

Strategy Tester Report

Vegas auto trading robot by Steve and Squalou

AlpariUK-Demo (Build 226)

Symbol	EURUSD (Euro vs US Dollar)		
Period	5 Minutes (M5) 2010.11.10 00:00 - 2010.11.10 23:00 (2010.11.10 - 2010.11.11)		
Model	Every tick (the most precise method based on all available least timeframes)		
Parameters	gen="----General inputs----"; Lot=1; TakeProfit=100; StopLoss=25; MagicNumber=0; TradeComment=""; CriminalIsECN=false; MaxSpread=6; 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=5; end_hourm=12; Trade_Hours_E="Evening Hours 12-24"; start_houre=12; end_houre=17; tmm="----Trade management module----"; DoNotOverload5DigitCriminals=true; BE="Break even settings"; BreakEven=true; BreakEvenPips=15; BreakEvenProfit=1; HideBreakEvenStop=false; PipsAwayFromVisualBE=5; JSL="Jumping stop loss settings"; JumpingStop=true; JumpingStopPips=30; AddBEP=true; JumpAfterBreakevenOnly=false; 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; htp="Hidden take profit settings"; HideTakeProfitEnabled=false; HiddenTakeProfitPips=20; mis="----Odds and ends----"; ShowManagementAlerts=true; DisplayGapSize=30;		
Bars in test	1277	Ticks modelled	58837 Modelling quality 90.00%
Mismatched charts errors	0		
Initial deposit	100000.00		
Total net profit	102.00	Gross profit	862.00 Gross loss -760.00
Profit factor	1.13	Expected payoff	17.00
Absolute drawdown	824.00	Maximal drawdown	827.00 (0.83%) Relative drawdown 0.83% (827.00)
Total trades	6	Short positions (won %)	6 (33.33%) Long positions (won %) 0 (0.00%)
		Profit trades (% of total)	2 (33.33%) Loss trades (% of total) 4 (66.67%)
		Largest profit trade	852.00 loss trade -250.00
		Average profit trade	431.00 loss trade -190.00
		Maximum consecutive wins (profit in money)	1 (852.00) consecutive losses (loss in money) 2 (-459.00)
		Maximal consecutive profit (count of wins)	852.00 (1) consecutive loss (count of losses) -459.00 (2)
		Average consecutive wins	1 consecutive losses 2

