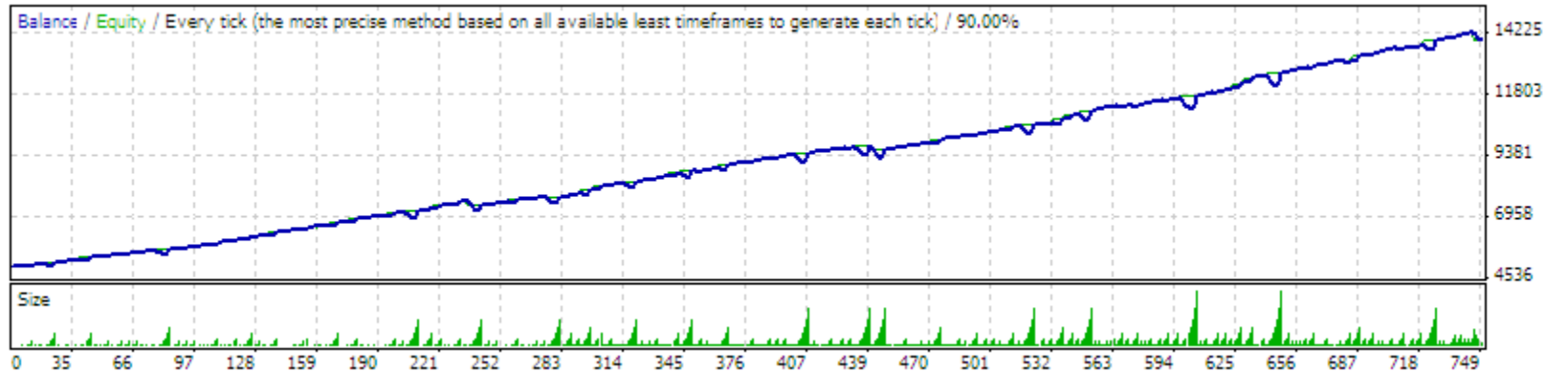


# Strategy Tester Report

## Blessing

InterbankFX-Demo Accounts (Build 218)

|                          |   |  |                  |                                    |                  |
|--------------------------|---|--|------------------|------------------------------------|------------------|
| Symbol                   | USDJPY (US Dollar vs Japanese Yen)  |  |                  |                                    |                  |
| Period                   | Daily (D1) 2008.01.02 00:00 - 2008.10.13 00:00 (2008.01.01 - 2008.10.16)  |  |                  |                                    |                  |
| Model                    | Every tick (the most precise method based on all available least timeframes)  |  |                  |                                    |                  |
| Parameters               | UseMM=true; Risk=3.2; lot=0.2; Micro=true; MC=2; MCbyMA=true; MA_Period=100; Multiplier=1.4; LotInc=0; TimeGrid=2400; GridSet1=25; TP_Set1=50; GridSet2=50; TP_Set2=100; GridSet3=100; TP_Set3=200; d=5; Set1Count=4; Set2Count=4; MaxLevel=99; BELevel=99; |  |                  |                                    |                  |
| Bars in test             | 1245  | Ticks modelled                             | 2393314          | Modelling quality                  | 90.00%           |
| Mismatched charts errors | 5   |  |                  |                                    |                  |
| Initial deposit          | 5000.00   |  |                  |                                    |                  |
| Total net profit         | 8962.08   | Gross profit                               | 15171.81         | Gross loss                         | -6209.74         |
| Profit factor            | 2.44  | Expected payoff                            | 11.98            |                                    |                  |
| Absolute drawdown        | 164.18  | Maximal drawdown                           | 1969.52 (16.79%) | Relative drawdown                  | 17.14% (1242.24) |
| Total trades             | 748   | Short positions (won %)                    | 561 (66.67%)     | Long positions (won %)             | 187 (74.33%)     |
|                          |   | Profit trades (% of total)                 | 513 (68.58%)     | Loss trades (% of total)           | 235 (31.42%)     |
|                          |   | Largest profit trade                       | 385.16           | loss trade                         | -120.97          |
|                          |   | Average profit trade                       | 29.57            | loss trade                         | -26.42           |
|                          |   | Maximum consecutive wins (profit in money) | 17 (251.66)      | consecutive losses (loss in money) | 6 (-508.04)      |
|                          |   | Maximal consecutive profit (count of wins) | 648.16 (10)      | consecutive loss (count of losses) | -508.04 (6)      |
|                          |   | Average consecutive wins                   | 5                | consecutive losses                 | 2                |



| # | Time             | Type       | Order | Size | Price  | S / L | T / P  | Profit | Balance |
|---|------------------|------------|-------|------|--------|-------|--------|--------|---------|
| 1 | 2008.01.02 08:01 | sell stop  | 1     | 0.02 | 111.45 | 0.00  | 110.95 |        |         |
| 2 | 2008.01.02 08:03 | sell limit | 2     | 0.02 | 111.95 | 0.00  | 111.45 |        |         |
| 3 | 2008.01.02 11:57 | sell       | 1     | 0.02 | 111.45 | 0.00  | 110.95 |        |         |
| 4 | 2008.01.02 11:57 | delete     | 2     | 0.02 | 111.95 | 0.00  | 111.45 |        |         |
| 5 | 2008.01.02 12:37 | sell limit | 3     | 0.03 | 111.70 | 0.00  | 111.20 |        |         |