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=1200; bf="----Trading balance filters----"; UseZeljko=true; OnlyTradeCurrencyTwice=true; vs="----Volatility inputs----"; LookBackDays=10; 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; pts="----Swap filter----"; CadPairsPositiveOnly=false; AudPairsPositiveOnly=false; NzdPairsPositiveOnly=false; 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=false; 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	30017005	Modelling quality	50.00%
Mismatched charts errors	5				
Initial deposit	10000.00				
Total net profit	-56.05	Gross profit	151.47	Gross loss	-207.52
Profit factor	0.73	Expected payoff	-1.12		
Absolute drawdown	139.62	Maximal drawdown	141.47 (1.41%)	Relative drawdown	1.41% (141.47)
Total trades	50	Short positions (won %)	27 (81.48%)	Long positions (won %)	23 (69.57%)
		Profit trades (% of total)	38 (76.00%)	Loss trades (% of total)	12 (24.00%)
	Largest	profit trade	10.88	loss trade	-67.28
	Average	profit trade	3.99	loss trade	-17.29
	Maximum	consecutive wins (profit in money)	8 (33.56)	consecutive losses (loss in money)	3 (-68.06)
	Maximal	consecutive profit (count of wins)	33.56 (8)	consecutive loss (count of losses)	-68.06 (3)
	Average	consecutive wins	4	consecutive losses	1