

# Strategy Tester Report

## Fisher M11 EA v1.0

FxPro.com-Demo2 (Build 229)

Symbol EURUSD (Euro vs US Dollar)  
 Period 1 Hour (H1) 2010.10.01 00:00 - 2011.03.07 23:00 (2010.10.01 - 2011.03.08)  
 Model Every tick (the most precise method based on all available least timeframes)  
 Parameters magic=92016; www.lifesdream.org="Fisher M11 EA v1.0"; CommonSettings="-----"; user\_slippage=2; user\_tp=50; user\_sl=50; use\_tp\_sl=1; profit\_lock=0.9; MoneyManagementSettings="-----"; money\_management=1; min\_lots=0.1; risk=5; progression=2; IndicatorSettings="-----"; RangePeriods=30; PriceSmoothing=0.3; IndexSmoothing=0.3; shift=1;

Bars in test 3332 Ticks modelled 6093195 Modelling quality 90.00%  
 Mismatched charts errors 0

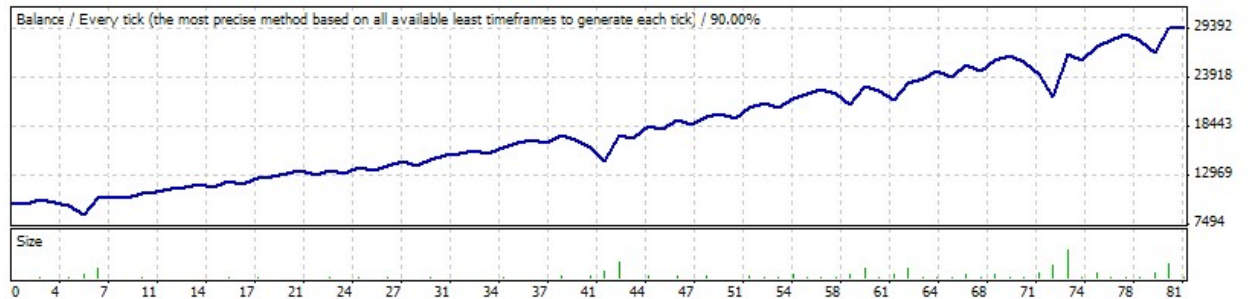
Initial deposit 10000.00

Total net profit 19441.53 Gross profit 41455.70 Gross loss -22014.17

Profit factor 1.88 Expected payoff 240.02

Absolute drawdown 2540.94 Maximal drawdown 6177.44 (23.28%) Relative drawdown 31.41% (5576.51)

Total trades 81 Short positions (won %) 40 (55.00%) Long positions (won %) 41 (60.98%)  
 Profit trades (% of total) 47 (58.02%) Loss trades (% of total) 34 (41.98%)  
 Largest profit trade 4782.34 loss trade -2605.20  
 Average profit trade 882.04 loss trade -647.48  
 Maximum consecutive wins (profit in money) 5 (1537.64) consecutive losses (loss in money) 3 (-4564.14)  
 Maximal consecutive profit (count of wins) 4782.34 (1) consecutive loss (count of losses) -4564.14 (3)  
 Average consecutive wins 2 consecutive losses 1



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2010.10.04 13:00	sell	1	0.50	1.36846	0.00000	0.00000		
2	2010.10.05 10:40	close	1	0.50	1.37349	0.00000	0.00000	-252.22	9747.78
3	2010.10.05 12:00	buy	2	1.00	1.37774	0.00000	0.00000		
4	2010.10.05 17:47	close	2	1.00	1.38329	0.00000	0.00000	555.00	10302.78
5	2010.10.07 21:00	sell	3	0.50	1.38988	0.00000	0.00000		
6	2010.10.08 05:26	close	3	0.50	1.39488	0.00000	0.00000	-250.72	10052.06
7	2010.10.08 08:00	buy	4	1.00	1.39513	0.00000	0.00000		
8	2010.10.08 11:31	close	4	1.00	1.39012	0.00000	0.00000	-501.00	9551.06
9	2010.10.11 01:00	buy	5	2.00	1.40028	0.00000	0.00000		
10	2010.10.11 09:12	close	5	2.00	1.39524	0.00000	0.00000	-1008.00	8543.06
11	2010.10.11 19:00	sell	6	4.00	1.38754	0.00000	0.00000		
12	2010.10.12 09:00	close	6	4.00	1.38275	0.00000	0.00000	1910.24	10453.30
13	2010.10.12 22:00	buy	7	0.50	1.39126	0.00000	0.00000		
14	2010.10.13 04:25	close	7	0.50	1.39591	0.00000	0.00000	232.14	10685.44
15	2010.10.15 06:00	sell	8	0.50	1.40291	0.00000	0.00000		
16	2010.10.15 09:39	close	8	0.50	1.40792	0.00000	0.00000	-250.50	10434.94
17	2010.10.15 10:00	buy	9	1.00	1.40940	0.00000	0.00000		
18	2010.10.15 15:17	close	9	1.00	1.41438	0.00000	0.00000	498.00	10932.94
19	2010.10.15 18:00	sell	10	0.50	1.40094	0.00000	0.00000		
20	2010.10.15 21:02	close	10	0.50	1.39461	0.00000	0.00000	316.50	11249.44
21	2010.11.02 15:00	buy	11	0.50	1.40239	0.00000	0.00000		
22	2010.11.03 20:16	close	11	0.50	1.40684	0.00000	0.00000	222.14	11471.58
23	2010.11.05 12:00	sell	12	0.50	1.41700	0.00000	0.00000		
24	2010.11.05 12:49	close	12	0.50	1.41249	0.00000	0.00000	225.50	11697.08
25	2010.11.05 12:49	sell	13	0.50	1.41230	0.00000	0.00000		
26	2010.11.05 14:30	close	13	0.50	1.40679	0.00000	0.00000	275.50	11972.58
27	2010.11.09 14:00	buy	14	0.50	1.39512	0.00000	0.00000		
28	2010.11.09 17:35	close	14	0.50	1.39011	0.00000	0.00000	-250.50	11722.08
29	2010.11.09 20:00	sell	15	1.00	1.38490	0.00000	0.00000		
30	2010.11.09 22:13	close	15	1.00	1.37832	0.00000	0.00000	658.00	12380.08
31	2010.11.11 03:00	buy	16	0.60	1.37789	0.00000	0.00000		
32	2010.11.11 11:07	close	16	0.60	1.37287	0.00000	0.00000	-301.20	12078.88

33	2010.11.11 14:00	sell	17	1.20	1.37099	0.00000	0.00000		
34	2010.11.11 17:06	close	17	1.20	1.36641	0.00000	0.00000	549.60	12628.48
35	2010.11.12 15:00	buy	18	0.60	1.37130	0.00000	0.00000		
36	2010.11.12 16:16	close	18	0.60	1.37588	0.00000	0.00000	274.80	12903.28
37	2010.11.15 10:00	sell	19	0.60	1.36654	0.00000	0.00000		
38	2010.11.15 12:52	close	19	0.60	1.36141	0.00000	0.00000	307.80	13211.08
39	2010.11.18 00:00	buy	20	0.60	1.35297	0.00000	0.00000		
40	2010.11.18 05:10	close	20	0.60	1.35778	0.00000	0.00000	288.60	13499.68
41	2010.11.19 19:00	sell	21	0.60	1.36524	0.00000	0.00000		
42	2010.11.22 01:00	close	21	0.60	1.37375	0.00000	0.00000	-511.46	12988.22
43	2010.11.22 16:00	sell	22	1.20	1.36445	0.00000	0.00000		
44	2010.11.22 18:04	close	22	1.20	1.35991	0.00000	0.00000	544.80	13533.02
45	2010.11.25 19:00	buy	23	0.60	1.33754	0.00000	0.00000		
46	2010.11.26 05:00	close	23	0.60	1.33254	0.00000	0.00000	-300.43	13232.58
47	2010.11.26 06:00	sell	24	1.20	1.33292	0.00000	0.00000		
48	2010.11.26 08:52	close	24	1.20	1.32768	0.00000	0.00000	628.80	13861.38
49	2010.11.29 11:00	buy	25	0.60	1.32630	0.00000	0.00000		
50	2010.11.29 12:09	close	25	0.60	1.32129	0.00000	0.00000	-300.60	13560.78
51	2010.11.29 12:09	sell	26	1.20	1.32127	0.00000	0.00000		
52	2010.11.29 13:32	close	26	1.20	1.31669	0.00000	0.00000	549.60	14110.38
53	2010.12.01 12:00	buy	27	0.70	1.30718	0.00000	0.00000		
54	2010.12.01 15:42	close	27	0.70	1.31296	0.00000	0.00000	404.60	14514.98
55	2010.12.06 13:00	sell	28	0.70	1.32518	0.00000	0.00000		
56	2010.12.06 14:10	close	28	0.70	1.33021	0.00000	0.00000	-352.10	14162.88
57	2010.12.07 08:00	buy	29	1.40	1.33461	0.00000	0.00000		
58	2010.12.07 15:51	close	29	1.40	1.33908	0.00000	0.00000	625.80	14788.68
59	2010.12.07 21:00	sell	30	0.70	1.33034	0.00000	0.00000		
60	2010.12.08 01:58	close	30	0.70	1.32443	0.00000	0.00000	412.69	15201.38
61	2010.12.09 02:00	buy	31	0.70	1.32500	0.00000	0.00000		
62	2010.12.09 03:05	close	31	0.70	1.32956	0.00000	0.00000	319.20	15520.58
63	2010.12.09 13:00	sell	32	0.70	1.32202	0.00000	0.00000		
64	2010.12.09 17:21	close	32	0.70	1.31751	0.00000	0.00000	315.70	15836.28
65	2010.12.10 06:00	buy	33	0.70	1.32482	0.00000	0.00000		
66	2010.12.10 17:05	close	33	0.70	1.31981	0.00000	0.00000	-350.70	15485.58
67	2010.12.10 20:00	buy	34	1.40	1.32298	0.00000	0.00000		
68	2010.12.17 05:07	close	34	1.40	1.32804	0.00000	0.00000	701.34	16186.92
69	2010.12.17 17:00	sell	35	0.80	1.32248	0.00000	0.00000		
70	2010.12.17 17:37	close	35	0.80	1.31717	0.00000	0.00000	424.80	16611.72
71	2010.12.17 17:38	sell	36	0.80	1.31698	0.00000	0.00000		
72	2010.12.20 17:21	close	36	0.80	1.31209	0.00000	0.00000	390.05	17001.77
73	2010.12.21 05:00	buy	37	0.80	1.31792	0.00000	0.00000		
74	2010.12.21 17:07	close	37	0.80	1.31290	0.00000	0.00000	-401.60	16600.17
75	2010.12.21 18:00	sell	38	1.60	1.31327	0.00000	0.00000		
76	2010.12.21 20:38	close	38	1.60	1.30811	0.00000	0.00000	825.60	17425.77
77	2010.12.22 11:00	buy	39	0.80	1.31386	0.00000	0.00000		
78	2010.12.22 16:34	close	39	0.80	1.30886	0.00000	0.00000	-400.00	17025.77
79	2010.12.22 16:34	sell	40	1.60	1.30884	0.00000	0.00000		
80	2010.12.23 08:13	close	40	1.60	1.31385	0.00000	0.00000	-808.51	16217.26
81	2010.12.23 10:00	buy	41	3.20	1.31412	0.00000	0.00000		
82	2010.12.23 10:50	close	41	3.20	1.30912	0.00000	0.00000	-1600.00	14617.26
83	2010.12.23 10:50	buy	42	6.40	1.30930	0.00000	0.00000		
84	2010.12.24 09:21	close	42	6.40	1.31384	0.00000	0.00000	2900.99	17518.25
85	2010.12.27 02:00	sell	43	0.80	1.30787	0.00000	0.00000		
86	2010.12.27 05:48	close	43	0.80	1.31292	0.00000	0.00000	-404.00	17114.25
87	2010.12.27 06:00	buy	44	1.60	1.31308	0.00000	0.00000		
88	2010.12.28 02:15	close	44	1.60	1.32240	0.00000	0.00000	1490.05	18604.30
89	2010.12.28 18:00	sell	45	0.90	1.31289	0.00000	0.00000		
90	2010.12.29 18:41	close	45	0.90	1.31789	0.00000	0.00000	-451.30	18153.00
91	2010.12.29 21:00	buy	46	1.80	1.32275	0.00000	0.00000		
92	2010.12.30 15:14	close	46	1.80	1.32827	0.00000	0.00000	989.71	19142.71
93	2011.01.03 04:00	sell	47	0.90	1.32814	0.00000	0.00000		
94	2011.01.03 14:26	close	47	0.90	1.33315	0.00000	0.00000	-450.90	18691.81
95	2011.01.03 19:00	buy	48	1.80	1.33720	0.00000	0.00000		
96	2011.01.04 15:09	close	48	1.80	1.34172	0.00000	0.00000	812.30	19504.12
97	2011.01.04 19:00	sell	49	0.90	1.33050	0.00000	0.00000		
98	2011.01.05 10:03	close	49	0.90	1.32586	0.00000	0.00000	416.30	19920.42
99	2011.01.10 21:00	buy	50	0.90	1.29598	0.00000	0.00000		
100	2011.01.11 17:00	close	50	0.90	1.29095	0.00000	0.00000	-453.35	19467.07
101	2011.01.14 23:00	sell	51	1.80	1.33726	0.00000	0.00000		

102	2011.01.17 08:50	close	51	1.80	1.33129	0.00000	0.00000	1072.01	20539.08
103	2011.01.18 09:00	buy	52	1.00	1.33427	0.00000	0.00000		
104	2011.01.18 11:15	close	52	1.00	1.34050	0.00000	0.00000	623.00	21162.08
105	2011.01.20 04:00	sell	53	1.00	1.34363	0.00000	0.00000		
106	2011.01.20 08:27	close	53	1.00	1.34863	0.00000	0.00000	-500.00	20662.08
107	2011.01.20 09:00	buy	54	2.00	1.34651	0.00000	0.00000		
108	2011.01.20 14:31	close	54	2.00	1.35141	0.00000	0.00000	980.00	21642.08
109	2011.01.20 16:00	sell	55	1.00	1.34491	0.00000	0.00000		
110	2011.01.20 17:52	close	55	1.00	1.34034	0.00000	0.00000	457.00	22099.08
111	2011.01.20 22:00	buy	56	1.10	1.34728	0.00000	0.00000		
112	2011.01.21 09:07	close	56	1.10	1.35217	0.00000	0.00000	537.11	22636.19
113	2011.01.25 13:00	sell	57	1.10	1.35915	0.00000	0.00000		
114	2011.01.25 17:21	close	57	1.10	1.36415	0.00000	0.00000	-550.00	22086.19
115	2011.01.25 18:00	buy	58	2.20	1.36747	0.00000	0.00000		
116	2011.01.25 18:15	close	58	2.20	1.36247	0.00000	0.00000	-1100.00	20986.19
117	2011.01.25 18:15	buy	59	4.40	1.36264	0.00000	0.00000		
118	2011.01.25 21:57	close	59	4.40	1.36724	0.00000	0.00000	2024.00	23010.19
119	2011.01.27 11:00	sell	60	1.10	1.36693	0.00000	0.00000		
120	2011.01.27 12:33	close	60	1.10	1.37199	0.00000	0.00000	-556.60	22453.59
121	2011.01.27 13:00	buy	61	2.20	1.37417	0.00000	0.00000		
122	2011.01.27 18:42	close	61	2.20	1.36917	0.00000	0.00000	-1100.00	21353.59
123	2011.01.28 18:00	sell	62	4.40	1.36237	0.00000	0.00000		
124	2011.01.31 02:01	close	62	4.40	1.35782	0.00000	0.00000	1995.66	23349.25
125	2011.01.31 15:00	buy	63	1.10	1.37028	0.00000	0.00000		
126	2011.02.01 09:58	close	63	1.10	1.37513	0.00000	0.00000	532.71	23881.96
127	2011.02.02 20:00	sell	64	1.10	1.37893	0.00000	0.00000		
128	2011.02.03 15:35	close	64	1.10	1.37219	0.00000	0.00000	736.65	24618.61
129	2011.02.07 07:00	buy	65	1.20	1.36116	0.00000	0.00000		
130	2011.02.07 13:00	close	65	1.20	1.35615	0.00000	0.00000	-601.20	24017.41
131	2011.02.07 23:00	buy	66	2.40	1.35861	0.00000	0.00000		
132	2011.02.08 08:57	close	66	2.40	1.36396	0.00000	0.00000	1282.27	25299.68
133	2011.02.09 13:00	sell	67	1.20	1.36156	0.00000	0.00000		
134	2011.02.09 15:36	close	67	1.20	1.36658	0.00000	0.00000	-602.40	24697.28
135	2011.02.09 16:00	buy	68	2.40	1.36710	0.00000	0.00000		
136	2011.02.09 19:12	close	68	2.40	1.37175	0.00000	0.00000	1116.00	25813.28
137	2011.02.10 11:00	sell	69	1.20	1.36441	0.00000	0.00000		
138	2011.02.10 15:30	close	69	1.20	1.35992	0.00000	0.00000	538.80	26352.08
139	2011.02.15 04:00	buy	70	1.30	1.35132	0.00000	0.00000		
140	2011.02.15 09:54	close	70	1.30	1.34632	0.00000	0.00000	-650.00	25702.08
141	2011.02.15 11:00	sell	71	2.60	1.35101	0.00000	0.00000		
142	2011.02.16 08:52	close	71	2.60	1.35603	0.00000	0.00000	-1308.94	24393.14
143	2011.02.16 16:00	sell	72	5.20	1.34685	0.00000	0.00000		
144	2011.02.16 17:58	close	72	5.20	1.35186	0.00000	0.00000	-2605.20	21787.94
145	2011.02.16 20:00	buy	73	10.40	1.35490	0.00000	0.00000		
146	2011.02.17 03:49	close	73	10.40	1.35952	0.00000	0.00000	4782.34	26570.27
147	2011.02.18 13:00	sell	74	1.30	1.35604	0.00000	0.00000		
148	2011.02.18 14:53	close	74	1.30	1.36105	0.00000	0.00000	-651.30	25918.97
149	2011.02.18 16:00	buy	75	2.60	1.36403	0.00000	0.00000		
150	2011.02.18 20:40	close	75	2.60	1.36952	0.00000	0.00000	1427.40	27346.37
151	2011.02.22 03:00	sell	76	1.30	1.36334	0.00000	0.00000		
152	2011.02.22 05:11	close	76	1.30	1.35720	0.00000	0.00000	798.20	28144.57
153	2011.02.22 15:00	buy	77	1.40	1.36668	0.00000	0.00000		
154	2011.02.23 08:54	close	77	1.40	1.37191	0.00000	0.00000	731.19	28875.76
155	2011.02.25 17:00	sell	78	1.40	1.37291	0.00000	0.00000		
156	2011.02.28 08:49	close	78	1.40	1.37791	0.00000	0.00000	-702.02	28173.75
157	2011.02.28 12:00	buy	79	2.80	1.38244	0.00000	0.00000		
158	2011.03.01 21:40	close	79	2.80	1.37741	0.00000	0.00000	-1410.42	26763.33
159	2011.03.02 14:00	buy	80	5.60	1.38273	0.00000	0.00000		
160	2011.03.02 17:07	close	80	5.60	1.38765	0.00000	0.00000	2755.20	29518.53
161	2011.03.07 20:00	sell	81	1.40	1.39649	0.00000	0.00000		
162	2011.03.07 23:59	close at stop	81	1.40	1.39704	0.00000	0.00000	-77.00	29441.53