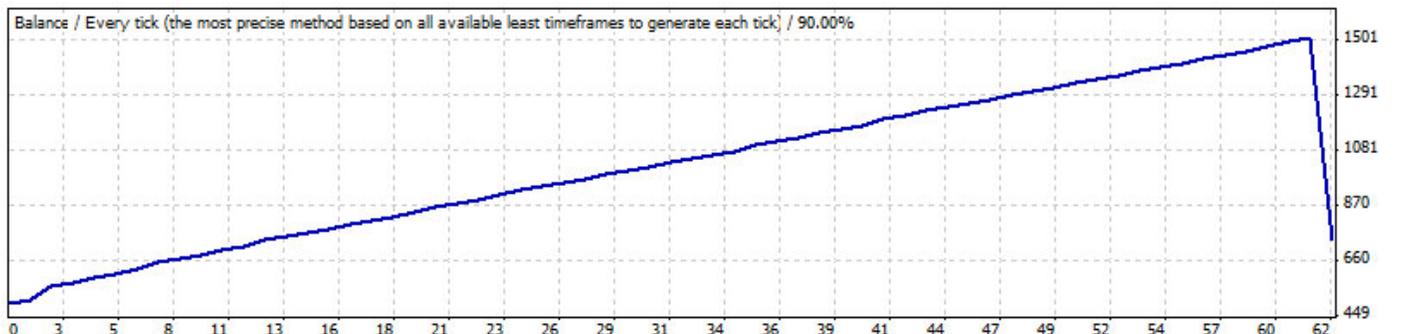


# Strategy Tester Report

## HAS EA

AvaFinancial-Real (Build 225)

|                          |  |  |                           |  |
|--------------------------|--|--|---------------------------|--|
| Symbol                   | EURUSD (Euro vs US Dollar)   |  |                           |  |
| Period                   | 5 Minutes (M5) 2009.06.01 00:00 - 2010.01.05 23:55 (2009.06.01 - 2010.01.06)   |  |                           |  |
| Model                    | Every tick (the most precise method based on all available least timeframes)   |  |                           |  |
| Parameters               | YourAccountNumber=5003712; MagicBase=20000; MaMethod=2; MaPeriod=6; MaMethod2=3; MaPeriod2=2; tf0="---TimeFrames---"; tf1="1. Month"; tf2="2. Week"; tf3="3. Day"; tf4="4. 4 Hour"; tf5="5. 1 Hour"; tf6="6. 30 minute"; tf7="7. 15 minute"; tf8="8. 5 minute"; HigherTF_Set1=1; LowerTF_Set1=8; UpperTF_Set1=1; ss="---Set 2 inputs---"; ss1=" Switch inputs when"; ss2=" UpperTF to SwitchTF do not agree"; ss3="Enter 0 for false, 1 for true"; UseSwitchSet=1; SwitchSetTF=3; HigherTF_Set2=4; LowerTF_Set2=8; ct="---Trade Confirmation filters---"; ct1=" Use timeframe above HigherTF to confirm trade"; ct2="Enter 0 for false, 1 for true"; ConfirmUpperTimeFrame_Set1=1; ConfirmUpperTimeFrame_Set2=1; ct3="Confirm Higher to Upper Timeframes for change of trend"; ct4="Enter 0 for false, 1 for true"; ConfirmAllTimeFrames_Set1=1; ConfirmAllTimeFrames_Set2=1; ct5="Confirm Alert Timeframe for change of trend"; ct6="Enter 0 for false, 1 for true"; ConfirmAlertTimeFrame=1; en0="--- Timeframe Entry---"; en1="1. Enter on Alerted time frame - 1 unclosed candle"; en2="2. Enter on Alerted time frame - 1 closed candle"; EnterOnAlerted=1; hen="--- HedgeTimeframe Entry---"; hen0="0. Do Not Use Hedge"; hen1="1. Enter on Alerted time frame - 1"; hen2="2. Enter on Alerted time frame"; HedgeEnterOnAlerted=0; en3="Fresh Signal - Enter 0 for false, 1 for true"; EnterOnFreshSignal=0; Slippage=3; ep="--- Profit Timeframe Exit---"; ep0="0. Do Not Use"; ep1="1. Alert Timeframe - 1 unclosed candle"; ep2="2. Alert Timeframe - 1 closed candle"; ep3="3. Alert Timeframe unclosed candle"; ep4="4. Alert Timeframe closed candle"; ep5="5. Exit at Take Profit"; ExitOnAlertedProfit_Set1=5; ExitOnAlertedProfit_Set2=5; HedgeExitOnAlertedProfit=1; e5="--- Partial Close---"; e6="When true will close half of position"; e7="when internal TakeProfit or Trigger is reached"; e8="Enter 0 for false, 1 for true"; UsePartialClose_Set1=0; UsePartialClose_Set2=0; e9="Roundup - Enter 0 for false, 1 for true"; RoundUp=0; ep6=" Enter trigger to replace TP"; ep7=" for alert exit, partial close"; ep8=" and Trailing Stop"; ep9="UseTrigger - Enter 0 for false, 1 for true"; UseTrigger_Set1=1; ExitTrigger_Set1=25; UseTrigger_Set2=1; ExitTrigger_Set2=20; HedgeUseTrigger=1; HedgeExitTrigger=10; set="---Exit at Set Change Signal---"; UseExitOnSetChangeSignal=0; hd=" --Delay time after small loss--"; useDelayAfterLoss=1; LossSizeInPips=10; MinutesToDelay=30; ts0="---TrailingStopLoss---"; ts1="1. None"; ts2="2. BreakEven at TP or Trigger"; ts3="3. Standard at TP or Trigger"; ts6="4. Breakeven at input"; ts5="5. Standard at input"; ts4="6. Trail immediately"; ts7="7. Immediately til Breakeven + Lockin"; TrailingStopMethod_Set1=2; TrailingStopMethod_Set2=2; HedgeTrailingStopMethod=2; ts8="2. BreakEven at TP/Trigger setting"; BreakEvenLock_Set1=20; BreakEvenLock_Set2=15; HedgeBreakEvenLock=5; ts9="3. Standard at TP/Trigger setting"; TrailingStop=25; HedgeTrailingStop=25; ts11="4. Breakeven at input settings"; BreakEvenLevel=30; LockInPips=5; HedgeBreakEvenLevel=10; HedgeLockInPips=1; ts10="5. Standard at input setting"; BeginTrailingStop=35; HedgeBeginTrailingStop=15; tp0="---TakeProfit Method---"; tp1="1. Use ATR"; tp2="2. Use Inputs"; TPMethod=2; tp3="ATR inputs"; TPATRPeriod=14; TPATRPercentage=0.9; tp4="TakeProfit inputs"; TakeProfitW1_Set1=200; TakeProfitD1_Set1=150; TakeProfitH4_Set1=100; TakeProfitH1_Set1=75; TakeProfitM30_Set1=50; TakeProfitM15_Set1=25; TakeProfitM5_Set1=15; TakeProfitW1_Set2=200; TakeProfitD1_Set2=150; TakeProfitH4_Set2=100; TakeProfitH1_Set2=75; TakeProfitM30_Set2=50; TakeProfitM15_Set2=25; TakeProfitM5_Set2=15; HedgeTakeProfit=20; SafetyTakeProfitMultiplier=1.5; tms6="Step to move Take Profit"; TP_Step=20; s0="---StopLoss Method---"; s1="1. Use ATR"; s2="2. Use Input"; SLMethod=2; s3="ATR inputs"; SLATRPeriod=14; SLATRPercentage=0.9; mStopLoss_Set1=0; mStopLoss_Set2=0; mHedgeStopLoss=0; SafetyStopLossMultiplier=1.5; mm="---Money Management---"; Lots=0.05; HedgeMultiplier=1; UseMoneyManagement=true; BrokerIsIBFX=false; BrokerIsCrownForex=false; MaxSpread=8; |  |                           |  |
| Bars in test             | 45160  | Ticks modelled                             | 7678812 Modelling quality | 90.00%   |
| Mismatched charts errors | 0  |  |                           |  |
| Initial deposit          | 500.00   |  |                           |  |
| Total net profit         | 243.03   | Gross profit                               | 1012.01                   | Gross loss -768.97                             |
| Profit factor            | 1.32   | Expected payoff                            | 3.92                      |  |
| Absolute drawdown        | 445.70   | Maximal drawdown                           | 919.26 (60.79%)           | Relative drawdown 91.53% (587.14)              |
| Total trades             | 62   | Short positions (won %)                    | 0 (0.00%)                 | Long positions (won %) 62 (98.39%)             |
|                          |  | Profit trades (% of total)                 | 61 (98.39%)               | Loss trades (% of total) 1 (1.61%)             |
|                          |  | Largest profit trade                       | 50.00                     | loss trade -768.97                             |
|                          |  | Average profit trade                       | 16.59                     | loss trade -768.97                             |
|                          |  | Maximum consecutive wins (profit in money) | 61 (1012.01)              | consecutive losses (loss in money) 1 (-768.97) |
|                          |  | Maximal consecutive profit (count of wins) | 1012.01 (61)              | consecutive loss (count of losses) -768.97 (1) |
|                          |  | Average consecutive wins                   | 61                        | consecutive losses 1                           |



| # | Time             | Type   | Order | Size | Price  | S / L  | T / P  | Profit | Balance |
|---|------------------|--------|-------|------|--------|--------|--------|--------|---------|
| 1 | 2009.06.01 01:06 | buy    | 1     | 0.10 | 1.4134 | 0.0000 | 0.0000 |        |         |
| 2 | 2009.06.01 01:06 | modify | 1     | 0.10 | 1.4134 | 0.0000 | 1.4209 |        |         |
| 3 | 2009.06.01 01:24 | modify | 1     | 0.10 | 1.4134 | 1.4148 | 1.4209 |        |         |
| 4 | 2009.06.01 01:25 | close  | 1     | 0.10 | 1.4149 | 1.4148 | 1.4209 | 15.00  | 515.00  |
| 5 | 2009.06.01 01:25 | buy    | 2     | 0.10 | 1.4152 | 0.0000 | 0.0000 |        |         |
| 6 | 2009.06.01 01:25 | modify | 2     | 0.10 | 1.4152 | 0.0000 | 1.4227 |        |         |

|    |                  |        |    |      |        |        |        |       |        |
|----|------------------|--------|----|------|--------|--------|--------|-------|--------|
| 7  | 2009.06.01 06:51 | modify | 2  | 0.10 | 1.4152 | 1.4166 | 1.4227 |       |        |
| 8  | 2009.06.01 07:12 | close  | 2  | 0.10 | 1.4202 | 1.4166 | 1.4227 | 50.00 | 565.00 |
| 9  | 2009.06.01 09:00 | buy    | 3  | 0.10 | 1.4231 | 0.0000 | 0.0000 |       |        |
| 10 | 2009.06.01 09:00 | modify | 3  | 0.10 | 1.4231 | 0.0000 | 1.4253 |       |        |
| 11 | 2009.06.02 11:36 | close  | 3  | 0.10 | 1.4246 | 0.0000 | 1.4253 | 15.22 | 580.22 |
| 12 | 2009.06.02 12:37 | buy    | 4  | 0.10 | 1.4228 | 0.0000 | 0.0000 |       |        |
| 13 | 2009.06.02 12:37 | modify | 4  | 0.10 | 1.4228 | 0.0000 | 1.4250 |       |        |
| 14 | 2009.06.02 13:00 | close  | 4  | 0.10 | 1.4244 | 0.0000 | 1.4250 | 16.00 | 596.22 |
| 15 | 2009.06.02 13:30 | buy    | 5  | 0.10 | 1.4228 | 0.0000 | 0.0000 |       |        |
| 16 | 2009.06.02 13:30 | modify | 5  | 0.10 | 1.4228 | 0.0000 | 1.4250 |       |        |
| 17 | 2009.06.02 13:47 | close  | 5  | 0.10 | 1.4244 | 0.0000 | 1.4250 | 16.00 | 612.22 |
| 18 | 2009.06.02 15:31 | buy    | 6  | 0.10 | 1.4291 | 0.0000 | 0.0000 |       |        |
| 19 | 2009.06.02 15:31 | modify | 6  | 0.10 | 1.4291 | 0.0000 | 1.4313 |       |        |
| 20 | 2009.06.02 17:29 | close  | 6  | 0.10 | 1.4306 | 0.0000 | 1.4313 | 15.00 | 627.22 |
| 21 | 2009.06.02 19:58 | buy    | 7  | 0.10 | 1.4324 | 0.0000 | 0.0000 |       |        |
| 22 | 2009.06.02 19:58 | modify | 7  | 0.10 | 1.4324 | 0.0000 | 1.4346 |       |        |
| 23 | 2009.08.03 13:36 | close  | 7  | 0.10 | 1.4339 | 0.0000 | 1.4346 | 28.65 | 655.87 |
| 24 | 2009.08.03 13:56 | buy    | 8  | 0.10 | 1.4327 | 0.0000 | 0.0000 |       |        |
| 25 | 2009.08.03 13:56 | modify | 8  | 0.10 | 1.4327 | 0.0000 | 1.4349 |       |        |
| 26 | 2009.08.03 14:03 | close  | 8  | 0.10 | 1.4342 | 0.0000 | 1.4349 | 15.00 | 670.87 |
| 27 | 2009.08.03 16:40 | buy    | 9  | 0.10 | 1.4414 | 0.0000 | 0.0000 |       |        |
| 28 | 2009.08.03 16:40 | modify | 9  | 0.10 | 1.4414 | 0.0000 | 1.4436 |       |        |
| 29 | 2009.08.03 17:42 | close  | 9  | 0.10 | 1.4429 | 0.0000 | 1.4436 | 15.00 | 685.87 |
| 30 | 2009.08.03 18:24 | buy    | 10 | 0.10 | 1.4421 | 0.0000 | 0.0000 |       |        |
| 31 | 2009.08.03 18:24 | modify | 10 | 0.10 | 1.4421 | 0.0000 | 1.4443 |       |        |
| 32 | 2009.08.05 11:41 | close  | 10 | 0.10 | 1.4436 | 0.0000 | 1.4443 | 15.44 | 701.31 |
| 33 | 2009.08.05 12:22 | buy    | 11 | 0.10 | 1.4412 | 0.0000 | 0.0000 |       |        |
| 34 | 2009.08.05 12:22 | modify | 11 | 0.10 | 1.4412 | 0.0000 | 1.4434 |       |        |
| 35 | 2009.08.05 17:27 | close  | 11 | 0.10 | 1.4427 | 0.0000 | 1.4434 | 15.00 | 716.31 |
| 36 | 2009.08.05 19:12 | buy    | 12 | 0.10 | 1.4432 | 0.0000 | 0.0000 |       |        |
| 37 | 2009.08.05 19:12 | modify | 12 | 0.10 | 1.4432 | 0.0000 | 1.4454 |       |        |
| 38 | 2009.09.08 09:45 | close  | 12 | 0.10 | 1.4447 | 0.0000 | 1.4454 | 22.49 | 738.80 |
| 39 | 2009.09.08 11:26 | buy    | 13 | 0.10 | 1.4478 | 0.0000 | 0.0000 |       |        |
| 40 | 2009.09.08 11:26 | modify | 13 | 0.10 | 1.4478 | 0.0000 | 1.4500 |       |        |
| 41 | 2009.09.08 11:28 | close  | 13 | 0.10 | 1.4493 | 0.0000 | 1.4500 | 15.00 | 753.80 |
| 42 | 2009.09.08 11:56 | buy    | 14 | 0.10 | 1.4484 | 0.0000 | 0.0000 |       |        |
| 43 | 2009.09.08 11:56 | modify | 14 | 0.10 | 1.4484 | 0.0000 | 1.4506 |       |        |
| 44 | 2009.09.08 12:55 | close  | 14 | 0.10 | 1.4499 | 0.0000 | 1.4506 | 15.00 | 768.80 |
| 45 | 2009.09.08 13:28 | buy    | 15 | 0.10 | 1.4482 | 0.0000 | 0.0000 |       |        |
| 46 | 2009.09.08 13:28 | modify | 15 | 0.10 | 1.4482 | 0.0000 | 1.4504 |       |        |
| 47 | 2009.09.08 14:31 | close  | 15 | 0.10 | 1.4497 | 0.0000 | 1.4504 | 15.00 | 783.80 |
| 48 | 2009.09.08 15:58 | buy    | 16 | 0.10 | 1.4497 | 0.0000 | 0.0000 |       |        |
| 49 | 2009.09.08 15:58 | modify | 16 | 0.10 | 1.4497 | 0.0000 | 1.4519 |       |        |
| 50 | 2009.09.08 16:22 | close  | 16 | 0.10 | 1.4512 | 0.0000 | 1.4519 | 15.00 | 798.80 |
| 51 | 2009.09.08 17:20 | buy    | 17 | 0.10 | 1.4511 | 0.0000 | 0.0000 |       |        |
| 52 | 2009.09.08 17:20 | modify | 17 | 0.10 | 1.4511 | 0.0000 | 1.4533 |       |        |
| 53 | 2009.09.09 11:52 | close  | 17 | 0.10 | 1.4526 | 0.0000 | 1.4533 | 15.22 | 814.02 |
| 54 | 2009.09.09 15:27 | buy    | 18 | 0.10 | 1.4580 | 0.0000 | 0.0000 |       |        |
| 55 | 2009.09.09 15:27 | modify | 18 | 0.10 | 1.4580 | 0.0000 | 1.4602 |       |        |
| 56 | 2009.09.10 12:43 | close  | 18 | 0.10 | 1.4595 | 0.0000 | 1.4602 | 15.66 | 829.68 |
| 57 | 2009.09.10 15:00 | buy    | 19 | 0.10 | 1.4564 | 0.0000 | 0.0000 |       |        |
| 58 | 2009.09.10 15:00 | modify | 19 | 0.10 | 1.4564 | 0.0000 | 1.4676 |       |        |
| 59 | 2009.09.10 16:52 | modify | 19 | 0.10 | 1.4564 | 1.4584 | 1.4676 |       |        |
| 60 | 2009.09.10 17:21 | s/l    | 19 | 0.10 | 1.4584 | 1.4584 | 1.4676 | 20.00 | 849.68 |
| 61 | 2009.09.10 18:37 | buy    | 20 | 0.10 | 1.4591 | 0.0000 | 0.0000 |       |        |
| 62 | 2009.09.10 18:37 | modify | 20 | 0.10 | 1.4591 | 0.0000 | 1.4613 |       |        |
| 63 | 2009.09.11 02:43 | close  | 20 | 0.10 | 1.4606 | 0.0000 | 1.4613 | 15.22 | 864.90 |
| 64 | 2009.09.11 03:43 | buy    | 21 | 0.10 | 1.4605 | 0.0000 | 0.0000 |       |        |
| 65 | 2009.09.11 03:43 | modify | 21 | 0.10 | 1.4605 | 0.0000 | 1.4627 |       |        |
| 66 | 2009.09.11 05:24 | close  | 21 | 0.10 | 1.4620 | 0.0000 | 1.4627 | 15.00 | 879.90 |

|     |                  |        |    |      |         |        |        |       |         |
|-----|------------------|--------|----|------|---------|--------|--------|-------|---------|
| 67  | 2009.09.11 05:47 | buy    | 22 | 0.10 | 1.4617  | 0.0000 | 0.0000 |       |         |
| 68  | 2009.09.11 05:47 | modify | 22 | 0.10 | 1.4617  | 0.0000 | 1.4639 |       |         |
| 69  | 2009.09.11 13:55 | close  | 22 | 0.10 | 1.4632  | 0.0000 | 1.4639 | 15.00 | 894.90  |
| 70  | 2009.09.11 14:14 | buy    | 23 | 0.10 | 1.4587  | 0.0000 | 0.0000 |       |         |
| 71  | 2009.09.11 14:14 | modify | 23 | 0.10 | 1.4587  | 0.0000 | 1.4609 |       |         |
| 72  | 2009.09.11 14:42 | close  | 23 | 0.10 | 1.4602  | 0.0000 | 1.4609 | 15.00 | 909.90  |
| 73  | 2009.09.11 14:45 | buy    | 24 | 0.10 | 1.4605  | 0.0000 | 0.0000 |       |         |
| 74  | 2009.09.11 14:45 | modify | 24 | 0.10 | 1.4605  | 0.0000 | 1.4680 |       |         |
| 75  | 2009.09.14 14:00 | modify | 24 | 0.10 | 1.4605  | 1.4625 | 1.4680 |       |         |
| 76  | 2009.09.14 14:02 | s/l    | 24 | 0.10 | 1.4625  | 1.4625 | 1.4680 | 20.22 | 930.12  |
| 77  | 2009.09.14 16:19 | buy    | 25 | 0.10 | 1.4616  | 0.0000 | 0.0000 |       |         |
| 78  | 2009.09.14 16:19 | modify | 25 | 0.10 | 1.4616  | 0.0000 | 1.4638 |       |         |
| 79  | 2009.09.14 20:11 | close  | 25 | 0.10 | 1.4631  | 0.0000 | 1.4638 | 15.00 | 945.12  |
| 80  | 2009.09.14 21:10 | buy    | 26 | 0.10 | 1.4624  | 0.0000 | 0.0000 |       |         |
| 81  | 2009.09.14 21:10 | modify | 26 | 0.10 | 1.4624  | 0.0000 | 1.4646 |       |         |
| 82  | 2009.09.14 23:56 | close  | 26 | 0.10 | 1.4639  | 0.0000 | 1.4646 | 15.00 | 960.12  |
| 83  | 2009.09.15 00:39 | buy    | 27 | 0.10 | 1.4640  | 0.0000 | 0.0000 |       |         |
| 84  | 2009.09.15 00:39 | modify | 27 | 0.10 | 1.4640  | 0.0000 | 1.4662 |       |         |
| 85  | 2009.09.15 17:40 | close  | 27 | 0.10 | 1.4655  | 0.0000 | 1.4662 | 15.00 | 975.12  |
| 86  | 2009.09.15 18:52 | buy    | 28 | 0.10 | 1.4663  | 0.0000 | 0.0000 |       |         |
| 87  | 2009.09.15 18:52 | modify | 28 | 0.10 | 1.4663  | 0.0000 | 1.4685 |       |         |
| 88  | 2009.09.16 00:17 | close  | 28 | 0.10 | 1.4678  | 0.0000 | 1.4685 | 15.22 | 990.34  |
| 89  | 2009.09.16 01:37 | buy    | 29 | 0.10 | 1.4674  | 0.0000 | 0.0000 |       |         |
| 90  | 2009.09.16 01:37 | modify | 29 | 0.10 | 1.4674  | 0.0000 | 1.4696 |       |         |
| 91  | 2009.09.16 06:09 | close  | 29 | 0.10 | 1.4689  | 0.0000 | 1.4696 | 15.00 | 1005.34 |
| 92  | 2009.09.16 06:47 | buy    | 30 | 0.10 | 1.46849 | 0.0000 | 0.0000 |       |         |
| 93  | 2009.09.16 06:47 | modify | 30 | 0.10 | 1.46849 | 0.0000 | 1.4707 |       |         |
| 94  | 2009.09.16 07:21 | close  | 30 | 0.10 | 1.4700  | 0.0000 | 1.4707 | 15.10 | 1020.44 |
| 95  | 2009.09.16 07:47 | buy    | 31 | 0.10 | 1.4694  | 0.0000 | 0.0000 |       |         |
| 96  | 2009.09.16 07:47 | modify | 31 | 0.10 | 1.4694  | 0.0000 | 1.4716 |       |         |
| 97  | 2009.09.16 08:59 | close  | 31 | 0.10 | 1.4709  | 0.0000 | 1.4716 | 15.00 | 1035.44 |
| 98  | 2009.09.16 09:49 | buy    | 32 | 0.10 | 1.4695  | 0.0000 | 0.0000 |       |         |
| 99  | 2009.09.16 09:49 | modify | 32 | 0.10 | 1.4695  | 0.0000 | 1.4717 |       |         |
| 100 | 2009.09.16 16:03 | close  | 32 | 0.10 | 1.4710  | 0.0000 | 1.4717 | 15.00 | 1050.44 |
| 101 | 2009.09.16 17:11 | buy    | 33 | 0.10 | 1.4710  | 0.0000 | 0.0000 |       |         |
| 102 | 2009.09.16 17:11 | modify | 33 | 0.10 | 1.4710  | 0.0000 | 1.4732 |       |         |
| 103 | 2009.09.16 18:02 | close  | 33 | 0.10 | 1.4725  | 0.0000 | 1.4732 | 15.00 | 1065.44 |
| 104 | 2009.09.16 19:17 | buy    | 34 | 0.10 | 1.4719  | 0.0000 | 0.0000 |       |         |
| 105 | 2009.09.16 19:17 | modify | 34 | 0.10 | 1.4719  | 0.0000 | 1.4741 |       |         |
| 106 | 2009.09.16 20:10 | close  | 34 | 0.10 | 1.4734  | 0.0000 | 1.4741 | 15.00 | 1080.44 |
| 107 | 2009.09.16 23:45 | buy    | 35 | 0.10 | 1.4716  | 0.0000 | 0.0000 |       |         |
| 108 | 2009.09.16 23:45 | modify | 35 | 0.10 | 1.4716  | 0.0000 | 1.4791 |       |         |
| 109 | 2009.09.17 05:50 | modify | 35 | 0.10 | 1.4716  | 1.4735 | 1.4791 |       |         |
| 110 | 2009.09.17 06:00 | close  | 35 | 0.10 | 1.4736  | 1.4735 | 1.4791 | 20.66 | 1101.10 |
| 111 | 2009.09.17 07:14 | buy    | 36 | 0.10 | 1.4750  | 0.0000 | 0.0000 |       |         |
| 112 | 2009.09.17 07:14 | modify | 36 | 0.10 | 1.4750  | 0.0000 | 1.4772 |       |         |
| 113 | 2009.09.22 07:26 | close  | 36 | 0.10 | 1.4765  | 0.0000 | 1.4772 | 15.66 | 1116.76 |
| 114 | 2009.09.22 10:37 | buy    | 37 | 0.10 | 1.4800  | 0.0000 | 0.0000 |       |         |
| 115 | 2009.09.22 10:37 | modify | 37 | 0.10 | 1.4800  | 0.0000 | 1.4822 |       |         |
| 116 | 2009.09.22 13:17 | close  | 37 | 0.10 | 1.4815  | 0.0000 | 1.4822 | 15.00 | 1131.76 |
| 117 | 2009.09.22 13:45 | buy    | 38 | 0.10 | 1.4800  | 0.0000 | 0.0000 |       |         |
| 118 | 2009.09.22 13:45 | modify | 38 | 0.10 | 1.4800  | 0.0000 | 1.4822 |       |         |
| 119 | 2009.09.22 23:23 | close  | 38 | 0.10 | 1.4815  | 0.0000 | 1.4822 | 15.00 | 1146.76 |
| 120 | 2009.09.23 00:08 | buy    | 39 | 0.10 | 1.4810  | 0.0000 | 0.0000 |       |         |
| 121 | 2009.09.23 00:08 | modify | 39 | 0.10 | 1.4810  | 0.0000 | 1.4832 |       |         |
| 122 | 2009.09.23 18:18 | close  | 39 | 0.10 | 1.4825  | 0.0000 | 1.4832 | 15.00 | 1161.76 |
| 123 | 2009.09.23 19:43 | buy    | 40 | 0.10 | 1.47701 | 0.0000 | 0.0000 |       |         |
| 124 | 2009.09.23 19:43 | modify | 40 | 0.10 | 1.47701 | 0.0000 | 1.4792 |       |         |
| 125 | 2009.09.24 09:54 | close  | 40 | 0.10 | 1.4785  | 0.0000 | 1.4792 | 15.56 | 1177.32 |
| 126 | 2009.09.24 09:54 | buy    | 41 | 0.10 | 1.4787  | 0.0000 | 0.0000 |       |         |

|     |                  |        |    |      |         |        |        |       |         |
|-----|------------------|--------|----|------|---------|--------|--------|-------|---------|
| 127 | 2009.09.24 09:54 | modify | 41 | 0.10 | 1.4787  | 0.0000 | 1.4937 |       |         |
| 128 | 2009.10.08 16:32 | modify | 41 | 0.10 | 1.4787  | 1.4806 | 1.4937 |       |         |
| 129 | 2009.10.08 16:34 | close  | 41 | 0.10 | 1.4807  | 1.4806 | 1.4937 | 23.08 | 1200.40 |
| 130 | 2009.10.08 17:30 | buy    | 42 | 0.10 | 1.4792  | 0.0000 | 0.0000 |       |         |
| 131 | 2009.10.08 17:30 | modify | 42 | 0.10 | 1.4792  | 0.0000 | 1.4814 |       |         |
| 132 | 2009.10.12 14:53 | close  | 42 | 0.10 | 1.4808  | 0.0000 | 1.4814 | 16.44 | 1216.84 |
| 133 | 2009.10.12 16:00 | buy    | 43 | 0.10 | 1.4798  | 0.0000 | 0.0000 |       |         |
| 134 | 2009.10.12 16:00 | modify | 43 | 0.10 | 1.4798  | 0.0000 | 1.4820 |       |         |
| 135 | 2009.10.13 10:10 | close  | 43 | 0.10 | 1.4813  | 0.0000 | 1.4820 | 15.22 | 1232.06 |
| 136 | 2009.10.13 12:34 | buy    | 44 | 0.10 | 1.4859  | 0.0000 | 0.0000 |       |         |
| 137 | 2009.10.13 12:34 | modify | 44 | 0.10 | 1.4859  | 0.0000 | 1.4881 |       |         |
| 138 | 2009.10.14 01:46 | close  | 44 | 0.10 | 1.4874  | 0.0000 | 1.4881 | 15.22 | 1247.28 |
| 139 | 2009.10.14 05:07 | buy    | 45 | 0.10 | 1.4885  | 0.0000 | 0.0000 |       |         |
| 140 | 2009.10.14 05:07 | modify | 45 | 0.10 | 1.4885  | 0.0000 | 1.4907 |       |         |
| 141 | 2009.10.14 08:04 | close  | 45 | 0.10 | 1.4900  | 0.0000 | 1.4907 | 15.00 | 1262.28 |
| 142 | 2009.10.14 08:24 | buy    | 46 | 0.10 | 1.48911 | 0.0000 | 0.0000 |       |         |
| 143 | 2009.10.14 08:24 | modify | 46 | 0.10 | 1.48911 | 0.0000 | 1.4913 |       |         |
| 144 | 2009.10.14 09:03 | close  | 46 | 0.10 | 1.4906  | 0.0000 | 1.4913 | 14.90 | 1277.18 |
| 145 | 2009.10.14 10:18 | buy    | 47 | 0.10 | 1.4900  | 0.0000 | 0.0000 |       |         |
| 146 | 2009.10.14 10:18 | modify | 47 | 0.10 | 1.4900  | 0.0000 | 1.4922 |       |         |
| 147 | 2009.10.14 10:59 | close  | 47 | 0.10 | 1.4915  | 0.0000 | 1.4922 | 15.00 | 1292.18 |
| 148 | 2009.10.14 11:22 | buy    | 48 | 0.10 | 1.4900  | 0.0000 | 0.0000 |       |         |
| 149 | 2009.10.14 11:22 | modify | 48 | 0.10 | 1.4900  | 0.0000 | 1.4922 |       |         |
| 150 | 2009.10.14 13:36 | close  | 48 | 0.10 | 1.4915  | 0.0000 | 1.4922 | 15.00 | 1307.18 |
| 151 | 2009.10.14 13:58 | buy    | 49 | 0.10 | 1.4901  | 0.0000 | 0.0000 |       |         |
| 152 | 2009.10.14 13:58 | modify | 49 | 0.10 | 1.4901  | 0.0000 | 1.4923 |       |         |
| 153 | 2009.10.14 17:18 | close  | 49 | 0.10 | 1.4916  | 0.0000 | 1.4923 | 15.00 | 1322.18 |
| 154 | 2009.10.14 18:50 | buy    | 50 | 0.10 | 1.4912  | 0.0000 | 0.0000 |       |         |
| 155 | 2009.10.14 18:50 | modify | 50 | 0.10 | 1.4912  | 0.0000 | 1.4934 |       |         |
| 156 | 2009.10.14 21:07 | close  | 50 | 0.10 | 1.4928  | 0.0000 | 1.4934 | 16.00 | 1338.18 |
| 157 | 2009.10.14 22:34 | buy    | 51 | 0.10 | 1.4932  | 0.0000 | 0.0000 |       |         |
| 158 | 2009.10.14 22:34 | modify | 51 | 0.10 | 1.4932  | 0.0000 | 1.4954 |       |         |
| 159 | 2009.10.15 00:57 | close  | 51 | 0.10 | 1.4947  | 0.0000 | 1.4954 | 15.66 | 1353.84 |
| 160 | 2009.10.15 01:50 | buy    | 52 | 0.10 | 1.49501 | 0.0000 | 0.0000 |       |         |
| 161 | 2009.10.15 01:50 | modify | 52 | 0.10 | 1.49501 | 0.0000 | 1.4972 |       |         |
| 162 | 2009.10.15 05:56 | close  | 52 | 0.10 | 1.4965  | 0.0000 | 1.4972 | 14.90 | 1368.74 |
| 163 | 2009.10.15 06:44 | buy    | 53 | 0.10 | 1.4952  | 0.0000 | 0.0000 |       |         |
| 164 | 2009.10.15 06:44 | modify | 53 | 0.10 | 1.4952  | 0.0000 | 1.4974 |       |         |
| 165 | 2009.10.19 21:01 | close  | 53 | 0.10 | 1.4967  | 0.0000 | 1.4974 | 15.44 | 1384.18 |
| 166 | 2009.10.19 22:30 | buy    | 54 | 0.10 | 1.4961  | 0.0000 | 0.0000 |       |         |
| 167 | 2009.10.19 22:30 | modify | 54 | 0.10 | 1.4961  | 0.0000 | 1.4983 |       |         |
| 168 | 2009.10.19 23:33 | close  | 54 | 0.10 | 1.4976  | 0.0000 | 1.4983 | 15.00 | 1399.18 |
| 169 | 2009.10.20 00:10 | buy    | 55 | 0.10 | 1.4968  | 0.0000 | 0.0000 |       |         |
| 170 | 2009.10.20 00:10 | modify | 55 | 0.10 | 1.4968  | 0.0000 | 1.4990 |       |         |
| 171 | 2009.10.20 01:32 | close  | 55 | 0.10 | 1.4983  | 0.0000 | 1.4990 | 15.00 | 1414.18 |
| 172 | 2009.10.20 02:52 | buy    | 56 | 0.10 | 1.4988  | 0.0000 | 0.0000 |       |         |
| 173 | 2009.10.20 02:52 | modify | 56 | 0.10 | 1.4988  | 0.0000 | 1.5010 |       |         |
| 174 | 2009.10.21 14:43 | close  | 56 | 0.10 | 1.5003  | 0.0000 | 1.5010 | 15.22 | 1429.40 |
| 175 | 2009.10.21 16:46 | buy    | 57 | 0.10 | 1.5008  | 0.0000 | 0.0000 |       |         |
| 176 | 2009.10.21 16:46 | modify | 57 | 0.10 | 1.5008  | 0.0000 | 1.5030 |       |         |
| 177 | 2009.10.21 17:13 | close  | 57 | 0.10 | 1.5023  | 0.0000 | 1.5030 | 15.00 | 1444.40 |
| 178 | 2009.10.21 18:43 | buy    | 58 | 0.10 | 1.5041  | 0.0000 | 0.0000 |       |         |
| 179 | 2009.10.21 18:43 | modify | 58 | 0.10 | 1.5041  | 0.0000 | 1.5063 |       |         |
| 180 | 2009.10.23 01:19 | close  | 58 | 0.10 | 1.5056  | 0.0000 | 1.5063 | 15.88 | 1460.28 |
| 181 | 2009.10.23 02:10 | buy    | 59 | 0.10 | 1.50381 | 0.0000 | 0.0000 |       |         |
| 182 | 2009.10.23 02:10 | modify | 59 | 0.10 | 1.50381 | 0.0000 | 1.5060 |       |         |
| 183 | 2009.10.26 02:18 | close  | 59 | 0.10 | 1.5053  | 0.0000 | 1.5060 | 15.12 | 1475.40 |
| 184 | 2009.10.26 04:19 | buy    | 60 | 0.10 | 1.5035  | 0.0000 | 0.0000 |       |         |
| 185 | 2009.10.26 04:19 | modify | 60 | 0.10 | 1.5035  | 0.0000 | 1.5057 |       |         |
| 186 | 2009.11.25 11:30 | close  | 60 | 0.10 | 1.5050  | 0.0000 | 1.5057 | 21.60 | 1497.01 |

|     |                  |               |    |      |        |        |        |         |         |
|-----|------------------|---------------|----|------|--------|--------|--------|---------|---------|
| 187 | 2009.11.25 13:51 | buy           | 61 | 0.10 | 1.5081 | 0.0000 | 0.0000 |         |         |
| 188 | 2009.11.25 13:51 | modify        | 61 | 0.10 | 1.5081 | 0.0000 | 1.5103 |         |         |
| 189 | 2009.11.25 19:01 | close         | 61 | 0.10 | 1.5096 | 0.0000 | 1.5103 | 15.00   | 1512.01 |
| 190 | 2009.11.25 21:26 | buy           | 62 | 0.10 | 1.5142 | 0.0000 | 0.0000 |         |         |
| 191 | 2009.11.25 21:26 | modify        | 62 | 0.10 | 1.5142 | 0.0000 | 1.5164 |         |         |
| 192 | 2010.01.05 23:59 | close at stop | 62 | 0.10 | 1.4364 | 0.0000 | 1.5164 | -768.97 | 743.03  |