

Strategy Tester Report

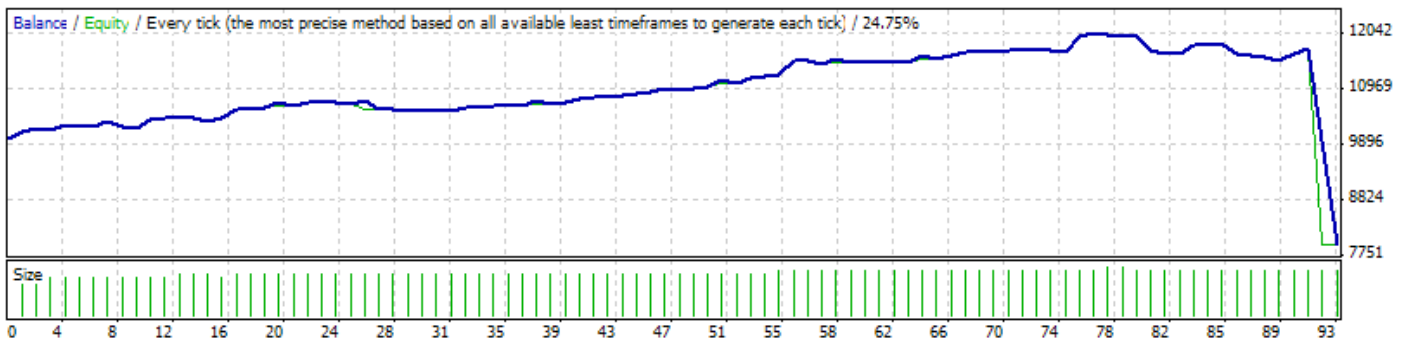
Scoobs - Reversi

BroCo-Demo (Build 402)

Symbol EURUSD (EURO vs US DOLLAR (DL=0.9))
 Period 1 Hour (H1) 2009.06.10 13:00 - 2010.12.31 18:00 (2007.01.01 - 2011.01.01)
 Model Every tick (the most precise method based on all available least timeframes)

Parameters
 gen="----General inputs----"; UseScoobsInputs=true; Lot=0.01; StopTrading=false; TradeLong=true; TradeShort=true; TakeProfit=300; StopLoss=0; MagicNumber=0; TradeComment=""; CriminalsECN=true; MaxOpenPairsAllowed=1; MaxSpread=100; tts="----Trade triggers----"; UseInsideBarTrigger=true; tbc="----Trade balance checks----"; UseZeljko=true; OnlyTradeCurrencyTwice=false; amc="----Available Margin checks----"; sco="Scoobs"; UseScoobsMarginCheck=false; fk="ForexKiwi"; UseForexKiwi=false; FkMinimumMarginPercent=500; cst="----Candle statistics inputs----"; CandlesInSeries=0; AutoCalculateStats=true; CalculationCandlesCount=0; UseLongestSequence=false; UseMostFrequentSequence=true; SequenceMinimuCandles=6; MinimumCandleBodySize=3; ShowStats=false; tdm="----Trend detection module----"; RisingTrend=false; FallingTrend=false; UseTrendDetection=false; trsi="Rsi trend detection"; UseRsiTrendDetection=false; RsiTdTF=1440; RsiTdPeriod=20; trs="Applied price: 0=Close; 1=Open; 2=High"; trs1="3=Low; 4=Median; 5=Typical; 6=Weighted"; RsiTdAppliedPrice=0; tmas="Two MA - 'slowkey'"; UseSlowkey=false; FastMaTdTF=0; FastMaTdPeriod=100; FastMaTdShift=0; tma="Method: 0=sma; 1=ema; 2=smma; 3=lwma"; FastMaTdMethod=0; tmaap="Applied price: 0=Close; 1=Open; 2=High"; tmaap1="3=Low; 4=Median; 5=Typical; 6=Weighted"; FastMaTdAppliedPrice=0; SlowMaTdTF=0; SlowMaTdPeriod=200; SlowMaTdShift=0; SlowMaTdMethod=0; SlowMaTdAppliedPrice=0; sima="Single moving average"; UseMaTrendDetection=false; SingleMaTdTF=10080; SingleMaTdPeriod=10; SingleMaTdShift=0; stma="Method: 0=sma; 1=ema; 2=smma; 3=lwma"; SingleMaTdMethod=0; stmaap="Applied price: 0=Close; 1=Open; 2=High"; stmaap1="3=Low; 4=Median; 5=Typical; 6=Weighted"; SingleMaTdAppliedPrice=0; CompareWithCandles=5; MinimumAcceptableMovement=300; ConSingleMaTdTF=10080; ConSingleMaTdPeriod=8; ConSingleMaTdShift=0; ConSingleMaTdMethod=0; ConSingleMaTdAppliedPrice=0; tt="----Trading hours----"; Trade_Hours="Set Morning & Evening Hours"; Trade_Hours_U="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; pts="----Swap filter----"; CadPairsPositiveOnly=true; AudPairsPositiveOnly=true; NzdPairsPositiveOnly=true; rec="----Recovery----"; UseRecovery=true; Start_Recovery_at_trades=2; Use1.1.3.Recovery=false; Use1.1.2.4.Recovery=true; Use1.2.6.Recovery=false; rts="Recovery trailing stop"; ReEntryLineColour=Turquoise; BreakEvenLineColour=Blue; RecoveryBreakEvenProfitPips=20; UseRecoveryTradeProfitLockin=false; rts="Recovery trailing stop"; UseRecoveryTrailingStop=true; RecoveryTrailingStopAt=10; RecoveryStopLossLineColour=Red; hdg="----Hedging----"; UseHedging=false; HedgelotMultiplier=2; tmm="----Trade management module----"; BE="Break even settings"; BreakEven=false; BreakEvenPips=25; BreakEvenProfit=10; HideBreakEvenStop=false; PipsAwayFromVisualBE=5; cts="Candlestick trailing stop"; UseCandlestickTrailingStop=false; JSL="Jumping stop loss settings"; JumpingStop=true; JumpingStopPips=50; AddBEP=false; JumpAfterBreakEvenOnly=false; HideJumpingStop=false; PipsAwayFromVisualJS=10; TSL="Trailing stop loss settings"; TrailingStop=false; TrailingStopPips=50; HideTrailingStop=false; PipsAwayFromVisualTS=10; TrailAfterBreakEvenOnly=false; StopTrailAtPipsProfit=false; StopTrailPips=0; hsl="Hidden stop loss settings"; HideStopLossEnabled=false; HiddenStopLossPips=20; htp="Hidden take profit settings"; HideTakeProfitEnabled=false; HiddenTakeProfitPips=20; mis="----Odds and ends----"; ShowManagementAlerts=false; DisplayGapSize=30;

Bars in test	9755	Ticks modelled	8014482	Modelling quality	24.75%
Mismatched charts errors	0				
Initial deposit	10000.00				
Total net profit	-2043.62	Gross profit	3454.01	Gross loss	-5497.63
Profit factor	0.63	Expected payoff	-21.97		
Absolute drawdown	4449.61	Maximal drawdown	6635.00 (54.45%)	Relative drawdown	54.45% (6635.00)
Total trades	93	Short positions (won %)	92 (54.35%)	Long positions (won %)	1 (100.00%)
		Profit trades (% of total)	51 (54.84%)	Loss trades (% of total)	42 (45.16%)
		Largest profit trade	277.20	loss trade	-2028.71
		Average profit trade	67.73	loss trade	-130.90
		Maximum consecutive wins (profit in money)	5 (369.91)	consecutive losses (loss in money)	5 (-393.96)
		Maximal consecutive profit (count of wins)	442.12 (4)	consecutive loss (count of losses)	-3791.99 (2)
		Average consecutive wins	2	consecutive losses	2



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2009.06.10 23:00	sell	1	0.12	1.3981	0.0000	0.0000		
2	2009.06.10 23:00	modify	1	0.12	1.3981	0.0000	1.3681		
3	2009.06.15 07:17	modify	1	0.12	1.3981	1.3981	1.3681		
4	2009.06.15 08:26	modify	1	0.12	1.3981	1.3940	1.3681		
5	2009.06.15 11:38	modify	1	0.12	1.3981	1.3896	1.3681		
6	2009.06.15 17:27	modify	1	0.12	1.3981	1.3845	1.3681		
7	2009.06.16 07:37	s/l	1	0.12	1.3845	1.3845	1.3681	158.94	10158.94

8	2009.06.18 18:00	sell	2	0.12	1.3976	0.0000	0.0000		
9	2009.06.18 19:39	modify	2	0.12	1.3976	1.3976	0.0000		
10	2009.06.19 10:27	modify	2	0.12	1.3976	1.3942	0.0000		
11	2009.06.19 13:02	s/l	2	0.12	1.3942	1.3942	0.0000	40.09	10199.03
12	2009.06.19 17:00	sell	3	0.12	1.3923	0.0000	0.0000		
13	2009.06.19 17:00	modify	3	0.12	1.3923	1.3942	1.3613		
14	2009.06.19 17:17	s/l	3	0.12	1.3942	1.3942	1.3613	-22.80	10176.23
15	2009.06.19 19:00	sell	4	0.12	1.3960	0.0000	0.0000		
16	2009.06.22 02:43	modify	4	0.12	1.3960	1.3960	0.0000		
17	2009.06.22 08:04	modify	4	0.12	1.3960	1.3924	0.0000		
18	2009.06.22 11:36	modify	4	0.12	1.3960	1.3885	0.0000		
19	2009.06.22 16:36	s/l	4	0.12	1.3885	1.3885	0.0000	89.29	10265.52
20	2009.06.29 18:00	sell	5	0.12	1.4054	0.0000	0.0000		
21	2009.06.30 16:31	modify	5	0.12	1.4054	1.4054	0.0000		
22	2009.07.01 01:39	s/l	5	0.12	1.4054	1.4054	0.0000	-1.42	10264.10
23	2009.07.01 07:00	sell	6	0.12	1.4033	0.0000	0.0000		
24	2009.07.01 07:00	modify	6	0.12	1.4033	1.4054	1.3785		
25	2009.07.01 08:28	s/l	6	0.12	1.4054	1.4054	1.3785	-25.20	10238.90
26	2009.07.01 11:00	sell	7	0.12	1.4072	0.0000	0.0000		
27	2009.07.02 14:27	modify	7	0.12	1.4072	1.4072	0.0000		
28	2009.07.02 23:03	modify	7	0.12	1.4072	1.4029	0.0000		
29	2009.07.02 23:31	modify	7	0.12	1.4072	1.3980	0.0000		
30	2009.07.03 03:27	s/l	7	0.12	1.3980	1.3980	0.0000	107.56	10346.46
31	2009.07.09 05:00	sell	8	0.12	1.3902	0.0000	0.0000		
32	2009.07.09 05:00	modify	8	0.12	1.3902	1.3980	1.3674		
33	2009.07.09 11:37	s/l	8	0.12	1.3980	1.3980	1.3674	-93.60	10252.86
34	2009.07.09 13:00	sell	9	0.12	1.3961	0.0000	0.0000		
35	2009.07.09 13:00	modify	9	0.12	1.3961	1.3980	1.3726		
36	2009.07.09 13:28	s/l	9	0.12	1.3980	1.3980	1.3726	-22.80	10230.06
37	2009.07.09 20:00	sell	10	0.12	1.4041	0.0000	0.0000		
38	2009.07.10 02:37	modify	10	0.12	1.4041	1.4041	0.0000		
39	2009.07.10 07:00	modify	10	0.12	1.4041	1.4012	0.0000		
40	2009.07.10 08:00	modify	10	0.12	1.4041	1.3985	0.0000		
41	2009.07.10 09:27	modify	10	0.12	1.4041	1.3955	0.0000		
42	2009.07.10 11:37	modify	10	0.12	1.4041	1.3920	0.0000		
43	2009.07.10 13:36	s/l	10	0.12	1.3920	1.3920	0.0000	144.49	10374.55
44	2009.07.24 05:00	sell	11	0.12	1.4145	0.0000	0.0000		
45	2009.07.29 13:36	modify	11	0.12	1.4145	1.4145	0.0000		
46	2009.07.29 17:17	modify	11	0.12	1.4145	1.4099	0.0000		
47	2009.07.31 03:17	s/l	11	0.12	1.4099	1.4099	0.0000	50.23	10424.78
48	2009.07.31 07:00	sell	12	0.13	1.4132	0.0000	0.0000		
49	2009.07.31 09:36	modify	12	0.13	1.4132	1.4132	0.0000		
50	2009.07.31 12:38	s/l	12	0.13	1.4132	1.4132	0.0000	0.00	10424.78
51	2009.08.06 10:00	sell	13	0.13	1.4404	0.0000	0.0000		
52	2009.08.06 12:37	modify	13	0.13	1.4404	1.4404	0.0000		
53	2009.08.06 14:39	s/l	13	0.13	1.4404	1.4404	0.0000	0.00	10424.78
54	2009.08.06 18:00	sell	14	0.13	1.4355	0.0000	0.0000		
55	2009.08.06 18:00	modify	14	0.13	1.4355	1.4404	1.4149		
56	2009.08.07 14:11	s/l	14	0.13	1.4404	1.4404	1.4149	-64.47	10360.32
57	2009.08.07 16:00	sell	15	0.12	1.4274	0.0000	0.0000		
58	2009.08.07 16:00	modify	15	0.12	1.4274	1.4404	1.4067		
59	2009.08.07 16:36	modify	15	0.12	1.4274	1.4274	1.4067		
60	2009.08.07 18:37	modify	15	0.12	1.4274	1.4215	1.4067		
61	2009.08.10 07:37	s/l	15	0.12	1.4215	1.4215	1.4067	70.09	10430.41
62	2009.08.14 19:00	sell	16	0.13	1.4227	0.0000	0.0000		
63	2009.08.14 19:31	modify	16	0.13	1.4227	1.4227	0.0000		
64	2009.08.17 03:11	modify	16	0.13	1.4227	1.4184	0.0000		
65	2009.08.17 10:19	modify	16	0.13	1.4227	1.4152	0.0000		
66	2009.08.17 12:19	modify	16	0.13	1.4227	1.4119	0.0000		
67	2009.08.18 03:36	s/l	16	0.13	1.4119	1.4119	0.0000	138.86	10569.27

68	2009.08.18 13:00	sell	17	0.13	1.4115	0.0000	0.0000		
69	2009.08.18 13:00	modify	17	0.13	1.4115	1.4119	1.3909		
70	2009.08.18 14:38	modify	17	0.13	1.4115	1.4115	1.3909		
71	2009.08.18 16:37	s/l	17	0.13	1.4115	1.4115	1.3909	0.00	10569.27
72	2009.08.19 03:00	sell	18	0.13	1.4155	0.0000	0.0000		
73	2009.08.19 07:27	modify	18	0.13	1.4155	1.4155	0.0000		
74	2009.08.19 08:38	modify	18	0.13	1.4155	1.4120	0.0000		
75	2009.08.19 13:16	s/l	18	0.13	1.4120	1.4120	0.0000	45.50	10614.77
76	2009.08.20 01:00	sell	19	0.13	1.4223	0.0000	0.0000		
77	2009.08.27 21:00	sell	20	0.13	1.4368	0.0000	0.0000		
78	2009.08.27 21:00	modify	20	0.13	1.4368	0.0000	1.4175		
79	2009.08.27 21:00	modify	20	0.13	1.4368	0.0000	0.0000		
80	2009.08.31 09:28	close	20	0.13	1.4278	0.0000	0.0000	115.46	10730.23
81	2009.08.31 09:28	close	19	0.13	1.4278	0.0000	0.0000	-78.42	10651.81
82	2009.08.31 12:00	sell	21	0.13	1.4289	0.0000	0.0000		
83	2009.08.31 12:00	modify	21	0.13	1.4289	0.0000	1.4098		
84	2009.09.01 17:37	modify	21	0.13	1.4289	1.4289	1.4098		
85	2009.09.01 19:37	modify	21	0.13	1.4289	1.4237	1.4098		
86	2009.09.02 08:28	s/l	21	0.13	1.4237	1.4237	1.4098	66.06	10717.87
87	2009.09.02 11:00	sell	22	0.13	1.4227	0.0000	0.0000		
88	2009.09.02 11:00	modify	22	0.13	1.4227	1.4237	1.4033		
89	2009.09.02 13:03	s/l	22	0.13	1.4237	1.4237	1.4033	-13.00	10704.87
90	2009.09.02 20:00	sell	23	0.13	1.4277	0.0000	0.0000		
91	2009.09.04 03:27	modify	23	0.13	1.4277	1.4277	0.0000		
92	2009.09.04 08:27	s/l	23	0.13	1.4277	1.4277	0.0000	-3.08	10701.79
93	2009.09.04 10:00	sell	24	0.13	1.4269	0.0000	0.0000		
94	2009.09.04 10:00	modify	24	0.13	1.4269	1.4277	1.4086		
95	2009.09.04 10:26	s/l	24	0.13	1.4277	1.4277	1.4086	-10.40	10691.39
96	2009.09.04 20:00	sell	25	0.13	1.4308	0.0000	0.0000		
97	2009.09.08 12:00	sell	26	0.13	1.4464	0.0000	0.0000		
98	2009.09.08 12:00	modify	26	0.13	1.4464	0.0000	1.4278		
99	2009.09.08 12:00	modify	26	0.13	1.4464	0.0000	0.0000		
100	2009.12.17 10:51	close	26	0.13	1.4368	0.0000	0.0000	46.37	10737.76
101	2009.12.17 10:51	close	25	0.13	1.4368	0.0000	0.0000	-157.97	10579.79
102	2009.12.17 13:00	sell	27	0.13	1.4354	0.0000	0.0000		
103	2009.12.17 13:00	modify	27	0.13	1.4354	0.0000	1.4144		
104	2009.12.17 18:05	modify	27	0.13	1.4354	1.4354	1.4144		
105	2009.12.17 20:26	s/l	27	0.13	1.4354	1.4354	1.4144	0.00	10579.79
106	2009.12.17 22:00	sell	28	0.13	1.4339	0.0000	0.0000		
107	2009.12.17 22:00	modify	28	0.13	1.4339	1.4354	1.4126		
108	2009.12.18 02:29	s/l	28	0.13	1.4354	1.4354	1.4126	-20.27	10559.52
109	2009.12.18 05:00	sell	29	0.13	1.4391	0.0000	0.0000		
110	2009.12.18 08:12	modify	29	0.13	1.4391	1.4391	0.0000		
111	2009.12.18 08:37	s/l	29	0.13	1.4391	1.4391	0.0000	0.00	10559.52
112	2009.12.18 12:00	sell	30	0.13	1.4388	0.0000	0.0000		
113	2009.12.18 12:00	modify	30	0.13	1.4388	1.4391	1.4176		
114	2009.12.18 12:00	s/l	30	0.13	1.4391	1.4391	1.4176	-3.90	10555.62
115	2009.12.18 20:00	sell	31	0.13	1.4304	0.0000	0.0000		
116	2009.12.18 20:00	modify	31	0.13	1.4304	1.4391	1.4088		
117	2009.12.21 23:03	modify	31	0.13	1.4304	1.4304	1.4088		
118	2009.12.22 08:18	s/l	31	0.13	1.4304	1.4304	1.4088	-1.54	10554.08
119	2009.12.22 10:00	sell	32	0.13	1.4319	0.0000	0.0000		
120	2009.12.22 12:18	modify	32	0.13	1.4319	1.4319	0.0000		
121	2009.12.22 16:36	modify	32	0.13	1.4319	1.4281	0.0000		
122	2009.12.23 10:38	modify	32	0.13	1.4319	1.4258	0.0000		
123	2009.12.23 11:38	s/l	32	0.13	1.4258	1.4258	0.0000	78.53	10632.61
124	2009.12.23 12:00	sell	33	0.13	1.4255	0.0000	0.0000		
125	2009.12.23 12:00	modify	33	0.13	1.4255	1.4258	1.4046		
126	2009.12.23 12:00	s/l	33	0.13	1.4258	1.4258	1.4046	-3.90	10628.71
127	2009.12.23 18:00	sell	34	0.13	1.4339	0.0000	0.0000		

128	2009.12.30 15:26	modify	34	0.13	1.4339	1.4339	0.0000		
129	2009.12.30 16:12	modify	34	0.13	1.4339	1.4306	0.0000		
130	2009.12.30 16:35	s/l	34	0.13	1.4306	1.4306	0.0000	37.52	10666.23
131	2009.12.30 20:00	sell	35	0.13	1.4337	0.0000	0.0000		
132	2010.01.04 01:50	modify	35	0.13	1.4337	1.4337	0.0000		
133	2010.01.04 09:38	s/l	35	0.13	1.4337	1.4337	0.0000	-3.84	10662.38
134	2010.01.08 03:00	sell	36	0.13	1.4310	0.0000	0.0000		
135	2010.01.08 03:00	modify	36	0.13	1.4310	1.4337	1.4131		
136	2010.01.08 13:31	modify	36	0.13	1.4310	1.4310	1.4131		
137	2010.01.08 14:15	s/l	36	0.13	1.4310	1.4310	1.4131	0.00	10662.38
138	2010.01.08 16:00	sell	37	0.13	1.4354	0.0000	0.0000		
139	2010.01.11 02:00	sell	38	0.13	1.4482	0.0000	0.0000		
140	2010.01.11 02:00	modify	38	0.13	1.4482	0.0000	1.4294		
141	2010.01.11 02:00	modify	38	0.13	1.4482	0.0000	0.0000		
142	2010.01.15 09:54	close	38	0.13	1.4409	0.0000	0.0000	90.29	10752.67
143	2010.01.15 09:54	close	37	0.13	1.4409	0.0000	0.0000	-76.88	10675.79
144	2010.01.26 20:00	sell	39	0.13	1.4095	0.0000	0.0000		
145	2010.01.26 20:00	modify	39	0.13	1.4095	0.0000	1.3898		
146	2010.01.27 06:27	modify	39	0.13	1.4095	1.4095	1.3898		
147	2010.01.27 08:30	modify	39	0.13	1.4095	1.4067	1.3898		
148	2010.01.27 11:01	s/l	39	0.13	1.4067	1.4067	1.3898	35.63	10711.42
149	2010.01.27 18:00	sell	40	0.13	1.4050	0.0000	0.0000		
150	2010.01.27 18:00	modify	40	0.13	1.4050	1.4067	1.3860		
151	2010.01.27 20:35	modify	40	0.13	1.4050	1.4050	1.3860		
152	2010.01.28 02:36	modify	40	0.13	1.4050	1.4003	1.3860		
153	2010.01.28 03:36	s/l	40	0.13	1.4003	1.4003	1.3860	58.79	10770.21
154	2010.01.28 04:00	sell	41	0.13	1.4004	0.0000	0.0000		
155	2010.01.28 16:25	modify	41	0.13	1.4004	1.4004	0.0000		
156	2010.01.29 01:36	modify	41	0.13	1.4004	1.3966	0.0000		
157	2010.01.29 08:37	s/l	41	0.13	1.3966	1.3966	0.0000	48.63	10818.84
158	2010.01.29 14:00	sell	42	0.13	1.3959	0.0000	0.0000		
159	2010.01.29 14:00	modify	42	0.13	1.3959	1.3966	1.3780		
160	2010.01.29 14:00	s/l	42	0.13	1.3966	1.3966	1.3780	-9.10	10809.74
161	2010.02.04 19:00	sell	43	0.13	1.3755	0.0000	0.0000		
162	2010.02.04 19:00	modify	43	0.13	1.3755	1.3966	1.3571		
163	2010.02.04 23:02	modify	43	0.13	1.3755	1.3755	1.3571		
164	2010.02.05 08:39	modify	43	0.13	1.3755	1.3717	1.3571		
165	2010.02.05 12:35	s/l	43	0.13	1.3717	1.3717	1.3571	48.63	10858.37
166	2010.02.17 19:00	sell	44	0.13	1.3612	0.0000	0.0000		
167	2010.02.17 19:00	modify	44	0.13	1.3612	1.3717	1.3395		
168	2010.02.18 01:38	modify	44	0.13	1.3612	1.3612	1.3395		
169	2010.02.18 08:38	modify	44	0.13	1.3612	1.3578	1.3395		
170	2010.02.18 10:38	s/l	44	0.13	1.3578	1.3578	1.3395	41.89	10900.27
171	2010.02.22 04:00	sell	45	0.13	1.3643	0.0000	0.0000		
172	2010.02.22 08:03	modify	45	0.13	1.3643	1.3643	0.0000		
173	2010.02.23 03:04	modify	45	0.13	1.3643	1.3617	0.0000		
174	2010.02.23 05:17	s/l	45	0.13	1.3617	1.3617	0.0000	33.03	10933.30
175	2010.03.03 16:00	sell	46	0.13	1.3648	0.0000	0.0000		
176	2010.03.04 16:35	modify	46	0.13	1.3648	1.3648	0.0000		
177	2010.03.05 06:00	modify	46	0.13	1.3648	1.3619	0.0000		
178	2010.03.05 07:36	modify	46	0.13	1.3648	1.3595	0.0000		
179	2010.03.05 09:36	s/l	46	0.13	1.3595	1.3595	0.0000	65.82	10999.12
180	2010.03.05 16:00	sell	47	0.13	1.3565	0.0000	0.0000		
181	2010.03.05 16:00	modify	47	0.13	1.3565	1.3595	1.3332		
182	2010.03.05 16:26	s/l	47	0.13	1.3595	1.3595	1.3332	-39.00	10960.12
183	2010.03.08 13:00	sell	48	0.13	1.3643	0.0000	0.0000		
184	2010.03.08 18:16	modify	48	0.13	1.3643	1.3643	0.0000		
185	2010.03.09 08:02	modify	48	0.13	1.3643	1.3620	0.0000		
186	2010.03.09 08:37	s/l	48	0.13	1.3620	1.3620	0.0000	29.13	10989.25
187	2010.03.10 03:00	sell	49	0.13	1.3593	0.0000	0.0000		

188	2010.03.10 03:00	modify	49	0.13	1.3593	1.3620	1.3395		
189	2010.03.10 08:18	modify	49	0.13	1.3593	1.3593	1.3395		
190	2010.03.10 09:01	modify	49	0.13	1.3593	1.3571	1.3395		
191	2010.03.10 09:37	s/l	49	0.13	1.3571	1.3571	1.3395	28.60	11017.85
192	2010.03.10 12:00	sell	50	0.13	1.3581	0.0000	0.0000		
193	2010.03.18 03:00	sell	51	0.13	1.3719	0.0000	0.0000		
194	2010.03.18 03:00	modify	51	0.13	1.3719	0.0000	1.3537		
195	2010.03.18 03:00	modify	51	0.13	1.3719	0.0000	0.0000		
196	2010.03.18 18:36	close	51	0.13	1.3620	0.0000	0.0000	128.70	11146.55
197	2010.03.18 18:36	close	50	0.13	1.3620	0.0000	0.0000	-58.39	11088.16
198	2010.03.18 20:00	sell	52	0.13	1.3617	0.0000	0.0000		
199	2010.03.18 20:00	modify	52	0.13	1.3617	0.0000	1.3422		
200	2010.03.19 09:27	modify	52	0.13	1.3617	1.3617	1.3422		
201	2010.03.19 10:37	modify	52	0.13	1.3617	1.3591	1.3422		
202	2010.03.19 13:38	modify	52	0.13	1.3617	1.3561	1.3422		
203	2010.03.22 06:26	modify	52	0.13	1.3617	1.3535	1.3422		
204	2010.03.22 09:48	s/l	52	0.13	1.3535	1.3535	1.3422	105.06	11193.23
205	2010.03.22 12:00	sell	53	0.13	1.3525	0.0000	0.0000		
206	2010.03.22 12:00	modify	53	0.13	1.3525	1.3535	1.3352		
207	2010.03.22 13:27	modify	53	0.13	1.3525	1.3525	1.3352		
208	2010.03.22 14:12	modify	53	0.13	1.3525	1.3493	1.3352		
209	2010.03.22 14:37	s/l	53	0.13	1.3493	1.3493	1.3352	41.60	11234.83
210	2010.03.22 21:00	sell	54	0.14	1.3550	0.0000	0.0000		
211	2010.03.23 07:18	modify	54	0.14	1.3550	1.3550	0.0000		
212	2010.03.23 08:36	modify	54	0.14	1.3550	1.3527	0.0000		
213	2010.03.23 09:37	s/l	54	0.14	1.3527	1.3527	0.0000	31.37	11266.20
214	2010.03.23 17:00	sell	55	0.14	1.3530	0.0000	0.0000		
215	2010.03.23 19:36	modify	55	0.14	1.3530	1.3530	0.0000		
216	2010.03.24 02:31	modify	55	0.14	1.3530	1.3488	0.0000		
217	2010.03.24 06:28	modify	55	0.14	1.3530	1.3452	0.0000		
218	2010.03.24 09:37	modify	55	0.14	1.3530	1.3414	0.0000		
219	2010.03.24 21:18	modify	55	0.14	1.3530	1.3366	0.0000		
220	2010.03.25 06:18	modify	55	0.14	1.3530	1.3339	0.0000		
221	2010.03.25 08:03	s/l	55	0.14	1.3339	1.3339	0.0000	264.09	11530.29
222	2010.03.25 10:00	sell	56	0.14	1.3328	0.0000	0.0000		
223	2010.03.25 10:00	modify	56	0.14	1.3328	1.3339	1.3155		
224	2010.03.25 10:17	s/l	56	0.14	1.3339	1.3339	1.3155	-15.40	11514.89
225	2010.03.25 20:00	sell	57	0.14	1.3286	0.0000	0.0000		
226	2010.03.25 20:00	modify	57	0.14	1.3286	1.3339	1.3108		
227	2010.03.26 05:28	s/l	57	0.14	1.3339	1.3339	1.3108	-75.03	11439.86
228	2010.03.26 11:00	sell	58	0.14	1.3374	0.0000	0.0000		
229	2010.03.29 10:00	sell	59	0.14	1.3497	0.0000	0.0000		
230	2010.03.29 10:00	modify	59	0.14	1.3497	0.0000	1.3312		
231	2010.03.29 10:00	modify	59	0.14	1.3497	0.0000	0.0000		
232	2010.03.30 18:27	close	59	0.14	1.3419	0.0000	0.0000	108.37	11548.23
233	2010.03.30 18:27	close	58	0.14	1.3419	0.0000	0.0000	-64.66	11483.57
234	2010.03.30 22:00	sell	60	0.14	1.3411	0.0000	0.0000		
235	2010.03.30 22:00	modify	60	0.14	1.3411	0.0000	1.3225		
236	2010.03.31 06:03	modify	60	0.14	1.3411	1.3411	1.3225		
237	2010.03.31 06:38	s/l	60	0.14	1.3411	1.3411	1.3225	-0.83	11482.75
238	2010.03.31 16:00	sell	61	0.14	1.3511	0.0000	0.0000		
239	2010.04.01 08:36	modify	61	0.14	1.3511	1.3511	0.0000		
240	2010.04.01 09:39	s/l	61	0.14	1.3511	1.3511	0.0000	-2.48	11480.26
241	2010.04.06 20:00	sell	62	0.14	1.3365	0.0000	0.0000		
242	2010.04.06 20:00	modify	62	0.14	1.3365	1.3511	1.3171		
243	2010.04.07 13:37	modify	62	0.14	1.3365	1.3365	1.3171		
244	2010.04.07 15:38	s/l	62	0.14	1.3365	1.3365	1.3171	-0.83	11479.43
245	2010.04.08 03:00	sell	63	0.14	1.3330	0.0000	0.0000		
246	2010.04.08 03:00	modify	63	0.14	1.3330	1.3365	1.3154		
247	2010.04.08 08:30	modify	63	0.14	1.3330	1.3330	1.3154		

248	2010.04.08 15:27	s/l	63	0.14	1.3330	1.3330	1.3154	0.00	11479.43
249	2010.04.08 18:00	sell	64	0.14	1.3356	0.0000	0.0000		
250	2010.04.09 22:00	sell	65	0.14	1.3490	0.0000	0.0000		
251	2010.04.09 22:00	modify	65	0.14	1.3490	0.0000	1.3302		
252	2010.04.09 22:00	modify	65	0.14	1.3490	0.0000	0.0000		
253	2010.04.21 15:17	close	65	0.14	1.3392	0.0000	0.0000	128.92	11608.35
254	2010.04.21 15:17	close	64	0.14	1.3392	0.0000	0.0000	-59.51	11548.84
255	2010.04.21 17:00	sell	66	0.14	1.3389	0.0000	0.0000		
256	2010.04.21 17:00	modify	66	0.14	1.3389	0.0000	1.3223		
257	2010.04.22 11:36	modify	66	0.14	1.3389	1.3389	1.3223		
258	2010.04.22 12:37	modify	66	0.14	1.3389	1.3360	1.3223		
259	2010.04.22 15:37	modify	66	0.14	1.3389	1.3324	1.3223		
260	2010.04.22 16:38	s/l	66	0.14	1.3324	1.3324	1.3223	88.52	11637.36
261	2010.04.22 18:00	sell	67	0.14	1.3297	0.0000	0.0000		
262	2010.04.22 18:00	modify	67	0.14	1.3297	1.3324	1.3126		
263	2010.04.23 01:01	modify	67	0.14	1.3297	1.3297	1.3126		
264	2010.04.23 01:30	modify	67	0.14	1.3297	1.3251	1.3126		
265	2010.04.23 09:19	s/l	67	0.14	1.3251	1.3251	1.3126	63.57	11700.93
266	2010.04.23 14:00	sell	68	0.14	1.3317	0.0000	0.0000		
267	2010.04.23 14:37	modify	68	0.14	1.3317	1.3317	0.0000		
268	2010.04.23 15:37	s/l	68	0.14	1.3317	1.3317	0.0000	0.00	11700.93
269	2010.04.23 16:00	sell	69	0.14	1.3308	0.0000	0.0000		
270	2010.04.23 16:00	modify	69	0.14	1.3308	1.3317	1.3130		
271	2010.04.23 16:17	s/l	69	0.14	1.3317	1.3317	1.3130	-12.60	11688.33
272	2010.04.23 19:00	sell	70	0.14	1.3364	0.0000	0.0000		
273	2010.04.26 10:37	modify	70	0.14	1.3364	1.3364	0.0000		
274	2010.04.26 11:38	modify	70	0.14	1.3364	1.3327	0.0000		
275	2010.04.26 12:35	s/l	70	0.14	1.3327	1.3327	0.0000	50.97	11739.30
276	2010.04.26 14:00	sell	71	0.14	1.3332	0.0000	0.0000		
277	2010.04.27 12:38	modify	71	0.14	1.3332	1.3332	0.0000		
278	2010.04.27 16:37	s/l	71	0.14	1.3332	1.3332	0.0000	-0.83	11738.47
279	2010.04.28 07:00	sell	72	0.14	1.3195	0.0000	0.0000		
280	2010.04.28 07:00	modify	72	0.14	1.3195	1.3332	1.2996		
281	2010.04.28 10:17	modify	72	0.14	1.3195	1.3195	1.2996		
282	2010.04.28 12:15	s/l	72	0.14	1.3195	1.3195	1.2996	0.00	11738.47
283	2010.04.29 06:00	sell	73	0.14	1.3212	0.0000	0.0000		
284	2010.05.03 16:37	modify	73	0.14	1.3212	1.3212	0.0000		
285	2010.05.03 20:36	s/l	73	0.14	1.3212	1.3212	0.0000	-1.66	11736.82
286	2010.05.04 00:00	sell	74	0.14	1.3188	0.0000	0.0000		
287	2010.05.04 00:00	modify	74	0.14	1.3188	1.3212	1.2993		
288	2010.05.04 02:38	s/l	74	0.14	1.3212	1.3212	1.2993	-33.60	11703.22
289	2010.05.04 06:00	sell	75	0.14	1.3201	0.0000	0.0000		
290	2010.05.04 06:00	modify	75	0.14	1.3201	1.3212	1.3003		
291	2010.05.04 07:38	modify	75	0.14	1.3201	1.3201	1.3003		
292	2010.05.04 10:36	modify	75	0.14	1.3201	1.3170	1.3003		
293	2010.05.04 13:36	modify	75	0.14	1.3201	1.3133	1.3003		
294	2010.05.04 15:36	modify	75	0.14	1.3201	1.3091	1.3003		
295	2010.05.04 20:28	t/p	75	0.14	1.3003	1.3091	1.3003	277.20	11980.42
296	2010.05.14 21:00	sell	76	0.14	1.2382	0.0000	0.0000		
297	2010.05.14 21:00	modify	76	0.14	1.2382	1.3091	1.2075		
298	2010.05.17 04:09	modify	76	0.14	1.2382	1.2382	1.2075		
299	2010.05.17 04:37	modify	76	0.14	1.2382	1.2320	1.2075		
300	2010.05.17 09:12	s/l	76	0.14	1.2320	1.2320	1.2075	85.97	12066.39
301	2010.05.17 11:00	sell	77	0.15	1.2283	0.0000	0.0000		
302	2010.05.17 11:00	modify	77	0.15	1.2283	1.2320	1.1990		
303	2010.05.17 11:36	s/l	77	0.15	1.2320	1.2320	1.1990	-55.50	12010.89
304	2010.05.17 13:00	sell	78	0.15	1.2312	0.0000	0.0000		
305	2010.05.17 13:00	modify	78	0.15	1.2312	1.2320	1.2019		
306	2010.05.17 13:05	s/l	78	0.15	1.2320	1.2320	1.2019	-12.00	11998.89
307	2010.05.17 23:00	sell	79	0.14	1.2394	0.0000	0.0000		

308	2010.05.18 03:01	modify	79	0.14	1.2394	1.2394	0.0000		
309	2010.05.18 08:37	s/l	79	0.14	1.2394	1.2394	0.0000	-0.83	11998.06
310	2010.05.18 23:00	sell	80	0.14	1.2201	0.0000	0.0000		
311	2010.05.18 23:00	modify	80	0.14	1.2201	1.2394	1.1889		
312	2010.05.19 19:37	s/l	80	0.14	1.2394	1.2394	1.1889	-271.03	11727.03
313	2010.05.20 05:00	sell	81	0.14	1.2355	0.0000	0.0000		
314	2010.05.20 05:00	modify	81	0.14	1.2355	1.2394	1.2024		
315	2010.05.20 08:27	s/l	81	0.14	1.2394	1.2394	1.2024	-54.60	11672.43
316	2010.05.20 10:00	sell	82	0.14	1.2418	0.0000	0.0000		
317	2010.05.20 12:06	modify	82	0.14	1.2418	1.2418	0.0000		
318	2010.05.20 19:18	s/l	82	0.14	1.2418	1.2418	0.0000	0.00	11672.43
319	2010.05.20 22:00	sell	83	0.14	1.2510	0.0000	0.0000		
320	2010.05.24 10:17	modify	83	0.14	1.2510	1.2510	0.0000		
321	2010.05.24 11:36	modify	83	0.14	1.2510	1.2460	0.0000		
322	2010.05.24 14:03	modify	83	0.14	1.2510	1.2408	0.0000		
323	2010.05.24 17:37	s/l	83	0.14	1.2408	1.2408	0.0000	141.14	11813.58
324	2010.05.25 02:00	buy	84	0.14	1.2341	0.0000	0.0000		
325	2010.05.28 10:17	modify	84	0.14	1.2341	1.2341	0.0000		
326	2010.05.28 15:36	s/l	84	0.14	1.2341	1.2341	0.0000	2.76	11816.34
327	2010.05.31 06:00	sell	85	0.14	1.2317	0.0000	0.0000		
328	2010.05.31 06:00	modify	85	0.14	1.2317	1.2341	1.2002		
329	2010.05.31 16:48	modify	85	0.14	1.2317	1.2317	1.2002		
330	2010.06.01 02:28	modify	85	0.14	1.2317	1.2286	1.2002		
331	2010.06.01 07:27	s/l	85	0.14	1.2286	1.2286	1.2002	42.57	11858.91
332	2010.06.01 13:00	sell	86	0.14	1.2134	0.0000	0.0000		
333	2010.06.01 13:00	modify	86	0.14	1.2134	1.2286	1.1812		
334	2010.06.01 16:26	s/l	86	0.14	1.2286	1.2286	1.1812	-212.80	11646.11
335	2010.06.01 18:00	sell	87	0.14	1.2265	0.0000	0.0000		
336	2010.06.01 18:00	modify	87	0.14	1.2265	1.2286	1.1938		
337	2010.06.01 18:39	s/l	87	0.14	1.2286	1.2286	1.1938	-29.40	11616.71
338	2010.06.01 19:00	sell	88	0.14	1.2274	0.0000	0.0000		
339	2010.06.01 19:00	modify	88	0.14	1.2274	1.2286	1.1947		
340	2010.06.01 19:18	s/l	88	0.14	1.2286	1.2286	1.1947	-16.80	11599.91
341	2010.06.02 01:00	sell	89	0.14	1.2234	0.0000	0.0000		
342	2010.06.02 01:00	modify	89	0.14	1.2234	1.2286	1.1922		
343	2010.06.03 03:16	s/l	89	0.14	1.2286	1.2286	1.1922	-75.28	11524.62
344	2010.06.03 06:00	sell	90	0.14	1.2292	0.0000	0.0000		
345	2010.06.03 13:00	modify	90	0.14	1.2292	1.2292	0.0000		
346	2010.06.03 18:01	modify	90	0.14	1.2292	1.2241	0.0000		
347	2010.06.04 01:18	modify	90	0.14	1.2292	1.2199	0.0000		
348	2010.06.04 10:17	s/l	90	0.14	1.2199	1.2199	0.0000	129.37	11654.00
349	2010.06.04 16:00	sell	91	0.14	1.2050	0.0000	0.0000		
350	2010.06.04 16:00	modify	91	0.14	1.2050	1.2199	1.1733		
351	2010.06.04 17:39	modify	91	0.14	1.2050	1.2050	1.1733		
352	2010.06.07 02:27	modify	91	0.14	1.2050	1.1982	1.1733		
353	2010.06.07 12:01	s/l	91	0.14	1.1982	1.1982	1.1733	94.37	11748.37
354	2010.06.11 19:00	sell	92	0.14	1.2061	0.0000	0.0000		
355	2010.06.14 12:00	sell	93	0.14	1.2250	0.0000	0.0000		
356	2010.06.14 12:00	modify	93	0.14	1.2250	0.0000	1.2003		
357	2010.06.14 12:00	modify	93	0.14	1.2250	0.0000	0.0000		
358	2010.12.31 18:00	close at stop	93	0.14	1.3390	0.0000	0.0000	-1763.28	9985.09
359	2010.12.31 18:00	close at stop	92	0.14	1.3390	0.0000	0.0000	-2028.71	7956.38