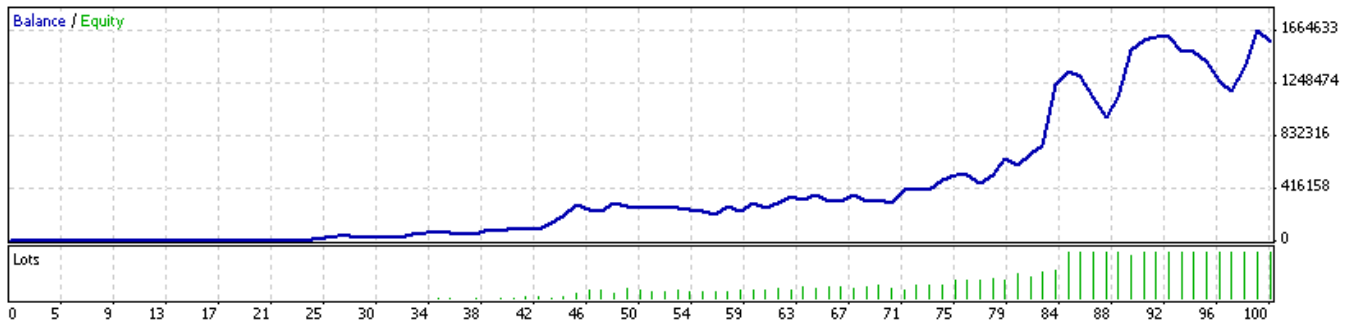


# Strategy Tester Report

## UniversalMACrossEA

Symbol	GBPUSD (Great Britain Pound vs US Dollar)		
Period	4 Hours (H4) 2004.06.16 00:00 - 2007.03.30 16:00 (2004.06.16 - 2007.04.01)		
Model	Every tick (based on all available least timeframes with fractal interpolation of every tick)		
Parameters	Expert_Name="----- Universal MA Cross EA v7.2"; MagicNumber=1234; StopLoss=160; TakeProfit=0; TrailingStop_Setting="----- Trailing Stop Setting"; TrailingStopType=1; TrailingStop=0; Indicator_Setting="----- Indicator Setting"; FastMAPeriod=90; FastMAType=1; FastMAPrice=0; FastMAShift=0; SlowMAPeriod=30; SlowMAType=1; SlowMAPrice=0; SlowMAShift=20; CrossDistance_Setting="----- Min Cross Distance Setting"; MinCrossDistance=0; MaxLookUp=1; Exit_Setting="----- Exit Setting"; StopAndReverse=true; PureSAR=false; ExitOnCross=true; ThirdEMA_Setting="----- Third MA Setting"; UseThirdMA=false; UseCounterTrend=false; OnlyCounterTrend=false; ThirdMAPeriod=55; ThirdMAType=1; ThirdMAPrice=0; ThirdMAShift=0; CTStopLoss=0; CTTakeProfit=0; Order_Setting="----- Order Setting"; ReverseCondition=false; ConfirmedOnEntry=true; OneEntryPerBar=true; NumberOFries=10; Slippage=5; OpenOrder_Setting="----- Multiple Open Trade Setting"; MaxOpenTrade=1; MinPriceDistance=5; Time_Parameters="----- EA Active Time"; UseHourTrade=false; StartHour=0; EndHour=8; MM_Parameters="----- Money Management"; Lots=1; MM=true; AccountIsMicro=false; Risk=10; Alert_Setting="----- Alert Setting"; EnableAlert=true; SoundFilename="alert.wav"; Testing_Parameters="----- Back Test Parameter"; PrintControl=true; Show_Settings=true;		
Bars in test	9480 Ticks modelled	5966151 Modelling quality	90.00%
Initial deposit	10000.00		
Total net profit	1572494.50 Gross profit	3062345.20 Gross loss	-1489850.70
Profit factor	2.06 Expected payoff	15724.95	
Absolute drawdown	4528.40 Maximal drawdown	425370.00 (26.23%) Relative drawdown	45.28% (4528.40)
Total trades	100 Short positions (won %)	50 (54.00%) Long positions (won %)	50 (50.00%)
	Profit trades (% of total)	52 (52.00%) Loss trades (% of total)	48 (48.00%)
	Largest profit trade	479667.20 loss trade	-160040.00
	Average profit trade	58891.25 loss trade	-31038.56
	Maximum consecutive wins (profit in money)	5 (42278.05) consecutive losses (loss in money)	4 (-58404.40)
	Maximal consecutive profit (count of wins)	742883.20 (4) consecutive loss (count of losses)	-364910.00 (3)
	Average consecutive wins	2 consecutive losses	2



#	Time	Type	Order	Lots	Price	S / L	T / P	Profit	Balance
1	2004.06.18 04:00	buy	1	1.00	1.8318	1.8158	0.0000		
2	2004.06.22 20:00	close	1	1.00	1.8193	1.8158	0.0000	-1250.80	8749.20
3	2004.06.22 20:00	sell	2	0.50	1.8193	1.8353	0.0000		
4	2004.06.29 08:00	close	2	0.50	1.8219	1.8353	0.0000	-128.95	8620.25
5	2004.06.29 08:00	buy	3	0.50	1.8219	1.8059	0.0000		
6	2004.06.29 16:32	s/l	3	0.50	1.8059	1.8059	0.0000	-800.00	7820.25
7	2004.06.30 08:00	sell	4	0.50	1.8053	1.8213	0.0000		
8	2004.06.30 23:56	s/l	4	0.50	1.8213	1.8213	0.0000	-800.00	7020.25
9	2004.07.05 04:00	buy	5	0.50	1.8339	1.8179	0.0000		
10	2004.07.13 20:00	close	5	0.50	1.8558	1.8179	0.0000	1093.40	8113.65
11	2004.07.13 20:00	sell	6	0.50	1.8558	1.8718	0.0000		
12	2004.07.16 13:26	s/l	6	0.50	1.8718	1.8718	0.0000	-799.25	7314.40
13	2004.08.03 00:00	buy	7	0.50	1.8254	1.8094	0.0000		
14	2004.08.13 04:00	close	7	0.50	1.8206	1.8094	0.0000	-242.40	7072.00
15	2004.08.13 04:00	sell	8	0.50	1.8206	1.8366	0.0000		
16	2004.08.13 13:08	s/l	8	0.50	1.8366	1.8366	0.0000	-800.00	6272.00
17	2004.08.16 12:00	buy	9	0.50	1.8411	1.8251	0.0000		
18	2004.08.18 07:44	s/l	9	0.50	1.8251	1.8251	0.0000	-800.40	5471.60
19	2004.08.19 12:00	sell	10	0.50	1.8275	1.8435	0.0000		

20	2004.08.30 08:00	close	10	0.50	1.7908	1.8435	0.0000	1836.35	7307.95
21	2004.08.30 08:00	buy	11	0.50	1.7908	1.7748	0.0000		
22	2004.09.03 17:18	s/l	11	0.50	1.7748	1.7748	0.0000	-801.20	6506.75
23	2004.09.20 00:00	sell	12	0.50	1.7917	1.8077	0.0000		
24	2004.09.20 20:00	close	12	0.50	1.7860	1.8077	0.0000	285.00	6791.75
25	2004.09.20 20:00	buy	13	0.50	1.7860	1.7700	0.0000		
26	2004.10.01 08:00	close	13	0.50	1.8080	1.7700	0.0000	1097.40	7889.15
27	2004.10.01 08:00	sell	14	0.50	1.8080	1.8240	0.0000		
28	2004.10.11 12:00	close	14	0.50	1.7958	1.8240	0.0000	611.20	8500.35
29	2004.10.11 12:00	buy	15	0.50	1.7958	1.7798	0.0000		
30	2004.10.28 04:00	close	15	0.50	1.8317	1.7798	0.0000	1791.20	10291.55
31	2004.10.28 04:00	sell	16	0.50	1.8317	1.8477	0.0000		
32	2004.11.03 13:28	s/l	16	0.50	1.8477	1.8477	0.0000	-799.40	9492.15
33	2004.11.24 20:00	buy	17	0.50	1.8815	1.8655	0.0000		
34	2004.12.01 08:00	close	17	0.50	1.9164	1.8655	0.0000	1743.60	11235.75
35	2004.12.01 08:00	sell	18	2.00	1.9164	1.9324	0.0000		
36	2004.12.01 17:41	s/l	18	2.00	1.9324	1.9324	0.0000	-3200.00	8035.75
37	2004.12.02 08:00	buy	19	0.50	1.9428	1.9268	0.0000		
38	2004.12.02 15:29	s/l	19	0.50	1.9268	1.9268	0.0000	-800.00	7235.75
39	2004.12.06 20:00	sell	20	0.50	1.9421	1.9581	0.0000		
40	2005.01.11 08:00	close	20	0.50	1.8784	1.9581	0.0000	3190.40	10426.15
41	2005.01.11 08:00	buy	21	0.50	1.8784	1.8624	0.0000		
42	2005.01.17 12:51	s/l	21	0.50	1.8624	1.8624	0.0000	-801.20	9624.95
43	2005.02.04 00:00	sell	22	0.50	1.8819	1.8979	0.0000		
44	2005.02.13 20:00	close	22	0.50	1.8701	1.8979	0.0000	591.05	10216.00
45	2005.02.13 20:00	buy	23	0.50	1.8701	1.8541	0.0000		
46	2005.02.27 20:00	close	23	0.50	1.9173	1.8541	0.0000	2357.20	12573.20
47	2005.02.27 20:00	sell	24	2.00	1.9173	1.9333	0.0000		
48	2005.03.29 20:00	close	24	2.00	1.8760	1.9333	0.0000	8278.00	20851.20
49	2005.03.29 20:00	buy	25	2.00	1.8760	1.8600	0.0000		
50	2005.04.25 08:00	close	25	2.00	1.9147	1.8600	0.0000	7718.40	28569.60
51	2005.04.25 08:00	sell	26	3.00	1.9147	1.9307	0.0000		
52	2005.05.19 16:00	close	26	3.00	1.8370	1.9307	0.0000	23333.40	51903.00
53	2005.05.19 16:00	buy	27	5.00	1.8370	1.8210	0.0000		
54	2005.05.26 15:20	s/l	27	5.00	1.8210	1.8210	0.0000	-8014.00	43889.00
55	2005.06.13 20:00	sell	28	5.00	1.8068	1.8228	0.0000		
56	2005.06.15 16:49	s/l	28	5.00	1.8228	1.8228	0.0000	-7997.00	35892.00
57	2005.06.16 12:00	buy	29	4.00	1.8226	1.8066	0.0000		
58	2005.06.27 04:00	close	29	4.00	1.8238	1.8066	0.0000	465.60	36357.60
59	2005.06.27 04:00	sell	30	3.00	1.8238	1.8398	0.0000		
60	2005.06.28 12:00	close	30	3.00	1.8205	1.8398	0.0000	990.90	37348.50
61	2005.06.28 12:00	buy	31	4.00	1.8205	1.8045	0.0000		
62	2005.06.29 13:03	s/l	31	4.00	1.8045	1.8045	0.0000	-6401.60	30946.90
63	2005.06.29 20:00	sell	32	4.00	1.8046	1.8206	0.0000		
64	2005.07.08 04:00	close	32	4.00	1.7424	1.8206	0.0000	24893.20	55840.10
65	2005.07.08 04:00	buy	33	5.00	1.7424	1.7264	0.0000		
66	2005.08.09 16:00	close	33	5.00	1.7846	1.7264	0.0000	21040.00	76880.10
67	2005.08.09 16:00	sell	34	7.00	1.7846	1.8006	0.0000		
68	2005.08.11 05:32	s/l	34	7.00	1.8006	1.8006	0.0000	-11191.60	65688.50
69	2005.08.11 12:00	buy	35	7.00	1.8018	1.7858	0.0000		
70	2005.08.16 20:00	close	35	7.00	1.8102	1.7858	0.0000	5871.60	71560.10
71	2005.08.16 20:00	sell	36	6.00	1.8102	1.8262	0.0000		
72	2005.09.01 14:39	s/l	36	6.00	1.8262	1.8262	0.0000	-9567.60	61992.50
73	2005.09.02 12:00	buy	37	7.00	1.8402	1.8242	0.0000		
74	2005.09.08 12:00	close	37	7.00	1.8368	1.8242	0.0000	-2396.80	59595.70
75	2005.09.08 12:00	sell	38	5.00	1.8368	1.8528	0.0000		
76	2005.09.29 20:00	close	38	5.00	1.7629	1.8528	0.0000	36981.50	96577.20
77	2005.09.29 20:00	buy	39	9.00	1.7629	1.7469	0.0000		
78	2005.10.11 13:42	s/l	39	9.00	1.7469	1.7469	0.0000	-14436.00	82141.20
79	2005.10.31 12:00	sell	40	9.00	1.7775	1.7935	0.0000		

80	2005.11.11 20:00	close	40	9.00	1.7402	1.7935	0.0000	33605.10	115746.30
81	2005.11.11 20:00	buy	41	10.00	1.7402	1.7242	0.0000		
82	2005.11.16 11:29	s/l	41	10.00	1.7242	1.7242	0.0000	-16012.00	99734.30
83	2005.11.18 00:00	sell	42	10.00	1.7195	1.7355	0.0000		
84	2005.11.21 20:00	close	42	10.00	1.7183	1.7355	0.0000	1203.00	100937.30
85	2005.11.21 20:00	buy	43	9.00	1.7183	1.7023	0.0000		
86	2005.12.16 08:00	close	43	9.00	1.7659	1.7023	0.0000	42742.80	143680.10
87	2005.12.16 08:00	sell	44	13.00	1.7659	1.7819	0.0000		
88	2006.01.03 00:00	close	44	13.00	1.7194	1.7819	0.0000	60512.40	204192.50
89	2006.01.03 00:00	buy	45	18.00	1.7194	1.7034	0.0000		
90	2006.01.12 12:00	close	45	18.00	1.7682	1.7034	0.0000	87760.80	291953.30
91	2006.01.12 12:00	sell	46	26.00	1.7682	1.7842	0.0000		
92	2006.01.23 10:50	s/l	46	26.00	1.7842	1.7842	0.0000	-41529.80	250423.50
93	2006.01.24 16:00	buy	47	26.00	1.7858	1.7698	0.0000		
94	2006.01.27 08:00	close	47	26.00	1.7799	1.7698	0.0000	-15392.00	235031.50
95	2006.01.27 08:00	sell	48	19.00	1.7799	1.7959	0.0000		
96	2006.02.13 16:00	close	48	19.00	1.7431	1.7959	0.0000	70005.50	305037.00
97	2006.02.13 16:00	buy	49	27.00	1.7431	1.7271	0.0000		
98	2006.03.08 00:00	close	49	27.00	1.7360	1.7271	0.0000	-19418.40	285618.60
99	2006.03.08 00:00	sell	50	24.00	1.7360	1.7520	0.0000		
100	2006.03.15 08:00	close	50	24.00	1.7461	1.7520	0.0000	-24189.60	261429.00
101	2006.03.15 08:00	buy	51	22.00	1.7461	1.7301	0.0000		
102	2006.03.23 00:00	close	51	22.00	1.7466	1.7301	0.0000	1012.00	262441.00
103	2006.03.23 00:00	sell	52	22.00	1.7466	1.7626	0.0000		
104	2006.03.29 08:00	close	52	22.00	1.7434	1.7626	0.0000	7066.40	269507.40
105	2006.03.29 08:00	buy	53	23.00	1.7434	1.7274	0.0000		
106	2006.03.31 08:00	close	53	23.00	1.7418	1.7274	0.0000	-3716.80	265790.60
107	2006.03.31 08:00	sell	54	22.00	1.7418	1.7578	0.0000		
108	2006.04.04 12:00	close	54	22.00	1.7470	1.7578	0.0000	-11426.80	254363.80
109	2006.04.04 12:00	buy	55	22.00	1.7470	1.7310	0.0000		
110	2006.04.10 20:00	close	55	22.00	1.7419	1.7310	0.0000	-11272.80	243091.00
111	2006.04.10 20:00	sell	56	20.00	1.7419	1.7579	0.0000		
112	2006.04.12 09:36	s/l	56	20.00	1.7579	1.7579	0.0000	-31988.00	211103.00
113	2006.04.14 00:00	buy	57	22.00	1.7521	1.7361	0.0000		
114	2006.04.24 16:00	close	57	22.00	1.7838	1.7361	0.0000	69669.60	280772.60
115	2006.04.24 16:00	sell	58	24.00	1.7838	1.7998	0.0000		
116	2006.04.27 14:31	s/l	58	24.00	1.7998	1.7998	0.0000	-38364.00	242408.60
117	2006.05.01 16:00	buy	59	25.00	1.8289	1.8129	0.0000		
118	2006.05.04 20:00	close	59	25.00	1.8535	1.8129	0.0000	61450.00	303858.60
119	2006.05.04 20:00	sell	60	26.00	1.8535	1.8695	0.0000		
120	2006.05.08 08:31	s/l	60	26.00	1.8695	1.8695	0.0000	-41584.40	262274.20
121	2006.06.02 04:00	buy	61	27.00	1.8658	1.8498	0.0000		
122	2006.06.04 20:00	close	61	27.00	1.8833	1.8498	0.0000	47250.00	309524.20
123	2006.06.04 20:00	sell	62	26.00	1.8833	1.8993	0.0000		
124	2006.06.07 04:00	close	62	26.00	1.8635	1.8993	0.0000	51503.40	361027.60
125	2006.06.07 04:00	buy	63	31.00	1.8635	1.8475	0.0000		
126	2006.06.07 20:00	close	63	31.00	1.8561	1.8475	0.0000	-22940.00	338087.60
127	2006.06.07 20:00	sell	64	28.00	1.8561	1.8721	0.0000		
128	2006.06.15 00:00	close	64	28.00	1.8445	1.8721	0.0000	32564.00	370651.60
129	2006.06.15 00:00	buy	65	32.00	1.8445	1.8285	0.0000		
130	2006.06.22 13:18	s/l	65	32.00	1.8285	1.8285	0.0000	-51289.60	319362.00
131	2006.06.26 00:00	sell	66	32.00	1.8202	1.8362	0.0000		
132	2006.06.28 20:00	close	66	32.00	1.8186	1.8362	0.0000	5139.20	324501.20
133	2006.06.28 20:00	buy	67	27.00	1.8186	1.8026	0.0000		
134	2006.07.13 04:00	close	67	27.00	1.8362	1.8026	0.0000	47336.40	371837.60
135	2006.07.13 04:00	sell	68	32.00	1.8362	1.8522	0.0000		
136	2006.07.20 11:53	s/l	68	32.00	1.8522	1.8522	0.0000	-51132.80	320704.80
137	2006.07.21 00:00	buy	69	33.00	1.8488	1.8328	0.0000		
138	2006.07.27 00:00	close	69	33.00	1.8537	1.8328	0.0000	16090.80	336795.60
139	2006.07.27 00:00	sell	70	28.00	1.8537	1.8697	0.0000		

140	2006.07.31 00:00	close	70	28.00	1.8648	1.8697	0.0000	-31063.20	305732.40
141	2006.07.31 00:00	buy	71	25.00	1.8648	1.8488	0.0000		
142	2006.08.10 00:00	close	71	25.00	1.9054	1.8488	0.0000	101380.00	407112.40
143	2006.08.10 00:00	sell	72	36.00	1.9054	1.9214	0.0000		
144	2006.08.30 08:00	close	72	36.00	1.9013	1.9214	0.0000	14954.40	422066.80
145	2006.08.30 08:00	buy	73	36.00	1.9013	1.8853	0.0000		
146	2006.09.05 08:00	close	73	36.00	1.8992	1.8853	0.0000	-7646.40	414420.40
147	2006.09.05 08:00	sell	74	35.00	1.8992	1.9152	0.0000		
148	2006.09.14 04:00	close	74	35.00	1.8772	1.9152	0.0000	77115.50	491535.90
149	2006.09.14 04:00	buy	75	43.00	1.8772	1.8612	0.0000		
150	2006.09.27 16:00	close	75	43.00	1.8863	1.8612	0.0000	38940.80	530476.70
151	2006.09.27 16:00	sell	76	45.00	1.8863	1.9023	0.0000		
152	2006.10.04 20:00	close	76	45.00	1.8865	1.9023	0.0000	-805.50	529671.20
153	2006.10.04 20:00	buy	77	44.00	1.8865	1.8705	0.0000		
154	2006.10.06 14:21	s/l	77	44.00	1.8705	1.8705	0.0000	-70470.40	459200.80
155	2006.10.09 00:00	sell	78	46.00	1.8702	1.8862	0.0000		
156	2006.10.16 00:00	close	78	46.00	1.8543	1.8862	0.0000	73236.60	532437.40
157	2006.10.16 00:00	buy	79	45.00	1.8543	1.8383	0.0000		
158	2006.10.26 08:00	close	79	45.00	1.8818	1.8383	0.0000	123534.00	655971.40
159	2006.10.26 08:00	sell	80	57.00	1.8818	1.8978	0.0000		
160	2006.10.26 20:00	close	80	57.00	1.8908	1.8978	0.0000	-51300.00	604671.40
161	2006.10.26 20:00	buy	81	50.00	1.8908	1.8748	0.0000		
162	2006.11.03 12:00	close	81	50.00	1.9091	1.8748	0.0000	91340.00	696011.40
163	2006.11.03 12:00	sell	82	60.00	1.9091	1.9251	0.0000		
164	2006.11.22 00:00	close	82	60.00	1.8991	1.9251	0.0000	60306.00	756317.40
165	2006.11.22 00:00	buy	83	64.00	1.8991	1.8831	0.0000		
166	2006.12.05 20:00	close	83	64.00	1.9741	1.8831	0.0000	479667.20	1235984.60
167	2006.12.05 20:00	sell	84	100.00	1.9741	1.9901	0.0000		
168	2006.12.22 04:00	close	84	100.00	1.9630	1.9901	0.0000	111570.00	1347554.60
169	2006.12.22 04:00	buy	85	100.00	1.9630	1.9470	0.0000		
170	2006.12.26 04:00	close	85	100.00	1.9585	1.9470	0.0000	-45080.00	1302474.60
171	2006.12.26 04:00	sell	86	100.00	1.9585	1.9745	0.0000		
172	2007.01.02 16:25	s/l	86	100.00	1.9745	1.9745	0.0000	-159790.00	1142684.60
173	2007.01.02 20:00	buy	87	100.00	1.9731	1.9571	0.0000		
174	2007.01.03 14:57	s/l	87	100.00	1.9571	1.9571	0.0000	-160040.00	982644.60
175	2007.01.04 08:00	sell	88	99.00	1.9505	1.9665	0.0000		
176	2007.01.11 08:00	close	88	99.00	1.9348	1.9665	0.0000	155637.90	1138282.50
177	2007.01.11 08:00	buy	89	95.00	1.9348	1.9188	0.0000		
178	2007.01.24 08:00	close	89	95.00	1.9741	1.9188	0.0000	372932.00	1511214.50
179	2007.01.24 08:00	sell	90	100.00	1.9741	1.9901	0.0000		
180	2007.02.05 08:00	close	90	100.00	1.9660	1.9901	0.0000	81360.00	1592574.50
181	2007.02.05 08:00	buy	91	100.00	1.9660	1.9500	0.0000		
182	2007.02.07 20:00	close	91	100.00	1.9689	1.9500	0.0000	28920.00	1621494.50
183	2007.02.07 20:00	sell	92	100.00	1.9689	1.9849	0.0000		
184	2007.02.08 08:00	close	92	100.00	1.9692	1.9849	0.0000	-2910.00	1618584.50
185	2007.02.08 08:00	buy	93	100.00	1.9692	1.9532	0.0000		
186	2007.02.08 16:00	close	93	100.00	1.9580	1.9532	0.0000	-112000.00	1506584.50
187	2007.02.08 16:00	sell	94	100.00	1.9580	1.9740	0.0000		
188	2007.02.08 20:00	close	94	100.00	1.9579	1.9740	0.0000	1000.00	1507584.50
189	2007.02.08 20:00	buy	95	100.00	1.9579	1.9419	0.0000		
190	2007.02.09 20:00	close	95	100.00	1.9500	1.9419	0.0000	-79040.00	1428544.50
191	2007.02.09 20:00	sell	96	100.00	1.9500	1.9660	0.0000		
192	2007.02.15 06:48	s/l	96	100.00	1.9660	1.9660	0.0000	-159820.00	1268724.50
193	2007.02.15 20:00	buy	97	100.00	1.9551	1.9391	0.0000		
194	2007.03.02 12:00	close	97	100.00	1.9479	1.9391	0.0000	-72600.00	1196124.50
195	2007.03.02 12:00	sell	98	100.00	1.9479	1.9639	0.0000		
196	2007.03.09 08:00	close	98	100.00	1.9300	1.9639	0.0000	179210.00	1375334.50
197	2007.03.09 08:00	buy	99	100.00	1.9300	1.9140	0.0000		
198	2007.03.30 12:00	close	99	100.00	1.9593	1.9140	0.0000	292160.00	1667494.50
199	2007.03.30 12:00	sell	100	100.00	1.9593	1.9753	0.0000		

200	2007.03.30 19:59	close at stop	100	100.00	1.9678	1.9753	0.0000	-85000.00	1582494.50
-----	------------------	---------------	-----	--------	--------	--------	--------	-----------	------------