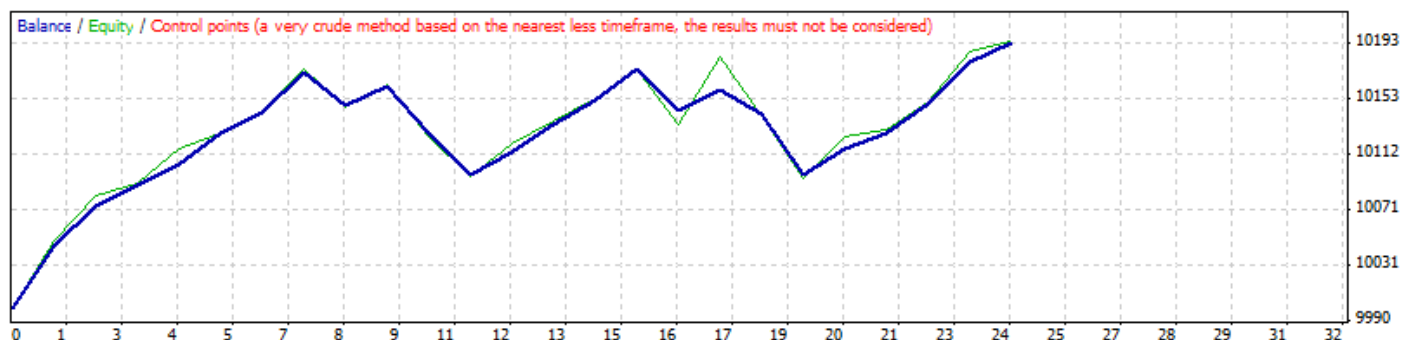


Strategy Tester Report

LFH_Trading_Simulator_3

IBFX-MT4 Mini-3 (Build 225)

Symbol	GBPUSDm (Great Britain Pound vs US Dollar)				
Period	1 Hour (H1) 2010.07.01 00:00 - 2011.01.28 20:00 (2010.07.01 - 2011.01.30)				
Model	Control points (a very crude method, the results must not be considered)				
Parameters	BufferSpeed=2;				
Bars in test	4592	Ticks modelled	90532	Modelling quality	n/a
Mismatched charts errors	9				
Initial deposit	10000.00				
Total net profit	193.68	Gross profit	373.68	Gross loss	-180.00
Profit factor	2.08	Expected pay off	8.07		
Absolute draw down	7.80	Maximal draw down	91.50 (0.90%)	Relative draw down	0.90% (91.50)
Total trades	24	Short positions (won %)	13 (69.23%)	Long positions (won %)	11 (81.82%)
		Profit trades (% of total)	18 (75.00%)	Loss trades (% of total)	6 (25.00%)
	Largest profit trade	45.00	loss trade	-44.00	
	Average profit trade	20.76	loss trade	-30.00	
	Maximum consecutive wins (profit in money)	7 (171.89)	consecutive losses (loss in money)	2 (-64.00)	
	Maximal consecutive profit (count of wins)	171.89 (7)	consecutive loss (count of losses)	-64.00 (2)	
	Average consecutive wins	4	consecutive losses	2	



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2010.07.01 13:40	buy	1	1.00	1.50829	1.49929	1.51279		
2	2010.07.01 14:45	t/p	1	1.00	1.51279	1.49929	1.51279	45.00	10045.00
3	2010.07.02 15:50	sell	2	1.00	1.51630	1.52230	1.51330		
4	2010.07.05 09:50	t/p	2	1.00	1.51330	1.52230	1.51330	29.45	10074.45
5	2010.07.05 13:10	sell	3	1.00	1.51164	1.51464	1.51014		
6	2010.07.05 14:15	t/p	3	1.00	1.51014	1.51464	1.51014	15.00	10089.45
7	2010.07.06 13:20	buy	4	1.00	1.51965	1.51645	1.52125		
8	2010.07.06 14:20	t/p	4	1.00	1.52125	1.51645	1.52125	16.00	10105.45
9	2010.07.07 13:10	buy	5	1.00	1.51572	1.51132	1.51792		
10	2010.07.07 14:03	t/p	5	1.00	1.51792	1.51132	1.51792	22.00	10127.45
11	2010.07.08 13:32	sell	6	1.00	1.51381	1.51681	1.51231		
12	2010.07.08 15:40	t/p	6	1.00	1.51231	1.51681	1.51231	15.00	10142.45
13	2010.07.09 16:45	sell	7	1.00	1.50728	1.51328	1.50428		
14	2010.07.12 00:50	t/p	7	1.00	1.50428	1.51328	1.50428	29.45	10171.89
15	2010.07.12 13:20	sell	8	1.00	1.50210	1.50450	1.50090		
16	2010.07.12 13:40	s/l	8	1.00	1.50450	1.50450	1.50090	-24.00	10147.89
17	2010.07.13 13:06	buy	9	1.00	1.51433	1.51133	1.51573		
18	2010.07.13 14:10	t/p	9	1.00	1.51573	1.51133	1.51573	14.00	10161.89
19	2010.07.14 13:15	sell	10	1.00	1.52151	1.52491	1.51981		
20	2010.07.14 13:50	s/l	10	1.00	1.52491	1.52491	1.51981	-34.00	10127.89
21	2010.07.15 13:02	buy	11	1.00	1.53871	1.53571	1.54021		
22	2010.07.15 13:32	s/l	11	1.00	1.53571	1.53571	1.54021	-30.00	10097.89
23	2010.07.16 13:20	sell	12	1.00	1.53590	1.53910	1.53430		
24	2010.07.16 14:10	t/p	12	1.00	1.53430	1.53910	1.53430	16.00	10113.89
25	2010.07.19 13:20	sell	13	1.00	1.52390	1.52790	1.52190		
26	2010.07.19 14:16	t/p	13	1.00	1.52190	1.52790	1.52190	20.00	10133.89
27	2010.07.20 13:40	buy	14	1.00	1.51978	1.51618	1.52158		
28	2010.07.20 13:50	t/p	14	1.00	1.52158	1.51618	1.52158	18.00	10151.89
29	2010.07.21 13:15	sell	15	1.00	1.52246	1.52706	1.52016		
30	2010.07.21 14:02	t/p	15	1.00	1.52016	1.52706	1.52016	23.00	10174.89
31	2010.07.22 13:20	sell	16	1.00	1.52329	1.52629	1.52179		

30/01/2011

Strategy Tester: LFH_Trading_Simulator...

32	2010.07.22 13:45	s/l	16	1.00	1.52629	1.52629	1.52179	-30.00	10144.89
33	2010.07.23 13:10	sell	17	1.00	1.53896	1.54196	1.53746		
34	2010.07.23 13:20	t/p	17	1.00	1.53746	1.54196	1.53746	15.00	10159.89
35	2010.07.26 13:20	buy	18	1.00	1.55224	1.55044	1.55314		
36	2010.07.26 13:35	s/l	18	1.00	1.55044	1.55044	1.55314	-18.00	10141.89
37	2010.07.27 13:20	sell	19	1.00	1.55319	1.55759	1.55099		
38	2010.07.27 18:40	s/l	19	1.00	1.55759	1.55759	1.55099	-44.00	10097.89
39	2010.07.28 13:15	buy	20	1.00	1.56102	1.55722	1.56292		
40	2010.07.28 13:50	t/p	20	1.00	1.56292	1.55722	1.56292	19.00	10116.89
41	2010.07.29 13:10	buy	21	1.00	1.56326	1.56106	1.56436		
42	2010.07.29 13:20	t/p	21	1.00	1.56436	1.56106	1.56436	11.00	10127.89
43	2010.07.30 13:50	buy	22	1.00	1.56277	1.55857	1.56487		
44	2010.07.30 14:40	t/p	22	1.00	1.56487	1.55857	1.56487	21.00	10148.89
45	2010.08.02 13:02	buy	23	1.00	1.58806	1.58186	1.59116		
46	2010.08.03 06:45	t/p	23	1.00	1.59116	1.58186	1.59116	30.79	10179.68
47	2010.08.03 13:15	sell	24	1.00	1.59226	1.59506	1.59086		
48	2010.08.03 14:15	t/p	24	1.00	1.59086	1.59506	1.59086	14.00	10193.68