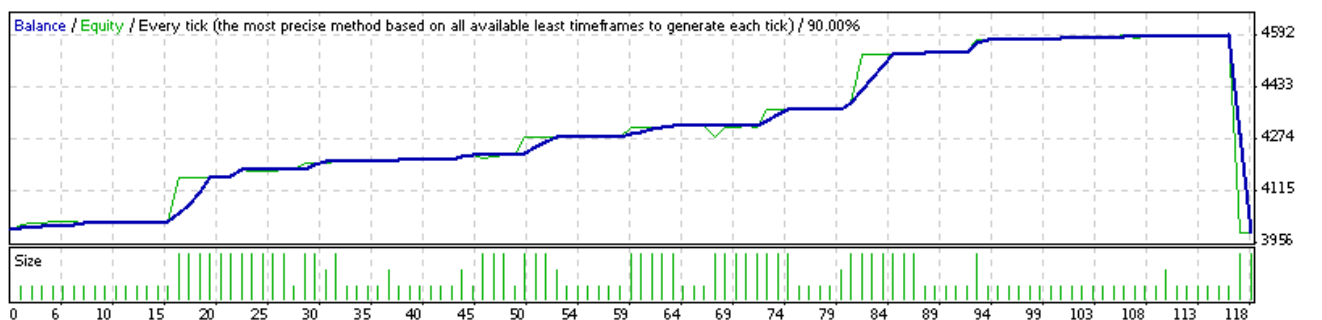


Strategy Tester Report

SSS v1.08

AlpariUK-Demo (Build 226)

Symbol	GBPUSD (Great Britain Pound vs US Dollar)				
Period	5 Minutes (M5) 2009.06.03 00:00 - 2010.05.07 22:55 (2009.06.03 - 2010.06.10)				
Model	Every tick (the most precise method based on all available least timeframes)				
Parameters	Entry_and_exit_conditions="-----"; PriceChannelStop="101D1"; Damiani="201H4"; DSSBressert="101D1"; PriceBeyondPivot=false; CancelAfterBars=1; OppositeSignalExit=false; ValidAfterBars=1; Order_settings="-----"; MaxOrders=4; TradesPerSession=3; MagicNumber=109070; TradeComment="SSS"; FibonacciSL=false; HighLowSL=false; BarsBack=0; MinimumSLPips=0; StopLossPips=0; StopLossAtrMultiplier=0; VisibleSL=0; TakeProfitPips1=0; TakeProfitPips2=0; TakeProfitAtrMultiplier1=2.88; TakeProfitAtrMultiplier2=0; VisibleTP=0; BreakEvenPips=0; BreakEvenAtrMultiplier=0; LockPips=0; LockAtrMultiplier=0; TrailingStopPips=0; TrailingStopAtrMultiplier=2.86; TrailingStopStartPips=0; TrailingStepPips=0; FibonacciExits=4; MinLevelDistance=2; MinOrdersDistance=0; MinOrdersDistanceAtrMultiplier=0.2; NewHighLow=1; CloseIfProfit=false; CloseAfterMinutes=0; CandleTimeFrame="H1"; LPMMEntries=1; TradesAfterLPMMEntries=8; LPMMEExitTimeFrame="H1"; LPMMEExits=1; DisableStopLoss=3; DisableTakeProfit=3; DisableFibonacciExits=3; DisablePriceChannelStop=3; DisableDamiani=3; DisableDSSBressert=3; Hedge=false; Slippage=5; MaxSpread=0; ScreenShots=false; Alerts=0; AlertSound="alert.wav"; LongColour=MediumSeaGreen; ShortColour=IndianRed; CommentsCorner=0; Trading_hours_settings="-----"; AutoGMTOffset=true; ManualGMTOffset=2; DSTOffset=false; TradingSession1="02011100"; TradingSession2="13001600"; TradingSession3="18000159"; NewsFilter=false; MinutesBeforeNews=10; MinutesAfterNews=10; MondayOpenHour="1100"; FridayCloseHour=""; FridayCloseTrades=1; FridayModifyTP=false; FridayTakeProfit=0; FridayReduceTP=0; Money_management_settings="-----"; Lots=0.1; MinLots=0; MaxLots=0; PartialClose1=34; PartialClose2=33; PartialClose3=33; MoneyManagement=true; LeveragePercent=0.666; LotPercent=0; StartProgression=1; MaxProgression=3; CloseAllProfit=3.4; CloseAllLoss=0; CloseOneDirection=true; ATR_settings="-----"; ATRPeriod=6; PriceChannelStop_settings="-----"; ChannelPeriod=9; Risk=0.25; Signal=1; Line=1; Nbars=1000; Damiani_settings="-----"; Viscosity=9; Sedimentation=36; Threshold_level=1.82; lag_supressor=true; DSS_Bressert_settings="-----"; EMA_period=5; Stochastic_period=13; FFCal_settings="-----"; IncludeHigh=true; IncludeMedium=true; IncludeLow=false; IncludeSpeaks=true; ReportAllForUSD=false; sUrl="http://cdn.forexfactory.com/ffcal_week_this.xml";				
Bars in test	67116	Ticks modelled	12571374	Modelling quality	90.00%
Mismatched charts errors	0				
Initial deposit	4000.00				
Total net profit	-13.97	Gross profit	592.92	Gross loss	-606.89
Profit factor	0.98	Expected payoff	-0.12		
Absolute drawdown	163.43	Maximal drawdown	783.09 (16.95%)	Relative drawdown	16.95% (783.09)
Total trades	118	Short positions (won %)	58 (100.00%)	Long positions (won %)	60 (95.00%)
60 (95.00%)		Profit trades (% of total)	115 (97.46%)	Loss trades (% of total)	3 (2.54%)
3 (2.54%)		Largest profit trade	43.94	loss trade	-303.65
-303.65		Average profit trade	5.16	loss trade	-202.30
-202.30		Maximum consecutive wins (profit in money)	76 (366.50)	consecutive losses (loss in money)	2 (-606.88)
2 (-606.88)		Maximal consecutive profit (count of wins)	366.50 (76)	consecutive loss (count of losses)	-606.88 (2)
-606.88 (2)		Average consecutive wins	58	consecutive losses	2



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2009.06.03 20:22	buy	1	0.03	1.62558	0.00000	0.00000		
2	2009.06.03 21:00	buy	2	0.03	1.62775	0.00000	0.00000		
3	2009.06.03 22:00	buy	3	0.03	1.62917	0.00000	0.00000		
4	2009.06.03 22:09	close	1	0.01	1.62996	0.00000	0.00000	2.69	4002.69
5	2009.06.03 22:09	buy	4	0.02	1.62558	0.00000	0.00000		
6	2009.06.03 22:35	close	2	0.01	1.63066	0.00000	0.00000	1.78	4004.47
7	2009.06.03 22:35	buy	5	0.02	1.62775	0.00000	0.00000		
8	2009.06.03 22:40	close	3	0.01	1.63108	0.00000	0.00000	1.17	4005.64
9	2009.06.03 22:40	buy	6	0.02	1.62917	0.00000	0.00000		
10	2009.06.03 23:10	close	6	0.01	1.63201	0.00000	0.00000	1.74	4007.38
11	2009.06.03 23:10	buy	7	0.01	1.62917	0.00000	0.00000		
12	2009.06.03 23:10	close	5	0.01	1.63201	0.00000	0.00000	2.61	4009.99
13	2009.06.03 23:10	buy	8	0.01	1.62775	0.00000	0.00000		
14	2009.06.03 23:10	close	4	0.01	1.63201	0.00000	0.00000	3.94	4013.93
15	2009.06.03 23:10	buy	9	0.01	1.62558	0.00000	0.00000		
16	2009.06.03 23:30	close	9	0.01	1.62993	0.00000	0.00000	2.67	4016.60
17	2009.06.03 23:30	close	8	0.01	1.62993	0.00000	0.00000	1.34	4017.94
18	2009.06.03 23:30	close	7	0.01	1.62993	0.00000	0.00000	0.47	4018.41
19	2009.06.23 00:00	buy	10	0.03	1.63438	0.00000	0.00000		
20	2009.06.23 00:57	close	10	0.01	1.63462	0.00000	0.00000	0.15	4018.56
21	2009.06.23 00:57	buy	11	0.02	1.63438	0.00000	0.00000		
22	2009.06.23 01:00	buy	12	0.03	1.63465	0.00000	0.00000		
23	2009.06.23 01:01	close	12	0.01	1.63488	0.00000	0.00000	0.14	4018.70
24	2009.06.23 01:01	buy	13	0.02	1.63465	0.00000	0.00000		
25	2009.06.23 01:02	close	11	0.01	1.63502	0.00000	0.00000	0.39	4019.09
26	2009.06.23 01:02	buy	14	0.01	1.63438	0.00000	0.00000		
27	2009.06.23 14:47	close	13	0.01	1.63530	0.00000	0.00000	0.40	4019.49
28	2009.06.23 14:47	buy	15	0.01	1.63465	0.00000	0.00000		
29	2009.06.23 14:47	close	14	0.01	1.63539	0.00000	0.00000	0.62	4020.11
30	2009.06.23 14:47	close	15	0.01	1.63605	0.00000	0.00000	0.86	4020.97
31	2009.06.23 15:00	buy	16	0.03	1.63463	0.00000	0.00000		
32	2009.06.23 17:34	buy	17	0.03	1.63500	0.00000	0.00000		
33	2009.06.23 20:07	buy	18	0.03	1.64494	0.00000	0.00000		
34	2009.06.23 21:00	buy	19	0.03	1.64539	0.00000	0.00000		
35	2009.06.24 10:14	close	19	0.03	1.65893	0.00000	0.00000	24.49	4045.46
36	2009.06.24 10:14	close	18	0.03	1.65893	0.00000	0.00000	25.30	4070.75
37	2009.06.24 10:14	close	17	0.03	1.65893	0.00000	0.00000	43.27	4114.02
38	2009.06.24 10:14	close	16	0.03	1.65893	0.00000	0.00000	43.94	4157.96
39	2009.06.24 10:14	buy	20	0.03	1.65915	0.00000	0.00000		
40	2009.06.24 11:41	buy	21	0.03	1.65952	0.00000	0.00000		

41	2009.06.30 12:00	close	21	0.03	1.65992	0.00000	0.00000	0.70	4158.65
42	2009.06.30 12:00	close	20	0.03	1.65992	0.00000	0.00000	1.37	4160.02
43	2009.07.09 17:44	sell	22	0.03	1.62894	0.00000	0.00000		
44	2009.07.13 00:00	close	22	0.03	1.61846	0.00000	0.00000	19.34	4179.36
45	2009.07.20 21:10	buy	23	0.03	1.65473	0.00000	0.00000		
46	2009.07.20 22:26	buy	24	0.03	1.65481	0.00000	0.00000		
47	2009.07.20 23:00	buy	25	0.03	1.65495	0.00000	0.00000		
48	2009.07.23 17:14	buy	26	0.03	1.65528	0.00000	0.00000		
49	2009.07.31 16:17	close	23	0.03	1.65476	0.00000	0.00000	0.00	4179.36
50	2009.07.31 16:18	close	24	0.03	1.65484	0.00000	0.00000	0.00	4179.36
51	2009.07.31 16:18	close	25	0.03	1.65499	0.00000	0.00000	0.02	4179.39
52	2009.07.31 16:18	close	26	0.03	1.65532	0.00000	0.00000	0.04	4179.43
53	2009.08.03 15:00	buy	27	0.03	1.68516	0.00000	0.00000		
54	2009.08.03 15:05	close	27	0.01	1.68542	0.00000	0.00000	0.15	4179.58
55	2009.08.03 15:05	buy	28	0.02	1.68516	0.00000	0.00000		
56	2009.08.03 16:05	buy	29	0.03	1.68546	0.00000	0.00000		
57	2009.08.03 17:00	buy	30	0.03	1.69306	0.00000	0.00000		
58	2009.08.03 20:00	buy	31	0.03	1.69501	0.00000	0.00000		
59	2009.08.04 08:00	close	30	0.03	1.69364	0.00000	0.00000	1.03	4180.60
60	2009.08.04 08:00	close	29	0.03	1.69364	0.00000	0.00000	14.49	4195.09
61	2009.08.04 08:00	close	28	0.02	1.69364	0.00000	0.00000	10.01	4205.10
62	2009.08.04 08:22	close	31	0.03	1.69504	0.00000	0.00000	0.05	4205.14
63	2009.08.04 08:31	buy	32	0.03	1.69733	0.00000	0.00000		
64	2009.08.04 08:58	close	32	0.01	1.70016	0.00000	0.00000	1.66	4206.80
65	2009.08.04 08:58	buy	33	0.02	1.69733	0.00000	0.00000		
66	2009.08.04 08:58	close	33	0.01	1.70020	0.00000	0.00000	1.69	4208.49
67	2009.08.04 08:58	buy	34	0.01	1.69733	0.00000	0.00000		
68	2009.08.04 09:00	buy	35	0.03	1.69938	0.00000	0.00000		
69	2009.08.04 10:53	close	34	0.01	1.69733	0.00000	0.00000	0.00	4208.49
70	2009.08.05 10:30	close	35	0.01	1.70015	0.00000	0.00000	0.45	4208.94
71	2009.08.05 10:30	buy	36	0.02	1.69938	0.00000	0.00000		
72	2009.08.06 07:07	close	36	0.02	1.69942	0.00000	0.00000	0.04	4208.98
73	2009.08.17 15:00	sell	37	0.03	1.63170	0.00000	0.00000		
74	2009.08.17 15:31	close	37	0.01	1.63099	0.00000	0.00000	0.44	4209.42
75	2009.08.17 15:31	sell	38	0.02	1.63170	0.00000	0.00000		
76	2009.08.17 15:46	close	38	0.01	1.62972	0.00000	0.00000	1.21	4210.63
77	2009.08.17 15:46	sell	39	0.01	1.63170	0.00000	0.00000		
78	2009.08.17 15:52	close	39	0.01	1.62939	0.00000	0.00000	1.42	4212.05
79	2009.08.17 16:00	sell	40	0.03	1.63002	0.00000	0.00000		
80	2009.08.17 16:00	close	40	0.01	1.62990	0.00000	0.00000	0.07	4212.12
81	2009.08.17 16:00	sell	41	0.02	1.63002	0.00000	0.00000		
82	2009.08.17 16:05	close	41	0.01	1.62882	0.00000	0.00000	0.74	4212.86
83	2009.08.17 16:05	sell	42	0.01	1.63002	0.00000	0.00000		
84	2009.08.17 17:06	sell	43	0.03	1.62977	0.00000	0.00000		
85	2009.08.17 17:07	close	43	0.01	1.62936	0.00000	0.00000	0.25	4213.11
86	2009.08.17 17:07	sell	44	0.02	1.62977	0.00000	0.00000		
87	2009.08.27 01:00	close	44	0.02	1.62333	0.00000	0.00000	7.56	4220.68
88	2009.08.27 01:00	close	42	0.01	1.62333	0.00000	0.00000	3.94	4224.61
89	2009.09.02 00:00	sell	45	0.03	1.61531	0.00000	0.00000		
90	2009.09.02 01:13	sell	46	0.03	1.61516	0.00000	0.00000		

91	2009.09.02 02:00	sell	47	0.03	1.61250	0.00000	0.00000		
92	2009.09.02 07:23	close	45	0.03	1.61531	0.00000	0.00000	0.00	4224.61
93	2009.09.02 07:24	close	46	0.03	1.61515	0.00000	0.00000	0.02	4224.63
94	2009.09.02 09:43	close	47	0.03	1.61247	0.00000	0.00000	0.06	4224.69
95	2009.09.02 09:43	sell	48	0.03	1.61229	0.00000	0.00000		
96	2009.09.02 09:54	close	48	0.01	1.61199	0.00000	0.00000	0.19	4224.88
97	2009.09.02 09:54	sell	49	0.02	1.61229	0.00000	0.00000		
98	2009.09.02 10:00	sell	50	0.03	1.61197	0.00000	0.00000		
99	2009.09.24 16:02	sell	51	0.03	1.61158	0.00000	0.00000		
100	2009.09.24 17:00	sell	52	0.03	1.60681	0.00000	0.00000		
101	2009.09.25 11:00	close	52	0.03	1.60221	0.00000	0.00000	8.56	4233.45
102	2009.09.25 11:00	close	51	0.03	1.60221	0.00000	0.00000	17.49	4250.94
103	2009.09.25 11:00	close	50	0.03	1.60221	0.00000	0.00000	17.13	4268.07
104	2009.09.25 11:00	close	49	0.02	1.60221	0.00000	0.00000	11.82	4279.89
105	2009.09.25 11:00	sell	53	0.03	1.60203	0.00000	0.00000		
106	2009.09.25 11:25	close	53	0.01	1.60154	0.00000	0.00000	0.31	4280.20
107	2009.09.25 11:25	sell	54	0.02	1.60203	0.00000	0.00000		
108	2009.09.25 11:29	close	54	0.01	1.60095	0.00000	0.00000	0.67	4280.87
109	2009.09.25 11:29	sell	55	0.01	1.60203	0.00000	0.00000		
110	2009.09.25 11:33	close	55	0.01	1.60025	0.00000	0.00000	1.11	4281.98
111	2009.09.25 12:00	sell	56	0.03	1.60144	0.00000	0.00000		
112	2009.09.25 12:00	close	56	0.01	1.60130	0.00000	0.00000	0.09	4282.07
113	2009.09.25 12:00	sell	57	0.02	1.60144	0.00000	0.00000		
114	2009.09.25 12:29	close	57	0.01	1.60079	0.00000	0.00000	0.41	4282.48
115	2009.09.25 12:29	sell	58	0.01	1.60144	0.00000	0.00000		
116	2009.09.25 13:15	close	58	0.01	1.60001	0.00000	0.00000	0.89	4283.37
117	2009.09.25 15:00	sell	59	0.03	1.59576	0.00000	0.00000		
118	2009.09.25 16:52	sell	60	0.03	1.59530	0.00000	0.00000		
119	2009.09.25 17:00	sell	61	0.03	1.59420	0.00000	0.00000		
120	2009.09.25 20:25	sell	62	0.03	1.59404	0.00000	0.00000		
121	2009.09.28 11:00	close	62	0.03	1.59083	0.00000	0.00000	6.00	4289.37
122	2009.09.28 11:00	close	61	0.03	1.59083	0.00000	0.00000	6.31	4295.69
123	2009.09.28 11:00	close	60	0.03	1.59083	0.00000	0.00000	8.38	4304.07
124	2009.09.28 11:00	close	59	0.03	1.59083	0.00000	0.00000	9.25	4313.32
125	2009.09.28 15:00	sell	63	0.03	1.58385	0.00000	0.00000		
126	2009.10.12 20:00	close	63	0.03	1.58209	0.00000	0.00000	2.70	4316.02
127	2009.10.16 00:00	buy	64	0.03	1.62619	0.00000	0.00000		
128	2009.10.16 00:31	close	64	0.01	1.62685	0.00000	0.00000	0.41	4316.43
129	2009.10.16 00:31	buy	65	0.02	1.62619	0.00000	0.00000		
130	2009.10.16 00:35	close	65	0.01	1.62709	0.00000	0.00000	0.55	4316.98
131	2009.10.16 00:35	buy	66	0.01	1.62619	0.00000	0.00000		
132	2009.10.16 00:35	close	66	0.01	1.62724	0.00000	0.00000	0.65	4317.63
133	2009.10.16 01:00	buy	67	0.03	1.62872	0.00000	0.00000		
134	2009.10.16 02:00	buy	68	0.03	1.63378	0.00000	0.00000		
135	2009.10.16 04:15	buy	69	0.03	1.63392	0.00000	0.00000		
136	2009.10.16 05:00	buy	70	0.03	1.63852	0.00000	0.00000		
137	2009.10.16 09:18	close	67	0.03	1.62873	0.00000	0.00000	0.02	4317.65
138	2009.10.16 10:30	close	68	0.03	1.63378	0.00000	0.00000	0.00	4317.65
139	2009.10.16 10:30	close	69	0.03	1.63394	0.00000	0.00000	0.04	4317.69
140	2009.10.20 10:30	close	70	0.03	1.63854	0.00000	0.00000	0.03	4317.73

141	2009.10.21 16:00	buy	71	0.03	1.66121	0.00000	0.00000		
142	2009.10.21 17:00	buy	72	0.03	1.66234	0.00000	0.00000		
143	2009.10.21 20:10	buy	73	0.03	1.66252	0.00000	0.00000		
144	2009.10.21 21:00	buy	74	0.03	1.66360	0.00000	0.00000		
145	2009.11.06 16:59	close	71	0.03	1.66130	0.00000	0.00000	0.09	4317.82
146	2009.11.09 18:00	close	74	0.03	1.67168	0.00000	0.00000	14.43	4332.25
147	2009.11.09 18:00	close	73	0.03	1.67168	0.00000	0.00000	16.37	4348.62
148	2009.11.09 18:00	close	72	0.03	1.67168	0.00000	0.00000	16.69	4365.31
149	2009.11.12 06:09	buy	75	0.03	1.65693	0.00000	0.00000		
150	2009.11.12 06:55	close	75	0.01	1.65742	0.00000	0.00000	0.30	4365.61
151	2009.11.12 06:55	buy	76	0.02	1.65693	0.00000	0.00000		
152	2009.11.12 07:00	buy	77	0.03	1.65792	0.00000	0.00000		
153	2009.11.12 07:12	close	76	0.01	1.65840	0.00000	0.00000	0.89	4366.50
154	2009.11.12 07:12	buy	78	0.01	1.65693	0.00000	0.00000		
155	2009.11.12 07:27	close	78	0.01	1.65692	0.00000	0.00000	-0.01	4366.49
156	2009.11.12 07:55	close	77	0.01	1.65857	0.00000	0.00000	0.39	4366.88
157	2009.11.12 07:55	buy	79	0.02	1.65792	0.00000	0.00000		
158	2009.11.12 11:13	close	79	0.02	1.65793	0.00000	0.00000	0.01	4366.89
159	2009.11.12 11:13	buy	80	0.03	1.65816	0.00000	0.00000		
160	2009.11.16 10:00	close	80	0.03	1.66952	0.00000	0.00000	20.40	4387.29
161	2009.11.26 10:12	sell	81	0.03	1.65023	0.00000	0.00000		
162	2009.11.26 16:00	sell	82	0.03	1.65005	0.00000	0.00000		
163	2009.11.26 17:00	sell	83	0.03	1.64967	0.00000	0.00000		
164	2009.11.26 20:00	sell	84	0.03	1.64925	0.00000	0.00000		
165	2009.11.27 08:40	close	84	0.03	1.62951	0.00000	0.00000	36.29	4423.59
166	2009.11.27 08:40	close	83	0.03	1.62951	0.00000	0.00000	37.07	4460.66
167	2009.11.27 08:40	close	82	0.03	1.62951	0.00000	0.00000	37.77	4498.44
168	2009.11.27 08:40	close	81	0.03	1.62951	0.00000	0.00000	38.10	4536.54
169	2009.11.27 08:40	sell	85	0.03	1.62930	0.00000	0.00000		
170	2009.11.27 09:02	sell	86	0.03	1.62883	0.00000	0.00000		
171	2009.12.09 10:00	close	85	0.03	1.62864	0.00000	0.00000	0.76	4537.30
172	2009.12.09 10:02	close	86	0.03	1.62856	0.00000	0.00000	0.04	4537.35
173	2009.12.16 12:03	sell	87	0.03	1.63439	0.00000	0.00000		
174	2009.12.16 12:06	close	87	0.01	1.63401	0.00000	0.00000	0.23	4537.58
175	2009.12.16 12:06	sell	88	0.02	1.63439	0.00000	0.00000		
176	2009.12.16 20:05	sell	89	0.03	1.63425	0.00000	0.00000		
177	2009.12.16 20:06	close	89	0.01	1.63416	0.00000	0.00000	0.06	4537.64
178	2009.12.16 20:06	sell	90	0.02	1.63425	0.00000	0.00000		
179	2009.12.16 20:24	close	90	0.01	1.63260	0.00000	0.00000	1.01	4538.65
180	2009.12.16 20:24	sell	91	0.01	1.63425	0.00000	0.00000		
181	2009.12.16 20:26	close	91	0.01	1.63241	0.00000	0.00000	1.13	4539.78
182	2009.12.16 20:46	close	88	0.01	1.63185	0.00000	0.00000	1.56	4541.34
183	2009.12.16 20:46	sell	92	0.01	1.63439	0.00000	0.00000		
184	2009.12.16 21:00	sell	93	0.03	1.63094	0.00000	0.00000		
185	2009.12.17 22:00	close	93	0.03	1.61627	0.00000	0.00000	27.09	4568.43
186	2009.12.17 22:00	close	92	0.01	1.61627	0.00000	0.00000	11.16	4579.59
187	2009.12.18 00:00	sell	94	0.03	1.61619	0.00000	0.00000		
188	2009.12.18 00:05	close	94	0.01	1.61606	0.00000	0.00000	0.08	4579.67
189	2009.12.18 00:05	sell	95	0.02	1.61619	0.00000	0.00000		
190	2009.12.18 00:05	close	95	0.01	1.61578	0.00000	0.00000	0.25	4579.92

191	2009.12.18 00:05	sell	96	0.01	1.61619	0.00000	0.00000		
192	2009.12.18 00:05	close	96	0.01	1.61557	0.00000	0.00000	0.38	4580.30
193	2009.12.18 01:00	sell	97	0.03	1.61575	0.00000	0.00000		
194	2009.12.18 01:21	close	97	0.01	1.61467	0.00000	0.00000	0.67	4580.97
195	2009.12.18 01:21	sell	98	0.02	1.61575	0.00000	0.00000		
196	2009.12.18 01:33	close	98	0.01	1.61397	0.00000	0.00000	1.10	4582.07
197	2009.12.18 01:33	sell	99	0.01	1.61575	0.00000	0.00000		
198	2009.12.18 02:23	sell	100	0.03	1.61558	0.00000	0.00000		
199	2009.12.18 07:59	sell	101	0.03	1.61540	0.00000	0.00000		
200	2009.12.18 08:00	sell	102	0.03	1.61530	0.00000	0.00000		
201	2009.12.18 08:00	close	102	0.01	1.61523	0.00000	0.00000	0.04	4582.11
202	2009.12.18 08:00	sell	103	0.02	1.61530	0.00000	0.00000		
203	2009.12.18 08:00	close	101	0.01	1.61523	0.00000	0.00000	0.11	4582.22
204	2009.12.18 08:00	sell	104	0.02	1.61540	0.00000	0.00000		
205	2009.12.18 08:00	close	100	0.01	1.61464	0.00000	0.00000	0.58	4582.80
206	2009.12.18 08:00	sell	105	0.02	1.61558	0.00000	0.00000		
207	2009.12.18 08:00	close	105	0.01	1.61403	0.00000	0.00000	0.96	4583.76
208	2009.12.18 08:00	sell	106	0.01	1.61558	0.00000	0.00000		
209	2009.12.18 08:01	close	106	0.01	1.61400	0.00000	0.00000	0.98	4584.74
210	2009.12.18 08:05	close	103	0.01	1.61386	0.00000	0.00000	0.89	4585.63
211	2009.12.18 08:05	sell	107	0.01	1.61530	0.00000	0.00000		
212	2009.12.18 08:05	close	104	0.01	1.61376	0.00000	0.00000	1.02	4586.65
213	2009.12.18 08:05	sell	108	0.01	1.61540	0.00000	0.00000		
214	2009.12.18 16:21	sell	109	0.03	1.61504	0.00000	0.00000		
215	2009.12.18 16:26	close	109	0.01	1.61281	0.00000	0.00000	1.38	4588.03
216	2009.12.18 16:26	sell	110	0.02	1.61504	0.00000	0.00000		
217	2009.12.21 04:00	close	99	0.01	1.61572	0.00000	0.00000	0.00	4588.04
218	2009.12.21 04:01	close	108	0.01	1.61537	0.00000	0.00000	0.00	4588.04
219	2009.12.21 04:01	close	107	0.01	1.61526	0.00000	0.00000	0.00	4588.05
220	2009.12.21 04:59	close	110	0.02	1.61501	0.00000	0.00000	0.01	4588.06
221	2010.01.20 12:00	buy	111	0.03	1.62748	0.00000	0.00000		
222	2010.01.20 12:06	close	111	0.01	1.62790	0.00000	0.00000	0.26	4588.32
223	2010.01.20 12:06	buy	112	0.02	1.62748	0.00000	0.00000		
224	2010.01.20 12:07	close	112	0.01	1.62874	0.00000	0.00000	0.77	4589.09
225	2010.01.20 12:07	buy	113	0.01	1.62748	0.00000	0.00000		
226	2010.01.20 15:21	buy	114	0.03	1.62761	0.00000	0.00000		
227	2010.01.20 15:23	close	114	0.01	1.62830	0.00000	0.00000	0.42	4589.51
228	2010.01.20 15:23	buy	115	0.02	1.62761	0.00000	0.00000		
229	2010.01.20 15:54	close	115	0.01	1.62923	0.00000	0.00000	0.99	4590.50
230	2010.01.20 15:54	buy	116	0.01	1.62761	0.00000	0.00000		
231	2010.01.20 15:54	close	116	0.01	1.62946	0.00000	0.00000	1.14	4591.64
232	2010.01.20 15:55	close	113	0.01	1.62955	0.00000	0.00000	1.27	4592.91
233	2010.01.20 16:00	buy	117	0.03	1.62968	0.00000	0.00000		
234	2010.01.20 17:30	buy	118	0.03	1.62989	0.00000	0.00000		
235	2010.05.07 22:59	close at stop	118	0.03	1.48026	0.00000	0.00000	-303.65	4289.26
236	2010.05.07 22:59	close at stop	117	0.03	1.48026	0.00000	0.00000	-303.23	3986.03