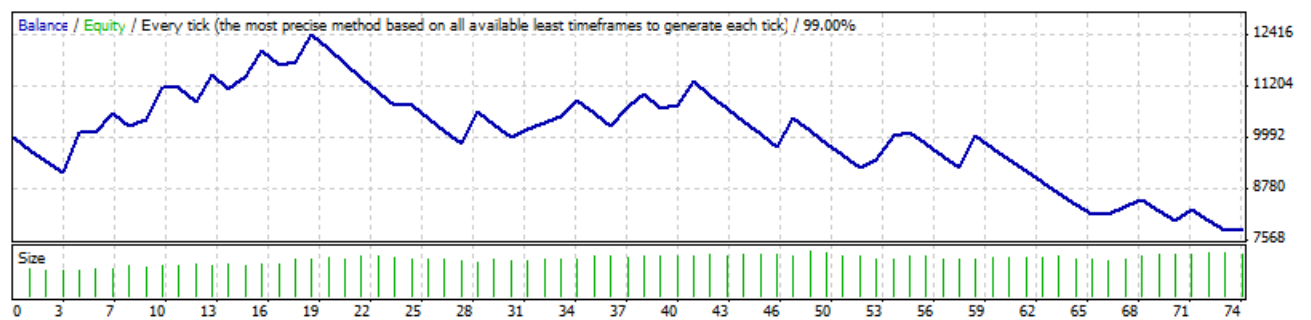


Strategy Tester Report

MCTrader All2Gather 20 demo

AlpariUK-Demo (Build 225)

Symbol	EURUSD (Euro vs US Dollar)		
Period	Daily (D1) 1970.01.01 00:00 - 1970.01.01 00:00 (2008.10.01 - 2009.08.31)		
Model	Every tick (the most precise method based on all available least timeframes)		
Parameters	Expert_Name="----- MCTrader v17.0 All2Gather"; Expert_Short_Name="A2G"; Expert_Version="17.0"; MagicNumber=221; StopLoss=100; TakeProfit=0; StopReverse=false; UseDynamicSL=true; UseGSVSL=false; UseATRSL=false; UseDynamicTP=false; UseDynamicTrailingSL=false; UseDynamicTolerance=true; SLVolCoeff=0.4; TPVolCoeff=1; TrailingSLVolCoeff=0.3; ToleranceVolCoeff=0.6; TrailingStop_Setting="----- Trailing Stop Setting"; TrailingStopType=6; TrailingStopStep=10; TrailingStop=0; Indicator_Setting="----- Indicator Setting"; TrueRangePeriod=30; ExtremeBar=3; TrendDuration=50; TrendPoint1=5; TrendPoint2=20; GSV_Period=4; Vol_Period=1; C1EntryLimit=2; C1ExitLimit=1; GSV_EntryCoeff=1.8; GSV_ExitCoeff=2.5; Vol_EntryCoeff=5; HigherTimeFrame=10080; LowerTimeFrame=15; Tolerance=5; ExitTolerance=5; NumberOfTries=10; Slippage=5; Order_Setting="----- Order Setting"; OneEntryPerBar=true; OpenOrder_Setting="----- Multiple Open Trade Setting"; MaxOpenTrade=1; MinPriceDistance=5; Time_Parameters="----- EA Active Time"; UseHourTrade=true; Entry_HiLo=false; Entry_SPTap=false; Entry_Reversal=false; Entry_WillReversal=false; Entry_Momentum=false; Entry_Simple=false; Entry_Neural=false; Entry_MACD=false; Entry_VolBreakout=true; Entry_InsideBar=false; ExitOnEndHour=false; Exit_Bailout=false; Exit_BailoutHour=false; Exit_BailoutHourPeriod=false; Exit_BailoutHourPeriodDaily=true; Exit_BailoutTimeout=false; Exit_HiLo=false; Exit_Momentum=false; Exit_Reversal=false; Exit_OpenProximity=false; Exit_Neural=false; Exit_MACD=false; StartHour=8; EndHour=18; BailoutHour=7; BailoutMinute=5; PeriodsInPosition=0; FirstTradingBar=1; TradeOnMonday=true; TradeOnTuesday=true; TradeOnWednesday=false; TradeOnThursday=false; TradeOnFriday=true; TradeOn7=true; TradeOn8=true; TradeOn9=true; TradeOn10=true; TradeOn11=true; TradeOn12=true; TradeOn13=true; TradeOn14=true; TradeOn15=true; TradeOn16=true; TradeOn17=true; TradeOn18=true; TradeOn19=true; TradeOn20=true; TradeOn21=true; GoLong=true; GoShort=true; MM_Parameters="----- Money Management"; Lots=1; MM=true; AccountIsMicro=true; MicroAccountMaxLots=2; Risk=2; ExitOnTimeout=0; Alert_Setting="----- Alert Setting"; EnableAlert=true; SoundFilename="alert.wav"; Testing_Parameters="----- Back Test Parameter"; PrintControl=true; Show_Settings=true;		
Bars in test	759	Ticks modelled	22560879 Modelling quality 99.00%
Mismatched charts errors	0		
Initial deposit	10000.00		
Total net profit	-2199.40	Gross profit	10423.21 Gross loss -12622.61
Profit factor	0.83	Expected payoff	-29.72
Absolute drawdown	2266.60	Maximal drawdown	4956.11 (39.06%) Relative drawdown 39.06% (4956.11)
Total trades	74	Short positions (won %)	37 (40.54%) Long positions (won %) 37 (35.14%)
		Profit trades (% of total)	28 (37.84%) Loss trades (% of total) 46 (62.16%)
		Largest profit trade	957.78 loss trade -354.20
		Average profit trade	372.26 loss trade -274.40
		Maximum consecutive wins (profit in money)	4 (864.63) consecutive losses (loss in money) 8 (-1846.85)
		Maximal consecutive profit (count of wins)	957.78 (1) consecutive loss (count of losses) -1846.85 (8)
		Average consecutive wins	2 consecutive losses 3



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2008.12.29 08:00	buy	1	0.33	1.42690	1.41820	0.00000		
2	2008.12.29 17:46	s/l	1	0.33	1.41820	1.41820	0.00000	-287.10	9712.90
3	2008.12.30 09:19	buy	2	0.31	1.41715	1.40810	0.00000		
4	2008.12.30 13:08	s/l	2	0.31	1.40810	1.40810	0.00000	-280.55	9432.35
5	2009.01.02 12:56	sell	3	0.31	1.38735	1.39600	0.00000		
6	2009.01.02 15:15	s/l	3	0.31	1.39600	1.39600	0.00000	-268.15	9164.20
7	2009.01.05 08:18	sell	4	0.31	1.38285	1.39130	0.00000		
8	2009.01.06 07:05	close	4	0.31	1.35195	1.39130	0.00000	957.78	10121.98
9	2009.01.06 08:00	sell	5	0.33	1.34630	1.35510	0.00000		
10	2009.01.07 07:07	close	5	0.33	1.34635	1.35510	0.00000	-1.78	10120.19
11	2009.01.09 14:02	sell	6	0.33	1.35620	1.36510	0.00000		
12	2009.01.12 07:05	close	6	0.33	1.34215	1.36510	0.00000	463.52	10583.71
13	2009.01.13 13:30	sell	7	0.35	1.32265	1.33140	0.00000		
14	2009.01.14 06:12	s/l	7	0.35	1.33140	1.33140	0.00000	-306.39	10277.32
15	2009.01.16 11:34	buy	8	0.34	1.32905	1.32030	0.00000		
16	2009.01.19 07:05	close	8	0.34	1.33305	1.32030	0.00000	136.07	10413.39
17	2009.01.19 11:14	sell	9	0.35	1.32265	1.33130	0.00000		

18	2009.01.20 07:05	close	9	0.35	1.30095	1.33130	0.00000	759.36	11172.75
19	2009.01.20 08:00	sell	10	0.36	1.29465	1.30350	0.00000		
20	2009.01.21 07:05	close	10	0.36	1.29435	1.30350	0.00000	10.66	11183.41
21	2009.01.23 08:00	sell	11	0.37	1.28620	1.29490	0.00000		
22	2009.01.23 18:25	s/l	11	0.37	1.29490	1.29490	0.00000	-321.90	10861.51
23	2009.01.26 13:40	buy	12	0.36	1.30255	1.29400	0.00000		
24	2009.01.27 07:05	close	12	0.36	1.31980	1.29400	0.00000	621.07	11482.58
25	2009.01.27 09:05	buy	13	0.37	1.33180	1.32290	0.00000		
26	2009.01.27 10:24	s/l	13	0.37	1.32290	1.32290	0.00000	-329.30	11153.28
27	2009.01.30 15:43	sell	14	0.35	1.28010	1.28920	0.00000		
28	2009.02.02 07:05	close	14	0.35	1.27115	1.28920	0.00000	313.11	11466.39
29	2009.02.02 17:33	buy	15	0.37	1.28825	1.27940	0.00000		
30	2009.02.04 07:05	close	15	0.37	1.30415	1.27940	0.00000	588.45	12054.84
31	2009.02.06 18:15	buy	16	0.38	1.29255	1.28350	0.00000		
32	2009.02.10 01:05	s/l	16	0.38	1.28350	1.28350	0.00000	-343.75	11711.09
33	2009.02.17 08:00	sell	17	0.43	1.26355	1.27130	0.00000		
34	2009.02.18 07:05	close	17	0.43	1.26190	1.27130	0.00000	70.78	11781.87
35	2009.02.20 17:07	buy	18	0.43	1.27760	1.26970	0.00000		
36	2009.02.23 07:05	close	18	0.43	1.29300	1.26970	0.00000	662.29	12444.15
37	2009.02.23 08:00	buy	19	0.44	1.29575	1.28770	0.00000		
38	2009.02.23 09:16	s/l	19	0.44	1.28770	1.28770	0.00000	-354.20	12089.95
39	2009.02.24 09:43	buy	20	0.42	1.27965	1.27140	0.00000		
40	2009.02.24 15:01	s/l	20	0.42	1.27140	1.27140	0.00000	-346.50	11743.45
41	2009.03.06 08:00	buy	21	0.45	1.26960	1.26210	0.00000		
42	2009.03.06 20:23	s/l	21	0.45	1.26210	1.26210	0.00000	-337.50	11405.95
43	2009.03.09 09:36	sell	22	0.45	1.26065	1.26790	0.00000		
44	2009.03.10 03:10	s/l	22	0.45	1.26790	1.26790	0.00000	-326.43	11079.52
45	2009.03.10 08:00	buy	23	0.44	1.27290	1.26560	0.00000		
46	2009.03.10 18:08	s/l	23	0.44	1.26560	1.26560	0.00000	-321.20	10758.32
47	2009.03.16 08:58	buy	24	0.43	1.29890	1.29180	0.00000		
48	2009.03.17 07:09	close	24	0.43	1.29895	1.29180	0.00000	2.24	10760.56
49	2009.03.20 10:48	sell	25	0.42	1.35485	1.36220	0.00000		
50	2009.03.20 13:51	s/l	25	0.42	1.36220	1.36220	0.00000	-308.70	10451.86
51	2009.03.23 13:49	sell	26	0.42	1.35175	1.35900	0.00000		
52	2009.03.23 16:56	s/l	26	0.42	1.35900	1.35900	0.00000	-304.50	10147.36
53	2009.03.24 13:10	sell	27	0.40	1.35065	1.35800	0.00000		
54	2009.03.24 14:43	s/l	27	0.40	1.35800	1.35800	0.00000	-294.00	9853.36
55	2009.03.27 10:12	sell	28	0.39	1.34195	1.34910	0.00000		
56	2009.03.30 07:05	close	28	0.39	1.32230	1.34910	0.00000	766.19	10619.55
57	2009.03.30 10:53	sell	29	0.42	1.31585	1.32300	0.00000		
58	2009.03.31 01:52	s/l	29	0.42	1.32300	1.32300	0.00000	-300.47	10319.08
59	2009.03.31 09:37	buy	30	0.41	1.32985	1.32260	0.00000		
60	2009.04.01 00:04	s/l	30	0.41	1.32260	1.32260	0.00000	-297.17	10021.92
61	2009.04.06 14:23	sell	31	0.41	1.34295	1.35000	0.00000		
62	2009.04.07 07:05	close	31	0.41	1.33860	1.35000	0.00000	178.19	10200.10
63	2009.04.13 12:29	buy	32	0.42	1.32590	1.31900	0.00000		
64	2009.04.14 07:05	close	32	0.42	1.32915	1.31900	0.00000	136.58	10336.69
65	2009.04.14 08:16	sell	33	0.42	1.32670	1.33380	0.00000		
66	2009.04.15 07:05	close	33	0.42	1.32260	1.33380	0.00000	172.03	10508.72
67	2009.04.17 08:16	sell	34	0.42	1.30775	1.31490	0.00000		
68	2009.04.20 07:05	close	34	0.42	1.29875	1.31490	0.00000	377.83	10886.55
69	2009.04.20 14:10	sell	35	0.46	1.29010	1.29700	0.00000		
70	2009.04.21 09:00	s/l	35	0.46	1.29700	1.29700	0.00000	-317.58	10568.97
71	2009.04.24 08:01	buy	36	0.45	1.32265	1.31600	0.00000		
72	2009.04.27 03:00	s/l	36	0.45	1.31600	1.31600	0.00000	-299.16	10269.81
73	2009.04.27 12:21	sell	37	0.44	1.31185	1.31850	0.00000		
74	2009.04.28 07:05	close	37	0.44	1.30105	1.31850	0.00000	475.02	10744.83
75	2009.04.28 17:35	buy	38	0.46	1.31260	1.30580	0.00000		
76	2009.04.29 07:05	close	38	0.46	1.31850	1.30580	0.00000	271.49	11016.32
77	2009.05.04 16:06	buy	39	0.46	1.33985	1.33300	0.00000		
78	2009.05.05 06:55	s/l	39	0.46	1.33300	1.33300	0.00000	-315.01	10701.31
79	2009.05.05 18:25	sell	40	0.45	1.33115	1.33800	0.00000		
80	2009.05.06 07:05	close	40	0.45	1.32950	1.33800	0.00000	74.07	10775.38
81	2009.05.08 12:35	buy	41	0.45	1.34910	1.34220	0.00000		

82	2009.05.11 07:06	close	41	0.45	1.36155	1.34220	0.00000	560.34	11335.72
83	2009.05.12 11:58	buy	42	0.48	1.36875	1.36190	0.00000		
84	2009.05.12 16:08	s/l	42	0.48	1.36190	1.36190	0.00000	-328.80	11006.92
85	2009.05.15 11:59	sell	43	0.46	1.35240	1.35930	0.00000		
86	2009.05.15 13:51	s/l	43	0.46	1.35930	1.35930	0.00000	-317.40	10689.52
87	2009.05.19 09:00	buy	44	0.48	1.36465	1.35830	0.00000		
88	2009.05.19 12:46	s/l	44	0.48	1.35830	1.35830	0.00000	-304.80	10384.72
89	2009.05.22 17:05	buy	45	0.47	1.40375	1.39740	0.00000		
90	2009.05.25 08:00	s/l	45	0.47	1.39740	1.39740	0.00000	-298.36	10086.37
91	2009.05.26 08:07	sell	46	0.48	1.39180	1.39780	0.00000		
92	2009.05.26 14:15	s/l	46	0.48	1.39780	1.39780	0.00000	-288.00	9798.37
93	2009.05.29 09:18	buy	47	0.46	1.40405	1.39800	0.00000		
94	2009.06.01 07:05	close	47	0.46	1.41825	1.39800	0.00000	653.29	10451.66
95	2009.06.01 08:00	buy	48	0.50	1.42195	1.41600	0.00000		
96	2009.06.01 14:27	s/l	48	0.50	1.41600	1.41600	0.00000	-297.50	10154.16
97	2009.06.02 11:38	buy	49	0.49	1.42720	1.42120	0.00000		
98	2009.06.02 12:43	s/l	49	0.49	1.42120	1.42120	0.00000	-294.00	9860.16
99	2009.06.05 12:33	buy	50	0.46	1.42605	1.41990	0.00000		
100	2009.06.05 12:47	s/l	50	0.46	1.41990	1.41990	0.00000	-282.90	9577.26
101	2009.06.08 08:00	sell	51	0.45	1.38815	1.39430	0.00000		
102	2009.06.09 07:18	s/l	51	0.45	1.39430	1.39430	0.00000	-276.93	9300.33
103	2009.06.09 13:16	buy	52	0.43	1.40225	1.39610	0.00000		
104	2009.06.10 07:05	close	52	0.43	1.40670	1.39610	0.00000	191.44	9491.77
105	2009.06.12 09:38	sell	53	0.43	1.40280	1.40920	0.00000		
106	2009.06.15 07:05	close	53	0.43	1.38970	1.40920	0.00000	563.13	10054.89
107	2009.06.15 08:00	sell	54	0.45	1.38720	1.39350	0.00000		
108	2009.06.16 07:05	close	54	0.45	1.38530	1.39350	0.00000	85.32	10140.21
109	2009.06.16 08:33	buy	55	0.46	1.38735	1.38100	0.00000		
110	2009.06.16 23:18	s/l	55	0.46	1.38100	1.38100	0.00000	-292.10	9848.11
111	2009.06.19 15:56	buy	56	0.43	1.40090	1.39440	0.00000		
112	2009.06.19 19:51	s/l	56	0.43	1.39440	1.39440	0.00000	-279.50	9568.61
113	2009.06.22 09:27	sell	57	0.43	1.38390	1.39030	0.00000		
114	2009.06.22 14:30	s/l	57	0.43	1.39030	1.39030	0.00000	-275.20	9293.41
115	2009.06.23 10:18	buy	58	0.42	1.39455	1.38820	0.00000		
116	2009.06.24 07:05	close	58	0.42	1.41230	1.38820	0.00000	745.58	10039.00
117	2009.06.26 12:32	buy	59	0.44	1.41090	1.40440	0.00000		
118	2009.06.26 15:49	s/l	59	0.44	1.40440	1.40440	0.00000	-286.00	9753.00
119	2009.06.30 14:38	sell	60	0.44	1.40025	1.40660	0.00000		
120	2009.07.01 06:59	s/l	60	0.44	1.40660	1.40660	0.00000	-279.58	9473.42
121	2009.07.10 08:00	sell	61	0.44	1.39120	1.39730	0.00000		
122	2009.07.10 17:45	s/l	61	0.44	1.39730	1.39730	0.00000	-268.40	9205.02
123	2009.07.14 18:00	sell	62	0.44	1.39125	1.39730	0.00000		
124	2009.07.14 21:05	s/l	62	0.44	1.39730	1.39730	0.00000	-266.20	8938.82
125	2009.07.20 08:00	buy	63	0.45	1.42230	1.41660	0.00000		
126	2009.07.21 17:06	s/l	63	0.45	1.41660	1.41660	0.00000	-256.41	8682.41
127	2009.07.24 11:04	buy	64	0.43	1.42500	1.41920	0.00000		
128	2009.07.24 15:01	s/l	64	0.43	1.41920	1.41920	0.00000	-249.40	8433.01
129	2009.07.27 10:33	buy	65	0.43	1.42795	1.42240	0.00000		
130	2009.07.27 14:29	s/l	65	0.43	1.42240	1.42240	0.00000	-238.65	8194.36
131	2009.07.28 15:10	sell	66	0.41	1.41580	1.42150	0.00000		
132	2009.07.29 07:05	close	66	0.41	1.41585	1.42150	0.00000	-2.21	8192.15
133	2009.07.31 14:14	buy	67	0.43	1.41680	1.41130	0.00000		
134	2009.08.03 07:05	close	67	0.43	1.42110	1.41130	0.00000	184.99	8377.13
135	2009.08.03 14:05	buy	68	0.45	1.43690	1.43160	0.00000		
136	2009.08.04 07:05	close	68	0.45	1.44010	1.43160	0.00000	144.09	8521.22
137	2009.08.07 12:46	sell	69	0.47	1.42930	1.43450	0.00000		
138	2009.08.07 13:07	s/l	69	0.47	1.43450	1.43450	0.00000	-244.40	8276.82
139	2009.08.10 17:20	sell	70	0.47	1.41155	1.41660	0.00000		
140	2009.08.11 06:58	s/l	70	0.47	1.41660	1.41660	0.00000	-237.54	8039.29
141	2009.08.14 17:28	sell	71	0.47	1.42000	1.42490	0.00000		
142	2009.08.17 07:05	close	71	0.47	1.41450	1.42490	0.00000	258.31	8297.60
143	2009.08.17 09:30	sell	72	0.49	1.40925	1.41410	0.00000		
144	2009.08.18 09:00	s/l	72	0.49	1.41410	1.41410	0.00000	-237.85	8059.75
145	2009.08.21 10:14	buy	73	0.49	1.43255	1.42780	0.00000		

146	2009.08.21 15:15	s/l	73	0.49	1.42780	1.42780	0.00000	-232.75	7827.00
147	2009.08.28 18:27	sell	74	0.48	1.42980	1.43450	0.00000		
148	2009.08.30 23:59	close at stop	74	0.48	1.43035	1.43450	0.00000	-26.40	7800.60