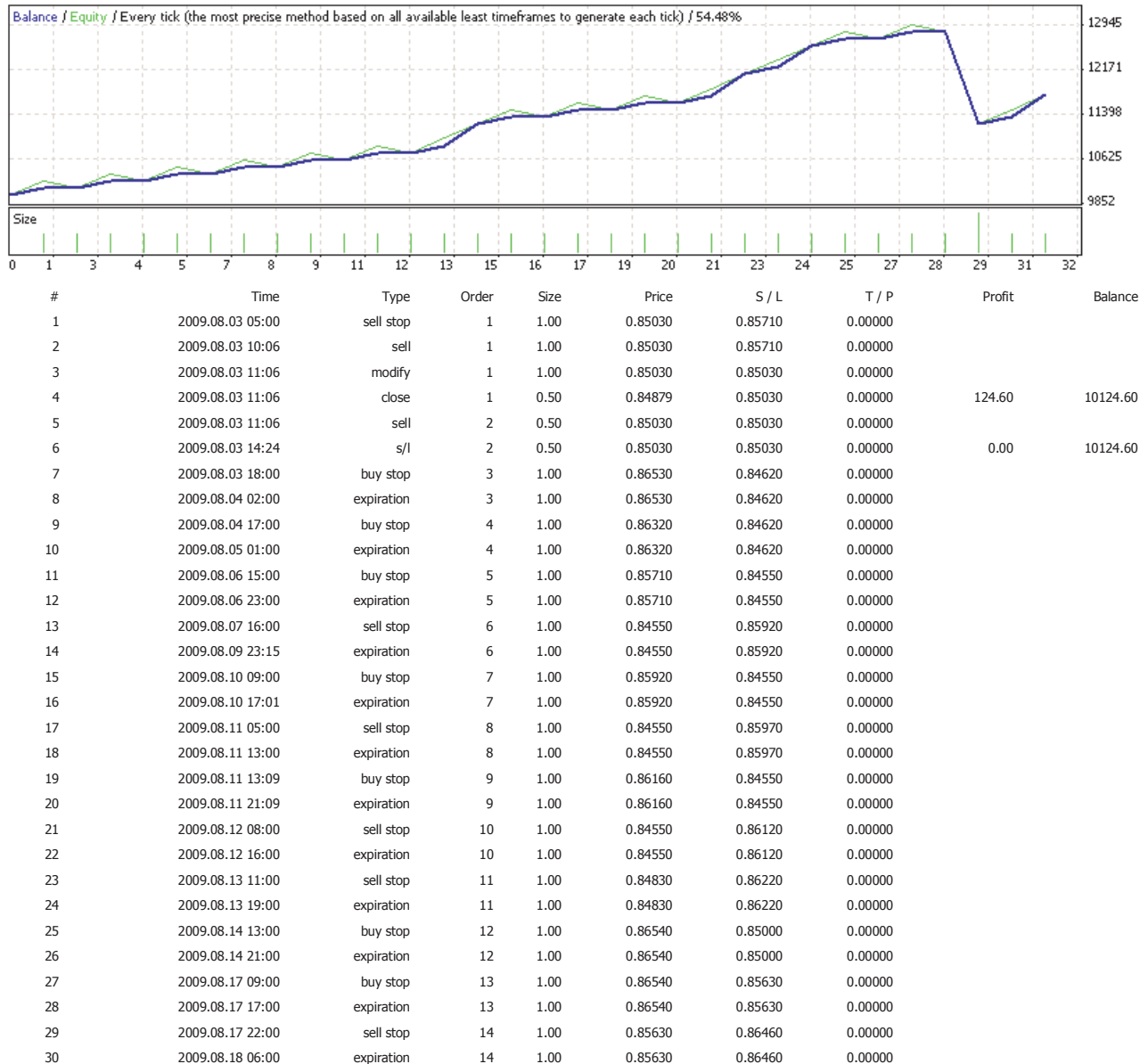


Strategy Tester Report

TSrv2.1

FxPro.com-Demo2 (Build 225)

Symbol	EURGBP (Euro vs British Pound)		
Period	1 Hour (H1) 2009.08.02 23:00 - 2009.11.26 23:00 (2009.08.01 - 2009.11.27)		
Model	Every tick (the most precise method based on all available least timeframes)		
Parameters	BarHistoryCount=100; MovingAvgOscillatorLimit=20; TakeProfit=150; LotSize=1; StraddleMode=false; PartialClose=true; UseTradingSession1=false; StartTradingSession1HH=6; StopTradingSession1HH=10; UseTradingSession2=false; StartTradingSession2HH=14; StopTradingSession2HH=18; UseTradingSession3=false; StartTradingSession3HH=22; StopTradingSession3HH=4;		
Bars in test	2240	Ticks modelled	2757195 Modelling quality 54.48%
Mismatched charts errors	0		
Initial deposit	10000.00		
Total net profit	1741.31	Gross profit	3333.57 Gross loss -1592.26
Profit factor	2.09	Expected payoff	56.17
Absolute drawdown	240.14	Maximal drawdown	3104.10 (23.75%) Relative drawdown 23.75% (3104.10)
Total trades	31	Short positions (won %)	17 (82.35%) Long positions (won %) 14 (71.43%)
		Profit trades (% of total)	24 (77.42%) Loss trades (% of total) 7 (22.58%)
	Largest	profit trade	372.04 loss trade -1584.67
	Average	profit trade	138.90 loss trade -227.47
	Maximum	consecutive wins (profit in money)	9 (1359.38) consecutive losses (loss in money) 1 (-1584.67)
	Maximal	consecutive profit (count of wins)	1359.38 (9) consecutive loss (count of losses) -1584.67 (1)
	Average	consecutive wins	3 consecutive losses 1



31	2009.08.18 12:00	sell stop	15	1.00	0.85720	0.86360	0.00000		
32	2009.08.18 13:52	sell	15	1.00	0.85720	0.86360	0.00000		
33	2009.08.18 17:06	modify	15	1.00	0.85720	0.85720	0.00000		
34	2009.08.18 17:06	close	15	0.50	0.85570	0.85720	0.00000	123.78	10248.38
35	2009.08.18 17:06	sell	16	0.50	0.85720	0.85720	0.00000		
36	2009.08.19 10:35	s/l	16	0.50	0.85720	0.85720	0.00000	-0.17	10248.22
37	2009.08.20 04:00	sell stop	17	1.00	0.85230	0.86270	0.00000		
38	2009.08.20 12:00	expiration	17	1.00	0.85230	0.86270	0.00000		
39	2009.08.20 15:00	buy stop	18	1.00	0.86460	0.85230	0.00000		
40	2009.08.20 15:16	buy	18	1.00	0.86460	0.85230	0.00000		
41	2009.08.21 10:24	modify	18	1.00	0.86460	0.86460	0.00000		
42	2009.08.21 10:24	close	18	0.50	0.86611	0.86460	0.00000	123.41	10371.62
43	2009.08.21 10:24	buy	19	0.50	0.86460	0.86460	0.00000		
44	2009.08.21 13:39	s/l	19	0.50	0.86460	0.86460	0.00000	-1.16	10370.46
45	2009.08.24 05:00	sell stop	20	1.00	0.85230	0.86980	0.00000		
46	2009.08.24 13:00	expiration	20	1.00	0.85230	0.86980	0.00000		
47	2009.08.25 04:00	sell stop	21	1.00	0.85310	0.87280	0.00000		
48	2009.08.25 12:00	expiration	21	1.00	0.85310	0.87280	0.00000		
49	2009.08.25 19:00	buy stop	22	1.00	0.87650	0.85720	0.00000		
50	2009.08.25 19:42	buy	22	1.00	0.87650	0.85720	0.00000		
51	2009.08.26 11:06	modify	22	1.00	0.87650	0.87650	0.00000		
52	2009.08.26 11:06	close	22	0.50	0.87800	0.87650	0.00000	122.58	10493.05
53	2009.08.26 11:06	buy	23	0.50	0.87650	0.87650	0.00000		
54	2009.08.26 18:42	s/l	23	0.50	0.87650	0.87650	0.00000	-1.16	10491.89
55	2009.08.26 20:00	sell stop	24	1.00	0.86160	0.88070	0.00000		
56	2009.08.27 04:00	expiration	24	1.00	0.86160	0.88070	0.00000		
57	2009.08.27 13:09	buy stop	25	1.00	0.88170	0.86410	0.00000		
58	2009.08.27 13:34	buy	25	1.00	0.88170	0.86410	0.00000		
59	2009.08.27 21:24	modify	25	1.00	0.88170	0.88170	0.00000		
60	2009.08.27 21:24	close	25	0.50	0.88321	0.88170	0.00000	124.56	10616.45
61	2009.08.27 21:24	buy	26	0.50	0.88170	0.88170	0.00000		
62	2009.08.27 22:15	s/l	26	0.50	0.88170	0.88170	0.00000	0.00	10616.45
63	2009.08.28 10:00	sell stop	27	1.00	0.86580	0.88370	0.00000		
64	2009.08.28 18:00	expiration	27	1.00	0.86580	0.88370	0.00000		
65	2009.08.31 11:00	buy stop	28	1.00	0.88370	0.87050	0.00000		
66	2009.08.31 19:00	expiration	28	1.00	0.88370	0.87050	0.00000		
67	2009.09.01 11:00	sell stop	29	1.00	0.87530	0.88220	0.00000		
68	2009.09.01 19:00	expiration	29	1.00	0.87530	0.88220	0.00000		
69	2009.09.01 22:00	sell stop	30	1.00	0.87610	0.88350	0.00000		
70	2009.09.02 06:00	expiration	30	1.00	0.87610	0.88350	0.00000		
71	2009.09.02 15:00	sell stop	31	1.00	0.87570	0.88210	0.00000		
72	2009.09.02 15:06	sell	31	1.00	0.87570	0.88210	0.00000		
73	2009.09.03 11:54	modify	31	1.00	0.87570	0.87570	0.00000		
74	2009.09.03 11:54	close	31	0.50	0.87420	0.87570	0.00000	123.27	10739.73
75	2009.09.03 11:54	sell	32	0.50	0.87570	0.87570	0.00000		
76	2009.09.03 15:32	s/l	32	0.50	0.87570	0.87570	0.00000	-0.50	10739.23
77	2009.09.04 06:00	buy stop	33	1.00	0.88350	0.87190	0.00000		
78	2009.09.04 14:00	expiration	33	1.00	0.88350	0.87190	0.00000		
79	2009.09.07 04:00	buy stop	34	1.00	0.88350	0.87050	0.00000		
80	2009.09.07 12:00	expiration	34	1.00	0.88350	0.87050	0.00000		
81	2009.09.07 20:00	buy stop	35	1.00	0.88330	0.87050	0.00000		
82	2009.09.08 04:00	expiration	35	1.00	0.88330	0.87050	0.00000		
83	2009.09.08 09:00	sell stop	36	1.00	0.87050	0.87770	0.00000		
84	2009.09.08 17:00	expiration	36	1.00	0.87050	0.87770	0.00000		
85	2009.09.09 07:00	sell stop	37	1.00	0.87050	0.87910	0.00000		
86	2009.09.09 15:00	expiration	37	1.00	0.87050	0.87910	0.00000		
87	2009.09.10 15:00	sell stop	38	1.00	0.87050	0.88270	0.00000		
88	2009.09.10 23:00	expiration	38	1.00	0.87050	0.88270	0.00000		
89	2009.09.11 18:00	buy stop	39	1.00	0.88270	0.87230	0.00000		
90	2009.09.14 00:00	expiration	39	1.00	0.88270	0.87230	0.00000		
91	2009.09.14 00:00	buy stop	40	1.00	0.88270	0.87230	0.00000		
92	2009.09.14 08:00	expiration	40	1.00	0.88270	0.87230	0.00000		
93	2009.09.14 09:00	buy stop	41	1.00	0.88270	0.87230	0.00000		
94	2009.09.14 17:00	expiration	41	1.00	0.88270	0.87230	0.00000		
95	2009.09.15 04:00	sell stop	42	1.00	0.87230	0.88270	0.00000		
96	2009.09.15 12:01	expiration	42	1.00	0.87230	0.88270	0.00000		
97	2009.09.16 13:00	sell stop	43	1.00	0.87230	0.89310	0.00000		
98	2009.09.16 21:00	expiration	43	1.00	0.87230	0.89310	0.00000		

99	2009.09.17 10:00	sell stop	44	1.00	0.87230	0.89330	0.00000		
100	2009.09.17 18:00	expiration	44	1.00	0.87230	0.89330	0.00000		
101	2009.09.21 04:00	sell stop	45	1.00	0.87700	0.90630	0.00000		
102	2009.09.21 12:00	expiration	45	1.00	0.87700	0.90630	0.00000		
103	2009.09.21 14:00	sell stop	46	1.00	0.87700	0.90770	0.00000		
104	2009.09.21 22:00	expiration	46	1.00	0.87700	0.90770	0.00000		
105	2009.09.22 18:00	sell stop	47	1.00	0.88830	0.90820	0.00000		
106	2009.09.23 02:00	expiration	47	1.00	0.88830	0.90820	0.00000		
107	2009.09.23 13:00	sell stop	48	1.00	0.88970	0.90610	0.00000		
108	2009.09.23 21:00	expiration	48	1.00	0.88970	0.90610	0.00000		
109	2009.09.23 23:00	buy stop	49	1.00	0.90820	0.89180	0.00000		
110	2009.09.24 07:00	expiration	49	1.00	0.90820	0.89180	0.00000		
111	2009.09.24 11:02	buy stop	50	1.00	0.90900	0.89770	0.00000		
112	2009.09.24 11:03	buy	50	1.00	0.90900	0.89770	0.00000		
113	2009.09.24 12:18	modify	50	1.00	0.90900	0.90900	0.00000		
114	2009.09.24 12:18	close	50	0.50	0.91051	0.90900	0.00000	124.57	10863.80
115	2009.09.24 12:18	buy	51	0.50	0.90900	0.90900	0.00000		
116	2009.09.24 13:24	close	51	0.50	0.91351	0.90900	0.00000	372.04	11235.84
117	2009.09.25 00:00	sell stop	52	1.00	0.89840	0.91570	0.00000		
118	2009.09.25 08:00	expiration	52	1.00	0.89840	0.91570	0.00000		
119	2009.09.25 11:00	sell stop	53	1.00	0.89840	0.91910	0.00000		
120	2009.09.25 19:00	expiration	53	1.00	0.89840	0.91910	0.00000		
121	2009.09.28 08:00	sell stop	54	1.00	0.89840	0.92990	0.00000		
122	2009.09.28 16:00	expiration	54	1.00	0.89840	0.92990	0.00000		
123	2009.09.28 18:00	sell stop	55	1.00	0.89840	0.92990	0.00000		
124	2009.09.29 02:00	expiration	55	1.00	0.89840	0.92990	0.00000		
125	2009.09.29 14:00	sell stop	56	1.00	0.89840	0.92290	0.00000		
126	2009.09.29 22:00	expiration	56	1.00	0.89840	0.92290	0.00000		
127	2009.09.30 00:00	buy stop	57	1.00	0.92990	0.89890	0.00000		
128	2009.09.30 08:00	expiration	57	1.00	0.92990	0.89890	0.00000		
129	2009.09.30 11:00	sell stop	58	1.00	0.89890	0.91490	0.00000		
130	2009.09.30 19:00	expiration	58	1.00	0.89890	0.91490	0.00000		
131	2009.10.01 11:00	sell stop	59	1.00	0.90770	0.91760	0.00000		
132	2009.10.01 19:00	expiration	59	1.00	0.90770	0.91760	0.00000		
133	2009.10.02 02:00	buy stop	60	1.00	0.92990	0.90770	0.00000		
134	2009.10.02 10:00	expiration	60	1.00	0.92990	0.90770	0.00000		
135	2009.10.05 00:00	sell stop	61	1.00	0.90770	0.91980	0.00000		
136	2009.10.05 08:00	expiration	61	1.00	0.90770	0.91980	0.00000		
137	2009.10.05 19:09	buy stop	62	1.00	0.91980	0.90770	0.00000		
138	2009.10.05 20:36	buy	62	1.00	0.91980	0.90770	0.00000		
139	2009.10.06 09:00	modify	62	1.00	0.91980	0.91980	0.00000		
140	2009.10.06 09:00	close	62	0.50	0.92130	0.91980	0.00000	122.58	11358.43
141	2009.10.06 09:00	buy	63	0.50	0.91980	0.91980	0.00000		
142	2009.10.06 10:30	s/l	63	0.50	0.91980	0.91980	0.00000	-1.16	11357.27
143	2009.10.06 23:00	sell stop	64	1.00	0.90810	0.92740	0.00000		
144	2009.10.07 07:00	expiration	64	1.00	0.90810	0.92740	0.00000		
145	2009.10.07 16:00	sell stop	65	1.00	0.90810	0.92760	0.00000		
146	2009.10.08 00:00	expiration	65	1.00	0.90810	0.92760	0.00000		
147	2009.10.08 07:00	buy stop	66	1.00	0.92760	0.91200	0.00000		
148	2009.10.08 15:00	expiration	66	1.00	0.92760	0.91200	0.00000		
149	2009.10.09 00:00	buy stop	67	1.00	0.92760	0.91390	0.00000		
150	2009.10.09 08:00	expiration	67	1.00	0.92760	0.91390	0.00000		
151	2009.10.09 12:00	buy stop	68	1.00	0.92760	0.91390	0.00000		
152	2009.10.09 20:00	expiration	68	1.00	0.92760	0.91390	0.00000		
153	2009.10.12 08:00	sell stop	69	1.00	0.91600	0.92960	0.00000		
154	2009.10.12 16:00	expiration	69	1.00	0.91600	0.92960	0.00000		
155	2009.10.13 00:00	sell stop	70	1.00	0.91600	0.93830	0.00000		
156	2009.10.13 08:00	expiration	70	1.00	0.91600	0.93830	0.00000		
157	2009.10.13 18:00	sell stop	71	1.00	0.91600	0.94110	0.00000		
158	2009.10.14 02:00	expiration	71	1.00	0.91600	0.94110	0.00000		
159	2009.10.14 18:00	buy stop	72	1.00	0.94110	0.91600	0.00000		
160	2009.10.15 02:00	expiration	72	1.00	0.94110	0.91600	0.00000		
161	2009.10.15 07:00	sell stop	73	1.00	0.91800	0.93530	0.00000		
162	2009.10.15 13:28	sell	73	1.00	0.91800	0.93530	0.00000		
163	2009.10.15 14:06	modify	73	1.00	0.91800	0.91800	0.00000		
164	2009.10.15 14:06	close	73	0.50	0.91649	0.91800	0.00000	124.61	11481.88
165	2009.10.15 14:06	sell	74	0.50	0.91800	0.91800	0.00000		
166	2009.10.15 16:42	s/l	74	0.50	0.91800	0.91800	0.00000	0.00	11481.88

167	2009.10.15 23:00	buy stop	75	1.00	0.94110	0.91430	0.00000		
168	2009.10.16 07:00	expiration	75	1.00	0.94110	0.91430	0.00000		
169	2009.10.16 08:00	sell stop	76	1.00	0.91160	0.92280	0.00000		
170	2009.10.16 11:38	sell	76	1.00	0.91160	0.92280	0.00000		
171	2009.10.16 17:16	modify	76	1.00	0.91160	0.91160	0.00000		
172	2009.10.16 17:16	close	76	0.50	0.91010	0.91160	0.00000	123.77	11605.65
173	2009.10.16 17:16	sell	77	0.50	0.91160	0.91160	0.00000		
174	2009.10.16 18:05	s/l	77	0.50	0.91160	0.91160	0.00000	0.00	11605.65
175	2009.10.16 23:00	buy stop	78	1.00	0.94110	0.90930	0.00000		
176	2009.10.19 00:00	expiration	78	1.00	0.94110	0.90930	0.00000		
177	2009.10.19 19:00	sell stop	79	1.00	0.90930	0.91880	0.00000		
178	2009.10.20 03:00	expiration	79	1.00	0.90930	0.91880	0.00000		
179	2009.10.20 06:00	buy stop	80	1.00	0.93530	0.90930	0.00000		
180	2009.10.20 14:00	expiration	80	1.00	0.93530	0.90930	0.00000		
181	2009.10.20 16:01	sell stop	81	1.00	0.90850	0.91510	0.00000		
182	2009.10.20 16:32	sell	81	1.00	0.90850	0.91510	0.00000		
183	2009.10.21 10:28	modify	81	1.00	0.90850	0.90850	0.00000		
184	2009.10.21 10:28	close	81	0.50	0.90700	0.90850	0.00000	123.61	11729.27
185	2009.10.21 10:28	sell	82	0.50	0.90850	0.90850	0.00000		
186	2009.10.21 11:47	close	82	0.50	0.90399	0.90850	0.00000	372.00	12101.26
187	2009.10.22 11:00	buy stop	83	1.00	0.91880	0.89970	0.00000		
188	2009.10.22 19:00	expiration	83	1.00	0.91880	0.89970	0.00000		
189	2009.10.23 10:00	sell stop	84	1.00	0.89970	0.90610	0.00000		
190	2009.10.23 18:00	expiration	84	1.00	0.89970	0.90610	0.00000		
191	2009.10.26 09:00	sell stop	85	1.00	0.89970	0.92370	0.00000		
192	2009.10.26 17:00	expiration	85	1.00	0.89970	0.92370	0.00000		
193	2009.10.27 09:00	buy stop	86	1.00	0.92400	0.89970	0.00000		
194	2009.10.27 17:00	expiration	86	1.00	0.92400	0.89970	0.00000		
195	2009.10.27 21:00	sell stop	87	1.00	0.90030	0.91340	0.00000		
196	2009.10.28 05:00	expiration	87	1.00	0.90030	0.91340	0.00000		
197	2009.10.28 18:00	sell stop	88	1.00	0.90030	0.90680	0.00000		
198	2009.10.28 18:31	sell	88	1.00	0.90030	0.90680	0.00000		
199	2009.10.28 18:48	modify	88	1.00	0.90030	0.90030	0.00000		
200	2009.10.28 18:48	close	88	0.50	0.89880	0.90030	0.00000	123.78	12225.04
201	2009.10.28 18:48	sell	89	0.50	0.90030	0.90030	0.00000		
202	2009.10.28 19:15	close	89	0.50	0.89580	0.90030	0.00000	371.33	12596.37
203	2009.10.29 05:00	buy stop	90	1.00	0.92400	0.89510	0.00000		
204	2009.10.29 13:00	expiration	90	1.00	0.92400	0.89510	0.00000		
205	2009.10.29 17:00	sell stop	91	1.00	0.89120	0.89920	0.00000		
206	2009.10.30 01:00	expiration	91	1.00	0.89120	0.89920	0.00000		
207	2009.11.02 05:00	buy stop	92	1.00	0.91340	0.89120	0.00000		
208	2009.11.02 13:00	expiration	92	1.00	0.91340	0.89120	0.00000		
209	2009.11.02 22:00	sell stop	93	1.00	0.89120	0.90520	0.00000		
210	2009.11.03 06:00	expiration	93	1.00	0.89120	0.90520	0.00000		
211	2009.11.03 10:00	buy stop	94	1.00	0.90680	0.89120	0.00000		
212	2009.11.03 18:00	expiration	94	1.00	0.90680	0.89120	0.00000		
213	2009.11.04 05:00	buy stop	95	1.00	0.90610	0.89120	0.00000		
214	2009.11.04 13:00	expiration	95	1.00	0.90610	0.89120	0.00000		
215	2009.11.04 18:00	buy stop	96	1.00	0.90610	0.89120	0.00000		
216	2009.11.05 02:00	expiration	96	1.00	0.90610	0.89120	0.00000		
217	2009.11.06 08:00	sell stop	97	1.00	0.89200	0.89980	0.00000		
218	2009.11.06 16:00	expiration	97	1.00	0.89200	0.89980	0.00000		
219	2009.11.06 17:00	buy stop	98	1.00	0.90610	0.89200	0.00000		
220	2009.11.09 00:05	expiration	98	1.00	0.90610	0.89200	0.00000		
221	2009.11.09 17:00	buy stop	99	1.00	0.89990	0.88970	0.00000		
222	2009.11.10 01:00	expiration	99	1.00	0.89990	0.88970	0.00000		
223	2009.11.10 04:00	sell stop	100	1.00	0.88970	0.89760	0.00000		
224	2009.11.10 12:00	expiration	100	1.00	0.88970	0.89760	0.00000		
225	2009.11.10 17:00	sell stop	101	1.00	0.88970	0.90150	0.00000		
226	2009.11.11 01:00	expiration	101	1.00	0.88970	0.90150	0.00000		
227	2009.11.11 13:06	buy stop	102	1.00	0.90430	0.88970	0.00000		
228	2009.11.11 17:47	buy	102	1.00	0.90430	0.88970	0.00000		
229	2009.11.12 09:08	modify	102	1.00	0.90430	0.90430	0.00000		
230	2009.11.12 09:08	close	102	0.50	0.90580	0.90430	0.00000	120.27	12716.65
231	2009.11.12 09:08	buy	103	0.50	0.90430	0.90430	0.00000		
232	2009.11.12 10:54	s/l	103	0.50	0.90430	0.90430	0.00000	-3.46	12713.18
233	2009.11.12 12:00	sell stop	104	1.00	0.88970	0.90650	0.00000		
234	2009.11.12 20:00	expiration	104	1.00	0.88970	0.90650	0.00000		

235	2009.11.13 13:00	sell stop	105	1.00	0.88970	0.90200	0.00000		
236	2009.11.13 21:00	expiration	105	1.00	0.88970	0.90200	0.00000		
237	2009.11.16 18:00	sell stop	106	1.00	0.89070	0.89780	0.00000		
238	2009.11.16 19:15	sell	106	1.00	0.89070	0.89780	0.00000		
239	2009.11.16 19:21	modify	106	1.00	0.89070	0.89070	0.00000		
240	2009.11.16 19:21	close	106	0.50	0.88919	0.89070	0.00000	124.60	12837.78
241	2009.11.16 19:21	sell	107	0.50	0.89070	0.89070	0.00000		
242	2009.11.16 19:48	s/l	107	0.50	0.89070	0.89070	0.00000	0.00	12837.78
243	2009.11.17 12:00	sell stop	108	1.00	0.88490	0.89450	0.00000		
244	2009.11.17 16:37	sell	108	1.00	0.88490	0.89450	0.00000		
245	2009.11.18 18:14	s/l	108	1.00	0.89450	0.89450	0.00000	-1584.67	11253.11
246	2009.11.19 07:00	sell stop	109	1.00	0.88330	0.89490	0.00000		
247	2009.11.19 15:00	expiration	109	1.00	0.88330	0.89490	0.00000		
248	2009.11.19 21:00	buy stop	110	1.00	0.89780	0.88330	0.00000		
249	2009.11.20 05:00	expiration	110	1.00	0.89780	0.88330	0.00000		
250	2009.11.23 12:00	sell stop	111	1.00	0.88330	0.90370	0.00000		
251	2009.11.23 20:00	expiration	111	1.00	0.88330	0.90370	0.00000		
252	2009.11.24 13:00	buy stop	112	1.00	0.90560	0.88510	0.00000		
253	2009.11.24 13:05	buy	112	1.00	0.90560	0.88510	0.00000		
254	2009.11.26 09:29	modify	112	1.00	0.90560	0.90560	0.00000		
255	2009.11.26 09:29	close	112	0.50	0.90712	0.90560	0.00000	120.77	11373.88
256	2009.11.26 09:29	buy	113	0.50	0.90560	0.90560	0.00000		
257	2009.11.26 10:04	close	113	0.50	0.91011	0.90560	0.00000	367.42	11741.30