

Multi Time Frame Analysis Strategy

We have developed a strategy around our MTF Tool and the 234-minute chart we use for swing trading. The newest version of the Multi Time Frame Tool now has a strategy analyser built in so the settings can be back tested and optimised, making this fantastic tool more amazing! The results speak for themselves!

\$19720.00 on the EURO USD in 2 months and 3 days at a winning rate of **94.45%** trading 53 times at an average profit of **\$372.08** per trade!



We have the following results on our back tests of the EURO USD (EUR A0-FX):

Strategy Performance Summary

	All Trades	Long Trades	Short Trades
Net Profit	\$19720.00	\$12759.00	\$6961.00
Gross Profit	\$19834.00	\$12837.00	\$6997.00
Gross Loss	(\$114.00)	(\$78.00)	(\$36.00)
Adjusted Net Profit	\$16829.57	\$10037.27	\$5552.78
Adjusted Gross Profit	\$17000.57	\$10160.30	\$5624.78
Adjusted Gross Loss	(\$171.00)	(\$123.03)	(\$72.00)
Select Net Profit	\$18103.00	\$11142.00	\$6961.00
Select Gross Profit	\$18217.00	\$11220.00	\$6997.00
Select Gross Loss	(\$114.00)	(\$78.00)	(\$36.00)
Account Size Required	\$8454.00	\$5654.00	\$8436.00
Return on Account	233.26%	225.66%	82.52%
Avg Monthly Return	\$6573.33	\$6573.33	\$6573.33
Monthly Return StdDev	\$3909.48	\$3909.48	\$3909.48
Return on Initial Capital	19.72%	12.76%	6.96%
Max Strategy Drawdown	(\$2562.00)	(\$1858.00)	(\$2562.00)
Max Strategy Drawdown (%)	(2.33%)	(1.69%)	(2.47%)
Max Close To Close Drawdown	(\$54.00)	(\$54.00)	(\$36.00)
Max Close To Close Drawdown (%)	(0.05%)	(0.05%)	(0.04%)
Return on Max Str Drawdown	7.70	6.87	2.72
Profit Factor	173.98	164.58	194.36
Adjusted Profit Factor	99.42	82.58	78.12
Select Profit Factor	159.80	143.85	194.36
Max # Contracts Held	3	2	3
Commission Paid	\$318.00	\$156.00	\$162.00
OpenPosition P/L	\$0.00	\$0.00	\$0.00
Annual Rate of Return	114.33%	73.97%	40.46%
Monthly Rate of Return	9.53%	6.16%	3.37%
Buy & Hold Return	\$6792.27	\$6792.27	\$5327.18

Time Analysis

Trading Period	2 Mths, 3 Dys
Time in the Market	1 Mth, 27 Dys, 21 Hrs, 18 Mins
Percent in the Market	91.88%
Longest flat period	1 Mth, 2 Dys, 3 Hrs, 54 Mins
Max Run-up Date	06/28/17
Max Drawdown Date	07/31/17
Max Strategy Drawdown Date	06/26/17 00:00:00
Max Close To Close Drawdown Date	07/31/17 03:54:00

Run-up/Drawdown

	Run-up	Drawdown
Max Value	\$2025.00	(\$845.00)
Max Value Date	06/28/17	07/31/17
Avg Value	\$687.40	(\$177.55)
Max Value (%)	2.02%	(0.77%)
Max Value (%) Date	06/27/17	06/27/17
1 Std. Deviation	\$434.29	\$225.93
Avg + 1Std. Deviation	\$1121.69	\$48.39
Avg - 1 Std. Deviation	\$253.10	(\$403.48)

Trade Series Analysis

Z-score	0.11
Confidence Limits	0.09
Strategy ME	\$372.08
Max Consec. Winners	25
Max Consec. Losers	1
Largest Consec. Profit	\$9299.00
Largest Consec. Loss	(\$54.00)
Largest Consec. Profit (%)	8.42%
Largest Consec. Loss (%)	(0.05%)

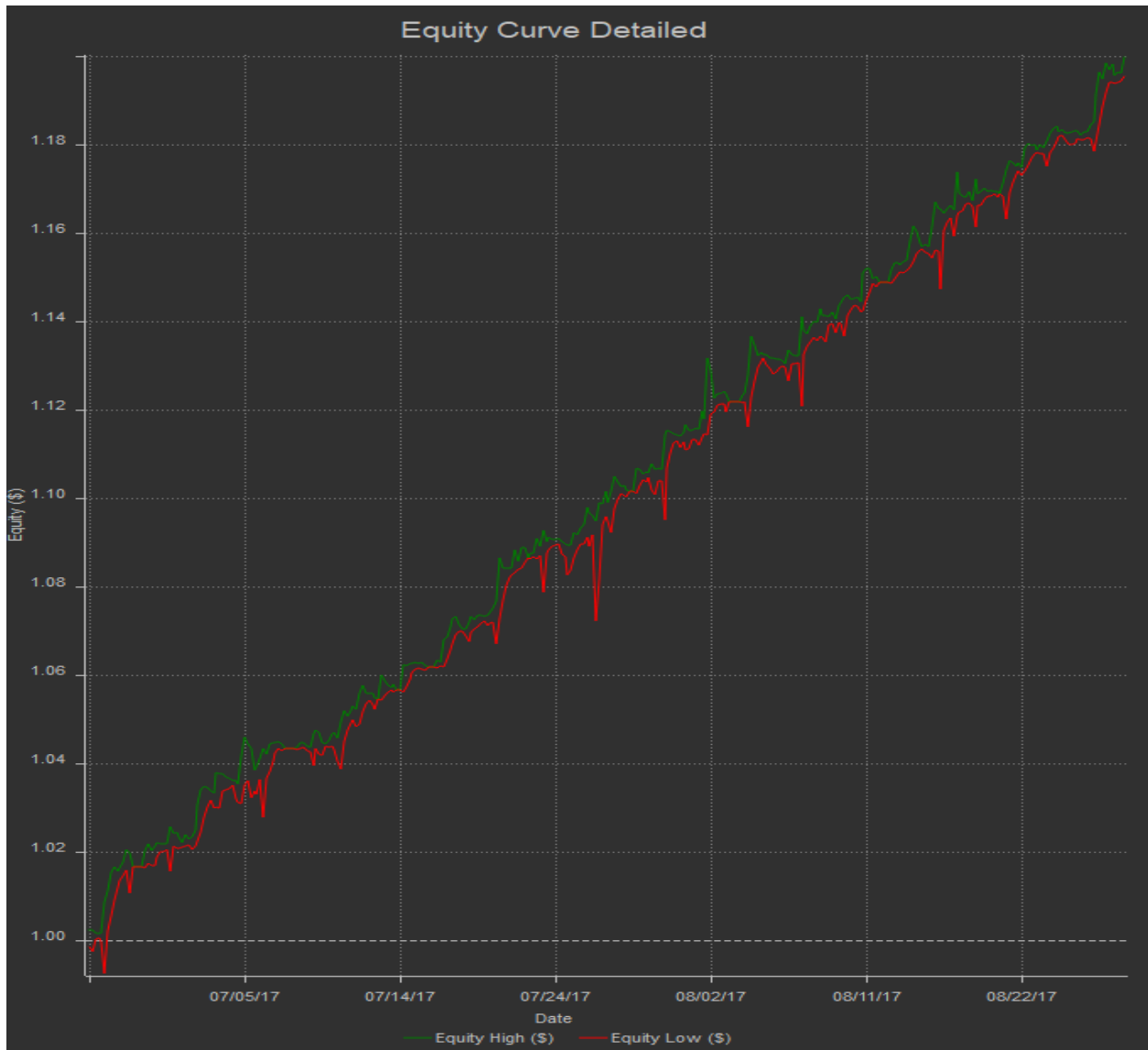
#	Winning Trade Series			Losing Trade Series		
	# of series	Avg Win / Series	Avg Loss Next Trade	# of series	Avg Loss / Series	Avg Win Next Trade
1				4	(\$28.50)	\$263.00
5	1	\$353.40	(\$54.00)			
7	1	\$618.00	(\$5.00)			
12	1	\$370.17	(\$36.00)			
25	1	\$371.96	\$0.00			

Total Trade Analysis

	All Trades	Long Trades	Short Trades
Total # of Trades	53	26	27
Total # of Open Trades	0	0	0
Number Winning Trades	49	23	26
Number Losing Trades	4	3	1
Percent Profitable	92.45%	88.46%	96.30%
Avg Trade (win & loss)	\$372.08	\$490.73	\$257.81
Average Winning Trade	\$404.78	\$558.13	\$269.12
Average Losing Trade	(\$28.50)	(\$26.00)	(\$36.00)
Ratio Avg Win / Avg Loss	14.20	21.47	7.48
Largest Winning Trade	\$1617.00	\$1617.00	\$929.00
Largest Losing Trade	(\$54.00)	(\$54.00)	(\$36.00)
Avg # Bars in Trades	7.4	6.2	8.5
Avg # Bars in Winning Trades	7.7	6.7	8.6
Avg # Bars in Losing Trades	3.0	2.3	5.0
Avg # Bars Between Trades	2.1	13.0	10.1
Avg # Bars Between Winning Trades	2.5	15.0	10.7
Avg # Bars Between Losing Trades	122.3	164.7	496.0

Outliers

	Total	Positive	Negative
1 Std. Deviation of Avg. Trade	\$390.16	\$387.84	\$21.21
Avg. Trade + 1 Std. Deviation	\$762.23	\$792.61	(\$7.29)
Avg. Trade - 1 Std. Deviation	(\$18.08)	\$16.94	(\$49.71)
Number of Outliers	1	1	0
Outlier Profit/Loss	\$1617.00	\$1617.00	\$0.00



Contact us with any questions at: info@mctrading.cc

<http://www.mctrading.cc>

