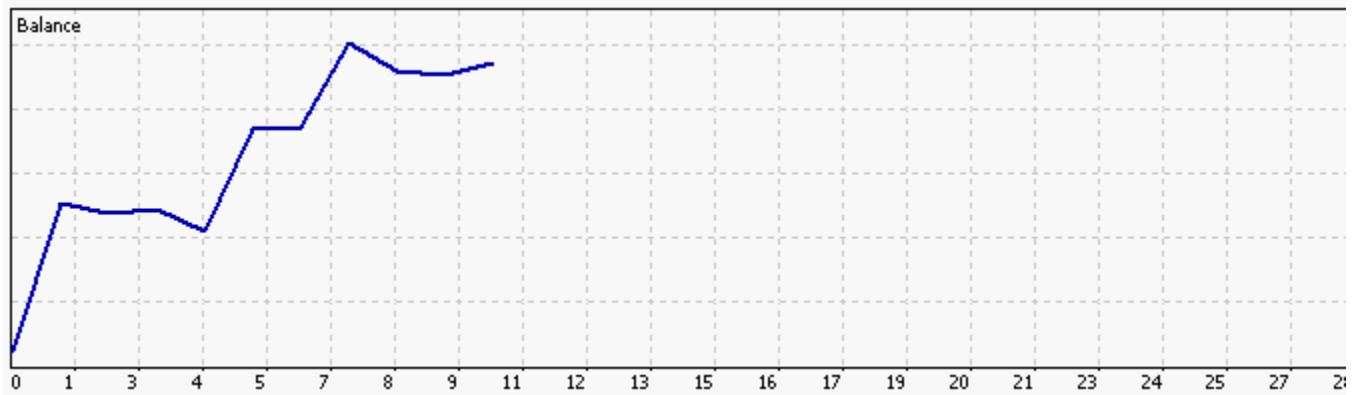


Strategy Tester Report

EMA cross test

Symbol	GBPUSD (Great Britain Dollar vs. United States Dollar)		
Period	1 Hour (H1) 2004.01.22 06:00 - 2006.10.27 23:00 (2006.09.04 - 2006.10.30)		
Model	Open prices only (fastest method to analyze the bar just completed)		
Bars in test	17196	Ticks modelled	34292 Modelling quality
Initial deposit	10000.00		
Total net profit	7573.16	Gross profit	9247.63 Gross loss
Profit factor	5.52	Expected payoff	757.32
Absolute drawdown	0.00	Maximal drawdown	835.58 (4.62%) Relative drawdown
Total trades	10	Short positions (won %)	10 (60.00%) Long positions (won %)
		Profit trades (% of total)	6 (60.00%) Loss trades (% of total)
		Largest profit trade	3868.84 loss trade
		Average profit trade	1541.27 loss trade
		Maximum consecutive wins (profit in money)	3 (4936.58) consecutive losses (loss in money)
		Maximal consecutive profit (count of wins)	4936.58 (3) consecutive loss (count of losses)
		Average consecutive wins	2 consecutive losses



#	Time	Type	Order	Lots	Price	S / L	T / P
1	2006.09.04 22:00	sell	1	1.00	1.9058	0.0000	0.0000
2	2006.09.12 02:00	close	1	1.00	1.8672	0.0000	0.0000
3	2006.09.13 15:00	sell	2	1.00	1.8741	0.0000	0.0000
4	2006.09.13 19:00	close	2	1.00	1.8766	0.0000	0.0000
5	2006.09.15 13:00	sell	3	1.00	1.8816	0.0000	0.0000
6	2006.09.18 21:00	close	3	1.00	1.8803	0.0000	0.0000
7	2006.09.22 22:00	sell	4	1.00	1.9003	0.0000	0.0000
8	2006.09.25 10:00	close	4	1.00	1.9062	0.0000	0.0000
9	2006.09.25 19:00	sell	5	1.00	1.9000	0.0000	0.0000
10	2006.10.02 12:00	close	5	1.00	1.8734	0.0000	0.0000
11	2006.10.03 22:00	sell	6	1.00	1.8875	0.0000	0.0000
12	2006.10.05 03:00	close	6	1.00	1.8868	0.0000	0.0000
13	2006.10.05 17:00	sell	7	1.00	1.8761	0.0000	0.0000
14	2006.10.11 16:00	close	7	1.00	1.8542	0.0000	0.0000
15	2006.10.13 20:00	sell	8	1.00	1.8558	0.0000	0.0000
16	2006.10.16 16:00	close	8	1.00	1.8634	0.0000	0.0000
17	2006.10.18 17:00	sell	9	1.00	1.8687	0.0000	0.0000

18	2006.10.19 16:00	close	9	1.00	1.8695	0.0000	0.0000
19	2006.10.23 11:00	sell	10	1.00	1.8777	0.0000	0.0000
20	2006.10.24 19:00	close	10	1.00	1.8746	0.0000	0.0000