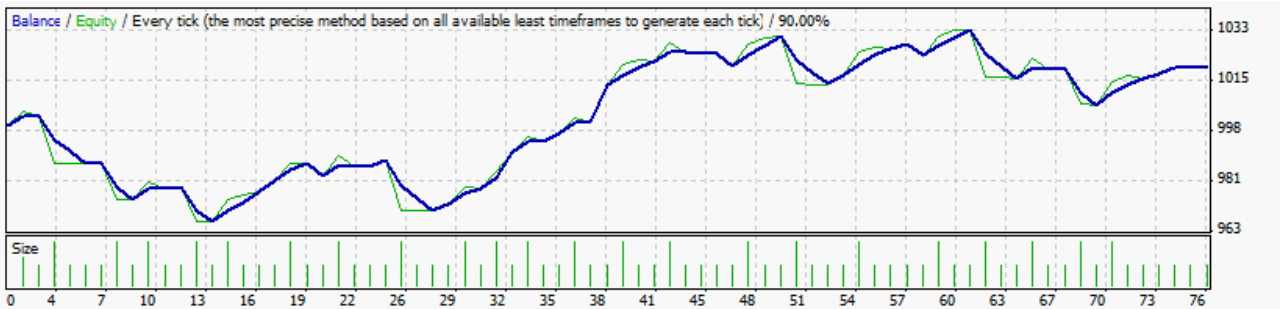


## Strategy Tester Report

### Dolly\_EA\_byCJA\_byJC

IBFX-MT4 Demo-1\_5 decimal (Build 225)

|                          |   |  |               |
|--------------------------|---|--|---------------|
| Symbol                   | GBPUSD (Great Britain Pound vs US Dollar)   |  |               |
| Period                   | 15 Minutes (M15) 2009.10.01 00:00 - 2009.10.22 23:45 (2009.10.01 - 2009.10.23)  |  |               |
| Model                    | Every tick (the most precise method based on all available least timeframes)  |  |               |
| Parameters               | Dolly_Password="FREE_at_tsd"; Show_DollyTrading_Instructions=false; IIIIIIIIIIII_DOLLY_TITLE_1="<<<< If Broker GMT+2 enter 2 >>>>"; GMTHours=0; GMTMinutes=0; IIIIIIIIIIII_DOLLY_TITLE_2="<<<< true=Open false=Pivot >>>>"; Using_OpenGraphics=true; IIIIIIIIIIII_DOLLY_TITLE_3="<<<< Dolly Settings >>>>"; Dolly_GRAPHICS_SOLID=true; BUY_Target_2=50; BUY_Target_1=40; BUY_Area=20; SELL_Area=20; SELL_Target_1=40; SELL_Target_2=50; SHIFT_TargetText=0; TargetText_Size=9; TargetText_Font="Arial Bold"; IIIIIIIIIIII_DOLLY_TITLE_4="<<<< Daily Average Settings >>>>"; Show_DailyAverageGRAPHICS=true; Daily_AverageGRAPHICS_SOLID=true; SHIFT_DailyAverageText=20; DailyAverage_FontSize=9; DailyAverage_Font="Arial Bold"; IIIIIIIIIIII_DOLLY_TITLE_5="<<<< Colors Options 1 to 8 >>>>"; IIIIIIIIIIII_DOLLY_TITLE_5A="<<<< >>>>"; Color_Options=1; IIIIIIIIIIII_DOLLY_TITLE_5B="<<<< Manual Color Inputs >>>>"; Buy_Text_col=DodgerBlue; Sell_Text_col=DarkOrange; Color_Neutro=DarkSlateGray; Av_TextUP_col=DeepSkyBlue; Av_TextDN_col=Yellow; BuyCol_2=0,0,150; BuyCol_1=0,0,100; SellCol_1=120,0,0; SellCol_2=170,0,0; AvUP_col_150=0,110,255; AvUP_col_125=0,70,255; AvUP_col_100=20,20,255; AvUP_col_75=0,0,210; AvUP_col_50=0,0,190; AvDN_col_50=200,0,0; AvDN_col_75=220,0,0; AvDN_col_100=255,0,10; AvDN_col_125=255,70,0; AvDN_col_150=255,110,0; Pivot_color=Gray; Open_color=YellowGreen; Fib_color=Green; Comment_Background_col=Black; Comment_Border_col=Gray; Show_Background_and_Border=true; IIIIIIIIIIII_DOLLY_TITLE_6="<<<< Comment Settings >>>>"; Auto_Signals=true; Show_DollyCOMMENTS=true; Shift_DollyCOMMENTS_UP_DN=0; Shift_DollyCOMMENTS_SIDEWAYS=0; Show_CommentsText_Bold=true; IIIIIIIIIIII_DOLLY_TITLE_7="<<<< TREND + Entry Signals >>>>"; Show_ENTRY_TREND_Analysis=true; Shift_ENTRY_TREND_UP_DN=0; Shift_ENTRY_TREND_SIDEWAYS=0; IIIIIIIIIIII_DOLLY_TITLE_7a="<<<< ENTRY EXIT Alerts >>>>"; EntrySignal_TimeFrame=1; EntrySignal_TimeFrame2=5; EntrySignal_AlertON=false; EntrySignal_SoundON=false; EntrySignal_SoundFileUP="alert2"; EntrySignal_SoundFileDN="alert2"; IIIIIIIIIIII_DOLLY_TITLE_7b="<<<< TREND Analysis Alerts >>>>"; Analysis_TimeFrame=5; ENTRY_TREND_AlertON=false; ENTRY_TREND_SoundON=false; ENTRY_TREND_SoundFileUP="alert2"; ENTRY_TREND_SoundFileDN="alert2"; IIIIIIIIIIII_DOLLY_TITLE_7c="<<<< MAIN TREND Alerts >>>>"; Maintrend_TimeFrame=60; Maintrend_AlertON=false; Maintrend_SoundON=false; Maintrend_SoundFileUP="alert2"; Maintrend_SoundFileDN="alert2"; IIIIIIIIIIII_DOLLY_TITLE_8="<<<< Pivot Level Settings >>>>"; Show_PivotLines=false; Show_M_PivotLines=false; SHIFT_PivotPointText=2; Pivot_FontSize=9; Pivot_Font="Arial Bold"; PivotPoint_ExtendLINE=0; IIIIIIIIIIII_DOLLY_TITLE_9="<<<< Fib Level Settings >>>>"; Show_FibLines=false; Show_EXTRAFibLines=false; SHIFT_FibText=30; Fib_FontSize=9; Fib_Font="Arial Bold"; FIB_ExtendDISPLAY=1; IIIIIIIIIIII_DOLLY_TITLE_10="<<<< Prev High & Low Settings >>>>"; Show_PrevDaily_HI_LOW=false; SHIFT_HI_LOW_TEXT=50; HI_LOW_FontSize=9; HI_LOW_Font="Arial Bold"; IIIIIIIIIIII_DOLLY_TITLE_11="<<<< Daily Open Settings >>>>"; Show_Daily_OPEN=true; SHIFT_Daily_OPEN_TEXT=0; Open_FontSize=9; Open_Font="Arial Bold"; IIIIIIIIIIII_DOLLY_TITLE_12="<<<< Central Pivot Settings >>>>"; Show_CentralPIVOT_Only=false; SHIFT_CentralPIVOT_Only_TEXT=0; CentralPivot_FontSize=9; CentralPivot_Font="Arial Bold"; IIIIIIIIIIII_DOLLY_TITLE_13="<<<< Change Display Settings >>>>"; Show_ChangeDISPLAY=true; Show_Percentage=false; Shift_Change_UP_DN=0; Shift_Change_SIDEWAYS=550; Change_FontSize=15; Change_Font="Arial Bold"; IIIIIIIIIIII_DOLLY_TITLE_14="<<<< Time Info Display Settings >>>>"; Show_TimeDISPLAY=false; Shift_Time_UP_DN=0; Shift_Time_SIDEWAYS=0; IIIIIIIIIIII_DOLLY_TITLE_15="<<<< Time Trade Display Settings >>>>"; Trade_FontSize=9; Trade_Font="Arial"; MMP=64; |  |               |
| Bars in test             | 2513 Ticks modelled   | 286759 Modelling quality                     | 90.00%        |
| Mismatched charts errors | 0   |  |               |
| Initial deposit          | 1000.00   |  |               |
| Total net profit         | 19.86 Gross profit  | 136.88 Gross loss                            | -117.02       |
| Profit factor            | 1.17 Expected payoff  | 0.26   |               |
| Absolute drawdown        | 38.69 Maximal drawdown  | 44.30 (4.41%) Relative drawdown              | 4.41% (44.30) |
| Total trades             | 76 Short positions (won %)  | 25 (68.00%) Long positions (won %)           | 51 (56.86%)   |
|                          | Profit trades (% of total)  | 46 (60.53%) Loss trades (% of total)         | 30 (39.47%)   |
|                          | Largest profit trade  | 12.70 loss trade                             | -8.42         |
|                          | Average profit trade  | 2.98 loss trade                              | -3.90         |
|                          | Maximum consecutive wins (profit in money)  | 8 (30.78) consecutive losses (loss in money) | 4 (-4.75)     |
|                          | Maximal consecutive profit (count of wins)  | 30.78 (8) consecutive loss (count of losses) | -16.84 (3)    |
|                          | Average consecutive wins  | 3 consecutive losses                         | 2             |



| #  | Time             | Type   | Order | Size | Price   | S / L   | T / P   | Profit | Balance |
|----|------------------|--------|-------|------|---------|---------|---------|--------|---------|
| 1  | 2009.10.01 02:30 | sell   | 1     | 0.02 | 1.59765 | 1.60193 | 1.59593 |        |         |
| 2  | 2009.10.01 02:30 | sell   | 2     | 0.01 | 1.59765 | 1.60193 | 0.00000 |        |         |
| 3  | 2009.10.01 02:50 | t/p    | 1     | 0.02 | 1.59593 | 1.60193 | 1.59593 | 3.44   | 1003.44 |
| 4  | 2009.10.01 02:50 | modify | 2     | 0.01 | 1.59765 | 1.59765 | 0.00000 |        |         |
| 5  | 2009.10.01 03:40 | s/l    | 2     | 0.01 | 1.59765 | 1.59765 | 0.00000 | 0.00   | 1003.44 |
| 6  | 2009.10.01 14:55 | buy    | 3     | 0.02 | 1.60069 | 1.59657 | 1.60257 |        |         |
| 7  | 2009.10.01 14:55 | buy    | 4     | 0.01 | 1.60069 | 1.59657 | 1.60357 |        |         |
| 8  | 2009.10.01 14:55 | buy    | 5     | 0.01 | 1.60069 | 1.59657 | 0.00000 |        |         |
| 9  | 2009.10.01 15:11 | s/l    | 3     | 0.02 | 1.59657 | 1.59657 | 1.60257 | -8.24  | 995.20  |
| 10 | 2009.10.01 15:11 | s/l    | 4     | 0.01 | 1.59657 | 1.59657 | 1.60357 | -4.12  | 991.08  |
| 11 | 2009.10.01 15:11 | s/l    | 5     | 0.01 | 1.59657 | 1.59657 | 0.00000 | -4.12  | 986.96  |
| 12 | 2009.10.01 17:10 | sell   | 6     | 0.01 | 1.59643 | 1.60057 | 0.00000 |        |         |

|    |                  |        |    |      |         |         |         |       |        |
|----|------------------|--------|----|------|---------|---------|---------|-------|--------|
| 13 | 2009.10.01 17:22 | modify | 6  | 0.01 | 1.59643 | 1.59643 | 0.00000 |       |        |
| 14 | 2009.10.01 17:44 | s/l    | 6  | 0.01 | 1.59643 | 1.59643 | 0.00000 | 0.00  | 986.96 |
| 15 | 2009.10.02 07:40 | sell   | 7  | 0.02 | 1.58713 | 1.59129 | 1.58529 |       |        |
| 16 | 2009.10.02 07:40 | sell   | 8  | 0.01 | 1.58713 | 1.59129 | 0.00000 |       |        |
| 17 | 2009.10.02 08:44 | s/l    | 7  | 0.02 | 1.59129 | 1.59129 | 1.58529 | -8.32 | 978.64 |
| 18 | 2009.10.02 08:44 | s/l    | 8  | 0.01 | 1.59129 | 1.59129 | 0.00000 | -4.16 | 974.48 |
| 19 | 2009.10.02 10:40 | sell   | 9  | 0.02 | 1.58614 | 1.59019 | 1.58419 |       |        |
| 20 | 2009.10.02 10:40 | sell   | 10 | 0.01 | 1.58614 | 1.59019 | 0.00000 |       |        |
| 21 | 2009.10.02 12:23 | t/p    | 9  | 0.02 | 1.58419 | 1.59019 | 1.58419 | 3.90  | 978.38 |
| 22 | 2009.10.02 12:23 | modify | 10 | 0.01 | 1.58614 | 1.58614 | 0.00000 |       |        |
| 23 | 2009.10.02 12:28 | s/l    | 10 | 0.01 | 1.58614 | 1.58614 | 0.00000 | 0.00  | 978.38 |
| 24 | 2009.10.05 07:10 | buy    | 11 | 0.01 | 1.59494 | 1.59078 | 0.00000 |       |        |
| 25 | 2009.10.05 08:28 | modify | 11 | 0.01 | 1.59494 | 1.59564 | 0.00000 |       |        |
| 26 | 2009.10.05 08:39 | s/l    | 11 | 0.01 | 1.59564 | 1.59564 | 0.00000 | 0.70  | 979.08 |
| 27 | 2009.10.05 13:10 | sell   | 12 | 0.02 | 1.59075 | 1.59478 | 1.58878 |       |        |
| 28 | 2009.10.05 13:10 | sell   | 13 | 0.01 | 1.59075 | 1.59478 | 0.00000 |       |        |
| 29 | 2009.10.05 13:54 | s/l    | 12 | 0.02 | 1.59478 | 1.59478 | 1.58878 | -8.06 | 971.02 |
| 30 | 2009.10.05 13:54 | s/l    | 13 | 0.01 | 1.59478 | 1.59478 | 0.00000 | -4.03 | 966.99 |
| 31 | 2009.10.06 00:00 | buy    | 14 | 0.02 | 1.59491 | 1.59078 | 1.59678 |       |        |
| 32 | 2009.10.06 00:00 | buy    | 15 | 0.01 | 1.59491 | 1.59078 | 1.59778 |       |        |
| 33 | 2009.10.06 00:00 | buy    | 16 | 0.01 | 1.59491 | 1.59078 | 0.00000 |       |        |
| 34 | 2009.10.06 02:36 | t/p    | 14 | 0.02 | 1.59678 | 1.59078 | 1.59678 | 3.74  | 970.73 |
| 35 | 2009.10.06 03:31 | t/p    | 15 | 0.01 | 1.59778 | 1.59078 | 1.59778 | 2.87  | 973.60 |
| 36 | 2009.10.06 05:06 | modify | 16 | 0.01 | 1.59491 | 1.59651 | 0.00000 |       |        |
| 37 | 2009.10.06 05:26 | modify | 16 | 0.01 | 1.59491 | 1.59851 | 0.00000 |       |        |
| 38 | 2009.10.06 05:38 | s/l    | 16 | 0.01 | 1.59851 | 1.59851 | 0.00000 | 3.60  | 977.20 |
| 39 | 2009.10.06 06:45 | buy    | 17 | 0.01 | 1.59671 | 1.59251 | 0.00000 |       |        |
| 40 | 2009.10.06 07:03 | modify | 17 | 0.01 | 1.59671 | 1.59651 | 0.00000 |       |        |
| 41 | 2009.10.06 07:15 | modify | 17 | 0.01 | 1.59671 | 1.59851 | 0.00000 |       |        |
| 42 | 2009.10.06 07:29 | modify | 17 | 0.01 | 1.59671 | 1.59951 | 0.00000 |       |        |
| 43 | 2009.10.06 08:00 | modify | 17 | 0.01 | 1.59671 | 1.60064 | 0.00000 |       |        |
| 44 | 2009.10.06 08:26 | s/l    | 17 | 0.01 | 1.60064 | 1.60064 | 0.00000 | 3.93  | 981.13 |
| 45 | 2009.10.07 00:50 | sell   | 18 | 0.02 | 1.58996 | 1.59404 | 1.58804 |       |        |
| 46 | 2009.10.07 00:50 | sell   | 19 | 0.01 | 1.58996 | 1.59404 | 0.00000 |       |        |
| 47 | 2009.10.07 05:25 | t/p    | 18 | 0.02 | 1.58804 | 1.59404 | 1.58804 | 3.84  | 984.97 |
| 48 | 2009.10.07 05:25 | modify | 19 | 0.01 | 1.58996 | 1.58996 | 0.00000 |       |        |
| 49 | 2009.10.07 05:57 | modify | 19 | 0.01 | 1.58996 | 1.58804 | 0.00000 |       |        |
| 50 | 2009.10.07 06:11 | s/l    | 19 | 0.01 | 1.58804 | 1.58804 | 0.00000 | 1.92  | 986.89 |
| 51 | 2009.10.07 10:55 | sell   | 20 | 0.01 | 1.58899 | 1.59301 | 0.00000 |       |        |
| 52 | 2009.10.07 17:33 | s/l    | 20 | 0.01 | 1.59301 | 1.59301 | 0.00000 | -4.02 | 982.87 |
| 53 | 2009.10.08 01:00 | buy    | 21 | 0.02 | 1.59848 | 1.59424 | 1.60024 |       |        |
| 54 | 2009.10.08 01:00 | buy    | 22 | 0.01 | 1.59848 | 1.59424 | 1.60124 |       |        |
| 55 | 2009.10.08 01:00 | buy    | 23 | 0.01 | 1.59848 | 1.59424 | 0.00000 |       |        |
| 56 | 2009.10.08 02:24 | t/p    | 21 | 0.02 | 1.60024 | 1.59424 | 1.60024 | 3.52  | 986.39 |
| 57 | 2009.10.08 02:24 | modify | 23 | 0.01 | 1.59848 | 1.59824 | 0.00000 |       |        |
| 58 | 2009.10.08 02:24 | modify | 22 | 0.01 | 1.59848 | 1.59824 | 1.60124 |       |        |
| 59 | 2009.10.08 06:14 | s/l    | 22 | 0.01 | 1.59824 | 1.59824 | 1.60124 | -0.24 | 986.15 |
| 60 | 2009.10.08 06:14 | s/l    | 23 | 0.01 | 1.59824 | 1.59824 | 0.00000 | -0.24 | 985.91 |
| 61 | 2009.10.08 06:15 | buy    | 24 | 0.01 | 1.59830 | 1.59424 | 0.00000 |       |        |
| 62 | 2009.10.08 06:40 | modify | 24 | 0.01 | 1.59830 | 1.59824 | 0.00000 |       |        |
| 63 | 2009.10.08 06:41 | modify | 24 | 0.01 | 1.59830 | 1.60024 | 0.00000 |       |        |
| 64 | 2009.10.08 06:51 | s/l    | 24 | 0.01 | 1.60024 | 1.60024 | 0.00000 | 1.94  | 987.85 |
| 65 | 2009.10.08 15:50 | buy    | 25 | 0.02 | 1.61031 | 1.60610 | 1.61210 |       |        |
| 66 | 2009.10.08 15:50 | buy    | 26 | 0.01 | 1.61031 | 1.60610 | 1.61310 |       |        |
| 67 | 2009.10.08 15:50 | buy    | 27 | 0.01 | 1.61031 | 1.60610 | 0.00000 |       |        |
| 68 | 2009.10.08 23:01 | s/l    | 25 | 0.02 | 1.60610 | 1.60610 | 1.61210 | -8.42 | 979.43 |
| 69 | 2009.10.08 23:01 | s/l    | 26 | 0.01 | 1.60610 | 1.60610 | 1.61310 | -4.21 | 975.22 |
| 70 | 2009.10.08 23:01 | s/l    | 27 | 0.01 | 1.60610 | 1.60610 | 0.00000 | -4.21 | 971.01 |
| 71 | 2009.10.09 04:25 | sell   | 28 | 0.01 | 1.60294 | 1.60708 | 0.00000 |       |        |
| 72 | 2009.10.09 06:00 | modify | 28 | 0.01 | 1.60294 | 1.60294 | 0.00000 |       |        |
| 73 | 2009.10.09 06:11 | modify | 28 | 0.01 | 1.60294 | 1.60108 | 0.00000 |       |        |
| 74 | 2009.10.09 06:13 | s/l    | 28 | 0.01 | 1.60108 | 1.60108 | 0.00000 | 1.86  | 972.87 |
| 75 | 2009.10.09 08:45 | sell   | 29 | 0.02 | 1.59679 | 1.60094 | 1.59494 |       |        |
| 76 | 2009.10.09 08:45 | sell   | 30 | 0.01 | 1.59679 | 1.60094 | 0.00000 |       |        |
| 77 | 2009.10.09 09:05 | t/p    | 29 | 0.02 | 1.59494 | 1.60094 | 1.59494 | 3.70  | 976.57 |
| 78 | 2009.10.09 09:05 | modify | 30 | 0.01 | 1.59679 | 1.59679 | 0.00000 |       |        |
| 79 | 2009.10.09 09:16 | modify | 30 | 0.01 | 1.59679 | 1.59494 | 0.00000 |       |        |
| 80 | 2009.10.09 09:19 | s/l    | 30 | 0.01 | 1.59494 | 1.59494 | 0.00000 | 1.85  | 978.42 |

|     |                  |        |    |      |         |         |         |       |         |
|-----|------------------|--------|----|------|---------|---------|---------|-------|---------|
| 81  | 2009.10.09 10:20 | sell   | 31 | 0.02 | 1.59688 | 1.60094 | 1.59494 |       |         |
| 82  | 2009.10.09 10:20 | sell   | 32 | 0.01 | 1.59688 | 1.60094 | 0.00000 |       |         |
| 83  | 2009.10.09 13:01 | t/p    | 31 | 0.02 | 1.59494 | 1.60094 | 1.59494 | 3.88  | 982.30  |
| 84  | 2009.10.09 13:40 | modify | 32 | 0.01 | 1.59688 | 1.59688 | 0.00000 |       |         |
| 85  | 2009.10.09 15:36 | modify | 32 | 0.01 | 1.59688 | 1.59134 | 0.00000 |       |         |
| 86  | 2009.10.09 16:30 | modify | 32 | 0.01 | 1.59688 | 1.59034 | 0.00000 |       |         |
| 87  | 2009.10.09 18:08 | modify | 32 | 0.01 | 1.59688 | 1.58814 | 0.00000 |       |         |
| 88  | 2009.10.12 05:22 | s/l    | 32 | 0.01 | 1.58814 | 1.58814 | 0.00000 | 8.72  | 991.02  |
| 89  | 2009.10.12 14:45 | sell   | 33 | 0.02 | 1.57949 | 1.58365 | 1.57765 |       |         |
| 90  | 2009.10.12 14:45 | sell   | 34 | 0.01 | 1.57949 | 1.58365 | 0.00000 |       |         |
| 91  | 2009.10.13 02:00 | t/p    | 33 | 0.02 | 1.57765 | 1.58365 | 1.57765 | 3.64  | 994.66  |
| 92  | 2009.10.13 02:21 | modify | 34 | 0.01 | 1.57949 | 1.57949 | 0.00000 |       |         |
| 93  | 2009.10.13 05:42 | s/l    | 34 | 0.01 | 1.57949 | 1.57949 | 0.00000 | -0.02 | 994.64  |
| 94  | 2009.10.13 05:45 | sell   | 35 | 0.01 | 1.57899 | 1.58319 | 0.00000 |       |         |
| 95  | 2009.10.13 06:18 | modify | 35 | 0.01 | 1.57899 | 1.57899 | 0.00000 |       |         |
| 96  | 2009.10.13 06:18 | modify | 35 | 0.01 | 1.57899 | 1.57719 | 0.00000 |       |         |
| 97  | 2009.10.13 06:37 | modify | 35 | 0.01 | 1.57899 | 1.57619 | 0.00000 |       |         |
| 98  | 2009.10.13 06:53 | s/l    | 35 | 0.01 | 1.57619 | 1.57619 | 0.00000 | 2.80  | 997.44  |
| 99  | 2009.10.13 08:45 | sell   | 36 | 0.02 | 1.57356 | 1.57768 | 1.57168 |       |         |
| 100 | 2009.10.13 08:45 | sell   | 37 | 0.01 | 1.57356 | 1.57768 | 0.00000 |       |         |
| 101 | 2009.10.13 08:56 | t/p    | 36 | 0.02 | 1.57168 | 1.57768 | 1.57168 | 3.76  | 1001.20 |
| 102 | 2009.10.13 08:56 | modify | 37 | 0.01 | 1.57356 | 1.57356 | 0.00000 |       |         |
| 103 | 2009.10.13 09:03 | s/l    | 37 | 0.01 | 1.57356 | 1.57356 | 0.00000 | 0.00  | 1001.20 |
| 104 | 2009.10.13 14:25 | buy    | 38 | 0.01 | 1.58094 | 1.57692 | 0.00000 |       |         |
| 105 | 2009.10.13 14:52 | modify | 38 | 0.01 | 1.58094 | 1.58092 | 0.00000 |       |         |
| 106 | 2009.10.13 14:56 | modify | 38 | 0.01 | 1.58094 | 1.58292 | 0.00000 |       |         |
| 107 | 2009.10.13 15:30 | modify | 38 | 0.01 | 1.58094 | 1.58392 | 0.00000 |       |         |
| 108 | 2009.10.13 17:19 | modify | 38 | 0.01 | 1.58094 | 1.58607 | 0.00000 |       |         |
| 109 | 2009.10.13 21:07 | modify | 38 | 0.01 | 1.58094 | 1.58965 | 0.00000 |       |         |
| 110 | 2009.10.13 21:07 | modify | 38 | 0.01 | 1.58094 | 1.58982 | 0.00000 |       |         |
| 111 | 2009.10.14 05:48 | modify | 38 | 0.01 | 1.58094 | 1.59365 | 0.00000 |       |         |
| 112 | 2009.10.14 08:27 | s/l    | 38 | 0.01 | 1.59365 | 1.59365 | 0.00000 | 12.70 | 1013.90 |
| 113 | 2009.10.14 08:40 | buy    | 39 | 0.02 | 1.59908 | 1.59485 | 1.60085 |       |         |
| 114 | 2009.10.14 08:40 | buy    | 40 | 0.01 | 1.59908 | 1.59485 | 1.60185 |       |         |
| 115 | 2009.10.14 08:40 | buy    | 41 | 0.01 | 1.59908 | 1.59485 | 0.00000 |       |         |
| 116 | 2009.10.14 09:01 | t/p    | 39 | 0.02 | 1.60085 | 1.59485 | 1.60085 | 3.54  | 1017.44 |
| 117 | 2009.10.14 09:01 | modify | 41 | 0.01 | 1.59908 | 1.59885 | 0.00000 |       |         |
| 118 | 2009.10.14 09:01 | modify | 40 | 0.01 | 1.59908 | 1.59885 | 1.60185 |       |         |
| 119 | 2009.10.14 09:03 | t/p    | 40 | 0.01 | 1.60185 | 1.59885 | 1.60185 | 2.77  | 1020.21 |
| 120 | 2009.10.14 09:04 | modify | 41 | 0.01 | 1.59908 | 1.60085 | 0.00000 |       |         |
| 121 | 2009.10.14 09:05 | s/l    | 41 | 0.01 | 1.60085 | 1.60085 | 0.00000 | 1.77  | 1021.98 |
| 122 | 2009.10.14 09:35 | buy    | 42 | 0.02 | 1.59913 | 1.59485 | 1.60085 |       |         |
| 123 | 2009.10.14 09:35 | buy    | 43 | 0.01 | 1.59913 | 1.59485 | 1.60185 |       |         |
| 124 | 2009.10.14 09:35 | buy    | 44 | 0.01 | 1.59913 | 1.59485 | 0.00000 |       |         |
| 125 | 2009.10.14 11:05 | t/p    | 42 | 0.02 | 1.60085 | 1.59485 | 1.60085 | 3.44  | 1025.42 |
| 126 | 2009.10.14 11:05 | modify | 44 | 0.01 | 1.59913 | 1.59885 | 0.00000 |       |         |
| 127 | 2009.10.14 11:05 | modify | 43 | 0.01 | 1.59913 | 1.59885 | 1.60185 |       |         |
| 128 | 2009.10.14 11:08 | s/l    | 43 | 0.01 | 1.59885 | 1.59885 | 1.60185 | -0.28 | 1025.14 |
| 129 | 2009.10.14 11:08 | s/l    | 44 | 0.01 | 1.59885 | 1.59885 | 0.00000 | -0.28 | 1024.86 |
| 130 | 2009.10.14 11:35 | buy    | 45 | 0.01 | 1.59891 | 1.59485 | 0.00000 |       |         |
| 131 | 2009.10.14 12:20 | modify | 45 | 0.01 | 1.59891 | 1.59885 | 0.00000 |       |         |
| 132 | 2009.10.14 12:47 | s/l    | 45 | 0.01 | 1.59885 | 1.59885 | 0.00000 | -0.06 | 1024.80 |
| 133 | 2009.10.14 12:55 | buy    | 46 | 0.01 | 1.59898 | 1.59485 | 0.00000 |       |         |
| 134 | 2009.10.14 13:51 | s/l    | 46 | 0.01 | 1.59485 | 1.59485 | 0.00000 | -4.13 | 1020.67 |
| 135 | 2009.10.14 21:45 | buy    | 47 | 0.02 | 1.60073 | 1.59665 | 1.60265 |       |         |
| 136 | 2009.10.14 21:45 | buy    | 48 | 0.01 | 1.60073 | 1.59665 | 1.60365 |       |         |
| 137 | 2009.10.14 21:45 | buy    | 49 | 0.01 | 1.60073 | 1.59665 | 0.00000 |       |         |
| 138 | 2009.10.15 00:00 | modify | 49 | 0.01 | 1.60073 | 1.59814 | 0.00000 |       |         |
| 139 | 2009.10.15 00:50 | t/p    | 47 | 0.02 | 1.60265 | 1.59665 | 1.60265 | 3.77  | 1024.44 |
| 140 | 2009.10.15 00:54 | t/p    | 48 | 0.01 | 1.60365 | 1.59665 | 1.60365 | 2.89  | 1027.33 |
| 141 | 2009.10.15 00:57 | modify | 49 | 0.01 | 1.60073 | 1.60233 | 0.00000 |       |         |
| 142 | 2009.10.15 01:32 | modify | 49 | 0.01 | 1.60073 | 1.60433 | 0.00000 |       |         |
| 143 | 2009.10.15 01:42 | s/l    | 49 | 0.01 | 1.60433 | 1.60433 | 0.00000 | 3.57  | 1030.89 |
| 144 | 2009.10.15 13:25 | buy    | 50 | 0.02 | 1.62538 | 1.62126 | 1.62726 |       |         |
| 145 | 2009.10.15 13:25 | buy    | 51 | 0.01 | 1.62538 | 1.62126 | 1.62826 |       |         |
| 146 | 2009.10.15 13:25 | buy    | 52 | 0.01 | 1.62538 | 1.62126 | 0.00000 |       |         |
| 147 | 2009.10.15 13:50 | s/l    | 50 | 0.02 | 1.62126 | 1.62126 | 1.62726 | -8.24 | 1022.65 |
| 148 | 2009.10.15 13:50 | s/l    | 51 | 0.01 | 1.62126 | 1.62126 | 1.62826 | -4.12 | 1018.53 |

|     |                  |        |    |      |         |         |         |       |         |
|-----|------------------|--------|----|------|---------|---------|---------|-------|---------|
| 149 | 2009.10.15 13:50 | s/l    | 52 | 0.01 | 1.62126 | 1.62126 | 0.00000 | -4.12 | 1014.41 |
| 150 | 2009.10.15 17:00 | buy    | 53 | 0.01 | 1.62536 | 1.62126 | 0.00000 |       |         |
| 151 | 2009.10.15 20:01 | modify | 53 | 0.01 | 1.62536 | 1.62526 | 0.00000 |       |         |
| 152 | 2009.10.15 22:56 | modify | 53 | 0.01 | 1.62536 | 1.62726 | 0.00000 |       |         |
| 153 | 2009.10.15 23:31 | modify | 53 | 0.01 | 1.62536 | 1.62826 | 0.00000 |       |         |
| 154 | 2009.10.16 06:44 | s/l    | 53 | 0.01 | 1.62826 | 1.62826 | 0.00000 | 2.89  | 1017.30 |
| 155 | 2009.10.16 13:30 | buy    | 54 | 0.02 | 1.63327 | 1.62927 | 1.63527 |       |         |
| 156 | 2009.10.16 13:30 | buy    | 55 | 0.01 | 1.63327 | 1.62927 | 1.63627 |       |         |
| 157 | 2009.10.16 13:30 | buy    | 56 | 0.01 | 1.63327 | 1.62927 | 0.00000 |       |         |
| 158 | 2009.10.16 13:51 | t/p    | 54 | 0.02 | 1.63527 | 1.62927 | 1.63527 | 4.00  | 1021.30 |
| 159 | 2009.10.16 13:51 | modify | 56 | 0.01 | 1.63327 | 1.63327 | 0.00000 |       |         |
| 160 | 2009.10.16 13:51 | modify | 55 | 0.01 | 1.63327 | 1.63327 | 1.63627 |       |         |
| 161 | 2009.10.16 13:53 | t/p    | 55 | 0.01 | 1.63627 | 1.63327 | 1.63627 | 3.00  | 1024.30 |
| 162 | 2009.10.16 13:53 | modify | 56 | 0.01 | 1.63327 | 1.63527 | 0.00000 |       |         |
| 163 | 2009.10.16 13:54 | s/l    | 56 | 0.01 | 1.63527 | 1.63527 | 0.00000 | 2.00  | 1026.30 |
| 164 | 2009.10.16 16:20 | buy    | 57 | 0.01 | 1.63342 | 1.62927 | 0.00000 |       |         |
| 165 | 2009.10.16 17:23 | modify | 57 | 0.01 | 1.63342 | 1.63327 | 0.00000 |       |         |
| 166 | 2009.10.16 17:51 | modify | 57 | 0.01 | 1.63342 | 1.63527 | 0.00000 |       |         |
| 167 | 2009.10.16 17:56 | s/l    | 57 | 0.01 | 1.63527 | 1.63527 | 0.00000 | 1.85  | 1028.15 |
| 168 | 2009.10.19 00:00 | buy    | 58 | 0.01 | 1.63561 | 1.63153 | 0.00000 |       |         |
| 169 | 2009.10.19 00:10 | s/l    | 58 | 0.01 | 1.63153 | 1.63153 | 0.00000 | -4.08 | 1024.07 |
| 170 | 2009.10.19 14:35 | buy    | 59 | 0.02 | 1.63508 | 1.63081 | 1.63681 |       |         |
| 171 | 2009.10.19 14:35 | buy    | 60 | 0.01 | 1.63508 | 1.63081 | 1.63781 |       |         |
| 172 | 2009.10.19 14:35 | buy    | 61 | 0.01 | 1.63508 | 1.63081 | 0.00000 |       |         |
| 173 | 2009.10.19 14:37 | t/p    | 59 | 0.02 | 1.63681 | 1.63081 | 1.63681 | 3.46  | 1027.53 |
| 174 | 2009.10.19 14:37 | modify | 61 | 0.01 | 1.63508 | 1.63481 | 0.00000 |       |         |
| 175 | 2009.10.19 14:37 | modify | 60 | 0.01 | 1.63508 | 1.63481 | 1.63781 |       |         |
| 176 | 2009.10.19 14:40 | t/p    | 60 | 0.01 | 1.63781 | 1.63481 | 1.63781 | 2.73  | 1030.26 |
| 177 | 2009.10.19 14:40 | modify | 61 | 0.01 | 1.63508 | 1.63681 | 0.00000 |       |         |
| 178 | 2009.10.19 14:47 | modify | 61 | 0.01 | 1.63508 | 1.63781 | 0.00000 |       |         |
| 179 | 2009.10.19 18:48 | s/l    | 61 | 0.01 | 1.63781 | 1.63781 | 0.00000 | 2.73  | 1032.99 |
| 180 | 2009.10.20 06:30 | buy    | 62 | 0.02 | 1.64288 | 1.63874 | 1.64474 |       |         |
| 181 | 2009.10.20 06:30 | buy    | 63 | 0.01 | 1.64288 | 1.63874 | 1.64574 |       |         |
| 182 | 2009.10.20 06:30 | buy    | 64 | 0.01 | 1.64288 | 1.63874 | 0.00000 |       |         |
| 183 | 2009.10.20 07:10 | s/l    | 62 | 0.02 | 1.63874 | 1.63874 | 1.64474 | -8.28 | 1024.71 |
| 184 | 2009.10.20 07:10 | s/l    | 63 | 0.01 | 1.63874 | 1.63874 | 1.64574 | -4.14 | 1020.57 |
| 185 | 2009.10.20 07:10 | s/l    | 64 | 0.01 | 1.63874 | 1.63874 | 0.00000 | -4.14 | 1016.43 |
| 186 | 2009.10.20 08:40 | buy    | 65 | 0.02 | 1.63956 | 1.63529 | 1.64129 |       |         |
| 187 | 2009.10.20 08:40 | buy    | 66 | 0.01 | 1.63956 | 1.63529 | 1.64229 |       |         |
| 188 | 2009.10.20 08:40 | buy    | 67 | 0.01 | 1.63956 | 1.63529 | 0.00000 |       |         |
| 189 | 2009.10.20 09:07 | t/p    | 65 | 0.02 | 1.64129 | 1.63529 | 1.64129 | 3.46  | 1019.89 |
| 190 | 2009.10.20 09:07 | modify | 67 | 0.01 | 1.63956 | 1.63929 | 0.00000 |       |         |
| 191 | 2009.10.20 09:07 | modify | 66 | 0.01 | 1.63956 | 1.63929 | 1.64229 |       |         |
| 192 | 2009.10.20 09:17 | s/l    | 66 | 0.01 | 1.63929 | 1.63929 | 1.64229 | -0.27 | 1019.62 |
| 193 | 2009.10.20 09:17 | s/l    | 67 | 0.01 | 1.63929 | 1.63929 | 0.00000 | -0.27 | 1019.35 |
| 194 | 2009.10.21 02:10 | sell   | 68 | 0.02 | 1.63556 | 1.63959 | 1.63359 |       |         |
| 195 | 2009.10.21 02:10 | sell   | 69 | 0.01 | 1.63556 | 1.63959 | 0.00000 |       |         |
| 196 | 2009.10.21 03:56 | s/l    | 68 | 0.02 | 1.63959 | 1.63959 | 1.63359 | -8.06 | 1011.29 |
| 197 | 2009.10.21 03:56 | s/l    | 69 | 0.01 | 1.63959 | 1.63959 | 0.00000 | -4.03 | 1007.26 |
| 198 | 2009.10.21 04:00 | buy    | 70 | 0.02 | 1.63961 | 1.63559 | 1.64159 |       |         |
| 199 | 2009.10.21 04:00 | buy    | 71 | 0.01 | 1.63961 | 1.63559 | 1.64259 |       |         |
| 200 | 2009.10.21 04:00 | buy    | 72 | 0.01 | 1.63961 | 1.63559 | 0.00000 |       |         |
| 201 | 2009.10.21 04:11 | t/p    | 70 | 0.02 | 1.64159 | 1.63559 | 1.64159 | 3.96  | 1011.22 |
| 202 | 2009.10.21 04:11 | modify | 72 | 0.01 | 1.63961 | 1.63959 | 0.00000 |       |         |
| 203 | 2009.10.21 04:11 | modify | 71 | 0.01 | 1.63961 | 1.63959 | 1.64259 |       |         |
| 204 | 2009.10.21 04:45 | t/p    | 71 | 0.01 | 1.64259 | 1.63959 | 1.64259 | 2.98  | 1014.20 |
| 205 | 2009.10.21 04:46 | modify | 72 | 0.01 | 1.63961 | 1.64159 | 0.00000 |       |         |
| 206 | 2009.10.21 05:21 | s/l    | 72 | 0.01 | 1.64159 | 1.64159 | 0.00000 | 1.98  | 1016.18 |
| 207 | 2009.10.21 06:25 | buy    | 73 | 0.01 | 1.63979 | 1.63559 | 0.00000 |       |         |
| 208 | 2009.10.21 06:37 | modify | 73 | 0.01 | 1.63979 | 1.63959 | 0.00000 |       |         |
| 209 | 2009.10.21 06:47 | modify | 73 | 0.01 | 1.63979 | 1.64159 | 0.00000 |       |         |
| 210 | 2009.10.21 06:56 | s/l    | 73 | 0.01 | 1.64159 | 1.64159 | 0.00000 | 1.80  | 1017.98 |
| 211 | 2009.10.21 16:25 | buy    | 74 | 0.01 | 1.66012 | 1.65611 | 0.00000 |       |         |
| 212 | 2009.10.21 17:24 | modify | 74 | 0.01 | 1.66012 | 1.66011 | 0.00000 |       |         |
| 213 | 2009.10.21 18:47 | modify | 74 | 0.01 | 1.66012 | 1.66211 | 0.00000 |       |         |
| 214 | 2009.10.21 19:21 | s/l    | 74 | 0.01 | 1.66211 | 1.66211 | 0.00000 | 1.99  | 1019.97 |
| 215 | 2009.10.21 20:30 | buy    | 75 | 0.01 | 1.66019 | 1.65611 | 0.00000 |       |         |
| 216 | 2009.10.21 23:16 | modify | 75 | 0.01 | 1.66019 | 1.66011 | 0.00000 |       |         |

|     |                  |        |    |      |         |         |         |       |         |
|-----|------------------|--------|----|------|---------|---------|---------|-------|---------|
| 217 | 2009.10.22 02:53 | s/l    | 75 | 0.01 | 1.66011 | 1.66011 | 0.00000 | -0.11 | 1019.86 |
| 218 | 2009.10.22 11:10 | sell   | 76 | 0.01 | 1.65437 | 1.65857 | 0.00000 |       |         |
| 219 | 2009.10.22 13:02 | modify | 76 | 0.01 | 1.65437 | 1.65437 | 0.00000 |       |         |
| 220 | 2009.10.22 13:06 | s/l    | 76 | 0.01 | 1.65437 | 1.65437 | 0.00000 | 0.00  | 1019.86 |