

Strategy Tester Report

Compara Velas 1.3

Tadawulfx-Demo (Build 225)

Símbolo	EURUSD (Euro vs US Dollar)			
Período	1 hora (H1) 2010.03.01 00:00 - 2010.03.19 22:00 (2010.03.01 - 2010.03.21)			
Modelo	Cada tick (el método más preciso basado en todos los períodos menores disponibles)			
Parámetros	TakeProfit=50; Lots=0.1; TrailingStop=35;			
Barras en la prueba	1361	Ticks modelados	222893	Calidad del modelado 25.00%
Errores de gráficos mal agrupados	0			
Depósito inicial	10000.00			
Beneficio neto total	1030.93	Beneficio bruto	1782.28	Pérdida bruta -751.35
Factor de beneficio	2.37	Rentabilidad esperada	41.24	
Disminución absoluta	588.29	Disminución maximal	743.29 (7.32%)	Disminución relativa 7.32% (743.29)
Total de operaciones	25	Posiciones cortas (ganado %)	13 (84.62%)	Posiciones largas (ganado %) 12 (58.33%)
		Operaciones de beneficios (% del total)	18 (72.00%)	Operaciones de pérdidas (% del total) 7 (28.00%)
	Mayor	Operaciones de beneficios	246.00	Operaciones de pérdidas -232.58
	Media	Operaciones de beneficios	99.02	Operaciones de pérdidas -107.34
	Máximo	ganancias consecutivas (beneficios en dinero)	5 (757.00)	pérdidas consecutivas (pérdidas en dinero) 2 (-213.00)
	Máximo	beneficios consecutivos (número de ganancias)	757.00 (5)	pérdidas consecutivas (número de pérdidas) -232.58 (1)
	Media	ganancias consecutivas	3	pérdidas consecutivas 1

 Graph

Núm.	Tiempo	Tipo	Orden	Volumen	Precio	S / L	T / P	Beneficios	Balance
1	2010.03.01 00:17	sell	1	0.10	1.3619	0.0000	0.0000		
2	2010.03.01 00:17	sell	2	0.10	1.3622	0.0000	0.0000		
3	2010.03.01 00:32	sell	3	0.10	1.3629	0.0000	0.0000		
4	2010.03.01 08:43	sell	4	0.10	1.3618	0.0000	0.0000		
5	2010.03.01 11:38	close	4	0.10	1.3591	0.0000	0.0000	27.00	10027.00
6	2010.03.01 11:38	close	3	0.10	1.3591	0.0000	0.0000	38.00	10065.00
7	2010.03.01 11:38	close	2	0.10	1.3591	0.0000	0.0000	31.00	10096.00
8	2010.03.01 11:38	close	1	0.10	1.3591	0.0000	0.0000	28.00	10124.00
9	2010.03.01 11:38	buy	5	0.10	1.3590	0.0000	0.0000		
10	2010.03.01 11:38	buy	6	0.10	1.3591	0.0000	0.0000		
11	2010.03.01 12:11	buy	7	0.10	1.3591	0.0000	0.0000		
12	2010.03.01 12:17	buy	8	0.10	1.3585	0.0000	0.0000		
13	2010.03.01 17:13	buy	9	0.10	1.3471	0.0000	0.0000		
14	2010.03.01 17:22	sell	10	0.10	1.3487	0.0000	0.0000		
15	2010.03.01 19:16	buy	11	0.10	1.3529	0.0000	0.0000		
16	2010.03.03 17:27	close	11	0.10	1.3717	0.0000	0.0000	188.00	10312.00
17	2010.03.03 17:27	close	10	0.10	1.3719	0.0000	0.0000	-232.58	10079.42
18	2010.03.03 17:27	close	9	0.10	1.3717	0.0000	0.0000	246.00	10325.42
19	2010.03.03 17:27	close	8	0.10	1.3717	0.0000	0.0000	132.00	10457.42
20	2010.03.03 17:27	close	7	0.10	1.3717	0.0000	0.0000	126.00	10583.42
21	2010.03.03 17:27	close	6	0.10	1.3717	0.0000	0.0000	126.00	10709.42
22	2010.03.03 17:27	close	5	0.10	1.3717	0.0000	0.0000	127.00	10836.42
23	2010.03.03 17:27	buy	12	0.10	1.3719	0.0000	0.0000		
24	2010.03.03 17:40	sell	13	0.10	1.3729	0.0000	0.0000		
25	2010.03.03 17:41	sell	14	0.10	1.3726	0.0000	0.0000		
26	2010.03.03 17:42	sell	15	0.10	1.3723	0.0000	0.0000		
27	2010.03.03 18:25	buy	16	0.10	1.3724	0.0000	0.0000		
28	2010.03.04 00:27	sell	17	0.10	1.3696	0.0000	0.0000		
29	2010.03.05 08:17	buy	18	0.10	1.3576	0.0000	0.0000		
30	2010.03.05 16:22	sell	19	0.10	1.3578	0.0000	0.0000		
31	2010.03.18 16:37	close	19	0.10	1.3590	0.0000	0.0000	-15.77	10820.65
32	2010.03.18 16:37	close	18	0.10	1.3588	0.0000	0.0000	12.00	10832.65
33	2010.03.18 16:37	close	17	0.10	1.3590	0.0000	0.0000	101.94	10934.59

34	2010.03.18 16:37	close	16	0.10	1.3588	0.0000	0.0000	-136.00	10798.59
35	2010.03.18 16:37	close	15	0.10	1.3590	0.0000	0.0000	128.07	10926.66
36	2010.03.18 16:37	close	14	0.10	1.3590	0.0000	0.0000	131.07	11057.73
37	2010.03.18 16:37	close	13	0.10	1.3590	0.0000	0.0000	134.07	11191.80
38	2010.03.18 16:37	close	12	0.10	1.3588	0.0000	0.0000	-131.00	11060.80
39	2010.03.18 16:37	sell	20	0.10	1.3588	0.0000	0.0000		
40	2010.03.18 16:51	sell	21	0.10	1.3602	0.0000	0.0000		
41	2010.03.18 17:15	buy	22	0.10	1.3594	0.0000	0.0000		
42	2010.03.18 20:27	buy	23	0.10	1.3614	0.0000	0.0000		
43	2010.03.18 23:29	sell	24	0.10	1.3604	0.0000	0.0000		
44	2010.03.19 02:28	buy	25	0.10	1.3609	0.0000	0.0000		
45	2010.03.19 22:12	close at stop	25	0.10	1.3527	0.0000	0.0000	-82.00	10978.80
46	2010.03.19 22:12	close at stop	24	0.10	1.3529	0.0000	0.0000	74.71	11053.51
47	2010.03.19 22:12	close at stop	23	0.10	1.3527	0.0000	0.0000	-87.00	10966.51
48	2010.03.19 22:12	close at stop	22	0.10	1.3527	0.0000	0.0000	-67.00	10899.51
49	2010.03.19 22:12	close at stop	21	0.10	1.3529	0.0000	0.0000	72.71	10972.22
50	2010.03.19 22:12	close at stop	20	0.10	1.3529	0.0000	0.0000	58.71	11030.93