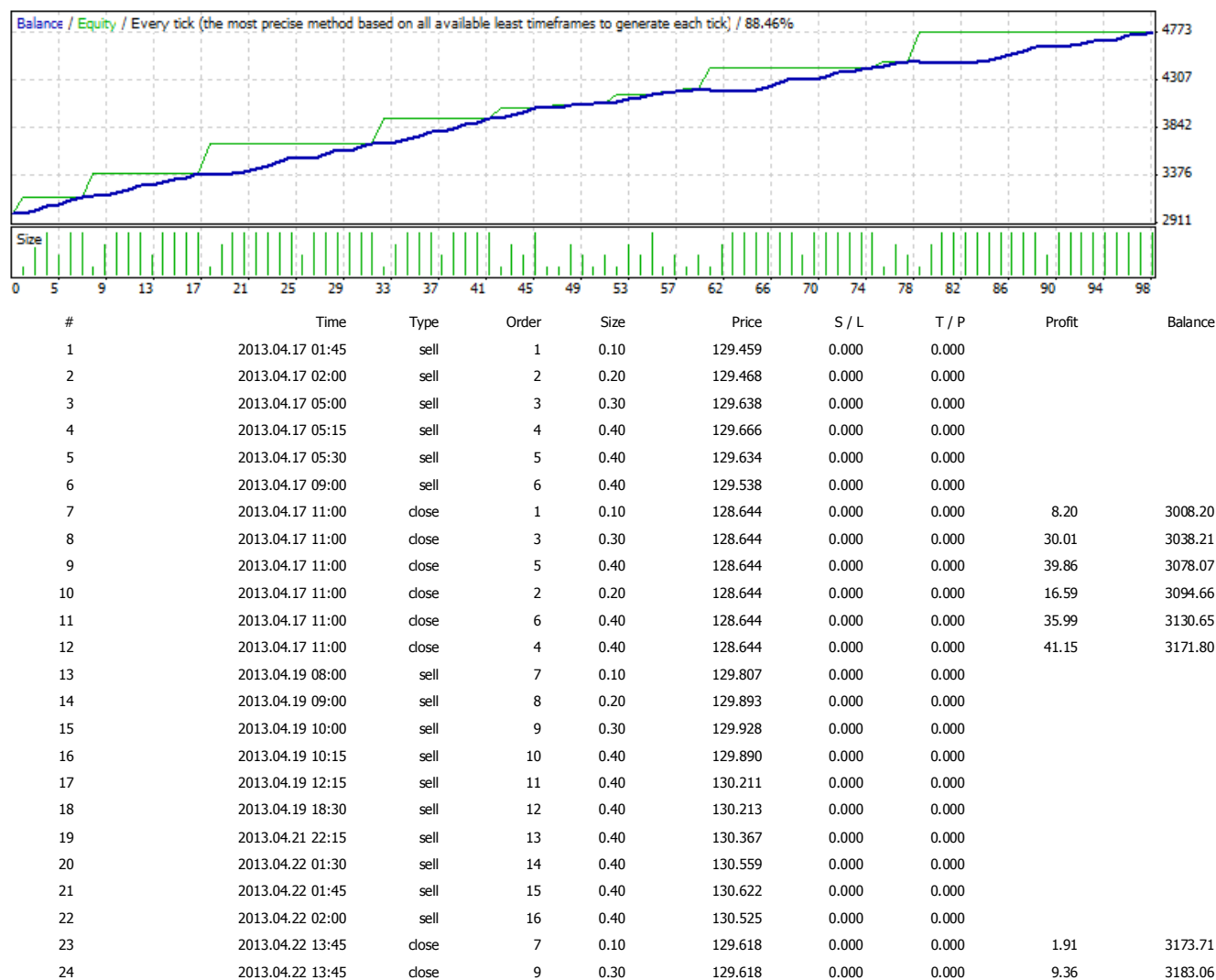


Strategy Tester Report

Robs Similarity EA Test

IBFX-MT4-06 (Build 509)

Symbol	EURJPYm (Euro vs Japanese Yen)		
Period	15 Minutes (M15) 2013.04.16 00:00 - 2013.07.12 19:45 (2013.04.16 - 2013.07.14)		
Model	Every tick (the most precise method based on all available least timeframes)		
Parameters	Lot_Size=0.1; Max_Lot_Size=0.4; Use_MM=true; One_Trade=false; Take_Profit=0; Stop_Loss=0; Use_Spike=true; comment1="Cycle Identifier Settings"; PriceActionFilter=1; Length=10; MajorCycleStrength=4; UseCycleFilter=false; UseFilterSMAorRSI=1; FilterStrengthSMA=12; FilterStrengthRSI=21;		
Bars in test	7032	Ticks modelled	6440492 Modelling quality 88.46%
Mismatched charts errors	2		
Initial deposit	3000.00		
Total net profit	1783.55	Gross profit 1888.75	Gross loss -105.20
Profit factor	17.95	Expected payoff	18.20
Absolute drawdown	21.73	Maximal drawdown 638.94 (13.82%)	Relative drawdown 14.65% (512.65)
Total trades	98	Short positions (won %) 67 (86.57%)	Long positions (won %) 31 (77.42%)
		Profit trades (% of total) 82 (83.67%)	Loss trades (% of total) 16 (16.33%)
	Largest profit trade	45.13	loss trade -14.98
	Average profit trade	23.03	loss trade -6.58
	Maximum consecutive wins (profit in money)	17 (427.09)	consecutive losses (loss in money) 3 (-29.46)
	Maximal consecutive profit (count of wins)	427.09 (17)	consecutive loss (count of losses) -29.46 (3)
	Average consecutive wins	7	consecutive losses 1



25	2013.04.22 13:45	close	11	0.40	129.618	0.000	0.000	23.86	3206.93
26	2013.04.22 13:45	close	13	0.40	129.618	0.000	0.000	30.14	3237.07
27	2013.04.22 13:45	close	15	0.40	129.618	0.000	0.000	40.42	3277.49
28	2013.04.22 13:45	close	8	0.20	129.618	0.000	0.000	5.53	3283.02
29	2013.04.22 13:45	close	12	0.40	129.618	0.000	0.000	23.95	3306.97
30	2013.04.22 13:45	close	16	0.40	129.618	0.000	0.000	36.52	3343.49
31	2013.04.22 13:45	close	10	0.40	129.618	0.000	0.000	10.94	3354.44
32	2013.04.22 13:45	close	14	0.40	129.618	0.000	0.000	37.88	3392.32
33	2013.05.09 17:30	sell	17	0.10	130.645	0.000	0.000		
34	2013.05.09 17:45	sell	18	0.20	130.749	0.000	0.000		
35	2013.05.09 18:00	sell	19	0.30	131.479	0.000	0.000		
36	2013.05.09 18:15	sell	20	0.40	131.455	0.000	0.000		
37	2013.05.10 01:45	sell	21	0.40	131.839	0.000	0.000		
38	2013.05.10 02:00	sell	22	0.40	131.837	0.000	0.000		
39	2013.05.10 07:45	sell	23	0.40	131.880	0.000	0.000		
40	2013.05.10 08:00	sell	24	0.40	132.125	0.000	0.000		
41	2013.05.10 11:15	sell	25	0.40	132.152	0.000	0.000		
42	2013.05.12 23:15	sell	26	0.40	132.252	0.000	0.000		
43	2013.05.12 23:30	sell	27	0.40	132.238	0.000	0.000		
44	2013.05.14 15:00	sell	28	0.40	132.412	0.000	0.000		
45	2013.05.14 15:30	sell	29	0.40	132.439	0.000	0.000		
46	2013.05.14 15:45	sell	30	0.40	132.559	0.000	0.000		
47	2013.05.14 16:30	sell	31	0.40	132.574	0.000	0.000		
48	2013.05.15 13:30	close	17	0.10	131.490	0.000	0.000	-8.51	3383.81
49	2013.05.15 13:30	close	19	0.30	131.490	0.000	0.000	-0.35	3383.47
50	2013.05.15 13:30	close	21	0.40	131.490	0.000	0.000	14.03	3397.50
51	2013.05.15 13:30	close	23	0.40	131.490	0.000	0.000	15.68	3413.18
52	2013.05.15 13:30	close	25	0.40	131.490	0.000	0.000	26.63	3439.81
53	2013.05.15 13:30	close	27	0.40	131.490	0.000	0.000	30.09	3469.91
54	2013.05.15 13:30	close	29	0.40	131.490	0.000	0.000	38.19	3508.10
55	2013.05.15 13:30	close	31	0.40	131.490	0.000	0.000	43.63	3551.73
56	2013.05.15 13:30	close	18	0.20	131.490	0.000	0.000	-14.93	3536.80
57	2013.05.15 13:30	close	22	0.40	131.490	0.000	0.000	13.95	3550.76
58	2013.05.15 13:30	close	26	0.40	131.490	0.000	0.000	30.66	3581.42
59	2013.05.15 13:30	close	30	0.40	131.490	0.000	0.000	43.03	3624.45
60	2013.05.15 13:30	close	20	0.40	131.490	0.000	0.000	-1.43	3623.02
61	2013.05.15 13:30	close	28	0.40	131.490	0.000	0.000	37.11	3660.13
62	2013.05.15 13:30	close	24	0.40	131.490	0.000	0.000	25.54	3685.68
63	2013.05.22 07:45	sell	32	0.10	132.754	0.000	0.000		
64	2013.05.22 08:00	sell	33	0.20	132.954	0.000	0.000		
65	2013.05.22 08:30	sell	34	0.30	133.089	0.000	0.000		
66	2013.05.22 08:45	sell	35	0.40	133.044	0.000	0.000		
67	2013.05.22 10:30	sell	36	0.40	133.138	0.000	0.000		
68	2013.05.22 12:15	sell	37	0.40	133.228	0.000	0.000		
69	2013.05.22 13:45	sell	38	0.40	133.336	0.000	0.000		
70	2013.05.22 14:00	sell	39	0.40	133.349	0.000	0.000		
71	2013.05.22 14:15	sell	40	0.40	133.508	0.000	0.000		
72	2013.05.22 14:30	sell	41	0.40	133.625	0.000	0.000		
73	2013.05.22 18:30	close	32	0.10	132.544	0.000	0.000	2.11	3687.79
74	2013.05.22 18:30	close	34	0.30	132.544	0.000	0.000	16.46	3704.25
75	2013.05.22 18:30	close	36	0.40	132.544	0.000	0.000	23.91	3728.16
76	2013.05.22 18:30	close	38	0.40	132.544	0.000	0.000	31.88	3760.04
77	2013.05.22 18:30	close	40	0.40	132.544	0.000	0.000	38.81	3798.85
78	2013.05.22 18:30	close	33	0.20	132.544	0.000	0.000	8.25	3807.10
79	2013.05.22 18:30	close	37	0.40	132.544	0.000	0.000	27.54	3834.64
80	2013.05.22 18:30	close	41	0.40	132.544	0.000	0.000	43.52	3878.16
81	2013.05.22 18:30	close	35	0.40	132.544	0.000	0.000	20.13	3898.29
82	2013.05.22 18:30	close	39	0.40	132.544	0.000	0.000	32.41	3930.70
83	2013.06.03 13:45	buy	42	0.10	129.817	0.000	0.000		
84	2013.06.03 14:00	buy	43	0.20	129.715	0.000	0.000		
85	2013.06.03 14:15	buy	44	0.30	129.902	0.000	0.000		
86	2013.06.03 15:30	buy	45	0.40	129.849	0.000	0.000		

87	2013.06.04 06:30	close	42	0.10	130.912	0.000	0.000	11.02	3941.71
88	2013.06.04 06:30	close	44	0.30	130.912	0.000	0.000	30.49	3972.21
89	2013.06.04 06:30	close	43	0.20	130.912	0.000	0.000	24.10	3996.30
90	2013.06.04 06:30	close	45	0.40	130.912	0.000	0.000	42.79	4039.09
91	2013.06.05 23:48	buy	46	0.10	129.471	0.000	0.000		
92	2013.06.06 13:00	close	46	0.10	130.566	0.000	0.000	11.01	4050.11
93	2013.06.06 16:00	buy	47	0.10	129.504	0.000	0.000		
94	2013.06.06 16:15	buy	48	0.20	128.790	0.000	0.000		
95	2013.06.06 16:30	buy	49	0.30	127.859	0.000	0.000		
96	2013.06.06 17:15	close	47	0.10	128.776	0.000	0.000	-7.32	4042.79
97	2013.06.06 17:15	close	49	0.30	128.776	0.000	0.000	27.69	4070.48
98	2013.06.06 17:15	close	48	0.20	128.776	0.000	0.000	-0.28	4070.20
99	2013.06.07 04:15	buy	50	0.10	127.471	0.000	0.000		
100	2013.06.07 04:30	buy	51	0.20	127.695	0.000	0.000		
101	2013.06.07 06:15	close	50	0.10	128.004	0.000	0.000	5.37	4075.57
102	2013.06.07 06:15	close	51	0.20	128.004	0.000	0.000	6.22	4081.79
103	2013.06.07 10:15	buy	52	0.10	127.001	0.000	0.000		
104	2013.06.07 10:30	buy	53	0.20	126.951	0.000	0.000		
105	2013.06.07 11:15	buy	54	0.30	126.715	0.000	0.000		
106	2013.06.07 12:45	buy	55	0.40	127.212	0.000	0.000		
107	2013.06.07 13:45	close	52	0.10	127.863	0.000	0.000	8.68	4090.47
108	2013.06.07 13:45	close	54	0.30	127.863	0.000	0.000	34.67	4125.14
109	2013.06.07 13:45	close	53	0.20	127.863	0.000	0.000	18.36	4143.50
110	2013.06.07 13:45	close	55	0.40	127.863	0.000	0.000	26.21	4169.71
111	2013.06.10 16:30	sell	56	0.10	131.065	0.000	0.000		
112	2013.06.10 22:03	sell	57	0.20	131.200	0.000	0.000		
113	2013.06.11 03:00	close	56	0.10	130.384	0.000	0.000	6.86	4176.57
114	2013.06.11 03:00	close	57	0.20	130.384	0.000	0.000	16.43	4192.99
115	2013.06.11 18:00	buy	58	0.10	127.409	0.000	0.000		
116	2013.06.11 18:15	buy	59	0.20	127.336	0.000	0.000		
117	2013.06.12 00:30	close	58	0.10	128.305	0.000	0.000	9.02	4202.01
118	2013.06.12 00:30	close	59	0.20	128.305	0.000	0.000	19.51	4221.52
119	2013.06.12 16:30	buy	60	0.10	127.223	0.000	0.000		
120	2013.06.13 01:15	buy	61	0.20	126.991	0.000	0.000		
121	2013.06.13 01:30	buy	62	0.30	126.770	0.000	0.000		
122	2013.06.13 02:00	buy	63	0.40	126.408	0.000	0.000		
123	2013.06.13 05:15	buy	64	0.40	126.396	0.000	0.000		
124	2013.06.13 05:30	buy	65	0.40	126.059	0.000	0.000		
125	2013.06.13 05:45	buy	66	0.40	126.157	0.000	0.000		
126	2013.06.13 06:15	buy	67	0.40	125.840	0.000	0.000		
127	2013.06.13 06:30	buy	68	0.40	125.821	0.000	0.000		
128	2013.06.13 08:15	buy	69	0.40	125.594	0.000	0.000		
129	2013.06.13 08:30	buy	70	0.40	125.597	0.000	0.000		
130	2013.06.13 11:45	buy	71	0.40	125.463	0.000	0.000		
131	2013.06.13 12:30	buy	72	0.40	125.153	0.000	0.000		
132	2013.06.13 14:15	buy	73	0.40	125.184	0.000	0.000		
133	2013.06.13 14:45	buy	74	0.40	125.355	0.000	0.000		
134	2013.06.13 17:15	close	60	0.10	126.274	0.000	0.000	-9.56	4211.96
135	2013.06.13 17:15	close	62	0.30	126.274	0.000	0.000	-14.98	4196.98
136	2013.06.13 17:15	close	64	0.40	126.274	0.000	0.000	-4.92	4192.06
137	2013.06.13 17:15	close	66	0.40	126.274	0.000	0.000	4.71	4196.77
138	2013.06.13 17:15	close	68	0.40	126.274	0.000	0.000	18.24	4215.01
139	2013.06.13 17:15	close	70	0.40	126.274	0.000	0.000	27.25	4242.26
140	2013.06.13 17:15	close	72	0.40	126.274	0.000	0.000	45.13	4287.39
141	2013.06.13 17:15	close	74	0.40	126.274	0.000	0.000	37.00	4324.39
142	2013.06.13 17:15	close	61	0.20	126.274	0.000	0.000	-14.44	4309.95
143	2013.06.13 17:15	close	65	0.40	126.274	0.000	0.000	8.65	4318.60
144	2013.06.13 17:15	close	69	0.40	126.274	0.000	0.000	27.38	4345.98
145	2013.06.13 17:15	close	73	0.40	126.274	0.000	0.000	43.88	4389.86
146	2013.06.13 17:15	close	63	0.40	126.274	0.000	0.000	-5.40	4384.46
147	2013.06.13 17:15	close	71	0.40	126.274	0.000	0.000	32.65	4417.11

148	2013.06.13 17:15	close	67	0.40	126.274	0.000	0.000	17.47	4434.58
149	2013.06.20 07:00	sell	75	0.10	129.209	0.000	0.000		
150	2013.06.20 07:30	sell	76	0.20	129.711	0.000	0.000		
151	2013.06.20 08:15	sell	77	0.30	129.750	0.000	0.000		
152	2013.06.20 18:45	close	75	0.10	128.762	0.000	0.000	4.50	4439.08
153	2013.06.20 18:45	close	77	0.30	128.762	0.000	0.000	29.83	4468.91
154	2013.06.20 18:45	close	76	0.20	128.762	0.000	0.000	19.10	4488.01
155	2013.07.01 07:30	sell	78	0.10	129.908	0.000	0.000		
156	2013.07.01 07:45	sell	79	0.20	129.949	0.000	0.000		
157	2013.07.01 08:00	sell	80	0.30	129.927	0.000	0.000		
158	2013.07.01 10:00	sell	81	0.40	129.973	0.000	0.000		
159	2013.07.01 14:15	sell	82	0.40	129.957	0.000	0.000		
160	2013.07.01 15:30	sell	83	0.40	130.197	0.000	0.000		
161	2013.07.01 15:45	sell	84	0.40	130.125	0.000	0.000		
162	2013.07.01 16:15	sell	85	0.40	130.217	0.000	0.000		
163	2013.07.01 22:48	sell	86	0.40	130.193	0.000	0.000		
164	2013.07.02 05:45	sell	87	0.40	130.329	0.000	0.000		
165	2013.07.02 06:15	sell	88	0.40	130.400	0.000	0.000		
166	2013.07.02 07:00	sell	89	0.40	130.589	0.000	0.000		
167	2013.07.02 14:30	sell	90	0.40	130.615	0.000	0.000		
168	2013.07.02 14:45	sell	91	0.40	130.715	0.000	0.000		
169	2013.07.02 15:00	sell	92	0.40	130.844	0.000	0.000		
170	2013.07.02 15:15	sell	93	0.40	130.821	0.000	0.000		
171	2013.07.02 15:30	sell	94	0.40	130.833	0.000	0.000		
172	2013.07.02 16:15	sell	95	0.40	130.924	0.000	0.000		
173	2013.07.02 16:30	sell	96	0.40	130.874	0.000	0.000		
174	2013.07.02 16:45	sell	97	0.40	131.054	0.000	0.000		
175	2013.07.02 17:00	sell	98	0.40	131.012	0.000	0.000		
176	2013.07.03 07:30	close	78	0.10	130.114	0.000	0.000	-2.08	4485.93
177	2013.07.03 07:30	close	80	0.30	130.114	0.000	0.000	-5.66	4480.27
178	2013.07.03 07:30	close	82	0.40	130.114	0.000	0.000	-6.33	4473.94
179	2013.07.03 07:30	close	84	0.40	130.114	0.000	0.000	0.43	4474.37
180	2013.07.03 07:30	close	86	0.40	130.114	0.000	0.000	3.17	4477.53
181	2013.07.03 07:30	close	88	0.40	130.114	0.000	0.000	11.50	4489.04
182	2013.07.03 07:30	close	90	0.40	130.114	0.000	0.000	20.16	4509.20
183	2013.07.03 07:30	close	92	0.40	130.114	0.000	0.000	29.38	4538.59
184	2013.07.03 07:30	close	94	0.40	130.114	0.000	0.000	28.93	4567.52
185	2013.07.03 07:30	close	96	0.40	130.114	0.000	0.000	30.58	4598.11
186	2013.07.03 07:30	close	98	0.40	130.114	0.000	0.000	36.14	4634.25
187	2013.07.03 07:30	close	79	0.20	130.114	0.000	0.000	-3.33	4630.92
188	2013.07.03 07:30	close	83	0.40	130.114	0.000	0.000	3.33	4634.25
189	2013.07.03 07:30	close	87	0.40	130.114	0.000	0.000	8.65	4642.91
190	2013.07.03 07:30	close	91	0.40	130.114	0.000	0.000	24.18	4667.09
191	2013.07.03 07:30	close	95	0.40	130.114	0.000	0.000	32.60	4699.70
192	2013.07.03 07:30	close	81	0.40	130.114	0.000	0.000	-5.69	4694.00
193	2013.07.03 07:30	close	89	0.40	130.114	0.000	0.000	19.11	4713.12
194	2013.07.03 07:30	close	97	0.40	130.114	0.000	0.000	37.83	4750.95
195	2013.07.03 07:30	close	85	0.40	130.114	0.000	0.000	4.14	4755.09
196	2013.07.03 07:30	close	93	0.40	130.114	0.000	0.000	28.45	4783.55

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