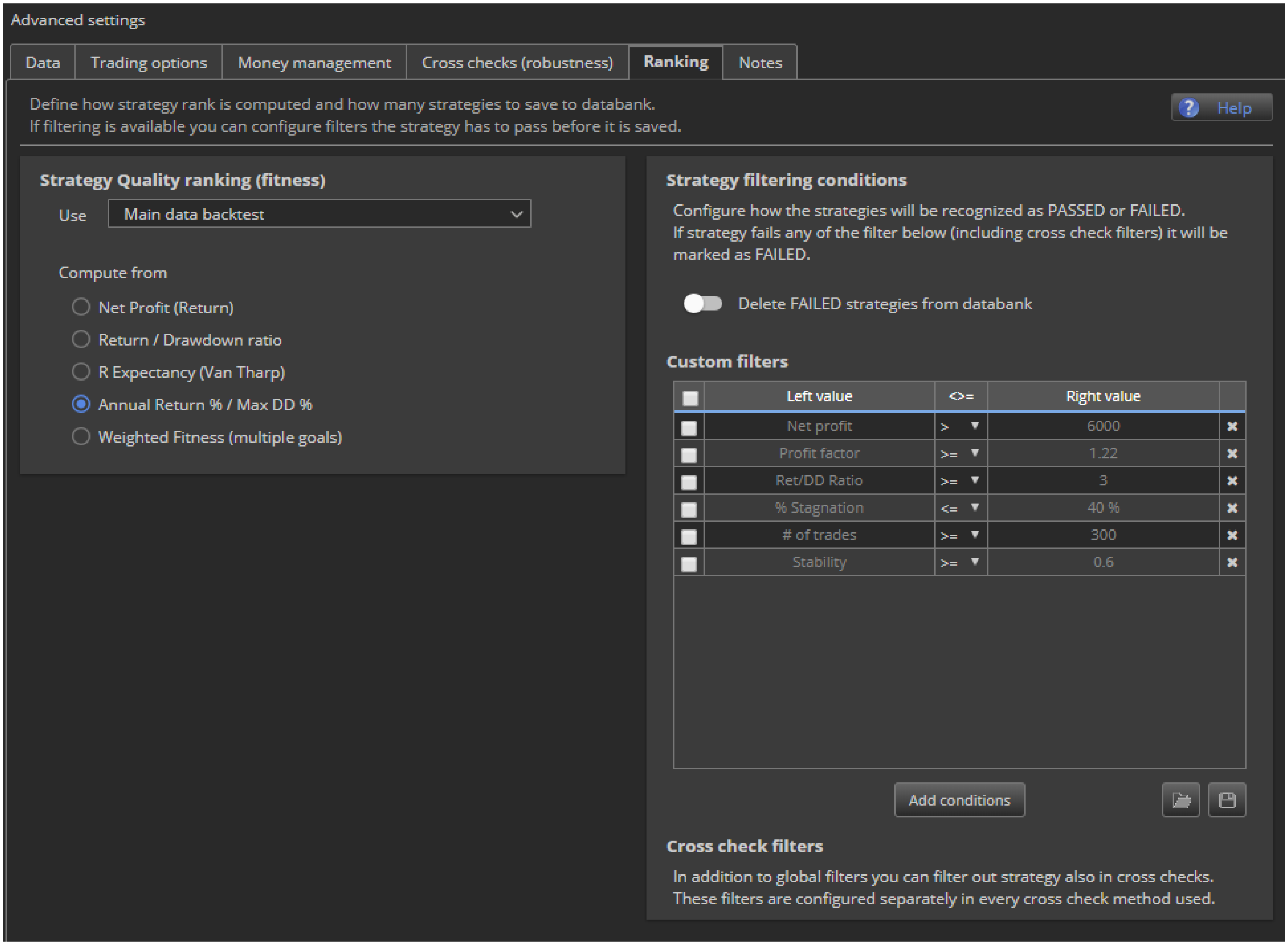

Advanced settings
Data
Trading options
Money management
Cross checks (robustness)
Ranking
Notes
Configure trading engine, symbols and timeframes for the main backtest. You can configure also Out of sample (unseen) periods, and default spread, slippage, commissions.
Help
Trading engine
Engine
Tradestation
Additional charts
0
these are additional charts that strategy has access to
Backtest data settings
Symbol
CL
Timeframe
M15
Start day
2006.1.2
End day
2017.12.31
Reset dates
Available from
2006.1.2
to
2019.3.22
Test parameters
Precision
Selected timeframe only (faste...
Commision
$ 5 per full lot
Spread
1
Slippage
1
Min. distance
0
Out of sample
Show chart
Add OOS


Advanced settings
Data
Trading options
Money management
Cross checks (robustness)
Trading options define behavior of the strategy and affect how and when strategy tr
of range or limit maximum trades per day.
Build and Trading Options
Trading options
Exit At End Of Day
End Of Day Exit Time
14:15
Exit On Friday
Friday Exit Time
22:40
Limit Time Range
Time Range From
08:00
Time Range To
12:30
Exit At End Of Range
Maximum Trades Per Day
1
Minimum SL/PT
0
Maximum SL/PT
0
Session
Session
No Session
Build options
Store Chart Data
Compute MAE/MFE and Daily equity
undefined


Advanced settings
Data
Trading options
Money management
Cross checks (robustness)
Ranking
Notes
Help
Cross checks allow you to run a sequence of further tests (cross checks) once the strategy passes the basic filters.
You can have strategy retested with higher precision or run a Monte Carlo simulation or Optimization on it.
If you define also filters, you can automatically dismiss strategies that will not pass the cross check filter - this allows you to create a "strategy testing funnel" where only the strategies that pass all the tests are saved (this applies only to Builder).
Disable all cross checks
Run all crosschecks independently from crosscheck filters failure
If turned off (default), when crosscheck filter on strategy fails no further crosschecks are evaluated.
If turned on, ALL crosschecks will be performed for strategy, even if some of cross checks don't pass the filtering.
BASIC (FAST)
CROSS CHECK SETTINGS
These cross checks require none or only one additional backtest, so they are fast.
Retest with higher precision
Higher precision: Selected timeframe only (fastest)
none
Monte Carlo trades manipulation
2 tests with 30 simulations
2 conditions
STANDARD (SLOW)
Cross checks that require multiple additional backtests, thus multiplying the time of processing the whole strategy.
Retest on additional markets
Retest on: EURUSD_M1/H1
1 conditions
Monte Carlo retest methods
6 tests with 10 simulations
2 conditions
EXTENSIVE (SLOWEST)
Walk-Forward process is very slow, it requires tens or even hundreds of repeated backtests of the strategy in different time ranges and settings.
Opt. Profile / Sys. Param. Permutation
Max optimizations: 1 000
4 conditions
Walk-Forward Optimization
Out of sample: 20 %, runs: 10, optimize Periods and Exit types
6 conditions
Walk-Forward Matrix
Out of sample: 10 - 40 %, runs: 5 - 20, optimize Periods and Exit types
none


Cross check - Retest with higher precision
This cross checks retests the strategy with higher precision.
It can be used if you are using the lowest 'Selected timeframe' precision in the main backtest to quickly find and evaluate the valid strategies. You can then use this cross check to retest the strategy with higher precision to see if it performs in a same way with higher precision backtesting.
Settings
Filtering
Test parameters
Symbol
CL
Timeframe
M15
Main test precision
Selected timeframe only (fastest)
Main test spread
1
Cross check precision
Selected timeframe only (fastest)
Cross check spread
0
Close
Save


Cross check - Retest with higher precision
This cross checks retests the strategy with higher precision.
It can be used if you are using the lowest 'Selected timeframe' precision in the main backtest to quickly find and evaluate the valid strategies. You can then use this cross check to retest the strategy with higher precision to see if it performs in a same way with higher precision backtesting.
Settings
Filtering
If you define any conditions here they will be evaluated after this cross check is computed.
If strategy fails these conditions, it will be dismissed (thrown away) and no further cross check will be evaluated.
Left value
<>=
Right value
Net profit (Higher precis.)
>=
80% of Net profit
# of trades (Higher precis.)
>=
80% of # of trades
Max DD % (Higher precis.)
<
130% of Max DD %
Add conditions
Close
Save


Advanced settings
Data
Trading options
Money management
Cross checks (robustness)
Ranking
Notes
Define how strategy rank is computed and how many strategies to save to databank.
If filtering is available you can configure filters the strategy has to pass before it is saved.
Help
Strategy Quality ranking (fitness)
Use
Main data backtest
Compute from
Net Profit (Return)
Return / Drawdown ratio
R Expectancy (Van Tharp)
Annual Return % / Max DD %
Weighted Fitness (multiple goals)
Strategy filtering conditions
Configure how the strategies will be recognized as PASSED or FAILED.
If strategy fails any of the filter below (including cross check filters) it will be marked as FAILED.
Delete FAILED strategies from databank
Custom filters
Left value
<>=
Right value
Net profit
>
6000
Profit factor
>=
1.22
Ret/DD Ratio
>=
3
% Stagnation
<=
40 %
# of trades
>=
300
Stability
>=
0.6
Add conditions
Cross check filters
In addition to global filters you can filter out strategy also in cross checks.
These filters are configured separately in every cross check method used.

CL Cross CheckStrategy 3.12.153 - CL, M15, 02.01.2006 - 31.12.2017

Overview | List of trades | Equity chart | Trade analysis | **Strategy config** | Source Code

Apply strategy config to Retester

	Strategy last test	Project config
Data		
Engine	Tradestation	Tradestation
Symbol	CL	CL
Timeframe	M15	M15
Start date	2006.1.2	2006.1.2
End date	2017.12.31	2017.12.31
Test precision	Selected timeframe only (fastest)	Selected timeframe only (fastest)
Spread	1	1
Slippage	1	1
Commission	$ 5.00 per full lot	$ 5.00 per full lot
Trading options		
Exit At End Of Day	yes	yes
End Of Day Exit Time	14:15	14:15
Exit On Friday	no	no
Friday Exit Time	22:40	22:40
Limit Time Range	yes	yes
Time Range From	08:00	08:00
Time Range To	12:30	12:30
Exit At End Of Range	no	no
Maximum Trades Per Day	1	1
Minimum SL/PT	0	0
Maximum SL/PT	0	0
Session	No Session	No Session
Store Chart Data	no	no
Compute MAE/MFE and Daily equity	no	no
Money management		
Initial capital	10000.0	10000.0
Money Management method	Fixed size - Order size 1.00,	Fixed size - Order size 1.00,
Risk Management method	Allow all trades	Allow all trades
Cross checks		
RetestWithHigherPrecision	no	no
RetestOnAdditionalMarkets	no	no
OptProfileSysParamPermutation	no	no
MonteCarloManipulation	no	no
MonteCarloRetest	no	no
WalkForwardOptimization	no	no
WalkForwardMatrix	no	no
Rankings		
Maximum top strategies to store	3500	3500

Fitness computation	Main data backtest	Main data backtest

SQN CL 3.12.153 tradestation code
15 minute timeframe with 1 minute precision
(look inside bar)

TradeStation TradeManager Performance Report

CL 4.22.152, @CL, 15 min., 1/1/2015 6:15:00 PM - 12/29/2017 5:00:00 PM

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	$10,345.00	($535.00)	$10,880.00
Gross Profit	$58,770.00	$480.00	$58,290.00
Gross Loss	($48,425.00)	($1,015.00)	($47,410.00)
Profit Factor	1.21	0.47	1.23
Roll Over Credit	$0.00	$0.00	$0.00
Open Position P/L	$0.00	$0.00	$0.00
Select Total Net Profit	$7,085.00	($535.00)	$7,620.00
Select Gross Profit	$55,510.00	$480.00	$55,030.00
Select Gross Loss	($48,425.00)	($1,015.00)	($47,410.00)
Select Profit Factor	1.15	0.47	1.16
Adjusted Total Net Profit	$789.86	($1,460.42)	$1,364.69
Adjusted Gross Profit	$53,730.51	$140.59	$53,254.51
Adjusted Gross Loss	($52,940.65)	($1,601.01)	($51,889.82)
Adjusted Profit Factor	1.01	0.09	1.03
Total Number of Trades	251	5	246
Percent Profitable	54.18%	40.00%	54.47%
Winning Trades	136	2	134
Losing Trades	115	3	112
Even Trades	0	0	0
Avg. Trade Net Profit	$41.22	($107.00)	$44.23
Avg. Winning Trade	$432.13	$240.00	$435.00
Avg. Losing Trade	($421.09)	($338.33)	($423.30)
Ratio Avg. Win:Avg. Loss	1.03	0.71	1.03
Largest Winning Trade	$1,665.00	$335.00	$1,665.00
Largest Losing Trade	($1,475.00)	($495.00)	($1,475.00)
Largest Winner as % of Gross Profit	2.83%	69.79%	2.86%
Largest Loser as % of Gross Loss	3.05%	48.77%	3.11%
Net Profit as % of Largest Loss	701.36%	-108.08%	737.63%
Select Net Profit as % of Largest Loss	480.34%	-108.08%	516.61%
Adjusted Net Profit as % of Largest Loss	53.55%	-295.03%	92.52%
Max. Consecutive Winning Trades	6	1	6
Max. Consecutive Losing Trades	6	2	6
Avg. Bars in Total Trades	13.39	10.00	13.46
Avg. Bars in Winning Trades	13.52	10.00	13.57
Avg. Bars in Losing Trades	13.23	10.00	13.31
Avg. Bars in Even Trades	0.00	0.00	0.00
Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	251	5	246
Account Size Required	$3,745.00	$870.00	$3,745.00
Total Slippage	$5,020.00	$100.00	$4,920.00
Total Commission	$1,255.00	$25.00	$1,230.00
Return on Initial Capital	10.35%		
Annual Rate of Return	3.30%		
Buy & Hold Return	-19.03%		
Return on Account	276.23%		
Avg. Monthly Return	$287.36		
Std. Deviation of Monthly Return	$1,049.77		
Return Retracement Ratio	3.77		
RINA Index	580.53		

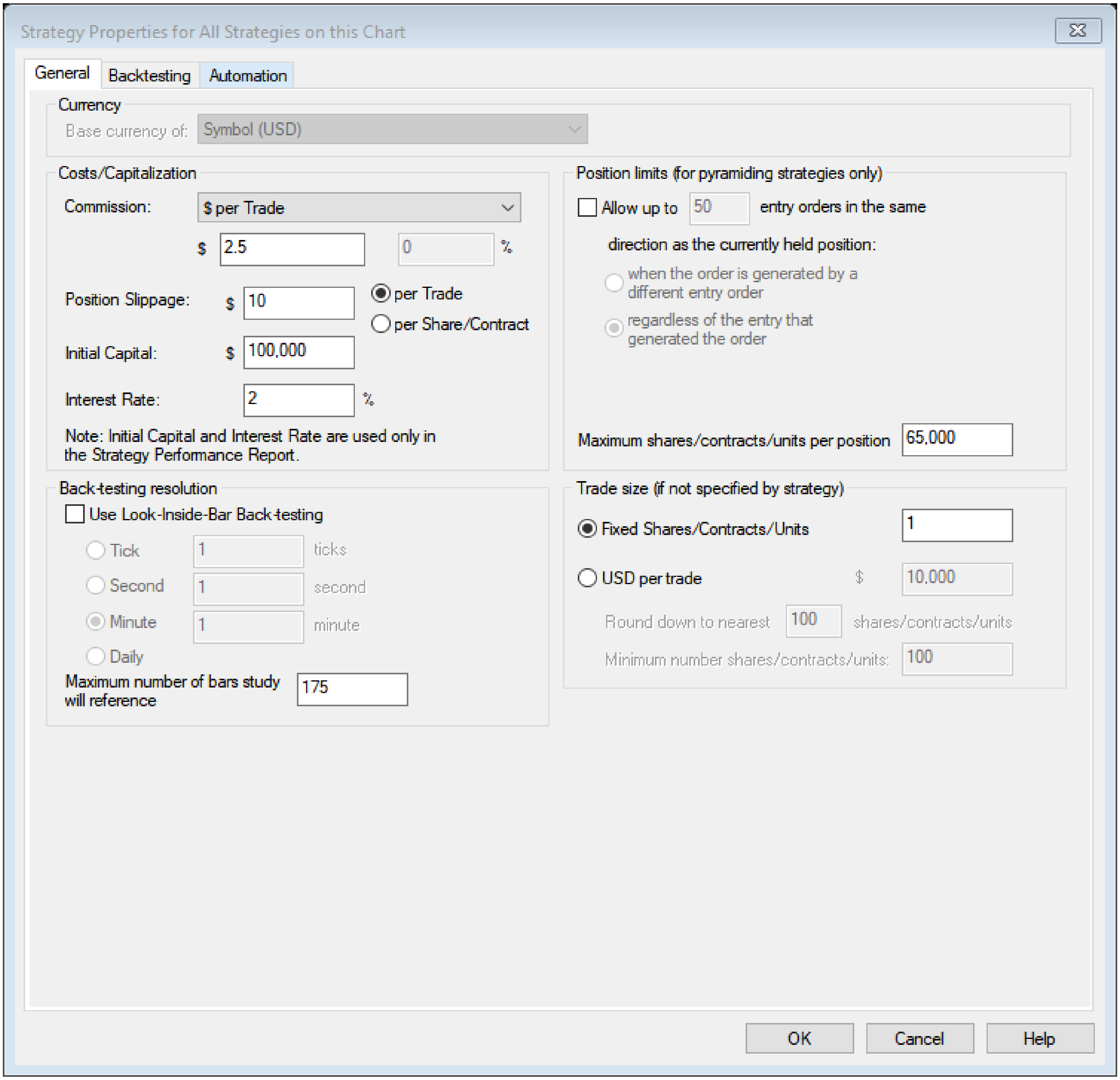
Sharpe Ratio	0.11		
K-Ratio	n/a		
Trading Period	2 Years, 11 Months, 23 days, 2 hours		
Percent of Time in the Market	2.97%		
Time in the Market	1 Month, 1 day, 9 hours, 15 Minutes		
Longest Flat Period	18 days, 15 Minutes		
Max. Equity Run-up	$12,810.00		
Date of Max. Equity Run-up	12/6/2017 12:15		
Max. Equity Run-up as % of Initial Capital	12.81%		

Max. Drawdown (Intra-day Peak to Valley)

Value	($4,770.00)	($1,760.00)	($4,770.00)
Date	5/1/2015 08:15		
as % of Initial Capital	4.77%	1.76%	4.77%
Net Profit as % of Drawdown	216.88%	-30.40%	228.09%
Select Net Profit as % of Drawdown	148.53%	-30.40%	159.75%
Adjusted Net Profit as % of Drawdown	16.56%	-82.98%	28.61%

Max. Drawdown (Trade Close to Trade Close)

Value	($3,745.00)	($870.00)	($3,745.00)
Date	01/25/17 12:00		
as % of Initial Capital	3.75%	0.87%	3.75%
Net Profit as % of Drawdown	276.23%	-61.49%	290.52%
Select Net Profit as % of Drawdown	189.19%	-61.49%	203.47%
Adjusted Net Profit as % of Drawdown	21.09%	-167.86%	36.44%
Max. Trade Drawdown	($1,450.00)	($640.00)	($1,450.00)


Strategy Properties for All Strategies on this Chart
General
Backtesting
Automation
Currency
Base currency of:
Symbol (USD)
Costs/Capitalization
Commission:
$ per Trade
$ 2.5
0 %
Position Slippage:
$ 10
per Trade
per Share/Contract
Initial Capital:
$ 100,000
Interest Rate:
2 %
Note: Initial Capital and Interest Rate are used only in the Strategy Performance Report.
Position limits (for pyramiding strategies only)
Allow up to
50
entry orders in the same direction as the currently held position:
when the order is generated by a different entry order
regardless of the entry that generated the order
Maximum shares/contracts/units per position
65,000
Back-testing resolution
Use Look-Inside-Bar Back-testing
Tick
1
ticks
Second
1
second
Minute
1
minute
Daily
Maximum number of bars study will reference
175
Trade size (if not specified by strategy)
Fixed Shares/Contracts/Units
1
USD per trade
$
10,000
Round down to nearest
100
shares/contracts/units
Minimum number shares/contracts/units:
100
OK
Cancel
Help