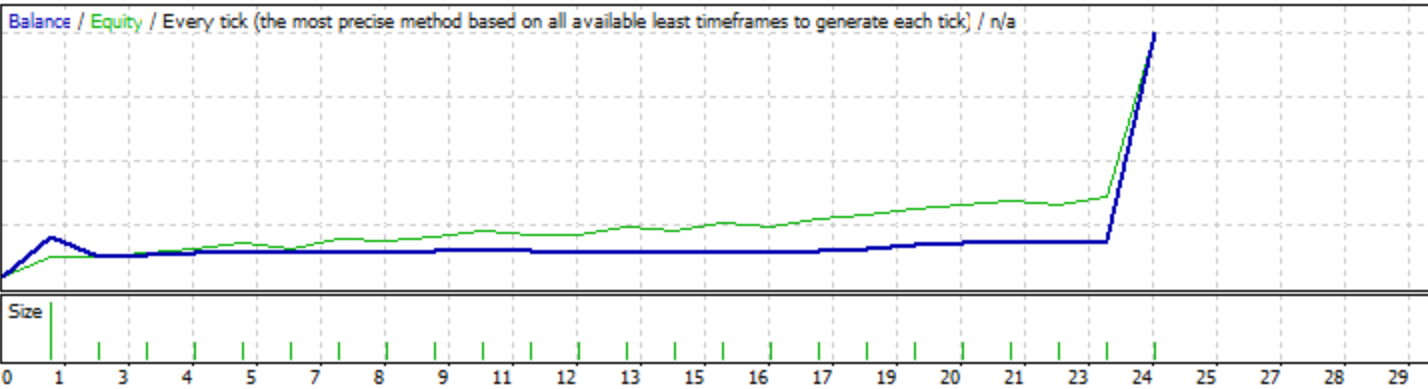


Strategy Tester Report

BigBob_final

AlpariUK-Demo (Build 402)

Symbol	GBPUSD (Great Britain Pound vs US Dollar)				
Period	Daily (D1) 2008.07.18 00:00 - 2011.08.22 00:00 (2008.07.18 - 2011.08.23)				
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=123; TradeComment=""; CriminalIsECN=true; MaxSpread=120; bf="----Trading balance filters----"; UseZeljko=false; OnlyTradeCurrencyTwice=false; pts="----Swap filter----"; CadPairsPositiveOnly=true; AudPairsPositiveOnly=true; NzdPairsPositiveOnly=true; vs="----Volatility inputs----"; LookBackDays=20; tmas="----Trend detection moving averages----"; FastMaTdTf=1440; FastMaTdPeriod=2; FastMaTdShift=1; 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=10; SlowMaTdMethod=2; SlowMaTdShift=1; SlowMaTdAppliedPrice=4; spt="----Specific Trend trading inputs----"; AllowTrendTrading=true; MinimumTrendTradingVolatility=120; MinTriggerCandlePipsMovement=30; TrendConfirmationCandleTF=1440; TrendTakeProfit=1500; TrendStopLoss=0; cat="----Caterpillar trend trade entry and TS----"; UseCaterpillar=false; MaxTrades=5; MinPipsBetweenCandles=5; CatTimeFrame=60; BuyLineColour=Green; SellLineColour=Red; car="----Carolco pending trade entries--"; UseCarolco=true; TradesInGrid=20; PipsBetweenTrades=25; tte="---Trend trade exit strategies---"; mte="1) D1 candlestick median (osthafen's idea)"; UseOsthafen=false; drg="2) dragosd1 (median MA)"; UseDragosd1=true; UseTouch=true; UseClose=false; DragMaTdTF=1440; DragMaTdPeriod=10; DragMaTdShift=1; dname="Method: 0=sma; 1=ema; 2=smma; 3=lwma"; DragMaTdMethod=2; dmaap="Applied price: 0=Close; 1=Open; 2=High"; dmaap1="3=Low; 4=Median; 5=Typical; 6=Weighted"; DragMaTdAppliedPrice=4; opp="3) Close on opposite signal"; UseOppositeSignal=true; heg="----Hedging losing trend trades----"; UseHedging=true; HedgeLotMultiplier=3; HedgeProfitTarget=25; rpt="----Specific Range trading inputs----"; AllowRangeTrading=true; TradeEveryTick=true; MaximumRangeTradingVolatility=55555; RangeTakeProfit=150; RangeStopLoss=0; AllowChangeOfOriginToTrend=true; rec="Recovery"; UseRecovery=false; RecoveryLevels="2,4,6"; ReEntryLinePips=0; ReEntryLineVolMult=1; ReEntryLineColour=Turquoise; BreakEvenLineColour=Blue; RecoveryBreakEvenProfitPips=50; rts="Recovery trailing stop"; UseRecoveryTrailingStop=false; RecoveryTrailingStopAt=35; RecoveryStopLossLineColour=Red; 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=false; BreakEvenPips=25; BreakEvenProfit=2; HideBreakEvenStop=false; PipsAwayFromVisualBE=5; cts="----Candlestick trailing stop----"; UseCandlestickTrailingStop=false; JSL="Jumping stop loss settings"; JumpingStop=true; JumpingStopPips=65; AddBEP=true; JumpAfterBreakevenOnly=true; HideJumpingStop=false; PipsAwayFromVisualJS=10; TSL="Trailing stop loss settings"; TrailingStop=false; TrailingStopPips=50; HideTrailingStop=false; PipsAwayFromVisualTS=10; TrailAfterBreakevenOnly=false; StopTrailAtPipsProfit=false; StopTrailPips=0; hsl1="Hidden stop loss settings"; HideStopLossEnabled=false; HiddenStopLossPips=20; http="Hidden take profit settings"; HideTakeProfitEnabled=false; HiddenTakeProfitPips=20; mis="----Odds and ends----"; ShowManagementAlerts=false; DisplayGapSize=30;				
Bars in test	1732	Ticks modelled	36604256	Modelling quality	n/a
Mismatched charts errors	972				
Initial deposit	1000.00				
Total net profit	288.16	Gross profit	327.95	Gross loss	-39.79
Profit factor	8.24	Expected payoff	12.01		
Absolute drawdown	29.95	Maximal drawdown	122.65 (9.65%)	Relative drawdown	9.65% (122.65)
Total trades	24	Short positions (won %)	23 (69.57%)	Long positions (won %)	1 (0.00%)
		Profit trades (% of total)	16 (66.67%)	Loss trades (% of total)	8 (33.33%)
	Largest	profit trade	245.72	loss trade	-22.29
	Average	profit trade	20.50	loss trade	-4.97
Maximum	consecutive wins (profit in money)		5 (12.50)	consecutive losses (loss in money)	
	Maximal	consecutive profit (count of wins)	248.22 (2)	consecutive loss (count of losses)	
	Average	consecutive wins	2	consecutive losses	



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
69	2008.08.08 11:49	t/p	24	0.01	1.92247	1.92747	1.92247	2.50	1042.44
68	2008.08.08 11:40	sell	24	0.01	1.92497	1.92747	1.92247		
67	2008.08.08 05:54	s/l	23	0.01	1.92997	1.92997	1.92497	-2.50	1039.94
66	2008.08.08 05:21	t/p	22	0.01	1.92747	1.93247	1.92747	2.50	1042.44
65	2008.08.08 05:21	sell	23	0.01	1.92747	1.92997	1.92497		
64	2008.08.08 05:15	sell	22	0.01	1.92997	1.93247	1.92747		
63	2008.08.08 05:15	t/p	21	0.01	1.92997	1.93497	1.92997	2.50	1039.94
62	2008.08.08 04:36	t/p	20	0.01	1.93247	1.93747	1.93247	2.50	1037.44
61	2008.08.08 04:36	sell	21	0.01	1.93247	1.93497	1.92997		
60	2008.08.08 04:34	t/p	19	0.01	1.93497	1.93997	1.93497	2.50	1034.94
59	2008.08.08 04:28	sell	20	0.01	1.93497	1.93747	1.93247		
58	2008.08.08 03:15	sell	19	0.01	1.93747	1.93997	1.93497		
57	2008.08.08 03:15	t/p	18	0.01	1.93747	1.94247	1.93747	2.50	1032.44
56	2008.08.08 02:18	sell	18	0.01	1.93997	1.94247	1.93747		
55	2008.08.07 16:40	s/l	17	0.01	1.94497	1.94497	1.93997	-2.50	1029.94
54	2008.08.07 16:06	t/p	16	0.01	1.94247	1.94747	1.94247	2.50	1032.44
53	2008.08.07 16:05	sell	17	0.01	1.94247	1.94497	1.93997		
52	2008.08.07 16:00	sell	16	0.01	1.94497	1.94747	1.94247		
51	2008.08.06 19:00	s/l	15	0.01	1.94997	1.94997	1.94497	-2.50	1029.94
50	2008.08.06 17:38	t/p	14	0.01	1.94747	1.95247	1.94747	2.50	1032.44
49	2008.08.06 17:38	sell	15	0.01	1.94747	1.94997	1.94497		
48	2008.08.06 15:40	sell	14	0.01	1.94997	1.95247	1.94747		
47	2008.08.05 15:00	s/l	13	0.01	1.95497	1.95497	1.94997	-2.50	1029.94
46	2008.08.05 13:35	sell	13	0.01	1.95247	1.95497	1.94997		
45	2008.08.05 11:06	s/l	12	0.01	1.95747	1.95747	1.95247	-2.50	1032.44
44	2008.08.05 09:59	t/p	11	0.01	1.95497	1.95997	1.95497	2.50	1034.94
43	2008.08.05 09:59	sell	12	0.01	1.95497	1.95747	1.95247		
42	2008.08.05 08:34	sell	11	0.01	1.95747	1.95997	1.95497		
41	2008.08.05 03:43	t/p	9	0.01	1.95997	1.96497	1.95997	2.47	1032.44
40	2008.08.04 19:17	s/l	10	0.01	1.96247	1.96247	1.95747	-2.50	1029.97
39	2008.08.04 18:03	sell	10	0.01	1.95997	1.96247	1.95747		
38	2008.08.04 17:33	t/p	8	0.01	1.96247	1.96747	1.96247	2.50	1032.47
37	2008.08.04 17:33	sell	9	0.01	1.96247	1.96497	1.95997		
36	2008.08.04 17:23	sell	8	0.01	1.96497	1.96747	1.96247		
35	2008.08.04 16:15	s/l	7	0.01	1.96997	1.96997	1.96497	-2.50	1029.97

34	2008.08.04 12:10	t/p	6	0.01	1.96747	1.97247	1.96747	2.50	1032.47
33	2008.08.04 12:09	sell	7	0.01	1.96747	1.96997	1.96497		
32	2008.08.04 09:46	t/p	5	0.01	1.96997	1.97497	1.96997	2.50	1029.97
31	2008.08.04 09:41	sell	6	0.01	1.96997	1.97247	1.96747		
30	2008.08.04 08:07	sell	5	0.01	1.97247	1.97497	1.96997		
29	2008.08.04 08:07	t/p	4	0.01	1.97247	0.00000	1.97247	2.34	1027.47
28	2008.07.30 15:14	sell stop	24	0.01	1.92497	1.92747	1.92247		
27	2008.07.30 15:14	sell stop	23	0.01	1.92747	1.92997	1.92497		
26	2008.07.30 15:14	sell stop	22	0.01	1.92997	1.93247	1.92747		
25	2008.07.30 15:14	sell stop	21	0.01	1.93247	1.93497	1.92997		
24	2008.07.30 15:14	sell stop	20	0.01	1.93497	1.93747	1.93247		
23	2008.07.30 15:14	sell stop	19	0.01	1.93747	1.93997	1.93497		
22	2008.07.30 15:14	sell stop	18	0.01	1.93997	1.94247	1.93747		
21	2008.07.30 15:14	sell stop	17	0.01	1.94247	1.94497	1.93997		
20	2008.07.30 15:14	sell stop	16	0.01	1.94497	1.94747	1.94247		
19	2008.07.30 15:14	sell stop	15	0.01	1.94747	1.94997	1.94497		
18	2008.07.30 15:14	sell stop	14	0.01	1.94997	1.95247	1.94747		
17	2008.07.30 15:14	sell stop	13	0.01	1.95247	1.95497	1.94997		
16	2008.07.30 15:14	sell stop	12	0.01	1.95497	1.95747	1.95247		
15	2008.07.30 15:14	sell stop	11	0.01	1.95747	1.95997	1.95497		
14	2008.07.30 15:14	sell stop	10	0.01	1.95997	1.96247	1.95747		
13	2008.07.30 15:14	sell stop	9	0.01	1.96247	1.96497	1.95997		
12	2008.07.30 15:14	sell stop	8	0.01	1.96497	1.96747	1.96247		
11	2008.07.30 15:14	sell stop	7	0.01	1.96747	1.96997	1.96497		
10	2008.07.30 15:14	sell stop	6	0.01	1.96997	1.97247	1.96747		
9	2008.07.30 15:14	sell stop	5	0.01	1.97247	1.97497	1.96997		
8	2008.07.30 15:14	modify	4	0.01	1.97497	0.00000	1.97247		
7	2008.07.30 15:14	sell	4	0.01	1.97497	0.00000	0.00000		
6	2008.07.30 15:14	sell	3	0.01	1.97497	0.00000	0.00000		
5	2008.07.30 15:14	close	1	0.01	1.97511	0.00000	2.01236	-22.29	1025.13
4	2008.07.30 15:14	close	2	0.03	1.97527	0.00000	0.00000	47.42	1047.42
3	2008.07.23 00:01	sell	2	0.03	1.99130	0.00000	0.00000		
2	2008.07.18 08:00	modify	1	0.01	1.99736	0.00000	2.01236		
1	2008.07.18 08:00	buy	1	0.01	1.99736	0.00000	0.00000		
70	2008.10.16 20:10	close at stop	3	0.01	1.72669	0.00000	0.00000	245.72	1288.16