

Strategy Tester Report

Similarity

IBFX-MT4-06 (Build 509)

Symbol EURUSDm (Euro vs US Dollar)

Period 15 Minutes (M15) 2013.07.01 00:00 - 2013.07.04 23:48 (2013.07.01 - 2013.07.05)

Model Every tick (the most precise method based on all available least timeframes)

Parameters StartLot=1; MaxLot=10; Micro=false;

Bars in test 1385 Ticks modelled 220620 Modelling quality 90.00%

Mismatched charts errors 0

Initial deposit 10000.00

Total net profit 541.79 Gross profit 608.49 Gross loss -66.70

Profit factor 9.12 Expected payoff 22.57

Absolute drawdown 74.91 Maximal drawdown 211.40 (2.09%) Relative drawdown 2.09% (211.40)

Total trades 24 Short positions (won %) 8 (100.00%) Long positions (won %) 16 (62.50%)

Profit trades (% of total) 18 (75.00%) Loss trades (% of total) 6 (25.00%)

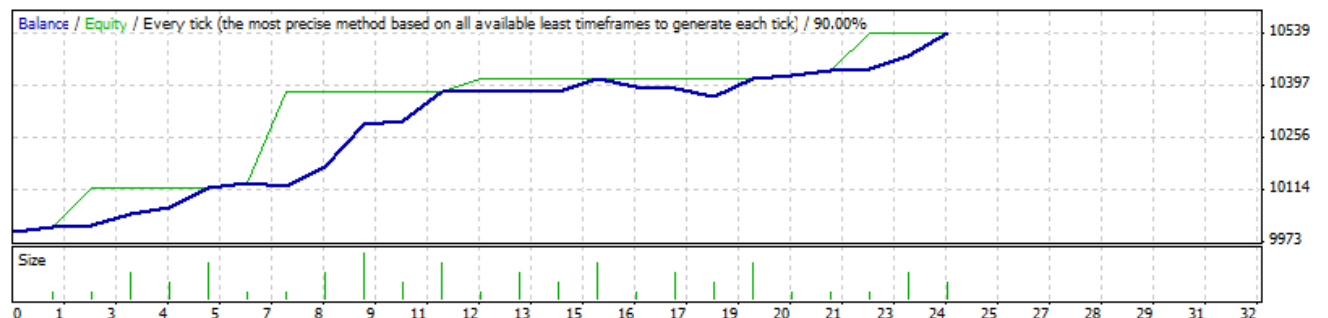
Largest profit trade 112.50 loss trade -21.40

Average profit trade 33.81 loss trade -11.12

Maximum consecutive wins (profit in money) 6 (132.39) consecutive losses (loss in money) 3 (-46.50)

Maximal consecutive profit (count of wins) 259.40 (4) consecutive loss (count of losses) -46.50 (3)

Average consecutive wins 4 consecutive losses 2



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2013.07.01 10:00	sell	1	1.00	1.30517	0.00000	0.00000		
2	2013.07.01 12:00	close	1	1.00	1.30390	0.00000	0.00000	12.70	10012.70
3	2013.07.01 15:45	sell	2	1.00	1.30607	0.00000	0.00000		
4	2013.07.01 17:45	sell	3	2.00	1.30632	0.00000	0.00000		
5	2013.07.01 21:18	sell	4	3.00	1.30647	0.00000	0.00000		
6	2013.07.01 23:18	sell	5	4.00	1.30674	0.00000	0.00000		
7	2013.07.02 02:00	close	2	1.00	1.30543	0.00000	0.00000	6.45	10019.15
8	2013.07.02 02:00	close	4	3.00	1.30543	0.00000	0.00000	31.35	10050.50
9	2013.07.02 02:00	close	3	2.00	1.30543	0.00000	0.00000	17.90	10068.40
10	2013.07.02 02:00	close	5	4.00	1.30543	0.00000	0.00000	52.60	10120.99
11	2013.07.02 07:00	sell	6	1.00	1.30749	0.00000	0.00000		
12	2013.07.02 07:30	close	6	1.00	1.30635	0.00000	0.00000	11.40	10132.39
13	2013.07.02 09:15	buy	7	1.00	1.30330	0.00000	0.00000		
14	2013.07.02 12:15	buy	8	2.00	1.30187	0.00000	0.00000		
15	2013.07.02 12:45	buy	9	3.00	1.30053	0.00000	0.00000		
16	2013.07.02 13:00	buy	10	4.00	1.30035	0.00000	0.00000		
17	2013.07.02 13:45	buy	11	5.00	1.30013	0.00000	0.00000		
18	2013.07.02 14:30	close	7	1.00	1.30238	0.00000	0.00000	-9.20	10123.19
19	2013.07.02 14:30	close	9	3.00	1.30238	0.00000	0.00000	55.50	10178.69
20	2013.07.02 14:30	close	11	5.00	1.30238	0.00000	0.00000	112.50	10291.19
21	2013.07.02 14:30	close	8	2.00	1.30238	0.00000	0.00000	10.20	10301.39
22	2013.07.02 14:30	close	10	4.00	1.30238	0.00000	0.00000	81.20	10382.59
23	2013.07.02 18:45	buy	12	1.00	1.29768	0.00000	0.00000		
24	2013.07.02 19:00	buy	13	2.00	1.29783	0.00000	0.00000		
25	2013.07.02 19:15	buy	14	3.00	1.29715	0.00000	0.00000		
26	2013.07.03 05:45	buy	15	4.00	1.29653	0.00000	0.00000		

27	2013.07.03 06:45	close	12	1.00	1.29742	0.00000	0.00000	-2.67	10379.93
28	2013.07.03 06:45	close	14	3.00	1.29742	0.00000	0.00000	7.90	10387.82
29	2013.07.03 06:45	close	13	2.00	1.29742	0.00000	0.00000	-8.34	10379.49
30	2013.07.03 06:45	close	15	4.00	1.29742	0.00000	0.00000	35.60	10415.09
31	2013.07.03 07:15	buy	16	1.00	1.29593	0.00000	0.00000		
32	2013.07.03 07:30	buy	17	2.00	1.29518	0.00000	0.00000		
33	2013.07.03 07:45	buy	18	3.00	1.29434	0.00000	0.00000		
34	2013.07.03 08:00	buy	19	4.00	1.29294	0.00000	0.00000		
35	2013.07.03 08:45	close	16	1.00	1.29411	0.00000	0.00000	-18.20	10396.89
36	2013.07.03 08:45	close	18	3.00	1.29411	0.00000	0.00000	-6.90	10389.99
37	2013.07.03 08:45	close	17	2.00	1.29411	0.00000	0.00000	-21.40	10368.59
38	2013.07.03 08:45	close	19	4.00	1.29411	0.00000	0.00000	46.80	10415.39
39	2013.07.03 14:15	sell	20	1.00	1.29837	0.00000	0.00000		
40	2013.07.03 15:00	close	20	1.00	1.29725	0.00000	0.00000	11.20	10426.59
41	2013.07.03 15:15	sell	21	1.00	1.30186	0.00000	0.00000		
42	2013.07.03 15:45	close	21	1.00	1.30077	0.00000	0.00000	10.90	10437.49
43	2013.07.04 12:45	buy	22	1.00	1.29135	0.00000	0.00000		
44	2013.07.04 13:00	buy	23	2.00	1.28885	0.00000	0.00000		
45	2013.07.04 13:15	buy	24	3.00	1.29066	0.00000	0.00000		
46	2013.07.04 15:15	close	22	1.00	1.29191	0.00000	0.00000	5.60	10443.09
47	2013.07.04 15:15	close	24	3.00	1.29191	0.00000	0.00000	37.50	10480.59
48	2013.07.04 15:15	close	23	2.00	1.29191	0.00000	0.00000	61.20	10541.79

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