

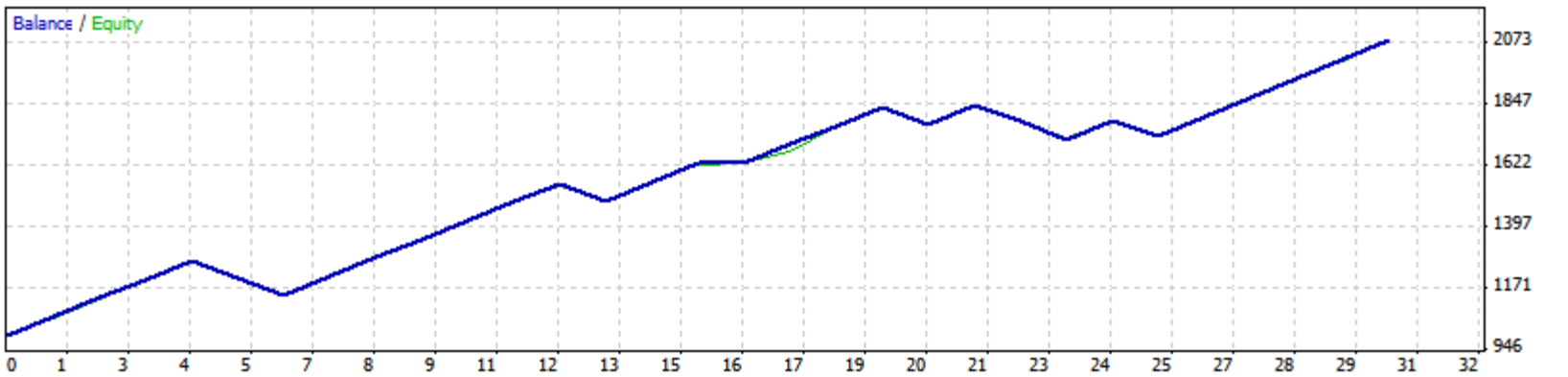
Strategy Tester Report
FISHTSS_EA-1

Symbol	EURUSDm (Euro vs US Dollar)			
Period	Daily (D1) 2007.02.04 00:00 - 2007.06.08 00:00 (2007.02.04 - 2007.06.08)			
Model	Every tick (based on all available least timeframes with fractal interpolation of every tick)			
Parameters	Lots=1; TakeProfit=70; StopLoss=60; TrailingStop=65; lefttop=12; first=25; bot=18; second=2; leftbot=26; top=6; secondsel=46; firstsel=28;			

Bars in test2237 Ticks modelled280908Modelling quality90.00%

Initial deposit	1000.00			
Total net profit	1084.05	Gross profit	1515.54	Gross loss-431.50
Profit factor	3.51	Expected payoff	36.13	
Absolute drawdown	46.21	Maximal drawdown	192.63 (14.43%)	Relative drawdown14.43% (192.63)

Total trades	30	Short positions (won %)	5 (100.00%)	Long positions (won %)	25 (72.00%)
		Profit trades (% of total)	23 (76.67%)	Loss trades (% of total)	7 (23.33%)
		Largest profit trade	72.70	loss trade	-64.23
		Average profit trade	65.89	loss trade	-61.64
	Maximum	consecutive wins (profit in money)	6 (406.09)	consecutive losses (loss in money)	2 (-124.24)
	Maximal	consecutive profit (count of wins)	406.09 (6)	consecutive loss (count of losses)	-124.24 (2)
		Average consecutive wins	4	consecutive losses	1



#	Time	Type	Order	Lots	Price	S / L	T / P	Profit	Balance
1	2007.02.04 00:00	buy	1	1.00	1.2958	1.2898	1.3028		
2	2007.02.07 16:25	modify	1	1.00	1.2958	1.2959	1.3028		
3	2007.02.08 04:41	modify	1	1.00	1.2958	1.2960	1.3028		
4	2007.02.08 06:56	modify	1	1.00	1.2958	1.2962	1.3028		
5	2007.02.08 14:17	t/p	1	1.00	1.3028	1.2962	1.3028	66.37	1066.37
6	2007.02.14 00:00	buy	2	1.00	1.3032	1.2972	1.3102		
7	2007.02.14 09:00	modify	2	1.00	1.3032	1.3033	1.3102		
8	2007.02.14 09:51	modify	2	1.00	1.3032	1.3034	1.3102		
9	2007.02.14 09:51	modify	2	1.00	1.3032	1.3035	1.3102		
10	2007.02.14 13:54	t/p	2	1.00	1.3102	1.3035	1.3102	70.00	1136.37
11	2007.02.14 13:54	buy	3	1.00	1.3104	1.3044	1.3174		
12	2007.02.15 14:21	modify	3	1.00	1.3104	1.3105	1.3174		
13	2007.02.15 14:21	modify	3	1.00	1.3104	1.3107	1.3174		
14	2007.02.20 01:16	modify	3	1.00	1.3104	1.3108	1.3174		
15	2007.02.20 01:19	t/p	3	1.00	1.3174	1.3108	1.3174	66.37	1202.74
16	2007.02.23 00:00	buy	4	1.00	1.3124	1.3064	1.3194		
17	2007.02.26 14:54	modify	4	1.00	1.3124	1.3125	1.3194		
18	2007.02.26 15:00	modify	4	1.00	1.3124	1.3126	1.3194		
19	2007.02.26 15:07	modify	4	1.00	1.3124	1.3127	1.3194		
20	2007.02.26 15:14	modify	4	1.00	1.3124	1.3128	1.3194		
21	2007.02.26 15:21	t/p	4	1.00	1.3194	1.3128	1.3194	69.39	1272.13
22	2007.02.26 15:21	buy	5	1.00	1.3196	1.3136	1.3266		
23	2007.03.05 01:42	s/l	5	1.00	1.3136	1.3136	1.3266	-64.23	1207.90

24	2007.03.05 01:42	buy	6	1.00	1.3138	1.3078	1.3208		
25	2007.03.05 13:11	s/l	6	1.00	1.3078	1.3078	1.3208	-60.00	1147.90
26	2007.03.05 13:11	buy	7	1.00	1.3078	1.3018	1.3148		
27	2007.03.07 13:03	modify	7	1.00	1.3078	1.3079	1.3148		
28	2007.03.07 15:13	modify	7	1.00	1.3078	1.3080	1.3148		
29	2007.03.07 15:17	modify	7	1.00	1.3078	1.3082	1.3148		
30	2007.03.07 15:17	t/p	7	1.00	1.3148	1.3082	1.3148	68.79	1216.69
31	2007.03.12 09:15	buy	8	1.00	1.3156	1.3096	1.3226		
32	2007.03.13 13:11	modify	8	1.00	1.3156	1.3156	1.3226		
33	2007.03.13 13:11	modify	8	1.00	1.3156	1.3157	1.3226		
34	2007.03.14 14:38	modify	8	1.00	1.3156	1.3158	1.3226		
35	2007.03.14 14:38	modify	8	1.00	1.3156	1.3160	1.3226		
36	2007.03.14 14:39	t/p	8	1.00	1.3226	1.3160	1.3226	68.79	1285.48
37	2007.03.14 14:39	buy	9	1.00	1.3228	1.3168	1.3298		
38	2007.03.16 00:57	modify	9	1.00	1.3228	1.3229	1.3298		
39	2007.03.16 01:13	modify	9	1.00	1.3228	1.3230	1.3298		
40	2007.03.16 01:13	modify	9	1.00	1.3228	1.3231	1.3298		
41	2007.03.16 01:13	modify	9	1.00	1.3228	1.3232	1.3298		
42	2007.03.16 01:14	t/p	9	1.00	1.3298	1.3232	1.3298	67.58	1353.06
43	2007.03.16 01:14	buy	10	1.00	1.3300	1.3240	1.3370		
44	2007.03.21 18:24	modify	10	1.00	1.3300	1.3302	1.3370		
45	2007.03.21 18:24	modify	10	1.00	1.3300	1.3303	1.3370		
46	2007.03.21 18:25	modify	10	1.00	1.3300	1.3304	1.3370		
47	2007.03.21 18:25	t/p	10	1.00	1.3370	1.3304	1.3370	68.19	1421.24
48	2007.03.26 00:00	buy	11	1.00	1.3274	1.3214	1.3344		
49	2007.03.26 14:21	modify	11	1.00	1.3274	1.3274	1.3344		
50	2007.03.26 14:24	modify	11	1.00	1.3274	1.3275	1.3344		
51	2007.03.26 14:24	modify	11	1.00	1.3274	1.3276	1.3344		
52	2007.03.26 14:26	modify	11	1.00	1.3274	1.3277	1.3344		
53	2007.03.26 14:26	modify	11	1.00	1.3274	1.3278	1.3344		
54	2007.03.26 14:26	t/p	11	1.00	1.3344	1.3278	1.3344	70.00	1491.24
55	2007.03.26 14:26	buy	12	1.00	1.3346	1.3286	1.3416		
56	2007.04.05 13:21	modify	12	1.00	1.3346	1.3349	1.3416		
57	2007.04.05 13:22	t/p	12	1.00	1.3416	1.3349	1.3416	62.74	1553.98
58	2007.04.05 13:22	buy	13	1.00	1.3418	1.3358	1.3488		
59	2007.04.09 05:52	s/l	13	1.00	1.3358	1.3358	1.3488	-61.21	1492.77
60	2007.04.10 00:00	buy	14	1.00	1.3355	1.3295	1.3425		
61	2007.04.10 02:32	modify	14	1.00	1.3355	1.3355	1.3425		
62	2007.04.10 02:33	modify	14	1.00	1.3355	1.3356	1.3425		
63	2007.04.10 02:33	modify	14	1.00	1.3355	1.3357	1.3425		
64	2007.04.10 02:33	modify	14	1.00	1.3355	1.3358	1.3425		
65	2007.04.10 02:35	modify	14	1.00	1.3355	1.3359	1.3425		
66	2007.04.10 02:39	t/p	14	1.00	1.3425	1.3359	1.3425	70.00	1562.77
67	2007.04.10 02:39	buy	15	1.00	1.3427	1.3367	1.3497		
68	2007.04.12 14:39	modify	15	1.00	1.3427	1.3428	1.3497		
69	2007.04.12 14:39	modify	15	1.00	1.3427	1.3429	1.3497		
70	2007.04.12 14:39	modify	15	1.00	1.3427	1.3430	1.3497		
71	2007.04.12 14:39	t/p	15	1.00	1.3497	1.3430	1.3497	67.58	1630.35
72	2007.04.13 00:00	buy	16	1.00	1.3486	1.3426	1.3556		
73	2007.04.13 14:00	modify	16	1.00	1.3486	1.3487	1.3556		
74	2007.04.13 15:18	s/l	16	1.00	1.3487	1.3487	1.3556	1.00	1631.35
75	2007.04.13 15:18	buy	17	1.00	1.3489	1.3429	1.3559		
76	2007.04.15 00:00	t/p	17	1.00	1.3559	1.3429	1.3559	70.00	1701.35
77	2007.04.15 00:00	buy	18	1.00	1.3566	1.3506	1.3636		
78	2007.04.20 06:11	modify	18	1.00	1.3566	1.3567	1.3636		
79	2007.04.20 06:14	modify	18	1.00	1.3566	1.3568	1.3636		

80	2007.04.20 06:14	modify	18	1.00	1.3566	1.3570	1.3636		
81	2007.04.20 06:14	t/p	18	1.00	1.3636	1.3570	1.3636	65.77	1767.12
82	2007.04.24 00:00	buy	19	1.00	1.3582	1.3522	1.3652		
83	2007.04.25 06:34	modify	19	1.00	1.3582	1.3583	1.3652		
84	2007.04.25 06:36	modify	19	1.00	1.3582	1.3585	1.3652		
85	2007.04.25 06:38	modify	19	1.00	1.3582	1.3586	1.3652		
86	2007.04.25 10:13	t/p	19	1.00	1.3652	1.3586	1.3652	69.39	1836.51
87	2007.04.25 10:13	buy	20	1.00	1.3657	1.3597	1.3727		
88	2007.04.26 11:33	s/l	20	1.00	1.3597	1.3597	1.3727	-61.81	1774.70
89	2007.04.26 11:33	buy	21	1.00	1.3596	1.3536	1.3666		
90	2007.04.27 12:30	modify	21	1.00	1.3596	1.3596	1.3666		
91	2007.04.27 12:30	modify	21	1.00	1.3596	1.3597	1.3666		
92	2007.04.27 12:30	modify	21	1.00	1.3596	1.3600	1.3666		
93	2007.04.27 12:30	t/p	21	1.00	1.3666	1.3600	1.3666	69.39	1844.09
94	2007.04.27 12:30	buy	22	1.00	1.3671	1.3611	1.3741		
95	2007.04.27 15:16	s/l	22	1.00	1.3611	1.3611	1.3741	-60.00	1784.09
96	2007.04.27 15:16	buy	23	1.00	1.3613	1.3553	1.3683		
97	2007.05.03 14:24	s/l	23	1.00	1.3553	1.3553	1.3683	-63.63	1720.46
98	2007.05.03 14:24	buy	24	1.00	1.3554	1.3494	1.3624		
99	2007.05.07 12:31	modify	24	1.00	1.3554	1.3554	1.3624		
100	2007.05.07 12:31	modify	24	1.00	1.3554	1.3557	1.3624		
101	2007.05.07 12:33	modify	24	1.00	1.3554	1.3558	1.3624		
102	2007.05.07 12:34	t/p	24	1.00	1.3624	1.3558	1.3624	68.79	1789.25
103	2007.05.07 12:34	buy	25	1.00	1.3626	1.3566	1.3696		
104	2007.05.08 10:07	s/l	25	1.00	1.3566	1.3566	1.3696	-60.60	1728.65
105	2007.05.15 14:40	sell	26	1.00	1.3586	1.3646	1.3516		
106	2007.05.16 15:48	modify	26	1.00	1.3586	1.3585	1.3516		
107	2007.05.16 16:03	modify	26	1.00	1.3586	1.3583	1.3516		
108	2007.05.16 16:03	modify	26	1.00	1.3586	1.3582	1.3516		
109	2007.05.16 16:03	t/p	26	1.00	1.3516	1.3582	1.3516	70.54	1799.19
110	2007.05.17 00:00	sell	27	1.00	1.3522	1.3582	1.3452		
111	2007.05.21 10:34	modify	27	1.00	1.3522	1.3521	1.3452		
112	2007.05.21 10:36	modify	27	1.00	1.3522	1.3520	1.3452		
113	2007.05.21 10:37	modify	27	1.00	1.3522	1.3519	1.3452		
114	2007.05.21 10:37	modify	27	1.00	1.3522	1.3518	1.3452		
115	2007.05.21 10:37	t/p	27	1.00	1.3452	1.3518	1.3452	71.08	1870.27
116	2007.05.29 11:53	sell	28	1.00	1.3496	1.3556	1.3426		
117	2007.05.30 07:03	modify	28	1.00	1.3496	1.3494	1.3426		
118	2007.05.30 09:54	modify	28	1.00	1.3496	1.3493	1.3426		
119	2007.05.30 09:59	modify	28	1.00	1.3496	1.3492	1.3426		
120	2007.05.30 09:59	t/p	28	1.00	1.3426	1.3492	1.3426	70.54	1940.81
121	2007.05.31 12:30	sell	29	1.00	1.3471	1.3531	1.3401		
122	2007.06.01 14:09	modify	29	1.00	1.3471	1.3469	1.3401		
123	2007.06.01 14:09	t/p	29	1.00	1.3401	1.3469	1.3401	70.54	2011.35
124	2007.06.04 13:38	sell	30	1.00	1.3498	1.3558	1.3428		
125	2007.06.07 16:47	modify	30	1.00	1.3498	1.3498	1.3428		
126	2007.06.07 16:48	modify	30	1.00	1.3498	1.3497	1.3428		
127	2007.06.07 16:48	modify	30	1.00	1.3498	1.3496	1.3428		
128	2007.06.07 16:49	modify	30	1.00	1.3498	1.3494	1.3428		
129	2007.06.07 16:49	t/p	30	1.00	1.3428	1.3494	1.3428	72.70	2084.05