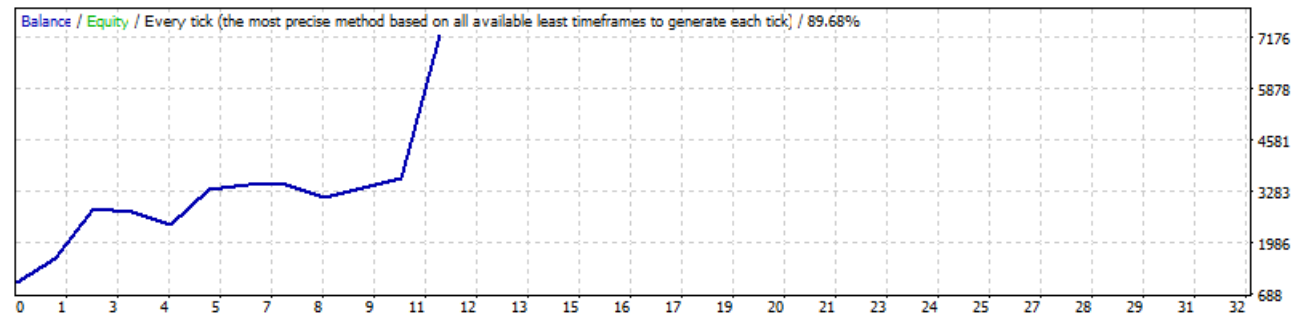


Strategy Tester Report

dwebTWT

Gold-Demo (Build 988)

Symbol	DAX-DEC16 (DAX 30 Index Future (Eurex) - EUR, 1lot=10, {Exp.11 Dec 16})			
Period	30 Minutes (M30) 2016.09.01 09:00 - 2016.09.13 22:30 (2016.09.01 - 2016.09.14)			
Model	Every tick (the most precise method based on all available least timeframes)			
Bars in test	1253	Ticks modelled	182963	Modelling quality 89.68%
Mismatched charts errors	0			
Initial deposit	1000.00	Spread	Current (350)	
Total net profit	6241.10	Gross profit	7011.75	Gross loss -770.65
Profit factor	9.10	Expected payoff	567.37	
Absolute drawdown	94.49	Maximal drawdown	2485.69 (30.00%)	Relative drawdown 30.00% (2485.69)
Total trades	11	Short positions (won %)	4 (75.00%)	Long positions (won %) 7 (57.14%)
		Profit trades (% of total)	7 (63.64%)	Loss trades (% of total) 4 (36.36%)
	Largest	profit trade	3599.90	loss trade -356.39
	Average	profit trade	1001.68	loss trade -192.66
	Maximum	consecutive wins (profit in money)	3 (4095.05)	consecutive losses (loss in money) 2 (-434.20)
	Maximal	consecutive profit (count of wins)	4095.05 (3)	consecutive loss (count of losses) -434.20 (2)
	Average	consecutive wins	2	consecutive losses 2



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2016.09.01 09:00	buy	1	1.00	10601.76	10551.76	11101.76		
2	2016.09.01 11:41	close	1	1.00	10658.81	10551.76	11101.76	608.78	1608.78
3	2016.09.01 12:31	sell	2	1.00	10635.71	10685.71	10135.71		
4	2016.09.01 18:34	close	2	1.00	10520.61	10685.71	10135.71	1258.76	2867.54
5	2016.09.01 19:24	buy	3	1.00	10551.12	10521.12	10581.12		
6	2016.09.01 19:24	close	3	1.00	10546.85	10521.12	10581.12	-77.81	2789.73
7	2016.09.01 19:24	buy	4	1.00	10549.97	10519.97	15549.97		
8	2016.09.01 19:24	modify	4	1.00	10549.97	10521.12	15549.97		
9	2016.09.01 19:24	modify	4	1.00	10549.97	10521.12	10581.12		
10	2016.09.02 10:10	s/l	4	1.00	10521.12	10521.12	10581.12	-356.39	2433.34
11	2016.09.02 16:00	buy	5	1.00	10577.06	10547.06	11077.06		
12	2016.09.02 19:32	close	5	1.00	10660.46	10547.06	11077.06	903.82	3337.16

13	2016.09.05 10:00	sell	6	1.00	10710.96	10740.96	10010.96		
14	2016.09.06 12:02	close	6	1.00	10695.00	10740.96	10010.96	145.34	3482.50
15	2016.09.06 12:04	buy	7	1.00	10690.91	10660.91	10990.91		
16	2016.09.06 14:53	close	7	1.00	10691.23	10660.91	10990.91	-26.42	3456.08
17	2016.09.06 14:59	sell	8	1.00	10692.00	10722.00	10192.00		
18	2016.09.06 16:02	close	8	1.00	10717.01	10722.00	10192.00	-310.03	3146.05
19	2016.09.06 17:52	buy	9	1.00	10674.12	10644.12	11174.12		
20	2016.09.07 09:39	close	9	1.00	10697.14	10644.12	11174.12	224.39	3370.44
21	2016.09.07 11:54	buy	10	1.00	10704.87	10674.87	11204.87		
22	2016.09.07 17:46	close	10	1.00	10731.73	10674.87	11204.87	270.75	3641.19
23	2016.09.08 11:45	sell	11	1.00	10731.59	10761.59	9731.59		
24	2016.09.13 22:59	close at stop	11	1.00	10406.50	10761.59	9731.59	3599.90	7241.10