

EURUSDvsUSDCHF

Date	Trade Pair	Open_price	Highest_price	Lowest_price	PL (pips)	cum(PL)	MFE (pips)	MAE (pips)	MFE-MAE (pips)	cum(MFE-MAE)
2010.01.04 15:00	BUY EURUSD	1.44225	0	0		0				0
2010.01.06 08:00	SELL EURUSD	1.43114	1.44832	1.42897	-112.1	-112.1	59.7	133.8	-74.1	-74.1
2010.01.06 18:00	BUY EURUSD	1.4402	1.44157	1.42819	-91.6	-203.7	28.5	105.3	-76.8	-150.9
2010.01.07 14:00	SELL EURUSD	1.43176	1.44469	1.43148	-85.4	-289.1	43.9	88.2	-44.3	-195.2
2010.01.08 19:00	BUY EURUSD	1.43925	1.44148	1.4263	-75.9	-365.0	53.6	98.2	-44.6	-239.8
2010.01.15 13:00	SELL EURUSD	1.43858	1.45788	1.43689	-7.7	-372.7	185.3	24.6	160.7	-79.1
2010.02.17 06:00	BUY EURUSD	1.37785	1.44139	1.35311	606.3	233.6	853.7	29.1	824.6	745.5
2010.02.17 16:00	SELL EURUSD	1.36977	1.37883	1.36939	-81.8	151.8	8.8	85.6	-76.8	668.7
2010.02.26 18:00	BUY EURUSD	1.36591	1.37027	1.34445	37.6	189.4	252.2	6.0	246.2	914.9
2010.03.01 14:00	SELL EURUSD	1.35069	1.36592	1.35059	-153.2	36.2	-0.9	154.2	-155.1	759.8
2010.03.03 03:00	BUY EURUSD	1.36379	1.36527	1.34339	-132.0	-95.8	72.0	146.8	-74.8	685.0
2010.03.04 21:00	SELL EURUSD	1.35769	1.37357	1.35509	-62.0	-157.8	96.8	88.0	8.8	693.8
2010.03.08 02:00	BUY EURUSD	1.3657	1.36661	1.353	-81.1	-238.9	45.9	90.2	-44.3	649.5
2010.03.09 13:00	SELL EURUSD	1.35601	1.37042	1.35501	-97.9	-336.8	46.2	107.9	-61.7	587.8
2010.03.10 17:00	BUY EURUSD	1.36639	1.36658	1.35371	-104.8	-441.6	22.0	106.7	-84.7	503.1
2010.03.18 18:00	SELL EURUSD	1.36042	1.38176	1.35861	-60.7	-502.3	152.7	78.8	73.9	577.0
2010.03.30 09:00	BUY EURUSD	1.35216	1.3633	1.32671	81.6	-420.7	336.1	29.8	306.3	883.3
2010.03.30 17:00	SELL EURUSD	1.34225	1.35309	1.34189	-100.1	-520.8	8.3	103.7	-95.4	787.9
2010.03.31 14:00	BUY EURUSD	1.34821	1.34891	1.33841	-60.6	-581.4	37.4	67.6	-30.2	757.7
2010.04.05 14:00	SELL EURUSD	1.34641	1.35911	1.346	-19.0	-600.4	108.0	23.1	84.9	842.6
2010.04.12 00:00	BUY EURUSD	1.36254	1.35282	1.32823	-162.3	-762.7	180.8	65.1	115.7	958.3
2010.04.19 02:00	SELL EURUSD	1.34756	1.36918	1.34721	-150.8	-913.5	65.4	154.3	-88.9	869.4
2010.06.10 16:00	BUY EURUSD	1.21279	1.35228	1.18758	1,346.7	433.2	1,598.8	48.2	1,550.6	2,420.0
2010.08.10 06:00	SELL EURUSD	1.31485	1.33338	1.2045	1,019.6	1,452.8	1,204.9	83.9	1,121.0	3,541.0
2010.08.19 15:00	BUY EURUSD	1.28896	1.32282	1.27337	257.9	1,710.7	413.8	80.7	333.1	3,874.1
2010.08.20 13:00	SELL EURUSD	1.26931	1.29022	1.26849	-197.5	1,513.2	11.6	205.7	-194.1	3,680.0
2010.08.26 16:00	BUY EURUSD	1.27254	1.2746	1.2588	-33.3	1,479.9	104.1	53.9	50.2	3,730.2
2010.09.10 02:00	SELL EURUSD	1.26781	1.29187	1.26251	-48.3	1,431.6	192.3	101.3	91.0	3,821.2
2010.09.13 05:00	BUY EURUSD	1.27932	1.27983	1.2644	-116.1	1,315.5	33.1	121.2	-88.1	3,733.1
2010.10.19 15:00	SELL EURUSD	1.38461	1.41581	1.27842	1,051.9	2,367.4	1,363.9	10.0	1,353.9	5,087.0
2010.10.20 17:00	BUY EURUSD	1.39673	1.39762	1.36977	-122.2	2,245.2	147.4	131.1	16.3	5,103.3
2010.10.22 04:00	SELL EURUSD	1.39061	1.40502	1.3871	-62.2	2,183.0	81.9	97.3	-15.4	5,087.9
2010.10.25 09:00	BUY EURUSD	1.4075	1.40799	1.38576	-169.9	2,013.1	47.5	174.8	-127.3	4,960.6
2010.10.26 15:00	SELL EURUSD	1.39066	1.40751	1.3879	-169.4	1,843.7	-0.9	197.0	-197.9	4,762.7
2010.11.02 15:00	BUY EURUSD	1.40307	1.40511	1.37336	-125.1	1,718.6	172.0	145.5	26.5	4,789.2
2010.11.09 21:00	SELL EURUSD	1.38294	1.42818	1.38125	-202.3	1,516.3	250.1	219.2	30.9	4,820.1
2010.12.03 15:00	BUY EURUSD	1.33434	1.383	1.29683	485.0	2,001.3	860.1	1.6	858.5	5,678.6
2010.12.08 08:00	SELL EURUSD	1.3214	1.34384	1.32032	-130.4	1,870.9	94.0	141.2	-47.2	5,631.4
2010.12.09 04:00	BUY EURUSD	1.33062	1.33222	1.31797	-93.2	1,777.7	33.3	109.2	-75.9	5,555.5
2010.12.17 18:00	SELL EURUSD	1.31541	1.34983	1.31329	-153.1	1,624.6	191.1	174.3	16.8	5,572.3
2010.12.21 14:00	BUY EURUSD	1.31563	1.32015	1.30942	-3.2	1,621.4	58.9	48.4	10.5	5,582.8
2010.12.23 16:00	SELL EURUSD	1.30661	1.3192	1.30549	-91.2	1,530.2	34.7	102.4	-67.7	5,515.1

EURUSDvsUSDCHF

2010.12.28 02:00	BUY	EURUSD	1.3233	1.32489	1.30596	-167.9	1,362.3	5.5	183.8	-178.3	5,336.8
2011.01.05 14:00	SELL	EURUSD	1.32093	1.34334	1.30831	-24.7	1,337.6	199.4	150.9	48.5	5,385.3
2011.01.13 15:00	BUY	EURUSD	1.3279	1.32861	1.28739	-70.7	1,266.9	334.4	77.8	256.6	5,641.9
2011.02.04 13:00	SELL	EURUSD	1.36265	1.38615	1.32443	346.5	1,613.4	581.5	35.7	545.8	6,187.7
2011.02.17 04:00	BUY	EURUSD	1.35932	1.37442	1.3428	32.3	1,645.7	197.5	118.7	78.8	6,266.5
2011.03.10 14:00	SELL	EURUSD	1.38275	1.40359	1.35258	233.3	1,879.0	441.7	68.4	373.3	6,639.8
2011.03.11 18:00	BUY	EURUSD	1.38633	1.38633	1.37519	-36.8	1,842.2	74.6	36.8	37.8	6,677.6
2011.03.25 19:00	SELL	EURUSD	1.4078	1.42482	1.38553	213.7	2,055.9	383.9	9.0	374.9	7,052.5
2011.03.31 09:00	BUY	EURUSD	1.41675	1.41753	1.40202	-90.5	1,965.4	56.8	98.3	-41.5	7,011.0
2011.04.01 15:00	SELL	EURUSD	1.41016	1.42329	1.40886	-66.9	1,898.5	64.4	79.9	-15.5	6,995.5
2011.04.04 16:00	BUY	EURUSD	1.42328	1.42681	1.40617	-132.2	1,766.3	38.9	167.5	-128.6	6,866.9
2011.04.18 18:00	SELL	EURUSD	1.42101	1.45199	1.41515	-23.7	1,742.6	286.1	82.3	203.8	7,070.7
2011.04.20 03:00	BUY	EURUSD	1.43634	1.43728	1.42054	-154.3	1,588.3	3.7	163.7	-160.0	6,910.7
2011.05.05 18:00	SELL	EURUSD	1.45823	1.49398	1.43629	217.9	1,806.2	575.4	1.5	573.9	7,484.6
2011.05.26 04:00	BUY	EURUSD	1.41653	1.45992	1.39695	416.0	2,222.2	611.8	17.9	593.9	8,078.5
2011.06.10 18:00	SELL	EURUSD	1.43644	1.46959	1.40682	198.1	2,420.3	529.6	98.1	431.5	8,510.0
2011.06.13 22:00	BUY	EURUSD	1.44141	1.44295	1.43207	-50.7	2,369.6	42.7	66.1	-23.4	8,486.6
2011.06.15 04:00	SELL	EURUSD	1.44118	1.44972	1.43783	-3.3	2,366.3	82.1	36.8	45.3	8,531.9
2011.06.21 10:00	BUY	EURUSD	1.43643	1.44293	1.40731	46.5	2,412.8	337.7	18.5	319.2	8,851.1
2011.06.23 15:00	SELL	EURUSD	1.417	1.44417	1.41528	-195.3	2,217.5	76.4	212.5	-136.1	8,715.0
2011.06.24 12:00	BUY	EURUSD	1.42749	1.43062	1.41262	-105.9	2,111.6	42.8	137.2	-94.4	8,620.6
2011.06.27 04:00	SELL	EURUSD	1.41342	1.42749	1.41024	-141.7	1,969.9	-1.0	173.5	-174.5	8,446.1
2011.06.27 17:00	BUY	EURUSD	1.428	1.42881	1.4113	-146.8	1,823.1	20.2	154.9	-134.7	8,311.4
2011.07.05 08:00	SELL	EURUSD	1.4473	1.45775	1.42369	192.0	2,015.1	296.5	44.1	252.4	8,563.8
2011.07.06 05:00	BUY	EURUSD	1.44545	1.44985	1.43965	17.5	2,032.6	75.5	26.5	49.0	8,612.8
2011.07.06 11:00	SELL	EURUSD	1.43572	1.44664	1.43529	-98.3	1,934.3	10.9	102.6	-91.7	8,521.1
2011.07.13 17:00	BUY	EURUSD	1.41627	1.43742	1.38372	193.5	2,127.8	519.0	18.0	501.0	9,022.1
2011.08.12 11:00	SELL	EURUSD	1.42257	1.45357	1.4014	62.0	2,189.8	372.0	149.7	222.3	9,244.4
2011.08.23 12:00	BUY	EURUSD	1.44882	1.45171	1.42112	-263.5	1,926.3	13.5	292.4	-278.9	8,965.5
2011.08.24 06:00	SELL	EURUSD	1.4406	1.44957	1.43759	-83.2	1,843.1	6.5	113.3	-106.8	8,858.7
2011.10.10 12:00	BUY	EURUSD	1.35585	1.45488	1.31456	846.5	2,689.6	1,259.4	143.8	1,115.6	9,974.3
2011.11.01 07:00	SELL	EURUSD	1.38136	1.42467	1.3558	254.1	2,943.7	687.2	1.5	685.7	10,660.0
2011.11.30 16:00	BUY	EURUSD	1.34792	1.38663	1.32122	333.4	3,277.1	600.4	53.7	546.7	11,206.7
2011.12.02 18:00	SELL	EURUSD	1.33839	1.35383	1.33631	-96.3	3,180.8	58.1	117.1	-59.0	11,147.7
2011.12.20 16:00	BUY	EURUSD	1.3118	1.3486	1.29463	264.9	3,445.7	436.6	103.1	333.5	11,481.2
2011.12.21 15:00	SELL	EURUSD	1.30562	1.3197	1.30267	-62.8	3,382.9	78.0	92.3	-14.3	11,466.9
2012.01.03 12:00	BUY	EURUSD	1.30348	1.31188	1.28578	20.4	3,403.3	197.4	63.6	133.8	11,600.7
2012.01.04 14:00	SELL	EURUSD	1.29754	1.30769	1.29701	-60.4	3,342.9	41.1	65.7	-24.6	11,576.1
2012.01.13 08:00	BUY	EURUSD	1.28599	1.29758	1.26628	114.5	3,457.4	311.6	1.4	310.2	11,886.3
2012.01.13 14:00	SELL	EURUSD	1.2779	1.28738	1.27659	-81.9	3,375.5	12.9	95.0	-82.1	11,804.2
2012.01.18 12:00	BUY	EURUSD	1.28274	1.28447	1.26258	-49.4	3,326.1	152.2	66.7	85.5	11,889.7
2012.02.06 11:00	SELL	EURUSD	1.30422	1.32339	1.27791	213.8	3,539.9	405.5	49.3	356.2	12,245.9
2012.02.06 19:00	BUY	EURUSD	1.31279	1.31412	1.30281	-86.7	3,453.2	13.1	100.0	-86.9	12,159.0

EURUSDvsUSDCHF

2012.02.14 18:00	SELL EURUSD	1.31481	1.33204	1.30889	19.2	3,472.4	191.5	40.0	151.5	12,310.5
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USDCHFvsEURUSD

Date	Trade Pair	Open_price	Highest_price	Lowest_price	PL (pips)	cum(PL)	MFE (pips)	MAE (pips)	MFE-MAE (pips)	cum(MFE-MAE)
2010.01.04 15:00	SELL USDCHF	1.03091	0	0		0				0
2010.01.06 08:00	BUY USDCHF	1.03642	1.03792	1.0251	-56.1	-56.1	57.1	71.1	-14.0	-14.0
2010.01.06 18:00	SELL USDCHF	1.02817	1.03762	1.02698	-83.5	-139.6	11.0	95.4	-84.4	-98.4
2010.01.07 14:00	BUY USDCHF	1.03563	1.03582	1.02409	-75.6	-215.2	39.8	77.5	-37.7	-136.1
2010.01.08 19:00	SELL USDCHF	1.02614	1.03841	1.02471	-95.9	-311.1	26.8	110.2	-83.4	-219.5
2010.01.15 13:00	BUY USDCHF	1.02638	1.02858	1.01307	-3.4	-314.5	129.7	25.4	104.3	-115.2
2010.02.17 06:00	SELL USDCHF	1.06502	1.08275	1.02265	385.4	70.9	562.7	38.3	524.4	409.2
2010.02.17 16:00	BUY USDCHF	1.07173	1.07183	1.06469	-68.1	2.8	2.3	69.1	-66.8	342.4
2010.02.26 18:00	SELL USDCHF	1.07117	1.08979	1.06946	-6.6	-3.8	179.6	23.7	155.9	498.3
2010.03.01 14:00	BUY USDCHF	1.08411	1.08419	1.0711	-130.4	-134.2	-0.3	131.2	-131.5	366.8
2010.03.03 03:00	SELL USDCHF	1.07271	1.08888	1.07207	-115.0	-249.2	46.7	121.4	-74.7	292.1
2010.03.04 21:00	BUY USDCHF	1.07738	1.07949	1.06485	-47.7	-296.9	77.6	68.8	8.8	300.9
2010.03.08 02:00	SELL USDCHF	1.07155	1.081	1.0708	-59.3	-356.2	35.2	66.8	-31.6	269.3
2010.03.09 13:00	BUY USDCHF	1.07879	1.07933	1.06749	-73.4	-429.6	39.6	78.8	-39.2	230.1
2010.03.10 17:00	SELL USDCHF	1.06981	1.08039	1.06968	-90.8	-520.4	15.0	92.1	-77.1	153.0
2010.03.18 18:00	BUY USDCHF	1.06254	1.07313	1.05069	71.7	-448.7	190.2	34.2	156.0	309.0
2010.03.30 09:00	SELL USDCHF	1.05964	1.07512	1.0533	-30.0	-478.7	124.8	93.4	31.4	340.4
2010.03.30 17:00	BUY USDCHF	1.06639	1.06681	1.05881	-68.5	-547.2	7.3	72.7	-65.4	275.0
2010.03.31 14:00	SELL USDCHF	1.05904	1.06836	1.05818	-74.5	-621.7	18.7	83.1	-64.4	210.6
2010.04.05 14:00	BUY USDCHF	1.06415	1.06442	1.04349	-52.1	-673.8	154.5	54.8	99.7	310.3
2010.04.12 00:00	SELL USDCHF	1.05673	1.07858	1.05843	-75.2	-749.0	143.3	58.2	85.1	395.4
2010.04.19 02:00	BUY USDCHF	1.06359	1.06363	1.05018	-69.6	-818.6	64.5	70.0	-5.5	389.9
2010.06.10 16:00	SELL USDCHF	1.14161	1.17303	1.06019	779.2	-39.4	1,093.4	35.0	1,058.4	1,448.3
2010.08.10 06:00	BUY USDCHF	1.05387	1.15463	1.0332	876.4	837.0	1,083.1	131.2	951.9	2,400.2
2010.08.19 15:00	SELL USDCHF	1.03062	1.06253	1.02934	-233.5	603.5	85.6	246.3	-160.7	2,239.5
2010.08.20 13:00	BUY USDCHF	1.0352	1.0363	1.02576	-46.8	556.7	47.6	57.8	-10.2	2,229.3
2010.08.26 16:00	SELL USDCHF	1.02363	1.04508	1.02338	-116.7	440.0	97.8	119.2	-21.4	2,207.9
2010.09.10 02:00	BUY USDCHF	1.01528	1.03093	1.00608	82.5	522.5	174.5	74.0	100.5	2,308.4
2010.09.13 05:00	SELL USDCHF	1.01551	1.02774	1.01353	1.3	523.8	123.6	18.5	105.1	2,413.5
2010.10.19 15:00	BUY USDCHF	0.96988	1.01827	0.94628	455.3	979.1	691.3	28.6	662.7	3,076.2
2010.10.20 17:00	SELL USDCHF	0.95909	0.97572	0.95716	-108.9	870.2	57.4	128.2	-70.8	3,005.4
2010.10.22 04:00	BUY USDCHF	0.97049	0.97149	0.95793	-115.0	755.2	10.6	125.0	-114.4	2,891.0
2010.10.25 09:00	SELL USDCHF	0.96688	0.98047	0.96632	-37.1	718.1	98.8	42.7	56.1	2,947.1
2010.10.26 15:00	BUY USDCHF	0.9767	0.97868	0.96688	-99.2	618.9	-1.0	119.0	-120.0	2,827.1
2010.11.02 15:00	SELL USDCHF	0.97762	0.99709	0.9766	8.2	627.1	202.9	2.0	200.9	3,028.0
2010.11.09 21:00	BUY USDCHF	0.96654	0.98233	0.95475	109.8	736.9	227.7	48.1	179.6	3,207.6
2010.12.03 15:00	SELL USDCHF	0.97851	1.00659	0.96649	118.7	855.6	399.5	1.5	398.0	3,605.6
2010.12.08 08:00	BUY USDCHF	0.99049	0.9905	0.97237	-120.8	734.8	60.4	120.9	-60.5	3,545.1
2010.12.09 04:00	SELL USDCHF	0.98374	0.99152	0.98215	-68.5	666.3	9.3	84.4	-75.1	3,470.0
2010.12.17 18:00	BUY USDCHF	0.97071	0.98948	0.95575	129.3	795.6	278.9	58.4	220.5	3,690.5
2010.12.21 14:00	SELL USDCHF	0.95955	0.97197	0.9588	-112.6	683.0	11.6	120.1	-108.5	3,582.0
2010.12.23 16:00	BUY USDCHF	0.96114	0.96182	0.94967	-16.9	666.1	97.8	23.7	74.1	3,656.1

USDCHFvsEURUSD

2010.12.28 02:00	SELL	USDCHF	0.95646	0.96642	0.95513	-47.8	618.3	51.8	61.1	-9.3	3,646.8
2011.01.05 14:00	BUY	USDCHF	0.95418	0.95672	0.93	21.8	640.1	263.6	3.6	260.0	3,906.8
2011.01.13 15:00	SELL	USDCHF	0.96579	0.97836	0.95347	115.1	755.2	240.8	8.1	232.7	4,139.5
2011.02.04 13:00	BUY	USDCHF	0.9482	0.96867	0.93289	174.9	930.1	328.0	29.8	298.2	4,437.7
2011.02.17 04:00	SELL	USDCHF	0.95828	0.97748	0.9461	99.8	1,029.9	291.8	22.0	269.8	4,707.5
2011.03.10 14:00	BUY	USDCHF	0.93348	0.96016	0.92017	247.0	1,276.9	380.1	19.8	360.3	5,067.8
2011.03.11 18:00	SELL	USDCHF	0.92761	0.93627	0.92677	-59.7	1,217.2	26.9	68.1	-41.2	5,026.6
2011.03.25 19:00	BUY	USDCHF	0.91941	0.93159	0.88607	81.0	1,298.2	414.4	40.8	373.6	5,400.2
2011.03.31 09:00	SELL	USDCHF	0.91714	0.92747	0.91398	-23.7	1,274.5	79.6	55.3	24.3	5,424.5
2011.04.01 15:00	BUY	USDCHF	0.92799	0.92926	0.91261	-109.5	1,165.0	44.3	122.2	-77.9	5,346.6
2011.04.04 16:00	SELL	USDCHF	0.9202	0.93399	0.9197	-78.9	1,086.1	59.0	83.9	-24.9	5,321.7
2011.04.18 18:00	BUY	USDCHF	0.89855	0.92959	0.88959	215.5	1,301.6	305.1	94.9	210.2	5,531.9
2011.04.20 03:00	SELL	USDCHF	0.89922	0.90142	0.89455	5.7	1,307.3	27.7	41.0	-13.3	5,518.6
2011.05.05 18:00	BUY	USDCHF	0.86986	0.89922	0.85527	292.6	1,599.9	438.5	1.0	437.5	5,956.1
2011.05.26 04:00	SELL	USDCHF	0.87101	0.89457	0.86765	10.5	1,610.4	246.1	23.1	223.0	6,179.1
2011.06.10 18:00	BUY	USDCHF	0.84189	0.87178	0.83263	290.2	1,900.6	382.8	8.7	374.1	6,553.2
2011.06.13 22:00	SELL	USDCHF	0.83722	0.84677	0.83528	-47.7	1,852.9	47.8	67.1	-19.3	6,533.9
2011.06.15 04:00	BUY	USDCHF	0.84484	0.84581	0.83472	-77.2	1,775.7	24.0	86.9	-62.9	6,471.0
2011.06.21 10:00	SELL	USDCHF	0.84315	0.85509	0.84062	-17.9	1,757.8	101.5	43.2	58.3	6,529.3
2011.06.23 15:00	BUY	USDCHF	0.83986	0.84517	0.83402	31.9	1,789.7	90.3	21.2	69.1	6,598.4
2011.06.24 12:00	SELL	USDCHF	0.83501	0.8404	0.83438	-49.5	1,740.2	4.4	55.8	-51.4	6,547.0
2011.06.27 04:00	BUY	USDCHF	0.83678	0.83944	0.83179	-18.7	1,721.5	31.2	45.3	-14.1	6,532.9
2011.06.27 17:00	SELL	USDCHF	0.83419	0.83783	0.83185	-26.9	1,694.6	9.5	50.3	-40.8	6,492.1
2011.07.05 08:00	BUY	USDCHF	0.84897	0.85259	0.8275	-148.8	1,545.8	65.9	185.0	-119.1	6,373.0
2011.07.06 05:00	SELL	USDCHF	0.83932	0.84915	0.83837	-97.5	1,448.3	0.8	107.0	-106.2	6,266.8
2011.07.06 11:00	BUY	USDCHF	0.84354	0.84371	0.8385	-43.2	1,405.1	7.2	44.9	-37.7	6,229.1
2011.07.13 17:00	SELL	USDCHF	0.82277	0.85199	0.82277	-208.7	1,196.4	83.5	208.7	-125.2	6,103.9
2011.08.12 11:00	BUY	USDCHF	0.77051	0.82777	0.70665	521.6	1,718.0	1,160.2	51.0	1,109.2	7,213.1
2011.08.23 12:00	SELL	USDCHF	0.78723	0.80173	0.76791	166.2	1,884.2	311.2	27.0	284.2	7,497.3
2011.08.24 06:00	BUY	USDCHF	0.79359	0.79428	0.78659	-64.6	1,819.6	5.4	71.5	-66.1	7,431.2
2011.10.10 12:00	SELL	USDCHF	0.91342	0.9315	0.77104	1,197.3	3,016.9	1,378.1	226.5	1,151.6	8,582.8
2011.11.01 07:00	BUY	USDCHF	0.87906	0.91342	0.85676	342.6	3,359.5	565.6	1.0	564.6	9,147.4
2011.11.30 16:00	SELL	USDCHF	0.91032	0.93301	0.87614	311.6	3,671.1	538.5	30.2	508.3	9,655.7
2011.12.02 18:00	BUY	USDCHF	0.92196	0.92424	0.90708	-117.4	3,553.7	31.4	140.2	-108.8	9,546.9
2011.12.20 16:00	SELL	USDCHF	0.92749	0.95472	0.91649	54.3	3,608.0	326.6	55.7	270.9	9,817.8
2011.12.21 15:00	BUY	USDCHF	0.93365	0.93591	0.92423	-62.6	3,545.4	31.6	85.2	-53.6	9,764.2
2012.01.03 12:00	SELL	USDCHF	0.93286	0.94699	0.93063	-8.9	3,536.5	132.4	31.2	101.2	9,865.4
2012.01.04 14:00	BUY	USDCHF	0.93925	0.93974	0.93045	-64.9	3,471.6	23.1	69.8	-46.7	9,818.7
2012.01.13 08:00	SELL	USDCHF	0.94253	0.95948	0.93925	31.8	3,503.4	201.3	1.0	200.3	10,019.0
2012.01.13 14:00	BUY	USDCHF	0.94679	0.94784	0.94061	-43.6	3,459.8	18.2	54.1	-35.9	9,983.1
2012.01.18 12:00	SELL	USDCHF	0.94249	0.9575	0.94147	-44.0	3,415.8	106.1	54.2	51.9	10,035.0
2012.02.06 11:00	BUY	USDCHF	0.92479	0.94624	0.9114	176.0	3,591.8	309.9	38.5	271.4	10,306.4
2012.02.06 19:00	SELL	USDCHF	0.919	0.92584	0.91783	-58.9	3,532.9	9.5	70.6	-61.1	10,245.3

USDCHFvsEURUSD

2012.02.14 18:00	BUY	USDCHF	0.91856	0.92267	0.90892	3.4	3,536.3	99.8	37.7	62.1	10,307.4
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GBPUSDvsUSDCHF

Date	Trade Pair	Open_price	Highest_price	Lowest_price	PL (pips)	cum(PL)	MFE (pips)	MAE (pips)	MFE-MAE (pips)	cum(MFE-MAE)
2010.01.06 02:00	SELL GBPUSD	1.59642	0	0		0				0
2010.01.07 02:00	BUY GBPUSD	1.60318	1.60629	1.59367	-68.6	-68.6	26.5	99.7	-73.2	-73.2
2010.01.07 11:00	SELL GBPUSD	1.59332	1.60318	1.59104	-99.6	-168.2	-1.0	122.4	-123.4	-196.6
2010.01.08 16:00	BUY GBPUSD	1.60299	1.61098	1.58953	-97.7	-265.9	36.9	177.6	-140.7	-337.3
2010.01.20 04:00	SELL GBPUSD	1.63223	1.64576	1.59553	291.4	25.5	426.7	75.6	351.1	13.8
2010.02.16 20:00	BUY GBPUSD	1.57894	1.63316	1.55348	531.9	557.4	786.5	10.3	776.2	790.0
2010.02.17 17:00	SELL GBPUSD	1.57235	1.58158	1.57054	-66.9	490.5	25.4	85.0	-59.6	730.4
2010.03.12 07:00	BUY GBPUSD	1.50598	1.57241	1.47806	662.7	1,153.2	941.9	1.6	940.3	1,670.7
2010.03.19 17:00	SELL GBPUSD	1.50131	1.53817	1.49774	-47.7	1,105.5	320.9	83.4	237.5	1,908.2
2010.03.30 09:00	BUY GBPUSD	1.50339	1.51131	1.47975	-21.8	1,083.7	214.6	101.0	113.6	2,021.8
2010.04.06 12:00	SELL GBPUSD	1.51479	1.53186	1.50339	113.0	1,196.7	283.7	1.0	282.7	2,304.5
2010.04.09 10:00	BUY GBPUSD	1.53622	1.53639	1.51287	-215.3	981.4	18.2	217.0	-198.8	2,105.7
2010.04.19 02:00	SELL GBPUSD	1.52852	1.55231	1.5284	-78.0	903.4	159.9	79.2	80.7	2,186.4
2010.06.01 18:00	BUY GBPUSD	1.46719	1.54973	1.42298	612.3	1,515.7	1,054.4	213.1	841.3	3,027.7
2010.06.04 17:00	SELL GBPUSD	1.45564	1.47699	1.45399	-116.5	1,399.2	97.0	133.0	-36.0	2,991.7
2010.06.09 14:00	BUY GBPUSD	1.45339	1.45628	1.43457	21.5	1,420.7	209.7	7.4	202.3	3,194.0
2010.07.12 11:00	SELL GBPUSD	1.49506	1.52412	1.45039	415.7	1,836.4	706.3	31.0	675.3	3,869.3
2010.07.13 12:00	BUY GBPUSD	1.51029	1.51175	1.49492	-153.3	1,683.1	0.4	167.9	-167.5	3,701.8
2010.08.10 06:00	SELL GBPUSD	1.58017	1.59977	1.5069	697.8	2,380.9	893.8	34.9	858.9	4,560.7
2010.08.16 16:00	BUY GBPUSD	1.5639	1.59081	1.55349	161.7	2,542.6	265.8	107.4	158.4	4,719.1
2010.08.18 03:00	SELL GBPUSD	1.55505	1.5702	1.5548	-89.5	2,453.1	62.0	92.0	-30.0	4,689.1
2010.08.18 16:00	BUY GBPUSD	1.56212	1.56883	1.54978	-71.7	2,381.4	51.7	138.8	-87.1	4,602.0
2010.08.19 10:00	SELL GBPUSD	1.55244	1.56252	1.55128	-97.8	2,283.6	3.0	109.4	-106.4	4,495.6
2010.08.19 15:00	BUY GBPUSD	1.56582	1.56658	1.55088	-134.8	2,148.8	14.6	142.4	-127.8	4,367.8
2010.08.23 18:00	SELL GBPUSD	1.55306	1.56716	1.54627	-128.6	2,020.2	12.4	196.5	-184.1	4,183.7
2010.08.26 06:00	BUY GBPUSD	1.5562	1.55619	1.53722	-32.4	1,987.8	157.4	32.3	125.1	4,308.8
2010.09.10 05:00	SELL GBPUSD	1.5393	1.55974	1.52967	-170.0	1,817.8	34.4	266.3	-231.9	4,076.9
2010.09.13 10:00	BUY GBPUSD	1.54623	1.54875	1.5345	-70.3	1,747.5	47.0	95.5	-48.5	4,028.4
2010.10.19 13:00	SELL GBPUSD	1.57927	1.61068	1.53479	329.4	2,076.9	643.5	115.4	528.1	4,556.5
2010.10.29 19:00	BUY GBPUSD	1.60163	1.60348	1.56498	-224.6	1,852.3	141.9	243.1	-101.2	4,455.3
2010.11.12 07:00	SELL GBPUSD	1.60586	1.62986	1.59517	41.3	1,893.6	281.3	65.6	215.7	4,671.0
2010.12.03 15:00	BUY GBPUSD	1.57014	1.61837	1.54845	356.2	2,249.8	573.1	126.1	447.0	5,118.0
2010.12.15 21:00	SELL GBPUSD	1.55376	1.59109	1.55303	-164.8	2,085.0	208.5	172.1	36.4	5,154.4
2010.12.17 03:00	BUY GBPUSD	1.56422	1.56447	1.55344	-105.6	1,979.4	2.2	108.1	-105.9	5,048.5
2010.12.17 16:00	SELL GBPUSD	1.55186	1.56462	1.55096	-124.6	1,854.8	3.0	133.6	-130.6	4,917.9
2010.12.28 06:00	BUY GBPUSD	1.54816	1.55761	1.53561	36.0	1,890.8	161.5	58.5	103.0	5,020.9
2011.01.05 15:00	SELL GBPUSD	1.55268	1.56646	1.53443	44.2	1,935.0	182.0	138.3	43.7	5,064.6
2011.01.12 20:00	BUY GBPUSD	1.5771	1.57766	1.54057	-245.2	1,689.8	120.1	250.8	-130.7	4,933.9
2011.02.04 16:00	SELL GBPUSD	1.60575	1.62776	1.57179	285.5	1,975.3	505.6	54.1	451.5	5,385.4
2011.02.16 08:00	BUY GBPUSD	1.61807	1.61852	1.59629	-124.2	1,851.1	93.6	128.7	-35.1	5,350.3
2011.02.16 13:00	SELL GBPUSD	1.60615	1.61835	1.60386	-120.2	1,730.9	1.8	143.1	-141.3	5,209.0
2011.02.16 22:00	BUY GBPUSD	1.60943	1.61116	1.59864	-33.8	1,697.1	74.1	51.1	23.0	5,232.0

GBPUSDvsUSDCHF

2011.03.08 10:00	SELL	GBPUSD	1.61907	1.63436	1.60307	95.4	1,792.5	248.3	64.6	183.7	5,415.7
2011.03.09 14:00	BUY	GBPUSD	1.6216	1.62426	1.61249	-26.3	1,766.2	64.8	52.9	11.9	5,427.6
2011.03.10 09:00	SELL	GBPUSD	1.61537	1.62232	1.61452	-63.3	1,702.9	6.2	71.8	-65.6	5,362.0
2011.03.14 16:00	BUY	GBPUSD	1.61293	1.61969	1.59768	23.4	1,726.3	175.9	44.2	131.7	5,493.7
2011.03.25 10:00	SELL	GBPUSD	1.60713	1.64008	1.5978	-59.0	1,667.3	270.5	152.3	118.2	5,611.9
2011.04.05 12:00	BUY	GBPUSD	1.62334	1.62503	1.59362	-163.1	1,504.2	134.1	180.0	-45.9	5,566.0
2011.05.05 19:00	SELL	GBPUSD	1.64224	1.67462	1.61661	188.0	1,692.2	511.8	68.3	443.5	6,009.5
2011.05.20 21:00	BUY	GBPUSD	1.62762	1.65173	1.61048	145.2	1,837.4	316.6	95.9	220.7	6,230.2
2011.05.23 09:00	SELL	GBPUSD	1.61688	1.62766	1.6165	-108.4	1,729.0	-0.6	112.2	-112.8	6,117.4
2011.05.25 14:00	BUY	GBPUSD	1.62304	1.62403	1.6058	-62.6	1,666.4	109.8	72.5	37.3	6,154.7
2011.06.10 16:00	SELL	GBPUSD	1.62356	1.65465	1.62114	4.2	1,670.6	315.1	20.0	295.1	6,449.8
2011.06.13 14:00	BUY	GBPUSD	1.63058	1.63232	1.62156	-71.2	1,599.4	19.0	88.6	-69.6	6,380.2
2011.06.15 09:00	SELL	GBPUSD	1.63479	1.64414	1.62822	41.1	1,640.5	134.6	24.6	110.0	6,490.2
2011.06.21 22:00	BUY	GBPUSD	1.62453	1.63669	1.60783	101.6	1,742.1	268.6	20.0	248.6	6,738.8
2011.06.22 13:00	SELL	GBPUSD	1.61262	1.62628	1.61118	-120.1	1,622.0	16.5	134.5	-118.0	6,620.8
2011.06.28 18:00	BUY	GBPUSD	1.60144	1.6149	1.59111	110.8	1,732.8	214.1	23.8	190.3	6,811.1
2011.06.30 17:00	SELL	GBPUSD	1.6055	1.61179	1.597	39.6	1,772.4	102.5	45.4	57.1	6,868.2
2011.07.08 17:00	BUY	GBPUSD	1.60514	1.614	1.59312	2.6	1,775.0	122.8	86.0	36.8	6,905.0
2011.07.12 05:00	SELL	GBPUSD	1.58747	1.60563	1.58678	-177.7	1,597.3	3.9	184.6	-180.7	6,724.3
2011.07.12 21:00	BUY	GBPUSD	1.59347	1.59484	1.57804	-61.0	1,536.3	93.3	74.7	18.6	6,742.9
2011.08.11 16:00	SELL	GBPUSD	1.61832	1.64748	1.59016	247.5	1,783.8	539.1	34.1	505.0	7,247.9
2011.08.17 15:00	BUY	GBPUSD	1.64802	1.65322	1.61661	-298.0	1,485.8	16.1	350.0	-333.9	6,914.0
2011.08.24 17:00	SELL	GBPUSD	1.64018	1.6618	1.63852	-79.4	1,406.4	136.8	96.0	40.8	6,954.8
2011.09.02 15:00	BUY	GBPUSD	1.62366	1.6454	1.61317	164.2	1,570.6	269.1	53.2	215.9	7,170.7
2011.09.05 02:00	SELL	GBPUSD	1.6164	1.62466	1.6136	-73.6	1,497.0	9.0	101.6	-92.6	7,078.1
2011.10.10 12:00	BUY	GBPUSD	1.56447	1.6207	1.52715	518.3	2,015.3	891.5	44.0	847.5	7,925.6
2011.11.01 11:00	SELL	GBPUSD	1.59348	1.61656	1.55426	289.1	2,304.4	519.9	103.1	416.8	8,342.4
2011.11.03 13:00	BUY	GBPUSD	1.60147	1.6047	1.58763	-80.9	2,223.5	57.5	113.2	-55.7	8,286.7
2011.11.04 16:00	SELL	GBPUSD	1.59534	1.60613	1.59459	-62.3	2,161.2	45.6	69.8	-24.2	8,262.5
2011.11.11 18:00	BUY	GBPUSD	1.60782	1.61299	1.58681	-125.8	2,035.4	84.3	177.5	-93.2	8,169.3
2011.11.14 11:00	SELL	GBPUSD	1.59436	1.60917	1.5923	-135.6	1,899.8	12.5	156.2	-143.7	8,025.6
2011.11.30 15:00	BUY	GBPUSD	1.57506	1.59706	1.54229	192.0	2,091.8	519.7	28.0	491.7	8,517.3
2011.12.02 18:00	SELL	GBPUSD	1.55908	1.57795	1.55762	-160.8	1,931.0	27.9	175.4	-147.5	8,369.8
2011.12.20 11:00	BUY	GBPUSD	1.56421	1.57695	1.54097	-52.3	1,878.7	180.1	179.7	0.4	8,370.2
2011.12.26 08:00	SELL	GBPUSD	1.5618	1.57736	1.55828	-25.1	1,853.6	130.5	60.3	70.2	8,440.4
2011.12.27 18:00	BUY	GBPUSD	1.5669	1.56808	1.55702	-52.0	1,801.6	46.8	63.8	-17.0	8,423.4
2011.12.28 16:00	SELL	GBPUSD	1.55141	1.56911	1.54981	-155.9	1,645.7	21.1	171.9	-150.8	8,272.6
2012.01.03 12:00	BUY	GBPUSD	1.55844	1.56084	1.53617	-71.3	1,574.4	151.4	95.3	56.1	8,328.7
2012.01.05 10:00	SELL	GBPUSD	1.55683	1.56699	1.55596	-17.1	1,557.3	84.5	25.8	58.7	8,387.4
2012.01.18 17:00	BUY	GBPUSD	1.54038	1.55964	1.52347	163.5	1,720.8	332.6	29.1	303.5	8,690.9
2012.02.14 01:00	SELL	GBPUSD	1.57223	1.59284	1.53962	317.5	2,038.3	523.6	8.6	515.0	9,205.9

USDCHFvsGBPUSD

Date	Trade Pair	Open_price	Highest_price	Lowest_price	PL (pips)	cum(PL)	MFE (pips)	MAE (pips)	MFE-MAE (pips)	cum(MFE-MAE)
2010.01.06 02:00	BUY USDCHF	1.03449	0	0		0				0
2010.01.07 02:00	SELL USDCHF	1.02536	1.03792	1.02409	-92.3	-92.3	33.3	105.0	-71.7	-71.7
2010.01.07 11:00	BUY USDCHF	1.03206	1.03282	1.02536	-68.0	-160.3	-1.0	75.6	-76.6	-148.3
2010.01.08 16:00	SELL USDCHF	1.03078	1.03841	1.02594	-13.8	-174.1	62.5	62.2	0.3	-148.0
2010.01.20 04:00	BUY USDCHF	1.03719	1.03955	1.01307	-65.1	-239.2	176.1	88.7	87.4	-60.6
2010.02.16 20:00	SELL USDCHF	1.06638	1.08275	1.03624	290.9	51.7	454.6	10.5	444.1	383.5
2010.02.17 17:00	BUY USDCHF	1.07493	1.07607	1.06469	-86.5	-34.8	15.9	97.9	-82.0	301.5
2010.03.12 07:00	SELL USDCHF	1.06737	1.08979	1.06485	-76.6	-111.4	147.6	101.8	45.8	347.3
2010.03.19 17:00	BUY USDCHF	1.06151	1.06802	1.05069	57.6	-53.8	165.8	7.5	158.3	505.6
2010.03.30 09:00	SELL USDCHF	1.05964	1.07512	1.05468	-19.7	-73.5	135.1	69.3	65.8	571.4
2010.04.06 12:00	BUY USDCHF	1.06799	1.06841	1.04349	-84.5	-158.0	160.5	88.7	71.8	643.2
2010.04.09 10:00	SELL USDCHF	1.06933	1.07858	1.06723	12.4	-145.6	104.9	8.6	96.3	739.5
2010.04.19 02:00	BUY USDCHF	1.06359	1.07626	1.05018	56.4	-89.2	190.5	70.3	120.2	859.7
2010.06.01 18:00	SELL USDCHF	1.15492	1.17303	1.06019	912.3	823.1	1,093.4	35.0	1,058.4	1,918.1
2010.06.04 17:00	BUY USDCHF	1.16006	1.1604	1.14208	-52.4	770.7	127.4	55.8	71.6	1,989.7
2010.06.09 14:00	SELL USDCHF	1.14618	1.16725	1.14609	-139.8	630.9	70.9	140.7	-69.8	1,919.9
2010.07.12 11:00	BUY USDCHF	1.06637	1.15463	1.0481	797.1	1,428.0	979.8	85.5	894.3	2,814.2
2010.07.13 12:00	SELL USDCHF	1.05985	1.06757	1.05839	-66.2	1,361.8	11.0	80.8	-69.8	2,744.4
2010.08.10 06:00	BUY USDCHF	1.05387	1.06403	1.0332	58.8	1,420.6	265.5	42.8	222.7	2,967.1
2010.08.16 16:00	SELL USDCHF	1.03897	1.06253	1.03505	-150.0	1,270.6	85.6	189.2	-103.6	2,863.5
2010.08.18 03:00	BUY USDCHF	1.04281	1.04478	1.0362	-39.4	1,231.2	26.7	59.1	-32.4	2,831.1
2010.08.18 16:00	SELL USDCHF	1.03997	1.04519	1.03852	-29.4	1,201.8	22.8	43.9	-21.1	2,810.0
2010.08.19 10:00	BUY USDCHF	1.04196	1.04652	1.03945	-20.9	1,180.9	4.2	66.5	-62.3	2,747.7
2010.08.19 15:00	SELL USDCHF	1.03062	1.04344	1.02934	-114.4	1,066.5	13.8	127.2	-113.4	2,634.3
2010.08.23 18:00	BUY USDCHF	1.03921	1.04048	1.02576	-86.9	979.6	47.6	99.6	-52.0	2,582.3
2010.08.26 06:00	SELL USDCHF	1.02811	1.04508	1.02473	-112.0	867.6	57.7	145.8	-88.1	2,494.2
2010.09.10 05:00	BUY USDCHF	1.01873	1.03182	1.00608	92.8	960.4	219.3	38.1	181.2	2,675.4
2010.09.13 10:00	SELL USDCHF	1.01583	1.02774	1.01154	-30.0	930.4	89.1	72.9	16.2	2,691.6
2010.10.19 13:00	BUY USDCHF	0.96088	1.01827	0.94628	548.5	1,478.9	694.5	25.4	669.1	3,360.7
2010.10.29 19:00	SELL USDCHF	0.9834	0.99287	0.95716	224.2	1,703.1	318.9	38.2	280.7	3,641.4
2010.11.12 07:00	BUY USDCHF	0.97694	0.99709	0.95475	63.6	1,766.7	285.5	137.9	147.6	3,789.0
2010.12.03 15:00	SELL USDCHF	0.97851	1.00659	0.97229	14.7	1,781.4	295.5	47.5	248.0	4,037.0
2010.12.15 21:00	BUY USDCHF	0.96884	0.99152	0.95594	95.7	1,877.1	224.7	131.1	93.6	4,130.6
2010.12.17 03:00	SELL USDCHF	0.9617	0.97333	0.96132	-72.4	1,804.7	43.9	76.2	-32.3	4,098.3
2010.12.17 16:00	BUY USDCHF	0.96654	0.96696	0.95575	-49.4	1,755.3	58.5	53.6	4.9	4,103.2
2010.12.28 06:00	SELL USDCHF	0.95537	0.97197	0.94967	-112.7	1,642.6	53.3	169.7	-116.4	3,986.8
2011.01.05 15:00	BUY USDCHF	0.95864	0.96121	0.93	-33.7	1,608.9	252.7	59.4	193.3	4,180.1
2011.01.12 20:00	SELL USDCHF	0.96638	0.97836	0.95854	76.4	1,685.3	196.2	2.0	194.2	4,374.3
2011.02.04 16:00	BUY USDCHF	0.95529	0.97633	0.93289	109.9	1,795.2	333.9	100.5	233.4	4,607.7
2011.02.16 08:00	SELL USDCHF	0.96268	0.97748	0.95236	72.9	1,868.1	220.9	30.3	190.6	4,798.3
2011.02.16 13:00	BUY USDCHF	0.96706	0.97048	0.96161	-44.8	1,823.3	9.7	79.0	-69.3	4,729.0
2011.02.16 22:00	SELL USDCHF	0.95926	0.97389	0.9553	-79.0	1,744.3	67.3	118.6	-51.3	4,677.7

USDCHFvsGBPUSD

2011.03.08 10:00	BUY	USDCHF	0.93371	0.96016	0.92017	254.5	1,998.8	389.9	10.0	379.9	5,057.6
2011.03.09 14:00	SELL	USDCHF	0.92817	0.93686	0.92718	-56.4	1,942.4	30.5	66.3	-35.8	5,021.8
2011.03.10 09:00	BUY	USDCHF	0.93191	0.93464	0.92684	-38.4	1,904.0	12.3	65.7	-53.4	4,968.4
2011.03.14 16:00	SELL	USDCHF	0.92507	0.93627	0.92487	-69.4	1,834.6	42.6	71.4	-28.8	4,939.6
2011.03.25 10:00	BUY	USDCHF	0.91483	0.92638	0.88607	101.4	1,936.0	389.0	14.1	374.9	5,314.5
2011.04.05 12:00	SELL	USDCHF	0.9227	0.93399	0.9122	77.7	2,013.7	190.6	27.3	163.3	5,477.8
2011.05.05 19:00	BUY	USDCHF	0.86984	0.92959	0.85527	527.6	2,541.3	673.3	69.9	603.4	6,081.2
2011.05.20 21:00	SELL	USDCHF	0.87681	0.89457	0.86765	68.7	2,610.0	246.3	22.9	223.4	6,304.6
2011.05.23 09:00	BUY	USDCHF	0.88172	0.88201	0.87555	-50.1	2,559.9	11.6	53.0	-41.4	6,263.2
2011.05.25 14:00	SELL	USDCHF	0.87547	0.88927	0.87508	-63.5	2,496.4	74.5	67.4	7.1	6,270.3
2011.06.10 16:00	BUY	USDCHF	0.84244	0.87718	0.83263	329.3	2,825.7	427.4	18.1	409.3	6,679.6
2011.06.13 14:00	SELL	USDCHF	0.83681	0.84677	0.83528	-57.3	2,768.4	42.3	72.6	-30.3	6,649.3
2011.06.15 09:00	BUY	USDCHF	0.84697	0.84945	0.83472	-102.6	2,665.8	19.9	127.4	-107.5	6,541.8
2011.06.21 22:00	SELL	USDCHF	0.84033	0.85509	0.83999	-67.4	2,598.4	80.2	70.8	9.4	6,551.2
2011.06.22 13:00	BUY	USDCHF	0.84138	0.84322	0.83992	-11.5	2,586.9	3.1	29.9	-26.8	6,524.4
2011.06.28 18:00	SELL	USDCHF	0.82982	0.84382	0.8275	-116.6	2,470.3	23.4	139.8	-116.4	6,408.0
2011.06.30 17:00	BUY	USDCHF	0.84181	0.84641	0.82955	-120.9	2,349.4	1.7	166.9	-165.2	6,242.8
2011.07.08 17:00	SELL	USDCHF	0.83805	0.85259	0.83606	-38.6	2,310.8	106.8	58.5	48.3	6,291.1
2011.07.12 05:00	BUY	USDCHF	0.83693	0.83875	0.833	10.2	2,321.0	49.5	8.0	41.5	6,332.6
2011.07.12 21:00	SELL	USDCHF	0.82991	0.83974	0.8282	-71.2	2,249.8	27.1	88.3	-61.2	6,271.4
2011.08.11 16:00	BUY	USDCHF	0.76787	0.83301	0.70665	619.4	2,869.2	1,231.6	32.0	1,199.6	7,471.0
2011.08.17 15:00	SELL	USDCHF	0.78553	0.80173	0.75107	175.6	3,044.8	337.6	169.0	168.6	7,639.6
2011.08.24 17:00	BUY	USDCHF	0.79366	0.79889	0.78066	-82.3	2,962.5	47.7	134.6	-86.9	7,552.7
2011.09.02 15:00	SELL	USDCHF	0.77712	0.82406	0.77104	-166.4	2,796.1	303.0	227.2	75.8	7,628.5
2011.09.05 02:00	BUY	USDCHF	0.78959	0.79089	0.77627	-125.7	2,670.4	7.5	138.7	-131.2	7,497.3
2011.10.10 12:00	SELL	USDCHF	0.91342	0.9315	0.78205	1,237.3	3,907.7	1,418.1	76.4	1,341.7	8,839.0
2011.11.01 11:00	BUY	USDCHF	0.88827	0.91342	0.85676	250.5	4,158.2	565.6	1.0	564.6	9,403.6
2011.11.03 13:00	SELL	USDCHF	0.88037	0.896	0.87913	-80.0	4,078.2	76.3	92.4	-16.1	9,387.5
2011.11.04 16:00	BUY	USDCHF	0.88978	0.89049	0.87614	-95.1	3,983.1	41.3	102.2	-60.9	9,326.6
2011.11.11 18:00	SELL	USDCHF	0.89583	0.91528	0.88338	59.5	4,042.6	254.0	65.0	189.0	9,515.6
2011.11.14 11:00	BUY	USDCHF	0.90306	0.9038	0.8955	-73.3	3,969.3	2.3	80.7	-78.4	9,437.2
2011.11.30 15:00	SELL	USDCHF	0.90812	0.93301	0.90163	49.6	4,018.9	298.5	15.3	283.2	9,720.4
2011.12.02 18:00	BUY	USDCHF	0.92196	0.92424	0.90658	-139.4	3,879.5	14.4	162.2	-147.8	9,572.6
2011.12.20 11:00	SELL	USDCHF	0.93172	0.95472	0.91649	96.6	3,976.1	326.6	55.7	270.9	9,843.5
2011.12.26 08:00	BUY	USDCHF	0.93649	0.93996	0.92423	-48.7	3,927.4	73.9	83.4	-9.5	9,834.0
2011.12.27 18:00	SELL	USDCHF	0.93443	0.93792	0.9336	-21.6	3,905.8	13.3	29.9	-16.6	9,817.4
2011.12.28 16:00	BUY	USDCHF	0.93803	0.93913	0.93201	-37.0	3,868.8	23.2	48.0	-24.8	9,792.6
2012.01.03 12:00	SELL	USDCHF	0.93286	0.94699	0.93186	-52.7	3,816.1	88.6	62.7	25.9	9,818.5
2012.01.05 10:00	BUY	USDCHF	0.94674	0.94831	0.93045	-139.8	3,676.3	23.1	155.5	-132.4	9,686.1
2012.01.18 17:00	SELL	USDCHF	0.94353	0.95948	0.94061	-33.1	3,643.2	126.4	62.3	64.1	9,750.2
2012.02.14 01:00	BUY	USDCHF	0.91862	0.94423	0.90892	248.1	3,891.3	345.1	8.0	337.1	10,087.3

AUDUSDvsUSDCHF

Date	Trade	Pair	Open_price	Highest_price	Lowest_price	PL (pips)	cum(PL)	MFE (pips)	MAE (pips)	MFE-MAE (pips)	cum(MFE-MAE)
2010.01.19 13:00	SELL	AUDUSD	0.92086		0	0	0				0
2010.02.16 17:00	BUY	AUDUSD	0.89809	0.92529	0.85775	226.7	226.7	630.1	45.3	584.8	584.8
2010.02.18 04:00	SELL	AUDUSD	0.89533	0.90354	0.89527	-28.6	198.1	53.5	29.2	24.3	609.1
2010.02.22 01:00	BUY	AUDUSD	0.89982	0.90253	0.88784	-45.9	152.2	73.9	73.0	0.9	610.0
2010.02.23 19:00	SELL	AUDUSD	0.89334	0.90708	0.89324	-65.8	86.4	71.6	66.8	4.8	614.8
2010.02.26 18:00	BUY	AUDUSD	0.89553	0.89605	0.88003	-22.9	63.5	132.1	28.1	104.0	718.8
2010.03.22 14:00	SELL	AUDUSD	0.90932	0.92514	0.89303	136.9	200.4	295.1	26.0	269.1	987.9
2010.03.22 19:00	BUY	AUDUSD	0.91719	0.9172	0.90845	-79.7	120.7	7.7	79.8	-72.1	915.8
2010.03.24 12:00	SELL	AUDUSD	0.91313	0.91972	0.91308	-41.6	79.1	24.3	42.1	-17.8	898.0
2010.03.29 19:00	BUY	AUDUSD	0.91501	0.91655	0.90008	-19.8	59.3	129.5	35.2	94.3	992.3
2010.04.08 11:00	SELL	AUDUSD	0.92331	0.92973	0.91309	82	141.3	146.2	20.2	126.0	1,118.3
2010.04.09 11:00	BUY	AUDUSD	0.92992	0.9302	0.92232	-67.1	74.2	8.9	69.9	-61.0	1,057.3
2010.04.16 20:00	SELL	AUDUSD	0.92454	0.93872	0.92228	-54.8	19.4	87.0	77.4	9.6	1,066.9
2010.04.20 15:00	BUY	AUDUSD	0.93066	0.93165	0.91575	-62.2	-42.8	86.9	72.1	14.8	1,081.7
2010.04.21 15:00	SELL	AUDUSD	0.93029	0.93377	0.92889	-4.7	-47.5	30.1	18.7	11.4	1,093.1
2010.04.30 13:00	BUY	AUDUSD	0.93187	0.93224	0.91347	-16.8	-64.3	167.2	20.5	146.7	1,239.8
2010.05.03 05:00	SELL	AUDUSD	0.9249	0.93238	0.92171	-70.7	-135.0	4.1	102.6	-98.5	1,141.3
2010.06.09 16:00	BUY	AUDUSD	0.83168	0.92741	0.80657	931.2	796.2	1,182.3	26.1	1,156.2	2,297.5
2010.08.10 09:00	SELL	AUDUSD	0.91177	0.92211	0.82574	799.9	1,596.1	903.3	60.4	842.9	3,140.4
2010.08.16 20:00	BUY	AUDUSD	0.89887	0.91638	0.88589	128	1,724.1	257.8	47.1	210.7	3,351.1
2010.08.20 17:00	SELL	AUDUSD	0.88752	0.9079	0.88405	-114.5	1,609.6	89.3	149.2	-59.9	3,291.2
2010.08.23 15:00	BUY	AUDUSD	0.89669	0.89743	0.8857	-92.7	1,516.9	17.2	100.1	-82.9	3,208.3
2010.08.24 00:00	SELL	AUDUSD	0.89121	0.89821	0.89101	-55.8	1,461.1	14.2	57.8	-43.6	3,164.7
2010.08.25 12:00	BUY	AUDUSD	0.88769	0.8914	0.87961	34.2	1,495.3	115.0	2.9	112.1	3,276.8
2010.10.19 16:00	SELL	AUDUSD	0.97746	1.00023	0.87699	896.7	2,392.0	1,124.4	108.0	1,016.4	4,293.2
2010.10.20 19:00	BUY	AUDUSD	0.98462	0.98758	0.96611	-72.6	2,319.4	112.5	102.2	10.3	4,303.5
2010.10.21 21:00	SELL	AUDUSD	0.97524	0.98909	0.97505	-94.8	2,224.6	43.7	96.7	-53.0	4,250.5
2010.10.25 10:00	BUY	AUDUSD	0.99617	0.99695	0.97419	-210.3	2,014.3	9.5	218.1	-208.6	4,041.9
2010.10.26 16:00	SELL	AUDUSD	0.98529	0.99736	0.98338	-109.8	1,904.5	10.9	128.9	-118.0	3,923.9
2010.11.02 12:00	BUY	AUDUSD	0.99851	1.00119	0.96512	-133.2	1,771.3	200.7	160.0	40.7	3,964.6
2010.11.11 18:00	SELL	AUDUSD	0.99737	1.01822	0.98915	-12.4	1,758.9	196.1	94.6	101.5	4,066.1
2010.12.02 19:00	BUY	AUDUSD	0.97721	1.00028	0.95357	200.6	1,959.5	437.0	30.1	406.9	4,473.0
2011.01.04 22:00	SELL	AUDUSD	1.00493	1.02554	0.97396	276.2	2,235.7	482.3	33.5	448.8	4,921.8
2011.01.18 10:00	BUY	AUDUSD	0.99706	1.00751	0.98033	77.7	2,313.4	245.0	26.8	218.2	5,140.0
2011.01.20 17:00	SELL	AUDUSD	0.98833	1.00767	0.98693	-88.3	2,225.1	105.1	102.3	2.8	5,142.8
2011.01.24 17:00	BUY	AUDUSD	0.99306	0.99433	0.98308	-48.3	2,176.8	51.5	61.0	-9.5	5,133.3
2011.02.08 22:00	SELL	AUDUSD	1.01495	1.01998	0.98649	217.9	2,394.7	268.2	66.7	201.5	5,334.8
2011.02.17 11:00	BUY	AUDUSD	1.00424	1.01518	0.99421	106.1	2,500.8	206.4	3.3	203.1	5,537.9
2011.03.08 16:00	SELL	AUDUSD	1.00876	1.02014	0.9966	44.2	2,545.0	158.0	77.4	80.6	5,618.5
2011.03.09 15:00	BUY	AUDUSD	1.01232	1.01243	1.00534	-36.6	2,508.4	33.2	37.7	-4.5	5,614.0
2011.03.10 07:00	SELL	AUDUSD	1.00484	1.01318	1.00335	-75.8	2,432.6	7.6	90.7	-83.1	5,530.9
2011.03.11 20:00	BUY	AUDUSD	1.01235	1.01309	0.99682	-76.1	2,356.5	79.2	83.5	-4.3	5,526.6
2011.03.15 12:00	SELL	AUDUSD	0.98726	1.01577	0.98683	-251.9	2,104.6	33.2	256.2	-223.0	5,303.6
2011.03.16 23:00	BUY	AUDUSD	0.98382	0.99627	0.97613	33.4	2,138.0	110.3	91.1	19.2	5,322.8
2011.05.05 19:00	SELL	AUDUSD	1.0641	1.10114	0.97022	801.8	2,939.8	1,172.2	137.0	1,035.2	6,358.0

AUDUSDvsUSDCHF

2011.05.20 12:00	BUY	AUDUSD	1.06922	1.08883	1.05048	-52.2	2,887.6	135.2	248.3	-113.1	6,244.9
2011.05.23 08:00	SELL	AUDUSD	1.05705	1.07105	1.05594	-122.7	2,764.9	17.3	133.8	-116.5	6,128.4
2011.05.26 05:00	BUY	AUDUSD	1.05942	1.06016	1.04398	-24.7	2,740.2	129.7	32.1	97.6	6,226.0
2011.06.13 00:00	SELL	AUDUSD	1.05311	1.07746	1.05248	-64.1	2,676.1	179.4	70.4	109.0	6,335.0
2011.06.13 16:00	BUY	AUDUSD	1.05796	1.05826	1.0522	-49.5	2,626.6	8.1	52.5	-44.4	6,290.6
2011.06.15 14:00	SELL	AUDUSD	1.06679	1.07149	1.05353	87.3	2,713.9	134.3	45.3	89.0	6,379.6
2011.06.21 22:00	BUY	AUDUSD	1.06106	1.06888	1.04767	56.3	2,770.2	190.2	21.9	168.3	6,547.9
2011.06.27 08:00	SELL	AUDUSD	1.04155	1.06499	1.04112	-196.1	2,574.1	38.3	200.4	-162.1	6,385.8
2011.06.28 17:00	BUY	AUDUSD	1.04823	1.04992	1.039	-67.8	2,506.3	24.5	84.7	-60.2	6,325.6
2011.07.05 06:00	SELL	AUDUSD	1.06965	1.0789	1.04815	213.2	2,719.5	305.7	1.8	303.9	6,629.5
2011.07.05 23:00	BUY	AUDUSD	1.06911	1.07133	1.06633	4.4	2,723.9	32.2	17.8	14.4	6,643.9
2011.07.12 10:00	SELL	AUDUSD	1.05775	1.07878	1.05667	-114.6	2,609.3	95.7	125.4	-29.7	6,614.2
2011.07.12 22:00	BUY	AUDUSD	1.06268	1.06399	1.05246	-50.3	2,559.0	51.9	63.4	-11.5	6,602.7
2011.08.04 13:00	SELL	AUDUSD	1.05818	1.10799	1.05598	-46	2,513.0	452.1	68.0	384.1	6,986.8
2011.08.09 20:00	BUY	AUDUSD	1.01488	1.06259	0.99251	432	2,945.0	655.7	45.1	610.6	7,597.4
2011.08.11 17:00	SELL	AUDUSD	1.02316	1.04143	1.00633	81.8	3,026.8	264.5	86.5	178.0	7,775.4
2011.08.31 16:00	BUY	AUDUSD	1.06834	1.07198	1.02243	-452.8	2,574.0	6.3	489.2	-482.9	7,292.5
2011.09.06 12:00	SELL	AUDUSD	1.05757	1.07642	1.04849	-108.7	2,465.3	79.8	199.5	-119.7	7,172.8
2011.10.10 12:00	BUY	AUDUSD	0.99157	1.06604	0.93867	659	3,124.3	1,188.0	85.7	1,102.3	8,275.1
2011.11.01 11:00	SELL	AUDUSD	1.03524	1.07521	0.98634	435.7	3,560.0	835.4	53.3	782.1	9,057.2
2011.11.29 13:00	BUY	AUDUSD	1.00524	1.04457	0.96631	299	3,859.0	688.3	94.3	594.0	9,651.2
2011.12.08 20:00	SELL	AUDUSD	1.01781	1.03792	0.99428	124.7	3,983.7	325.8	110.6	215.2	9,866.4
2011.12.20 17:00	BUY	AUDUSD	1.00775	1.02238	0.98604	99.6	4,083.3	316.7	46.7	270.0	10,136.4
2011.12.28 18:00	SELL	AUDUSD	1.01087	1.02188	1.0051	30.2	4,113.5	140.3	27.5	112.8	10,249.2
2011.12.30 17:00	BUY	AUDUSD	1.0191	1.01929	1.00437	-83.3	4,030.2	64.0	85.2	-21.2	10,228.0
2012.01.05 12:00	SELL	AUDUSD	1.02673	1.03858	1.01829	75.3	4,105.5	193.8	9.1	184.7	10,412.7
2012.01.10 13:00	BUY	AUDUSD	1.03232	1.03359	1.01447	-56.9	4,048.6	121.6	69.6	52.0	10,464.7
2012.01.11 15:00	SELL	AUDUSD	1.0287	1.03511	1.02624	-37.2	4,011.4	26.9	61.8	-34.9	10,429.8
2012.01.12 13:00	BUY	AUDUSD	1.03434	1.03478	1.02642	-57.4	3,954.0	21.8	61.8	-40.0	10,389.8
2012.01.13 18:00	SELL	AUDUSD	1.02854	1.03775	1.02317	-59	3,895.0	33.1	112.7	-79.6	10,310.2
2012.01.17 05:00	BUY	AUDUSD	1.03682	1.03682	1.02533	-83.8	3,811.2	31.1	83.8	-52.7	10,257.5
2012.02.10 16:00	SELL	AUDUSD	1.06584	1.08441	1.03538	289.2	4,100.4	474.9	15.4	459.5	10,717.0
2012.02.13 02:00	BUY	AUDUSD	1.07094	1.07227	1.06526	-52	4,048.4	4.8	65.3	-60.5	10,656.5
2012.02.14 19:00	SELL	AUDUSD	1.069	1.07778	1.06625	-20.4	4,028.0	67.4	47.9	19.5	10,676.0

USDCHFvsAUDUSD

Date	Trade	Pair	Open_price	Highest_price	Lowest_price	PL (pips)	cum(PL)	MFE (pips)	MAE (pips)	MFE-MAE (pips)	cum(MFE-MAE)
2010.01.19 13:00	BUY	USDCHF	1.0323	0	0	0	0				0
2010.02.16 17:00	SELL	USDCHF	1.07428	1.08274	1.03102	418.8	418.8	503.4	13.8	489.6	489.6
2010.02.18 04:00	BUY	USDCHF	1.08026	1.08031	1.0647	-60.8	358.0	94.8	61.3	33.5	523.1
2010.02.22 01:00	SELL	USDCHF	1.07671	1.08977	1.07391	-36.5	321.5	94.1	64.5	29.6	552.7
2010.02.23 19:00	BUY	USDCHF	1.08184	1.08273	1.07146	-52.3	269.2	51.5	61.2	-9.7	543.0
2010.02.26 18:00	SELL	USDCHF	1.07269	1.08777	1.07195	-92.5	176.7	58.3	99.9	-41.6	501.4
2010.03.22 14:00	BUY	USDCHF	1.06319	1.08889	1.05068	94	270.7	219.1	163.0	56.1	557.5
2010.03.22 19:00	SELL	USDCHF	1.05647	1.06608	1.05627	-68.2	202.5	27.9	70.2	-42.3	515.2
2010.03.24 12:00	BUY	USDCHF	1.06803	1.0702	1.05464	-116.6	85.9	17.3	138.3	-121.0	394.2
2010.03.29 19:00	SELL	USDCHF	1.06348	1.07508	1.05819	-46.5	39.4	69.5	99.4	-29.9	364.3
2010.04.08 11:00	BUY	USDCHF	1.07778	1.07845	1.04343	-144	-104.6	199.5	150.7	48.8	413.1
2010.04.09 11:00	SELL	USDCHF	1.06928	1.07855	1.0687	-86	-190.6	6.7	91.8	-85.1	328.0
2010.04.16 20:00	BUY	USDCHF	1.061	1.07618	1.0501	81.8	-108.8	190.8	70.0	120.8	448.8
2010.04.20 15:00	SELL	USDCHF	1.06215	1.069	1.06018	10.5	-98.3	79.0	9.2	69.8	518.6
2010.04.21 15:00	BUY	USDCHF	1.07094	1.07241	1.06209	-88.9	-187.2	-0.4	103.6	-104.0	414.6
2010.04.30 13:00	SELL	USDCHF	1.07612	1.09237	1.06675	50.8	-136.4	213.3	42.9	170.4	585.0
2010.05.03 05:00	BUY	USDCHF	1.08303	1.08397	1.07294	-70.1	-206.5	30.8	79.5	-48.7	536.3
2010.06.09 16:00	SELL	USDCHF	1.14794	1.17307	1.0811	648.1	441.6	899.4	20.3	879.1	1,415.4
2010.08.10 09:00	BUY	USDCHF	1.0543	1.15461	1.03314	935.4	1,377.0	1,147.0	67.7	1,079.3	2,494.7
2010.08.16 20:00	SELL	USDCHF	1.03827	1.06245	1.035	-161.3	1,215.7	80.5	194.0	-113.5	2,381.2
2010.08.20 17:00	BUY	USDCHF	1.03823	1.04647	1.02568	-0.6	1,215.1	124.9	83.0	41.9	2,423.1
2010.08.23 15:00	SELL	USDCHF	1.03476	1.03902	1.03011	-35.7	1,179.4	6.9	82.2	-75.3	2,347.8
2010.08.24 00:00	BUY	USDCHF	1.04052	1.0412	1.03472	-58.6	1,120.8	-0.6	65.4	-66.0	2,281.8
2010.08.25 12:00	SELL	USDCHF	1.02707	1.04499	1.0268	-135.5	985.3	43.7	138.2	-94.5	2,187.3
2010.10.19 16:00	BUY	USDCHF	0.96986	1.03285	0.9462	571.1	1,556.4	807.7	58.8	748.9	2,936.2
2010.10.20 19:00	SELL	USDCHF	0.96158	0.97563	0.95714	-83.8	1,472.6	56.7	128.2	-71.5	2,864.7
2010.10.21 21:00	BUY	USDCHF	0.9669	0.96802	0.96	-54.2	1,418.4	14.8	65.4	-50.6	2,814.1
2010.10.25 10:00	SELL	USDCHF	0.96694	0.98046	0.96542	-0.6	1,417.8	134.6	15.8	118.8	2,932.9
2010.10.26 16:00	BUY	USDCHF	0.97666	0.97863	0.96694	-98.2	1,319.6	-1.0	117.9	-118.9	2,814.0
2010.11.02 12:00	SELL	USDCHF	0.98458	0.99706	0.97655	78.2	1,397.8	203.0	2.1	200.9	3,014.9
2010.11.11 18:00	BUY	USDCHF	0.97311	0.98579	0.95472	113.7	1,511.5	297.6	13.1	284.5	3,299.4
2010.12.02 19:00	SELL	USDCHF	0.99013	1.0066	0.97225	169.2	1,680.7	333.9	9.6	324.3	3,623.7
2011.01.04 22:00	BUY	USDCHF	0.94936	0.99491	0.9299	406.7	2,087.4	601.3	48.8	552.5	4,176.2
2011.01.18 10:00	SELL	USDCHF	0.9585	0.97837	0.94677	90.4	2,177.8	289.1	26.9	262.2	4,438.4
2011.01.20 17:00	BUY	USDCHF	0.96188	0.96559	0.95194	-34.8	2,143.0	64.6	71.9	-7.3	4,431.1
2011.01.24 17:00	SELL	USDCHF	0.95272	0.96863	0.95171	-92.6	2,050.4	66.5	102.7	-36.2	4,394.9
2011.02.08 22:00	BUY	USDCHF	0.96338	0.96416	0.93278	-107.6	1,942.8	198.4	115.4	83.0	4,477.9
2011.02.17 11:00	SELL	USDCHF	0.95803	0.9775	0.95509	-54.5	1,888.3	140.2	83.9	56.3	4,534.2
2011.03.08 16:00	BUY	USDCHF	0.93226	0.95829	0.91997	256.7	2,145.0	379.6	3.6	376.0	4,910.2
2011.03.09 15:00	SELL	USDCHF	0.92819	0.93685	0.92715	-41.7	2,103.3	44.9	52.1	-7.2	4,903.0
2011.03.10 07:00	BUY	USDCHF	0.93164	0.9318	0.92678	-35.5	2,067.8	13.1	37.1	-24.0	4,879.0
2011.03.11 20:00	SELL	USDCHF	0.92937	0.93618	0.92676	-23.7	2,044.1	44.4	49.8	-5.4	4,873.6
2011.03.15 12:00	BUY	USDCHF	0.92171	0.9316	0.92051	75.6	2,119.7	87.6	23.3	64.3	4,937.9
2011.03.16 23:00	SELL	USDCHF	0.90766	0.92302	0.90699	-141.5	1,978.2	12.1	148.2	-136.1	4,801.8
2011.05.05 19:00	BUY	USDCHF	0.86988	0.934	0.85518	376.8	2,355.0	523.8	264.4	259.4	5,061.2

USDCHFvsAUDUSD

2011.05.20 12:00	SELL	USDCHF	0.87891	0.8946	0.86759	89.3	2,444.3	246.2	23.9	222.3	5,283.5
2011.05.23 08:00	BUY	USDCHF	0.87926	0.88553	0.87468	-4.5	2,439.8	41.3	67.2	-25.9	5,257.6
2011.05.26 05:00	SELL	USDCHF	0.87091	0.8892	0.87038	-84.5	2,355.3	98.4	89.8	8.6	5,266.2
2011.06.13 00:00	BUY	USDCHF	0.84283	0.8718	0.83259	279.8	2,635.1	382.2	9.9	372.3	5,638.5
2011.06.13 16:00	SELL	USDCHF	0.83711	0.84671	0.83518	-58.2	2,576.9	37.8	77.5	-39.7	5,598.8
2011.06.15 14:00	BUY	USDCHF	0.85101	0.85101	0.83464	-140	2,436.9	23.7	140.0	-116.3	5,482.5
2011.06.21 22:00	SELL	USDCHF	0.84039	0.85505	0.84026	-107.2	2,329.7	39.4	108.5	-69.1	5,413.4
2011.06.27 08:00	BUY	USDCHF	0.83721	0.84377	0.83102	30.8	2,360.5	92.7	34.8	57.9	5,471.3
2011.06.28 17:00	SELL	USDCHF	0.83105	0.8378	0.83029	-62.6	2,297.9	4.9	70.2	-65.3	5,406.0
2011.07.05 06:00	BUY	USDCHF	0.84816	0.85254	0.82748	-172.1	2,125.8	34.7	215.9	-181.2	5,224.8
2011.07.05 23:00	SELL	USDCHF	0.84039	0.84942	0.83826	-78.7	2,047.1	11.6	100.0	-88.4	5,136.4
2011.07.12 10:00	BUY	USDCHF	0.83832	0.85204	0.83298	19.7	2,066.8	73.1	117.5	-44.4	5,092.0
2011.07.12 22:00	SELL	USDCHF	0.82988	0.83948	0.82814	-85.4	1,981.4	10.6	102.8	-92.2	4,999.8
2011.08.04 13:00	BUY	USDCHF	0.77763	0.83301	0.76067	521.5	2,502.9	691.1	32.3	658.8	5,658.6
2011.08.09 20:00	SELL	USDCHF	0.72981	0.78013	0.72666	-479.2	2,023.7	24.0	510.7	-486.7	5,171.9
2011.08.11 17:00	BUY	USDCHF	0.76835	0.76864	0.70667	-386.4	1,637.3	230.4	389.3	-158.9	5,013.0
2011.08.31 16:00	SELL	USDCHF	0.80219	0.8241	0.75106	337.4	1,974.7	556.5	173.9	382.6	5,395.6
2011.09.06 12:00	BUY	USDCHF	0.84786	0.85719	0.77108	-457.7	1,517.0	310.1	551.0	-240.9	5,154.7
2011.10.10 12:00	SELL	USDCHF	0.91245	0.93149	0.8437	644.9	2,161.9	835.3	42.6	792.7	5,947.4
2011.11.01 11:00	BUY	USDCHF	0.88969	0.9134	0.85672	226.6	2,388.5	556.3	10.5	545.8	6,493.2
2011.11.29 13:00	SELL	USDCHF	0.91584	0.93292	0.87598	260.5	2,649.0	431.3	138.1	293.2	6,786.4
2011.12.08 20:00	BUY	USDCHF	0.92696	0.92957	0.90652	-112.2	2,536.8	92.2	138.3	-46.1	6,740.3
2011.12.20 17:00	SELL	USDCHF	0.9275	0.95466	0.91808	4.4	2,541.2	276.0	89.8	186.2	6,926.5
2011.12.28 18:00	BUY	USDCHF	0.94236	0.94251	0.92425	-149.6	2,391.6	31.5	151.1	-119.6	6,806.9
2011.12.30 17:00	SELL	USDCHF	0.9376	0.94699	0.93685	-48.6	2,343.0	45.3	56.1	-10.8	6,796.1
2012.01.05 12:00	BUY	USDCHF	0.9474	0.94832	0.93029	-99	2,244.0	72.1	108.2	-36.1	6,760.0
2012.01.10 13:00	SELL	USDCHF	0.9479	0.95942	0.9464	4	2,248.0	119.2	11.0	108.2	6,868.2
2012.01.11 15:00	BUY	USDCHF	0.95258	0.95604	0.94685	-47.8	2,200.2	9.5	82.4	-72.9	6,795.3
2012.01.12 13:00	SELL	USDCHF	0.9494	0.95665	0.949	-32.8	2,167.4	39.7	36.8	2.9	6,798.2
2012.01.13 18:00	BUY	USDCHF	0.95519	0.95744	0.94063	-58.9	2,108.5	86.7	81.4	5.3	6,803.5
2012.01.17 05:00	SELL	USDCHF	0.95078	0.95739	0.95066	-45.1	2,063.4	21.0	46.3	-25.3	6,778.2
2012.02.10 16:00	BUY	USDCHF	0.91839	0.95246	0.90886	322.9	2,386.3	418.2	17.8	400.4	7,178.6
2012.02.13 02:00	SELL	USDCHF	0.91358	0.91881	0.91184	-49.1	2,337.2	3.2	66.5	-63.3	7,115.3
2012.02.14 19:00	BUY	USDCHF	0.91853	0.92024	0.91024	-50.5	2,286.7	32.4	67.6	-35.2	7,080.1

EURUSDvsUSDCAD

Date	Trade	Pair	Open_price	Highest_price	Lowest_price	PL (pips)	cum(PL)	MFE (pips)	MAE (pips)	MFE-MAE (pips)	cum(MFE-MAE)
2010.01.04 12:00	BUY	EURUSD	1.4394	0	0	0	0				0
2010.01.19 14:00	SELL	EURUSD	1.42982	1.45776	1.42636	-96.8	-96.8	182.6	131.4	51.2	51.2
2010.02.16 16:00	BUY	EURUSD	1.3669	1.43096	1.35308	628.2	531.4	766.4	12.4	754.0	805.2
2010.02.18 04:00	SELL	EURUSD	1.35651	1.3788	1.3562	-104.9	426.5	118.0	108.0	10.0	815.2
2010.02.18 18:00	BUY	EURUSD	1.36254	1.36542	1.35388	-61.3	365.2	25.3	90.1	-64.8	750.4
2010.02.19 01:00	SELL	EURUSD	1.34925	1.36259	1.34831	-133.9	231.3	-0.5	143.3	-143.8	606.6
2010.02.19 23:00	BUY	EURUSD	1.35928	1.36067	1.34431	-101.3	130.0	48.4	115.2	-66.8	539.8
2010.02.23 19:00	SELL	EURUSD	1.35362	1.36912	1.35304	-57.6	72.4	97.4	63.4	34.0	573.8
2010.03.01 21:00	BUY	EURUSD	1.35566	1.36828	1.34507	-21.4	51.0	84.5	147.6	-63.1	510.7
2010.03.19 12:00	SELL	EURUSD	1.35666	1.38172	1.34339	9	60.0	259.6	123.7	135.9	646.6
2010.03.31 14:00	BUY	EURUSD	1.34743	1.3576	1.32667	91.3	151.3	298.9	10.4	288.5	935.1
2010.04.08 04:00	SELL	EURUSD	1.33331	1.35907	1.33255	-142.2	9.1	115.4	149.8	-34.4	900.7
2010.04.09 11:00	BUY	EURUSD	1.34078	1.34141	1.32821	-75.7	-66.6	50.0	82.0	-32.0	868.7
2010.04.16 18:00	SELL	EURUSD	1.35067	1.36911	1.33656	97.9	31.3	282.3	43.2	239.1	1,107.8
2010.04.21 10:00	BUY	EURUSD	1.3441	1.35237	1.33975	64.7	96.0	108.2	18.0	90.2	1,198.0
2010.04.22 14:00	SELL	EURUSD	1.33384	1.34456	1.3331	-103.6	-7.6	3.6	111.0	-107.4	1,090.6
2010.06.03 07:00	BUY	EURUSD	1.22918	1.34145	1.21109	1045.6	1,038.0	1,226.5	77.1	1,149.4	2,240.0
2010.06.03 21:00	SELL	EURUSD	1.21683	1.23258	1.21518	-124.5	913.5	33.0	141.0	-108.0	2,132.0
2010.06.10 17:00	BUY	EURUSD	1.21271	1.2215	1.18757	40.2	953.7	291.6	47.7	243.9	2,375.9
2010.06.23 17:00	SELL	EURUSD	1.22361	1.24666	1.20448	108	1,061.7	338.5	83.3	255.2	2,631.1
2010.06.25 22:00	BUY	EURUSD	1.23865	1.23944	1.22085	-151.4	910.3	26.6	159.3	-132.7	2,498.4
2010.06.29 08:00	SELL	EURUSD	1.22667	1.23966	1.22571	-120.8	789.5	9.1	130.4	-121.3	2,377.1
2010.07.02 05:00	BUY	EURUSD	1.25117	1.2539	1.21507	-246	543.5	115.0	273.3	-158.3	2,218.8
2010.07.22 01:00	SELL	EURUSD	1.2753	1.30277	1.24794	240.3	783.8	515.0	33.3	481.7	2,700.5
2010.07.22 12:00	BUY	EURUSD	1.2842	1.28458	1.27365	-90	693.8	15.5	93.8	-78.3	2,622.2
2010.08.10 14:00	SELL	EURUSD	1.31568	1.33333	1.27931	313.8	1,007.6	490.3	49.9	440.4	3,062.6
2010.09.01 17:00	BUY	EURUSD	1.28422	1.32271	1.25871	313.6	1,321.2	568.7	71.3	497.4	3,560.0
2010.09.07 22:00	SELL	EURUSD	1.26978	1.29176	1.2691	-145.4	1,175.8	74.4	152.2	-77.8	3,482.2
2010.09.08 18:00	BUY	EURUSD	1.27444	1.27618	1.26586	-47.6	1,128.2	38.2	65.0	-26.8	3,455.4
2010.10.18 07:00	SELL	EURUSD	1.38812	1.41575	1.26432	1135.8	2,264.0	1,412.1	102.2	1,309.9	4,765.3
2010.10.18 21:00	BUY	EURUSD	1.39838	1.39964	1.38303	-103.6	2,160.4	49.9	116.2	-66.3	4,699.0
2010.10.19 08:00	SELL	EURUSD	1.39203	1.40033	1.39113	-64.5	2,095.9	18.5	73.5	-55.0	4,644.0
2010.10.21 12:00	BUY	EURUSD	1.40209	1.40497	1.3697	-101.6	1,994.3	222.3	130.4	91.9	4,735.9
2010.10.21 20:00	SELL	EURUSD	1.39379	1.40398	1.39296	-84	1,910.3	17.9	92.3	-74.4	4,661.5
2010.10.25 05:00	BUY	EURUSD	1.40201	1.40261	1.38574	-83.2	1,827.1	79.5	89.2	-9.7	4,651.8
2010.10.26 18:00	SELL	EURUSD	1.38676	1.40794	1.38505	-153.5	1,673.6	58.3	170.6	-112.3	4,539.5
2010.10.29 00:00	BUY	EURUSD	1.39301	1.39445	1.37336	-63.5	1,610.1	133.0	77.9	55.1	4,594.6
2010.11.09 22:00	SELL	EURUSD	1.38291	1.42814	1.38066	-102	1,508.1	350.3	124.5	225.8	4,820.4
2010.11.22 07:00	BUY	EURUSD	1.37611	1.38299	1.34469	67	1,575.1	381.2	1.8	379.4	5,199.8
2010.11.22 16:00	SELL	EURUSD	1.36442	1.37854	1.36151	-117.9	1,457.2	23.3	147.0	-123.7	5,076.1
2010.12.02 18:00	BUY	EURUSD	1.31688	1.36622	1.29683	474.4	1,931.6	674.9	19.0	655.9	5,732.0
2010.12.08 06:00	SELL	EURUSD	1.32261	1.34372	1.31688	56.3	1,987.9	267.4	1.0	266.4	5,998.4
2010.12.13 14:00	BUY	EURUSD	1.32772	1.33221	1.31639	-52.1	1,935.8	61.2	97.0	-35.8	5,962.6
2010.12.17 16:00	SELL	EURUSD	1.32547	1.34975	1.31808	-23.5	1,912.3	219.3	97.4	121.9	6,084.5
2010.12.28 01:00	BUY	EURUSD	1.31617	1.32579	1.30543	92	2,004.3	199.4	4.2	195.2	6,279.7

EURUSDvsUSDCAD

2011.01.06 15:00	SELL	EURUSD	1.30918	1.34333	1.30828	-70.9	1,933.4	270.6	79.9	190.7	6,470.4
2011.01.12 12:00	BUY	EURUSD	1.30332	1.3131	1.28721	57.6	1,991.0	218.7	40.2	178.5	6,648.9
2011.01.31 00:00	SELL	EURUSD	1.35862	1.37577	1.29614	552	2,543.0	723.5	72.8	650.7	7,299.6
2011.01.31 15:00	BUY	EURUSD	1.3701	1.37057	1.35697	-115.8	2,427.2	15.5	120.5	-105.0	7,194.6
2011.02.08 23:00	SELL	EURUSD	1.3632	1.38609	1.3507	-70	2,357.2	158.9	195.0	-36.1	7,158.5
2011.02.16 10:00	BUY	EURUSD	1.35451	1.37436	1.3427	85.9	2,443.1	204.0	112.6	91.4	7,249.9
2011.03.10 16:00	SELL	EURUSD	1.38153	1.40353	1.34615	269.2	2,712.3	489.2	84.6	404.6	7,654.5
2011.03.11 21:00	BUY	EURUSD	1.38714	1.38836	1.37518	-57.1	2,655.2	62.5	69.3	-6.8	7,647.7
2011.03.15 06:00	SELL	EURUSD	1.39286	1.40026	1.3871	56.2	2,711.4	130.2	1.4	128.8	7,776.5
2011.03.18 02:00	BUY	EURUSD	1.403	1.40524	1.38543	-102.4	2,609.0	73.3	124.8	-51.5	7,725.0
2011.03.28 02:00	SELL	EURUSD	1.40236	1.42479	1.39797	-7.4	2,601.6	216.9	51.3	165.6	7,890.6
2011.03.28 18:00	BUY	EURUSD	1.41057	1.41151	1.40215	-83.1	2,518.5	1.1	92.5	-91.4	7,799.2
2011.04.18 14:00	SELL	EURUSD	1.42955	1.45197	1.40463	188.8	2,707.3	413.0	60.4	352.6	8,151.8
2011.04.19 21:00	BUY	EURUSD	1.43385	1.43502	1.4156	-44	2,663.3	138.5	55.7	82.8	8,234.6
2011.05.05 14:00	SELL	EURUSD	1.48279	1.49393	1.43275	488.4	3,151.7	599.8	12.0	587.8	8,822.4
2011.05.31 03:00	BUY	EURUSD	1.43322	1.48444	1.39688	494.7	3,646.4	858.1	17.5	840.6	9,663.0
2011.06.10 18:00	SELL	EURUSD	1.43573	1.46956	1.43063	24.1	3,670.5	362.4	26.9	335.5	9,998.5
2011.06.14 17:00	BUY	EURUSD	1.44385	1.44717	1.43194	-82.2	3,588.3	36.9	115.4	-78.5	9,920.0
2011.06.15 15:00	SELL	EURUSD	1.4294	1.44969	1.42919	-145.5	3,442.8	57.4	147.6	-90.2	9,829.8
2011.06.21 16:00	BUY	EURUSD	1.43858	1.43877	1.40727	-92.8	3,350.0	220.3	94.7	125.6	9,955.4
2011.06.23 14:00	SELL	EURUSD	1.42218	1.44413	1.42174	-165	3,185.0	54.5	169.4	-114.9	9,840.5
2011.06.29 09:00	BUY	EURUSD	1.43668	1.43967	1.41019	-146	3,039.0	118.9	175.9	-57.0	9,783.5
2011.07.08 19:00	SELL	EURUSD	1.42493	1.45772	1.42113	-118.5	2,920.5	209.4	156.5	52.9	9,836.4
2011.07.13 19:00	BUY	EURUSD	1.41655	1.42718	1.3837	82.8	3,003.3	411.3	23.5	387.8	10,224.2
2011.07.18 14:00	SELL	EURUSD	1.40299	1.42816	1.40134	-136.6	2,866.7	115.1	153.1	-38.0	10,186.2
2011.07.19 12:00	BUY	EURUSD	1.41855	1.41931	1.4018	-156.6	2,710.1	10.9	164.2	-153.3	10,032.9
2011.07.29 15:00	SELL	EURUSD	1.42659	1.45353	1.41071	79.4	2,789.5	348.8	79.4	269.4	10,302.3
2011.08.01 13:00	BUY	EURUSD	1.44438	1.44457	1.42406	-178.9	2,610.6	24.3	180.8	-156.5	10,145.8
2011.08.01 18:00	SELL	EURUSD	1.41972	1.4453	1.41967	-247.6	2,363.0	8.2	248.1	-239.9	9,905.9
2011.08.15 18:00	BUY	EURUSD	1.44439	1.44766	1.40543	-247.7	2,115.3	141.9	280.4	-138.5	9,767.4
2011.08.18 17:00	SELL	EURUSD	1.43422	1.45167	1.4316	-102.7	2,012.6	71.8	128.9	-57.1	9,710.3
2011.08.22 15:00	BUY	EURUSD	1.44197	1.4452	1.42586	-78.5	1,934.1	82.6	110.8	-28.2	9,682.1
2011.09.01 12:00	SELL	EURUSD	1.42991	1.45484	1.42852	-121.6	1,812.5	127.7	135.5	-7.8	9,674.3
2011.10.07 16:00	BUY	EURUSD	1.34826	1.43147	1.31449	815.5	2,628.0	1,153.2	16.6	1,136.6	10,810.9
2011.11.01 09:00	SELL	EURUSD	1.37685	1.42467	1.33601	284.9	2,912.9	763.1	123.5	639.6	11,450.5
2011.11.14 01:00	BUY	EURUSD	1.37781	1.38687	1.34836	-10.6	2,902.3	283.9	101.2	182.7	11,633.2
2011.11.14 14:00	SELL	EURUSD	1.36614	1.37917	1.36559	-117.7	2,784.6	12.6	123.2	-110.6	11,522.6
2011.11.30 16:00	BUY	EURUSD	1.35146	1.36699	1.32117	145.8	2,930.4	448.7	9.5	439.2	11,961.8
2011.12.08 19:00	SELL	EURUSD	1.33233	1.3549	1.32884	-192.3	2,738.1	33.4	227.2	-193.8	11,768.0
2011.12.21 11:00	BUY	EURUSD	1.31551	1.34332	1.29456	167.2	2,905.3	376.7	110.9	265.8	12,033.8
2011.12.21 17:00	SELL	EURUSD	1.30415	1.31976	1.30262	-114.6	2,790.7	41.5	129.9	-88.4	11,945.4
2011.12.23 05:00	BUY	EURUSD	1.30755	1.31185	1.30163	-35	2,755.7	24.2	78.0	-53.8	11,891.6
2011.12.28 18:00	SELL	EURUSD	1.29472	1.30956	1.29426	-129.3	2,626.4	19.1	133.9	-114.8	11,776.8
2012.01.03 08:00	BUY	EURUSD	1.29766	1.29984	1.28575	-30.4	2,596.0	88.7	52.2	36.5	11,813.3
2012.01.05 12:00	SELL	EURUSD	1.28627	1.30762	1.28478	-114.9	2,481.1	98.6	129.8	-31.2	11,782.1
2012.01.13 10:00	BUY	EURUSD	1.28599	1.28777	1.26609	1.8	2,482.9	200.8	16.0	184.8	11,966.9

EURUSDvsUSDCAD

2012.01.13 16:00	SELL	EURUSD	1.27292	1.28678	1.27218	-131.7	2,351.2	6.9	139.1	-132.2	11,834.7
2012.01.17 11:00	BUY	EURUSD	1.27655	1.27708	1.26234	-37.3	2,313.9	104.8	42.6	62.2	11,896.9
2012.02.10 22:00	SELL	EURUSD	1.31699	1.33209	1.27104	403.4	2,717.3	554.4	56.1	498.3	12,395.2
2012.02.13 07:00	BUY	EURUSD	1.325	1.32593	1.31629	-81.1	2,636.2	6.0	90.4	-84.4	12,310.8
2012.02.14 05:00	SELL	EURUSD	1.31585	1.32835	1.31447	-92.5	2,543.7	32.5	106.3	-73.8	12,237.0

USD/CAD vs EUR/USD

Date	Trade	Pair	Open_price	Highest_price	Lowest_price	PL (pips)	cum(PL)	MFE (pips)	MAE (pips)	MFE-MAE (pips)	cum(MFE-MAE)
2010.01.04 12:00	SELL	USDCAD	1.04005		0	0	0				0
2010.01.19 14:00	BUY	USDCAD	1.02958	1.04247	1.02235	103.7	103.7	176.0	25.2	150.8	150.8
2010.02.16 16:00	SELL	USDCAD	1.0446	1.07804	1.02887	149.2	252.9	483.6	8.1	475.5	626.3
2010.02.18 04:00	BUY	USDCAD	1.04753	1.04787	1.04094	-30.3	222.6	35.6	33.7	1.9	628.2
2010.02.18 18:00	SELL	USDCAD	1.04106	1.04973	1.04096	-65.7	156.9	21.0	66.7	-45.7	582.5
2010.02.19 01:00	BUY	USDCAD	1.05026	1.0511	1.03966	-93	63.9	13.0	101.4	-88.4	494.1
2010.02.19 23:00	SELL	USDCAD	1.04033	1.05296	1.0388	-100.3	-36.4	26.0	115.6	-89.6	404.5
2010.02.23 19:00	BUY	USDCAD	1.05176	1.0523	1.03694	-115.3	-151.7	32.9	120.7	-87.8	316.7
2010.03.01 21:00	SELL	USDCAD	1.04206	1.068	1.04139	-98	-249.7	161.4	104.7	56.7	373.4
2010.03.19 12:00	BUY	USDCAD	1.01854	1.0442	1.00704	234.2	-15.5	349.2	22.4	326.8	700.2
2010.03.31 14:00	SELL	USDCAD	1.0158	1.03026	1.00615	-28.4	-43.9	116.2	124.9	-8.7	691.5
2010.04.08 04:00	BUY	USDCAD	1.00466	1.01958	0.99768	110.4	66.5	180.2	38.8	141.4	832.9
2010.04.09 11:00	SELL	USDCAD	0.99967	1.01049	0.99955	-50.9	15.6	57.3	52.1	5.2	838.1
2010.04.16 18:00	BUY	USDCAD	1.01264	1.01292	0.99528	-130.7	-115.1	42.9	133.5	-90.6	747.5
2010.04.21 10:00	SELL	USDCAD	0.9934	1.02154	0.99305	-193.4	-308.5	88.0	196.9	-108.9	638.6
2010.04.22 14:00	BUY	USDCAD	1.0011	1.00135	0.99297	-78	-386.5	3.3	80.5	-77.2	561.4
2010.06.03 07:00	SELL	USDCAD	1.0366	1.08522	0.9968	354	-32.5	840.2	44.0	796.2	1,357.6
2010.06.03 21:00	BUY	USDCAD	1.04407	1.04624	1.03333	-75.7	-108.2	31.7	97.4	-65.7	1,291.9
2010.06.10 17:00	SELL	USDCAD	1.02917	1.06781	1.02914	-150	-258.2	236.4	150.3	86.1	1,378.0
2010.06.23 17:00	BUY	USDCAD	1.04164	1.0432	1.01378	-125.7	-383.9	152.9	141.3	11.6	1,389.6
2010.06.25 22:00	SELL	USDCAD	1.0354	1.04694	1.03393	-63.4	-447.3	52.0	78.1	-26.1	1,363.5
2010.06.29 08:00	BUY	USDCAD	1.03766	1.03817	1.03198	-23.6	-470.9	33.2	28.7	4.5	1,368.0
2010.07.02 05:00	SELL	USDCAD	1.05588	1.06731	1.03744	181.2	-289.7	295.5	3.2	292.3	1,660.3
2010.07.22 01:00	BUY	USDCAD	1.04893	1.06758	1.02754	68.5	-221.2	282.4	118.0	164.4	1,824.7
2010.07.22 12:00	SELL	USDCAD	1.04131	1.05022	1.04104	-77.2	-298.4	11.9	79.9	-68.0	1,756.7
2010.08.10 14:00	BUY	USDCAD	1.03352	1.04662	1.01064	76.9	-221.5	305.7	54.1	251.6	2,008.3
2010.09.01 17:00	SELL	USDCAD	1.05578	1.06716	1.02471	221.6	0.1	335.4	89.1	246.3	2,254.6
2010.09.07 22:00	BUY	USDCAD	1.04707	1.05681	1.03392	86.1	86.2	217.6	11.3	206.3	2,460.9
2010.09.08 18:00	SELL	USDCAD	1.03674	1.05086	1.03627	-104.3	-18.1	36.9	109.0	-72.1	2,388.8
2010.10.18 07:00	BUY	USDCAD	1.01748	1.03929	0.99795	191.6	173.5	386.9	26.5	360.4	2,749.2
2010.10.18 21:00	SELL	USDCAD	1.01551	1.02274	1.01354	-20.7	152.8	51.6	40.4	11.2	2,760.4
2010.10.19 08:00	BUY	USDCAD	1.01896	1.01952	1.01335	-35.5	117.3	20.6	41.1	-20.5	2,739.9
2010.10.21 12:00	SELL	USDCAD	1.01952	1.0373	1.01786	4.6	121.9	182.4	12.0	170.4	2,910.3
2010.10.21 20:00	BUY	USDCAD	1.02723	1.02752	1.01667	-78.1	43.8	27.5	81.0	-53.5	2,856.8
2010.10.25 05:00	SELL	USDCAD	1.02288	1.03018	1.02229	-44.5	-0.7	28.5	50.4	-21.9	2,834.9
2010.10.26 18:00	BUY	USDCAD	1.02149	1.02656	1.01537	12.9	12.2	74.1	37.8	36.3	2,871.2
2010.10.29 00:00	SELL	USDCAD	1.02102	1.03388	1.01805	-5.7	6.5	122.9	35.4	87.5	2,958.7
2010.11.09 22:00	BUY	USDCAD	1.0025	1.02473	0.99795	184.2	190.7	229.7	38.1	191.6	3,150.3
2010.11.22 07:00	SELL	USDCAD	1.01402	1.02601	0.99773	114.2	304.9	234.1	48.7	185.4	3,335.7
2010.11.22 16:00	BUY	USDCAD	1.01504	1.01714	1.01213	-11.2	293.7	17.9	32.2	-14.3	3,321.4
2010.12.02 18:00	SELL	USDCAD	1.00461	1.0286	1.00451	-105.3	188.4	134.6	106.3	28.3	3,349.7
2010.12.08 06:00	BUY	USDCAD	1.01185	1.01282	1.00024	-73.4	115.0	42.7	83.1	-40.4	3,309.3
2010.12.13 14:00	SELL	USDCAD	1.00715	1.01406	1.00628	-48	67.0	21.1	56.7	-35.6	3,273.7
2010.12.17 16:00	BUY	USDCAD	1.01129	1.01221	0.99999	-42.4	24.6	70.6	51.6	19.0	3,292.7
2010.12.28 01:00	SELL	USDCAD	1.0066	1.02083	1.0049	-47.9	-23.3	94.4	64.9	29.5	3,322.2

USDCADvsEURUSD

2011.01.06 15:00	BUY	USDCAD	0.99346	1.00705	0.98878	130.4	107.1	177.2	5.5	171.7	3,493.9
2011.01.12 12:00	SELL	USDCAD	0.98732	1.00032	0.98649	-62.4	44.7	67.6	70.7	-3.1	3,490.8
2011.01.31 00:00	BUY	USDCAD	1.00153	1.00306	0.98372	-143.1	-98.4	35.0	158.4	-123.4	3,367.4
2011.01.31 15:00	SELL	USDCAD	0.99891	1.00271	0.99832	-27.2	-125.6	10.8	33.1	-22.3	3,345.1
2011.02.08 23:00	BUY	USDCAD	0.99457	1.00578	0.98314	42.4	-83.2	156.7	69.7	87.0	3,432.1
2011.02.16 10:00	SELL	USDCAD	0.98721	0.99866	0.98209	-74.6	-157.8	39.9	125.8	-85.9	3,346.2
2011.03.10 16:00	BUY	USDCAD	0.97355	0.99589	0.9667	135.6	-22.2	204.1	87.8	116.3	3,462.5
2011.03.11 21:00	SELL	USDCAD	0.97372	0.98017	0.97212	0.7	-21.5	65.2	15.3	49.9	3,512.4
2011.03.15 06:00	BUY	USDCAD	0.98119	0.98206	0.97015	-75.7	-97.2	34.7	84.4	-49.7	3,462.7
2011.03.18 02:00	SELL	USDCAD	0.9842	0.99731	0.97924	29.1	-68.1	160.2	20.5	139.7	3,602.4
2011.03.28 02:00	BUY	USDCAD	0.98125	0.98654	0.97305	28.5	-39.6	110.5	24.4	86.1	3,688.5
2011.03.28 18:00	SELL	USDCAD	0.97489	0.98206	0.97403	-64.6	-104.2	7.1	73.2	-66.1	3,622.4
2011.04.18 14:00	BUY	USDCAD	0.96397	0.97837	0.95251	108.2	4.0	222.8	35.8	187.0	3,809.4
2011.04.19 21:00	SELL	USDCAD	0.9561	0.97209	0.95466	-79.7	-75.7	80.2	94.1	-13.9	3,795.5
2011.05.05 14:00	BUY	USDCAD	0.96589	0.96657	0.94444	-98.9	-174.6	115.6	105.7	9.9	3,805.4
2011.05.31 03:00	SELL	USDCAD	0.97606	0.98158	0.95121	100.7	-73.9	155.9	147.8	8.1	3,813.5
2011.06.10 18:00	BUY	USDCAD	0.97719	0.98517	0.96543	-12.3	-86.2	105.3	92.1	13.2	3,826.7
2011.06.14 17:00	SELL	USDCAD	0.97004	0.97979	0.96953	-72.5	-158.7	25.0	77.6	-52.6	3,774.1
2011.06.15 15:00	BUY	USDCAD	0.96925	0.97021	0.96695	6.9	-151.8	29.9	2.7	27.2	3,801.3
2011.06.21 16:00	SELL	USDCAD	0.97476	0.98978	0.96898	54.1	-97.7	204.3	3.7	200.6	4,001.9
2011.06.23 14:00	BUY	USDCAD	0.97408	0.97555	0.96993	5.8	-91.9	47.3	8.9	38.4	4,040.3
2011.06.29 09:00	SELL	USDCAD	0.97992	0.99117	0.97307	57.4	-34.5	169.9	11.1	158.8	4,199.1
2011.07.08 19:00	BUY	USDCAD	0.96266	0.98055	0.95625	171.6	137.1	235.7	7.3	228.4	4,427.5
2011.07.13 19:00	SELL	USDCAD	0.95825	0.97783	0.95772	-45.1	92.0	150.7	50.4	100.3	4,527.8
2011.07.18 14:00	BUY	USDCAD	0.95978	0.96238	0.95194	-16.3	75.7	62.1	42.3	19.8	4,547.6
2011.07.19 12:00	SELL	USDCAD	0.95455	0.96351	0.95439	-53.3	22.4	36.3	54.9	-18.6	4,529.0
2011.07.29 15:00	BUY	USDCAD	0.95075	0.95684	0.94063	37	59.4	138.2	23.9	114.3	4,643.3
2011.08.01 13:00	SELL	USDCAD	0.95051	0.95894	0.95019	-3.4	56.0	80.9	6.6	74.3	4,717.6
2011.08.01 18:00	BUY	USDCAD	0.95999	0.96008	0.94909	-95.8	-39.8	13.2	96.7	-83.5	4,634.1
2011.08.15 18:00	SELL	USDCAD	0.98395	1.00096	0.95472	238.6	198.8	408.7	53.7	355.0	4,989.1
2011.08.18 17:00	BUY	USDCAD	0.99033	0.99159	0.9774	-64.8	134.0	64.5	77.4	-12.9	4,976.2
2011.08.22 15:00	SELL	USDCAD	0.98377	0.99376	0.98256	-66.6	67.4	33.3	78.7	-45.4	4,930.8
2011.09.01 12:00	BUY	USDCAD	0.97861	0.99234	0.9725	50.6	118.0	111.7	86.7	25.0	4,955.8
2011.10.07 16:00	SELL	USDCAD	1.0277	1.06568	0.97356	489.9	607.9	869.7	51.5	818.2	5,774.0
2011.11.01 09:00	BUY	USDCAD	1.00358	1.04115	0.98908	240.2	848.1	385.2	135.5	249.7	6,023.7
2011.11.14 01:00	SELL	USDCAD	1.01056	1.02652	1.00333	68.8	916.9	228.4	3.5	224.9	6,248.6
2011.11.14 14:00	BUY	USDCAD	1.01826	1.01863	1.00866	-78	838.9	18.0	81.7	-63.7	6,184.9
2011.11.30 16:00	SELL	USDCAD	1.01304	1.05229	1.01231	-53.2	785.7	339.3	60.5	278.8	6,463.7
2011.12.08 19:00	BUY	USDCAD	1.01907	1.02225	1.00512	-61.3	724.4	78.2	93.1	-14.9	6,448.8
2011.12.21 11:00	SELL	USDCAD	1.02192	1.04231	1.0166	27.5	751.9	231.4	25.7	205.7	6,654.5
2011.12.21 17:00	BUY	USDCAD	1.02945	1.03018	1.02084	-76.3	675.6	9.8	83.6	-73.8	6,580.7
2011.12.23 05:00	SELL	USDCAD	1.02042	1.03059	1.02001	-91.3	584.3	10.4	95.4	-85.0	6,495.7
2011.12.28 18:00	BUY	USDCAD	1.02194	1.02314	1.01259	-16.2	568.1	77.3	28.2	49.1	6,544.8
2012.01.03 08:00	SELL	USDCAD	1.01329	1.02674	1.01281	-87.5	480.6	47.0	92.3	-45.3	6,499.5
2012.01.05 12:00	BUY	USDCAD	1.01803	1.01851	1.00758	-48.4	432.2	56.1	53.2	2.9	6,502.4
2012.01.13 10:00	SELL	USDCAD	1.01738	1.0318	1.01353	-7.5	424.7	136.7	46.0	90.7	6,593.1

USDCADvsEURUSD

2012.01.13 16:00	BUY	USDCAD	1.02027	1.02042	1.01628	-29.9	394.8	10.0	31.4	-21.4	6,571.7
2012.01.17 11:00	SELL	USDCAD	1.01213	1.02831	1.01191	-82.4	312.4	79.4	84.6	-5.2	6,566.5
2012.02.10 22:00	BUY	USDCAD	1.00201	1.01771	0.99246	100.2	412.6	195.7	56.8	138.9	6,705.4
2012.02.13 07:00	SELL	USDCAD	0.99907	1.00305	0.99894	-30.4	382.2	9.4	31.7	-22.3	6,683.1
2012.02.14 05:00	BUY	USDCAD	1.00161	1.0021	0.99714	-26.4	355.8	18.3	31.3	-13.0	6,670.1

AUDUSDvsUSDCAD

Date	Trade	Pair	Open_price	Highest_price	Lowest_price	PL (pips)	cum(PL)	MFE (pips)	MAE (pips)	MFE-MAE (pips)	cum(MFE-MAE)
2010.01.20 06:00	SELL	AUDUSD	0.91829	0	0	0	0				0
2010.02.11 03:00	BUY	AUDUSD	0.88527	0.9183	0.85775	329.2	329.2	604.4	1.1	603.3	603.3
2010.02.23 20:00	SELL	AUDUSD	0.88952	0.90708	0.87852	41.5	370.7	217.1	68.5	148.6	751.9
2010.03.01 02:00	BUY	AUDUSD	0.89872	0.89902	0.88003	-93	277.7	93.9	96.0	-2.1	749.8
2010.03.22 14:00	SELL	AUDUSD	0.90932	0.92514	0.89349	105	382.7	263.2	53.3	209.9	959.7
2010.03.22 23:00	BUY	AUDUSD	0.91801	0.91825	0.90845	-87.9	294.8	7.7	90.3	-82.6	877.1
2010.03.24 13:00	SELL	AUDUSD	0.91232	0.91972	0.91057	-57.9	236.9	16.1	75.4	-59.3	817.8
2010.03.29 18:00	BUY	AUDUSD	0.9153	0.91655	0.90008	-30.8	206.1	121.4	43.3	78.1	895.9
2010.04.16 18:00	SELL	AUDUSD	0.92755	0.93872	0.91309	121.5	327.6	233.2	23.1	210.1	1,106.0
2010.04.20 16:00	BUY	AUDUSD	0.93096	0.93196	0.91575	-35.1	292.5	117.0	45.1	71.9	1,177.9
2010.04.23 15:00	SELL	AUDUSD	0.92144	0.93377	0.91839	-96.2	196.3	27.1	126.7	-99.6	1,078.3
2010.04.26 00:00	BUY	AUDUSD	0.92576	0.92784	0.91706	-44.2	152.1	42.8	65.0	-22.2	1,056.1
2010.04.27 15:00	SELL	AUDUSD	0.92342	0.93119	0.9232	-24.4	127.7	53.3	26.6	26.7	1,082.8
2010.04.29 15:00	BUY	AUDUSD	0.92826	0.92865	0.91347	-49.4	78.3	98.5	53.3	45.2	1,128.0
2010.04.30 20:00	SELL	AUDUSD	0.92653	0.93238	0.92571	-18.3	60.0	40.2	26.5	13.7	1,141.7
2010.05.28 00:00	BUY	AUDUSD	0.85121	0.92788	0.80657	752.2	812.2	1,198.6	14.5	1,184.1	2,325.8
2010.06.01 12:00	SELL	AUDUSD	0.82968	0.85509	0.82816	-216.3	595.9	37.8	231.5	-193.7	2,132.1
2010.06.02 23:00	BUY	AUDUSD	0.84197	0.84362	0.82752	-123.9	472.0	20.6	140.4	-119.8	2,012.3
2010.06.04 16:00	SELL	AUDUSD	0.83198	0.85224	0.8297	-100.9	371.1	101.7	123.7	-22.0	1,990.3
2010.06.09 17:00	BUY	AUDUSD	0.83261	0.8343	0.80816	-7.3	363.8	237.2	24.2	213.0	2,203.3
2010.06.23 18:00	SELL	AUDUSD	0.86924	0.88587	0.82574	365.3	729.1	531.6	69.7	461.9	2,665.2
2010.06.25 22:00	BUY	AUDUSD	0.87455	0.878	0.8595	-54.1	675.0	96.4	88.6	7.8	2,673.0
2010.06.29 09:00	SELL	AUDUSD	0.86417	0.87757	0.86406	-104.8	570.2	29.2	105.9	-76.7	2,596.3
2010.07.07 20:00	BUY	AUDUSD	0.85888	0.86453	0.83153	51.9	622.1	325.4	4.6	320.8	2,917.1
2010.07.16 17:00	SELL	AUDUSD	0.87149	0.88704	0.85881	125.1	747.2	280.6	1.7	278.9	3,196.0
2010.07.20 21:00	BUY	AUDUSD	0.88266	0.88339	0.86325	-112.7	634.5	81.4	120.0	-38.6	3,157.4
2010.08.10 14:00	SELL	AUDUSD	0.91066	0.92211	0.87365	279	913.5	393.5	91.1	302.4	3,459.8
2010.08.17 18:00	BUY	AUDUSD	0.90369	0.91638	0.88589	68.7	982.2	246.7	58.2	188.5	3,648.3
2010.08.19 18:00	SELL	AUDUSD	0.89545	0.9079	0.894	-83.4	898.8	41.1	97.9	-56.8	3,591.5
2010.08.30 00:00	BUY	AUDUSD	0.90185	0.89979	0.87699	-65	833.8	183.6	44.4	139.2	3,730.7
2010.08.30 20:00	SELL	AUDUSD	0.89452	0.90296	0.89313	-74.3	759.5	10.1	88.2	-78.1	3,652.6
2010.09.01 15:00	BUY	AUDUSD	0.90596	0.90657	0.88603	-115.4	644.1	83.9	121.5	-37.6	3,615.0
2010.10.18 10:00	SELL	AUDUSD	0.98623	1.00023	0.90394	801.7	1,445.8	941.7	21.2	920.5	4,535.5
2010.10.18 20:00	BUY	AUDUSD	0.99094	0.99224	0.98004	-48.1	1,397.7	60.9	61.1	-0.2	4,535.3
2010.10.19 09:00	SELL	AUDUSD	0.98473	0.99571	0.98429	-63.1	1,334.6	46.7	67.5	-20.8	4,514.5
2010.10.25 06:00	BUY	AUDUSD	0.99215	0.9925	0.96611	-75.2	1,259.4	185.2	78.7	106.5	4,621.0
2010.10.27 04:00	SELL	AUDUSD	0.97955	0.99736	0.97803	-127	1,132.4	51.1	142.2	-91.1	4,529.9
2010.11.01 01:00	BUY	AUDUSD	0.98483	0.98655	0.96512	-53.8	1,078.6	143.3	71.0	72.3	4,602.2
2010.11.12 05:00	SELL	AUDUSD	0.9961	1.01822	0.98134	111.7	1,190.3	332.9	35.9	297.0	4,899.2
2010.12.02 16:00	BUY	AUDUSD	0.96406	0.99627	0.95357	319.4	1,509.7	424.3	2.7	421.6	5,320.8
2010.12.17 17:00	SELL	AUDUSD	0.98659	1.00277	0.96328	224.3	1,734.0	386.1	8.8	377.3	5,698.1
2010.12.22 11:00	BUY	AUDUSD	0.99773	0.99928	0.98399	-112.4	1,621.6	25.0	127.9	-102.9	5,595.2
2011.01.05 07:00	SELL	AUDUSD	1.00122	1.02554	0.99745	33.9	1,655.5	277.1	3.8	273.3	5,868.5
2011.01.12 12:00	BUY	AUDUSD	0.9917	1.00336	0.98033	94.2	1,749.7	207.9	22.4	185.5	6,054.0
2011.01.14 12:00	SELL	AUDUSD	0.99151	1.00192	0.9883	-2.9	1,746.8	101.2	35.0	66.2	6,120.2

AUDUSDvsUSDCAD

2011.01.17 14:00	BUY	AUDUSD	0.99567	0.99679	0.98546	-42.6	1,704.2	59.5	53.8	5.7	6,125.9
2011.01.20 02:00	SELL	AUDUSD	0.99671	1.00767	0.98962	9.4	1,713.6	119.0	61.5	57.5	6,183.4
2011.02.01 08:00	BUY	AUDUSD	1.0031	1.00377	0.98308	-64.9	1,648.7	135.3	71.6	63.7	6,247.1
2011.02.10 07:00	SELL	AUDUSD	1.00722	1.01998	1.00163	40.2	1,688.9	167.8	15.7	152.1	6,399.2
2011.02.14 03:00	BUY	AUDUSD	1.00303	1.00758	0.996	40.9	1,729.8	111.2	4.6	106.6	6,505.8
2011.02.15 22:00	SELL	AUDUSD	0.99629	1.00738	0.99539	-68.4	1,661.4	42.5	77.4	-34.9	6,470.9
2011.02.16 22:00	BUY	AUDUSD	1.00422	1.00553	0.99421	-80.3	1,581.1	19.8	93.4	-73.6	6,397.3
2011.02.22 19:00	SELL	AUDUSD	0.99905	1.01572	0.99809	-52.7	1,528.4	114.0	62.3	51.7	6,449.0
2011.02.24 12:00	BUY	AUDUSD	1.00584	1.00821	0.9966	-68.9	1,459.5	23.5	92.6	-69.1	6,379.9
2011.03.10 15:00	SELL	AUDUSD	1.00272	1.02014	1.00213	-32.2	1,427.3	142.0	38.1	103.9	6,483.8
2011.03.11 21:00	BUY	AUDUSD	1.01181	1.01309	0.99682	-91.9	1,335.4	58.0	104.7	-46.7	6,437.1
2011.03.15 04:00	SELL	AUDUSD	1.00415	1.01577	1.00352	-77.6	1,257.8	38.6	83.9	-45.3	6,391.8
2011.03.21 11:00	BUY	AUDUSD	1.00355	1.00443	0.97022	5	1,262.8	338.3	3.8	334.5	6,726.3
2011.04.18 18:00	SELL	AUDUSD	1.04688	1.05812	1.00318	432.3	1,695.1	544.7	4.7	540.0	7,266.3
2011.04.19 15:00	BUY	AUDUSD	1.05094	1.0519	1.04427	-41.6	1,653.5	25.1	51.2	-26.1	7,240.2
2011.05.04 19:00	SELL	AUDUSD	1.07642	1.10114	1.0489	253.8	1,907.3	501.0	21.4	479.6	7,719.8
2011.05.10 23:00	BUY	AUDUSD	1.08349	1.08489	1.05356	-71.7	1,835.6	227.6	85.7	141.9	7,861.7
2011.05.11 21:00	SELL	AUDUSD	1.06825	1.08883	1.06636	-153.4	1,682.2	52.4	172.3	-119.9	7,741.8
2011.05.31 04:00	BUY	AUDUSD	1.07471	1.07507	1.04398	-65.6	1,616.6	241.7	69.2	172.5	7,914.3
2011.06.02 00:00	SELL	AUDUSD	1.06108	1.07562	1.05994	-137.3	1,479.3	8.1	148.7	-140.6	7,773.7
2011.06.03 21:00	BUY	AUDUSD	1.07497	1.07746	1.05875	-139.9	1,339.4	22.3	164.8	-142.5	7,631.2
2011.06.08 06:00	SELL	AUDUSD	1.06496	1.0767	1.06383	-101.1	1,238.3	16.3	112.4	-96.1	7,535.1
2011.06.14 16:00	BUY	AUDUSD	1.0649	1.06828	1.0522	-0.4	1,237.9	126.6	34.2	92.4	7,627.5
2011.06.15 20:00	SELL	AUDUSD	1.0576	1.07149	1.05597	-74	1,163.9	64.9	90.3	-25.4	7,602.1
2011.06.21 19:00	BUY	AUDUSD	1.05963	1.06348	1.04767	-21.3	1,142.6	98.3	59.8	38.5	7,640.6
2011.06.23 16:00	SELL	AUDUSD	1.04709	1.06499	1.04637	-126.4	1,016.2	52.6	133.6	-81.0	7,559.6
2011.06.29 11:00	BUY	AUDUSD	1.0576	1.06003	1.039	-106.1	910.1	79.9	130.4	-50.5	7,509.1
2011.07.11 19:00	SELL	AUDUSD	1.06611	1.0789	1.0573	84.1	994.2	212.0	4.0	208.0	7,717.1
2011.07.13 12:00	BUY	AUDUSD	1.0661	1.06854	1.05246	-0.9	993.3	135.5	25.3	110.2	7,827.3
2011.07.18 19:00	SELL	AUDUSD	1.05639	1.0799	1.05608	-98.1	895.2	137.0	101.2	35.8	7,863.1
2011.07.19 11:00	BUY	AUDUSD	1.06551	1.06666	1.05598	-92.2	803.0	3.1	103.7	-100.6	7,762.5
2011.08.01 19:00	SELL	AUDUSD	1.09292	1.10799	1.06548	273.1	1,076.1	423.8	1.3	422.5	8,185.0
2011.08.17 14:00	BUY	AUDUSD	1.05499	1.10067	0.99251	378.3	1,454.4	1,003.1	78.5	924.6	9,109.6
2011.08.18 15:00	SELL	AUDUSD	1.04485	1.06015	1.04352	-102.4	1,352.0	50.6	115.7	-65.1	9,044.5
2011.08.26 19:00	BUY	AUDUSD	1.05709	1.0584	1.03145	-123.4	1,228.6	133.0	136.5	-3.5	9,041.0
2011.09.05 02:00	SELL	AUDUSD	1.0608	1.07642	1.05462	36.1	1,264.7	192.3	25.7	166.6	9,207.6
2011.09.08 00:00	BUY	AUDUSD	1.06583	1.06597	1.04799	-51.3	1,213.4	127.1	52.7	74.4	9,282.0
2011.09.08 22:00	SELL	AUDUSD	1.05815	1.06604	1.05704	-77.8	1,135.6	1.1	88.9	-87.8	9,194.2
2011.09.16 20:00	BUY	AUDUSD	1.03764	1.06342	1.01771	204.1	1,339.7	403.4	53.7	349.7	9,543.9
2011.09.19 06:00	SELL	AUDUSD	1.02502	1.03819	1.0233	-127.2	1,212.5	4.5	144.4	-139.9	9,404.0
2011.10.07 16:00	BUY	AUDUSD	0.98543	1.03119	0.93867	394.9	1,607.4	862.5	62.7	799.8	10,203.8
2011.11.01 12:00	SELL	AUDUSD	1.03365	1.07521	0.97332	481.2	2,088.6	896.8	122.1	774.7	10,978.5
2011.11.14 02:00	BUY	AUDUSD	1.03303	1.04457	1.00516	5.2	2,093.8	283.9	110.2	173.7	11,152.2
2011.11.14 14:00	SELL	AUDUSD	1.02374	1.03348	1.02322	-93.9	1,999.9	3.5	99.1	-95.6	11,056.6
2011.11.28 16:00	BUY	AUDUSD	0.99598	1.02387	0.96631	276.6	2,276.5	573.3	2.3	571.0	11,627.6
2011.12.09 06:00	SELL	AUDUSD	1.0098	1.03792	0.98625	137.2	2,413.7	418.4	98.3	320.1	11,947.7

AUDUSDvsUSDCAD

2011.12.09 22:00	BUY	AUDUSD	1.02159	1.02238	1.0048	-118.9	2,294.8	49.0	126.8	-77.8	11,869.9
2011.12.12 12:00	SELL	AUDUSD	1.01008	1.02235	1.00985	-116.1	2,178.7	6.6	118.4	-111.8	11,758.1
2011.12.20 18:00	BUY	AUDUSD	1.00773	1.01617	0.98604	22.5	2,201.2	239.4	61.9	177.5	11,935.6
2011.12.29 03:00	SELL	AUDUSD	1.00515	1.02188	1.00437	-26.8	2,174.4	140.5	34.6	105.9	12,041.5
2011.12.29 19:00	BUY	AUDUSD	1.0133	1.0133	1.00457	-82.5	2,091.9	4.8	82.5	-77.7	11,963.8
2012.01.06 18:00	SELL	AUDUSD	1.02266	1.03858	1.01138	92.6	2,184.5	251.8	20.2	231.6	12,195.4
2012.01.10 05:00	BUY	AUDUSD	1.0274	1.02875	1.01447	-48.4	2,136.1	80.9	61.9	19.0	12,214.4
2012.01.16 03:00	SELL	AUDUSD	1.0262	1.03775	1.02317	-13	2,123.1	102.5	43.3	59.2	12,273.6
2012.01.16 12:00	BUY	AUDUSD	1.03105	1.03252	1.02533	-49.5	2,073.6	7.7	64.2	-56.5	12,217.1
2012.02.10 15:00	SELL	AUDUSD	1.06541	1.08441	1.02873	342.6	2,416.2	532.6	24.2	508.4	12,725.5
2012.02.13 11:00	BUY	AUDUSD	1.07708	1.07778	1.064	-117.7	2,298.5	13.1	124.7	-111.6	12,613.9
2012.02.14 05:00	SELL	AUDUSD	1.0684	1.0773	1.06747	-87.8	2,210.7	1.2	97.1	-95.9	12,518.0

USDCAD_vs_AUDUSD

Date	Trade	Pair	Open_price	Highest_price	Lowest_price	PL (pips)	cum(PL)	MFE (pips)	MAE (pips)	MFE-MAE (pips)	cum(MFE-MAE)
2010.01.20 06:00	BUY	USDCAD	1.03451	0	0	0	0				0
2010.02.11 03:00	SELL	USDCAD	1.05916	1.07804	1.03425	245.5	245.5	434.3	3.6	430.7	430.7
2010.02.23 20:00	BUY	USDCAD	1.05609	1.06109	1.03694	29.7	275.2	221.2	20.3	200.9	631.6
2010.03.01 02:00	SELL	USDCAD	1.05123	1.068	1.0505	-49.6	225.6	118.1	56.9	61.2	692.8
2010.03.22 14:00	BUY	USDCAD	1.02149	1.05732	1.00615	296.4	522.0	449.8	61.9	387.9	1,080.7
2010.03.22 23:00	SELL	USDCAD	1.0188	1.02433	1.01843	-27.9	494.1	27.4	31.6	-4.2	1,076.5
2010.03.24 13:00	BUY	USDCAD	1.02182	1.02339	1.01505	-31.2	462.9	36.5	46.9	-10.4	1,066.1
2010.03.29 18:00	SELL	USDCAD	1.01884	1.03026	1.01697	-30.8	432.1	83.4	49.5	33.9	1,100.0
2010.04.16 18:00	BUY	USDCAD	1.01264	1.02219	0.99528	61	493.1	234.6	34.5	200.1	1,300.1
2010.04.20 16:00	SELL	USDCAD	1.01068	1.02154	1.01011	-20.6	472.5	88.0	26.3	61.7	1,361.8
2010.04.23 15:00	BUY	USDCAD	1.0011	1.01076	0.99297	94.8	567.3	176.1	1.8	174.3	1,536.1
2010.04.26 00:00	SELL	USDCAD	0.99961	1.00645	0.99869	-15.9	551.4	52.5	25.1	27.4	1,563.5
2010.04.27 15:00	BUY	USDCAD	1.00304	1.00382	0.99707	-35.3	516.1	24.4	43.1	-18.7	1,544.8
2010.04.29 15:00	SELL	USDCAD	1.00355	1.01965	1.00213	4.1	520.2	165.1	10.1	155.0	1,699.8
2010.04.30 20:00	BUY	USDCAD	1.01654	1.01681	1.0013	-130.9	389.3	21.5	133.6	-112.1	1,587.7
2010.05.28 00:00	SELL	USDCAD	1.0481	1.08522	1.00994	314.6	703.9	685.8	67.0	618.8	2,206.5
2010.06.01 12:00	BUY	USDCAD	1.05293	1.05592	1.04126	-49.3	654.6	67.4	79.2	-11.8	2,194.7
2010.06.02 23:00	SELL	USDCAD	1.03834	1.05714	1.03709	-146.9	507.7	41.1	159.4	-118.3	2,076.4
2010.06.04 16:00	BUY	USDCAD	1.04846	1.05032	1.03333	-102.2	405.5	49.1	120.8	-71.7	2,004.7
2010.06.09 17:00	SELL	USDCAD	1.03975	1.06781	1.03943	-88.1	317.4	192.5	91.3	101.2	2,105.9
2010.06.23 18:00	BUY	USDCAD	1.04423	1.04593	1.01378	-45.8	271.6	258.7	62.8	195.9	2,301.8
2010.06.25 22:00	SELL	USDCAD	1.0354	1.04694	1.03393	-89.3	182.3	26.1	104.0	-77.9	2,223.9
2010.06.29 09:00	BUY	USDCAD	1.03947	1.0395	1.03198	-41.7	140.6	33.2	42.0	-8.8	2,215.1
2010.07.07 20:00	SELL	USDCAD	1.05077	1.06758	1.03859	112	252.6	280.1	9.8	270.3	2,485.4
2010.07.16 17:00	BUY	USDCAD	1.0531	1.05299	1.02754	-24.3	228.3	231.3	23.2	208.1	2,693.5
2010.07.20 21:00	SELL	USDCAD	1.0469	1.05863	1.04687	-63	165.3	54.3	63.3	-9.0	2,684.5
2010.08.10 14:00	BUY	USDCAD	1.03352	1.05022	1.01064	132.8	298.1	361.6	34.2	327.4	3,011.9
2010.08.17 18:00	SELL	USDCAD	1.03334	1.04933	1.02971	-2.8	295.3	157.1	39.1	118.0	3,129.9
2010.08.19 18:00	BUY	USDCAD	1.03719	1.03773	1.02471	-39.5	255.8	85.3	44.9	40.4	3,170.3
2010.08.30 00:00	SELL	USDCAD	1.04899	1.06673	1.03703	117	372.8	294.4	2.6	291.8	3,462.1
2010.08.30 20:00	BUY	USDCAD	1.05581	1.05705	1.04713	-69.2	303.6	17.6	81.6	-64.0	3,398.1
2010.09.01 15:00	SELL	USDCAD	1.05931	1.06716	1.05576	34	337.6	112.5	1.5	111.0	3,509.1
2010.10.18 10:00	BUY	USDCAD	1.01805	1.06033	0.99795	411.6	749.2	612.6	11.2	601.4	4,110.5
2010.10.18 20:00	SELL	USDCAD	1.01546	1.02274	1.01354	-26.9	722.3	45.9	46.1	-0.2	4,110.3
2010.10.19 09:00	BUY	USDCAD	1.01958	1.02042	1.01335	-42.2	680.1	20.1	50.6	-30.5	4,079.8
2010.10.25 06:00	SELL	USDCAD	1.02164	1.0373	1.01667	19.6	699.7	176.2	30.1	146.1	4,225.9
2010.10.27 04:00	BUY	USDCAD	1.02267	1.02656	1.01537	-11.3	688.4	61.7	50.2	11.5	4,237.4
2010.11.01 01:00	SELL	USDCAD	1.0183	1.03388	1.01679	-44.7	643.7	111.1	59.8	51.3	4,288.7
2010.11.12 05:00	BUY	USDCAD	1.00639	1.02017	0.99773	118.1	761.8	204.7	19.7	185.0	4,473.7
2010.12.02 16:00	SELL	USDCAD	1.0114	1.0286	1.00425	49.1	810.9	221.1	22.4	198.7	4,672.4
2010.12.17 17:00	BUY	USDCAD	1.00991	1.01406	0.99999	13.9	824.8	113.1	27.6	85.5	4,757.9
2010.12.22 11:00	SELL	USDCAD	1.01484	1.02083	1.00957	48.3	873.1	108.2	4.4	103.8	4,861.7
2011.01.05 07:00	BUY	USDCAD	0.99982	1.0177	0.98878	149.2	1,022.3	259.6	29.6	230.0	5,091.7
2011.01.12 12:00	SELL	USDCAD	0.98732	1.00228	0.98649	-126	896.3	23.6	134.3	-110.7	4,981.0
2011.01.14 12:00	BUY	USDCAD	0.99395	0.99427	0.98478	-67.3	829.0	24.4	70.5	-46.1	4,934.9

USDCAD_vs_AUDUSD

2011.01.17 14:00	SELL	USDCAD	0.98858	0.99765	0.9869	-54.7	774.3	36.0	71.5	-35.5	4,899.4
2011.01.20 02:00	BUY	USDCAD	0.9954	0.99655	0.98372	-69.2	705.1	47.6	80.7	-33.1	4,866.3
2011.02.01 08:00	SELL	USDCAD	0.99797	1.00578	0.99081	24.7	729.8	102.8	46.9	55.9	4,922.2
2011.02.10 07:00	BUY	USDCAD	0.99534	0.99913	0.98314	25.3	755.1	147.3	12.6	134.7	5,056.9
2011.02.14 03:00	SELL	USDCAD	0.98612	0.99866	0.9859	-93.2	661.9	32.2	95.4	-63.2	4,993.7
2011.02.15 22:00	BUY	USDCAD	0.98873	0.99003	0.98209	-27.1	634.8	39.3	40.1	-0.8	4,992.9
2011.02.16 22:00	SELL	USDCAD	0.98536	0.99025	0.98476	-34.7	600.1	14.2	40.7	-26.5	4,966.4
2011.02.22 19:00	BUY	USDCAD	0.98578	0.98873	0.98153	-5.2	594.9	37.3	34.7	2.6	4,969.0
2011.02.24 12:00	SELL	USDCAD	0.98358	0.99589	0.98266	-23	571.9	100.1	32.2	67.9	5,036.9
2011.03.10 15:00	BUY	USDCAD	0.97089	0.98568	0.9667	125.9	697.8	167.8	22.0	145.8	5,182.7
2011.03.11 21:00	SELL	USDCAD	0.97372	0.98017	0.97064	27.3	725.1	91.8	3.5	88.3	5,271.0
2011.03.15 04:00	BUY	USDCAD	0.97547	0.97635	0.97015	-18.5	706.6	34.7	27.3	7.4	5,278.4
2011.03.21 11:00	SELL	USDCAD	0.98025	0.99731	0.97544	46.8	753.4	217.4	1.3	216.1	5,494.5
2011.04.18 18:00	BUY	USDCAD	0.97119	0.9843	0.95251	89.6	843.0	276.4	41.5	234.9	5,729.4
2011.04.19 15:00	SELL	USDCAD	0.95782	0.97209	0.95736	-134.7	708.3	8.0	139.3	-131.3	5,598.1
2011.05.04 19:00	BUY	USDCAD	0.95797	0.95938	0.94444	-2.5	705.8	132.8	16.6	116.2	5,714.3
2011.05.10 23:00	SELL	USDCAD	0.95752	0.9712	0.95594	-5.5	700.3	131.3	21.3	110.0	5,824.3
2011.05.11 21:00	BUY	USDCAD	0.96297	0.96383	0.95121	-55.5	644.8	62.1	64.1	-2.0	5,822.3
2011.05.31 04:00	SELL	USDCAD	0.97508	0.98158	0.95951	120.1	764.9	185.1	35.6	149.5	5,971.8
2011.06.02 00:00	BUY	USDCAD	0.97699	0.97706	0.96543	-20.1	744.8	95.5	20.8	74.7	6,046.5
2011.06.03 21:00	SELL	USDCAD	0.97602	0.98517	0.97417	-10.7	734.1	80.8	29.2	51.6	6,098.1
2011.06.08 06:00	BUY	USDCAD	0.97838	0.98169	0.97298	-24.6	709.5	29.4	57.7	-28.3	6,069.8
2011.06.14 16:00	SELL	USDCAD	0.97064	0.98197	0.96959	-78.4	631.1	34.9	88.9	-54.0	6,015.8
2011.06.15 20:00	BUY	USDCAD	0.98135	0.98288	0.96695	-108.1	523.0	35.9	123.4	-87.5	5,928.3
2011.06.21 19:00	SELL	USDCAD	0.97226	0.98978	0.97123	-91.9	431.1	83.3	102.2	-18.9	5,909.4
2011.06.23 16:00	BUY	USDCAD	0.97911	0.98032	0.96993	-69.5	361.6	22.3	81.6	-59.3	5,850.1
2011.06.29 11:00	SELL	USDCAD	0.97991	0.99117	0.97699	7	368.6	119.6	22.2	97.4	5,947.5
2011.07.11 19:00	BUY	USDCAD	0.96636	0.98008	0.95625	134.5	503.1	235.6	2.7	232.9	6,180.4
2011.07.13 12:00	SELL	USDCAD	0.96198	0.97783	0.96098	-44.8	458.3	113.7	54.8	58.9	6,239.3
2011.07.18 19:00	BUY	USDCAD	0.96156	0.96399	0.95194	3.2	461.5	99.4	21.1	78.3	6,317.6
2011.07.19 11:00	SELL	USDCAD	0.95568	0.96173	0.95511	-59.8	401.7	0.7	65.5	-64.8	6,252.8
2011.08.01 19:00	BUY	USDCAD	0.95936	0.96052	0.94063	-37.8	363.9	149.5	49.4	100.1	6,352.9
2011.08.17 14:00	SELL	USDCAD	0.97922	1.00096	0.95472	197.6	561.5	415.0	47.4	367.6	6,720.5
2011.08.18 15:00	BUY	USDCAD	0.98639	0.98649	0.9774	-72.7	488.8	17.2	73.7	-56.5	6,664.0
2011.08.26 19:00	SELL	USDCAD	0.98535	0.99376	0.97908	-11.4	477.4	72.7	74.1	-1.4	6,662.6
2011.09.05 02:00	BUY	USDCAD	0.9868	0.98713	0.9725	-15.5	461.9	127.5	18.8	108.7	6,771.3
2011.09.08 00:00	SELL	USDCAD	0.98317	0.99644	0.98294	-37.3	424.6	95.4	39.6	55.8	6,827.1
2011.09.08 22:00	BUY	USDCAD	0.9889	0.98945	0.98294	-58.3	366.3	1.3	63.8	-62.5	6,764.6
2011.09.16 20:00	SELL	USDCAD	0.97992	1.0026	0.97949	-90.8	275.5	136.0	95.1	40.9	6,805.5
2011.09.19 06:00	BUY	USDCAD	0.98342	0.98398	0.97776	-36	239.5	20.6	41.6	-21.0	6,784.5
2011.10.07 16:00	SELL	USDCAD	1.0277	1.06568	0.98056	441.8	681.3	821.6	29.6	792.0	7,576.5
2011.11.01 12:00	BUY	USDCAD	1.01059	1.04115	0.98908	170.1	851.4	385.2	135.5	249.7	7,826.2
2011.11.14 02:00	SELL	USDCAD	1.00951	1.02652	1.00529	-11.8	839.6	158.3	54.0	104.3	7,930.5
2011.11.14 14:00	BUY	USDCAD	1.01826	1.01863	1.00901	-88.5	751.1	4.0	92.2	-88.2	7,842.3
2011.11.28 16:00	SELL	USDCAD	1.03181	1.05229	1.01571	134.5	885.6	339.3	26.5	312.8	8,155.1
2011.12.09 06:00	BUY	USDCAD	1.02497	1.03723	1.00512	67.4	953.0	265.9	55.2	210.7	8,365.8

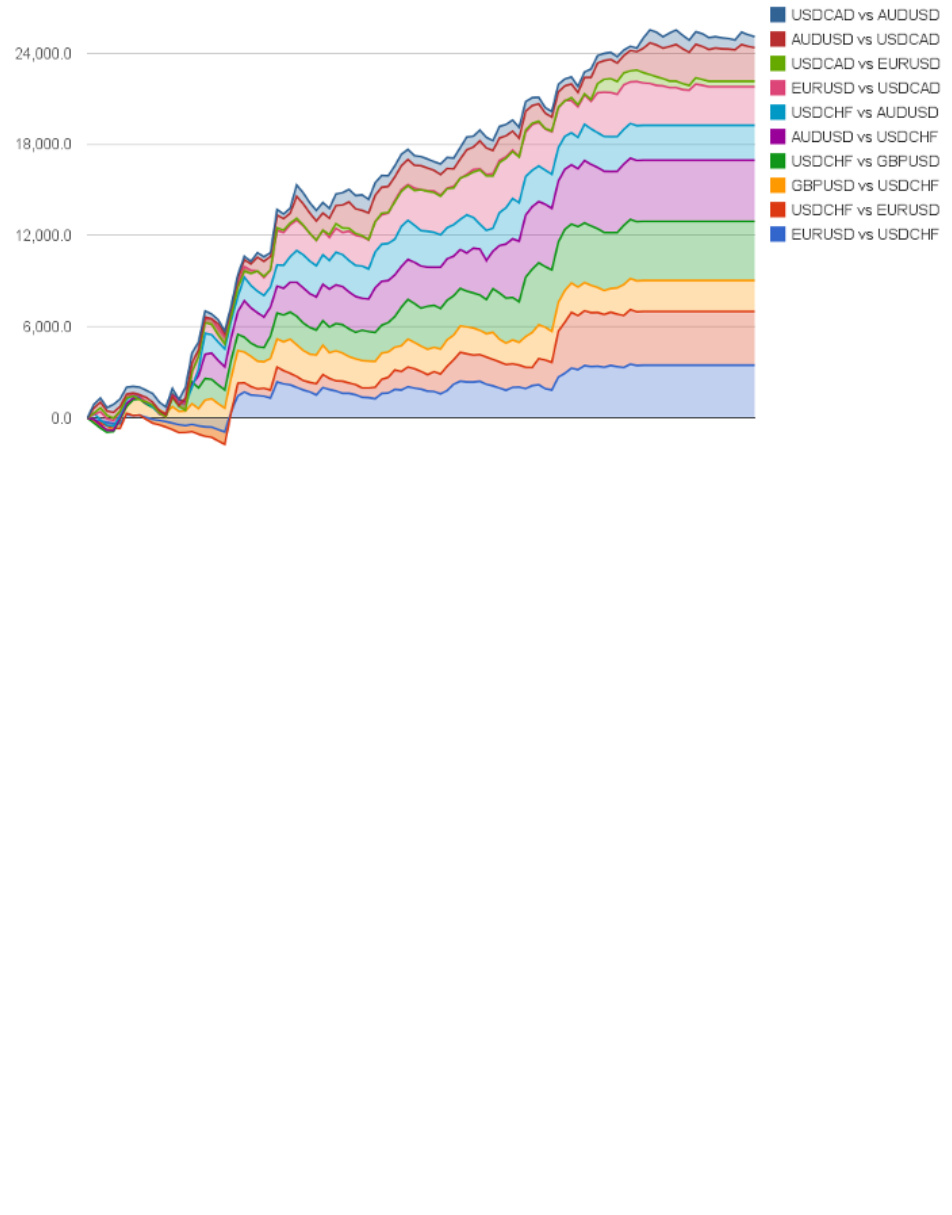
USDCAD_vs_AUDUSD

2011.12.09 22:00	SELL	USDCAD	1.01819	1.02621	1.01776	-68.8	884.2	11.4	73.1	-61.7	8,304.1
2011.12.12 12:00	BUY	USDCAD	1.02594	1.02599	1.0166	-78.5	805.7	14.9	79.0	-64.1	8,240.0
2011.12.20 18:00	SELL	USDCAD	1.02801	1.04231	1.02245	19.7	825.4	162.7	35.9	126.8	8,366.8
2011.12.29 03:00	BUY	USDCAD	1.02642	1.03123	1.01259	14.9	840.3	153.2	33.2	120.0	8,486.8
2011.12.29 19:00	SELL	USDCAD	1.02075	1.02674	1.02037	-57.7	782.6	2.2	61.5	-59.3	8,427.5
2012.01.06 18:00	BUY	USDCAD	1.02401	1.0249	1.00758	-33.6	749.0	130.7	42.5	88.2	8,515.7
2012.01.10 05:00	SELL	USDCAD	1.02161	1.0318	1.02118	-25	724.0	76.9	29.3	47.6	8,563.3
2012.01.16 03:00	BUY	USDCAD	1.02476	1.02831	1.01394	-32.5	691.5	75.7	68.0	7.7	8,571.0
2012.01.16 12:00	SELL	USDCAD	1.01997	1.02513	1.01906	-48.9	642.6	2.7	58.0	-55.3	8,515.7
2012.02.10 15:00	BUY	USDCAD	1.0025	1.02176	0.99246	173.7	816.3	274.1	18.9	255.2	8,770.9
2012.02.13 11:00	SELL	USDCAD	0.9976	1.00381	0.99714	-50	766.3	12.1	54.6	-42.5	8,728.4
2012.02.14 05:00	BUY	USDCAD	1.00161	1.0021	0.9974	-41.1	725.2	1.0	46.0	-45.0	8,683.4

Charts1

EURUSD vs USDCHF USDCHF	EURUSD vs USDCHF EURUSD	GBPUSD vs USDCHF USDCHF	GBPUSD vs USDCHF GBPUSD	AUDUSD vs USDCHF USDCHF	AUDUSD vs USDCHF AUDUSD	EURUSD vs USDCAD EURUSD	EURUSD vs USDCAD USDCAD	AUDUSD vs USDCAD EURUSD	AUDUSD vs USDCAD USDCAD	EURUSD vs USDCHF EURUSD
0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
-112.1	-56.1	-68.6	-92.3	226.7	418.8	-96.8	103.7	329.2	245.5	245.5
-203.7	-139.6	-168.2	-160.3	198.1	358.0	531.4	252.9	370.7	275.2	275.2
-289.1	-215.2	-265.9	-174.1	152.2	321.5	426.5	222.6	277.7	225.6	225.6
-365.0	-311.1	25.5	-239.2	86.4	269.2	365.2	156.9	382.7	522.0	522.0
-372.7	-314.5	557.4	51.7	63.5	176.7	231.3	63.9	294.8	494.1	494.1
233.6	70.9	490.5	-34.8	200.4	270.7	130.0	-36.4	236.9	462.9	462.9
151.8	2.8	1,153.2	-111.4	120.7	202.5	72.4	-151.7	206.1	432.1	432.1
189.4	-3.8	1,105.5	-53.8	79.1	85.9	51.0	-249.7	327.6	493.1	493.1
36.2	-134.2	1,083.7	-73.5	59.3	39.4	60.0	-15.5	292.5	472.5	472.5
-95.8	-249.2	1,196.7	-158.0	141.3	-104.6	151.3	-43.9	196.3	567.3	567.3
-157.8	-296.9	981.4	-145.6	74.2	-190.6	9.1	66.5	152.1	551.4	551.4
-238.9	-356.2	903.4	-89.2	19.4	-108.8	-66.6	15.6	127.7	516.1	516.1
-336.8	-429.6	1,515.7	823.1	-42.8	-98.3	31.3	-115.1	78.3	520.2	520.2
-441.6	-520.4	1,399.2	770.7	-47.5	-187.2	96.0	-308.5	60.0	389.3	389.3
-502.3	-448.7	1,420.7	630.9	-64.3	-136.4	-7.6	-386.5	812.2	703.9	703.9
-420.7	-478.7	1,836.4	1,428.0	-135.0	-206.5	1,038.0	-32.5	595.9	654.6	654.6
-520.8	-547.2	1,683.1	1,361.8	796.2	441.6	913.5	-108.2	472.0	507.7	507.7
-581.4	-621.7	2,380.9	1,420.6	1,596.1	1,377.0	953.7	-258.2	371.1	405.5	405.5
-600.4	-673.8	2,542.6	1,270.6	1,724.1	1,215.7	1,061.7	-383.9	363.8	317.4	317.4
-762.7	-749.0	2,453.1	1,231.2	1,609.6	1,215.1	910.3	-447.3	729.1	271.6	271.6
-913.5	-818.6	2,381.4	1,201.8	1,516.9	1,179.4	789.5	-470.9	675.0	182.3	182.3
433.2	-39.4	2,283.6	1,180.9	1,461.1	1,120.8	543.5	-289.7	570.2	140.6	140.6
1,452.8	837.0	2,148.8	1,066.5	1,495.3	985.3	783.8	-221.2	622.1	252.6	252.6
1,710.7	603.5	2,020.2	979.6	2,392.0	1,556.4	693.8	-298.4	747.2	228.3	228.3
1,513.2	556.7	1,987.8	867.6	2,319.4	1,472.6	1,007.6	-221.5	634.5	165.3	165.3
1,479.9	440.0	1,817.8	960.4	2,224.6	1,418.4	1,321.2	0.1	913.5	298.1	298.1
1,431.6	522.5	1,747.5	930.4	2,014.3	1,417.8	1,175.8	86.2	982.2	295.3	295.3
1,315.5	523.8	2,076.9	1,478.9	1,904.5	1,319.6	1,128.2	-18.1	898.8	255.8	255.8
2,367.4	979.1	1,852.3	1,703.1	1,771.3	1,397.8	2,264.0	173.5	833.8	372.8	372.8
2,245.2	870.2	1,893.6	1,766.7	1,758.9	1,511.5	2,160.4	152.8	759.5	303.6	303.6
2,183.0	755.2	2,249.8	1,781.4	1,959.5	1,680.7	2,095.9	117.3	644.1	337.6	337.6
2,013.1	718.1	2,085.0	1,877.1	2,235.7	2,087.4	1,994.3	121.9	1,445.8	749.2	749.2
1,843.7	618.9	1,979.4	1,804.7	2,313.4	2,177.8	1,910.3	43.8	1,397.7	722.3	722.3
1,718.6	627.1	1,854.8	1,755.3	2,225.1	2,143.0	1,827.1	-0.7	1,334.6	680.1	680.1
1,516.3	736.9	1,890.8	1,642.6	2,176.8	2,050.4	1,673.6	12.2	1,259.4	699.7	699.7
2,001.3	855.6	1,935.0	1,608.9	2,394.7	1,942.8	1,610.1	6.5	1,132.4	688.4	688.4
1,870.9	734.8	1,689.8	1,685.3	2,500.8	1,888.3	1,508.1	190.7	1,078.6	643.7	643.7
1,777.7	666.3	1,975.3	1,795.2	2,545.0	2,145.0	1,575.1	304.9	1,190.3	761.8	761.8
1,624.6	795.6	1,851.1	1,868.1	2,508.4	2,103.3	1,457.2	293.7	1,509.7	810.9	810.9
1,621.4	683.0	1,730.9	1,823.3	2,432.6	2,067.8	1,931.6	188.4	1,734.0	824.8	824.8
1,530.2	666.1	1,697.1	1,744.3	2,356.5	2,044.1	1,987.9	115.0	1,621.6	873.1	873.1
1,362.3	618.3	1,792.5	1,998.8	2,104.6	2,119.7	1,935.8	67.0	1,655.5	1,022.3	1,022.3
1,337.6	640.1	1,766.2	1,942.4	2,138.0	1,978.2	1,912.3	24.6	1,749.7	896.3	896.3
1,266.9	755.2	1,702.9	1,904.0	2,939.8	2,355.0	2,004.3	-23.3	1,746.8	829.0	829.0
1,613.4	930.1	1,726.3	1,834.6	2,887.6	2,444.3	1,933.4	107.1	1,704.2	774.3	774.3
1,645.7	1,029.9	1,667.3	1,936.0	2,764.9	2,439.8	1,991.0	44.7	1,713.6	705.1	705.1
1,879.0	1,276.9	1,504.2	2,013.7	2,740.2	2,355.3	2,543.0	-98.4	1,648.7	729.8	729.8
1,842.2	1,217.2	1,692.2	2,541.3	2,676.1	2,635.1	2,427.2	-125.6	1,688.9	755.1	755.1
2,055.9	1,298.2	1,837.4	2,610.0	2,626.6	2,576.9	2,357.2	-83.2	1,729.8	661.9	661.9
1,965.4	1,274.5	1,729.0	2,559.9	2,713.9	2,436.9	2,443.1	-157.8	1,661.4	634.8	634.8
1,898.5	1,165.0	1,666.4	2,496.4	2,770.2	2,329.7	2,712.3	-22.2	1,581.1	600.1	600.1
1,766.3	1,086.1	1,670.6	2,825.7	2,574.1	2,360.5	2,655.2	-21.5	1,528.4	594.9	594.9
1,742.6	1,301.6	1,599.4	2,768.4	2,506.3	2,297.9	2,711.4	-97.2	1,459.5	571.9	571.9
1,588.3	1,307.3	1,640.5	2,665.8	2,719.5	2,125.8	2,609.0	-68.1	1,427.3	697.8	697.8
1,806.2	1,599.9	1,742.1	2,598.4	2,723.9	2,047.1	2,601.6	-39.6	1,335.4	725.1	725.1
2,222.2	1,610.4	1,622.0	2,586.9	2,609.3	2,066.8	2,518.5	-104.2	1,257.8	706.6	706.6
2,420.3	1,900.6	1,732.8	2,470.3	2,559.0	1,981.4	2,707.3	4.0	1,262.8	753.4	753.4
2,369.6	1,852.9	1,772.4	2,349.4	2,513.0	2,502.9	2,663.3	-75.7	1,695.1	843.0	843.0
2,366.3	1,775.7	1,775.0	2,310.8	2,945.0	2,023.7	3,151.7	-174.6	1,653.5	708.3	708.3
2,412.8	1,757.8	1,597.3	2,321.0	3,026.8	1,637.3	3,646.4	-73.9	1,907.3	705.8	705.8
2,217.5	1,789.7	1,536.3	2,249.8	2,574.0	1,974.7	3,670.5	-86.2	1,835.6	700.3	700.3
2,111.6	1,740.2	1,783.8	2,869.2	2,465.3	1,517.0	3,588.3	-158.7	1,682.2	644.8	644.8
1,969.9	1,721.5	1,485.8	3,044.8	3,124.3	2,161.9	3,442.8	-151.8	1,616.6	764.9	764.9
1,823.1	1,694.6	1,406.4	2,962.5	3,560.0	2,388.5	3,350.0	-97.7	1,479.3	744.8	744.8
2,015.1	1,545.8	1,570.6	2,796.1	3,859.0	2,649.0	3,185.0	-91.9	1,339.4	734.1	734.1
2,032.6	1,448.3	1,497.0	2,670.4	3,983.7	2,536.8	3,039.0	-34.5	1,238.3	709.5	709.5
1,934.3	1,405.1	2,015.3	3,907.7	4,083.3	2,541.2	2,920.5	137.1	1,237.9	631.1	631.1
2,127.8	1,196.4	2,304.4	4,158.2	4,113.5	2,391.6	3,003.3	92.0	1,163.9	523.0	523.0
2,189.8	1,718.0	2,223.5	4,078.2	4,030.2	2,343.0	2,866.7	75.7	1,142.6	431.1	431.1
1,926.3	1,884.2	2,161.2	3,983.1	4,105.5	2,244.0	2,710.1	22.4	1,016.2	361.6	361.6
1,843.1	1,819.6	2,035.4	4,042.6	4,048.6	2,248.0	2,789.5	59.4	910.1	368.6	368.6
2,689.6	3,016.9	1,899.8	3,969.3	4,011.4	2,200.2	2,610.6	56.0	994.2	503.1	503.1
2,943.7	3,359.5	2,091.8	4,018.9	3,954.0	2,167.4	2,363.0	-39.8	993.3	458.3	458.3
3,277.1	3,671.1	1,931.0	3,879.5	3,895.0	2,108.5	2,115.3	198.8	895.2	461.5	461.5
3,180.8	3,553.7	1,878.7	3,976.1	3,811.2	2,063.4	2,012.6	134.0	803.0	401.7	401.7
3,445.7	3,608.0	1,853.6	3,927.4	4,100.4	2,386.3	1,934.1	67.4	1,076.1	363.9	363.9
3,382.9	3,545.4	1,801.6	3,905.8	4,048.4	2,337.2	1,812.5	118.0	1,454.4	561.5	561.5
3,403.3	3,536.5	1,645.7	3,868.8	4,028.0	2,286.7	2,628.0	607.9	1,352.0	488.8	488.8

Cumulative Equity Curves (pips)

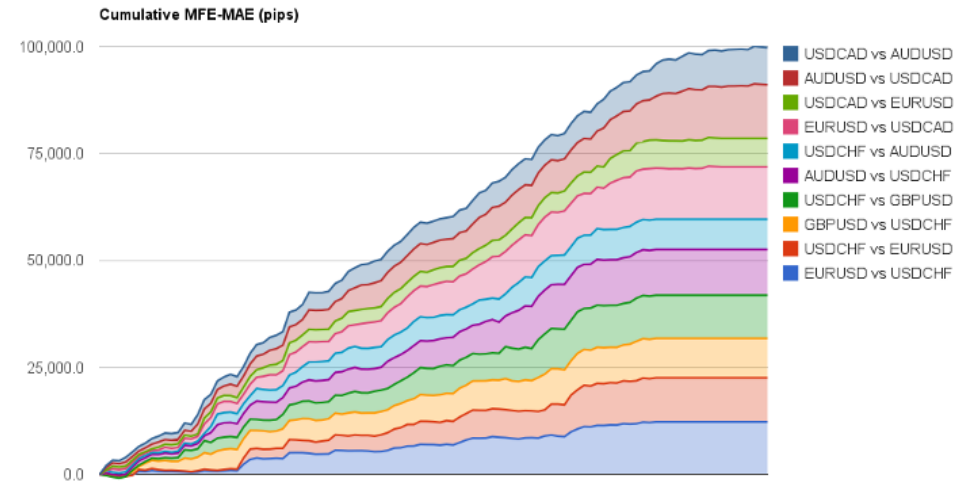


Charts1

3,342.9	3,471.6	1,574.4	3,816.1	4,028.0	2,286.7	2,912.9	848.1	1,228.6	477.4
3,457.4	3,503.4	1,557.3	3,676.3	4,028.0	2,286.7	2,902.3	916.9	1,264.7	461.9
3,375.5	3,459.8	1,720.8	3,643.2	4,028.0	2,286.7	2,784.6	838.9	1,213.4	424.6
3,326.1	3,415.8	2,038.3	3,891.3	4,028.0	2,286.7	2,930.4	785.7	1,135.6	366.3
3,539.9	3,591.8	2,038.3	3,891.3	4,028.0	2,286.7	2,738.1	724.4	1,339.7	275.5
3,453.2	3,532.9	2,038.3	3,891.3	4,028.0	2,286.7	2,905.3	751.9	1,212.5	239.5
3,472.4	3,536.3	2,038.3	3,891.3	4,028.0	2,286.7	2,790.7	675.6	1,607.4	681.3
3,472.4	3,536.3	2,038.3	3,891.3	4,028.0	2,286.7	2,755.7	584.3	2,088.6	851.4
3,472.4	3,536.3	2,038.3	3,891.3	4,028.0	2,286.7	2,626.4	568.1	2,093.8	839.6
3,472.4	3,536.3	2,038.3	3,891.3	4,028.0	2,286.7	2,596.0	480.6	1,999.9	751.1
3,472.4	3,536.3	2,038.3	3,891.3	4,028.0	2,286.7	2,481.1	432.2	2,276.5	885.6
3,472.4	3,536.3	2,038.3	3,891.3	4,028.0	2,286.7	2,482.9	424.7	2,413.7	953.0
3,472.4	3,536.3	2,038.3	3,891.3	4,028.0	2,286.7	2,351.2	394.8	2,294.8	884.2
3,472.4	3,536.3	2,038.3	3,891.3	4,028.0	2,286.7	2,313.9	312.4	2,178.7	805.7
3,472.4	3,536.3	2,038.3	3,891.3	4,028.0	2,286.7	2,717.3	412.6	2,201.2	825.4
3,472.4	3,536.3	2,038.3	3,891.3	4,028.0	2,286.7	2,636.2	382.2	2,174.4	840.3
3,472.4	3,536.3	2,038.3	3,891.3	4,028.0	2,286.7	2,543.7	355.8	2,091.9	782.6
3,472.4	3,536.3	2,038.3	3,891.3	4,028.0	2,286.7	2,543.7	355.8	2,184.5	749.0
3,472.4	3,536.3	2,038.3	3,891.3	4,028.0	2,286.7	2,543.7	355.8	2,136.1	724.0
3,472.4	3,536.3	2,038.3	3,891.3	4,028.0	2,286.7	2,543.7	355.8	2,123.1	691.5
3,472.4	3,536.3	2,038.3	3,891.3	4,028.0	2,286.7	2,543.7	355.8	2,073.6	642.6
3,472.4	3,536.3	2,038.3	3,891.3	4,028.0	2,286.7	2,543.7	355.8	2,416.2	816.3
3,472.4	3,536.3	2,038.3	3,891.3	4,028.0	2,286.7	2,543.7	355.8	2,298.5	766.3
3,472.4	3,536.3	2,038.3	3,891.3	4,028.0	2,286.7	2,543.7	355.8	2,210.7	725.2

Charts2

EURUSD vs USDCHF	USDCHF vs EURUSD	GBPUSD vs USDCHF	USDCHF vs GBPUSD	AUDUSD vs USDCHF	USDCHF vs AUDUSD	EURUSD vs USDCAD	USDCAD vs EURUSD	AUDUSD vs USDCAD	USDCAD vs AUDUSD
0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
-74.1	-14.0	-73.2	-71.7	584.8	489.6	51.2	150.8	603.3	430.7
-150.9	-98.4	-196.6	-148.3	609.1	523.1	805.2	626.3	751.9	631.6
-195.2	-136.1	-337.3	-148.0	610.0	552.7	815.2	628.2	749.8	692.8
-239.8	-219.5	13.8	-60.6	614.8	543.0	750.4	582.5	959.7	1,080.7
-79.1	-115.2	790.0	383.5	718.8	501.4	606.6	494.1	877.1	1,076.5
745.5	409.2	730.4	301.5	987.9	557.5	539.8	404.5	817.8	1,066.1
668.7	342.4	1,870.7	347.3	915.8	515.2	573.8	316.7	895.9	1,100.0
914.9	498.3	1,908.2	505.6	898.0	394.2	510.7	373.4	1,106.0	1,300.1
759.8	366.8	2,021.8	571.4	992.3	364.3	646.6	700.2	1,177.9	1,361.8
685.0	292.1	2,304.5	643.2	1,118.3	413.1	935.1	691.5	1,078.3	1,536.1
693.8	300.9	2,105.7	739.5	1,057.3	328.0	900.7	832.9	1,056.1	1,563.5
649.5	269.3	2,186.4	859.7	1,066.9	448.8	868.7	838.1	1,082.8	1,544.8
587.8	230.1	3,027.7	1,918.1	1,081.7	518.6	1,107.8	747.5	1,128.0	1,699.8
503.1	153.0	2,991.7	1,989.7	1,093.1	414.6	1,198.0	638.6	1,141.7	1,587.7
577.0	309.0	3,194.0	1,919.9	1,239.8	585.0	1,090.6	561.4	2,325.8	2,206.5
883.3	340.4	3,869.3	2,814.2	1,141.3	536.3	2,240.0	1,357.6	2,132.1	2,194.7
787.9	275.0	3,701.8	2,744.4	2,297.5	1,415.4	2,132.0	1,291.9	2,012.3	2,076.4
757.7	210.6	4,560.7	2,967.1	3,140.4	2,494.7	2,375.9	1,378.0	1,990.3	2,004.7
842.6	310.3	4,719.1	2,863.5	3,351.1	2,381.2	2,631.1	1,389.6	2,203.3	2,105.9
958.3	395.4	4,689.1	2,831.1	3,291.2	2,423.1	2,498.4	1,363.5	2,665.2	2,301.8
869.4	389.9	4,602.0	2,810.0	3,208.3	2,347.8	2,377.1	1,368.0	2,673.0	2,223.9
2,420.0	1,448.3	4,495.6	2,747.7	3,164.7	2,281.8	2,218.8	1,660.3	2,596.3	2,215.1
3,541.0	2,400.2	4,367.8	2,634.3	3,276.8	2,187.3	2,700.5	1,824.7	2,917.1	2,485.4
3,874.1	2,239.5	4,183.7	2,582.3	4,293.2	2,936.2	2,622.2	1,756.7	3,196.0	2,693.5
3,680.0	2,229.3	4,308.8	2,494.2	4,303.5	2,864.7	3,062.6	2,008.3	3,157.4	2,684.5
3,730.2	2,207.9	4,076.9	2,675.4	4,250.5	2,814.1	3,560.0	2,254.6	3,459.8	3,011.9
3,821.2	2,308.4	4,028.4	2,691.6	4,041.9	2,932.9	3,482.2	2,460.9	3,648.3	3,129.9
3,733.1	2,413.5	4,556.5	3,360.7	3,923.9	2,814.0	3,455.4	2,388.8	3,591.5	3,170.3
5,087.0	3,076.2	4,455.3	3,641.4	3,964.6	3,014.9	4,765.3	2,749.2	3,730.7	3,462.1
5,103.3	3,005.4	4,671.0	3,789.0	4,066.1	3,299.4	4,699.0	2,760.4	3,652.6	3,398.1
5,087.9	2,891.0	5,118.0	4,037.0	4,473.0	3,623.7	4,644.0	2,739.9	3,615.0	3,509.1
4,960.6	2,947.1	5,154.4	4,130.6	4,921.8	4,176.2	4,735.9	2,910.3	4,535.5	4,110.5
4,762.7	2,827.1	5,048.5	4,098.3	5,140.0	4,438.4	4,661.5	2,856.8	4,535.3	4,110.3
4,789.2	3,028.0	4,917.9	4,103.2	5,142.8	4,431.1	4,651.8	2,834.9	4,514.5	4,079.8
4,820.1	3,207.6	5,020.9	3,986.8	5,133.3	4,394.9	4,539.5	2,871.2	4,621.0	4,225.9
5,678.6	3,605.6	5,064.6	4,180.1	5,334.8	4,477.9	4,594.6	2,958.7	4,529.9	4,237.4
5,631.4	3,545.1	4,933.9	4,374.3	5,537.9	4,534.2	4,820.4	3,150.3	4,602.2	4,288.7
5,555.5	3,470.0	5,385.4	4,607.7	5,618.5	4,910.2	5,199.8	3,335.7	4,899.2	4,473.7
5,572.3	3,690.5	5,350.3	4,798.3	5,614.0	4,903.0	5,076.1	3,321.4	5,320.8	4,672.4
5,582.8	3,582.0	5,209.0	4,729.0	5,530.9	4,879.0	5,732.0	3,349.7	5,698.1	4,757.9
5,515.1	3,656.1	5,232.0	4,677.7	5,526.6	4,873.6	5,998.4	3,309.3	5,595.2	4,861.7
5,336.8	3,646.8	5,415.7	5,057.6	5,303.6	4,937.9	5,962.6	3,273.7	5,868.5	5,091.7
5,385.3	3,906.8	5,427.6	5,021.8	5,322.8	4,801.8	6,084.5	3,292.7	6,054.0	4,981.0
5,641.9	4,139.5	5,362.0	4,968.4	6,358.0	5,061.2	6,279.7	3,322.2	6,120.2	4,934.9
6,187.7	4,437.7	5,493.7	4,939.6	6,244.9	5,283.5	6,470.4	3,493.9	6,125.9	4,899.4
6,266.5	4,707.5	5,611.9	5,314.5	6,128.4	5,257.6	6,648.9	3,490.8	6,183.4	4,866.3
6,639.8	5,067.8	5,566.0	5,477.8	6,226.0	5,266.2	7,299.6	3,367.4	6,247.1	4,922.2
6,677.6	5,026.6	6,009.5	6,081.2	6,335.0	5,638.5	7,194.6	3,345.1	6,399.2	5,056.9
7,052.5	5,400.2	6,230.2	6,304.6	6,290.6	5,598.8	7,158.5	3,432.1	6,505.8	4,993.7
7,011.0	5,424.5	6,117.4	6,263.2	6,379.6	5,482.5	7,249.9	3,346.2	6,470.9	4,992.9
6,995.5	5,346.6	6,154.7	6,270.3	6,547.9	5,413.4	7,654.5	3,462.5	6,397.3	4,966.4
6,866.9	5,321.7	6,449.8	6,679.6	6,385.8	5,471.3	7,647.7	3,512.4	6,449.0	4,969.0
7,070.7	5,531.9	6,380.2	6,649.3	6,325.6	5,406.0	7,776.5	3,462.7	6,379.9	5,036.9
6,910.7	5,518.6	6,490.2	6,541.8	6,629.5	5,224.8	7,725.0	3,602.4	6,483.8	5,182.7
7,484.6	5,956.1	6,738.8	6,551.2	6,643.9	5,136.4	7,890.6	3,688.5	6,437.1	5,271.0
8,078.5	6,179.1	6,620.8	6,524.4	6,614.2	5,092.0	7,799.2	3,622.4	6,391.8	5,278.4
8,510.0	6,553.2	6,811.1	6,408.0	6,602.7	4,999.8	8,151.8	3,809.4	6,726.3	5,494.5
8,486.6	6,533.9	6,868.2	6,242.8	6,986.8	5,658.6	8,234.6	3,795.5	7,266.3	5,729.4
8,531.9	6,471.0	6,905.0	6,291.1	7,597.4	5,171.9	8,822.4	3,805.4	7,240.2	5,598.1
8,851.1	6,529.3	6,724.3	6,332.6	7,775.4	5,013.0	9,663.0	3,813.5	7,719.8	5,714.3
8,715.0	6,598.4	6,742.9	6,271.4	7,292.5	5,395.6	9,998.5	3,826.7	7,861.7	5,824.3
8,620.6	6,547.0	7,247.9	7,471.0	7,172.8	5,154.7	9,920.0	3,774.1	7,741.8	5,822.3
8,446.1	6,532.9	6,914.0	7,639.6	8,275.1	5,947.4	9,829.8	3,801.3	7,914.3	5,971.8
8,311.4	6,492.1	6,954.8	7,552.7	9,057.2	6,493.2	9,955.4	4,001.9	7,773.7	6,046.5
8,563.8	6,373.0	7,170.7	7,628.5	9,651.2	6,786.4	9,840.5	4,040.3	7,631.2	6,098.1
8,612.8	6,266.8	7,078.1	7,497.3	9,866.4	6,740.3	9,783.5	4,199.1	7,535.1	6,069.8
8,521.1	6,229.1	7,925.6	8,839.0	10,136.4	6,926.5	9,836.4	4,427.5	7,627.5	6,015.8
9,022.1	6,103.9	8,342.4	9,403.6	10,249.2	6,806.9	10,224.2	4,527.8	7,602.1	5,928.3
9,244.4	7,213.1	8,286.7	9,387.5	10,228.0	6,796.1	10,186.2	4,547.6	7,640.6	5,909.4
9,965.5	7,497.3	8,262.5	9,326.6	10,412.7	6,760.0	10,032.9	4,529.0	7,559.6	5,850.1
8,858.7	7,431.2	8,169.3	9,515.6	10,464.7	6,868.2	10,302.3	4,643.3	7,509.1	5,947.5
9,974.3	8,582.8	8,025.6	9,437.2	10,429.8	6,795.3	10,145.8	4,717.6	7,717.1	6,180.4
10,660.0	9,147.4	8,517.3	9,720.4	10,389.8	6,798.2	9,905.9	4,634.1	7,827.3	6,239.3
11,206.7	9,655.7	8,369.8	9,572.6	10,310.2	6,803.5	9,767.4	4,989.1	7,863.1	6,317.6
11,147.7	9,546.9	8,370.2	9,843.5	10,257.5	6,778.2	9,710.3	4,976.2	7,762.5	6,252.8
11,481.2	9,817.8	8,440.4	9,834.0	10,717.0	7,178.6	9,682.1	4,930.8	8,185.0	6,352.9
11,466.9	9,764.2	8,423.4	9,817.4	10,656.5	7,115.3	9,674.3	4,955.8	9,109.6	6,720.5
11,600.7	9,865.4	8,272.6	9,792.6	10,676.0	7,080.1	10,810.9	5,774.0	9,044.5	6,664.0



Charts2

11,576.1	9,818.7	8,328.7	9,818.5	10,676.0	7,080.1	11,450.5	6,023.7	9,041.0	6,662.6
11,886.3	10,019.0	8,387.4	9,686.1	10,676.0	7,080.1	11,633.2	6,248.6	9,207.6	6,771.3
11,804.2	9,983.1	8,690.9	9,750.2	10,676.0	7,080.1	11,522.6	6,184.9	9,282.0	6,827.1
11,889.7	10,035.0	9,205.9	10,087.3	10,676.0	7,080.1	11,961.8	6,463.7	9,194.2	6,764.6
12,245.9	10,306.4	9,205.9	10,087.3	10,676.0	7,080.1	11,768.0	6,448.8	9,543.9	6,805.5
12,159.0	10,245.3	9,205.9	10,087.3	10,676.0	7,080.1	12,033.8	6,654.5	9,404.0	6,784.5
12,310.5	10,307.4	9,205.9	10,087.3	10,676.0	7,080.1	11,945.4	6,580.7	10,203.8	7,576.5
12,310.5	10,307.4	9,205.9	10,087.3	10,676.0	7,080.1	11,891.6	6,495.7	10,978.5	7,826.2
12,310.5	10,307.4	9,205.9	10,087.3	10,676.0	7,080.1	11,776.8	6,544.8	11,152.2	7,930.5
12,310.5	10,307.4	9,205.9	10,087.3	10,676.0	7,080.1	11,813.3	6,499.5	11,056.6	7,842.3
12,310.5	10,307.4	9,205.9	10,087.3	10,676.0	7,080.1	11,782.1	6,502.4	11,627.6	8,155.1
12,310.5	10,307.4	9,205.9	10,087.3	10,676.0	7,080.1	11,966.9	6,593.1	11,947.7	8,365.8
12,310.5	10,307.4	9,205.9	10,087.3	10,676.0	7,080.1	11,834.7	6,571.7	11,869.9	8,304.1
12,310.5	10,307.4	9,205.9	10,087.3	10,676.0	7,080.1	11,896.9	6,566.5	11,758.1	8,240.0
12,310.5	10,307.4	9,205.9	10,087.3	10,676.0	7,080.1	12,395.2	6,705.4	11,935.6	8,366.8
12,310.5	10,307.4	9,205.9	10,087.3	10,676.0	7,080.1	12,310.8	6,683.1	12,041.5	8,486.8
12,310.5	10,307.4	9,205.9	10,087.3	10,676.0	7,080.1	12,237.0	6,670.1	11,963.8	8,427.5
12,310.5	10,307.4	9,205.9	10,087.3	10,676.0	7,080.1	12,237.0	6,670.1	12,195.4	8,515.7
12,310.5	10,307.4	9,205.9	10,087.3	10,676.0	7,080.1	12,237.0	6,670.1	12,214.4	8,563.3
12,310.5	10,307.4	9,205.9	10,087.3	10,676.0	7,080.1	12,237.0	6,670.1	12,273.6	8,571.0
12,310.5	10,307.4	9,205.9	10,087.3	10,676.0	7,080.1	12,237.0	6,670.1	12,217.1	8,515.7
12,310.5	10,307.4	9,205.9	10,087.3	10,676.0	7,080.1	12,237.0	6,670.1	12,725.5	8,770.9
12,310.5	10,307.4	9,205.9	10,087.3	10,676.0	7,080.1	12,237.0	6,670.1	12,613.9	8,728.4
12,310.5	10,307.4	9,205.9	10,087.3	10,676.0	7,080.1	12,237.0	6,670.1	12,518.0	8,683.4

Summary

DuettoFX	# trades	Net Pips	Profit Factor	MFE-MAE (pips)
EURUSD vs USDCHF	85	3,472.4	1.61	12,310.5
USDCHF vs EURUSD	85	3,563.3	1.91	10,307.4
GBPUSD vs USDCHF	82	2,038.3	1.39	9,205.9
USDCHF vs GBPUSD	82	3,891.3	2.05	10,087.3
AUDUSD vs USDCHF	78	4,028.0	2.05	10,676.0
USDCHF vs AUDUSD	78	2,286.7	1.47	7,080.1
EURUSD vs USDCAD	95	2,543.7	1.40	12,237.0
USDCAD vs EURUSD	95	355.8	1.09	6,670.0
AUDUSD vs USDCAD	102	2,210.7	1.43	12,518.0
USDCAD vs AUDUSD	102	725.2	1.22	8,683.4
5 CURRENCY PAIRS	884	25,115.4	1.55	99,775.6

Pip Gain	Pip Loss	Profit Factor per DuettoFX setup
9,164.9	5,692.5	1.73
7,479.0	3,915.7	
7,264.7	5,226.4	1.66
7,597.3	3,706.0	
7,864.2	3,836.2	1.73
7,152.0	4,865.3	
8,903.0	6,359.3	1.28
4,309.1	3,953.3	
7,351.9	5,141.2	1.35
4,021.6	3,296.4	
71,107.6	45,992.2	