

Strategy Tester Report

RenkoSwingerFast2.2_longtrail

IBFXAU-MT4-IM01 (Build 399)

Symbol	EURUSDm10r (10 pip EURUSDm renko (BarType mode = 2))		
Period	1 Minute (M1) 2011.05.01 22:04 - 2011.05.06 16:18 (2011.05.01 - 2011.05.07)		
Model	Every tick (the most precise method based on all available least timeframes)		
Parameters	i1.name="Slow MA"; i1.period=89; i1.shift=0; i1.method=0; i1.appliedPrice=0; i2.name="Fast MA"; i2.period=21; i2.shift=0; i2.method=0; i2.appliedPrice=0; maxSpread=30; baseLots=0.01; mm=true; magicNumber=2147; Slippage=0;		
Bars in test	1294	Ticks modelled	33970 Modelling quality 25.00%
Mismatched charts errors	0		
Initial deposit	28.00		
Total net profit	2.62	Gross profit	3.90 Gross loss -1.28
Profit factor	3.04	Expected payoff	0.44
Absolute drawdown	1.25	Maximal drawdown	1.86 (6.50%) Relative drawdown 6.50% (1.86)
Total trades	6	Short positions (won %)	1 (100.00%) Long positions (won %) 5 (40.00%)
		Profit trades (% of total)	3 (50.00%) Loss trades (% of total) 3 (50.00%)
	Largest	profit trade	2.94 loss trade -0.84
	Average	profit trade	1.30 loss trade -0.43
	Maximum	consecutive wins (profit in money)	2 (0.96) consecutive losses (loss in money) 2 (-0.86)
	Maximal	consecutive profit (count of wins)	2.94 (1) consecutive loss (count of losses) -0.86 (2)
	Average	consecutive wins	2 consecutive losses 2

