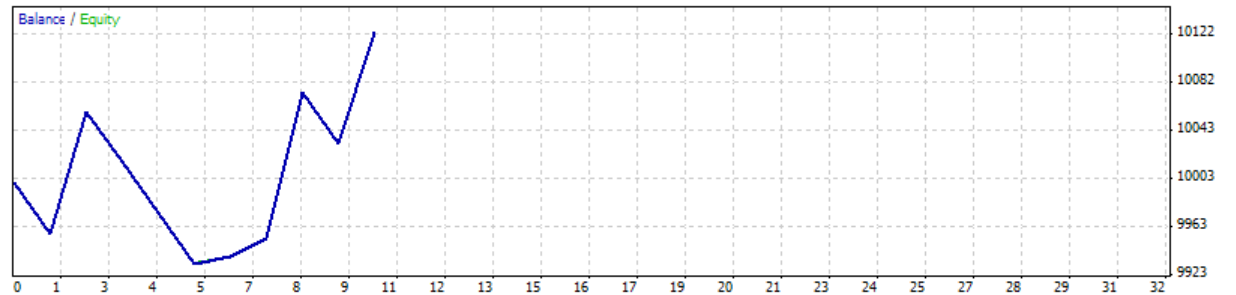


Strategy Tester Report

Daily Scalping EA v1.0b

Symbol	GBPJPY (Great Britain Pound vs Japanese Yen)				
Period	30 Minutes (M30) 2006.08.07 00:00 - 2006.08.11 23:00 (2006.08.07 - 2006.08.12)				
Model	Every tick (based on all available least timeframes with fractal interpolation of every tick)				
Parameters	GMT_Shift=0; TakeProfit=0; StopLoss=50; HourToCloseOrders=23; SundayCandleExists=true; Lots=0.1; UseMoneyManagement=false; Risk=2; Slippage=3;				
Bars in test	7095	Ticks modelled	55372	Modelling quality	25.00%
Initial deposit	10000.00				
Total net profit	123.96	Gross profit	333.30	Gross loss	-209.34
Profit factor	1.59	Expected payoff	12.40		
Absolute drawdown	66.97	Maximal drawdown	125.62 (1.25%)	Relative drawdown	1.25% (125.62)
Total trades	10	Short positions (won %)	6 (33.33%)	Long positions (won %)	4 (75.00%)
		Profit trades (% of total)	5 (50.00%)	Loss trades (% of total)	5 (50.00%)
	Largest	profit trade	119.73	loss trade	-41.88
	Average	profit trade	66.66	loss trade	-41.87
	Maximum	consecutive wins (profit in money)	3 (140.66)	consecutive losses (loss in money)	3 (-125.62)
	Maximal	consecutive profit (count of wins)	140.66 (3)	consecutive loss (count of losses)	-125.62 (3)
	Average	consecutive wins	2	consecutive losses	2



#	Time	Type	Order	Lots	Price	S / L	T / P	Profit	Balance
1	2006.08.07 00:00	sell	1	0.10	217.83	218.33	0.00		
2	2006.08.07 05:48	s/l	1	0.10	218.33	218.33	0.00	-41.86	9958.14
3	2006.08.07 05:48	buy	2	0.10	218.33	217.83	0.00		
4	2006.08.07 23:00	close	2	0.10	219.53	217.83	0.00	100.51	10058.65
5	2006.08.08 00:00	sell	3	0.10	219.36	219.86	0.00		
6	2006.08.08 20:18	s/l	3	0.10	219.86	219.86	0.00	-41.87	10016.78
7	2006.08.08 20:18	buy	4	0.10	219.86	219.36	0.00		
8	2006.08.08 20:48	s/l	4	0.10	219.36	219.36	0.00	-41.88	9974.90
9	2006.08.08 20:48	sell	5	0.10	219.36	219.86	0.00		
10	2006.08.08 22:13	s/l	5	0.10	219.86	219.86	0.00	-41.87	9933.03
11	2006.08.08 22:13	buy	6	0.10	219.86	219.36	0.00		
12	2006.08.08 23:00	close	6	0.10	219.93	219.36	0.00	5.86	9938.89
13	2006.08.09 00:00	sell	7	0.10	219.87	220.37	0.00		
14	2006.08.09 23:00	close	7	0.10	219.69	220.37	0.00	15.07	9953.96
15	2006.08.10 00:00	sell	8	0.10	219.70	220.20	0.00		
16	2006.08.10 23:00	close	8	0.10	218.27	220.20	0.00	119.73	10073.69
17	2006.08.11 00:00	sell	9	0.10	218.20	218.70	0.00		
18	2006.08.11 01:50	s/l	9	0.10	218.70	218.70	0.00	-41.86	10031.83
19	2006.08.11 01:50	buy	10	0.10	218.70	218.20	0.00		
20	2006.08.11 23:00	close	10	0.10	219.80	218.20	0.00	92.13	10123.96