

GroupStrat strategy report for EUR/USD, NZD/CHF, NZD/USD instrument(s) from 2012-02-21 00:00:00 to 2012-02-26 00:00:00

Initial deposit	50000
Finish deposit	8408.02
Turnover in USD	1782720.5
Comission in USD	34.96

Parameters

instrument1	NZD/USD
instrument2	NZD/CHF
instrument3	EUR/USD
str1	Strategy 1
str1Enabled	true
rsiPeriod	14
momPeriod	14
rsiLevel	0
momLevel	0.0
risk	1.0
selectedPeriod	30 Mins
offerSide	Ask
slippage	0.0
filter	ALL_FLATS
takeProfitPips	100
stopLossPips	100
appliedPrice	Close price

str2	Strategy 2
str2Enabled	false
rsiPeriod2	14
momPeriod2	14
rsiLevel2	0
momLevel2	0.0
risk2	1.0
selectedPeriod2	30 Mins
offerSide2	Ask
slippage2	0.0
filter2	ALL_FLATS
takeProfitPips2	100
stopLossPips2	100
appliedPrice2	Close price
str3	Strategy 3
str3Enabled	false
rsiPeriod3	14
momPeriod3	14
rsiLevel3	0
momLevel3	0.0
risk3	1.0
selectedPeriod3	30 Mins
offerSide3	Ask
slippage3	0.0
filter3	ALL_FLATS
takeProfitPips3	100
stopLossPips3	100
appliedPrice3	Close price

Instrument EUR/USD

First tick time	2012-02-21 00:00:00
First tick bid value	1.32071
First tick ask value	1.32083
Last tick time	2012-02-24 21:59:59
Last tick bid value	1.34461
Last tick ask value	1.34486
Positions total	0
Closed positions	0
Orders total	0
Bought	0.00
Sold	0.00
Turnover in USD	0
Comission in USD	0.0

Opened orders:

Label	Amount	Direction	Open price	Profit/Loss at the end	Profit/Loss at the end in pips	Open date	Comment
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Closed orders:

Label	Amount	Direction	Open price	Close price	Profit/Loss	Profit/Loss in pips	Open date	Close date	Comment
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Instrument NZD/CHF

First tick time	2012-02-21 00:00:00
First tick bid value	0.7648
First tick ask value	0.76511
Last tick time	2012-02-24 21:59:59
Last tick bid value	0.74861
Last tick ask value	0.74959
Positions total	0
Closed positions	0
Orders total	0
Bought	0.00
Sold	0.00
Turnover in USD	0
Comission in USD	0.0

Opened orders:

Label	Amount	Direction	Open price	Profit/Loss at the end	Profit/Loss at the end in pips	Open date	Comment
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Closed orders:

Label	Amount	Direction	Open price	Close price	Profit/Loss	Profit/Loss in pips	Open date	Close date	Comment
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Instrument NZD/USD

First tick time	2012-02-21 00:00:00
First tick bid value	0.83727
First tick ask value	0.83743
Last tick time	2012-02-24 21:59:59
Last tick bid value	0.83575
Last tick ask value	0.83616
Positions total	22
Closed positions	22
Orders total	22
Bought	1.09
Sold	1.09
Turnover in USD	1782720.5
Comission in USD	34.96

Opened orders:

Label	Amount	Direction	Open price	Profit/Loss at the end	Profit/Loss at the end in pips	Open date	Comment
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Closed orders:

Label	Amount	Direction	Open price	Close price	Profit/Loss	Profit/Loss in pips	Open date	Close date	Comment
NZDUSD0	0.05	SELL	0.83727	0.83905	-89.0	-17.8	2012-02-21 00:00:00	2012-02-21 02:50:05	
NZDUSD1	0.049922	BUY	0.83905	0.83761	-71.89	-14.4	2012-02-21 02:50:05	2012-02-21 02:50:06	
NZDUSD2	0.049922	SELL	0.83761	0.83929	-83.87	-16.8	2012-02-21 02:50:06	2012-02-21 02:50:06	
NZDUSD3	0.049922	BUY	0.83929	0.83866	-31.45	-6.3	2012-02-21 02:50:06	2012-02-21 02:50:28	
NZDUSD4	0.04973	SELL	0.83866	0.8393	-31.83	-6.4	2012-02-21 02:50:28	2012-02-21 02:50:28	
NZDUSD5	0.04973	BUY	0.8393	0.83843	-43.27	-8.7	2012-02-21 02:50:28	2012-02-21 02:50:31	
NZDUSD6	0.049643	SELL	0.83843	0.83937	-46.66	-9.4	2012-02-21 02:50:31	2012-02-21 03:10:34	
NZDUSD7	0.049599	BUY	0.83937	0.83866	-35.22	-7.1	2012-02-21 03:10:34	2012-02-21 03:19:09	
NZDUSD8	0.049558	SELL	0.83866	0.83931	-32.21	-6.5	2012-02-21 03:19:09	2012-02-21 03:27:31	
NZDUSD9	0.049533	BUY	0.83932	0.8387	-30.71	-6.2	2012-02-21 03:27:32	2012-02-21 03:31:06	
NZDUSD10	0.049499	SELL	0.8387	0.83895	-12.37	-2.5	2012-02-21 03:31:06	2012-02-21 05:30:00	
NZDUSD11	0.049475	BUY	0.83895	0.83749	-72.23	-14.6	2012-02-21 05:30:00	2012-02-21 07:24:23	
NZDUSD12	0.049409	SELL	0.83749	0.83702	23.22	4.7	2012-02-21 07:24:23	2012-02-21 16:00:00	
NZDUSD13	0.049428	BUY	0.83702	0.83636	-32.62	-6.6	2012-02-21 16:00:00	2012-02-21 16:15:14	
NZDUSD14	0.049394	SELL	0.83636	0.83662	-12.84	-2.6	2012-02-21 16:15:14	2012-02-21 16:17:45	
NZDUSD15	0.049378	BUY	0.83662	0.83472	-93.82	-19.0	2012-02-21 16:17:45	2012-02-21 19:34:25	
NZDUSD16	0.049281	SELL	0.834651	0.83392	36.02	7.3	2012-02-21 19:34:25	2012-02-22 05:42:10	
NZDUSD17	0.049329	BUY	0.83392	0.8338	-5.92	-1.2	2012-02-22 05:42:10	2012-02-22 06:04:28	
NZDUSD18	0.049306	SELL	0.8338	0.8347	-44.38	-9.0	2012-02-22 06:04:28	2012-02-22 07:00:01	
NZDUSD19	0.049256	BUY	0.8347	0.83251	-107.87	-21.9	2012-02-22 07:00:01	2012-02-22 09:02:11	
NZDUSD20	0.049153	SELL	0.832303	0.8294	142.69	29.0	2012-02-22 09:02:11	2012-02-23 04:39:20	
NZDUSD21	0.049289	BUY	0.82941	ERROR	-40880.79	-8294.1	2012-02-23 04:39:36	ERROR	

Processing statistic:

Function	Time	Calls	Percent
onTick method calls	3m 52s 362.14ms	1210087	70.74%
Ticks/Bars internal processing	28s 227.27ms	1423827	8.59%
Indicator calculations	25s 286.31ms	497430	7.7%
Account information calculations	11s 891.05ms	1493315	3.62%
Historical data calls (including indicators data calls)	11s 765.60ms	497430	3.58%
Ticks/Bars data reads	9s 452.34ms	1423828	2.88%
onBar method calls	6s 198.56ms	213740	1.89%
Conditional orders processing	2s 458.57ms	829584	0.75%
Margin call/cut checks	688.91ms	1377483	0.21%
onAccount method calls	93.03ms	69457	0.03%
Order changes processing "on server side"	21.28ms	24	0.01%
onStart method calls	4.61ms	1	0%
onMessage method calls	3.91ms	69	0%
onStop method calls		1	0%
Ticks/Bars/Account Info data writing for charts		0	0%
User tasks (IContext.executeTask) processing		0	0%
Other operations		0	0%