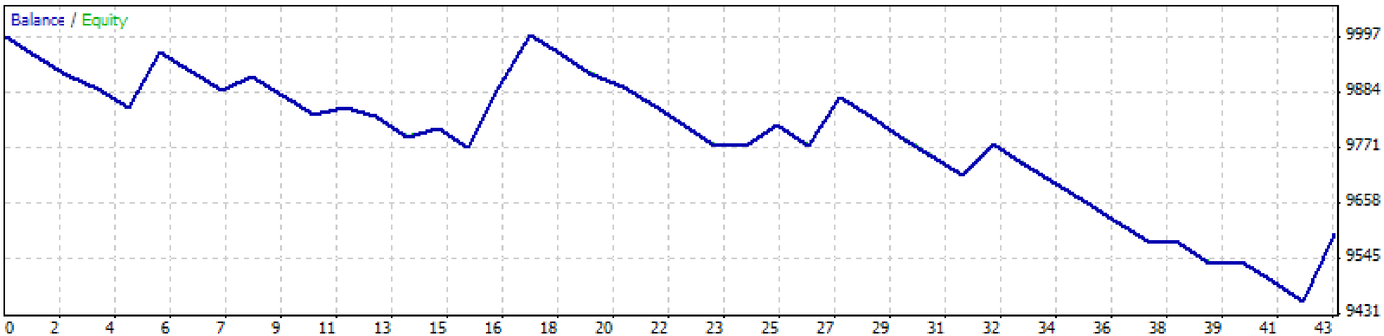
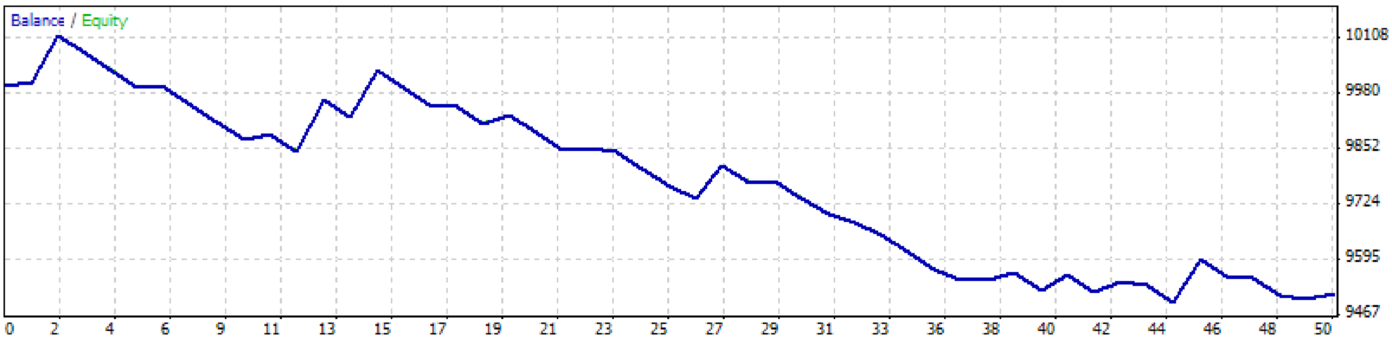
Strategy Tester Report
Daily Scalping EA v1.0b

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;				
Bars in test	7030	Ticks modelled	184611	Modelling quality	24.66%
Initial deposit	10000.00				
Total net profit	-405.42	Gross profit	749.36	Gross loss	-1154.78
Profit factor	0.65	Expected payoff	-9.43		
Absolute drawdown	541.42	Maximal drawdown	544.49 (5.44%)	Relative drawdown	5.44% (544.49)
Total trades	43	Short positions (won %)	25 (28.00%)	Long positions (won %)	18 (22.22%)
		Profit trades (% of total)	11 (25.58%)	Loss trades (% of total)	32 (74.42%)
	Largest	profit trade	136.00	loss trade	-40.00
	Average	profit trade	68.12	loss trade	-36.09
	Maximum	consecutive wins (profit in money)	2 (229.73)	consecutive losses (loss in money)	7 (-240.83)
	Maximal	consecutive profit (count of wins)	229.73 (2)	consecutive loss (count of losses)	-240.83 (7)
	Average	consecutive wins	1	consecutive losses	3



Strategy Tester Report
Daily Scalping EA v1.0b

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;				
Bars in test	7030	Ticks modelled	180236	Modelling quality	50.00%
Initial deposit	10000.00				
Total net profit	-482.46	Gross profit	646.50	Gross loss	-1128.96
Profit factor	0.57	Expected payoff	-9.65		
Absolute drawdown	502.14	Maximal drawdown	616.87 (6.10%)	Relative drawdown	6.10% (616.87)
Total trades	50	Short positions (won %)	24 (29.17%)	Long positions (won %)	26 (26.92%)
		Profit trades (% of total)	14 (28.00%)	Loss trades (% of total)	36 (72.00%)
	Largest	profit trade	118.22	loss trade	-40.00
	Average	profit trade	46.18	loss trade	-31.36
	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)	-242.34 (7)
	Average	consecutive wins	1	consecutive losses	3

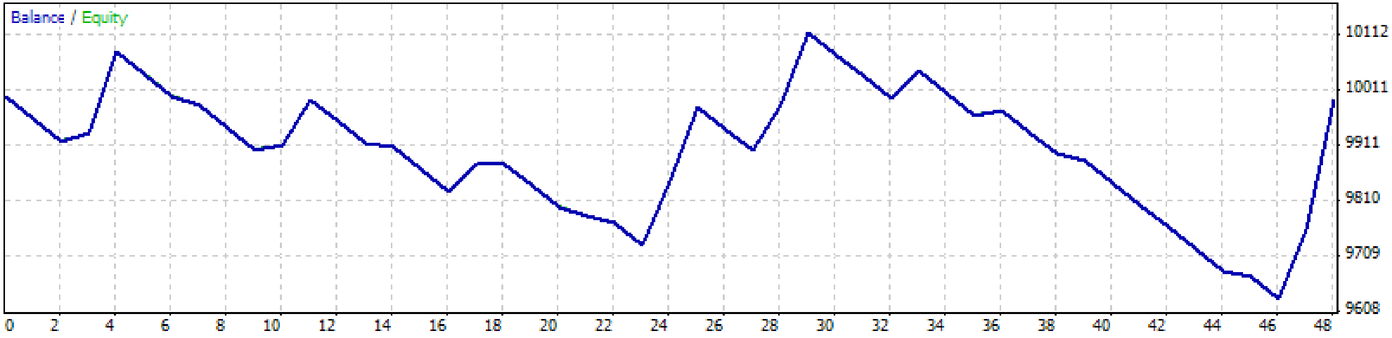


Strategy Tester Report
Daily Scalping EA v1.0b

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;				
Bars in test	6907	Ticks modelled	148056	Modelling quality	49.17%
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

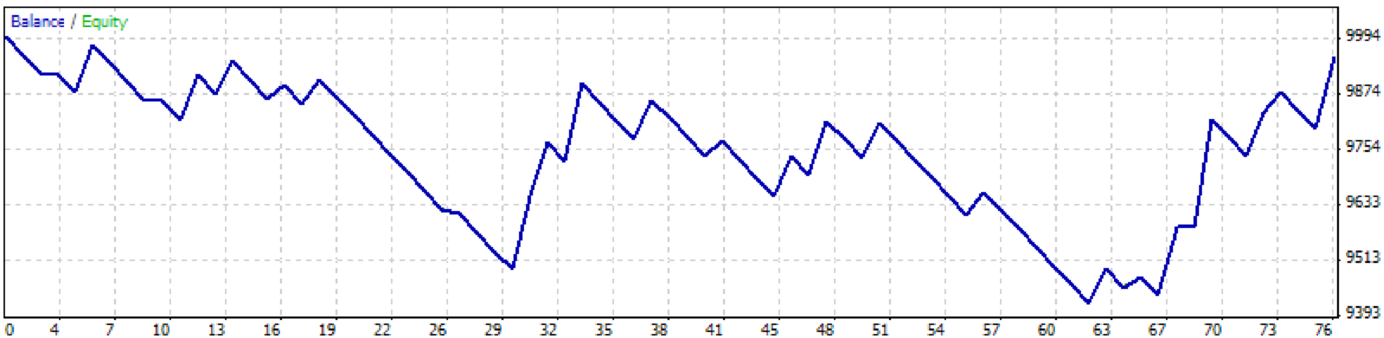
Strategy Tester Report
Daily Scalping EA v1.0b

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;				
Bars in test	6430	Ticks modelled	147016	Modelling quality	45.58%
Initial deposit	10000.00				
Total net profit	-4.42	Gross profit	1190.98	Gross loss	-1195.40
Profit factor	1.00	Expected payoff	-0.09		
Absolute drawdown	367.93	Maximal drawdown	485.39 (4.80%)	Relative drawdown	4.80% (485.39)
Total trades	48	Short positions (won %)	24 (16.67%)	Long positions (won %)	24 (37.50%)
		Profit trades (% of total)	13 (27.08%)	Loss trades (% of total)	35 (72.92%)
	Largest	profit trade	239.00	loss trade	-40.00
	Average	profit trade	91.61	loss trade	-34.15
	Maximum	consecutive wins (profit in money)	2 (363.51)	consecutive losses (loss in money)	10 (-343.12)
	Maximal	consecutive profit (count of wins)	363.51 (2)	consecutive loss (count of losses)	-343.12 (10)
	Average	consecutive wins	2	consecutive losses	4



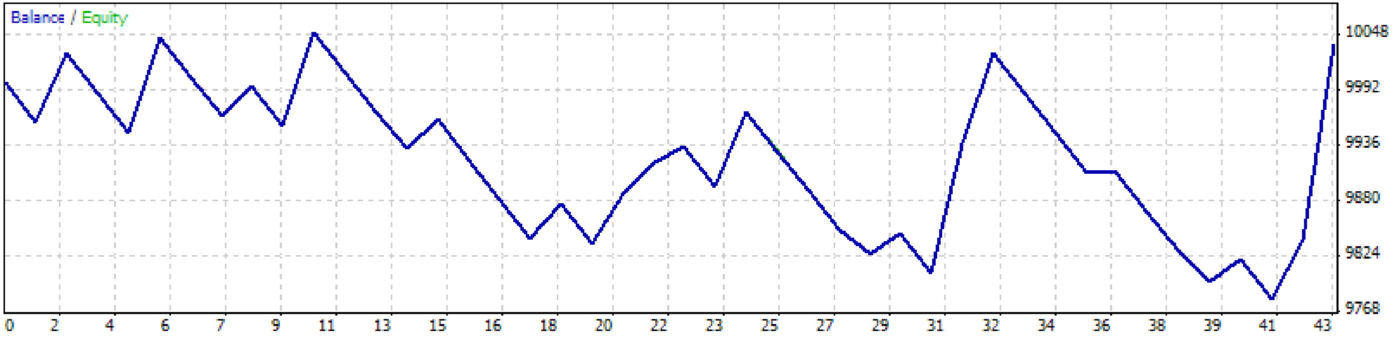
Strategy Tester Report
Daily Scalping EA v1.0b

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;				
Bars in test	5954	Ticks modelled	303583	Modelling quality	41.31%
Initial deposit	10000.00				
Total net profit	-44.88	Gross profit	2010.42	Gross loss	-2055.30
Profit factor	0.98	Expected payoff	-0.59		
Absolute drawdown	578.17	Maximal drawdown	578.17 (5.78%)	Relative drawdown	5.78% (578.17)
Total trades	76	Short positions (won %)	37 (24.32%)	Long positions (won %)	39 (33.33%)
		Profit trades (% of total)	22 (28.95%)	Loss trades (% of total)	54 (71.05%)
	Largest	profit trade	234.51	loss trade	-40.00
	Average	profit trade	91.38	loss trade	-38.06
	Maximum	consecutive wins (profit in money)	3 (381.24)	consecutive losses (loss in money)	11 (-410.34)
	Maximal	consecutive profit (count of wins)	381.24 (3)	consecutive loss (count of losses)	-410.34 (11)
	Average	consecutive wins	1	consecutive losses	3



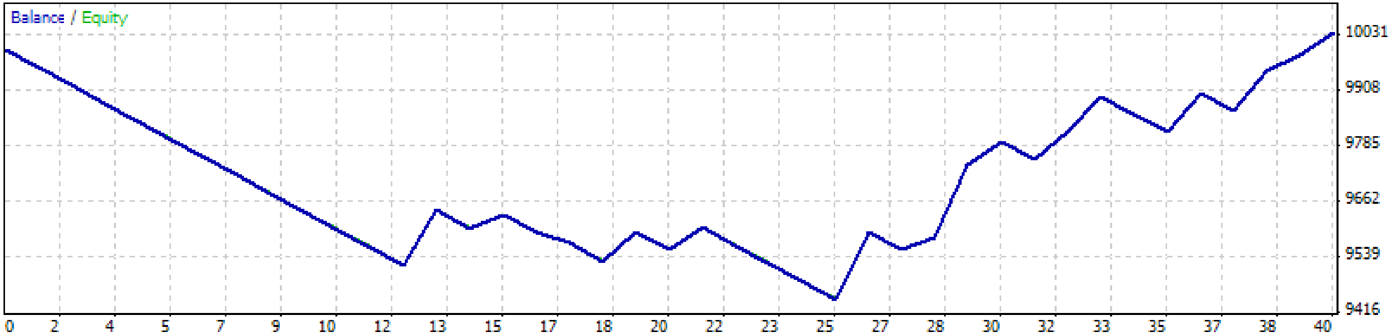
Strategy Tester Report
Daily Scalping EA v1.0b

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;				
Bars in test	5359	Ticks modelled	251988	Modelling quality	34.66%
Initial deposit	10000.00				
Total net profit	38.00	Gross profit	1048.47	Gross loss	-1010.47
Profit factor	1.04	Expected payoff	0.88		
Absolute drawdown	218.51	Maximal drawdown	268.83 (2.67%)	Relative drawdown	2.67% (268.83)
Total trades	43	Short positions (won %)	20 (45.00%)	Long positions (won %)	23 (34.78%)
		Profit trades (% of total)	17 (39.53%)	Loss trades (% of total)	26 (60.47%)
	Largest	profit trade	198.00	loss trade	-40.00
	Average	profit trade	61.67	loss trade	-38.86
	Maximum	consecutive wins (profit in money)	3 (97.55)	consecutive losses (loss in money)	4 (-143.49)
	Maximal	consecutive profit (count of wins)	256.51 (2)	consecutive loss (count of losses)	-143.49 (4)
	Average	consecutive wins	1	consecutive losses	2



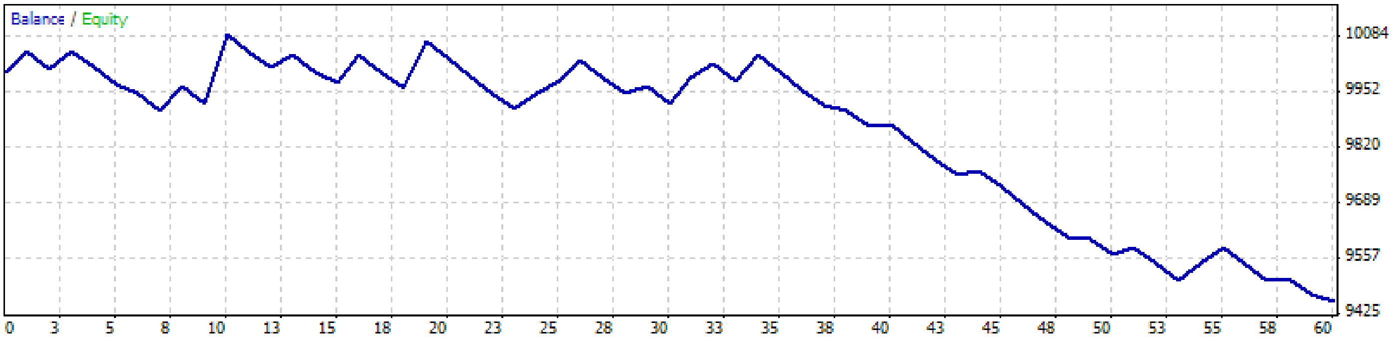
Strategy Tester Report
Daily Scalping EA v1.0b

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;				
Bars in test	4883	Ticks modelled	226393	Modelling quality	27.88%
Initial deposit	10000.00				
Total net profit	60.00	Gross profit	1164.76	Gross loss	-1104.76
Profit factor	1.05	Expected payoff	1.30		
Absolute drawdown	531.76	Maximal drawdown	531.76 (5.32%)	Relative drawdown	5.32% (531.76)
Total trades	46	Short positions (won %)	22 (36.36%)	Long positions (won %)	24 (37.50%)
		Profit trades (% of total)	17 (36.96%)	Loss trades (% of total)	29 (63.04%)
	Largest	profit trade	162.53	loss trade	-40.00
	Average	profit trade	68.52	loss trade	-38.10
	Maximum	consecutive wins (profit in money)	3 (240.55)	consecutive losses (loss in money)	7 (-262.49)
	Maximal	consecutive profit (count of wins)	240.55 (3)	consecutive loss (count of losses)	-262.49 (7)
	Average	consecutive wins	1	consecutive losses	2



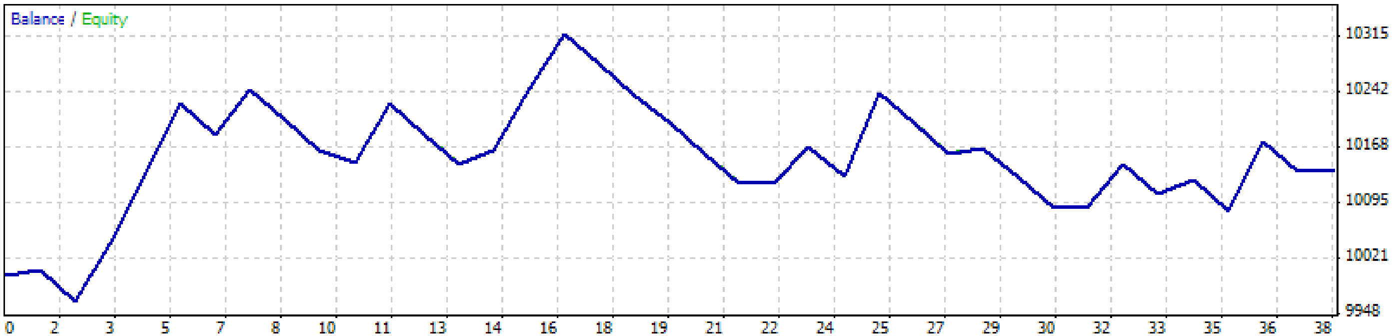
Strategy Tester Report
Daily Scalping EA v1.0b

Symbol	GBPUSD (Great Britain Pound vs US Dollar)				
Period	1 Hour (H1) 2006.07.31 00:00 - 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;				
Bars in test	4407	Ticks modelled	293992	Modelling quality	19.20%
Initial deposit	10000.00				
Total net profit	-543.43	Gross profit	925.96	Gross loss	-1469.39
Profit factor	0.63	Expected payoff	-9.06		
Absolute drawdown	543.43	Maximal drawdown	634.13 (6.28%)	Relative drawdown	6.28% (634.13)
Total trades	60	Short positions (won %)	31 (25.81%)	Long positions (won %)	29 (41.38%)
		Profit trades (% of total)	20 (33.33%)	Loss trades (% of total)	40 (66.67%)
	Largest	profit trade	163.51	loss trade	-40.00
	Average	profit trade	46.30	loss trade	-36.73
	Maximum	consecutive wins (profit in money)	3 (116.95)	consecutive losses (loss in money)	6 (-200.78)
	Maximal	consecutive profit (count of wins)	163.51 (1)	consecutive loss (count of losses)	-200.78 (6)
	Average	consecutive wins	1	consecutive losses	3



Strategy Tester Report
Daily Scalping EA v1.0b

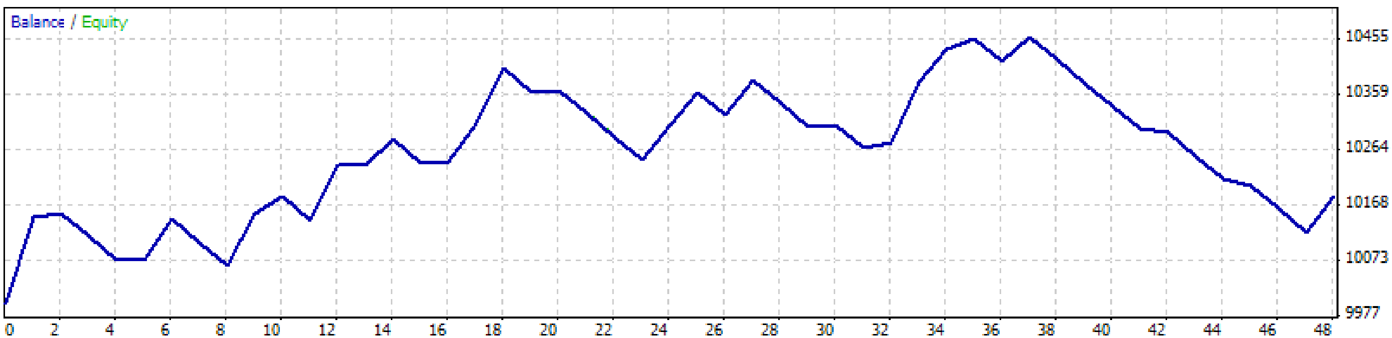
Symbol	GBPUSD (Great Britain Pound vs US Dollar)				
Period	1 Hour (H1) 2006.09.04 00:00 - 2006.09.29 22:00 (2006.09.04 - 2006.09.30)				
Model	Every tick (based on all available least timeframes with fractal interpolation of every tick)				
Parameters	GMT_Shift=1; TakeProfit=0; StopLoss=40; HourToCloseOrders=23; SundayCandleExists=true; Lots=0.1; UseMoneyManagement=false; Risk=2; Slippage=3;				
Bars in test	3810	Ticks modelled	226537	Modelling quality	4.15%
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 v1.0b

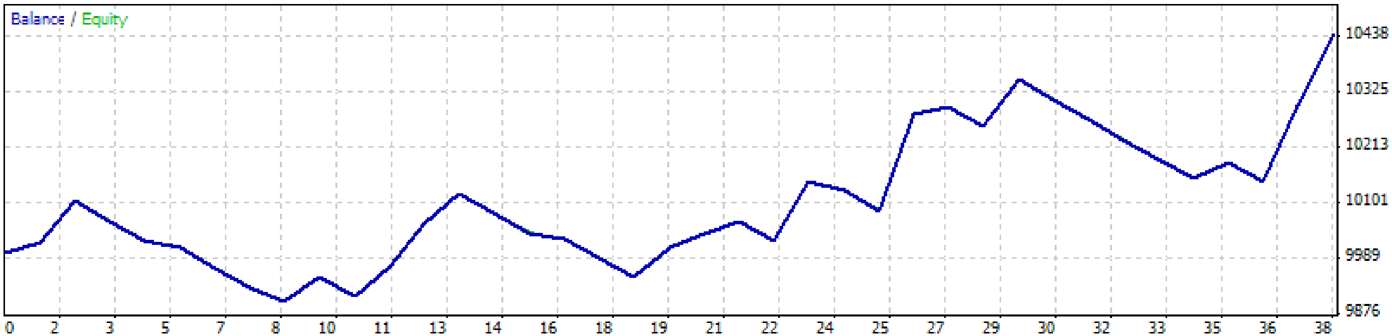
Symbol	GBPUSD (Great Britain Pound vs US Dollar)
Period	1 Hour (H1) 2006.10.02 00:00 - 2006.11.03 22:00 (2006.10.02 - 2006.11.04)
Model	Every tick (based on all available least timeframes with fractal interpolation of every tick)
Parameters	GMT_Shift=1; TakeProfit=0; StopLoss=40; HourToCloseOrders=23; SundayCandleExists=true; Lots=0.1; UseMoneyManagement=false; Risk=2; Slippage=3;

Bars in test	3333	Ticks modelled	188858	Modelling quality	n/a
Initial deposit	10000.00				
Total net profit	184.28	Gross profit	1121.87	Gross loss	-937.59
Profit factor	1.20	Expected payoff	3.84		
Absolute drawdown	0.00	Maximal drawdown	337.12 (3.22%)	Relative drawdown	3.22% (337.12)
Total trades	48	Short positions (won %)	22 (40.91%)	Long positions (won %)	26 (50.00%)
		Profit trades (% of total)	22 (45.83%)	Loss trades (% of total)	26 (54.17%)
	Largest	profit trade	149.51	loss trade	-40.00
	Average	profit trade	50.99	loss trade	-36.06
	Maximum	consecutive wins (profit in money)	4 (190.06)	consecutive losses (loss in money)	10 (-337.12)
	Maximal	consecutive profit (count of wins)	190.06 (4)	consecutive loss (count of losses)	-337.12 (10)
	Average	consecutive wins	2	consecutive losses	2



Strategy Tester Report
Daily Scalping EA v1.0b

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;				
Bars in test	2738	Ticks modelled	136148	Modelling quality	n/a
Initial deposit	10000.00				
Total net profit	443.29	Gross profit	1235.81	Gross loss	-792.52
Profit factor	1.56	Expected payoff	11.67		
Absolute drawdown	96.52	Maximal drawdown	206.34 (1.99%)	Relative drawdown	2.00% (202.25)
Total trades	38	Short positions (won %)	18 (33.33%)	Long positions (won %)	20 (50.00%)
		Profit trades (% of total)	16 (42.11%)	Loss trades (% of total)	22 (57.89%)
	Largest	profit trade	194.51	loss trade	-40.00
	Average	profit trade	77.24	loss trade	-36.02
	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 v1.0b

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;				
Bars in test	2262	Ticks modelled	124687	Modelling quality	n/a
Initial deposit	10000.00				
Total net profit	-250.87	Gross profit	960.87	Gross loss	-1211.74
Profit factor	0.79	Expected payoff	-5.23		
Absolute drawdown	385.40	Maximal drawdown	441.79 (4.39%)	Relative drawdown	4.39% (441.79)
Total trades	48	Short positions (won %)	23 (43.48%)	Long positions (won %)	25 (20.00%)
		Profit trades (% of total)	15 (31.25%)	Loss trades (% of total)	33 (68.75%)
	Largest	profit trade	212.51	loss trade	-40.00
	Average	profit trade	64.06	loss trade	-36.72
	Maximum	consecutive wins (profit in money)	3 (87.26)	consecutive losses (loss in money)	10 (-370.47)
	Maximal	consecutive profit (count of wins)	256.73 (2)	consecutive loss (count of losses)	-370.47 (10)
	Average	consecutive wins	2	consecutive losses	3