

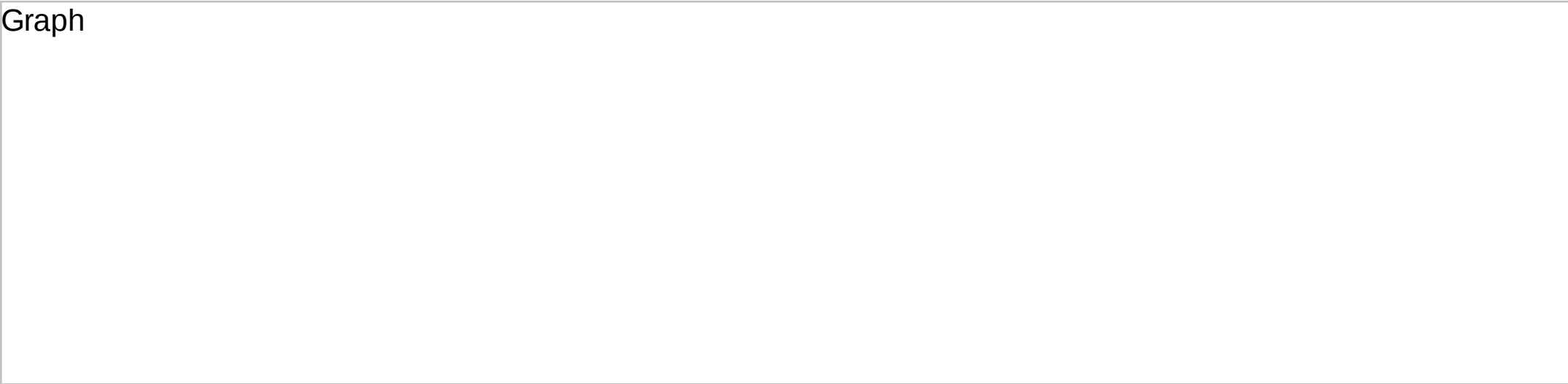
Strategy Tester Report

Kolier_MA_Crossover_EA

Tripleafx-FX-Demo (Build 432)

| | | | | | |
|--------------------------|---|----------------------------|------------------|--------------------------|------------------|
| Symbol | GBPUSD (Great Britain Pound vs US Dollar) | | | | |
| Period | 15 Minutes (M15) 2012.06.06 00:00 - 2012.06.20 23:45 (2012.06.06 - 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"; Entry_Exit="Entry & Exit Settings"; TradeAtBarOpen=true; Allow BuyAmount=1000; Allow SellAmount=1000; Allow Hedge=false; CloseOpposite=false; MAFast_iMA="http://kolier.li/example/mt4-ima-system-moving-average"; MAFast_Period=3; MAFast_Shift=0; MAFast_Method=0; MAFast_Price=0; MASlow_iMA="http://kolier.li/example/mt4-ima-system-moving-average"; MASlow_Period=5; MASlow_Shift=0; MASlow_Method=0; MASlow_Price=0; Trade_Time_Filter="http://kolier.li/example/script-function-trade-time-filter"; 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; Order_Operation_BreakEven="http://kolier.li/example/script-function-order-operation-breakeven"; UseBreakEven=false; BE_StealthMode=false; 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; TS_Chunk=10; | | | | |
| Bars in test | 2056 | Ticks modelled | 500154 | Modelling quality | 90.00% |
| Mismatched charts errors | 0 | | | | |
| Initial deposit | 10000.00 | | | | |
| Total net profit | -104.97 | Gross profit | 2135.47 | Gross loss | -2240.44 |
| Profit factor | 0.95 | Expected payoff | -0.85 | | |
| Absolute draw down | 1055.74 | Maximal draw down | 1839.12 (17.06%) | Relative draw down | 17.06% (1839.12) |
| Total trades | 123 | Short positions (won %) | 0 (0.00%) | Long positions (won %) | 123 (7.32%) |
| | | Profit trades (% of total) | 9 (7.32%) | Loss trades (% of total) | 114 (92.68%) |
| | | Largest profit trade | 319.36 | loss trade | -20.00 |

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|---|-------------|------------------------------------|----------------|
| Average profit trade | 237.27 | loss trade | -19.65 |
| Maximum consecutive w ins (profit in money) | 9 (2135.47) | consecutive losses (loss in money) | 114 (-2240.44) |
| Maximal consecutive profit (count of w ins) | 2135.47 (9) | consecutive loss (count of losses) | -2240.44 (114) |
| Average consecutive w ins | 9 | consecutive losses | 114 |



| # | Time | Type | Order | Size | Price | S / L | T / P | Profit | Balance |
|----|------------------|------|-------|------|---------|---------|---------|--------|---------|
| 1 | 2012.06.06 00:00 | buy | 1 | 0.10 | 1.53866 | 1.53666 | 0.00000 | | |
| 2 | 2012.06.06 01:15 | buy | 2 | 0.10 | 1.53868 | 1.53668 | 0.00000 | | |
| 3 | 2012.06.06 06:15 | buy | 3 | 0.10 | 1.54238 | 1.54038 | 0.00000 | | |
| 4 | 2012.06.06 06:45 | buy | 4 | 0.10 | 1.54488 | 1.54288 | 0.00000 | | |
| 5 | 2012.06.06 10:15 | buy | 5 | 0.10 | 1.54655 | 1.54455 | 0.00000 | | |
| 6 | 2012.06.06 13:45 | buy | 6 | 0.10 | 1.54717 | 1.54517 | 0.00000 | | |
| 7 | 2012.06.06 15:05 | s/l | 6 | 0.10 | 1.54517 | 1.54517 | 0.00000 | -20.00 | 9980.00 |
| 8 | 2012.06.06 15:08 | s/l | 5 | 0.10 | 1.54455 | 1.54455 | 0.00000 | -20.00 | 9960.00 |
| 9 | 2012.06.06 15:45 | buy | 7 | 0.10 | 1.54742 | 1.54542 | 0.00000 | | |
| 10 | 2012.06.06 19:15 | buy | 8 | 0.10 | 1.54866 | 1.54666 | 0.00000 | | |
| 11 | 2012.06.06 22:30 | buy | 9 | 0.10 | 1.54938 | 1.54738 | 0.00000 | | |
| 12 | 2012.06.07 00:30 | buy | 10 | 0.10 | 1.54855 | 1.54655 | 0.00000 | | |
| 13 | 2012.06.07 00:55 | s/l | 9 | 0.10 | 1.54738 | 1.54738 | 0.00000 | -19.90 | 9940.10 |
| 14 | 2012.06.07 01:45 | buy | 11 | 0.10 | 1.54926 | 1.54726 | 0.00000 | | |

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|----|------------------|-----|----|------|---------|---------|---------|--------|---------|
| 15 | 2012.06.07 04:21 | s/l | 11 | 0.10 | 1.54726 | 1.54726 | 0.00000 | -20.00 | 9920.10 |
| 16 | 2012.06.07 05:15 | buy | 12 | 0.10 | 1.54769 | 1.54569 | 0.00000 | | |
| 17 | 2012.06.07 06:00 | buy | 13 | 0.10 | 1.54798 | 1.54598 | 0.00000 | | |
| 18 | 2012.06.07 06:12 | s/l | 8 | 0.10 | 1.54666 | 1.54666 | 0.00000 | -19.90 | 9900.20 |
| 19 | 2012.06.07 06:12 | s/l | 10 | 0.10 | 1.54655 | 1.54655 | 0.00000 | -20.00 | 9880.20 |
| 20 | 2012.06.07 06:37 | s/l | 13 | 0.10 | 1.54598 | 1.54598 | 0.00000 | -20.00 | 9860.20 |
| 21 | 2012.06.07 06:38 | s/l | 12 | 0.10 | 1.54569 | 1.54569 | 0.00000 | -20.00 | 9840.20 |
| 22 | 2012.06.07 06:41 | s/l | 7 | 0.10 | 1.54542 | 1.54542 | 0.00000 | -19.90 | 9820.29 |
| 23 | 2012.06.07 08:00 | buy | 14 | 0.10 | 1.54541 | 1.54341 | 0.00000 | | |
| 24 | 2012.06.07 11:15 | buy | 15 | 0.10 | 1.55408 | 1.55208 | 0.00000 | | |
| 25 | 2012.06.07 13:30 | buy | 16 | 0.10 | 1.55917 | 1.55717 | 0.00000 | | |
| 26 | 2012.06.07 13:57 | s/l | 16 | 0.10 | 1.55717 | 1.55717 | 0.00000 | -20.00 | 9800.29 |
| 27 | 2012.06.07 15:00 | buy | 17 | 0.10 | 1.55789 | 1.55589 | 0.00000 | | |
| 28 | 2012.06.07 15:13 | s/l | 17 | 0.10 | 1.55589 | 1.55589 | 0.00000 | -20.00 | 9780.29 |
| 29 | 2012.06.07 16:15 | buy | 18 | 0.10 | 1.55730 | 1.55530 | 0.00000 | | |
| 30 | 2012.06.07 16:41 | s/l | 18 | 0.10 | 1.55530 | 1.55530 | 0.00000 | -20.00 | 9760.29 |
| 31 | 2012.06.07 17:30 | buy | 19 | 0.10 | 1.55812 | 1.55612 | 0.00000 | | |
| 32 | 2012.06.07 17:56 | s/l | 19 | 0.10 | 1.55612 | 1.55612 | 0.00000 | -20.00 | 9740.29 |
| 33 | 2012.06.07 21:45 | buy | 20 | 0.10 | 1.55342 | 1.55142 | 0.00000 | | |
| 34 | 2012.06.07 23:59 | s/l | 15 | 0.10 | 1.55208 | 1.55208 | 0.00000 | -20.00 | 9720.29 |
| 35 | 2012.06.08 00:16 | s/l | 20 | 0.10 | 1.55142 | 1.55142 | 0.00000 | -19.97 | 9700.33 |
| 36 | 2012.06.08 03:15 | buy | 21 | 0.10 | 1.54968 | 1.54768 | 0.00000 | | |
| 37 | 2012.06.08 04:45 | buy | 22 | 0.10 | 1.54921 | 1.54721 | 0.00000 | | |
| 38 | 2012.06.08 06:03 | s/l | 21 | 0.10 | 1.54768 | 1.54768 | 0.00000 | -20.00 | 9680.33 |
| 39 | 2012.06.08 06:04 | s/l | 22 | 0.10 | 1.54721 | 1.54721 | 0.00000 | -20.00 | 9660.33 |
| 40 | 2012.06.08 07:20 | s/l | 14 | 0.10 | 1.54341 | 1.54341 | 0.00000 | -19.97 | 9640.36 |
| 41 | 2012.06.08 07:27 | s/l | 4 | 0.10 | 1.54288 | 1.54288 | 0.00000 | -19.87 | 9620.49 |
| 42 | 2012.06.08 08:15 | buy | 23 | 0.10 | 1.54414 | 1.54214 | 0.00000 | | |

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|----|------------------|-----|----|------|---------|---------|---------|--------|---------|
| 43 | 2012.06.08 08:26 | s/l | 23 | 0.10 | 1.54214 | 1.54214 | 0.00000 | -20.00 | 9600.49 |
| 44 | 2012.06.08 09:30 | buy | 24 | 0.10 | 1.54204 | 1.54004 | 0.00000 | | |
| 45 | 2012.06.08 11:45 | buy | 25 | 0.10 | 1.54388 | 1.54188 | 0.00000 | | |
| 46 | 2012.06.08 12:44 | s/l | 25 | 0.10 | 1.54188 | 1.54188 | 0.00000 | -20.00 | 9580.49 |
| 47 | 2012.06.08 13:45 | buy | 26 | 0.10 | 1.54156 | 1.53956 | 0.00000 | | |
| 48 | 2012.06.08 14:15 | buy | 27 | 0.10 | 1.54247 | 1.54047 | 0.00000 | | |
| 49 | 2012.06.08 14:23 | s/l | 27 | 0.10 | 1.54047 | 1.54047 | 0.00000 | -20.00 | 9560.49 |
| 50 | 2012.06.08 14:23 | s/l | 3 | 0.10 | 1.54038 | 1.54038 | 0.00000 | -19.87 | 9540.62 |
| 51 | 2012.06.08 15:15 | buy | 28 | 0.10 | 1.54339 | 1.54139 | 0.00000 | | |
| 52 | 2012.06.08 17:00 | buy | 29 | 0.10 | 1.54404 | 1.54204 | 0.00000 | | |
| 53 | 2012.06.10 21:01 | buy | 30 | 0.10 | 1.55129 | 1.54929 | 0.00000 | | |
| 54 | 2012.06.11 00:30 | buy | 31 | 0.10 | 1.55463 | 1.55263 | 0.00000 | | |
| 55 | 2012.06.11 03:30 | buy | 32 | 0.10 | 1.55593 | 1.55393 | 0.00000 | | |
| 56 | 2012.06.11 04:45 | buy | 33 | 0.10 | 1.55553 | 1.55353 | 0.00000 | | |
| 57 | 2012.06.11 05:30 | buy | 34 | 0.10 | 1.55604 | 1.55404 | 0.00000 | | |
| 58 | 2012.06.11 07:11 | s/l | 34 | 0.10 | 1.55404 | 1.55404 | 0.00000 | -20.00 | 9520.62 |
| 59 | 2012.06.11 07:12 | s/l | 32 | 0.10 | 1.55393 | 1.55393 | 0.00000 | -20.00 | 9500.62 |
| 60 | 2012.06.11 07:27 | s/l | 33 | 0.10 | 1.55353 | 1.55353 | 0.00000 | -20.00 | 9480.62 |
| 61 | 2012.06.11 07:32 | s/l | 31 | 0.10 | 1.55263 | 1.55263 | 0.00000 | -20.00 | 9460.62 |
| 62 | 2012.06.11 08:15 | buy | 35 | 0.10 | 1.55642 | 1.55442 | 0.00000 | | |
| 63 | 2012.06.11 08:43 | s/l | 35 | 0.10 | 1.55442 | 1.55442 | 0.00000 | -20.00 | 9440.62 |
| 64 | 2012.06.11 11:00 | buy | 36 | 0.10 | 1.55461 | 1.55261 | 0.00000 | | |
| 65 | 2012.06.11 11:52 | s/l | 36 | 0.10 | 1.55261 | 1.55261 | 0.00000 | -20.00 | 9420.62 |
| 66 | 2012.06.11 13:00 | buy | 37 | 0.10 | 1.55492 | 1.55292 | 0.00000 | | |
| 67 | 2012.06.11 13:57 | s/l | 37 | 0.10 | 1.55292 | 1.55292 | 0.00000 | -20.00 | 9400.62 |
| 68 | 2012.06.11 16:00 | buy | 38 | 0.10 | 1.55172 | 1.54972 | 0.00000 | | |
| 69 | 2012.06.11 16:54 | s/l | 38 | 0.10 | 1.54972 | 1.54972 | 0.00000 | -20.00 | 9380.62 |
| 70 | 2012.06.11 17:00 | s/l | 30 | 0.10 | 1.54929 | 1.54929 | 0.00000 | -19.97 | 9360.65 |
| 71 | 2012.06.11 17:45 | buy | 39 | 0.10 | 1.55067 | 1.54867 | 0.00000 | | |

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|-----|------------------|-----|----|------|---------|---------|---------|--------|---------|
| 72 | 2012.06.11 19:00 | buy | 40 | 0.10 | 1.55021 | 1.54821 | 0.00000 | | |
| 73 | 2012.06.11 19:57 | s/l | 39 | 0.10 | 1.54867 | 1.54867 | 0.00000 | -20.00 | 9340.65 |
| 74 | 2012.06.11 21:00 | s/l | 40 | 0.10 | 1.54821 | 1.54821 | 0.00000 | -20.00 | 9320.65 |
| 75 | 2012.06.11 23:00 | buy | 41 | 0.10 | 1.54785 | 1.54585 | 0.00000 | | |
| 76 | 2012.06.12 03:45 | buy | 42 | 0.10 | 1.54920 | 1.54720 | 0.00000 | | |
| 77 | 2012.06.12 06:06 | s/l | 42 | 0.10 | 1.54720 | 1.54720 | 0.00000 | -20.00 | 9300.65 |
| 78 | 2012.06.12 07:15 | buy | 43 | 0.10 | 1.54933 | 1.54733 | 0.00000 | | |
| 79 | 2012.06.12 08:17 | s/l | 43 | 0.10 | 1.54733 | 1.54733 | 0.00000 | -20.00 | 9280.65 |
| 80 | 2012.06.12 08:30 | s/l | 41 | 0.10 | 1.54585 | 1.54585 | 0.00000 | -19.97 | 9260.68 |
| 81 | 2012.06.12 09:15 | buy | 44 | 0.10 | 1.55037 | 1.54837 | 0.00000 | | |
| 82 | 2012.06.12 13:15 | buy | 45 | 0.10 | 1.55589 | 1.55389 | 0.00000 | | |
| 83 | 2012.06.12 13:36 | s/l | 45 | 0.10 | 1.55389 | 1.55389 | 0.00000 | -20.00 | 9240.68 |
| 84 | 2012.06.12 15:00 | buy | 46 | 0.10 | 1.55492 | 1.55292 | 0.00000 | | |
| 85 | 2012.06.12 17:00 | buy | 47 | 0.10 | 1.55661 | 1.55461 | 0.00000 | | |
| 86 | 2012.06.12 19:00 | buy | 48 | 0.10 | 1.55745 | 1.55545 | 0.00000 | | |
| 87 | 2012.06.12 21:45 | buy | 49 | 0.10 | 1.55719 | 1.55519 | 0.00000 | | |
| 88 | 2012.06.12 22:45 | buy | 50 | 0.10 | 1.55800 | 1.55600 | 0.00000 | | |
| 89 | 2012.06.13 00:26 | s/l | 50 | 0.10 | 1.55600 | 1.55600 | 0.00000 | -19.97 | 9220.72 |
| 90 | 2012.06.13 01:46 | s/l | 48 | 0.10 | 1.55545 | 1.55545 | 0.00000 | -19.97 | 9200.75 |
| 91 | 2012.06.13 01:46 | s/l | 49 | 0.10 | 1.55519 | 1.55519 | 0.00000 | -19.97 | 9180.78 |
| 92 | 2012.06.13 02:31 | s/l | 47 | 0.10 | 1.55461 | 1.55461 | 0.00000 | -19.97 | 9160.81 |
| 93 | 2012.06.13 03:30 | buy | 51 | 0.10 | 1.55560 | 1.55360 | 0.00000 | | |
| 94 | 2012.06.13 05:15 | buy | 52 | 0.10 | 1.55563 | 1.55363 | 0.00000 | | |
| 95 | 2012.06.13 05:45 | buy | 53 | 0.10 | 1.55558 | 1.55358 | 0.00000 | | |
| 96 | 2012.06.13 06:15 | buy | 54 | 0.10 | 1.55587 | 1.55387 | 0.00000 | | |
| 97 | 2012.06.13 07:45 | buy | 55 | 0.10 | 1.55629 | 1.55429 | 0.00000 | | |
| 98 | 2012.06.13 11:45 | buy | 56 | 0.10 | 1.55745 | 1.55545 | 0.00000 | | |
| 99 | 2012.06.13 12:09 | s/l | 56 | 0.10 | 1.55545 | 1.55545 | 0.00000 | -20.00 | 9140.81 |
| 100 | 2012.06.13 12:14 | s/l | 55 | 0.10 | 1.55429 | 1.55429 | 0.00000 | -20.00 | 9120.81 |

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|-----|------------------|-----|----|------|---------|---------|---------|--------|---------|
| 101 | 2012.06.13 12:19 | s/l | 54 | 0.10 | 1.55387 | 1.55387 | 0.00000 | -20.00 | 9100.81 |
| 102 | 2012.06.13 12:19 | s/l | 52 | 0.10 | 1.55363 | 1.55363 | 0.00000 | -20.00 | 9080.81 |
| 103 | 2012.06.13 12:19 | s/l | 51 | 0.10 | 1.55360 | 1.55360 | 0.00000 | -20.00 | 9060.81 |
| 104 | 2012.06.13 12:19 | s/l | 53 | 0.10 | 1.55358 | 1.55358 | 0.00000 | -20.00 | 9040.81 |
| 105 | 2012.06.13 13:15 | buy | 57 | 0.10 | 1.55486 | 1.55286 | 0.00000 | | |
| 106 | 2012.06.13 14:00 | buy | 58 | 0.10 | 1.55481 | 1.55281 | 0.00000 | | |
| 107 | 2012.06.13 14:45 | buy | 59 | 0.10 | 1.55786 | 1.55586 | 0.00000 | | |
| 108 | 2012.06.13 15:49 | s/l | 59 | 0.10 | 1.55586 | 1.55586 | 0.00000 | -20.00 | 9020.81 |
| 109 | 2012.06.13 17:15 | buy | 60 | 0.10 | 1.55617 | 1.55417 | 0.00000 | | |
| 110 | 2012.06.13 18:33 | s/l | 60 | 0.10 | 1.55417 | 1.55417 | 0.00000 | -20.00 | 9000.81 |
| 111 | 2012.06.13 18:59 | s/l | 46 | 0.10 | 1.55292 | 1.55292 | 0.00000 | -19.97 | 8980.85 |
| 112 | 2012.06.13 18:59 | s/l | 57 | 0.10 | 1.55286 | 1.55286 | 0.00000 | -20.00 | 8960.85 |
| 113 | 2012.06.13 18:59 | s/l | 58 | 0.10 | 1.55281 | 1.55281 | 0.00000 | -20.00 | 8940.85 |
| 114 | 2012.06.13 21:45 | buy | 61 | 0.10 | 1.55142 | 1.54942 | 0.00000 | | |
| 115 | 2012.06.14 00:00 | buy | 62 | 0.10 | 1.55232 | 1.55032 | 0.00000 | | |
| 116 | 2012.06.14 01:30 | buy | 63 | 0.10 | 1.55146 | 1.54946 | 0.00000 | | |
| 117 | 2012.06.14 03:00 | buy | 64 | 0.10 | 1.55222 | 1.55022 | 0.00000 | | |
| 118 | 2012.06.14 04:30 | buy | 65 | 0.10 | 1.55298 | 1.55098 | 0.00000 | | |
| 119 | 2012.06.14 06:05 | s/l | 65 | 0.10 | 1.55098 | 1.55098 | 0.00000 | -20.00 | 8920.85 |
| 120 | 2012.06.14 06:14 | s/l | 62 | 0.10 | 1.55032 | 1.55032 | 0.00000 | -20.00 | 8900.85 |
| 121 | 2012.06.14 06:20 | s/l | 64 | 0.10 | 1.55022 | 1.55022 | 0.00000 | -20.00 | 8880.85 |
| 122 | 2012.06.14 06:21 | s/l | 63 | 0.10 | 1.54946 | 1.54946 | 0.00000 | -20.00 | 8860.85 |
| 123 | 2012.06.14 06:21 | s/l | 61 | 0.10 | 1.54942 | 1.54942 | 0.00000 | -19.90 | 8840.94 |
| 124 | 2012.06.14 06:27 | s/l | 44 | 0.10 | 1.54837 | 1.54837 | 0.00000 | -19.87 | 8821.07 |
| 125 | 2012.06.14 07:30 | buy | 66 | 0.10 | 1.54876 | 1.54676 | 0.00000 | | |
| 126 | 2012.06.14 09:45 | buy | 67 | 0.10 | 1.55041 | 1.54841 | 0.00000 | | |
| 127 | 2012.06.14 12:45 | buy | 68 | 0.10 | 1.55386 | 1.55186 | 0.00000 | | |
| 128 | 2012.06.14 13:40 | s/l | 68 | 0.10 | 1.55186 | 1.55186 | 0.00000 | -20.00 | 8801.07 |
| 129 | 2012.06.14 14:15 | buy | 69 | 0.10 | 1.55496 | 1.55296 | 0.00000 | | |

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|-----|------------------|-----|----|------|---------|---------|---------|--------|---------|
| 130 | 2012.06.14 14:32 | s/l | 69 | 0.10 | 1.55296 | 1.55296 | 0.00000 | -20.00 | 8781.07 |
| 131 | 2012.06.14 16:15 | buy | 70 | 0.10 | 1.55402 | 1.55202 | 0.00000 | | |
| 132 | 2012.06.14 16:55 | s/l | 70 | 0.10 | 1.55202 | 1.55202 | 0.00000 | -20.00 | 8761.07 |
| 133 | 2012.06.14 18:15 | buy | 71 | 0.10 | 1.55360 | 1.55160 | 0.00000 | | |
| 134 | 2012.06.14 21:15 | buy | 72 | 0.10 | 1.55582 | 1.55382 | 0.00000 | | |
| 135 | 2012.06.14 23:30 | buy | 73 | 0.10 | 1.55541 | 1.55341 | 0.00000 | | |
| 136 | 2012.06.15 00:30 | buy | 74 | 0.10 | 1.55506 | 1.55306 | 0.00000 | | |
| 137 | 2012.06.15 00:59 | s/l | 72 | 0.10 | 1.55382 | 1.55382 | 0.00000 | -19.97 | 8741.11 |
| 138 | 2012.06.15 01:45 | buy | 75 | 0.10 | 1.55458 | 1.55258 | 0.00000 | | |
| 139 | 2012.06.15 04:45 | buy | 76 | 0.10 | 1.55559 | 1.55359 | 0.00000 | | |
| 140 | 2012.06.15 05:45 | buy | 77 | 0.10 | 1.55497 | 1.55297 | 0.00000 | | |
| 141 | 2012.06.15 06:30 | buy | 78 | 0.10 | 1.55554 | 1.55354 | 0.00000 | | |
| 142 | 2012.06.15 06:53 | s/l | 76 | 0.10 | 1.55359 | 1.55359 | 0.00000 | -20.00 | 8721.11 |
| 143 | 2012.06.15 06:53 | s/l | 78 | 0.10 | 1.55354 | 1.55354 | 0.00000 | -20.00 | 8701.11 |
| 144 | 2012.06.15 06:53 | s/l | 73 | 0.10 | 1.55341 | 1.55341 | 0.00000 | -19.97 | 8681.14 |
| 145 | 2012.06.15 06:55 | s/l | 74 | 0.10 | 1.55306 | 1.55306 | 0.00000 | -20.00 | 8661.14 |
| 146 | 2012.06.15 06:56 | s/l | 77 | 0.10 | 1.55297 | 1.55297 | 0.00000 | -20.00 | 8641.14 |
| 147 | 2012.06.15 07:00 | s/l | 75 | 0.10 | 1.55258 | 1.55258 | 0.00000 | -20.00 | 8621.14 |
| 148 | 2012.06.15 07:05 | s/l | 71 | 0.10 | 1.55160 | 1.55160 | 0.00000 | -19.97 | 8601.17 |
| 149 | 2012.06.15 07:17 | s/l | 67 | 0.10 | 1.54841 | 1.54841 | 0.00000 | -19.97 | 8581.20 |
| 150 | 2012.06.15 08:15 | buy | 79 | 0.10 | 1.55239 | 1.55039 | 0.00000 | | |
| 151 | 2012.06.15 08:26 | s/l | 79 | 0.10 | 1.55039 | 1.55039 | 0.00000 | -20.00 | 8561.20 |
| 152 | 2012.06.15 11:15 | buy | 80 | 0.10 | 1.55552 | 1.55352 | 0.00000 | | |
| 153 | 2012.06.15 11:58 | s/l | 80 | 0.10 | 1.55352 | 1.55352 | 0.00000 | -20.00 | 8541.20 |
| 154 | 2012.06.15 13:00 | buy | 81 | 0.10 | 1.55789 | 1.55589 | 0.00000 | | |
| 155 | 2012.06.15 17:30 | buy | 82 | 0.10 | 1.56700 | 1.56500 | 0.00000 | | |
| 156 | 2012.06.15 19:45 | buy | 83 | 0.10 | 1.56884 | 1.56684 | 0.00000 | | |
| 157 | 2012.06.17 21:45 | buy | 84 | 0.10 | 1.57204 | 1.57004 | 0.00000 | | |
| 158 | 2012.06.17 22:08 | s/l | 84 | 0.10 | 1.57004 | 1.57004 | 0.00000 | -20.00 | 8521.20 |

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|-----|------------------|-----|-----|------|---------|---------|---------|--------|---------|
| 159 | 2012.06.17 23:15 | buy | 85 | 0.10 | 1.57208 | 1.57008 | 0.00000 | | |
| 160 | 2012.06.17 23:45 | buy | 86 | 0.10 | 1.57308 | 1.57108 | 0.00000 | | |
| 161 | 2012.06.18 00:32 | s/l | 86 | 0.10 | 1.57108 | 1.57108 | 0.00000 | -19.97 | 8501.24 |
| 162 | 2012.06.18 01:24 | s/l | 85 | 0.10 | 1.57008 | 1.57008 | 0.00000 | -19.97 | 8481.27 |
| 163 | 2012.06.18 02:30 | buy | 87 | 0.10 | 1.57009 | 1.56809 | 0.00000 | | |
| 164 | 2012.06.18 05:30 | buy | 88 | 0.10 | 1.57051 | 1.56851 | 0.00000 | | |
| 165 | 2012.06.18 06:51 | s/l | 88 | 0.10 | 1.56851 | 1.56851 | 0.00000 | -20.00 | 8461.27 |
| 166 | 2012.06.18 06:59 | s/l | 87 | 0.10 | 1.56809 | 1.56809 | 0.00000 | -20.00 | 8441.27 |
| 167 | 2012.06.18 07:45 | buy | 89 | 0.10 | 1.56950 | 1.56750 | 0.00000 | | |
| 168 | 2012.06.18 07:48 | s/l | 89 | 0.10 | 1.56750 | 1.56750 | 0.00000 | -20.00 | 8421.27 |
| 169 | 2012.06.18 07:49 | s/l | 83 | 0.10 | 1.56684 | 1.56684 | 0.00000 | -19.97 | 8401.30 |
| 170 | 2012.06.18 08:24 | s/l | 82 | 0.10 | 1.56500 | 1.56500 | 0.00000 | -19.97 | 8381.33 |
| 171 | 2012.06.18 09:00 | buy | 90 | 0.10 | 1.56927 | 1.56727 | 0.00000 | | |
| 172 | 2012.06.18 09:08 | s/l | 90 | 0.10 | 1.56727 | 1.56727 | 0.00000 | -20.00 | 8361.33 |
| 173 | 2012.06.18 12:00 | buy | 91 | 0.10 | 1.56503 | 1.56303 | 0.00000 | | |
| 174 | 2012.06.18 12:45 | buy | 92 | 0.10 | 1.56479 | 1.56279 | 0.00000 | | |
| 175 | 2012.06.18 13:45 | buy | 93 | 0.10 | 1.56667 | 1.56467 | 0.00000 | | |
| 176 | 2012.06.18 16:15 | buy | 94 | 0.10 | 1.56657 | 1.56457 | 0.00000 | | |
| 177 | 2012.06.18 17:30 | buy | 95 | 0.10 | 1.56656 | 1.56456 | 0.00000 | | |
| 178 | 2012.06.18 20:00 | buy | 96 | 0.10 | 1.56712 | 1.56512 | 0.00000 | | |
| 179 | 2012.06.18 21:30 | buy | 97 | 0.10 | 1.56718 | 1.56518 | 0.00000 | | |
| 180 | 2012.06.18 22:30 | buy | 98 | 0.10 | 1.56784 | 1.56584 | 0.00000 | | |
| 181 | 2012.06.19 01:45 | buy | 99 | 0.10 | 1.56862 | 1.56662 | 0.00000 | | |
| 182 | 2012.06.19 02:30 | buy | 100 | 0.10 | 1.56904 | 1.56704 | 0.00000 | | |
| 183 | 2012.06.19 04:45 | buy | 101 | 0.10 | 1.56910 | 1.56710 | 0.00000 | | |
| 184 | 2012.06.19 06:15 | buy | 102 | 0.10 | 1.56956 | 1.56756 | 0.00000 | | |
| 185 | 2012.06.19 07:29 | s/l | 102 | 0.10 | 1.56756 | 1.56756 | 0.00000 | -20.00 | 8341.33 |
| 186 | 2012.06.19 07:40 | s/l | 101 | 0.10 | 1.56710 | 1.56710 | 0.00000 | -20.00 | 8321.33 |
| 187 | 2012.06.19 07:40 | s/l | 100 | 0.10 | 1.56704 | 1.56704 | 0.00000 | -20.00 | 8301.33 |

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|-----|------------------|-----|-----|------|---------|---------|---------|--------|---------|
| 188 | 2012.06.19 07:53 | s/l | 99 | 0.10 | 1.56662 | 1.56662 | 0.00000 | -20.00 | 8281.33 |
| 189 | 2012.06.19 08:07 | s/l | 98 | 0.10 | 1.56584 | 1.56584 | 0.00000 | -19.97 | 8261.37 |
| 190 | 2012.06.19 08:08 | s/l | 97 | 0.10 | 1.56518 | 1.56518 | 0.00000 | -19.97 | 8241.40 |
| 191 | 2012.06.19 08:08 | s/l | 96 | 0.10 | 1.56512 | 1.56512 | 0.00000 | -19.97 | 8221.43 |
| 192 | 2012.06.19 08:08 | s/l | 93 | 0.10 | 1.56467 | 1.56467 | 0.00000 | -19.97 | 8201.46 |
| 193 | 2012.06.19 08:08 | s/l | 94 | 0.10 | 1.56457 | 1.56457 | 0.00000 | -19.97 | 8181.50 |
| 194 | 2012.06.19 08:08 | s/l | 95 | 0.10 | 1.56456 | 1.56456 | 0.00000 | -19.97 | 8161.53 |
| 195 | 2012.06.19 08:30 | s/l | 91 | 0.10 | 1.56303 | 1.56303 | 0.00000 | -19.97 | 8141.56 |
| 196 | 2012.06.19 08:30 | s/l | 92 | 0.10 | 1.56279 | 1.56279 | 0.00000 | -19.97 | 8121.59 |
| 197 | 2012.06.19 09:30 | buy | 103 | 0.10 | 1.56663 | 1.56463 | 0.00000 | | |
| 198 | 2012.06.19 11:45 | buy | 104 | 0.10 | 1.56873 | 1.56673 | 0.00000 | | |
| 199 | 2012.06.19 12:32 | s/l | 104 | 0.10 | 1.56673 | 1.56673 | 0.00000 | -20.00 | 8101.59 |
| 200 | 2012.06.19 13:15 | buy | 105 | 0.10 | 1.57010 | 1.56810 | 0.00000 | | |
| 201 | 2012.06.19 15:15 | buy | 106 | 0.10 | 1.57361 | 1.57161 | 0.00000 | | |
| 202 | 2012.06.19 16:24 | s/l | 106 | 0.10 | 1.57161 | 1.57161 | 0.00000 | -20.00 | 8081.59 |
| 203 | 2012.06.19 16:30 | buy | 107 | 0.10 | 1.57323 | 1.57123 | 0.00000 | | |
| 204 | 2012.06.19 17:00 | buy | 108 | 0.10 | 1.57343 | 1.57143 | 0.00000 | | |
| 205 | 2012.06.19 19:45 | buy | 109 | 0.10 | 1.57418 | 1.57218 | 0.00000 | | |
| 206 | 2012.06.19 20:58 | s/l | 109 | 0.10 | 1.57218 | 1.57218 | 0.00000 | -20.00 | 8061.59 |
| 207 | 2012.06.19 21:45 | buy | 110 | 0.10 | 1.57286 | 1.57086 | 0.00000 | | |
| 208 | 2012.06.19 22:45 | buy | 111 | 0.10 | 1.57313 | 1.57113 | 0.00000 | | |
| 209 | 2012.06.20 00:34 | s/l | 108 | 0.10 | 1.57143 | 1.57143 | 0.00000 | -19.97 | 8041.63 |
| 210 | 2012.06.20 00:35 | s/l | 107 | 0.10 | 1.57123 | 1.57123 | 0.00000 | -19.97 | 8021.66 |
| 211 | 2012.06.20 00:39 | s/l | 111 | 0.10 | 1.57113 | 1.57113 | 0.00000 | -19.97 | 8001.69 |
| 212 | 2012.06.20 01:15 | buy | 112 | 0.10 | 1.57273 | 1.57073 | 0.00000 | | |
| 213 | 2012.06.20 02:45 | buy | 113 | 0.10 | 1.57262 | 1.57062 | 0.00000 | | |
| 214 | 2012.06.20 04:15 | buy | 114 | 0.10 | 1.57285 | 1.57085 | 0.00000 | | |
| 215 | 2012.06.20 08:20 | s/l | 110 | 0.10 | 1.57086 | 1.57086 | 0.00000 | -19.97 | 7981.72 |
| 216 | 2012.06.20 08:20 | s/l | 114 | 0.10 | 1.57085 | 1.57085 | 0.00000 | -20.00 | 7961.72 |

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|-----|------------------|---------------|-----|------|---------|---------|---------|--------|---------|
| 217 | 2012.06.20 08:26 | s/l | 112 | 0.10 | 1.57073 | 1.57073 | 0.00000 | -20.00 | 7941.72 |
| 218 | 2012.06.20 08:27 | s/l | 113 | 0.10 | 1.57062 | 1.57062 | 0.00000 | -20.00 | 7921.72 |
| 219 | 2012.06.20 08:30 | s/l | 105 | 0.10 | 1.56810 | 1.56810 | 0.00000 | -19.97 | 7901.76 |
| 220 | 2012.06.20 09:15 | buy | 115 | 0.10 | 1.57301 | 1.57101 | 0.00000 | | |
| 221 | 2012.06.20 10:15 | buy | 116 | 0.10 | 1.57334 | 1.57134 | 0.00000 | | |
| 222 | 2012.06.20 11:15 | buy | 117 | 0.10 | 1.57341 | 1.57141 | 0.00000 | | |
| 223 | 2012.06.20 14:30 | buy | 118 | 0.10 | 1.57445 | 1.57245 | 0.00000 | | |
| 224 | 2012.06.20 15:30 | buy | 119 | 0.10 | 1.57508 | 1.57308 | 0.00000 | | |
| 225 | 2012.06.20 15:41 | s/l | 119 | 0.10 | 1.57308 | 1.57308 | 0.00000 | -20.00 | 7881.76 |
| 226 | 2012.06.20 16:26 | s/l | 118 | 0.10 | 1.57245 | 1.57245 | 0.00000 | -20.00 | 7861.76 |
| 227 | 2012.06.20 16:31 | s/l | 117 | 0.10 | 1.57141 | 1.57141 | 0.00000 | -20.00 | 7841.76 |
| 228 | 2012.06.20 16:31 | s/l | 116 | 0.10 | 1.57134 | 1.57134 | 0.00000 | -20.00 | 7821.76 |
| 229 | 2012.06.20 16:31 | s/l | 115 | 0.10 | 1.57101 | 1.57101 | 0.00000 | -20.00 | 7801.76 |
| 230 | 2012.06.20 17:30 | buy | 120 | 0.10 | 1.57289 | 1.57089 | 0.00000 | | |
| 231 | 2012.06.20 18:26 | s/l | 120 | 0.10 | 1.57089 | 1.57089 | 0.00000 | -20.00 | 7781.76 |
| 232 | 2012.06.20 20:00 | buy | 121 | 0.10 | 1.57068 | 1.56868 | 0.00000 | | |
| 233 | 2012.06.20 21:30 | buy | 122 | 0.10 | 1.57136 | 1.56936 | 0.00000 | | |
| 234 | 2012.06.20 23:00 | buy | 123 | 0.10 | 1.57183 | 1.56983 | 0.00000 | | |
| 235 | 2012.06.20 23:59 | close at stop | 123 | 0.10 | 1.57055 | 1.56983 | 0.00000 | -12.80 | 7768.96 |
| 236 | 2012.06.20 23:59 | close at stop | 122 | 0.10 | 1.57055 | 1.56936 | 0.00000 | -8.10 | 7760.86 |
| 237 | 2012.06.20 23:59 | close at stop | 121 | 0.10 | 1.57055 | 1.56868 | 0.00000 | -1.30 | 7759.56 |
| 238 | 2012.06.20 23:59 | close at stop | 103 | 0.10 | 1.57055 | 1.56463 | 0.00000 | 39.23 | 7798.79 |
| 239 | 2012.06.20 23:59 | close at stop | 81 | 0.10 | 1.57055 | 1.55589 | 0.00000 | 126.70 | 7925.49 |
| 240 | 2012.06.20 23:59 | close at stop | 66 | 0.10 | 1.57055 | 1.54676 | 0.00000 | 218.03 | 8143.52 |
| 241 | 2012.06.20 23:59 | close at stop | 29 | 0.10 | 1.57055 | 1.54204 | 0.00000 | 265.43 | 8408.94 |
| 242 | 2012.06.20 23:59 | close at stop | 28 | 0.10 | 1.57055 | 1.54139 | 0.00000 | 271.93 | 8680.87 |
| 243 | 2012.06.20 23:59 | close at stop | 26 | 0.10 | 1.57055 | 1.53956 | 0.00000 | 290.23 | 8971.09 |
| 244 | 2012.06.20 23:59 | close at stop | 24 | 0.10 | 1.57055 | 1.54004 | 0.00000 | 285.43 | 9256.52 |

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|-----|------------------|---------------|---|------|---------|---------|---------|--------|---------|
| 245 | 2012.06.20 23:59 | close at stop | 2 | 0.10 | 1.57055 | 1.53668 | 0.00000 | 319.16 | 9575.67 |
| 246 | 2012.06.20 23:59 | close at stop | 1 | 0.10 | 1.57055 | 1.53666 | 0.00000 | 319.36 | 9895.03 |