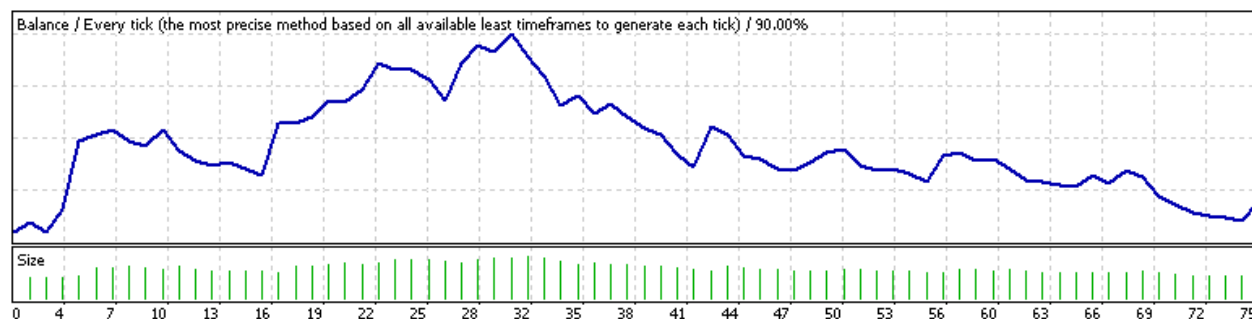


# Strategy Tester Report

## Marks\_NonLag\_v1

SIG-Demo.com (Build 226)

Symbol	EURUSD (Euro vs US Dollar)		
Period	30 Minutes (M30) 2010.06.01 00:00 - 2010.06.23 23:30 (2010.06.01 - 2010.06.24)		
Model	Every tick (the most precise method based on all available least timeframes)		
Parameters	MakeTrades=true; DisplayAlert=false; DisplayArrow=false; UpArrowColor=Blue; DownArrowColor=Red; SessionInfo="Section on Session Information."; UseSessionTrading=false; SessionTimePeriods="Chart times to Open positions"; StartTradingHour=7; StartTradingMinute=0; StopTradingHour=18; StopTradingMinute=0; MoneyManagementSection="Section on MoneyManagement"; MMSection1=" Lots will be used unless UseMoneyManagement"; MMSection2=" is true. If true, Risk percent of account balance"; MMSection3=" i.e. 10% risk on @10k balance = 1 lot"; Lots=0.1; AutoMoneyManagement=true; PercentToRisk=10; AllowedSlippage=3; StopSection="Section on Stops"; EmergencyStopLoss=500; UseFixedStopLoss=true; FixedStop=60; TakeProfitSection="Section on TakeProfit Levels"; EmergencyTakeProfit=500; UseFixedTakeProfit=true; FixedTP=170; TrackingSection="Section on Tracking Trades"; UniqueEaNumber=19600602; OrderDescription="NonLagMa_v1"; DisplayComments=true; CommentsColor=Black; fontsize=10; font="Arial"; CommentSpacing=20; SectionOnSignalss="Section on Signals"; NonLagMa_Price=0; NonLagMa_Length=21; NonLagMa_Displace=0; NonLagMa_PctFilter=0; NonLagMa_Color=1; NonLagMa_ColorBarBack=1; NonLagMa_Deviation=0; NonLagMa_SoundAlertMode=0; SectionOnRequirements="Section on Requirements"; SectionOnRequirements1="Need the following Indicators named exactly"; SectionOnRequirements2=" NonLagMA"; SectionOnRequirements3=" "; SectionOnRequirements4="";		
Bars in test	1804 Ticks modelled	504442 Modelling quality	90.00%
Mismatched charts errors	67		
Initial deposit	10000.00		
Total net profit	1472.84 Gross profit	21876.64 Gross loss	-20403.80
Profit factor	1.07 Expected payoff	19.64	
Absolute drawdown	252.00 Maximal drawdown	9525.23 (47.77%) Relative drawdown	47.77% (9525.23)
Total trades	75 Short positions (won %)	38 (36.84%) Long positions (won %)	37 (43.24%)
	Profit trades (% of total)	30 (40.00%) Loss trades (% of total)	45 (60.00%)
	Largest profit trade	3128.00 loss trade	-1287.00
	Average profit trade	729.22 loss trade	-453.42
	Maximum consecutive wins (profit in money)	4 (4704.18) consecutive losses (loss in money)	7 (-2261.90)
	Maximal consecutive profit (count of wins)	4704.18 (4) consecutive loss (count of losses)	-3272.80 (3)
	Average consecutive wins	2 consecutive losses	3



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2010.06.01 02:00	sell	1	1.67	1.2287	1.2349	1.2117		
2	2010.06.01 05:00	close	1	1.67	1.2259	1.2349	1.2117	467.60	10467.60
3	2010.06.01 08:00	buy	2	1.74	1.2268	1.2206	1.2438		
4	2010.06.01 10:00	close	2	1.74	1.2242	1.2206	1.2438	-452.40	10015.20
5	2010.06.01 10:30	sell	3	1.67	1.2192	1.2254	1.2022		
6	2010.06.01 13:30	close	3	1.67	1.2131	1.2254	1.2022	1018.70	11033.90
7	2010.06.01 16:00	buy	4	1.84	1.2180	1.2118	1.2350		
8	2010.06.01 17:32	t/p	4	1.84	1.2350	1.2118	1.2350	3128.00	14161.90
9	2010.06.01 22:30	sell	5	2.36	1.2249	1.2311	1.2079		
10	2010.06.02 02:00	close	5	2.36	1.2235	1.2311	1.2079	316.48	14478.38
11	2010.06.02 04:30	buy	6	2.41	1.2235	1.2173	1.2405		
12	2010.06.02 06:00	close	6	2.41	1.2245	1.2173	1.2405	241.00	14719.38
13	2010.06.02 07:30	sell	7	2.45	1.2190	1.2252	1.2020		
14	2010.06.02 09:30	close	7	2.45	1.2212	1.2252	1.2020	-539.00	14180.38
15	2010.06.02 11:00	buy	8	2.36	1.2231	1.2169	1.2401		
16	2010.06.02 11:30	close	8	2.36	1.2223	1.2169	1.2401	-188.80	13991.58
17	2010.06.02 14:30	sell	9	2.33	1.2226	1.2288	1.2056		
18	2010.06.02 17:00	close	9	2.33	1.2196	1.2288	1.2056	699.00	14690.58

19	2010.06.02 20:00	buy	10	2.45	1.2259	1.2197	1.2429		
20	2010.06.02 21:30	close	10	2.45	1.2219	1.2197	1.2429	-980.00	13710.58
21	2010.06.03 02:01	sell	11	2.29	1.2236	1.2298	1.2066		
22	2010.06.03 03:30	close	11	2.29	1.2255	1.2298	1.2066	-435.10	13275.48
23	2010.06.03 11:00	sell	12	2.21	1.2293	1.2355	1.2123		
24	2010.06.03 12:00	close	12	2.21	1.2301	1.2355	1.2123	-176.80	13098.68
25	2010.06.04 02:00	buy	13	2.18	1.2172	1.2110	1.2342		
26	2010.06.04 06:00	close	13	2.18	1.2178	1.2110	1.2342	130.80	13229.48
27	2010.06.04 08:30	sell	14	2.20	1.2170	1.2232	1.2000		
28	2010.06.04 10:00	close	14	2.20	1.2185	1.2232	1.2000	-330.00	12899.48
29	2010.06.04 11:30	buy	15	2.15	1.2199	1.2137	1.2369		
30	2010.06.04 13:00	close	15	2.15	1.2186	1.2137	1.2369	-279.50	12619.98
31	2010.06.04 14:00	sell	16	2.10	1.2167	1.2229	1.1997		
32	2010.06.04 17:00	close	16	2.10	1.2053	1.2229	1.1997	2394.00	15013.98
33	2010.06.07 08:30	buy	17	2.50	1.1924	1.1862	1.2094		
34	2010.06.07 09:30	close	17	2.50	1.1924	1.1862	1.2094	0.00	15013.98
35	2010.06.07 16:30	sell	18	2.50	1.1943	1.2005	1.1773		
36	2010.06.07 18:00	close	18	2.50	1.1930	1.2005	1.1773	325.00	15338.98
37	2010.06.07 21:30	sell	19	2.56	1.1945	1.2007	1.1775		
38	2010.06.08 00:30	close	19	2.56	1.1917	1.2007	1.1775	701.70	16040.67
39	2010.06.08 02:30	buy	20	2.67	1.1926	1.1864	1.2096		
40	2010.06.08 03:01	close	20	2.67	1.1923	1.1864	1.2096	-80.10	15960.57
41	2010.06.08 11:00	sell	21	2.66	1.1950	1.2012	1.1780		
42	2010.06.08 13:30	close	21	2.66	1.1926	1.2012	1.1780	638.40	16598.97
43	2010.06.08 17:30	buy	22	2.77	1.1931	1.1869	1.2101		
44	2010.06.08 20:00	close	22	2.77	1.1972	1.1869	1.2101	1135.70	17734.67
45	2010.06.08 21:30	sell	23	2.96	1.1937	1.1999	1.1767		
46	2010.06.08 23:00	close	23	2.96	1.1947	1.1999	1.1767	-296.00	17438.67
47	2010.06.09 00:30	buy	24	2.91	1.1971	1.1909	1.2141		
48	2010.06.09 01:30	close	24	2.91	1.1973	1.1909	1.2141	58.20	17496.87
49	2010.06.09 03:30	sell	25	2.92	1.1938	1.2000	1.1768		
50	2010.06.09 05:00	close	25	2.92	1.1954	1.2000	1.1768	-467.20	17029.67
51	2010.06.09 08:30	sell	26	2.84	1.1926	1.1988	1.1756		
52	2010.06.09 10:00	close	26	2.84	1.1960	1.1988	1.1756	-965.60	16064.07
53	2010.06.09 13:30	buy	27	2.68	1.1977	1.1915	1.2147		
54	2010.06.09 19:30	close	27	2.68	1.2041	1.1915	1.2147	1715.20	17779.27
55	2010.06.09 21:00	sell	28	2.96	1.2015	1.2077	1.1845		
56	2010.06.09 23:30	close	28	2.96	1.1988	1.2077	1.1845	799.20	18578.47
57	2010.06.10 04:00	sell	29	3.10	1.1960	1.2022	1.1790		
58	2010.06.10 05:30	close	29	3.10	1.1970	1.2022	1.1790	-310.00	18268.47
59	2010.06.10 06:30	buy	30	3.04	1.2009	1.1947	1.2179		
60	2010.06.10 10:00	close	30	3.04	1.2037	1.1947	1.2179	851.20	19119.67
61	2010.06.10 11:30	sell	31	3.19	1.2026	1.2088	1.1856		
62	2010.06.10 12:00	close	31	3.19	1.2059	1.2088	1.1856	-1052.70	18066.97
63	2010.06.10 12:30	buy	32	3.01	1.2082	1.2020	1.2252		
64	2010.06.10 13:30	close	32	3.01	1.2051	1.2020	1.2252	-933.10	17133.87
65	2010.06.10 14:30	sell	33	2.86	1.2033	1.2095	1.1863		
66	2010.06.10 16:00	close	33	2.86	1.2078	1.2095	1.1863	-1287.00	15846.87
67	2010.06.10 16:30	buy	34	2.64	1.2094	1.2032	1.2264		
68	2010.06.10 18:30	close	34	2.64	1.2110	1.2032	1.2264	422.40	16269.27
69	2010.06.10 20:30	sell	35	2.71	1.2083	1.2145	1.1913		
70	2010.06.10 21:00	close	35	2.71	1.2113	1.2145	1.1913	-813.00	15456.27
71	2010.06.10 21:30	buy	36	2.58	1.2108	1.2046	1.2278		
72	2010.06.11 00:00	close	36	2.58	1.2126	1.2046	1.2278	464.14	15920.41
73	2010.06.11 01:30	sell	37	2.65	1.2103	1.2165	1.1933		
74	2010.06.11 02:30	close	37	2.65	1.2126	1.2165	1.1933	-609.50	15310.91
75	2010.06.11 03:01	buy	38	2.55	1.2131	1.2069	1.2301		
76	2010.06.11 04:30	close	38	2.55	1.2111	1.2069	1.2301	-510.00	14800.91
77	2010.06.11 09:30	buy	39	2.47	1.2107	1.2045	1.2277		
78	2010.06.11 11:30	close	39	2.47	1.2095	1.2045	1.2277	-296.40	14504.51
79	2010.06.11 12:30	buy	40	2.42	1.2121	1.2059	1.2291		

80	2010.06.11 16:00	close	40	2.42	1.2083	1.2059	1.2291	-919.60	13584.91
81	2010.06.11 16:30	sell	41	2.26	1.2084	1.2146	1.1914		
82	2010.06.11 17:30	close	41	2.26	1.2109	1.2146	1.1914	-565.00	13019.91
83	2010.06.11 23:00	buy	42	2.17	1.2096	1.2034	1.2266		
84	2010.06.14 04:30	close	42	2.17	1.2180	1.2034	1.2266	1822.58	14842.50
85	2010.06.14 08:00	sell	43	2.47	1.2174	1.2236	1.2004		
86	2010.06.14 09:00	close	43	2.47	1.2188	1.2236	1.2004	-345.80	14496.70
87	2010.06.14 10:30	sell	44	2.42	1.2185	1.2247	1.2015		
88	2010.06.14 12:00	close	44	2.42	1.2225	1.2247	1.2015	-968.00	13528.70
89	2010.06.14 20:30	sell	45	2.25	1.2242	1.2304	1.2072		
90	2010.06.14 22:30	close	45	2.25	1.2248	1.2304	1.2072	-135.00	13393.70
91	2010.06.15 04:00	buy	46	2.23	1.2227	1.2165	1.2397		
92	2010.06.15 04:30	close	46	2.23	1.2207	1.2165	1.2397	-446.00	12947.70
93	2010.06.15 05:00	sell	47	2.16	1.2206	1.2268	1.2036		
94	2010.06.15 06:00	close	47	2.16	1.2211	1.2268	1.2036	-108.00	12839.70
95	2010.06.15 08:30	sell	48	2.14	1.2210	1.2272	1.2040		
96	2010.06.15 11:30	close	48	2.14	1.2191	1.2272	1.2040	406.60	13246.30
97	2010.06.15 13:00	buy	49	2.21	1.2247	1.2185	1.2417		
98	2010.06.15 15:30	close	49	2.21	1.2266	1.2185	1.2417	419.90	13666.20
99	2010.06.16 00:00	sell	50	2.28	1.2331	1.2393	1.2161		
100	2010.06.16 01:00	close	50	2.28	1.2324	1.2393	1.2161	159.60	13825.80
101	2010.06.16 06:30	buy	51	2.30	1.2320	1.2258	1.2490		
102	2010.06.16 11:00	close	51	2.30	1.2286	1.2258	1.2490	-782.00	13043.80
103	2010.06.16 11:30	sell	52	2.17	1.2280	1.2342	1.2110		
104	2010.06.16 12:30	close	52	2.17	1.2289	1.2342	1.2110	-195.30	12848.50
105	2010.06.16 17:00	buy	53	2.14	1.2320	1.2258	1.2490		
106	2010.06.16 19:30	close	53	2.14	1.2323	1.2258	1.2490	64.20	12912.70
107	2010.06.16 22:30	sell	54	2.15	1.2298	1.2360	1.2128		
108	2010.06.16 23:30	close	54	2.15	1.2309	1.2360	1.2128	-236.50	12676.20
109	2010.06.17 09:00	buy	55	2.11	1.2279	1.2217	1.2449		
110	2010.06.17 10:30	close	55	2.11	1.2263	1.2217	1.2449	-337.60	12338.60
111	2010.06.17 11:30	buy	56	2.06	1.2318	1.2256	1.2488		
112	2010.06.17 14:30	close	56	2.06	1.2376	1.2256	1.2488	1194.80	13533.40
113	2010.06.17 18:30	sell	57	2.26	1.2364	1.2426	1.2194		
114	2010.06.17 19:30	close	57	2.26	1.2357	1.2426	1.2194	158.20	13691.60
115	2010.06.17 21:30	buy	58	2.28	1.2385	1.2323	1.2555		
116	2010.06.17 22:30	close	58	2.28	1.2369	1.2323	1.2555	-364.80	13326.80
117	2010.06.17 23:30	buy	59	2.22	1.2384	1.2322	1.2554		
118	2010.06.18 00:00	close	59	2.22	1.2387	1.2322	1.2554	66.38	13393.18
119	2010.06.18 10:00	sell	60	2.23	1.2377	1.2439	1.2207		
120	2010.06.18 11:00	close	60	2.23	1.2399	1.2439	1.2207	-490.60	12902.58
121	2010.06.18 18:00	buy	61	2.15	1.2385	1.2323	1.2555		
122	2010.06.18 19:00	close	61	2.15	1.2361	1.2323	1.2555	-516.00	12386.58
123	2010.06.21 01:30	buy	62	2.06	1.2417	1.2355	1.2587		
124	2010.06.21 02:30	close	62	2.06	1.2416	1.2355	1.2587	-20.60	12365.98
125	2010.06.21 05:00	sell	63	2.06	1.2391	1.2453	1.2221		
126	2010.06.21 05:30	close	63	2.06	1.2400	1.2453	1.2221	-185.40	12180.58
127	2010.06.21 06:30	buy	64	2.03	1.2433	1.2371	1.2603		
128	2010.06.21 07:30	close	64	2.03	1.2428	1.2371	1.2603	-101.50	12079.08
129	2010.06.21 11:30	sell	65	2.01	1.2427	1.2489	1.2257		
130	2010.06.21 15:00	close	65	2.01	1.2398	1.2489	1.2257	582.90	12661.98
131	2010.06.21 19:00	buy	66	2.11	1.2385	1.2323	1.2555		
132	2010.06.21 19:30	close	66	2.11	1.2365	1.2323	1.2555	-422.00	12239.98
133	2010.06.21 20:00	sell	67	2.04	1.2343	1.2405	1.2173		
134	2010.06.22 00:00	close	67	2.04	1.2314	1.2405	1.2173	579.56	12819.54
135	2010.06.22 01:30	buy	68	2.14	1.2323	1.2261	1.2493		
136	2010.06.22 03:30	close	68	2.14	1.2309	1.2261	1.2493	-299.60	12519.94
137	2010.06.22 04:30	buy	69	2.09	1.2338	1.2276	1.2508		
138	2010.06.22 05:30	close	69	2.09	1.2297	1.2276	1.2508	-856.90	11663.04
139	2010.06.22 10:00	buy	70	1.94	1.2323	1.2261	1.2493		
140	2010.06.22 11:30	close	70	1.94	1.2304	1.2261	1.2493	-368.60	11294.44

141	2010.06.22 13:00	sell	71	1.88	1.2270	1.2332	1.2100		
142	2010.06.22 16:30	close	71	1.88	1.2291	1.2332	1.2100	-394.80	10899.64
143	2010.06.22 22:00	sell	72	1.82	1.2268	1.2330	1.2098		
144	2010.06.22 23:00	close	72	1.82	1.2277	1.2330	1.2098	-163.80	10735.84
145	2010.06.23 06:30	buy	73	1.79	1.2264	1.2202	1.2434		
146	2010.06.23 07:00	close	73	1.79	1.2262	1.2202	1.2434	-35.80	10700.04
147	2010.06.23 14:30	sell	74	1.78	1.2277	1.2339	1.2107		
148	2010.06.23 16:00	close	74	1.78	1.2285	1.2339	1.2107	-142.40	10557.64
149	2010.06.23 20:30	buy	75	1.76	1.2258	1.2196	1.2428		
150	2010.06.23 23:00	close	75	1.76	1.2310	1.2196	1.2428	915.20	11472.84