

Strategy Tester Report

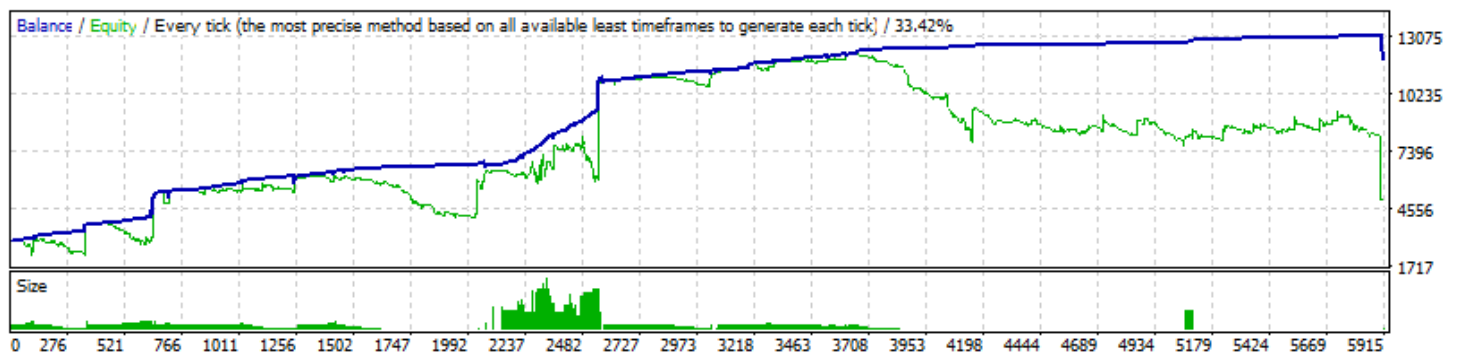
xBest_RV3.46

Pepperstone-Demo02 (Build 1090)

Symbol GBJPY (Great Britain Pound vs Japanese Yen)
 Period 5 Minutes (M5) 2017.05.31 00:00 - 2018.01.30 23:55 (2017.05.31 - 2018.01.31)
 Model Every tick (the most precise method based on all available least timeframes)

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Bars in test	50343	Ticks modelled	21216635	Modelling quality	33.42%
Mismatched charts errors	1				
Initial deposit	3000.00	Spread			10
Total net profit	2062.54	Gross profit	14933.53	Gross loss	-12870.99
Profit factor	1.16	Expected payoff	0.35		
Absolute drawdown	955.44	Maximal drawdown	8777.14 (71.53%)	Relative drawdown	71.53% (8777.14)
Total trades	5907	Short positions (won %)	1428 (66.81%)	Long positions (won %)	4479 (68.94%)
		Profit trades (% of total)	4042 (68.43%)	Loss trades (% of total)	1865 (31.57%)
		Largest profit trade	592.80	loss trade	-1200.56
		Average profit trade	3.69	loss trade	-6.90
		Maximum consecutive wins (profit in money)	36 (370.04)	consecutive losses (loss in money)	17 (-8077.65)
		Maximal consecutive profit (count of wins)	1661.54 (11)	consecutive loss (count of losses)	-8077.65 (17)
		Average consecutive wins	3	consecutive losses	1



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2017.05.31 00:00	buy	1	0.10	142.534	0.000	0.000		
2	2017.05.31 00:00	modify	1	0.10	142.534	0.000	172.534		
3	2017.05.31 00:02	modify	1	0.10	142.534	142.525	172.534		
4	2017.05.31 00:02	modify	1	0.10	142.534	142.532	172.534		
5	2017.05.31 00:02	modify	1	0.10	142.534	142.538	172.534		
6	2017.05.31 00:03	modify	1	0.10	142.534	142.543	172.534		
7	2017.05.31 00:03	modify	1	0.10	142.534	142.550	172.534		
8	2017.05.31 00:03	modify	1	0.10	142.534	142.556	172.534		
9	2017.05.31 00:03	modify	1	0.10	142.534	142.563	172.534		
10	2017.05.31 00:03	s/l	1	0.10	142.563	142.563	172.534	2.74	3002.74
11	2017.05.31 00:05	buy	2	0.10	142.544	0.000	0.000		
12	2017.05.31 00:05	modify	2	0.10	142.544	0.000	172.544		
13	2017.05.31 00:10	buy	3	0.11	142.509	0.000	0.000		

14	2017.05.31 00:10	modify	3	0.11	142.509	0.000	172.573		
15	2017.05.31 00:10	modify	2	0.10	142.544	0.000	172.573		
16	2017.05.31 00:13	modify	3	0.11	142.509	142.517	172.573		
17	2017.05.31 00:13	modify	2	0.10	142.544	142.517	172.573		
18	2017.05.31 00:13	modify	3	0.11	142.509	142.518	172.573		
19	2017.05.31 00:13	modify	2	0.10	142.544	142.518	172.573		
20	2017.05.31 00:13	modify	3	0.11	142.509	142.519	172.573		
21	2017.05.31 00:13	modify	2	0.10	142.544	142.519	172.573		
22	2017.05.31 00:13	modify	3	0.11	142.509	142.520	172.573		
23	2017.05.31 00:13	modify	2	0.10	142.544	142.520	172.573		
24	2017.05.31 00:13	modify	3	0.11	142.509	142.521	172.573		
25	2017.05.31 00:13	modify	2	0.10	142.544	142.521	172.573		
26	2017.05.31 00:13	modify	3	0.11	142.509	142.522	172.573		
27	2017.05.31 00:13	modify	2	0.10	142.544	142.522	172.573		
28	2017.05.31 00:13	modify	3	0.11	142.509	142.523	172.573		
29	2017.05.31 00:13	modify	2	0.10	142.544	142.523	172.573		
30	2017.05.31 00:13	modify	3	0.11	142.509	142.524	172.573		
31	2017.05.31 00:13	modify	2	0.10	142.544	142.524	172.573		
32	2017.05.31 00:13	modify	3	0.11	142.509	142.525	172.573		
33	2017.05.31 00:13	modify	2	0.10	142.544	142.525	172.573		
34	2017.05.31 00:13	modify	3	0.11	142.509	142.526	172.573		
35	2017.05.31 00:13	modify	2	0.10	142.544	142.526	172.573		
36	2017.05.31 00:13	modify	3	0.11	142.509	142.527	172.573		
37	2017.05.31 00:13	modify	2	0.10	142.544	142.527	172.573		
38	2017.05.31 00:13	s/l	2	0.10	142.527	142.527	172.573	-1.60	3001.14
39	2017.05.31 00:13	s/l	3	0.11	142.527	142.527	172.573	1.87	3003.01
40	2017.05.31 00:15	buy	4	0.10	142.517	0.000	0.000		
41	2017.05.31 00:15	modify	4	0.10	142.517	0.000	172.517		
42	2017.05.31 00:17	modify	4	0.10	142.517	142.508	172.517		
43	2017.05.31 00:17	modify	4	0.10	142.517	142.509	172.517		
44	2017.05.31 00:18	modify	4	0.10	142.517	142.510	172.517		
45	2017.05.31 00:18	modify	4	0.10	142.517	142.511	172.517		
46	2017.05.31 00:18	modify	4	0.10	142.517	142.512	172.517		
47	2017.05.31 00:18	modify	4	0.10	142.517	142.513	172.517		
48	2017.05.31 00:18	modify	4	0.10	142.517	142.514	172.517		
49	2017.05.31 00:18	modify	4	0.10	142.517	142.515	172.517		
50	2017.05.31 00:18	modify	4	0.10	142.517	142.516	172.517		
51	2017.05.31 00:19	s/l	4	0.10	142.516	142.516	172.517	-0.10	3002.91
52	2017.05.31 00:20	buy	5	0.10	142.519	0.000	0.000		
53	2017.05.31 00:20	modify	5	0.10	142.519	0.000	172.519		
54	2017.05.31 00:21	modify	5	0.10	142.519	142.510	172.519		
55	2017.05.31 00:21	modify	5	0.10	142.519	142.511	172.519		
56	2017.05.31 00:21	modify	5	0.10	142.519	142.512	172.519		
57	2017.05.31 00:21	modify	5	0.10	142.519	142.513	172.519		
58	2017.05.31 00:21	s/l	5	0.10	142.513	142.513	172.519	-0.57	3002.34
59	2017.05.31 00:23	sell	6	0.10	142.410	0.000	0.000		
60	2017.05.31 00:23	modify	6	0.10	142.410	0.000	112.410		
61	2017.05.31 00:23	modify	6	0.10	142.410	142.419	112.410		
62	2017.05.31 00:23	modify	6	0.10	142.410	142.418	112.410		
63	2017.05.31 00:23	modify	6	0.10	142.410	142.417	112.410		
64	2017.05.31 00:23	modify	6	0.10	142.410	142.415	112.410		
65	2017.05.31 00:23	modify	6	0.10	142.410	142.414	112.410		
66	2017.05.31 00:23	modify	6	0.10	142.410	142.413	112.410		
67	2017.05.31 00:23	modify	6	0.10	142.410	142.411	112.410		
68	2017.05.31 00:23	modify	6	0.10	142.410	142.410	112.410		
69	2017.05.31 00:23	modify	6	0.10	142.410	142.409	112.410		
70	2017.05.31 00:23	modify	6	0.10	142.410	142.407	112.410		
71	2017.05.31 00:23	modify	6	0.10	142.410	142.406	112.410		
72	2017.05.31 00:23	modify	6	0.10	142.410	142.405	112.410		
73	2017.05.31 00:23	modify	6	0.10	142.410	142.404	112.410		
74	2017.05.31 00:23	modify	6	0.10	142.410	142.402	112.410		