

Strategy title:
Hetero Pairs Hedge Strategy (HPS)

Strategy: simultaneous opening of 2 positions in two different currencies as Hedge. And closing both positions when the total T/P of the 2 positions is positive.

Starting capital \$ 35000 date: 04/01/06
 Adding capital \$ 25000 date: 04/19/06
 Adding capital \$ ----- date: -----

Cycle starting date: 04/01/06
 Cycle ending date: 04/30/06
 Period: One Month

Closed pairs: 27
 Net profit: 8515
 Profit percentage %20

Closed Transactions:

| Ticket | Open Time | Type | Lots | Item | Price | S/L | T/P | Close Time | Price | Commission | Taxes | R/O Swap | Trade P/L |
|--------|------------------|------|------|--------|--------|--------|--------|------------------|--------|------------|-------|----------|-----------|
| 388188 | 2006.03.02 13:13 | buy | 0.20 | gbpusd | 1.7489 | 0.0000 | 0.0000 | 2006.04.28 22:34 | 1.8231 | 0.00 | 0.00 | -19.20 | 1 484.00 |
| 388189 | 2006.03.02 13:13 | sell | 0.20 | eurusd | 1.1937 | 0.0000 | 0.0000 | 2006.04.28 22:34 | 1.2616 | 0.00 | 0.00 | 12.80 | -1 358.00 |
| 401755 | 2006.03.06 20:12 | buy | 0.30 | gbpusd | 1.7487 | 0.0000 | 0.0000 | 2006.04.19 16:50 | 1.7854 | 0.00 | 0.00 | -27.00 | 1 101.00 |
| 401757 | 2006.03.06 20:13 | sell | 0.30 | eurusd | 1.2006 | 0.0000 | 0.0000 | 2006.04.19 16:49 | 1.2312 | 0.00 | 0.00 | 18.00 | -918.00 |
| 404559 | 2006.03.07 12:09 | sell | 0.10 | eurusd | 1.1922 | 0.0000 | 0.0000 | 2006.04.19 15:49 | 1.2320 | 0.00 | 0.00 | 5.80 | -398.00 |
| 404560 | 2006.03.07 12:09 | buy | 0.10 | gbpusd | 1.7387 | 0.0000 | 0.0000 | 2006.04.19 15:49 | 1.7837 | 0.00 | 0.00 | -8.70 | 450.00 |
| 405688 | 2006.03.07 15:50 | buy | 0.10 | gbpusd | 1.7359 | 0.0000 | 0.0000 | 2006.04.18 18:23 | 1.7770 | 0.00 | 0.00 | -8.70 | 411.00 |
| 405690 | 2006.03.07 15:51 | sell | 0.10 | eurusd | 1.1906 | 0.0000 | 0.0000 | 2006.04.18 18:23 | 1.2277 | 0.00 | 0.00 | 5.80 | -371.00 |
| 406230 | 2006.03.07 16:59 | buy | 0.20 | gbpusd | 1.7357 | 0.0000 | 0.0000 | 2006.04.18 18:22 | 1.7769 | 0.00 | 0.00 | -17.40 | 824.00 |
| 406233 | 2006.03.07 16:59 | sell | 0.20 | eurusd | 1.1897 | 0.0000 | 0.0000 | 2006.04.18 18:22 | 1.2277 | 0.00 | 0.00 | 11.60 | -760.00 |
| 411708 | 2006.03.08 22:30 | buy | 0.30 | gbpusd | 1.7374 | 0.0000 | 0.0000 | 2006.04.18 18:22 | 1.7767 | 0.00 | 0.00 | -25.20 | 1 179.00 |
| 411709 | 2006.03.08 22:30 | sell | 0.30 | eurusd | 1.1919 | 0.0000 | 0.0000 | 2006.04.18 18:21 | 1.2276 | 0.00 | 0.00 | 16.80 | -1 071.00 |
| 418985 | 2006.03.10 13:08 | buy | 0.10 | gbpusd | 1.7368 | 0.0000 | 0.0000 | 2006.04.18 18:21 | 1.7771 | 0.00 | 0.00 | -7.20 | 403.00 |
| 418987 | 2006.03.10 13:08 | sell | 0.10 | eurusd | 1.1923 | 0.0000 | 0.0000 | 2006.04.18 18:20 | 1.2277 | 0.00 | 0.00 | 4.80 | -354.00 |
| 478858 | 2006.03.27 12:00 | buy | 1.00 | gbpusd | 1.7478 | 0.0000 | 0.0000 | 2006.04.18 18:19 | 1.7767 | 0.00 | 0.00 | -27.00 | 2 890.00 |
| 478859 | 2006.03.27 12:00 | sell | 1.00 | eurusd | 1.2035 | 0.0000 | 0.0000 | 2006.04.18 18:19 | 1.2276 | 0.00 | 0.00 | 18.00 | -2 410.00 |
| 486578 | 2006.03.28 21:33 | buy | 0.50 | gbpusd | 1.7495 | 0.0000 | 0.0000 | 2006.04.18 18:20 | 1.7769 | 0.00 | 0.00 | -12.00 | 1 370.00 |
| 486579 | 2006.03.28 21:34 | sell | 0.50 | eurusd | 1.2070 | 0.0000 | 0.0000 | 2006.04.18 18:20 | 1.2276 | 0.00 | 0.00 | 8.00 | -1 030.00 |
| 490047 | 2006.03.29 11:47 | buy | 1.00 | gbpusd | 1.7376 | 0.0000 | 0.0000 | 2006.04.17 15:04 | 1.7666 | 0.00 | 0.00 | -21.00 | 2 900.00 |
| 490049 | 2006.03.29 11:47 | sell | 1.00 | eurusd | 1.2000 | 0.0000 | 0.0000 | 2006.04.17 15:04 | 1.2242 | 0.00 | 0.00 | 14.00 | -2 420.00 |
| 490073 | 2006.03.29 11:53 | buy | 2.00 | gbpusd | 1.7371 | 0.0000 | 0.0000 | 2006.04.17 15:04 | 1.7660 | 0.00 | 0.00 | -42.00 | 5 780.00 |
| 490076 | 2006.03.29 11:53 | sell | 2.00 | eurusd | 1.2001 | 0.0000 | 0.0000 | 2006.04.17 15:04 | 1.2239 | 0.00 | 0.00 | 28.00 | -4 760.00 |
| 490078 | 2006.03.29 11:53 | buy | 1.00 | gbpusd | 1.7371 | 0.0000 | 0.0000 | 2006.04.17 15:03 | 1.7660 | 0.00 | 0.00 | -21.00 | 2 890.00 |
| 490079 | 2006.03.29 11:54 | sell | 1.00 | eurusd | 1.2001 | 0.0000 | 0.0000 | 2006.04.17 15:03 | 1.2237 | 0.00 | 0.00 | 14.00 | -2 360.00 |
| 495034 | 2006.03.30 09:18 | buy | 1.00 | gbpusd | 1.7405 | 0.0000 | 0.0000 | 2006.04.12 15:00 | 1.7534 | 0.00 | 0.00 | -12.00 | 1 290.00 |
| 495036 | 2006.03.30 09:18 | sell | 1.00 | eurusd | 1.2066 | 0.0000 | 0.0000 | 2006.04.12 15:00 | 1.2136 | 0.00 | 0.00 | 8.00 | -700.00 |
| 496104 | 2006.03.30 12:05 | buy | 0.50 | gbpusd | 1.7393 | 0.0000 | 0.0000 | 2006.04.12 15:00 | 1.7538 | 0.00 | 0.00 | -6.00 | 725.00 |

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|--------|------------------|--|------|--------|--------|--------|--------|------------------|--------|------|------|--------|------------|
| 496107 | 2006.03.30 12:06 | sell | 0.50 | eurusd | 1.2066 | 0.0000 | 0.0000 | 2006.04.12 15:00 | 1.2135 | 0.00 | 0.00 | 4.00 | -345.00 |
| 500128 | 2006.03.30 22:37 | buy | 0.10 | gbpusd | 1.7474 | 0.0000 | 0.0000 | 2006.04.12 14:59 | 1.7537 | 0.00 | 0.00 | -1.20 | 63.00 |
| 500130 | 2006.03.30 22:37 | sell | 0.10 | eurusd | 1.2156 | 0.0000 | 0.0000 | 2006.04.12 14:59 | 1.2136 | 0.00 | 0.00 | 0.80 | 20.00 |
| 506084 | 2006.03.31 21:58 | buy | 0.10 | gbpusd | 1.7381 | 0.0000 | 0.0000 | 2006.04.10 10:03 | 1.7455 | 0.00 | 0.00 | -0.90 | 74.00 |
| 506085 | 2006.03.31 21:59 | sell | 0.10 | eurusd | 1.2120 | 0.0000 | 0.0000 | 2006.04.10 10:03 | 1.2121 | 0.00 | 0.00 | 0.60 | -1.00 |
| 507670 | 2006.04.03 09:23 | balance CKF Withdrawal :-> 1761 iranfxib | | | | | | | | | | | -355.00 |
| 507992 | 2006.04.03 11:21 | buy | 0.10 | gbpusd | 1.7264 | 0.0000 | 0.0000 | 2006.04.04 02:12 | 1.7412 | 0.00 | 0.00 | -0.30 | 148.00 |
| 507994 | 2006.04.03 11:21 | sell | 0.10 | eurusd | 1.2048 | 0.0000 | 0.0000 | 2006.04.04 02:14 | 1.2144 | 0.00 | 0.00 | 0.20 | -96.00 |
| 549776 | 2006.04.12 15:12 | buy | 1.00 | gbpusd | 1.7533 | 0.0000 | 0.0000 | 2006.04.18 11:28 | 1.7695 | 0.00 | 0.00 | 0.00 | 1 620.00 |
| 549777 | 2006.04.12 15:12 | sell | 1.00 | eurusd | 1.2123 | 0.0000 | 0.0000 | 2006.04.18 11:29 | 1.2236 | 0.00 | 0.00 | 0.00 | -1 130.00 |
| 571753 | 2006.04.18 18:25 | buy | 1.00 | gbpusd | 1.7763 | 0.0000 | 0.0000 | 2006.04.19 17:07 | 1.7894 | 0.00 | 0.00 | 0.00 | 1 310.00 |
| 571754 | 2006.04.18 18:25 | sell | 1.00 | eurusd | 1.2269 | 0.0000 | 0.0000 | 2006.04.19 17:07 | 1.2345 | 0.00 | 0.00 | 0.00 | -760.00 |
| 574816 | 2006.04.19 09:42 | buy | 0.50 | gbpusd | 1.7828 | 0.0000 | 0.0000 | 2006.04.19 15:32 | 1.7838 | 0.00 | 0.00 | 0.00 | 50.00 |
| 574817 | 2006.04.19 09:43 | sell | 0.50 | eurusd | 1.2350 | 0.0000 | 0.0000 | 2006.04.19 15:32 | 1.2327 | 0.00 | 0.00 | 0.00 | 115.00 |
| 575760 | 2006.04.19 12:09 | balance CKF Withdrawal :-> 1761 iranfxib | | | | | | | | | | | -5 000.00 |
| 576016 | 2006.04.19 12:35 | balance CKL Deposit | | | | | | | | | | | 24 425.00 |
| 577581 | 2006.04.19 15:43 | buy | 1.00 | gbpusd | 1.7835 | 0.0000 | 0.0000 | 2006.04.24 11:41 | 1.7900 | 0.00 | 0.00 | 0.00 | 650.00 |
| 577584 | 2006.04.19 15:43 | sell | 1.00 | eurusd | 1.2316 | 0.0000 | 0.0000 | 2006.04.24 11:42 | 1.2377 | 0.00 | 0.00 | 0.00 | -610.00 |
| 578712 | 2006.04.19 17:08 | buy | 1.00 | gbpusd | 1.7896 | 0.0000 | 0.0000 | 2006.04.28 22:34 | 1.8231 | 0.00 | 0.00 | 0.00 | 3 350.00 |
| 578717 | 2006.04.19 17:08 | sell | 1.00 | eurusd | 1.2340 | 0.0000 | 0.0000 | 2006.04.28 22:33 | 1.2616 | 0.00 | 0.00 | 0.00 | -2 760.00 |
| 581779 | 2006.04.20 09:16 | buy | 1.00 | gbpusd | 1.7881 | 0.0000 | 0.0000 | 2006.04.28 22:33 | 1.8230 | 0.00 | 0.00 | 0.00 | 3 490.00 |
| 581784 | 2006.04.20 09:16 | sell | 1.00 | eurusd | 1.2349 | 0.0000 | 0.0000 | 2006.04.28 22:33 | 1.2618 | 0.00 | 0.00 | 0.00 | -2 690.00 |
| 583066 | 2006.04.20 13:06 | buy | 1.00 | gbpusd | 1.7836 | 0.0000 | 0.0000 | 2006.04.24 11:33 | 1.7904 | 0.00 | 0.00 | 0.00 | 680.00 |
| 583068 | 2006.04.20 13:06 | sell | 1.00 | eurusd | 1.2346 | 0.0000 | 0.0000 | 2006.04.24 11:33 | 1.2379 | 0.00 | 0.00 | 0.00 | -330.00 |
| 583351 | 2006.04.20 13:48 | sell | 0.10 | eurusd | 1.2326 | 1.2350 | 1.2310 | 2006.04.20 15:13 | 1.2350 | 0.00 | 0.00 | 0.00 | -24.00 |
| 594932 | 2006.04.24 11:45 | sell | 1.00 | gbpusd | 1.7896 | 0.0000 | 0.0000 | 2006.04.25 05:00 | 1.7858 | 0.00 | 0.00 | 0.00 | 380.00 |
| 594934 | 2006.04.24 11:46 | buy | 1.00 | eurusd | 1.2377 | 0.0000 | 0.0000 | 2006.04.25 05:00 | 1.2371 | 0.00 | 0.00 | 0.00 | -60.00 |
| 595065 | 2006.04.24 12:10 | balance CKF Withdrawal :-> 15894 | | | | | | | | | | | -50 000.00 |
| 599651 | 2006.04.25 05:00 | buy | 0.50 | gbpusd | 1.7858 | 0.0000 | 0.0000 | 2006.04.28 15:11 | 1.8070 | 0.00 | 0.00 | 0.00 | 1 060.00 |
| 599652 | 2006.04.25 05:01 | sell | 0.50 | eurusd | 1.2372 | 0.0000 | 0.0000 | 2006.04.28 15:12 | 1.2541 | 0.00 | 0.00 | 0.00 | -845.00 |
| 613912 | 2006.04.27 07:48 | buy | 0.50 | gbpusd | 1.7855 | 0.0000 | 0.0000 | 2006.04.27 18:50 | 1.8026 | 0.00 | 0.00 | 0.00 | 855.00 |
| 613915 | 2006.04.27 07:48 | sell | 0.50 | eurusd | 1.2451 | 0.0000 | 0.0000 | 2006.04.27 18:50 | 1.2531 | 0.00 | 0.00 | 0.00 | -400.00 |
| | | | | | | | | | | 0.00 | 0.00 | -85.60 | 8 601.00 |

Deposit/Withdrawal: -30 930.00

Credit Facility: 0.00

Closed Trade P/L:

8 515.40

Working Orders:

| Ticket | Open Time | Type | Lots | Item | Price | S/L | T/P | Market Price | |
|--------|-----------|------|------|------|-------|-----|-----|--------------|--|
|--------|-----------|------|------|------|-------|-----|-----|--------------|--|

No Transactions

A/C Summary:

| | | | |
|---------------------|------------|------------------------|-----------|
| Closed Trade P/L: | 8 515.40 | Floating P/L: | -3 345.00 |
| Deposit/Withdrawal: | -30 930.00 | Total Credit Facility: | 0.00 |
| Balance: | 19 043.75 | Equity: | 15 698.75 |
| Margin Requirement: | 925.36 | Available Margin: | 14 773.39 |