Strategy Tester Report BiM LRSF 19

Exness-Real3 (Build 1090)

Symbol GBPUSDe (Great Britain Pound vs US Dollar (0.1-0.7)) Period 1 Hour (H1) 2018.02.27 04:00 - 2018.08.24 20:00 (2018.01.01 - 2018.08.26) Model Every tick (the most precise method based on all available least timeframes) "; MinLots=0.02; UseMAConfirm=false; MAConfirmFast=20; MAConfirmSlow=50; UseTrendFilter2=true; MM_Options=" Entry Options="-UseBreakEvenMA=true; UseBreakEvenSL=true; BreakEvenTrigger=30; BreakEvenPips=5; UseTrailingSL=true; TrailingPips=30; UseProfProt=true; TriggerProtPips=40; **Parameters** MaxProtPips=100; MaxProtPerc=0.75; Exit_Options=" --"; UsePartClose=true; PartialClosePips=30; MEME_Options=" "; UserAlias=""; MagicNumber=20170623; SpreadLimit=10; Slippage=100; SRLineColor=Brown; MaxMEME=6; Trade_Options="--Bars in test 3334 Ticks modelled 9366501 Modelling quality n/a Mismatched charts errors Initial 1000.00 Current (3) Spread deposit Total net 135.46 Gross profit 238.12 Gross loss -102.66profit Profit factor 2.32 Expected payoff 1.96 Absolute 12.59% (138.73) 36.61 Maximal drawdown 138.84 (12.57%) Relative drawdown drawdown Total 69 Short positions (won %) 44 (79.55%) Long positions (won %) 25 (80.00%) trades Profit trades (% of total) 55 (79.71%) Loss trades (% of total) 14 (20.29%) Largest profit trade 21.18 loss trade -19.94 Average profit trade 4.33 loss trade -7.33 2 (-29.72) consecutive wins (profit in money) 8 (16.43) consecutive losses (loss in money) Maximal consecutive profit (count of wins) 33.58 (3) consecutive loss (count of losses) -29.72 (2) Average consecutive wins 4 consecutive losses Balance / Equity / Every tick (the most precise method based on all available least timeframes to generate each tick) / n/a 1135 1099 1064 1029 993 23 32 43 55 12 15 18 20 35 Time Туре Order Size Price S/L T / P Profit Balance 2018.02.27 12:38 0.02 1.39376 0.00000 0.00000 sell 1 2018.02.27 12:38 modify 1 0.02 1.39376 1.40369 1.37396 1.39879 3 2018.02.27 13:14 sell limit 2 0.02 0.00000 0.00000 2018.02.27 14:28 modify 0.02 1.39376 1.39326 1.37396 2018.02.27 14:28 5 close 1 0.01 1.39076 1.39326 1.37396 3.00 1003.00 2018.02.27 14:28 sell 3 0.01 1.39376 1.39326 1.37396 2018.02.27 14:28 delete 2 0.02 1.39879 0.00000 0.000002018.02.27 15:00 0.01 3 1.39376 1.39245 1.37396 8 modify 9 2018.02.27 16:00 modify 3 0.01 1.39376 1.39060 1.37396 2018.02.27 16:29 3 0.01 1006.95 10 1.38981 1.39060 1.37396 3.95 close 2018.03.16 14:39 0.02 1.38953 0.00000 11 sell 0.00000 2018.03.16 14:39 0.02 1.38953 1.39946 1.36973 12 modify 2018.03.16 14:44 0.02 1.39456 0.00000 0.00000 13 sell limit 14 2018.03.16 18:14 5 0.02 1.39456 0.00000 0.00000 0.02 15 2018.03.16 18:14 sell limit 6 1.39959 0.00000 0.00000 16 2018.03.16 18:14 modify 0.02 1.38953 1.40446 1.39152 2018.03.16 18:14 modify 0.02 17 5 1.39456 1.40446 1.39152

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20	2018.03.19 04:32	delete	6	0.02	1.39959	0.00000	0.00000		
21	2018.03.19 09:17	buy	7	0.02	1.39514	0.00000	0.00000		
22	2018.03.19 09:17	modify	7	0.02	1.39514	1.38524	1.41494		
23	2018.03.19 09:39	modify	7	0.02	1.39514	1.39564	1.41494		
24	2018.03.19 09:39	close	7	0.01	1.39815	1.39564	1.41494	3.01	1012.13
25	2018.03.19 09:39	buy	8	0.01	1.39514	1.39564	1.41494		
26	2018.03.19 11:00	modify	8	0.01	1.39514	1.39736	1.41494		
27	2018.03.19 11:03	close	8	0.01	1.40161	1.39736	1.41494	6.47	1018.60
28	2018.04.03 11:00	sell	9	0.02	1.40277	0.00000	0.00000		
29	2018.04.03 11:00	modify	9	0.02	1.40277	1.41270	1.38297		
30	2018.04.03 11:13	sell limit	10	0.02	1.40780	0.00000	0.00000		
31	2018.04.04 00:48	sell	10	0.02	1.40780	0.00000	0.00000		
32	2018.04.04 00:48	sell limit	11	0.02	1.41283	0.00000	0.00000		
33	2018.04.04 00:48	modify	9	0.02	1.40277	1.41770	1.40476		
34	2018.04.04 00:48	modify	10	0.02	1.40780	1.41770	1.40476		
35	2018.04.04 10:01	t/p	9	0.02	1.40476	1.41770	1.40476	-3.94	1014.66
36	2018.04.04 10:01	t/p	10	0.02	1.40476	1.41770	1.40476	6.08	1020.74
37	2018.04.04 10:01	delete	11	0.02	1.41283	0.00000	0.00000		
38	2018.04.04 14:00	buy	12	0.02	1.40794	0.00000	0.00000		
39	2018.04.04 14:00	modify	12	0.02	1.40794	1.39804	1.42774		
40	2018.04.04 15:49	buy limit	13	0.02	1.40294	0.00000	0.00000		
41	2018.04.05 11:48	buy	13	0.02	1.40294	0.00000	0.00000		
42	2018.04.05 11:48	buy limit	14	0.02	1.39794	0.00000	0.00000		
43	2018.04.05 11:48	modify	12	0.02	1.40794	1.39304	1.40594		
44	2018.04.05 11:48	modify	13	0.02	1.40294	1.39304	1.40594		
45	2018.04.05 15:30	buy	14	0.02	1.39794	0.00000	0.00000		
46	2018.04.05 15:30	buy limit	15	0.02	1.39294	0.00000	0.00000		
47	2018.04.05 15:30	modify	12	0.02	1.40794	1.38804	1.40344		
48	2018.04.05 15:30	modify	13	0.02	1.40294	1.38804	1.40344		
49	2018.04.05 15:30	modify	14	0.02	1.39794	1.38804	1.40344		
50	2018.04.06 12:49	t/p	12	0.02	1.40344	1.38804	1.40344	-9.63	1011.11
51	2018.04.06 12:49	t/p	13	0.02	1.40344	1.38804	1.40344	0.84	1011.96
52	2018.04.06 12:49	t/p	14	0.02	1.40344	1.38804	1.40344	10.84	1022.80
53	2018.04.06 12:49	delete	15	0.02	1.39294	0.00000	0.00000		
54	2018.04.12 00:00	buy	16	0.02	1.41878	0.00000	0.00000		
55	2018.04.12 00:00	modify	16	0.02	1.41878	1.40888	1.43858		
56	2018.04.12 01:48	buy limit	17	0.02	1.41378	0.00000	0.00000		
57	2018.04.12 11:39	modify	16	0.02	1.41878	1.41928	1.43858	2.00	1005.00
58	2018.04.12 11:39	close	16	0.01	1.42178	1.41928	1.43858	3.00	1025.80
59	2018.04.12 11:39	buy	18	0.01	1.41878	1.41928	1.43858		
60	2018.04.12 11:39	delete	17	0.02	1.41378	0.00000	0.00000	0.50	1026.20
61 62	2018.04.12 12:30	s/l	18 19	0.01 0.02	1.41928 1.42619	1.41928 0.00000	1.43858 0.00000	0.50	1026.30
63	2018.04.16 01:00 2018.04.16 01:00	buy modify	19	0.02	1.42619	1.41629	1.44599		
64	2018.04.16 01:39	buy limit	20	0.02	1.42119	0.00000	0.00000		
65	2018.04.16 09:36	modify	19	0.02	1.42619	1.42669	1.44599		
66	2018.04.16 09:36	close	19	0.01	1.42920	1.42669	1.44599	3.01	1029.31
67	2018.04.16 09:36	buy	21	0.01	1.42619	1.42669	1.44599	5.01	1025.51
68	2018.04.16 09:36	delete	20	0.02	1.42119	0.00000	0.00000		
69	2018.04.16 13:24	modify	21	0.01	1.42619	1.42975	1.44599		
70	2018.04.16 13:24	modify	21	0.01	1.42619	1.42976	1.44599		
71	2018.04.16 13:24	modify	21	0.01	1.42619	1.42980	1.44599		
72	2018.04.16 20:09	modify	21	0.01	1.42619	1.43084	1.44599		
73	2018.04.16 20:19	modify	21	0.01	1.42619	1.43120	1.44599		
74	2018.04.17 00:34	modify	21	0.01	1.42619	1.43177	1.44599		
75	2018.04.17 00:36	modify	21	0.01	1.42619	1.43184	1.44599		
76	2018.04.17 03:00	close	21	0.01	1.43392	1.43184	1.44599	7.65	1036.96
77	2018.04.17 07:00	buy	22	0.02	1.43661	0.00000	0.00000		
78	2018.04.17 07:00	modify	22	0.02	1.43661	1.42671	1.45641		
79	2018.04.17 08:24	buy limit	23	0.02	1.43161	0.00000	0.00000		
80	2018.04.17 09:45	buy	23	0.02	1.43161	0.00000	0.00000		
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81	2018.04.17 09:45	buy limit	24	0.02	1.42661	0.00000	0.00000		
82	2018.04.17 09:45	modify	22	0.02	1.43661	1.42171	1.43461		
83	2018.04.17 09:45	modify	23	0.02	1.43161	1.42171	1.43461		
84	2018.04.17 11:48	t/p	22	0.02	1.43461	1.42171	1.43461	-4.00	1032.96
85	2018.04.17 11:48	t/p	23	0.02	1.43461	1.42171	1.43461	6.00	1038.96
86	2018.04.17 11:48	delete	24	0.02	1.42661	0.00000	0.00000		
87	2018.04.18 08:37	sell	25	0.02	1.42354	0.00000	0.00000		
88	2018.04.18 08:37	modify	25	0.02	1.42354	1.43347	1.40374		
89 90	2018.04.18 08:39 2018.04.18 08:39	modify	25 25	0.02	1.42354 1.42054	1.42304 1.42304	1.40374	2.00	1041.06
91	2018.04.18 08:39	close sell	26	0.01	1.42354	1.42304	1.40374 1.40374	3.00	1041.96
92	2018.04.18 10:00	modify	26	0.01	1.42354	1.41997	1.40374		
93	2018.04.18 10:22	s/I	26	0.01	1.41997	1.41997	1.40374	3.57	1045.53
94	2018.04.19 16:00	sell	27	0.02	1.41922	0.00000	0.00000	3.37	10 10100
95	2018.04.19 16:00	modify	27	0.02	1.41922	1.42915	1.39942		
96	2018.04.19 16:06	sell limit	28	0.02	1.42425	0.00000	0.00000		
97	2018.04.19 17:16	modify	27	0.02	1.41922	1.41872	1.39942		
98	2018.04.19 17:16	close	27	0.01	1.41621	1.41872	1.39942	3.01	1048.54
99	2018.04.19 17:16	sell	29	0.01	1.41922	1.41872	1.39942		
100	2018.04.19 17:16	delete	28	0.02	1.42425	0.00000	0.00000		
101	2018.04.19 19:00	modify	29	0.01	1.41922	1.40932	1.39942		
102	2018.04.19 20:00	modify	29	0.01	1.41922	1.40923	1.39942		
103	2018.04.19 20:01	s/l	29	0.01	1.40923	1.40923	1.39942	9.99	1058.53
104	2018.04.26 08:00	sell	30	0.02	1.39087	0.00000	0.00000		
105	2018.04.26 08:00	modify	30	0.02	1.39087	1.40080	1.37107		
106	2018.04.26 08:17	sell limit	31	0.02	1.39590	0.00000	0.00000		
107	2018.04.26 10:51	sell	31	0.02	1.39590	0.00000	0.00000		
108	2018.04.26 10:51	sell limit	32	0.02	1.40093	0.00000	0.00000		
109	2018.04.26 10:51	modify	30	0.02	1.39087	1.40580	1.39286		
110	2018.04.26 10:51	modify	31	0.02	1.39590	1.40580	1.39286		
111	2018.04.26 15:01	t/p	30	0.02	1.39286	1.40580	1.39286	-3.98	1054.55
112	2018.04.26 15:01	t/p	31	0.02	1.39286	1.40580	1.39286	6.08	1060.63
113	2018.04.26 15:01	delete	32	0.02	1.40093	0.00000	0.00000		
114	2018.04.26 16:00	sell	33	0.02	1.39267	0.00000	0.00000		
115	2018.04.26 16:00	modify	33	0.02	1.39267	1.40260	1.37287		
116	2018.04.26 16:03	sell limit	34	0.02	1.39770	0.00000	0.00000		
117	2018.04.27 07:21	modify	33	0.02	1.39267	1.39217	1.37287		
118	2018.04.27 07:21	modify	33	0.02	1.39267	1.39175	1.37287	2.02	1062.65
119	2018.04.27 07:21	close	33	0.01	1.38967	1.39175	1.37287	3.02	1063.65
120 121	2018.04.27 07:21	sell delete	35 34	0.01 0.02	1.39267 1.39770	1.39175 0.00000	1.37287 0.00000		
121	2018.04.27 07:21 2018.04.27 09:00	modify	35	0.02	1.39267	1.38920	1.37287		
123	2018.04.27 09:03	close	35	0.01	1.38334	1.38920	1.37287	9.35	1073.00
124	2018.05.02 14:00	sell	36	0.02	1.36031	0.00000	0.00000	3.33	1075.00
125	2018.05.02 14:00	modify	36	0.02	1.36031	1.37024	1.34051		
126	2018.05.02 14:04	sell limit	37	0.02	1.36534	0.00000	0.00000		
127	2018.05.02 19:33	modify	36	0.02	1.36031	1.35981	1.34051		
128	2018.05.02 19:33	close	36	0.01	1.35730	1.35981	1.34051	3.01	1076.01
129	2018.05.02 19:33	sell	38	0.01	1.36031	1.35981	1.34051		
130	2018.05.02 19:33	delete	37	0.02	1.36534	0.00000	0.00000		
131	2018.05.02 21:00	modify	38	0.01	1.36031	1.35761	1.34051		
132	2018.05.02 21:01	s/l	38	0.01	1.35761	1.35761	1.34051	2.70	1078.71
133	2018.05.04 14:00	sell	39	0.02	1.35063	0.00000	0.00000		
134	2018.05.04 14:00	modify	39	0.02	1.35063	1.36056	1.33083		
135	2018.05.04 14:03	sell limit	40	0.02	1.35566	0.00000	0.00000		
136	2018.05.07 02:17	sell	40	0.02	1.35566	0.00000	0.00000		
137	2018.05.07 02:17	sell limit	41	0.02	1.36069	0.00000	0.00000		
138	2018.05.07 02:17	modify	39	0.02	1.35063	1.36556	1.35262		
139	2018.05.07 02:17	modify	40	0.02	1.35566	1.36556	1.35262		
140	2018.05.07 11:46	t/p	39	0.02	1.35262	1.36556	1.35262	-3.94	1074.76
141	2018.05.07 11:46	t/p	40	0.02	1.35262	1.36556	1.35262	6.08	1080.84

142	2018.05.07 11:46	delete	41	0.02	1.36069	0.00000	0.00000		
143	2018.05.09 17:00	sell	42	0.02	1.35574	0.00000	0.00000		
144	2018.05.09 17:00	modify	42	0.02	1.35574	1.36567	1.33594		
145	2018.05.09 17:42	sell limit	43	0.02	1.36077	0.00000	0.00000		
146	2018.05.10 01:13	close	42	0.02	1.35544	1.36567	1.33594	0.71	1081.55
147	2018.05.10 01:13	delete	43	0.02	1.36077	0.00000	0.00000		
148	2018.05.10 08:00	sell	44	0.02	1.35384	0.00000	0.00000		
149	2018.05.10 08:00	modify	44	0.02	1.35384	1.36377	1.33404		
150	2018.05.10 08:23	close	44	0.02	1.35354	1.36377	1.33404	0.60	1082.15
151	2018.05.23 02:00	sell	45	0.02	1.34204	0.00000	0.00000		
152	2018.05.23 02:00	modify	45	0.02	1.34204	1.35197	1.32224		
153	2018.05.23 04:55	close	45	0.02	1.34174	1.35197	1.32224	0.60	1082.75
154	2018.05.29 07:00	sell	46	0.02	1.32869	0.00000	0.00000		
155	2018.05.29 07:00	modify	46	0.02	1.32869	1.33862	1.30889		
156	2018.05.29 07:00	sell limit	47	0.02	1.33372	0.00000	0.00000		
157	2018.05.29 07:41	modify	46	0.02	1.32869	1.32819	1.30889		
158	2018.05.29 07:41	close 	46	0.01	1.32568	1.32819	1.30889	3.01	1085.76
159	2018.05.29 07:41	sell	48	0.01	1.32869	1.32819	1.30889		
160	2018.05.29 07:41	delete	47	0.02	1.33372	0.00000	0.00000		
161	2018.05.29 09:00	modify	48	0.01	1.32869	1.32476	1.30889	4.00	1000.00
162	2018.05.29 09:04	close	48	0.01	1.32437	1.32476	1.30889	4.32	1090.08
163	2018.06.11 09:00	sell	49	0.02	1.33649	0.00000	0.00000		
164	2018.06.11 09:00	modify	49	0.02	1.33649	1.34642	1.31669		
165	2018.06.11 09:03	sell limit	50	0.02	1.34152	0.00000	0.00000	0.50	1000.55
166	2018.06.11 11:58	close	49	0.02	1.33620	1.34642	1.31669	0.58	1090.66
167	2018.06.11 11:58	delete 	50	0.02	1.34152	0.00000	0.00000		
168	2018.06.12 13:23	sell	51	0.02	1.33651	0.00000	0.00000		
169	2018.06.12 13:23	modify	51	0.02	1.33651	1.34644	1.31671		
170	2018.06.12 14:12	sell limit	52	0.02	1.34154	0.00000	0.00000		
171	2018.06.12 15:42	sell	52	0.02	1.34154	0.00000	0.00000		
172	2018.06.12 15:42	sell limit	53	0.02	1.34657	0.00000	0.00000		
173	2018.06.12 15:42	modify	51	0.02	1.33651	1.35144	1.33850		
174	2018.06.12 15:42	modify	52	0.02	1.34154	1.35144	1.33850	2.00	1000.00
175 176	2018.06.12 17:19 2018.06.12 17:19	t/p	51 52	0.02	1.33850	1.35144	1.33850	-3.98 6.08	1086.68 1092.76
177	2018.06.12 17:19	t/p delete	52 53	0.02 0.02	1.33850 1.34657	1.35144 0.00000	1.33850 0.00000	0.00	1092.70
177	2018.06.12 17:19	sell	55 54	0.02	1.33503	0.00000	0.00000		
179	2018.06.14 12:36	modify	54	0.02	1.33503	1.34496	1.31523		
180	2018.06.14 12:52	close	54	0.02	1.33473	1.34496	1.31523	0.60	1093.36
181	2018.06.19 06:26	sell	55	0.02	1.32383	0.00000	0.00000	0.00	1055.50
182	2018.06.19 06:26	modify	55	0.02	1.32383	1.33376	1.30403		
183	2018.06.19 06:39	modify	55	0.02	1.32383	1.32333	1.30403		
184	2018.06.19 06:39	close	55	0.01	1.32083	1.32333	1.30403	3.00	1096.36
185	2018.06.19 06:39	sell	56	0.01	1.32383	1.32333	1.30403		
186	2018.06.19 08:00	modify	56	0.01	1.32383	1.32145	1.30403		
187	2018.06.19 08:13	s/I	56	0.01	1.32145	1.32145	1.30403	2.38	1098.74
188	2018.06.21 12:39	buy	57	0.02	1.32530	0.00000	0.00000		
189	2018.06.21 12:39	modify	57	0.02	1.32530	1.31540	1.34510		
190	2018.06.21 12:44	buy limit	58	0.02	1.32030	0.00000	0.00000		
191	2018.06.21 15:19	close	57	0.02	1.32560	1.31540	1.34510	0.60	1099.34
192	2018.06.21 15:19	delete	58	0.02	1.32030	0.00000	0.00000		
193	2018.06.25 12:00	buy	59	0.02	1.32837	0.00000	0.00000		
194	2018.06.25 12:00	modify	59	0.02	1.32837	1.31847	1.34817		
195	2018.06.25 12:29	buy limit	60	0.02	1.32337	0.00000	0.00000		
196	2018.06.26 09:29	buy	60	0.02	1.32337	0.00000	0.00000		
197	2018.06.26 09:29	buy limit	61	0.02	1.31837	0.00000	0.00000		
198	2018.06.26 09:29	modify	59	0.02	1.32837	1.31347	1.32637		
199	2018.06.26 09:29	modify	60	0.02	1.32337	1.31347	1.32637		
200	2018.06.27 11:29	buy	61	0.02	1.31837	0.00000	0.00000		
201	2018.06.27 11:29	buy limit	62	0.02	1.31337	0.00000	0.00000		
202	2018.06.27 11:29	modify	59	0.02	1.32837	1.30847	1.32387		

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203	2018.06.27 11:29	modify	60	0.02	1.32337	1.30847	1.32387		
204	2018.06.27 11:29	modify	61	0.02	1.31837	1.30847	1.32387		
205	2018.06.27 15:36	buy	62	0.02	1.31337	0.00000	0.00000		
206	2018.06.27 15:36	buy limit	63	0.02	1.30837	0.00000	0.00000		
207	2018.06.27 15:36	modify	59	0.02	1.32837	1.30347	1.32137		
208	2018.06.27 15:36	modify	60	0.02	1.32337	1.30347	1.32137		
209	2018.06.27 15:36	modify	61	0.02	1.31837	1.30347	1.32137		
210	2018.06.27 15:36	modify	62	0.02	1.31337	1.30347	1.32137		
211	2018.06.28 05:36	buy	63	0.02	1.30837	0.00000	0.00000		
212	2018.06.28 05:36	buy limit	64	0.02	1.30337	0.00000	0.00000		
213	2018.06.28 05:36	modify	59	0.02	1.32837	1.29847	1.31887		
214	2018.06.28 05:36	modify modify	60	0.02	1.32337	1.29847	1.31887 1.31887		
215 216	2018.06.28 05:36 2018.06.28 05:36	modify	61 62	0.02 0.02	1.31837 1.31337	1.29847 1.29847	1.31887		
217	2018.06.28 05:36	modify	63	0.02	1.30837	1.29847	1.31887		
217	2018.06.29 14:29	t/p	59	0.02	1.31887	1.29847	1.31887	-19.94	1079.40
219	2018.06.29 14:29	t/p	60	0.02	1.31887	1.29847	1.31887	-9.78	1069.62
220	2018.06.29 14:29	t/p	61	0.02	1.31887	1.29847	1.31887	0.37	1069.99
221	2018.06.29 14:29	t/p	62	0.02	1.31887	1.29847	1.31887	10.37	1080.36
222	2018.06.29 14:29	t/p	63	0.02	1.31887	1.29847	1.31887	20.84	1101.21
223	2018.06.29 14:29	delete	64	0.02	1.30337	0.00000	0.00000		
224	2018.07.03 02:00	sell	65	0.02	1.31261	0.00000	0.00000		
225	2018.07.03 02:00	modify	65	0.02	1.31261	1.32254	1.29281		
226	2018.07.03 02:28	sell limit	66	0.02	1.31764	0.00000	0.00000		
227	2018.07.03 07:38	sell	66	0.02	1.31764	0.00000	0.00000		
228	2018.07.03 07:38	sell limit	67	0.02	1.32267	0.00000	0.00000		
229	2018.07.03 07:38	modify	65	0.02	1.31261	1.32754	1.31460		
230	2018.07.03 07:38	modify	66	0.02	1.31764	1.32754	1.31460		
231	2018.07.04 06:39	sell	67	0.02	1.32267	0.00000	0.00000		
232	2018.07.04 06:39	sell limit	68	0.02	1.32770	0.00000	0.00000		
233	2018.07.04 06:39	modify	65	0.02	1.31261	1.33257	1.31711		
234	2018.07.04 06:39	modify	66	0.02	1.31764	1.33257	1.31711		
235	2018.07.04 06:39	modify	67	0.02	1.32267	1.33257	1.31711		
236	2018.07.06 14:37	sell	68	0.02	1.32770	0.00000	0.00000		
237	2018.07.06 14:37	sell limit	69	0.02	1.33273	0.00000	0.00000		
238	2018.07.06 14:37	modify	65	0.02	1.31261	1.33760	1.31963		
239	2018.07.06 14:37	modify	66	0.02	1.31764	1.33760	1.31963		
240	2018.07.06 14:37	modify	67	0.02	1.32267	1.33760	1.31963		
241	2018.07.06 14:37	modify	68	0.02	1.32770	1.33760	1.31963		
242 243	2018.07.09 06:39	sell sell limit	69 70	0.02 0.02	1.33273	0.00000	0.00000 0.00000		
243	2018.07.09 06:39 2018.07.09 06:39	modify	65	0.02	1.33776 1.31261	0.00000 1.34263	1.32214		
245	2018.07.09 06:39	modify	66	0.02	1.31764	1.34263	1.32214		
246	2018.07.09 06:39	modify	67	0.02	1.32267	1.34263	1.32214		
247	2018.07.09 06:39	modify	68	0.02	1.32770	1.34263	1.32214		
248	2018.07.09 06:39	modify	69	0.02	1.33273	1.34263	1.32214		
249	2018.07.09 15:29	t/p	65	0.02	1.32214	1.34263	1.32214	-18.84	1082.36
250	2018.07.09 15:29	t/p	66	0.02	1.32214	1.34263	1.32214	-8.78	1073.58
251	2018.07.09 15:29	t/p	67	0.02	1.32214	1.34263	1.32214	1.24	1074.82
252	2018.07.09 15:29	t/p	68	0.02	1.32214	1.34263	1.32214	11.16	1085.98
253	2018.07.09 15:29	t/p	69	0.02	1.32214	1.34263	1.32214	21.18	1107.16
254	2018.07.09 15:29	delete	70	0.02	1.33776	0.00000	0.00000		
255	2018.07.10 08:00	buy	71	0.02	1.32882	0.00000	0.00000		
256	2018.07.10 08:00	modify	71	0.02	1.32882	1.31892	1.34862		
257	2018.07.10 08:19	buy limit	72	0.02	1.32382	0.00000	0.00000		
258	2018.07.10 10:36	buy	72	0.02	1.32382	0.00000	0.00000		
259	2018.07.10 10:36	buy limit	73	0.02	1.31882	0.00000	0.00000		
260	2018.07.10 10:36	modify	71	0.02	1.32882	1.31392	1.32682		
261	2018.07.10 10:36	modify	72	0.02	1.32382	1.31392	1.32682		
262	2018.07.10 12:27	t/p	71	0.02	1.32682	1.31392	1.32682	-4.00	1103.16

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	263	2018.07.10 12:27	t/p	72	0.02	1.32682	1.31392	1.32682	6.00	1109.16
	264	2018.07.10 12:27	delete	73	0.02	1.31882	0.00000	0.00000		
	265	2018.07.17 04:00	buy	74	0.02	1.32488	0.00000	0.00000		
	266	2018.07.17 04:00	modify	74	0.02	1.32488	1.31498	1.34468		
	267	2018.07.17 05:27	buy limit	75	0.02	1.31988	0.00000	0.00000		
	268	2018.07.17 09:38	close	74	0.02	1.32518	1.31498	1.34468	0.60	1109.76
	269	2018.07.17 09:38	delete	75	0.02	1.31988	0.00000	0.00000		
	270	2018.07.17 12:00	sell	76	0.02	1.31956	0.00000	0.00000		
	271	2018.07.17 12:00	modify	76	0.02	1.31956	1.32949	1.29976		
	272	2018.07.17 12:29	modify	76	0.02	1.31956	1.31906	1.29976		
	273	2018.07.17 12:29	close	76	0.01	1.31656	1.31906	1.29976	3.00	1112.76
	274	2018.07.17 12:29	sell	77	0.01	1.31956	1.31906	1.29976		
	275	2018.07.17 14:00	modify	77	0.01	1.31956	1.31698	1.29976		
	276	2018.07.17 14:27	s/l	77	0.01	1.31698	1.31698	1.29976	2.58	1115.34
	277	2018.07.25 05:10	buy	78	0.02	1.31458	0.00000	0.00000		
	278	2018.07.25 05:10	modify	78	0.02	1.31458	1.30468	1.33438		
	279	2018.07.25 06:05	close	78	0.02	1.31480	1.30468	1.33438	0.44	1115.78
	280	2018.07.25 17:44	buy	79	0.02	1.31727	0.00000	0.00000		
	281	2018.07.25 17:44	modify	79	0.02	1.31727	1.30737	1.33707		
	282	2018.07.25 17:46	buy limit	80	0.02	1.31227	0.00000	0.00000		
	283	2018.07.25 19:05	close	79	0.02	1.31742	1.30737	1.33707	0.30	1116.08
	284	2018.07.25 19:05	delete	80	0.02	1.31227	0.00000	0.00000		
	285	2018.07.31 07:00	buy	81	0.02	1.31367	0.00000	0.00000		
	286	2018.07.31 07:00	modify	81	0.02	1.31367	1.30377	1.33347		
	287	2018.07.31 07:46	buy limit	82	0.02	1.30867	0.00000	0.00000		
	288	2018.07.31 11:09	modify	81	0.02	1.31367	1.31417	1.33347		
	289	2018.07.31 11:09	close	81	0.01	1.31668	1.31417	1.33347	3.01	1119.09
	290	2018.07.31 11:09	buy	83	0.01	1.31367	1.31417	1.33347	5.01	1113.03
	291	2018.07.31 11:09	delete	82	0.02	1.30867	0.00000	0.00000		
	292	2018.07.31 12:58	s/I	83	0.01	1.31417	1.31417	1.33347	0.50	1119.59
	293	2018.07.31 14:52	sell	84	0.02	1.30914	0.00000	0.00000	0.50	1113.03
	294	2018.07.31 14:52	modify	84	0.02	1.30914	1.31907	1.28934		
	295	2018.07.31 14:53	sell limit	85	0.02	1.31417	0.00000	0.00000		
	296	2018.08.01 12:29	sell	85	0.02	1.31417	0.00000	0.00000		
	297	2018.08.01 12:29	sell limit	86	0.02	1.31920	0.00000	0.00000		
	298	2018.08.01 12:29	modify	84	0.02	1.30914	1.32407	1.31113		
	299	2018.08.01 12:29	modify	85	0.02	1.31417	1.32407	1.31113		
	300	2018.08.01 15:59	t/p	84	0.02	1.31113	1.32407	1.31113	-3.94	1115.64
	301	2018.08.01 15:59	t/p	85	0.02	1.31113	1.32407	1.31113	6.08	1121.72
	302	2018.08.01 15:59	delete	86	0.02	1.31920	0.00000	0.00000	0.00	1121./2
	303	2018.08.08 06:38	sell	87	0.02	1.29357	0.00000	0.00000		
	304	2018.08.08 06:38	modify	87	0.02	1.29357	1.30350	1.27377		
	305	2018.08.08 07:08	sell limit	88	0.02	1.29860	0.00000	0.00000		
	306	2018.08.08 08:20	modify	87	0.02	1.29357	1.29307	1.27377		
	307	2018.08.08 08:20	modify	87	0.02	1.29357	1.29306	1.27377		
	308	2018.08.08 08:20	close	87	0.01	1.29057	1.29306	1.27377	3.00	1124.72
	309	2018.08.08 08:20	sell	89	0.01	1.29357	1.29306	1.27377	5.00	1121.72
	310	2018.08.08 08:20	delete	88	0.01	1.29860	0.00000	0.00000		
	311	2018.08.08 09:00	modify	89	0.02	1.29357	1.29221	1.27377		
	312	2018.08.08 09:05	modify	89	0.01	1.29357	1.29221	1.27377		
	313	2018.08.08 09:13		89	0.01	1.29114	1.29114	1.27377	2.43	1127.15
			s/l						2.43	1127.13
	314 315	2018.08.09 15:13	sell	90 90	0.02	1.28615	0.00000	0.00000		
		2018.08.09 15:13	modify		0.02	1.28615	1.29608	1.26635		
	316	2018.08.09 15:15	sell limit	91	0.02	1.29118	0.00000	0.00000		
	317	2018.08.09 19:45	modify	90	0.02	1.28615	1.28565	1.26635		
	318	2018.08.09 19:45	modify	90	0.02	1.28615	1.28557	1.26635	2.01	1120.10
	319	2018.08.09 19:45	close	90	0.01	1.28314	1.28557	1.26635	3.01	1130.16
	320	2018.08.09 19:45	sell	92	0.01	1.28615	1.28557	1.26635		
	321	2018.08.09 19:45	delete	91	0.02	1.29118	0.00000	0.00000		
	322	2018.08.09 19:45	modify	92	0.01	1.28615	1.28551	1.26635		
	323	2018.08.09 20:00	modify	92	0.01	1.28615	1.28468	1.26635		

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324	2018.08.09 21:05	modify	92	0.01	1.28615	1.28311	1.26635		
325	2018.08.09 21:55	s/l	92	0.01	1.28311	1.28311	1.26635	3.04	1133.20
326	2018.08.13 17:00	sell	93	0.02	1.27454	0.00000	0.00000		
327	2018.08.13 17:00	modify	93	0.02	1.27454	1.28447	1.25474		
328	2018.08.13 17:10	sell limit	94	0.02	1.27957	0.00000	0.00000		
329	2018.08.14 06:28	sell	94	0.02	1.27957	0.00000	0.00000		
330	2018.08.14 06:28	sell limit	95	0.02	1.28460	0.00000	0.00000		
331	2018.08.14 06:28	modify	93	0.02	1.27454	1.28947	1.27653		
332	2018.08.14 06:28	modify	94	0.02	1.27957	1.28947	1.27653		
333	2018.08.14 11:02	t/p	93	0.02	1.27653	1.28947	1.27653	-3.94	1129.26
334	2018.08.14 11:02	t/p	94	0.02	1.27653	1.28947	1.27653	6.08	1135.34
335	2018.08.14 11:02	delete	95	0.02	1.28460	0.00000	0.00000		
336	2018.08.22 18:00	buy	96	0.02	1.29126	0.00000	0.00000		

0.02

0.02

1.29126

1.29132

1.28136

1.28136

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2018.08.22 18:00

2018.08.22 18:04

modify

close

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