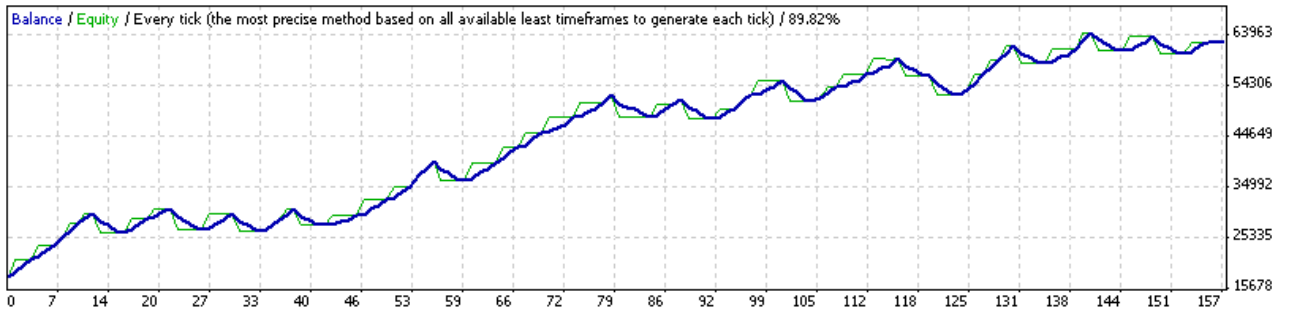


# Strategy Tester Report

## PID5 [PID5 User]

(Build 216)

Symbol	CHFJPY (Swiss Frank vs Japanese Yen)		
Period	30 Minutes (M30) 2004.06.18 10:00 - 2008.08.06 03:30		
Model	Every tick (the most precise method based on all available least timeframes)		
Parameters	ShutDown=false; MM=false; Risk=4.5; Maximum.Capital=0; Progressive.Mode=false; Progressive.Mode.Factor=1; Manual.Lots=0.8; Minimum.Lot.Distance=42; Take.Profit=0; Secure.Profit=420; Stop.Loss=0; Equity.Protection=490; Equity.Protection.TimeOut=48; Controller.Setting=9.3; Every.Tick=false; Drawdown.Log=false; Long.Comment="PID5-Buy"; Short.Comment="PID5-Sell"; Magic=99297983;		
Bars in test	50937	Ticks modelled	8996071 Modelling quality 89.82%
Mismatched charts errors	0		
Initial deposit	18000.00		
Total net profit	44603.07	Gross profit	90116.22 Gross loss -45513.15
Profit factor	1.98	Expected payoff	284.10
Absolute drawdown	1588.84	Maximal drawdown	7599.60 (12.03%) Relative drawdown 21.45% (6820.91)
Total trades	157	Short positions (won %)	94 (60.64%) Long positions (won %) 63 (73.02%)
		Profit trades (% of total)	103 (65.61%) Loss trades (% of total) 54 (34.39%)
		Largest profit trade	1955.22 loss trade -1694.71
		Average profit trade	874.91 loss trade -842.84
		Maximum consecutive wins (profit in money)	19 (16181.41) consecutive losses (loss in money) 8 (-6745.38)
		Maximal consecutive profit (count of wins)	16181.41 (19) consecutive loss (count of losses) -6745.38 (8)
		Average consecutive wins	8 consecutive losses 4



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2004.06.23 17:01	buy	1	0.80	86.67	0.00	0.00		
2	2004.06.24 02:30	buy	2	0.80	86.24	0.00	0.00		
3	2004.06.29 18:00	buy	3	0.80	85.80	0.00	0.00		
4	2004.07.02 15:30	close	1	0.80	87.82	0.00	0.00	770.23	18770.23
5	2004.07.02 15:30	close	3	0.80	87.82	0.00	0.00	1321.33	20091.55
6	2004.07.02 15:30	close	2	0.80	87.86	0.00	0.00	1068.49	21160.04
7	2004.07.02 17:00	sell	4	0.80	88.01	0.00	0.00		
8	2004.07.06 03:00	sell	5	0.80	88.45	0.00	0.00		
9	2004.07.09 00:00	sell	6	0.80	88.91	0.00	0.00		
10	2004.07.23 21:00	close	4	0.80	86.84	0.00	0.00	671.56	21831.60
11	2004.07.23 21:00	close	6	0.80	86.84	0.00	0.00	1284.28	23115.88
12	2004.07.23 21:00	close	5	0.80	86.82	0.00	0.00	978.18	24094.06
13	2004.08.02 21:00	buy	7	0.80	86.76	0.00	0.00		
14	2004.08.13 04:00	sell	8	0.80	88.88	0.00	0.00		
15	2004.08.13 04:00	close	7	0.80	88.88	0.00	0.00	1403.85	25497.90
16	2004.08.16 16:00	sell	9	0.80	89.34	0.00	0.00		
17	2004.08.23 14:30	close	8	0.80	86.92	0.00	0.00	1237.86	26735.77
18	2004.08.23 14:30	close	9	0.80	86.93	0.00	0.00	1533.83	28269.60
19	2004.08.24 15:30	buy	10	0.80	86.46	0.00	0.00		
20	2004.08.27 07:30	buy	11	0.80	85.80	0.00	0.00		
21	2004.09.21 21:00	sell	12	0.80	87.44	0.00	0.00		
22	2004.09.21 21:00	close	10	0.80	87.44	0.00	0.00	697.46	28967.05
23	2004.09.21 21:00	close	11	0.80	87.45	0.00	0.00	1121.04	30088.09
24	2004.09.23 05:00	sell	13	0.80	87.97	0.00	0.00		
25	2004.09.28 10:30	sell	14	0.80	88.46	0.00	0.00		
26	2004.10.25 01:00	sell	15	0.80	88.90	0.00	0.00		
27	2004.10.26 05:00	close	12	0.80	89.44	0.00	0.00	-1442.34	28645.75
28	2004.10.26 05:00	close	14	0.80	89.44	0.00	0.00	-751.79	27893.95
29	2004.10.26 05:00	close	13	0.80	89.43	0.00	0.00	-1075.54	26818.41
30	2004.10.26 05:00	close	15	0.80	89.44	0.00	0.00	-354.34	26464.07