

Strategy Tester Report

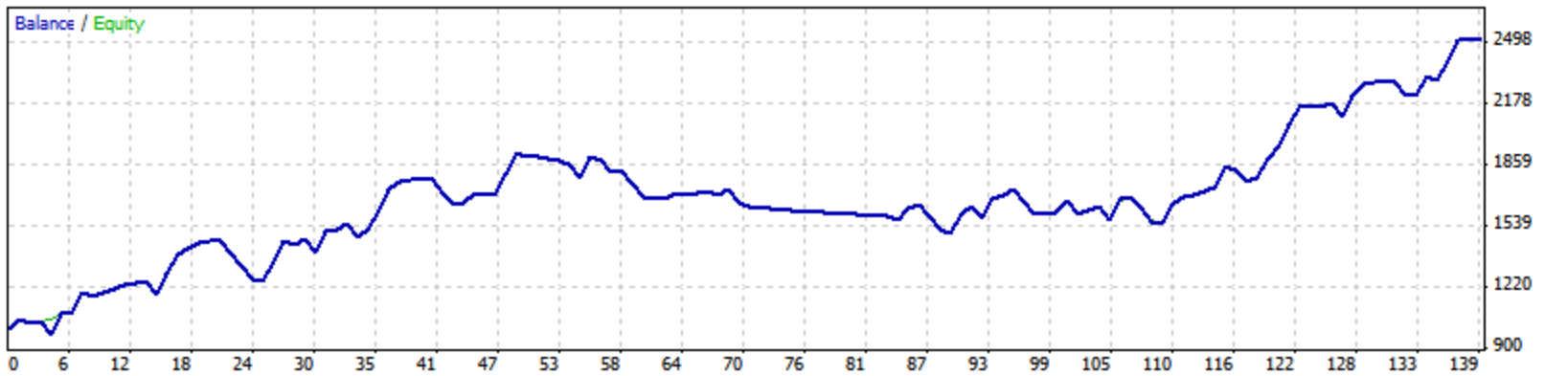
FISHTSS_EA1acs

Symbol	GBPUSDm (Great Britain Pound vs US Dollar)		
Period	30 Minutes (M30) 2007.01.07 23:00 - 2007.06.08 00:00 (2007.01.07 - 2007.06.08)		
Model	Every tick (based on all available least timeframes with fractal interpolation of every tick)		
Parameters	Lots=1; TakeProfit=105; StopLoss=65; TrailingStop=100; lefttop=12; first=25; bot=11; second=5; leftbot=15; top=4; secondsel=25; firstsel=14;		

Bars in test	9324	Ticks modelled	578661	Modelling quality	90.00%
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Initial deposit	1000.00				
Total net profit	1514.10	Gross profit	3602.10	Gross loss	-2088.00
Profit factor	1.73	Expected payoff	10.89		
Absolute drawdown	47.07	Maximal drawdown	454.79 (23.59%)	Relative drawdown	23.59% (454.79)

Total trades	139	Short positions (won %)	77 (46.75%)	Long positions (won %)	62 (54.84%)
		Profit trades (% of total)	70 (50.36%)	Loss trades (% of total)	69 (49.64%)
		Largest profit trade	105.18	loss trade	-65.16
		Average profit trade	51.46	loss trade	-30.26
Maximum	consecutive wins (profit in money)	6 (299.15)	consecutive losses (loss in money)	16 (-154.04)	
Maximal	consecutive profit (count of wins)	403.89 (5)	consecutive loss (count of losses)	-210.94 (5)	
	Average consecutive wins	2	consecutive losses	2	



#	Time	Type	Order	Lots	Price	S / L	T / P	Profit	Balance
1	2007.01.07 23:00	buy	1	1.00	1.9305	1.9240	1.9410		
2	2007.01.08 15:30	close	1	1.00	1.9356	1.9240	1.9410	50.96	1050.96
3	2007.01.08 15:30	sell	2	1.00	1.9357	1.9422	1.9252		
4	2007.01.08 19:00	close	2	1.00	1.9376	1.9422	1.9252	-19.00	1031.96
5	2007.01.08 19:00	buy	3	1.00	1.9377	1.9312	1.9482		
6	2007.01.10 06:58	close	3	1.00	1.9387	1.9312	1.9482	9.92	1041.88
7	2007.01.10 06:58	sell	4	1.00	1.9390	1.9455	1.9285		
8	2007.01.11 12:00	s/l	4	1.00	1.9455	1.9455	1.9285	-64.91	976.97
9	2007.01.11 20:00	buy	5	1.00	1.9451	1.9386	1.9556		
10	2007.01.12 13:59	modify	5	1.00	1.9451	1.9452	1.9556		
11	2007.01.12 14:06	modify	5	1.00	1.9451	1.9453	1.9556		
12	2007.01.12 14:06	modify	5	1.00	1.9451	1.9454	1.9556		
13	2007.01.12 14:06	t/p	5	1.00	1.9556	1.9454	1.9556	104.96	1081.93
14	2007.01.15 16:31	sell	6	1.00	1.9650	1.9715	1.9545		
15	2007.01.15 20:00	close	6	1.00	1.9641	1.9715	1.9545	9.00	1090.93
16	2007.01.15 20:00	buy	7	1.00	1.9641	1.9576	1.9746		
17	2007.01.18 04:01	modify	7	1.00	1.9641	1.9641	1.9746		
18	2007.01.18 07:23	modify	7	1.00	1.9641	1.9642	1.9746		
19	2007.01.18 07:25	modify	7	1.00	1.9641	1.9644	1.9746		
20	2007.01.18 07:31	modify	7	1.00	1.9641	1.9645	1.9746		
21	2007.01.18 07:32	t/p	7	1.00	1.9746	1.9645	1.9746	104.80	1195.73
22	2007.01.18 14:22	sell	8	1.00	1.9702	1.9767	1.9597		
23	2007.01.18 17:30	close	8	1.00	1.9723	1.9767	1.9597	-21.00	1174.73

24	2007.01.18 17:31	buy	9	1.00	1.9722	1.9657	1.9827		
25	2007.01.19 12:38	close	9	1.00	1.9747	1.9657	1.9827	24.96	1199.69
26	2007.01.19 12:39	sell	10	1.00	1.9748	1.9813	1.9643		
27	2007.01.19 15:00	close	10	1.00	1.9731	1.9813	1.9643	17.00	1216.69
28	2007.01.19 15:00	buy	11	1.00	1.9732	1.9667	1.9837		
29	2007.01.19 16:27	close	11	1.00	1.9752	1.9667	1.9837	20.00	1236.69
30	2007.01.19 16:27	sell	12	1.00	1.9751	1.9816	1.9646		
31	2007.01.19 20:30	close	12	1.00	1.9741	1.9816	1.9646	10.00	1246.69
32	2007.01.19 20:30	buy	13	1.00	1.9740	1.9675	1.9845		
33	2007.01.22 11:30	close	13	1.00	1.9747	1.9675	1.9845	6.96	1253.65
34	2007.01.22 11:30	sell	14	1.00	1.9747	1.9812	1.9642		
35	2007.01.23 07:35	s/l	14	1.00	1.9812	1.9812	1.9642	-64.97	1188.68
36	2007.01.24 00:26	sell	15	1.00	1.9830	1.9895	1.9725		
37	2007.01.24 08:16	modify	15	1.00	1.9830	1.9830	1.9725		
38	2007.01.24 08:16	modify	15	1.00	1.9830	1.9829	1.9725		
39	2007.01.24 08:16	modify	15	1.00	1.9830	1.9827	1.9725		
40	2007.01.24 08:16	t/p	15	1.00	1.9725	1.9827	1.9725	105.00	1293.68
41	2007.01.24 10:00	sell	16	1.00	1.9759	1.9824	1.9654		
42	2007.01.24 15:25	modify	16	1.00	1.9759	1.9759	1.9654		
43	2007.01.24 15:25	modify	16	1.00	1.9759	1.9758	1.9654		
44	2007.01.24 15:25	modify	16	1.00	1.9759	1.9757	1.9654		
45	2007.01.24 15:26	modify	16	1.00	1.9759	1.9756	1.9654		
46	2007.01.24 15:26	modify	16	1.00	1.9759	1.9755	1.9654		
47	2007.01.24 15:26	t/p	16	1.00	1.9654	1.9755	1.9654	105.00	1398.68
48	2007.01.24 20:33	buy	17	1.00	1.9675	1.9610	1.9780		
49	2007.01.24 22:00	close	17	1.00	1.9696	1.9610	1.9780	21.00	1419.68
50	2007.01.24 22:00	sell	18	1.00	1.9696	1.9761	1.9591		
51	2007.01.26 00:30	close	18	1.00	1.9657	1.9761	1.9591	39.12	1458.80
52	2007.01.26 00:30	buy	19	1.00	1.9656	1.9591	1.9761		
53	2007.01.26 00:48	close	19	1.00	1.9660	1.9591	1.9761	4.00	1462.80
54	2007.01.26 00:48	buy	20	1.00	1.9663	1.9598	1.9768		
55	2007.01.26 00:48	close	20	1.00	1.9660	1.9598	1.9768	-3.00	1459.80
56	2007.01.26 00:48	buy	21	1.00	1.9662	1.9597	1.9767		
57	2007.01.26 11:21	s/l	21	1.00	1.9597	1.9597	1.9767	-65.00	1394.80
58	2007.01.26 16:30	sell	22	1.00	1.9607	1.9672	1.9502		
59	2007.01.30 07:40	s/l	22	1.00	1.9672	1.9672	1.9502	-64.94	1329.86
60	2007.01.31 15:07	sell	23	1.00	1.9546	1.9611	1.9441		
61	2007.01.31 16:07	s/l	23	1.00	1.9611	1.9611	1.9441	-65.00	1264.86
62	2007.01.31 16:07	sell	24	1.00	1.9608	1.9673	1.9503		
63	2007.01.31 19:00	close	24	1.00	1.9621	1.9673	1.9503	-13.00	1251.86
64	2007.01.31 19:00	buy	25	1.00	1.9620	1.9555	1.9725		
65	2007.02.01 15:00	modify	25	1.00	1.9620	1.9620	1.9725		
66	2007.02.01 15:00	modify	25	1.00	1.9620	1.9622	1.9725		
67	2007.02.01 15:00	modify	25	1.00	1.9620	1.9623	1.9725		
68	2007.02.01 15:00	t/p	25	1.00	1.9725	1.9623	1.9725	104.88	1356.74
69	2007.02.05 07:52	sell	26	1.00	1.9658	1.9723	1.9553		
70	2007.02.05 13:14	modify	26	1.00	1.9658	1.9657	1.9553		
71	2007.02.05 13:20	modify	26	1.00	1.9658	1.9656	1.9553		
72	2007.02.05 13:20	modify	26	1.00	1.9658	1.9654	1.9553		
73	2007.02.05 13:20	t/p	26	1.00	1.9553	1.9654	1.9553	105.00	1461.74
74	2007.02.05 15:08	sell	27	1.00	1.9569	1.9634	1.9464		
75	2007.02.05 18:30	close	27	1.00	1.9589	1.9634	1.9464	-20.00	1441.74
76	2007.02.05 18:30	buy	28	1.00	1.9590	1.9525	1.9695		
77	2007.02.06 07:46	close	28	1.00	1.9621	1.9525	1.9695	30.96	1472.70
78	2007.02.06 07:46	sell	29	1.00	1.9623	1.9688	1.9518		
79	2007.02.06 11:37	s/l	29	1.00	1.9688	1.9688	1.9518	-65.00	1407.70

80	2007.02.08 17:00	sell	30	1.00	1.9583	1.9648	1.9478		
81	2007.02.09 09:37	modify	30	1.00	1.9583	1.9583	1.9478		
82	2007.02.09 09:37	modify	30	1.00	1.9583	1.9581	1.9478		
83	2007.02.09 09:37	modify	30	1.00	1.9583	1.9579	1.9478		
84	2007.02.09 09:37	t/p	30	1.00	1.9478	1.9579	1.9478	105.03	1512.73
85	2007.02.09 11:42	sell	31	1.00	1.9487	1.9552	1.9382		
86	2007.02.09 15:00	close	31	1.00	1.9471	1.9552	1.9382	16.00	1528.73
87	2007.02.09 15:00	buy	32	1.00	1.9471	1.9406	1.9576		
88	2007.02.09 16:36	close	32	1.00	1.9492	1.9406	1.9576	21.00	1549.73
89	2007.02.09 16:36	sell	33	1.00	1.9492	1.9557	1.9387		
90	2007.02.12 06:13	s/l	33	1.00	1.9557	1.9557	1.9387	-64.97	1484.76
91	2007.02.12 15:12	sell	34	1.00	1.9475	1.9540	1.9370		
92	2007.02.13 15:00	close	34	1.00	1.9440	1.9540	1.9370	35.03	1519.79
93	2007.02.13 15:00	buy	35	1.00	1.9441	1.9376	1.9546		
94	2007.02.14 10:37	modify	35	1.00	1.9441	1.9442	1.9546		
95	2007.02.14 10:37	t/p	35	1.00	1.9546	1.9442	1.9546	104.96	1624.75
96	2007.02.15 14:00	sell	36	1.00	1.9590	1.9655	1.9485		
97	2007.02.16 08:06	modify	36	1.00	1.9590	1.9590	1.9485		
98	2007.02.16 08:06	modify	36	1.00	1.9590	1.9589	1.9485		
99	2007.02.16 08:06	modify	36	1.00	1.9590	1.9587	1.9485		
100	2007.02.16 08:08	modify	36	1.00	1.9590	1.9586	1.9485		
101	2007.02.16 08:17	t/p	36	1.00	1.9485	1.9586	1.9485	105.03	1729.78
102	2007.02.16 13:38	sell	37	1.00	1.9510	1.9575	1.9405		
103	2007.02.19 15:30	close	37	1.00	1.9463	1.9575	1.9405	47.03	1776.81
104	2007.02.19 15:30	buy	38	1.00	1.9464	1.9399	1.9569		
105	2007.02.19 15:54	close	38	1.00	1.9475	1.9399	1.9569	11.00	1787.81
106	2007.02.19 15:54	buy	39	1.00	1.9478	1.9413	1.9583		
107	2007.02.19 15:54	close	39	1.00	1.9477	1.9413	1.9583	-1.00	1786.81
108	2007.02.19 15:57	buy	40	1.00	1.9478	1.9413	1.9583		
109	2007.02.19 16:01	close	40	1.00	1.9475	1.9413	1.9583	-3.00	1783.81
110	2007.02.19 16:01	sell	41	1.00	1.9474	1.9539	1.9369		
111	2007.02.19 18:04	s/l	41	1.00	1.9539	1.9539	1.9369	-65.00	1718.81
112	2007.02.20 12:40	sell	42	1.00	1.9504	1.9569	1.9399		
113	2007.02.20 15:54	s/l	42	1.00	1.9569	1.9569	1.9399	-65.00	1653.81
114	2007.02.20 21:30	buy	43	1.00	1.9552	1.9487	1.9657		
115	2007.02.21 07:30	close	43	1.00	1.9565	1.9487	1.9657	12.96	1666.77
116	2007.02.21 07:30	sell	44	1.00	1.9566	1.9631	1.9461		
117	2007.02.21 15:00	close	44	1.00	1.9517	1.9631	1.9461	49.00	1715.77
118	2007.02.21 15:00	buy	45	1.00	1.9518	1.9453	1.9623		
119	2007.02.22 09:30	close	45	1.00	1.9509	1.9453	1.9623	-9.12	1706.65
120	2007.02.22 09:30	sell	46	1.00	1.9510	1.9575	1.9405		
121	2007.02.22 13:00	close	46	1.00	1.9503	1.9575	1.9405	7.00	1713.65
122	2007.02.22 13:00	buy	47	1.00	1.9502	1.9437	1.9607		
123	2007.02.23 12:48	modify	47	1.00	1.9502	1.9502	1.9607		
124	2007.02.23 12:49	modify	47	1.00	1.9502	1.9503	1.9607		
125	2007.02.23 12:49	modify	47	1.00	1.9502	1.9504	1.9607		
126	2007.02.23 12:49	modify	47	1.00	1.9502	1.9505	1.9607		
127	2007.02.23 12:49	modify	47	1.00	1.9502	1.9506	1.9607		
128	2007.02.23 13:04	t/p	47	1.00	1.9607	1.9506	1.9607	104.96	1818.61
129	2007.02.26 07:49	sell	48	1.00	1.9650	1.9715	1.9545		
130	2007.02.28 08:43	modify	48	1.00	1.9650	1.9650	1.9545		
131	2007.02.28 08:43	modify	48	1.00	1.9650	1.9649	1.9545		
132	2007.02.28 08:43	modify	48	1.00	1.9650	1.9648	1.9545		
133	2007.02.28 08:43	modify	48	1.00	1.9650	1.9647	1.9545		
134	2007.02.28 08:44	modify	48	1.00	1.9650	1.9646	1.9545		
135	2007.02.28 08:44	t/p	48	1.00	1.9545	1.9646	1.9545	105.06	1923.67

136	2007.02.28 11:08	sell	49	1.00	1.9569	1.9634	1.9464		
137	2007.02.28 12:30	close	49	1.00	1.9591	1.9634	1.9464	-22.00	1901.67
138	2007.02.28 12:30	buy	50	1.00	1.9590	1.9525	1.9695		
139	2007.02.28 12:43	close	50	1.00	1.9588	1.9525	1.9695	-2.00	1899.67
140	2007.02.28 12:43	buy	51	1.00	1.9591	1.9526	1.9696		
141	2007.02.28 12:43	close	51	1.00	1.9589	1.9526	1.9696	-2.00	1897.67
142	2007.02.28 13:08	sell	52	1.00	1.9601	1.9666	1.9496		
143	2007.02.28 13:30	close	52	1.00	1.9617	1.9666	1.9496	-16.00	1881.67
144	2007.02.28 14:00	sell	53	1.00	1.9616	1.9681	1.9511		
145	2007.03.01 12:00	close	53	1.00	1.9635	1.9681	1.9511	-18.91	1862.76
146	2007.03.01 12:00	buy	54	1.00	1.9636	1.9571	1.9741		
147	2007.03.01 15:19	s/l	54	1.00	1.9571	1.9571	1.9741	-65.00	1797.76
148	2007.03.01 19:39	sell	55	1.00	1.9591	1.9656	1.9486		
149	2007.03.02 11:18	modify	55	1.00	1.9591	1.9591	1.9486		
150	2007.03.02 11:19	modify	55	1.00	1.9591	1.9590	1.9486		
151	2007.03.02 11:19	modify	55	1.00	1.9591	1.9589	1.9486		
152	2007.03.02 11:19	modify	55	1.00	1.9591	1.9588	1.9486		
153	2007.03.02 11:19	modify	55	1.00	1.9591	1.9587	1.9486		
154	2007.03.02 11:19	t/p	55	1.00	1.9486	1.9587	1.9486	105.03	1902.79
155	2007.03.02 15:31	sell	56	1.00	1.9445	1.9510	1.9340		
156	2007.03.02 17:30	close	56	1.00	1.9462	1.9510	1.9340	-17.00	1885.79
157	2007.03.02 17:30	buy	57	1.00	1.9463	1.9398	1.9568		
158	2007.03.04 23:30	s/l	57	1.00	1.9398	1.9398	1.9568	-65.00	1820.79
159	2007.03.05 03:19	sell	58	1.00	1.9298	1.9363	1.9193		
160	2007.03.05 06:00	close	58	1.00	1.9294	1.9363	1.9193	4.00	1824.79
161	2007.03.05 06:00	buy	59	1.00	1.9295	1.9230	1.9400		
162	2007.03.05 07:18	s/l	59	1.00	1.9230	1.9230	1.9400	-65.00	1759.79
163	2007.03.05 14:43	sell	60	1.00	1.9237	1.9302	1.9132		
164	2007.03.06 04:18	s/l	60	1.00	1.9302	1.9302	1.9132	-64.97	1694.82
165	2007.03.06 10:00	buy	61	1.00	1.9277	1.9212	1.9382		
166	2007.03.06 16:18	close	61	1.00	1.9266	1.9212	1.9382	-11.00	1683.82
167	2007.03.06 16:18	sell	62	1.00	1.9267	1.9332	1.9162		
168	2007.03.06 19:00	close	62	1.00	1.9269	1.9332	1.9162	-2.00	1681.82
169	2007.03.06 19:00	buy	63	1.00	1.9270	1.9205	1.9375		
170	2007.03.07 06:48	close	63	1.00	1.9306	1.9205	1.9375	35.96	1717.78
171	2007.03.07 06:56	buy	64	1.00	1.9309	1.9244	1.9414		
172	2007.03.07 07:14	close	64	1.00	1.9300	1.9244	1.9414	-9.00	1708.78
173	2007.03.07 07:15	sell	65	1.00	1.9300	1.9365	1.9195		
174	2007.03.08 19:00	close	65	1.00	1.9298	1.9365	1.9195	2.09	1710.87
175	2007.03.08 19:01	buy	66	1.00	1.9297	1.9232	1.9402		
176	2007.03.08 19:38	close	66	1.00	1.9308	1.9232	1.9402	11.00	1721.87
177	2007.03.08 19:38	sell	67	1.00	1.9310	1.9375	1.9205		
178	2007.03.09 19:00	close	67	1.00	1.9332	1.9375	1.9205	-21.97	1699.90
179	2007.03.09 19:01	buy	68	1.00	1.9332	1.9267	1.9437		
180	2007.03.12 07:26	close	68	1.00	1.9365	1.9267	1.9437	32.96	1732.86
181	2007.03.12 07:26	sell	69	1.00	1.9364	1.9429	1.9259		
182	2007.03.12 10:08	s/l	69	1.00	1.9429	1.9429	1.9259	-65.00	1667.86
183	2007.03.12 15:00	sell	70	1.00	1.9298	1.9363	1.9193		
184	2007.03.12 17:53	close	70	1.00	1.9322	1.9363	1.9193	-24.00	1643.86
185	2007.03.12 17:53	sell	71	1.00	1.9317	1.9382	1.9212		
186	2007.03.12 17:53	close	71	1.00	1.9322	1.9382	1.9212	-5.00	1638.86
187	2007.03.12 17:53	sell	72	1.00	1.9317	1.9382	1.9212		
188	2007.03.12 17:54	close	72	1.00	1.9322	1.9382	1.9212	-5.00	1633.86
189	2007.03.12 17:54	sell	73	1.00	1.9317	1.9382	1.9212		
190	2007.03.12 17:54	close	73	1.00	1.9322	1.9382	1.9212	-5.00	1628.86
191	2007.03.12 17:54	sell	74	1.00	1.9317	1.9382	1.9212		

192	2007.03.12 17:54	close	74	1.00	1.9322	1.9382	1.9212	-5.00	1623.86
193	2007.03.12 17:54	sell	75	1.00	1.9317	1.9382	1.9212		
194	2007.03.12 17:54	close	75	1.00	1.9322	1.9382	1.9212	-5.00	1618.86
195	2007.03.12 17:55	sell	76	1.00	1.9317	1.9382	1.9212		
196	2007.03.12 17:55	close	76	1.00	1.9323	1.9382	1.9212	-6.00	1612.86
197	2007.03.12 18:30	buy	77	1.00	1.9318	1.9253	1.9423		
198	2007.03.12 18:32	close	77	1.00	1.9315	1.9253	1.9423	-3.00	1609.86
199	2007.03.12 18:32	buy	78	1.00	1.9318	1.9253	1.9423		
200	2007.03.12 18:32	close	78	1.00	1.9315	1.9253	1.9423	-3.00	1606.86
201	2007.03.12 18:33	buy	79	1.00	1.9318	1.9253	1.9423		
202	2007.03.12 18:42	close	79	1.00	1.9315	1.9253	1.9423	-3.00	1603.86
203	2007.03.12 18:42	buy	80	1.00	1.9318	1.9253	1.9423		
204	2007.03.12 18:42	close	80	1.00	1.9316	1.9253	1.9423	-2.00	1601.86
205	2007.03.12 18:57	buy	81	1.00	1.9318	1.9253	1.9423		
206	2007.03.12 18:57	close	81	1.00	1.9315	1.9253	1.9423	-3.00	1598.86
207	2007.03.12 18:58	buy	82	1.00	1.9318	1.9253	1.9423		
208	2007.03.12 18:58	close	82	1.00	1.9315	1.9253	1.9423	-3.00	1595.86
209	2007.03.12 18:58	buy	83	1.00	1.9318	1.9253	1.9423		
210	2007.03.12 18:59	close	83	1.00	1.9315	1.9253	1.9423	-3.00	1592.86
211	2007.03.12 18:59	buy	84	1.00	1.9317	1.9252	1.9422		
212	2007.03.13 08:13	close	84	1.00	1.9303	1.9252	1.9422	-14.04	1578.82
213	2007.03.13 09:08	sell	85	1.00	1.9303	1.9368	1.9198		
214	2007.03.14 12:00	close	85	1.00	1.9251	1.9368	1.9198	52.03	1630.85
215	2007.03.14 12:00	buy	86	1.00	1.9250	1.9185	1.9355		
216	2007.03.14 13:37	close	86	1.00	1.9274	1.9185	1.9355	24.00	1654.85
217	2007.03.14 13:37	sell	87	1.00	1.9276	1.9341	1.9171		
218	2007.03.14 14:38	s/l	87	1.00	1.9341	1.9341	1.9171	-65.00	1589.85
219	2007.03.15 10:00	sell	88	1.00	1.9346	1.9411	1.9241		
220	2007.03.16 07:09	s/l	88	1.00	1.9411	1.9411	1.9241	-64.97	1524.88
221	2007.03.19 00:56	sell	89	1.00	1.9426	1.9491	1.9321		
222	2007.03.19 15:00	close	89	1.00	1.9447	1.9491	1.9321	-21.00	1503.88
223	2007.03.19 15:00	buy	90	1.00	1.9448	1.9383	1.9553		
224	2007.03.20 09:55	modify	90	1.00	1.9448	1.9451	1.9553		
225	2007.03.20 10:02	modify	90	1.00	1.9448	1.9452	1.9553		
226	2007.03.20 10:02	t/p	90	1.00	1.9553	1.9452	1.9553	104.96	1608.84
227	2007.03.20 14:30	buy	91	1.00	1.9578	1.9513	1.9683		
228	2007.03.21 18:15	close	91	1.00	1.9618	1.9513	1.9683	39.96	1648.80
229	2007.03.21 18:15	sell	92	1.00	1.9616	1.9681	1.9511		
230	2007.03.21 18:33	s/l	92	1.00	1.9681	1.9681	1.9511	-65.00	1583.80
231	2007.03.22 11:00	sell	93	1.00	1.9695	1.9760	1.9590		
232	2007.03.23 14:43	modify	93	1.00	1.9695	1.9695	1.9590		
233	2007.03.23 14:44	modify	93	1.00	1.9695	1.9694	1.9590		
234	2007.03.23 14:44	modify	93	1.00	1.9695	1.9693	1.9590		
235	2007.03.23 14:44	modify	93	1.00	1.9695	1.9692	1.9590		
236	2007.03.23 14:44	modify	93	1.00	1.9695	1.9691	1.9590		
237	2007.03.23 14:44	t/p	93	1.00	1.9590	1.9691	1.9590	105.03	1688.83
238	2007.03.23 16:30	sell	94	1.00	1.9632	1.9697	1.9527		
239	2007.03.26 12:30	close	94	1.00	1.9620	1.9697	1.9527	12.03	1700.86
240	2007.03.26 12:30	buy	95	1.00	1.9621	1.9556	1.9726		
241	2007.03.26 13:30	close	95	1.00	1.9653	1.9556	1.9726	32.00	1732.86
242	2007.03.26 13:30	sell	96	1.00	1.9653	1.9718	1.9548		
243	2007.03.26 14:21	s/l	96	1.00	1.9718	1.9718	1.9548	-65.00	1667.86
244	2007.03.26 20:00	buy	97	1.00	1.9695	1.9630	1.9800		
245	2007.03.27 09:05	s/l	97	1.00	1.9630	1.9630	1.9800	-65.04	1602.82
246	2007.03.27 14:20	sell	98	1.00	1.9672	1.9737	1.9567		
247	2007.03.27 14:30	close	98	1.00	1.9668	1.9737	1.9567	4.00	1606.82

248	2007.03.27 14:30	buy	99	1.00	1.9669	1.9604	1.9774		
249	2007.03.27 15:33	close	99	1.00	1.9675	1.9604	1.9774	6.00	1612.82
250	2007.03.27 15:33	sell	100	1.00	1.9674	1.9739	1.9569		
251	2007.03.28 21:00	close	100	1.00	1.9617	1.9739	1.9569	57.03	1669.85
252	2007.03.28 21:01	buy	101	1.00	1.9618	1.9553	1.9723		
253	2007.03.30 07:53	s/l	101	1.00	1.9553	1.9553	1.9723	-65.16	1604.69
254	2007.03.30 09:53	sell	102	1.00	1.9585	1.9650	1.9480		
255	2007.03.30 13:00	close	102	1.00	1.9570	1.9650	1.9480	15.00	1619.69
256	2007.03.30 13:00	buy	103	1.00	1.9571	1.9506	1.9676		
257	2007.03.30 14:38	close	103	1.00	1.9591	1.9506	1.9676	20.00	1639.69
258	2007.03.30 14:38	sell	104	1.00	1.9590	1.9655	1.9485		
259	2007.03.30 15:14	s/l	104	1.00	1.9655	1.9655	1.9485	-65.00	1574.69
260	2007.04.03 13:24	sell	105	1.00	1.9782	1.9847	1.9677		
261	2007.04.05 11:00	modify	105	1.00	1.9782	1.9779	1.9677		
262	2007.04.05 11:00	t/p	105	1.00	1.9677	1.9779	1.9677	105.12	1679.81
263	2007.04.05 13:30	sell	106	1.00	1.9732	1.9797	1.9627		
264	2007.04.05 17:00	close	106	1.00	1.9714	1.9797	1.9627	18.00	1697.81
265	2007.04.05 17:00	buy	107	1.00	1.9715	1.9650	1.9820		
266	2007.04.06 12:30	s/l	107	1.00	1.9650	1.9650	1.9820	-65.04	1632.77
267	2007.04.11 15:00	sell	108	1.00	1.9786	1.9851	1.9681		
268	2007.04.13 06:23	s/l	108	1.00	1.9851	1.9851	1.9681	-64.88	1567.89
269	2007.04.13 17:48	sell	109	1.00	1.9851	1.9916	1.9746		
270	2007.04.15 22:00	close	109	1.00	1.9868	1.9916	1.9746	-17.00	1550.89
271	2007.04.15 22:00	buy	110	1.00	1.9869	1.9804	1.9974		
272	2007.04.17 08:30	modify	110	1.00	1.9869	1.9872	1.9974		
273	2007.04.17 08:30	t/p	110	1.00	1.9974	1.9872	1.9974	104.92	1655.81
274	2007.04.18 14:08	sell	111	1.00	2.0064	2.0129	1.9959		
275	2007.04.19 16:00	close	111	1.00	2.0028	2.0129	1.9959	36.09	1691.90
276	2007.04.19 16:00	buy	112	1.00	2.0033	1.9968	2.0138		
277	2007.04.20 10:30	close	112	1.00	2.0044	1.9968	2.0138	10.96	1702.86
278	2007.04.20 10:30	sell	113	1.00	2.0044	2.0109	1.9939		
279	2007.04.20 14:00	close	113	1.00	2.0025	2.0109	1.9939	19.00	1721.86
280	2007.04.20 14:00	buy	114	1.00	2.0024	1.9959	2.0129		
281	2007.04.20 15:16	close	114	1.00	2.0047	1.9959	2.0129	23.00	1744.86
282	2007.04.20 15:16	sell	115	1.00	2.0050	2.0115	1.9945		
283	2007.04.26 11:30	modify	115	1.00	2.0050	2.0048	1.9945		
284	2007.04.26 11:31	modify	115	1.00	2.0050	2.0046	1.9945		
285	2007.04.26 11:31	t/p	115	1.00	1.9945	2.0046	1.9945	105.18	1850.04
286	2007.04.26 18:30	buy	116	1.00	1.9925	1.9860	2.0030		
287	2007.04.27 08:01	close	116	1.00	1.9911	1.9860	2.0030	-14.04	1836.00
288	2007.04.27 08:01	sell	117	1.00	1.9912	1.9977	1.9807		
289	2007.04.27 10:40	s/l	117	1.00	1.9977	1.9977	1.9807	-65.00	1771.00
290	2007.04.30 02:30	sell	118	1.00	1.9962	2.0027	1.9857		
291	2007.04.30 12:30	close	118	1.00	1.9941	2.0027	1.9857	21.00	1792.00
292	2007.04.30 12:30	buy	119	1.00	1.9942	1.9877	2.0047		
293	2007.05.01 10:36	modify	119	1.00	1.9942	1.9942	2.0047		
294	2007.05.01 10:38	modify	119	1.00	1.9942	1.9943	2.0047		
295	2007.05.01 10:39	modify	119	1.00	1.9942	1.9944	2.0047		
296	2007.05.01 10:48	modify	119	1.00	1.9942	1.9945	2.0047		
297	2007.05.01 10:48	t/p	119	1.00	2.0047	1.9945	2.0047	104.96	1896.96
298	2007.05.02 09:24	sell	120	1.00	1.9946	2.0011	1.9841		
299	2007.05.03 19:30	close	120	1.00	1.9878	2.0011	1.9841	68.09	1965.05
300	2007.05.03 19:30	buy	121	1.00	1.9878	1.9813	1.9983		
301	2007.05.09 13:29	modify	121	1.00	1.9878	1.9879	1.9983		
302	2007.05.09 13:29	modify	121	1.00	1.9878	1.9881	1.9983		
303	2007.05.09 13:32	modify	121	1.00	1.9878	1.9882	1.9983		

304	2007.05.09 13:32	t/p	121	1.00	1.9983	1.9882	1.9983	104.84	2069.89
305	2007.05.10 11:02	sell	122	1.00	1.9892	1.9957	1.9787		
306	2007.05.10 16:55	modify	122	1.00	1.9892	1.9890	1.9787		
307	2007.05.10 16:56	modify	122	1.00	1.9892	1.9888	1.9787		
308	2007.05.10 16:57	t/p	122	1.00	1.9787	1.9888	1.9787	105.00	2174.89
309	2007.05.10 22:26	buy	123	1.00	1.9793	1.9728	1.9898		
310	2007.05.15 12:32	close	123	1.00	1.9783	1.9728	1.9898	-10.12	2164.77
311	2007.05.15 12:32	sell	124	1.00	1.9782	1.9847	1.9677		
312	2007.05.15 14:00	close	124	1.00	1.9784	1.9847	1.9677	-2.00	2162.77
313	2007.05.15 14:00	buy	125	1.00	1.9784	1.9719	1.9889		
314	2007.05.15 14:31	close	125	1.00	1.9802	1.9719	1.9889	18.00	2180.77
315	2007.05.15 14:31	sell	126	1.00	1.9804	1.9869	1.9699		
316	2007.05.15 15:43	s/l	126	1.00	1.9869	1.9869	1.9699	-65.00	2115.77
317	2007.05.15 15:43	sell	127	1.00	1.9866	1.9931	1.9761		
318	2007.05.16 16:12	modify	127	1.00	1.9866	1.9866	1.9761		
319	2007.05.16 17:24	modify	127	1.00	1.9866	1.9865	1.9761		
320	2007.05.16 17:24	t/p	127	1.00	1.9761	1.9865	1.9761	105.03	2220.80
321	2007.05.16 19:12	sell	128	1.00	1.9788	1.9853	1.9683		
322	2007.05.18 14:11	close	128	1.00	1.9722	1.9853	1.9683	66.12	2286.92
323	2007.05.18 14:11	buy	129	1.00	1.9725	1.9660	1.9830		
324	2007.05.18 14:12	close	129	1.00	1.9732	1.9660	1.9830	7.00	2293.92
325	2007.05.18 14:13	buy	130	1.00	1.9732	1.9667	1.9837		
326	2007.05.18 14:26	close	130	1.00	1.9729	1.9667	1.9837	-3.00	2290.92
327	2007.05.18 14:26	buy	131	1.00	1.9732	1.9667	1.9837		
328	2007.05.18 14:27	close	131	1.00	1.9730	1.9667	1.9837	-2.00	2288.92
329	2007.05.18 14:30	sell	132	1.00	1.9738	1.9803	1.9633		
330	2007.05.23 10:37	s/l	132	1.00	1.9803	1.9803	1.9633	-64.91	2224.01
331	2007.05.24 19:30	buy	133	1.00	1.9859	1.9794	1.9964		
332	2007.05.25 03:12	close	133	1.00	1.9858	1.9794	1.9964	-1.04	2222.97
333	2007.05.25 03:12	sell	134	1.00	1.9859	1.9924	1.9754		
334	2007.05.30 09:58	modify	134	1.00	1.9859	1.9859	1.9754		
335	2007.05.30 09:58	modify	134	1.00	1.9859	1.9857	1.9754		
336	2007.05.30 09:58	t/p	134	1.00	1.9754	1.9857	1.9754	105.09	2328.06
337	2007.05.31 10:52	sell	135	1.00	1.9772	1.9837	1.9667		
338	2007.05.31 19:00	close	135	1.00	1.9798	1.9837	1.9667	-26.00	2302.06
339	2007.05.31 19:02	buy	136	1.00	1.9797	1.9732	1.9902		
340	2007.06.04 13:16	modify	136	1.00	1.9797	1.9797	1.9902		
341	2007.06.04 13:16	modify	136	1.00	1.9797	1.9798	1.9902		
342	2007.06.04 13:16	modify	136	1.00	1.9797	1.9799	1.9902		
343	2007.06.04 13:19	modify	136	1.00	1.9797	1.9801	1.9902		
344	2007.06.04 13:19	t/p	136	1.00	1.9902	1.9801	1.9902	104.92	2406.98
345	2007.06.05 16:01	sell	137	1.00	1.9943	2.0008	1.9838		
346	2007.06.07 11:44	modify	137	1.00	1.9943	1.9943	1.9838		
347	2007.06.07 12:12	modify	137	1.00	1.9943	1.9942	1.9838		
348	2007.06.07 12:12	modify	137	1.00	1.9943	1.9940	1.9838		
349	2007.06.07 12:12	modify	137	1.00	1.9943	1.9939	1.9838		
350	2007.06.07 12:12	t/p	137	1.00	1.9838	1.9939	1.9838	105.12	2512.10
351	2007.06.07 18:38	sell	138	1.00	1.9772	1.9837	1.9667		
352	2007.06.07 22:00	close	138	1.00	1.9774	1.9837	1.9667	-2.00	2510.10
353	2007.06.07 22:00	buy	139	1.00	1.9775	1.9710	1.9880		
354	2007.06.07 23:59	close at stop	139	1.00	1.9779	1.9710	1.9880	4.00	2514.10