

Trading System Optimization Report

Strategy: VWAP_RSI_MACDStrategy

Parameter	Value
vwap_window	21
rsi_window	30
rsi_overbought	74.2536647930238
rsi_oversold	22.988959773035543
macd_short_window	19
macd_long_window	34
macd_signal_window	15
stop_loss_pct	1.8657152421462042
take_profit_pct	2.286717931044908
Metric	Value
total_trades	225
profitable_trades	101
win_rate	0.449
total_return	112026.65
sharpe_ratio	2.152
sortino_ratio	10.218
max_drawdown	1.559
win_loss_ratio	0.815

Trades

Entry Time	Entry Price	Position	Exit Time	Exit Price	PROFIT/LOSS	Size	CAPITAL
22/01/05 23:00	0.77	SHORT ▼	22/01/06 03:00	0.75	3015.79	129433.08	103015.79
22/01/12 15:00	0.79	LONG △	22/01/12 19:00	0.8	768.0	130169.06	103783.79

22/01/14 07:00	0.78	LONG Δ	22/01/14 11:00	0.76	-3215.01	132851.75	100568.78
22/01/15 07:00	0.78	LONG Δ	22/01/15 11:00	0.78	-399.8	128967.4	100168.98
22/01/15 15:00	0.79	LONG Δ	22/01/15 19:00	0.78	-292.85	127328.05	99876.12
22/01/16 07:00	0.78	LONG Δ	22/01/16 11:00	0.78	-550.11	127931.5	99326.02
22/01/16 23:00	0.78	LONG Δ	22/01/17 03:00	0.77	-1441.91	127602.8	97884.11
22/01/17 03:00	0.77	SHORT ∇	22/01/17 07:00	0.77	191.4	127602.8	98075.51
22/01/20 23:00	0.72	SHORT ∇	22/01/21 03:00	0.69	4005.31	136234.91	102080.82
22/02/03 11:00	0.6	SHORT ∇	22/02/03 15:00	0.6	-1024.22	170703.71	101056.59
22/02/07 03:00	0.72	LONG Δ	22/02/07 07:00	0.76	4370.09	139619.5	105426.68
22/02/16 03:00	0.84	LONG Δ	22/02/16 07:00	0.84	290.12	126138.65	105716.8
22/02/19 23:00	0.82	LONG Δ	22/02/20 03:00	0.8	-2946.94	128687.53	102769.86
22/02/21 23:00	0.7	SHORT ∇	22/02/22 03:00	0.68	3324.13	146437.53	106093.99
22/02/25 23:00	0.77	LONG Δ	22/02/26 03:00	0.78	771.69	137802.3	106865.68
22/02/27 07:00	0.74	LONG Δ	22/02/27 11:00	0.76	2604.36	144686.82	109470.05
22/02/28 15:00	0.76	LONG Δ	22/02/28 19:00	0.76	215.61	143736.93	109685.65
22/03/04 03:00	0.74	SHORT ∇	22/03/04 07:00	0.74	44.59	148645.69	109730.25
22/03/04 15:00	0.73	SHORT ∇	22/03/04 19:00	0.71	2800.54	149761.49	112530.78
22/03/06 11:00	0.73	SHORT ∇	22/03/06 15:00	0.74	-306.46	153228.19	112224.33
22/03/07 19:00	0.71	SHORT ∇	22/03/07 23:00	0.72	-1325.3	157773.55	110899.03
22/03/09 07:00	0.75	LONG Δ	22/03/09 11:00	0.75	162.65	147865.37	111061.68
22/03/11 07:00	0.75	LONG Δ	22/03/11 11:00	0.74	-89.4	148996.09	110972.29
22/03/11 23:00	0.8	LONG Δ	22/03/12 03:00	0.81	1644.75	138214.33	112617.04
22/03/16 23:00	0.79	LONG Δ	22/03/17 03:00	0.79	156.43	142211.18	112773.47
22/03/21 19:00	0.85	LONG Δ	22/03/21 23:00	0.84	-1265.17	133176.04	111508.3
22/03/28 03:00	0.87	LONG Δ	22/03/28 07:00	0.87	-422.72	128096.84	111085.58
22/04/03 23:00	0.84	LONG Δ	22/04/04 03:00	0.83	-1699.48	131742.86	109386.09

22/04/08 23:00	0.75	SHORT ▽	22/04/09 03:00	0.76	-956.35	144901.43	108429.74
22/04/09 15:00	0.75	SHORT ▽	22/04/09 19:00	0.76	-890.53	143634.58	107539.21
22/04/10 11:00	0.76	LONG Δ	22/04/10 15:00	0.76	269.77	141984.7	107808.98
22/04/11 07:00	0.74	SHORT ▽	22/04/11 11:00	0.71	5133.07	145001.99	112942.05
22/04/15 03:00	0.79	LONG Δ	22/04/15 07:00	0.78	-1291.75	143527.83	111650.3
22/04/18 03:00	0.76	LONG Δ	22/04/18 07:00	0.73	-3462.37	147334.79	108187.93
22/04/18 07:00	0.73	SHORT ▽	22/04/18 11:00	0.74	-751.41	147334.79	107436.53
22/04/19 19:00	0.77	LONG Δ	22/04/19 23:00	0.77	152.73	138842.76	107589.25
22/04/20 15:00	0.76	SHORT ▽	22/04/20 19:00	0.75	983.27	142502.32	108572.52
22/04/21 19:00	0.75	SHORT ▽	22/04/21 23:00	0.73	2291.54	145034.09	110864.06
22/04/29 11:00	0.62	SHORT ▽	22/04/29 15:00	0.62	-286.56	179101.87	110577.49
22/05/06 15:00	0.6	SHORT ▽	22/05/06 19:00	0.6	-37.08	185377.19	110540.42
22/05/24 15:00	0.4	SHORT ▽	22/05/24 19:00	0.41	-136.64	273276.68	110403.78
22/06/02 07:00	0.39	SHORT ▽	22/06/02 11:00	0.4	-1597.21	280212.64	108806.57
22/06/07 11:00	0.39	SHORT ▽	22/06/07 15:00	0.4	-1564.36	279349.34	107242.21
22/06/10 15:00	0.39	SHORT ▽	22/06/10 19:00	0.38	1605.17	276754.1	108847.39
22/06/27 07:00	0.36	SHORT ▽	22/06/27 11:00	0.36	-60.1	300517.35	108787.28
22/07/10 11:00	0.34	SHORT ▽	22/07/10 15:00	0.32	4156.86	322237.21	112944.14
22/07/21 03:00	0.36	SHORT ▽	22/07/21 07:00	0.36	63.49	317437.16	113007.63
22/08/01 15:00	0.38	SHORT ▽	22/08/01 19:00	0.38	1191.12	297780.31	114198.75
22/08/09 15:00	0.36	SHORT ▽	22/08/09 19:00	0.37	-753.99	314164.38	113444.76
22/08/15 07:00	0.37	SHORT ▽	22/08/15 11:00	0.37	521.51	306773.27	113966.27
22/08/17 15:00	0.37	SHORT ▽	22/08/17 19:00	0.38	-1374.56	305457.71	112591.71
22/08/18 03:00	0.37	SHORT ▽	22/08/18 07:00	0.37	-270.94	301047.36	112320.77
22/08/18 23:00	0.37	SHORT ▽	22/08/19 03:00	0.36	2911.12	303241.82	115231.89
22/08/27 11:00	0.34	SHORT ▽	22/08/27 15:00	0.33	1025.5	341832.96	116257.39

22/08/30 15:00	0.32	SHORT ▽	22/08/30 19:00	0.33	-825.54	358929.88	115431.85
22/09/06 23:00	0.32	SHORT ▽	22/09/07 03:00	0.32	1042.19	359376.87	116474.04
22/09/12 11:00	0.35	SHORT ▽	22/09/12 15:00	0.35	623.91	328373.39	117097.95
22/09/25 11:00	0.5	SHORT ▽	22/09/25 15:00	0.5	-936.22	234055.47	116161.73
22/10/02 15:00	0.46	SHORT ▽	22/10/02 19:00	0.46	-810.55	253296.4	115351.18
22/10/09 19:00	0.54	LONG Δ	22/10/09 23:00	0.53	-1581.03	213652.87	113770.15
22/10/10 19:00	0.52	SHORT ▽	22/10/10 23:00	0.49	5959.18	218285.02	119729.33
22/10/15 23:00	0.48	SHORT ▽	22/10/16 03:00	0.48	-546.71	248504.22	119182.62
22/10/25 11:00	0.45	SHORT ▽	22/10/25 15:00	0.46	-2395.9	266210.91	116786.72
22/10/30 15:00	0.46	SHORT ▽	22/10/30 19:00	0.46	-431.42	253773.85	116355.31
22/11/07 03:00	0.47	SHORT ▽	22/11/07 07:00	0.46	2700.23	245475.34	119055.54
22/11/13 23:00	0.34	SHORT ▽	22/11/14 03:00	0.33	3423.55	349341.37	122479.08
22/11/20 23:00	0.36	SHORT ▽	22/11/21 03:00	0.35	2444.15	339465.31	124923.23
22/11/27 23:00	0.4	SHORT ▽	22/11/28 03:00	0.38	4824.14	315303.47	129747.38
22/12/01 19:00	0.4	SHORT ▽	22/12/01 23:00	0.4	163.25	326490.63	129910.62
22/12/11 23:00	0.38	SHORT ▽	22/12/12 03:00	0.37	2353.33	341062.28	132263.95
22/12/15 11:00	0.38	SHORT ▽	22/12/15 15:00	0.38	-417.24	347697.03	131846.71
22/12/29 03:00	0.35	SHORT ▽	22/12/29 07:00	0.35	-304.94	381170.03	131541.78
23/01/05 23:00	0.34	SHORT ▽	23/01/06 03:00	0.34	-544.85	389176.86	130996.93
23/01/15 19:00	0.39	SHORT ▽	23/01/15 23:00	0.38	373.69	339722.33	131370.63
23/01/16 07:00	0.39	SHORT ▽	23/01/16 11:00	0.38	2774.49	334276.4	134145.12
23/01/22 23:00	0.4	SHORT ▽	23/01/23 03:00	0.41	-1574.63	335027.77	132570.49
23/01/25 03:00	0.4	SHORT ▽	23/01/25 07:00	0.41	-1638.7	327739.16	130931.79
23/02/05 15:00	0.4	SHORT ▽	23/02/05 19:00	0.4	785.2	327165.9	131716.99
23/02/08 15:00	0.4	SHORT ▽	23/02/08 19:00	0.4	66.32	331613.78	131783.31
23/02/12 23:00	0.37	SHORT ▽	23/02/13 03:00	0.37	949.6	351703.53	132732.91

23/02/19 19:00	0.39	SHORT ▽	23/02/19 23:00	0.39	615.61	342006.99	133348.53
23/02/21 15:00	0.39	SHORT ▽	23/02/21 19:00	0.39	-1678.85	342622.11	131669.68
23/03/03 03:00	0.36	SHORT ▽	23/03/03 07:00	0.37	-216.74	361233.69	131452.94
23/03/05 19:00	0.37	SHORT ▽	23/03/05 23:00	0.37	464.25	357112.03	131917.18
23/03/10 07:00	0.37	SHORT ▽	23/03/10 11:00	0.36	3169.72	356147.9	135086.9
23/03/15 23:00	0.36	SHORT ▽	23/03/16 03:00	0.36	-1204.45	376391.47	133882.45
23/03/20 23:00	0.37	SHORT ▽	23/03/21 03:00	0.38	-2975.96	358549.67	130906.49
23/03/24 11:00	0.43	SHORT ▽	23/03/24 15:00	0.43	762.5	305001.13	131668.99
23/03/28 07:00	0.48	LONG Δ	23/03/28 11:00	0.5	3704.38	272381.03	135373.37
23/04/07 23:00	0.51	LONG Δ	23/04/08 03:00	0.51	-237.68	264091.63	135135.69
23/04/10 19:00	0.51	LONG Δ	23/04/10 23:00	0.52	1238.33	263473.75	136374.01
23/04/14 03:00	0.52	LONG Δ	23/04/14 07:00	0.53	1727.58	261754.35	138101.59
23/04/18 23:00	0.53	LONG Δ	23/04/19 03:00	0.53	-1608.25	259394.43	136493.35
23/04/20 15:00	0.48	SHORT ▽	23/04/20 19:00	0.47	2893.85	283710.97	139387.2
23/05/01 07:00	0.46	SHORT ▽	23/05/01 11:00	0.47	-601.97	300987.26	138785.22
23/05/07 03:00	0.46	SHORT ▽	23/05/07 07:00	0.46	-639.84	304687.65	138145.38
23/05/11 19:00	0.42	SHORT ▽	23/05/11 23:00	0.42	-1560.78	332080.24	136584.6
23/05/21 15:00	0.46	SHORT ▽	23/05/21 19:00	0.46	267.46	297181.47	136852.07
23/05/29 19:00	0.48	LONG Δ	23/05/29 23:00	0.49	2766.4	282285.62	139618.47
23/06/02 23:00	0.52	LONG Δ	23/06/03 03:00	0.52	-266.24	266244.21	139352.22
23/06/04 19:00	0.54	LONG Δ	23/06/04 23:00	0.54	-621.3	258874.65	138730.92
23/06/09 19:00	0.53	LONG Δ	23/06/09 23:00	0.54	1670.2	260968.63	140401.12
23/06/12 19:00	0.52	LONG Δ	23/06/12 23:00	0.53	779.71	268864.65	141180.83
23/06/14 23:00	0.48	SHORT ▽	23/06/15 03:00	0.48	-588.13	294065.46	140592.7
23/06/18 11:00	0.49	LONG Δ	23/06/18 15:00	0.49	1557.02	288336.13	142149.71
23/06/20 19:00	0.49	LONG Δ	23/06/20 23:00	0.49	1104.41	290635.28	143254.13

23/06/24 15:00	0.48	SHORT ▽	23/06/24 19:00	0.49	-1006.33	295979.6	142247.8
23/06/26 03:00	0.48	SHORT ▽	23/06/26 07:00	0.48	-117.51	293779.01	142130.29
23/06/26 11:00	0.48	SHORT ▽	23/06/26 15:00	0.48	-588.65	294326.54	141541.63
23/06/26 19:00	0.48	SHORT ▽	23/06/26 23:00	0.48	29.54	295432.34	141571.18
23/07/02 03:00	0.49	LONG Δ	23/07/02 07:00	0.48	-2952.98	286697.4	138618.19
23/07/02 23:00	0.48	LONG Δ	23/07/03 03:00	0.48	-543.6	286105.66	138074.59
23/07/03 11:00	0.49	LONG Δ	23/07/03 15:00	0.48	-113.81	284513.89	137960.79
23/07/04 19:00	0.49	LONG Δ	23/07/04 23:00	0.49	141.73	283461.65	138102.52
23/07/05 15:00	0.47	SHORT ▽	23/07/05 19:00	0.48	-1316.38	292528.1	136786.14
23/07/13 15:00	0.59	LONG Δ	23/07/13 19:00	0.82	53486.74	231644.61	190272.88
23/07/27 07:00	0.71	LONG Δ	23/07/27 11:00	0.72	1256.72	267387.41	191529.6
23/08/07 23:00	0.62	LONG Δ	23/08/08 03:00	0.62	-952.12	307135.34	190577.48
23/08/18 03:00	0.49	SHORT ▽	23/08/18 07:00	0.51	-4748.03	386018.8	185829.45
23/08/18 19:00	0.5	SHORT ▽	23/08/18 23:00	0.51	-2229.06	371510.3	183600.39
23/08/20 11:00	0.55	LONG Δ	23/08/20 15:00	0.54	-2188.12	336634.37	181412.26
23/09/01 15:00	0.5	SHORT ▽	23/09/01 19:00	0.49	3399.67	361667.19	184811.94
23/09/03 11:00	0.5	SHORT ▽	23/09/03 15:00	0.5	330.87	367638.62	185142.81
23/09/03 23:00	0.5	LONG Δ	23/09/04 03:00	0.51	1870.87	366837.35	187013.68
23/09/04 15:00	0.5	LONG Δ	23/09/04 19:00	0.51	2079.99	371427.37	189093.67
23/09/05 23:00	0.51	LONG Δ	23/09/06 03:00	0.5	-448.8	373998.57	188644.88
23/09/06 23:00	0.5	LONG Δ	23/09/07 03:00	0.5	-112.44	374815.97	188532.43
23/09/07 23:00	0.51	LONG Δ	23/09/08 03:00	0.51	0.0	373331.55	188532.43
23/09/08 19:00	0.51	LONG Δ	23/09/08 23:00	0.51	-37.33	373257.64	188495.11
23/09/09 07:00	0.5	LONG Δ	23/09/09 11:00	0.5	-149.57	373924.03	188345.54
23/09/10 19:00	0.5	SHORT ▽	23/09/10 23:00	0.5	491.47	378052.06	188837.0
23/09/18 15:00	0.5	LONG Δ	23/09/18 19:00	0.5	-74.92	374602.27	188762.08

23/09/24 23:00	0.5	SHORT ▽	23/09/25 03:00	0.5	-0.0	375945.2	188762.08
23/09/26 07:00	0.5	SHORT ▽	23/09/26 11:00	0.5	263.27	376095.01	189025.35
23/09/26 23:00	0.5	SHORT ▽	23/09/27 03:00	0.5	-451.94	376619.55	188573.41
23/09/27 07:00	0.5	SHORT ▽	23/09/27 11:00	0.51	-2490.17	377297.73	186083.24
23/09/27 15:00	0.5	SHORT ▽	23/09/27 19:00	0.5	-1001.64	370979.35	185081.6
23/09/27 23:00	0.5	SHORT ▽	23/09/28 03:00	0.5	518.96	370682.15	185600.55
23/09/28 19:00	0.51	LONG Δ	23/09/28 23:00	0.51	767.7	365571.31	186368.25
23/10/04 03:00	0.54	LONG Δ	23/10/04 07:00	0.53	-1217.64	347896.68	185150.61
23/10/09 11:00	0.5	SHORT ▽	23/10/09 15:00	0.5	-185.86	371713.74	184964.76
23/10/19 07:00	0.48	SHORT ▽	23/10/19 11:00	0.48	-886.47	385423.54	184078.28
23/10/19 23:00	0.52	LONG Δ	23/10/20 03:00	0.52	283.36	354201.04	184361.64
23/10/30 15:00	0.58	LONG Δ	23/10/30 19:00	0.58	1403.69	319019.97	185765.33
23/11/05 11:00	0.65	LONG Δ	23/11/05 15:00	0.64	-374.12	287785.18	185391.21
23/11/19 15:00	0.62	LONG Δ	23/11/19 19:00	0.62	1074.9	298584.65	186466.12
23/11/22 23:00	0.61	LONG Δ	23/11/23 03:00	0.61	61.05	305231.81	186527.16
23/11/29 19:00	0.61	LONG Δ	23/11/29 23:00	0.61	-61.23	306133.53	186465.94
23/12/01 07:00	0.61	LONG Δ	23/12/01 11:00	0.61	244.43	305531.6	186710.36
23/12/06 07:00	0.63	LONG Δ	23/12/06 11:00	0.62	-2112.58	297546.39	184597.78
23/12/14 19:00	0.63	LONG Δ	23/12/14 23:00	0.63	-146.02	292038.89	184451.76
23/12/17 19:00	0.62	LONG Δ	23/12/17 23:00	0.61	-2563.07	298031.61	181888.69
23/12/20 03:00	0.61	LONG Δ	23/12/20 07:00	0.61	388.52	298864.1	182277.21
23/12/27 19:00	0.64	LONG Δ	23/12/27 23:00	0.63	-1454.57	285209.22	180822.65
24/01/02 03:00	0.63	LONG Δ	24/01/02 07:00	0.63	-912.81	285254.21	179909.83
24/01/07 15:00	0.57	LONG Δ	24/01/07 19:00	0.57	-31.71	317133.5	179878.12
24/01/08 11:00	0.56	LONG Δ	24/01/08 15:00	0.57	1055.66	319897.06	180933.78
24/01/21 07:00	0.55	LONG Δ	24/01/21 11:00	0.55	65.53	327659.87	180999.31

24/01/23 11:00	0.51	SHORT ▽	24/01/23 15:00	0.51	-1935.06	358343.52	179064.26
24/01/24 03:00	0.51	SHORT ▽	24/01/24 07:00	0.52	-382.84	348035.48	178681.42
24/01/24 15:00	0.52	SHORT ▽	24/01/24 19:00	0.51	519.22	346147.65	179200.64
24/01/25 03:00	0.52	SHORT ▽	24/01/25 07:00	0.51	417.55	347962.41	179618.19
24/01/26 11:00	0.52	LONG Δ	24/01/26 15:00	0.52	68.94	344690.45	179687.13
24/01/30 23:00	0.51	SHORT ▽	24/01/31 03:00	0.51	-0.0	351844.79	179687.13
24/02/03 11:00	0.52	LONG Δ	24/02/03 15:00	0.52	-551.08	344426.17	179136.05
24/02/05 15:00	0.5	SHORT ▽	24/02/05 19:00	0.51	-2673.14	356418.72	176462.91
24/02/06 11:00	0.5	SHORT ▽	24/02/06 15:00	0.5	-1056.03	352010.59	175406.88
24/02/07 07:00	0.5	SHORT ▽	24/02/07 11:00	0.5	-314.98	349973.82	175091.9
24/02/08 15:00	0.52	LONG Δ	24/02/08 19:00	0.52	-643.47	338669.05	174448.43
24/02/09 03:00	0.52	LONG Δ	24/02/09 07:00	0.52	-403.43	336188.92	174045.0
24/02/12 19:00	0.53	LONG Δ	24/02/12 23:00	0.53	131.08	327706.65	174176.09
24/02/14 19:00	0.54	LONG Δ	24/02/14 23:00	0.54	-226.41	323446.77	173949.67
24/02/25 07:00	0.55	LONG Δ	24/02/25 11:00	0.54	-668.43	318297.66	173281.25
24/02/26 19:00	0.55	LONG Δ	24/02/26 23:00	0.55	125.98	314942.29	173407.23
24/03/11 15:00	0.69	LONG Δ	24/03/11 19:00	0.73	9304.41	250118.6	182711.64
24/03/21 03:00	0.61	LONG Δ	24/03/21 07:00	0.6	-782.36	300908.49	181929.27
24/03/30 11:00	0.63	LONG Δ	24/03/30 15:00	0.63	406.09	290065.81	182335.37
24/03/31 07:00	0.63	LONG Δ	24/03/31 11:00	0.63	-290.62	290620.6	182044.75
24/04/05 03:00	0.59	LONG Δ	24/04/05 07:00	0.58	-1888.88	309652.57	180155.87
24/04/13 19:00	0.49	SHORT ▽	24/04/13 23:00	0.48	4762.15	366319.37	184918.02
24/04/20 23:00	0.53	LONG Δ	24/04/21 03:00	0.53	-734.36	349693.68	184183.66
24/04/21 07:00	0.53	LONG Δ	24/04/21 11:00	0.53	-1207.65	345042.45	182976.01
24/04/22 03:00	0.53	LONG Δ	24/04/22 07:00	0.53	-411.72	343101.47	182564.29
24/04/24 19:00	0.54	LONG Δ	24/04/24 23:00	0.53	-3329.85	339780.92	179234.44

24/04/25 03:00	0.53	SHORT ▽	24/04/25 07:00	0.52	1124.9	340879.49	180359.34
24/04/25 23:00	0.53	SHORT ▽	24/04/26 03:00	0.53	-823.87	343280.05	179535.47
24/04/26 07:00	0.53	SHORT ▽	24/04/26 11:00	0.52	1024.36	341452.01	180559.82
24/05/03 19:00	0.53	LONG Δ	24/05/03 23:00	0.53	340.23	340229.55	180900.05
24/05/07 23:00	0.52	SHORT ▽	24/05/08 03:00	0.53	-275.92	344900.01	180624.13
24/05/08 19:00	0.53	SHORT ▽	24/05/08 23:00	0.52	2819.57	343849.48	183443.7
24/05/19 15:00	0.51	SHORT ▽	24/05/19 19:00	0.51	1753.56	357869.1	185197.26
24/05/20 23:00	0.54	LONG Δ	24/05/21 03:00	0.54	-792.18	344424.88	184405.08
24/05/23 19:00	0.52	SHORT ▽	24/05/23 23:00	0.53	-2940.0	354216.44	181465.08
24/05/24 07:00	0.52	SHORT ▽	24/05/24 11:00	0.53	-1700.15	346969.57	179764.93
24/05/25 15:00	0.54	LONG Δ	24/05/25 19:00	0.54	-133.23	333083.07	179631.7
24/05/28 07:00	0.53	SHORT ▽	24/05/28 11:00	0.53	-1399.11	341245.63	178232.59
24/05/29 07:00	0.53	SHORT ▽	24/05/29 11:00	0.53	-1050.42	338845.23	177182.17
24/05/29 19:00	0.52	SHORT ▽	24/05/29 23:00	0.52	-203.19	338650.94	176978.98
24/05/30 07:00	0.52	SHORT ▽	24/05/30 11:00	0.52	-1612.96	343182.05	175366.03
24/06/04 15:00	0.53	LONG Δ	24/06/04 19:00	0.53	-761.74	331191.74	174604.29
24/06/05 11:00	0.53	LONG Δ	24/06/05 15:00	0.53	132.08	330189.65	174736.36
24/06/07 11:00	0.53	LONG Δ	24/06/07 15:00	0.52	-1126.69	331379.41	173609.67
24/06/07 19:00	0.49	SHORT ▽	24/06/07 23:00	0.5	-2041.22	351935.28	171568.45
24/06/11 03:00	0.49	SHORT ▽	24/06/11 07:00	0.49	703.15	351574.69	172271.6
24/06/14 19:00	0.47	SHORT ▽	24/06/14 23:00	0.47	-2019.81	367238.53	170251.78
24/06/20 23:00	0.49	SHORT ▽	24/06/21 03:00	0.49	139.32	348305.61	170391.11
24/07/03 19:00	0.46	SHORT ▽	24/07/03 23:00	0.47	-1657.14	368253.96	168733.96
24/07/08 03:00	0.41	SHORT ▽	24/07/08 07:00	0.42	-3296.54	406980.13	165437.42
24/07/13 15:00	0.54	LONG Δ	24/07/13 19:00	0.56	7556.33	308421.75	172993.76
24/07/14 07:00	0.53	LONG Δ	24/07/14 11:00	0.53	591.54	328635.56	173585.3

24/07/15 03:00	0.53	LONG Δ	24/07/15 07:00	0.53	1218.95	329446.39	174804.25
24/07/15 19:00	0.54	LONG Δ	24/07/15 23:00	0.54	620.45	326553.81	175424.71
24/07/30 11:00	0.63	LONG Δ	24/07/30 15:00	0.62	-3121.63	278717.36	172303.07
24/08/04 23:00	0.52	SHORT ∇	24/08/05 03:00	0.47	16248.17	329577.41	188551.24
24/08/07 19:00	0.53	LONG Δ	24/08/07 23:00	0.6	23573.32	353423.12	212124.56
24/08/18 15:00	0.57	LONG Δ	24/08/18 19:00	0.57	-332.89	369877.17	211791.67
24/08/23 23:00	0.61	LONG Δ	24/08/24 03:00	0.61	-970.73	346687.95	210820.94
24/08/31 15:00	0.57	LONG Δ	24/08/31 19:00	0.57	521.1	372212.12	211342.04
24/09/02 19:00	0.57	LONG Δ	24/09/02 23:00	0.57	-74.43	372146.58	211267.61
24/09/06 15:00	0.53	SHORT ∇	24/09/06 19:00	0.52	4334.52	401344.25	215602.13
24/09/07 11:00	0.53	SHORT ∇	24/09/07 15:00	0.53	-1717.29	408879.44	213884.84
24/09/07 23:00	0.52	SHORT ∇	24/09/08 03:00	0.53	-1385.69	407554.95	212499.15
24/09/08 15:00	0.52	SHORT ∇	24/09/08 19:00	0.53	-1261.0	406774.79	211238.15
24/09/08 23:00	0.53	LONG Δ	24/09/09 03:00	0.53	398.94	398938.9	211637.09
24/09/21 23:00	0.6	LONG Δ	24/09/22 03:00	0.6	389.56	354145.06	212026.65