Strategy Tester Report BiM LRSF 18s6

FXCM-AUDDemo01 (Build 1090)

EURUSD (Euro vs US Dollar) Symbol

Period 1 Hour (H1) 2018.03.01 00:00 - 2018.08.31 23:00 (2018.03.01 - 2018.09.01) 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="-Parameters

"; UserAlias=""; MagicNumber=20170623; SpreadLimit=10; Slippage=50; SRLineColor=Brown; MaxMEME=6; Trade_Options="--

4168 Ticks modelled Bars in test 9955510 Modelling quality

Mismatched

charts

Initial 10000.00 Current (4) Spread deposit

Total net -144.12 Gross profit -283.16 139.04 Gross loss profit

Profit factor 0.49 Expected payoff -2.83

Absolute 150.77 Maximal drawdown 229.38 (2.28%) Relative drawdown 2.28% (229.38) drawdown

Total trades 51 Short positions (won %) 32 (68.75%) Long positions (won %) 19 (78.95%)

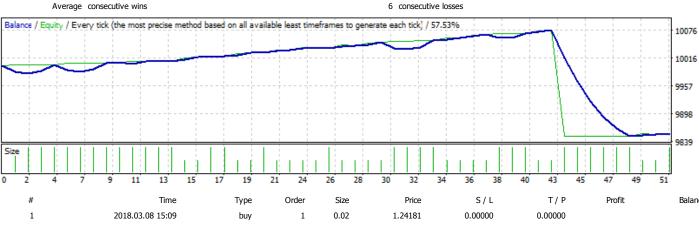
Profit trades (% of total) 37 (72.55%) Loss trades (% of total) 14 (27.45%)

13.60 loss trade Largest profit trade

Average profit trade 3.76 loss trade -20.23 Maximum consecutive wins (profit in money) 19 (46.10) consecutive losses (loss in money) 6 (-226.80)

-226.80 (6) Maximal consecutive profit (count of wins) 46.10 (19) consecutive loss (count of losses)

6 consecutive losses



| | | | 1 1: 1 1: 1 | | 1 1 :1 1 :1 | | | -:1 1:1 1:1 | |
|----|------------------|------------|-------------|-------|-------------|----------|---------|-------------|----------|
| 2 | 4 7 9 11 13 | 15 17 19 | 21 24 | 26 28 | 30 32 | 34 36 38 | 40 43 4 | 15 47 49 | 51 |
| # | Time | Туре | Order | Size | Price | S/L | T/P | Profit | Balance |
| 1 | 2018.03.08 15:09 | buy | 1 | 0.02 | 1.24181 | 0.00000 | 0.00000 | | |
| 2 | 2018.03.08 15:09 | modify | 1 | 0.02 | 1.24181 | 1.23351 | 1.25841 | | |
| 3 | 2018.03.08 15:44 | buy limit | 2 | 0.02 | 1.23761 | 0.00000 | 0.00000 | | |
| 4 | 2018.03.08 16:34 | buy | 2 | 0.02 | 1.23761 | 0.00000 | 0.00000 | | |
| 5 | 2018.03.08 16:34 | buy limit | 3 | 0.02 | 1.23341 | 0.00000 | 0.00000 | | |
| 6 | 2018.03.08 16:34 | modify | 1 | 0.02 | 1.24181 | 1.22931 | 1.24021 | | |
| 7 | 2018.03.08 16:34 | modify | 2 | 0.02 | 1.23761 | 1.22931 | 1.24021 | | |
| 8 | 2018.03.08 17:44 | buy | 3 | 0.02 | 1.23341 | 0.00000 | 0.00000 | | |
| 9 | 2018.03.08 17:44 | buy limit | 4 | 0.02 | 1.22921 | 0.00000 | 0.00000 | | |
| 10 | 2018.03.08 17:44 | modify | 1 | 0.02 | 1.24181 | 1.22511 | 1.23801 | | |
| 11 | 2018.03.08 17:44 | modify | 2 | 0.02 | 1.23761 | 1.22511 | 1.23801 | | |
| 12 | 2018.03.08 17:44 | modify | 3 | 0.02 | 1.23341 | 1.22511 | 1.23801 | | |
| 13 | 2018.03.09 13:02 | buy | 4 | 0.02 | 1.22921 | 0.00000 | 0.00000 | | |
| 14 | 2018.03.09 13:02 | buy limit | 5 | 0.02 | 1.22501 | 0.00000 | 0.00000 | | |
| 15 | 2018.03.09 13:02 | modify | 1 | 0.02 | 1.24181 | 1.22091 | 1.23591 | | |
| 16 | 2018.03.09 13:02 | modify | 2 | 0.02 | 1.23761 | 1.22091 | 1.23591 | | |
| 17 | 2018.03.09 13:02 | modify | 3 | 0.02 | 1.23341 | 1.22091 | 1.23591 | | |
| 18 | 2018.03.09 13:02 | modify | 4 | 0.02 | 1.22921 | 1.22091 | 1.23591 | | |
| 19 | 2018.03.13 15:43 | t/p | 1 | 0.02 | 1.23591 | 1.22091 | 1.23591 | -11.80 | 9988.20 |
| 20 | 2018.03.13 15:43 | t/p | 2 | 0.02 | 1.23591 | 1.22091 | 1.23591 | -3.40 | 9984.80 |
| 21 | 2018.03.13 15:43 | t/p | 3 | 0.02 | 1.23591 | 1.22091 | 1.23591 | 5.00 | 9989.80 |
| 22 | 2018.03.13 15:43 | t/p | 4 | 0.02 | 1.23591 | 1.22091 | 1.23591 | 13.40 | 10003.20 |
| 23 | 2018.03.13 15:43 | delete | 5 | 0.02 | 1.22501 | 0.00000 | 0.00000 | | |
| 24 | 2018.03.21 19:36 | sell | 6 | 0.02 | 1.22577 | 0.00000 | 0.00000 | | |
| 25 | 2018.03.21 19:36 | modify | 6 | 0.02 | 1.22577 | 1.23411 | 1.20917 | | |
| 26 | 2018.03.21 19:44 | sell limit | 7 | 0.02 | 1.23001 | 0.00000 | 0.00000 | | |
| | | | | | | | | | |

57.53%

| 2018 | | | Stra | itegy Teste | er: BiM_LRSF_18s | 6 | | | |
|----------|--------------------------------------|------------------|----------|--------------|--------------------|--------------------|--------------------|--------|----------|
| 27 | 2018.03.21 21:14 | sell | 7 | 0.02 | 1.23001 | 0.00000 | 0.00000 | | |
| 28 | 2018.03.21 21:14 | sell limit | 8 | 0.02 | 1.23425 | 0.00000 | 0.00000 | | |
| 29 | 2018.03.21 21:14 | modify | 6 | 0.02 | 1.22577 | 1.23831 | 1.22735 | | |
| 30 | 2018.03.21 21:14 | modify | 7 | 0.02 | 1.23001 | 1.23831 | 1.22735 | | |
| 31 | 2018.03.21 22:39 | sell | 8 | 0.02 | 1.23425 | 0.00000 | 0.00000 | | |
| 32 | 2018.03.21 22:39 | sell limit | 9 | 0.02 | 1.23849 | 0.00000 | 0.00000 | | |
| 33 | 2018.03.21 22:39 | modify | 6 | 0.02 | 1.22577 | 1.24255 | 1.22957 | | |
| 34 | 2018.03.21 22:39 | modify | 7 | 0.02 | 1.23001 | 1.24255 | 1.22957 | | |
| 35 | 2018.03.21 22:39 | modify | 8 | 0.02 | 1.23425 | 1.24255 | 1.22957 | | |
| 36 | 2018.03.22 10:32 | sell | 9 | 0.02 | 1.23849 | 0.00000 | 0.00000 | | |
| 37 | 2018.03.22 10:32 | sell limit | 10 | 0.02 | 1.24273 | 0.00000 | 0.00000 | | |
| 38 | 2018.03.22 10:32 | modify | 6 | 0.02 | 1.22577 | 1.24679 | 1.23169 | | |
| 39 | 2018.03.22 10:32 | modify | 7 | 0.02 | 1.23001 | 1.24679 | 1.23169 | | |
| 40 | 2018.03.22 10:32 | modify | 8 | 0.02 | 1.23425 | 1.24679 | 1.23169 | | |
| 41 | 2018.03.22 10:32 | modify | 9 | 0.02 | 1.23849 | 1.24679 | 1.23169 | 44.04 | 0004.26 |
| 42 | 2018.03.22 13:44 | t/p | 6 | 0.02 | 1.23169 | 1.24679 | 1.23169 | -11.84 | 9991.36 |
| 43 | 2018.03.22 13:44 | t/p | 7 | 0.02 | 1.23169 | 1.24679 | 1.23169 | -3.36 | 9988.00 |
| 44 | 2018.03.22 13:44 | t/p | 8 | 0.02 | 1.23169 | 1.24679 | 1.23169 | 5.12 | 9993.12 |
| 45 46 | 2018.03.22 13:44 | t/p delete | 9 10 | 0.02 0.02 | 1.23169 | 1.24679 0.00000 | 1.23169 0.00000 | 13.60 | 10006.72 |
| 47 | 2018.03.22 13:44 2018.03.29 12:00 | sell | 11 | 0.02 | 1.24273 1.23069 | 0.00000 | 0.00000 | | |
| 48 | 2018.03.29 12:00 | modify | 11 | 0.02 | 1.23069 | 1.23903 | 1.21409 | | |
| 49 | 2018.03.29 12:44 | sell limit | 12 | 0.02 | 1.23493 | 0.00000 | 0.00000 | | |
| 50 | 2018.03.29 21:18 | close | 11 | 0.02 | 1.23039 | 1.23903 | 1.21409 | 0.60 | 10007.32 |
| 51 | 2018.03.29 21:18 | delete | 12 | 0.02 | 1.23493 | 0.00000 | 0.00000 | 0.00 | 10007.52 |
| 52 | 2018.04.04 10:00 | sell | 13 | 0.02 | 1.22663 | 0.00000 | 0.00000 | | |
| 53 | 2018.04.04 10:00 | modify | 13 | 0.02 | 1.22663 | 1.23497 | 1.21003 | | |
| 54 | 2018.04.04 10:02 | sell limit | 14 | 0.02 | 1.23087 | 0.00000 | 0.00000 | | |
| 55 | 2018.04.04 11:18 | sell | 14 | 0.02 | 1.23087 | 0.0000 | 0.00000 | | |
| 56 | 2018.04.04 11:18 | sell limit | 15 | 0.02 | 1.23511 | 0.00000 | 0.00000 | | |
| 57 | 2018.04.04 11:18 | modify | 13 | 0.02 | 1.22663 | 1.23917 | 1.22821 | | |
| 58 | 2018.04.04 11:18 | modify | 14 | 0.02 | 1.23087 | 1.23917 | 1.22821 | | |
| 59 | 2018.04.04 12:44 | t/p | 13 | 0.02 | 1.22821 | 1.23917 | 1.22821 | -3.16 | 10004.16 |
| 60 | 2018.04.04 12:44 | t/p | 14 | 0.02 | 1.22821 | 1.23917 | 1.22821 | 5.32 | 10009.48 |
| 61 | 2018.04.04 12:44 | delete | 15 | 0.02 | 1.23511 | 0.00000 | 0.00000 | | |
| 62 | 2018.04.06 08:00 | sell | 16 | 0.02 | 1.22384 | 0.00000 | 0.00000 | | |
| 63 | 2018.04.06 08:00 | modify | 16 | 0.02 | 1.22384 | 1.23218 | 1.20724 | | |
| 64 | 2018.04.06 11:48 | close | 16 | 0.02 | 1.22354 | 1.23218 | 1.20724 | 0.60 | 10010.08 |
| 65 | 2018.04.26 18:00 | sell | 17 | 0.02 | 1.21148 | 0.00000 | 0.00000 | | |
| 66 | 2018.04.26 18:00 | modify | 17 | 0.02 | 1.21148 | 1.21982 | 1.19488 | | |
| 67 | 2018.04.26 18:03 | sell limit | 18 | 0.02 | 1.21572 | 0.00000 | 0.00000 | | |
| 68 | 2018.04.26 18:54 | close | 17 | 0.02 | 1.21118 | 1.21982 | 1.19488 | 0.60 | 10010.68 |
| 69 | 2018.04.26 18:54 | delete | 18 | 0.02 | 1.21572 | 0.00000 | 0.00000 | | |
| 70 | 2018.05.08 07:00 | sell | 19 | 0.02 | 1.19147 | 0.00000 | 0.00000 | | |
| 71 | 2018.05.08 07:00 | modify | 19 | 0.02 | 1.19147 | 1.19981 | 1.17487 | | |
| 72 | 2018.05.08 08:49 | sell limit | 20 | 0.02 | 1.19571 | 0.00000 | 0.00000 | | |
| 73 | 2018.05.08 11:39 | modify | 19 | 0.02 | 1.19147 | 1.19097 | 1.17487 | | |
| 74 | 2018.05.08 11:39 | close | 19 | 0.01 | 1.18846 | 1.19097 | 1.17487 | 3.01 | 10013.69 |
| 75 | 2018.05.08 11:39 | sell | 21 | 0.01 | 1.19147 | 1.19097 | 1.17487 | | |
| 76 | 2018.05.08 11:39 | delete | 20 | 0.02 | 1.19571 | 0.00000 | 0.00000 | | |
| 77 | 2018.05.08 13:00 | modify | 21 | 0.01 | 1.19147 | 1.18958 | 1.17487 | | |
| 78 | 2018.05.08 14:00 | modify | 21 | 0.01 | 1.19147 | 1.18832 | 1.17487 | | |
| 79 | 2018.05.08 15:00 | modify | 21 | 0.01 | 1.19147 | 1.18787 | 1.17487 | | |
| 80 | 2018.05.08 16:00 | modify | 21 | 0.01 | 1.19147 | 1.18745 | 1.17487 | | |
| 81 82 | 2018.05.08 17:00 2018.05.08 18:00 | modify modify | 21 21 | 0.01 0.01 | 1.19147 1.19147 | 1.18665 1.18595 | 1.17487 1.17487 | | |
| 83 | 2018.05.08 18:09 | s/l | 21 | 0.01 | 1.19147 | 1.18595 | 1.17487 | 5.52 | 10019.21 |
| 84 | 2018.05.17 10:06 | sell | 22 | 0.01 | 1.17989 | 0.00000 | 0.00000 | J.J2 | 10013.21 |
| 85 | 2018.05.17 10:06 | modify | 22 | 0.02 | 1.17989 | 1.18823 | 1.16329 | | |
| 86 | 2018.05.17 10:06 | sell limit | 23 | 0.02 | 1.17969 | 0.00000 | 0.00000 | | |
| 87 | 2018.05.17 10.21 | dose | 22 | 0.02 | 1.17959 | 1.18823 | 1.16329 | 0.60 | 10019.81 |
| 88 | 2018.05.17 14:16 | delete | 23 | 0.02 | 1.18413 | 0.00000 | 0.00000 | 0.00 | 10013.01 |
| 89 | 2018.05.17 14.10 | sell | 24 | 0.02 | 1.17767 | 0.00000 | 0.00000 | | |
| 90 | 2018.05.18 13:00 | modify | 24 | 0.02 | 1.17767 | 1.18601 | 1.16107 | | |
| 91 | 2018.05.18 13:09 | sell limit | 25 | 0.02 | 1.18191 | 0.00000 | 0.00000 | | |
| 92 | 2018.05.18 17:31 | close | 24 | 0.02 | 1.17737 | 1.18601 | 1.16107 | 0.60 | 10020.41 |
| | | | | | | | | | |
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| 0/2/2010 | | | Ctra | stogy Tosts | or DiM IDCE 10ce | c | | | |
|------------|--------------------------------------|---------------------|----------|--------------|------------------------------|--------------------|--------------------|------|----------|
| 9/3/2018 | 2018.05.18 17:31 | delete | 25 | 0.02 | er: BiM_LRSF_18s0 1.18191 | 0.00000 | 0.00000 | | |
| 94 | 2018.05.22 16:18 | sell | 26 | 0.02 | 1.17740 | 0.00000 | 0.00000 | | |
| 95 | 2018.05.22 16:18 | modify | 26 | 0.02 | 1.17740 | 1.18574 | 1.16080 | | |
| 96 | 2018.05.22 16:19 | sell limit | 27 | 0.02 | 1.18164 | 0.00000 | 0.00000 | | |
| 97 | 2018.05.23 10:09 | modify | 26 | 0.02 | 1.17740 | 1.17690 | 1.16080 | | |
| 98 | 2018.05.23 10:09 | modify | 26 | 0.02 | 1.17740 | 1.17654 | 1.16080 | | |
| 99 | 2018.05.23 10:09 | close | 26 | 0.01 | 1.17439 | 1.17654 | 1.16080 | 3.01 | 10023.42 |
| 100 | 2018.05.23 10:09 | sell | 28 | 0.01 | 1.17740 | 1.17654 | 1.16080 | | |
| 101 | 2018.05.23 10:09 | delete | 27 | 0.02 | 1.18164 | 0.00000 | 0.00000 | | |
| 102 | 2018.05.23 10:09 | modify | 28 | 0.01 | 1.17740 | 1.17625 | 1.16080 | | |
| 103 | 2018.05.23 12:00 | modify | 28 | 0.01 | 1.17740 | 1.17308 | 1.16080 | | |
| 104 | 2018.05.23 12:04 | s/I | 28 | 0.01 | 1.17308 | 1.17308 | 1.16080 | 4.32 | 10027.74 |
| 105 | 2018.05.28 11:23 | sell | 29 | 0.02 | 1.16805 | 0.00000 | 0.00000 | | |
| 106 | 2018.05.28 11:23 | modify | 29 | 0.02 | 1.16805 | 1.17639 | 1.15145 | | |
| 107 | 2018.05.28 11:30 | sell limit | 30 | 0.02 | 1.17229 | 0.00000 | 0.00000 | | |
| 108 | 2018.05.28 12:39 | close | 29 | 0.02 | 1.16775 | 1.17639 | 1.15145 | 0.60 | 10028.34 |
| 109 | 2018.05.28 12:39 | delete | 30 | 0.02 | 1.17229 | 0.00000 | 0.00000 | | |
| 110 | 2018.06.05 20:00 | buy | 31 | 0.02 | 1.17156 | 0.00000 | 0.00000 | | |
| 111 112 | 2018.06.05 20:00 2018.06.05 22:13 | modify buy limit | 31 32 | 0.02 0.02 | 1.17156 1.16736 | 1.16326 0.00000 | 1.18816 0.00000 | | |
| 113 | 2018.06.06 09:32 | modify | 31 | 0.02 | 1.17156 | 1.17206 | 1.18816 | | |
| 114 | 2018.06.06 09:32 | close | 31 | 0.01 | 1.17456 | 1.17206 | 1.18816 | 3.00 | 10031.34 |
| 115 | 2018.06.06 09:32 | buy | 33 | 0.01 | 1.17156 | 1.17206 | 1.18816 | 5.00 | 10051.51 |
| 116 | 2018.06.06 09:32 | delete | 32 | 0.02 | 1.16736 | 0.00000 | 0.00000 | | |
| 117 | 2018.06.06 09:32 | close | 33 | 0.01 | 1.17457 | 1.17206 | 1.18816 | 3.01 | 10034.35 |
| 118 | 2018.06.06 11:00 | buy | 34 | 0.02 | 1.17613 | 0.00000 | 0.00000 | | |
| 119 | 2018.06.06 11:00 | modify | 34 | 0.02 | 1.17613 | 1.16783 | 1.19273 | | |
| 120 | 2018.06.06 11:27 | buy limit | 35 | 0.02 | 1.17193 | 0.00000 | 0.00000 | | |
| 121 | 2018.06.06 16:48 | modify | 34 | 0.02 | 1.17613 | 1.17663 | 1.19273 | | |
| 122 | 2018.06.06 16:48 | close | 34 | 0.01 | 1.17914 | 1.17663 | 1.19273 | 3.01 | 10037.36 |
| 123 | 2018.06.06 16:48 | buy | 36 | 0.01 | 1.17613 | 1.17663 | 1.19273 | | |
| 124 | 2018.06.06 16:48 | delete | 35 | 0.02 | 1.17193 | 0.00000 | 0.00000 | | |
| 125 | 2018.06.06 18:28 | s/I | 36 | 0.01 | 1.17663 | 1.17663 | 1.19273 | 0.50 | 10037.86 |
| 126 | 2018.06.14 15:00 | sell | 37 | 0.02 | 1.17386 | 0.00000 | 0.00000 | | |
| 127 | 2018.06.14 15:00 | modify | 37 | 0.02 | 1.17386 | 1.18220 | 1.15726 | | |
| 128 | 2018.06.14 15:17 | close | 37 | 0.02 | 1.17356 | 1.18220 | 1.15726 | 0.60 | 10038.46 |
| 129 | 2018.06.19 09:32 | sell | 38 | 0.02 | 1.16025 | 0.00000 | 0.00000 | | |
| 130 | 2018.06.19 09:32 | modify | 38 | 0.02 | 1.16025 | 1.16859 | 1.14365 | | |
| 131 132 | 2018.06.19 10:15 2018.06.19 10:15 | modify close | 38 38 | 0.02 0.01 | 1.16025 1.15724 | 1.15975 1.15975 | 1.14365 1.14365 | 3.01 | 10041.47 |
| 133 | 2018.06.19 10:15 | sell | 39 | 0.01 | 1.16025 | 1.15975 | 1.14365 | 5.01 | 10041.47 |
| 134 | 2018.06.19 11:00 | modify | 39 | 0.01 | 1.16025 | 1.15909 | 1.14365 | | |
| 135 | 2018.06.19 11:02 | s/I | 39 | 0.01 | 1.15909 | 1.15909 | 1.14365 | 1.16 | 10042.63 |
| 136 | 2018.07.05 09:00 | buy | 40 | 0.02 | 1.16939 | 0.00000 | 0.00000 | | |
| 137 | 2018.07.05 09:00 | modify | 40 | 0.02 | 1.16939 | 1.16109 | 1.18599 | | |
| 138 | 2018.07.05 09:28 | buy limit | 41 | 0.02 | 1.16519 | 0.00000 | 0.00000 | | |
| 139 | 2018.07.06 09:57 | modify | 40 | 0.02 | 1.16939 | 1.16989 | 1.18599 | | |
| 140 | 2018.07.06 09:57 | close | 40 | 0.01 | 1.17239 | 1.16989 | 1.18599 | 3.00 | 10045.63 |
| 141 | 2018.07.06 09:57 | buy | 42 | 0.01 | 1.16939 | 1.16989 | 1.18599 | | |
| 142 | 2018.07.06 09:57 | delete | 41 | 0.02 | 1.16519 | 0.00000 | 0.00000 | | |
| 143 | 2018.07.06 15:31 | modify | 42 | 0.01 | 1.16939 | 1.17002 | 1.18599 | | |
| 144 | 2018.07.06 15:31 | modify | 42 | 0.01 | 1.16939 | 1.17011 | 1.18599 | | |
| 145 | 2018.07.06 15:31 | modify | 42 | 0.01 | 1.16939 | 1.17025 | 1.18599 | | |
| 146 | 2018.07.06 15:31 | modify | 42 | 0.01 | 1.16939 | 1.17049 | 1.18599 | | |
| 147 | 2018.07.06 16:00 | modify | 42 | 0.01 | 1.16939 | 1.17117 | 1.18599 | | |
| 148 | 2018.07.06 21:00 | close | 42 | 0.01 | 1.17402 | 1.17117 | 1.18599 | 4.63 | 10050.26 |
| 149 | 2018.07.11 16:00 | buy | 43 | 0.02 | 1.17524 | 0.00000 | 0.00000 | | |
| 150 151 | 2018.07.11 16:00 | modify | 43 44 | 0.02 | 1.17524 | 1.16694 0.00000 | 1.19184 0.00000 | | |
| 151 152 | 2018.07.11 16:07 2018.07.11 19:29 | buy limit buy | 44 44 | 0.02 0.02 | 1.17104 1.17104 | 0.00000 | 0.00000 | | |
| 153 | 2018.07.11 19:29 | buy buy limit | 44 | 0.02 | 1.17104 | 0.00000 | 0.00000 | | |
| 154 | 2018.07.11 19:29 | modify | 45 43 | 0.02 | 1.17524 | 1.16274 | 1.17364 | | |
| 155 | 2018.07.11 19:29 | modify | 44 | 0.02 | 1.17324 | 1.16274 | 1.17364 | | |
| 156 | 2018.07.11 20:53 | buy | 45 | 0.02 | 1.16684 | 0.00000 | 0.00000 | | |
| 157 | 2018.07.11 20:53 | buy limit | 46 | 0.02 | 1.16264 | 0.00000 | 0.00000 | | |
| 158 | 2018.07.11 20:53 | modify | 43 | 0.02 | 1.17524 | 1.15854 | 1.17144 | | |
| 159 | 2018.07.11 20:53 | modify | 44 | 0.02 | 1.17104 | 1.15854 | 1.17144 | | |
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|---|------------|--------------------------------------|------------------|----------|--------------|--------------------|--------------------|--------------------|--------|----------|
| | 160 | 2018.07.11 20:53 | modify | 45 | 0.02 | 1.16684 | 1.15854 | 1.17144 | | |
| | 161 | 2018.07.13 10:43 | buy | 46 | 0.02 | 1.16264 | 0.00000 | 0.00000 | | |
| | 162 | 2018.07.13 10:43 | buy limit | 47 | 0.02 | 1.15844 | 0.00000 | 0.00000 | | |
| | 163 | 2018.07.13 10:43 | modify | 43 | 0.02 | 1.17524 | 1.15434 | 1.16934 | | |
| | 164 | 2018.07.13 10:43 | modify | 44 | 0.02 | 1.17104 | 1.15434 | 1.16934 | | |
| | 165 | 2018.07.13 10:43 | modify | 45 | 0.02 | 1.16684 | 1.15434 | 1.16934 | | |
| | 166 | 2018.07.13 10:43 | modify | 46 | 0.02 | 1.16264 | 1.15434 | 1.16934 | | |
| | 167 | 2018.07.16 08:12 | t/p | 43 | 0.02 | 1.16934 | 1.15434 | 1.16934 | -11.80 | 10038.46 |
| | 168 | 2018.07.16 08:12 | t/p | 44 | 0.02 | 1.16934 | 1.15434 | 1.16934 | -3.40 | 10035.06 |
| | 169 | 2018.07.16 08:12 | t/p | 45 | 0.02 | 1.16934 | 1.15434 | 1.16934 | 5.00 | 10040.06 |
| | 170 | 2018.07.16 08:12 | t/p | 46 47 | 0.02 | 1.16934 | 1.15434 | 1.16934 | 13.40 | 10053.46 |
| | 171 172 | 2018.07.16 08:12 2018.07.19 09:05 | delete sell | 48 | 0.02 0.02 | 1.15844 1.16396 | 0.00000 0.00000 | 0.00000 0.00000 | | |
| | 173 | 2018.07.19 09:05 | modify | 48 | 0.02 | 1.16396 | 1.17230 | 1.14736 | | |
| | 174 | 2018.07.19 10:18 | modify | 48 | 0.02 | 1.16396 | 1.16346 | 1.14736 | | |
| | 175 | 2018.07.19 10:18 | close | 48 | 0.01 | 1.16096 | 1.16346 | 1.14736 | 3.00 | 10056.46 |
| | 176 | 2018.07.19 10:18 | sell | 49 | 0.01 | 1.16396 | 1.16346 | 1.14736 | | |
| | 177 | 2018.07.19 11:00 | modify | 49 | 0.01 | 1.16396 | 1.16272 | 1.14736 | | |
| | 178 | 2018.07.19 12:00 | modify | 49 | 0.01 | 1.16396 | 1.16184 | 1.14736 | | |
| | 179 | 2018.07.19 13:00 | modify | 49 | 0.01 | 1.16396 | 1.16156 | 1.14736 | | |
| | 180 | 2018.07.19 14:00 | modify | 49 | 0.01 | 1.16396 | 1.16140 | 1.14736 | | |
| | 181 | 2018.07.19 15:00 | modify | 49 | 0.01 | 1.16396 | 1.16007 | 1.14736 | | |
| | 182 | 2018.07.19 15:00 | s/I | 49 | 0.01 | 1.16007 | 1.16007 | 1.14736 | 3.89 | 10060.35 |
| | 183 | 2018.07.25 10:00 | buy | 50 | 0.02 | 1.16986 | 0.00000 | 0.00000 | | |
| | 184 | 2018.07.25 10:00 | modify | 50 | 0.02 | 1.16986 | 1.16156 | 1.18646 | | |
| | 185 | 2018.07.25 10:03 | buy limit | 51 | 0.02 | 1.16566 | 0.00000 | 0.00000 | | |
| | 186 | 2018.07.25 22:47 | modify | 50 | 0.02 | 1.16986 | 1.17036 | 1.18646 | | |
| | 187 | 2018.07.25 22:47 | close | 50 | 0.01 | 1.17287 | 1.17036 | 1.18646 | 3.01 | 10063.36 |
| | 188 | 2018.07.25 22:47 | buy | 52 | 0.01 | 1.16986 | 1.17036 | 1.18646 | | |
| | 189 | 2018.07.25 22:47 | delete | 51 | 0.02 | 1.16566 | 0.00000 | 0.00000 | 2.20 | 10066.65 |
| | 190 | 2018.07.26 08:00 | close | 52 | 0.01 | 1.17315 | 1.17036 | 1.18646 | 3.29 | 10066.65 |
| | 191 192 | 2018.08.06 14:00 2018.08.06 14:00 | sell modify | 53 53 | 0.02 0.02 | 1.15375 1.15375 | 0.00000 1.16209 | 0.00000 1.13715 | | |
| | 193 | 2018.08.06 14:58 | sell limit | 54 | 0.02 | 1.15799 | 0.00000 | 0.00000 | | |
| | 194 | 2018.08.07 09:54 | sell | 54 | 0.02 | 1.15799 | 0.00000 | 0.00000 | | |
| | 195 | 2018.08.07 09:54 | sell limit | 55 | 0.02 | 1.16223 | 0.00000 | 0.00000 | | |
| | 196 | 2018.08.07 09:54 | modify | 53 | 0.02 | 1.15375 | 1.16629 | 1.15533 | | |
| | 197 | 2018.08.07 09:54 | modify | 54 | 0.02 | 1.15799 | 1.16629 | 1.15533 | | |
| | 198 | 2018.08.08 07:12 | sell | 55 | 0.02 | 1.16223 | 0.00000 | 0.00000 | | |
| | 199 | 2018.08.08 07:12 | sell limit | 56 | 0.02 | 1.16647 | 0.00000 | 0.00000 | | |
| | 200 | 2018.08.08 07:12 | modify | 53 | 0.02 | 1.15375 | 1.17053 | 1.15755 | | |
| | 201 | 2018.08.08 07:12 | modify | 54 | 0.02 | 1.15799 | 1.17053 | 1.15755 | | |
| | 202 | 2018.08.08 07:12 | modify | 55 | 0.02 | 1.16223 | 1.17053 | 1.15755 | | |
| | 203 | 2018.08.08 15:44 | t/p | 53 | 0.02 | 1.15755 | 1.17053 | 1.15755 | -7.60 | 10059.05 |
| | 204 | 2018.08.08 15:44 | t/p | 54 | 0.02 | 1.15755 | 1.17053 | 1.15755 | 0.88 | 10059.93 |
| | 205 | 2018.08.08 15:44 | t/p | 55 | 0.02 | 1.15755 | 1.17053 | 1.15755 | 9.36 | 10069.29 |
| | 206 | 2018.08.08 15:44 | delete | 56 | 0.02 | 1.16647 | 0.00000 | 0.00000 | | |
| | 207 | 2018.08.13 20:00 | sell | 57 | 0.02 | 1.13938 | 0.00000 | 0.00000 | | |
| | 208 | 2018.08.13 20:00 | modify | 57 | 0.02 | 1.13938 | 1.14772 | 1.12278 | | |
| | 209 | 2018.08.13 20:27 | sell limit | 58 | 0.02 | 1.14362 | 0.00000 | 0.00000 | | |
| | 210 211 | 2018.08.14 18:16 2018.08.14 18:16 | modify modify | 57 57 | 0.02 0.02 | 1.13938 1.13938 | 1.13888 1.13879 | 1.12278 1.12278 | | |
| | 212 | 2018.08.14 18:16 | close | 57 | 0.02 | 1.13638 | 1.13879 | 1.12278 | 3.00 | 10072.29 |
| | 213 | 2018.08.14 18:16 | sell | 59 | 0.01 | 1.13938 | 1.13879 | 1.12278 | 5.00 | 10072.23 |
| | 214 | 2018.08.14 18:16 | delete | 58 | 0.02 | 1.14362 | 0.00000 | 0.00000 | | |
| | 215 | 2018.08.14 19:00 | modify | 59 | 0.01 | 1.13938 | 1.13745 | 1.12278 | | |
| | 216 | 2018.08.14 20:00 | modify | 59 | 0.01 | 1.13938 | 1.13524 | 1.12278 | | |
| | 217 | 2018.08.14 21:00 | modify | 59 | 0.01 | 1.13938 | 1.13485 | 1.12278 | | |
| | 218 | 2018.08.14 22:00 | modify | 59 | 0.01 | 1.13938 | 1.13466 | 1.12278 | | |
| | 219 | 2018.08.14 22:58 | s/I | 59 | 0.01 | 1.13466 | 1.13466 | 1.12278 | 4.72 | 10077.01 |
| | 220 | 2018.08.16 20:53 | sell | 60 | 0.02 | 1.13495 | 0.00000 | 0.00000 | | |
| | 221 | 2018.08.16 20:53 | modify | 60 | 0.02 | 1.13495 | 1.14329 | 1.11835 | | |
| | 222 | 2018.08.16 20:55 | sell limit | 61 | 0.02 | 1.13919 | 0.00000 | 0.00000 | | |
| | 223 | 2018.08.17 09:34 | sell | 61 | 0.02 | 1.13919 | 0.00000 | 0.00000 | | |
| | 224 | 2018.08.17 09:34 | sell limit | 62 | 0.02 | 1.14343 | 0.00000 | 0.00000 | | |
| | 225 | 2018.08.17 09:34 | modify | 60 | 0.02 | 1.13495 | 1.14749 | 1.13653 | | |
| | | | | | | | | | | |

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|---|------------------|------------|----|------|---------|---------|---------|--------|----------|--|
| 226 | 2018.08.17 09:34 | modify | 61 | 0.02 | 1.13919 | 1.14749 | 1.13653 | | | |
| 227 | 2018.08.17 21:43 | sell | 62 | 0.02 | 1.14343 | 0.00000 | 0.00000 | | | |
| 228 | 2018.08.17 21:43 | sell limit | 63 | 0.02 | 1.14767 | 0.00000 | 0.00000 | | | |
| 229 | 2018.08.17 21:43 | modify | 60 | 0.02 | 1.13495 | 1.15173 | 1.13875 | | | |
| 230 | 2018.08.17 21:43 | modify | 61 | 0.02 | 1.13919 | 1.15173 | 1.13875 | | | |
| 231 | 2018.08.17 21:43 | modify | 62 | 0.02 | 1.14343 | 1.15173 | 1.13875 | | | |
| 232 | 2018.08.20 22:56 | sell | 63 | 0.02 | 1.14767 | 0.00000 | 0.00000 | | | |
| 233 | 2018.08.20 22:56 | sell limit | 64 | 0.02 | 1.15191 | 0.00000 | 0.00000 | | | |
| 234 | 2018.08.20 22:56 | modify | 60 | 0.02 | 1.13495 | 1.15597 | 1.14087 | | | |
| 235 | 2018.08.20 22:56 | modify | 61 | 0.02 | 1.13919 | 1.15597 | 1.14087 | | | |
| 236 | 2018.08.20 22:56 | modify | 62 | 0.02 | 1.14343 | 1.15597 | 1.14087 | | | |
| 237 | 2018.08.20 22:56 | modify | 63 | 0.02 | 1.14767 | 1.15597 | 1.14087 | | | |
| 238 | 2018.08.21 03:33 | sell | 64 | 0.02 | 1.15191 | 0.00000 | 0.00000 | | | |
| 239 | 2018.08.21 03:33 | sell limit | 65 | 0.02 | 1.15615 | 0.00000 | 0.00000 | | | |
| 240 | 2018.08.21 03:33 | modify | 60 | 0.02 | 1.13495 | 1.16021 | 1.14289 | | | |
| 241 | 2018.08.21 03:33 | modify | 61 | 0.02 | 1.13919 | 1.16021 | 1.14289 | | | |
| 242 | 2018.08.21 03:33 | modify | 62 | 0.02 | 1.14343 | 1.16021 | 1.14289 | | | |
| 243 | 2018.08.21 03:33 | modify | 63 | 0.02 | 1.14767 | 1.16021 | 1.14289 | | | |
| 244 | 2018.08.21 03:33 | modify | 64 | 0.02 | 1.15191 | 1.16021 | 1.14289 | | | |
| 245 | 2018.08.21 19:55 | sell | 65 | 0.02 | 1.15615 | 0.00000 | 0.00000 | | | |
| 246 | 2018.08.21 19:55 | modify | 60 | 0.02 | 1.13495 | 1.16445 | 1.14481 | | | |
| 247 | 2018.08.21 19:55 | modify | 61 | 0.02 | 1.13919 | 1.16445 | 1.14481 | | | |
| 248 | 2018.08.21 19:55 | modify | 62 | 0.02 | 1.14343 | 1.16445 | 1.14481 | | | |
| 249 | 2018.08.21 19:55 | modify | 63 | 0.02 | 1.14767 | 1.16445 | 1.14481 | | | |
| 250 | 2018.08.21 19:55 | modify | 64 | 0.02 | 1.15191 | 1.16445 | 1.14481 | | | |
| 251 | 2018.08.21 19:55 | modify | 65 | 0.02 | 1.15615 | 1.16445 | 1.14481 | | | |
| 252 | 2018.08.27 02:56 | s/I | 60 | 0.02 | 1.16445 | 1.16445 | 1.14481 | -59.00 | 10018.01 | |
| 253 | 2018.08.27 02:56 | s/I | 61 | 0.02 | 1.16445 | 1.16445 | 1.14481 | -50.52 | 9967.49 | |
| 254 | 2018.08.27 02:56 | s/I | 62 | 0.02 | 1.16445 | 1.16445 | 1.14481 | -42.04 | 9925.45 | |
| 255 | 2018.08.27 02:56 | s/I | 63 | 0.02 | 1.16445 | 1.16445 | 1.14481 | -33.56 | 9891.89 | |
| 256 | 2018.08.27 02:56 | s/I | 64 | 0.02 | 1.16445 | 1.16445 | 1.14481 | -25.08 | 9866.81 | |
| 257 | 2018.08.27 02:56 | s/I | 65 | 0.02 | 1.16445 | 1.16445 | 1.14481 | -16.60 | 9850.21 | |
| 258 | 2018.08.28 12:00 | buy | 66 | 0.02 | 1.16924 | 0.00000 | 0.00000 | | | |
| 259 | 2018.08.28 12:00 | modify | 66 | 0.02 | 1.16924 | 1.16094 | 1.18584 | | | |
| 260 | 2018.08.28 16:08 | modify | 66 | 0.02 | 1.16924 | 1.16974 | 1.18584 | | | |
| 261 | 2018.08.28 16:08 | close | 66 | 0.01 | 1.17225 | 1.16974 | 1.18584 | 3.01 | 9853.22 | |
| 262 | 2018.08.28 16:08 | buy | 67 | 0.01 | 1.16924 | 1.16974 | 1.18584 | | | |
| 263 | 2018.08.28 21:00 | close | 67 | 0.01 | 1.17130 | 1.16974 | 1.18584 | 2.06 | 9855.28 | |
| 264 | 2018.08.29 17:00 | buy | 68 | 0.02 | 1.16971 | 0.00000 | 0.00000 | | | |
| 265 | 2018.08.29 17:00 | modify | 68 | 0.02 | 1.16971 | 1.16141 | 1.18631 | | | |
| 266 | 2018.08.29 17:01 | buy limit | 69 | 0.02 | 1.16551 | 0.00000 | 0.00000 | | | |
| 267 | 2018.08.30 04:37 | close | 68 | 0.02 | 1.17001 | 1.16141 | 1.18631 | 0.60 | 9855.88 | |

2018.08.30 04:37

delete

69

0.02

1.16551

0.00000

0.00000

268