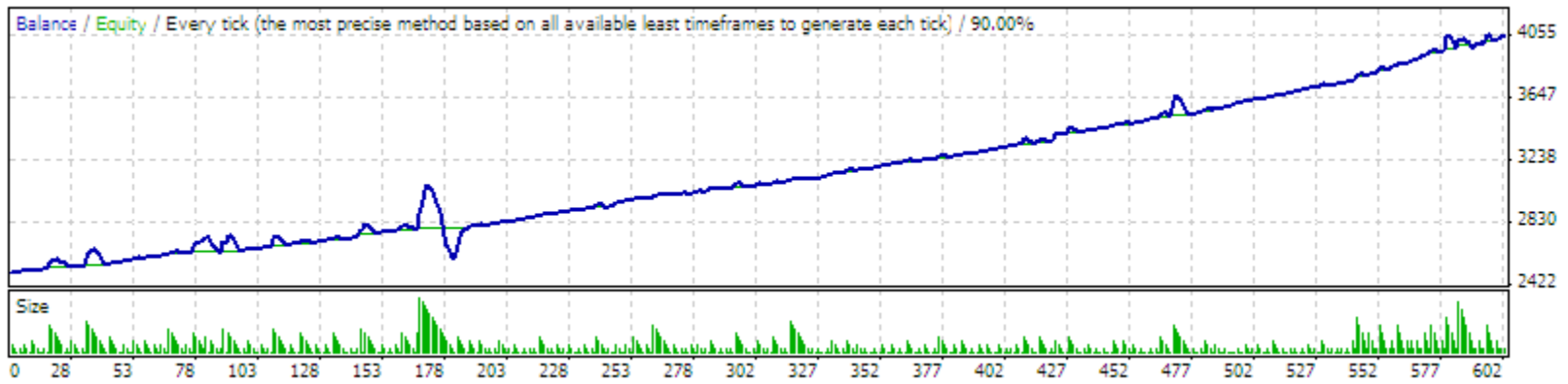


Strategy Tester Report

Piplite v1.3

InterbankFX-Demo Accounts (Build 220)

Symbol	EURGBP (Euro vs Great Britain Pound)				
Period	1 Hour (H1) 2008.01.02 09:00 - 2008.11.14 21:00 (2008.01.01 - 2008.11.15)				
Model	Every tick (the most precise method based on all available least timeframes)				
Parameters	<p>InitialAccountSet="Enter your initial account balance in USD"; InitialAccount=2500; TradeCommentSet="Enter trade comment (ex: EURGBP Piplite)"; TradeComment="Piplite"; NumberPortionSet="Portion of Account to trade (1-10)"; NumberPortionSet2="Works with MM and Equity Protection"; Portion=1; AccountProtect="Protects account portion from"; AccountProtect2="excessive negative P/L"; UseEquityProtection=true; FloatPercent=50; BrokerDecimalSet="1 = 4 decimal, 10 = 5 decimal broker"; BrokerDecimal=1; MoneyManagementSet="Set true for MM, false for manual lots"; MoneyMangement=true; MaximumRisk=4; ManuallotSet="Lots used if MM is off"; LotSize=0.01; LotIncrementSet="Lot Inc used if MM is off (.01-.05)"; LotIncrement=0.01; AccountTypeSet="1 = standard, 10 = micro account"; AccountTypeSet2="Works only with MM Enabled"; Accounttype=1; ManualPipSet="Best if SL=0! Enter slip tolerance."; SL=0; Slippage=5; ProfitTargetSet="Set desired Profit; autosest with MM on!"; ProfitTarget=1; ProfitSkewSet="Multiplier for Profit Target if MM on!"; ProfitSkewSet2="Inop with MM off"; ProfitSkew=6; ProfitTakeSet="1-mixed, 2-global, 3-split, 1 is best!"; ProfitMode=1; ProfitTrailSet="Tries to grow profit past Profit Target if true"; ProfitTrailing=true; ProfitRetraceSet="Max % decrease in Profit before"; ProfitRetraceSet2="closing orders"; MaxRetrace=2; TradeDirectionSet="Piplite trades best when set to true!"; ReverseDirection=true; TrendProtectSet="True=enable RSI trade window"; TrendProtect=false; Window=40; Bar=0; RSIIndicatorSet="Period and Bars for aRSI"; RSIIndicatorSet2="Set ARSI_trigger = 0 for auto ATR entry"; UseARSI=true; RSI_period=30; RSI_bars=15; ARSI_trigger=0.009; FisherIndicatorSet="Period and Bars for Fisher Indicator"; Use_Fisher=false; FisherPeriod=60; Fisher_Bars=10; Buy_Enter_Level_1=1.5; Buy_Enter_Level_2=2; Buy_Enter_Level_3=2.5; Buy_Enter_Level_4=3; Buy_Enter_Level_5=3.5; Sell_Enter_Level_1=-1.5; Sell_Enter_Level_2=-2; Sell_Enter_Level_3=-2.5; Sell_Enter_Level_4=-3; Sell_Enter_Level_5=-3.5; OrderSpaceSet="Autosets additional order spacing if true"; OrderSpaceSet2="Trend/spacing used if false"; AutoSpacing=true; StDevTF=30; StDevPer=15; StDevMode=1; Spacing=10; TrendSpacing=10; PauseTradingSet="Pause Trading in dayhourmin format"; StartTime=0; EndTime=0; QuitTradingSet="Quit Trading in dayhourmin format"; endDayHourMinute=0; ChartInfoSet="Displays account information on right side"; RightSideLabel=false; MaximumsSet="Maximums you are willing to live with"; MaximumsSet2="Defaults are set"; SessionTarget=1000000; MaximumBuyOrders=100; MaximumSellOrders=100; ForcedStartSet="1-new cycle for long, 2-new cycle for short"; ForcedStartSet2="0-disabled and default"; ForcedStart=0; CloseDelaySet="91 seconds so scalping is not suspected"; CloseDelay=91;</p>				
Bars in test	6415	Ticks modelled	1451580	Modelling quality	90.00%
Mismatched charts errors	0				
Initial deposit	2500.00				
Total net profit	1561.19	Gross profit	3552.94	Gross loss	-1991.74
Profit factor	1.78	Expected payoff	2.60		
Absolute drawdown	568.79	Maximal drawdown	856.62 (30.73%)	Relative drawdown	30.73% (856.62)
Total trades	601	Short positions (won %)	336 (58.63%)	Long positions (won %)	265 (61.89%)
		Profit trades (% of total)	361 (60.07%)	Loss trades (% of total)	240 (39.93%)
		Largest profit trade	106.54	loss trade	-77.18
		Average profit trade	9.84	loss trade	-8.30
Maximum consecutive wins (profit in money)		11 (40.73)	consecutive losses (loss in money)		11 (-484.68)
Maximal consecutive profit (count of wins)		290.83 (4)	consecutive loss (count of losses)		-484.68 (11)
Average consecutive wins		3	consecutive losses		2



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2008.01.02 09:00	sell	1	0.01	0.7389	0.0000	0.0000		
2	2008.01.02 15:52	sell	2	0.02	0.7430	0.0000	0.0000		
3	2008.01.02 16:10	sell	3	0.03	0.7443	0.0000	0.0000		
4	2008.01.03 02:24	close	3	0.03	0.7422	0.0000	0.0000	8.97	2508.97
5	2008.01.03 02:24	close	2	0.02	0.7422	0.0000	0.0000	2.13	2511.10
6	2008.01.03 02:24	close	1	0.01	0.7422	0.0000	0.0000	-5.00	2506.10
7	2008.01.03 09:47	sell	4	0.01	0.7456	0.0000	0.0000		
8	2008.01.03 10:45	sell	5	0.02	0.7469	0.0000	0.0000		
9	2008.01.03 13:11	close	5	0.02	0.7448	0.0000	0.0000	6.21	2512.31
10	2008.01.03 13:11	close	4	0.01	0.7448	0.0000	0.0000	1.19	2513.50
11	2008.01.04 09:35	buy	6	0.01	0.7445	0.0000	0.0000		
12	2008.01.04 09:54	buy	7	0.02	0.7440	0.0000	0.0000		
13	2008.01.04 10:54	buy	8	0.03	0.7427	0.0000	0.0000		
14	2008.01.04 11:56	close	8	0.03	0.7441	0.0000	0.0000	6.22	2519.72
15	2008.01.04 11:56	close	7	0.02	0.7441	0.0000	0.0000	0.30	2520.02
16	2008.01.04 11:56	close	6	0.01	0.7441	0.0000	0.0000	-0.59	2519.43
17	2008.01.04 14:48	sell	9	0.01	0.7485	0.0000	0.0000		
18	2008.01.07 08:52	buy	10	0.01	0.7444	0.0000	0.0000		
19	2008.01.08 08:00	buy	11	0.02	0.7434	0.0000	0.0000		
20	2008.01.08 08:00	buy	12	0.03	0.7430	0.0000	0.0000		
21	2008.01.08 08:04	buy	13	0.04	0.7425	0.0000	0.0000		
22	2008.01.08 08:15	close	13	0.04	0.7430	0.0000	0.0000	2.96	2522.39
23	2008.01.08 08:15	close	12	0.03	0.7430	0.0000	0.0000	0.00	2522.39
24	2008.01.08 08:15	close	11	0.02	0.7430	0.0000	0.0000	-1.19	2521.20
25	2008.01.08 08:15	close	10	0.01	0.7430	0.0000	0.0000	-2.21	2518.98
26	2008.01.08 08:15	close	9	0.01	0.7433	0.0000	0.0000	7.62	2526.60
27	2008.01.08 08:15	buy	14	0.01	0.7432	0.0000	0.0000		
28	2008.01.08 08:27	buy	15	0.02	0.7428	0.0000	0.0000		
29	2008.01.08 11:19	close	15	0.02	0.7443	0.0000	0.0000	4.44	2531.04