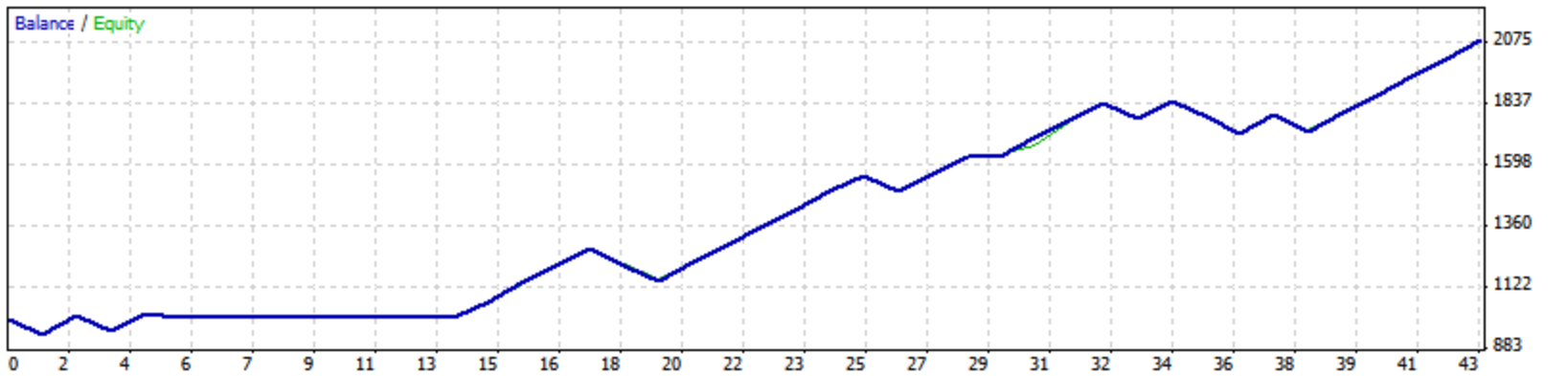


Strategy Tester Report

FISHTSS_EA1acs

Symbol	EURUSDm (Euro vs US Dollar)				
Period	Daily (D1) 2007.01.07 00:00 - 2007.06.08 00:00 (2007.01.07 - 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 test	2237	Ticks modelled	361364	Modelling quality	90.00%
Initial deposit	1000.00				
Total net profit	1086.83	Gross profit	1656.09	Gross loss	-569.26
Profit factor	2.91	Expected payoff	25.28		
Absolute drawdown	73.38	Maximal drawdown	192.63 (14.40%)	Relative drawdown	14.40% (192.63)
Total trades	43	Short positions (won %)	10 (70.00%)	Long positions (won %)	33 (57.58%)
		Profit trades (% of total)	26 (60.47%)	Loss trades (% of total)	17 (39.53%)
		Largest profit trade	72.70	loss trade	-64.23
		Average profit trade	63.70	loss trade	-33.49
	Maximum	consecutive wins (profit in money)	6 (406.09)	consecutive losses (loss in money)	4 (-15.38)
	Maximal	consecutive profit (count of wins)	406.09 (6)	consecutive loss (count of losses)	-124.24 (2)
		Average consecutive wins	3	consecutive losses	2



#	Time	Type	Order	Lots	Price	S / L	T / P	Profit	Balance
1	2007.01.18 00:00	sell	1	1.00	1.2940	1.3000	1.2870		
2	2007.01.19 04:04	s/l	1	1.00	1.3000	1.3000	1.2870	-59.46	940.54
3	2007.01.19 04:04	sell	2	1.00	1.2998	1.3058	1.2928		
4	2007.01.19 15:00	modify	2	1.00	1.2998	1.2994	1.2928		
5	2007.01.19 15:01	t/p	2	1.00	1.2928	1.2994	1.2928	70.00	1010.54
6	2007.01.19 16:43	sell	3	1.00	1.2964	1.3024	1.2894		
7	2007.01.23 10:21	s/l	3	1.00	1.3024	1.3024	1.2894	-58.92	951.62
8	2007.01.23 10:21	sell	4	1.00	1.3022	1.3082	1.2952		
9	2007.01.24 15:26	modify	4	1.00	1.3022	1.3021	1.2952		
10	2007.01.24 15:27	modify	4	1.00	1.3022	1.3020	1.2952		
11	2007.01.24 16:06	modify	4	1.00	1.3022	1.3019	1.2952		
12	2007.01.24 16:07	modify	4	1.00	1.3022	1.3018	1.2952		
13	2007.01.24 16:07	t/p	4	1.00	1.2952	1.3018	1.2952	70.54	1022.16
14	2007.01.31 15:43	sell	5	1.00	1.3009	1.3069	1.2939		
15	2007.02.01 00:00	close	5	1.00	1.3023	1.3069	1.2939	-12.38	1009.78
16	2007.02.02 16:51	buy	6	1.00	1.2959	1.2899	1.3029		
17	2007.02.02 16:51	close	6	1.00	1.2958	1.2899	1.3029	-1.00	1008.78
18	2007.02.02 16:51	buy	7	1.00	1.2959	1.2899	1.3029		
19	2007.02.02 16:52	close	7	1.00	1.2958	1.2899	1.3029	-1.00	1007.78
20	2007.02.02 16:52	buy	8	1.00	1.2959	1.2899	1.3029		
21	2007.02.02 16:52	close	8	1.00	1.2958	1.2899	1.3029	-1.00	1006.78
22	2007.02.02 16:57	buy	9	1.00	1.2958	1.2898	1.3028		
23	2007.02.02 16:59	close	9	1.00	1.2958	1.2898	1.3028	0.00	1006.78

24	2007.02.02 16:59	buy	10	1.00	1.2959	1.2899	1.3029		
25	2007.02.02 16:59	close	10	1.00	1.2958	1.2899	1.3029	-1.00	1005.78
26	2007.02.02 16:59	buy	11	1.00	1.2959	1.2899	1.3029		
27	2007.02.02 17:00	close	11	1.00	1.2958	1.2899	1.3029	-1.00	1004.78
28	2007.02.02 17:45	buy	12	1.00	1.2959	1.2899	1.3029		
29	2007.02.02 17:49	close	12	1.00	1.2958	1.2899	1.3029	-1.00	1003.78
30	2007.02.02 17:49	buy	13	1.00	1.2959	1.2899	1.3029		
31	2007.02.02 19:15	close	13	1.00	1.2958	1.2899	1.3029	-1.00	1002.78
32	2007.02.04 00:00	buy	14	1.00	1.2958	1.2898	1.3028		
33	2007.02.07 16:25	modify	14	1.00	1.2958	1.2959	1.3028		
34	2007.02.08 04:41	modify	14	1.00	1.2958	1.2960	1.3028		
35	2007.02.08 06:56	modify	14	1.00	1.2958	1.2962	1.3028		
36	2007.02.08 14:17	t/p	14	1.00	1.3028	1.2962	1.3028	66.37	1069.15
37	2007.02.14 00:00	buy	15	1.00	1.3032	1.2972	1.3102		
38	2007.02.14 09:00	modify	15	1.00	1.3032	1.3033	1.3102		
39	2007.02.14 09:51	modify	15	1.00	1.3032	1.3034	1.3102		
40	2007.02.14 09:51	modify	15	1.00	1.3032	1.3035	1.3102		
41	2007.02.14 13:54	t/p	15	1.00	1.3102	1.3035	1.3102	70.00	1139.15
42	2007.02.14 13:54	buy	16	1.00	1.3104	1.3044	1.3174		
43	2007.02.15 14:21	modify	16	1.00	1.3104	1.3105	1.3174		
44	2007.02.15 14:21	modify	16	1.00	1.3104	1.3107	1.3174		
45	2007.02.20 01:16	modify	16	1.00	1.3104	1.3108	1.3174		
46	2007.02.20 01:19	t/p	16	1.00	1.3174	1.3108	1.3174	66.37	1205.52
47	2007.02.23 00:00	buy	17	1.00	1.3124	1.3064	1.3194		
48	2007.02.26 14:54	modify	17	1.00	1.3124	1.3125	1.3194		
49	2007.02.26 15:00	modify	17	1.00	1.3124	1.3126	1.3194		
50	2007.02.26 15:07	modify	17	1.00	1.3124	1.3127	1.3194		
51	2007.02.26 15:14	modify	17	1.00	1.3124	1.3128	1.3194		
52	2007.02.26 15:21	t/p	17	1.00	1.3194	1.3128	1.3194	69.39	1274.92
53	2007.02.26 15:21	buy	18	1.00	1.3196	1.3136	1.3266		
54	2007.03.05 01:42	s/l	18	1.00	1.3136	1.3136	1.3266	-64.23	1210.68
55	2007.03.05 01:42	buy	19	1.00	1.3138	1.3078	1.3208		
56	2007.03.05 13:11	s/l	19	1.00	1.3078	1.3078	1.3208	-60.00	1150.68
57	2007.03.05 13:11	buy	20	1.00	1.3078	1.3018	1.3148		
58	2007.03.07 13:03	modify	20	1.00	1.3078	1.3079	1.3148		
59	2007.03.07 15:13	modify	20	1.00	1.3078	1.3080	1.3148		
60	2007.03.07 15:17	modify	20	1.00	1.3078	1.3082	1.3148		
61	2007.03.07 15:17	t/p	20	1.00	1.3148	1.3082	1.3148	68.79	1219.47
62	2007.03.12 09:15	buy	21	1.00	1.3156	1.3096	1.3226		
63	2007.03.13 13:11	modify	21	1.00	1.3156	1.3156	1.3226		
64	2007.03.13 13:11	modify	21	1.00	1.3156	1.3157	1.3226		
65	2007.03.14 14:38	modify	21	1.00	1.3156	1.3158	1.3226		
66	2007.03.14 14:38	modify	21	1.00	1.3156	1.3160	1.3226		
67	2007.03.14 14:39	t/p	21	1.00	1.3226	1.3160	1.3226	68.79	1288.26
68	2007.03.14 14:39	buy	22	1.00	1.3228	1.3168	1.3298		
69	2007.03.16 00:57	modify	22	1.00	1.3228	1.3229	1.3298		
70	2007.03.16 01:13	modify	22	1.00	1.3228	1.3230	1.3298		
71	2007.03.16 01:13	modify	22	1.00	1.3228	1.3231	1.3298		
72	2007.03.16 01:13	modify	22	1.00	1.3228	1.3232	1.3298		
73	2007.03.16 01:14	t/p	22	1.00	1.3298	1.3232	1.3298	67.58	1355.84
74	2007.03.16 01:14	buy	23	1.00	1.3300	1.3240	1.3370		
75	2007.03.21 18:24	modify	23	1.00	1.3300	1.3302	1.3370		
76	2007.03.21 18:24	modify	23	1.00	1.3300	1.3303	1.3370		
77	2007.03.21 18:25	modify	23	1.00	1.3300	1.3304	1.3370		
78	2007.03.21 18:25	t/p	23	1.00	1.3370	1.3304	1.3370	68.19	1424.02
79	2007.03.26 00:00	buy	24	1.00	1.3274	1.3214	1.3344		

80	2007.03.26 14:21	modify	24	1.00	1.3274	1.3274	1.3344		
81	2007.03.26 14:24	modify	24	1.00	1.3274	1.3275	1.3344		
82	2007.03.26 14:24	modify	24	1.00	1.3274	1.3276	1.3344		
83	2007.03.26 14:26	modify	24	1.00	1.3274	1.3277	1.3344		
84	2007.03.26 14:26	modify	24	1.00	1.3274	1.3278	1.3344		
85	2007.03.26 14:26	t/p	24	1.00	1.3344	1.3278	1.3344	70.00	1494.02
86	2007.03.26 14:26	buy	25	1.00	1.3346	1.3286	1.3416		
87	2007.04.05 13:21	modify	25	1.00	1.3346	1.3349	1.3416		
88	2007.04.05 13:22	t/p	25	1.00	1.3416	1.3349	1.3416	62.74	1556.76
89	2007.04.05 13:22	buy	26	1.00	1.3418	1.3358	1.3488		
90	2007.04.09 05:52	s/l	26	1.00	1.3358	1.3358	1.3488	-61.21	1495.55
91	2007.04.10 00:00	buy	27	1.00	1.3355	1.3295	1.3425		
92	2007.04.10 02:32	modify	27	1.00	1.3355	1.3355	1.3425		
93	2007.04.10 02:33	modify	27	1.00	1.3355	1.3356	1.3425		
94	2007.04.10 02:33	modify	27	1.00	1.3355	1.3357	1.3425		
95	2007.04.10 02:33	modify	27	1.00	1.3355	1.3358	1.3425		
96	2007.04.10 02:35	modify	27	1.00	1.3355	1.3359	1.3425		
97	2007.04.10 02:39	t/p	27	1.00	1.3425	1.3359	1.3425	70.00	1565.55
98	2007.04.10 02:39	buy	28	1.00	1.3427	1.3367	1.3497		
99	2007.04.12 14:39	modify	28	1.00	1.3427	1.3428	1.3497		
100	2007.04.12 14:39	modify	28	1.00	1.3427	1.3429	1.3497		
101	2007.04.12 14:39	modify	28	1.00	1.3427	1.3430	1.3497		
102	2007.04.12 14:39	t/p	28	1.00	1.3497	1.3430	1.3497	67.58	1633.13
103	2007.04.13 00:00	buy	29	1.00	1.3486	1.3426	1.3556		
104	2007.04.13 14:00	modify	29	1.00	1.3486	1.3487	1.3556		
105	2007.04.13 15:18	s/l	29	1.00	1.3487	1.3487	1.3556	1.00	1634.13
106	2007.04.13 15:18	buy	30	1.00	1.3489	1.3429	1.3559		
107	2007.04.15 00:00	t/p	30	1.00	1.3559	1.3429	1.3559	70.00	1704.13
108	2007.04.15 00:00	buy	31	1.00	1.3566	1.3506	1.3636		
109	2007.04.20 06:11	modify	31	1.00	1.3566	1.3567	1.3636		
110	2007.04.20 06:14	modify	31	1.00	1.3566	1.3568	1.3636		
111	2007.04.20 06:14	modify	31	1.00	1.3566	1.3570	1.3636		
112	2007.04.20 06:14	t/p	31	1.00	1.3636	1.3570	1.3636	65.77	1769.90
113	2007.04.24 00:00	buy	32	1.00	1.3582	1.3522	1.3652		
114	2007.04.25 06:34	modify	32	1.00	1.3582	1.3583	1.3652		
115	2007.04.25 06:36	modify	32	1.00	1.3582	1.3585	1.3652		
116	2007.04.25 06:38	modify	32	1.00	1.3582	1.3586	1.3652		
117	2007.04.25 10:13	t/p	32	1.00	1.3652	1.3586	1.3652	69.39	1839.29
118	2007.04.25 10:13	buy	33	1.00	1.3657	1.3597	1.3727		
119	2007.04.26 11:33	s/l	33	1.00	1.3597	1.3597	1.3727	-61.81	1777.48
120	2007.04.26 11:33	buy	34	1.00	1.3596	1.3536	1.3666		
121	2007.04.27 12:30	modify	34	1.00	1.3596	1.3596	1.3666		
122	2007.04.27 12:30	modify	34	1.00	1.3596	1.3597	1.3666		
123	2007.04.27 12:30	modify	34	1.00	1.3596	1.3600	1.3666		
124	2007.04.27 12:30	t/p	34	1.00	1.3666	1.3600	1.3666	69.39	1846.87
125	2007.04.27 12:30	buy	35	1.00	1.3671	1.3611	1.3741		
126	2007.04.27 15:16	s/l	35	1.00	1.3611	1.3611	1.3741	-60.00	1786.87
127	2007.04.27 15:16	buy	36	1.00	1.3613	1.3553	1.3683		
128	2007.05.03 14:24	s/l	36	1.00	1.3553	1.3553	1.3683	-63.63	1723.24
129	2007.05.03 14:24	buy	37	1.00	1.3554	1.3494	1.3624		
130	2007.05.07 12:31	modify	37	1.00	1.3554	1.3554	1.3624		
131	2007.05.07 12:31	modify	37	1.00	1.3554	1.3557	1.3624		
132	2007.05.07 12:33	modify	37	1.00	1.3554	1.3558	1.3624		
133	2007.05.07 12:34	t/p	37	1.00	1.3624	1.3558	1.3624	68.79	1792.03
134	2007.05.07 12:34	buy	38	1.00	1.3626	1.3566	1.3696		
135	2007.05.08 10:07	s/l	38	1.00	1.3566	1.3566	1.3696	-60.60	1731.43

136	2007.05.15 14:40	sell	39	1.00	1.3586	1.3646	1.3516		
137	2007.05.16 15:48	modify	39	1.00	1.3586	1.3585	1.3516		
138	2007.05.16 16:03	modify	39	1.00	1.3586	1.3583	1.3516		
139	2007.05.16 16:03	modify	39	1.00	1.3586	1.3582	1.3516		
140	2007.05.16 16:03	t/p	39	1.00	1.3516	1.3582	1.3516	70.54	1801.97
141	2007.05.17 00:00	sell	40	1.00	1.3522	1.3582	1.3452		
142	2007.05.21 10:34	modify	40	1.00	1.3522	1.3521	1.3452		
143	2007.05.21 10:36	modify	40	1.00	1.3522	1.3520	1.3452		
144	2007.05.21 10:37	modify	40	1.00	1.3522	1.3519	1.3452		
145	2007.05.21 10:37	modify	40	1.00	1.3522	1.3518	1.3452		
146	2007.05.21 10:37	t/p	40	1.00	1.3452	1.3518	1.3452	71.08	1873.05
147	2007.05.29 11:53	sell	41	1.00	1.3496	1.3556	1.3426		
148	2007.05.30 07:03	modify	41	1.00	1.3496	1.3494	1.3426		
149	2007.05.30 09:54	modify	41	1.00	1.3496	1.3493	1.3426		
150	2007.05.30 09:59	modify	41	1.00	1.3496	1.3492	1.3426		
151	2007.05.30 09:59	t/p	41	1.00	1.3426	1.3492	1.3426	70.54	1943.59
152	2007.05.31 12:30	sell	42	1.00	1.3471	1.3531	1.3401		
153	2007.06.01 14:09	modify	42	1.00	1.3471	1.3469	1.3401		
154	2007.06.01 14:09	t/p	42	1.00	1.3401	1.3469	1.3401	70.54	2014.13
155	2007.06.04 13:38	sell	43	1.00	1.3498	1.3558	1.3428		
156	2007.06.07 16:47	modify	43	1.00	1.3498	1.3498	1.3428		
157	2007.06.07 16:48	modify	43	1.00	1.3498	1.3497	1.3428		
158	2007.06.07 16:48	modify	43	1.00	1.3498	1.3496	1.3428		
159	2007.06.07 16:49	modify	43	1.00	1.3498	1.3494	1.3428		
160	2007.06.07 16:49	t/p	43	1.00	1.3428	1.3494	1.3428	72.70	2086.83