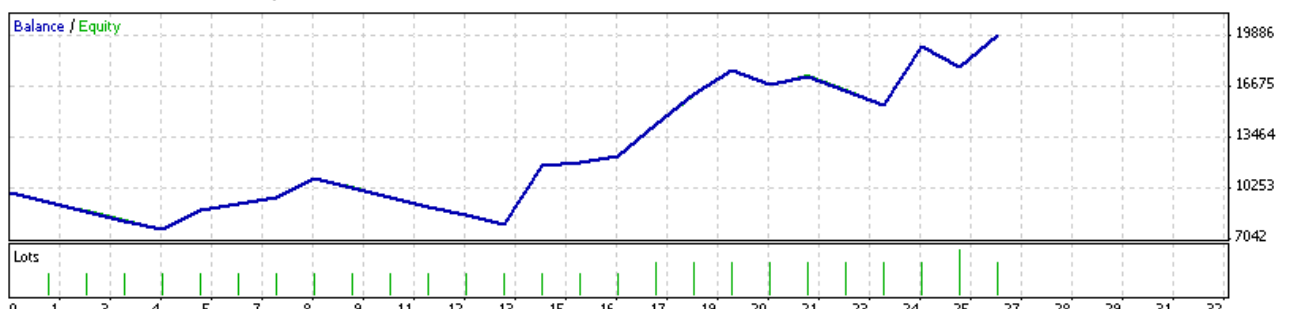


Strategy Tester Report Tokyo

Symbol	USDJPY (US Dollar vs Japanese Yen (spot))			
Period	4 Hours (H4) 2007.01.01 23:00 - 2007.04.11 00:00 (2007.01.01 - 2007.04.11)			
Model	Every tick (based on all available least timeframes with fractal interpolation of every tick)			
Parameters	Lots=1; TakeProfit=75; Stoploss=35; TrailingStop=30; Slippage=5;			
Bars in test	1053	Ticks modelled	1082470	Modelling quality 64.09%
Initial deposit	10000.00			
Total net profit	9960.50	Gross profit	19150.37	Gross loss -9189.87
Profit factor	2.08	Expected payoff	383.10	
Absolute drawdown	2342.48	Maximal drawdown	2876.90 (26.45%)	Relative drawdown 26.45% (2876.90)
Total trades	26	Short positions (won %)	17 (47.06%)	Long positions (won %) 9 (55.56%)
		Profit trades (% of total)	13 (50.00%)	Loss trades (% of total) 13 (50.00%)
		Largest profit trade	3757.09	loss trade -1245.33
		Average profit trade	1473.11	loss trade -706.91
		Maximum consecutive wins (profit in money)	6 (9689.54)	consecutive losses (loss in money) 5 (-2876.90)
		Maximal consecutive profit (count of wins)	9689.54 (6)	consecutive loss (count of losses) -2876.90 (5)
		Average consecutive wins	3	consecutive losses 3



#	Time	Type	Order	Lots	Price	S / L	T / P	Profit	Balance
1	2007.01.02 04:00	sell limit	1	2.00	118.93	119.28	118.18		
2	2007.01.02 08:00	delete	1	2.00	118.93	119.28	118.18		
3	2007.01.02 20:00	buy limit	2	2.00	118.68	118.33	119.43		
4	2007.01.03 00:00	delete	2	2.00	118.68	118.33	119.43		
5	2007.01.03 16:00	buy limit	3	2.00	119.05	118.70	119.80		
6	2007.01.03 20:00	delete	3	2.00	119.05	118.70	119.80		
7	2007.01.04 08:00	buy limit	4	2.00	119.23	118.88	119.98		
8	2007.01.04 12:00	delete	4	2.00	119.23	118.88	119.98		
9	2007.01.05 12:00	sell limit	5	2.00	118.46	118.81	117.71		
10	2007.01.05 13:36	sell	5	2.00	118.46	118.81	117.71		
11	2007.01.05 14:06	s/l	5	2.00	118.81	118.81	117.71	-589.18	9410.82
12	2007.01.08 08:00	sell limit	6	2.00	118.46	118.81	117.71		
13	2007.01.08 11:00	sell	6	2.00	118.46	118.81	117.71		
14	2007.01.08 19:09	s/l	6	2.00	118.81	118.81	117.71	-589.18	8821.64
15	2007.01.08 20:00	buy limit	7	2.00	118.36	118.01	119.11		
16	2007.01.09 00:00	delete	7	2.00	118.36	118.01	119.11		
17	2007.01.09 08:00	buy limit	8	2.00	118.80	118.45	119.55		
18	2007.01.09 12:00	delete	8	2.00	118.80	118.45	119.55		
19	2007.01.09 20:00	buy limit	9	2.00	119.12	118.77	119.87		
20	2007.01.10 00:00	delete	9	2.00	119.12	118.77	119.87		
21	2007.01.10 12:00	sell limit	10	2.00	119.34	119.69	118.59		
22	2007.01.10 12:37	sell	10	2.00	119.34	119.69	118.59		
23	2007.01.10 14:45	s/l	10	2.00	119.69	119.69	118.59	-584.84	8236.80
24	2007.01.10 20:00	buy limit	11	2.00	119.43	119.08	120.18		
25	2007.01.11 00:00	delete	11	2.00	119.43	119.08	120.18		
26	2007.01.11 16:00	buy limit	12	2.00	120.05	119.70	120.80		
27	2007.01.11 20:00	delete	12	2.00	120.05	119.70	120.80		
28	2007.01.12 16:00	sell limit	13	2.00	120.66	121.01	119.91		
29	2007.01.12 20:00	delete	13	2.00	120.66	121.01	119.91		
30	2007.01.15 12:00	buy limit	14	2.00	120.21	119.86	120.96		
31	2007.01.15 16:00	delete	14	2.00	120.21	119.86	120.96		
32	2007.01.15 20:00	buy limit	15	2.00	120.36	120.01	121.11		
33	2007.01.16 00:00	delete	15	2.00	120.36	120.01	121.11		
34	2007.01.16 12:00	sell limit	16	2.00	120.49	120.84	119.74		

35	2007.01.16 12:39	sell	16	2.00	120.49	120.84	119.74		
36	2007.01.16 23:39	s/l	16	2.00	120.84	120.84	119.74	-579.28	7657.52
37	2007.01.17 16:00	sell limit	17	2.00	120.75	121.10	120.00		
38	2007.01.17 20:00	delete	17	2.00	120.75	121.10	120.00		
39	2007.01.18 00:00	buy limit	18	2.00	120.50	120.15	121.25		
40	2007.01.18 02:22	buy	18	2.00	120.50	120.15	121.25		
41	2007.01.18 07:31	t/p	18	2.00	121.25	120.15	121.25	1237.11	8894.63
42	2007.01.18 12:00	buy limit	19	2.00	121.18	120.83	121.93		
43	2007.01.18 14:35	buy	19	2.00	121.18	120.83	121.93		
44	2007.01.22 12:00	modify	19	2.00	121.18	121.36	122.41		
45	2007.01.23 04:00	modify	19	2.00	121.18	121.38	122.43		
46	2007.01.23 08:08	s/l	19	2.00	121.38	121.38	122.43	394.94	9289.57
47	2007.01.23 16:00	sell limit	20	2.00	121.46	121.81	120.71		
48	2007.01.23 16:27	sell	20	2.00	121.46	121.81	120.71		
49	2007.01.24 08:00	modify	20	2.00	121.46	121.18	120.13		
50	2007.01.24 09:32	s/l	20	2.00	121.18	121.18	120.13	431.72	9721.29
51	2007.01.24 20:00	sell limit	21	2.00	121.09	121.44	120.34		
52	2007.01.24 21:01	sell	21	2.00	121.09	121.44	120.34		
53	2007.01.25 02:46	t/p	21	2.00	120.34	121.44	120.34	1155.27	10876.56
54	2007.01.25 20:00	buy limit	22	2.00	120.87	120.52	121.62		
55	2007.01.26 00:00	delete	22	2.00	120.87	120.52	121.62		
56	2007.01.26 04:00	buy limit	23	2.00	121.23	120.88	121.98		
57	2007.01.26 08:00	delete	23	2.00	121.23	120.88	121.98		
58	2007.01.29 08:00	buy limit	24	2.00	121.69	121.34	122.44		
59	2007.01.29 12:00	delete	24	2.00	121.69	121.34	122.44		
60	2007.01.30 12:00	buy limit	25	2.00	121.72	121.37	122.47		
61	2007.01.30 14:58	buy	25	2.00	121.72	121.37	122.47		
62	2007.01.31 06:02	s/l	25	2.00	121.37	121.37	122.47	-554.95	10321.61
63	2007.02.01 00:00	sell limit	26	2.00	120.91	121.26	120.16		
64	2007.02.01 04:00	delete	26	2.00	120.91	121.26	120.16		
65	2007.02.01 08:00	sell limit	27	2.00	120.81	121.16	120.06		
66	2007.02.01 12:00	delete	27	2.00	120.81	121.16	120.06		
67	2007.02.01 20:00	sell limit	28	2.00	120.77	121.12	120.02		
68	2007.02.01 21:57	sell	28	2.00	120.77	121.12	120.02		
69	2007.02.02 13:25	s/l	28	2.00	121.12	121.12	120.02	-608.34	9713.27
70	2007.02.02 20:00	buy limit	29	2.00	120.90	120.55	121.65		
71	2007.02.04 22:00	delete	29	2.00	120.90	120.55	121.65		
72	2007.02.05 12:00	sell limit	30	2.00	120.88	121.23	120.13		
73	2007.02.05 16:00	delete	30	2.00	120.88	121.23	120.13		
74	2007.02.05 20:00	sell limit	31	2.00	120.49	120.84	119.74		
75	2007.02.06 00:00	delete	31	2.00	120.49	120.84	119.74		
76	2007.02.07 00:00	sell limit	32	2.00	120.18	120.53	119.43		
77	2007.02.07 00:38	sell	32	2.00	120.18	120.53	119.43		
78	2007.02.07 08:48	s/l	32	2.00	120.53	120.53	119.43	-580.77	9132.50
79	2007.02.07 16:00	buy limit	33	2.00	120.50	120.15	121.25		
80	2007.02.07 20:00	delete	33	2.00	120.50	120.15	121.25		
81	2007.02.08 12:00	buy limit	34	2.00	121.00	120.65	121.75		
82	2007.02.08 16:00	delete	34	2.00	121.00	120.65	121.75		
83	2007.02.09 08:00	buy limit	35	2.00	121.07	120.72	121.82		
84	2007.02.09 12:00	delete	35	2.00	121.07	120.72	121.82		
85	2007.02.09 20:00	buy limit	36	2.00	121.47	121.12	122.22		
86	2007.02.11 22:00	delete	36	2.00	121.47	121.12	122.22		
87	2007.02.12 04:00	buy limit	37	2.00	121.80	121.45	122.55		
88	2007.02.12 06:15	buy	37	2.00	121.80	121.45	122.55		
89	2007.02.13 01:58	s/l	37	2.00	121.45	121.45	122.55	-554.57	8577.93
90	2007.02.13 12:00	sell limit	38	2.00	121.55	121.90	120.80		
91	2007.02.13 16:00	delete	38	2.00	121.55	121.90	120.80		
92	2007.02.13 20:00	sell limit	39	2.00	121.34	121.69	120.59		
93	2007.02.14 00:00	delete	39	2.00	121.34	121.69	120.59		
94	2007.02.14 04:00	sell limit	40	2.00	121.38	121.73	120.63		
95	2007.02.14 08:00	delete	40	2.00	121.38	121.73	120.63		
96	2007.02.14 20:00	sell limit	41	2.00	120.91	121.26	120.16		
97	2007.02.15 00:00	delete	41	2.00	120.91	121.26	120.16		
98	2007.02.15 04:00	sell limit	42	2.00	120.32	120.67	119.57		
99	2007.02.15 08:00	delete	42	2.00	120.32	120.67	119.57		
100	2007.02.15 12:00	sell limit	43	2.00	120.37	120.72	119.62		
101	2007.02.15 16:00	delete	43	2.00	120.37	120.72	119.62		

102	2007.02.16 04:00	sell limit	44	2.00	119.56	119.91	118.81		
103	2007.02.16 08:00	delete	44	2.00	119.56	119.91	118.81		
104	2007.02.16 16:00	sell limit	45	2.00	119.48	119.83	118.73		
105	2007.02.16 20:00	delete	45	2.00	119.48	119.83	118.73		
106	2007.02.19 04:00	buy limit	46	2.00	119.30	118.95	120.05		
107	2007.02.19 08:00	delete	46	2.00	119.30	118.95	120.05		
108	2007.02.20 00:00	buy limit	47	2.00	119.53	119.18	120.28		
109	2007.02.20 04:00	delete	47	2.00	119.53	119.18	120.28		
110	2007.02.21 16:00	buy limit	48	2.00	120.75	120.40	121.50		
111	2007.02.21 20:00	delete	48	2.00	120.75	120.40	121.50		
112	2007.02.22 12:00	buy limit	49	2.00	121.03	120.68	121.78		
113	2007.02.22 16:00	delete	49	2.00	121.03	120.68	121.78		
114	2007.02.23 00:00	buy limit	50	2.00	121.40	121.05	122.15		
115	2007.02.23 01:10	buy	50	2.00	121.40	121.05	122.15		
116	2007.02.23 14:23	s/l	50	2.00	121.05	121.05	122.15	-578.27	7999.66
117	2007.02.23 20:00	sell limit	51	2.00	121.16	121.51	120.41		
118	2007.02.25 22:00	delete	51	2.00	121.16	121.51	120.41		
119	2007.02.26 00:00	sell limit	52	2.00	121.08	121.43	120.33		
120	2007.02.26 04:00	delete	52	2.00	121.08	121.43	120.33		
121	2007.02.26 08:00	sell limit	53	2.00	121.01	121.36	120.26		
122	2007.02.26 12:00	delete	53	2.00	121.01	121.36	120.26		
123	2007.02.26 16:00	sell limit	54	2.00	120.65	121.00	119.90		
124	2007.02.26 16:33	sell	54	2.00	120.65	121.00	119.90		
125	2007.02.27 08:00	modify	54	2.00	120.65	120.22	119.17		
126	2007.02.27 12:00	modify	54	2.00	120.65	119.65	118.60		
127	2007.02.27 16:00	modify	54	2.00	120.65	118.99	117.94		
128	2007.02.27 20:00	modify	54	2.00	120.65	118.49	117.44		
129	2007.02.28 00:00	modify	54	2.00	120.65	118.39	117.34		
130	2007.02.28 00:31	s/l	54	2.00	118.39	118.39	117.34	3757.09	11756.75
131	2007.02.28 04:00	sell limit	55	2.00	118.72	119.07	117.97		
132	2007.02.28 08:00	delete	55	2.00	118.72	119.07	117.97		
133	2007.02.28 12:00	sell limit	56	2.00	118.70	119.05	117.95		
134	2007.02.28 15:48	sell	56	2.00	118.70	119.05	117.95		
135	2007.02.28 20:00	modify	56	2.00	118.70	118.62	117.57		
136	2007.02.28 21:55	s/l	56	2.00	118.62	118.62	117.57	134.88	11891.63
137	2007.03.01 16:00	sell limit	57	2.00	118.09	118.44	117.34		
138	2007.03.01 20:00	delete	57	2.00	118.09	118.44	117.34		
139	2007.03.02 16:00	sell limit	58	2.00	117.31	117.66	116.56		
140	2007.03.02 20:00	delete	58	2.00	117.31	117.66	116.56		
141	2007.03.04 22:00	sell limit	59	2.00	116.88	117.23	116.13		
142	2007.03.05 00:00	delete	59	2.00	116.88	117.23	116.13		
143	2007.03.05 08:00	sell limit	60	2.00	115.78	116.13	115.03		
144	2007.03.05 12:00	delete	60	2.00	115.78	116.13	115.03		
145	2007.03.05 16:00	sell limit	61	2.00	116.14	116.49	115.39		
146	2007.03.05 16:20	sell	61	2.00	116.14	116.49	115.39		
147	2007.03.05 20:00	modify	61	2.00	116.14	116.10	115.05		
148	2007.03.06 00:00	modify	61	2.00	116.14	115.87	114.82		
149	2007.03.06 00:05	s/l	61	2.00	115.87	115.87	114.82	435.64	12327.27
150	2007.03.06 08:00	buy limit	62	3.00	116.20	115.85	116.95		
151	2007.03.06 12:00	delete	62	3.00	116.20	115.85	116.95		
152	2007.03.07 04:00	buy limit	63	3.00	116.19	115.84	116.94		
153	2007.03.07 08:00	delete	63	3.00	116.19	115.84	116.94		
154	2007.03.07 12:00	sell limit	64	3.00	116.54	116.89	115.79		
155	2007.03.07 15:53	sell	64	3.00	116.54	116.89	115.79		
156	2007.03.07 22:49	t/p	64	3.00	115.79	116.89	115.79	1943.17	14270.44
157	2007.03.08 12:00	buy limit	65	3.00	116.59	116.24	117.34		
158	2007.03.08 16:00	delete	65	3.00	116.59	116.24	117.34		
159	2007.03.08 20:00	buy limit	66	3.00	116.95	116.60	117.70		
160	2007.03.09 00:00	delete	66	3.00	116.95	116.60	117.70		
161	2007.03.09 08:00	buy limit	67	3.00	117.19	116.84	117.94		
162	2007.03.09 11:53	buy	67	3.00	117.19	116.84	117.94		
163	2007.03.09 13:35	t/p	67	3.00	117.94	116.84	117.94	1907.75	16178.19
164	2007.03.09 20:00	buy limit	68	3.00	117.85	117.50	118.60		
165	2007.03.11 22:00	delete	68	3.00	117.85	117.50	118.60		
166	2007.03.12 04:00	buy limit	69	3.00	117.97	117.62	118.72		
167	2007.03.12 08:00	delete	69	3.00	117.97	117.62	118.72		
168	2007.03.12 16:00	sell limit	70	3.00	117.86	118.21	117.11		

169	2007.03.12 20:00	delete	70	3.00	117.86	118.21	117.11		
170	2007.03.13 00:00	sell limit	71	3.00	117.73	118.08	116.98		
171	2007.03.13 00:35	sell	71	3.00	117.73	118.08	116.98		
172	2007.03.13 04:00	modify	71	3.00	117.73	117.72	116.67		
173	2007.03.13 08:00	modify	71	3.00	117.73	117.61	116.56		
174	2007.03.13 12:00	modify	71	3.00	117.73	117.14	116.09		
175	2007.03.13 15:28	s/l	71	3.00	117.14	117.14	116.09	1511.01	17689.20
176	2007.03.13 16:00	sell limit	72	3.00	117.18	117.53	116.43		
177	2007.03.13 20:00	delete	72	3.00	117.18	117.53	116.43		
178	2007.03.14 04:00	sell limit	73	3.00	116.38	116.73	115.63		
179	2007.03.14 08:00	delete	73	3.00	116.38	116.73	115.63		
180	2007.03.14 12:00	sell limit	74	3.00	116.42	116.77	115.67		
181	2007.03.14 12:31	sell	74	3.00	116.42	116.77	115.67		
182	2007.03.14 18:25	s/l	74	3.00	116.77	116.77	115.67	-899.13	16790.07
183	2007.03.15 04:00	buy limit	75	3.00	117.04	116.69	117.79		
184	2007.03.15 05:16	buy	75	3.00	117.04	116.69	117.79		
185	2007.03.15 20:00	modify	75	3.00	117.04	117.26	118.31		
186	2007.03.15 23:51	s/l	75	3.00	117.26	117.26	118.31	562.90	17352.97
187	2007.03.16 04:00	sell limit	76	3.00	117.23	117.58	116.48		
188	2007.03.16 08:00	delete	76	3.00	117.23	117.58	116.48		
189	2007.03.16 16:00	sell limit	77	3.00	116.98	117.33	116.23		
190	2007.03.16 20:00	delete	77	3.00	116.98	117.33	116.23		
191	2007.03.19 12:00	buy limit	78	3.00	117.09	116.74	117.84		
192	2007.03.19 16:00	delete	78	3.00	117.09	116.74	117.84		
193	2007.03.20 08:00	buy limit	79	3.00	117.60	117.25	118.35		
194	2007.03.20 12:00	delete	79	3.00	117.60	117.25	118.35		
195	2007.03.20 20:00	sell limit	80	3.00	117.37	117.72	116.62		
196	2007.03.21 00:00	delete	80	3.00	117.37	117.72	116.62		
197	2007.03.21 12:00	buy limit	81	3.00	117.40	117.05	118.15		
198	2007.03.21 16:00	delete	81	3.00	117.40	117.05	118.15		
199	2007.03.22 04:00	sell limit	82	3.00	117.64	117.99	116.89		
200	2007.03.22 08:00	delete	82	3.00	117.64	117.99	116.89		
201	2007.03.22 16:00	buy limit	83	3.00	117.52	117.17	118.27		
202	2007.03.22 20:00	delete	83	3.00	117.52	117.17	118.27		
203	2007.03.23 00:00	buy limit	84	3.00	117.96	117.61	118.71		
204	2007.03.23 00:48	buy	84	3.00	117.96	117.61	118.71		
205	2007.03.23 09:11	s/l	84	3.00	117.61	117.61	118.71	-892.78	16460.19
206	2007.03.23 16:00	sell limit	85	3.00	117.94	118.29	117.19		
207	2007.03.23 16:54	sell	85	3.00	117.94	118.29	117.19		
208	2007.03.26 09:23	s/l	85	3.00	118.29	118.29	117.19	-933.25	15526.94
209	2007.03.27 20:00	sell limit	86	3.00	117.96	118.31	117.21		
210	2007.03.27 23:50	sell	86	3.00	117.96	118.31	117.21		
211	2007.03.28 04:00	modify	86	3.00	117.96	117.70	116.65		
212	2007.03.28 08:00	modify	86	3.00	117.96	117.66	116.61		
213	2007.03.28 12:00	modify	86	3.00	117.96	117.57	116.52		
214	2007.03.28 14:35	t/p	86	3.00	116.52	117.57	116.52	3662.56	19189.50
215	2007.03.28 16:00	sell limit	87	4.00	117.28	117.63	116.53		
216	2007.03.28 20:00	delete	87	4.00	117.28	117.63	116.53		
217	2007.03.29 12:00	buy limit	88	4.00	117.25	116.90	118.00		
218	2007.03.29 16:00	delete	88	4.00	117.25	116.90	118.00		
219	2007.03.29 20:00	buy limit	89	4.00	117.61	117.26	118.36		
220	2007.03.30 00:00	delete	89	4.00	117.61	117.26	118.36		
221	2007.03.30 04:00	buy limit	90	4.00	117.45	117.10	118.20		
222	2007.03.30 08:00	delete	90	4.00	117.45	117.10	118.20		
223	2007.03.30 20:00	sell limit	91	4.00	117.91	118.26	117.16		
224	2007.04.01 21:00	delete	91	4.00	117.91	118.26	117.16		
225	2007.04.02 00:00	sell limit	92	4.00	117.84	118.19	117.09		
226	2007.04.02 00:06	sell	92	4.00	117.84	118.19	117.09		
227	2007.04.03 05:53	s/l	92	4.00	118.19	118.19	117.09	-1245.33	17944.17
228	2007.04.03 12:00	buy limit	93	3.00	118.41	118.06	119.16		
229	2007.04.03 16:00	delete	93	3.00	118.41	118.06	119.16		
230	2007.04.03 20:00	buy limit	94	3.00	118.73	118.38	119.48		
231	2007.04.04 00:00	delete	94	3.00	118.73	118.38	119.48		
232	2007.04.04 12:00	buy limit	95	3.00	118.58	118.23	119.33		
233	2007.04.04 14:49	buy	95	3.00	118.58	118.23	119.33		
234	2007.04.06 12:32	t/p	95	3.00	119.33	118.23	119.33	2016.33	19960.50
235	2007.04.09 00:00	buy limit	96	4.00	119.22	118.87	119.97		

236	2007.04.09 04:00	delete	96	4.00	119.22	118.87	119.97
237	2007.04.10 04:00	sell limit	97	4.00	119.30	119.65	118.55
238	2007.04.10 08:00	delete	97	4.00	119.30	119.65	118.55