Strategy Tester Report BiM LRSF 19

Exness-Real3 (Build 1090)

Symbol EURUSDe (Euro vs US Dollar (0.1-0.4)) Period 1 Hour (H1) 2018.02.27 05:00 - 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="-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 3337 Ticks modelled 6583777 Modelling quality n/a Mismatched charts errors Initial 1000.00 Current (2) Spread deposit Total net -122.19 Gross profit 122.81 Gross loss -245.00profit Profit factor 0.50 Expected payoff -2.22Absolute 124.17 Maximal drawdown 200.81 (18.65%) Relative drawdown 18.65% (200.81) drawdown Total 55 Short positions (won %) 40 (70.00%) Long positions (won %) 15 (73.33%) trades Profit trades (% of total) 39 (70.91%) Loss trades (% of total) 16 (29.09%) Largest profit trade 12.10 loss trade -51.39 Average profit trade 3.15 loss trade -15.31 6 (-197.76) consecutive wins (profit in money) 12 (29.11) consecutive losses (loss in money) Maximal consecutive profit (count of wins) 29.11 (12) consecutive loss (count of losses) -197.76 (6) 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 1074 1022 971 919 867 16 19 21 23 25 28 32 35 41 51 53 12 30 Time Туре Order Size Price S/L T / P Profit Balance 2018.03.08 13:01 0.02 0.00000 0.00000 1.24178 buv 1 2018.03.08 13:01 modify 1 0.02 1.24178 1.23448 1.25638 1.23808 3 2018.03.08 13:28 buy limit 2 0.02 0.00000 0.00000 2018.03.08 14:27 2 0.02 1.23808 0.00000 0.00000 buy 2018.03.08 14:27 0.02 0.00000 0.00000 5 buy limit 3 1.23438 2018.03.08 14:27 modify 0.02 1.24178 1.23078 1.24033 1 2018.03.08 14:27 modify 2 0.02 1.23808 1.23078 1.24033 2018.03.08 15:26 0.02 3 1.23438 0.00000 0.00000 8 buv 9 2018.03.08 15:26 buy limit 0.02 1.23068 0.00000 0.00000 2018.03.08 15:26 0.02 1.24178 1.23848 10 modify 1 1.22708 2018.03.08 15:26 0.02 1.23808 1.23848 11 modify 1.22708 2018.03.08 15:26 3 0.02 1.23848 12 modify 1.23438 1.22708 2018.03.08 16:39 0.02 1.23068 0.00000 0.00000 13 buy 14 2018.03.08 16:39 buy limit 0.02 1.22698 0.00000 0.00000 2018.03.08 16:39 0.02 15 1.24178 1.22338 1.23663 modify 16 2018.03.08 16:39 modify 2 0.02 1.23808 1.22338 1.23663 2018.03.08 16:39 modify 3 0.02 17 1.23438 1.22338 1.23663 18 2018.03.08 16:39 0.02 1.23068 1.22338 1.23663 modify 19 2018.03.13 12:28 t/p 1 0.02 1.23663 1.22338 1.23663 -10.84 989.16

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20	2018.03.13 12:28	t/p	2	0.02	1.23663	1.22338	1.23663	-3.44	985.72
21	2018.03.13 12:28	t/p	3	0.02	1.23663	1.22338	1.23663	3.96	989.68
22	2018.03.13 12:28	t/p	4	0.02	1.23663	1.22338	1.23663	11.36	1001.04
23	2018.03.13 12:28	delete	5	0.02	1.22698	0.00000	0.00000		
24	2018.03.21 16:00	sell	6	0.02	1.22683	0.00000	0.00000		
25	2018.03.21 16:00	modify	6	0.02	1.22683	1.23415	1.21223		
26	2018.03.21 17:27	sell limit	7	0.02	1.23055	0.00000	0.00000		
27	2018.03.21 18:16	close	6	0.02	1.22654	1.23415	1.21223	0.58	1001.62
28	2018.03.21 18:16	delete	7	0.02	1.23055	0.00000	0.00000		
29	2018.03.29 09:00	sell	8	0.02	1.23070	0.00000	0.00000		
30	2018.03.29 09:00	modify	8	0.02	1.23070	1.23802	1.21610		
31	2018.03.29 09:44	sell limit	9	0.02	1.23442	0.00000	0.00000		
32	2018.03.29 18:19	close	8	0.02	1.23040	1.23802	1.21610	0.60	1002.22
33	2018.03.29 18:19	delete	9	0.02	1.23442	0.00000	0.00000	0.00	1002.22
34	2018.04.04 07:00	sell	10	0.02	1.22664	0.00000	0.00000		
35	2018.04.04 07:00	modify	10	0.02	1.22664	1.23396	1.21204		
36	2018.04.04 07:02	sell limit	11	0.02	1.23036	0.00000	0.00000		
37	2018.04.04 07:02		11	0.02					
		sell			1.23036	0.00000	0.00000		
38	2018.04.04 08:14	sell limit	12	0.02	1.23408	0.00000	0.00000		
39	2018.04.04 08:14	modify	10	0.02	1.22664	1.23766	1.22808		
40	2018.04.04 08:14	modify	11	0.02	1.23036	1.23766	1.22808		
41	2018.04.04 09:44	t/p	10	0.02	1.22808	1.23766	1.22808	-2.88	999.34
42	2018.04.04 09:44	t/p	11	0.02	1.22808	1.23766	1.22808	4.56	1003.90
43	2018.04.04 09:44	delete	12	0.02	1.23408	0.00000	0.00000		
44	2018.04.04 18:09	sell	13	0.02	1.22824	0.00000	0.00000		
45	2018.04.04 18:09	modify	13	0.02	1.22824	1.23556	1.21364		
46	2018.04.04 23:59	sell limit	14	0.02	1.23196	0.00000	0.00000		
47	2018.04.05 07:18	modify	13	0.02	1.22824	1.22774	1.21364		
48	2018.04.05 07:18	modify	13	0.02	1.22824	1.22756	1.21364		
49	2018.04.05 07:18	close	13	0.01	1.22524	1.22756	1.21364	3.15	1007.06
50	2018.04.05 07:18	sell	15	0.01	1.22824	1.22756	1.21364		
51	2018.04.05 07:18	delete	14	0.02	1.23196	0.00000	0.00000		
52	2018.04.05 08:00	modify	15	0.01	1.22824	1.22710	1.21364		
53	2018.04.05 09:00	modify	15	0.01	1.22824	1.22690	1.21364		
54	2018.04.05 09:09	s/I	15	0.01	1.22690	1.22690	1.21364	1.49	1008.55
55	2018.04.06 05:00	sell	16	0.02	1.22383	0.00000	0.00000		
56	2018.04.06 05:00	modify	16	0.02	1.22383	1.23115	1.20923		
57	2018.04.06 08:48	close	16	0.02	1.22353	1.23115	1.20923	0.60	1009.15
58	2018.04.10 08:00	buy	17	0.02	1.23301	0.00000	0.00000		
59	2018.04.10 08:00	modify	17	0.02	1.23301	1.22571	1.24761		
60	2018.04.10 08:09	buy limit	18	0.02	1.22931	0.00000	0.00000		
61	2018.04.10 11:44	modify	17	0.02	1.23301	1.23351	1.24761		
62	2018.04.10 11:44	close	17	0.01	1.23601	1.23351	1.24761	3.00	1012.15
63	2018.04.10 11:44	buy	19	0.01	1.23301	1.23351	1.24761		
64	2018.04.10 11:44	delete	18	0.02	1.22931	0.00000	0.00000		
65	2018.04.10 15:18	s/I	19	0.01	1.23351	1.23351	1.24761	0.50	1012.65
66	2018.04.12 00:00	buy	20	0.02	1.23721	0.00000	0.00000		
67	2018.04.12 00:00	modify	20	0.02	1.23721	1.22991	1.25181		
68	2018.04.12 02:14	buy limit	21	0.02	1.23351	0.00000	0.00000		
69	2018.04.12 09:08	buy	21	0.02	1.23351	0.00000	0.00000		
70	2018.04.12 09:08	buy limit	22	0.02	1.22981	0.00000	0.00000		
71	2018.04.12 09:08	modify	20	0.02	1.23721	1.22621	1.23576		
71 72	2018.04.12 09:08	modify	20	0.02	1.23351	1.22621	1.23576		
								2 26	1000 20
73 74	2018.04.16 07:54	t/p	20	0.02	1.23576	1.22621	1.23576	-3.26	1009.39
74	2018.04.16 07:54	t/p	21	0.02	1.23576	1.22621	1.23576	4.14	1013.53
75	2018.04.16 07:54	delete	22	0.02	1.22981	0.00000	0.00000		
76	2018.04.26 15:00	sell	23	0.02	1.21147	0.00000	0.00000		
77	2018.04.26 15:00	modify	23	0.02	1.21147	1.21879	1.19687		
78	2018.04.26 15:08	sell limit	24	0.02	1.21519	0.00000	0.00000		
79	2018.04.26 15:52	close	23	0.02	1.21118	1.21879	1.19687	0.58	1014.11
80	2018.04.26 15:52	delete	24	0.02	1.21519	0.00000	0.00000		

	81	2018.05.04 14:00	sell	25	0.02	1.19286	0.00000	0.00000		
	82	2018.05.04 14:00	modify	25	0.02	1.19286	1.20018	1.17826		
	83	2018.05.04 14:02	sell limit	26	0.02	1.19658	0.00000	0.00000		
	84	2018.05.04 16:58	sell	26	0.02	1.19658	0.00000	0.00000		
	85	2018.05.04 16:58	sell limit	27	0.02	1.20030	0.00000	0.00000		
	86	2018.05.04 16:58	modify	25	0.02	1.19286	1.20388	1.19430		
	87	2018.05.04 16:58	modify	26	0.02	1.19658	1.20388	1.19430		
	88	2018.05.07 05:32	t/p	25	0.02	1.19430	1.20388	1.19430	-2.78	1011.33
	89	2018.05.07 05:32	t/p	26	0.02	1.19430	1.20388	1.19430	4.66	1016.00
	90	2018.05.07 05:32	delete	27	0.02	1.20030	0.00000	0.00000		
	91	2018.05.17 07:08	sell	28	0.02	1.17964	0.00000	0.00000		
	92	2018.05.17 07:08	modify	28	0.02	1.17964	1.18696	1.16504		
	93	2018.05.17 07:10	sell limit	29	0.02	1.18336	0.00000	0.00000		
	94	2018.05.17 11:16	close	28	0.02	1.17935	1.18696	1.16504	0.58	1016.58
	95	2018.05.17 11:16	delete	29	0.02	1.18336	0.00000	0.00000		
	96	2018.05.18 10:00	sell	30	0.02	1.17766	0.00000	0.00000		
	97	2018.05.18 10:00	modify	30	0.02	1.17766	1.18498	1.16306		
	98	2018.05.18 10:07	sell limit	31	0.02	1.18138	0.00000	0.00000		
	99	2018.05.18 14:38	close	30	0.02	1.17736	1.18498	1.16306	0.60	1017.18
:	100	2018.05.18 14:38	delete	31	0.02	1.18138	0.00000	0.00000		
	101	2018.05.20 23:05	sell	32	0.02	1.17677	0.00000	0.00000		
	102	2018.05.20 23:05	modify	32	0.02	1.17677	1.18409	1.16217		
	103	2018.05.21 06:36	modify	32	0.02	1.17677	1.17627	1.16217		
	104	2018.05.21 06:36	modify	32	0.02	1.17677	1.17585	1.16217		
	105	2018.05.21 06:36	close	32	0.01	1.17377	1.17585	1.16217	3.05	1020.23
	106	2018.05.21 06:36	sell	33	0.01	1.17677	1.17585	1.16217	5.05	1020.23
	107	2018.05.21 06:36	modify	33	0.01	1.17677	1.17548	1.16217		
	108	2018.05.21 06:36	modify	33	0.01	1.17677	1.17536	1.16217		
	109	2018.05.21 06:36	modify	33	0.01	1.17677	1.17527	1.16217		
	110	2018.05.21 07:00	modify	33	0.01	1.17677	1.17501	1.16217		
				33						
	111	2018.05.21 08:00	modify	33	0.01	1.17677	1.17330	1.16217	3.52	1023.75
	112	2018.05.21 08:19	s/l		0.01	1.17330	1.17330 0.00000	1.16217	3.32	1023.73
	113	2018.05.22 13:15	sell	34	0.02	1.17771		0.00000		
	114	2018.05.22 13:15	modify	34	0.02	1.17771	1.18503	1.16311		
	115	2018.05.22 13:20	sell limit	35	0.02	1.18143	0.00000	0.00000		
	116	2018.05.23 07:01	modify	34 34	0.02	1.17771	1.17721	1.16311		
	117	2018.05.23 07:01	modify		0.02	1.17771	1.17653	1.16311 1.16311	3.06	1026 01
	118	2018.05.23 07:01	close	34	0.01	1.17470	1.17653		3.06	1026.81
	119	2018.05.23 07:01	sell	36	0.01	1.17771	1.17653	1.16311		
	120	2018.05.23 07:01	delete	35	0.02	1.18143	0.00000	0.00000		
	121	2018.05.23 07:01	modify	36	0.01	1.17771	1.17625	1.16311		
	122	2018.05.23 09:00	modify	36	0.01	1.17771	1.17307	1.16311	4.60	1021 50
	123	2018.05.23 09:00	s/l	36	0.01	1.17307	1.17307	1.16311	4.69	1031.50
	124	2018.06.05 07:00	buy	37	0.02	1.17068	0.00000	0.00000		
	125	2018.06.05 07:00	modify	37	0.02	1.17068	1.16338	1.18528		
	126	2018.06.05 07:15	buy limit	38	0.02	1.16698	0.00000	0.00000		
	127	2018.06.05 12:16	buy	38	0.02	1.16698	0.00000	0.00000		
	128	2018.06.05 12:16	buy limit	39	0.02	1.16328	0.00000	0.00000		
	129	2018.06.05 12:16	modify	37	0.02	1.17068	1.15968	1.16923		
	130	2018.06.05 12:16	modify	38	0.02	1.16698	1.15968	1.16923		
	131	2018.06.05 16:00	t/p	37	0.02	1.16923	1.15968	1.16923	-2.90	1028.60
	132	2018.06.05 16:00	t/p	38	0.02	1.16923	1.15968	1.16923	4.50	1033.10
	133	2018.06.05 16:00	delete	39	0.02	1.16328	0.00000	0.00000		
	134	2018.06.05 17:00	buy	40	0.02	1.17155	0.00000	0.00000		
	135	2018.06.05 17:00	modify	40	0.02	1.17155	1.16425	1.18615		
	136	2018.06.05 18:22	close	40	0.02	1.17184	1.16425	1.18615	0.58	1033.68
	137	2018.06.06 08:00	buy	41	0.02	1.17610	0.00000	0.00000		
	138	2018.06.06 08:00	modify	41	0.02	1.17610	1.16880	1.19070		
	139	2018.06.06 08:26	buy limit	42	0.02	1.17240	0.00000	0.00000		
:	140	2018.06.06 12:14	close	41	0.02	1.17639	1.16880	1.19070	0.58	1034.26
:	141	2018.06.06 12:14	delete	42	0.02	1.17240	0.00000	0.00000		

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142	2018.06.14 12:00	sell	43	0.02	1.17394	0.00000	0.00000		
143	2018.06.14 12:00	modify	43	0.02	1.17394	1.18126	1.15934		
144	2018.06.14 12:29	modify	43	0.02	1.17394	1.17344	1.15934		
145	2018.06.14 12:29	close	43	0.01	1.17094	1.17344	1.15934	3.00	1037.26
146	2018.06.14 12:29	sell	44	0.01	1.17394	1.17344	1.15934		
147	2018.06.14 14:00	modify	44	0.01	1.17394	1.16885	1.15934		
148	2018.06.14 14:55	close	44	0.01	1.16518	1.16885	1.15934	8.76	1046.02
149	2018.06.19 06:27	sell	45	0.02	1.16038	0.00000	0.00000		
150 151	2018.06.19 06:27 2018.06.19 07:38	modify modify	45 45	0.02 0.02	1.16038 1.16038	1.16770 1.15988	1.14578 1.14578		
152	2018.06.19 07:38	close	45	0.01	1.15738	1.15988	1.14578	3.00	1049.02
153	2018.06.19 07:38	sell	46	0.01	1.16038	1.15988	1.14578	3.00	10 15.02
154	2018.06.19 08:00	modify	46	0.01	1.16038	1.15908	1.14578		
155	2018.06.19 08:04	s/l	46	0.01	1.15908	1.15908	1.14578	1.30	1050.32
156	2018.07.05 06:00	buy	47	0.02	1.16939	0.00000	0.00000		
157	2018.07.05 06:00	modify	47	0.02	1.16939	1.16209	1.18399		
158	2018.07.05 06:14	buy limit	48	0.02	1.16569	0.00000	0.00000		
159	2018.07.05 07:27	close	47	0.02	1.16969	1.16209	1.18399	0.60	1050.92
160	2018.07.05 07:27	delete	48	0.02	1.16569	0.00000	0.00000		
161	2018.07.06 06:00	buy	49	0.02	1.17010	0.00000	0.00000		
162	2018.07.06 06:00	modify	49	0.02	1.17010	1.16280	1.18470		
163	2018.07.06 07:38	close	49	0.02	1.17039	1.16280	1.18470	0.58	1051.50
164	2018.07.11 08:38	sell	50	0.02	1.17169	0.00000	0.00000		
165	2018.07.11 08:38	modify	50	0.02	1.17169	1.17901	1.15709		
166	2018.07.11 10:03	close	50	0.02	1.17139	1.17901	1.15709	0.60	1052.10
167	2018.07.12 11:00	sell	51	0.02	1.16615	0.00000	0.00000		
168	2018.07.12 11:00	modify	51	0.02	1.16615	1.17347	1.15155 0.00000		
169 170	2018.07.12 12:05 2018.07.13 07:37	sell limit modify	52 51	0.02 0.02	1.16987 1.16615	0.00000 1.16565	1.15155		
171	2018.07.13 07:37	close	51	0.02	1.16315	1.16565	1.15155	3.05	1055.15
172	2018.07.13 07:37	sell	53	0.01	1.16615	1.16565	1.15155	3.03	1033.13
173	2018.07.13 07:37	delete	52	0.02	1.16987	0.00000	0.00000		
174	2018.07.13 08:00	modify	53	0.01	1.16615	1.16500	1.15155		
175	2018.07.13 09:00	modify	53	0.01	1.16615	1.16364	1.15155		
176	2018.07.13 09:38	s/l	53	0.01	1.16364	1.16364	1.15155	2.56	1057.71
177	2018.07.24 16:31	sell	54	0.02	1.16748	0.00000	0.00000		
178	2018.07.24 16:31	modify	54	0.02	1.16748	1.17480	1.15288		
179	2018.07.24 16:34	sell limit	55	0.02	1.17120	0.00000	0.00000		
180	2018.07.25 19:04	sell	55	0.02	1.17120	0.00000	0.00000		
181	2018.07.25 19:04	sell limit	56	0.02	1.17492	0.00000	0.00000		
182	2018.07.25 19:04	modify	54	0.02	1.16748	1.17850	1.16892		
183	2018.07.25 19:04	modify	55	0.02	1.17120	1.17850	1.16892		
184	2018.07.26 13:06	t/p	54	0.02	1.16892	1.17850	1.16892	-2.47	1055.24
185 186	2018.07.26 13:06 2018.07.26 13:06	t/p delete	55 56	0.02 0.02	1.16892 1.17492	1.17850 0.00000	1.16892 0.00000	4.87	1060.11
187	2018.07.27 09:00	sell	57	0.02	1.16259	0.00000	0.00000		
188	2018.07.27 09:00	modify	57	0.02	1.16259	1.16991	1.14799		
189	2018.07.27 09:05	sell limit	58	0.02	1.16631	0.00000	0.00000		
190	2018.07.27 19:50	sell	58	0.02	1.16631	0.00000	0.00000		
191	2018.07.27 19:50	sell limit	59	0.02	1.17003	0.00000	0.00000		
192	2018.07.27 19:50	modify	57	0.02	1.16259	1.17361	1.16403		
193	2018.07.27 19:50	modify	58	0.02	1.16631	1.17361	1.16403		
194	2018.07.30 13:38	sell	59	0.02	1.17003	0.00000	0.00000		
195	2018.07.30 13:38	sell limit	60	0.02	1.17375	0.00000	0.00000		
196	2018.07.30 13:38	modify	57	0.02	1.16259	1.17733	1.16589		
197	2018.07.30 13:38	modify	58	0.02	1.16631	1.17733	1.16589		
198	2018.07.30 13:38	modify	59	0.02	1.17003	1.17733	1.16589		
199	2018.07.31 11:01	sell	60	0.02	1.17375	0.00000	0.00000		
200	2018.07.31 11:01	sell limit	61	0.02	1.17747	0.00000	0.00000		
201	2018.07.31 11:01	modify	57	0.02	1.16259	1.18105	1.16775		
202	2018.07.31 11:01	modify	58	0.02	1.16631	1.18105	1.16775		

203	2018.07.31 11:01	modify	59	0.02	1.17003	1.18105	1.16775		
204	2018.07.31 11:01	modify	60	0.02	1.17375	1.18105	1.16775		
205	2018.08.01 04:31	t/p	57	0.02	1.16775	1.18105	1.16775	-10.01	1050.10
206	2018.08.01 04:31	t/p	58	0.02	1.16775	1.18105	1.16775	-2.57	1047.53
207	2018.08.01 04:31	t/p	59	0.02	1.16775	1.18105	1.16775	4.77	1052.29
208	2018.08.01 04:31	t/p	60	0.02	1.16775	1.18105	1.16775	12.10	1064.40
209	2018.08.01 04:31	delete	61	0.02	1.17747	0.00000	0.00000		
210	2018.08.06 11:00	sell	62	0.02	1.15374	0.00000	0.00000		
211	2018.08.06 11:00	modify	62	0.02	1.15374	1.16106	1.13914		
212	2018.08.06 11:58	sell limit	63	0.02	1.15746	0.00000	0.00000		
213	2018.08.07 06:44	sell	63	0.02	1.15746	0.00000	0.00000		
214	2018.08.07 06:44	sell limit	64	0.02	1.16118	0.00000	0.00000		
215	2018.08.07 06:44	modify	62	0.02	1.15374	1.16476	1.15518		
216	2018.08.07 06:44	modify	63	0.02	1.15746	1.16476	1.15518		
217	2018.08.08 03:04	sell	64	0.02	1.16118	0.00000	0.00000		
218	2018.08.08 03:04	sell limit	65	0.02	1.16490	0.00000	0.00000		
219	2018.08.08 03:04	modify	62	0.02	1.15374	1.16848	1.15704		
220	2018.08.08 03:04	modify	63	0.02	1.15746	1.16848	1.15704		
221	2018.08.08 03:04	modify	64	0.02	1.16118	1.16848	1.15704		
222	2018.08.09 14:58	t/p	62	0.02	1.15704	1.16848	1.15704	-6.09	1058.31
223	2018.08.09 14:58	t/p	63	0.02	1.15704	1.16848	1.15704	1.25	1059.56
224	2018.08.09 14:58	t/p	64	0.02	1.15704	1.16848	1.15704	8.59	1068.15
225	2018.08.09 14:58	delete	65	0.02	1.16490	0.00000	0.00000		
226	2018.08.14 09:00	sell	66	0.02	1.13852	0.00000	0.00000		
227	2018.08.14 09:00	modify	66	0.02	1.13852	1.14584	1.12392		
228	2018.08.14 09:07	sell limit	67	0.02	1.14224	0.00000	0.00000		
229	2018.08.14 15:16	modify	66	0.02	1.13852	1.13802	1.12392		
230	2018.08.14 15:16	close	66	0.01	1.13552	1.13802	1.12392	3.00	1071.15
231	2018.08.14 15:16	sell	68	0.01	1.13852	1.13802	1.12392		
232	2018.08.14 15:16	delete	67	0.02	1.14224	0.00000	0.00000		
233	2018.08.14 16:00	modify	68	0.01	1.13852	1.13743	1.12392		
234	2018.08.14 17:00	modify	68	0.01	1.13852	1.13523	1.12392		
235	2018.08.14 18:00	modify	68	0.01	1.13852	1.13484	1.12392		
236	2018.08.14 19:00	modify	68	0.01	1.13852	1.13465	1.12392		
237	2018.08.14 19:58	s/I	68	0.01	1.13465	1.13465	1.12392	3.87	1075.02
238	2018.08.16 17:48	sell	69	0.02	1.13539	0.00000	0.00000		
239	2018.08.16 17:48	modify	69	0.02	1.13539	1.14271	1.12079		
240	2018.08.16 18:05	sell limit	70	0.02	1.13911	0.00000	0.00000		
241	2018.08.17 06:34	sell	70	0.02	1.13911	0.00000	0.00000		
242	2018.08.17 06:34	sell limit	71	0.02	1.14283	0.00000	0.00000		
243	2018.08.17 06:34	modify	69	0.02	1.13539	1.14641	1.13683		
244	2018.08.17 06:34	modify	70	0.02	1.13911	1.14641	1.13683		
245	2018.08.17 18:17	sell	71	0.02	1.14283	0.00000	0.00000		
246	2018.08.17 18:17	sell limit	72	0.02	1.14655	0.00000	0.00000		
247	2018.08.17 18:17	modify	69	0.02	1.13539	1.15013	1.13869		
248	2018.08.17 18:17	modify	70	0.02	1.13911	1.15013	1.13869		
249	2018.08.17 18:17	modify	71	0.02	1.14283	1.15013	1.13869		
250	2018.08.20 18:38	sell	72	0.02	1.14655	0.00000	0.00000		
251	2018.08.20 18:38	sell limit	73	0.02	1.15027	0.00000	0.00000		
252	2018.08.20 18:38	modify	69	0.02	1.13539	1.15385	1.14055		
253	2018.08.20 18:38	modify	70	0.02	1.13911	1.15385	1.14055		
254	2018.08.20 18:38	modify	71	0.02	1.14283	1.15385	1.14055		
255	2018.08.20 18:38	modify	72	0.02	1.14655	1.15385	1.14055		
256	2018.08.21 00:32	sell	73	0.02	1.15027	0.00000	0.00000		
257	2018.08.21 00:32	sell limit	74	0.02	1.15399	0.00000	0.00000		
258	2018.08.21 00:32	modify	69	0.02	1.13539	1.15757	1.14241		
259	2018.08.21 00:32	modify	70	0.02	1.13911	1.15757	1.14241		
260	2018.08.21 00:32	modify	71	0.02	1.14283	1.15757	1.14241		
261	2018.08.21 00:32	modify	72	0.02	1.14655	1.15757	1.14241		
262	2018.08.21 00:32	modify	73	0.02	1.15027	1.15757	1.14241		

9/3/2018			S	Strategy Tes	ster: BiM_LRSF_	19			
263	2018.08.21 00:34	sell	74	0.02	1.15399	0.00000	0.00000		
264	2018.08.21 00:34	modify	69	0.02	1.13539	1.16129	1.14397		
265	2018.08.21 00:34	modify	70	0.02	1.13911	1.16129	1.14397		
266	2018.08.21 00:34	modify	71	0.02	1.14283	1.16129	1.14397		
267	2018.08.21 00:34	modify	72	0.02	1.14655	1.16129	1.14397		
268	2018.08.21 00:34	modify	73	0.02	1.15027	1.16129	1.14397		
269	2018.08.21 00:34	modify	74	0.02	1.15399	1.16129	1.14397		
270	2018.08.22 11:12	s/I	69	0.02	1.16129	1.16129	1.14397	-51.39	1023.63
271	2018.08.22 11:12	s/I	70	0.02	1.16129	1.16129	1.14397	-44.05	979.57
272	2018.08.22 11:12	s/I	71	0.02	1.16129	1.16129	1.14397	-36.61	942.96
273	2018.08.22 11:12	s/I	72	0.02	1.16129	1.16129	1.14397	-29.27	913.69
274	2018.08.22 11:12	s/l	73	0.02	1.16129	1.16129	1.14397	-21.94	891.75
275	2018.08.22 11:12	s/I	74	0.02	1.16129	1.16129	1.14397	-14.50	877.25
276	2018.08.22 18:00	buy	75	0.02	1.15959	0.00000	0.00000		
277	2018.08.22 18:00	modify	75	0.02	1.15959	1.15229	1.17419		
278	2018.08.22 18:04	buy limit	76	0.02	1.15589	0.00000	0.00000		
279	2018.08.22 18:18	close	75	0.02	1.15987	1.15229	1.17419	0.56	877.81

0.02

1.15589

0.00000

0.00000

280

2018.08.22 18:18

delete

76