

## Корреляции криптовалют:

	bitcoin	ethereum	ripple	bitcoin-cash	eos	litecoin	stellar	cardano	iota	tron	tether	neo	dash	monero	binance-coin	nem	vechain	ethereum-classic	qtum	omisego
bitcoin	1	0.91	0.82	0.87	0.47	0.96	0.81	0.67	0.93	0.43	0.76	0.82	0.96	0.97	0.42	0.84	0.045	0.91	0.79	0.73
ethereum	0.91	1	0.89	0.76	0.68	0.93	0.93	0.89	0.76	0.73	0.84	0.95	0.9	0.95	0.7	0.88	0.66	0.92	0.83	0.89
ripple	0.82	0.89	1	0.76	0.53	0.86	0.91	0.95	0.73	0.81	0.7	0.83	0.86	0.89	0.61	0.94	0.39	0.81	0.91	0.81
bitcoin-cash	0.87	0.76	0.76	1	0.46	0.84	0.67	0.75	0.87	0.54	0.33	0.6	0.93	0.88	0.44	0.8	0.13	0.84	0.88	0.74
eos	0.47	0.68	0.53	0.46	1	0.57	0.78	0.43	0.51	0.71	0.85	0.61	0.31	0.57	0.9	0.33	0.78	0.37	0.46	0.62
litecoin	0.96	0.93	0.86	0.84	0.57	1	0.87	0.76	0.88	0.58	0.81	0.87	0.94	0.98	0.56	0.85	0.38	0.91	0.85	0.82
stellar	0.81	0.93	0.91	0.67	0.78	0.87	1	0.9	0.71	0.86	0.86	0.93	0.79	0.9	0.82	0.83	0.76	0.77	0.78	0.85
cardano	0.67	0.89	0.95	0.75	0.43	0.76	0.9	1	0.72	0.81	0.3	0.78	0.76	0.85	0.53	0.94	0.44	0.75	0.91	0.88
iota	0.93	0.76	0.73	0.87	0.51	0.88	0.71	0.72	1	0.51	0.44	0.64	0.9	0.88	0.45	0.79	0.14	0.81	0.81	0.72
tron	0.43	0.73	0.81	0.54	0.71	0.58	0.86	0.81	0.51	1	0.56	0.6	0.42	0.63	0.78	0.67	0.6	0.46	0.67	0.76
tether	0.76	0.84	0.7	0.33	0.85	0.81	0.86	0.3	0.44	0.56	1	0.82	0.66	0.81	0.88	0.57	0.87	0.69	0.39	0.58
neo	0.82	0.95	0.83	0.6	0.61	0.87	0.93	0.78	0.64	0.6	0.82	1	0.81	0.91	0.64	0.79	0.72	0.82	0.73	0.85
dash	0.96	0.9	0.86	0.93	0.31	0.94	0.79	0.76	0.9	0.42	0.66	0.81	1	0.96	0.28	0.91	-0.0013	0.92	0.89	0.74
monero	0.97	0.95	0.89	0.88	0.57	0.98	0.9	0.85	0.88	0.63	0.81	0.91	0.96	1	0.58	0.88	0.39	0.91	0.88	0.89
binance-coin	0.42	0.7	0.61	0.44	0.9	0.56	0.82	0.53	0.45	0.78	0.88	0.64	0.28	0.58	1	0.4	0.78	0.36	0.5	0.66
nem	0.84	0.88	0.94	0.8	0.33	0.85	0.83	0.94	0.79	0.67	0.57	0.79	0.91	0.88	0.4	1	0.17	0.84	0.92	0.74
vechain	0.045	0.66	0.39	0.13	0.78	0.38	0.76	0.44	0.14	0.6	0.87	0.72	-0.0013	0.39	0.78	0.17	1	0.27	0.25	0.59
ethereum-classic	0.91	0.92	0.81	0.84	0.37	0.91	0.77	0.75	0.81	0.46	0.69	0.82	0.92	0.91	0.36	0.84	0.27	1	0.81	0.76
qtum	0.79	0.83	0.91	0.88	0.46	0.85	0.78	0.91	0.81	0.67	0.39	0.73	0.89	0.88	0.5	0.92	0.25	0.81	1	0.81
omisego	0.73	0.89	0.81	0.74	0.62	0.82	0.85	0.88	0.72	0.76	0.58	0.85	0.74	0.89	0.66	0.74	0.59	0.76	0.81	1

Идея сыграть на этом, используя арбитражную контртрендовую стратегию.

Но поскольку корреляция может быть нарушена, заложим в стратегию стоп-лоссы.

Комиссию пока не закладываем.

```
capital_base = 90000
```

```
# Тикеры инструментов
```

```
ticker = ['ETH-USD', 'BTC-USD'] # BTSX.BCH, BTSP.ETH BTSX.LTC, 'BTSP.ETH'
```

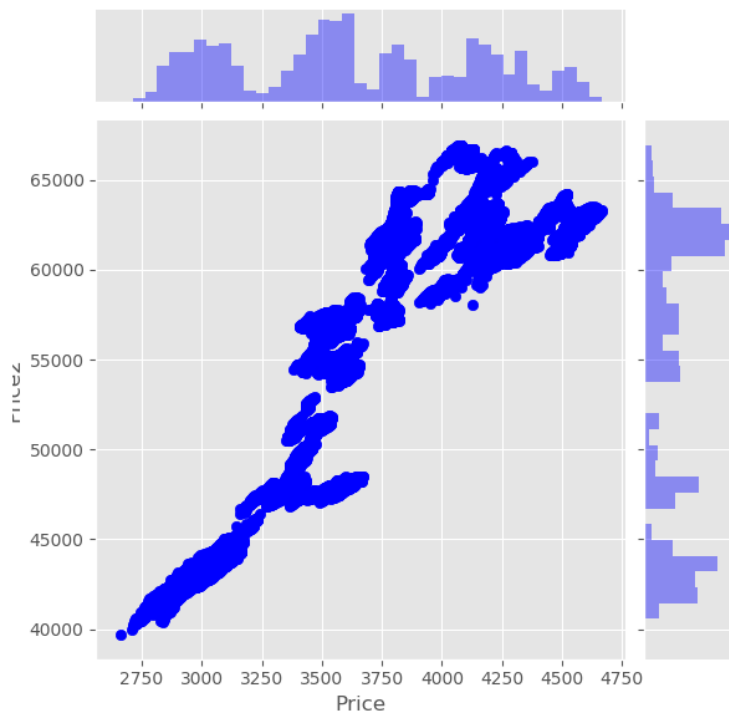
```
# Начиная с какой даты тянуть котировки
```

```
start = '16.09.2021' #'16.06.2021'
```

```
# start = '02.03.2011'
```

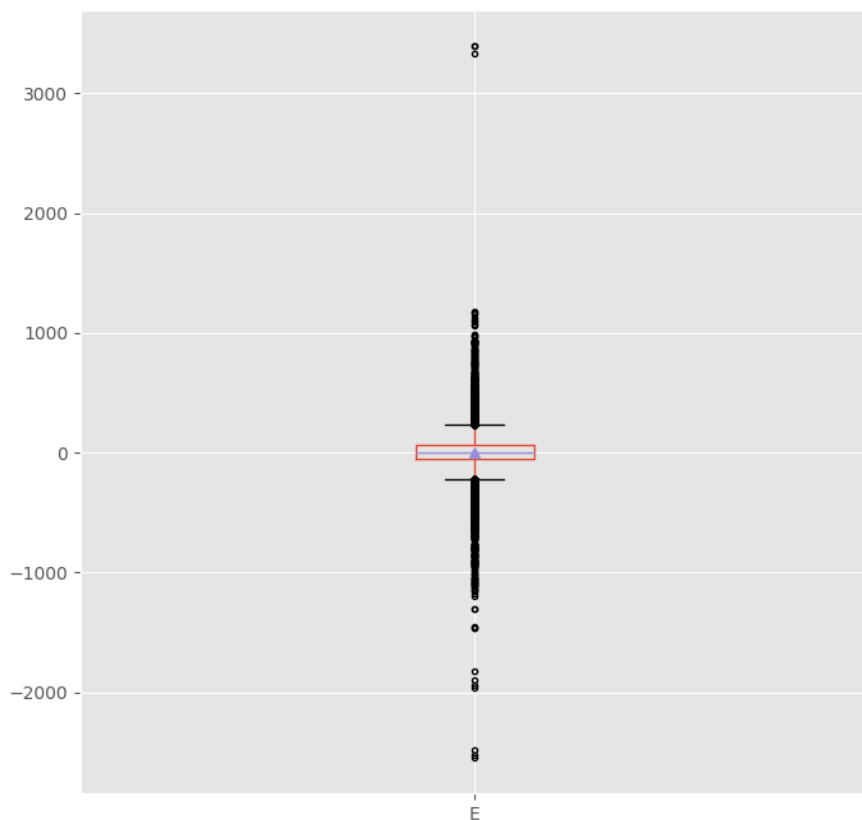
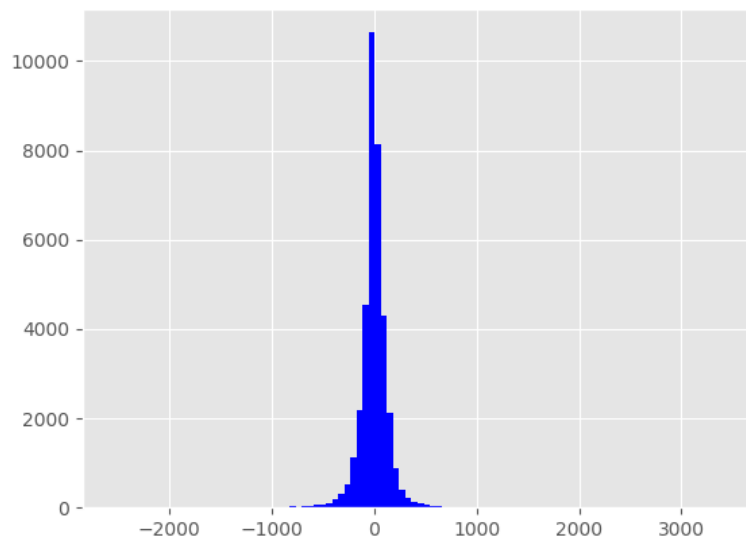
```
end = '27.11.2021' #'16.09.2021'
```

```
data_frequency = 'minute'
```



Далее анализ распределения отклонения, по которому будем работать на «возврат к среднему».

Распределение далеко от нормального (|. Квантили очень неравномерны, кластерные выбросы хвостов, именно поэтому в стратегию закладываем стоп-лоссы, чтобы надолго не зависать в позе с вариационным убытком.



```
perf = zipline.run_algorithm(start=data.axes[1][0],
                             end=data.axes[1][-1],
                             initialize=initialize,
                             trading_calendar=calendar,
                             capital_base=capital_base,
                             handle_data=handle_data,
#                             before_trading_start = before_trading_start,
                             analyze=analyze,
                             data_frequency = data_frequency,
                             data=data)
```

Ниже лог сделок (можно пролистать) .

Расшифровка:

TO - открытие сделки

TC - закрытие сделки

SL - стоп-лосс

Далее цены сделок по инструментам, и результат (profit). Минус перед ценой означает продажу (шорт) .

TO 1 long 2021-09-16 07:18: open=- 3628.28 ; 48155.64  
TC long 2021-09-16 08:59: close= 3627.4 ; - 48259.75 , profit= 115.5500000000002  
TO 2 long 2021-09-16 09:01: open=- 3636.96 ; 48289.5  
TC long 2021-09-16 09:42: close= 3635.79 ; - 48377.84 , profit= 103.54999999999745  
TO 3 long 2021-09-16 11:51: open=- 3629.36 ; 48181.66  
TC long 2021-09-16 12:23: close= 3610.07 ; - 48039.3 , profit= 108.40999999999894  
TO 4 short 2021-09-16 13:31: open= 3577.09 ; - 47689.66  
TC short 2021-09-16 13:52: close=- 3609.3 ; 47992.65 , profit= 115.74000000000251  
TO 5 short 2021-09-16 16:55: open= 3559.64 ; - 47479.47  
TC short 2021-09-16 17:04: close=- 3578.65 ; 47587.09 , profit= 139.51000000000075  
TO 6 short 2021-09-16 17:15: open= 3556.1 ; - 47445.37  
TC short 2021-09-16 17:22: close=- 3569.01 ; 47497.17 , profit= 116.030000000000839  
TO 7 short 2021-09-16 17:25: open= 3550.59 ; - 47463.58  
TC short 2021-09-16 17:27: close=- 3563.61 ; 47531.43 , profit= 101.41000000000122  
TO 8 short 2021-09-16 17:27: open= 3563.61 ; - 47531.43  
TC short 2021-09-16 17:31: close=- 3579.72 ; 47618.53 , profit= 122.3299999999972  
TO 9 short 2021-09-16 20:50: open= 3568.23 ; - 47593.76  
TC short 2021-09-16 22:00: close=- 3582.42 ; 47668.28 , profit= 109.950000000000391  
TO 10 short 2021-09-16 23:24: open= 3555.02 ; - 47431.09  
SL short 2021-09-17 08:23: close=- 3561.26 ; 48025.87 , profit= -513.6600000000003  
TO 11 short 2021-09-17 08:23: open= 3561.26 ; - 48025.87  
SL short 2021-09-17 13:23: close=- 3488.23 ; 47593.76 , profit= -517.2800000000002  
TO 12 short 2021-09-17 13:24: open= 3466.72 ; - 47526.44  
SL short 2021-09-17 15:09: close=- 3409.34 ; 47246.35 , profit= -523.2299999999914  
TO 13 short 2021-09-17 15:09: open= 3409.34 ; - 47246.35  
TC short 2021-09-17 15:14: close=- 3425.06 ; 47351.24 , profit= 115.18999999999778  
TO 14 short 2021-09-17 15:14: open= 3425.06 ; - 47351.24  
TC short 2021-09-17 15:29: close=- 3443.19 ; 47498.34 , profit= 106.720000000000298  
TO 15 short 2021-09-17 15:29: open= 3443.19 ; - 47498.34  
TC short 2021-09-17 15:44: close=- 3452.56 ; 47521.68 , profit= 107.83999999999469  
TO 16 short 2021-09-17 15:44: open= 3452.56 ; - 47521.68  
TC short 2021-09-17 16:28: close=- 3456.83 ; 47381.42 , profit= 200.04000000000178  
TO 17 short 2021-09-17 16:28: open= 3456.83 ; - 47381.42  
TC short 2021-09-17 16:46: close=- 3459.63 ; 47290.25 , profit= 130.37000000000008  
TO 18 short 2021-09-17 16:46: open= 3459.63 ; - 47290.25  
SL short 2021-09-17 19:03: close=- 3433.37 ; 47431.22 , profit= -508.61000000000042  
TO 19 short 2021-09-17 19:03: open= 3433.37 ; - 47431.22  
TC short 2021-09-17 19:16: close=- 3448.2 ; 47526.96 , profit= 111.880000000000102  
TO 20 short 2021-09-17 19:16: open= 3448.2 ; - 47526.96  
TC short 2021-09-17 19:23: close=- 3459.39 ; 47581.85 , profit= 101.770000000000135  
TO 21 short 2021-09-17 19:23: open= 3459.39 ; - 47581.85  
SL short 2021-09-17 21:05: close=- 3395.2 ; 47240.03 , profit= -556.8400000000001  
TO 22 short 2021-09-17 21:05: open= 3395.2 ; - 47240.03  
TC short 2021-09-17 22:01: close=- 3401.94 ; 47215.69 , profit= 118.6999999999982  
TO 23 short 2021-09-17 22:01: open= 3401.94 ; - 47215.69  
SL short 2021-09-20 07:01: close=- 3187.94 ; 45504.74 , profit= -1285.0499999999956  
TO 24 short 2021-09-20 07:01: open= 3187.94 ; - 45504.74  
TC short 2021-09-20 07:53: close=- 3216.56 ; 45784.58 , profit= 120.83999999999469  
TO 25 short 2021-09-20 07:53: open= 3216.56 ; - 45784.58  
SL short 2021-09-20 10:34: close=- 3138.55 ; 45211.77 , profit= -519.3299999999917  
TO 26 short 2021-09-20 10:34: open= 3138.55 ; - 45211.77  
TC short 2021-09-20 10:35: close=- 3110.0 ; 44657.73 , profit= 154.33999999999105  
TO 27 short 2021-09-20 10:35: open= 3110.0 ; - 44657.73  
TC short 2021-09-20 10:36: close=- 3134.22 ; 44825.05 , profit= 171.7599999999975  
TO 28 short 2021-09-20 10:36: open= 3134.22 ; - 44825.05  
TC short 2021-09-20 11:58: close=- 3156.54 ; 45037.23 , profit= 100.3000000000002  
TO 29 short 2021-09-20 11:58: open= 3156.54 ; - 45037.23  
TC short 2021-09-20 13:28: close=- 3154.1 ; 44896.04 , profit= 107.030000000000156  
TO 30 short 2021-09-20 14:15: open= 3082.2 ; - 44237.05  
TC short 2021-09-20 15:09: close=- 3045.56 ; 43621.47 , profit= 102.620000000000353  
TO 31 short 2021-09-20 15:13: open= 3034.6 ; - 43572.74  
TC short 2021-09-20 16:34: close=- 3062.49 ; 43862.3 , profit= 100.89999999999327  
TO 32 short 2021-09-20 16:35: open= 3048.84 ; - 43756.02  
TC short 2021-09-20 16:53: close=- 3078.82 ; 44024.65 , profit= 151.08999999999956  
TO 33 long 2021-09-20 19:29: open=- 3102.09 ; 44005.12  
TC long 2021-09-20 20:09: close= 3076.24 ; - 43759.21 , profit= 115.99000000000016  
TO 34 long 2021-09-20 20:26: open=- 3098.88 ; 43941.2

TC long 2021-09-20 20:42: close= 3098.6 ; - 44047.49 , profit= 110.210000000000367  
 TO 35 short 2021-09-20 21:54: open= 3026.47 ; - 43442.29  
 TC short 2021-09-20 22:45: close=- 3055.18 ; 43685.39 , profit= 158.840000000000196  
 TO 36 short 2021-09-20 23:23: open= 3045.89 ; - 43721.32  
 TC short 2021-09-21 07:01: close=- 2996.96 ; 42612.26 , profit= 424.03999999999996  
 TO 37 long 2021-09-21 09:05: open=- 3015.93 ; 42734.2  
 TO 38 short 2021-09-21 12:40: open= 3052.61 ; - 43218.47  
 TC short 2021-09-21 13:36: close=- 3068.07 ; 43326.14 , profit= 108.770000000000226  
 TO 39 short 2021-09-21 14:13: open= 3061.91 ; - 43326.22  
 TC short 2021-09-21 14:28: close=- 3076.95 ; 43406.56 , profit= 130.220000000000298  
 TO 40 short 2021-09-21 14:38: open= 3069.33 ; - 43422.39  
 TC long 2021-09-21 15:28: close= 3046.25 ; - 43263.89 , profit= 105.210000000000004  
 SL short 2021-09-21 19:47: close=- 2981.16 ; 42718.02 , profit= -530.00999999999984  
 TO 41 short 2021-09-21 19:47: open= 2981.16 ; - 42718.02  
 SL short 2021-09-21 20:09: close=- 2921.28 ; 42408.26 , profit= -528.56000000000004  
 TO 42 short 2021-09-21 20:09: open= 2921.28 ; - 42408.26  
 TC short 2021-09-21 20:20: close=- 2919.39 ; 42275.01 , profit= 106.789999999999542  
 TO 43 short 2021-09-21 20:20: open= 2919.39 ; - 42275.01  
 TC short 2021-09-21 20:25: close=- 2898.09 ; 41844.36 , profit= 132.450000000000528  
 TO 44 short 2021-09-21 20:25: open= 2898.09 ; - 41844.36  
 TC short 2021-09-21 20:27: close=- 2923.73 ; 42056.34 , profit= 146.980000000000023  
 TO 45 short 2021-09-21 20:27: open= 2923.73 ; - 42056.34  
 SL short 2021-09-21 21:23: close=- 2928.67 ; 42626.34 , profit= -500.83999999999924  
 TO 46 short 2021-09-21 21:23: open= 2928.67 ; - 42626.34  
 TC short 2021-09-21 21:27: close=- 2928.36 ; 42508.91 , profit= 113.089999999999378  
 TO 47 short 2021-09-21 21:27: open= 2928.36 ; - 42508.91  
 SL short 2021-09-21 23:43: close=- 2778.38 ; 41007.0 , profit= -597.80999999999968  
 TO 48 short 2021-09-21 23:43: open= 2778.38 ; - 41007.0  
 TC short 2021-09-22 07:01: close=- 2864.43 ; 42064.71 , profit= 146.989999999999705  
 TO 49 short 2021-09-22 07:01: open= 2864.43 ; - 42064.71  
 TC short 2021-09-22 08:26: close=- 2877.91 ; 42142.0 , profit= 111.429999999999938  
 TO 50 short 2021-09-22 08:26: open= 2877.91 ; - 42142.0  
 TC short 2021-09-22 08:27: close=- 2890.85 ; 42179.0 , profit= 144.160000000000076  
 TO 51 short 2021-09-22 08:27: open= 2890.85 ; - 42179.0  
 TC short 2021-09-22 09:37: close=- 2904.81 ; 42270.85 , profit= 103.590000000000196  
 TO 52 short 2021-09-22 09:37: open= 2904.81 ; - 42270.85  
 TC short 2021-09-22 09:47: close=- 2912.18 ; 42256.42 , profit= 117.609999999999876  
 TO 53 short 2021-09-22 09:47: open= 2912.18 ; - 42256.42  
 TC short 2021-09-22 09:56: close=- 2922.33 ; 42251.97 , profit= 146.549999999999836  
 TO 54 short 2021-09-22 09:56: open= 2922.33 ; - 42251.97  
 TC short 2021-09-22 10:37: close=- 2945.25 ; 42472.21 , profit= 100.640000000000306  
 TO 55 short 2021-09-22 10:37: open= 2945.25 ; - 42472.21  
 TC short 2021-09-22 12:49: close=- 2942.15 ; 42325.6 , profit= 103.210000000000186  
 TO 56 long 2021-09-22 16:08: open=- 2953.26 ; 42395.97  
 TC long 2021-09-22 16:09: close= 2947.76 ; - 42432.27 , profit= 113.299999999999563  
 TO 57 long 2021-09-22 16:10: open=- 2970.72 ; 42609.93  
 TC long 2021-09-22 16:26: close= 2946.18 ; - 42371.78 , profit= 105.409999999999804  
 TO 58 long 2021-09-22 16:42: open=- 2947.33 ; 42310.92  
 TC long 2021-09-22 17:17: close= 2946.96 ; - 42445.05 , profit= 139.310000000000313  
 TO 59 long 2021-09-22 18:37: open=- 3002.34 ; 43087.02  
 TC long 2021-09-22 18:40: close= 2986.78 ; - 42976.6 , profit= 107.420000000000098  
 TO 60 long 2021-09-22 18:59: open=- 3011.09 ; 43234.88  
 SL long 2021-09-22 21:02: close= 3055.17 ; - 43345.3 , profit= -506.699999999999345  
 TO 61 long 2021-09-22 21:02: open=- 3055.17 ; 43345.3  
 TC long 2021-09-22 21:04: close= 3064.59 ; - 43604.5 , profit= 127.319999999999607  
 TO 62 long 2021-09-22 21:04: open=- 3064.59 ; 43604.5  
 TC long 2021-09-22 21:07: close= 3066.83 ; - 43747.88 , profit= 112.020000000000044  
 TO 63 long 2021-09-22 21:07: open=- 3066.83 ; 43747.88  
 TC long 2021-09-22 21:37: close= 3059.35 ; - 43759.36 , profit= 116.200000000000346  
 TO 64 long 2021-09-22 21:37: open=- 3059.35 ; 43759.36  
 TC long 2021-09-22 22:15: close= 3021.5 ; - 43335.79 , profit= 106.329999999999902  
 TO 65 long 2021-09-22 22:15: open=- 3021.5 ; 43335.79  
 SL long 2021-09-23 07:01: close= 3116.72 ; - 44094.62 , profit= -574.24999999999955  
 TO 66 long 2021-09-23 07:01: open=- 3116.72 ; 44094.62  
 TC long 2021-09-23 07:14: close= 3112.85 ; - 44141.64 , profit= 101.199999999999527  
 TO 67 long 2021-09-23 07:14: open=- 3112.85 ; 44141.64  
 TO 68 short 2021-09-23 13:25: open= 3078.03 ; - 43545.34

TC long 2021-09-23 14:14: close= 3068.89 ; - 43628.47 , profit= 102.270000000000226  
TC short 2021-09-23 17:19: close=- 3127.55 ; 44136.84 , profit= 101.77999999999975  
TO 69 short 2021-09-23 18:37: open= 3098.24 ; - 43827.01  
TC short 2021-09-23 19:09: close=- 3111.11 ; 43874.66 , profit= 132.530000000000338  
TO 70 short 2021-09-23 19:15: open= 3088.84 ; - 43694.77  
TC short 2021-09-23 19:34: close=- 3107.18 ; 43838.68 , profit= 112.84999999999218  
TO 71 short 2021-09-23 20:07: open= 3123.32 ; - 44180.48  
SL short 2021-09-24 07:01: close=- 3077.06 ; 44267.76 , profit= -734.92000000000019  
TO 72 short 2021-09-24 07:01: open= 3077.06 ; - 44267.76  
TC short 2021-09-24 07:47: close=- 3088.5 ; 44326.83 , profit= 101.090000000000106  
TO 73 short 2021-09-24 07:47: open= 3088.5 ; - 44326.83  
SL short 2021-09-24 10:55: close=- 3096.13 ; 44955.85 , profit= -522.19999999999953  
TO 74 short 2021-09-24 10:55: open= 3096.13 ; - 44955.85  
TC short 2021-09-24 11:21: close=- 3108.55 ; 45027.92 , profit= 101.810000000000131  
TO 75 short 2021-09-24 11:21: open= 3108.55 ; - 45027.92  
TC short 2021-09-24 11:49: close=- 3105.05 ; 44860.36 , profit= 118.55999999999767  
TO 76 short 2021-09-24 11:49: open= 3105.05 ; - 44860.36  
SL short 2021-09-24 12:04: close=- 3025.79 ; 44281.52 , profit= -530.7999999999993  
TO 77 short 2021-09-24 12:05: open= 3011.17 ; - 44212.06  
SL short 2021-09-24 12:17: close=- 2901.68 ; 43154.91 , profit= -585.20000000000094  
TO 78 short 2021-09-24 12:17: open= 2901.68 ; - 43154.91  
TC short 2021-09-24 12:18: close=- 2920.13 ; 43246.78 , profit= 184.880000000000875  
TO 79 short 2021-09-24 12:18: open= 2920.13 ; - 43246.78  
TC short 2021-09-24 12:23: close=- 2930.0 ; 43291.59 , profit= 103.240000000000069  
TO 80 short 2021-09-24 12:23: open= 2930.0 ; - 43291.59  
TC short 2021-09-24 13:14: close=- 2895.01 ; 42635.76 , profit= 130.97999999999774  
TO 81 short 2021-09-24 13:14: open= 2895.01 ; - 42635.76  
TC short 2021-09-24 13:18: close=- 2898.06 ; 42564.73 , profit= 116.77999999999474  
TO 82 short 2021-09-24 13:18: open= 2898.06 ; - 42564.73  
SL short 2021-09-24 13:50: close=- 2827.22 ; 42067.1 , profit= -564.9699999999975  
TO 83 short 2021-09-24 13:50: open= 2827.22 ; - 42067.1  
TC short 2021-09-24 13:57: close=- 2846.33 ; 42177.36 , profit= 176.38999999999987  
TO 84 short 2021-09-24 13:57: open= 2846.33 ; - 42177.36  
TC short 2021-09-24 14:35: close=- 2793.48 ; 41263.54 , profit= 121.070000000000107  
TO 85 short 2021-09-24 14:35: open= 2793.48 ; - 41263.54  
TC short 2021-09-24 14:45: close=- 2824.88 ; 41517.19 , profit= 217.34999999999999  
TO 86 short 2021-09-24 14:45: open= 2824.88 ; - 41517.19  
TC short 2021-09-24 15:16: close=- 2817.85 ; 41267.36 , profit= 144.37999999999874  
TO 87 short 2021-09-24 15:17: open= 2809.96 ; - 41210.78  
TC short 2021-09-24 15:27: close=- 2837.41 ; 41521.98 , profit= 100.54999999999929  
TO 88 short 2021-09-24 15:49: open= 2815.74 ; - 41282.25  
TC short 2021-09-24 16:46: close=- 2856.18 ; 41757.27 , profit= 131.580000000000402  
TO 89 short 2021-09-24 18:00: open= 2900.04 ; - 42483.2  
TC short 2021-09-24 18:03: close=- 2905.0 ; 42450.0 , profit= 107.59999999999764  
TO 90 short 2021-09-24 18:08: open= 2884.12 ; - 42272.79  
TC short 2021-09-24 18:23: close=- 2889.78 ; 42251.97 , profit= 105.720000000000435  
TO 91 long 2021-09-27 07:01: open=- 3131.28 ; 44067.49  
TC long 2021-09-27 08:00: close= 3122.36 ; - 44035.87 , profit= 102.180000000000575  
TO 92 long 2021-09-27 08:00: open=- 3122.36 ; 44035.87  
TC long 2021-09-27 09:57: close= 3102.0 ; - 43874.76 , profit= 144.290000000000133  
TO 93 long 2021-09-27 09:57: open=- 3102.0 ; 43874.76  
TC long 2021-09-27 10:11: close= 3088.47 ; - 43775.02 , profit= 103.20999999999776  
TO 94 long 2021-09-27 10:11: open=- 3088.47 ; 43775.02  
TC long 2021-09-27 15:04: close= 3067.51 ; - 43568.71 , profit= 108.08999999999605  
TO 95 short 2021-09-27 15:04: open= 3067.51 ; - 43568.71  
TC short 2021-09-27 15:07: close=- 3082.11 ; 43657.51 , profit= 115.59999999999582  
TO 96 short 2021-09-27 15:40: open= 3069.56 ; - 43515.3  
TC short 2021-09-27 16:07: close=- 3084.07 ; 43607.62 , profit= 110.820000000000335  
TO 97 short 2021-09-27 16:40: open= 3064.89 ; - 43457.64  
TC short 2021-09-27 17:21: close=- 3073.64 ; 43472.05 , profit= 108.08999999999651  
TO 98 short 2021-09-27 17:58: open= 3043.04 ; - 43172.16  
TC short 2021-09-27 18:00: close=- 3052.28 ; 43188.12 , profit= 113.400000000000418  
TO 99 short 2021-09-27 18:22: open= 3040.01 ; - 43098.88  
TC short 2021-09-27 18:32: close=- 3056.09 ; 43222.5 , profit= 101.49999999999636  
TO 100 short 2021-09-27 19:03: open= 3051.39 ; - 43292.08  
SL short 2021-09-27 20:36: close=- 2997.89 ; 43076.15 , profit= -533.0699999999997  
TO 101 short 2021-09-27 20:36: open= 2997.89 ; - 43076.15

TC short 2021-09-27 21:30: close=- 3013.26 ; 43180.95 , profit= 110.38000000000092  
TO 102 short 2021-09-27 21:30: open= 3013.26 ; - 43180.95  
SL short 2021-09-28 18:02: close=- 2854.7 ; 41487.62 , profit= -526.51000000000111  
TO 103 short 2021-09-28 18:02: open= 2854.7 ; - 41487.62  
TC short 2021-09-29 09:42: close=- 2916.42 ; 42237.0 , profit= 114.700000000000618  
TO 104 short 2021-09-29 09:42: open= 2916.42 ; - 42237.0  
TC short 2021-09-29 13:02: close=- 2935.68 ; 42404.73 , profit= 101.909999999999349  
TO 105 long 2021-09-29 13:03: open=- 2939.83 ; 42413.06  
TC long 2021-09-29 13:11: close= 2915.41 ; - 42172.73 , profit= 125.970000000000662  
TO 106 long 2021-09-29 15:20: open=- 2945.42 ; 42524.06  
TC long 2021-09-29 15:40: close= 2902.57 ; - 41990.12 , profit= 108.810000000000358  
TO 107 long 2021-09-29 16:01: open=- 2916.03 ; 42084.86  
TC long 2021-09-29 16:26: close= 2902.12 ; - 41996.35 , profit= 120.140000000000026  
TO 108 long 2021-09-29 17:06: open=- 2922.01 ; 42175.16  
TC long 2021-09-29 18:39: close= 2886.66 ; - 41790.12 , profit= 145.210000000000458  
TO 109 short 2021-09-29 20:36: open= 2843.55 ; - 41546.18  
TC short 2021-09-30 07:01: close=- 3031.17 ; 43656.71 , profit= 703.7699999999995  
TO 110 long 2021-09-30 07:01: open=- 3031.17 ; 43656.71  
TC long 2021-09-30 10:20: close= 3002.71 ; - 43336.43 , profit= 106.620000000000171  
TO 111 long 2021-09-30 10:20: open=- 3002.71 ; 43336.43  
TC long 2021-09-30 11:18: close= 2979.4 ; - 43112.04 , profit= 125.25999999999976  
TO 112 long 2021-09-30 11:23: open=- 2981.01 ; 43023.41  
TC long 2021-09-30 11:49: close= 2968.15 ; - 42931.96 , profit= 101.449999999999754  
TO 113 short 2021-09-30 14:41: open= 2948.35 ; - 42913.83  
TC short 2021-09-30 15:03: close=- 2966.9 ; 43070.4 , profit= 103.130000000000284  
TO 114 short 2021-09-30 23:40: open= 2979.94 ; - 43372.33  
TC short 2021-10-01 07:07: close=- 3007.71 ; 43650.0 , profit= 111.110000000000149  
TO 115 short 2021-10-01 08:20: open= 3009.89 ; - 43803.91  
TC short 2021-10-01 10:22: close=- 3071.04 ; 44538.19 , profit= 121.820000000000244  
TO 116 long 2021-10-01 11:21: open=- 3117.01 ; 44824.73  
TC long 2021-10-01 11:41: close= 3111.95 ; - 44861.44 , profit= 107.550000000000473  
TO 117 short 2021-10-01 13:28: open= 3142.07 ; - 45710.21  
SL short 2021-10-01 13:29: close=- 3159.13 ; 46669.56 , profit= -720.5099999999993  
TO 118 short 2021-10-01 13:29: open= 3159.13 ; - 46669.56  
TC short 2021-10-01 13:30: close=- 3156.75 ; 46428.57 , profit= 207.669999999999643  
TO 119 short 2021-10-01 13:30: open= 3156.75 ; - 46428.57  
TC short 2021-10-01 13:31: close=- 3178.27 ; 46449.12 , profit= 280.729999999999683  
TO 120 short 2021-10-01 13:31: open= 3178.27 ; - 46449.12  
TC short 2021-10-01 15:05: close=- 3267.73 ; 47580.01 , profit= 121.550000000000109  
TO 121 short 2021-10-01 15:05: open= 3267.73 ; - 47580.01  
TC short 2021-10-01 19:56: close=- 3263.93 ; 47421.14 , profit= 105.670000000000007  
TO 122 short 2021-10-01 19:56: open= 3263.93 ; - 47421.14  
TC short 2021-10-01 21:55: close=- 3296.76 ; 47770.92 , profit= 109.840000000000651  
TO 123 short 2021-10-01 21:55: open= 3296.76 ; - 47770.92  
TC short 2021-10-04 07:01: close=- 3334.17 ; 47464.87 , profit= 829.78999999999936  
TO 124 long 2021-10-04 07:01: open=- 3334.17 ; 47464.87  
TC long 2021-10-04 10:22: close= 3342.04 ; - 47690.64 , profit= 115.589999999999833  
TO 125 long 2021-10-04 10:22: open=- 3342.04 ; 47690.64  
TC long 2021-10-04 14:29: close= 3312.24 ; - 47476.36 , profit= 202.92000000000037  
TO 126 short 2021-10-04 14:29: open= 3312.24 ; - 47476.36  
TC short 2021-10-04 15:28: close=- 3333.86 ; 47666.21 , profit= 112.83000000000063  
TO 127 short 2021-10-04 15:33: open= 3335.86 ; - 47715.93  
TC short 2021-10-04 15:53: close=- 3352.72 ; 47830.27 , profit= 121.699999999999891  
TO 128 long 2021-10-04 16:38: open=- 3387.28 ; 47931.69  
TC long 2021-10-04 16:47: close= 3369.44 ; - 47843.81 , profit= 161.879999999999738  
TO 129 long 2021-10-04 17:03: open=- 3414.24 ; 48318.77  
TC long 2021-10-04 17:08: close= 3387.3 ; - 48056.05 , profit= 114.440000000000051  
TO 130 short 2021-10-04 17:57: open= 3304.0 ; - 47306.17  
SL short 2021-10-04 19:34: close=- 3369.32 ; 48724.32 , profit= -503.66999999999916  
TO 131 short 2021-10-04 19:34: open= 3369.32 ; - 48724.32  
TC short 2021-10-04 20:09: close=- 3353.75 ; 48389.89 , profit= 116.4499999999998  
TO 132 short 2021-10-04 20:09: open= 3353.75 ; - 48389.89  
TC short 2021-10-04 22:22: close=- 3408.16 ; 49049.6 , profit= 102.029999999999884  
TO 133 short 2021-10-04 22:22: open= 3408.16 ; - 49049.6  
SL short 2021-10-05 07:01: close=- 3386.32 ; 49292.41 , profit= -548.57000000000006  
TO 134 short 2021-10-05 07:01: open= 3386.32 ; - 49292.41  
TC short 2021-10-05 07:08: close=- 3390.95 ; 49253.34 , profit= 103.890000000000215

TO 135 short 2021-10-05 07:08: open= 3390.95 ; - 49253.34  
SL short 2021-10-05 12:49: close=- 3422.41 ; 50210.94 , profit= -517.16000000000053  
TO 136 long 2021-10-05 13:01: open=- 3458.14 ; 50220.35  
TC long 2021-10-05 13:04: close= 3445.87 ; - 50158.38 , profit= 122.07999999999856  
TO 137 long 2021-10-05 13:06: open=- 3457.11 ; 50230.67  
TC long 2021-10-05 18:25: close= 3439.53 ; - 50067.35 , profit= 100.37999999999992  
TO 138 short 2021-10-05 22:04: open= 3456.55 ; - 50777.13  
TC short 2021-10-05 22:05: close=- 3455.67 ; 50659.75 , profit= 104.17999999999574  
TO 139 short 2021-10-05 22:51: open= 3491.76 ; - 51254.59  
TC short 2021-10-05 23:23: close=- 3530.62 ; 51710.48 , profit= 127.00999999999884  
TO 140 short 2021-10-06 07:01: open= 3488.34 ; - 51540.88  
SL short 2021-10-06 11:12: close=- 3436.9 ; 51269.89 , profit= -500.61000000000286  
TO 141 short 2021-10-06 11:12: open= 3436.9 ; - 51269.89  
SL short 2021-10-06 12:22: close=- 3352.26 ; 50528.28 , profit= -527.9899999999975  
TO 142 short 2021-10-06 13:00: open= 3364.5 ; - 50722.59  
SL short 2021-10-06 15:32: close=- 3438.57 ; 52359.0 , profit= -525.360000000001  
TO 143 short 2021-10-06 15:32: open= 3438.57 ; - 52359.0  
SL short 2021-10-06 16:12: close=- 3509.26 ; 54338.55 , profit= -919.2000000000021  
TO 144 short 2021-10-06 16:12: open= 3509.26 ; - 54338.55  
TC short 2021-10-06 16:13: close=- 3519.24 ; 54271.64 , profit= 216.60999999999694  
TO 145 short 2021-10-06 16:13: open= 3519.24 ; - 54271.64  
TC short 2021-10-06 16:16: close=- 3566.28 ; 54685.09 , profit= 292.15000000000092  
TO 146 short 2021-10-06 16:16: open= 3566.28 ; - 54685.09  
TC short 2021-10-06 16:27: close=- 3548.24 ; 54298.46 , profit= 116.0299999999911  
TO 147 short 2021-10-06 16:27: open= 3548.24 ; - 54298.46  
TC short 2021-10-06 16:41: close=- 3571.14 ; 54453.17 , profit= 188.79000000000224  
TO 148 short 2021-10-06 16:41: open= 3571.14 ; - 54453.17  
TC short 2021-10-06 16:44: close=- 3575.99 ; 54385.95 , profit= 139.9699999999998  
TO 149 short 2021-10-06 16:44: open= 3575.99 ; - 54385.95  
TC short 2021-10-06 16:46: close=- 3600.95 ; 54507.4 , profit= 252.94999999999618  
TO 150 short 2021-10-06 16:46: open= 3600.95 ; - 54507.4  
TC short 2021-10-06 16:47: close=- 3617.51 ; 54417.74 , profit= 338.06000000000095  
TO 151 short 2021-10-06 16:48: open= 3602.3 ; - 54431.18  
TC short 2021-10-06 16:51: close=- 3600.67 ; 54299.99 , profit= 106.74000000000069  
TO 152 short 2021-10-06 16:51: open= 3600.67 ; - 54299.99  
SL short 2021-10-06 18:51: close=- 3606.11 ; 54883.35 , profit= -501.7599999999976  
TO 153 short 2021-10-06 18:51: open= 3606.11 ; - 54883.35  
TC short 2021-10-06 19:03: close=- 3612.21 ; 54858.06 , profit= 116.78999999999951  
TO 154 short 2021-10-06 19:03: open= 3612.21 ; - 54858.06  
SL short 2021-10-06 22:30: close=- 3582.35 ; 54939.8 , profit= -529.6400000000071  
TO 155 short 2021-10-06 22:30: open= 3582.35 ; - 54939.8  
SL short 2021-10-07 07:01: close=- 3518.43 ; 54801.74 , profit= -820.7399999999961  
TO 156 short 2021-10-07 07:01: open= 3518.43 ; - 54801.74  
TC short 2021-10-07 07:36: close=- 3547.49 ; 55121.27 , profit= 116.37000000000035  
TO 157 short 2021-10-07 07:36: open= 3547.49 ; - 55121.27  
TC short 2021-10-07 08:14: close=- 3526.84 ; 54677.8 , profit= 133.71999999999935  
TO 158 short 2021-10-07 08:14: open= 3526.84 ; - 54677.8  
TC short 2021-10-07 08:43: close=- 3538.21 ; 54739.56 , profit= 108.79000000000036  
TO 159 short 2021-10-07 08:43: open= 3538.21 ; - 54739.56  
TC short 2021-10-07 09:15: close=- 3552.74 ; 54856.85 , profit= 100.65999999999953  
TO 160 short 2021-10-07 09:15: open= 3552.74 ; - 54856.85  
TC short 2021-10-07 10:27: close=- 3540.53 ; 54566.5 , profit= 107.20000000000482  
TO 161 short 2021-10-07 10:27: open= 3540.53 ; - 54566.5  
TC short 2021-10-07 10:36: close=- 3570.68 ; 54764.92 , profit= 253.8299999999963  
TO 162 short 2021-10-07 10:36: open= 3570.68 ; - 54764.92  
TC short 2021-10-07 10:42: close=- 3579.39 ; 54759.09 , profit= 136.4800000000023  
TO 163 short 2021-10-07 10:42: open= 3579.39 ; - 54759.09  
TC short 2021-10-07 10:53: close=- 3580.09 ; 54656.68 , profit= 112.91000000000031  
TO 164 short 2021-10-07 10:53: open= 3580.09 ; - 54656.68  
TC short 2021-10-07 10:55: close=- 3593.83 ; 54689.22 , profit= 173.55999999999585  
TO 165 short 2021-10-07 10:55: open= 3593.83 ; - 54689.22  
TC short 2021-10-07 10:57: close=- 3601.98 ; 54702.64 , profit= 108.83000000000311  
TO 166 short 2021-10-07 10:57: open= 3601.98 ; - 54702.64  
TC short 2021-10-07 11:01: close=- 3611.95 ; 54750.0 , profit= 102.18999999999642  
TO 167 short 2021-10-07 11:01: open= 3611.95 ; - 54750.0  
TC short 2021-10-07 11:10: close=- 3611.68 ; 54628.4 , profit= 117.54999999999882  
TO 168 short 2021-10-07 11:10: open= 3611.68 ; - 54628.4

TO 169 long 2021-10-07 15:57: open=- 3574.81 ; 54046.71  
TC short 2021-10-07 16:38: close=- 3588.45 ; 54156.81 , profit= 123.140000000000351  
TC long 2021-10-07 17:36: close= 3569.57 ; - 54143.66 , profit= 175.55000000000011  
TO 170 long 2021-10-07 17:40: open=- 3559.11 ; 53738.37  
TC long 2021-10-07 17:46: close= 3572.49 ; - 54048.62 , profit= 109.550000000000518  
TO 171 long 2021-10-07 17:53: open=- 3554.9 ; 53747.51  
SL long 2021-10-07 20:21: close= 3620.51 ; - 54228.49 , profit= -503.1700000000006  
TO 172 long 2021-10-07 20:21: open=- 3620.51 ; 54228.49  
TC long 2021-10-07 20:34: close= 3605.29 ; - 54117.79 , profit= 117.600000000000673  
TO 173 long 2021-10-07 20:34: open=- 3605.29 ; 54117.79  
TC long 2021-10-08 07:01: close= 3576.63 ; - 53857.77 , profit= 169.87999999999374  
TO 174 long 2021-10-08 07:01: open=- 3576.63 ; 53857.77  
TC long 2021-10-08 07:50: close= 3577.75 ; - 53976.91 , profit= 102.340000000000833  
TO 175 long 2021-10-08 07:50: open=- 3577.75 ; 53976.91  
TC long 2021-10-08 08:49: close= 3574.49 ; - 54042.66 , profit= 114.650000000000327  
TO 176 long 2021-10-08 08:49: open=- 3574.49 ; 54042.66  
TC long 2021-10-08 09:34: close= 3577.31 ; - 54188.32 , profit= 103.35999999999376  
TO 177 long 2021-10-08 10:00: open=- 3582.45 ; 54132.75  
TC long 2021-10-08 10:15: close= 3593.09 ; - 54446.99 , profit= 154.63999999999305  
TO 178 short 2021-10-08 11:08: open= 3604.03 ; - 55009.13  
TC short 2021-10-08 11:13: close=- 3614.54 ; 55066.66 , profit= 100.11999999999034  
TO 179 short 2021-10-08 11:15: open= 3610.56 ; - 55120.0  
TC short 2021-10-08 11:44: close=- 3658.9 ; 55737.41 , profit= 107.68999999999869  
TO 180 short 2021-10-08 11:47: open= 3651.1 ; - 55726.32  
TC short 2021-10-08 11:57: close=- 3665.95 ; 55784.3 , profit= 164.76999999999543  
TO 181 short 2021-10-08 14:04: open= 3622.44 ; - 55452.64  
TC short 2021-10-08 14:10: close=- 3637.79 ; 55569.82 , profit= 113.06999999999834  
TO 182 long 2021-10-08 16:27: open=- 3613.31 ; 54805.95  
SL long 2021-10-08 17:32: close= 3623.01 ; - 54450.18 , profit= -501.2700000000009  
TO 183 long 2021-10-08 17:32: open=- 3623.01 ; 54450.18  
TC long 2021-10-08 22:07: close= 3629.06 ; - 54642.74 , profit= 101.810000000000176  
TO 184 long 2021-10-08 22:07: open=- 3629.06 ; 54642.74  
TC long 2021-10-08 22:43: close= 3616.02 ; - 54552.41 , profit= 105.270000000000498  
TO 185 long 2021-10-08 22:43: open=- 3616.02 ; 54552.41  
TC long 2021-10-08 23:18: close= 3616.04 ; - 54658.44 , profit= 105.72999999999911  
TO 186 long 2021-10-08 23:18: open=- 3616.04 ; 54658.44  
TC long 2021-10-11 07:01: close= 3511.98 ; - 56403.86 , profit= 3306.3199999999974  
TO 187 short 2021-10-11 07:01: open= 3511.98 ; - 56403.86  
TC short 2021-10-11 07:05: close=- 3518.49 ; 56388.58 , profit= 112.92999999999529  
TO 188 short 2021-10-11 07:05: open= 3518.49 ; - 56388.58  
TC short 2021-10-11 10:32: close=- 3552.07 ; 56767.7 , profit= 124.580000000001039  
TO 189 short 2021-10-11 10:32: open= 3552.07 ; - 56767.7  
TC short 2021-10-11 10:36: close=- 3576.37 ; 56937.8 , profit= 194.3999999999901  
TO 190 short 2021-10-11 10:36: open= 3576.37 ; - 56937.8  
TC short 2021-10-11 10:46: close=- 3573.3 ; 56760.48 , profit= 131.270000000000407  
TO 191 short 2021-10-11 10:46: open= 3573.3 ; - 56760.48  
TC short 2021-10-11 11:01: close=- 3585.7 ; 56820.0 , profit= 126.47999999999774  
TO 192 short 2021-10-11 11:01: open= 3585.7 ; - 56820.0  
TC short 2021-10-11 11:03: close=- 3600.0 ; 56875.93 , profit= 158.570000000000244  
TO 193 short 2021-10-11 11:03: open= 3600.0 ; - 56875.93  
TC short 2021-10-11 11:06: close=- 3598.4 ; 56727.7 , profit= 124.230000000000457  
TO 194 short 2021-10-11 11:06: open= 3598.4 ; - 56727.7  
TC short 2021-10-11 11:11: close=- 3612.99 ; 56715.39 , profit= 231.15999999999303  
TO 195 short 2021-10-11 11:11: open= 3612.99 ; - 56715.39  
TC short 2021-10-11 11:13: close=- 3620.97 ; 56726.03 , profit= 109.060000000000085  
TO 196 short 2021-10-11 11:13: open= 3620.97 ; - 56726.03  
TC short 2021-10-11 11:42: close=- 3611.9 ; 56446.17 , profit= 143.810000000000495  
TO 197 short 2021-10-11 11:42: open= 3611.9 ; - 56446.17  
SL short 2021-10-11 12:44: close=- 3586.61 ; 56572.28 , profit= -505.46000000000004  
TO 198 short 2021-10-11 12:45: open= 3580.98 ; - 56548.05  
TC short 2021-10-11 13:02: close=- 3589.59 ; 56563.46 , profit= 122.350000000000582  
TO 199 short 2021-10-11 13:35: open= 3574.15 ; - 56436.91  
TC short 2021-10-11 13:43: close=- 3581.21 ; 56406.42 , profit= 143.450000000000437  
TO 200 short 2021-10-11 14:00: open= 3561.03 ; - 56215.86  
SL short 2021-10-11 16:52: close=- 3598.66 ; 57325.01 , profit= -507.0700000000007  
TO 201 short 2021-10-11 16:52: open= 3598.66 ; - 57325.01  
SL short 2021-10-11 20:24: close=- 3571.31 ; 57409.31 , profit= -521.8999999999942



TO 202 short 2021-10-11 20:24: open= 3571.31 ; - 57409.31  
SL short 2021-10-11 22:37: close=- 3547.42 ; 57578.29 , profit= -551.22000000000012  
TO 203 short 2021-10-11 22:37: open= 3547.42 ; - 57578.29  
SL short 2021-10-11 23:12: close=- 3466.95 ; 56804.86 , profit= -514.09000000000038  
TO 204 short 2021-10-11 23:12: open= 3466.95 ; - 56804.86  
TC short 2021-10-11 23:15: close=- 3484.31 ; 56971.27 , profit= 111.350000000000582  
TO 205 short 2021-10-11 23:15: open= 3484.31 ; - 56971.27  
TC short 2021-10-11 23:23: close=- 3502.46 ; 57158.12 , profit= 103.54999999999563  
TO 206 short 2021-10-11 23:23: open= 3502.46 ; - 57158.12  
TC short 2021-10-12 07:01: close=- 3479.01 ; 56656.7 , profit= 126.220000000000844  
TO 207 short 2021-10-12 07:01: open= 3479.01 ; - 56656.7  
SL short 2021-10-12 09:48: close=- 3491.28 ; 57388.8 , profit= -535.78000000000061  
TO 208 short 2021-10-12 09:48: open= 3491.28 ; - 57388.8  
SL short 2021-10-12 13:39: close=- 3448.55 ; 57207.76 , profit= -502.63999999999994  
TO 209 short 2021-10-12 13:39: open= 3448.55 ; - 57207.76  
TC short 2021-10-12 13:53: close=- 3442.98 ; 56989.37 , profit= 129.26999999999968  
TO 210 short 2021-10-12 13:53: open= 3442.98 ; - 56989.37  
TC short 2021-10-12 13:59: close=- 3463.5 ; 57193.55 , profit= 124.13999999999942  
TO 211 short 2021-10-12 13:59: open= 3463.5 ; - 57193.55  
SL short 2021-10-12 15:41: close=- 3407.82 ; 56820.67 , profit= -517.9999999999927  
TO 212 short 2021-10-12 15:41: open= 3407.82 ; - 56820.67  
TC short 2021-10-12 15:58: close=- 3422.11 ; 56930.01 , profit= 119.29999999999563  
TO 213 short 2021-10-12 15:58: open= 3422.11 ; - 56930.01  
TC short 2021-10-12 16:30: close=- 3452.85 ; 57266.0 , profit= 155.84999999999854  
TO 214 short 2021-10-12 16:30: open= 3452.85 ; - 57266.0  
TC short 2021-10-12 16:34: close=- 3475.89 ; 57323.05 , profit= 311.58999999999965  
TO 215 long 2021-10-12 16:39: open=- 3512.71 ; 57424.99  
TC long 2021-10-12 16:47: close= 3472.65 ; - 56929.45 , profit= 145.41999999999825  
TO 216 long 2021-10-12 16:51: open=- 3498.14 ; 57077.5  
TC long 2021-10-12 16:55: close= 3493.48 ; - 57109.64 , profit= 106.69999999999709  
TO 217 long 2021-10-12 16:55: open=- 3493.48 ; 57109.64  
SL long 2021-10-12 17:05: close= 3525.02 ; - 57068.8 , profit= -545.47999999999959  
TO 218 long 2021-10-12 17:05: open=- 3525.02 ; 57068.8  
TC long 2021-10-12 17:53: close= 3492.4 ; - 56650.62 , profit= 103.73999999999796  
TO 219 long 2021-10-12 17:53: open=- 3492.4 ; 56650.62  
TC long 2021-10-12 17:57: close= 3483.26 ; - 56604.75 , profit= 100.36999999999534  
TO 220 long 2021-10-12 17:57: open=- 3483.26 ; 56604.75  
SL long 2021-10-12 18:44: close= 3504.8 ; - 56448.15 , profit= -501.23999999999796  
TO 221 long 2021-10-12 18:44: open=- 3504.8 ; 56448.15  
SL long 2021-10-12 19:36: close= 3513.25 ; - 56016.02 , profit= -567.33000000000017  
TO 222 long 2021-10-12 19:36: open=- 3513.25 ; 56016.02  
TC long 2021-10-12 20:46: close= 3501.21 ; - 55927.38 , profit= 104.0  
TO 223 long 2021-10-12 20:46: open=- 3501.21 ; 55927.38  
TC long 2021-10-12 20:50: close= 3491.41 ; - 55876.37 , profit= 105.790000000000815  
TO 224 long 2021-10-12 20:50: open=- 3491.41 ; 55876.37  
TC long 2021-10-12 20:53: close= 3487.43 ; - 55934.41 , profit= 121.720000000000116  
TO 225 long 2021-10-12 20:53: open=- 3487.43 ; 55934.41  
SL long 2021-10-12 22:06: close= 3496.0 ; - 55567.46 , profit= -504.0700000000007  
TO 226 long 2021-10-12 22:06: open=- 3496.0 ; 55567.46  
TC long 2021-10-12 22:09: close= 3495.75 ; - 55665.98 , profit= 102.520000000000407  
TO 227 long 2021-10-12 22:09: open=- 3495.75 ; 55665.98  
TC long 2021-10-12 22:22: close= 3494.51 ; - 55749.37 , profit= 103.22999999999593  
TO 228 long 2021-10-12 22:22: open=- 3494.51 ; 55749.37  
TC long 2021-10-12 22:51: close= 3474.99 ; - 55552.5 , profit= 115.450000000000437  
TO 229 long 2021-10-12 22:51: open=- 3474.99 ; 55552.5  
SL long 2021-10-12 23:08: close= 3431.64 ; - 54264.53 , profit= -594.37000000000026  
TO 230 long 2021-10-12 23:08: open=- 3431.64 ; 54264.53  
TC long 2021-10-12 23:21: close= 3474.47 ; - 55050.0 , profit= 100.190000000000233  
TO 231 long 2021-10-12 23:21: open=- 3474.47 ; 55050.0  
TC long 2021-10-12 23:28: close= 3480.43 ; - 55275.59 , profit= 130.22999999999593  
TO 232 long 2021-10-12 23:28: open=- 3480.43 ; 55275.59  
TC long 2021-10-12 23:31: close= 3484.54 ; - 55525.16 , profit= 183.810000000000495  
TO 233 long 2021-10-12 23:31: open=- 3484.54 ; 55525.16  
TC long 2021-10-13 07:01: close= 3498.61 ; - 56267.95 , profit= 517.6699999999991  
TO 234 long 2021-10-13 07:01: open=- 3498.61 ; 56267.95  
SL long 2021-10-13 08:35: close= 3489.98 ; - 55595.63 , profit= -534.2399999999998  
TO 235 long 2021-10-13 08:35: open=- 3489.98 ; 55595.63

TC long 2021-10-13 08:38: close= 3490.05 ; - 55786.7 , profit= 189.9499999999971  
TO 236 long 2021-10-13 08:38: open=- 3490.05 ; 55786.7  
TC long 2021-10-13 09:31: close= 3461.5 ; - 55462.23 , profit= 132.330000000000902  
TO 237 long 2021-10-13 09:31: open=- 3461.5 ; 55462.23  
SL long 2021-10-13 12:12: close= 3432.94 ; - 54481.62 , profit= -523.65000000000015  
TO 238 long 2021-10-13 13:21: open=- 3463.49 ; 54920.24  
TC long 2021-10-13 13:31: close= 3462.22 ; - 55002.94 , profit= 103.020000000000407  
TO 239 long 2021-10-13 13:47: open=- 3448.96 ; 54698.73  
TC long 2021-10-13 14:29: close= 3449.11 ; - 54805.92 , profit= 104.78999999999936  
TO 240 long 2021-10-13 16:02: open=- 3473.35 ; 55081.68  
TC long 2021-10-13 16:06: close= 3467.66 ; - 55108.05 , profit= 117.410000000000349  
TO 241 short 2021-10-13 17:09: open= 3415.51 ; - 54670.0  
TC short 2021-10-13 17:22: close=- 3436.99 ; 54898.62 , profit= 115.05999999999904  
TO 242 short 2021-10-13 17:27: open= 3441.4 ; - 55086.05  
TC short 2021-10-13 17:32: close=- 3463.36 ; 55176.82 , profit= 260.59000000000038  
TO 243 short 2021-10-13 17:55: open= 3483.69 ; - 55758.41  
SL short 2021-10-13 18:33: close=- 3482.9 ; 56250.73 , profit= -504.9599999999991  
TO 244 short 2021-10-13 18:33: open= 3482.9 ; - 56250.73  
TC short 2021-10-13 18:40: close=- 3485.06 ; 56149.67 , profit= 135.620000000000262  
TO 245 short 2021-10-13 18:40: open= 3485.06 ; - 56149.67  
TC short 2021-10-13 18:58: close=- 3494.79 ; 56176.06 , profit= 129.290000000000087  
TO 246 short 2021-10-13 18:58: open= 3494.79 ; - 56176.06  
SL short 2021-10-13 19:46: close=- 3506.34 ; 56936.89 , profit= -576.02999999999988  
TO 247 short 2021-10-13 19:46: open= 3506.34 ; - 56936.89  
TC short 2021-10-13 20:29: close=- 3510.8 ; 56907.76 , profit= 100.489999999999796  
TO 248 short 2021-10-13 20:29: open= 3510.8 ; - 56907.76  
TC short 2021-10-13 20:35: close=- 3519.59 ; 56937.55 , profit= 110.849999999999854  
TO 249 short 2021-10-13 20:35: open= 3519.59 ; - 56937.55  
TC short 2021-10-13 21:09: close=- 3523.56 ; 56900.0 , profit= 101.06999999999971  
TO 250 short 2021-10-13 21:09: open= 3523.56 ; - 56900.0  
TC short 2021-10-13 23:18: close=- 3556.4 ; 57222.44 , profit= 203.0  
TO 251 short 2021-10-13 23:18: open= 3556.4 ; - 57222.44  
TC short 2021-10-13 23:22: close=- 3554.12 ; 57081.48 , profit= 104.479999999999593  
TO 252 short 2021-10-13 23:22: open= 3554.12 ; - 57081.48  
TC short 2021-10-13 23:28: close=- 3570.44 ; 57177.97 , profit= 164.630000000000466  
TO 253 short 2021-10-13 23:28: open= 3570.44 ; - 57177.97  
TC short 2021-10-13 23:31: close=- 3574.34 ; 57112.49 , profit= 127.880000000000466  
TO 254 short 2021-10-13 23:48: open= 3550.75 ; - 56822.58  
TC short 2021-10-14 07:01: close=- 3646.48 ; 58091.11 , profit= 263.150000000000146  
TO 255 long 2021-10-14 07:50: open=- 3645.55 ; 57794.91  
TC long 2021-10-14 08:18: close= 3645.9 ; - 57903.29 , profit= 102.779999999999884  
TO 256 long 2021-10-14 10:38: open=- 3626.85 ; 57533.54  
TO 257 short 2021-10-14 12:18: open= 3641.26 ; - 57669.65  
TC short 2021-10-14 12:25: close=- 3624.5 ; 57291.23 , profit= 110.259999999999476  
TO 258 short 2021-10-14 13:31: open= 3637.17 ; - 57589.46  
TC short 2021-10-14 14:06: close=- 3651.34 ; 57683.71 , profit= 132.470000000000116  
SL long 2021-10-14 14:13: close= 3690.0 ; - 57804.36 , profit= -739.58000000000017  
TO 259 long 2021-10-14 14:13: open=- 3690.0 ; 57804.36  
SL long 2021-10-14 14:23: close= 3735.78 ; - 58011.27 , profit= -525.5700000000007  
TO 260 long 2021-10-14 14:23: open=- 3735.78 ; 58011.27  
TC long 2021-10-14 14:25: close= 3727.83 ; - 58096.94 , profit= 212.87000000000099  
TO 261 long 2021-10-14 14:25: open=- 3727.83 ; 58096.94  
SL long 2021-10-14 14:50: close= 3740.88 ; - 57791.24 , profit= -514.50000000000073  
TO 262 long 2021-10-14 14:50: open=- 3740.88 ; 57791.24  
SL long 2021-10-14 16:32: close= 3773.12 ; - 57666.72 , profit= -640.35999999999933  
TO 263 long 2021-10-14 16:32: open=- 3773.12 ; 57666.72  
SL long 2021-10-14 17:18: close= 3806.0 ; - 57606.81 , profit= -585.99000000000052  
TO 264 long 2021-10-14 17:18: open=- 3806.0 ; 57606.81  
TC long 2021-10-14 17:20: close= 3796.26 ; - 57601.18 , profit= 150.20999999999913  
TO 265 long 2021-10-14 17:20: open=- 3796.26 ; 57601.18  
TC long 2021-10-14 17:24: close= 3787.86 ; - 57598.82 , profit= 132.04000000000087  
TO 266 long 2021-10-14 17:24: open=- 3787.86 ; 57598.82  
SL long 2021-10-14 18:47: close= 3812.04 ; - 57440.57 , profit= -545.12999999999974  
TO 267 long 2021-10-14 18:47: open=- 3812.04 ; 57440.57  
TC long 2021-10-14 19:11: close= 3791.24 ; - 57219.37 , profit= 111.600000000000582  
TO 268 long 2021-10-14 19:11: open=- 3791.24 ; 57219.37  
SL long 2021-10-14 19:23: close= 3822.24 ; - 57177.07 , profit= -538.30000000000029

TO 269 long 2021-10-14 19:23: open=- 3822.24 ; 57177.07  
TC long 2021-10-14 19:26: close= 3811.55 ; - 57214.4 , profit= 208.36999999999534  
TO 270 long 2021-10-14 19:26: open=- 3811.55 ; 57214.4  
TC long 2021-10-14 19:28: close= 3802.39 ; - 57210.55 , profit= 142.71000000000064  
TO 271 long 2021-10-14 19:28: open=- 3802.39 ; 57210.55  
TC long 2021-10-14 19:30: close= 3789.68 ; - 57118.07 , profit= 110.87999999999738  
TO 272 long 2021-10-14 19:30: open=- 3789.68 ; 57118.07  
TC long 2021-10-14 19:41: close= 3786.54 ; - 57219.41 , profit= 151.58000000000175  
TO 273 long 2021-10-14 19:41: open=- 3786.54 ; 57219.41  
TC long 2021-10-14 21:28: close= 3757.29 ; - 56916.57 , profit= 165.15999999999622  
TO 274 long 2021-10-14 21:28: open=- 3757.29 ; 56916.57  
TC long 2021-10-14 21:44: close= 3790.07 ; - 57633.0 , profit= 191.9499999999971  
TO 275 long 2021-10-14 21:44: open=- 3790.07 ; 57633.0  
TC long 2021-10-14 21:46: close= 3788.95 ; - 57804.99 , profit= 189.91000000000035  
TO 276 long 2021-10-14 21:46: open=- 3788.95 ; 57804.99  
TC long 2021-10-14 21:55: close= 3790.45 ; - 57934.61 , profit= 105.62000000000262  
TO 277 long 2021-10-14 21:55: open=- 3790.45 ; 57934.61  
SL long 2021-10-14 22:16: close= 3770.22 ; - 57057.8 , profit= -553.1299999999974  
TO 278 long 2021-10-14 22:16: open=- 3770.22 ; 57057.8  
TC long 2021-10-14 22:17: close= 3778.43 ; - 57317.37 , profit= 128.20999999999913  
TO 279 long 2021-10-14 22:17: open=- 3778.43 ; 57317.37  
TC long 2021-10-14 22:29: close= 3774.14 ; - 57383.49 , profit= 134.75999999999476  
TO 280 long 2021-10-14 22:29: open=- 3774.14 ; 57383.49  
TC long 2021-10-14 22:32: close= 3777.43 ; - 57536.62 , profit= 100.490000000000524  
TO 281 long 2021-10-14 22:32: open=- 3777.43 ; 57536.62  
TC long 2021-10-14 22:43: close= 3784.98 ; - 57768.79 , profit= 111.36999999999534  
TO 282 long 2021-10-14 22:43: open=- 3784.98 ; 57768.79  
TC long 2021-10-15 07:01: close= 3820.37 ; - 59458.99 , profit= 1123.9599999999991  
TO 283 long 2021-10-15 07:01: open=- 3820.37 ; 59458.99  
TC long 2021-10-15 07:20: close= 3805.01 ; - 59321.81 , profit= 108.57999999999447  
TO 284 long 2021-10-15 07:20: open=- 3805.01 ; 59321.81  
TC long 2021-10-15 07:28: close= 3809.51 ; - 59497.77 , profit= 103.95999999999913  
TO 285 long 2021-10-15 07:28: open=- 3809.51 ; 59497.77  
TC long 2021-10-15 07:42: close= 3804.65 ; - 59598.59 , profit= 178.58000000000175  
TO 286 long 2021-10-15 07:42: open=- 3804.65 ; 59598.59  
SL long 2021-10-15 08:32: close= 3841.94 ; - 59648.91 , profit= -546.3199999999924  
TO 287 long 2021-10-15 08:32: open=- 3841.94 ; 59648.91  
TC long 2021-10-15 09:42: close= 3825.72 ; - 59495.54 , profit= 106.15000000000146  
TO 288 long 2021-10-15 09:42: open=- 3825.72 ; 59495.54  
TC long 2021-10-15 09:52: close= 3825.0 ; - 59590.69 , profit= 106.66999999999825  
TO 289 long 2021-10-15 09:52: open=- 3825.0 ; 59590.69  
TC long 2021-10-15 11:13: close= 3790.02 ; - 59185.67 , profit= 154.65999999999622  
TO 290 long 2021-10-15 11:13: open=- 3790.02 ; 59185.67  
TC long 2021-10-15 11:21: close= 3786.95 ; - 59241.02 , profit= 104.47000000000116  
TO 291 long 2021-10-15 11:21: open=- 3786.95 ; 59241.02  
TC long 2021-10-15 11:26: close= 3770.0 ; - 59095.25 , profit= 125.43000000000029  
TO 292 long 2021-10-15 11:26: open=- 3770.0 ; 59095.25  
TC long 2021-10-15 12:18: close= 3756.87 ; - 59015.61 , profit= 130.44000000000233  
TO 293 short 2021-10-15 13:11: open= 3769.77 ; - 59280.66  
TC short 2021-10-15 13:29: close=- 3762.01 ; 59044.14 , profit= 112.360000000000786  
TO 294 short 2021-10-15 14:56: open= 3781.51 ; - 59464.82  
TC short 2021-10-15 15:19: close=- 3791.48 ; 59460.56 , profit= 163.77999999999884  
TO 295 short 2021-10-15 15:24: open= 3782.31 ; - 59475.87  
TC short 2021-10-15 15:50: close=- 3779.01 ; 59284.1 , profit= 138.970000000000844  
TO 296 short 2021-10-15 16:00: open= 3769.07 ; - 59276.61  
TC short 2021-10-15 16:24: close=- 3809.47 ; 59755.55 , profit= 167.45999999999185  
TO 297 short 2021-10-15 16:27: open= 3802.49 ; - 59827.4  
TC short 2021-10-15 17:06: close=- 3819.0 ; 59986.4 , profit= 105.16000000000349  
TO 298 short 2021-10-15 17:08: open= 3819.72 ; - 60078.09  
SL short 2021-10-15 19:07: close=- 3797.36 ; 60245.23 , profit= -524.9000000000015  
TO 299 short 2021-10-15 19:07: open= 3797.36 ; - 60245.23  
SL short 2021-10-15 20:49: close=- 3862.41 ; 61797.06 , profit= -511.02999999999884  
TO 300 short 2021-10-15 20:49: open= 3862.41 ; - 61797.06  
TC short 2021-10-15 20:55: close=- 3863.71 ; 61716.24 , profit= 101.620000000000262  
TO 301 short 2021-10-15 20:55: open= 3863.71 ; - 61716.24  
TC short 2021-10-15 21:25: close=- 3876.67 ; 61811.11 , profit= 112.48999999999796  
TO 302 short 2021-10-15 21:25: open= 3876.67 ; - 61811.11

TC short 2021-10-15 21:27: close=- 3878.29 ; 61723.25 , profit= 113.77999999999884  
TO 303 short 2021-10-15 21:27: open= 3878.29 ; - 61723.25  
TC short 2021-10-15 21:31: close=- 3883.43 ; 61695.38 , profit= 110.110000000000058  
TO 304 short 2021-10-15 21:31: open= 3883.43 ; - 61695.38  
TC short 2021-10-15 21:40: close=- 3887.01 ; 61646.76 , profit= 105.900000000000146  
TO 305 short 2021-10-15 21:40: open= 3887.01 ; - 61646.76  
SL short 2021-10-15 23:18: close=- 3847.17 ; 61982.71 , profit= -973.3899999999994  
TO 306 short 2021-10-15 23:18: open= 3847.17 ; - 61982.71  
TC short 2021-10-15 23:19: close=- 3855.55 ; 61684.24 , profit= 432.55000000000029  
TO 307 short 2021-10-15 23:19: open= 3855.55 ; - 61684.24  
TC short 2021-10-15 23:20: close=- 3854.58 ; 61546.64 , profit= 122.07999999999447  
TO 308 short 2021-10-15 23:20: open= 3854.58 ; - 61546.64  
SL short 2021-10-15 23:25: close=- 3887.99 ; 62613.15 , profit= -531.95000000000044  
TO 309 short 2021-10-15 23:25: open= 3887.99 ; - 62613.15  
TC short 2021-10-15 23:27: close=- 3893.22 ; 62538.13 , profit= 158.700000000000437  
TO 310 short 2021-10-15 23:27: open= 3893.22 ; - 62538.13  
TC short 2021-10-15 23:32: close=- 3866.13 ; 61888.73 , profit= 215.95999999999913  
TO 311 short 2021-10-15 23:32: open= 3866.13 ; - 61888.73  
SL short 2021-10-18 07:30: close=- 3845.26 ; 62068.17 , profit= -513.35999999999933  
TO 312 short 2021-10-18 07:30: open= 3845.26 ; - 62068.17  
TC short 2021-10-18 07:53: close=- 3859.76 ; 62200.0 , profit= 100.16999999999825  
TO 313 short 2021-10-18 07:53: open= 3859.76 ; - 62200.0  
TC short 2021-10-18 09:14: close=- 3884.21 ; 62445.07 , profit= 146.12999999999738  
TO 314 short 2021-10-18 09:14: open= 3884.21 ; - 62445.07  
TO 315 long 2021-10-18 13:10: open=- 3775.28 ; 60776.45  
TC long 2021-10-18 13:15: close= 3778.11 ; - 60950.7 , profit= 128.970000000000116  
SL short 2021-10-18 13:54: close=- 3786.91 ; 61404.23 , profit= -515.96000000000064  
TO 316 short 2021-10-18 14:14: open= 3784.12 ; - 61441.1  
TC short 2021-10-18 16:37: close=- 3796.67 ; 61472.12 , profit= 169.77999999999884  
TO 317 short 2021-10-18 16:56: open= 3798.14 ; - 61712.14  
SL short 2021-10-18 17:50: close=- 3780.32 ; 61959.5 , profit= -532.47999999999959  
TO 318 short 2021-10-18 17:50: open= 3780.32 ; - 61959.5  
SL short 2021-10-18 19:18: close=- 3774.11 ; 62366.19 , profit= -506.05000000000029  
TO 319 short 2021-10-18 19:18: open= 3774.11 ; - 62366.19  
TC short 2021-10-18 22:17: close=- 3716.15 ; 61302.43 , profit= 136.400000000000146  
TO 320 short 2021-10-18 22:17: open= 3716.15 ; - 61302.43  
TC short 2021-10-18 22:33: close=- 3712.0 ; 61107.71 , profit= 128.3199999999997  
TO 321 short 2021-10-18 22:33: open= 3712.0 ; - 61107.71  
TC short 2021-10-18 22:48: close=- 3733.56 ; 61313.75 , profit= 138.91999999999825  
TO 322 short 2021-10-18 22:48: open= 3733.56 ; - 61313.75  
TC short 2021-10-18 22:50: close=- 3740.04 ; 61304.26 , profit= 113.16999999999825  
TO 323 short 2021-10-18 22:50: open= 3740.04 ; - 61304.26  
TC short 2021-10-18 22:53: close=- 3748.22 ; 61329.37 , profit= 105.76999999999968  
TO 324 short 2021-10-18 22:53: open= 3748.22 ; - 61329.37  
TC short 2021-10-18 23:11: close=- 3762.24 ; 61449.13 , profit= 104.560000000000495  
TO 325 short 2021-10-18 23:11: open= 3762.24 ; - 61449.13  
TC short 2021-10-19 07:08: close=- 3842.88 ; 62605.82 , profit= 133.55000000000029  
TO 326 short 2021-10-19 07:08: open= 3842.88 ; - 62605.82  
SL short 2021-10-19 10:03: close=- 3770.53 ; 62028.56 , profit= -580.33999999999965  
TO 327 short 2021-10-19 10:03: open= 3770.53 ; - 62028.56  
TC short 2021-10-19 10:06: close=- 3784.83 ; 62129.11 , profit= 128.24999999999272  
TO 328 short 2021-10-19 10:06: open= 3784.83 ; - 62129.11  
TC short 2021-10-19 10:22: close=- 3789.24 ; 62097.3 , profit= 102.36999999999534  
TO 329 short 2021-10-19 10:22: open= 3789.24 ; - 62097.3  
TC short 2021-10-19 10:28: close=- 3796.25 ; 62102.08 , profit= 107.380000000000466  
TO 330 short 2021-10-19 10:28: open= 3796.25 ; - 62102.08  
TO 331 long 2021-10-19 14:33: open=- 3802.79 ; 62170.6  
TC short 2021-10-19 14:36: close=- 3813.79 ; 62256.37 , profit= 126.34999999999854  
TC long 2021-10-19 15:09: close= 3796.45 ; - 62179.57 , profit= 110.410000000000349  
TO 332 long 2021-10-19 15:13: open=- 3807.99 ; 62228.88  
TC long 2021-10-19 15:28: close= 3801.37 ; - 62225.85 , profit= 102.88999999999942  
TO 333 long 2021-10-19 15:33: open=- 3807.36 ; 62229.88  
TC long 2021-10-19 15:43: close= 3815.0 ; - 62461.66 , profit= 109.540000000000815  
TO 334 long 2021-10-19 15:48: open=- 3803.33 ; 62166.6  
TC long 2021-10-19 15:53: close= 3794.09 ; - 62124.96 , profit= 106.19999999999709  
TO 335 short 2021-10-19 16:38: open= 3805.79 ; - 62779.11  
TC short 2021-10-19 16:39: close=- 3828.79 ; 62898.98 , profit= 248.12999999999738

TO 336 short 2021-10-19 16:45: open= 3800.0 ; - 62723.14  
TC short 2021-10-19 16:51: close=- 3821.06 ; 62934.31 , profit= 125.790000000000087  
TO 337 short 2021-10-19 18:23: open= 3791.08 ; - 62572.75  
TC short 2021-10-19 18:25: close=- 3797.59 ; 62546.19 , profit= 130.720000000000116  
TO 338 short 2021-10-19 18:35: open= 3796.4 ; - 62583.62  
SL short 2021-10-19 20:01: close=- 3807.57 ; 63311.05 , profit= -548.7099999999991  
TO 339 short 2021-10-19 20:01: open= 3807.57 ; - 63311.05  
TC short 2021-10-19 20:05: close=- 3811.25 ; 63233.45 , profit= 136.48000000000032  
TO 340 short 2021-10-19 20:05: open= 3811.25 ; - 63233.45  
SL short 2021-10-19 22:37: close=- 3826.53 ; 64026.17 , profit= -548.2399999999998  
TO 341 short 2021-10-19 22:37: open= 3826.53 ; - 64026.17  
TC short 2021-10-19 22:45: close=- 3817.68 ; 63775.92 , profit= 108.649999999999418  
TO 342 short 2021-10-19 22:45: open= 3817.68 ; - 63775.92  
SL short 2021-10-19 23:24: close=- 3816.05 ; 64254.51 , profit= -504.66999999999825  
TO 343 short 2021-10-19 23:24: open= 3816.05 ; - 64254.51  
TC short 2021-10-19 23:28: close=- 3812.99 ; 64102.54 , profit= 103.009999999999476  
TO 344 short 2021-10-19 23:28: open= 3812.99 ; - 64102.54  
TC short 2021-10-20 07:01: close=- 3850.42 ; 63897.07 , profit= 804.35000000000058  
TO 345 short 2021-10-20 07:01: open= 3850.42 ; - 63897.07  
TC short 2021-10-20 08:31: close=- 3858.69 ; 63927.21 , profit= 102.180000000000029  
TO 346 short 2021-10-20 08:31: open= 3858.69 ; - 63927.21  
TO 347 long 2021-10-20 12:52: open=- 3860.19 ; 63927.49  
TC long 2021-10-20 13:34: close= 3862.71 ; - 64071.86 , profit= 101.530000000000293  
TO 348 long 2021-10-20 13:36: open=- 3864.4 ; 63994.73  
TC short 2021-10-20 14:19: close=- 3862.65 ; 63877.02 , profit= 113.550000000000291  
SL long 2021-10-20 15:33: close= 3912.92 ; - 64219.31 , profit= -600.26000000000052  
TO 349 long 2021-10-20 15:33: open=- 3912.92 ; 64219.31  
TC long 2021-10-20 16:44: close= 3973.39 ; - 65375.21 , profit= 127.910000000000486  
TO 350 long 2021-10-20 16:44: open=- 3973.39 ; 65375.21  
TC long 2021-10-20 16:45: close= 3977.8 ; - 65729.16 , profit= 278.9799999999991  
TO 351 long 2021-10-20 16:45: open=- 3977.8 ; 65729.16  
SL long 2021-10-20 17:29: close= 4022.97 ; - 65955.66 , profit= -541.38999999999935  
TO 352 long 2021-10-20 17:29: open=- 4022.97 ; 65955.66  
TC long 2021-10-20 17:31: close= 4033.83 ; - 66286.92 , profit= 146.63999999999926  
TO 353 long 2021-10-20 17:31: open=- 4033.83 ; 66286.92  
TC long 2021-10-20 17:32: close= 4037.02 ; - 66457.37 , profit= 116.219999999999616  
TO 354 long 2021-10-20 17:32: open=- 4037.02 ; 66457.37  
TC long 2021-10-20 17:59: close= 4043.22 ; - 66674.8 , profit= 112.030000000001066  
TO 355 long 2021-10-20 17:59: open=- 4043.22 ; 66674.8  
SL long 2021-10-20 19:09: close= 4071.18 ; - 66633.31 , profit= -516.81000000000059  
TO 356 long 2021-10-20 19:09: open=- 4071.18 ; 66633.31  
SL long 2021-10-20 19:23: close= 4104.45 ; - 66687.03 , profit= -511.86999999999985  
TO 357 long 2021-10-20 19:23: open=- 4104.45 ; 66687.03  
TC long 2021-10-20 19:28: close= 4095.6 ; - 66644.98 , profit= 108.39999999999954  
TO 358 long 2021-10-20 19:28: open=- 4095.6 ; 66644.98  
TC long 2021-10-20 19:45: close= 4074.07 ; - 66417.13 , profit= 138.16000000000044  
TO 359 long 2021-10-20 19:45: open=- 4074.07 ; 66417.13  
TC long 2021-10-20 20:19: close= 4056.63 ; - 66256.17 , profit= 135.519999999999452  
TO 360 long 2021-10-20 20:19: open=- 4056.63 ; 66256.17  
SL long 2021-10-20 21:39: close= 4114.54 ; - 66675.36 , profit= -565.27999999999952  
TO 361 long 2021-10-20 21:39: open=- 4114.54 ; 66675.36  
SL long 2021-10-20 23:36: close= 4096.82 ; - 65861.79 , profit= -512.33000000000027  
TO 362 long 2021-10-20 23:36: open=- 4096.82 ; 65861.79  
SL long 2021-10-21 07:01: close= 4182.38 ; - 65029.69 , profit= -2286.6199999999998  
TO 363 long 2021-10-21 07:01: open=- 4182.38 ; 65029.69  
TC long 2021-10-21 07:15: close= 4177.7 ; - 65061.34 , profit= 111.20999999999913  
TO 364 long 2021-10-21 07:15: open=- 4177.7 ; 65061.34  
TC long 2021-10-21 07:47: close= 4172.53 ; - 65087.71 , profit= 114.260000000000386  
TO 365 long 2021-10-21 07:47: open=- 4172.53 ; 65087.71  
TC long 2021-10-21 07:49: close= 4165.48 ; - 65100.0 , profit= 132.140000000000397  
TO 366 long 2021-10-21 07:49: open=- 4165.48 ; 65100.0  
SL long 2021-10-21 09:26: close= 4159.79 ; - 64497.07 , profit= -506.20000000000071  
TO 367 long 2021-10-21 09:26: open=- 4159.79 ; 64497.07  
TC long 2021-10-21 09:44: close= 4133.28 ; - 64292.02 , profit= 245.62000000000008  
TO 368 long 2021-10-21 09:44: open=- 4133.28 ; 64292.02  
TC long 2021-10-21 10:16: close= 4150.06 ; - 64697.08 , profit= 119.799999999999382  
TO 369 long 2021-10-21 10:16: open=- 4150.06 ; 64697.08

TC long 2021-10-21 10:23: close= 4162.23 ; - 65009.34 , profit= 105.370000000000899  
TO 370 long 2021-10-21 10:23: open=- 4162.23 ; 65009.34  
TC long 2021-10-21 11:04: close= 4166.3 ; - 65282.04 , profit= 203.50999999999385  
TO 371 long 2021-10-21 11:04: open=- 4166.3 ; 65282.04  
TC long 2021-10-21 11:19: close= 4180.89 ; - 65638.87 , profit= 108.7999999999992  
TO 372 long 2021-10-21 11:19: open=- 4180.89 ; 65638.87  
TC long 2021-10-21 11:44: close= 4193.32 ; - 65982.92 , profit= 132.74000000001342  
TO 373 long 2021-10-21 11:44: open=- 4193.32 ; 65982.92  
SL long 2021-10-21 12:34: close= 4262.11 ; - 66602.7 , profit= -549.6500000000005  
TO 374 long 2021-10-21 12:34: open=- 4262.11 ; 66602.7  
SL long 2021-10-21 12:43: close= 4288.68 ; - 66456.42 , profit= -571.4000000000087  
TO 375 long 2021-10-21 12:43: open=- 4288.68 ; 66456.42  
TC long 2021-10-21 12:45: close= 4278.28 ; - 66493.87 , profit= 203.85000000000582  
TO 376 long 2021-10-21 12:45: open=- 4278.28 ; 66493.87  
SL long 2021-10-21 12:59: close= 4299.42 ; - 66266.16 , profit= -565.9499999999971  
TO 377 long 2021-10-21 12:59: open=- 4299.42 ; 66266.16  
TC long 2021-10-21 13:21: close= 4273.12 ; - 66060.95 , profit= 215.5899999999965  
TO 378 long 2021-10-21 13:21: open=- 4273.12 ; 66060.95  
SL long 2021-10-21 13:42: close= 4302.97 ; - 66012.93 , profit= -525.6200000000099  
TO 379 long 2021-10-21 13:42: open=- 4302.97 ; 66012.93  
SL long 2021-10-21 14:02: close= 4304.0 ; - 65501.84 , profit= -527.5699999999924  
TO 380 long 2021-10-21 14:02: open=- 4304.0 ; 65501.84  
TC long 2021-10-21 14:04: close= 4299.68 ; - 65554.92 , profit= 122.19999999999709  
TO 381 long 2021-10-21 14:04: open=- 4299.68 ; 65554.92  
SL long 2021-10-21 14:29: close= 4373.29 ; - 65985.18 , profit= -747.5  
TO 382 long 2021-10-21 14:29: open=- 4373.29 ; 65985.18  
TC long 2021-10-21 14:30: close= 4358.86 ; - 65987.89 , profit= 233.59000000001106  
TO 383 long 2021-10-21 14:30: open=- 4358.86 ; 65987.89  
TC long 2021-10-21 14:35: close= 4226.55 ; - 64211.56 , profit= 340.6299999999901  
TO 384 long 2021-10-21 14:35: open=- 4226.55 ; 64211.56  
TC long 2021-10-21 14:36: close= 4245.43 ; - 64622.67 , profit= 109.02999999999884  
TO 385 long 2021-10-21 14:36: open=- 4245.43 ; 64622.67  
TC long 2021-10-21 14:46: close= 4238.99 ; - 64719.28 , profit= 199.65000000000873  
TO 386 long 2021-10-21 14:46: open=- 4238.99 ; 64719.28  
TC long 2021-10-21 14:55: close= 4237.03 ; - 64788.38 , profit= 100.45999999999913  
TO 387 long 2021-10-21 14:55: open=- 4237.03 ; 64788.38  
TC long 2021-10-21 14:56: close= 4223.84 ; - 64693.61 , profit= 116.2699999999968  
TO 388 long 2021-10-21 14:56: open=- 4223.84 ; 64693.61  
TC long 2021-10-21 14:57: close= 4174.78 ; - 64447.07 , profit= 538.4200000000055  
TO 389 long 2021-10-21 14:57: open=- 4174.78 ; 64447.07  
TC long 2021-10-21 15:12: close= 4164.75 ; - 64470.0 , profit= 183.40999999999622  
TO 390 long 2021-10-21 15:12: open=- 4164.75 ; 64470.0  
TC long 2021-10-21 15:15: close= 4159.22 ; - 64494.45 , profit= 112.92999999999302  
TO 391 long 2021-10-21 15:15: open=- 4159.22 ; 64494.45  
SL long 2021-10-21 16:05: close= 4230.57 ; - 65119.24 , profit= -516.8099999999904  
TO 392 long 2021-10-21 16:05: open=- 4230.57 ; 65119.24  
TC long 2021-10-21 17:22: close= 4174.2 ; - 64317.41 , profit= 100.09000000000378  
TO 393 long 2021-10-21 17:22: open=- 4174.2 ; 64317.41  
TC long 2021-10-21 17:32: close= 4131.64 ; - 63766.28 , profit= 129.82999999999872  
TO 394 long 2021-10-21 17:32: open=- 4131.64 ; 63766.28  
TC long 2021-10-21 17:36: close= 4118.09 ; - 63658.61 , profit= 109.13000000000466  
TO 395 long 2021-10-21 17:36: open=- 4118.09 ; 63658.61  
TC long 2021-10-21 17:38: close= 4107.16 ; - 63597.22 , profit= 113.49000000000524  
TO 396 long 2021-10-21 17:38: open=- 4107.16 ; 63597.22  
TC long 2021-10-21 17:51: close= 4118.07 ; - 63872.32 , profit= 100.54000000000087  
TO 397 long 2021-10-21 17:51: open=- 4118.07 ; 63872.32  
TC long 2021-10-21 18:28: close= 4073.97 ; - 63311.2 , profit= 144.47999999999593  
TO 398 long 2021-10-21 18:28: open=- 4073.97 ; 63311.2  
SL long 2021-10-21 18:59: close= 4091.47 ; - 63041.73 , profit= -549.4699999999939  
TO 399 long 2021-10-21 18:59: open=- 4091.47 ; 63041.73  
TC long 2021-10-21 19:45: close= 4099.71 ; - 63287.97 , profit= 114.39999999999418  
TO 400 long 2021-10-21 19:45: open=- 4099.71 ; 63287.97  
TC long 2021-10-21 19:58: close= 4058.86 ; - 62745.21 , profit= 110.83999999999651  
TO 401 long 2021-10-21 19:58: open=- 4058.86 ; 62745.21  
TC long 2021-10-21 22:23: close= 4083.98 ; - 63306.2 , profit= 159.0699999999997  
TO 402 long 2021-10-21 22:23: open=- 4083.98 ; 63306.2  
SL long 2021-10-21 22:55: close= 4079.3 ; - 62708.42 , profit= -522.9000000000015

TO 403 long 2021-10-21 22:55: open=- 4079.3 ; 62708.42  
TC long 2021-10-21 22:58: close= 4067.87 ; - 62654.42 , profit= 128.880000000000466  
TO 404 long 2021-10-21 22:58: open=- 4067.87 ; 62654.42  
SL long 2021-10-22 07:01: close= 4158.91 ; - 63176.34 , profit= -934.72000000000012  
TO 405 long 2021-10-22 07:01: open=- 4158.91 ; 63176.34  
TC long 2021-10-22 07:06: close= 4151.52 ; - 63210.01 , profit= 151.909999999999622  
TO 406 long 2021-10-22 07:06: open=- 4151.52 ; 63210.01  
TC long 2021-10-22 09:00: close= 4132.6 ; - 63022.78 , profit= 115.48999999999796  
TO 407 long 2021-10-22 09:00: open=- 4132.6 ; 63022.78  
TC long 2021-10-22 10:55: close= 4135.01 ; - 63163.71 , profit= 102.370000000000262  
TO 408 long 2021-10-22 10:55: open=- 4135.01 ; 63163.71  
TC long 2021-10-22 11:00: close= 4142.98 ; - 63415.31 , profit= 124.080000000000902  
TO 409 long 2021-10-22 11:00: open=- 4142.98 ; 63415.31  
TC long 2021-10-22 11:55: close= 4144.94 ; - 63557.33 , profit= 110.660000000000349  
TO 410 long 2021-10-22 11:55: open=- 4144.94 ; 63557.33  
TC long 2021-10-22 12:14: close= 4137.22 ; - 63547.04 , profit= 113.229999999998865  
TO 411 short 2021-10-22 15:40: open= 4124.26 ; - 63507.38  
TC short 2021-10-22 15:51: close=- 4136.47 ; 63572.64 , profit= 117.88999999999851  
TO 412 short 2021-10-22 16:20: open= 4109.44 ; - 63305.56  
TC short 2021-10-22 16:53: close=- 4083.17 ; 62744.54 , profit= 166.97000000000039  
TO 413 short 2021-10-22 17:27: open= 4005.37 ; - 61698.97  
TC short 2021-10-22 17:28: close=- 4021.3 ; 61813.64 , profit= 124.280000000000611  
TO 414 long 2021-10-22 18:11: open=- 4027.78 ; 61492.45  
TC long 2021-10-22 18:20: close= 4003.94 ; - 61248.71 , profit= 113.860000000000422  
TO 415 long 2021-10-22 18:23: open=- 3994.52 ; 60851.26  
TC long 2021-10-22 18:24: close= 3994.32 ; - 60966.37 , profit= 118.10999999999785  
TO 416 long 2021-10-22 18:24: open=- 3994.32 ; 60966.37  
TC long 2021-10-22 18:31: close= 3986.89 ; - 60959.07 , profit= 104.150000000000146  
TO 417 long 2021-10-22 18:55: open=- 3967.21 ; 60554.69  
TC long 2021-10-22 18:59: close= 3969.27 ; - 60741.47 , profit= 155.87999999999965  
TO 418 short 2021-10-22 19:17: open= 3914.31 ; - 60326.83  
TC short 2021-10-22 19:45: close=- 3984.72 ; 61271.09 , profit= 111.890000000000306  
TO 419 short 2021-10-22 19:47: open= 3972.43 ; - 61181.51  
TC short 2021-10-22 20:13: close=- 3970.1 ; 61045.49 , profit= 101.070000000000517  
TO 420 short 2021-10-22 20:23: open= 3946.2 ; - 60817.65  
TC short 2021-10-22 20:31: close=- 3955.0 ; 60837.2 , profit= 112.45000000000071  
TO 421 short 2021-10-22 20:58: open= 3943.24 ; - 60743.23  
TC short 2021-10-22 21:03: close=- 3940.08 ; 60591.51 , profit= 104.320000000000335  
TO 422 short 2021-10-22 21:22: open= 3924.51 ; - 60440.28  
TC short 2021-10-22 21:31: close=- 3950.03 ; 60692.46 , profit= 130.61999999999944  
TO 423 long 2021-10-22 23:21: open=- 3988.49 ; 60909.67  
SL long 2021-10-25 07:01: close= 4143.06 ; - 62170.23 , profit= -1057.99000000000043  
TO 424 long 2021-10-25 07:01: open=- 4143.06 ; 62170.23  
TC long 2021-10-25 09:48: close= 4127.63 ; - 62040.4 , profit= 101.620000000000262  
TO 425 long 2021-10-25 09:48: open=- 4127.63 ; 62040.4  
TC long 2021-10-25 10:07: close= 4114.97 ; - 62003.16 , profit= 152.65999999999985  
TO 426 long 2021-10-25 10:07: open=- 4114.97 ; 62003.16  
TC long 2021-10-25 10:15: close= 4115.58 ; - 62120.19 , profit= 107.880000000000375  
TO 427 long 2021-10-25 10:15: open=- 4115.58 ; 62120.19  
TC long 2021-10-25 11:11: close= 4158.04 ; - 62910.45 , profit= 153.359999999999422  
TO 428 long 2021-10-25 11:11: open=- 4158.04 ; 62910.45  
TC long 2021-10-25 11:34: close= 4139.45 ; - 62759.48 , profit= 127.88000000000083  
TO 429 long 2021-10-25 11:34: open=- 4139.45 ; 62759.48  
TC long 2021-10-25 11:45: close= 4132.01 ; - 62793.39 , profit= 145.50999999999902  
TO 430 long 2021-10-25 11:45: open=- 4132.01 ; 62793.39  
TC long 2021-10-25 14:06: close= 4123.31 ; - 62765.17 , profit= 102.279999999999611  
TO 431 short 2021-10-25 18:01: open= 4148.24 ; - 63379.32  
TC short 2021-10-25 18:32: close=- 4151.55 ; 63319.92 , profit= 109.050000000000746  
TO 432 long 2021-10-25 18:52: open=- 4191.36 ; 63504.26  
SL long 2021-10-25 20:01: close= 4236.22 ; - 63651.44 , profit= -525.72000000000084  
TO 433 long 2021-10-25 20:01: open=- 4236.22 ; 63651.44  
TC long 2021-10-25 20:10: close= 4213.29 ; - 63412.46 , profit= 104.970000000000116  
TO 434 long 2021-10-25 20:10: open=- 4213.29 ; 63412.46  
TC long 2021-10-25 20:50: close= 4194.79 ; - 63235.56 , profit= 100.599999999999854  
TO 435 long 2021-10-25 20:50: open=- 4194.79 ; 63235.56  
SL long 2021-10-25 23:11: close= 4196.88 ; - 62757.74 , profit= -509.17000000000019  
TO 436 long 2021-10-25 23:11: open=- 4196.88 ; 62757.74

SL long 2021-10-26 07:11: close= 4225.15 ; - 62673.68 , profit= -508.10999999999906  
TO 437 long 2021-10-26 07:11: open=- 4225.15 ; 62673.68  
TC long 2021-10-26 07:37: close= 4194.01 ; - 62314.55 , profit= 107.969999999999389  
TO 438 long 2021-10-26 07:37: open=- 4194.01 ; 62314.55  
TC long 2021-10-26 09:25: close= 4190.71 ; - 62371.67 , profit= 106.619999999999807  
TO 439 long 2021-10-26 09:25: open=- 4190.71 ; 62371.67  
TC long 2021-10-26 11:09: close= 4206.12 ; - 62711.51 , profit= 108.690000000000597  
TO 440 long 2021-10-26 11:09: open=- 4206.12 ; 62711.51  
TC long 2021-10-26 17:02: close= 4152.29 ; - 62027.27 , profit= 123.209999999999367  
TO 441 long 2021-10-26 20:45: open=- 4203.77 ; 62401.23  
SL long 2021-10-26 22:20: close= 4227.44 ; - 62219.37 , profit= -536.9099999999988  
TO 442 long 2021-10-26 22:20: open=- 4227.44 ; 62219.37  
TC long 2021-10-26 22:32: close= 4217.84 ; - 62185.73 , profit= 110.35999999999924  
TO 443 long 2021-10-26 22:32: open=- 4217.84 ; 62185.73  
SL long 2021-10-26 23:15: close= 4246.38 ; - 62100.57 , profit= -513.2600000000003  
TO 444 long 2021-10-26 23:15: open=- 4246.38 ; 62100.57  
SL long 2021-10-27 07:01: close= 4211.42 ; - 60683.42 , profit= -892.7500000000009  
TO 445 long 2021-10-27 07:01: open=- 4211.42 ; 60683.42  
SL long 2021-10-27 07:36: close= 4288.23 ; - 61324.68 , profit= -510.88999999999903  
TO 446 long 2021-10-27 07:36: open=- 4288.23 ; 61324.68  
TC long 2021-10-27 07:39: close= 4286.53 ; - 61479.41 , profit= 180.230000000000047  
TO 447 long 2021-10-27 07:39: open=- 4286.53 ; 61479.41  
SL long 2021-10-27 09:03: close= 4283.24 ; - 60928.18 , profit= -501.880000000000375  
TO 448 long 2021-10-27 09:03: open=- 4283.24 ; 60928.18  
TC long 2021-10-27 09:14: close= 4262.13 ; - 60737.23 , profit= 125.6999999999998  
TO 449 long 2021-10-27 09:14: open=- 4262.13 ; 60737.23  
TC long 2021-10-27 09:20: close= 4249.2 ; - 60716.22 , profit= 172.940000000000233  
TO 450 long 2021-10-27 09:20: open=- 4249.2 ; 60716.22  
TC long 2021-10-27 09:28: close= 4251.58 ; - 60862.4 , profit= 110.479999999999865  
TO 451 long 2021-10-27 09:28: open=- 4251.58 ; 60862.4  
TC long 2021-10-27 09:52: close= 4241.39 ; - 60813.01 , profit= 103.459999999999458  
TO 452 long 2021-10-27 09:52: open=- 4241.39 ; 60813.01  
TC long 2021-10-27 10:09: close= 4237.23 ; - 60851.91 , profit= 101.300000000001291  
TO 453 long 2021-10-27 10:09: open=- 4237.23 ; 60851.91  
TC long 2021-10-27 10:36: close= 4185.48 ; - 60182.25 , profit= 106.589999999999651  
TO 454 long 2021-10-27 10:36: open=- 4185.48 ; 60182.25  
TC long 2021-10-27 10:38: close= 4183.39 ; - 60253.3 , profit= 102.399999999999145  
TO 455 long 2021-10-27 10:38: open=- 4183.39 ; 60253.3  
TC long 2021-10-27 10:48: close= 4164.16 ; - 60081.29 , profit= 116.440000000000506  
TO 456 long 2021-10-27 10:48: open=- 4164.16 ; 60081.29  
TC long 2021-10-27 10:50: close= 4152.53 ; - 60025.02 , profit= 118.179999999999756  
TO 457 long 2021-10-27 10:50: open=- 4152.53 ; 60025.02  
TC long 2021-10-27 10:55: close= 4142.24 ; - 59976.9 , profit= 106.230000000000411  
TO 458 long 2021-10-27 10:55: open=- 4142.24 ; 59976.9  
TC long 2021-10-27 11:01: close= 4120.02 ; - 59907.69 , profit= 264.089999999999105  
TO 459 long 2021-10-27 11:01: open=- 4120.02 ; 59907.69  
TC long 2021-10-27 11:05: close= 4033.85 ; - 58850.48 , profit= 235.340000000000879  
TO 460 long 2021-10-27 11:05: open=- 4033.85 ; 58850.48  
TC long 2021-10-27 11:09: close= 3983.1 ; - 58328.45 , profit= 239.21999999999939  
TO 461 long 2021-10-27 11:09: open=- 3983.1 ; 58328.45  
TC long 2021-10-27 11:10: close= 3950.01 ; - 58150.86 , profit= 318.759999999999885  
TO 462 long 2021-10-27 11:10: open=- 3950.01 ; 58150.86  
SL long 2021-10-27 11:15: close= 4042.93 ; - 58944.9 , profit= -599.75999999999934  
TO 463 long 2021-10-27 11:15: open=- 4042.93 ; 58944.9  
TC long 2021-10-27 11:19: close= 4035.38 ; - 58935.58 , profit= 103.92999999999962  
TO 464 long 2021-10-27 11:19: open=- 4035.38 ; 58935.58  
TC long 2021-10-27 11:20: close= 4017.12 ; - 58809.17 , profit= 147.48999999999978  
TO 465 long 2021-10-27 11:20: open=- 4017.12 ; 58809.17  
TC long 2021-10-27 11:51: close= 4023.74 ; - 59050.34 , profit= 141.86999999999999  
TO 466 long 2021-10-27 11:51: open=- 4023.74 ; 59050.34  
TC long 2021-10-27 12:17: close= 4003.26 ; - 58846.32 , profit= 103.179999999999665  
TO 467 short 2021-10-27 12:29: open= 3993.36 ; - 58724.39  
TC short 2021-10-27 12:37: close=- 4016.83 ; 58950.1 , profit= 126.339999999999787  
TO 468 short 2021-10-27 13:27: open= 3985.6 ; - 58634.47  
TC short 2021-10-27 13:45: close=- 4017.43 ; 58934.94 , profit= 176.979999999999774  
TO 469 short 2021-10-27 15:03: open= 3973.06 ; - 58474.99  
TC short 2021-10-27 15:08: close=- 3997.81 ; 58720.76 , profit= 125.479999999999593



TO 470 short 2021-10-27 15:20: open= 4000.16 ; - 58810.13  
TC short 2021-10-27 15:28: close=- 4013.71 ; 58912.67 , profit= 100.710000000000186  
TO 471 short 2021-10-27 15:47: open= 3996.56 ; - 58792.1  
TC short 2021-10-28 09:01: close=- 4023.31 ; 59081.9 , profit= 111.44999999999709  
TO 472 short 2021-10-28 09:02: open= 4002.86 ; - 58911.23  
TC short 2021-10-28 09:26: close=- 4021.87 ; 59011.61 , profit= 184.76999999999907  
TO 473 short 2021-10-28 09:31: open= 4017.36 ; - 59076.2  
TC short 2021-10-28 09:52: close=- 4038.17 ; 59209.9 , profit= 178.44999999999482  
TO 474 short 2021-10-28 10:56: open= 4018.55 ; - 59081.29  
TC short 2021-10-28 11:13: close=- 4033.85 ; 59193.67 , profit= 117.11999999999853  
TO 475 short 2021-10-28 12:33: open= 4112.99 ; - 60491.94  
TC short 2021-10-28 12:59: close=- 4156.62 ; 60992.99 , profit= 153.4000000000006  
TO 476 short 2021-10-28 13:56: open= 4143.93 ; - 60979.02  
TC short 2021-10-28 14:46: close=- 4156.63 ; 61036.32 , profit= 133.19999999999436  
TO 477 short 2021-10-28 15:01: open= 4142.37 ; - 60935.51  
TC short 2021-10-28 15:06: close=- 4158.44 ; 61050.51 , profit= 126.04999999999563  
TO 478 short 2021-10-28 15:30: open= 4150.52 ; - 61048.44  
TC short 2021-10-28 15:37: close=- 4158.45 ; 61028.18 , profit= 139.20999999999276  
TO 479 short 2021-10-28 16:33: open= 4189.86 ; - 61611.04  
TC short 2021-10-28 16:47: close=- 4193.02 ; 61552.25 , profit= 106.190000000001233  
TO 480 short 2021-10-28 17:03: open= 4188.98 ; - 61597.78  
TC short 2021-10-28 18:02: close=- 4194.88 ; 61569.35 , profit= 116.930000000000848  
TO 481 short 2021-10-28 18:21: open= 4172.61 ; - 61363.75  
TC short 2021-10-28 19:04: close=- 4176.46 ; 61237.99 , profit= 183.51000000000075  
TO 482 long 2021-10-28 20:05: open=- 4204.91 ; 61270.67  
SL long 2021-10-28 20:28: close= 4230.54 ; - 61124.51 , profit= -530.6099999999979  
TO 483 long 2021-10-28 20:28: open=- 4230.54 ; 61124.51  
TC long 2021-10-28 20:31: close= 4214.52 ; - 61000.0 , profit= 115.78999999999087  
TO 484 long 2021-10-28 20:31: open=- 4214.52 ; 61000.0  
TC long 2021-10-28 21:02: close= 4208.65 ; - 61071.34 , profit= 159.39000000000085  
TO 485 long 2021-10-28 21:02: open=- 4208.65 ; 61071.34  
SL long 2021-10-28 21:39: close= 4158.25 ; - 58999.72 , profit= -1315.6200000000008  
TO 486 long 2021-10-28 21:39: open=- 4158.25 ; 58999.72  
SL long 2021-10-28 21:40: close= 4128.44 ; - 58044.34 , profit= -508.22999999999865  
TO 487 long 2021-10-28 21:40: open=- 4128.44 ; 58044.34  
TC long 2021-10-28 21:41: close= 4169.66 ; - 59163.0 , profit= 500.3599999999997  
TO 488 long 2021-10-28 21:41: open=- 4169.66 ; 59163.0  
TC long 2021-10-28 21:42: close= 4185.88 ; - 59669.69 , profit= 263.3899999999985  
TO 489 long 2021-10-28 21:42: open=- 4185.88 ; 59669.69  
TC long 2021-10-28 21:43: close= 4154.49 ; - 59400.0 , profit= 201.160000000000258  
TO 490 long 2021-10-28 21:43: open=- 4154.49 ; 59400.0  
TC long 2021-10-28 21:50: close= 4170.83 ; - 59900.45 , profit= 255.3499999999949  
TO 491 long 2021-10-28 21:50: open=- 4170.83 ; 59900.45  
TC long 2021-10-28 21:52: close= 4191.68 ; - 60585.77 , profit= 372.56999999999425  
TO 492 long 2021-10-28 21:52: open=- 4191.68 ; 60585.77  
SL long 2021-10-28 22:30: close= 4205.57 ; - 60292.07 , profit= -502.049999999998836  
TO 493 long 2021-10-28 22:30: open=- 4205.57 ; 60292.07  
TC long 2021-10-28 22:54: close= 4243.81 ; - 60981.12 , profit= 115.44999999999254  
TO 494 long 2021-10-28 22:54: open=- 4243.81 ; 60981.12  
TC long 2021-10-28 22:57: close= 4257.3 ; - 61300.73 , profit= 117.260000000000386  
TO 495 long 2021-10-28 22:57: open=- 4257.3 ; 61300.73  
TC long 2021-10-28 23:06: close= 4294.33 ; - 62376.83 , profit= 520.65000000000024  
TO 496 long 2021-10-28 23:06: open=- 4294.33 ; 62376.83  
SL long 2021-10-29 07:01: close= 4387.8 ; - 61723.76 , profit= -2055.12000000000035  
TO 497 long 2021-10-29 07:01: open=- 4387.8 ; 61723.76  
TC long 2021-10-29 07:19: close= 4371.37 ; - 61579.05 , profit= 101.740000000000524  
TO 498 long 2021-10-29 07:19: open=- 4371.37 ; 61579.05  
TC long 2021-10-29 07:38: close= 4363.18 ; - 61563.78 , profit= 107.579999999998992  
TO 499 long 2021-10-29 07:38: open=- 4363.18 ; 61563.78  
TC long 2021-10-29 07:42: close= 4350.68 ; - 61502.74 , profit= 126.45999999999913  
TO 500 long 2021-10-29 07:42: open=- 4350.68 ; 61502.74  
SL long 2021-10-29 12:02: close= 4346.26 ; - 60884.86 , profit= -551.5799999999963  
TO 501 short 2021-10-29 13:44: open= 4323.02 ; - 60926.24  
TC short 2021-10-29 17:00: close=- 4368.34 ; 61299.28 , profit= 261.43999999999505  
TO 502 short 2021-10-29 17:20: open= 4338.79 ; - 61150.57  
TC short 2021-10-29 17:24: close=- 4345.51 ; 61115.52 , profit= 129.130000000000648  
TO 503 short 2021-10-29 17:55: open= 4340.91 ; - 61193.87

TC short 2021-10-29 18:47: close=- 4437.42 ; 62399.12 , profit= 145.890000000000306  
TO 504 short 2021-10-29 19:05: open= 4444.59 ; - 62681.19  
SL short 2021-10-29 22:37: close=- 4351.0 ; 61970.4 , profit= -599.47000000000012  
TO 505 short 2021-10-29 22:37: open= 4351.0 ; - 61970.4  
TC short 2021-10-29 22:38: close=- 4374.56 ; 62199.01 , profit= 101.230000000000502  
TO 506 short 2021-10-29 22:38: open= 4374.56 ; - 62199.01  
TC short 2021-10-29 22:51: close=- 4383.26 ; 62205.02 , profit= 115.790000000000269  
TO 507 short 2021-10-29 22:51: open= 4383.26 ; - 62205.02  
TC short 2021-10-29 23:12: close=- 4402.38 ; 62364.17 , profit= 108.52999999999702  
TO 508 short 2021-10-29 23:12: open= 4402.38 ; - 62364.17  
TC short 2021-10-29 23:24: close=- 4412.27 ; 62399.79 , profit= 102.840000000000196  
TO 509 short 2021-10-29 23:24: open= 4412.27 ; - 62399.79  
SL short 2021-11-01 07:01: close=- 4181.65 ; 59911.11 , profit= -740.00000000000109  
TO 510 short 2021-11-01 07:01: open= 4181.65 ; - 59911.11  
TC short 2021-11-01 07:44: close=- 4244.0 ; 60649.9 , profit= 134.110000000000422  
TO 511 short 2021-11-01 07:44: open= 4244.0 ; - 60649.9  
SL short 2021-11-01 10:15: close=- 4310.88 ; 62101.89 , profit= -515.6699999999964  
TO 512 short 2021-11-01 10:15: open= 4310.88 ; - 62101.89  
TC short 2021-11-01 11:12: close=- 4319.59 ; 62122.25 , profit= 101.57999999999993  
TO 513 short 2021-11-01 11:12: open= 4319.59 ; - 62122.25  
TC short 2021-11-01 11:25: close=- 4335.52 ; 62182.21 , profit= 163.060000000000495  
TO 514 short 2021-11-01 11:25: open= 4335.52 ; - 62182.21  
TC short 2021-11-01 12:18: close=- 4342.3 ; 62110.56 , profit= 166.5699999999979  
TO 515 long 2021-11-01 14:19: open=- 4348.29 ; 62145.52  
TC long 2021-11-01 14:48: close= 4334.82 ; - 62068.42 , profit= 111.480000000000502  
TO 516 long 2021-11-01 15:03: open=- 4338.49 ; 62004.87  
SL long 2021-11-01 16:52: close= 4372.01 ; - 61950.0 , profit= -524.15000000000087  
TO 517 long 2021-11-01 16:52: open=- 4372.01 ; 61950.0  
TC long 2021-11-01 17:08: close= 4353.47 ; - 61803.51 , profit= 113.070000000000153  
TO 518 long 2021-11-01 17:08: open=- 4353.47 ; 61803.51  
SL long 2021-11-01 22:11: close= 4327.67 ; - 60913.91 , profit= -528.3999999999996  
TO 519 long 2021-11-01 22:11: open=- 4327.67 ; 60913.91  
TC long 2021-11-02 07:01: close= 4322.11 ; - 61134.58 , profit= 298.510000000000386  
TO 520 long 2021-11-02 07:01: open=- 4322.11 ; 61134.58  
TC long 2021-11-02 07:24: close= 4337.43 ; - 61455.71 , profit= 106.649999999998872  
TO 521 long 2021-11-02 07:24: open=- 4337.43 ; 61455.71  
TC long 2021-11-02 12:40: close= 4397.8 ; - 62557.47 , profit= 256.580000000000357  
TO 522 short 2021-11-02 12:40: open= 4397.8 ; - 62557.47  
TC short 2021-11-02 12:52: close=- 4432.63 ; 62941.52 , profit= 103.570000000000335  
TO 523 short 2021-11-02 12:54: open= 4436.57 ; - 63022.81  
TC short 2021-11-02 13:30: close=- 4475.01 ; 63375.0 , profit= 185.97000000000048  
TO 524 short 2021-11-02 13:49: open= 4442.84 ; - 63130.3  
TC short 2021-11-02 16:06: close=- 4454.9 ; 63157.96 , profit= 141.17999999999665  
TO 525 short 2021-11-02 17:03: open= 4494.11 ; - 63846.4  
TC short 2021-11-02 17:04: close=- 4492.54 ; 63708.94 , profit= 115.48000000000032  
TO 526 short 2021-11-02 18:47: open= 4522.21 ; - 64244.68  
TC short 2021-11-02 19:21: close=- 4498.15 ; 63799.91 , profit= 107.92999999999912  
TO 527 long 2021-11-02 21:25: open=- 4494.2 ; 63321.18  
SL long 2021-11-02 23:23: close= 4528.22 ; - 63286.37 , profit= -511.09000000000038  
TO 528 long 2021-11-02 23:23: open=- 4528.22 ; 63286.37  
TC long 2021-11-02 23:31: close= 4512.32 ; - 63166.6 , profit= 102.830000000000357  
TO 529 long 2021-11-02 23:31: open=- 4512.32 ; 63166.6  
TC long 2021-11-02 23:33: close= 4501.19 ; - 63154.81 , profit= 144.030000000000065  
TO 530 long 2021-11-02 23:33: open=- 4501.19 ; 63154.81  
SL long 2021-11-03 07:01: close= 4594.48 ; - 63246.07 , profit= -1214.7999999999975  
TO 531 long 2021-11-03 07:01: open=- 4594.48 ; 63246.07  
TC long 2021-11-03 07:27: close= 4568.78 ; - 62995.4 , profit= 109.12999999999992  
TO 532 long 2021-11-03 07:27: open=- 4568.78 ; 62995.4  
TC long 2021-11-03 07:48: close= 4556.38 ; - 62930.32 , profit= 108.51999999999316  
TO 533 long 2021-11-03 07:48: open=- 4556.38 ; 62930.32  
TC long 2021-11-03 08:42: close= 4569.91 ; - 63221.87 , profit= 102.130000000000648  
TO 534 long 2021-11-03 08:42: open=- 4569.91 ; 63221.87  
SL long 2021-11-03 11:19: close= 4588.74 ; - 62984.36 , profit= -501.1300000000001  
TO 535 long 2021-11-03 11:19: open=- 4588.74 ; 62984.36  
TC long 2021-11-03 11:32: close= 4586.08 ; - 63066.35 , profit= 119.22999999999593  
TO 536 long 2021-11-03 11:32: open=- 4586.08 ; 63066.35  
TC long 2021-11-03 12:58: close= 4598.45 ; - 63365.43 , profit= 125.900000000000327

TO 537 short 2021-11-03 14:05: open= 4578.13 ; - 63217.6  
TC short 2021-11-03 14:46: close=- 4583.56 ; 63192.27 , profit= 101.350000000000582  
TO 538 short 2021-11-03 14:47: open= 4576.06 ; - 63162.91  
TC short 2021-11-03 14:51: close=- 4582.97 ; 63156.55 , profit= 103.099999999999854  
TO 539 short 2021-11-03 15:05: open= 4572.88 ; - 63152.3  
TC short 2021-11-03 15:07: close=- 4570.01 ; 63011.68 , profit= 100.440000000000415  
TO 540 short 2021-11-03 15:27: open= 4555.8 ; - 62883.61  
TC short 2021-11-03 16:05: close=- 4553.59 ; 62685.95 , profit= 166.720000000000298  
TO 541 short 2021-11-03 16:34: open= 4516.85 ; - 62345.45  
TC short 2021-11-03 16:48: close=- 4496.39 ; 61933.3 , profit= 125.709999999999367  
TO 542 short 2021-11-03 17:03: open= 4470.0 ; - 61724.22  
TC short 2021-11-03 17:16: close=- 4498.14 ; 62005.01 , profit= 113.170000000000371  
TO 543 long 2021-11-03 18:26: open=- 4534.77 ; 62079.08  
TC long 2021-11-03 19:18: close= 4556.22 ; - 62499.0 , profit= 119.620000000000008  
TO 544 long 2021-11-03 21:01: open=- 4525.12 ; 60980.3  
TC long 2021-11-03 21:02: close= 4539.92 ; - 61643.4 , profit= 455.8999999999996  
TO 545 long 2021-11-03 21:02: open=- 4539.92 ; 61643.4  
TC long 2021-11-03 21:03: close= 4546.19 ; - 61892.1 , profit= 160.920000000000037  
TO 546 long 2021-11-03 21:03: open=- 4546.19 ; 61892.1  
TC long 2021-11-03 21:06: close= 4540.22 ; - 61926.53 , profit= 118.009999999999112  
TO 547 long 2021-11-03 21:06: open=- 4540.22 ; 61926.53  
SL long 2021-11-03 21:43: close= 4614.36 ; - 62461.25 , profit= -503.23999999999907  
TO 548 long 2021-11-03 21:43: open=- 4614.36 ; 62461.25  
TC long 2021-11-03 21:44: close= 4611.76 ; - 62600.01 , profit= 175.15999999999944  
TO 549 long 2021-11-03 21:44: open=- 4611.76 ; 62600.01  
TC long 2021-11-03 21:46: close= 4624.44 ; - 62972.71 , profit= 195.180000000000575  
TO 550 long 2021-11-03 21:46: open=- 4624.44 ; 62972.71  
TC long 2021-11-03 22:18: close= 4632.78 ; - 63197.47 , profit= 108.0  
TO 551 long 2021-11-03 22:18: open=- 4632.78 ; 63197.47  
TC long 2021-11-05 07:01: close= 4544.37 ; - 62283.5 , profit= 323.76999999999968  
TO 552 long 2021-11-05 07:32: open=- 4539.56 ; 62152.26  
TC long 2021-11-05 07:44: close= 4535.86 ; - 62208.07 , profit= 107.610000000000786  
TO 553 long 2021-11-05 08:37: open=- 4532.15 ; 62028.86  
TC long 2021-11-05 08:44: close= 4522.0 ; - 61992.44 , profit= 105.67999999999965  
TO 554 long 2021-11-05 09:08: open=- 4564.7 ; 62488.07  
TC long 2021-11-05 09:50: close= 4543.71 ; - 62313.9 , profit= 119.689999999999869  
TO 555 long 2021-11-05 11:58: open=- 4543.37 ; 62198.08  
TC long 2021-11-05 12:51: close= 4503.86 ; - 61749.45 , profit= 104.50999999999984  
TO 556 long 2021-11-05 16:27: open=- 4515.3 ; 61581.29  
TC long 2021-11-05 16:33: close= 4511.13 ; - 61643.25 , profit= 120.340000000000015  
TO 557 long 2021-11-05 17:07: open=- 4531.37 ; 61790.8  
TC long 2021-11-05 17:56: close= 4494.0 ; - 61386.76 , profit= 119.13999999999976  
TO 558 long 2021-11-05 18:31: open=- 4484.02 ; 61141.9  
TC long 2021-11-05 23:37: close= 4456.52 ; - 60862.51 , profit= 105.610000000000058  
TO 559 short 2021-11-08 07:01: open= 4725.91 ; - 65279.99  
SL short 2021-11-08 10:01: close=- 4739.59 ; 65991.74 , profit= -520.230000000000032  
TO 560 short 2021-11-08 10:01: open= 4739.59 ; - 65991.74  
TC short 2021-11-08 10:42: close=- 4727.77 ; 65696.08 , profit= 130.180000000000757  
TO 561 short 2021-11-08 10:42: open= 4727.77 ; - 65696.08  
SL short 2021-11-08 12:13: close=- 4736.1 ; 66347.16 , profit= -534.460000000000028  
TO 562 long 2021-11-08 13:22: open=- 4725.22 ; 65766.97  
TC long 2021-11-08 13:35: close= 4734.24 ; - 65994.06 , profit= 100.810000000000313  
TO 563 long 2021-11-08 14:15: open=- 4729.28 ; 65838.35  
TC long 2021-11-08 14:38: close= 4721.72 ; - 65838.14 , profit= 105.6299999999998647  
TO 564 long 2021-11-08 15:23: open=- 4737.34 ; 65948.5  
TC long 2021-11-08 19:01: close= 4768.06 ; - 66481.94 , profit= 103.359999999999876  
TO 565 long 2021-11-08 19:07: open=- 4763.6 ; 66324.25  
SL long 2021-11-08 19:40: close= 4783.62 ; - 66097.36 , profit= -507.16999999999928  
TO 566 long 2021-11-08 19:40: open=- 4783.62 ; 66097.36  
TC long 2021-11-08 19:50: close= 4771.56 ; - 66067.37 , profit= 138.8499999999998763  
TO 567 long 2021-11-08 19:50: open=- 4771.56 ; 66067.37  
TC long 2021-11-08 23:09: close= 4734.1 ; - 65690.43 , profit= 147.499999999999818  
TO 568 long 2021-11-08 23:09: open=- 4734.1 ; 65690.43  
TC long 2021-11-09 07:01: close= 4812.82 ; - 68434.56 , profit= 1642.050000000000138  
TO 569 short 2021-11-09 07:01: open= 4812.82 ; - 68434.56  
TC short 2021-11-09 08:02: close=- 4811.89 ; 68321.28 , profit= 100.260000000000075  
TO 570 short 2021-11-09 08:02: open= 4811.89 ; - 68321.28

TC short 2021-11-09 08:14: close=- 4812.92 ; 68215.86 , profit= 119.839999999999469  
TO 571 short 2021-11-09 08:14: open= 4812.92 ; - 68215.86  
TC short 2021-11-09 08:19: close=- 4812.38 ; 68061.05 , profit= 147.249999999999818  
TO 572 short 2021-11-09 08:19: open= 4812.38 ; - 68061.05  
TC short 2021-11-09 08:29: close=- 4812.18 ; 67935.66 , profit= 122.590000000000196  
TO 573 short 2021-11-09 08:29: open= 4812.18 ; - 67935.66  
TC short 2021-11-09 09:01: close=- 4840.5 ; 68209.76 , profit= 122.380000000000466  
TO 574 short 2021-11-09 09:01: open= 4840.5 ; - 68209.76  
SL short 2021-11-09 11:02: close=- 4788.17 ; 67982.59 , profit= -505.45000000000007  
TO 575 short 2021-11-09 11:02: open= 4788.17 ; - 67982.59  
TC short 2021-11-09 11:12: close=- 4786.9 ; 67861.0 , profit= 103.80999999999904  
TO 576 short 2021-11-09 11:12: open= 4786.9 ; - 67861.0  
TC short 2021-11-09 11:33: close=- 4803.7 ; 67983.7 , profit= 112.500000000000546  
TO 577 short 2021-11-09 11:33: open= 4803.7 ; - 67983.7  
TC short 2021-11-09 12:13: close=- 4815.0 ; 68020.71 , profit= 121.189999999999323  
TO 578 long 2021-11-09 16:30: open=- 4804.02 ; 67749.34  
TC long 2021-11-09 16:53: close= 4806.26 ; - 67903.12 , profit= 122.420000000000189  
TO 579 long 2021-11-09 17:25: open=- 4810.22 ; 67796.63  
SL long 2021-11-09 18:12: close= 4779.2 ; - 66845.8 , profit= -516.54999999999956  
TO 580 long 2021-11-09 18:12: open=- 4779.2 ; 66845.8  
TC long 2021-11-09 20:20: close= 4752.64 ; - 66594.11 , profit= 120.149999999999054  
TO 581 long 2021-11-09 20:20: open=- 4752.64 ; 66594.11  
TC long 2021-11-09 22:08: close= 4732.4 ; - 66482.47 , profit= 171.720000000001026  
TO 582 long 2021-11-09 22:08: open=- 4732.4 ; 66482.47  
TC long 2021-11-09 22:11: close= 4717.25 ; - 66399.99 , profit= 129.619999999999898  
TO 583 long 2021-11-09 22:11: open=- 4717.25 ; 66399.99  
TC long 2021-11-09 23:15: close= 4736.06 ; - 66771.56 , profit= 108.2299999999998683  
TO 584 long 2021-11-09 23:15: open=- 4736.06 ; 66771.56  
TC long 2021-11-10 07:01: close= 4687.18 ; - 66484.19 , profit= 396.95000000000062  
TO 585 long 2021-11-10 08:38: open=- 4710.49 ; 66418.14  
TC long 2021-11-10 09:05: close= 4697.24 ; - 66361.13 , profit= 128.490000000000524  
TO 586 long 2021-11-10 09:33: open=- 4707.45 ; 66362.18  
TC long 2021-11-10 11:30: close= 4725.38 ; - 66746.85 , profit= 133.650000000000873  
TO 587 long 2021-11-10 13:47: open=- 4749.01 ; 66913.62  
TC long 2021-11-10 15:56: close= 4706.13 ; - 66418.95 , profit= 105.650000000000327  
TO 588 long 2021-11-10 16:06: open=- 4711.26 ; 66380.94  
TC long 2021-11-10 16:41: close= 4777.03 ; - 67448.74 , profit= 147.020000000000953  
TO 589 long 2021-11-10 18:09: open=- 4853.93 ; 68389.65  
TC long 2021-11-10 18:28: close= 4848.54 ; - 68420.32 , profit= 106.130000000001739  
TO 590 long 2021-11-10 19:01: open=- 4853.69 ; 68411.57  
TC long 2021-11-10 19:04: close= 4863.71 ; - 68660.83 , profit= 108.979999999998865  
TO 591 short 2021-11-10 21:53: open= 4770.81 ; - 67766.39  
TC short 2021-11-10 21:55: close=- 4769.81 ; 67649.99 , profit= 102.399999999999418  
TO 592 short 2021-11-10 23:02: open= 4670.51 ; - 66357.06  
TC short 2021-11-10 23:11: close=- 4701.99 ; 66692.4 , profit= 105.379999999999738  
TO 593 short 2021-11-10 23:29: open= 4705.08 ; - 66871.6  
TC short 2021-11-11 07:01: close=- 4631.32 ; 64668.64 , profit= 1170.32000000000033  
TO 594 long 2021-11-11 07:01: open=- 4631.32 ; 64668.64  
SL long 2021-11-11 11:53: close= 4701.44 ; - 65145.04 , profit= -505.2799999999997  
TO 595 long 2021-11-11 11:53: open=- 4701.44 ; 65145.04  
SL long 2021-11-11 16:42: close= 4715.33 ; - 64839.19 , profit= -500.310000000000313  
TO 596 long 2021-11-11 16:42: open=- 4715.33 ; 64839.19  
TC long 2021-11-11 16:48: close= 4697.1 ; - 64686.35 , profit= 102.37999999999901  
TO 597 long 2021-11-11 16:48: open=- 4697.1 ; 64686.35  
TC long 2021-11-11 16:55: close= 4713.04 ; - 65029.91 , profit= 120.400000000001055  
TO 598 long 2021-11-11 16:56: open=- 4711.92 ; 64984.11  
SL long 2021-11-11 19:23: close= 4738.1 ; - 64834.16 , profit= -516.47000000000012  
TO 599 long 2021-11-11 19:23: open=- 4738.1 ; 64834.16  
TC long 2021-11-11 21:48: close= 4731.05 ; - 64842.71 , profit= 107.249999999999818  
TO 600 long 2021-11-11 21:48: open=- 4731.05 ; 64842.71  
SL long 2021-11-12 07:01: close= 4780.16 ; - 64851.11 , profit= -679.1399999999994  
TO 601 long 2021-11-12 07:01: open=- 4780.16 ; 64851.11  
TC long 2021-11-12 07:06: close= 4764.95 ; - 64777.0 , profit= 138.82999999999993  
TO 602 long 2021-11-12 07:06: open=- 4764.95 ; 64777.0  
TC long 2021-11-12 07:27: close= 4762.19 ; - 64866.19 , profit= 127.830000000000538  
TO 603 long 2021-11-12 07:27: open=- 4762.19 ; 64866.19  
TC long 2021-11-12 08:57: close= 4743.0 ; - 64714.33 , profit= 116.799999999999382

TO 604 long 2021-11-12 08:57: open=- 4743.0 ; 64714.33  
TC long 2021-11-12 09:50: close= 4737.46 ; - 64757.48 , profit= 120.710000000000095  
TO 605 long 2021-11-12 09:50: open=- 4737.46 ; 64757.48  
TC long 2021-11-12 10:44: close= 4707.86 ; - 64445.48 , profit= 102.400000000000051  
TO 606 long 2021-11-12 10:44: open=- 4707.86 ; 64445.48  
TC long 2021-11-12 11:42: close= 4731.55 ; - 64877.56 , profit= 100.419999999998734  
TO 607 long 2021-11-12 11:42: open=- 4731.55 ; 64877.56  
TC long 2021-11-12 12:26: close= 4698.01 ; - 64518.15 , profit= 110.150000000000327  
TO 608 short 2021-11-12 12:40: open= 4658.49 ; - 64135.17  
SL short 2021-11-12 14:54: close=- 4585.26 ; 63627.25 , profit= -517.29999999999956  
TO 609 short 2021-11-12 14:54: open= 4585.26 ; - 63627.25  
TC short 2021-11-12 15:11: close=- 4616.59 ; 63941.41 , profit= 124.459999999999549  
TO 610 short 2021-11-12 15:11: open= 4616.59 ; - 63941.41  
TC short 2021-11-12 17:55: close=- 4602.45 ; 63638.37 , profit= 105.079999999999629  
TO 611 short 2021-11-12 17:55: open= 4602.45 ; - 63638.37  
TC short 2021-11-12 18:26: close=- 4586.73 ; 63298.85 , profit= 119.440000000000051  
TO 612 short 2021-11-12 18:26: open= 4586.73 ; - 63298.85  
TC short 2021-11-12 18:41: close=- 4583.12 ; 63140.42 , profit= 107.890000000000487  
TO 613 short 2021-11-12 18:41: open= 4583.12 ; - 63140.42  
TC short 2021-11-12 20:59: close=- 4623.09 ; 63591.48 , profit= 108.51999999999862  
TO 614 short 2021-11-12 21:00: open= 4619.77 ; - 63613.81  
TC short 2021-11-12 21:07: close=- 4653.01 ; 63908.26 , profit= 170.909999999999258  
TO 615 short 2021-11-12 21:32: open= 4653.92 ; - 64065.36  
TC short 2021-11-12 22:14: close=- 4643.85 ; 63815.38 , profit= 109.000000000000728  
TO 616 short 2021-11-15 07:01: open= 4707.76 ; - 65781.94  
TC short 2021-11-15 07:05: close=- 4720.69 ; 65860.44 , profit= 102.519999999999134  
TO 617 short 2021-11-15 07:05: open= 4720.69 ; - 65860.44  
TC short 2021-11-15 11:41: close=- 4705.04 ; 65495.0 , profit= 146.340000000000742  
TO 618 short 2021-11-15 11:41: open= 4705.04 ; - 65495.0  
TC short 2021-11-15 11:45: close=- 4717.46 ; 65559.99 , profit= 108.889999999999578  
TO 619 short 2021-11-15 11:45: open= 4717.46 ; - 65559.99  
TC short 2021-11-15 15:54: close=- 4741.54 ; 65783.03 , profit= 114.080000000000538  
TO 620 long 2021-11-15 15:54: open=- 4741.54 ; 65783.03  
TC long 2021-11-15 17:07: close= 4699.55 ; - 65374.31 , profit= 179.139999999999578  
TO 621 long 2021-11-15 17:25: open=- 4687.6 ; 65035.43  
TC long 2021-11-15 18:05: close= 4654.86 ; - 64683.7 , profit= 106.630000000000648  
TO 622 long 2021-11-15 18:26: open=- 4660.56 ; 64660.0  
TC long 2021-11-15 19:28: close= 4620.0 ; - 64192.79 , profit= 100.630000000000648  
TO 623 short 2021-11-15 22:58: open= 4596.92 ; - 64291.23  
SL short 2021-11-16 07:01: close=- 4318.5 ; 61048.08 , profit= -654.72999999999996  
TO 624 short 2021-11-16 07:01: open= 4318.5 ; - 61048.08  
TC short 2021-11-16 07:45: close=- 4350.81 ; 61397.78 , profit= 102.640000000000851  
TO 625 short 2021-11-16 07:45: open= 4350.81 ; - 61397.78  
TC short 2021-11-16 08:00: close=- 4347.97 ; 61239.07 , profit= 118.949999999999709  
TO 626 short 2021-11-16 08:00: open= 4347.97 ; - 61239.07  
TC short 2021-11-16 08:41: close=- 4338.93 ; 60929.04 , profit= 183.469999999999935  
TO 627 short 2021-11-16 08:41: open= 4338.93 ; - 60929.04  
SL short 2021-11-16 12:39: close=- 4265.65 ; 60418.3 , profit= -515.18000000000112  
TO 628 short 2021-11-16 12:39: open= 4265.65 ; - 60418.3  
TC short 2021-11-16 12:41: close=- 4274.13 ; 60415.77 , profit= 121.250000000001273  
TO 629 short 2021-11-16 12:52: open= 4253.95 ; - 60274.94  
TC short 2021-11-16 13:38: close=- 4225.0 ; 59748.77 , profit= 120.870000000000808  
TO 630 short 2021-11-16 14:01: open= 4261.38 ; - 60389.65  
TC short 2021-11-16 14:49: close=- 4286.66 ; 60568.44 , profit= 175.129999999999556  
TO 631 short 2021-11-16 15:08: open= 4263.9 ; - 60411.6  
TC short 2021-11-16 16:55: close=- 4291.6 ; 60686.58 , profit= 112.820000000000698  
TO 632 short 2021-11-16 17:01: open= 4274.21 ; - 60531.77  
TC short 2021-11-16 17:05: close=- 4295.84 ; 60712.48 , profit= 122.109999999999513  
TO 633 short 2021-11-16 18:27: open= 4303.7 ; - 60943.41  
TC short 2021-11-16 18:56: close=- 4298.01 ; 60763.2 , profit= 100.55000000000012  
TO 634 short 2021-11-16 18:58: open= 4280.47 ; - 60638.99  
TC short 2021-11-16 19:03: close=- 4299.88 ; 60792.13 , profit= 118.599999999999854  
TO 635 long 2021-11-16 19:50: open=- 4319.38 ; 60616.43  
TC long 2021-11-16 20:35: close= 4293.82 ; - 60372.53 , profit= 113.940000000000415  
TO 636 long 2021-11-16 21:13: open=- 4315.19 ; 60600.01  
TC long 2021-11-16 21:30: close= 4290.31 ; - 60428.99 , profit= 177.299999999998472  
TO 637 short 2021-11-16 21:45: open= 4256.72 ; - 60287.83

TC short 2021-11-16 21:54: close=- 4260.09 ; 60206.95 , profit= 128.060000000000313  
TO 638 short 2021-11-16 23:26: open= 4227.14 ; - 59871.63  
SL short 2021-11-17 07:01: close=- 4123.0 ; 59061.37 , profit= -647.70000000000098  
TO 639 short 2021-11-17 07:01: open= 4123.0 ; - 59061.37  
TC short 2021-11-17 08:39: close=- 4178.47 ; 59722.77 , profit= 115.180000000000939  
TO 640 short 2021-11-17 08:39: open= 4178.47 ; - 59722.77  
TC short 2021-11-17 08:57: close=- 4176.37 ; 59591.19 , profit= 102.179999999998938  
TO 641 short 2021-11-17 08:57: open= 4176.37 ; - 59591.19  
TC short 2021-11-17 11:09: close=- 4197.56 ; 59779.12 , profit= 108.730000000000684  
TO 642 short 2021-11-17 11:09: open= 4197.56 ; - 59779.12  
TC short 2021-11-17 11:23: close=- 4212.23 ; 59857.03 , profit= 127.469999999999207  
TO 643 short 2021-11-17 11:23: open= 4212.23 ; - 59857.03  
SL short 2021-11-17 14:04: close=- 4216.31 ; 60418.08 , profit= -503.92999999999912  
TO 644 short 2021-11-17 14:04: open= 4216.31 ; - 60418.08  
TC short 2021-11-17 14:42: close=- 4219.07 ; 60353.86 , profit= 102.859999999999149  
TO 645 short 2021-11-17 14:42: open= 4219.07 ; - 60353.86  
TC short 2021-11-17 14:50: close=- 4234.53 ; 60464.97 , profit= 105.32999999999993  
TO 646 short 2021-11-17 14:50: open= 4234.53 ; - 60464.97  
TC short 2021-11-17 14:56: close=- 4251.2 ; 60593.66 , profit= 104.68999999999869  
TO 647 short 2021-11-17 14:57: open= 4245.68 ; - 60604.93  
TC short 2021-11-17 15:49: close=- 4244.42 ; 60479.87 , profit= 107.419999999999462  
TO 648 short 2021-11-17 16:13: open= 4238.29 ; - 60458.44  
TC short 2021-11-17 16:35: close=- 4244.14 ; 60439.79 , profit= 100.550000000000655  
TO 649 short 2021-11-17 17:25: open= 4216.65 ; - 60145.91  
TC short 2021-11-17 17:30: close=- 4235.56 ; 60297.21 , profit= 113.440000000001506  
TO 650 short 2021-11-17 17:43: open= 4201.32 ; - 59938.64  
TC short 2021-11-17 19:55: close=- 4239.34 ; 60358.23 , profit= 112.690000000000233  
TO 651 short 2021-11-17 20:01: open= 4233.26 ; - 60374.88  
TC short 2021-11-17 20:40: close=- 4226.78 ; 60183.54 , profit= 100.619999999998989  
TO 652 short 2021-11-17 21:27: open= 4243.84 ; - 60535.1  
TC short 2021-11-17 21:52: close=- 4256.8 ; 60590.32 , profit= 126.21999999999935  
TO 653 long 2021-11-18 07:01: open=- 4281.16 ; 59893.03  
TC long 2021-11-18 07:41: close= 4259.59 ; - 59731.82 , profit= 140.76999999999968  
TO 654 long 2021-11-18 07:41: open=- 4259.59 ; 59731.82  
TC long 2021-11-18 08:06: close= 4242.11 ; - 59620.44 , profit= 133.340000000000924  
TO 655 long 2021-11-18 08:06: open=- 4242.11 ; 59620.44  
TC long 2021-11-18 09:55: close= 4235.53 ; - 59651.36 , profit= 123.039999999999724  
TO 656 long 2021-11-18 09:55: open=- 4235.53 ; 59651.36  
TC long 2021-11-18 12:17: close= 4210.23 ; - 59417.08 , profit= 119.920000000000371  
TO 657 short 2021-11-18 12:37: open= 4189.59 ; - 59153.6  
TC short 2021-11-18 12:48: close=- 4209.44 ; 59281.19 , profit= 150.309999999998858  
TO 658 short 2021-11-18 13:11: open= 4195.46 ; - 59230.59  
TC short 2021-11-18 13:54: close=- 4234.88 ; 59662.09 , profit= 120.380000000000102  
TO 659 short 2021-11-18 14:03: open= 4240.52 ; - 59854.02  
SL short 2021-11-18 18:13: close=- 4120.17 ; 58737.03 , profit= -567.91000000000071  
TO 660 short 2021-11-18 18:13: open= 4120.17 ; - 58737.03  
TC short 2021-11-18 21:04: close=- 4045.76 ; 57589.51 , profit= 105.77999999999884  
TO 661 short 2021-11-18 21:04: open= 4045.76 ; - 57589.51  
TC short 2021-11-19 07:01: close=- 4014.35 ; 55931.01 , profit= 1218.7599999999957  
TO 662 long 2021-11-19 07:01: open=- 4014.35 ; 55931.01  
SL long 2021-11-19 10:49: close= 4053.54 ; - 55948.33 , profit= -531.3400000000001  
TO 663 long 2021-11-19 10:49: open=- 4053.54 ; 55948.33  
SL long 2021-11-19 17:50: close= 4234.37 ; - 57979.46 , profit= -500.49000000000016  
TO 664 long 2021-11-19 17:50: open=- 4234.37 ; 57979.46  
TC long 2021-11-19 18:27: close= 4217.53 ; - 57849.39 , profit= 105.690000000000233  
TO 665 long 2021-11-19 18:57: open=- 4232.33 ; 58000.01  
TC long 2021-11-19 19:00: close= 4222.13 ; - 57972.03 , profit= 114.819999999999425  
TO 666 long 2021-11-19 19:16: open=- 4238.93 ; 58090.41  
SL long 2021-11-19 21:51: close= 4267.98 ; - 57978.01 , profit= -519.09999999999913  
TO 667 long 2021-11-19 21:51: open=- 4267.98 ; 57978.01  
SL long 2021-11-19 23:24: close= 4302.38 ; - 57947.63 , profit= -511.98000000000123  
TO 668 long 2021-11-19 23:24: open=- 4302.38 ; 57947.63  
TC long 2021-11-19 23:27: close= 4290.02 ; - 57889.81 , profit= 115.219999999999571  
TO 669 long 2021-11-19 23:27: open=- 4290.02 ; 57889.81  
TC long 2021-11-19 23:36: close= 4275.35 ; - 57810.06 , profit= 125.630000000000102  
TO 670 long 2021-11-19 23:36: open=- 4275.35 ; 57810.06  
TC long 2021-11-19 23:43: close= 4276.22 ; - 57925.5 , profit= 103.260000000000386

TO 671 long 2021-11-19 23:43: open=- 4276.22 ; 57925.5  
TC long 2021-11-22 07:01: close= 4164.73 ; - 57386.08 , profit= 1021.44000000000114  
TO 672 long 2021-11-22 09:21: open=- 4185.0 ; 57346.88  
TC long 2021-11-22 09:29: close= 4170.66 ; - 57249.17 , profit= 103.050000000000291  
TO 673 long 2021-11-22 10:01: open=- 4190.84 ; 57429.63  
TC long 2021-11-22 16:08: close= 4158.79 ; - 57144.01 , profit= 163.08000000000072  
TO 674 short 2021-11-22 16:08: open= 4158.79 ; - 57144.01  
TC short 2021-11-22 16:17: close=- 4143.19 ; 56774.64 , profit= 150.96999999999753  
TO 675 short 2021-11-22 16:34: open= 4202.46 ; - 57683.0  
TC short 2021-11-22 16:37: close=- 4269.54 ; 58476.16 , profit= 145.95999999999955  
TO 676 short 2021-11-22 16:38: open= 4310.34 ; - 59339.23  
TC short 2021-11-22 17:03: close=- 4297.43 ; 59014.05 , profit= 144.44000000000233  
TO 677 short 2021-11-22 17:03: open= 4297.43 ; - 59014.05  
TC short 2021-11-22 17:06: close=- 4292.88 ; 58840.81 , profit= 109.54000000000269  
TO 678 short 2021-11-22 17:21: open= 4260.98 ; - 58503.06  
TC short 2021-11-22 18:51: close=- 4246.59 ; 58177.9 , profit= 123.70000000000437  
TO 679 short 2021-11-22 18:53: open= 4241.1 ; - 58229.31  
TC short 2021-11-22 19:13: close=- 4228.7 ; 57948.4 , profit= 107.309999999998858  
TO 680 short 2021-11-22 22:20: open= 4104.35 ; - 56531.36  
TC short 2021-11-22 22:22: close=- 4104.76 ; 56401.29 , profit= 135.80999999999767  
TO 681 short 2021-11-22 22:22: open= 4104.76 ; - 56401.29  
TC short 2021-11-23 07:01: close=- 4178.09 ; 56941.11 , profit= 486.79999999999993  
TO 682 long 2021-11-23 07:50: open=- 4190.03 ; 56996.79  
TC long 2021-11-23 07:56: close= 4176.51 ; - 56907.63 , profit= 100.119999999998989  
TO 683 long 2021-11-23 08:40: open=- 4158.63 ; 56566.7  
TC long 2021-11-23 09:37: close= 4126.9 ; - 56228.89 , profit= 106.41000000000895  
TO 684 long 2021-11-23 10:05: open=- 4140.76 ; 56314.57  
TC long 2021-11-23 10:10: close= 4129.97 ; - 56264.92 , profit= 101.40999999999804  
TO 685 long 2021-11-23 11:06: open=- 4132.88 ; 56178.11  
TC long 2021-11-23 11:11: close= 4107.52 ; - 55926.36 , profit= 103.28999999999542  
TO 686 long 2021-11-23 11:19: open=- 4111.73 ; 55928.2  
TC long 2021-11-23 11:22: close= 4094.31 ; - 55830.98 , profit= 146.66000000000076  
TO 687 short 2021-11-23 12:40: open= 4107.12 ; - 56228.67  
TC short 2021-11-23 12:42: close=- 4147.97 ; 56607.27 , profit= 193.30000000000655  
TO 688 short 2021-11-23 12:47: open= 4171.14 ; - 57112.18  
TC short 2021-11-23 12:50: close=- 4175.19 ; 57050.12 , profit= 118.759999999998749  
TO 689 short 2021-11-23 12:53: open= 4148.66 ; - 56744.36  
TC short 2021-11-23 13:08: close=- 4145.98 ; 56530.26 , profit= 176.57999999999447  
TO 690 long 2021-11-23 14:05: open=- 4145.81 ; 56189.97  
TC long 2021-11-23 14:08: close= 4143.1 ; - 56268.84 , profit= 116.80999999999585  
TO 691 long 2021-11-23 14:12: open=- 4165.27 ; 56463.27  
TC long 2021-11-23 14:43: close= 4131.24 ; - 56132.16 , profit= 145.31000000001586  
TO 692 long 2021-11-23 15:05: open=- 4148.38 ; 56235.84  
TC long 2021-11-23 15:31: close= 4149.67 ; - 56380.04 , profit= 126.14000000000487  
TO 693 long 2021-11-23 17:07: open=- 4197.7 ; 56904.06  
SL long 2021-11-23 17:51: close= 4268.07 ; - 57321.47 , profit= -567.7699999999995  
TO 694 long 2021-11-23 17:51: open=- 4268.07 ; 57321.47  
SL long 2021-11-23 18:03: close= 4314.52 ; - 57450.08 , profit= -521.69000000000096  
TO 695 long 2021-11-23 18:03: open=- 4314.52 ; 57450.08  
TC long 2021-11-23 18:21: close= 4290.61 ; - 57226.69 , profit= 111.35000000001128  
TO 696 long 2021-11-23 18:21: open=- 4290.61 ; 57226.69  
SL long 2021-11-23 19:44: close= 4336.64 ; - 57349.28 , profit= -521.8300000000127  
TO 697 long 2021-11-23 19:44: open=- 4336.64 ; 57349.28  
TC long 2021-11-23 20:08: close= 4325.99 ; - 57320.62 , profit= 120.44000000001142  
TO 698 long 2021-11-23 20:08: open=- 4325.99 ; 57320.62  
TC long 2021-11-23 21:18: close= 4307.56 ; - 57179.38 , profit= 116.77999999999861  
TO 699 long 2021-11-23 21:18: open=- 4307.56 ; 57179.38  
TC long 2021-11-23 21:25: close= 4298.17 ; - 57173.31 , profit= 125.39000000000487  
TO 700 long 2021-11-23 21:25: open=- 4298.17 ; 57173.31  
SL long 2021-11-23 23:27: close= 4359.69 ; - 57495.47 , profit= -539.11999999999899  
TO 701 long 2021-11-23 23:27: open=- 4359.69 ; 57495.47  
TC long 2021-11-24 07:01: close= 4257.15 ; - 56460.01 , profit= 400.10000000000036  
TO 702 long 2021-11-24 07:01: open=- 4257.15 ; 56460.01  
TC long 2021-11-24 09:09: close= 4248.97 ; - 56447.49 , profit= 101.999999999998727  
TO 703 long 2021-11-24 09:09: open=- 4248.97 ; 56447.49  
TC long 2021-11-24 09:22: close= 4229.72 ; - 56291.59 , profit= 113.59999999999854  
TO 704 long 2021-11-24 09:22: open=- 4229.72 ; 56291.59

SL long 2021-11-24 10:12: close= 4292.83 ; - 56648.39 , profit= -526.73999999999925  
TO 705 long 2021-11-24 10:12: open=- 4292.83 ; 56648.39  
TC long 2021-11-24 10:18: close= 4275.93 ; - 56515.05 , profit= 103.25999999999984  
TO 706 long 2021-11-24 10:18: open=- 4275.93 ; 56515.05  
TC long 2021-11-24 10:51: close= 4268.2 ; - 56509.65 , profit= 102.820000000000517  
TO 707 long 2021-11-24 10:51: open=- 4268.2 ; 56509.65  
TC long 2021-11-24 16:52: close= 4240.68 ; - 56250.75 , profit= 126.379999999999192  
TO 708 short 2021-11-24 16:53: open= 4216.94 ; - 56124.99  
TC short 2021-11-24 16:56: close=- 4238.76 ; 56214.52 , profit= 194.13000000000092  
TO 709 short 2021-11-24 17:01: open= 4210.46 ; - 56047.44  
TC short 2021-11-24 17:03: close=- 4235.6 ; 56232.45 , profit= 141.81000000000095  
TO 710 short 2021-11-24 17:04: open= 4219.07 ; - 56113.58  
SL short 2021-11-24 20:34: close=- 4210.23 ; 56514.0 , profit= -515.34000000000001  
TO 711 short 2021-11-24 20:34: open= 4210.23 ; - 56514.0  
TC short 2021-11-24 21:09: close=- 4239.15 ; 56773.3 , profit= 116.659999999999804  
TO 712 short 2021-11-24 21:09: open= 4239.15 ; - 56773.3  
TC short 2021-11-25 07:09: close=- 4317.75 ; 57685.09 , profit= 110.010000000001113  
TO 713 short 2021-11-25 07:09: open= 4317.75 ; - 57685.09  
TC short 2021-11-25 09:09: close=- 4293.38 ; 57249.6 , profit= 118.67999999999938  
TO 714 short 2021-11-25 09:09: open= 4293.38 ; - 57249.6  
SL short 2021-11-25 11:40: close=- 4296.49 ; 57791.53 , profit= -501.500000000000455  
TO 715 short 2021-11-25 11:40: open= 4296.49 ; - 57791.53  
TC short 2021-11-25 12:15: close=- 4282.33 ; 57497.63 , profit= 109.820000000000335  
TO 716 long 2021-11-25 13:29: open=- 4355.5 ; 58218.41  
SL long 2021-11-25 14:07: close= 4377.31 ; - 57920.12 , profit= -581.82000000000061  
TO 717 long 2021-11-25 14:07: open=- 4377.31 ; 57920.12  
TC long 2021-11-25 14:24: close= 4384.31 ; - 58112.18 , profit= 101.059999999999767  
TO 718 long 2021-11-25 14:24: open=- 4384.31 ; 58112.18  
SL long 2021-11-25 16:59: close= 4461.0 ; - 58579.57 , profit= -529.57999999999954  
TO 719 long 2021-11-25 16:59: open=- 4461.0 ; 58579.57  
TC long 2021-11-25 18:48: close= 4471.56 ; - 58867.5 , profit= 150.64999999999951  
TO 720 long 2021-11-25 18:48: open=- 4471.56 ; 58867.5  
TC long 2021-11-25 18:57: close= 4483.01 ; - 59155.8 , profit= 139.450000000000528  
TO 721 long 2021-11-25 18:57: open=- 4483.01 ; 59155.8  
TC long 2021-11-25 19:29: close= 4475.43 ; - 59182.88 , profit= 125.619999999999352  
TO 722 long 2021-11-25 19:29: open=- 4475.43 ; 59182.88  
SL long 2021-11-25 20:12: close= 4513.69 ; - 59179.5 , profit= -500.759999999999884  
TO 723 long 2021-11-25 20:12: open=- 4513.69 ; 59179.5  
TC long 2021-11-25 20:25: close= 4502.89 ; - 59142.54 , profit= 103.439999999999141  
TO 724 long 2021-11-25 20:25: open=- 4502.89 ; 59142.54  
TC long 2021-11-26 11:07: close= 4299.99 ; - 56673.12 , profit= 168.280000000000884  
TO 725 long 2021-11-26 11:07: open=- 4299.99 ; 56673.12  
TC long 2021-11-26 11:16: close= 4285.55 ; - 56708.47 , profit= 223.069999999999334  
TO 726 long 2021-11-26 11:16: open=- 4285.55 ; 56708.47  
TC long 2021-11-26 11:18: close= 4259.96 ; - 56509.22 , profit= 133.420000000000019  
TO 727 long 2021-11-26 11:18: open=- 4259.96 ; 56509.22  
TC long 2021-11-26 11:20: close= 4235.17 ; - 56392.71 , profit= 205.75999999999975  
TO 728 long 2021-11-26 11:20: open=- 4235.17 ; 56392.71  
TC long 2021-11-26 11:21: close= 4201.02 ; - 56124.06 , profit= 175.299999999999382  
TO 729 long 2021-11-26 11:21: open=- 4201.02 ; 56124.06  
TC long 2021-11-26 11:22: close= 4173.55 ; - 55967.82 , profit= 200.870000000000535  
TO 730 long 2021-11-26 11:24: open=- 4201.16 ; 56131.34  
TC long 2021-11-26 11:26: close= 4162.43 ; - 55899.47 , profit= 271.6199999999999  
TO 731 short 2021-11-26 11:27: open= 4112.81 ; - 55569.94  
TC short 2021-11-26 11:28: close=- 4125.31 ; 55530.97 , profit= 201.470000000000116  
TO 732 short 2021-11-26 11:52: open= 4042.55 ; - 54597.26  
TC short 2021-11-26 11:59: close=- 4083.66 ; 54946.34 , profit= 185.350000000000127  
TO 733 long 2021-11-26 14:23: open=- 4076.59 ; 54600.01  
TC long 2021-11-26 14:25: close= 4067.1 ; - 54609.25 , profit= 132.610000000000104  
TO 734 long 2021-11-26 14:29: open=- 4084.83 ; 54709.42  
TC long 2021-11-26 14:38: close= 4045.24 ; - 54314.55 , profit= 119.800000000000655  
TO 735 short 2021-11-26 15:04: open= 3972.7 ; - 53800.0  
TC short 2021-11-26 15:22: close=- 4016.24 ; 54250.61 , profit= 115.409999999999894  
TO 736 long 2021-11-26 16:24: open=- 4051.74 ; 54295.36  
SL long 2021-11-26 23:47: close= 4104.31 ; - 54453.2 , profit= -525.570000000000115  
TO 737 long 2021-11-26 23:47: open=- 4104.31 ; 54453.2



Статистика сделок:

Trades: 737, stops: 144, доля: 19.54%

Portfolio value: 102518.07399999666

Returns: 13.91% MaxDrawdown: -3.38% Benchmark: 0.00% Sharpe: 4.42

Статистика алгоритма:

**Start date** 2021-09-16

**End date** 2021-11-26

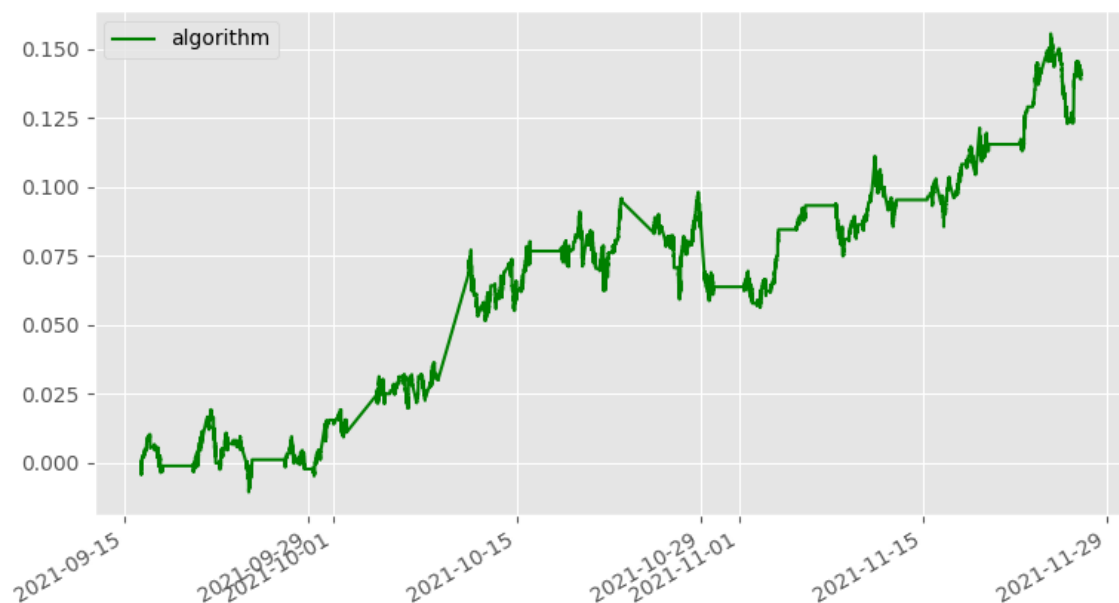
**Total months** 3

**Backtest**

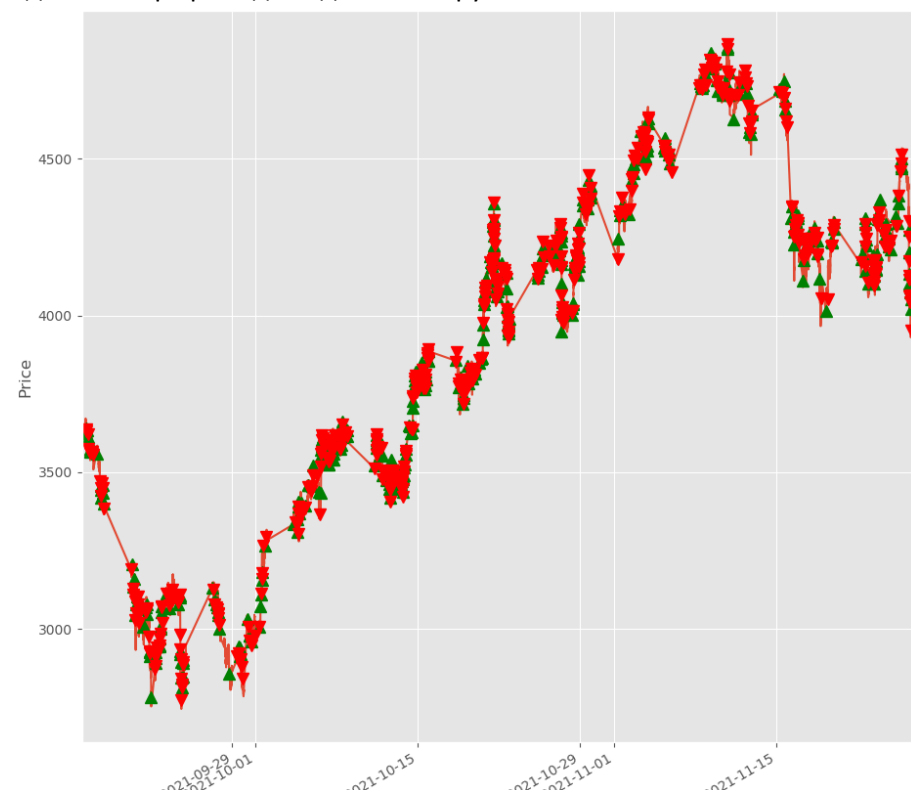
<b>Annual return</b>	57.7%
<b>Cumulative returns</b>	13.9%
<b>Annual volatility</b>	14.8%
<b>Sharpe ratio</b>	4.42
<b>Calmar ratio</b>	17.10
<b>Stability</b>	0.91
<b>Max drawdown</b>	-3.4%
<b>Omega ratio</b>	1.99
<b>Sortino ratio</b>	7.41
<b>Skew</b>	NaN
<b>Kurtosis</b>	NaN
<b>Tail ratio</b>	1.25
<b>Daily value at risk</b>	-1.6%

<b>Worst drawdown periods</b>	<b>Net drawdown in %</b>	<b>Peak date</b>	<b>Valley date</b>	<b>Recovery date</b>	<b>Duration</b>
0	3.38	2021-10-24	2021-11-01	2021-11-10	13
1	2.02	2021-11-24	2021-11-25	NaT	NaN
2	1.14	2021-09-20	2021-09-28	2021-09-30	9
3	0.74	2021-10-05	2021-10-07	2021-10-11	5
4	0.64	2021-09-16	2021-09-17	2021-09-20	3

Returns:



Сделки на графике для одного инструмента



Как наблюдение:

Результат очень чувствителен к комиссиям. При размерах комиссии выше 0.02% алгоритм гарантированно сливает, поскольку комиссия будет сопоставима с размером потенциальной прибыли.

В алгоритме мы работаем как тейкер, а для тейкеров размеры комиссий традиционно выше.

Пример комиссий (источник <https://coinlife.com/useful/sravnitelnyj-analiz-komissij-na-kljuchevyh-kriptobirzhah/>)

Алгоритм с тако частотой будет работать на бирже в идеале без комиссий или с комиссиями для тейкера не выше 0.01%.

## Комиссии

УРОВЕНЬ ЦЕН	КОМИССИЯ ТЕЙКЕРА	КОМИССИЯ МЕЙКЕРА
до \$100к	0.25%	0.15%
\$100к - \$1м	0.20%	0.10%
\$1м - \$10м	0.18%	0.08%
\$10м - \$50м	0.15%	0.05%
\$50м - \$100м	0.10%	0.00%
\$100м - \$300м	0.08%	0.00%
\$300м - \$500м	0.07%	0.00%
\$500м - \$1млрд	0.06%	0.00%
\$1млрд+	0.05%	0.00%

Источник: [pro.coinbase.com](https://pro.coinbase.com)

Вывод:

Лучше искать трендовый алгоритм с низкой частотой сделок (высокие таймфреймы), или алгоритм с нечастой ребалансировкой между активами.