EA Puria

At the automatic trading system championship of the year 2010, the expert advisor based on the Puria strategy won the second prize.

In my opinion, the Puria Forex strategy may be listed among the simplest ones. For trading supported by this strategy to be possible, one should attach two 75- and 85-period moving averages to the time frame, MA method: Linear Weighted, apply to Low, the red color. One more moving average of the 5-period is needed too, MA method: Exponential, apply to Close, the yellow color. The MACD indicator performs the function of the signal filter: fast EMA (15), slow EMA (26), MACD SMA (1), apply to Close. After this procedure, the time frame must look approximately like this:

It is possible to wind the time frame back to see how accurate the signals were.

The developer of the described strategy recommends one use it for 30-minute time frames. However, the strategy can work for high time frames either. I have tested the advisor on the 4–hour TF:

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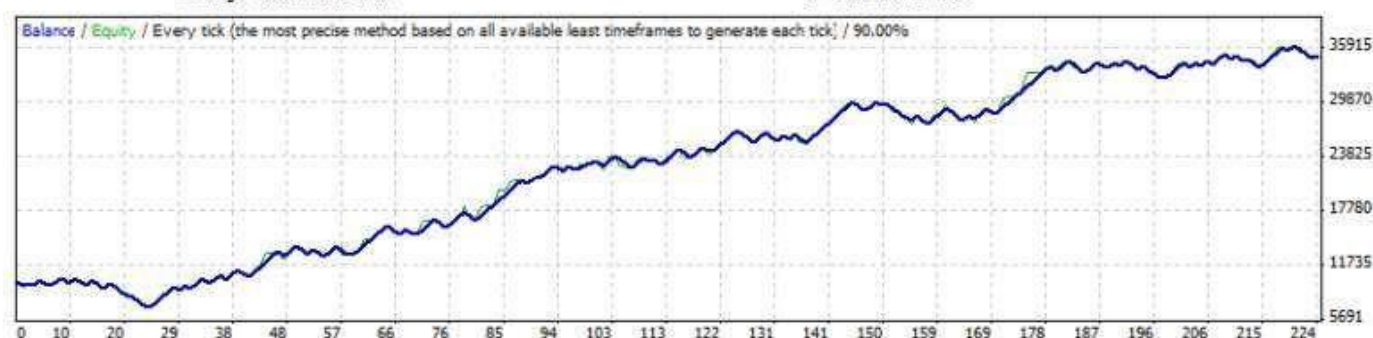
Strategy Tester Report
PuriaM2_07_Modify
EGlobal-Demo (Build 451)

Symbol	EURUSD (Euro vs US Dollar)		
Period	4 Hours (H4) 2008.07.01 00:00 - 2011.12.30 20:00 (2008.07.01 - 2011.12.31)		
Model	Every tick (the most precise method based on all available least timeframes)		
Parameters	FixLotSize=0.3; RiskPercent=3; StopLossPts=150; TakeProfitPts=190; MovingPeriod1=20; MovingPeriod2=5; MovingPeriod3=5; DebugLevel=2; ConfigureFile="PuriaM2.cfg"; MM_method=3; MM_parameter_1=0; MM_parameter_2=0; Bezubitok=false;		

Bars in test	6452	Ticks modelled	40642984	Modelling quality	90.00%
Mismatched charts errors	0				

Initial deposit	10000.00				
Total net profit	24840.27	Gross profit	65363.24	Gross loss	-40522.97
Profit factor	1.61	Expected payoff	110.89		
Absolute drawdown	2910.77	Maximal drawdown	3338.63 (32.02%)	Relative drawdown	32.02% (3338.63)

Total trades	224	Short positions (won %)	51 (64.71%)	Long positions (won %)	173 (56.07%)
		Profit trades (% of total)	130 (58.04%)	Loss trades (% of total)	94 (41.96%)
		Largest profit trade	570.00	loss trade	-459.32
		Average profit trade	502.79	loss trade	-431.10
		Maximum consecutive wins (profit in money)	10 (5208.14)	consecutive losses (loss in money)	7 (-2599.88)
		Maximal consecutive profit (count of wins)	5208.14 (10)	consecutive loss (count of losses)	-2599.88 (7)
		Average consecutive wins	2	consecutive losses	2

Balance / Equity / Every tick (the most precise method based on all available least timeframes to generate each tick) / 90.00%

Despite good performance in the held tests, the Puria expert advisor has a set of drawbacks if compared to a manual trading system. For instance, the EA described below strikes a bargain after relatively big bonus. There are also several unprofitable transactions after a gap, which means that the EA enters the market when the trader would better skip the bargain.

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