

Strategy Tester Report

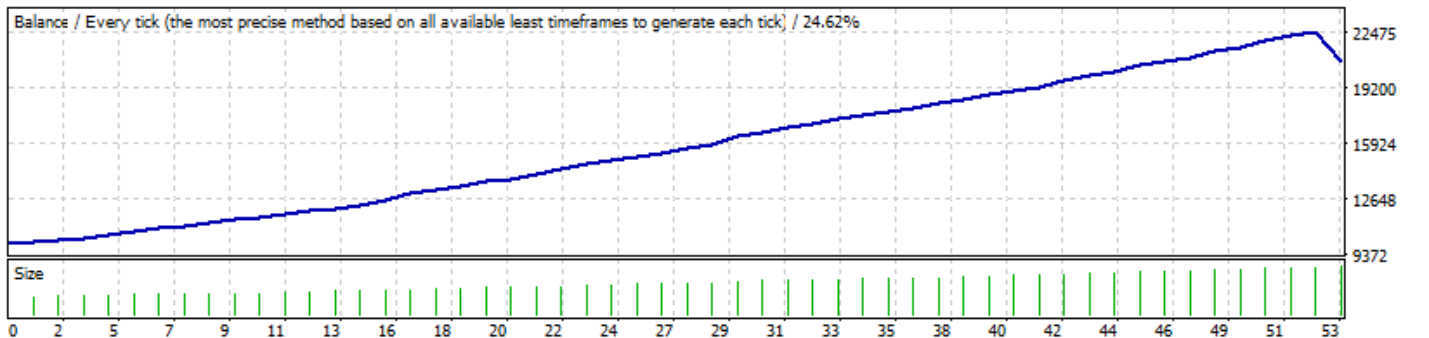
b3rf2.1.5beta

Alpari-ECN-Demo (Build 1260)

Symbol USDJPY (US Dollar vs Japanese Yen)
 Period 4 Hours (H4) 2010.01.15 00:00 - 2014.02.05 20:00 (2009.02.06 - 2014.02.06)
 Model Every tick (the most precise method based on all available least timeframes)

Version_b3rf2_1_5="EA Settings: "; LatestVersion="b3rf2.1.5"; TradeComment="b3rf2.1.5 symbol dates timeframe platform"; notes="keep notes here ..."; notes2=""; EANumber=1; EmergencyCloseAll=false; LabelAcc="Account Trading Settings"; ShutDown=false; StopTradePercent=10; NanoAccount=true; PortionPC=100; PortionChange=1; MaxDDPercent=50; MaxSpread=5; UseHolidayShutdown=false; UseHolidays="18/12-01/01"; PlaySounds=false; AlertSound="Alert.wav"; EnableOncePerBar=true; LabelIES="Entry Controls: "; B3Traditional=false; ForceMarketCond=3; UseAnyEntry=false; LabelLS="Lot Size Settings: "; UseMM=true; LAF=0.5; Lot=0.01; Multiplier=1.4; LabelGS="Grid Settings: "; AutoCal=false; ATRTF=0; ATRPeriods=21; GAF=1; EntryDelay=2400; EntryOffset=5; UseSmartGrid=true; LabelTS="Trading Settings: "; MaxTrades=15; BreakEvenTrade=12; BEPlusPips=2; UseCloseOldest=false; CloseTradesLevel=5; ForceCloseOldest=true; MaxCloseTrades=4; CloseTPPips=10; ForceTPPips=0; MinTPPips=0; LabelES="Exit Settings: "; MaximizeProfit=false; ProfitSet=70; MoveTP=30; TotalMoves=2; UseStopLoss=false; SLPips=30; TSLPips=10; TSLPipsMin=3; UsePowerOutSL=false; POSLPips=600; UseFIFO=false; LabelEE="Early Exit Settings: "; UseEarlyExit=false; EEStartHours=3; EEFirstTrade=true; EEHoursPC=0.5; EEStartLevel=5; EELevelPC=10; EEAllowLoss=false; LabelAdv="Advanced Settings Change sparingly"; LabelGrid="Grid Size Settings: "; SetCountArray="4,4"; GridSetArray="25,50,100"; TP_SetArray="50,100,200"; LabelMA="MA Entry Settings: "; MAEntry=1; MAPeriod=100; MADistance=10; LabelCCI="CCI Entry Settings: "; CCIEntry=0; CCIPeriod=14; LabelBBS="Bollinger Bands Entry Settings: "; BollingerEntry=0; BollPeriod=10; BollDistance=10; BollDeviation=2; LabelSto="Stochastic Entry Settings: "; StochEntry=0; BuySellStochZone=20; KPeriod=10; DPeriod=2; Slowing=2; LabelMACD="MACD Entry Settings: "; MACDEntry=0; MACD_TF=0; FastPeriod=12; SlowPeriod=26; SignalPeriod=9; MACDPrice=0; LabelSG="Smart Grid Settings: "; RSI_TF=15; RSI_Period=14; RSI_Price=0; RSI_MA_Period=10; RSI_MA_Method=0; LabelHS="Hedge Settings: "; HedgeSymbol=""; CorrPeriod=30; UseHedge=false; DDoLevel="DD"; HedgeStart=20; hLotMult=0.8; hMaxLossPips=30; hFixedSL=false; hTakeProfit=30; hReEntryPC=5; StopTrailAtBE=true; ReduceTrailStop=true; LabelOS="Other Settings: "; RecoupClosedLoss=true; Level=7; slip=99; SaveStats=false; StatsPeriod=3600; StatsInitialise=true; LabelUE="Email Settings: "; UseEmail=false; LabelEDD="DD% for Email warnings (Max: 49, Disable: 0)"; EmailDD1=20; EmailDD2=30; EmailDD3=40; LabelEH="Hours before DD timer resets"; EmailHours=24; LabelDisplay="Used to Adjust Overlay"; displayOverlay=true; displayLogo=true; displayCCI=true; displayLines=true; displayXcord=100; displayYcord=30; displayCCIxCord=10; displayFont="Arial Bold"; displayFontSize=9; displaySpacing=14; displayRatio=1; displayColor=DeepSkyBlue; displayColorProfit=Green; displayColorLoss=Red; displayColorFgnd=White; Debug=false; LabelOpt="These values can only be used while optimizing"; UseGridOpt=false; SetArray1=4; SetArray2=4; SetArray3=0; SetArray4=0; GridArray1=25; GridArray2=50; GridArray3=100; GridArray4=0; GridArray5=0; TPArray1=50; TPArray2=100; TPArray3=200; TPArray4=0; TPArray5=0;

Bars in test	6360 Ticks modelled	47261708 Modelling quality	24.62%
Mismatched charts errors	0		
Initial deposit	10000.00	Spread	Current (11)
Total net profit	10784.00 Gross profit	12550.89 Gross loss	-1766.90
Profit factor	7.10 Expected payoff	203.47	
Absolute drawdown	1075.11 Maximal drawdown	4735.85 (21.80%) Relative drawdown	21.80% (4735.85)
Total trades	53 Short positions (won %)	18 (100.00%) Long positions (won %)	35 (97.14%)
	Profit trades (% of total)	52 (98.11%) Loss trades (% of total)	1 (1.89%)
	Largest profit trade	428.27 loss trade	-1766.90
	Average profit trade	241.36 loss trade	-1766.90
	Maximum consecutive wins (profit in money)	52 (12550.89) consecutive losses (loss in money)	1 (-1766.90)
	Maximal consecutive profit (count of wins)	12550.89 (52) consecutive loss (count of losses)	-1766.90 (1)
	Average consecutive wins	52 consecutive losses	1



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
9	2010.03.03 04:00	sell	5	0.22	88.660	0.000	0.000		
1	2010.01.15 00:00	sell	1	0.20	91.240	0.000	0.000		
2	2010.01.15 12:00	close	1	0.20	90.701	0.000	0.000	118.85	10118.85
3	2010.01.15 20:00	sell	2	0.21	90.840	0.000	0.000		
4	2010.01.21 20:00	close	2	0.21	90.261	0.000	0.000	124.00	10242.85
5	2010.01.22 04:00	sell	3	0.21	89.970	0.000	0.000		
6	2010.01.27 04:00	close	3	0.21	89.411	0.000	0.000	125.93	10368.78
7	2010.01.27 12:00	sell	4	0.21	89.490	0.000	0.000		
8	2010.03.02 20:00	close	4	0.21	88.651	0.000	0.000	138.05	10506.83
10	2010.07.16 16:00	close	5	0.22	86.481	0.000	0.000	298.07	10804.90
11	2010.07.19 00:00	sell	6	0.22	86.590	0.000	0.000		
12	2010.08.03 16:00	close	6	0.22	85.921	0.000	0.000	143.24	10948.14
13	2010.08.04 00:00	sell	7	0.22	85.810	0.000	0.000		
14	2010.08.06 20:00	close	7	0.22	85.271	0.000	0.000	131.58	11079.72
15	2010.08.09 04:00	sell	8	0.23	85.410	0.000	0.000		

16	2010.08.11 16:00	close	8	0.23	84.891	0.000	0.000	136.71	11216.43
17	2010.08.12 00:00	sell	9	0.23	85.240	0.000	0.000		
18	2010.08.24 12:00	close	9	0.23	84.331	0.000	0.000	228.37	11444.79
19	2010.08.24 20:00	sell	10	0.23	84.120	0.000	0.000		
20	2010.09.08 08:00	close	10	0.23	83.461	0.000	0.000	152.28	11597.07
21	2010.09.08 16:00	sell	11	0.24	84.010	0.000	0.000		
22	2010.09.14 04:00	close	11	0.24	83.381	0.000	0.000	168.81	11765.88
23	2010.09.14 12:00	sell	12	0.24	83.300	0.000	0.000		
24	2010.10.07 12:00	close	12	0.24	82.481	0.000	0.000	187.30	11953.18
25	2010.10.07 20:00	sell	13	0.25	82.390	0.000	0.000		
26	2010.10.08 16:00	close	13	0.25	81.821	0.000	0.000	171.73	12124.91
27	2010.10.11 00:00	sell	14	0.25	81.540	0.000	0.000		
28	2010.10.25 08:00	close	14	0.25	80.761	0.000	0.000	211.38	12336.29
29	2010.10.25 16:00	sell	15	0.25	80.490	0.000	0.000		
30	2011.03.17 12:00	close	15	0.25	78.581	0.000	0.000	299.14	12635.44
31	2011.03.17 20:00	sell	16	0.26	79.060	0.000	0.000		
32	2011.07.29 16:00	close	16	0.26	77.036	0.000	0.000	386.90	13022.34
33	2011.08.01 00:00	sell	17	0.27	77.391	0.000	0.000		
34	2011.08.01 16:00	close	17	0.27	76.751	0.000	0.000	225.14	13247.48
35	2011.08.02 00:00	sell	18	0.27	77.379	0.000	0.000		
36	2011.08.03 20:00	close	18	0.27	76.857	0.000	0.000	181.08	13428.56
37	2011.08.04 08:00	buy	19	0.28	79.410	0.000	0.000		
38	2012.02.22 08:00	close	19	0.28	80.050	0.000	0.000	248.28	13676.84
39	2012.02.22 16:00	buy	20	0.28	80.261	0.000	0.000		
40	2012.02.24 20:00	close	20	0.28	80.830	0.000	0.000	197.60	13874.44
41	2012.02.27 04:00	buy	21	0.29	81.121	0.000	0.000		
42	2012.03.05 00:00	close	21	0.29	81.770	0.000	0.000	231.06	14105.49
43	2012.03.05 08:00	buy	22	0.29	81.285	0.000	0.000		
44	2012.03.09 16:00	close	22	0.29	82.300	0.000	0.000	358.41	14463.90
45	2012.03.12 00:00	buy	23	0.30	82.509	0.000	0.000		
46	2012.03.14 04:00	close	23	0.30	83.182	0.000	0.000	242.98	14706.88
47	2012.03.14 12:00	buy	24	0.30	83.401	0.000	0.000		
48	2012.03.15 04:00	close	24	0.30	84.046	0.000	0.000	230.62	14937.50
49	2012.03.15 12:00	buy	25	0.31	83.741	0.000	0.000		
50	2012.12.17 00:00	close	25	0.31	84.320	0.000	0.000	250.04	15187.54
51	2012.12.17 08:00	buy	26	0.31	84.051	0.000	0.000		
52	2012.12.19 16:00	close	26	0.31	84.590	0.000	0.000	197.80	15385.34
53	2012.12.20 00:00	buy	27	0.32	84.411	0.000	0.000		
54	2012.12.26 08:00	close	27	0.32	85.269	0.000	0.000	322.55	15707.89
55	2012.12.26 16:00	buy	28	0.32	85.357	0.000	0.000		
56	2012.12.27 16:00	close	28	0.32	85.905	0.000	0.000	204.55	15912.44
57	2012.12.28 00:00	buy	29	0.33	86.105	0.000	0.000		
58	2013.01.02 08:00	close	29	0.33	87.236	0.000	0.000	428.27	16340.71
59	2013.01.02 16:00	buy	30	0.34	87.106	0.000	0.000		
60	2013.01.04 08:00	close	30	0.34	87.751	0.000	0.000	250.50	16591.21
61	2013.01.04 16:00	buy	31	0.34	87.936	0.000	0.000		
62	2013.01.11 00:00	close	31	0.34	88.773	0.000	0.000	321.61	16912.82
63	2013.01.11 08:00	buy	32	0.35	89.104	0.000	0.000		
64	2013.01.17 20:00	close	32	0.35	89.705	0.000	0.000	235.41	17148.23
65	2013.01.18 04:00	buy	33	0.35	89.836	0.000	0.000		
66	2013.01.25 04:00	close	33	0.35	90.397	0.000	0.000	218.28	17366.50
67	2013.01.25 12:00	buy	34	0.36	90.797	0.000	0.000		
68	2013.01.30 12:00	close	34	0.36	91.341	0.000	0.000	214.88	17581.39
69	2013.01.30 20:00	buy	35	0.36	91.079	0.000	0.000		
70	2013.02.01 00:00	close	35	0.36	91.706	0.000	0.000	246.76	17828.14
71	2013.02.01 08:00	buy	36	0.37	92.175	0.000	0.000		
72	2013.02.04 00:00	close	36	0.37	92.764	0.000	0.000	235.09	18063.23
73	2013.02.04 08:00	buy	37	0.37	92.676	0.000	0.000		
74	2013.02.05 20:00	close	37	0.37	93.260	0.000	0.000	231.86	18295.10
75	2013.02.06 04:00	buy	38	0.38	93.844	0.000	0.000		
76	2013.02.25 00:00	close	38	0.38	94.460	0.000	0.000	250.96	18546.05
77	2013.02.25 08:00	buy	39	0.38	94.181	0.000	0.000		
78	2013.03.07 20:00	close	39	0.38	94.895	0.000	0.000	287.91	18833.96
79	2013.03.08 04:00	buy	40	0.39	95.029	0.000	0.000		
80	2013.03.08 12:00	close	40	0.39	95.541	0.000	0.000	209.00	19042.96
81	2013.03.08 16:00	buy	41	0.39	96.204	0.000	0.000		
82	2013.04.05 04:00	close	41	0.39	96.829	0.000	0.000	256.49	19299.45

83	2013.04.05 12:00	buy	42	0.40	96.269	0.000	0.000		
84	2013.04.05 20:00	close	42	0.40	97.163	0.000	0.000	368.04	19667.49
85	2013.04.08 00:00	buy	43	0.41	98.207	0.000	0.000		
86	2013.04.08 12:00	close	43	0.41	98.904	0.000	0.000	288.94	19956.43
87	2013.04.08 20:00	buy	44	0.41	98.829	0.000	0.000		
88	2013.04.10 12:00	close	44	0.41	99.362	0.000	0.000	220.29	20176.72
89	2013.04.10 20:00	buy	45	0.42	99.737	0.000	0.000		
90	2013.05.10 00:00	close	45	0.42	100.579	0.000	0.000	357.46	20534.18
91	2013.05.10 08:00	buy	46	0.43	101.018	0.000	0.000		
92	2013.05.10 20:00	close	46	0.43	101.591	0.000	0.000	242.53	20776.71
93	2013.05.13 04:00	buy	47	0.43	101.878	0.000	0.000		
94	2013.05.15 00:00	close	47	0.43	102.392	0.000	0.000	216.23	20992.95
95	2013.05.15 08:00	buy	48	0.44	102.161	0.000	0.000		
96	2013.05.17 20:00	close	48	0.44	103.007	0.000	0.000	362.14	21355.08
97	2013.05.20 04:00	buy	49	0.44	102.869	0.000	0.000		
98	2013.05.22 20:00	close	49	0.44	103.537	0.000	0.000	284.26	21639.35
99	2013.05.23 04:00	buy	50	0.45	103.497	0.000	0.000		
100	2013.12.19 00:00	close	50	0.45	104.283	0.000	0.000	380.37	22019.72
101	2013.12.19 08:00	buy	51	0.46	104.134	0.000	0.000		
102	2013.12.26 08:00	close	51	0.46	104.783	0.000	0.000	286.31	22306.03
103	2013.12.26 16:00	buy	52	0.46	104.815	0.000	0.000		
104	2013.12.30 04:00	close	52	0.46	105.375	0.000	0.000	244.86	22550.89
105	2013.12.30 12:00	buy	53	0.47	105.274	0.000	0.000		
106	2014.02.05 23:39	close at stop	53	0.47	101.444	0.000	0.000	-1766.90	20784.00