

#6  
June 06

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 \$ 10000

Adding capital \$

Period: One Month

Closed pairs: 43

Net profit: \$ 1351

Profit percentage: % 13.51

Closed Transactions:

| Ticket | Open Time        | Type   | Lots | Item   | Price  | S/L    | T/P    | Close Time       | Price  | Commission | Taxes | R/O Swap | Trade P/L |
|--------|------------------|--------|------|--------|--------|--------|--------|------------------|--------|------------|-------|----------|-----------|
| 624135 | 2006.04.28 18:00 | sell   | 0.10 | gbpusd | 1.8176 | 0.0000 | 0.0000 | 2006.06.29 18:52 | 1.8105 | 0.00       | 0.00  | 0.00     | 71.00     |
| 624146 | 2006.04.28 18:01 | buy    | 0.10 | eurusd | 1.2595 | 0.0000 | 0.0000 | 2006.06.29 18:53 | 1.2528 | 0.00       | 0.00  | 0.00     | -67.00    |
| 634468 | 2006.05.02 16:45 | sell   | 0.10 | gbpusd | 1.8395 | 0.0000 | 0.0000 | 2006.06.22 16:47 | 1.8287 | 0.00       | 0.00  | 0.00     | 108.00    |
| 634479 | 2006.05.02 16:46 | buy    | 0.10 | eurusd | 1.2647 | 0.0000 | 0.0000 | 2006.06.22 16:47 | 1.2569 | 0.00       | 0.00  | 0.00     | -78.00    |
| 646569 | 2006.05.04 16:33 | sell   | 0.10 | gbpusd | 1.8439 | 0.0000 | 0.0000 | 2006.06.06 21:18 | 1.8605 | 0.00       | 0.00  | 0.00     | -166.00   |
| 646579 | 2006.05.04 16:34 | buy    | 0.10 | eurusd | 1.2631 | 0.0000 | 0.0000 | 2006.06.06 21:18 | 1.2820 | 0.00       | 0.00  | 0.00     | 189.00    |
| 779198 | 2006.06.01 11:15 | buy    | 0.10 | gbpusd | 1.8668 | 0.0000 | 0.0000 | 2006.06.15 15:41 | 1.8481 | 0.00       | 0.00  | 0.00     | -187.00   |
| 779225 | 2006.06.01 11:17 | sell   | 0.10 | eurusd | 1.2799 | 0.0000 | 0.0000 | 2006.06.15 15:41 | 1.2611 | 0.00       | 0.00  | 0.00     | 188.00    |
| 796293 | 2006.06.05 23:47 | buy    | 0.10 | gbpusd | 1.8723 | 0.0000 | 0.0000 | 2006.06.12 19:15 | 1.8439 | 0.00       | 0.00  | 0.00     | -284.00   |
| 796296 | 2006.06.05 23:48 | sell   | 0.10 | eurusd | 1.2906 | 0.0000 | 0.0000 | 2006.06.12 19:15 | 1.2589 | 0.00       | 0.00  | 0.00     | 317.00    |
| 802730 | 2006.06.06 21:57 | sell   | 0.10 | gbpusd | 1.8624 | 0.0000 | 0.0000 | 2006.06.07 00:20 | 1.8597 | 0.00       | 0.00  | 0.00     | 27.00     |
| 802731 | 2006.06.06 21:57 | buy    | 0.10 | eurusd | 1.2837 | 0.0000 | 0.0000 | 2006.06.07 00:20 | 1.2817 | 0.00       | 0.00  | 0.00     | -20.00    |
| 803092 | 2006.06.07 00:38 | blimit | 0.10 | gbpusd | 1.8560 | 0.0000 | 0.0000 | 2006.06.07 04:09 | 1.8625 |            |       |          | cancelled |
| 806124 | 2006.06.07 14:28 | buy    | 0.20 | gbpusd | 1.8611 | 0.0000 | 0.0000 | 2006.06.12 19:15 | 1.8437 | 0.00       | 0.00  | 0.00     | -348.00   |
| 806127 | 2006.06.07 14:28 | buy    | 0.20 | eurusd | 1.2797 | 0.0000 | 0.0000 | 2006.06.07 20:35 | 1.2803 | 0.00       | 0.00  | 0.00     | 12.00     |
| 806148 | 2006.06.07 14:31 | sell   | 0.20 | gbpusd | 1.8603 | 0.0000 | 0.0000 | 2006.06.07 20:35 | 1.8583 | 0.00       | 0.00  | 0.00     | 40.00     |
| 806153 | 2006.06.07 14:31 | sell   | 0.20 | eurusd | 1.2790 | 0.0000 | 0.0000 | 2006.06.12 19:15 | 1.2589 | 0.00       | 0.00  | 0.00     | 402.00    |
| 809843 | 2006.06.08 04:31 | buy    | 0.10 | gbpusd | 1.8552 | 0.0000 | 0.0000 | 2006.06.09 03:14 | 1.8439 | 0.00       | 0.00  | 0.00     | -113.00   |
| 809847 | 2006.06.08 04:32 | sell   | 0.10 | eurusd | 1.2785 | 0.0000 | 0.0000 | 2006.06.09 03:14 | 1.2648 | 0.00       | 0.00  | 0.00     | 137.00    |
| 812197 | 2006.06.08 13:14 | buy    | 0.10 | gbpusd | 1.8491 | 0.0000 | 0.0000 | 2006.06.08 17:27 | 1.8425 | 0.00       | 0.00  | 0.00     | -66.00    |
| 812202 | 2006.06.08 13:15 | sell   | 0.10 | eurusd | 1.2757 | 0.0000 | 0.0000 | 2006.06.08 17:27 | 1.2659 | 0.00       | 0.00  | 0.00     | 98.00     |
| 817664 | 2006.06.09 03:18 | buy    | 0.10 | gbpusd | 1.8446 | 0.0000 | 0.0000 | 2006.06.12 11:55 | 1.8455 | 0.00       | 0.00  | 0.00     | 9.00      |
| 817674 | 2006.06.09 03:21 | sell   | 0.10 | eurusd | 1.2648 | 0.0000 | 0.0000 | 2006.06.12 11:55 | 1.2617 | 0.00       | 0.00  | 0.00     | 31.00     |
| 817676 | 2006.06.09 03:22 | buy    | 0.10 | eurusd | 1.2651 | 0.0000 | 0.0000 | 2006.06.09 15:44 | 1.2616 | 0.00       | 0.00  | 0.00     | -35.00    |
| 817690 | 2006.06.09 03:35 | sell   | 0.10 | gbpusd | 1.8434 | 0.0000 | 0.0000 | 2006.06.09 15:43 | 1.8392 | 0.00       | 0.00  | 0.00     | 42.00     |
| 821313 | 2006.06.09 15:44 | buy    | 0.10 | gbpusd | 1.8382 | 0.0000 | 0.0000 | 2006.06.12 11:54 | 1.8446 | 0.00       | 0.00  | 0.00     | 64.00     |

|        |                  |      |      |        |        |        |        |                  |        |      |      |      |         |
|--------|------------------|------|------|--------|--------|--------|--------|------------------|--------|------|------|------|---------|
| 821315 | 2006.06.09 15:45 | sell | 0.10 | eurusd | 1.2613 | 0.0000 | 0.0000 | 2006.06.12 11:55 | 1.2618 | 0.00 | 0.00 | 0.00 | -5.00   |
| 827827 | 2006.06.12 17:01 | sell | 0.20 | gbpusd | 1.8443 | 0.0000 | 0.0000 | 2006.06.13 17:56 | 1.8372 | 0.00 | 0.00 | 0.00 | 142.00  |
| 827831 | 2006.06.12 17:01 | buy  | 0.20 | eurusd | 1.2602 | 0.0000 | 0.0000 | 2006.06.13 17:57 | 1.2567 | 0.00 | 0.00 | 0.00 | -70.00  |
| 833507 | 2006.06.13 15:31 | buy  | 0.10 | gbpusd | 1.8377 | 0.0000 | 0.0000 | 2006.06.13 18:16 | 1.8391 | 0.00 | 0.00 | 0.00 | 14.00   |
| 833551 | 2006.06.13 15:32 | sell | 0.10 | eurusd | 1.2556 | 0.0000 | 0.0000 | 2006.06.13 18:16 | 1.2570 | 0.00 | 0.00 | 0.00 | -14.00  |
| 835459 | 2006.06.13 17:57 | sell | 0.10 | gbpusd | 1.8382 | 0.0000 | 0.0000 | 2006.06.13 18:00 | 1.8367 | 0.00 | 0.00 | 0.00 | 15.00   |
| 835462 | 2006.06.13 17:57 | buy  | 0.10 | eurusd | 1.2569 | 0.0000 | 0.0000 | 2006.06.13 18:00 | 1.2562 | 0.00 | 0.00 | 0.00 | -7.00   |
| 835538 | 2006.06.13 18:03 | sell | 0.20 | gbpusd | 1.8370 | 0.0000 | 0.0000 | 2006.06.21 13:06 | 1.8428 | 0.00 | 0.00 | 0.00 | -116.00 |
| 835542 | 2006.06.13 18:03 | buy  | 0.20 | eurusd | 1.2563 | 0.0000 | 0.0000 | 2006.06.21 13:06 | 1.2634 | 0.00 | 0.00 | 0.00 | 142.00  |
| 844904 | 2006.06.15 10:16 | buy  | 0.10 | gbpusd | 1.8445 | 0.0000 | 0.0000 | 2006.06.15 12:40 | 1.8474 | 0.00 | 0.00 | 0.00 | 29.00   |
| 844908 | 2006.06.15 10:16 | sell | 0.10 | eurusd | 1.2614 | 0.0000 | 0.0000 | 2006.06.15 12:40 | 1.2623 | 0.00 | 0.00 | 0.00 | -9.00   |
| 845981 | 2006.06.15 13:36 | buy  | 0.10 | gbpusd | 1.8475 | 0.0000 | 0.0000 | 2006.06.15 14:08 | 1.8487 | 0.00 | 0.00 | 0.00 | 12.00   |
| 845984 | 2006.06.15 13:36 | sell | 0.10 | eurusd | 1.2621 | 0.0000 | 0.0000 | 2006.06.15 14:08 | 1.2612 | 0.00 | 0.00 | 0.00 | 9.00    |
| 847492 | 2006.06.15 16:00 | sell | 0.10 | gbpusd | 1.8515 | 0.0000 | 0.0000 | 2006.06.16 01:57 | 1.8498 | 0.00 | 0.00 | 0.00 | 17.00   |
| 847601 | 2006.06.15 16:02 | buy  | 0.10 | eurusd | 1.2636 | 0.0000 | 0.0000 | 2006.06.16 01:59 | 1.2636 | 0.00 | 0.00 | 0.00 | 0.00    |
| 848432 | 2006.06.15 17:04 | buy  | 0.10 | gbpusd | 1.8486 | 0.0000 | 0.0000 | 2006.06.16 08:31 | 1.8523 | 0.00 | 0.00 | 0.00 | 37.00   |
| 848437 | 2006.06.15 17:04 | sell | 0.10 | eurusd | 1.2624 | 0.0000 | 0.0000 | 2006.06.16 08:31 | 1.2651 | 0.00 | 0.00 | 0.00 | -27.00  |
| 852065 | 2006.06.16 12:05 | buy  | 0.10 | eurusd | 1.2668 | 0.0000 | 0.0000 | 2006.06.19 18:30 | 1.2558 | 0.00 | 0.00 | 0.00 | -110.00 |
| 852074 | 2006.06.16 12:06 | sell | 0.10 | gbpusd | 1.8541 | 0.0000 | 0.0000 | 2006.06.19 18:29 | 1.8376 | 0.00 | 0.00 | 0.00 | 165.00  |
| 860334 | 2006.06.19 18:33 | buy  | 0.20 | gbpusd | 1.8374 | 0.0000 | 0.0000 | 2006.06.20 09:06 | 1.8445 | 0.00 | 0.00 | 0.00 | 142.00  |
| 860343 | 2006.06.19 18:34 | sell | 0.20 | eurusd | 1.2558 | 0.0000 | 0.0000 | 2006.06.20 09:07 | 1.2589 | 0.00 | 0.00 | 0.00 | -62.00  |
| 861274 | 2006.06.19 22:48 | sell | 0.20 | gbpusd | 1.8406 | 0.0000 | 0.0000 | 2006.06.21 11:32 | 1.8435 | 0.00 | 0.00 | 0.00 | -58.00  |
| 861275 | 2006.06.19 22:48 | buy  | 0.20 | eurusd | 1.2578 | 0.0000 | 0.0000 | 2006.06.21 11:33 | 1.2613 | 0.00 | 0.00 | 0.00 | 70.00   |
| 874625 | 2006.06.22 08:57 | buy  | 0.20 | eurusd | 1.2662 | 0.0000 | 0.0000 | 2006.06.22 16:46 | 1.2568 | 0.00 | 0.00 | 0.00 | -188.00 |
| 874631 | 2006.06.22 08:58 | sell | 0.20 | gbpusd | 1.8443 | 0.0000 | 0.0000 | 2006.06.22 16:46 | 1.8287 | 0.00 | 0.00 | 0.00 | 312.00  |
| 874736 | 2006.06.22 09:21 | sell | 0.10 | gbpusd | 1.8457 | 0.0000 | 0.0000 | 2006.06.22 16:46 | 1.8287 | 0.00 | 0.00 | 0.00 | 170.00  |
| 874738 | 2006.06.22 09:22 | buy  | 0.10 | eurusd | 1.2667 | 0.0000 | 0.0000 | 2006.06.22 16:46 | 1.2570 | 0.00 | 0.00 | 0.00 | -97.00  |
| 874900 | 2006.06.22 09:46 | buy  | 0.10 | eurusd | 1.2667 | 0.0000 | 0.0000 | 2006.06.22 16:45 | 1.2570 | 0.00 | 0.00 | 0.00 | -97.00  |
| 874901 | 2006.06.22 09:46 | sell | 0.10 | gbpusd | 1.8460 | 0.0000 | 0.0000 | 2006.06.22 16:45 | 1.8288 | 0.00 | 0.00 | 0.00 | 172.00  |
| 878226 | 2006.06.22 16:53 | sell | 0.30 | gbpusd | 1.8281 | 0.0000 | 0.0000 | 2006.06.23 14:21 | 1.8217 | 0.00 | 0.00 | 0.00 | 192.00  |
| 878232 | 2006.06.22 16:53 | buy  | 0.30 | eurusd | 1.2571 | 0.0000 | 0.0000 | 2006.06.23 14:21 | 1.2541 | 0.00 | 0.00 | 0.00 | -90.00  |
| 878246 | 2006.06.22 16:55 | sell | 0.10 | eurusd | 1.2569 | 0.0000 | 0.0000 | 2006.06.22 17:06 | 1.2568 | 0.00 | 0.00 | 0.00 | 1.00    |
| 878261 | 2006.06.22 16:56 | sell | 0.10 | gbpusd | 1.8281 | 0.0000 | 0.0000 | 2006.06.23 14:20 | 1.8216 | 0.00 | 0.00 | 0.00 | 65.00   |
| 878543 | 2006.06.22 17:27 | sell | 0.10 | gbpusd | 1.8266 | 0.0000 | 0.0000 | 2006.06.23 14:22 | 1.8215 | 0.00 | 0.00 | 0.00 | 51.00   |
| 878551 | 2006.06.22 17:28 | buy  | 0.10 | eurusd | 1.2562 | 0.0000 | 0.0000 | 2006.06.23 14:23 | 1.2541 | 0.00 | 0.00 | 0.00 | -21.00  |
| 878662 | 2006.06.22 17:43 | sell | 0.10 | gbpusd | 1.8287 | 0.0000 | 0.0000 | 2006.06.23 14:19 | 1.8214 | 0.00 | 0.00 | 0.00 | 73.00   |
| 878668 | 2006.06.22 17:43 | buy  | 0.10 | eurusd | 1.2572 | 0.0000 | 0.0000 | 2006.06.23 14:19 | 1.2540 | 0.00 | 0.00 | 0.00 | -32.00  |
| 882895 | 2006.06.23 14:41 | sell | 0.60 | gbpusd | 1.8213 | 0.0000 | 0.0000 | 2006.06.23 19:31 | 1.8213 | 0.00 | 0.00 | 0.00 | 0.00    |
| 882897 | 2006.06.23 14:41 | sell | 0.60 | eurusd | 1.2539 | 0.0000 | 0.0000 | 2006.06.23 14:43 | 1.2540 | 0.00 | 0.00 | 0.00 | -6.00   |
| 882942 | 2006.06.23 14:48 | buy  | 0.10 | eurusd | 1.2517 | 0.0000 | 0.0000 | 2006.06.23 19:33 | 1.2525 | 0.00 | 0.00 | 0.00 | 8.00    |
| 882948 | 2006.06.23 14:48 | sell | 0.10 | gbpusd | 1.8199 | 0.0000 | 0.0000 | 2006.06.23 19:32 | 1.8211 | 0.00 | 0.00 | 0.00 | -12.00  |
| 885849 | 2006.06.23 21:40 | buy  | 0.10 | gbpusd | 1.8190 | 0.0000 | 0.0000 | 2006.06.30 16:00 | 1.8433 | 0.00 | 0.00 | 0.00 | 243.00  |
| 886897 | 2006.06.26 09:42 | sell | 0.10 | eurusd | 1.2516 | 0.0000 | 0.0000 | 2006.06.30 16:00 | 1.2745 | 0.00 | 0.00 | 0.00 | -229.00 |
| 890427 | 2006.06.26 17:34 | buy  | 0.10 | gbpusd | 1.8173 | 0.0000 | 0.0000 | 2006.06.27 17:13 | 1.8226 | 0.00 | 0.00 | 0.00 | 53.00   |
| 890441 | 2006.06.26 17:34 | sell | 0.10 | eurusd | 1.2545 | 0.0000 | 0.0000 | 2006.06.27 17:13 | 1.2590 | 0.00 | 0.00 | 0.00 | -45.00  |
| 899695 | 2006.06.28 11:04 | sell | 0.10 | eurusd | 1.2565 | 0.0000 | 0.0000 | 2006.06.28 13:01 | 1.2566 | 0.00 | 0.00 | 0.00 | -1.00   |
| 899698 | 2006.06.28 11:04 | buy  | 0.10 | gbpusd | 1.8182 | 0.0000 | 0.0000 | 2006.06.28 13:01 | 1.8190 | 0.00 | 0.00 | 0.00 | 8.00    |

|        |                  |      |      |        |        |        |        |                  |        |      |      |      |        |
|--------|------------------|------|------|--------|--------|--------|--------|------------------|--------|------|------|------|--------|
| 900162 | 2006.06.28 12:58 | sell | 0.30 | gbpusd | 1.8190 | 0.0000 | 0.0000 | 2006.06.29 12:48 | 1.8133 | 0.00 | 0.00 | 0.00 | 171.00 |
| 900163 | 2006.06.28 12:59 | buy  | 0.30 | eurusd | 1.2567 | 0.0000 | 0.0000 | 2006.06.29 12:48 | 1.2534 | 0.00 | 0.00 | 0.00 | -99.00 |
| 900601 | 2006.06.28 14:42 | sell | 0.10 | gbpusd | 1.8211 | 0.0000 | 0.0000 | 2006.06.29 10:33 | 1.8160 | 0.00 | 0.00 | 0.00 | 51.00  |
| 900602 | 2006.06.28 14:42 | buy  | 0.10 | eurusd | 1.2566 | 0.0000 | 0.0000 | 2006.06.29 10:33 | 1.2547 | 0.00 | 0.00 | 0.00 | -19.00 |
| 905435 | 2006.06.29 11:15 | buy  | 0.10 | eurusd | 1.2540 | 0.0000 | 0.0000 | 2006.06.29 11:53 | 1.2537 | 0.00 | 0.00 | 0.00 | -3.00  |
| 905443 | 2006.06.29 11:16 | sell | 0.10 | gbpusd | 1.8154 | 0.0000 | 0.0000 | 2006.06.29 11:53 | 1.8151 | 0.00 | 0.00 | 0.00 | 3.00   |
| 905983 | 2006.06.29 12:51 | buy  | 0.40 | eurusd | 1.2534 | 0.0000 | 0.0000 | 2006.06.29 19:45 | 1.2533 | 0.00 | 0.00 | 0.00 | -4.00  |
| 905985 | 2006.06.29 12:51 | sell | 0.40 | gbpusd | 1.8131 | 0.0000 | 0.0000 | 2006.06.29 19:44 | 1.8100 | 0.00 | 0.00 | 0.00 | 124.00 |
| 907273 | 2006.06.29 15:44 | sell | 0.10 | gbpusd | 1.8148 | 0.0000 | 0.0000 | 2006.06.29 15:59 | 1.8153 | 0.00 | 0.00 | 0.00 | -5.00  |
| 907280 | 2006.06.29 15:45 | buy  | 0.10 | eurusd | 1.2548 | 0.0000 | 0.0000 | 2006.06.29 15:59 | 1.2551 | 0.00 | 0.00 | 0.00 | 3.00   |
| 910462 | 2006.06.29 21:27 | sell | 0.10 | gbpusd | 1.8236 | 0.0000 | 0.0000 | 2006.06.30 00:36 | 1.8266 | 0.00 | 0.00 | 0.00 | -30.00 |
| 910541 | 2006.06.29 21:30 | buy  | 0.10 | eurusd | 1.2623 | 0.0000 | 0.0000 | 2006.06.30 00:37 | 1.2661 | 0.00 | 0.00 | 0.00 | 38.00  |

0.00 0.00 0.00 1 351.00

Deposit/Withdrawal: -1 889.00

Credit Facility: 0.00

Closed Trade P/L:

1 351.00

#### A/C Summary:

Closed Trade P/L: 1 351.00

Deposit/Withdrawal: -1 889.00

Balance: 8 201.00

Margin Requirement: 1 457.60