

Backtests for GBP/JPY, GBP/USD, USD/JPY in sequence

Trade #	Beg Date	End Date	ATR Value	Pips	Net Pips	
1	4/3/06	4/4/06		100	29	29
2	4/10/06	4/11/06		199	16	45
3	4/4/06	4/12/06		201	-54	-9
4	4/10/06	4/12/06		199	64	55
5	4/11/06	4/12/06		134	8	63
6	4/7/06	4/17/06		48	22	85
7	4/12/06	4/17/06		84	-84	1
8	4/13/06	4/17/06		84	-84	-83
9	4/14/06	4/17/06		84	-84	-167
10	4/18/06	4/19/06		108	-57	-224
11	4/4/06	4/20/06		136	362	138
12	4/19/06	4/20/06		78	26	164
13	4/19/06	4/21/06		78	-78	86
14	4/23/06	4/24/06		146	118	204
15	4/24/06	4/27/06		223	-126	78
16	4/27/06	4/28/06		173	97	175
17	4/21/06	5/2/06		138	296	471
18	4/27/06	5/5/06		173	279	750
19	5/4/06	5/5/06		148	-148	602
20	4/17/06	5/10/06		183	847	1449
21	5/10/06	5/11/06		183	-183	1266
22	5/11/06	5/17/06		315	9	1275
23	5/17/06	5/22/06		136	163	1438
24	5/18/06	5/25/06		145	-24	1414
25	5/17/06	5/26/06		157	172	1586
26	5/25/06	5/26/06		157	88	1674
27	5/30/06	5/31/06		167	-91	1583
28	6/1/06	6/2/06		70	119	1702
29	5/31/06	6/8/06		123	52	1754
30	6/6/06	6/14/06		230	152	1906
31	6/13/06	6/19/06		127	96	2002
32	6/14/06	6/19/06		125	2	2004
33	6/6/06	6/20/06		83	143	2147
34	6/20/06	6/22/06		105	-105	2042
35	6/20/06	6/23/06		149	72	2114
36	6/19/06	6/29/06		152	142	2256
37	6/22/06	6/29/06		195	17	2273
38	6/27/06	6/30/06		60	135	2408
39	6/29/06	6/30/06		168	90	2498
40	6/30/06	7/4/06		153	23	2521
41	7/7/06	7/8/06		66	125	2646
42	7/7/06	7/11/06		80	-80	2566
43	7/10/06	7/11/06		77	-77	2489
44	7/11/06	7/12/06		83	135	2624
45	7/11/06	7/12/06		91	82	2706
46	7/14/06	7/19/06		59	62	2768

47	7/17/06	7/19/06	178	-178	2590
48	7/20/06	7/24/06	136	-29	2561
49	7/24/06	7/25/06	200	66	2627
50	7/13/06	7/26/06	90	149	2776
51	7/19/06	7/27/06	116	104	2880
52	7/25/06	7/27/06	83	139	3019
53	7/26/06	7/31/06	103	210	3229
54	8/1/06	8/4/06	103	-103	3126
55	7/26/06	8/10/06	154	433	3559
56	8/3/06	8/10/06	177	149	3708
57	8/4/06	8/11/06	47	132	3840
58	8/10/06	8/11/06	150	-150	3690
59	8/10/06	8/18/06	156	127	3817
60	8/15/06	8/21/06	92	83	3900
61	8/4/06	8/29/06	47	193	4093
62	8/23/06	9/2/06	75	219	4312
63	8/29/06	9/4/06	45	47	4359
64	9/1/06	9/4/06	79	75	4434
65	8/31/06	9/5/06	60	91	4525
66	9/1/06	9/5/06	50	31	4556
67	9/4/06	9/5/06	60	89	4645
68	9/4/06	9/5/06	199	27	4672
69	9/7/06	9/11/06	144	-144	4528
70	9/1/06	9/12/06	50	285	4813
71	9/4/06	9/12/06	60	281	5094
72	9/6/06	9/12/06	102	101	5195
73	9/11/06	9/12/06	130	75	5270
74	9/13/06	9/14/06	123	113	5383
75	9/11/06	9/15/06	100	0	5383
76	9/15/06	9/18/06	66	-66	5317
77	9/19/06	9/20/06	81	27	5344
78	9/21/06	9/22/06	67	-14	5330
79	9/22/06	9/26/06	63	49	5379
80	9/25/06	9/26/06	50	60	5439
81	9/21/06	9/27/06	120	-120	5319
82	9/28/06	10/2/06	74	-18	5301
83	9/29/06	10/2/06	100	123	5424
84	10/4/06	10/5/06	95	85	5509
85	10/2/06	10/6/06	82	-82	5427
86	10/6/06	10/9/06	104	-7	5420
87	10/9/06	10/10/06	64	90	5510
88	10/6/06	10/12/06	74	30	5540
89	10/6/06	10/13/06	173	75	5615
90	10/16/06	10/19/06	100	132	5747
91	10/16/06	10/19/06	87	77	5824
92	10/20/06	10/27/06	118	-44	5780
93	10/27/06	10/30/06	117	67	5847
94	10/26/06	11/3/06	114	139	5986
95	10/27/06	11/3/06	73	25	6011

96	11/1/06	11/7/06	115	40	6051
97	11/3/06	11/9/06	135	27	6078
98	11/7/06	11/9/06	48	-48	6030
99	11/5/06	11/10/06	132	-132	5898
100	11/7/06	11/10/06	82	-82	5816
101	11/9/06	11/14/06	98	83	5899
102	11/10/06	11/14/06	73	163	6062
103	11/15/06	11/20/06	28	99	6161
104	11/16/06	11/20/06	80	43	6204
105	11/16/06	11/20/06	80	21	6225
106	11/17/06	11/20/06	62	44	6269
107	11/15/06	11/22/06	28	72	6341
108	11/23/06	11/24/06	79	-79	6262
109	11/24/06	12/5/06	160	394	6656
110	11/27/06	12/5/06	89	298	6954
111	11/22/06	12/6/06	122	532	7486
112	11/22/06	12/7/06	102	129	7615
113	12/5/06	12/8/06	123	-74	7541
114	12/7/06	12/11/06	79	138	7679
115	12/8/06	12/15/06	150	278	7957
116	12/6/06	12/18/06	155	116	8073
117	12/18/06	12/19/06	163	-163	7910
118	12/19/06	12/21/06	195	-100	7810
119	12/13/06	12/27/06	112	127	7937
120	12/21/06	12/28/06	142	-142	7795
121	1/2/07	1/3/07	118	-118	7677
122	12/27/06	1/5/07	164	45	7722
123	1/3/07	1/8/07	150	87	7809
124	1/4/07	1/9/07	203	-203	7606
125	1/8/07	1/11/07	258	87	7693
126	1/11/07	1/12/07	138	84	7777
127	1/8/07	1/24/07	258	873	8650
128	1/9/07	1/24/07	116	181	8831
129	1/11/07	1/24/07	251	513	9344
130	1/17/07	1/24/07	148	-42	9302
131	1/24/07	1/26/07	129	75	9377
132	1/24/07	1/29/07	129	-129	9248
133	1/29/07	1/31/07	153	120	9368
134	1/24/07	2/2/07	303	0	9368
135	2/9/07	2/12/07	69	-31	9337
136	2/12/07	2/13/07	80	29	9366
137	2/9/07	2/14/07	94	-82	9284
138	2/14/07	2/15/07	104	12	9296
139	2/12/07	2/19/07	235	306	9602
140	2/14/07	2/19/07	100	54	9656
141	2/15/07	2/20/07	130	-50	9606
142	2/20/07	2/21/07	104	79	9685
143	2/19/07	2/22/07	87	45	9730
144	2/20/07	2/22/07	87	45	9775

145	2/20/07	2/22/07	240	213	9988
146	2/21/07	2/22/07	87	45	10033

Gross Profit 13738  
Gross Loss -3705  
Net Profit 10033

% Won  
Net Compound Interest

Average Risk 5.00%  
Average Rewa 6.18%  
Average Days 5.12328767

Added %  
Average Loss  
Max Drawdown

133.378641  
-90.3658537