

Strategy Tester Report

Kolier_MA_Crossover_EA

Tripleafx-FX-Demo (Build 432)

Symbol	EURJPY (Euro vs Japanese Yen)				
Period	15 Minutes (M15) 2012.06.06 00:00 - 2012.06.17 23:45 (2012.06.06 - 2012.06.18)				
Model	Every tick (the most precise method based on all available least timeframes)				
Parameters	AdvisorName="Kolier_MA_Crossover_EA"; AdvisorVersion="1.0.2"; ProjectPage="http://kolier.li/project/kolier-ma-crossover-ea"; Entry_Exit="Entry & Exit Settings"; TradeAtBarOpen=true; Allow BuyAmount=1000; Allow SellAmount=1000; Allow Hedge=false; CloseOpposite=false; MAFast_iMA="http://kolier.li/example/mt4-ima-system-moving-average"; MAFast_Period=3; MAFast_Shift=0; MAFast_Method=0; MAFast_Price=0; MASlow_iMA="http://kolier.li/example/mt4-ima-system-moving-average"; MASlow_Period=5; MASlow_Shift=0; MASlow_Method=0; MASlow_Price=0; Trade_Time_Filter="http://kolier.li/example/script-function-trade-time-filter"; TradeTimeFilter=false; TradeBegin="07:00"; TradeEnd="19:00"; EndInTomorrow =false; Order_Operation_Open="http://kolier.li/example/script-function-order-operation-open"; ECNBroker=false; Magic=222222; Slippage=3; Lots=0.1; StealthMode=false; TakeProfit=0; StopLoss=20; Order_Operation_BreakEven="http://kolier.li/example/script-function-order-operation-breakeven"; UseBreakEven=false; BE_StealthMode=false; BreakEvenPips=20; BreakEvenWithProfit=false; BreakEvenProfit=3; Order_Operation_Trailing_Stop="http://kolier.li/example/script-function-order-operation-trailing-stop"; UseTrailStop=false; TrailAfterEven=false; TS_StealthMode=false; TrailStopPips=20; TS_MovingInChunk=false; TS_Chunk=10;				
Bars in test	1768	Ticks modelled	440757	Modelling quality	75.50%
Mismatched charts errors	0				
Initial deposit	10000.00				
Total net profit	-280.04	Gross profit	1602.02	Gross loss	-1882.07
Profit factor	0.85	Expected payoff	-3.33		
Absolute draw down	1682.24	Maximal draw down	2791.56 (25.13%)	Relative draw down	25.13% (2791.56)
Total trades	84	Short positions (won %)	0 (0.00%)	Long positions (won %)	84 (10.71%)
		Profit trades (% of total)	9 (10.71%)	Loss trades (% of total)	75 (89.29%)
		Largest profit trade	301.77	loss trade	-25.11

Average profit trade	178.00	loss trade	-25.09
Maximum consecutive wins (profit in money)	9 (1602.02)	consecutive losses (loss in money)	75 (-1882.07)
Maximal consecutive profit (count of wins)	1602.02 (9)	consecutive loss (count of losses)	-1882.07 (75)
Average consecutive wins	9	consecutive losses	75

Graph

#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2012.06.06 01:15	buy	1	0.10	98.046	97.846	0.000		
2	2012.06.06 03:45	buy	2	0.10	98.687	98.487	0.000		
3	2012.06.06 05:30	s/l	2	0.10	98.487	98.487	0.000	-25.10	9974.90
4	2012.06.06 06:45	buy	3	0.10	98.680	98.480	0.000		
5	2012.06.06 10:15	buy	4	0.10	98.856	98.656	0.000		
6	2012.06.06 10:45	buy	5	0.10	99.056	98.856	0.000		
7	2012.06.06 12:06	s/l	5	0.10	98.856	98.856	0.000	-25.10	9949.80
8	2012.06.06 12:33	s/l	4	0.10	98.656	98.656	0.000	-25.11	9924.69
9	2012.06.06 12:38	s/l	3	0.10	98.480	98.480	0.000	-25.10	9899.59
10	2012.06.06 13:45	buy	6	0.10	98.779	98.579	0.000		
11	2012.06.06 15:15	buy	7	0.10	99.037	98.837	0.000		
12	2012.06.06 18:30	buy	8	0.10	99.426	99.226	0.000		
13	2012.06.06 20:00	buy	9	0.10	99.682	99.482	0.000		
14	2012.06.06 22:00	buy	10	0.10	99.724	99.524	0.000		

15	2012.06.07 01:30	buy	11	0.10	99.740	99.540	0.000		
16	2012.06.07 04:15	buy	12	0.10	99.722	99.522	0.000		
17	2012.06.07 07:05	s/l	11	0.10	99.540	99.540	0.000	-25.11	9874.48
18	2012.06.07 07:05	s/l	10	0.10	99.524	99.524	0.000	-25.07	9849.41
19	2012.06.07 07:05	s/l	12	0.10	99.522	99.522	0.000	-25.11	9824.30
20	2012.06.07 07:06	s/l	9	0.10	99.482	99.482	0.000	-25.07	9799.22
21	2012.06.07 08:15	buy	13	0.10	99.619	99.419	0.000		
22	2012.06.07 08:45	buy	14	0.10	99.673	99.473	0.000		
23	2012.06.07 11:30	buy	15	0.10	99.932	99.732	0.000		
24	2012.06.07 12:00	buy	16	0.10	100.020	99.820	0.000		
25	2012.06.07 14:50	s/l	16	0.10	99.820	99.820	0.000	-25.10	9774.12
26	2012.06.07 15:45	buy	17	0.10	100.118	99.918	0.000		
27	2012.06.07 17:30	buy	18	0.10	100.405	100.205	0.000		
28	2012.06.07 17:52	s/l	18	0.10	100.205	100.205	0.000	-25.11	9749.01
29	2012.06.07 18:45	buy	19	0.10	100.327	100.127	0.000		
30	2012.06.07 19:46	s/l	19	0.10	100.127	100.127	0.000	-25.11	9723.90
31	2012.06.07 21:30	buy	20	0.10	100.079	99.879	0.000		
32	2012.06.07 23:00	buy	21	0.10	100.172	99.972	0.000		
33	2012.06.08 00:21	s/l	21	0.10	99.972	99.972	0.000	-25.09	9698.82
34	2012.06.08 00:23	s/l	17	0.10	99.918	99.918	0.000	-25.09	9673.73
35	2012.06.08 00:26	s/l	20	0.10	99.879	99.879	0.000	-25.10	9648.63
36	2012.06.08 00:33	s/l	15	0.10	99.732	99.732	0.000	-25.10	9623.53
37	2012.06.08 01:33	s/l	14	0.10	99.473	99.473	0.000	-25.10	9598.44
38	2012.06.08 02:02	s/l	13	0.10	99.419	99.419	0.000	-25.10	9573.34
39	2012.06.08 03:00	buy	22	0.10	99.589	99.389	0.000		
40	2012.06.08 04:03	s/l	22	0.10	99.389	99.389	0.000	-25.10	9548.24
41	2012.06.08 04:23	s/l	8	0.10	99.226	99.226	0.000	-25.05	9523.19
42	2012.06.08 05:30	buy	23	0.10	99.355	99.155	0.000		

43	2012.06.08 05:38	s/l	23	0.10	99.155	99.155	0.000	-25.10	9498.09
44	2012.06.08 06:28	s/l	7	0.10	98.837	98.837	0.000	-25.05	9473.04
45	2012.06.08 07:15	buy	24	0.10	99.187	98.987	0.000		
46	2012.06.08 07:20	s/l	24	0.10	98.987	98.987	0.000	-25.10	9447.94
47	2012.06.08 08:32	s/l	6	0.10	98.579	98.579	0.000	-25.05	9422.88
48	2012.06.08 09:30	buy	25	0.10	98.833	98.633	0.000		
49	2012.06.08 11:45	buy	26	0.10	98.958	98.758	0.000		
50	2012.06.08 13:30	buy	27	0.10	98.897	98.697	0.000		
51	2012.06.08 13:33	s/l	26	0.10	98.758	98.758	0.000	-25.11	9397.77
52	2012.06.08 17:00	buy	28	0.10	99.268	99.068	0.000		
53	2012.06.08 20:45	buy	29	0.10	99.363	99.163	0.000		
54	2012.06.10 22:45	buy	30	0.10	100.687	100.487	0.000		
55	2012.06.10 23:10	s/l	30	0.10	100.487	100.487	0.000	-25.10	9372.67
56	2012.06.11 00:00	buy	31	0.10	100.654	100.454	0.000		
57	2012.06.11 00:01	s/l	31	0.10	100.454	100.454	0.000	-25.10	9347.57
58	2012.06.11 01:00	buy	32	0.10	100.596	100.396	0.000		
59	2012.06.11 04:00	buy	33	0.10	100.584	100.384	0.000		
60	2012.06.11 07:21	s/l	32	0.10	100.396	100.396	0.000	-25.10	9322.47
61	2012.06.11 07:21	s/l	33	0.10	100.384	100.384	0.000	-25.11	9297.36
62	2012.06.11 08:30	buy	34	0.10	100.369	100.169	0.000		
63	2012.06.11 08:35	s/l	34	0.10	100.169	100.169	0.000	-25.11	9272.25
64	2012.06.11 12:30	buy	35	0.10	99.739	99.539	0.000		
65	2012.06.11 14:43	s/l	35	0.10	99.539	99.539	0.000	-25.10	9247.15
66	2012.06.11 16:00	buy	36	0.10	99.458	99.258	0.000		
67	2012.06.11 17:15	buy	37	0.10	99.396	99.196	0.000		
68	2012.06.11 17:34	s/l	36	0.10	99.258	99.258	0.000	-25.11	9222.04
69	2012.06.11 18:06	s/l	37	0.10	99.196	99.196	0.000	-25.11	9196.93
70	2012.06.11 19:15	buy	38	0.10	99.315	99.115	0.000		
71	2012.06.11 20:06	s/l	29	0.10	99.163	99.163	0.000	-25.09	9171.85

72	2012.06.11 20:10	s/l	38	0.10	99.115	99.115	0.000	-25.10	9146.75
73	2012.06.11 21:08	s/l	28	0.10	99.068	99.068	0.000	-25.09	9121.66
74	2012.06.11 23:15	buy	39	0.10	98.956	98.756	0.000		
75	2012.06.12 01:00	buy	40	0.10	98.898	98.698	0.000		
76	2012.06.12 01:45	buy	41	0.10	99.078	98.878	0.000		
77	2012.06.12 03:00	buy	42	0.10	99.083	98.883	0.000		
78	2012.06.12 06:00	buy	43	0.10	99.367	99.167	0.000		
79	2012.06.12 08:25	s/l	43	0.10	99.167	99.167	0.000	-25.11	9096.55
80	2012.06.12 09:00	buy	44	0.10	99.628	99.428	0.000		
81	2012.06.12 09:42	s/l	44	0.10	99.428	99.428	0.000	-25.11	9071.44
82	2012.06.12 10:30	buy	45	0.10	99.602	99.402	0.000		
83	2012.06.12 11:45	buy	46	0.10	99.551	99.351	0.000		
84	2012.06.12 11:58	s/l	45	0.10	99.402	99.402	0.000	-25.10	9046.34
85	2012.06.12 11:59	s/l	46	0.10	99.351	99.351	0.000	-25.10	9021.24
86	2012.06.12 13:00	buy	47	0.10	99.406	99.206	0.000		
87	2012.06.12 13:38	s/l	47	0.10	99.206	99.206	0.000	-25.10	8996.14
88	2012.06.12 13:45	buy	48	0.10	99.338	99.138	0.000		
89	2012.06.12 14:05	s/l	48	0.10	99.138	99.138	0.000	-25.11	8971.03
90	2012.06.12 14:14	s/l	42	0.10	98.883	98.883	0.000	-25.11	8945.92
91	2012.06.12 14:14	s/l	41	0.10	98.878	98.878	0.000	-25.10	8920.82
92	2012.06.12 15:15	buy	49	0.10	99.250	99.050	0.000		
93	2012.06.12 17:15	buy	50	0.10	99.366	99.166	0.000		
94	2012.06.12 19:00	buy	51	0.10	99.423	99.223	0.000		
95	2012.06.12 20:00	buy	52	0.10	99.439	99.239	0.000		
96	2012.06.12 21:30	buy	53	0.10	99.614	99.414	0.000		
97	2012.06.12 22:30	buy	54	0.10	99.588	99.388	0.000		
98	2012.06.12 23:59	s/l	53	0.10	99.414	99.414	0.000	-25.10	8895.72
99	2012.06.13 00:02	s/l	54	0.10	99.388	99.388	0.000	-25.10	8870.62
100	2012.06.13 00:45	buy	55	0.10	99.536	99.336	0.000		

101	2012.06.13 01:45	buy	56	0.10	99.525	99.325	0.000		
102	2012.06.13 01:52	s/l	55	0.10	99.336	99.336	0.000	-25.10	8845.52
103	2012.06.13 01:52	s/l	56	0.10	99.325	99.325	0.000	-25.11	8820.41
104	2012.06.13 03:00	buy	57	0.10	99.423	99.223	0.000		
105	2012.06.13 03:30	buy	58	0.10	99.500	99.300	0.000		
106	2012.06.13 08:00	buy	59	0.10	99.728	99.528	0.000		
107	2012.06.13 09:15	buy	60	0.10	99.740	99.540	0.000		
108	2012.06.13 12:00	buy	61	0.10	99.968	99.768	0.000		
109	2012.06.13 12:30	s/l	61	0.10	99.768	99.768	0.000	-25.10	8795.31
110	2012.06.13 13:06	s/l	60	0.10	99.540	99.540	0.000	-25.11	8770.20
111	2012.06.13 13:06	s/l	59	0.10	99.528	99.528	0.000	-25.10	8745.10
112	2012.06.13 13:35	s/l	58	0.10	99.300	99.300	0.000	-25.10	8720.00
113	2012.06.13 14:15	buy	62	0.10	99.596	99.396	0.000		
114	2012.06.13 18:00	buy	63	0.10	99.947	99.747	0.000		
115	2012.06.13 19:21	s/l	63	0.10	99.747	99.747	0.000	-25.11	8694.89
116	2012.06.13 20:15	buy	64	0.10	99.864	99.664	0.000		
117	2012.06.13 22:00	buy	65	0.10	99.868	99.668	0.000		
118	2012.06.14 00:27	s/l	65	0.10	99.668	99.668	0.000	-25.06	8669.83
119	2012.06.14 00:27	s/l	64	0.10	99.664	99.664	0.000	-25.06	8644.77
120	2012.06.14 01:30	buy	66	0.10	99.779	99.579	0.000		
121	2012.06.14 03:00	buy	67	0.10	99.802	99.602	0.000		
122	2012.06.14 07:45	buy	68	0.10	99.986	99.786	0.000		
123	2012.06.14 07:59	s/l	68	0.10	99.786	99.786	0.000	-25.10	8619.67
124	2012.06.14 08:52	s/l	67	0.10	99.602	99.602	0.000	-25.11	8594.56
125	2012.06.14 08:52	s/l	66	0.10	99.579	99.579	0.000	-25.10	8569.46
126	2012.06.14 10:00	buy	69	0.10	99.636	99.436	0.000		
127	2012.06.14 10:30	buy	70	0.10	99.816	99.616	0.000		
128	2012.06.14 11:04	s/l	70	0.10	99.616	99.616	0.000	-25.11	8544.35
129	2012.06.14 13:00	buy	71	0.10	99.787	99.587	0.000		

130	2012.06.14 13:23	s/l	71	0.10	99.587	99.587	0.000	-25.11	8519.24
131	2012.06.14 14:00	buy	72	0.10	99.903	99.703	0.000		
132	2012.06.14 15:30	buy	73	0.10	100.004	99.804	0.000		
133	2012.06.14 17:30	buy	74	0.10	99.917	99.717	0.000		
134	2012.06.14 18:15	buy	75	0.10	99.999	99.799	0.000		
135	2012.06.14 19:15	buy	76	0.10	100.163	99.963	0.000		
136	2012.06.15 00:15	buy	77	0.10	100.354	100.154	0.000		
137	2012.06.15 01:02	s/l	77	0.10	100.154	100.154	0.000	-25.11	8494.13
138	2012.06.15 03:01	s/l	76	0.10	99.963	99.963	0.000	-25.09	8469.04
139	2012.06.15 04:11	s/l	73	0.10	99.804	99.804	0.000	-25.09	8443.95
140	2012.06.15 04:11	s/l	75	0.10	99.799	99.799	0.000	-25.10	8418.85
141	2012.06.15 04:15	buy	78	0.10	99.890	99.690	0.000		
142	2012.06.15 04:48	s/l	74	0.10	99.717	99.717	0.000	-25.09	8393.76
143	2012.06.15 04:49	s/l	72	0.10	99.703	99.703	0.000	-25.10	8368.67
144	2012.06.15 04:50	s/l	78	0.10	99.690	99.690	0.000	-25.10	8343.57
145	2012.06.15 06:30	buy	79	0.10	99.751	99.551	0.000		
146	2012.06.15 07:17	s/l	79	0.10	99.551	99.551	0.000	-25.11	8318.46
147	2012.06.15 07:45	buy	80	0.10	99.710	99.510	0.000		
148	2012.06.15 09:51	s/l	80	0.10	99.510	99.510	0.000	-25.10	8293.36
149	2012.06.15 09:55	s/l	69	0.10	99.436	99.436	0.000	-25.09	8268.27
150	2012.06.15 09:55	s/l	62	0.10	99.396	99.396	0.000	-25.05	8243.22
151	2012.06.15 10:15	s/l	52	0.10	99.239	99.239	0.000	-25.04	8218.18
152	2012.06.15 10:15	s/l	51	0.10	99.223	99.223	0.000	-25.05	8193.13
153	2012.06.15 10:15	s/l	57	0.10	99.223	99.223	0.000	-25.06	8168.07
154	2012.06.15 10:18	s/l	50	0.10	99.166	99.166	0.000	-25.04	8143.03
155	2012.06.15 11:15	buy	81	0.10	99.471	99.271	0.000		
156	2012.06.15 11:53	s/l	81	0.10	99.271	99.271	0.000	-25.10	8117.93
157	2012.06.15 13:45	buy	82	0.10	99.306	99.106	0.000		
158	2012.06.15 17:00	buy	83	0.10	99.479	99.279	0.000		

159	2012.06.15 20:00	buy	84	0.10	99.617	99.417	0.000		
160	2012.06.17 23:59	close at stop	84	0.10	100.449	99.417	0.000	104.43	8222.36
161	2012.06.17 23:59	close at stop	83	0.10	100.449	99.279	0.000	121.76	8344.12
162	2012.06.17 23:59	close at stop	82	0.10	100.449	99.106	0.000	143.47	8487.59
163	2012.06.17 23:59	close at stop	49	0.10	100.449	99.050	0.000	150.56	8638.15
164	2012.06.17 23:59	close at stop	40	0.10	100.449	98.698	0.000	194.74	8832.89
165	2012.06.17 23:59	close at stop	39	0.10	100.449	98.756	0.000	187.47	9020.37
166	2012.06.17 23:59	close at stop	27	0.10	100.449	98.697	0.000	194.90	9215.26
167	2012.06.17 23:59	close at stop	25	0.10	100.449	98.633	0.000	202.93	9418.19
168	2012.06.17 23:59	close at stop	1	0.10	100.449	97.846	0.000	301.77	9719.96