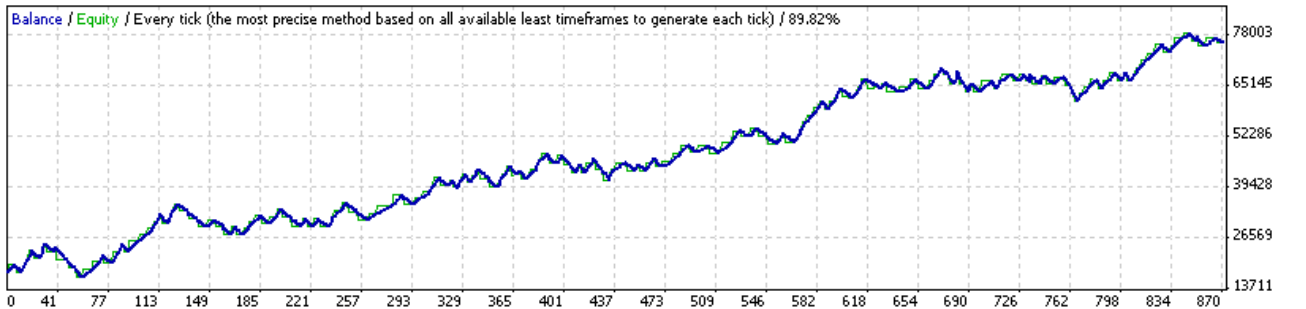


Strategy Tester Report

PID5 [PID5 User]

(Build 216)

Symbol	USDJPY (US Dollar vs Japanese Yen)		
Period	30 Minutes (M30) 2004.06.18 15:30 - 2008.08.06 03:30		
Model	Every tick (the most precise method based on all available least timeframes)		
Parameters	ShutDown=false; MM=false; Risk=2.9; Maximum.Capital=0; Progressive.Mode=false; Progressive.Mode.Factor=1; Manual.Lots=0.6; Minimum.Lot.Distance=0; Take.Profit=0; Secure.Profit=341; Stop.Loss=0; Equity.Protection=384; Equity.Protection.TimeOut=48; Controller.Setting=3.3; Every.Tick=false; Drawdown.Log=false; Long.Comment="PID5-Buy"; Short.Comment="PID5-Sell"; Magic=99297983;		
Bars in test	50985	Ticks modelled	7020398 Modelling quality 89.82%
Mismatched charts errors	0		
Initial deposit	18000.00		
Total net profit	58049.94	Gross profit	204250.05 Gross loss -146200.11
Profit factor	1.40	Expected payoff	66.80
Absolute drawdown	2505.64	Maximal drawdown	10112.75 (14.33%) Relative drawdown 38.74% (9798.19)
Total trades	869	Short positions (won %)	489 (49.69%) Long positions (won %) 380 (57.89%)
		Profit trades (% of total)	463 (53.28%) Loss trades (% of total) 406 (46.72%)
		Largest profit trade	1714.83 loss trade -1098.03
		Average profit trade	441.14 loss trade -360.10
		Maximum consecutive wins (profit in money)	24 (6196.34) consecutive losses (loss in money) 20 (-5954.44)
		Maximal consecutive profit (count of wins)	10328.66 (20) consecutive loss (count of losses) -7485.70 (19)
		Average consecutive wins	8 consecutive losses 7



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2004.06.18 17:00	buy	1	0.60	108.83	0.00	0.00		
2	2004.06.18 19:00	buy	2	0.60	108.70	0.00	0.00		
3	2004.06.21 04:30	buy	3	0.60	108.46	0.00	0.00		
4	2004.06.21 12:00	buy	4	0.60	108.43	0.00	0.00		
5	2004.06.21 15:00	buy	5	0.60	108.38	0.00	0.00		
6	2004.06.22 19:01	close	1	0.60	109.22	0.00	0.00	229.80	18229.80
7	2004.06.22 19:01	close	3	0.60	109.22	0.00	0.00	425.28	18655.08
8	2004.06.22 19:01	close	5	0.60	109.22	0.00	0.00	469.23	19124.32
9	2004.06.22 19:01	close	2	0.60	109.21	0.00	0.00	295.75	19420.07
10	2004.06.22 19:01	close	4	0.60	109.22	0.00	0.00	441.76	19861.83
11	2004.06.24 01:30	buy	6	0.60	108.16	0.00	0.00		
12	2004.06.24 02:30	buy	7	0.60	108.28	0.00	0.00		
13	2004.06.24 10:01	buy	8	0.60	107.97	0.00	0.00		
14	2004.06.24 11:32	buy	9	0.60	107.75	0.00	0.00		
15	2004.06.24 15:30	buy	10	0.60	107.33	0.00	0.00		
16	2004.06.24 16:00	close	6	0.60	107.22	0.00	0.00	-526.02	19335.81
17	2004.06.24 16:00	close	8	0.60	107.22	0.00	0.00	-419.70	18916.11
18	2004.06.24 16:00	close	10	0.60	107.22	0.00	0.00	-61.55	18854.56
19	2004.06.24 16:01	close	7	0.60	107.21	0.00	0.00	-598.83	18255.73
20	2004.06.24 16:01	close	9	0.60	107.22	0.00	0.00	-296.59	17959.14
21	2004.06.30 19:00	sell	11	0.60	109.33	0.00	0.00		
22	2004.07.06 04:30	sell	12	0.60	109.57	0.00	0.00		
23	2004.07.12 00:00	close	11	0.60	107.89	0.00	0.00	683.04	18642.18
24	2004.07.12 00:01	close	12	0.60	107.88	0.00	0.00	881.04	19523.22
25	2004.07.12 01:30	buy	13	0.60	107.69	0.00	0.00		
26	2004.07.12 03:00	buy	14	0.60	107.70	0.00	0.00		
27	2004.07.13 17:30	close	13	0.60	109.27	0.00	0.00	875.35	20398.58
28	2004.07.13 17:30	close	14	0.60	109.28	0.00	0.00	875.26	21273.84
29	2004.07.15 07:00	sell	15	0.60	109.49	0.00	0.00		
30	2004.07.15 19:30	sell	16	0.60	109.91	0.00	0.00		