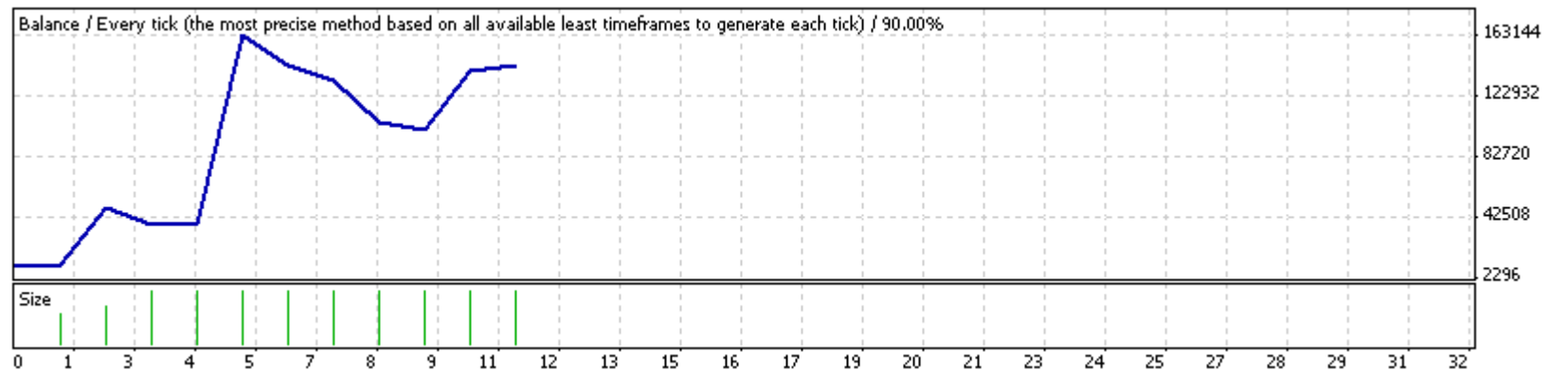


Strategy Tester Report

Varengold-Varengold Demo Server (Build 220)

Symbol	GBPJPY (Great Britain Pound vs Japanese Yen)				
Initial deposit	10000.00				
Total net profit	133096.03	Gross profit	207700.16	Gross loss	-74604.13
Profit factor	2.78	Expected payoff	12099.64		
Absolute drawdown	3219.42	Maximal drawdown	126272.19 (57.26%)	Relative drawdown	58.44% (30678.63)
Total trades	11	Short positions (won %)	11 (54.55%)	Long positions (won %)	0 (0.00%)
		Profit trades (% of total)	6 (54.55%)	Loss trades (% of total)	5 (45.45%)
		Largest profit trade	125361.45	loss trade	-27557.82
		Average profit trade	34616.69	loss trade	-14920.83
		Maximum consecutive wins (profit in money)	2 (125858.41)	consecutive losses (loss in money)	4 (-63526.80)
		Maximal consecutive profit (count of wins)	125858.41 (2)	consecutive loss (count of losses)	-63526.80 (4)
		Average consecutive wins	2	consecutive losses	3



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2008.10.01 09:00	sell	1	3.00	188.71	0.00	0.00		
2	2008.10.03 17:00	close	1	3.00	187.93	0.00	0.00	2210.43	12210.43
3	2008.10.06 02:00	sell	2	3.70	184.59	0.00	0.00		
4	2008.10.09 14:00	close	2	3.70	174.88	0.00	0.00	37080.91	49291.34
5	2008.10.09 22:00	sell	3	5.00	170.59	0.00	0.00		
6	2008.10.13 01:00	close	3	5.00	172.68	0.00	0.00	-11077.33	38214.00
7	2008.10.15 19:00	sell	4	5.00	176.14	0.00	0.00		
8	2008.10.16 22:00	close	4	5.00	175.99	0.00	0.00	496.95	38710.96
9	2008.10.20 17:00	sell	5	5.00	174.04	0.00	0.00		
10	2008.10.28 08:00	close	5	5.00	149.83	0.00	0.00	125361.45	164072.41
11	2008.10.31 09:00	sell	6	5.00	157.88	0.00	0.00		
12	2008.11.03 04:00	close	6	5.00	161.73	0.00	0.00	-20151.08	143921.33
13	2008.11.03 17:00	sell	7	5.00	156.68	0.00	0.00		
14	2008.11.04 16:00	close	7	5.00	158.60	0.00	0.00	-10096.90	133824.43
15	2008.11.05 11:00	sell	8	5.00	155.43	0.00	0.00		
16	2008.11.05 17:00	close	8	5.00	160.72	0.00	0.00	-27557.82	106266.61
17	2008.11.06 20:00	sell	9	5.00	153.95	0.00	0.00		
18	2008.11.07 18:00	close	9	5.00	155.03	0.00	0.00	-5720.99	100545.61
19	2008.11.10 18:00	sell	10	5.00	153.15	0.00	0.00		
20	2008.11.14 01:00	close	10	5.00	145.54	0.00	0.00	39074.74	139620.35
21	2008.11.19 22:00	sell	11	5.00	143.31	0.00	0.00		
22	2008.11.21 12:00	close	11	5.00	142.57	0.00	0.00	3475.68	143096.03