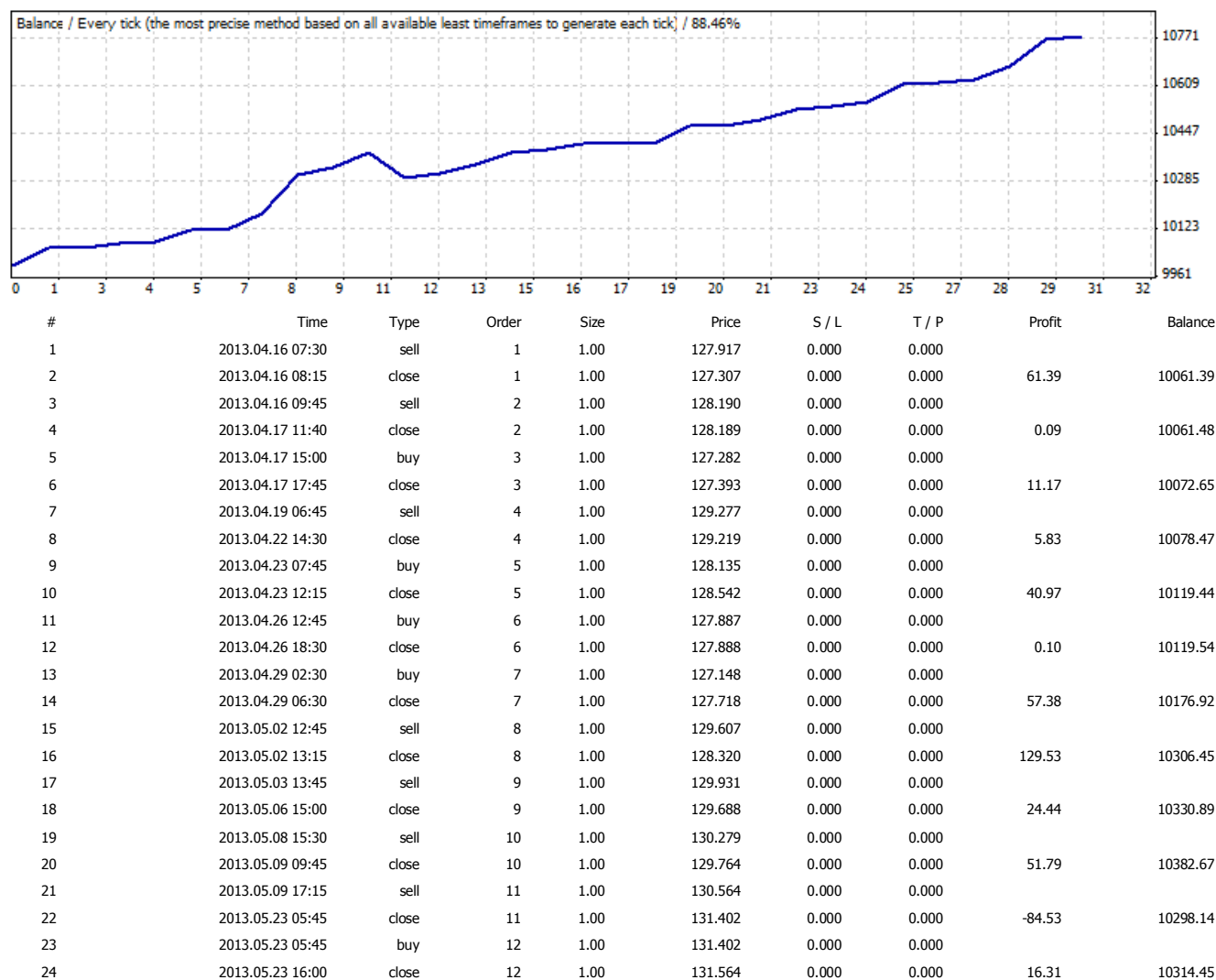


Strategy Tester Report

Robs Similarity EA Test

IBFX-MT4-06 (Build 509)

Symbol	EURJPYm (Euro vs Japanese Yen)		
Period	15 Minutes (M15) 2013.04.16 00:00 - 2013.07.12 19:45 (2013.04.16 - 2013.07.13)		
Model	Every tick (the most precise method based on all available least timeframes)		
Parameters	Lot_Size=1; Max_Lot_Size=4; Use_MM=true; One_Trade=true; Take_Profit=0; Stop_Loss=0; comment1="Cycle Identifier Settings"; PriceActionFilter=1; Length=6; MajorCycleStrength=4; UseCycleFilter=false; UseFilterSMAorRSI=1; FilterStrengthSMA=12; FilterStrengthRSI=21;		
Bars in test	7032	Ticks modelled	6440492 Modelling quality 88.46%
Mismatched charts errors	2		
Initial deposit	10000.00		
Total net profit	779.44	Gross profit	863.97 Gross loss -84.53
Profit factor	10.22	Expected payoff	25.98
Absolute drawdown	96.83	Maximal drawdown	353.04 (3.39%) Relative drawdown 3.39% (353.04)
Total trades	30	Short positions (won %)	13 (92.31%) Long positions (won %) 17 (100.00%)
		Profit trades (% of total)	29 (96.67%) Loss trades (% of total) 1 (3.33%)
		Largest profit trade	129.53 loss trade -84.53
		Average profit trade	29.79 loss trade -84.53
		Maximum consecutive wins (profit in money)	19 (481.29) consecutive losses (loss in money) 1 (-84.53)
		Maximal consecutive profit (count of wins)	481.29 (19) consecutive loss (count of losses) -84.53 (1)
		Average consecutive wins	15 consecutive losses 1



25	2013.06.03 13:30	buy	13	1.00	130.011	0.000	0.000		
26	2013.06.03 23:48	close	13	1.00	130.322	0.000	0.000	31.31	10345.76
27	2013.06.05 23:48	buy	14	1.00	129.471	0.000	0.000		
28	2013.06.06 01:00	close	14	1.00	129.858	0.000	0.000	38.88	10384.65
29	2013.06.06 16:00	buy	15	1.00	129.504	0.000	0.000		
30	2013.06.09 22:30	close	15	1.00	129.600	0.000	0.000	9.64	10394.28
31	2013.06.09 22:30	sell	16	1.00	129.600	0.000	0.000		
32	2013.06.10 01:00	close	16	1.00	129.414	0.000	0.000	18.71	10412.99
33	2013.06.10 08:00	sell	17	1.00	129.960	0.000	0.000		
34	2013.06.11 07:45	close	17	1.00	129.952	0.000	0.000	0.79	10413.77
35	2013.06.11 09:45	buy	18	1.00	128.479	0.000	0.000		
36	2013.06.12 01:52	close	18	1.00	128.480	0.000	0.000	0.08	10413.85
37	2013.06.12 16:30	buy	19	1.00	127.223	0.000	0.000		
38	2013.06.12 17:15	close	19	1.00	127.839	0.000	0.000	62.01	10475.86
39	2013.06.13 01:15	buy	20	1.00	126.991	0.000	0.000		
40	2013.06.13 19:30	close	20	1.00	126.992	0.000	0.000	0.11	10475.97
41	2013.06.13 20:45	sell	21	1.00	127.612	0.000	0.000		
42	2013.06.14 00:15	close	21	1.00	127.399	0.000	0.000	21.42	10497.39
43	2013.06.14 16:15	buy	22	1.00	125.617	0.000	0.000		
44	2013.06.14 19:30	close	22	1.00	125.942	0.000	0.000	32.71	10530.10
45	2013.06.18 12:45	sell	23	1.00	127.675	0.000	0.000		
46	2013.06.19 03:15	close	23	1.00	127.544	0.000	0.000	13.17	10543.26
47	2013.06.19 18:15	sell	24	1.00	128.173	0.000	0.000		
48	2013.06.21 14:45	close	24	1.00	128.040	0.000	0.000	13.33	10556.60
49	2013.06.24 14:15	buy	25	1.00	127.405	0.000	0.000		
50	2013.06.24 15:45	close	25	1.00	127.986	0.000	0.000	58.48	10615.08
51	2013.06.26 07:15	buy	26	1.00	127.298	0.000	0.000		
52	2013.06.27 01:30	close	26	1.00	127.375	0.000	0.000	7.68	10622.76
53	2013.06.28 02:15	sell	27	1.00	128.961	0.000	0.000		
54	2013.07.03 11:30	close	27	1.00	128.877	0.000	0.000	8.41	10631.17
55	2013.07.03 11:45	buy	28	1.00	128.811	0.000	0.000		
56	2013.07.03 12:45	close	28	1.00	129.287	0.000	0.000	47.91	10679.08
57	2013.07.05 08:45	buy	29	1.00	128.643	0.000	0.000		
58	2013.07.05 12:45	close	29	1.00	129.536	0.000	0.000	89.89	10768.97
59	2013.07.10 05:00	buy	30	1.00	128.607	0.000	0.000		
60	2013.07.10 13:45	close	30	1.00	128.711	0.000	0.000	10.47	10779.44

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