Strategy Tester Report

BigBob

TradingPoint-Demo (Build 402)

Symbol	GBPUSD (Great Britan Pound vs US Dollar)				
Period	Daily (D1) 2009.01.02 00:00 - 2010.12.31 00:00 (2009.01.01 - 2011.01.01)				
Model	Every tick (the most precise method based on all available least timeframes)				
Parameters	gen="----General inputs----"; Lot=0.01; StopTrading=false; TradeLong=true; TradeShort=true; MagicNumber=0; TradeComment=""; CriminalIsECN=true; MaxSpread=120; bf="----Trading balance filters----"; UseZeljko=true; OnlyTradeCurrencyTwice=true; pts="----Swap filter----"; CadPairsPositiveOnly=false; AudPairsPositiveOnly=false; NzdPairsPositiveOnly=false; vs="----Volatility inputs----"; LookBackDays=20; tmas="----Trend detection moving averages----"; FastMaTdTF=1440; FastMaTdPeriod=2; FastMaTdShift=2; tmame="Method: 0=sma; 1=ema; 2=smma; 3=lwma"; FastMaTdMethod=2; tmaap="Applied price: 0=Close; 1=Open; 2=High"; tmaap1="3=Low; 4=Median; 5=Typical; 6=Weighted"; FastMaTdAppliedPrice=4; SlowMaTdTF=1440; SlowMaTdPeriod=8; SlowMaTdMethod=2; SlowMaTdShift=2; SlowMaTdAppliedPrice=4; spt="----Specific Trend trading inputs----"; AllowTrendTrading=true; MinimumTrendTradingVolatility=150; MinTriggerCandlePipsMovement=30; TrendConfirmationCandleTF=15; TrendTakeProfit=0; TrendStopLoss=0; rpt="----Specific Range trading inputs----"; AllowRangeTrading=true; MaximumRangeTradingVolatility=150; RangeTakeProfit=0; RangeStopLoss=0; amc="----Available Margin checks----"; sco="Scoobs"; UseScoobsMarginCheck=false; fk="ForexKiwi"; UseForexKiwi=true; FkMinimumMarginPercent=1500; tt="----Trading hours----"; Trade_Hours="Set Morning & Evening Hours"; Trade_Hoursi="Use 24 hour, local time clock"; Trade_Hours_M="Morning Hours 0-12"; start_hourm=0; end_hourm=12; Trade_Hours_E="Evening Hours 12-24"; start_houre=12; end_houre=24; tmm="----Trade management module----"; BE="Break even settings"; BreakEven=true; BreakEvenPips=30; BreakEvenProfit=10; HideBreakEvenStop=false; PipsAwayFromVisualBE=5; cts="----Candlestick trailing stop----"; UseCandlestickTrailingStop=false; JSL="Jumping stop loss settings"; JumpingStop=false; JumpingStopPips=100; AddBEP=false; JumpAfterBreakevenOnly=false; HideJumpingStop=false; PipsAwayFromVisualJS=10; TSL="Trailing stop loss settings"; TrailingStop=true; TrailingStopPips=30; HideTrailingStop=false; PipsAwayFromVisualTS=10; TrailAfterBreakevenOnly=true; StopTrailAtPipsProfit=false; StopTrailPips=0; hsl1="Hidden stop loss settings"; HideStopLossEnabled=false; HiddenStopLossPips=20; htp="Hidden take profit settings"; HideTakeProfitEnabled=false; HiddenTakeProfitPips=20; mis="----Odds and ends----"; ShowManagementAlerts=true; DisplayGapSize=30;				
Bars in test	1552	Ticks modelled	29779795	Modelling quality	n/a
Mismatched charts errors	**590**				
Initial deposit	10000.00				
Total net profit	83.78	Gross profit	103.98	Gross loss	-20.20
Profit factor	5.15	Expected payoff	2.62		
Absolute drawdown	34.15	Maximal drawdown	35.86 (0.36%)	Relative drawdown	0.36% (35.86)
Total trades	32	Short positions (won %)	12 (100.00%)	Long positions (won %)	20 (85.00%)
		Profit trades (% of total)	29 (90.63%)	Loss trades (% of total)	3 (9.38%)
	Largest	profit trade	9.87	loss trade	-12.20
	Average	profit trade	3.59	loss trade	-6.73
	Maximum	consecutive wins (profit in money)	10 (31.33)	consecutive losses (loss in money)	1 (-12.20)
	Maximal	consecutive profit (count of wins)	31.33 (10)	consecutive loss (count of losses)	-12.20 (1)
	Average	consecutive wins	7	consecutive losses	1