

Strategy Tester Report

TRADING ROOM v especial

(Build 988)

Simbolo	AUDUSD (Australian Dollar vs US Dollar)				
Periodo	15 Minuti (M15) 2009.12.16 08:30 - 2016.04.06 23:45 (2010.01.01 - 2016.05.01)				
Modello	Ogni tick (il metodo precissimo sulla base di tutti gli intervalli di tempo minimi)				
Parametri	quantita=0.1; max_ordini=1; magic_buy=12346; magic_sell=12348; slippage=10; media_volatilita_time=21; lot_commission=6; soglia=3; soglia_2=2; soglia_3=6; soglia_close=2; risk_reward=3;				
Barre sotto esame	156924	Ticks adoperati per il modello	156924	Qualita' del modello	n/a
Errori di grafici	0				
Deposito iniziale	100000.00		Spread	2	
Profitto totale netto	637.04	Profitto lordo	1161.64	Perdita lorda	-524.60
Fattore di profitto (profit factor)	2.21	Ricompensa attesa	9.80		
Drawdown assoluto	68.36	Drawdown massimo	267.36 (0.27%)	Drawdown relativo	0.27% (267.36)
Operazioni totali	65	Posizioni al ribasso (vincite %)	10 (100.00%)	Posizioni al rialzo (vincite %)	55 (90.91%)
		Operazioni con profitto (% del totale)	60 (92.31%)	Operazioni in perdita (% del totale)	5 (7.69%)
	Il piu' grande	operazione con profitto	196.00	operazione in perdita	-135.52
	Media	operazione con profitto	19.36	operazione in perdita	-104.92
	Massimo	vincite consecutive (profitto in denaro)	23 (474.12)	perdite consecutive (perdita in denaro)	1 (-135.52)
	Massimale	profitto consecutivo (numero delle vincite)	474.12 (23)	perdita consecutiva (numero delle perdite)	-135.52 (1)
	Media	vincite consecutive	10	perdite consecutive	1



#	Data/Orario	Tipo	Ordine	Lotti	Prezzo	S / L	Take profit	Profitto	Saldo
1	2010.05.24 02:45	buy	1	0.10	0.8294	0.8126	0.8799		
2	2010.05.24 08:00	close	1	0.10	0.8305	0.8126	0.8799	11.00	100011.00
3	2010.05.25 08:15	buy	2	0.10	0.8127	0.7955	0.8644		
4	2010.05.25 13:45	close	2	0.10	0.8133	0.7955	0.8644	6.00	100017.00
5	2010.06.29 03:00	sell	3	0.10	0.8682	0.8835	0.8223		
6	2010.06.29 04:00	close	3	0.10	0.8678	0.8835	0.8223	4.00	100021.00
7	2010.09.01 01:30	buy	4	0.10	0.8976	0.8859	0.9328		
8	2010.09.01 02:30	close	4	0.10	0.8991	0.8859	0.9328	15.00	100036.00
9	2010.10.01 04:15	sell	5	0.10	0.9676	0.9782	0.9358		
10	2010.10.01 04:30	close	5	0.10	0.9675	0.9782	0.9358	1.00	100037.00
11	2010.11.03 00:15	buy	6	0.10	1.0003	0.9846	1.0475		
12	2010.11.03 21:00	close	6	0.10	1.0057	0.9846	1.0475	54.00	100091.00
13	2011.05.23 07:00	buy	7	0.10	1.0559	1.0420	1.0977		
14	2011.05.24 06:30	close	7	0.10	1.0559	1.0420	1.0977	1.16	100092.16
15	2011.09.21 22:00	buy	8	0.10	1.0065	0.9926	1.0482		
16	2011.09.22 09:00	s/l	8	0.10	0.9926	0.9926	1.0482	-135.52	99956.64
17	2011.09.29 00:00	buy	9	0.10	0.9733	0.9548	1.0287		
18	2011.09.29 04:00	close	9	0.10	0.9788	0.9548	1.0287	55.00	100011.64
19	2011.11.30 11:30	buy	10	0.10	1.0069	0.9885	1.0620		
20	2011.11.30 14:00	close	10	0.10	1.0265	0.9885	1.0620	196.00	100207.64
21	2011.12.21 14:00	buy	11	0.10	1.0106	0.9939	1.0608		
22	2011.12.22 07:00	close	11	0.10	1.0103	0.9939	1.0608	0.48	100208.12
23	2012.03.20 03:15	buy	12	0.10	1.0574	1.0461	1.0914		
24	2012.03.20 04:00	close	12	0.10	1.0575	1.0461	1.0914	1.00	100209.12
25	2012.03.20 10:45	buy	13	0.10	1.0493	1.0380	1.0833		
26	2012.03.21 03:00	close	13	0.10	1.0514	1.0380	1.0833	22.16	100231.28
27	2012.04.11 23:15	buy	14	0.10	1.0328	1.0214	1.0669		
28	2012.04.12 01:30	close	14	0.10	1.0352	1.0214	1.0669	27.48	100258.76

29	2012.04.13 17:00	buy	15	0.10	1.0374	1.0257	1.0724		
30	2012.04.16 17:45	close	15	0.10	1.0373	1.0257	1.0724	0.16	100258.92
31	2012.05.18 02:00	buy	16	0.10	0.9851	0.9753	1.0144		
32	2012.05.18 13:00	close	16	0.10	0.9866	0.9753	1.0144	15.00	100273.92
33	2012.08.27 04:45	buy	17	0.10	1.0396	1.0308	1.0660		
34	2012.08.30 15:30	s/l	17	0.10	1.0308	1.0308	1.0660	-82.20	100191.72
35	2012.12.04 04:00	sell	18	0.10	1.0444	1.0513	1.0236		
36	2012.12.04 05:00	close	18	0.10	1.0441	1.0513	1.0236	3.00	100194.72
37	2013.01.02 01:00	buy	19	0.10	1.0424	1.0368	1.0592		
38	2013.01.02 03:00	close	19	0.10	1.0479	1.0368	1.0592	55.00	100249.72
39	2013.01.02 20:30	buy	20	0.10	1.0500	1.0444	1.0668		
40	2013.01.02 21:45	close	20	0.10	1.0504	1.0444	1.0668	4.00	100253.72
41	2013.01.21 04:00	sell	21	0.10	1.0516	1.0583	1.0316		
42	2013.01.21 07:00	close	21	0.10	1.0515	1.0583	1.0316	1.00	100254.72
43	2013.05.01 16:00	buy	22	0.10	1.0290	1.0199	1.0564		
44	2013.05.03 15:00	close	22	0.10	1.0309	1.0199	1.0564	23.64	100278.36
45	2013.05.17 08:30	buy	23	0.10	0.9738	0.9642	1.0026		
46	2013.05.17 11:00	close	23	0.10	0.9754	0.9642	1.0026	16.00	100294.36
47	2013.05.19 23:45	buy	24	0.10	0.9766	0.9670	1.0054		
48	2013.05.20 04:00	close	24	0.10	0.9779	0.9670	1.0054	14.16	100308.52
49	2013.05.22 05:15	buy	25	0.10	0.9781	0.9682	1.0079		
50	2013.05.22 14:45	s/l	25	0.10	0.9682	0.9682	1.0079	-99.00	100209.52
51	2013.05.31 05:45	buy	26	0.10	0.9649	0.9530	1.0005		
52	2013.06.03 13:00	close	26	0.10	0.9658	0.9530	1.0005	10.16	100219.68
53	2013.06.04 18:00	buy	27	0.10	0.9627	0.9499	1.0012		
54	2013.06.04 23:00	close	27	0.10	0.9648	0.9499	1.0012	21.00	100240.68
55	2013.06.05 08:00	buy	28	0.10	0.9587	0.9455	0.9983		
56	2013.06.06 02:45	s/l	28	0.10	0.9455	0.9455	0.9983	-128.52	100112.16
57	2013.06.06 17:00	sell	29	0.10	0.9578	0.9713	0.9174		
58	2013.06.06 22:00	close	29	0.10	0.9561	0.9713	0.9174	17.00	100129.16
59	2013.06.14 18:00	buy	30	0.10	0.9593	0.9440	1.0051		
60	2013.06.17 02:00	close	30	0.10	0.9608	0.9440	1.0051	16.16	100145.32
61	2013.06.28 01:30	buy	31	0.10	0.9238	0.9077	0.9720		
62	2013.06.28 02:00	close	31	0.10	0.9240	0.9077	0.9720	2.00	100147.32
63	2013.06.28 17:30	buy	32	0.10	0.9134	0.8973	0.9616		
64	2013.07.01 07:00	close	32	0.10	0.9183	0.8973	0.9616	50.16	100197.48
65	2013.07.03 07:45	buy	33	0.10	0.9069	0.8910	0.9546		
66	2013.07.03 12:00	close	33	0.10	0.9074	0.8910	0.9546	5.00	100202.48
67	2013.07.10 20:00	buy	34	0.10	0.9118	0.8967	0.9571		
68	2013.07.10 22:00	close	34	0.10	0.9218	0.8967	0.9571	100.00	100302.48
69	2013.07.31 12:15	sell	35	0.10	0.8975	0.9116	0.8551		
70	2013.07.31 16:00	close	35	0.10	0.8964	0.9116	0.8551	11.00	100313.48
71	2013.08.08 00:00	buy	36	0.10	0.9011	0.8875	0.9418		
72	2013.08.08 01:00	close	36	0.10	0.9023	0.8875	0.9418	12.00	100325.48
73	2013.11.18 18:30	buy	37	0.10	0.9391	0.9302	0.9658		
74	2013.11.19 06:45	close	37	0.10	0.9396	0.9302	0.9658	6.16	100331.64
75	2013.12.02 01:30	buy	38	0.10	0.9143	0.9047	0.9431		
76	2013.12.02 03:00	close	38	0.10	0.9145	0.9047	0.9431	2.00	100333.64
77	2013.12.18 06:00	buy	39	0.10	0.8907	0.8801	0.9224		
78	2013.12.18 11:00	close	39	0.10	0.8909	0.8801	0.9224	2.00	100335.64
79	2014.01.20 12:00	sell	40	0.10	0.8813	0.8891	0.8579		
80	2014.01.20 15:00	close	40	0.10	0.8810	0.8891	0.8579	3.00	100338.64
81	2014.01.29 14:00	buy	41	0.10	0.8745	0.8653	0.9021		
82	2014.01.29 17:00	close	41	0.10	0.8757	0.8653	0.9021	12.00	100350.64
83	2014.02.03 19:00	buy	42	0.10	0.8766	0.8665	0.9068		
84	2014.02.04 05:00	close	42	0.10	0.8881	0.8665	0.9068	116.16	100466.80
85	2014.04.30 00:15	buy	43	0.10	0.9280	0.9214	0.9478		
86	2014.04.30 01:00	close	43	0.10	0.9283	0.9214	0.9478	3.00	100469.80
87	2014.06.27 18:30	buy	44	0.10	0.9424	0.9362	0.9611		
88	2014.06.30 15:00	close	44	0.10	0.9431	0.9362	0.9611	8.16	100477.96
89	2014.08.07 07:30	buy	45	0.10	0.9265	0.9207	0.9439		
90	2014.08.07 12:00	close	45	0.10	0.9274	0.9207	0.9439	9.00	100486.96
91	2014.08.11 10:15	buy	46	0.10	0.9267	0.9208	0.9443		
92	2014.08.12 12:15	close	46	0.10	0.9269	0.9208	0.9443	3.16	100490.12

93	2014.08.13 05:45	buy	47	0.10	0.9298	0.9239	0.9474		
94	2014.08.13 12:30	close	47	0.10	0.9313	0.9239	0.9474	15.00	100505.12
95	2014.09.04 08:30	buy	48	0.10	0.9347	0.9292	0.9512		
96	2014.09.04 09:45	close	48	0.10	0.9349	0.9292	0.9512	2.00	100507.12
97	2014.10.15 14:45	sell	49	0.10	0.8785	0.8898	0.8447		
98	2014.10.15 18:00	close	49	0.10	0.8750	0.8898	0.8447	35.00	100542.12
99	2014.11.17 15:15	buy	50	0.10	0.8711	0.8608	0.9019		
100	2014.11.18 01:00	close	50	0.10	0.8719	0.8608	0.9019	9.16	100551.28
101	2014.12.23 06:30	buy	51	0.10	0.8102	0.8001	0.8405		
102	2014.12.23 12:00	close	51	0.10	0.8137	0.8001	0.8405	35.00	100586.28
103	2014.12.31 12:00	buy	52	0.10	0.8211	0.8127	0.8464		
104	2015.01.02 04:45	s/l	52	0.10	0.8127	0.8127	0.8464	-79.36	100506.92
105	2015.01.14 13:30	buy	53	0.10	0.8154	0.8079	0.8379		
106	2015.01.14 16:00	close	53	0.10	0.8157	0.8079	0.8379	3.00	100509.92
107	2015.02.11 12:30	buy	54	0.10	0.7735	0.7614	0.8099		
108	2015.02.12 17:00	close	54	0.10	0.7758	0.7614	0.8099	26.48	100536.40
109	2015.03.05 18:00	buy	55	0.10	0.7762	0.7671	0.8035		
110	2015.03.05 20:00	close	55	0.10	0.7771	0.7671	0.8035	9.00	100545.40
111	2015.03.19 17:15	buy	56	0.10	0.7629	0.7528	0.7932		
112	2015.03.19 22:00	close	56	0.10	0.7646	0.7528	0.7932	17.00	100562.40
113	2015.03.23 03:45	buy	57	0.10	0.7809	0.7698	0.8143		
114	2015.03.23 05:00	close	57	0.10	0.7820	0.7698	0.8143	11.00	100573.40
115	2015.05.07 14:00	sell	58	0.10	0.7921	0.8037	0.7574		
116	2015.05.07 20:00	close	58	0.10	0.7907	0.8037	0.7574	14.00	100587.40
117	2015.06.03 19:30	buy	59	0.10	0.7784	0.7674	0.8114		
118	2015.06.03 20:15	close	59	0.10	0.7788	0.7674	0.8114	4.00	100591.40
119	2015.06.04 16:00	buy	60	0.10	0.7676	0.7571	0.7990		
120	2015.06.04 21:00	close	60	0.10	0.7685	0.7571	0.7990	9.00	100600.40
121	2015.07.10 16:00	buy	61	0.10	0.7431	0.7333	0.7724		
122	2015.07.10 20:00	close	61	0.10	0.7442	0.7333	0.7724	11.00	100611.40
123	2015.09.09 22:00	buy	62	0.10	0.6989	0.6881	0.7314		
124	2015.09.10 03:00	close	62	0.10	0.6995	0.6881	0.7314	9.48	100620.88
125	2015.10.21 06:15	sell	63	0.10	0.7232	0.7326	0.6950		
126	2015.10.21 09:00	close	63	0.10	0.7225	0.7326	0.6950	7.00	100627.88
127	2015.11.16 06:30	buy	64	0.10	0.7119	0.7041	0.7353		
128	2015.11.16 08:00	close	64	0.10	0.7126	0.7041	0.7353	7.00	100634.88
129	2016.01.25 23:00	buy	65	0.10	0.6951	0.6851	0.7252		
130	2016.01.26 04:15	close	65	0.10	0.6952	0.6851	0.7252	2.16	100637.04