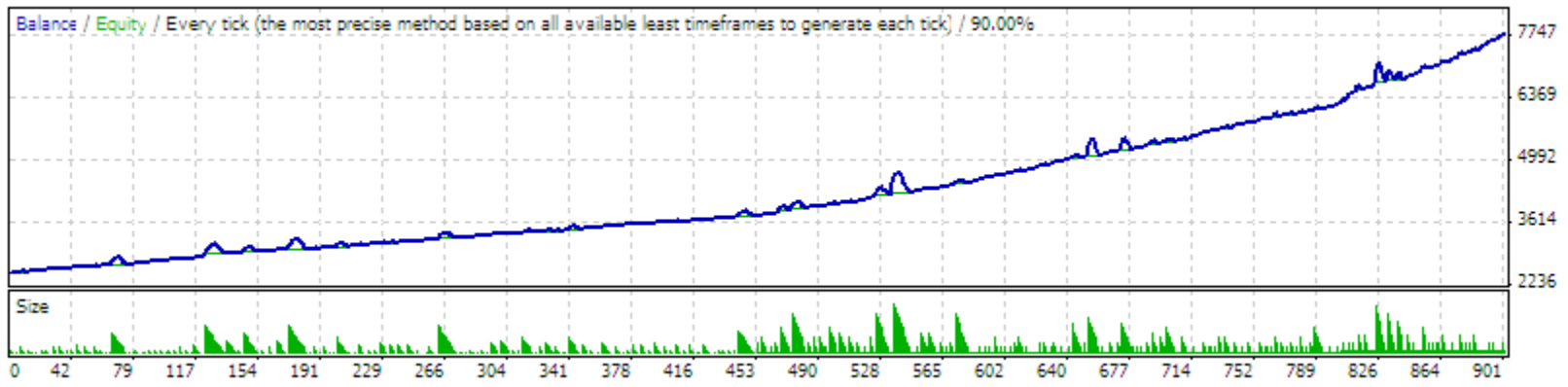


Strategy Tester Report

Piplite v1.6

InterbankFX-Demo Accounts (Build 220)

Symbol	GBPUSD (Great Britain Pound vs US Dollar)		
Period	1 Hour (H1) 2008.01.02 08:00 - 2008.11.14 20:00 (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=8; 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=60; RSI_bars=10; ARSI_trigger=0.01; MARSICrossSet="Further checks trades in Trend"; Use_MARSI_Cross=true; RSIMA_MA_Period=10; RSIMA_RSI_Period=14; 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=60; StDevPer=10; StDevMode=1; Spacing=10; TrendSpacing=1000; 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	2913912 Modelling quality 90.00%
Mismatched charts errors	0		
Initial deposit	2500.00		
Total net profit	5278.93	Gross profit	10370.35 Gross loss -5091.42
Profit factor	2.04	Expected payoff	5.87
Absolute drawdown	232.15	Maximal drawdown	1638.48 (24.54%) Relative drawdown 36.91% (1579.23)
Total trades	900	Short positions (won %)	900 (61.33%) Long positions (won %) 0 (0.00%)
		Profit trades (% of total)	552 (61.33%) Loss trades (% of total) 348 (38.67%)
		Largest profit trade	302.40 loss trade -151.97
		Average profit trade	18.79 loss trade -14.63
Maximum consecutive wins (profit in money)		14 (61.83)	consecutive losses (loss in money) 8 (-437.03)
Maximal consecutive profit (count of wins)		542.70 (5)	consecutive loss (count of losses) -449.28 (4)
Average consecutive wins		3	consecutive losses 2



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2008.01.04 09:35	sell	1	0.01	1.9763	0.0000	0.0000		
2	2008.01.04 09:54	sell	2	0.02	1.9775	0.0000	0.0000		
3	2008.01.04 10:07	sell	3	0.03	1.9794	0.0000	0.0000		
4	2008.01.04 12:03	close	3	0.03	1.9767	0.0000	0.0000	8.10	2508.10
5	2008.01.04 12:03	close	2	0.02	1.9767	0.0000	0.0000	1.60	2509.70
6	2008.01.04 12:03	close	1	0.01	1.9767	0.0000	0.0000	-0.40	2509.30
7	2008.01.04 13:30	sell	4	0.01	1.9796	0.0000	0.0000		
8	2008.01.04 13:33	sell	5	0.02	1.9829	0.0000	0.0000		
9	2008.01.04 13:46	close	5	0.02	1.9790	0.0000	0.0000	7.80	2517.10
10	2008.01.04 13:46	close	4	0.01	1.9790	0.0000	0.0000	0.60	2517.70
11	2008.01.04 13:46	sell	6	0.01	1.9793	0.0000	0.0000		
12	2008.01.07 01:32	close	6	0.01	1.9710	0.0000	0.0000	8.21	2525.91
13	2008.01.08 06:56	sell	7	0.01	1.9741	0.0000	0.0000		
14	2008.01.08 07:08	sell	8	0.02	1.9764	0.0000	0.0000		
15	2008.01.08 07:44	sell	9	0.03	1.9785	0.0000	0.0000		
16	2008.01.08 08:29	sell	10	0.04	1.9815	0.0000	0.0000		
17	2008.01.08 10:08	close	10	0.04	1.9780	0.0000	0.0000	14.00	2539.91
18	2008.01.08 10:08	close	9	0.03	1.9780	0.0000	0.0000	1.50	2541.41
19	2008.01.08 10:08	close	8	0.02	1.9780	0.0000	0.0000	-3.20	2538.21
20	2008.01.08 10:08	close	7	0.01	1.9780	0.0000	0.0000	-3.90	2534.31
21	2008.01.10 09:52	sell	11	0.01	1.9616	0.0000	0.0000		
22	2008.01.10 10:14	sell	12	0.02	1.9632	0.0000	0.0000		
23	2008.01.10 10:44	sell	13	0.03	1.9648	0.0000	0.0000		
24	2008.01.10 11:05	close	13	0.03	1.9622	0.0000	0.0000	7.80	2542.11
25	2008.01.10 11:05	close	12	0.02	1.9622	0.0000	0.0000	2.00	2544.11
26	2008.01.10 11:05	close	11	0.01	1.9622	0.0000	0.0000	-0.60	2543.51
27	2008.01.10 12:00	sell	14	0.01	1.9629	0.0000	0.0000		
28	2008.01.10 12:00	sell	15	0.02	1.9654	0.0000	0.0000		
29	2008.01.10 12:02	close	15	0.02	1.9618	0.0000	0.0000	7.20	2550.71