

# Strategy Tester Report

## Kolier\_MA\_Crossover\_EA

### Tripleafx-FX-Demo (Build 432)

|                          |   |                            |                  |                          |                  |
|--------------------------|---|----------------------------|------------------|--------------------------|------------------|
| Symbol                   | AUDUSD (Australian Dollar vs US Dollar)   |                            |                  |                          |                  |
| Period                   | 15 Minutes (M15) 2012.06.05 00:00 - 2012.06.20 23:45 (2012.06.05 - 2012.06.21)  |                            |                  |                          |                  |
| Model                    | Every tick (the most precise method based on all available least timeframes)  |                            |                  |                          |                  |
| Parameters               | AdvisorName="Kolier_MA_Crossover_EA"; AdvisorVersion="1.0.2"; ProjectPage="http://kolier.li/project/kolier-ma-crossover-ea";<br>Entry_Exit="Entry & Exit Settings"; TradeAtBarOpen=true; Allow BuyAmount=1000; Allow SellAmount=1000; Allow Hedge=false;<br>CloseOpposite=false; MAFast_iMA="http://kolier.li/example/mt4-ima-system-moving-average"; MAFast_Period=3; MAFast_Shift=0;<br>MAFast_Method=0; MAFast_Price=0; MASlow_iMA="http://kolier.li/example/mt4-ima-system-moving-average"; MASlow_Period=5;<br>MASlow_Shift=0; MASlow_Method=0; MASlow_Price=0; Trade_Time_Filter="http://kolier.li/example/script-function-trade-time-filter";<br>TradeTimeFilter=false; TradeBegin="07:00"; TradeEnd="19:00"; EndInTomorrow =false; Order_Operation_Open="http://kolier.li/example/script-function-order-operation-open"; ECNBroker=false; Magic=222222; Slippage=3; Lots=0.1; StealthMode=false; TakeProfit=0; StopLoss=20;<br>Order_Operation_BreakEven="http://kolier.li/example/script-function-order-operation-breakeven"; UseBreakEven=false; BE_StealthMode=false;<br>BreakEvenPips=20; BreakEvenWithProfit=false; BreakEvenProfit=3; Order_Operation_Trailing_Stop="http://kolier.li/example/script-function-order-operation-trailing-stop"; UseTrailStop=false; TrailAfterEven=false; TS_StealthMode=false; TrailStopPips=20; TS_MovingInChunk=false;<br>TS_Chunk=10; |                            |                  |                          |                  |
| Bars in test             | 2152  | Ticks modelled             | 597971           | Modelling quality        | 50.00%           |
| Mismatched charts errors | 0   |                            |                  |                          |                  |
| Initial deposit          | 10000.00  |                            |                  |                          |                  |
| Total net profit         | 4825.36   | Gross profit               | 6926.82          | Gross loss               | -2101.45         |
| Profit factor            | 3.30  | Expected payoff            | 35.48            |                          |                  |
| Absolute draw down       | 393.55  | Maximal draw down          | 2573.40 (16.38%) | Relative draw down       | 16.38% (2573.40) |
| Total trades             | 136   | Short positions (won %)    | 0 (0.00%)        | Long positions (won %)   | 136 (22.06%)     |
|                          |   | Profit trades (% of total) | 30 (22.06%)      | Loss trades (% of total) | 106 (77.94%)     |
|                          |   | Largest profit trade       | 473.15           | loss trade               | -20.00           |

|   |              |                                    |                |
|---|--------------|------------------------------------|----------------|
| Average profit trade                        | 230.89       | loss trade                         | -19.83         |
| Maximum consecutive w ins (profit in money) | 30 (6926.82) | consecutive losses (loss in money) | 106 (-2101.45) |
| Maximal consecutive profit (count of w ins) | 6926.82 (30) | consecutive loss (count of losses) | -2101.45 (106) |
| Average consecutive w ins                   | 30           | consecutive losses                 | 106            |

## Graph

| #  | Time             | Type | Order | Size | Price   | S / L   | T / P   | Profit | Balance |
|----|------------------|------|-------|------|---------|---------|---------|--------|---------|
| 1  | 2012.06.05 01:30 | buy  | 1     | 0.10 | 0.97608 | 0.97408 | 0.00000 |        |         |
| 2  | 2012.06.05 04:27 | s/l  | 1     | 0.10 | 0.97408 | 0.97408 | 0.00000 | -20.00 | 9980.00 |
| 3  | 2012.06.05 05:00 | buy  | 2     | 0.10 | 0.97822 | 0.97622 | 0.00000 |        |         |
| 4  | 2012.06.05 07:22 | s/l  | 2     | 0.10 | 0.97622 | 0.97622 | 0.00000 | -20.00 | 9960.00 |
| 5  | 2012.06.05 09:45 | buy  | 3     | 0.10 | 0.97362 | 0.97162 | 0.00000 |        |         |
| 6  | 2012.06.05 10:45 | buy  | 4     | 0.10 | 0.97351 | 0.97151 | 0.00000 |        |         |
| 7  | 2012.06.05 11:13 | s/l  | 3     | 0.10 | 0.97162 | 0.97162 | 0.00000 | -20.00 | 9940.00 |
| 8  | 2012.06.05 11:13 | s/l  | 4     | 0.10 | 0.97151 | 0.97151 | 0.00000 | -20.00 | 9920.00 |
| 9  | 2012.06.05 12:15 | buy  | 5     | 0.10 | 0.97410 | 0.97210 | 0.00000 |        |         |
| 10 | 2012.06.05 14:00 | buy  | 6     | 0.10 | 0.97448 | 0.97248 | 0.00000 |        |         |
| 11 | 2012.06.05 15:43 | s/l  | 6     | 0.10 | 0.97248 | 0.97248 | 0.00000 | -20.00 | 9900.00 |
| 12 | 2012.06.05 15:53 | s/l  | 5     | 0.10 | 0.97210 | 0.97210 | 0.00000 | -20.00 | 9880.00 |
| 13 | 2012.06.05 16:45 | buy  | 7     | 0.10 | 0.97359 | 0.97159 | 0.00000 |        |         |
| 14 | 2012.06.05 17:18 | s/l  | 7     | 0.10 | 0.97159 | 0.97159 | 0.00000 | -20.00 | 9860.00 |

|    |                  |     |    |      |         |         |         |        |         |
|----|------------------|-----|----|------|---------|---------|---------|--------|---------|
| 15 | 2012.06.05 18:00 | buy | 8  | 0.10 | 0.97285 | 0.97085 | 0.00000 |        |         |
| 16 | 2012.06.05 21:00 | buy | 9  | 0.10 | 0.97452 | 0.97252 | 0.00000 |        |         |
| 17 | 2012.06.05 21:45 | buy | 10 | 0.10 | 0.97483 | 0.97283 | 0.00000 |        |         |
| 18 | 2012.06.05 23:00 | buy | 11 | 0.10 | 0.97548 | 0.97348 | 0.00000 |        |         |
| 19 | 2012.06.06 01:15 | buy | 12 | 0.10 | 0.97799 | 0.97599 | 0.00000 |        |         |
| 20 | 2012.06.06 03:45 | buy | 13 | 0.10 | 0.98557 | 0.98357 | 0.00000 |        |         |
| 21 | 2012.06.06 05:43 | s/l | 13 | 0.10 | 0.98357 | 0.98357 | 0.00000 | -20.00 | 9840.00 |
| 22 | 2012.06.06 06:45 | buy | 14 | 0.10 | 0.98457 | 0.98257 | 0.00000 |        |         |
| 23 | 2012.06.06 08:00 | buy | 15 | 0.10 | 0.98729 | 0.98529 | 0.00000 |        |         |
| 24 | 2012.06.06 09:08 | s/l | 15 | 0.10 | 0.98529 | 0.98529 | 0.00000 | -20.00 | 9820.00 |
| 25 | 2012.06.06 10:00 | buy | 16 | 0.10 | 0.98548 | 0.98348 | 0.00000 |        |         |
| 26 | 2012.06.06 10:45 | buy | 17 | 0.10 | 0.98651 | 0.98451 | 0.00000 |        |         |
| 27 | 2012.06.06 12:43 | s/l | 17 | 0.10 | 0.98451 | 0.98451 | 0.00000 | -20.00 | 9800.00 |
| 28 | 2012.06.06 13:45 | buy | 18 | 0.10 | 0.98895 | 0.98695 | 0.00000 |        |         |
| 29 | 2012.06.06 15:15 | buy | 19 | 0.10 | 0.98912 | 0.98712 | 0.00000 |        |         |
| 30 | 2012.06.06 19:00 | buy | 20 | 0.10 | 0.99139 | 0.98939 | 0.00000 |        |         |
| 31 | 2012.06.06 20:15 | buy | 21 | 0.10 | 0.99258 | 0.99058 | 0.00000 |        |         |
| 32 | 2012.06.06 22:30 | buy | 22 | 0.10 | 0.99265 | 0.99065 | 0.00000 |        |         |
| 33 | 2012.06.06 23:33 | s/l | 22 | 0.10 | 0.99065 | 0.99065 | 0.00000 | -20.00 | 9780.00 |
| 34 | 2012.06.06 23:33 | s/l | 21 | 0.10 | 0.99058 | 0.99058 | 0.00000 | -20.00 | 9760.00 |
| 35 | 2012.06.07 00:53 | s/l | 20 | 0.10 | 0.98939 | 0.98939 | 0.00000 | -18.41 | 9741.59 |
| 36 | 2012.06.07 01:45 | buy | 23 | 0.10 | 0.99539 | 0.99339 | 0.00000 |        |         |
| 37 | 2012.06.07 03:45 | buy | 24 | 0.10 | 0.99484 | 0.99284 | 0.00000 |        |         |
| 38 | 2012.06.07 04:45 | buy | 25 | 0.10 | 0.99557 | 0.99357 | 0.00000 |        |         |
| 39 | 2012.06.07 05:15 | buy | 26 | 0.10 | 0.99527 | 0.99327 | 0.00000 |        |         |
| 40 | 2012.06.07 06:37 | s/l | 25 | 0.10 | 0.99357 | 0.99357 | 0.00000 | -20.00 | 9721.59 |
| 41 | 2012.06.07 06:47 | s/l | 23 | 0.10 | 0.99339 | 0.99339 | 0.00000 | -20.00 | 9701.59 |
| 42 | 2012.06.07 07:07 | s/l | 26 | 0.10 | 0.99327 | 0.99327 | 0.00000 | -20.00 | 9681.59 |

|    |                  |     |    |      |         |         |         |        |         |
|----|------------------|-----|----|------|---------|---------|---------|--------|---------|
| 43 | 2012.06.07 07:45 | buy | 27 | 0.10 | 0.99489 | 0.99289 | 0.00000 |        |         |
| 44 | 2012.06.07 08:15 | buy | 28 | 0.10 | 0.99504 | 0.99304 | 0.00000 |        |         |
| 45 | 2012.06.07 08:45 | buy | 29 | 0.10 | 0.99433 | 0.99233 | 0.00000 |        |         |
| 46 | 2012.06.07 10:23 | s/l | 28 | 0.10 | 0.99304 | 0.99304 | 0.00000 | -20.00 | 9661.59 |
| 47 | 2012.06.07 10:27 | s/l | 27 | 0.10 | 0.99289 | 0.99289 | 0.00000 | -20.00 | 9641.59 |
| 48 | 2012.06.07 10:27 | s/l | 24 | 0.10 | 0.99284 | 0.99284 | 0.00000 | -20.00 | 9621.59 |
| 49 | 2012.06.07 10:40 | s/l | 29 | 0.10 | 0.99233 | 0.99233 | 0.00000 | -20.00 | 9601.59 |
| 50 | 2012.06.07 11:15 | buy | 30 | 0.10 | 0.99719 | 0.99519 | 0.00000 |        |         |
| 51 | 2012.06.07 13:30 | buy | 31 | 0.10 | 1.00004 | 0.99804 | 0.00000 |        |         |
| 52 | 2012.06.07 14:02 | s/l | 31 | 0.10 | 0.99804 | 0.99804 | 0.00000 | -20.00 | 9581.59 |
| 53 | 2012.06.07 14:08 | s/l | 30 | 0.10 | 0.99519 | 0.99519 | 0.00000 | -20.00 | 9561.59 |
| 54 | 2012.06.07 16:00 | buy | 32 | 0.10 | 0.99376 | 0.99176 | 0.00000 |        |         |
| 55 | 2012.06.07 17:30 | buy | 33 | 0.10 | 0.99528 | 0.99328 | 0.00000 |        |         |
| 56 | 2012.06.07 17:52 | s/l | 33 | 0.10 | 0.99328 | 0.99328 | 0.00000 | -20.00 | 9541.59 |
| 57 | 2012.06.07 19:00 | buy | 34 | 0.10 | 0.99481 | 0.99281 | 0.00000 |        |         |
| 58 | 2012.06.07 19:17 | s/l | 34 | 0.10 | 0.99281 | 0.99281 | 0.00000 | -20.00 | 9521.59 |
| 59 | 2012.06.07 19:29 | s/l | 32 | 0.10 | 0.99176 | 0.99176 | 0.00000 | -20.00 | 9501.59 |
| 60 | 2012.06.07 21:30 | buy | 35 | 0.10 | 0.99026 | 0.98826 | 0.00000 |        |         |
| 61 | 2012.06.07 22:45 | buy | 36 | 0.10 | 0.99002 | 0.98802 | 0.00000 |        |         |
| 62 | 2012.06.08 00:17 | s/l | 35 | 0.10 | 0.98826 | 0.98826 | 0.00000 | -19.47 | 9482.12 |
| 63 | 2012.06.08 00:21 | s/l | 36 | 0.10 | 0.98802 | 0.98802 | 0.00000 | -19.47 | 9462.65 |
| 64 | 2012.06.08 00:23 | s/l | 19 | 0.10 | 0.98712 | 0.98712 | 0.00000 | -17.88 | 9444.77 |
| 65 | 2012.06.08 00:27 | s/l | 18 | 0.10 | 0.98695 | 0.98695 | 0.00000 | -17.88 | 9426.89 |
| 66 | 2012.06.08 01:30 | buy | 37 | 0.10 | 0.98683 | 0.98483 | 0.00000 |        |         |
| 67 | 2012.06.08 01:33 | s/l | 37 | 0.10 | 0.98483 | 0.98483 | 0.00000 | -20.00 | 9406.89 |
| 68 | 2012.06.08 03:15 | buy | 38 | 0.10 | 0.98695 | 0.98495 | 0.00000 |        |         |
| 69 | 2012.06.08 04:08 | s/l | 38 | 0.10 | 0.98495 | 0.98495 | 0.00000 | -20.00 | 9386.89 |
| 70 | 2012.06.08 05:00 | buy | 39 | 0.10 | 0.98727 | 0.98527 | 0.00000 |        |         |
| 71 | 2012.06.08 05:38 | s/l | 39 | 0.10 | 0.98527 | 0.98527 | 0.00000 | -20.00 | 9366.89 |

|     |                  |     |    |      |         |         |         |        |         |
|-----|------------------|-----|----|------|---------|---------|---------|--------|---------|
| 72  | 2012.06.08 06:08 | s/l | 16 | 0.10 | 0.98348 | 0.98348 | 0.00000 | -17.88 | 9349.01 |
| 73  | 2012.06.08 07:00 | buy | 40 | 0.10 | 0.98610 | 0.98410 | 0.00000 |        |         |
| 74  | 2012.06.08 07:23 | s/l | 40 | 0.10 | 0.98410 | 0.98410 | 0.00000 | -20.00 | 9329.01 |
| 75  | 2012.06.08 08:27 | s/l | 14 | 0.10 | 0.98257 | 0.98257 | 0.00000 | -17.88 | 9311.13 |
| 76  | 2012.06.08 09:15 | buy | 41 | 0.10 | 0.98381 | 0.98181 | 0.00000 |        |         |
| 77  | 2012.06.08 11:30 | buy | 42 | 0.10 | 0.98464 | 0.98264 | 0.00000 |        |         |
| 78  | 2012.06.08 13:45 | buy | 43 | 0.10 | 0.98415 | 0.98215 | 0.00000 |        |         |
| 79  | 2012.06.08 17:00 | buy | 44 | 0.10 | 0.98782 | 0.98582 | 0.00000 |        |         |
| 80  | 2012.06.08 18:30 | buy | 45 | 0.10 | 0.98962 | 0.98762 | 0.00000 |        |         |
| 81  | 2012.06.10 21:00 | buy | 46 | 0.10 | 0.99882 | 0.99682 | 0.00000 |        |         |
| 82  | 2012.06.10 23:00 | buy | 47 | 0.10 | 0.99860 | 0.99660 | 0.00000 |        |         |
| 83  | 2012.06.10 23:28 | s/l | 46 | 0.10 | 0.99682 | 0.99682 | 0.00000 | -20.00 | 9291.13 |
| 84  | 2012.06.10 23:33 | s/l | 47 | 0.10 | 0.99660 | 0.99660 | 0.00000 | -20.00 | 9271.13 |
| 85  | 2012.06.11 00:15 | buy | 48 | 0.10 | 0.99762 | 0.99562 | 0.00000 |        |         |
| 86  | 2012.06.11 03:30 | buy | 49 | 0.10 | 0.99801 | 0.99601 | 0.00000 |        |         |
| 87  | 2012.06.11 05:15 | buy | 50 | 0.10 | 0.99853 | 0.99653 | 0.00000 |        |         |
| 88  | 2012.06.11 07:00 | buy | 51 | 0.10 | 0.99858 | 0.99658 | 0.00000 |        |         |
| 89  | 2012.06.11 07:27 | s/l | 51 | 0.10 | 0.99658 | 0.99658 | 0.00000 | -20.00 | 9251.13 |
| 90  | 2012.06.11 07:27 | s/l | 50 | 0.10 | 0.99653 | 0.99653 | 0.00000 | -20.00 | 9231.13 |
| 91  | 2012.06.11 07:33 | s/l | 49 | 0.10 | 0.99601 | 0.99601 | 0.00000 | -20.00 | 9211.13 |
| 92  | 2012.06.11 08:30 | buy | 52 | 0.10 | 0.99767 | 0.99567 | 0.00000 |        |         |
| 93  | 2012.06.11 09:43 | s/l | 52 | 0.10 | 0.99567 | 0.99567 | 0.00000 | -20.00 | 9191.13 |
| 94  | 2012.06.11 09:43 | s/l | 48 | 0.10 | 0.99562 | 0.99562 | 0.00000 | -20.00 | 9171.13 |
| 95  | 2012.06.11 10:45 | buy | 53 | 0.10 | 0.99672 | 0.99472 | 0.00000 |        |         |
| 96  | 2012.06.11 11:27 | s/l | 53 | 0.10 | 0.99472 | 0.99472 | 0.00000 | -20.00 | 9151.13 |
| 97  | 2012.06.11 12:30 | buy | 54 | 0.10 | 0.99483 | 0.99283 | 0.00000 |        |         |
| 98  | 2012.06.11 14:25 | s/l | 54 | 0.10 | 0.99283 | 0.99283 | 0.00000 | -20.00 | 9131.13 |
| 99  | 2012.06.11 16:15 | buy | 55 | 0.10 | 0.99231 | 0.99031 | 0.00000 |        |         |
| 100 | 2012.06.11 17:43 | s/l | 55 | 0.10 | 0.99031 | 0.99031 | 0.00000 | -20.00 | 9111.13 |

|     |                  |     |    |      |         |         |         |        |         |
|-----|------------------|-----|----|------|---------|---------|---------|--------|---------|
| 101 | 2012.06.11 19:52 | s/l | 45 | 0.10 | 0.98762 | 0.98762 | 0.00000 | -19.47 | 9091.66 |
| 102 | 2012.06.11 21:43 | s/l | 44 | 0.10 | 0.98582 | 0.98582 | 0.00000 | -19.47 | 9072.19 |
| 103 | 2012.06.11 22:45 | buy | 56 | 0.10 | 0.98699 | 0.98499 | 0.00000 |        |         |
| 104 | 2012.06.11 23:45 | buy | 57 | 0.10 | 0.98690 | 0.98490 | 0.00000 |        |         |
| 105 | 2012.06.12 03:30 | buy | 58 | 0.10 | 0.99017 | 0.98817 | 0.00000 |        |         |
| 106 | 2012.06.12 06:15 | buy | 59 | 0.10 | 0.98981 | 0.98781 | 0.00000 |        |         |
| 107 | 2012.06.12 07:15 | buy | 60 | 0.10 | 0.99116 | 0.98916 | 0.00000 |        |         |
| 108 | 2012.06.12 07:48 | s/l | 60 | 0.10 | 0.98916 | 0.98916 | 0.00000 | -20.00 | 9052.19 |
| 109 | 2012.06.12 08:17 | s/l | 58 | 0.10 | 0.98817 | 0.98817 | 0.00000 | -20.00 | 9032.19 |
| 110 | 2012.06.12 08:18 | s/l | 59 | 0.10 | 0.98781 | 0.98781 | 0.00000 | -20.00 | 9012.19 |
| 111 | 2012.06.12 09:00 | buy | 61 | 0.10 | 0.99203 | 0.99003 | 0.00000 |        |         |
| 112 | 2012.06.12 10:30 | buy | 62 | 0.10 | 0.99245 | 0.99045 | 0.00000 |        |         |
| 113 | 2012.06.12 11:33 | s/l | 62 | 0.10 | 0.99045 | 0.99045 | 0.00000 | -20.00 | 8992.19 |
| 114 | 2012.06.12 12:03 | s/l | 61 | 0.10 | 0.99003 | 0.99003 | 0.00000 | -20.00 | 8972.19 |
| 115 | 2012.06.12 12:45 | buy | 63 | 0.10 | 0.99190 | 0.98990 | 0.00000 |        |         |
| 116 | 2012.06.12 14:08 | s/l | 63 | 0.10 | 0.98990 | 0.98990 | 0.00000 | -20.00 | 8952.19 |
| 117 | 2012.06.12 15:15 | buy | 64 | 0.10 | 0.99258 | 0.99058 | 0.00000 |        |         |
| 118 | 2012.06.12 17:15 | buy | 65 | 0.10 | 0.99343 | 0.99143 | 0.00000 |        |         |
| 119 | 2012.06.12 18:12 | s/l | 65 | 0.10 | 0.99143 | 0.99143 | 0.00000 | -20.00 | 8932.19 |
| 120 | 2012.06.12 19:00 | buy | 66 | 0.10 | 0.99390 | 0.99190 | 0.00000 |        |         |
| 121 | 2012.06.12 21:30 | buy | 67 | 0.10 | 0.99652 | 0.99452 | 0.00000 |        |         |
| 122 | 2012.06.12 22:45 | buy | 68 | 0.10 | 0.99705 | 0.99505 | 0.00000 |        |         |
| 123 | 2012.06.12 23:32 | s/l | 68 | 0.10 | 0.99505 | 0.99505 | 0.00000 | -20.00 | 8912.19 |
| 124 | 2012.06.12 23:58 | s/l | 67 | 0.10 | 0.99452 | 0.99452 | 0.00000 | -20.00 | 8892.19 |
| 125 | 2012.06.13 01:45 | buy | 69 | 0.10 | 0.99440 | 0.99240 | 0.00000 |        |         |
| 126 | 2012.06.13 03:00 | buy | 70 | 0.10 | 0.99448 | 0.99248 | 0.00000 |        |         |
| 127 | 2012.06.13 05:15 | buy | 71 | 0.10 | 0.99509 | 0.99309 | 0.00000 |        |         |
| 128 | 2012.06.13 06:30 | buy | 72 | 0.10 | 0.99545 | 0.99345 | 0.00000 |        |         |
| 129 | 2012.06.13 09:30 | buy | 73 | 0.10 | 0.99810 | 0.99610 | 0.00000 |        |         |

|     |                  |     |    |      |         |         |         |        |         |
|-----|------------------|-----|----|------|---------|---------|---------|--------|---------|
| 130 | 2012.06.13 09:38 | s/l | 73 | 0.10 | 0.99610 | 0.99610 | 0.00000 | -20.00 | 8872.19 |
| 131 | 2012.06.13 11:45 | buy | 74 | 0.10 | 0.99836 | 0.99636 | 0.00000 |        |         |
| 132 | 2012.06.13 13:11 | s/l | 74 | 0.10 | 0.99636 | 0.99636 | 0.00000 | -20.00 | 8852.19 |
| 133 | 2012.06.13 14:00 | buy | 75 | 0.10 | 0.99663 | 0.99463 | 0.00000 |        |         |
| 134 | 2012.06.13 17:00 | buy | 76 | 0.10 | 0.99806 | 0.99606 | 0.00000 |        |         |
| 135 | 2012.06.13 19:16 | s/l | 76 | 0.10 | 0.99606 | 0.99606 | 0.00000 | -20.00 | 8832.19 |
| 136 | 2012.06.13 19:23 | s/l | 75 | 0.10 | 0.99463 | 0.99463 | 0.00000 | -20.00 | 8812.19 |
| 137 | 2012.06.13 20:30 | buy | 77 | 0.10 | 0.99542 | 0.99342 | 0.00000 |        |         |
| 138 | 2012.06.13 20:38 | s/l | 72 | 0.10 | 0.99345 | 0.99345 | 0.00000 | -20.00 | 8792.19 |
| 139 | 2012.06.13 20:38 | s/l | 77 | 0.10 | 0.99342 | 0.99342 | 0.00000 | -20.00 | 8772.19 |
| 140 | 2012.06.13 20:38 | s/l | 71 | 0.10 | 0.99309 | 0.99309 | 0.00000 | -20.00 | 8752.19 |
| 141 | 2012.06.13 20:59 | s/l | 70 | 0.10 | 0.99248 | 0.99248 | 0.00000 | -20.00 | 8732.19 |
| 142 | 2012.06.13 20:59 | s/l | 69 | 0.10 | 0.99240 | 0.99240 | 0.00000 | -20.00 | 8712.19 |
| 143 | 2012.06.13 21:45 | buy | 78 | 0.10 | 0.99474 | 0.99274 | 0.00000 |        |         |
| 144 | 2012.06.14 00:00 | buy | 79 | 0.10 | 0.99525 | 0.99325 | 0.00000 |        |         |
| 145 | 2012.06.14 01:03 | s/l | 79 | 0.10 | 0.99325 | 0.99325 | 0.00000 | -20.00 | 8692.19 |
| 146 | 2012.06.14 01:45 | buy | 80 | 0.10 | 0.99461 | 0.99261 | 0.00000 |        |         |
| 147 | 2012.06.14 02:45 | buy | 81 | 0.10 | 0.99493 | 0.99293 | 0.00000 |        |         |
| 148 | 2012.06.14 04:30 | buy | 82 | 0.10 | 0.99656 | 0.99456 | 0.00000 |        |         |
| 149 | 2012.06.14 06:22 | s/l | 82 | 0.10 | 0.99456 | 0.99456 | 0.00000 | -20.00 | 8672.19 |
| 150 | 2012.06.14 07:45 | buy | 83 | 0.10 | 0.99587 | 0.99387 | 0.00000 |        |         |
| 151 | 2012.06.14 08:22 | s/l | 83 | 0.10 | 0.99387 | 0.99387 | 0.00000 | -20.00 | 8652.19 |
| 152 | 2012.06.14 08:52 | s/l | 81 | 0.10 | 0.99293 | 0.99293 | 0.00000 | -20.00 | 8632.19 |
| 153 | 2012.06.14 08:52 | s/l | 78 | 0.10 | 0.99274 | 0.99274 | 0.00000 | -18.41 | 8613.78 |
| 154 | 2012.06.14 08:53 | s/l | 80 | 0.10 | 0.99261 | 0.99261 | 0.00000 | -20.00 | 8593.78 |
| 155 | 2012.06.14 10:00 | buy | 84 | 0.10 | 0.99361 | 0.99161 | 0.00000 |        |         |
| 156 | 2012.06.14 10:30 | buy | 85 | 0.10 | 0.99501 | 0.99301 | 0.00000 |        |         |
| 157 | 2012.06.14 12:45 | buy | 86 | 0.10 | 0.99690 | 0.99490 | 0.00000 |        |         |
| 158 | 2012.06.14 14:15 | buy | 87 | 0.10 | 0.99747 | 0.99547 | 0.00000 |        |         |

|     |                  |     |     |      |         |         |         |        |         |
|-----|------------------|-----|-----|------|---------|---------|---------|--------|---------|
| 159 | 2012.06.14 18:15 | buy | 88  | 0.10 | 0.99880 | 0.99680 | 0.00000 |        |         |
| 160 | 2012.06.14 18:33 | s/l | 88  | 0.10 | 0.99680 | 0.99680 | 0.00000 | -20.00 | 8573.78 |
| 161 | 2012.06.14 19:15 | buy | 89  | 0.10 | 1.00043 | 0.99843 | 0.00000 |        |         |
| 162 | 2012.06.14 19:22 | s/l | 89  | 0.10 | 0.99843 | 0.99843 | 0.00000 | -20.00 | 8553.78 |
| 163 | 2012.06.14 22:00 | buy | 90  | 0.10 | 1.00240 | 1.00040 | 0.00000 |        |         |
| 164 | 2012.06.14 22:30 | buy | 91  | 0.10 | 1.00208 | 1.00008 | 0.00000 |        |         |
| 165 | 2012.06.14 23:15 | buy | 92  | 0.10 | 1.00233 | 1.00033 | 0.00000 |        |         |
| 166 | 2012.06.15 00:30 | buy | 93  | 0.10 | 1.00183 | 0.99983 | 0.00000 |        |         |
| 167 | 2012.06.15 00:52 | s/l | 90  | 0.10 | 1.00040 | 1.00040 | 0.00000 | -19.47 | 8534.31 |
| 168 | 2012.06.15 00:52 | s/l | 92  | 0.10 | 1.00033 | 1.00033 | 0.00000 | -19.47 | 8514.84 |
| 169 | 2012.06.15 00:53 | s/l | 91  | 0.10 | 1.00008 | 1.00008 | 0.00000 | -19.47 | 8495.37 |
| 170 | 2012.06.15 00:57 | s/l | 93  | 0.10 | 0.99983 | 0.99983 | 0.00000 | -20.00 | 8475.37 |
| 171 | 2012.06.15 02:10 | buy | 94  | 0.10 | 1.00153 | 0.99953 | 0.00000 |        |         |
| 172 | 2012.06.15 05:00 | buy | 95  | 0.10 | 1.00267 | 1.00067 | 0.00000 |        |         |
| 173 | 2012.06.15 06:45 | buy | 96  | 0.10 | 1.00262 | 1.00062 | 0.00000 |        |         |
| 174 | 2012.06.15 11:00 | buy | 97  | 0.10 | 1.00446 | 1.00246 | 0.00000 |        |         |
| 175 | 2012.06.15 12:09 | s/l | 97  | 0.10 | 1.00246 | 1.00246 | 0.00000 | -20.00 | 8455.37 |
| 176 | 2012.06.15 13:00 | buy | 98  | 0.10 | 1.00286 | 1.00086 | 0.00000 |        |         |
| 177 | 2012.06.15 14:00 | buy | 99  | 0.10 | 1.00495 | 1.00295 | 0.00000 |        |         |
| 178 | 2012.06.15 17:15 | buy | 100 | 0.10 | 1.00655 | 1.00455 | 0.00000 |        |         |
| 179 | 2012.06.17 21:00 | buy | 101 | 0.10 | 1.01143 | 1.00943 | 0.00000 |        |         |
| 180 | 2012.06.18 00:00 | buy | 102 | 0.10 | 1.01158 | 1.00958 | 0.00000 |        |         |
| 181 | 2012.06.18 01:45 | s/l | 102 | 0.10 | 1.00958 | 1.00958 | 0.00000 | -20.00 | 8435.37 |
| 182 | 2012.06.18 01:46 | s/l | 101 | 0.10 | 1.00943 | 1.00943 | 0.00000 | -19.47 | 8415.90 |
| 183 | 2012.06.18 02:45 | buy | 103 | 0.10 | 1.01097 | 1.00897 | 0.00000 |        |         |
| 184 | 2012.06.18 05:15 | buy | 104 | 0.10 | 1.01218 | 1.01018 | 0.00000 |        |         |
| 185 | 2012.06.18 06:30 | buy | 105 | 0.10 | 1.01110 | 1.00910 | 0.00000 |        |         |
| 186 | 2012.06.18 06:43 | s/l | 104 | 0.10 | 1.01018 | 1.01018 | 0.00000 | -20.00 | 8395.90 |
| 187 | 2012.06.18 07:30 | buy | 106 | 0.10 | 1.01098 | 1.00898 | 0.00000 |        |         |



|     |                  |     |     |      |         |         |         |        |         |
|-----|------------------|-----|-----|------|---------|---------|---------|--------|---------|
| 188 | 2012.06.18 07:50 | s/l | 105 | 0.10 | 1.00910 | 1.00910 | 0.00000 | -20.00 | 8375.90 |
| 189 | 2012.06.18 08:05 | s/l | 106 | 0.10 | 1.00898 | 1.00898 | 0.00000 | -20.00 | 8355.90 |
| 190 | 2012.06.18 08:05 | s/l | 103 | 0.10 | 1.00897 | 1.00897 | 0.00000 | -20.00 | 8335.90 |
| 191 | 2012.06.18 09:15 | buy | 107 | 0.10 | 1.00989 | 1.00789 | 0.00000 |        |         |
| 192 | 2012.06.18 10:15 | buy | 108 | 0.10 | 1.01069 | 1.00869 | 0.00000 |        |         |
| 193 | 2012.06.18 10:56 | s/l | 108 | 0.10 | 1.00869 | 1.00869 | 0.00000 | -20.00 | 8315.90 |
| 194 | 2012.06.18 11:48 | s/l | 107 | 0.10 | 1.00789 | 1.00789 | 0.00000 | -20.00 | 8295.90 |
| 195 | 2012.06.18 13:30 | buy | 109 | 0.10 | 1.00725 | 1.00525 | 0.00000 |        |         |
| 196 | 2012.06.18 16:15 | buy | 110 | 0.10 | 1.00909 | 1.00709 | 0.00000 |        |         |
| 197 | 2012.06.18 18:30 | buy | 111 | 0.10 | 1.01272 | 1.01072 | 0.00000 |        |         |
| 198 | 2012.06.18 19:17 | s/l | 111 | 0.10 | 1.01072 | 1.01072 | 0.00000 | -20.00 | 8275.90 |
| 199 | 2012.06.18 21:30 | buy | 112 | 0.10 | 1.01243 | 1.01043 | 0.00000 |        |         |
| 200 | 2012.06.18 23:45 | buy | 113 | 0.10 | 1.01188 | 1.00988 | 0.00000 |        |         |
| 201 | 2012.06.19 00:12 | s/l | 112 | 0.10 | 1.01043 | 1.01043 | 0.00000 | -19.47 | 8256.43 |
| 202 | 2012.06.19 00:45 | buy | 114 | 0.10 | 1.01240 | 1.01040 | 0.00000 |        |         |
| 203 | 2012.06.19 02:45 | buy | 115 | 0.10 | 1.01287 | 1.01087 | 0.00000 |        |         |
| 204 | 2012.06.19 04:30 | buy | 116 | 0.10 | 1.01339 | 1.01139 | 0.00000 |        |         |
| 205 | 2012.06.19 06:15 | buy | 117 | 0.10 | 1.01376 | 1.01176 | 0.00000 |        |         |
| 206 | 2012.06.19 06:37 | s/l | 117 | 0.10 | 1.01176 | 1.01176 | 0.00000 | -20.00 | 8236.43 |
| 207 | 2012.06.19 07:15 | buy | 118 | 0.10 | 1.01382 | 1.01182 | 0.00000 |        |         |
| 208 | 2012.06.19 08:08 | s/l | 118 | 0.10 | 1.01182 | 1.01182 | 0.00000 | -20.00 | 8216.43 |
| 209 | 2012.06.19 08:08 | s/l | 116 | 0.10 | 1.01139 | 1.01139 | 0.00000 | -20.00 | 8196.43 |
| 210 | 2012.06.19 09:00 | buy | 119 | 0.10 | 1.01363 | 1.01163 | 0.00000 |        |         |
| 211 | 2012.06.19 11:15 | buy | 120 | 0.10 | 1.01573 | 1.01373 | 0.00000 |        |         |
| 212 | 2012.06.19 13:15 | buy | 121 | 0.10 | 1.01810 | 1.01610 | 0.00000 |        |         |
| 213 | 2012.06.19 14:30 | buy | 122 | 0.10 | 1.01815 | 1.01615 | 0.00000 |        |         |
| 214 | 2012.06.19 15:15 | buy | 123 | 0.10 | 1.01891 | 1.01691 | 0.00000 |        |         |
| 215 | 2012.06.19 17:30 | buy | 124 | 0.10 | 1.02007 | 1.01807 | 0.00000 |        |         |
| 216 | 2012.06.19 18:33 | s/l | 124 | 0.10 | 1.01807 | 1.01807 | 0.00000 | -20.00 | 8176.43 |

|     |                  |               |     |      |         |         |         |        |         |
|-----|------------------|---------------|-----|------|---------|---------|---------|--------|---------|
| 217 | 2012.06.19 19:30 | buy           | 125 | 0.10 | 1.01953 | 1.01753 | 0.00000 |        |         |
| 218 | 2012.06.19 22:00 | buy           | 126 | 0.10 | 1.01963 | 1.01763 | 0.00000 |        |         |
| 219 | 2012.06.19 23:05 | s/l           | 126 | 0.10 | 1.01763 | 1.01763 | 0.00000 | -20.00 | 8156.43 |
| 220 | 2012.06.19 23:05 | s/l           | 125 | 0.10 | 1.01753 | 1.01753 | 0.00000 | -20.00 | 8136.43 |
| 221 | 2012.06.20 00:40 | s/l           | 123 | 0.10 | 1.01691 | 1.01691 | 0.00000 | -19.47 | 8116.96 |
| 222 | 2012.06.20 01:45 | buy           | 127 | 0.10 | 1.01773 | 1.01573 | 0.00000 |        |         |
| 223 | 2012.06.20 04:15 | buy           | 128 | 0.10 | 1.01864 | 1.01664 | 0.00000 |        |         |
| 224 | 2012.06.20 05:30 | buy           | 129 | 0.10 | 1.01887 | 1.01687 | 0.00000 |        |         |
| 225 | 2012.06.20 08:45 | buy           | 130 | 0.10 | 1.01998 | 1.01798 | 0.00000 |        |         |
| 226 | 2012.06.20 11:15 | buy           | 131 | 0.10 | 1.01998 | 1.01798 | 0.00000 |        |         |
| 227 | 2012.06.20 13:43 | s/l           | 130 | 0.10 | 1.01798 | 1.01798 | 0.00000 | -20.00 | 8096.96 |
| 228 | 2012.06.20 13:43 | s/l           | 131 | 0.10 | 1.01798 | 1.01798 | 0.00000 | -20.00 | 8076.96 |
| 229 | 2012.06.20 14:15 | buy           | 132 | 0.10 | 1.01923 | 1.01723 | 0.00000 |        |         |
| 230 | 2012.06.20 15:15 | buy           | 133 | 0.10 | 1.01970 | 1.01770 | 0.00000 |        |         |
| 231 | 2012.06.20 16:27 | s/l           | 133 | 0.10 | 1.01770 | 1.01770 | 0.00000 | -20.00 | 8056.96 |
| 232 | 2012.06.20 16:31 | s/l           | 132 | 0.10 | 1.01723 | 1.01723 | 0.00000 | -20.00 | 8036.96 |
| 233 | 2012.06.20 16:32 | s/l           | 129 | 0.10 | 1.01687 | 1.01687 | 0.00000 | -20.00 | 8016.96 |
| 234 | 2012.06.20 16:32 | s/l           | 128 | 0.10 | 1.01664 | 1.01664 | 0.00000 | -20.00 | 7996.96 |
| 235 | 2012.06.20 16:32 | s/l           | 122 | 0.10 | 1.01615 | 1.01615 | 0.00000 | -19.47 | 7977.49 |
| 236 | 2012.06.20 16:32 | s/l           | 121 | 0.10 | 1.01610 | 1.01610 | 0.00000 | -19.47 | 7958.02 |
| 237 | 2012.06.20 16:33 | s/l           | 127 | 0.10 | 1.01573 | 1.01573 | 0.00000 | -20.00 | 7938.02 |
| 238 | 2012.06.20 16:37 | s/l           | 120 | 0.10 | 1.01373 | 1.01373 | 0.00000 | -19.47 | 7918.55 |
| 239 | 2012.06.20 17:15 | buy           | 134 | 0.10 | 1.02107 | 1.01907 | 0.00000 |        |         |
| 240 | 2012.06.20 17:55 | s/l           | 134 | 0.10 | 1.01907 | 1.01907 | 0.00000 | -20.00 | 7898.55 |
| 241 | 2012.06.20 20:15 | buy           | 135 | 0.10 | 1.01883 | 1.01683 | 0.00000 |        |         |
| 242 | 2012.06.20 23:00 | buy           | 136 | 0.10 | 1.01925 | 1.01725 | 0.00000 |        |         |
| 243 | 2012.06.20 23:59 | close at stop | 136 | 0.10 | 1.01937 | 1.01725 | 0.00000 | 1.20   | 7899.75 |
| 244 | 2012.06.20 23:59 | close at stop | 135 | 0.10 | 1.01937 | 1.01683 | 0.00000 | 5.40   | 7905.15 |

|     |                  |               |     |      |         |         |         |        |          |
|-----|------------------|---------------|-----|------|---------|---------|---------|--------|----------|
| 245 | 2012.06.20 23:59 | close at stop | 119 | 0.10 | 1.01937 | 1.01163 | 0.00000 | 57.93  | 7963.08  |
| 246 | 2012.06.20 23:59 | close at stop | 115 | 0.10 | 1.01937 | 1.01087 | 0.00000 | 65.53  | 8028.61  |
| 247 | 2012.06.20 23:59 | close at stop | 114 | 0.10 | 1.01937 | 1.01040 | 0.00000 | 70.23  | 8098.84  |
| 248 | 2012.06.20 23:59 | close at stop | 113 | 0.10 | 1.01937 | 1.00988 | 0.00000 | 75.96  | 8174.80  |
| 249 | 2012.06.20 23:59 | close at stop | 110 | 0.10 | 1.01937 | 1.00709 | 0.00000 | 103.86 | 8278.66  |
| 250 | 2012.06.20 23:59 | close at stop | 109 | 0.10 | 1.01937 | 1.00525 | 0.00000 | 122.26 | 8400.92  |
| 251 | 2012.06.20 23:59 | close at stop | 100 | 0.10 | 1.01937 | 1.00455 | 0.00000 | 129.79 | 8530.71  |
| 252 | 2012.06.20 23:59 | close at stop | 99  | 0.10 | 1.01937 | 1.00295 | 0.00000 | 145.79 | 8676.50  |
| 253 | 2012.06.20 23:59 | close at stop | 98  | 0.10 | 1.01937 | 1.00086 | 0.00000 | 166.69 | 8843.19  |
| 254 | 2012.06.20 23:59 | close at stop | 96  | 0.10 | 1.01937 | 1.00062 | 0.00000 | 169.09 | 9012.28  |
| 255 | 2012.06.20 23:59 | close at stop | 95  | 0.10 | 1.01937 | 1.00067 | 0.00000 | 168.59 | 9180.87  |
| 256 | 2012.06.20 23:59 | close at stop | 94  | 0.10 | 1.01937 | 0.99953 | 0.00000 | 179.99 | 9360.86  |
| 257 | 2012.06.20 23:59 | close at stop | 87  | 0.10 | 1.01937 | 0.99547 | 0.00000 | 221.12 | 9581.98  |
| 258 | 2012.06.20 23:59 | close at stop | 86  | 0.10 | 1.01937 | 0.99490 | 0.00000 | 226.82 | 9808.80  |
| 259 | 2012.06.20 23:59 | close at stop | 85  | 0.10 | 1.01937 | 0.99301 | 0.00000 | 245.72 | 10054.51 |
| 260 | 2012.06.20 23:59 | close at stop | 84  | 0.10 | 1.01937 | 0.99161 | 0.00000 | 259.72 | 10314.23 |
| 261 | 2012.06.20 23:59 | close at stop | 66  | 0.10 | 1.01937 | 0.99190 | 0.00000 | 258.94 | 10573.17 |
| 262 | 2012.06.20 23:59 | close at stop | 64  | 0.10 | 1.01937 | 0.99058 | 0.00000 | 272.14 | 10845.31 |
| 263 | 2012.06.20 23:59 | close at stop | 57  | 0.10 | 1.01937 | 0.98490 | 0.00000 | 329.47 | 11174.78 |
| 264 | 2012.06.20 23:59 | close at stop | 56  | 0.10 | 1.01937 | 0.98499 | 0.00000 | 328.57 | 11503.35 |
| 265 | 2012.06.20 23:59 | close at stop | 43  | 0.10 | 1.01937 | 0.98215 | 0.00000 | 357.50 | 11860.85 |
| 266 | 2012.06.20 23:59 | close at stop | 42  | 0.10 | 1.01937 | 0.98264 | 0.00000 | 352.60 | 12213.45 |
| 267 | 2012.06.20 23:59 | close at stop | 41  | 0.10 | 1.01937 | 0.98181 | 0.00000 | 360.90 | 12574.35 |
| 268 | 2012.06.20 23:59 | close at stop | 12  | 0.10 | 1.01937 | 0.97599 | 0.00000 | 421.22 | 12995.57 |
| 269 | 2012.06.20 23:59 | close at stop | 11  | 0.10 | 1.01937 | 0.97348 | 0.00000 | 446.85 | 13442.42 |
| 270 | 2012.06.20 23:59 | close at stop | 10  | 0.10 | 1.01937 | 0.97283 | 0.00000 | 453.35 | 13895.77 |
| 271 | 2012.06.20 23:59 | close at stop | 9   | 0.10 | 1.01937 | 0.97252 | 0.00000 | 456.45 | 14352.22 |
| 272 | 2012.06.20 23:59 | close at stop | 8   | 0.10 | 1.01937 | 0.97085 | 0.00000 | 473.15 | 14825.36 |