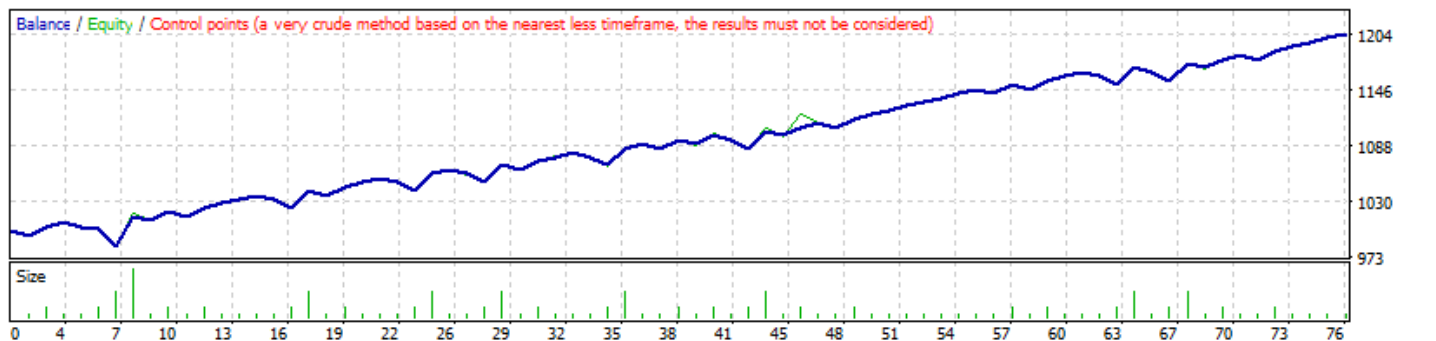


Strategy Tester Report

Mashup-Recovery

Tripleafx-FX-Demo (Build 940)

Symbol	EURUSD (Euro vs US Dollar)				
Period	15 Minutes (M15) 2015.01.02 08:00 - 2015.12.11 21:45 (2015.01.01 - 2015.12.12)				
Model	Control points (a very crude method, the results must not be considered)				
Parameters	____1____="General Settings"; MAFast=7; RSI1_In=7; RSIMA_In=4; MACDfast=8; MACDslow=10; MACDsign=2; ____2____="Lot Sizing"; Lots=0.01; Lotdigits=2; ____3____="Loss Recovery"; Martingale=true; Multiplier=1.8; ____4____="TP & SL"; StopLoss=44; TakeProfit=44; TrailingStop=0; Slippage=3; ____5____="Order Identification"; MagicNumber=123456; ShowTableOnTesting=true;				
Bars in test	24516	Ticks modelled	833645	Modelling quality	n/a
Mismatched charts errors	55				
Initial deposit	1000.00	Spread	Current (4)		
Total net profit	204.66	Gross profit	378.47	Gross loss	-173.81
Profit factor	2.18	Expected payoff	2.69		
Absolute drawdown	22.39	Maximal drawdown	33.54 (3.32%)	Relative drawdown	3.32% (33.54)
Total trades	76	Short positions (won %)	59 (57.63%)	Long positions (won %)	17 (70.59%)
		Profit trades (% of total)	46 (60.53%)	Loss trades (% of total)	30 (39.47%)
	Largest	profit trade	30.80	loss trade	-17.60
	Average	profit trade	8.23	loss trade	-5.79
	Maximum	consecutive wins (profit in money)	8 (39.42)	consecutive losses (loss in money)	3 (-24.24)
	Maximal	consecutive profit (count of wins)	39.42 (8)	consecutive loss (count of losses)	-24.24 (3)
	Average	consecutive wins	2	consecutive losses	1



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2015.01.14 18:16	buy	1	0.01	1.18059	0.00000	0.00000		
2	2015.01.14 18:16	modify	1	0.01	1.18059	1.17619	1.18499		
3	2015.01.15 07:13	s/l	1	0.01	1.17619	1.17619	1.18499	-4.52	995.48
4	2015.01.15 20:17	sell	2	0.02	1.16131	0.00000	0.00000		
5	2015.01.15 20:17	modify	2	0.02	1.16131	1.16571	1.15691		
6	2015.01.16 15:08	t/p	2	0.02	1.15691	1.16571	1.15691	8.82	1004.31
7	2015.01.19 00:28	buy	3	0.01	1.15642	0.00000	0.00000		
8	2015.01.19 00:28	modify	3	0.01	1.15642	1.15202	1.16082		
9	2015.01.19 10:26	t/p	3	0.01	1.16082	1.15202	1.16082	4.40	1008.71
10	2015.01.29 02:32	sell	4	0.01	1.12860	0.00000	0.00000		
11	2015.01.29 02:32	modify	4	0.01	1.12860	1.13300	1.12420		
12	2015.01.29 15:00	s/l	4	0.01	1.13300	1.13300	1.12420	-4.40	1004.31
13	2015.02.02 19:38	buy	5	0.02	1.13402	0.00000	0.00000		
14	2015.02.02 19:38	modify	5	0.02	1.13402	1.12962	1.13842		
15	2015.02.03 10:17	close	5	0.02	1.13294	1.12962	1.13842	-2.24	1002.07
16	2015.02.03 10:19	sell	6	0.04	1.13294	0.00000	0.00000		
17	2015.02.03 10:19	modify	6	0.04	1.13294	1.13734	1.12854		
18	2015.02.03 14:12	s/l	6	0.04	1.13734	1.13734	1.12854	-17.60	984.47
19	2015.02.05 15:32	buy	7	0.07	1.14275	0.00000	0.00000		
20	2015.02.05 15:32	modify	7	0.07	1.14275	1.13835	1.14715		
21	2015.02.05 19:03	t/p	7	0.07	1.14715	1.13835	1.14715	30.80	1015.27
22	2015.02.11 11:36	sell	8	0.01	1.13130	0.00000	0.00000		
23	2015.02.11 11:36	modify	8	0.01	1.13130	1.13570	1.12690		
24	2015.02.12 14:36	s/l	8	0.01	1.13570	1.13570	1.12690	-4.36	1010.91
25	2015.02.16 00:07	sell	9	0.02	1.13959	0.00000	0.00000		
26	2015.02.16 00:07	modify	9	0.02	1.13959	1.14399	1.13519		
27	2015.02.16 18:33	t/p	9	0.02	1.13519	1.14399	1.13519	8.80	1019.71

28	2015.02.16 22:53	sell	10	0.01	1.13472	0.00000	0.00000		
29	2015.02.16 22:53	modify	10	0.01	1.13472	1.13912	1.13032		
30	2015.02.17 10:30	s/l	10	0.01	1.13912	1.13912	1.13032	-4.39	1015.32
31	2015.02.17 20:30	sell	11	0.02	1.14022	0.00000	0.00000		
32	2015.02.17 20:30	modify	11	0.02	1.14022	1.14462	1.13582		
33	2015.02.18 15:57	t/p	11	0.02	1.13582	1.14462	1.13582	8.82	1024.14
34	2015.02.24 20:23	buy	12	0.01	1.13401	0.00000	0.00000		
35	2015.02.24 20:23	modify	12	0.01	1.13401	1.12961	1.13841		
36	2015.02.25 08:30	t/p	12	0.01	1.13841	1.12961	1.13841	4.36	1028.50
37	2015.03.04 15:27	sell	13	0.01	1.11257	0.00000	0.00000		
38	2015.03.04 15:27	modify	13	0.01	1.11257	1.11697	1.10817		
39	2015.03.04 16:03	t/p	13	0.01	1.10817	1.11697	1.10817	4.40	1032.90
40	2015.03.04 22:15	sell	14	0.01	1.10740	0.00000	0.00000		
41	2015.03.04 22:15	modify	14	0.01	1.10740	1.11180	1.10300		
42	2015.03.05 07:33	t/p	14	0.01	1.10300	1.11180	1.10300	4.44	1037.34
43	2015.03.05 10:53	sell	15	0.01	1.10421	0.00000	0.00000		
44	2015.03.05 10:53	modify	15	0.01	1.10421	1.10861	1.09981		
45	2015.03.05 14:33	s/l	15	0.01	1.10861	1.10861	1.09981	-4.40	1032.94
46	2015.03.18 00:59	sell	16	0.02	1.05946	0.00000	0.00000		
47	2015.03.18 00:59	modify	16	0.02	1.05946	1.06386	1.05506		
48	2015.03.18 16:48	s/l	16	0.02	1.06386	1.06386	1.05506	-8.80	1024.14
49	2015.03.19 01:03	buy	17	0.04	1.08399	0.00000	0.00000		
50	2015.03.19 01:03	modify	17	0.04	1.08399	1.07959	1.08839		
51	2015.03.19 01:23	t/p	17	0.04	1.08839	1.07959	1.08839	17.60	1041.74
52	2015.03.24 19:26	sell	18	0.01	1.09178	0.00000	0.00000		
53	2015.03.24 19:26	modify	18	0.01	1.09178	1.09618	1.08738		
54	2015.03.25 09:08	s/l	18	0.01	1.09618	1.09618	1.08738	-4.39	1037.35
55	2015.03.30 12:30	sell	19	0.02	1.08521	0.00000	0.00000		
56	2015.03.30 12:30	modify	19	0.02	1.08521	1.08961	1.08081		
57	2015.03.31 04:45	t/p	19	0.02	1.08081	1.08961	1.08081	8.82	1046.18
58	2015.04.02 12:24	buy	20	0.01	1.08229	0.00000	0.00000		
59	2015.04.02 12:24	modify	20	0.01	1.08229	1.07789	1.08669		
60	2015.04.02 13:52	t/p	20	0.01	1.08669	1.07789	1.08669	4.40	1050.58
61	2015.04.07 01:18	sell	21	0.01	1.09344	0.00000	0.00000		
62	2015.04.07 01:18	modify	21	0.01	1.09344	1.09784	1.08904		
63	2015.04.07 09:17	t/p	21	0.01	1.08904	1.09784	1.08904	4.40	1054.98
64	2015.04.13 22:51	sell	22	0.01	1.05691	0.00000	0.00000		
65	2015.04.13 22:51	modify	22	0.01	1.05691	1.06131	1.05251		
66	2015.04.14 13:31	s/l	22	0.01	1.06131	1.06131	1.05251	-4.39	1050.59
67	2015.04.17 17:30	sell	23	0.02	1.07778	0.00000	0.00000		
68	2015.04.17 17:30	modify	23	0.02	1.07778	1.08218	1.07338		
69	2015.04.17 20:42	s/l	23	0.02	1.08218	1.08218	1.07338	-8.80	1041.79
70	2015.04.20 09:15	sell	24	0.04	1.07793	0.00000	0.00000		
71	2015.04.20 09:15	modify	24	0.04	1.07793	1.08233	1.07353		
72	2015.04.20 10:28	t/p	24	0.04	1.07353	1.08233	1.07353	17.60	1059.39
73	2015.04.20 22:27	sell	25	0.01	1.07385	0.00000	0.00000		
74	2015.04.20 22:27	modify	25	0.01	1.07385	1.07825	1.06945		
75	2015.04.21 07:42	t/p	25	0.01	1.06945	1.07825	1.06945	4.41	1063.80
76	2015.04.21 11:46	sell	26	0.01	1.06829	0.00000	0.00000		
77	2015.04.21 11:46	modify	26	0.01	1.06829	1.07269	1.06389		
78	2015.04.21 15:33	s/l	26	0.01	1.07269	1.07269	1.06389	-4.40	1059.40
79	2015.04.28 07:33	sell	27	0.02	1.08798	0.00000	0.00000		
80	2015.04.28 07:33	modify	27	0.02	1.08798	1.09238	1.08358		
81	2015.04.28 11:08	s/l	27	0.02	1.09238	1.09238	1.08358	-8.80	1050.60
82	2015.04.29 23:16	sell	28	0.04	1.11167	0.00000	0.00000		
83	2015.04.29 23:16	modify	28	0.04	1.11167	1.11607	1.10727		
84	2015.04.30 07:05	t/p	28	0.04	1.10727	1.11607	1.10727	17.74	1068.34
85	2015.04.30 12:58	buy	29	0.01	1.11925	0.00000	0.00000		
86	2015.04.30 12:58	modify	29	0.01	1.11925	1.11485	1.12365		
87	2015.04.30 13:48	s/l	29	0.01	1.11485	1.11485	1.12365	-4.40	1063.94
88	2015.05.04 22:56	sell	30	0.02	1.11466	0.00000	0.00000		
89	2015.05.04 22:56	modify	30	0.02	1.11466	1.11906	1.11026		
90	2015.05.05 07:42	t/p	30	0.02	1.11026	1.11906	1.11026	8.82	1072.76
91	2015.05.06 18:59	buy	31	0.01	1.13375	0.00000	0.00000		
92	2015.05.06 18:59	modify	31	0.01	1.13375	1.12935	1.13815		
93	2015.05.07 10:13	t/p	31	0.01	1.13815	1.12935	1.13815	4.28	1077.05

18/12/2015

Strategy Tester: Mashup-Recovery

94	2015.05.08 19:00	sell	32	0.01	1.12264	0.00000	0.00000		
95	2015.05.08 19:00	modify	32	0.01	1.12264	1.12704	1.11824		
96	2015.05.11 01:51	t/p	32	0.01	1.11824	1.12704	1.11824	4.41	1081.46
97	2015.05.11 16:03	sell	33	0.01	1.11546	0.00000	0.00000		
98	2015.05.11 16:03	modify	33	0.01	1.11546	1.11986	1.11106		
99	2015.05.12 07:38	s/l	33	0.01	1.11986	1.11986	1.11106	-4.39	1077.07
100	2015.05.13 09:03	buy	34	0.02	1.12494	0.00000	0.00000		
101	2015.05.13 09:03	modify	34	0.02	1.12494	1.12054	1.12934		
102	2015.05.13 10:03	s/l	34	0.02	1.12054	1.12054	1.12934	-8.80	1068.27
103	2015.05.18 14:16	sell	35	0.04	1.13884	0.00000	0.00000		
104	2015.05.18 14:16	modify	35	0.04	1.13884	1.14324	1.13444		
105	2015.05.18 14:52	t/p	35	0.04	1.13444	1.14324	1.13444	17.60	1085.87
106	2015.05.18 23:46	sell	36	0.01	1.13137	0.00000	0.00000		
107	2015.05.18 23:46	modify	36	0.01	1.13137	1.13577	1.12697		
108	2015.05.19 08:02	t/p	36	0.01	1.12697	1.13577	1.12697	4.41	1090.28
109	2015.05.28 04:49	sell	37	0.01	1.09046	0.00000	0.00000		
110	2015.05.28 04:49	modify	37	0.01	1.09046	1.09486	1.08606		
111	2015.05.28 09:53	s/l	37	0.01	1.09486	1.09486	1.08606	-4.40	1085.88
112	2015.06.04 18:15	sell	38	0.02	1.12803	0.00000	0.00000		
113	2015.06.04 18:15	modify	38	0.02	1.12803	1.13243	1.12363		
114	2015.06.04 18:56	t/p	38	0.02	1.12363	1.13243	1.12363	8.80	1094.68
115	2015.06.08 01:45	sell	39	0.01	1.11047	0.00000	0.00000		
116	2015.06.08 01:45	modify	39	0.01	1.11047	1.11487	1.10607		
117	2015.06.08 07:53	s/l	39	0.01	1.11487	1.11487	1.10607	-4.40	1090.28
118	2015.06.11 18:38	sell	40	0.02	1.12353	0.00000	0.00000		
119	2015.06.11 18:38	modify	40	0.02	1.12353	1.12793	1.11913		
120	2015.06.12 09:48	t/p	40	0.02	1.11913	1.12793	1.11913	8.82	1099.11
121	2015.06.22 12:45	sell	41	0.01	1.13444	0.00000	0.00000		
122	2015.06.22 12:45	modify	41	0.01	1.13444	1.13884	1.13004		
123	2015.06.22 15:36	s/l	41	0.01	1.13884	1.13884	1.13004	-4.40	1094.71
124	2015.06.23 17:26	sell	42	0.02	1.11814	0.00000	0.00000		
125	2015.06.23 17:26	modify	42	0.02	1.11814	1.12254	1.11374		
126	2015.06.24 09:32	s/l	42	0.02	1.12254	1.12254	1.11374	-8.78	1085.93
127	2015.06.26 06:00	sell	43	0.04	1.11880	0.00000	0.00000		
128	2015.06.26 06:00	modify	43	0.04	1.11880	1.12320	1.11440		
129	2015.06.26 15:58	t/p	43	0.04	1.11440	1.12320	1.11440	17.60	1103.53
130	2015.06.29 02:50	sell	44	0.01	1.10049	0.00000	0.00000		
131	2015.06.29 02:50	modify	44	0.01	1.10049	1.10489	1.09609		
132	2015.06.29 07:26	s/l	44	0.01	1.10489	1.10489	1.09609	-4.40	1099.13
133	2015.07.03 08:12	sell	45	0.02	1.10958	0.00000	0.00000		
134	2015.07.03 08:12	modify	45	0.02	1.10958	1.11398	1.10518		
135	2015.07.05 22:05	t/p	45	0.02	1.10518	1.11398	1.10518	8.80	1107.93
136	2015.07.06 23:45	sell	46	0.01	1.10544	0.00000	0.00000		
137	2015.07.06 23:45	modify	46	0.01	1.10544	1.10984	1.10104		
138	2015.07.07 08:48	t/p	46	0.01	1.10104	1.10984	1.10104	4.41	1112.34
139	2015.07.07 16:48	sell	47	0.01	1.09429	0.00000	0.00000		
140	2015.07.07 16:48	modify	47	0.01	1.09429	1.09869	1.08989		
141	2015.07.07 20:11	s/l	47	0.01	1.09869	1.09869	1.08989	-4.40	1107.94
142	2015.07.08 20:32	buy	48	0.02	1.10684	0.00000	0.00000		
143	2015.07.08 20:32	modify	48	0.02	1.10684	1.10244	1.11124		
144	2015.07.09 06:18	t/p	48	0.02	1.11124	1.10244	1.11124	8.57	1116.51
145	2015.07.09 13:31	sell	49	0.01	1.10489	0.00000	0.00000		
146	2015.07.09 13:31	modify	49	0.01	1.10489	1.10929	1.10049		
147	2015.07.09 17:58	t/p	49	0.01	1.10049	1.10929	1.10049	4.40	1120.91
148	2015.07.15 21:30	sell	50	0.01	1.09455	0.00000	0.00000		
149	2015.07.15 21:30	modify	50	0.01	1.09455	1.09895	1.09015		
150	2015.07.16 08:48	t/p	50	0.01	1.09015	1.09895	1.09015	4.44	1125.35
151	2015.07.24 02:33	sell	51	0.01	1.09868	0.00000	0.00000		
152	2015.07.24 02:33	modify	51	0.01	1.09868	1.10308	1.09428		
153	2015.07.24 08:37	t/p	51	0.01	1.09428	1.10308	1.09428	4.40	1129.75
154	2015.07.27 12:31	buy	52	0.01	1.10749	0.00000	0.00000		
155	2015.07.27 12:31	modify	52	0.01	1.10749	1.10309	1.11189		
156	2015.07.27 16:41	t/p	52	0.01	1.11189	1.10309	1.11189	4.40	1134.15
157	2015.07.29 19:18	sell	53	0.01	1.10345	0.00000	0.00000		
158	2015.07.29 19:18	modify	53	0.01	1.10345	1.10785	1.09905		
159	2015.07.29 20:07	t/p	53	0.01	1.09905	1.10785	1.09905	4.40	1138.55
160	2015.07.30 04:47	sell	54	0.01	1.09739	0.00000	0.00000		

161	2015.07.30 04:47	modify	54	0.01	1.09739	1.10179	1.09299		
162	2015.07.30 13:30	t/p	54	0.01	1.09299	1.10179	1.09299	4.40	1142.95
163	2015.08.03 23:00	sell	55	0.01	1.09519	0.00000	0.00000		
164	2015.08.03 23:00	modify	55	0.01	1.09519	1.09959	1.09079		
165	2015.08.04 19:02	t/p	55	0.01	1.09079	1.09959	1.09079	4.41	1147.36
166	2015.08.05 00:46	sell	56	0.01	1.08893	0.00000	0.00000		
167	2015.08.05 00:46	modify	56	0.01	1.08893	1.09333	1.08453		
168	2015.08.05 13:17	s/l	56	0.01	1.09333	1.09333	1.08453	-4.40	1142.96
169	2015.08.14 20:00	sell	57	0.02	1.11180	0.00000	0.00000		
170	2015.08.14 20:00	modify	57	0.02	1.11180	1.11620	1.10740		
171	2015.08.17 08:07	t/p	57	0.02	1.10740	1.11620	1.10740	8.82	1151.78
172	2015.08.18 22:57	sell	58	0.01	1.10268	0.00000	0.00000		
173	2015.08.18 22:57	modify	58	0.01	1.10268	1.10708	1.09828		
174	2015.08.19 07:40	s/l	58	0.01	1.10708	1.10708	1.09828	-4.39	1147.40
175	2015.08.20 15:15	buy	59	0.02	1.11710	0.00000	0.00000		
176	2015.08.20 15:15	modify	59	0.02	1.11710	1.11270	1.12150		
177	2015.08.20 15:32	t/p	59	0.02	1.12150	1.11270	1.12150	8.80	1156.20
178	2015.08.21 21:15	buy	60	0.01	1.13658	0.00000	0.00000		
179	2015.08.21 21:15	modify	60	0.01	1.13658	1.13218	1.14098		
180	2015.08.24 02:21	t/p	60	0.01	1.14098	1.13218	1.14098	4.36	1160.56
181	2015.08.26 18:09	sell	61	0.01	1.13892	0.00000	0.00000		
182	2015.08.26 18:09	modify	61	0.01	1.13892	1.14332	1.13452		
183	2015.08.26 19:51	t/p	61	0.01	1.13452	1.14332	1.13452	4.40	1164.96
184	2015.08.28 20:46	sell	62	0.01	1.11840	0.00000	0.00000		
185	2015.08.28 20:46	modify	62	0.01	1.11840	1.12280	1.11400		
186	2015.08.31 02:55	s/l	62	0.01	1.12280	1.12280	1.11400	-4.39	1160.57
187	2015.09.01 16:32	sell	63	0.02	1.12545	0.00000	0.00000		
188	2015.09.01 16:32	modify	63	0.02	1.12545	1.12985	1.12105		
189	2015.09.01 18:10	s/l	63	0.02	1.12985	1.12985	1.12105	-8.80	1151.77
190	2015.09.03 05:37	sell	64	0.04	1.12175	0.00000	0.00000		
191	2015.09.03 05:37	modify	64	0.04	1.12175	1.12615	1.11735		
192	2015.09.03 13:36	t/p	64	0.04	1.11735	1.12615	1.11735	17.60	1169.37
193	2015.09.07 00:55	sell	65	0.01	1.11495	0.00000	0.00000		
194	2015.09.07 00:55	modify	65	0.01	1.11495	1.11935	1.11055		
195	2015.09.08 04:33	s/l	65	0.01	1.11935	1.11935	1.11055	-4.39	1164.98
196	2015.09.10 07:40	buy	66	0.02	1.12174	0.00000	0.00000		
197	2015.09.10 07:40	modify	66	0.02	1.12174	1.11734	1.12614		
198	2015.09.10 10:52	s/l	66	0.02	1.11734	1.11734	1.12614	-8.80	1156.18
199	2015.09.15 20:15	sell	67	0.04	1.12733	0.00000	0.00000		
200	2015.09.15 20:15	modify	67	0.04	1.12733	1.13173	1.12293		
201	2015.09.16 10:18	t/p	67	0.04	1.12293	1.13173	1.12293	17.65	1173.83
202	2015.10.05 00:07	sell	68	0.01	1.12134	0.00000	0.00000		
203	2015.10.05 00:07	modify	68	0.01	1.12134	1.12574	1.11694		
204	2015.10.05 08:18	s/l	68	0.01	1.12574	1.12574	1.11694	-4.40	1169.43
205	2015.10.21 18:43	sell	69	0.02	1.13481	0.00000	0.00000		
206	2015.10.21 18:43	modify	69	0.02	1.13481	1.13921	1.13041		
207	2015.10.22 09:10	t/p	69	0.02	1.13041	1.13921	1.13041	8.87	1178.30
208	2015.10.22 13:12	sell	70	0.01	1.13167	0.00000	0.00000		
209	2015.10.22 13:12	modify	70	0.01	1.13167	1.13607	1.12727		
210	2015.10.22 13:28	t/p	70	0.01	1.12727	1.13607	1.12727	4.40	1182.70
211	2015.10.29 01:26	sell	71	0.01	1.09199	0.00000	0.00000		
212	2015.10.29 01:26	modify	71	0.01	1.09199	1.09639	1.08759		
213	2015.10.29 10:17	s/l	71	0.01	1.09639	1.09639	1.08759	-4.40	1178.30
214	2015.10.29 16:20	buy	72	0.02	1.09663	0.00000	0.00000		
215	2015.10.29 16:20	modify	72	0.02	1.09663	1.09223	1.10103		
216	2015.10.30 07:45	t/p	72	0.02	1.10103	1.09223	1.10103	8.72	1187.02
217	2015.11.16 03:52	sell	73	0.01	1.07181	0.00000	0.00000		
218	2015.11.16 03:52	modify	73	0.01	1.07181	1.07621	1.06741		
219	2015.11.17 02:07	t/p	73	0.01	1.06741	1.07621	1.06741	4.41	1191.44
220	2015.11.19 16:15	buy	74	0.01	1.07114	0.00000	0.00000		
221	2015.11.19 16:15	modify	74	0.01	1.07114	1.06674	1.07554		
222	2015.11.19 17:22	t/p	74	0.01	1.07554	1.06674	1.07554	4.40	1195.84
223	2015.11.26 07:28	sell	75	0.01	1.06202	0.00000	0.00000		
224	2015.11.26 07:28	modify	75	0.01	1.06202	1.06642	1.05762		
225	2015.11.27 11:17	t/p	75	0.01	1.05762	1.06642	1.05762	4.41	1200.25
226	2015.12.04 22:21	sell	76	0.01	1.08715	0.00000	0.00000		

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	227	2015.12.04 22:21	modify	76	0.01	1.08715	1.09155	1.08275	
	228	2015.12.07 09:38	t/p	76	0.01	1.08275	1.09155	1.08275	4.41 1204.66