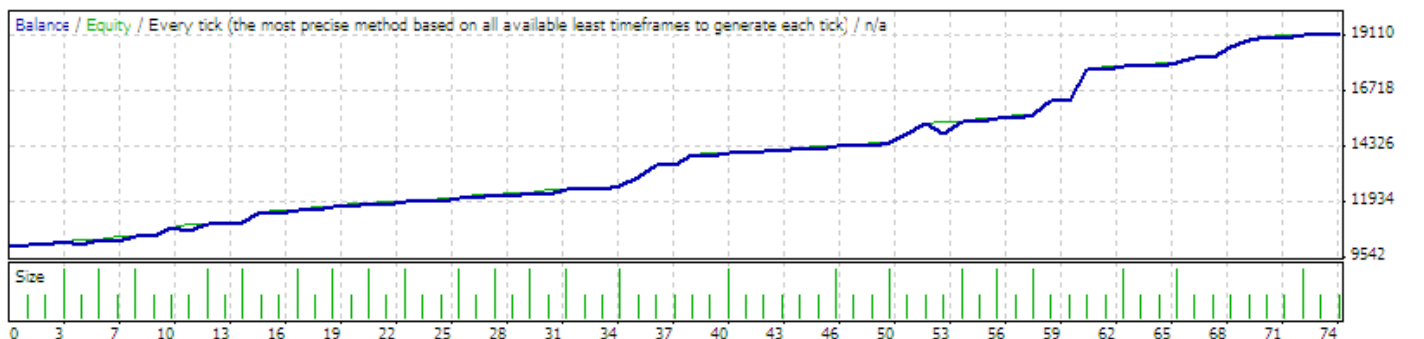


# Strategy Tester Report

## BigBob

FXOpen-Demo (Build 402)

Symbol	GBPUSD (Great Britain Pound vs US Dollar)				
Period	Daily (D1) 2009.01.02 00:00 - 2010.12.31 00:00 (2009.01.01 - 2011.01.01)				
Model	Every tick (the most precise method based on all available least timeframes)				
Parameters	gen="----General inputs----"; Lot=0.2; StopTrading=false; TradeLong=true; TradeShort=true; MagicNumber=0; TradeComment=""; CriminalsECN=false; MaxSpread=12; bf="----Trading balance filters----"; UseZeljko=false; OnlyTradeCurrencyTwice=false; pts="----Swap filter----"; CadPairsPositiveOnly=false; AudPairsPositiveOnly=false; NzdpairsPositiveOnly=false; vs="----Volatility inputs----"; LookBackDays=20; tmas="----Trend detection moving averages----"; FastMaTdTf=1440; FastMaTdPeriod=2; FastMaTdShift=2; tname="Method: 0=sma; 1=ema; 2=smma; 3=lwma"; FastMaTdMethod=2; tmaap="Applied price: 0=Close; 1=Open; 2=High"; tmaap1="3=Low; 4=Median; 5=Typical; 6=Weighted"; FastMaTdAppliedPrice=4; SlowMaTdTF=1440; SlowMaTdPeriod=8; SlowMaTdMethod=2; SlowMaTdShift=2; SlowMaTdAppliedPrice=4; spt="----Specific Trend trading inputs----"; AllowTrendTrading=true; MinimumTrendTradingVolatility=150; MinTriggerCandlePipsMovement=30; TrendConfirmationCandleTF=15; TrendTakeProfit=0; TrendStopLoss=0; cat="----Caterpillar trend trade entry and TS----"; UseCaterpillar=false; MaxTrades=5; MinPipsBetweenCandles=5; CatTimeFrame=60; BuyLineColour=Green; SellLineColour=Red; car="----Carolco pending trade entries----"; UseCarolco=true; TradesInGrid=5; PipsBetweenTrades=20; tte="---Trend trade exit strategies---"; mte="1) D1 candlestick median (osthafen's idea)"; UseOsthafen=false; drg="2) dragosd1 (median MA)"; UseDragosd1=false; UseTouch=false; UseClose=false; DragMaTdTF=1440; DragMaTdPeriod=5; DragMaTdShift=2; dname="Method: 0=sma; 1=ema; 2=smma; 3=lwma"; DragMaTdMethod=2; dmaap="Applied price: 0=Close; 1=Open; 2=High"; dmaap1="3=Low; 4=Median; 5=Typical; 6=Weighted"; DragMaTdAppliedPrice=4; opp="3) Close on opposite signal"; UseOppositeSignal=true; heg="----Hedging losing trend trades----"; UseHedging=true; HedgeLotMultiplier=3; HedgeProfitTarget=10; rpt="----Specific Range trading inputs----"; AllowRangeTrading=true; TradeEveryTick=false; MaximumRangeTradingVolatility=150; RangeTakeProfit=0; RangeStopLoss=0; AllowChangeOfOriginToTrend=false; rec="Recovery"; UseRecovery=true; RecoveryLevels="2,6"; ReEntryLinePips=0; ReEntryLineVolMult=1; ReEntryLineColour=Turquoise; BreakEvenLineColour=Blue; RecoveryBreakEvenProfitPips=20; rts="Recovery trailing stop"; UseRecoveryTrailingStop=false; RecoveryTrailingStopAt=10; RecoveryStopLossLineColour=Red; amc="----Available Margin checks----"; sco="Scoobs"; UseScoobsMarginCheck=false; fk="ForexKiwi"; UseForexKiwi=true; FkMinimumMarginPercent=1500; tt="----Trading hours----"; Trade_Hours="Set Morning & Evening Hours"; Trade_Hours1="Use 24 hour, local time clock"; Trade_Hours_M="Morning Hours 0-12"; start_hour=0; end_hour=12; Trade_Hours_E="Evening Hours 12-24"; start_hour=12; end_hour=24; tmm="----Trade management module----"; BE="Break even settings"; BreakEven=false; BreakEvenPips=25; BreakEvenProfit=2; HideBreakEvenStop=false; PipsAwayFromVisualBE=5; cts="----Candlestick trailing stop----"; UseCandlestickTrailingStop=false; JSL="Jumping stop loss settings"; JumpingStop=true; JumpingStopPips=100; AddBEP=true; JumpAfterBreakEvenOnly=false; HideJumpingStop=false; PipsAwayFromVisualJSL=10; TSL="Trailing stop loss settings"; TrailingStop=false; TrailingStopPips=50; HideTrailingStop=false; PipsAwayFromVisualTSL=10; TrailAfterBreakEvenOnly=false; StopTrailAtPipsProfit=false; StopTrailPips=0; hsl1="Hidden stop loss settings"; HideStopLossEnabled=false; HiddenStopLossPips=20; htp="Hidden take profit settings"; HideTakeProfitEnabled=false; HiddenTakeProfitPips=20; mis="----Odds and ends----"; ShowManagementAlerts=true; DisplayGapSize=30;				
Bars in test	1520	Ticks modelled	8438182	Modelling quality	n/a
Mismatched charts errors	1523				
Initial deposit	10000.00				
Total net profit	9165.12	Gross profit	10336.41	Gross loss	-1171.29
Profit factor	8.82	Expected payoff	123.85		
Absolute drawdown	1543.76	Maximal drawdown	3698.90 (29.72%)	Relative drawdown	29.72% (3698.90)
Total trades	74	Short positions (won %)	9 (77.78%)	Long positions (won %)	65 (70.77%)
		Profit trades (% of total)	53 (71.62%)	Loss trades (% of total)	21 (28.38%)
Largest	profit trade	1404.27	loss trade		-433.78
Average	profit trade	195.03	loss trade		-55.78
Maximum	consecutive wins (profit in money)	6 (1232.27)	consecutive losses (loss in money)		1 (-433.78)
Maximal	consecutive profit (count of wins)	2140.38 (4)	consecutive loss (count of losses)		-433.78 (1)
Average	consecutive wins	2	consecutive losses		1



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2009.01.12 20:00	buy	1	0.20	1.4880	0.0000	0.0000		
2	2009.01.16 12:00	close	1	0.20	1.4927	0.0000	0.0000	94.10	10094.10
3	2009.01.16 12:00	sell	2	0.20	1.4927	0.0000	0.0000		
4	2009.01.16 16:00	sell	3	0.40	1.4959	0.0000	0.0000		
5	2009.01.16 16:00	modify	2	0.20	1.4927	0.0000	1.4928		
6	2009.01.16 16:00	modify	3	0.40	1.4959	0.0000	1.4928		
7	2009.01.16 16:29	t/p	2	0.20	1.4928	0.0000	1.4928	-2.00	10092.10

8	2009.01.16 16:29	t/p	3	0.40	1.4928	0.0000	1.4928	124.00	10216.10
9	2009.02.11 04:00	buy	4	0.20	1.4510	0.0000	0.0000		
10	2009.02.11 08:00	buy	5	0.40	1.4419	0.0000	0.0000		
11	2009.02.11 08:00	modify	4	0.20	1.4510	0.0000	1.4469		
12	2009.02.11 08:00	modify	5	0.40	1.4419	0.0000	1.4469		
13	2009.02.11 09:55	t/p	4	0.20	1.4469	0.0000	1.4469	-82.00	10134.10
14	2009.02.11 09:55	t/p	5	0.40	1.4469	0.0000	1.4469	200.00	10334.10
15	2009.02.11 12:00	buy	6	0.20	1.4496	0.0000	0.0000		
16	2009.02.11 16:00	buy	7	0.40	1.4418	0.0000	0.0000		
17	2009.02.11 16:00	modify	6	0.20	1.4496	0.0000	1.4464		
18	2009.02.11 16:00	modify	7	0.40	1.4418	0.0000	1.4464		
19	2009.02.13 09:49	t/p	6	0.20	1.4464	0.0000	1.4464	-63.94	10270.16
20	2009.02.13 09:49	t/p	7	0.40	1.4464	0.0000	1.4464	184.13	10454.29
21	2009.03.09 20:00	buy	8	0.20	1.3820	0.0000	0.0000		
22	2009.03.12 06:35	modify	8	0.20	1.3820	1.3822	0.0000		
23	2009.03.12 09:00	s/l	8	0.20	1.3822	1.3822	0.0000	4.08	10458.37
24	2009.03.18 20:00	buy	9	0.20	1.3971	0.0000	0.0000		
25	2009.03.18 21:09	modify	9	0.20	1.3971	1.3973	0.0000		
26	2009.03.18 21:48	modify	9	0.20	1.3971	1.4073	0.0000		
27	2009.03.18 22:27	modify	9	0.20	1.3971	1.4173	0.0000		
28	2009.03.19 06:30	s/l	9	0.20	1.4173	1.4173	0.0000	404.05	10862.42
29	2009.03.27 00:00	buy	10	0.20	1.4464	0.0000	0.0000		
30	2009.03.27 16:00	buy	11	0.40	1.4335	0.0000	0.0000		
31	2009.03.27 16:00	modify	10	0.20	1.4464	0.0000	1.4398		
32	2009.03.27 16:00	modify	11	0.40	1.4335	0.0000	1.4398		
33	2009.04.01 10:34	t/p	10	0.20	1.4398	0.0000	1.4398	-131.95	10730.46
34	2009.04.01 10:34	t/p	11	0.40	1.4398	0.0000	1.4398	252.10	10982.56
35	2009.04.10 08:00	buy	12	0.20	1.4653	0.0000	0.0000		
36	2009.04.10 20:00	buy	13	0.40	1.4624	0.0000	0.0000		
37	2009.04.10 20:01	modify	12	0.20	1.4653	0.0000	1.4654		
38	2009.04.10 20:01	modify	13	0.40	1.4624	0.0000	1.4654		
39	2009.04.10 23:17	t/p	12	0.20	1.4654	0.0000	1.4654	2.00	10984.56
40	2009.04.10 23:17	t/p	13	0.40	1.4654	0.0000	1.4654	120.00	11104.56
41	2009.04.13 00:00	buy	14	0.20	1.4639	0.0000	0.0000		
42	2009.04.13 10:35	modify	14	0.20	1.4639	1.4641	0.0000		
43	2009.04.13 18:33	modify	14	0.20	1.4639	1.4741	0.0000		
44	2009.04.14 20:55	modify	14	0.20	1.4639	1.4841	0.0000		
45	2009.04.15 08:08	s/l	14	0.20	1.4841	1.4841	0.0000	404.03	11508.59
46	2009.04.17 16:00	buy	15	0.20	1.4831	0.0000	0.0000		
47	2009.04.17 20:00	buy	16	0.40	1.4781	0.0000	0.0000		
48	2009.04.17 20:00	modify	15	0.20	1.4831	0.0000	1.4818		
49	2009.04.17 20:00	modify	16	0.40	1.4781	0.0000	1.4818		
50	2009.04.30 02:33	t/p	15	0.20	1.4818	0.0000	1.4818	-25.79	11482.80
51	2009.04.30 02:33	t/p	16	0.40	1.4818	0.0000	1.4818	148.42	11631.22
52	2009.06.05 00:00	buy	17	0.20	1.6177	0.0000	0.0000		
53	2009.06.05 04:00	buy	18	0.40	1.6133	0.0000	0.0000		
54	2009.06.05 04:00	modify	17	0.20	1.6177	0.0000	1.6168		
55	2009.06.05 04:00	modify	18	0.40	1.6133	0.0000	1.6168		
56	2009.06.05 13:53	t/p	17	0.20	1.6168	0.0000	1.6168	-18.00	11613.22
57	2009.06.05 13:53	t/p	18	0.40	1.6168	0.0000	1.6168	140.00	11753.22
58	2009.06.05 16:00	buy	19	0.20	1.6065	0.0000	0.0000		
59	2009.06.05 20:00	buy	20	0.40	1.6032	0.0000	0.0000		
60	2009.06.05 20:00	modify	19	0.20	1.6065	0.0000	1.6063		
61	2009.06.05 20:00	modify	20	0.40	1.6032	0.0000	1.6063		
62	2009.06.08 21:50	t/p	19	0.20	1.6063	0.0000	1.6063	-3.98	11749.23
63	2009.06.08 21:50	t/p	20	0.40	1.6063	0.0000	1.6063	124.03	11873.26
64	2009.06.16 00:00	buy	21	0.20	1.6319	0.0000	0.0000		
65	2009.06.16 08:00	buy	22	0.40	1.6266	0.0000	0.0000		
66	2009.06.16 08:00	modify	21	0.20	1.6319	0.0000	1.6304		
67	2009.06.16 08:00	modify	22	0.40	1.6266	0.0000	1.6304		

68	2009.06.16 09:32	t/p	21	0.20	1.6304	0.0000	1.6304	-30.00	11843.26
69	2009.06.16 09:32	t/p	22	0.40	1.6304	0.0000	1.6304	152.00	11995.26
70	2009.07.01 12:00	buy	23	0.20	1.6439	0.0000	0.0000		
71	2009.07.01 18:32	modify	23	0.20	1.6439	1.6441	0.0000		
72	2009.07.02 09:09	s/l	23	0.20	1.6441	1.6441	0.0000	4.05	11999.31
73	2009.07.02 16:00	buy	24	0.20	1.6395	0.0000	0.0000		
74	2009.07.03 16:00	buy	25	0.40	1.6345	0.0000	0.0000		
75	2009.07.03 16:00	modify	24	0.20	1.6395	0.0000	1.6382		
76	2009.07.03 16:00	modify	25	0.40	1.6345	0.0000	1.6382		
77	2009.07.15 10:26	t/p	24	0.20	1.6382	0.0000	1.6382	-25.82	11973.49
78	2009.07.15 10:26	t/p	25	0.40	1.6382	0.0000	1.6382	148.32	12121.81
79	2009.07.29 16:00	buy	26	0.20	1.6409	0.0000	0.0000		
80	2009.07.30 08:00	buy	27	0.40	1.6382	0.0000	0.0000		
81	2009.07.30 08:00	modify	26	0.20	1.6409	0.0000	1.6411		
82	2009.07.30 08:00	modify	27	0.40	1.6382	0.0000	1.6411		
83	2009.07.30 08:12	t/p	26	0.20	1.6411	0.0000	1.6411	4.05	12125.86
84	2009.07.30 08:12	t/p	27	0.40	1.6411	0.0000	1.6411	116.00	12241.86
85	2009.08.07 00:00	buy	28	0.20	1.6784	0.0000	0.0000		
86	2009.08.07 12:00	buy	29	0.40	1.6725	0.0000	0.0000		
87	2009.08.07 12:00	modify	28	0.20	1.6784	0.0000	1.6765		
88	2009.08.07 12:00	modify	29	0.40	1.6725	0.0000	1.6765		
89	2009.08.07 13:49	t/p	28	0.20	1.6765	0.0000	1.6765	-38.00	12203.86
90	2009.08.07 13:49	t/p	29	0.40	1.6765	0.0000	1.6765	160.00	12363.86
91	2009.08.07 16:00	buy	30	0.20	1.6772	0.0000	0.0000		
92	2009.08.07 20:00	buy	31	0.40	1.6690	0.0000	0.0000		
93	2009.08.07 20:00	modify	30	0.20	1.6772	0.0000	1.6737		
94	2009.08.07 20:00	modify	31	0.40	1.6690	0.0000	1.6737		
95	2009.09.11 08:51	t/p	30	0.20	1.6737	0.0000	1.6737	-69.44	12294.42
96	2009.09.11 08:51	t/p	31	0.40	1.6737	0.0000	1.6737	189.12	12483.54
97	2009.09.16 00:00	buy	32	0.20	1.6489	0.0000	0.0000		
98	2009.10.21 14:31	modify	32	0.20	1.6489	1.6491	0.0000		
99	2009.10.22 10:35	s/l	32	0.20	1.6491	1.6491	0.0000	4.61	12488.14
100	2009.10.26 00:00	buy	33	0.20	1.6306	0.0000	0.0000		
101	2009.10.26 04:00	buy	34	0.40	1.6274	0.0000	0.0000		
102	2009.10.26 04:00	modify	33	0.20	1.6306	0.0000	1.6305		
103	2009.10.26 04:00	modify	34	0.40	1.6274	0.0000	1.6305		
104	2009.10.26 06:26	t/p	33	0.20	1.6305	0.0000	1.6305	-2.00	12486.14
105	2009.10.26 06:26	t/p	34	0.40	1.6305	0.0000	1.6305	124.00	12610.14
106	2009.10.26 08:00	buy	35	0.20	1.6279	0.0000	0.0000		
107	2009.10.26 16:11	modify	35	0.20	1.6279	1.6281	0.0000		
108	2009.10.29 14:25	modify	35	0.20	1.6279	1.6381	0.0000		
109	2009.10.29 18:31	modify	35	0.20	1.6279	1.6481	0.0000		
110	2009.10.30 17:50	s/l	35	0.20	1.6481	1.6481	0.0000	404.10	13014.24
111	2009.11.03 16:00	buy	36	0.20	1.6308	0.0000	0.0000		
112	2009.11.03 18:33	modify	36	0.20	1.6308	1.6310	0.0000		
113	2009.11.04 10:25	modify	36	0.20	1.6308	1.6410	0.0000		
114	2009.11.04 20:00	close	36	0.20	1.6563	1.6410	0.0000	510.02	13524.26
115	2009.11.04 20:00	sell	37	0.20	1.6563	0.0000	0.0000		
116	2009.11.12 12:00	close	37	0.20	1.6546	0.0000	0.0000	26.50	13550.76
117	2009.11.12 12:00	buy	38	0.20	1.6546	0.0000	0.0000		
118	2009.11.13 09:49	modify	38	0.20	1.6546	1.6548	0.0000		
119	2009.11.16 08:55	modify	38	0.20	1.6546	1.6648	0.0000		
120	2009.11.16 21:53	modify	38	0.20	1.6546	1.6748	0.0000		
121	2009.11.18 18:25	s/l	38	0.20	1.6748	1.6748	0.0000	404.06	13954.82
122	2009.11.19 12:00	buy	39	0.20	1.6686	0.0000	0.0000		
123	2009.11.19 16:00	buy	40	0.40	1.6638	0.0000	0.0000		
124	2009.11.19 16:00	modify	39	0.20	1.6686	0.0000	1.6674		
125	2009.11.19 16:00	modify	40	0.40	1.6638	0.0000	1.6674		
126	2009.11.25 09:06	t/p	39	0.20	1.6674	0.0000	1.6674	-23.94	13930.88
127	2009.11.25 09:06	t/p	40	0.40	1.6674	0.0000	1.6674	144.13	14075.01

128	2009.12.17 20:00	buy	41	0.20	1.6160	0.0000	0.0000		
129	2010.01.11 16:00	cbse	41	0.20	1.6162	0.0000	0.0000	4.37	14079.38
130	2010.01.11 16:00	sell	42	0.20	1.6162	0.0000	0.0000		
131	2010.01.22 20:00	cbse	42	0.20	1.6131	0.0000	0.0000	52.25	14131.63
132	2010.01.22 20:00	buy	43	0.20	1.6131	0.0000	0.0000		
133	2010.01.25 18:29	modify	43	0.20	1.6131	1.6133	0.0000		
134	2010.01.26 10:32	s/l	43	0.20	1.6133	1.6133	0.0000	4.03	14135.66
135	2010.03.09 16:00	buy	44	0.20	1.4972	0.0000	0.0000		
136	2010.03.12 00:05	modify	44	0.20	1.4972	1.4974	0.0000		
137	2010.03.12 04:00	cbse	44	0.20	1.5044	1.4974	0.0000	144.08	14279.74
138	2010.03.12 04:00	sell	45	0.20	1.5044	0.0000	0.0000		
139	2010.03.12 16:00	sell	46	0.40	1.5150	0.0000	0.0000		
140	2010.03.12 16:00	modify	45	0.20	1.5044	0.0000	1.5095		
141	2010.03.12 16:00	modify	46	0.40	1.5150	0.0000	1.5095		
142	2010.03.15 12:28	t/p	45	0.20	1.5095	0.0000	1.5095	-102.75	14176.99
143	2010.03.15 12:28	t/p	46	0.40	1.5095	0.0000	1.5095	218.50	14395.49
144	2010.04.06 16:00	buy	47	0.20	1.5158	0.0000	0.0000		
145	2010.04.06 21:50	modify	47	0.20	1.5158	1.5160	0.0000		
146	2010.04.07 14:30	s/l	47	0.20	1.5160	1.5160	0.0000	4.02	14399.51
147	2010.04.19 04:00	buy	48	0.20	1.5288	0.0000	0.0000		
148	2010.04.19 12:00	buy	49	0.40	1.5239	0.0000	0.0000		
149	2010.04.19 12:00	modify	48	0.20	1.5288	0.0000	1.5275		
150	2010.04.19 12:00	modify	49	0.40	1.5239	0.0000	1.5275		
151	2010.04.19 14:36	t/p	48	0.20	1.5275	0.0000	1.5275	-26.00	14373.51
152	2010.04.19 14:36	t/p	49	0.40	1.5275	0.0000	1.5275	144.00	14517.51
153	2010.04.19 16:00	buy	50	0.20	1.5276	0.0000	0.0000		
154	2010.04.20 09:54	modify	50	0.20	1.5276	1.5278	0.0000		
155	2010.04.26 10:25	modify	50	0.20	1.5276	1.5378	0.0000		
156	2010.04.26 16:00	cbse	50	0.20	1.5476	1.5378	0.0000	400.11	14917.62
157	2010.04.26 16:00	sell	51	0.20	1.5476	0.0000	0.0000		
158	2010.04.27 10:35	modify	51	0.20	1.5476	1.5474	0.0000		
159	2010.04.27 18:26	modify	51	0.20	1.5476	1.5374	0.0000		
160	2010.04.28 11:30	modify	51	0.20	1.5476	1.5274	0.0000		
161	2010.04.29 14:32	s/l	51	0.20	1.5274	1.5274	0.0000	400.25	15317.87
162	2010.05.13 20:00	buy	52	0.20	1.4682	0.0000	0.0000		
163	2010.05.25 16:00	buy	53	0.40	1.4327	0.0000	0.0000		
164	2010.05.25 16:00	modify	52	0.20	1.4682	0.0000	1.4465		
165	2010.05.25 16:00	modify	53	0.40	1.4327	0.0000	1.4465		
166	2010.05.27 06:36	t/p	52	0.20	1.4465	0.0000	1.4465	-433.78	14884.09
167	2010.05.27 06:36	t/p	53	0.40	1.4465	0.0000	1.4465	552.13	15436.22
168	2010.06.30 20:00	buy	54	0.20	1.4957	0.0000	0.0000		
169	2010.07.01 12:00	buy	55	0.40	1.4919	0.0000	0.0000		
170	2010.07.01 12:00	modify	54	0.20	1.4957	0.0000	1.4952		
171	2010.07.01 12:00	modify	55	0.40	1.4919	0.0000	1.4952		
172	2010.07.01 13:13	t/p	54	0.20	1.4952	0.0000	1.4952	-9.95	15426.27
173	2010.07.01 13:13	t/p	55	0.40	1.4952	0.0000	1.4952	132.00	15558.27
174	2010.07.12 00:00	buy	56	0.20	1.5083	0.0000	0.0000		
175	2010.07.12 04:00	buy	57	0.40	1.5046	0.0000	0.0000		
176	2010.07.12 04:00	modify	56	0.20	1.5083	0.0000	1.5078		
177	2010.07.12 04:00	modify	57	0.40	1.5046	0.0000	1.5078		
178	2010.07.12 16:49	t/p	56	0.20	1.5078	0.0000	1.5078	-10.00	15548.27
179	2010.07.12 16:49	t/p	57	0.40	1.5078	0.0000	1.5078	128.00	15676.27
180	2010.07.12 20:00	buy	58	0.20	1.5032	0.0000	0.0000		
181	2010.07.13 14:31	modify	58	0.20	1.5032	1.5034	0.0000		
182	2010.07.14 02:32	modify	58	0.20	1.5032	1.5134	0.0000		
183	2010.07.15 10:35	modify	58	0.20	1.5032	1.5234	0.0000		
184	2010.07.15 21:55	modify	58	0.20	1.5032	1.5334	0.0000		
185	2010.07.16 17:48	s/l	58	0.20	1.5334	1.5334	0.0000	604.10	16280.37
186	2010.07.20 04:00	buy	59	0.20	1.5233	0.0000	0.0000		
187	2010.07.21 08:52	modify	59	0.20	1.5233	1.5235	0.0000		

188	2010.07.21 10:24	s/l	59	0.20	1.5235	1.5235	0.0000	4.02	16284.38
189	2010.07.22 04:00	buy	60	0.20	1.5181	0.0000	0.0000		
190	2010.07.22 12:07	modify	60	0.20	1.5181	1.5183	0.0000		
191	2010.07.23 10:30	modify	60	0.20	1.5181	1.5283	0.0000		
192	2010.07.26 10:24	modify	60	0.20	1.5181	1.5383	0.0000		
193	2010.07.27 21:56	modify	60	0.20	1.5181	1.5483	0.0000		
194	2010.07.30 17:56	modify	60	0.20	1.5181	1.5583	0.0000		
195	2010.08.02 10:24	modify	60	0.20	1.5181	1.5683	0.0000		
196	2010.08.02 17:57	modify	60	0.20	1.5181	1.5783	0.0000		
197	2010.08.06 18:29	modify	60	0.20	1.5181	1.5883	0.0000		
198	2010.08.10 01:18	s/l	60	0.20	1.5883	1.5883	0.0000	1404.27	17688.65
199	2010.08.10 12:00	buy	61	0.20	1.5810	0.0000	0.0000		
200	2010.08.10 16:00	buy	62	0.40	1.5746	0.0000	0.0000		
201	2010.08.10 16:00	modify	61	0.20	1.5810	0.0000	1.5787		
202	2010.08.10 16:00	modify	62	0.40	1.5746	0.0000	1.5787		
203	2010.08.10 18:33	t/p	61	0.20	1.5787	0.0000	1.5787	-46.00	17642.65
204	2010.08.10 18:33	t/p	62	0.40	1.5787	0.0000	1.5787	164.00	17806.65
205	2010.08.10 20:00	buy	63	0.20	1.5795	0.0000	0.0000		
206	2010.08.10 22:30	modify	63	0.20	1.5795	1.5797	0.0000		
207	2010.08.11 02:25	s/l	63	0.20	1.5797	1.5797	0.0000	4.02	17810.67
208	2010.08.12 06:35	buy	64	0.20	1.5689	0.0000	0.0000		
209	2010.08.12 12:00	buy	65	0.40	1.5655	0.0000	0.0000		
210	2010.08.12 12:00	modify	64	0.20	1.5689	0.0000	1.5686		
211	2010.08.12 12:00	modify	65	0.40	1.5655	0.0000	1.5686		
212	2010.08.16 18:26	t/p	64	0.20	1.5686	0.0000	1.5686	-5.97	17804.70
213	2010.08.16 18:26	t/p	65	0.40	1.5686	0.0000	1.5686	124.06	17928.77
214	2010.09.07 20:00	buy	66	0.20	1.5331	0.0000	0.0000		
215	2010.09.08 09:45	modify	66	0.20	1.5331	1.5333	0.0000		
216	2010.09.09 00:00	close	66	0.20	1.5470	1.5333	0.0000	278.06	18206.83
217	2010.09.09 00:00	sell	67	0.20	1.5470	0.0000	0.0000		
218	2010.09.10 08:53	modify	67	0.20	1.5470	1.5468	0.0000		
219	2010.09.10 10:36	s/l	67	0.20	1.5468	1.5468	0.0000	3.25	18210.08
220	2010.09.21 00:00	buy	68	0.20	1.5546	0.0000	0.0000		
221	2010.09.21 22:35	modify	68	0.20	1.5546	1.5548	0.0000		
222	2010.09.24 13:51	modify	68	0.20	1.5546	1.5648	0.0000		
223	2010.09.27 14:26	modify	68	0.20	1.5546	1.5748	0.0000		
224	2010.09.28 18:29	s/l	68	0.20	1.5748	1.5748	0.0000	404.11	18614.19
225	2010.10.01 04:00	buy	69	0.20	1.5729	0.0000	0.0000		
226	2010.10.01 13:14	modify	69	0.20	1.5729	1.5731	0.0000		
227	2010.10.05 20:00	close	69	0.20	1.5900	1.5731	0.0000	342.03	18956.22
228	2010.10.05 20:00	sell	70	0.20	1.5900	0.0000	0.0000		
229	2010.10.12 12:01	modify	70	0.20	1.5900	1.5898	0.0000		
230	2010.10.12 16:00	close	70	0.20	1.5857	1.5898	0.0000	80.75	19036.97
231	2010.10.12 16:00	buy	71	0.20	1.5857	0.0000	0.0000		
232	2010.10.13 00:00	buy	72	0.40	1.5812	0.0000	0.0000		
233	2010.10.13 00:00	modify	71	0.20	1.5857	0.0000	1.5847		
234	2010.10.13 00:00	modify	72	0.40	1.5812	0.0000	1.5847		
235	2010.10.13 08:48	t/p	71	0.20	1.5847	0.0000	1.5847	-19.98	19016.99
236	2010.10.13 08:48	t/p	72	0.40	1.5847	0.0000	1.5847	140.00	19156.99
237	2010.10.19 20:00	buy	73	0.20	1.5734	0.0000	0.0000		
238	2010.10.20 17:37	modify	73	0.20	1.5734	1.5736	0.0000		
239	2010.10.21 10:14	s/l	73	0.20	1.5736	1.5736	0.0000	4.06	19161.05
240	2010.11.10 04:00	buy	74	0.20	1.6009	0.0000	0.0000		
241	2010.11.10 16:01	modify	74	0.20	1.6009	1.6011	0.0000		
242	2010.11.12 11:44	s/l	74	0.20	1.6011	1.6011	0.0000	4.06	19165.12