

Strategy Tester Report

jr2007v4

Alpari-Demo (Build 211)

Symbol GBPJPY (Great Britain Pound vs Japanese Yen)
 Period 30 Minutes (M30) 2007.01.02 08:00 - 2007.12.28 22:30 (2007.01.01 - 2007.12.31)
 Model Every tick (the most precise method based on all available least timeframes)
 Parameters Lots=0.1; StopLoss=80; ProfitTarget=0; TrailingStop=100; mapds=39; fastmaperiods=0; fastmethod=0; fastprice=0; slowmaperiods=0; slowmethod=0; slowprice=0; Slippage=2; MaximumRisk=0.1; DecreaseFactor=0; MM=true; AccountIsMicro=false; TimeSpecific=true; maximumlots=5; maxlongorders=2; maxshortorders=2;

Bars in test	13221	Ticks modelled	3973406	Modelling quality	89.99%
Mismatched charts errors	0				
Initial deposit	1000.00				
Total net profit	414008.41	Gross profit	2028035.62	Gross loss	-1614027.20
Profit factor	1.26	Expected payoff	458.48		
Absolute drawdown	20.25	Maximal drawdown	132294.94 (28.45%)	Relative drawdown	45.01% (7616.38)
Total trades	903	Short positions (won %)	495 (39.39%)	Long positions (won %)	408 (42.40%)
		Profit trades (% of total)	368 (40.75%)	Loss trades (% of total)	535 (59.25%)
		Largest profit trade	26013.07	loss trade	-4798.54
		Average profit trade	5510.97	loss trade	-3016.87
		Maximum consecutive wins (profit in money)	10 (6707.97)	consecutive losses (loss in money)	16 (-42024.72)
		Maximal consecutive profit (count of wins)	74127.59 (4)	consecutive loss (count of losses)	-43030.10 (15)
		Average consecutive wins	3	consecutive losses	4

