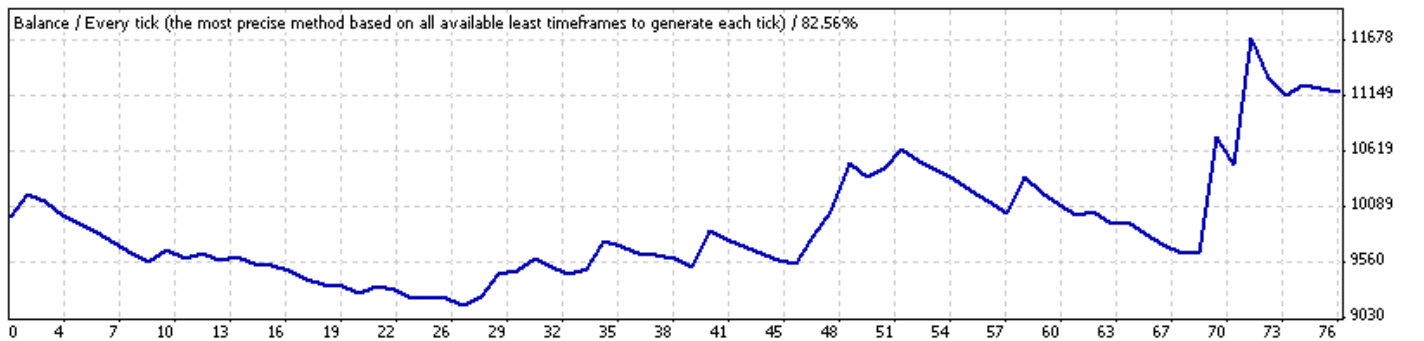


Strategy Tester Report

MA High Low EA v1

(Build 220)

Symbol	AUDUSD (Australian vs US Dollar)			
Period	Daily (D1) 2004.11.02 00:00 - 2009.02.06 00:00 (2004.07.30 - 2009.02.08)			
Model	Every tick (the most precise method based on all available least timeframes)			
Parameters	ma_period=25; lots=0.1; noise=20;			
Bars in test	1208	Ticks modelled	6470325	Modelling quality 82.56%
Mismatched charts errors	0			
Initial deposit	10000.00			
Total net profit	1192.69	Gross profit	5629.08	Gross loss -4436.39
Profit factor	1.27	Expected payoff	15.69	
Absolute drawdown	869.37	Maximal drawdown	1640.69 (13.00%)	Relative drawdown 13.00% (1640.69)
Total trades	76	Short positions (won %)	38 (26.32%)	Long positions (won %) 38 (39.47%)
		Profit trades (% of total)	25 (32.89%)	Loss trades (% of total) 51 (67.11%)
	Largest	profit trade	1218.00	loss trade -386.52
	Average	profit trade	225.16	loss trade -86.99
	Maximum	consecutive wins (profit in money)	4 (440.93)	consecutive losses (loss in money) 7 (-653.48)
	Maximal	consecutive profit (count of wins)	1218.00 (1)	consecutive loss (count of losses) -653.48 (7)
	Average	consecutive wins	1	consecutive losses 3



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2004.11.02 00:00	buy	1	0.10	0.74581	0.00000	0.00000		
2	2004.12.08 02:18	close	1	0.10	0.76935	0.00000	0.00000	216.68	10216.68
3	2004.12.08 02:18	sell	2	0.10	0.76942	0.00000	0.00000		
4	2004.12.27 16:58	close	2	0.10	0.77504	0.00000	0.00000	-72.35	10144.33
5	2004.12.27 16:58	buy	3	0.10	0.77502	0.00000	0.00000		
6	2005.01.05 08:38	close	3	0.10	0.76256	0.00000	0.00000	-129.28	10015.05
7	2005.01.05 08:38	sell	4	0.10	0.76210	0.00000	0.00000		
8	2005.01.12 16:44	close	4	0.10	0.76970	0.00000	0.00000	-81.95	9933.10
9	2005.01.12 16:44	buy	5	0.10	0.76981	0.00000	0.00000		
10	2005.01.14 02:08	close	5	0.10	0.76134	0.00000	0.00000	-86.78	9846.32
11	2005.01.14 02:08	sell	6	0.10	0.76140	0.00000	0.00000		
12	2005.01.21 17:47	close	6	0.10	0.77031	0.00000	0.00000	-95.05	9751.27
13	2005.01.21 17:48	buy	7	0.10	0.77052	0.00000	0.00000		
14	2005.02.08 12:01	close	7	0.10	0.76148	0.00000	0.00000	-98.72	9652.55
15	2005.02.08 12:01	sell	8	0.10	0.76156	0.00000	0.00000		
16	2005.02.09 19:21	close	8	0.10	0.77041	0.00000	0.00000	-89.35	9563.20
17	2005.02.09 19:21	buy	9	0.10	0.77041	0.00000	0.00000		
18	2005.03.21 13:02	close	9	0.10	0.78459	0.00000	0.00000	121.00	9684.20
19	2005.03.21 13:02	sell	10	0.10	0.78466	0.00000	0.00000		
20	2005.03.22 20:17	close	10	0.10	0.79301	0.00000	0.00000	-84.35	9599.85
21	2005.03.22 20:56	sell	11	0.10	0.78459	0.00000	0.00000		
22	2005.04.21 08:41	close	11	0.10	0.77691	0.00000	0.00000	49.60	9649.45
23	2005.04.21 08:41	buy	12	0.10	0.77691	0.00000	0.00000		
24	2005.05.12 08:34	close	12	0.10	0.77188	0.00000	0.00000	-61.22	9588.23

25	2005.05.12 08:34	sell	13	0.10	0.77183	0.00000	0.00000		
26	2005.06.07 08:15	close	13	0.10	0.76681	0.00000	0.00000	29.80	9618.03
27	2005.06.07 08:15	buy	14	0.10	0.76695	0.00000	0.00000		
28	2005.06.28 22:00	close	14	0.10	0.76190	0.00000	0.00000	-61.42	9556.61
29	2005.06.29 08:17	sell	15	0.10	0.76200	0.00000	0.00000		
30	2005.07.21 13:05	close	15	0.10	0.76180	0.00000	0.00000	-18.40	9538.21
31	2005.07.21 13:05	buy	16	0.10	0.76194	0.00000	0.00000		
32	2005.08.18 11:18	close	16	0.10	0.75835	0.00000	0.00000	-50.46	9487.75
33	2005.08.18 11:18	sell	17	0.10	0.75821	0.00000	0.00000		
34	2005.09.02 08:57	close	17	0.10	0.76481	0.00000	0.00000	-78.75	9409.00
35	2005.09.02 08:57	buy	18	0.10	0.76481	0.00000	0.00000		
36	2005.09.23 03:09	close	18	0.10	0.75960	0.00000	0.00000	-63.02	9345.98
37	2005.09.23 03:11	sell	19	0.10	0.75930	0.00000	0.00000		
38	2005.10.27 05:18	close	19	0.10	0.75821	0.00000	0.00000	-18.00	9327.98
39	2005.10.27 06:14	buy	20	0.10	0.75829	0.00000	0.00000		
40	2005.10.28 16:01	close	20	0.10	0.75179	0.00000	0.00000	-65.52	9262.46
41	2005.10.28 16:01	sell	21	0.10	0.75182	0.00000	0.00000		
42	2005.11.28 19:27	close	21	0.10	0.74201	0.00000	0.00000	73.45	9335.91
43	2005.11.28 19:27	buy	22	0.10	0.74201	0.00000	0.00000		
44	2005.12.19 23:59	close	22	0.10	0.73910	0.00000	0.00000	-40.02	9295.89
45	2005.12.19 23:59	sell	23	0.10	0.73900	0.00000	0.00000		
46	2006.01.04 13:35	close	23	0.10	0.74461	0.00000	0.00000	-69.70	9226.19
47	2006.01.04 13:35	buy	24	0.10	0.74451	0.00000	0.00000		
48	2006.02.06 03:20	close	24	0.10	0.74730	0.00000	0.00000	10.74	9236.93
49	2006.02.06 03:20	sell	25	0.10	0.74730	0.00000	0.00000		
50	2006.03.01 14:27	close	25	0.10	0.74623	0.00000	0.00000	-8.85	9228.08
51	2006.03.01 14:27	buy	26	0.10	0.74631	0.00000	0.00000		
52	2006.03.06 18:46	close	26	0.10	0.73950	0.00000	0.00000	-70.70	9157.38
53	2006.03.06 18:46	sell	27	0.10	0.73950	0.00000	0.00000		
54	2006.04.05 19:51	close	27	0.10	0.72926	0.00000	0.00000	76.90	9234.28
55	2006.04.05 19:51	buy	28	0.10	0.72931	0.00000	0.00000		
56	2006.05.19 16:27	close	28	0.10	0.75320	0.00000	0.00000	214.98	9449.26
57	2006.05.19 16:28	sell	29	0.10	0.75327	0.00000	0.00000		
58	2006.07.03 08:37	close	29	0.10	0.74531	0.00000	0.00000	43.05	9492.31
59	2006.07.03 08:38	buy	30	0.10	0.74541	0.00000	0.00000		
60	2006.08.25 08:12	close	30	0.10	0.75887	0.00000	0.00000	106.00	9598.31
61	2006.08.25 08:12	sell	31	0.10	0.75870	0.00000	0.00000		
62	2006.09.01 14:20	close	31	0.10	0.76611	0.00000	0.00000	-80.05	9518.26
63	2006.09.01 14:21	buy	32	0.10	0.76611	0.00000	0.00000		
64	2006.09.07 14:23	close	32	0.10	0.76030	0.00000	0.00000	-61.22	9457.04
65	2006.09.07 14:23	sell	33	0.10	0.76030	0.00000	0.00000		
66	2006.10.12 23:54	close	33	0.10	0.75252	0.00000	0.00000	48.05	9505.09
67	2006.10.12 23:54	buy	34	0.10	0.75261	0.00000	0.00000		
68	2007.01.04 11:51	close	34	0.10	0.78306	0.00000	0.00000	260.82	9765.91
69	2007.01.04 11:51	sell	35	0.10	0.78290	0.00000	0.00000		
70	2007.01.17 15:51	close	35	0.10	0.78731	0.00000	0.00000	-53.45	9712.46
71	2007.01.17 15:51	buy	36	0.10	0.78731	0.00000	0.00000		
72	2007.01.24 07:36	close	36	0.10	0.78230	0.00000	0.00000	-53.74	9658.72
73	2007.01.24 07:36	sell	37	0.10	0.78230	0.00000	0.00000		
74	2007.02.14 08:50	close	37	0.10	0.78231	0.00000	0.00000	-17.95	9640.77
75	2007.02.14 08:51	buy	38	0.10	0.78241	0.00000	0.00000		
76	2007.03.05 01:04	close	38	0.10	0.77890	0.00000	0.00000	-44.98	9595.79
77	2007.03.05 01:04	sell	39	0.10	0.77865	0.00000	0.00000		
78	2007.03.12 19:52	close	39	0.10	0.78511	0.00000	0.00000	-70.55	9525.24
79	2007.03.12 19:55	buy	40	0.10	0.78531	0.00000	0.00000		
80	2007.05.04 02:38	close	40	0.10	0.82260	0.00000	0.00000	344.30	9869.54
81	2007.05.04 02:38	sell	41	0.10	0.82259	0.00000	0.00000		
82	2007.05.08 04:53	close	41	0.10	0.83071	0.00000	0.00000	-82.90	9786.64
83	2007.05.08 04:53	buy	42	0.10	0.83066	0.00000	0.00000		
84	2007.05.10 23:31	close	42	0.10	0.82448	0.00000	0.00000	-63.88	9722.76

85	2007.05.10 23:31	sell	43	0.10	0.82430	0.00000	0.00000		
86	2007.05.11 15:39	close	43	0.10	0.83211	0.00000	0.00000	-78.95	9643.81
87	2007.05.11 15:40	buy	44	0.10	0.83223	0.00000	0.00000		
88	2007.05.16 16:00	close	44	0.10	0.82600	0.00000	0.00000	-63.86	9579.95
89	2007.05.16 16:00	sell	45	0.10	0.82607	0.00000	0.00000		
90	2007.05.31 14:18	close	45	0.10	0.82821	0.00000	0.00000	-35.85	9544.10
91	2007.05.31 14:20	buy	46	0.10	0.82820	0.00000	0.00000		
92	2007.07.27 08:38	close	46	0.10	0.85790	0.00000	0.00000	267.36	9811.46
93	2007.07.27 08:38	sell	47	0.10	0.85725	0.00000	0.00000		
94	2007.09.11 16:45	close	47	0.10	0.82961	0.00000	0.00000	239.00	10050.46
95	2007.09.11 16:45	buy	48	0.10	0.82970	0.00000	0.00000		
96	2007.10.22 13:43	close	48	0.10	0.87730	0.00000	0.00000	454.68	10505.14
97	2007.10.22 13:44	sell	49	0.10	0.87720	0.00000	0.00000		
98	2007.10.23 07:38	close	49	0.10	0.89051	0.00000	0.00000	-133.95	10371.19
99	2007.10.23 07:38	buy	50	0.10	0.89048	0.00000	0.00000		
100	2007.11.12 02:42	close	50	0.10	0.90130	0.00000	0.00000	97.80	10468.99
101	2007.11.12 02:43	sell	51	0.10	0.90070	0.00000	0.00000		
102	2007.12.27 20:56	close	51	0.10	0.87931	0.00000	0.00000	173.95	10642.94
103	2007.12.27 20:56	buy	52	0.10	0.87931	0.00000	0.00000		
104	2008.01.07 16:48	close	52	0.10	0.86881	0.00000	0.00000	-109.68	10533.26
105	2008.01.07 16:48	sell	53	0.10	0.86870	0.00000	0.00000		
106	2008.01.08 04:21	close	53	0.10	0.87821	0.00000	0.00000	-95.95	10437.31
107	2008.01.08 04:22	buy	54	0.10	0.87821	0.00000	0.00000		
108	2008.01.18 02:51	close	54	0.10	0.87090	0.00000	0.00000	-79.34	10357.97
109	2008.01.18 02:51	sell	55	0.10	0.87090	0.00000	0.00000		
110	2008.01.18 14:20	close	55	0.10	0.88124	0.00000	0.00000	-103.40	10254.57
111	2008.01.18 14:20	buy	56	0.10	0.88118	0.00000	0.00000		
112	2008.01.21 09:40	close	56	0.10	0.87079	0.00000	0.00000	-104.42	10150.15
113	2008.01.21 09:40	sell	57	0.10	0.87070	0.00000	0.00000		
114	2008.01.24 22:04	close	57	0.10	0.88201	0.00000	0.00000	-117.35	10032.80
115	2008.01.24 22:04	buy	58	0.10	0.88219	0.00000	0.00000		
116	2008.03.17 14:24	close	58	0.10	0.91863	0.00000	0.00000	337.88	10370.68
117	2008.03.17 14:24	sell	59	0.10	0.91847	0.00000	0.00000		
118	2008.03.18 23:10	close	59	0.10	0.93197	0.00000	0.00000	-135.85	10234.83
119	2008.03.18 23:10	buy	60	0.10	0.93194	0.00000	0.00000		
120	2008.03.19 17:03	close	60	0.10	0.92005	0.00000	0.00000	-119.42	10115.41
121	2008.03.19 17:03	sell	61	0.10	0.91999	0.00000	0.00000		
122	2008.04.07 17:21	close	61	0.10	0.92801	0.00000	0.00000	-96.35	10019.06
123	2008.04.07 17:21	buy	62	0.10	0.92796	0.00000	0.00000		
124	2008.05.14 09:25	close	62	0.10	0.93245	0.00000	0.00000	25.66	10044.72
125	2008.05.14 09:25	sell	63	0.10	0.93249	0.00000	0.00000		
126	2008.05.16 04:09	close	63	0.10	0.94356	0.00000	0.00000	-114.10	9930.62
127	2008.05.16 04:09	buy	64	0.10	0.94365	0.00000	0.00000		
128	2008.06.10 02:26	close	64	0.10	0.94708	0.00000	0.00000	22.34	9952.96
129	2008.06.10 02:26	sell	65	0.10	0.94695	0.00000	0.00000		
130	2008.06.24 16:02	close	65	0.10	0.95706	0.00000	0.00000	-113.00	9839.96
131	2008.06.24 16:02	buy	66	0.10	0.95724	0.00000	0.00000		
132	2008.07.09 05:32	close	66	0.10	0.94809	0.00000	0.00000	-99.30	9740.66
133	2008.07.09 05:32	sell	67	0.10	0.94816	0.00000	0.00000		
134	2008.07.09 15:58	close	67	0.10	0.95691	0.00000	0.00000	-87.50	9653.16
135	2008.07.09 15:58	buy	68	0.10	0.95684	0.00000	0.00000		
136	2008.07.24 04:49	close	68	0.10	0.95810	0.00000	0.00000	3.76	9656.92
137	2008.07.24 04:49	sell	69	0.10	0.95810	0.00000	0.00000		
138	2008.09.22 16:32	close	69	0.10	0.84351	0.00000	0.00000	1096.60	10753.52
139	2008.09.22 16:40	buy	70	0.10	0.84351	0.00000	0.00000		
140	2008.09.29 09:36	close	70	0.10	0.81720	0.00000	0.00000	-266.74	10486.78
141	2008.09.29 09:37	sell	71	0.10	0.81714	0.00000	0.00000		
142	2008.11.10 01:36	close	71	0.10	0.69177	0.00000	0.00000	1218.00	11704.78
143	2008.11.10 01:36	buy	72	0.10	0.69182	0.00000	0.00000		
144	2008.11.11 16:57	close	72	0.10	0.65322	0.00000	0.00000	-386.52	11318.26

145	2008.11.11 16:57	sell	73	0.10	0.65301	0.00000	0.00000		
146	2008.12.08 08:50	close	73	0.10	0.66631	0.00000	0.00000	-155.95	11162.31
147	2008.12.08 08:50	buy	74	0.10	0.66646	0.00000	0.00000		
148	2009.01.13 01:26	close	74	0.10	0.67800	0.00000	0.00000	96.68	11258.99
149	2009.01.13 01:26	sell	75	0.10	0.67780	0.00000	0.00000		
150	2009.02.06 19:19	close	75	0.10	0.67881	0.00000	0.00000	-32.20	11226.79
151	2009.02.06 19:20	buy	76	0.10	0.67871	0.00000	0.00000		
152	2009.02.06 23:00	close at stop	76	0.10	0.67530	0.00000	0.00000	-34.10	11192.69