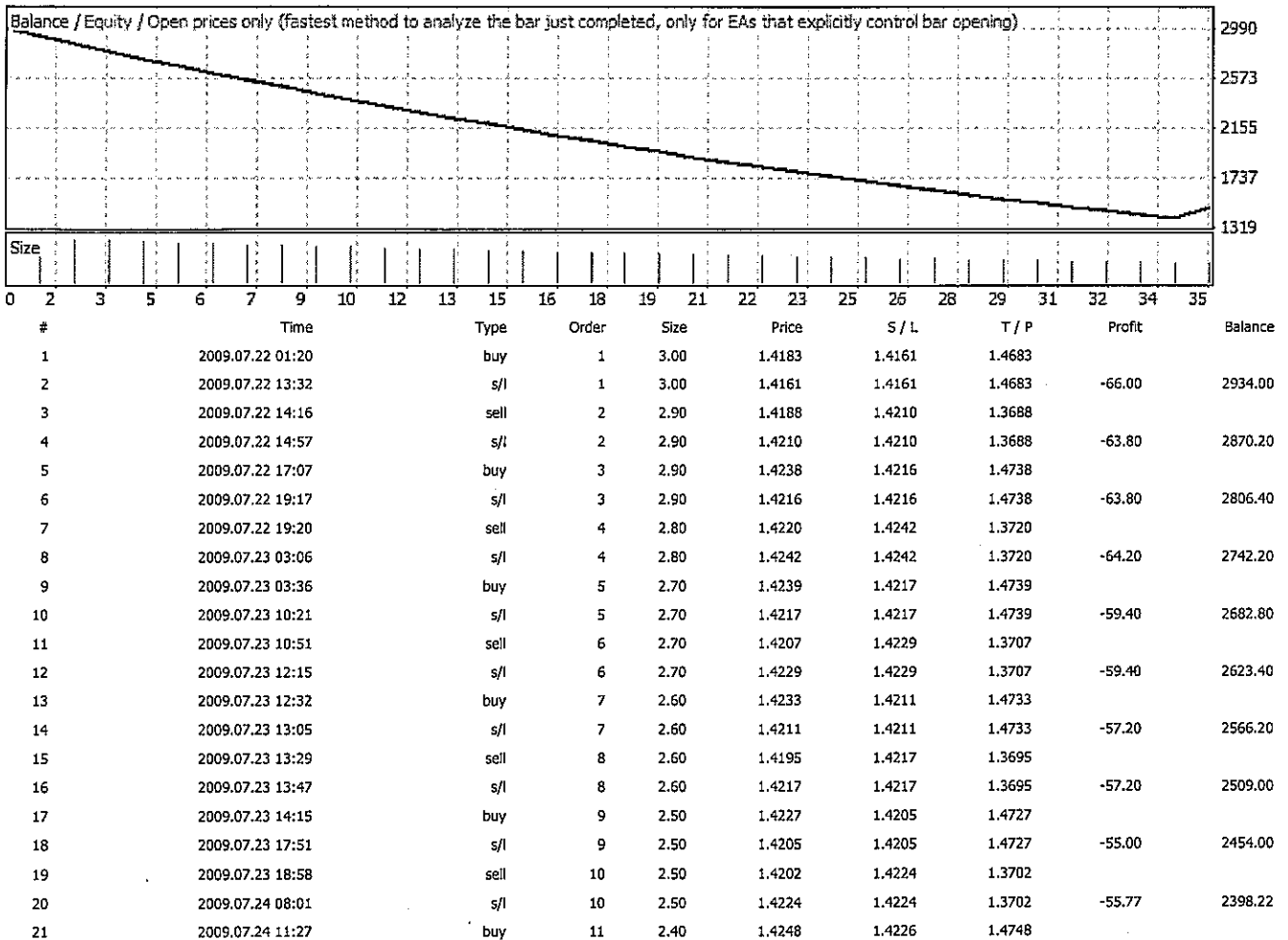


# Strategy Tester Report

## TrendCapture (Modified) v103 recovery

IBFX-MT4 Demo-2\_4 decimal (Build 225)

|                          |  |  |                  |
|--------------------------|--|--|------------------|
| Symbol                   | EURUSDm (Euro vs US Dollar)  |  |                  |
| Period                   | 1 Minute (M1) 2009.07.22 01:01 - 2009.09.04 19:59 (2008.08.02 - 2009.09.05)  |  |                  |
| Model                    | Open prices only (only for Expert Advisors that explicitly control bar opening)  |  |                  |
| Parameters               | S1="----- Entry Settings"; Step=0.02; Maximum=0.2; ADXPeriod=14; ADXLevel=20; S2="----- Money Management"; MaximumRisk=1; RiskPercent=1; Lots=1; MinLots=0.01; MaxLots=100; MoneyMgmt=true; MMEEnabled=true; Martingale=false; Multiplier=2; MinProfit=10; RecoveryEnabled=false; S3="----- Order Management"; TakeProfit=500; StopLoss=20; TrailingProfit=0; TrailingStop=0; TrailingStep=0; BreakEven=0; S4="----- Time Filter"; TradeOnSunday=true; MondayToThursdayTimeFilter=false; MondayToThursdayStartHour=0; MondayToThursdayEndHour=24; FridayTimeFilter=false; FridayStartHour=0; FridayEndHour=21; CloseOutside=false; |  |                  |
| Bars in test             | 44558 Ticks modelled   | 87190 Modelling quality                      | n/a              |
| Mismatched charts errors | 0  |  |                  |
| Initial deposit          | 3000.00  |  |                  |
| Total net profit         | 1502.74 Gross profit   | 98.00 Gross loss                             | -1600.74         |
| Profit factor            | 0.06 Expected payoff   | -42.94                                       |                  |
| Absolute drawdown        | 1618.94 Maximal drawdown   | 1714.94 (55.39%) Relative drawdown           | 55.39% (1714.94) |
| Total trades             | 35 Short positions (won %)   | 17 (0.00%) Long positions (won %)            | 18 (5.56%)       |
|                          | Profit trades (% of total)   | 1 (2.86%) Loss trades (% of total)           | 34 (97.14%)      |
|                          | Largest profit trade   | 98.00 loss trade                             | -66.00           |
|                          | Average profit trade   | 98.00 loss trade                             | -47.08           |
|                          | Maximum consecutive wins (profit in money)   | 1 (98.00) consecutive losses (loss in money) | 34 (-1600.74)    |
|                          | Maximal consecutive profit (count of wins)   | 98.00 (1) consecutive loss (count of losses) | -1600.74 (34)    |
|                          | Average consecutive wins   | 1 consecutive losses                         | 34               |



|    |                  |               |    |      |        |        |        |        |         |
|----|------------------|---------------|----|------|--------|--------|--------|--------|---------|
| 22 | 2009.07.24 12:15 | s/l           | 11 | 2.40 | 1.4226 | 1.4226 | 1.4748 | -52.80 | 2345.42 |
| 23 | 2009.07.24 12:58 | sell          | 12 | 2.30 | 1.4213 | 1.4235 | 1.3713 |        |         |
| 24 | 2009.07.24 13:42 | s/l           | 12 | 2.30 | 1.4235 | 1.4235 | 1.3713 | -50.60 | 2294.82 |
| 25 | 2009.07.24 16:07 | buy           | 13 | 2.30 | 1.4207 | 1.4185 | 1.4707 |        |         |
| 26 | 2009.07.27 00:01 | s/l           | 13 | 2.30 | 1.4185 | 1.4185 | 1.4707 | -50.60 | 2244.22 |
| 27 | 2009.07.27 00:01 | sell          | 14 | 2.20 | 1.4185 | 1.4207 | 1.3685 |        |         |
| 28 | 2009.07.27 01:03 | s/l           | 14 | 2.20 | 1.4207 | 1.4207 | 1.3685 | -48.40 | 2195.82 |
| 29 | 2009.07.27 02:18 | buy           | 15 | 2.20 | 1.4213 | 1.4191 | 1.4713 |        |         |
| 30 | 2009.07.28 13:24 | s/l           | 15 | 2.20 | 1.4191 | 1.4191 | 1.4713 | -48.40 | 2147.42 |
| 31 | 2009.07.28 14:03 | sell          | 16 | 2.10 | 1.4195 | 1.4217 | 1.3695 |        |         |
| 32 | 2009.07.31 15:22 | s/l           | 16 | 2.10 | 1.4217 | 1.4217 | 1.3695 | -49.46 | 2097.97 |
| 33 | 2009.07.31 15:46 | buy           | 17 | 2.10 | 1.4232 | 1.4210 | 1.4732 |        |         |
| 34 | 2009.08.03 07:00 | s/l           | 17 | 2.10 | 1.4210 | 1.4210 | 1.4732 | -46.20 | 2051.77 |
| 35 | 2009.08.03 07:39 | sell          | 18 | 2.10 | 1.4223 | 1.4245 | 1.3723 |        |         |
| 36 | 2009.08.03 08:16 | s/l           | 18 | 2.10 | 1.4245 | 1.4245 | 1.3723 | -46.20 | 2005.57 |
| 37 | 2009.08.03 08:19 | buy           | 19 | 2.00 | 1.4238 | 1.4216 | 1.4738 |        |         |
| 38 | 2009.08.07 14:43 | s/l           | 19 | 2.00 | 1.4216 | 1.4216 | 1.4738 | -44.00 | 1961.57 |
| 39 | 2009.08.07 15:19 | sell          | 20 | 2.00 | 1.4217 | 1.4239 | 1.3717 |        |         |
| 40 | 2009.08.12 16:08 | s/l           | 20 | 2.00 | 1.4239 | 1.4239 | 1.3717 | -45.86 | 1915.71 |
| 41 | 2009.08.12 16:31 | buy           | 21 | 1.90 | 1.4232 | 1.4210 | 1.4732 |        |         |
| 42 | 2009.08.12 18:17 | s/l           | 21 | 1.90 | 1.4210 | 1.4210 | 1.4732 | -41.80 | 1873.91 |
| 43 | 2009.08.12 19:11 | sell          | 22 | 1.90 | 1.4212 | 1.4234 | 1.3712 |        |         |
| 44 | 2009.08.13 01:30 | s/l           | 22 | 1.90 | 1.4234 | 1.4234 | 1.3712 | -43.57 | 1830.34 |
| 45 | 2009.08.13 02:24 | buy           | 23 | 1.80 | 1.4228 | 1.4206 | 1.4728 |        |         |
| 46 | 2009.08.14 15:32 | s/l           | 23 | 1.80 | 1.4206 | 1.4206 | 1.4728 | -39.60 | 1790.74 |
| 47 | 2009.08.14 16:09 | sell          | 24 | 1.80 | 1.4211 | 1.4233 | 1.3711 |        |         |
| 48 | 2009.08.14 16:48 | s/l           | 24 | 1.80 | 1.4233 | 1.4233 | 1.3711 | -39.60 | 1751.14 |
| 49 | 2009.08.14 16:59 | buy           | 25 | 1.80 | 1.4231 | 1.4209 | 1.4731 |        |         |
| 50 | 2009.08.14 17:15 | s/l           | 25 | 1.80 | 1.4209 | 1.4209 | 1.4731 | -39.60 | 1711.54 |
| 51 | 2009.08.14 17:44 | sell          | 26 | 1.70 | 1.4191 | 1.4213 | 1.3691 |        |         |
| 52 | 2009.08.19 14:32 | s/l           | 26 | 1.70 | 1.4213 | 1.4213 | 1.3691 | -38.98 | 1672.56 |
| 53 | 2009.08.19 15:47 | buy           | 27 | 1.70 | 1.4227 | 1.4205 | 1.4727 |        |         |
| 54 | 2009.08.20 13:27 | s/l           | 27 | 1.70 | 1.4205 | 1.4205 | 1.4727 | -37.40 | 1635.16 |
| 55 | 2009.08.20 13:52 | sell          | 28 | 1.60 | 1.4218 | 1.4240 | 1.3718 |        |         |
| 56 | 2009.08.20 14:01 | s/l           | 28 | 1.60 | 1.4240 | 1.4240 | 1.3718 | -35.20 | 1599.96 |
| 57 | 2009.08.20 14:20 | buy           | 29 | 1.60 | 1.4221 | 1.4199 | 1.4721 |        |         |
| 58 | 2009.09.01 17:18 | s/l           | 29 | 1.60 | 1.4199 | 1.4199 | 1.4721 | -35.20 | 1564.76 |
| 59 | 2009.09.01 19:24 | sell          | 30 | 1.60 | 1.4216 | 1.4238 | 1.3716 |        |         |
| 60 | 2009.09.02 06:45 | s/l           | 30 | 1.60 | 1.4238 | 1.4238 | 1.3716 | -35.70 | 1529.06 |
| 61 | 2009.09.02 07:36 | buy           | 31 | 1.50 | 1.4219 | 1.4197 | 1.4719 |        |         |
| 62 | 2009.09.02 12:25 | s/l           | 31 | 1.50 | 1.4197 | 1.4197 | 1.4719 | -33.00 | 1496.06 |
| 63 | 2009.09.02 12:44 | sell          | 32 | 1.50 | 1.4210 | 1.4232 | 1.3710 |        |         |
| 64 | 2009.09.02 14:59 | s/l           | 32 | 1.50 | 1.4232 | 1.4232 | 1.3710 | -33.00 | 1463.06 |
| 65 | 2009.09.02 15:18 | buy           | 33 | 1.50 | 1.4254 | 1.4232 | 1.4754 |        |         |
| 66 | 2009.09.04 12:44 | s/l           | 33 | 1.50 | 1.4232 | 1.4232 | 1.4754 | -33.00 | 1430.06 |
| 67 | 2009.09.04 13:27 | sell          | 34 | 1.40 | 1.4206 | 1.4228 | 1.3706 |        |         |
| 68 | 2009.09.04 14:14 | s/l           | 34 | 1.40 | 1.4228 | 1.4228 | 1.3706 | -30.80 | 1399.26 |
| 69 | 2009.09.04 14:37 | buy           | 35 | 1.40 | 1.4233 | 1.4211 | 1.4733 |        |         |
| 70 | 2009.09.04 19:59 | close at stop | 35 | 1.40 | 1.4303 | 1.4211 | 1.4733 | 98.00  | 1497.26 |