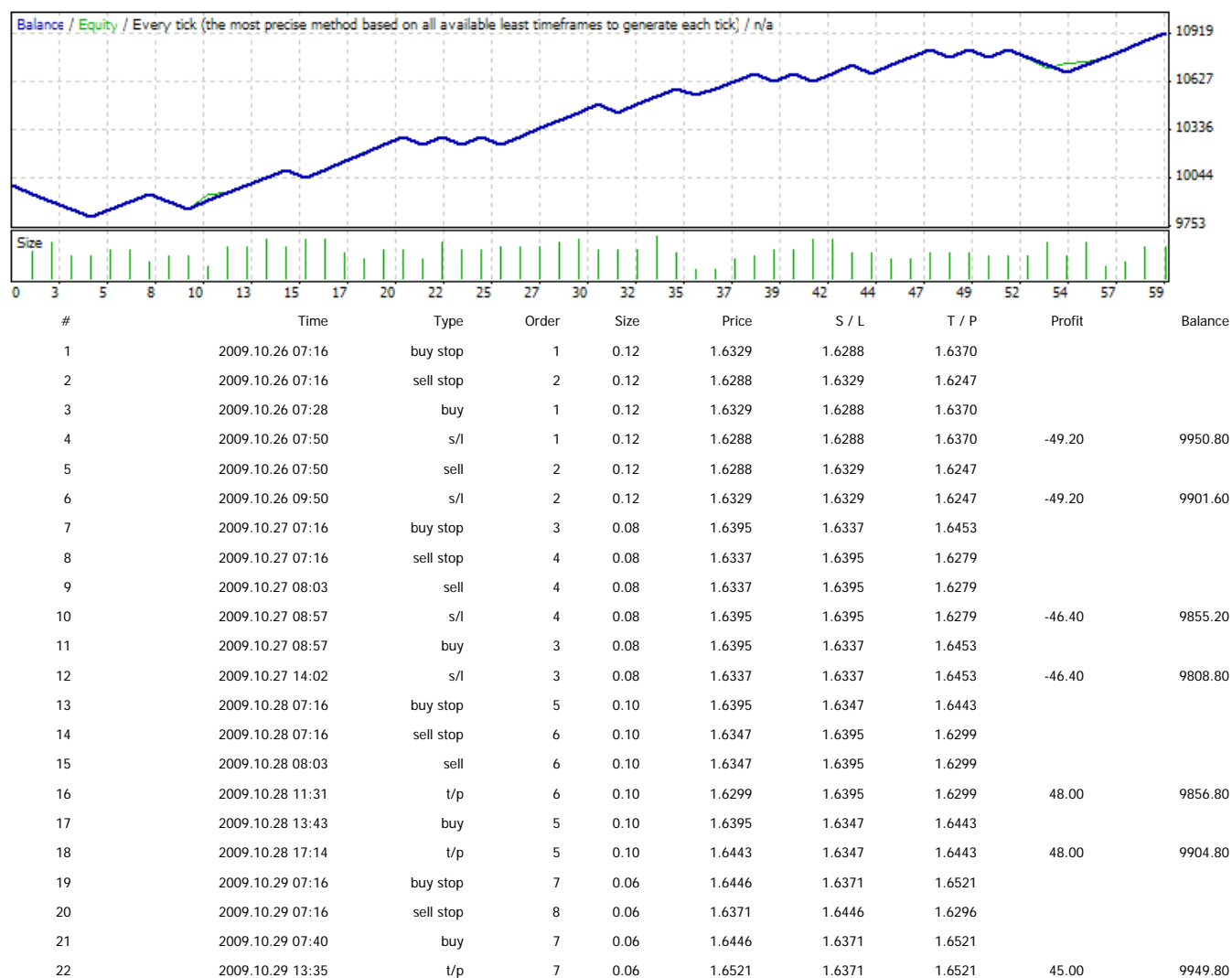


# Strategy Tester Report

## GBPUSD M5 Breakout (EA)

Forex.com-Demo(R) (Build 225)

Symbol	GBPUSDFXF (Great Britain Pound vs US Dollar)			
Period	5 Minutes (M5) 2009.10.25 21:00 - 2009.12.18 21:55 (2009.10.25 - 2009.12.19)			
Model	Every tick (the most precise method based on all available least timeframes)			
Parameters	GMT=0; mPosX=10; mPosY=25;			
Bars in test	12458	Ticks modelled	807191	Modelling quality
Mismatched charts errors	53629			
Initial deposit	10000.00			
Total net profit	924.51	Gross profit	1858.26	Gross loss
Profit factor	1.99	Expected payoff	15.67	
Absolute drawdown	231.20	Maximal drawdown	231.20 (2.31%)	Relative drawdown
				2.31% (231.20)
Total trades	59	Short positions (won %)	29 (58.62%)	Long positions (won %)
		Profit trades (% of total)	39 (66.10%)	Loss trades (% of total)
		Largest profit trade	50.10	loss trade
		Average profit trade	47.65	loss trade
		Maximum consecutive wins (profit in money)	5 (243.37)	consecutive losses (loss in money)
		Maximal consecutive profit (count of wins)	243.37 (5)	consecutive loss (count of losses)
		Average consecutive wins	3	consecutive losses
				1



23	2009.10.29 23:01	delete	8	0.06	1.6371	1.6446	1.6296		
24	2009.10.30 07:16	buy stop	9	0.08	1.6566	1.6510	1.6622		
25	2009.10.30 07:16	sell stop	10	0.08	1.6510	1.6566	1.6454		
26	2009.10.30 07:32	buy	9	0.08	1.6566	1.6510	1.6622		
27	2009.10.30 10:02	s/l	9	0.08	1.6510	1.6510	1.6622	-44.80	9905.00
28	2009.10.30 10:02	sell	10	0.08	1.6510	1.6566	1.6454		
29	2009.10.30 13:07	s/l	10	0.08	1.6566	1.6566	1.6454	-44.80	9860.20
30	2009.11.02 07:16	buy stop	11	0.05	1.6479	1.6383	1.6575		
31	2009.11.02 07:16	sell stop	12	0.05	1.6383	1.6479	1.6287		
32	2009.11.02 08:08	sell	12	0.05	1.6383	1.6479	1.6287		
33	2009.11.02 23:01	delete	11	0.05	1.6479	1.6383	1.6575		
34	2009.11.03 07:16	buy stop	13	0.11	1.6373	1.6329	1.6417		
35	2009.11.03 07:16	sell stop	14	0.11	1.6329	1.6373	1.6285		
36	2009.11.03 07:37	sell	14	0.11	1.6329	1.6373	1.6285		
37	2009.11.03 09:53	t/p	12	0.05	1.6287	1.6479	1.6287	47.75	9907.95
38	2009.11.03 09:53	t/p	14	0.11	1.6285	1.6373	1.6285	48.40	9956.35
39	2009.11.03 15:23	buy	13	0.11	1.6373	1.6329	1.6417		
40	2009.11.03 18:35	t/p	13	0.11	1.6417	1.6329	1.6417	48.40	10004.75
41	2009.11.04 07:16	buy stop	15	0.13	1.6482	1.6446	1.6518		
42	2009.11.04 07:16	sell stop	16	0.13	1.6446	1.6482	1.6410		
43	2009.11.04 07:20	buy	15	0.13	1.6482	1.6446	1.6518		
44	2009.11.04 09:28	t/p	15	0.13	1.6518	1.6446	1.6518	46.80	10051.55
45	2009.11.04 23:01	delete	16	0.13	1.6446	1.6482	1.6410		
46	2009.11.05 07:16	buy stop	17	0.11	1.6496	1.6453	1.6539		
47	2009.11.05 07:16	sell stop	18	0.11	1.6453	1.6496	1.6410		
48	2009.11.05 07:20	buy	17	0.11	1.6496	1.6453	1.6539		
49	2009.11.05 09:20	t/p	17	0.11	1.6539	1.6453	1.6539	47.30	10098.85
50	2009.11.05 23:01	delete	18	0.11	1.6453	1.6496	1.6410		
51	2009.11.06 07:16	buy stop	19	0.13	1.6615	1.6579	1.6651		
52	2009.11.06 07:16	sell stop	20	0.13	1.6579	1.6615	1.6543		
53	2009.11.06 07:18	buy	19	0.13	1.6615	1.6579	1.6651		
54	2009.11.06 12:52	s/l	19	0.13	1.6579	1.6579	1.6651	-46.80	10052.05
55	2009.11.06 12:52	sell	20	0.13	1.6579	1.6615	1.6543		
56	2009.11.06 13:32	t/p	20	0.13	1.6543	1.6615	1.6543	46.80	10098.85
57	2009.11.09 07:16	buy stop	21	0.09	1.6749	1.6697	1.6801		
58	2009.11.09 07:16	sell stop	22	0.09	1.6697	1.6749	1.6645		
59	2009.11.09 07:16	buy	21	0.09	1.6749	1.6697	1.6801		
60	2009.11.09 09:41	t/p	21	0.09	1.6801	1.6697	1.6801	46.80	10145.65
61	2009.11.09 23:01	delete	22	0.09	1.6697	1.6749	1.6645		
62	2009.11.10 07:16	buy stop	23	0.07	1.6689	1.6618	1.6760		
63	2009.11.10 07:16	sell stop	24	0.07	1.6618	1.6689	1.6547		
64	2009.11.10 09:42	buy	23	0.07	1.6689	1.6618	1.6760		
65	2009.11.10 23:01	delete	24	0.07	1.6618	1.6689	1.6547		
66	2009.11.11 07:16	buy stop	25	0.10	1.6747	1.6697	1.6797		
67	2009.11.11 07:16	sell stop	26	0.10	1.6697	1.6747	1.6647		
68	2009.11.11 07:40	buy	25	0.10	1.6747	1.6697	1.6797		
69	2009.11.11 07:48	t/p	23	0.07	1.6760	1.6618	1.6760	49.77	10195.42
70	2009.11.11 10:31	t/p	25	0.10	1.6797	1.6697	1.6797	50.00	10245.42
71	2009.11.11 10:32	sell	26	0.10	1.6697	1.6747	1.6647		
72	2009.11.11 10:57	t/p	26	0.10	1.6647	1.6747	1.6647	50.00	10295.42
73	2009.11.12 07:16	buy stop	27	0.07	1.6598	1.6534	1.6662		
74	2009.11.12 07:16	sell stop	28	0.07	1.6534	1.6598	1.6470		
75	2009.11.12 07:57	sell	28	0.07	1.6534	1.6598	1.6470		
76	2009.11.12 23:01	delete	27	0.07	1.6598	1.6534	1.6662		
77	2009.11.13 03:00	s/l	28	0.07	1.6598	1.6598	1.6470	-45.15	10250.27
78	2009.11.13 07:16	buy stop	29	0.12	1.6631	1.6591	1.6671		

79	2009.11.13 07:16	sell stop	30	0.12	1.6591	1.6631	1.6551		
80	2009.11.13 07:37	buy	29	0.12	1.6631	1.6591	1.6671		
81	2009.11.13 08:17	t/p	29	0.12	1.6671	1.6591	1.6671	48.00	10298.27
82	2009.11.15 23:01	delete	30	0.12	1.6591	1.6631	1.6551		
83	2009.11.16 07:16	buy stop	31	0.10	1.6755	1.6709	1.6801		
84	2009.11.16 07:16	sell stop	32	0.10	1.6709	1.6755	1.6663		
85	2009.11.16 08:12	sell	32	0.10	1.6709	1.6755	1.6663		
86	2009.11.16 15:11	s/l	32	0.10	1.6755	1.6755	1.6663	-46.00	10252.27
87	2009.11.16 15:11	buy	31	0.10	1.6755	1.6709	1.6801		
88	2009.11.16 17:54	t/p	31	0.10	1.6801	1.6709	1.6801	46.00	10298.27
89	2009.11.17 07:16	buy stop	33	0.11	1.6855	1.6812	1.6898		
90	2009.11.17 07:16	sell stop	34	0.11	1.6812	1.6855	1.6769		
91	2009.11.17 07:17	buy	33	0.11	1.6855	1.6812	1.6898		
92	2009.11.17 10:32	s/l	33	0.11	1.6812	1.6812	1.6898	-47.30	10250.97
93	2009.11.17 10:32	sell	34	0.11	1.6812	1.6855	1.6769		
94	2009.11.17 12:03	t/p	34	0.11	1.6769	1.6855	1.6769	47.30	10298.27
95	2009.11.18 07:16	buy stop	35	0.11	1.6848	1.6803	1.6893		
96	2009.11.18 07:16	sell stop	36	0.11	1.6803	1.6848	1.6758		
97	2009.11.18 07:35	sell	36	0.11	1.6803	1.6848	1.6758		
98	2009.11.18 15:12	t/p	36	0.11	1.6758	1.6848	1.6758	49.50	10347.77
99	2009.11.18 23:02	delete	35	0.11	1.6848	1.6803	1.6893		
100	2009.11.19 07:16	buy stop	37	0.12	1.6724	1.6684	1.6764		
101	2009.11.19 07:16	sell stop	38	0.12	1.6684	1.6724	1.6644		
102	2009.11.19 07:46	sell	38	0.12	1.6684	1.6724	1.6644		
103	2009.11.19 11:23	t/p	38	0.12	1.6644	1.6724	1.6644	48.00	10395.77
104	2009.11.19 23:01	delete	37	0.12	1.6724	1.6684	1.6764		
105	2009.11.20 07:16	buy stop	39	0.13	1.6664	1.6626	1.6702		
106	2009.11.20 07:16	sell stop	40	0.13	1.6626	1.6664	1.6588		
107	2009.11.20 07:30	sell	40	0.13	1.6626	1.6664	1.6588		
108	2009.11.20 09:02	t/p	40	0.13	1.6588	1.6664	1.6588	49.40	10445.17
109	2009.11.22 23:29	delete	39	0.13	1.6664	1.6626	1.6702		
110	2009.11.23 07:16	buy stop	41	0.10	1.6571	1.6523	1.6619		
111	2009.11.23 07:16	sell stop	42	0.10	1.6523	1.6571	1.6475		
112	2009.11.23 07:21	buy	41	0.10	1.6571	1.6523	1.6619		
113	2009.11.23 09:59	t/p	41	0.10	1.6619	1.6523	1.6619	48.00	10493.17
114	2009.11.23 23:05	delete	42	0.10	1.6523	1.6571	1.6475		
115	2009.11.24 07:16	buy stop	43	0.10	1.6574	1.6524	1.6624		
116	2009.11.24 07:16	sell stop	44	0.10	1.6524	1.6574	1.6474		
117	2009.11.24 07:26	sell	44	0.10	1.6524	1.6574	1.6474		
118	2009.11.24 12:21	s/l	44	0.10	1.6574	1.6574	1.6474	-50.00	10443.17
119	2009.11.24 12:21	buy	43	0.10	1.6574	1.6524	1.6624		
120	2009.11.25 06:15	t/p	43	0.10	1.6624	1.6524	1.6624	50.10	10493.27
121	2009.11.25 07:16	buy stop	45	0.14	1.6657	1.6623	1.6691		
122	2009.11.25 07:16	sell stop	46	0.14	1.6623	1.6657	1.6589		
123	2009.11.25 07:28	buy	45	0.14	1.6657	1.6623	1.6691		
124	2009.11.25 07:57	t/p	45	0.14	1.6691	1.6623	1.6691	47.60	10540.87
125	2009.11.25 23:04	delete	46	0.14	1.6623	1.6657	1.6589		
126	2009.11.26 07:16	buy stop	47	0.09	1.6669	1.6615	1.6723		
127	2009.11.26 07:16	sell stop	48	0.09	1.6615	1.6669	1.6561		
128	2009.11.26 07:34	sell	48	0.09	1.6615	1.6669	1.6561		
129	2009.11.26 08:06	t/p	48	0.09	1.6561	1.6669	1.6561	48.60	10589.47
130	2009.11.26 23:01	delete	47	0.09	1.6669	1.6615	1.6723		
131	2009.11.27 07:16	buy stop	49	0.04	1.6424	1.6321	1.6527		
132	2009.11.27 07:16	sell stop	50	0.04	1.6321	1.6424	1.6218		
133	2009.11.27 07:17	sell	50	0.04	1.6321	1.6424	1.6218		
134	2009.11.27 10:28	s/l	50	0.04	1.6424	1.6424	1.6218	-41.20	10548.27

135	2009.11.27 10:28	buy	49	0.04	1.6424	1.6321	1.6527		
136	2009.11.30 01:01	t/p	49	0.04	1.6527	1.6321	1.6527	41.24	10589.51
137	2009.11.30 07:16	buy stop	51	0.07	1.6589	1.6522	1.6656		
138	2009.11.30 07:16	sell stop	52	0.07	1.6522	1.6589	1.6455		
139	2009.11.30 08:00	sell	52	0.07	1.6522	1.6589	1.6455		
140	2009.11.30 14:19	t/p	52	0.07	1.6455	1.6589	1.6455	46.90	10636.41
141	2009.11.30 23:01	delete	51	0.07	1.6589	1.6522	1.6656		
142	2009.12.01 07:16	buy stop	53	0.08	1.6461	1.6404	1.6518		
143	2009.12.01 07:16	sell stop	54	0.08	1.6404	1.6461	1.6347		
144	2009.12.01 07:25	buy	53	0.08	1.6461	1.6404	1.6518		
145	2009.12.01 08:53	t/p	53	0.08	1.6518	1.6404	1.6518	45.60	10682.01
146	2009.12.01 23:01	delete	54	0.08	1.6404	1.6461	1.6347		
147	2009.12.02 07:16	buy stop	55	0.10	1.6600	1.6553	1.6647		
148	2009.12.02 07:16	sell stop	56	0.10	1.6553	1.6600	1.6506		
149	2009.12.02 07:24	sell	56	0.10	1.6553	1.6600	1.6506		
150	2009.12.02 08:29	s/l	56	0.10	1.6600	1.6600	1.6506	-47.00	10635.01
151	2009.12.02 08:29	buy	55	0.10	1.6600	1.6553	1.6647		
152	2009.12.02 09:50	t/p	55	0.10	1.6647	1.6553	1.6647	47.00	10682.01
153	2009.12.03 07:16	buy stop	57	0.13	1.6710	1.6674	1.6746		
154	2009.12.03 07:16	sell stop	58	0.13	1.6674	1.6710	1.6638		
155	2009.12.03 07:21	buy	57	0.13	1.6710	1.6674	1.6746		
156	2009.12.03 08:05	s/l	57	0.13	1.6674	1.6674	1.6746	-46.80	10635.21
157	2009.12.03 08:05	sell	58	0.13	1.6674	1.6710	1.6638		
158	2009.12.03 09:42	t/p	58	0.13	1.6638	1.6710	1.6638	46.80	10682.01
159	2009.12.04 07:16	buy stop	59	0.09	1.6601	1.6548	1.6654		
160	2009.12.04 07:16	sell stop	60	0.09	1.6548	1.6601	1.6495		
161	2009.12.04 07:32	buy	59	0.09	1.6601	1.6548	1.6654		
162	2009.12.04 12:09	t/p	59	0.09	1.6654	1.6548	1.6654	47.70	10729.71
163	2009.12.04 13:58	sell	60	0.09	1.6548	1.6601	1.6495		
164	2009.12.04 14:28	s/l	60	0.09	1.6601	1.6601	1.6495	-47.70	10682.01
165	2009.12.07 07:16	buy stop	61	0.07	1.6502	1.6432	1.6572		
166	2009.12.07 07:16	sell stop	62	0.07	1.6432	1.6502	1.6362		
167	2009.12.07 08:05	sell	62	0.07	1.6432	1.6502	1.6362		
168	2009.12.07 08:36	t/p	62	0.07	1.6362	1.6502	1.6362	49.00	10731.01
169	2009.12.07 23:02	delete	61	0.07	1.6502	1.6432	1.6572		
170	2009.12.08 07:16	buy stop	63	0.07	1.6413	1.6346	1.6480		
171	2009.12.08 07:16	sell stop	64	0.07	1.6346	1.6413	1.6279		
172	2009.12.08 07:42	sell	64	0.07	1.6346	1.6413	1.6279		
173	2009.12.08 13:25	t/p	64	0.07	1.6279	1.6413	1.6279	46.90	10777.91
174	2009.12.08 23:01	delete	63	0.07	1.6413	1.6346	1.6480		
175	2009.12.09 07:16	buy stop	65	0.09	1.6207	1.6154	1.6260		
176	2009.12.09 07:16	sell stop	66	0.09	1.6154	1.6207	1.6101		
177	2009.12.09 07:17	buy	65	0.09	1.6207	1.6154	1.6260		
178	2009.12.09 08:28	t/p	65	0.09	1.6260	1.6154	1.6260	47.70	10825.61
179	2009.12.09 23:01	delete	66	0.09	1.6154	1.6207	1.6101		
180	2009.12.10 07:16	buy stop	67	0.09	1.6286	1.6232	1.6340		
181	2009.12.10 07:16	sell stop	68	0.09	1.6232	1.6286	1.6178		
182	2009.12.10 07:44	sell	68	0.09	1.6232	1.6286	1.6178		
183	2009.12.10 08:09	s/l	68	0.09	1.6286	1.6286	1.6178	-48.60	10777.01
184	2009.12.10 08:09	buy	67	0.09	1.6286	1.6232	1.6340		
185	2009.12.10 11:30	t/p	67	0.09	1.6340	1.6232	1.6340	48.60	10825.61
186	2009.12.11 07:16	buy stop	69	0.08	1.6323	1.6263	1.6383		
187	2009.12.11 07:16	sell stop	70	0.08	1.6263	1.6323	1.6203		
188	2009.12.11 08:06	buy	69	0.08	1.6323	1.6263	1.6383		
189	2009.12.11 14:00	s/l	69	0.08	1.6263	1.6263	1.6383	-48.00	10777.61
190	2009.12.11 14:00	sell	70	0.08	1.6263	1.6323	1.6203		

191	2009.12.11 15:46	t/p	70	0.08	1.6203	1.6323	1.6203	48.00	10825.61
192	2009.12.14 07:16	buy stop	71	0.05	1.6291	1.6203	1.6379		
193	2009.12.14 07:16	sell stop	72	0.05	1.6203	1.6291	1.6115		
194	2009.12.14 16:18	buy	71	0.05	1.6291	1.6203	1.6379		
195	2009.12.14 23:01	delete	72	0.05	1.6203	1.6291	1.6115		
196	2009.12.15 07:17	buy stop	73	0.08	1.6320	1.6263	1.6377		
197	2009.12.15 07:17	sell stop	74	0.08	1.6263	1.6320	1.6206		
198	2009.12.15 07:38	buy	73	0.08	1.6320	1.6263	1.6377		
199	2009.12.15 08:02	s/l	73	0.08	1.6263	1.6263	1.6377	-45.60	10780.01
200	2009.12.15 08:02	sell	74	0.08	1.6263	1.6320	1.6206		
201	2009.12.16 07:16	buy stop	75	0.12	1.6283	1.6244	1.6322		
202	2009.12.16 07:16	sell stop	76	0.12	1.6244	1.6283	1.6205		
203	2009.12.16 07:30	sell	76	0.12	1.6244	1.6283	1.6205		
204	2009.12.16 09:30	s/l	76	0.12	1.6283	1.6283	1.6205	-46.80	10733.21
205	2009.12.16 09:30	buy	75	0.12	1.6283	1.6244	1.6322		
206	2009.12.16 10:08	s/l	74	0.08	1.6320	1.6320	1.6206	-46.00	10687.21
207	2009.12.16 10:08	t/p	75	0.12	1.6322	1.6244	1.6322	46.80	10734.01
208	2009.12.16 14:52	t/p	71	0.05	1.6379	1.6203	1.6379	44.10	10778.11
209	2009.12.17 07:16	buy stop	77	0.06	1.6279	1.6200	1.6358		
210	2009.12.17 07:16	sell stop	78	0.06	1.6200	1.6279	1.6121		
211	2009.12.17 09:30	sell	78	0.06	1.6200	1.6279	1.6121		
212	2009.12.17 09:53	t/p	78	0.06	1.6121	1.6279	1.6121	47.40	10825.51
213	2009.12.17 23:01	delete	77	0.06	1.6279	1.6200	1.6358		
214	2009.12.18 07:16	buy stop	79	0.11	1.6167	1.6122	1.6212		
215	2009.12.18 07:16	sell stop	80	0.11	1.6122	1.6167	1.6077		
216	2009.12.18 07:39	buy	79	0.11	1.6167	1.6122	1.6212		
217	2009.12.18 08:03	t/p	79	0.11	1.6212	1.6122	1.6212	49.50	10875.01
218	2009.12.18 15:30	sell	80	0.11	1.6122	1.6167	1.6077		
219	2009.12.18 16:06	t/p	80	0.11	1.6077	1.6167	1.6077	49.50	10924.51