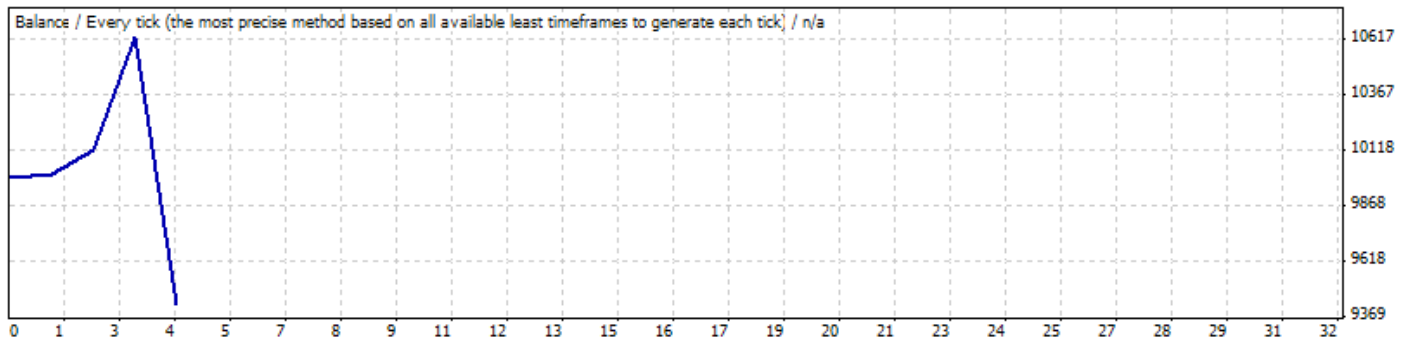


Strategy Tester Report

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=0.1; StopTrading=false; TradeLong=true; TradeShort=true; MagicNumber=0; TradeComment=""; CriminalsECN=true; MaxSpread=120; bf="----Trading balance filters----"; UseZeljko=true; OnlyTradeCurrencyTwice=true; pts="----Swap filter----"; CadPairsPositiveOnly=true; AudPairsPositiveOnly=true; NzdpairsPositiveOnly=true; vs="----Volatility inputs----"; LookBackDays=20; tmas="----Trend detection moving averages----"; FastMaTdTf=1440; FastMaTdPeriod=2; FastMaTdShift=2; tname="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; cat="----Caterpillar trend trade entry and TS----"; UseCaterpillar=true; MaxTrades=5; MinPipsBetweenCandles=5; CatTimeFrame=60; BuyLineColour=Green; SellLineColour=Red; rpt="----Specific Range trading inputs----"; AllowRangeTrading=true; TradeEveryTick=false; 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_Hours="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_hour=12; end_hour=24; tmm="----Trade management module----"; BE="Break even settings"; BreakEven=false; BreakEvenPips=25; BreakEvenProfit=10; HideBreakEvenStop=false; PipsAwayFromVisualBE=5; cts="----Candlestick trailing stop----"; UseCandlestickTrailingStop=false; JSL="Jumping stop loss settings"; JumpingStop=true; JumpingStopPips=100; AddBEP=true; JumpAfterBreakevenOnly=false; HideJumpingStop=false; PipsAwayFromVisualS=10; TSL="Trailing stop loss settings"; TrailingStop=false; TrailingStopPips=50; HideTrailingStop=false; PipsAwayFromVisualTS=10; TrailAfterBreakevenOnly=false; StopTrailAtPipsProfit=false; StopTrailPips=0; hsl="Hidden stop loss settings"; HideStopLossEnabled=false; HiddenStopLossPips=20; http="Hidden take profit settings"; HideTakeProfitEnabled=false; HiddenTakeProfitPips=20; mis="----Odds and ends----"; ShowManagementAlerts=true; DisplayGapSize=30;				
Bars in test	1552	Ticks modelled	29779795	Modelling quality	n/a
Mismatched charts errors	590				
Initial deposit	10000.00				
Total net profit	-571.25	Gross profit	629.45	Gross loss	-1200.70
Profit factor	0.52	Expected payoff	-142.81		
Absolute drawdown	1929.15	Maximal drawdown	2678.00 (24.91%)	Relative drawdown	24.91% (2678.00)
Total trades	4	Short positions (won %)	1 (100.00%)	Long positions (won %)	3 (66.67%)
		Profit trades (% of total)	3 (75.00%)	Loss trades (% of total)	1 (25.00%)
	Largest	profit trade	510.00	loss trade	-1200.70
	Average	profit trade	209.82	loss trade	-1200.70
	Maximum	consecutive wins (profit in money)	3 (629.45)	consecutive losses (loss in money)	1 (-1200.70)
	Maximal	consecutive profit (count of wins)	629.45 (3)	consecutive loss (count of losses)	-1200.70 (1)
	Average	consecutive wins	3	consecutive losses	1



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2009.04.20 04:00	buy	1	0.10	1.47389	0.00000	0.00000		
2	2009.04.30 06:24	modify	1	0.10	1.47389	1.47489	0.00000		
3	2009.04.30 18:20	s/l	1	0.10	1.47489	1.47489	0.00000	10.00	10010.00
4	2009.07.20 20:00	sell	2	0.10	1.65265	0.00000	0.00000		
5	2009.07.21 10:20	modify	2	0.10	1.65265	1.65165	0.00000		
6	2009.07.22 10:20	modify	2	0.10	1.65265	1.64165	0.00000		
7	2009.07.22 13:40	s/l	2	0.10	1.64165	1.64165	0.00000	109.45	10119.45
8	2009.07.29 16:00	buy	3	0.10	1.64129	0.00000	0.00000		
9	2009.07.30 13:40	modify	3	0.10	1.64129	1.64229	0.00000		
10	2009.07.31 17:40	modify	3	0.10	1.64129	1.65229	0.00000		
11	2009.07.31 18:20	modify	3	0.10	1.64129	1.66229	0.00000		

12	2009.08.03 10:20	modify	3	0.10	1.64129	1.67229	0.00000		
13	2009.08.03 17:40	modify	3	0.10	1.64129	1.68229	0.00000		
14	2009.08.05 14:20	modify	3	0.10	1.64129	1.69229	0.00000		
15	2009.08.06 13:40	s/l	3	0.10	1.69229	1.69229	0.00000	510.00	10629.45
16	2009.08.07 04:00	buy	4	0.10	1.67868	0.00000	0.00000		
17	2010.12.31 21:54	close at stop	4	0.10	1.55861	0.00000	0.00000	-1200.70	9428.75