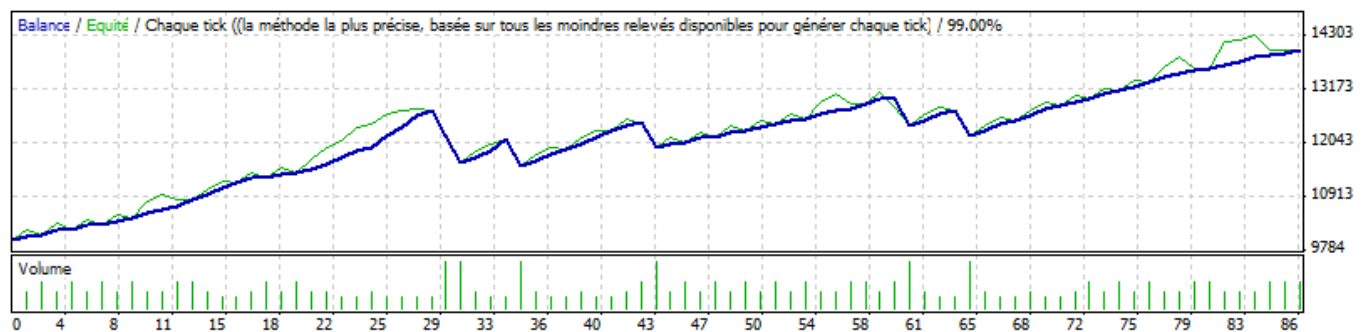


Strategy Tester Report

THV EA v1.131

FxPro.com-Demo2 (Build 226)

Symbole	EURUSD (Euro vs US Dollar)				
Période	1 Minute (M1) 1970.01.01 00:00 - 1970.01.01 00:00 (2010.01.01 - 2010.06.30)				
Modele	Chaque tick (la méthode la plus précise, basée sur tous les moindres relevés disponibles)				
Parametres	Entry_and_exit_conditions="-----"; PriceCrossCoral="100M30"; MinCrossCoralPips=0; MaxCrossCoralPips=0; PriceCrossIchimoku="1000"; MinCrossIchimokuPips=3; MaxCrossIchimokuPips=0; iMaxCross="0000"; FastSlowTrixCross="1000"; FastTrixDirection="1000"; SlowTrixDirection="1000"; FastTrixCrossLevel="0000"; TrixCrossOverboughtOversold="1000"; TrixCrossOverboughtLevel=0.00008; TrixCrossOversoldLevel=-0.00008; MTFTrixDot1="100M5"; MTFTrixDot2="100M5"; MTFTrixDot3="0000"; MTFTrixDot4="0000"; MTFTrixDot5="0000"; MTFTrixDot6="0000"; MTFTrixDot7="0000"; MTFTrixDot8="0000"; MTFIchimokuDot1="100M30"; MTFIchimokuDot2="100H1"; MTFIchimokuDot3="0000"; MTFIchimokuDot4="0000"; ADXLevel=30; PrevCandleSameDirection=false; EntryCandleMaxATR=0; EntryMinATR=0; SRDistance=0; DailyPivotDistance=0; PsychLevelDistance=0; PriceTouchSRLevel=0; MidPivots=false; PriceTouchDailyPivot=false; DailyPivotTouchPips=0; PriceTouchPsychLevel=0; MinLevelDistance=0; MinCloseDistance=0; IndicatorsExitPriority=0; LevelsExitPriority=0; TrailingStopDisablesExits=false; OppositeSignalExit=false; ReverseSignal=false; Filters="-----"; Damiani_Volatmeter=true; ADX_3=true; Patterns="-----"; PinBar=0; EngulfingBar=0; DoubleTopBottom=0; InsideBar=0; TrendlineBreak=0; OutsideBar=0; PreviousBars=3; Order_settings="-----"; MaxOrders=0; TradesPerSession=0; MagicNumber=605020; TradeComment="THV"; HighLowSL=false; BarsBack=0; MinimumSLPips=0; StopLoss=54; StopLossType=0; VisibleSL=0; TakeProfit1=22; TakeProfit1Type=0; TakeProfit2=47; TakeProfit2Type=0; TakeProfit3=83; TakeProfit3Type=0; TakeProfit4=0; TakeProfit4Type=0; VisibleTP=0; BreakEven=0; BreakEvenType=0; LockProfit=0; LockProfitType=0; TrailingStop=22; TrailingStopType=0; TrailingStart=22; TrailingStartType=0; TrailingStep=2; TrailingStepType=0; ADXMultiplier=0; Slippage=3; MaxSpread=0; CloseProfit=false; Hedge=false; MinOrdersDistance=0; NewHighLow=0; CandleTimeFrame="0"; ScreenShots=false; Alerts=0; AlertSound="alert.wav"; LongColour=MediumSeaGreen; ShortColour=IndianRed; Trading_hours_settings="-----"; AutoGMTOffset=true; ManualGMTOffset=1; DSTOffset=true; TradingSession1="07001530"; TradingSession2="00000000"; TradingSession3="00000000"; MondayOpenHour=""; FridayCloseHour=""; DailyCloseHour=""; DailyCloseTrades=3; NewsFilter=false; MinutesBeforeNews=10; MinutesAfterNews=10; Money_management_settings="-----"; Lots=1; PartialClose1=35; PartialClose2=35; PartialClose3=30; BreakEvenPartialClose=0; StartTrailingPartialClose=0; IndicatorTotalClose=false; MoneyManagement=false; LeveragePercent=0; LotPercent=0; StartProgression=0; MaxProgression=0; CloseAllProfit=0; CloseAllLoss=0; CloseOneDirection=true; ATR_settings="-----"; ATRPeriod=14; ADX_settings="-----"; ADXPeriod=14; Trix_settings="-----"; Trix_A_t3_period=20; Trix_B_t3_period_ac=35; Trix_hot=1.2; MTF_TrixHisto_settings="-----"; MTF_A_t3_period=20; MTF_B_t3_period_ac=35; MTF_hot=1.2; ePeriod1Type=1; ePeriod2Type=0; ePeriod3Type=1; ePeriod4Type=1; ePeriod5Type=1; ePeriod6Type=1; ePeriod7Type=1; ePeriod8Type=1; Damiani_settings="-----"; Vis_atr=13; Vis_std=20; Sed_atr=40; Sed_std=100; Threshold_level=1.3; ADX_3_Setting="-----"; ePeriod1=1; ePeriod2=5; ePeriod3=15; Ichimoku_settings="-----"; Tenkan_sen=2; Kijun_sen=5; Senkou_span_b=8;				
Bars en test	1231320	Ticks modélisés	12712477	Qualité du modelage	99.00%
Erreurs des graphiques désaccordés	0				
Dépôt initial	10000.00				
Profit total net	3996.32	Profit brut	7259.32	Perte brute	-3263.00
Facteur de profit	2.22	Rémunération espérée	46.47		
Chute absolue	380.00	Chute maximal (%)	1707.00 (13.33%)	Enfoncement relatif	13.33% (1707.00)
Total des Trades	86	Positions SHORT (vente) gagnées %	59 (98.31%)	Positions LONG (achat) gagnées %	27 (81.48%)
		Profits des Trades (% du total)	80 (93.02%)	Pertes des Trades (% du total)	6 (6.98%)
Le plus large		gains par Trade	250.50	pertes par Trade	-548.00
Average (moyenne)		gains par Trade	90.74	pertes par Trade	-543.83
		Maximum gains consecutifs (profit en \$)	28 (2730.70)	pertes consecutives (perte en \$)	2 (-1085.00)
		Maximal Gains consecutifs (coups gagnants)	2730.70 (28)	Pertes consecutives (coups perdants)	-1085.00 (2)
Average (moyenne)		gains consecutifs	13	Pertes consecutives	1



#	Date exécution	Transaction	Ordre	Volume	Prix	S/L (Stop/Perte)	T/P (Prendre/profit)	Profit	Balance
1	2010.01.04 14:05	buy	1	1.00	1.44410	0.00000	0.00000		
2	2010.01.05 05:49	close	1	0.40	1.44640	0.00000	0.00000	91.60	10091.60
3	2010.01.05 05:49	buy	2	0.60	1.44410	0.00000	0.00000		
4	2010.01.05 06:18	close	2	0.60	1.44485	0.00000	0.00000	44.40	10136.00
5	2010.01.07 12:05	sell	3	1.00	1.43235	0.00000	0.00000		
6	2010.01.07 13:15	close	3	0.40	1.43005	0.00000	0.00000	92.00	10228.00
7	2010.01.07 13:15	sell	4	0.60	1.43235	0.00000	0.00000		
8	2010.01.07 13:32	close	4	0.60	1.43225	0.00000	0.00000	6.00	10234.00
9	2010.01.08 11:07	sell	5	1.00	1.42905	0.00000	0.00000		
10	2010.01.08 13:20	close	5	0.40	1.42685	0.00000	0.00000	88.00	10322.00
11	2010.01.08 13:20	sell	6	0.60	1.42905	0.00000	0.00000		

12	2010.01.08 13:29	close	6	0.60	1.42905	0.00000	0.00000	0.00	10322.00
13	2010.01.15 13:10	sell	7	1.00	1.43720	0.00000	0.00000		
14	2010.01.15 19:50	close	7	0.40	1.43500	0.00000	0.00000	88.00	10410.00
15	2010.01.15 19:50	sell	8	0.60	1.43720	0.00000	0.00000		
16	2010.01.15 19:59	close	8	0.60	1.43610	0.00000	0.00000	66.00	10476.00
17	2010.01.20 15:05	sell	9	1.00	1.41270	0.00000	0.00000		
18	2010.01.20 15:23	sell	10	1.00	1.41180	0.00000	0.00000		
19	2010.01.20 16:20	close	9	0.40	1.41045	0.00000	0.00000	90.00	10566.00
20	2010.01.20 16:20	sell	11	0.60	1.41270	0.00000	0.00000		
21	2010.01.20 16:25	close	10	0.40	1.40960	0.00000	0.00000	88.00	10654.00
22	2010.01.20 16:25	sell	12	0.60	1.41180	0.00000	0.00000		
23	2010.01.20 17:36	close	12	0.60	1.41050	0.00000	0.00000	78.00	10732.00
24	2010.01.20 17:36	close	11	0.60	1.41050	0.00000	0.00000	132.00	10864.00
25	2010.01.25 13:31	sell	13	1.00	1.41400	0.00000	0.00000		
26	2010.01.26 03:25	close	13	0.40	1.41175	0.00000	0.00000	89.48	10953.48
27	2010.01.26 03:25	sell	14	0.60	1.41400	0.00000	0.00000		
28	2010.01.26 04:57	close	14	0.30	1.40930	0.00000	0.00000	140.61	11094.09
29	2010.01.26 04:57	sell	15	0.30	1.41400	0.00000	0.00000		
30	2010.01.26 06:58	close	15	0.30	1.40975	0.00000	0.00000	127.11	11221.20
31	2010.01.28 14:53	sell	16	1.00	1.39730	0.00000	0.00000		
32	2010.01.28 15:10	close	16	0.40	1.39510	0.00000	0.00000	88.00	11309.20
33	2010.01.28 15:10	sell	17	0.60	1.39730	0.00000	0.00000		
34	2010.01.28 16:43	close	17	0.60	1.39730	0.00000	0.00000	0.00	11309.20
35	2010.02.04 08:00	sell	18	1.00	1.38555	0.00000	0.00000		
36	2010.02.04 09:30	close	18	0.40	1.38335	0.00000	0.00000	88.00	11397.20
37	2010.02.04 09:30	sell	19	0.60	1.38555	0.00000	0.00000		
38	2010.02.04 10:20	close	19	0.60	1.38515	0.00000	0.00000	24.00	11421.20
39	2010.02.04 12:06	sell	20	1.00	1.38370	0.00000	0.00000		
40	2010.02.04 14:00	sell	21	1.00	1.38220	0.00000	0.00000		
41	2010.02.04 14:15	close	20	0.40	1.38150	0.00000	0.00000	88.00	11509.20
42	2010.02.04 14:15	sell	22	0.60	1.38370	0.00000	0.00000		
43	2010.02.04 15:06	close	21	0.40	1.38000	0.00000	0.00000	88.00	11597.20
44	2010.02.04 15:06	sell	23	0.60	1.38220	0.00000	0.00000		
45	2010.02.04 15:12	sell	24	1.00	1.37930	0.00000	0.00000		
46	2010.02.04 15:13	close	22	0.30	1.37895	0.00000	0.00000	142.50	11739.70
47	2010.02.04 15:13	sell	25	0.30	1.38370	0.00000	0.00000		
48	2010.02.04 16:17	close	23	0.30	1.37750	0.00000	0.00000	141.00	11880.70
49	2010.02.04 16:17	sell	26	0.30	1.38220	0.00000	0.00000		
50	2010.02.04 16:19	close	24	0.40	1.37710	0.00000	0.00000	88.00	11968.70
51	2010.02.04 16:19	sell	27	0.60	1.37930	0.00000	0.00000		
52	2010.02.04 16:42	close	25	0.30	1.37535	0.00000	0.00000	250.50	12219.20
53	2010.02.04 16:42	close	27	0.30	1.37455	0.00000	0.00000	142.50	12361.70
54	2010.02.04 16:42	sell	28	0.30	1.37930	0.00000	0.00000		
55	2010.02.04 16:43	close	26	0.30	1.37385	0.00000	0.00000	250.50	12612.20
56	2010.02.04 16:52	close	28	0.30	1.37535	0.00000	0.00000	118.50	12730.70
57	2010.02.10 10:10	buy	29	1.00	1.38110	0.00000	0.00000		
58	2010.02.10 12:55	close	29	1.00	1.37570	0.00000	0.00000	-540.00	12190.70
59	2010.02.17 08:10	buy	30	1.00	1.37870	0.00000	0.00000		
60	2010.02.17 10:56	close	30	1.00	1.37325	0.00000	0.00000	-545.00	11645.70
61	2010.02.19 16:15	buy	31	1.00	1.35330	0.00000	0.00000		
62	2010.02.19 17:03	close	31	0.40	1.35555	0.00000	0.00000	90.00	11735.70
63	2010.02.19 17:03	buy	32	0.60	1.35330	0.00000	0.00000		
64	2010.02.19 18:10	close	32	0.30	1.35800	0.00000	0.00000	141.00	11876.70
65	2010.02.19 18:10	buy	33	0.30	1.35330	0.00000	0.00000		
66	2010.02.19 21:14	close	33	0.30	1.36160	0.00000	0.00000	249.00	12125.70
67	2010.03.01 09:12	buy	34	1.00	1.36465	0.00000	0.00000		
68	2010.03.01 10:59	close	34	1.00	1.35920	0.00000	0.00000	-545.00	11580.70
69	2010.03.04 09:59	sell	35	1.00	1.36485	0.00000	0.00000		
70	2010.03.04 15:08	close	35	0.40	1.36255	0.00000	0.00000	92.00	11672.70
71	2010.03.04 15:08	sell	36	0.60	1.36485	0.00000	0.00000		
72	2010.03.04 15:18	close	36	0.30	1.36015	0.00000	0.00000	141.00	11813.70
73	2010.03.04 15:18	sell	37	0.30	1.36485	0.00000	0.00000		
74	2010.03.04 15:46	close	37	0.30	1.36095	0.00000	0.00000	117.00	11930.70
75	2010.03.05 16:23	buy	38	1.00	1.36290	0.00000	0.00000		
76	2010.03.08 00:08	close	38	0.40	1.36510	0.00000	0.00000	87.60	12018.30
77	2010.03.08 00:08	buy	39	0.60	1.36290	0.00000	0.00000		

78	2010.03.08 02:02	close	39	0.30	1.36770	0.00000	0.00000	143.70	12162.00
79	2010.03.08 02:02	buy	40	0.30	1.36290	0.00000	0.00000		
80	2010.03.08 08:05	close	40	0.30	1.36820	0.00000	0.00000	158.70	12320.70
81	2010.03.09 10:46	sell	41	1.00	1.35770	0.00000	0.00000		
82	2010.03.09 11:47	close	41	0.40	1.35550	0.00000	0.00000	88.00	12408.70
83	2010.03.09 11:47	sell	42	0.60	1.35770	0.00000	0.00000		
84	2010.03.09 13:16	sell	43	1.00	1.35565	0.00000	0.00000		
85	2010.03.09 14:19	close	42	0.60	1.35620	0.00000	0.00000	90.00	12498.70
86	2010.03.09 18:06	close	43	1.00	1.36110	0.00000	0.00000	-545.00	11953.70
87	2010.03.16 14:33	buy	44	1.00	1.37450	0.00000	0.00000		
88	2010.03.16 14:56	close	44	0.40	1.37670	0.00000	0.00000	88.00	12041.70
89	2010.03.16 14:56	buy	45	0.60	1.37450	0.00000	0.00000		
90	2010.03.16 15:30	close	45	0.60	1.37485	0.00000	0.00000	21.00	12062.70
91	2010.03.19 14:13	sell	46	1.00	1.35340	0.00000	0.00000		
92	2010.03.19 14:50	close	46	0.40	1.35115	0.00000	0.00000	90.00	12152.70
93	2010.03.19 14:50	sell	47	0.60	1.35340	0.00000	0.00000		
94	2010.03.19 15:55	close	47	0.60	1.35295	0.00000	0.00000	27.00	12179.70
95	2010.03.23 10:58	sell	48	1.00	1.35070	0.00000	0.00000		
96	2010.03.23 11:47	close	48	0.40	1.34850	0.00000	0.00000	88.00	12267.70
97	2010.03.23 11:47	sell	49	0.60	1.35070	0.00000	0.00000		
98	2010.03.23 12:36	close	49	0.60	1.35020	0.00000	0.00000	30.00	12297.70
99	2010.03.25 10:33	buy	50	1.00	1.33530	0.00000	0.00000		
100	2010.03.25 16:06	close	50	0.40	1.33750	0.00000	0.00000	88.00	12385.70
101	2010.03.25 16:06	buy	51	0.60	1.33530	0.00000	0.00000		
102	2010.03.25 16:10	close	51	0.60	1.33625	0.00000	0.00000	57.00	12442.70
103	2010.03.26 10:18	buy	52	1.00	1.33890	0.00000	0.00000		
104	2010.03.26 14:06	close	52	0.40	1.34110	0.00000	0.00000	88.00	12530.70
105	2010.03.26 14:06	buy	53	0.60	1.33890	0.00000	0.00000		
106	2010.03.26 14:39	close	53	0.60	1.33955	0.00000	0.00000	39.00	12569.70
107	2010.03.31 10:58	buy	54	1.00	1.34790	0.00000	0.00000		
108	2010.03.31 11:37	buy	55	1.00	1.34890	0.00000	0.00000		
109	2010.03.31 12:18	close	54	0.40	1.35010	0.00000	0.00000	88.00	12657.70
110	2010.03.31 12:18	buy	56	0.60	1.34790	0.00000	0.00000		
111	2010.03.31 12:23	close	55	0.40	1.35110	0.00000	0.00000	88.00	12745.70
112	2010.03.31 12:23	buy	57	0.60	1.34890	0.00000	0.00000		
113	2010.03.31 12:31	close	57	0.60	1.34950	0.00000	0.00000	36.00	12781.70
114	2010.03.31 12:31	close	56	0.60	1.34950	0.00000	0.00000	96.00	12877.70
115	2010.03.31 14:21	buy	58	1.00	1.35245	0.00000	0.00000		
116	2010.03.31 14:37	buy	59	1.00	1.35430	0.00000	0.00000		
117	2010.03.31 16:40	close	58	0.40	1.35465	0.00000	0.00000	88.00	12965.70
118	2010.03.31 16:40	buy	60	0.60	1.35245	0.00000	0.00000		
119	2010.03.31 18:23	close	60	0.60	1.35250	0.00000	0.00000	3.00	12968.70
120	2010.04.01 06:32	close	59	1.00	1.34885	0.00000	0.00000	-548.00	12420.70
121	2010.04.02 09:53	sell	61	1.00	1.35445	0.00000	0.00000		
122	2010.04.02 12:57	close	61	0.40	1.35220	0.00000	0.00000	90.00	12510.70
123	2010.04.02 12:57	sell	62	0.60	1.35445	0.00000	0.00000		
124	2010.04.02 13:11	close	62	0.30	1.34975	0.00000	0.00000	141.00	12651.70
125	2010.04.02 13:11	sell	63	0.30	1.35445	0.00000	0.00000		
126	2010.04.02 13:30	close	63	0.30	1.35130	0.00000	0.00000	94.50	12746.20
127	2010.04.05 13:45	buy	64	1.00	1.35240	0.00000	0.00000		
128	2010.04.05 23:50	close	64	1.00	1.34700	0.00000	0.00000	-540.00	12206.20
129	2010.04.20 15:18	sell	65	1.00	1.34525	0.00000	0.00000		
130	2010.04.20 23:05	close	65	0.40	1.34305	0.00000	0.00000	88.00	12294.20
131	2010.04.20 23:05	sell	66	0.60	1.34525	0.00000	0.00000		
132	2010.04.21 04:55	close	66	0.30	1.34055	0.00000	0.00000	140.61	12434.81
133	2010.04.21 04:55	sell	67	0.30	1.34525	0.00000	0.00000		
134	2010.04.21 05:33	close	67	0.30	1.34225	0.00000	0.00000	89.61	12524.42
135	2010.05.03 14:54	sell	68	1.00	1.31680	0.00000	0.00000		
136	2010.05.04 08:30	close	68	0.40	1.31460	0.00000	0.00000	87.48	12611.90
137	2010.05.04 08:30	sell	69	0.60	1.31680	0.00000	0.00000		
138	2010.05.04 09:27	close	69	0.30	1.31195	0.00000	0.00000	145.11	12757.01
139	2010.05.04 09:27	sell	70	0.30	1.31680	0.00000	0.00000		
140	2010.05.04 09:34	close	70	0.30	1.31420	0.00000	0.00000	77.61	12834.62
141	2010.05.17 13:18	buy	71	1.00	1.23635	0.00000	0.00000		
142	2010.05.17 13:23	close	71	0.40	1.23860	0.00000	0.00000	90.00	12924.62
143	2010.05.17 13:23	buy	72	0.60	1.23635	0.00000	0.00000		

144	2010.05.17 13:33	close	72	0.60	1.23730	0.00000	0.00000	57.00	12981.62
145	2010.05.26 15:23	sell	73	1.00	1.21940	0.00000	0.00000		
146	2010.05.26 20:25	close	73	0.40	1.21720	0.00000	0.00000	88.00	13069.62
147	2010.05.26 20:25	sell	74	0.60	1.21940	0.00000	0.00000		
148	2010.05.26 22:58	close	74	0.60	1.21805	0.00000	0.00000	81.00	13150.62
149	2010.05.31 14:53	sell	75	1.00	1.22870	0.00000	0.00000		
150	2010.06.01 00:02	close	75	0.40	1.22650	0.00000	0.00000	87.48	13238.10
151	2010.06.01 00:02	sell	76	0.60	1.22870	0.00000	0.00000		
152	2010.06.01 01:30	close	76	0.60	1.22705	0.00000	0.00000	98.22	13336.32
153	2010.06.21 12:06	sell	77	1.00	1.23885	0.00000	0.00000		
154	2010.06.21 12:20	sell	78	1.00	1.23765	0.00000	0.00000		
155	2010.06.21 12:24	close	77	0.40	1.23660	0.00000	0.00000	90.00	13426.32
156	2010.06.21 12:24	sell	79	0.60	1.23885	0.00000	0.00000		
157	2010.06.21 12:26	close	78	0.40	1.23540	0.00000	0.00000	90.00	13516.32
158	2010.06.21 12:26	sell	80	0.60	1.23765	0.00000	0.00000		
159	2010.06.21 12:54	close	79	0.60	1.23755	0.00000	0.00000	78.00	13594.32
160	2010.06.21 12:54	close	80	0.60	1.23760	0.00000	0.00000	3.00	13597.32
161	2010.06.29 10:53	sell	81	1.00	1.21880	0.00000	0.00000		
162	2010.06.29 11:03	sell	82	1.00	1.21870	0.00000	0.00000		
163	2010.06.29 13:33	sell	83	1.00	1.21815	0.00000	0.00000		
164	2010.06.29 14:03	close	81	0.40	1.21660	0.00000	0.00000	88.00	13685.32
165	2010.06.29 14:03	sell	84	0.60	1.21880	0.00000	0.00000		
166	2010.06.29 14:03	close	82	0.40	1.21650	0.00000	0.00000	88.00	13773.32
167	2010.06.29 14:03	sell	85	0.60	1.21870	0.00000	0.00000		
168	2010.06.29 14:03	close	83	0.40	1.21595	0.00000	0.00000	88.00	13861.32
169	2010.06.29 14:03	sell	86	0.60	1.21815	0.00000	0.00000		
170	2010.06.29 14:41	close	86	0.60	1.21780	0.00000	0.00000	21.00	13882.32
171	2010.06.29 14:41	close	85	0.60	1.21780	0.00000	0.00000	54.00	13936.32
172	2010.06.29 14:41	close	84	0.60	1.21780	0.00000	0.00000	60.00	13996.32