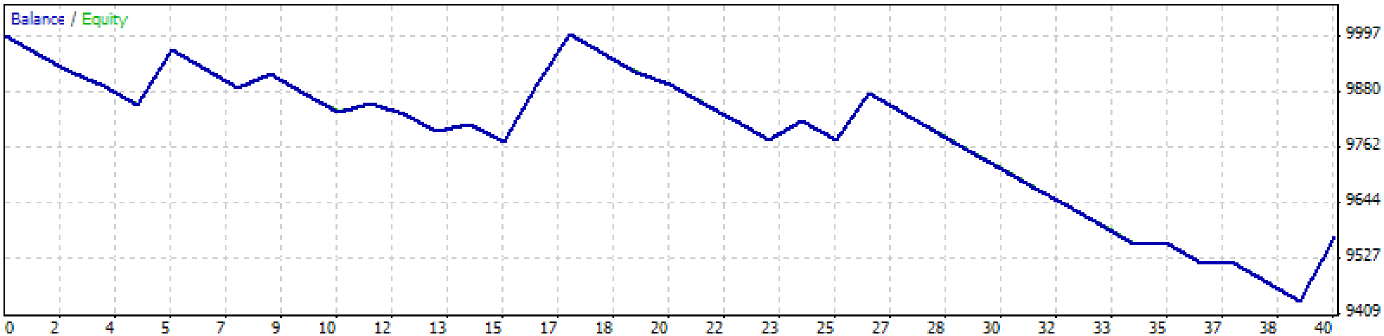
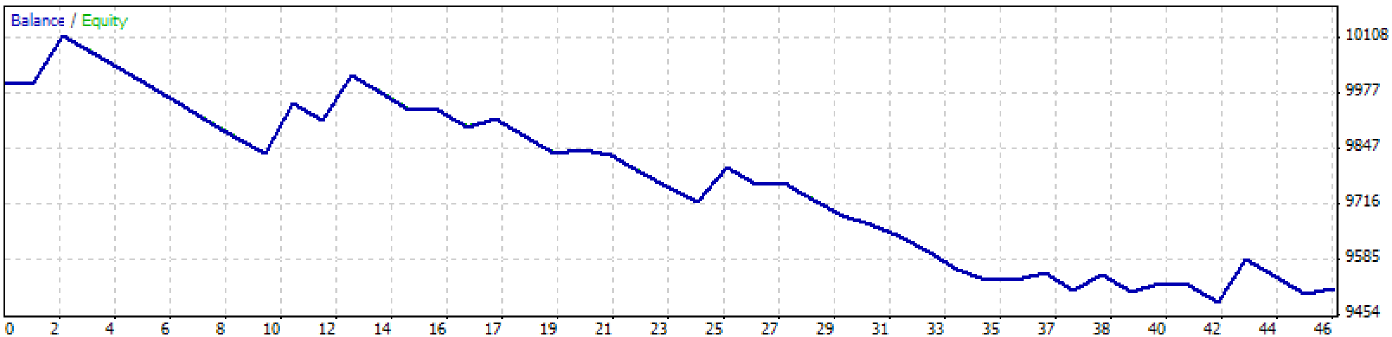
Strategy Tester Report
Daily Scalping EA v1.0c

Symbol	GBPUSD (Great Britain Pound vs US Dollar)				
Period	1 Hour (H1) 2006.01.04 02:00 - 2006.01.27 22:00 (2006.01.02 - 2006.01.28)				
Model	Every tick (based on all available least timeframes with fractal interpolation of every tick)				
Parameters	GMT_Shift=1; TakeProfit=0; StopLoss=40; HourToCloseOrders=23; SundayCandleExists=true; Lots=0.1; UseMoneyManagement=false; Risk=2; Slippage=3; MaxLossesTradesPerDay=3;				
Bars in test	7030	Ticks modelled	184611	Modelling quality	24.66%
Initial deposit	10000.00				
Total net profit	-426.59	Gross profit	686.85	Gross loss	-1113.44
Profit factor	0.62	Expected payoff	-10.66		
Absolute drawdown	562.59	Maximal drawdown	565.66 (5.65%)	Relative drawdown	5.65% (565.66)
Total trades	40	Short positions (won %)	23 (30.43%)	Long positions (won %)	17 (17.65%)
		Profit trades (% of total)	10 (25.00%)	Loss trades (% of total)	30 (75.00%)
	Largest	profit trade	136.00	loss trade	-40.00
	Average	profit trade	68.69	loss trade	-37.11
	Maximum	consecutive wins (profit in money)	2 (229.73)	consecutive losses (loss in money)	10 (-360.83)
	Maximal	consecutive profit (count of wins)	229.73 (2)	consecutive loss (count of losses)	-360.83 (10)
	Average	consecutive wins	1	consecutive losses	3



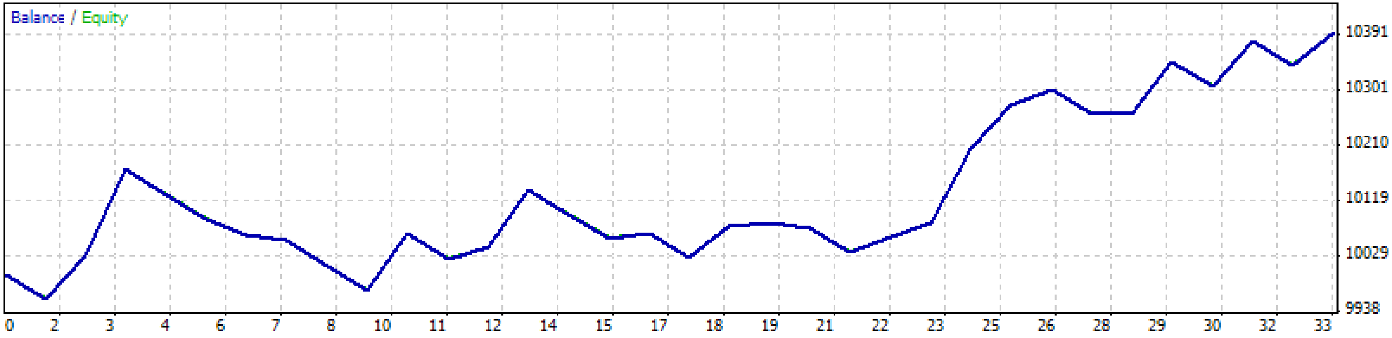
Strategy Tester Report
Daily Scalping EA v1.0c

Symbol	GBPUSD (Great Britain Pound vs US Dollar)				
Period	1 Hour (H1) 2006.01.30 00:00 - 2006.03.03 23:00 (2006.01.30 - 2006.03.04)				
Model	Every tick (based on all available least timeframes with fractal interpolation of every tick)				
Parameters	GMT_Shift=1; TakeProfit=0; StopLoss=40; HourToCloseOrders=23; SundayCandleExists=true; Lots=0.1; UseMoneyManagement=false; Risk=2; Slippage=3; MaxLossesTradesPerDay=3;				
Bars in test	7030	Ticks modelled	185819	Modelling quality	25.00%
Initial deposit	10000.00				
Total net profit	-483.80	Gross profit	631.99	Gross loss	-1115.79
Profit factor	0.57	Expected payoff	-10.52		
Absolute drawdown	514.31	Maximal drawdown	629.04 (6.22%)	Relative drawdown	6.22% (629.04)
Total trades	46	Short positions (won %)	22 (31.82%)	Long positions (won %)	24 (25.00%)
		Profit trades (% of total)	13 (28.26%)	Loss trades (% of total)	33 (71.74%)
	Largest	profit trade	118.22	loss trade	-40.00
	Average	profit trade	48.61	loss trade	-33.81
	Maximum	consecutive wins (profit in money)	2 (114.73)	consecutive losses (loss in money)	8 (-230.54)
	Maximal	consecutive profit (count of wins)	118.22 (1)	consecutive loss (count of losses)	-280.00 (7)
	Average	consecutive wins	1	consecutive losses	3



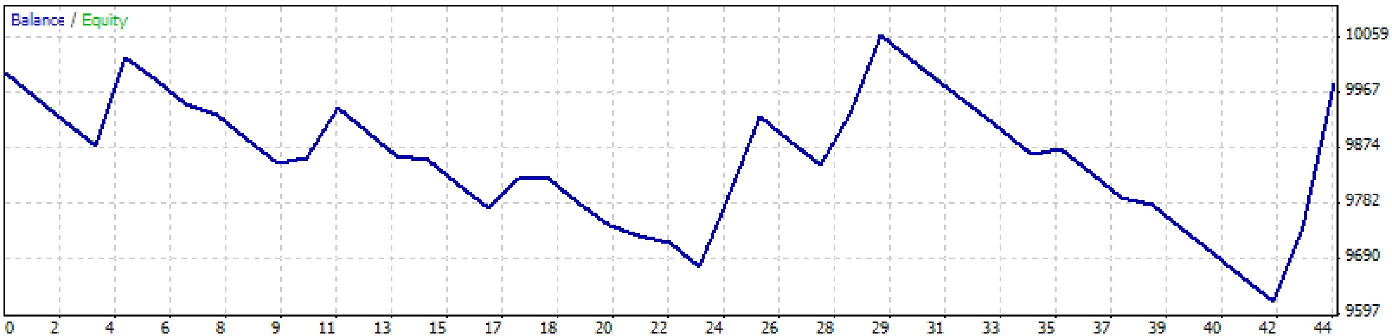
Strategy Tester Report
Daily Scalping EA v1.0c

Symbol	GBPUSD (Great Britain Pound vs US Dollar)				
Period	1 Hour (H1) 2006.03.06 00:00 - 2006.03.31 22:00 (2006.03.06 - 2006.04.01)				
Model	Every tick (based on all available least timeframes with fractal interpolation of every tick)				
Parameters	GMT_Shift=1; TakeProfit=0; StopLoss=40; HourToCloseOrders=23; SundayCandleExists=true; Lots=0.1; UseMoneyManagement=false; Risk=2; Slippage=3; MaxLossesTradesPerDay=3;				
Bars in test	6907	Ticks modelled	152453	Modelling quality	23.65%
Initial deposit	10000.00				
Total net profit	395.84	Gross profit	963.23	Gross loss	-567.39
Profit factor	1.70	Expected payoff	12.00		
Absolute drawdown	40.00	Maximal drawdown	195.83 (1.93%)	Relative drawdown	1.93% (195.83)
Total trades	33	Short positions (won %)	18 (50.00%)	Long positions (won %)	15 (46.67%)
		Profit trades (% of total)	16 (48.48%)	Loss trades (% of total)	17 (51.52%)
	Largest	profit trade	140.22	loss trade	-40.00
	Average	profit trade	60.20	loss trade	-33.38
	Maximum	consecutive wins (profit in money)	5 (268.12)	consecutive losses (loss in money)	6 (-195.83)
	Maximal	consecutive profit (count of wins)	268.12 (5)	consecutive loss (count of losses)	-195.83 (6)
	Average	consecutive wins	2	consecutive losses	2



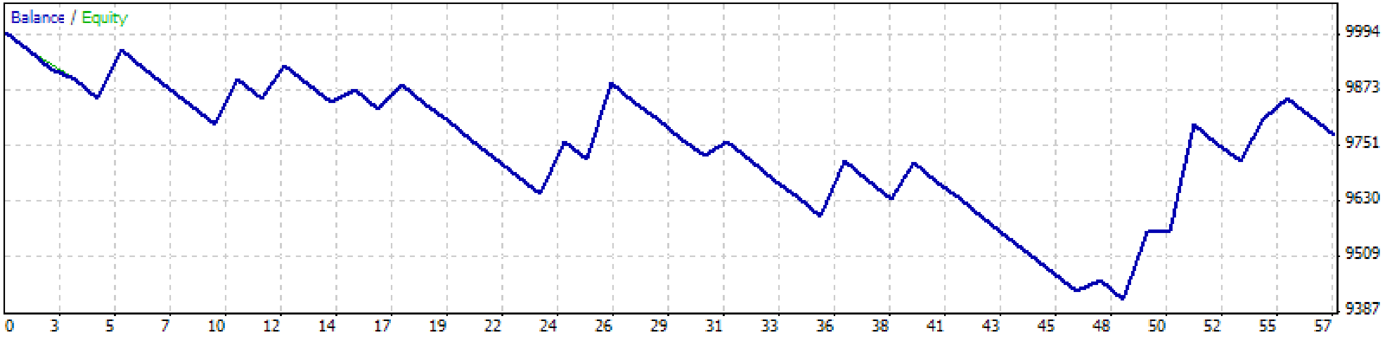
Strategy Tester Report
Daily Scalping EA v1.0c

Symbol	GBPUSD (Great Britain Pound vs US Dollar)				
Period	1 Hour (H1) 2006.04.03 00:00 - 2006.04.28 22:00 (2006.04.03 - 2006.04.29)				
Model	Every tick (based on all available least timeframes with fractal interpolation of every tick)				
Parameters	GMT_Shift=1; TakeProfit=0; StopLoss=40; HourToCloseOrders=23; SundayCandleExists=true; Lots=0.1; UseMoneyManagement=false; Risk=2; Slippage=3; MaxLossesTradesPerDay=3;				
Bars in test	6430	Ticks modelled	151547	Modelling quality	17.82%
Initial deposit	10000.00				
Total net profit	-17.10	Gross profit	1127.96	Gross loss	-1145.06
Profit factor	0.99	Expected payoff	-0.39		
Absolute drawdown	380.61	Maximal drawdown	444.56 (4.42%)	Relative drawdown	4.42% (444.56)
Total trades	44	Short positions (won %)	22 (18.18%)	Long positions (won %)	22 (31.82%)
		Profit trades (% of total)	11 (25.00%)	Loss trades (% of total)	33 (75.00%)
	Largest	profit trade	239.00	loss trade	-40.00
	Average	profit trade	102.54	loss trade	-34.70
	Maximum	consecutive wins (profit in money)	2 (363.51)	consecutive losses (loss in money)	7 (-252.78)
	Maximal	consecutive profit (count of wins)	363.51 (2)	consecutive loss (count of losses)	-252.78 (7)
	Average	consecutive wins	2	consecutive losses	5



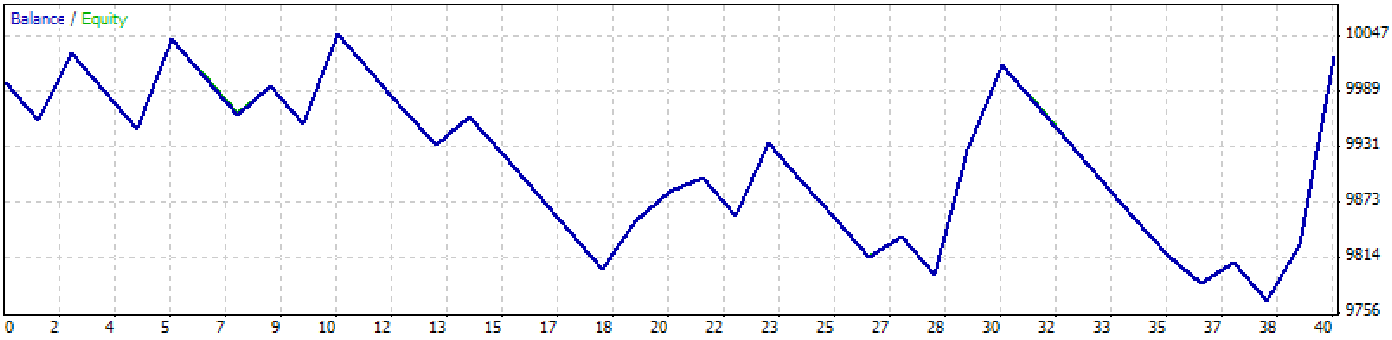
Strategy Tester Report
Daily Scalping EA v1.0c

Symbol	GBPUSD (Great Britain Pound vs US Dollar)				
Period	1 Hour (H1) 2006.05.01 00:00 - 2006.06.02 22:00 (2006.05.01 - 2006.06.03)				
Model	Every tick (based on all available least timeframes with fractal interpolation of every tick)				
Parameters	GMT_Shift=1; TakeProfit=0; StopLoss=40; HourToCloseOrders=23; SundayCandleExists=true; Lots=0.1; UseMoneyManagement=false; Risk=2; Slippage=3; MaxLossesTradesPerDay=3;				
Bars in test	5954	Ticks modelled	311372	Modelling quality	10.88%
Initial deposit	10000.00				
Total net profit	-223.48	Gross profit	1401.01	Gross loss	-1624.49
Profit factor	0.86	Expected payoff	-3.92		
Absolute drawdown	583.60	Maximal drawdown	583.60 (5.84%)	Relative drawdown	5.84% (583.60)
Total trades	57	Short positions (won %)	29 (24.14%)	Long positions (won %)	28 (32.14%)
		Profit trades (% of total)	16 (28.07%)	Loss trades (% of total)	41 (71.93%)
	Largest	profit trade	234.51	loss trade	-40.00
	Average	profit trade	87.56	loss trade	-39.62
	Maximum	consecutive wins (profit in money)	3 (381.24)	consecutive losses (loss in money)	7 (-280.00)
	Maximal	consecutive profit (count of wins)	381.24 (3)	consecutive loss (count of losses)	-280.00 (7)
	Average	consecutive wins	1	consecutive losses	3



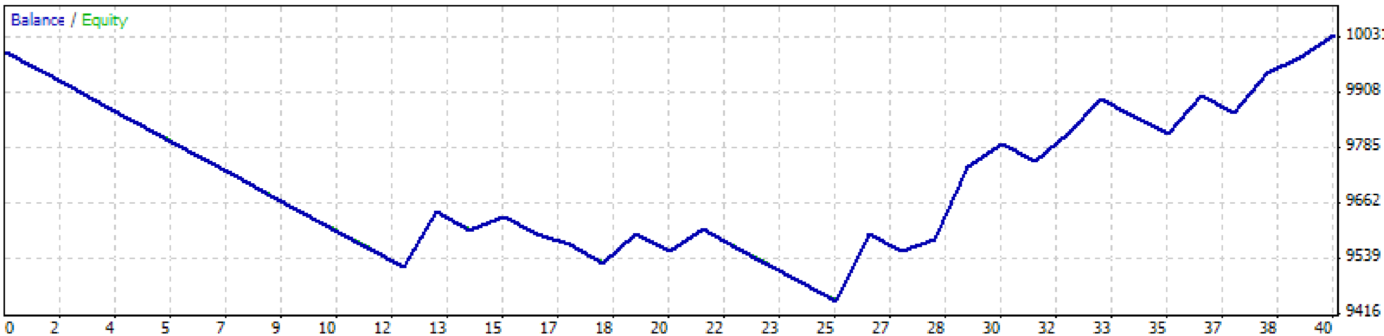
Strategy Tester Report
Daily Scalping EA v1.0c

Symbol	GBPUSD (Great Britain Pound vs US Dollar)				
Period	1 Hour (H1) 2006.06.05 00:00 - 2006.06.30 22:00 (2006.06.05 - 2006.07.01)				
Model	Every tick (based on all available least timeframes with fractal interpolation of every tick)				
Parameters	GMT_Shift=1; TakeProfit=0; StopLoss=40; HourToCloseOrders=23; SundayCandleExists=true; Lots=0.1; UseMoneyManagement=false; Risk=2; Slippage=3; MaxLossesTradesPerDay=3;				
Bars in test	5359	Ticks modelled	254530	Modelling quality	33.29%
Initial deposit	10000.00				
Total net profit	26.76	Gross profit	1013.74	Gross loss	-986.98
Profit factor	1.03	Expected payoff	0.67		
Absolute drawdown	229.75	Maximal drawdown	280.07 (2.79%)	Relative drawdown	2.79% (280.07)
Total trades	40	Short positions (won %)	19 (42.11%)	Long positions (won %)	21 (33.33%)
		Profit trades (% of total)	15 (37.50%)	Loss trades (% of total)	25 (62.50%)
	Largest	profit trade	198.00	loss trade	-40.00
	Average	profit trade	67.58	loss trade	-39.48
	Maximum	consecutive wins (profit in money)	3 (97.55)	consecutive losses (loss in money)	6 (-230.49)
	Maximal	consecutive profit (count of wins)	256.51 (2)	consecutive loss (count of losses)	-230.49 (6)
	Average	consecutive wins	1	consecutive losses	2



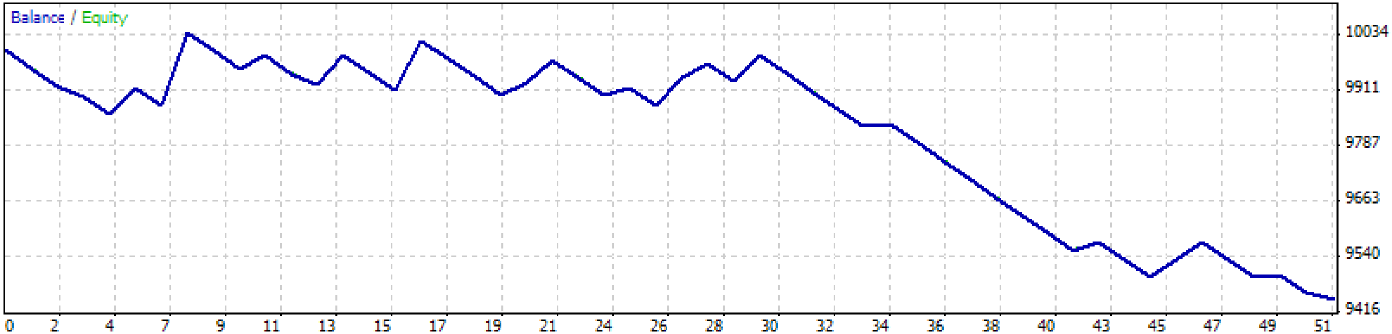
Strategy Tester Report
Daily Scalping EA v1.0c

Symbol	GBPUSD (Great Britain Pound vs US Dollar)				
Period	1 Hour (H1) 2006.07.03 00:00 - 2006.07.28 22:00 (2006.07.03 - 2006.07.29)				
Model	Every tick (based on all available least timeframes with fractal interpolation of every tick)				
Parameters	GMT_Shift=1; TakeProfit=0; StopLoss=40; HourToCloseOrders=23; SundayCandleExists=true; Lots=0.1; UseMoneyManagement=false; Risk=2; Slippage=3; MaxLossesTradesPerDay=3;				
Bars in test	4883	Ticks modelled	236701	Modelling quality	25.20%
Initial deposit	10000.00				
Total net profit	37.17	Gross profit	1059.66	Gross loss	-1022.49
Profit factor	1.04	Expected payoff	0.93		
Absolute drawdown	554.59	Maximal drawdown	554.59 (5.55%)	Relative drawdown	5.55% (554.59)
Total trades	40	Short positions (won %)	18 (27.78%)	Long positions (won %)	22 (40.91%)
		Profit trades (% of total)	14 (35.00%)	Loss trades (% of total)	26 (65.00%)
	Largest	profit trade	162.53	loss trade	-40.00
	Average	profit trade	75.69	loss trade	-39.33
	Maximum	consecutive wins (profit in money)	3 (240.55)	consecutive losses (loss in money)	12 (-480.00)
	Maximal	consecutive profit (count of wins)	240.55 (3)	consecutive loss (count of losses)	-480.00 (12)
	Average	consecutive wins	2	consecutive losses	3



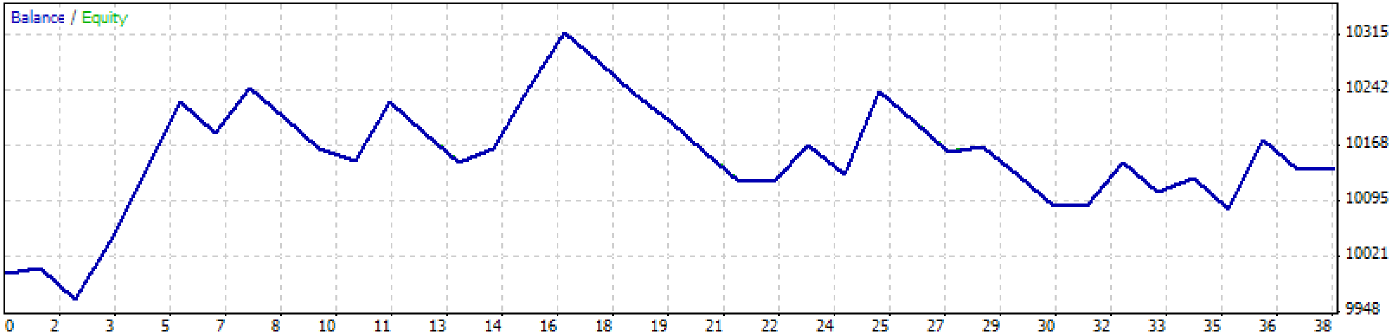
Strategy Tester Report
Daily Scalping EA v1.0c

Symbol	GBPUSD (Great Britain Pound vs US Dollar)				
Period	1 Hour (H1) 2006.08.01 17:00 - 2006.09.01 22:00 (2006.07.31 - 2006.09.02)				
Model	Every tick (based on all available least timeframes with fractal interpolation of every tick)				
Parameters	GMT_Shift=1; TakeProfit=0; StopLoss=40; HourToCloseOrders=23; SundayCandleExists=true; Lots=0.1; UseMoneyManagement=false; Risk=2; Slippage=3; MaxLossesTradesPerDay=3;				
Bars in test	3466	Ticks modelled	272549	Modelling quality	48.57%
Initial deposit	10000.00				
Total net profit	-554.33	Gross profit	785.50	Gross loss	-1339.83
Profit factor	0.59	Expected payoff	-10.87		
Absolute drawdown	554.33	Maximal drawdown	595.01 (5.93%)	Relative drawdown	5.93% (595.01)
Total trades	51	Short positions (won %)	26 (23.08%)	Long positions (won %)	25 (40.00%)
		Profit trades (% of total)	16 (31.37%)	Loss trades (% of total)	35 (68.63%)
	Largest	profit trade	163.51	loss trade	-40.00
	Average	profit trade	49.09	loss trade	-38.28
	Maximum	consecutive wins (profit in money)	2 (77.73)	consecutive losses (loss in money)	7 (-280.00)
	Maximal	consecutive profit (count of wins)	163.51 (1)	consecutive loss (count of losses)	-280.00 (7)
	Average	consecutive wins	1	consecutive losses	3



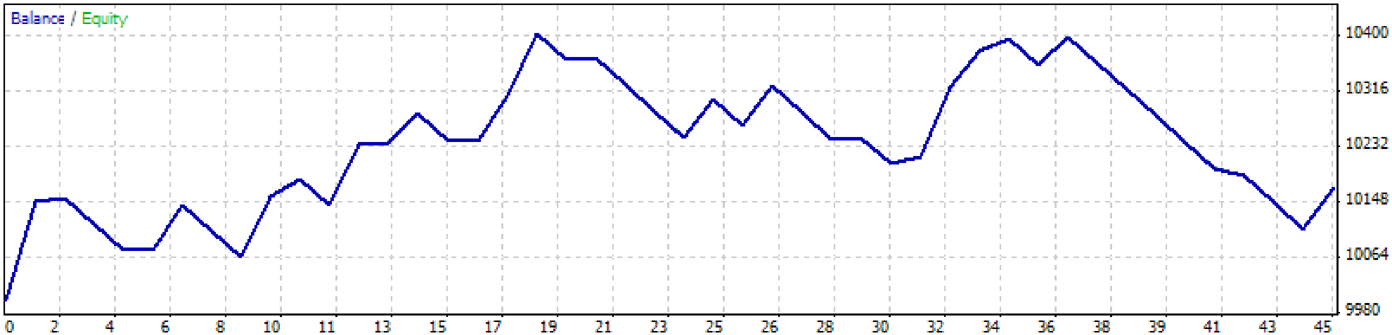
Strategy Tester Report
Daily Scalping EA v1.0c

Symbol	GBPUSD (Great Britain Pound vs US Dollar)				
Period	1 Hour (H1) 2006.09.04 00:00 - 2006.09.29 22:00 (2006.09.04 - 2006.09.30)				
Model	Every tick (based on all available least timeframes with fractal interpolation of every tick)				
Parameters	GMT_Shift=1; TakeProfit=0; StopLoss=40; HourToCloseOrders=23; SundayCandleExists=true; Lots=0.1; UseMoneyManagement=false; Risk=2; Slippage=3; MaxLossesTradesPerDay=3;				
Bars in test	3466	Ticks modelled	226193	Modelling quality	50.00%
Initial deposit	10000.00				
Total net profit	138.13	Gross profit	913.89	Gross loss	-775.76
Profit factor	1.18	Expected payoff	3.63		
Absolute drawdown	34.78	Maximal drawdown	233.91 (2.27%)	Relative drawdown	2.27% (233.91)
Total trades	38	Short positions (won %)	20 (60.00%)	Long positions (won %)	18 (27.78%)
		Profit trades (% of total)	17 (44.74%)	Loss trades (% of total)	21 (55.26%)
	Largest	profit trade	111.51	loss trade	-40.00
	Average	profit trade	53.76	loss trade	-36.94
	Maximum	consecutive wins (profit in money)	3 (261.10)	consecutive losses (loss in money)	6 (-198.27)
	Maximal	consecutive profit (count of wins)	261.10 (3)	consecutive loss (count of losses)	-198.27 (6)
	Average	consecutive wins	1	consecutive losses	2



Strategy Tester Report
Daily Scalping EA v1.0c

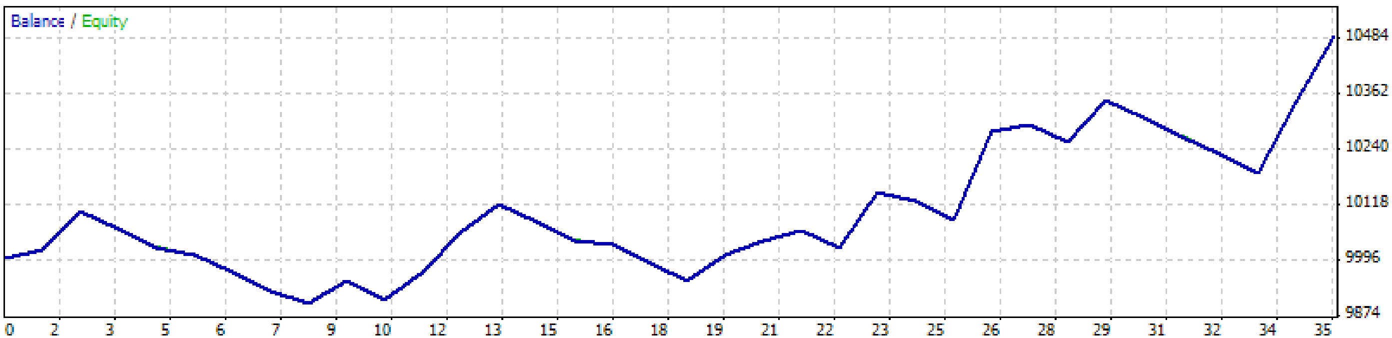
Symbol	GBPUSD (Great Britain Pound vs US Dollar)				
Period	1 Hour (H1) 2006.10.02 00:00 - 2006.11.03 22:00 (2006.10.02 - 2006.11.04)				
Model	Every tick (based on all available least timeframes with fractal interpolation of every tick)				
Parameters	GMT_Shift=1; TakeProfit=0; StopLoss=40; HourToCloseOrders=23; SundayCandleExists=true; Lots=0.1; UseMoneyManagement=false; Risk=2; Slippage=3; MaxLossesTradesPerDay=3;				
Bars in test	2542	Ticks modelled	188067	Modelling quality	50.00%
Initial deposit	10000.00				
Total net profit	170.11	Gross profit	1062.36	Gross loss	-892.25
Profit factor	1.19	Expected payoff	3.78		
Absolute drawdown	0.00	Maximal drawdown	296.60 (2.85%)	Relative drawdown	2.85% (296.60)
Total trades	45	Short positions (won %)	21 (42.86%)	Long positions (won %)	24 (50.00%)
		Profit trades (% of total)	21 (46.67%)	Loss trades (% of total)	24 (53.33%)
	Largest	profit trade	149.51	loss trade	-40.00
	Average	profit trade	50.59	loss trade	-37.18
	Maximum	consecutive wins (profit in money)	4 (190.06)	consecutive losses (loss in money)	8 (-291.78)
	Maximal	consecutive profit (count of wins)	190.06 (4)	consecutive loss (count of losses)	-291.78 (8)
	Average	consecutive wins	2	consecutive losses	2



Strategy Tester Report
Daily Scalping EA v1.0c

Symbol	GBPUSD (Great Britain Pound vs US Dollar)
Period	1 Hour (H1) 2006.11.06 00:00 - 2006.12.01 22:00 (2006.11.06 - 2006.12.02)
Model	Every tick (based on all available least timeframes with fractal interpolation of every tick)
Parameters	GMT_Shift=1; TakeProfit=0; StopLoss=40; HourToCloseOrders=23; SundayCandleExists=true; Lots=0.1; UseMoneyManagement=false; Risk=2; Slippage=3; MaxLossesTradesPerDay=3;

Bars in test	2102	Ticks modelled	135512	Modelling quality	50.00%
Initial deposit	10000.00				
Total net profit	489.63	Gross profit	1202.15	Gross loss	-712.52
Profit factor	1.69	Expected payoff	13.99		
Absolute drawdown	96.52	Maximal drawdown	202.25 (2.00%)	Relative drawdown	2.00% (202.25)
Total trades	35	Short positions (won %)	16 (31.25%)	Long positions (won %)	19 (52.63%)
		Profit trades (% of total)	15 (42.86%)	Loss trades (% of total)	20 (57.14%)
	Largest	profit trade	194.51	loss trade	-40.00
	Average	profit trade	80.14	loss trade	-35.63
	Maximum	consecutive wins (profit in money)	3 (209.10)	consecutive losses (loss in money)	6 (-202.25)
	Maximal	consecutive profit (count of wins)	299.51 (2)	consecutive loss (count of losses)	-202.25 (6)
	Average	consecutive wins	2	consecutive losses	3



Strategy Tester Report
Daily Scalping EA v1.0c

Symbol	GBPUSD (Great Britain Pound vs US Dollar)				
Period	1 Hour (H1) 2006.12.04 00:00 - 2006.12.29 22:00 (2006.12.04 - 2006.12.30)				
Model	Every tick (based on all available least timeframes with fractal interpolation of every tick)				
Parameters	GMT_Shift=1; TakeProfit=0; StopLoss=40; HourToCloseOrders=23; SundayCandleExists=true; Lots=0.1; UseMoneyManagement=false; Risk=2; Slippage=3; MaxLossesTradesPerDay=3;				
Bars in test	2102	Ticks modelled	124527	Modelling quality	50.00%
Initial deposit	10000.00				
Total net profit	-222.13	Gross profit	819.14	Gross loss	-1041.27
Profit factor	0.79	Expected payoff	-5.42		
Absolute drawdown	356.66	Maximal drawdown	413.05 (4.11%)	Relative drawdown	4.11% (413.05)
Total trades	41	Short positions (won %)	20 (45.00%)	Long positions (won %)	21 (19.05%)
		Profit trades (% of total)	13 (31.71%)	Loss trades (% of total)	28 (68.29%)
	Largest	profit trade	212.51	loss trade	-40.00
	Average	profit trade	63.01	loss trade	-37.19
	Maximum	consecutive wins (profit in money)	3 (87.26)	consecutive losses (loss in money)	8 (-295.78)
	Maximal	consecutive profit (count of wins)	256.73 (2)	consecutive loss (count of losses)	-295.78 (8)
	Average	consecutive wins	1	consecutive losses	3