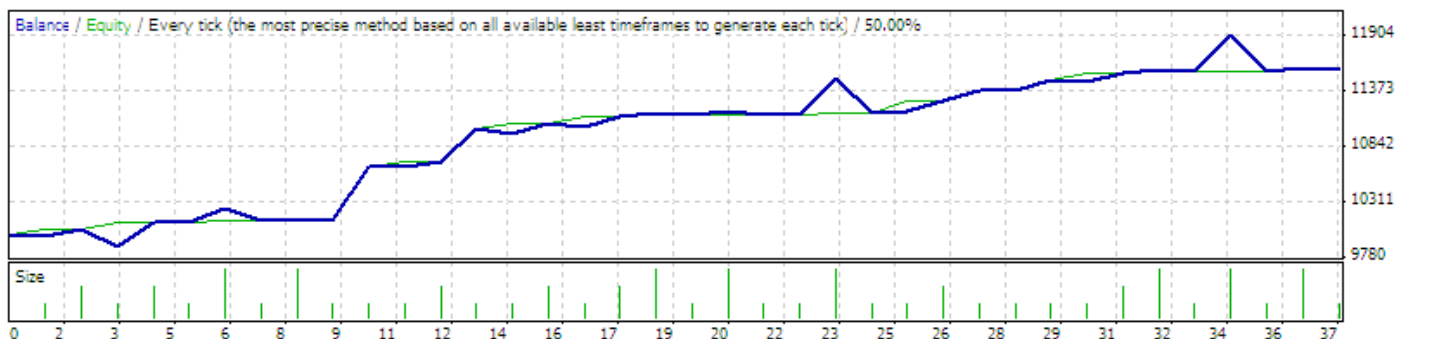


Strategy Tester Report

BigBob

FXOpen-Demo (Build 402)

Symbol	EURUSD (Euro vs US Dollar)				
Period	Daily (D1) 2009.01.02 00:00 - 2010.12.31 00:00 (2009.01.01 - 2011.01.01)				
Model	Every tick (the most precise method based on all available least timeframes)				
Parameters	gen="----General inputs----"; Lot=0.1; StopTrading=false; TradeLong=true; TradeShort=true; MagicNumber=0; TradeComment=""; CriminalsECN=false; MaxSpread=12; bf="----Trading balance filters----"; UseZeljko=false; OnlyTradeCurrencyTwice=false; pts="----Swap filter----"; CadPairsPositiveOnly=false; AudPairsPositiveOnly=false; NzdpairsPositiveOnly=false; vs="----Volatility inputs----"; LookBackDays=20; tmas="----Trend detection moving averages----"; FastMaTdTf=1440; FastMaTdPeriod=2; FastMaTdShift=2; tname="Method: 0=sma; 1=ema; 2=smma; 3=lwma"; FastMaTdMethod=2; tmaap="Applied price: 0=Close; 1=Open; 2=High"; tmaap1="3=Low; 4=Median; 5=Typical; 6=Weighted"; FastMaTdAppliedPrice=4; SlowMaTdTF=1440; SlowMaTdPeriod=8; SlowMaTdMethod=2; SlowMaTdShift=2; SlowMaTdAppliedPrice=4; spt="----Specific Trend trading inputs----"; AllowTrendTrading=true; MinimumTrendTradingVolatility=150; MinTriggerCandlePipsMovement=30; TrendConfirmationCandleTF=15; TrendTakeProfit=0; TrendStopLoss=0; cat="----Caterpillar trend trade entry and TS----"; UseCaterpillar=false; MaxTrades=5; MinPipsBetweenCandles=5; CatTimeFrame=60; BuyLineColour=Green; SellLineColour=Red; car="----Carolco pending trade entries----"; UseCarolco=true; TradesInGrid=5; PipsBetweenTrades=20; tte="---Trend trade exit strategies---"; mte="1) D1 candlestick median (osthafen's idea)"; UseOsthafen=false; drg="2) dragosd1 (median MA)"; UseDragosd1=false; UseTouch=false; UseClose=false; DragMaTdTF=1440; DragMaTdPeriod=5; DragMaTdShift=2; dname="Method: 0=sma; 1=ema; 2=smma; 3=lwma"; DragMaTdMethod=2; dmaap="Applied price: 0=Close; 1=Open; 2=High"; dmaap1="3=Low; 4=Median; 5=Typical; 6=Weighted"; DragMaTdAppliedPrice=4; opp="3) Close on opposite signal"; UseOppositeSignal=true; heg="----Hedging losing trend trades----"; UseHedging=true; HedgeLotMultiplier=3; HedgeProfitTarget=10; rpt="----Specific Range trading inputs----"; AllowRangeTrading=true; TradeEveryTick=false; MaximumRangeTradingVolatility=150; RangeTakeProfit=0; RangeStopLoss=0; AllowChangeOfOriginToTrend=true; rec="Recovery"; UseRecovery=true; RecoveryLevels="2,6"; ReEntryLinePips=0; ReEntryLineVolMult=1; ReEntryLineColour=Turquoise; BreakEvenLineColour=Blue; RecoveryBreakEvenProfitPips=20; rts="Recovery trailing stop"; UseRecoveryTrailingStop=false; RecoveryTrailingStopAt=10; RecoveryStopLossLineColour=Red; amc="----Available Margin checks----"; sco="Scoobs"; UseScoobsMarginCheck=false; fk="ForexKiwi"; UseForexKiwi=true; FkMinimumMarginPercent=1500; tt="----Trading hours----"; Trade_Hours="Set Morning & Evening Hours"; Trade_Hours="Use 24 hour, local time clock"; Trade_Hours_M="Morning Hours 0-12"; start_hour=0; end_hour=12; Trade_Hours_E="Evening Hours 12-24"; start_hour=12; end_hour=24; tmm="----Trade management module----"; BE="Break even settings"; BreakEven=false; BreakEvenPips=25; BreakEvenProfit=2; HideBreakEvenStop=false; PipsAwayFromVisualBE=5; cts="----Candlestick trailing stop----"; UseCandlestickTrailingStop=false; JSL="Jumping stop loss settings"; JumpingStop=true; JumpingStopPips=100; AddBEP=true; JumpAfterBreakEvenOnly=false; HideJumpingStop=false; PipsAwayFromVisualSL=10; TSL="Trailing stop loss settings"; TrailingStop=false; TrailingStopPips=50; HideTrailingStop=false; PipsAwayFromVisualTS=10; TrailAfterBreakEvenOnly=false; StopTrailAtPipsProfit=false; StopTrailPips=0; hsl="Hidden stop loss settings"; HideStopLossEnabled=false; HiddenStopLossPips=20; htp="Hidden take profit settings"; HideTakeProfitEnabled=false; HiddenTakeProfitPips=20; mis="----Odds and ends----"; ShowManagementAlerts=true; DisplayGapSize=30;				
Bars in test	1520	Ticks modelled	6973466	Modelling quality	50.00%
Mismatched charts errors	2				
Initial deposit	10000.00				
Total net profit	1579.01	Gross profit	2783.81	Gross loss	-1204.79
Profit factor	2.31	Expected payoff	42.68		
Absolute drawdown	3839.48	Maximal drawdown	5135.39 (45.46%)	Relative drawdown	45.46% (5135.39)
Total trades	37	Short positions (won %)	8 (100.00%)	Long positions (won %)	29 (55.17%)
		Profit trades (% of total)	24 (64.86%)	Loss trades (% of total)	13 (35.14%)
Largest profit trade			502.84	loss trade	-348.48
Average profit trade			115.99	loss trade	-92.68
Maximum consecutive wins (profit in money)			5 (319.40)	consecutive losses (loss in money)	1 (-348.48)
Maximal consecutive profit (count of wins)			864.26 (4)	consecutive loss (count of losses)	-348.48 (1)
Average consecutive wins			2	consecutive losses	1



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2009.01.02 12:00	buy	1	0.10	1.3944	0.0000	0.0000		
2	2009.01.02 16:00	buy	2	0.20	1.3884	0.0000	0.0000		
3	2009.01.02 16:00	modify	1	0.10	1.3944	0.0000	1.3924		
4	2009.01.02 16:00	modify	2	0.20	1.3884	0.0000	1.3924		
5	2009.01.02 16:06	t/p	1	0.10	1.3924	0.0000	1.3924	-20.00	9980.00
6	2009.01.02 16:06	t/p	2	0.20	1.3924	0.0000	1.3924	80.00	10060.00
7	2009.01.02 20:00	buy	3	0.10	1.3883	0.0000	0.0000		

8	2009.01.05 20:00	buy	4	0.20	1.3585	0.0000	0.0000		
9	2009.01.05 20:00	modify	3	0.10	1.3883	0.0000	1.3704		
10	2009.01.05 20:00	modify	4	0.20	1.3585	0.0000	1.3704		
11	2009.01.07 13:49	modify	4	0.20	1.3585	1.3587	1.3704		
12	2009.01.07 14:23	t/p	3	0.10	1.3704	0.0000	1.3704	-178.69	9881.32
13	2009.01.07 14:23	t/p	4	0.20	1.3704	1.3587	1.3704	238.42	10119.74
14	2009.03.25 00:00	buy	5	0.10	1.3472	0.0000	0.0000		
15	2009.03.25 14:29	modify	5	0.10	1.3472	1.3474	0.0000		
16	2009.03.27 10:33	s/l	5	0.10	1.3474	1.3474	0.0000	2.42	10122.16
17	2009.03.27 20:00	buy	6	0.10	1.3299	0.0000	0.0000		
18	2009.03.30 00:00	sell	7	0.30	1.3221	0.0000	0.0000		
19	2009.03.30 10:32	close	7	0.30	1.3176	0.0000	0.0000	135.00	10257.16
20	2009.03.30 10:32	close	6	0.10	1.3174	0.0000	0.0000	-124.90	10132.26
21	2009.03.30 10:32	buy	8	0.10	1.3176	0.0000	0.0000		
22	2009.03.31 00:54	sell	9	0.30	1.3175	0.0000	0.0000		
23	2009.04.08 08:10	close	9	0.30	1.3162	0.0000	0.0000	26.71	10158.97
24	2009.04.08 08:10	close	8	0.10	1.3160	0.0000	0.0000	-15.06	10143.92
25	2009.05.18 04:00	buy	10	0.10	1.3443	0.0000	0.0000		
26	2009.05.18 19:26	modify	10	0.10	1.3443	1.3445	0.0000		
27	2009.05.19 12:10	modify	10	0.10	1.3443	1.3545	0.0000		
28	2009.05.20 17:07	modify	10	0.10	1.3443	1.3645	0.0000		
29	2009.05.21 17:51	modify	10	0.10	1.3443	1.3745	0.0000		
30	2009.05.22 02:01	modify	10	0.10	1.3443	1.3845	0.0000		
31	2009.05.22 20:19	modify	10	0.10	1.3443	1.3945	0.0000		
32	2009.05.26 06:36	s/l	10	0.10	1.3945	1.3945	0.0000	502.84	10646.76
33	2009.05.28 04:00	buy	11	0.10	1.3844	0.0000	0.0000		
34	2009.05.28 08:00	buy	12	0.20	1.3816	0.0000	0.0000		
35	2009.05.28 08:00	modify	11	0.10	1.3844	0.0000	1.3845		
36	2009.05.28 08:00	modify	12	0.20	1.3816	0.0000	1.3845		
37	2009.05.28 09:45	t/p	11	0.10	1.3845	0.0000	1.3845	1.00	10647.76
38	2009.05.28 09:45	t/p	12	0.20	1.3845	0.0000	1.3845	58.00	10705.76
39	2009.05.28 12:00	buy	13	0.10	1.3859	0.0000	0.0000		
40	2009.05.28 18:27	modify	13	0.10	1.3859	1.3861	0.0000		
41	2009.05.29 13:14	modify	13	0.10	1.3859	1.3961	0.0000		
42	2009.05.29 18:30	modify	13	0.10	1.3859	1.4061	0.0000		
43	2009.06.02 14:31	modify	13	0.10	1.3859	1.4161	0.0000		
44	2009.06.03 14:36	s/l	13	0.10	1.4161	1.4161	0.0000	302.42	11008.18
45	2009.06.08 04:00	buy	14	0.10	1.3974	0.0000	0.0000		
46	2009.06.08 12:00	buy	15	0.20	1.3873	0.0000	0.0000		
47	2009.06.08 12:00	modify	14	0.10	1.3974	0.0000	1.3927		
48	2009.06.08 12:00	modify	15	0.20	1.3873	0.0000	1.3927		
49	2009.06.08 20:50	t/p	14	0.10	1.3927	0.0000	1.3927	-47.00	10961.18
50	2009.06.08 20:50	t/p	15	0.20	1.3927	0.0000	1.3927	108.00	11069.18
51	2009.06.15 16:00	buy	16	0.10	1.3879	0.0000	0.0000		
52	2009.06.15 20:00	buy	17	0.20	1.3784	0.0000	0.0000		
53	2009.06.15 20:00	modify	16	0.10	1.3879	0.0000	1.3836		
54	2009.06.15 20:00	modify	17	0.20	1.3784	0.0000	1.3836		
55	2009.06.16 09:38	t/p	16	0.10	1.3836	0.0000	1.3836	-42.90	11026.28
56	2009.06.16 09:38	t/p	17	0.20	1.3836	0.0000	1.3836	104.21	11130.49
57	2009.06.22 20:00	buy	18	0.10	1.3876	0.0000	0.0000		
58	2009.06.23 00:00	sell	19	0.30	1.3864	0.0000	0.0000		
59	2009.06.23 01:53	close	19	0.30	1.3852	0.0000	0.0000	36.00	11166.49
60	2009.06.23 01:53	close	18	0.10	1.3850	0.0000	0.0000	-25.90	11140.60
61	2009.07.03 04:00	buy	20	0.10	1.3969	0.0000	0.0000		
62	2009.07.06 00:00	sell	21	0.30	1.3958	0.0000	0.0000		
63	2009.07.06 09:56	close	21	0.30	1.3946	0.0000	0.0000	36.00	11176.60
64	2009.07.06 09:56	close	20	0.10	1.3944	0.0000	0.0000	-24.90	11151.70
65	2009.07.24 08:00	buy	22	0.10	1.4162	0.0000	0.0000		
66	2009.07.27 10:25	modify	22	0.10	1.4162	1.4164	0.0000		
67	2009.07.28 18:25	s/l	22	0.10	1.4164	1.4164	0.0000	2.21	11153.91

68	2009.07.29 08:00	buy	23	0.10	1.4183	0.0000	0.0000		
69	2009.07.30 00:00	sell	24	0.30	1.4047	0.0000	0.0000		
70	2010.02.04 10:04	close	24	0.30	1.3837	0.0000	0.0000	339.70	11493.61
71	2010.02.04 10:04	close	23	0.10	1.3835	0.0000	0.0000	-327.84	11165.77
72	2010.04.16 00:00	buy	25	0.10	1.3571	0.0000	0.0000		
73	2010.04.16 08:00	buy	26	0.20	1.3539	0.0000	0.0000		
74	2010.04.16 08:00	modify	25	0.10	1.3571	0.0000	1.3570		
75	2010.04.16 08:00	modify	26	0.20	1.3539	0.0000	1.3570		
76	2010.09.28 18:29	t/p	25	0.10	1.3570	0.0000	1.3570	16.12	11181.88
77	2010.09.28 18:29	t/p	26	0.20	1.3570	0.0000	1.3570	96.23	11278.11
78	2010.10.12 08:00	buy	27	0.10	1.3866	0.0000	0.0000		
79	2010.10.13 05:57	modify	27	0.10	1.3866	1.3868	0.0000		
80	2010.10.14 05:55	modify	27	0.10	1.3866	1.3968	0.0000		
81	2010.10.15 21:56	s/l	27	0.10	1.3968	1.3968	0.0000	102.53	11380.64
82	2010.10.18 12:00	buy	28	0.10	1.3865	0.0000	0.0000		
83	2010.10.18 18:28	modify	28	0.10	1.3865	1.3867	0.0000		
84	2010.10.19 14:25	s/l	28	0.10	1.3867	1.3867	0.0000	2.11	11382.74
85	2010.10.20 09:48	buy	29	0.10	1.3796	0.0000	0.0000		
86	2010.10.20 17:14	modify	29	0.10	1.3796	1.3798	0.0000		
87	2010.10.21 09:53	modify	29	0.10	1.3796	1.3898	0.0000		
88	2010.10.22 02:29	s/l	29	0.10	1.3898	1.3898	0.0000	102.42	11485.16
89	2010.10.27 04:00	buy	30	0.10	1.3873	0.0000	0.0000		
90	2010.10.27 08:00	buy	31	0.20	1.3821	0.0000	0.0000		
91	2010.10.27 08:00	modify	30	0.10	1.3873	0.0000	1.3858		
92	2010.10.27 08:00	modify	31	0.20	1.3821	0.0000	1.3858		
93	2010.10.28 13:47	t/p	30	0.10	1.3858	0.0000	1.3858	-14.69	11470.48
94	2010.10.28 13:47	t/p	31	0.20	1.3858	0.0000	1.3858	74.63	11545.11
95	2010.11.08 12:00	buy	32	0.10	1.3931	0.0000	0.0000		
96	2010.11.09 00:00	sell	33	0.30	1.3920	0.0000	0.0000		
97	2010.11.09 01:11	close	33	0.30	1.3908	0.0000	0.0000	36.00	11581.11
98	2010.11.09 01:11	close	32	0.10	1.3906	0.0000	0.0000	-24.90	11556.21
99	2010.11.23 12:00	buy	34	0.10	1.3594	0.0000	0.0000		
100	2010.11.24 00:00	sell	35	0.30	1.3369	0.0000	0.0000		
101	2010.11.26 10:23	close	35	0.30	1.3247	0.0000	0.0000	359.86	11916.07
102	2010.11.26 10:23	close	34	0.10	1.3245	0.0000	0.0000	-348.48	11567.59
103	2010.12.08 12:00	buy	36	0.10	1.3226	0.0000	0.0000		
104	2010.12.10 02:29	sell	37	0.30	1.3225	0.0000	0.0000		
105	2010.12.10 14:29	close	37	0.30	1.3218	0.0000	0.0000	21.00	11588.59
106	2010.12.10 14:29	close	36	0.10	1.3216	0.0000	0.0000	-9.58	11579.01