29133.46 29134.97 29141.0 29141.5 -6.53 -7.8864 2.396852 0.565909 -6.927659 -8.845141 -1

4899 2023-08-03 09:55:26 29133.16 29134.22 29141.0 29141.5 -7.28 -7.7158 2.107466 0.206789 -6.872814 -8.558786 0

4900 2023-08-03 09:55:37 29128.91 29129.95 29139.5 29140.0 -10.05 -7.6812 2.052873 -1.153895 -6.860051 -8.502349 1

4901 2023-08-03 09:55:48 29130.42 29130.80 29138.0 29138.5 -7.70 -7.6344 2.024478 -0.032403 -6.824609 -8.444191 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.53170320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3794586658477783

end

order counter = 177

cancel counter = 2733

start time = 1691056559.227577

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4898 2023-08-03 09:55:15 29133.46 29134.97 29141.0 29141.5 -6.53 -7.8864 2.396852 0.565909 -6.927659 -8.845141 -1

4899 2023-08-03 09:55:26 29133.16 29134.22 29141.0 29141.5 -7.28 -7.7158 2.107466 0.206789 -6.872814 -8.558786 0

4900 2023-08-03 09:55:37 29128.91 29129.95 29139.5 29140.0 -10.05 -7.6812 2.052873 -1.153895 -6.860051 -8.502349 1

4901 2023-08-03 09:55:48 29130.42 29130.80 29138.0 29138.5 -7.70 -7.6344 2.024478 -0.032403 -6.824609 -8.444191 0

4902 2023-08-03 09:55:59 29130.75 29131.44 29137.5 29138.0 -6.56 -7.5616 1.995577 0.501910 -6.763369 -8.359831 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.53170320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056559823, 'data': {'clientOid': '1070934321176137728', 'orderId': '1070934321171943430'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691056560270, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070934321171943430', 'clientOid': '1070934321176137728', 'filledQty': 0.0, 'fee': 0.0, 'price': 29137.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056559842', 'uTime': '1691056559842'}}

state = new

has open order:1070934321171943430

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691056561740, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070934321171943430', 'clientOid': '1070934321176137728', 'filledQty': 0.0, 'fee': 0.0, 'price': 29137.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056559842', 'uTime': '1691056559842'}}

state = new

has open order:1070934321171943430

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691056563143, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070934321171943430', 'clientOid': '1070934321176137728', 'filledQty': 0.0, 'fee': 0.0, 'price': 29137.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056559842', 'uTime': '1691056559842'}}

state = new

has open order:1070934321171943430

counter = 4

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056564583, 'data': {'result': True, 'order\_ids': ['1070934321171943430'], 'client\_order\_ids': ['1070934321176137728'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 6.403208255767822

end

order counter = 177

cancel counter = 2734

start time = 1691056570.0737078

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4899 2023-08-03 09:55:26 29133.16 29134.22 29141.0 29141.5 -7.28 -7.7158 2.107466 0.206789 -6.872814 -8.558786 0

4900 2023-08-03 09:55:37 29128.91 29129.95 29139.5 29140.0 -10.05 -7.6812 2.052873 -1.153895 -6.860051 -8.502349 1

4901 2023-08-03 09:55:48 29130.42 29130.80 29138.0 29138.5 -7.70 -7.6344 2.024478 -0.032403 -6.824609 -8.444191 0

4902 2023-08-03 09:55:59 29130.75 29131.44 29137.5 29138.0 -6.56 -7.5616 1.995577 0.501910 -6.763369 -8.359831 -1

4903 2023-08-03 09:56:10 29130.18 29130.88 29137.5 29138.0 -7.12 -7.5484 1.996286 0.214599 -6.749886 -8.346914 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.53170320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3305320739746094

end

order counter = 177

cancel counter = 2734

start time = 1691056580.8995667

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4900 2023-08-03 09:55:37 29128.91 29129.95 29139.5 29140.0 -10.05 -7.6812 2.052873 -1.153895 -6.860051 -8.502349 1

4901 2023-08-03 09:55:48 29130.42 29130.80 29138.0 29138.5 -7.70 -7.6344 2.024478 -0.032403 -6.824609 -8.444191 0

4902 2023-08-03 09:55:59 29130.75 29131.44 29137.5 29138.0 -6.56 -7.5616 1.995577 0.501910 -6.763369 -8.359831 -1

4903 2023-08-03 09:56:10 29130.18 29130.88 29137.5 29138.0 -7.12 -7.5484 1.996286 0.214599 -6.749886 -8.346914 0

4904 2023-08-03 09:56:20 29129.32 29130.16 29137.0 29137.5 -7.34 -7.5582 1.993989 0.109429 -6.760605 -8.355795 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.53170320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.30989670753479004

end

order counter = 177

cancel counter = 2734

start time = 1691056591.69159

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4901 2023-08-03 09:55:48 29130.42 29130.80 29138.0 29138.5 -7.70 -7.6344 2.024478 -0.032403 -6.824609 -8.444191 0

4902 2023-08-03 09:55:59 29130.75 29131.44 29137.5 29138.0 -6.56 -7.5616 1.995577 0.501910 -6.763369 -8.359831 -1

4903 2023-08-03 09:56:10 29130.18 29130.88 29137.5 29138.0 -7.12 -7.5484 1.996286 0.214599 -6.749886 -8.346914 0

4904 2023-08-03 09:56:20 29129.32 29130.16 29137.0 29137.5 -7.34 -7.5582 1.993989 0.109429 -6.760605 -8.355795 0

4905 2023-08-03 09:56:31 29126.08 29126.84 29132.5 29133.0 -6.16 -7.4962 1.988180 0.672072 -6.700928 -8.291472 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.53170320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056592252, 'data': {'clientOid': '1070934457176444928', 'orderId': '1070934457172250630'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691056592666, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070934457172250630', 'clientOid': '1070934457176444928', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056592267', 'uTime': '1691056592267'}}

state = new

has open order:1070934457172250630

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691056594083, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070934457172250630', 'clientOid': '1070934457176444928', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056592267', 'uTime': '1691056592267'}}

state = new

has open order:1070934457172250630

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691056595493, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070934457172250630', 'clientOid': '1070934457176444928', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056592267', 'uTime': '1691056592267'}}

state = new

has open order:1070934457172250630

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691056597002, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070934457172250630', 'clientOid': '1070934457176444928', 'filledQty': 0.001, 'fee': -0.00058265, 'price': 29132.5, 'priceAvg': 29132.5, 'state': 'filled', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 29.1325, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056592267', 'uTime': '1691056596374'}}

state = filled

Binance Market Sell: {'symbol': 'BTCTUSD', 'orderId': 2267541801, 'orderListId': -1, 'clientOrderId': '038I0SVEj6HTCmgGHsfvLi', 'transactTime': 1691056597131, 'price': '0.00000000', 'origQty': '0.00100000', 'executedQty': '0.00100000', 'cummulativeQuoteQty': '29.12628000', 'status': 'FILLED', 'timeInForce': 'GTC', 'type': 'MARKET', 'side': 'SELL', 'workingTime': 1691056597131, 'fills': [{'price': '29126.28000000', 'qty': '0.00035000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293480938}, {'price': '29126.28000000', 'qty': '0.00065000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293480939}], 'selfTradePreventionMode': 'NONE'}

elapsed = 5.478762865066528

end

order counter = 178

cancel counter = 2734

start time = 1691056602.487121

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4902 2023-08-03 09:55:59 29130.75 29131.44 29137.5 29138.0 -6.56 -7.5616 1.995577 0.501910 -6.763369 -8.359831 -1

4903 2023-08-03 09:56:10 29130.18 29130.88 29137.5 29138.0 -7.12 -7.5484 1.996286 0.214599 -6.749886 -8.346914 0

4904 2023-08-03 09:56:20 29129.32 29130.16 29137.0 29137.5 -7.34 -7.5582 1.993989 0.109429 -6.760605 -8.355795 0

4905 2023-08-03 09:56:31 29126.08 29126.84 29132.5 29133.0 -6.16 -7.4962 1.988180 0.672072 -6.700928 -8.291472 -1

4906 2023-08-03 09:56:42 29125.71 29127.19 29132.5 29133.0 -5.81 -7.4172 1.974824 0.813845 -6.627270 -8.207130 -1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.65798320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1325', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29132.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00032', 'liquidationPrice': '-169509.948244564', 'keepMarginRate': '0.004', 'marketPrice': '29132.82', 'marginRatio': '0.000674178204', 'cTime': '1690993038706'}]}

signal = -1, position = -1

elapsed = 0.36516690254211426

end

order counter = 178

cancel counter = 2734

start time = 1691056613.4846904

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4903 2023-08-03 09:56:10 29130.18 29130.88 29137.5 29138.0 -7.12 -7.5484 1.996286 0.214599 -6.749886 -8.346914 0

4904 2023-08-03 09:56:20 29129.32 29130.16 29137.0 29137.5 -7.34 -7.5582 1.993989 0.109429 -6.760605 -8.355795 0

4905 2023-08-03 09:56:31 29126.08 29126.84 29132.5 29133.0 -6.16 -7.4962 1.988180 0.672072 -6.700928 -8.291472 -1

4906 2023-08-03 09:56:42 29125.71 29127.19 29132.5 29133.0 -5.81 -7.4172 1.974824 0.813845 -6.627270 -8.207130 -1

4907 2023-08-03 09:56:53 29127.08 29127.78 29132.5 29133.0 -5.22 -7.3634 1.997635 1.072969 -6.564346 -8.162454 -1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.65798320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1325', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29132.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00011', 'liquidationPrice': '-169509.949210564', 'keepMarginRate': '0.004', 'marketPrice': '29132.61', 'marginRatio': '0.000674174057', 'cTime': '1690993038706'}]}

signal = -1, position = -1

elapsed = 0.3506662845611572

end

order counter = 178

cancel counter = 2734

start time = 1691056624.307485

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4904 2023-08-03 09:56:20 29129.32 29130.16 29137.0 29137.5 -7.34 -7.5582 1.993989 0.109429 -6.760605 -8.355795 0

4905 2023-08-03 09:56:31 29126.08 29126.84 29132.5 29133.0 -6.16 -7.4962 1.988180 0.672072 -6.700928 -8.291472 -1

4906 2023-08-03 09:56:42 29125.71 29127.19 29132.5 29133.0 -5.81 -7.4172 1.974824 0.813845 -6.627270 -8.207130 -1

4907 2023-08-03 09:56:53 29127.08 29127.78 29132.5 29133.0 -5.22 -7.3634 1.997635 1.072969 -6.564346 -8.162454 -1

4908 2023-08-03 09:57:04 29127.03 29127.41 29132.5 29133.0 -5.59 -7.2662 1.962309 0.854198 -6.481276 -8.051124 -1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.65798320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1325', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29132.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00043', 'liquidationPrice': '-169509.947738564', 'keepMarginRate': '0.004', 'marketPrice': '29132.93', 'marginRatio': '0.000674180377', 'cTime': '1690993038706'}]}

signal = -1, position = -1

elapsed = 0.3449978828430176

end

order counter = 178

cancel counter = 2734

start time = 1691056635.1008737

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4905 2023-08-03 09:56:31 29126.08 29126.84 29132.5 29133.0 -6.16 -7.4962 1.988180 0.672072 -6.700928 -8.291472 -1

4906 2023-08-03 09:56:42 29125.71 29127.19 29132.5 29133.0 -5.81 -7.4172 1.974824 0.813845 -6.627270 -8.207130 -1

4907 2023-08-03 09:56:53 29127.08 29127.78 29132.5 29133.0 -5.22 -7.3634 1.997635 1.072969 -6.564346 -8.162454 -1

4908 2023-08-03 09:57:04 29127.03 29127.41 29132.5 29133.0 -5.59 -7.2662 1.962309 0.854198 -6.481276 -8.051124 -1

4909 2023-08-03 09:57:15 29125.20 29126.00 29132.5 29133.0 -7.00 -7.2182 1.938255 0.112576 -6.442898 -7.993502 0

Binance position: {'BTC': '0.00040000', 'TUSD': '287.65798320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1325', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29132.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00063', 'liquidationPrice': '-169509.946818564', 'keepMarginRate': '0.004', 'marketPrice': '29133.13', 'marginRatio': '0.000674184327', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056635683, 'data': {'clientOid': '1070934639393787904', 'orderId': '1070934639389593604'}}

signal = 0, position = -1

long binance, short bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691056636129, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070934639389593604', 'clientOid': '1070934639393787904', 'filledQty': 0.0, 'fee': 0.0, 'price': 29134.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056635711', 'uTime': '1691056635711'}}

state = new

has open order:1070934639389593604

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691056637548, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070934639389593604', 'clientOid': '1070934639393787904', 'filledQty': 0.0, 'fee': 0.0, 'price': 29134.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056635711', 'uTime': '1691056635711'}}

state = new

has open order:1070934639389593604

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691056638947, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070934639389593604', 'clientOid': '1070934639393787904', 'filledQty': 0.0, 'fee': 0.0, 'price': 29134.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056635711', 'uTime': '1691056635711'}}

state = new

has open order:1070934639389593604

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691056640346, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070934639389593604', 'clientOid': '1070934639393787904', 'filledQty': 0.0, 'fee': 0.0, 'price': 29134.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056635711', 'uTime': '1691056635711'}}

state = new

has open order:1070934639389593604

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691056641769, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070934639389593604', 'clientOid': '1070934639393787904', 'filledQty': 0.0, 'fee': 0.0, 'price': 29134.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056635711', 'uTime': '1691056635711'}}

state = new

has open order:1070934639389593604

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056642915, 'data': {'result': True, 'order\_ids': ['1070934639389593604'], 'client\_order\_ids': ['1070934639393787904'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.857316017150879

end

order counter = 178

cancel counter = 2735

start time = 1691056645.87761

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4906 2023-08-03 09:56:42 29125.71 29127.19 29132.5 29133.0 -5.81 -7.4172 1.974824 0.813845 -6.627270 -8.207130 -1

4907 2023-08-03 09:56:53 29127.08 29127.78 29132.5 29133.0 -5.22 -7.3634 1.997635 1.072969 -6.564346 -8.162454 -1

4908 2023-08-03 09:57:04 29127.03 29127.41 29132.5 29133.0 -5.59 -7.2662 1.962309 0.854198 -6.481276 -8.051124 -1

4909 2023-08-03 09:57:15 29125.20 29126.00 29132.5 29133.0 -7.00 -7.2182 1.938255 0.112576 -6.442898 -7.993502 0

4910 2023-08-03 09:57:25 29126.80 29127.22 29133.5 29134.0 -6.78 -7.1624 1.909109 0.200303 -6.398757 -7.926043 0

Binance position: {'BTC': '0.00040000', 'TUSD': '287.65798320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1325', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29132.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00084', 'liquidationPrice': '-169509.945852564', 'keepMarginRate': '0.004', 'marketPrice': '29133.34', 'marginRatio': '0.000674188474', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056646428, 'data': {'clientOid': '1070934684352532486', 'orderId': '1070934684352532482'}}

signal = 0, position = -1

long binance, short bitget

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056646843, 'data': {'result': True, 'order\_ids': ['1070934684352532482'], 'client\_order\_ids': ['1070934684352532486'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.0109684467315674

end

order counter = 178

cancel counter = 2736

start time = 1691056656.7564132

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4907 2023-08-03 09:56:53 29127.08 29127.78 29132.5 29133.0 -5.22 -7.3634 1.997635 1.072969 -6.564346 -8.162454 -1

4908 2023-08-03 09:57:04 29127.03 29127.41 29132.5 29133.0 -5.59 -7.2662 1.962309 0.854198 -6.481276 -8.051124 -1

4909 2023-08-03 09:57:15 29125.20 29126.00 29132.5 29133.0 -7.00 -7.2182 1.938255 0.112576 -6.442898 -7.993502 0

4910 2023-08-03 09:57:25 29126.80 29127.22 29133.5 29134.0 -6.78 -7.1624 1.909109 0.200303 -6.398757 -7.926043 0

4911 2023-08-03 09:57:36 29127.83 29128.42 29133.5 29134.0 -5.58 -7.0716 1.873197 0.796286 -6.322321 -7.820879 -1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.65798320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1325', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29132.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00102', 'liquidationPrice': '-169509.945024564', 'keepMarginRate': '0.004', 'marketPrice': '29133.52', 'marginRatio': '0.000674192029', 'cTime': '1690993038706'}]}

signal = -1, position = -1

elapsed = 0.2898068428039551

end

order counter = 178

cancel counter = 2736

start time = 1691056667.5302866

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4908 2023-08-03 09:57:04 29127.03 29127.41 29132.5 29133.0 -5.59 -7.2662 1.962309 0.854198 -6.481276 -8.051124 -1

4909 2023-08-03 09:57:15 29125.20 29126.00 29132.5 29133.0 -7.00 -7.2182 1.938255 0.112576 -6.442898 -7.993502 0

4910 2023-08-03 09:57:25 29126.80 29127.22 29133.5 29134.0 -6.78 -7.1624 1.909109 0.200303 -6.398757 -7.926043 0

4911 2023-08-03 09:57:36 29127.83 29128.42 29133.5 29134.0 -5.58 -7.0716 1.873197 0.796286 -6.322321 -7.820879 -1

4912 2023-08-03 09:57:47 29128.98 29129.69 29135.0 29135.5 -5.81 -7.0022 1.853889 0.643081 -6.260645 -7.743755 -1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.65798320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1325', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29132.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00119', 'liquidationPrice': '-169509.944242564', 'keepMarginRate': '0.004', 'marketPrice': '29133.69', 'marginRatio': '0.000674195387', 'cTime': '1690993038706'}]}

signal = -1, position = -1

elapsed = 0.3056936264038086

end

order counter = 178

cancel counter = 2736

start time = 1691056678.3770854

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4909 2023-08-03 09:57:15 29125.20 29126.00 29132.5 29133.0 -7.00 -7.2182 1.938255 0.112576 -6.442898 -7.993502 0

4910 2023-08-03 09:57:25 29126.80 29127.22 29133.5 29134.0 -6.78 -7.1624 1.909109 0.200303 -6.398757 -7.926043 0

4911 2023-08-03 09:57:36 29127.83 29128.42 29133.5 29134.0 -5.58 -7.0716 1.873197 0.796286 -6.322321 -7.820879 -1

4912 2023-08-03 09:57:47 29128.98 29129.69 29135.0 29135.5 -5.81 -7.0022 1.853889 0.643081 -6.260645 -7.743755 -1

4913 2023-08-03 09:57:58 29128.80 29129.41 29135.5 29136.0 -6.59 -6.9546 1.832767 0.198934 -6.221493 -7.687707 0

Binance position: {'BTC': '0.00040000', 'TUSD': '287.65798320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1325', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29132.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00183', 'liquidationPrice': '-169509.941298564', 'keepMarginRate': '0.004', 'marketPrice': '29134.33', 'marginRatio': '0.000674208027', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056679211, 'data': {'clientOid': '1070934821934092288', 'orderId': '1070934821929898000'}}

signal = 0, position = -1

long binance, short bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691056679685, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070934821929898000', 'clientOid': '1070934821934092288', 'filledQty': 0.0, 'fee': 0.0, 'price': 29136.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056679232', 'uTime': '1691056679232'}}

state = new

has open order:1070934821929898000

counter = 2

order cancel: {'code': '45130', 'msg': 'No order to cancel', 'requestTime': 1691056681087, 'data': None}

bitget cancel status = No order to cancel

Binance Market Sell: {'symbol': 'BTCTUSD', 'orderId': 2267556197, 'orderListId': -1, 'clientOrderId': 'rk6n1XY3m4eKWbg1U7NFnk', 'transactTime': 1691056681236, 'price': '0.00000000', 'origQty': '0.00100000', 'executedQty': '0.00100000', 'cummulativeQuoteQty': '29.13017000', 'status': 'FILLED', 'timeInForce': 'GTC', 'type': 'MARKET', 'side': 'BUY', 'workingTime': 1691056681236, 'fills': [{'price': '29130.17000000', 'qty': '0.00100000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293481924}], 'selfTradePreventionMode': 'NONE'}

elapsed = 3.898907423019409

end

order counter = 179

cancel counter = 2736

start time = 1691056689.1655407

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4910 2023-08-03 09:57:25 29126.80 29127.22 29133.5 29134.0 -6.78 -7.1624 1.909109 0.200303 -6.398757 -7.926043 0

4911 2023-08-03 09:57:36 29127.83 29128.42 29133.5 29134.0 -5.58 -7.0716 1.873197 0.796286 -6.322321 -7.820879 -1

4912 2023-08-03 09:57:47 29128.98 29129.69 29135.0 29135.5 -5.81 -7.0022 1.853889 0.643081 -6.260645 -7.743755 -1

4913 2023-08-03 09:57:58 29128.80 29129.41 29135.5 29136.0 -6.59 -6.9546 1.832767 0.198934 -6.221493 -7.687707 0

4914 2023-08-03 09:58:09 29130.42 29130.85 29137.0 29137.5 -6.65 -6.8838 1.772620 0.131895 -6.174752 -7.592848 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3828446865081787

end

order counter = 179

cancel counter = 2736

start time = 1691056699.9324534

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4911 2023-08-03 09:57:36 29127.83 29128.42 29133.5 29134.0 -5.58 -7.0716 1.873197 0.796286 -6.322321 -7.820879 -1

4912 2023-08-03 09:57:47 29128.98 29129.69 29135.0 29135.5 -5.81 -7.0022 1.853889 0.643081 -6.260645 -7.743755 -1

4913 2023-08-03 09:57:58 29128.80 29129.41 29135.5 29136.0 -6.59 -6.9546 1.832767 0.198934 -6.221493 -7.687707 0

4914 2023-08-03 09:58:09 29130.42 29130.85 29137.0 29137.5 -6.65 -6.8838 1.772620 0.131895 -6.174752 -7.592848 0

4915 2023-08-03 09:58:19 29131.49 29131.99 29138.0 29138.5 -6.51 -6.9292 1.732133 0.242014 -6.236347 -7.622053 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3361232280731201

end

order counter = 179

cancel counter = 2736

start time = 1691056710.6902204

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4912 2023-08-03 09:57:47 29128.98 29129.69 29135.0 29135.5 -5.81 -7.0022 1.853889 0.643081 -6.260645 -7.743755 -1

4913 2023-08-03 09:57:58 29128.80 29129.41 29135.5 29136.0 -6.59 -6.9546 1.832767 0.198934 -6.221493 -7.687707 0

4914 2023-08-03 09:58:09 29130.42 29130.85 29137.0 29137.5 -6.65 -6.8838 1.772620 0.131895 -6.174752 -7.592848 0

4915 2023-08-03 09:58:19 29131.49 29131.99 29138.0 29138.5 -6.51 -6.9292 1.732133 0.242014 -6.236347 -7.622053 0

4916 2023-08-03 09:58:30 29130.31 29130.94 29140.5 29141.0 -10.06 -6.9704 1.781907 -1.733873 -6.257637 -7.683163 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056711252, 'data': {'clientOid': '1070934956269260800', 'orderId': '1070934956265066497'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -9.28, type = <class 'float'> diff2 = -7.683162700872424, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056711672, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070934956265066497', 'clientOid': '1070934956269260800', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056711260', 'uTime': '1691056711260'}}

state = new

has open order:1070934956265066497

counter = 2

diff\_now = -9.39, type = <class 'float'> diff2 = -7.683162700872424, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056713100, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070934956265066497', 'clientOid': '1070934956269260800', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056711260', 'uTime': '1691056711260'}}

state = new

has open order:1070934956265066497

counter = 3

diff\_now = -9.41, type = <class 'float'> diff2 = -7.683162700872424, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056714506, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070934956265066497', 'clientOid': '1070934956269260800', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056711260', 'uTime': '1691056711260'}}

state = new

has open order:1070934956265066497

counter = 4

diff\_now = -9.09, type = <class 'float'> diff2 = -7.683162700872424, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056715945, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070934956265066497', 'clientOid': '1070934956269260800', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056711260', 'uTime': '1691056711260'}}

state = new

has open order:1070934956265066497

counter = 5

diff\_now = -9.18, type = <class 'float'> diff2 = -7.683162700872424, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056717442, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070934956265066497', 'clientOid': '1070934956269260800', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056711260', 'uTime': '1691056711260'}}

state = new

has open order:1070934956265066497

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056718588, 'data': {'result': True, 'order\_ids': ['1070934956265066497'], 'client\_order\_ids': ['1070934956269260800'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.947610378265381

end

order counter = 179

cancel counter = 2737

start time = 1691056721.478055

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4913 2023-08-03 09:57:58 29128.80 29129.41 29135.5 29136.0 -6.59 -6.9546 1.832767 0.198934 -6.221493 -7.687707 0

4914 2023-08-03 09:58:09 29130.42 29130.85 29137.0 29137.5 -6.65 -6.8838 1.772620 0.131895 -6.174752 -7.592848 0

4915 2023-08-03 09:58:19 29131.49 29131.99 29138.0 29138.5 -6.51 -6.9292 1.732133 0.242014 -6.236347 -7.622053 0

4916 2023-08-03 09:58:30 29130.31 29130.94 29140.5 29141.0 -10.06 -6.9704 1.781907 -1.733873 -6.257637 -7.683163 1

4917 2023-08-03 09:58:41 29131.08 29131.62 29140.5 29141.0 -9.38 -7.0342 1.810277 -1.295824 -6.310089 -7.758311 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056722047, 'data': {'clientOid': '1070935001555161090', 'orderId': '1070935001555161089'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -9.64, type = <class 'float'> diff2 = -7.758310754861471, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056722542, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935001555161089', 'clientOid': '1070935001555161090', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056722057', 'uTime': '1691056722057'}}

state = new

has open order:1070935001555161089

counter = 2

diff\_now = -10.95, type = <class 'float'> diff2 = -7.758310754861471, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056724126, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935001555161089', 'clientOid': '1070935001555161090', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056722057', 'uTime': '1691056722057'}}

state = new

has open order:1070935001555161089

counter = 3

diff\_now = -10.96, type = <class 'float'> diff2 = -7.758310754861471, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056725670, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935001555161089', 'clientOid': '1070935001555161090', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056722057', 'uTime': '1691056722057'}}

state = new

has open order:1070935001555161089

counter = 4

diff\_now = -11.2, type = <class 'float'> diff2 = -7.758310754861471, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056727074, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935001555161089', 'clientOid': '1070935001555161090', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056722057', 'uTime': '1691056722057'}}

state = new

has open order:1070935001555161089

counter = 5

diff\_now = -10.63, type = <class 'float'> diff2 = -7.758310754861471, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056728452, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935001555161089', 'clientOid': '1070935001555161090', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056722057', 'uTime': '1691056722057'}}

state = new

has open order:1070935001555161089

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056729595, 'data': {'result': True, 'order\_ids': ['1070935001555161089'], 'client\_order\_ids': ['1070935001555161090'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.161232233047485

end

order counter = 179

cancel counter = 2738

start time = 1691056732.342113

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4914 2023-08-03 09:58:09 29130.42 29130.85 29137.0 29137.5 -6.65 -6.8838 1.772620 0.131895 -6.174752 -7.592848 0

4915 2023-08-03 09:58:19 29131.49 29131.99 29138.0 29138.5 -6.51 -6.9292 1.732133 0.242014 -6.236347 -7.622053 0

4916 2023-08-03 09:58:30 29130.31 29130.94 29140.5 29141.0 -10.06 -6.9704 1.781907 -1.733873 -6.257637 -7.683163 1

4917 2023-08-03 09:58:41 29131.08 29131.62 29140.5 29141.0 -9.38 -7.0342 1.810277 -1.295824 -6.310089 -7.758311 1

4918 2023-08-03 09:58:52 29130.08 29130.53 29140.5 29141.0 -10.47 -7.1102 1.873343 -1.793478 -6.360863 -7.859537 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056732927, 'data': {'clientOid': '1070935047155634176', 'orderId': '1070935047151439873'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -10.26, type = <class 'float'> diff2 = -7.859537226610093, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056733454, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935047151439873', 'clientOid': '1070935047155634176', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056732929', 'uTime': '1691056732929'}}

state = new

has open order:1070935047151439873

counter = 2

diff\_now = -10.26, type = <class 'float'> diff2 = -7.859537226610093, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056734933, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935047151439873', 'clientOid': '1070935047155634176', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056732929', 'uTime': '1691056732929'}}

state = new

has open order:1070935047151439873

counter = 3

diff\_now = -10.39, type = <class 'float'> diff2 = -7.859537226610093, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056736332, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935047151439873', 'clientOid': '1070935047155634176', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056732929', 'uTime': '1691056732929'}}

state = new

has open order:1070935047151439873

counter = 4

diff\_now = -10.78, type = <class 'float'> diff2 = -7.859537226610093, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056737754, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935047151439873', 'clientOid': '1070935047155634176', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056732929', 'uTime': '1691056732929'}}

state = new

has open order:1070935047151439873

counter = 5

diff\_now = -11.0, type = <class 'float'> diff2 = -7.859537226610093, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056739193, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935047151439873', 'clientOid': '1070935047155634176', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056732929', 'uTime': '1691056732929'}}

state = new

has open order:1070935047151439873

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056740327, 'data': {'result': True, 'order\_ids': ['1070935047151439873'], 'client\_order\_ids': ['1070935047155634176'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.031835079193115

end

order counter = 179

cancel counter = 2739

start time = 1691056743.1243508

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4915 2023-08-03 09:58:19 29131.49 29131.99 29138.0 29138.5 -6.51 -6.9292 1.732133 0.242014 -6.236347 -7.622053 0

4916 2023-08-03 09:58:30 29130.31 29130.94 29140.5 29141.0 -10.06 -6.9704 1.781907 -1.733873 -6.257637 -7.683163 1

4917 2023-08-03 09:58:41 29131.08 29131.62 29140.5 29141.0 -9.38 -7.0342 1.810277 -1.295824 -6.310089 -7.758311 1

4918 2023-08-03 09:58:52 29130.08 29130.53 29140.5 29141.0 -10.47 -7.1102 1.873343 -1.793478 -6.360863 -7.859537 1

4919 2023-08-03 09:59:03 29127.74 29128.29 29140.5 29141.0 -12.71 -7.2258 2.033487 -2.696944 -6.412405 -8.039195 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056743680, 'data': {'clientOid': '1070935092286345218', 'orderId': '1070935092286345217'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -11.94, type = <class 'float'> diff2 = -8.0391948369742, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056744188, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935092286345217', 'clientOid': '1070935092286345218', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056743689', 'uTime': '1691056743689'}}

state = new

has open order:1070935092286345217

counter = 2

diff\_now = -12.24, type = <class 'float'> diff2 = -8.0391948369742, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056745658, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935092286345217', 'clientOid': '1070935092286345218', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056743689', 'uTime': '1691056743689'}}

state = new

has open order:1070935092286345217

counter = 3

diff\_now = -12.81, type = <class 'float'> diff2 = -8.0391948369742, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056747055, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935092286345217', 'clientOid': '1070935092286345218', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056743689', 'uTime': '1691056743689'}}

state = new

has open order:1070935092286345217

counter = 4

diff\_now = -12.88, type = <class 'float'> diff2 = -8.0391948369742, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056748447, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935092286345217', 'clientOid': '1070935092286345218', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056743689', 'uTime': '1691056743689'}}

state = new

has open order:1070935092286345217

counter = 5

diff\_now = -13.01, type = <class 'float'> diff2 = -8.0391948369742, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056750041, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935092286345217', 'clientOid': '1070935092286345218', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056743689', 'uTime': '1691056743689'}}

state = new

has open order:1070935092286345217

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056751187, 'data': {'result': True, 'order\_ids': ['1070935092286345217'], 'client\_order\_ids': ['1070935092286345218'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.109480381011963

end

order counter = 179

cancel counter = 2740

start time = 1691056753.9631388

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4916 2023-08-03 09:58:30 29130.31 29130.94 29140.5 29141.0 -10.06 -6.9704 1.781907 -1.733873 -6.257637 -7.683163 1

4917 2023-08-03 09:58:41 29131.08 29131.62 29140.5 29141.0 -9.38 -7.0342 1.810277 -1.295824 -6.310089 -7.758311 1

4918 2023-08-03 09:58:52 29130.08 29130.53 29140.5 29141.0 -10.47 -7.1102 1.873343 -1.793478 -6.360863 -7.859537 1

4919 2023-08-03 09:59:03 29127.74 29128.29 29140.5 29141.0 -12.71 -7.2258 2.033487 -2.696944 -6.412405 -8.039195 1

4920 2023-08-03 09:59:13 29128.35 29128.98 29137.0 29137.5 -8.52 -7.1930 1.998112 -0.664127 -6.393755 -7.992245 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056754484, 'data': {'clientOid': '1070935137572245506', 'orderId': '1070935137572245505'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -8.07, type = <class 'float'> diff2 = -7.992244643397743, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056754892, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935137572245505', 'clientOid': '1070935137572245506', 'filledQty': 0.0, 'fee': 0.0, 'price': 29137.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056754486', 'uTime': '1691056754486'}}

state = new

has open order:1070935137572245505

counter = 2

diff\_now = -9.19, type = <class 'float'> diff2 = -7.992244643397743, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056756314, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935137572245505', 'clientOid': '1070935137572245506', 'filledQty': 0.0, 'fee': 0.0, 'price': 29137.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056754486', 'uTime': '1691056754486'}}

state = new

has open order:1070935137572245505

counter = 3

diff\_now = -8.03, type = <class 'float'> diff2 = -7.992244643397743, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056757741, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935137572245505', 'clientOid': '1070935137572245506', 'filledQty': 0.0, 'fee': 0.0, 'price': 29137.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056754486', 'uTime': '1691056754486'}}

state = new

has open order:1070935137572245505

counter = 4

diff\_now = -8.12, type = <class 'float'> diff2 = -7.992244643397743, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056759150, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935137572245505', 'clientOid': '1070935137572245506', 'filledQty': 0.0, 'fee': 0.0, 'price': 29137.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056754486', 'uTime': '1691056754486'}}

state = new

has open order:1070935137572245505

counter = 5

diff\_now = -8.93, type = <class 'float'> diff2 = -7.992244643397743, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056760584, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935137572245505', 'clientOid': '1070935137572245506', 'filledQty': 0.0, 'fee': 0.0, 'price': 29137.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056754486', 'uTime': '1691056754486'}}

state = new

has open order:1070935137572245505

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056761746, 'data': {'result': True, 'order\_ids': ['1070935137572245505'], 'client\_order\_ids': ['1070935137572245506'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.827597141265869

end

order counter = 179

cancel counter = 2741

start time = 1691056764.813237

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4917 2023-08-03 09:58:41 29131.08 29131.62 29140.5 29141.0 -9.38 -7.0342 1.810277 -1.295824 -6.310089 -7.758311 1

4918 2023-08-03 09:58:52 29130.08 29130.53 29140.5 29141.0 -10.47 -7.1102 1.873343 -1.793478 -6.360863 -7.859537 1

4919 2023-08-03 09:59:03 29127.74 29128.29 29140.5 29141.0 -12.71 -7.2258 2.033487 -2.696944 -6.412405 -8.039195 1

4920 2023-08-03 09:59:13 29128.35 29128.98 29137.0 29137.5 -8.52 -7.1930 1.998112 -0.664127 -6.393755 -7.992245 1

4921 2023-08-03 09:59:24 29124.86 29125.99 29135.0 29135.5 -9.51 -7.3208 1.935662 -1.130983 -6.546535 -8.095065 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056765349, 'data': {'clientOid': '1070935183223050242', 'orderId': '1070935183223050241'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -8.78, type = <class 'float'> diff2 = -8.09506477146158, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056765849, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935183223050241', 'clientOid': '1070935183223050242', 'filledQty': 0.0, 'fee': 0.0, 'price': 29135.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056765370', 'uTime': '1691056765370'}}

state = new

has open order:1070935183223050241

counter = 2

diff\_now = -9.05, type = <class 'float'> diff2 = -8.09506477146158, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691056767266, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935183223050241', 'clientOid': '1070935183223050242', 'filledQty': 0.0, 'fee': 0.0, 'price': 29135.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056765370', 'uTime': '1691056765370'}}

state = new

has open order:1070935183223050241

counter = 3

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056768689, 'data': {'result': True, 'order\_ids': ['1070935183223050241'], 'client\_order\_ids': ['1070935183223050242'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 3.921381711959839

end

order counter = 179

cancel counter = 2742

start time = 1691056775.5847313

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4918 2023-08-03 09:58:52 29130.08 29130.53 29140.5 29141.0 -10.47 -7.1102 1.873343 -1.793478 -6.360863 -7.859537 1

4919 2023-08-03 09:59:03 29127.74 29128.29 29140.5 29141.0 -12.71 -7.2258 2.033487 -2.696944 -6.412405 -8.039195 1

4920 2023-08-03 09:59:13 29128.35 29128.98 29137.0 29137.5 -8.52 -7.1930 1.998112 -0.664127 -6.393755 -7.992245 1

4921 2023-08-03 09:59:24 29124.86 29125.99 29135.0 29135.5 -9.51 -7.3208 1.935662 -1.130983 -6.546535 -8.095065 1

4922 2023-08-03 09:59:35 29125.21 29125.97 29132.0 29132.5 -6.53 -7.3390 1.923584 0.420569 -6.569566 -8.108434 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056776155, 'data': {'clientOid': '1070935228467007490', 'orderId': '1070935228467007489'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056776579, 'data': {'result': True, 'order\_ids': ['1070935228467007489'], 'client\_order\_ids': ['1070935228467007490'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.0400736331939697

end

order counter = 179

cancel counter = 2743

start time = 1691056786.368566

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4919 2023-08-03 09:59:03 29127.74 29128.29 29140.5 29141.0 -12.71 -7.2258 2.033487 -2.696944 -6.412405 -8.039195 1

4920 2023-08-03 09:59:13 29128.35 29128.98 29137.0 29137.5 -8.52 -7.1930 1.998112 -0.664127 -6.393755 -7.992245 1

4921 2023-08-03 09:59:24 29124.86 29125.99 29135.0 29135.5 -9.51 -7.3208 1.935662 -1.130983 -6.546535 -8.095065 1

4922 2023-08-03 09:59:35 29125.21 29125.97 29132.0 29132.5 -6.53 -7.3390 1.923584 0.420569 -6.569566 -8.108434 -1

4923 2023-08-03 09:59:46 29126.69 29127.34 29131.5 29132.0 -4.66 -7.2766 1.959261 1.335503 -6.492896 -8.060304 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056787092, 'data': {'clientOid': '1070935274386247680', 'orderId': '1070935274382053421'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691056787598, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935274382053421', 'clientOid': '1070935274386247680', 'filledQty': 0.0, 'fee': 0.0, 'price': 29131.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056787105', 'uTime': '1691056787105'}}

state = new

has open order:1070935274382053421

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691056789005, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935274382053421', 'clientOid': '1070935274386247680', 'filledQty': 0.0, 'fee': 0.0, 'price': 29131.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056787105', 'uTime': '1691056787105'}}

state = new

has open order:1070935274382053421

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691056790377, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935274382053421', 'clientOid': '1070935274386247680', 'filledQty': 0.0, 'fee': 0.0, 'price': 29131.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056787105', 'uTime': '1691056787105'}}

state = new

has open order:1070935274382053421

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691056791798, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935274382053421', 'clientOid': '1070935274386247680', 'filledQty': 0.0, 'fee': 0.0, 'price': 29131.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056787105', 'uTime': '1691056787105'}}

state = new

has open order:1070935274382053421

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691056793313, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935274382053421', 'clientOid': '1070935274386247680', 'filledQty': 0.0, 'fee': 0.0, 'price': 29131.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056787105', 'uTime': '1691056787105'}}

state = new

has open order:1070935274382053421

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056794444, 'data': {'result': True, 'order\_ids': ['1070935274382053421'], 'client\_order\_ids': ['1070935274386247680'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.120820045471191

end

order counter = 179

cancel counter = 2744

start time = 1691056797.1471696

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4920 2023-08-03 09:59:13 29128.35 29128.98 29137.0 29137.5 -8.52 -7.1930 1.998112 -0.664127 -6.393755 -7.992245 1

4921 2023-08-03 09:59:24 29124.86 29125.99 29135.0 29135.5 -9.51 -7.3208 1.935662 -1.130983 -6.546535 -8.095065 1

4922 2023-08-03 09:59:35 29125.21 29125.97 29132.0 29132.5 -6.53 -7.3390 1.923584 0.420569 -6.569566 -8.108434 -1

4923 2023-08-03 09:59:46 29126.69 29127.34 29131.5 29132.0 -4.66 -7.2766 1.959261 1.335503 -6.492896 -8.060304 -1

4924 2023-08-03 09:59:57 29127.36 29127.93 29132.0 29132.5 -4.57 -7.2424 1.991669 1.341789 -6.445732 -8.039068 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056797719, 'data': {'clientOid': '1070935318912978945', 'orderId': '1070935318908784642'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691056798171, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935318908784642', 'clientOid': '1070935318912978945', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056797721', 'uTime': '1691056797721'}}

state = new

has open order:1070935318908784642

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691056799571, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935318908784642', 'clientOid': '1070935318912978945', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056797721', 'uTime': '1691056797721'}}

state = new

has open order:1070935318908784642

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691056801018, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935318908784642', 'clientOid': '1070935318912978945', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056797721', 'uTime': '1691056797721'}}

state = new

has open order:1070935318908784642

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691056802548, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935318908784642', 'clientOid': '1070935318912978945', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056797721', 'uTime': '1691056797721'}}

state = new

has open order:1070935318908784642

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691056803972, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935318908784642', 'clientOid': '1070935318912978945', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056797721', 'uTime': '1691056797721'}}

state = new

has open order:1070935318908784642

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056805104, 'data': {'result': True, 'order\_ids': ['1070935318908784642'], 'client\_order\_ids': ['1070935318912978945'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.006319999694824

end

order counter = 179

cancel counter = 2745

start time = 1691056808.0144594

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4921 2023-08-03 09:59:24 29124.86 29125.99 29135.0 29135.5 -9.51 -7.3208 1.935662 -1.130983 -6.546535 -8.095065 1

4922 2023-08-03 09:59:35 29125.21 29125.97 29132.0 29132.5 -6.53 -7.3390 1.923584 0.420569 -6.569566 -8.108434 -1

4923 2023-08-03 09:59:46 29126.69 29127.34 29131.5 29132.0 -4.66 -7.2766 1.959261 1.335503 -6.492896 -8.060304 -1

4924 2023-08-03 09:59:57 29127.36 29127.93 29132.0 29132.5 -4.57 -7.2424 1.991669 1.341789 -6.445732 -8.039068 -1

4925 2023-08-03 10:00:08 29127.53 29128.54 29134.5 29135.0 -6.46 -7.2532 1.985807 0.399435 -6.458877 -8.047523 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3331186771392822

end

order counter = 179

cancel counter = 2745

start time = 1691056818.791803

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4922 2023-08-03 09:59:35 29125.21 29125.97 29132.0 29132.5 -6.53 -7.3390 1.923584 0.420569 -6.569566 -8.108434 -1

4923 2023-08-03 09:59:46 29126.69 29127.34 29131.5 29132.0 -4.66 -7.2766 1.959261 1.335503 -6.492896 -8.060304 -1

4924 2023-08-03 09:59:57 29127.36 29127.93 29132.0 29132.5 -4.57 -7.2424 1.991669 1.341789 -6.445732 -8.039068 -1

4925 2023-08-03 10:00:08 29127.53 29128.54 29134.5 29135.0 -6.46 -7.2532 1.985807 0.399435 -6.458877 -8.047523 0

4926 2023-08-03 10:00:18 29125.25 29125.31 29132.0 29132.5 -7.19 -7.2504 1.985795 0.030416 -6.456082 -8.044718 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3168330192565918

end

order counter = 179

cancel counter = 2745

start time = 1691056829.61041

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4923 2023-08-03 09:59:46 29126.69 29127.34 29131.5 29132.0 -4.66 -7.2766 1.959261 1.335503 -6.492896 -8.060304 -1

4924 2023-08-03 09:59:57 29127.36 29127.93 29132.0 29132.5 -4.57 -7.2424 1.991669 1.341789 -6.445732 -8.039068 -1

4925 2023-08-03 10:00:08 29127.53 29128.54 29134.5 29135.0 -6.46 -7.2532 1.985807 0.399435 -6.458877 -8.047523 0

4926 2023-08-03 10:00:18 29125.25 29125.31 29132.0 29132.5 -7.19 -7.2504 1.985795 0.030416 -6.456082 -8.044718 0

4927 2023-08-03 10:00:29 29124.66 29124.98 29132.0 29132.5 -7.52 -7.2812 1.977615 -0.120752 -6.490154 -8.072246 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.40232133865356445

end

order counter = 179

cancel counter = 2745

start time = 1691056840.3750849

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4924 2023-08-03 09:59:57 29127.36 29127.93 29132.0 29132.5 -4.57 -7.2424 1.991669 1.341789 -6.445732 -8.039068 -1

4925 2023-08-03 10:00:08 29127.53 29128.54 29134.5 29135.0 -6.46 -7.2532 1.985807 0.399435 -6.458877 -8.047523 0

4926 2023-08-03 10:00:18 29125.25 29125.31 29132.0 29132.5 -7.19 -7.2504 1.985795 0.030416 -6.456082 -8.044718 0

4927 2023-08-03 10:00:29 29124.66 29124.98 29132.0 29132.5 -7.52 -7.2812 1.977615 -0.120752 -6.490154 -8.072246 0

4928 2023-08-03 10:00:40 29127.34 29128.24 29131.5 29132.0 -3.76 -7.3256 1.867969 1.908812 -6.578413 -8.072787 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056840954, 'data': {'clientOid': '1070935500320821248', 'orderId': '1070935500316626945'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691056841392, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935500316626945', 'clientOid': '1070935500320821248', 'filledQty': 0.0, 'fee': 0.0, 'price': 29131.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056840972', 'uTime': '1691056840972'}}

state = new

has open order:1070935500316626945

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691056842834, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935500316626945', 'clientOid': '1070935500320821248', 'filledQty': 0.0, 'fee': 0.0, 'price': 29131.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056840972', 'uTime': '1691056840972'}}

state = new

has open order:1070935500316626945

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691056844301, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935500316626945', 'clientOid': '1070935500320821248', 'filledQty': 0.0, 'fee': 0.0, 'price': 29131.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056840972', 'uTime': '1691056840972'}}

state = new

has open order:1070935500316626945

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691056845816, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935500316626945', 'clientOid': '1070935500320821248', 'filledQty': 0.0, 'fee': 0.0, 'price': 29131.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056840972', 'uTime': '1691056840972'}}

state = new

has open order:1070935500316626945

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691056847447, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935500316626945', 'clientOid': '1070935500320821248', 'filledQty': 0.0, 'fee': 0.0, 'price': 29131.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056840972', 'uTime': '1691056840972'}}

state = new

has open order:1070935500316626945

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056848585, 'data': {'result': True, 'order\_ids': ['1070935500316626945'], 'client\_order\_ids': ['1070935500320821248'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.259435415267944

end

order counter = 179

cancel counter = 2746

start time = 1691056851.1246467

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4925 2023-08-03 10:00:08 29127.53 29128.54 29134.5 29135.0 -6.46 -7.2532 1.985807 0.399435 -6.458877 -8.047523 0

4926 2023-08-03 10:00:18 29125.25 29125.31 29132.0 29132.5 -7.19 -7.2504 1.985795 0.030416 -6.456082 -8.044718 0

4927 2023-08-03 10:00:29 29124.66 29124.98 29132.0 29132.5 -7.52 -7.2812 1.977615 -0.120752 -6.490154 -8.072246 0

4928 2023-08-03 10:00:40 29127.34 29128.24 29131.5 29132.0 -3.76 -7.3256 1.867969 1.908812 -6.578413 -8.072787 -1

4929 2023-08-03 10:00:51 29128.06 29128.27 29132.0 29132.5 -4.23 -7.3014 1.900451 1.616143 -6.541220 -8.061580 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056851699, 'data': {'clientOid': '1070935545346674696', 'orderId': '1070935545346674695'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691056852108, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935545346674695', 'clientOid': '1070935545346674696', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056851707', 'uTime': '1691056851707'}}

state = new

has open order:1070935545346674695

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691056853513, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935545346674695', 'clientOid': '1070935545346674696', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056851707', 'uTime': '1691056851707'}}

state = new

has open order:1070935545346674695

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691056854935, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935545346674695', 'clientOid': '1070935545346674696', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056851707', 'uTime': '1691056851707'}}

state = new

has open order:1070935545346674695

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691056856321, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935545346674695', 'clientOid': '1070935545346674696', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056851707', 'uTime': '1691056851707'}}

state = new

has open order:1070935545346674695

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691056857797, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935545346674695', 'clientOid': '1070935545346674696', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056851707', 'uTime': '1691056851707'}}

state = new

has open order:1070935545346674695

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056858947, 'data': {'result': True, 'order\_ids': ['1070935545346674695'], 'client\_order\_ids': ['1070935545346674696'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.870327949523926

end

order counter = 179

cancel counter = 2747

start time = 1691056861.9190733

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4926 2023-08-03 10:00:18 29125.25 29125.31 29132.0 29132.5 -7.19 -7.2504 1.985795 0.030416 -6.456082 -8.044718 0

4927 2023-08-03 10:00:29 29124.66 29124.98 29132.0 29132.5 -7.52 -7.2812 1.977615 -0.120752 -6.490154 -8.072246 0

4928 2023-08-03 10:00:40 29127.34 29128.24 29131.5 29132.0 -3.76 -7.3256 1.867969 1.908812 -6.578413 -8.072787 -1

4929 2023-08-03 10:00:51 29128.06 29128.27 29132.0 29132.5 -4.23 -7.3014 1.900451 1.616143 -6.541220 -8.061580 -1

4930 2023-08-03 10:01:01 29130.66 29131.23 29132.5 29133.0 -1.77 -7.1612 2.042414 2.639621 -6.344234 -7.978166 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056862483, 'data': {'clientOid': '1070935590552883203', 'orderId': '1070935590552883201'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691056862893, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935590552883201', 'clientOid': '1070935590552883203', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056862485', 'uTime': '1691056862485'}}

state = new

has open order:1070935590552883201

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691056864399, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935590552883201', 'clientOid': '1070935590552883203', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056862485', 'uTime': '1691056862485'}}

state = new

has open order:1070935590552883201

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691056865795, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935590552883201', 'clientOid': '1070935590552883203', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056862485', 'uTime': '1691056862485'}}

state = new

has open order:1070935590552883201

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691056867180, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935590552883201', 'clientOid': '1070935590552883203', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056862485', 'uTime': '1691056862485'}}

state = new

has open order:1070935590552883201

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691056868674, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935590552883201', 'clientOid': '1070935590552883203', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056862485', 'uTime': '1691056862485'}}

state = new

has open order:1070935590552883201

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056869847, 'data': {'result': True, 'order\_ids': ['1070935590552883201'], 'client\_order\_ids': ['1070935590552883203'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.977248668670654

end

order counter = 179

cancel counter = 2748

start time = 1691056872.6807666

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4927 2023-08-03 10:00:29 29124.66 29124.98 29132.0 29132.5 -7.52 -7.2812 1.977615 -0.120752 -6.490154 -8.072246 0

4928 2023-08-03 10:00:40 29127.34 29128.24 29131.5 29132.0 -3.76 -7.3256 1.867969 1.908812 -6.578413 -8.072787 -1

4929 2023-08-03 10:00:51 29128.06 29128.27 29132.0 29132.5 -4.23 -7.3014 1.900451 1.616143 -6.541220 -8.061580 -1

4930 2023-08-03 10:01:01 29130.66 29131.23 29132.5 29133.0 -1.77 -7.1612 2.042414 2.639621 -6.344234 -7.978166 -1

4931 2023-08-03 10:01:12 29133.59 29134.71 29134.5 29135.0 -0.29 -7.0316 2.261577 2.980928 -6.126969 -7.936231 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056873270, 'data': {'clientOid': '1070935635796840452', 'orderId': '1070935635796840449'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691056873705, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935635796840449', 'clientOid': '1070935635796840452', 'filledQty': 0.0, 'fee': 0.0, 'price': 29134.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056873272', 'uTime': '1691056873272'}}

state = new

has open order:1070935635796840449

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691056875149, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935635796840449', 'clientOid': '1070935635796840452', 'filledQty': 0.0, 'fee': 0.0, 'price': 29134.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056873272', 'uTime': '1691056873272'}}

state = new

has open order:1070935635796840449

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691056876571, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935635796840449', 'clientOid': '1070935635796840452', 'filledQty': 0.0, 'fee': 0.0, 'price': 29134.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056873272', 'uTime': '1691056873272'}}

state = new

has open order:1070935635796840449

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691056878041, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935635796840449', 'clientOid': '1070935635796840452', 'filledQty': 0.0, 'fee': 0.0, 'price': 29134.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056873272', 'uTime': '1691056873272'}}

state = new

has open order:1070935635796840449

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691056879566, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935635796840449', 'clientOid': '1070935635796840452', 'filledQty': 0.0, 'fee': 0.0, 'price': 29134.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056873272', 'uTime': '1691056873272'}}

state = new

has open order:1070935635796840449

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056880704, 'data': {'result': True, 'order\_ids': ['1070935635796840449'], 'client\_order\_ids': ['1070935635796840452'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.075590133666992

end

order counter = 179

cancel counter = 2749

start time = 1691056883.4723394

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4928 2023-08-03 10:00:40 29127.34 29128.24 29131.5 29132.0 -3.76 -7.3256 1.867969 1.908812 -6.578413 -8.072787 -1

4929 2023-08-03 10:00:51 29128.06 29128.27 29132.0 29132.5 -4.23 -7.3014 1.900451 1.616143 -6.541220 -8.061580 -1

4930 2023-08-03 10:01:01 29130.66 29131.23 29132.5 29133.0 -1.77 -7.1612 2.042414 2.639621 -6.344234 -7.978166 -1

4931 2023-08-03 10:01:12 29133.59 29134.71 29134.5 29135.0 -0.29 -7.0316 2.261577 2.980928 -6.126969 -7.936231 -1

4932 2023-08-03 10:01:23 29132.55 29133.31 29137.5 29138.0 -4.69 -7.0030 2.282288 1.013457 -6.090085 -7.915915 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056884043, 'data': {'clientOid': '1070935680982077442', 'orderId': '1070935680982077441'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691056884447, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935680982077441', 'clientOid': '1070935680982077442', 'filledQty': 0.0, 'fee': 0.0, 'price': 29137.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056884045', 'uTime': '1691056884045'}}

state = new

has open order:1070935680982077441

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691056885884, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935680982077441', 'clientOid': '1070935680982077442', 'filledQty': 0.0, 'fee': 0.0, 'price': 29137.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056884045', 'uTime': '1691056884045'}}

state = new

has open order:1070935680982077441

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691056887428, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935680982077441', 'clientOid': '1070935680982077442', 'filledQty': 0.0, 'fee': 0.0, 'price': 29137.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056884045', 'uTime': '1691056884045'}}

state = new

has open order:1070935680982077441

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691056888842, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935680982077441', 'clientOid': '1070935680982077442', 'filledQty': 0.0, 'fee': 0.0, 'price': 29137.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056884045', 'uTime': '1691056884045'}}

state = new

has open order:1070935680982077441

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691056890243, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935680982077441', 'clientOid': '1070935680982077442', 'filledQty': 0.0, 'fee': 0.0, 'price': 29137.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056884045', 'uTime': '1691056884045'}}

state = new

has open order:1070935680982077441

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056891395, 'data': {'result': True, 'order\_ids': ['1070935680982077441'], 'client\_order\_ids': ['1070935680982077442'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.972392320632935

end

order counter = 179

cancel counter = 2750

start time = 1691056894.2736857

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4929 2023-08-03 10:00:51 29128.06 29128.27 29132.0 29132.5 -4.23 -7.3014 1.900451 1.616143 -6.541220 -8.061580 -1

4930 2023-08-03 10:01:01 29130.66 29131.23 29132.5 29133.0 -1.77 -7.1612 2.042414 2.639621 -6.344234 -7.978166 -1

4931 2023-08-03 10:01:12 29133.59 29134.71 29134.5 29135.0 -0.29 -7.0316 2.261577 2.980928 -6.126969 -7.936231 -1

4932 2023-08-03 10:01:23 29132.55 29133.31 29137.5 29138.0 -4.69 -7.0030 2.282288 1.013457 -6.090085 -7.915915 -1

4933 2023-08-03 10:01:34 29136.30 29136.90 29139.5 29140.0 -3.10 -6.9170 2.347117 1.626250 -5.978153 -7.855847 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056894836, 'data': {'clientOid': '1070935726326697986', 'orderId': '1070935726326697985'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691056895262, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935726326697985', 'clientOid': '1070935726326697986', 'filledQty': 0.0, 'fee': 0.0, 'price': 29139.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056894856', 'uTime': '1691056894856'}}

state = new

has open order:1070935726326697985

counter = 2

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056896669, 'data': {'result': True, 'order\_ids': ['1070935726326697985'], 'client\_order\_ids': ['1070935726326697986'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 3.4504923820495605

end

order counter = 179

cancel counter = 2751

start time = 1691056905.058202

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4930 2023-08-03 10:01:01 29130.66 29131.23 29132.5 29133.0 -1.77 -7.1612 2.042414 2.639621 -6.344234 -7.978166 -1

4931 2023-08-03 10:01:12 29133.59 29134.71 29134.5 29135.0 -0.29 -7.0316 2.261577 2.980928 -6.126969 -7.936231 -1

4932 2023-08-03 10:01:23 29132.55 29133.31 29137.5 29138.0 -4.69 -7.0030 2.282288 1.013457 -6.090085 -7.915915 -1

4933 2023-08-03 10:01:34 29136.30 29136.90 29139.5 29140.0 -3.10 -6.9170 2.347117 1.626250 -5.978153 -7.855847 -1

4934 2023-08-03 10:01:45 29136.26 29137.07 29140.5 29141.0 -3.93 -6.8030 2.351079 1.221992 -5.862568 -7.743432 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056905658, 'data': {'clientOid': '1070935771675512839', 'orderId': '1070935771675512834'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691056906091, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935771675512834', 'clientOid': '1070935771675512839', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056905668', 'uTime': '1691056905668'}}

state = new

has open order:1070935771675512834

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691056907458, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935771675512834', 'clientOid': '1070935771675512839', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056905668', 'uTime': '1691056905668'}}

state = new

has open order:1070935771675512834

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691056908870, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935771675512834', 'clientOid': '1070935771675512839', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056905668', 'uTime': '1691056905668'}}

state = new

has open order:1070935771675512834

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691056910358, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935771675512834', 'clientOid': '1070935771675512839', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056905668', 'uTime': '1691056905668'}}

state = new

has open order:1070935771675512834

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691056912013, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935771675512834', 'clientOid': '1070935771675512839', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056905668', 'uTime': '1691056905668'}}

state = new

has open order:1070935771675512834

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056913178, 'data': {'result': True, 'order\_ids': ['1070935771675512834'], 'client\_order\_ids': ['1070935771675512839'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.186983346939087

end

order counter = 179

cancel counter = 2752

start time = 1691056915.867224

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4931 2023-08-03 10:01:12 29133.59 29134.71 29134.5 29135.0 -0.29 -7.0316 2.261577 2.980928 -6.126969 -7.936231 -1

4932 2023-08-03 10:01:23 29132.55 29133.31 29137.5 29138.0 -4.69 -7.0030 2.282288 1.013457 -6.090085 -7.915915 -1

4933 2023-08-03 10:01:34 29136.30 29136.90 29139.5 29140.0 -3.10 -6.9170 2.347117 1.626250 -5.978153 -7.855847 -1

4934 2023-08-03 10:01:45 29136.26 29137.07 29140.5 29141.0 -3.93 -6.8030 2.351079 1.221992 -5.862568 -7.743432 -1

4935 2023-08-03 10:01:55 29136.01 29136.41 29141.5 29142.0 -5.59 -6.7328 2.333430 0.489751 -5.799428 -7.666172 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056916477, 'data': {'clientOid': '1070935817041104896', 'orderId': '1070935817036910593'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056916955, 'data': {'result': True, 'order\_ids': ['1070935817036910593'], 'client\_order\_ids': ['1070935817041104896'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.1352221965789795

end

order counter = 179

cancel counter = 2753

start time = 1691056926.7242002

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4932 2023-08-03 10:01:23 29132.55 29133.31 29137.5 29138.0 -4.69 -7.0030 2.282288 1.013457 -6.090085 -7.915915 -1

4933 2023-08-03 10:01:34 29136.30 29136.90 29139.5 29140.0 -3.10 -6.9170 2.347117 1.626250 -5.978153 -7.855847 -1

4934 2023-08-03 10:01:45 29136.26 29137.07 29140.5 29141.0 -3.93 -6.8030 2.351079 1.221992 -5.862568 -7.743432 -1

4935 2023-08-03 10:01:55 29136.01 29136.41 29141.5 29142.0 -5.59 -6.7328 2.333430 0.489751 -5.799428 -7.666172 -1

4936 2023-08-03 10:02:06 29135.63 29136.20 29141.5 29142.0 -5.80 -6.7060 2.336351 0.387784 -5.771460 -7.640540 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3996570110321045

end

order counter = 179

cancel counter = 2753

start time = 1691056937.4961529

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4933 2023-08-03 10:01:34 29136.30 29136.90 29139.5 29140.0 -3.10 -6.9170 2.347117 1.626250 -5.978153 -7.855847 -1

4934 2023-08-03 10:01:45 29136.26 29137.07 29140.5 29141.0 -3.93 -6.8030 2.351079 1.221992 -5.862568 -7.743432 -1

4935 2023-08-03 10:01:55 29136.01 29136.41 29141.5 29142.0 -5.59 -6.7328 2.333430 0.489751 -5.799428 -7.666172 -1

4936 2023-08-03 10:02:06 29135.63 29136.20 29141.5 29142.0 -5.80 -6.7060 2.336351 0.387784 -5.771460 -7.640540 0

4937 2023-08-03 10:02:17 29137.70 29138.08 29142.0 29142.5 -4.42 -6.6336 2.350216 0.941871 -5.693513 -7.573687 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056938060, 'data': {'clientOid': '1070935907545796610', 'orderId': '1070935907545796609'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691056938476, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935907545796609', 'clientOid': '1070935907545796610', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056938062', 'uTime': '1691056938062'}}

state = new

has open order:1070935907545796609

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691056939898, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935907545796609', 'clientOid': '1070935907545796610', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056938062', 'uTime': '1691056938062'}}

state = new

has open order:1070935907545796609

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691056941287, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935907545796609', 'clientOid': '1070935907545796610', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056938062', 'uTime': '1691056938062'}}

state = new

has open order:1070935907545796609

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691056942671, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935907545796609', 'clientOid': '1070935907545796610', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056938062', 'uTime': '1691056938062'}}

state = new

has open order:1070935907545796609

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691056944119, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935907545796609', 'clientOid': '1070935907545796610', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056938062', 'uTime': '1691056938062'}}

state = new

has open order:1070935907545796609

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056945247, 'data': {'result': True, 'order\_ids': ['1070935907545796609'], 'client\_order\_ids': ['1070935907545796610'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.7948157787323

end

order counter = 179

cancel counter = 2754

start time = 1691056948.4061115

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4934 2023-08-03 10:01:45 29136.26 29137.07 29140.5 29141.0 -3.93 -6.8030 2.351079 1.221992 -5.862568 -7.743432 -1

4935 2023-08-03 10:01:55 29136.01 29136.41 29141.5 29142.0 -5.59 -6.7328 2.333430 0.489751 -5.799428 -7.666172 -1

4936 2023-08-03 10:02:06 29135.63 29136.20 29141.5 29142.0 -5.80 -6.7060 2.336351 0.387784 -5.771460 -7.640540 0

4937 2023-08-03 10:02:17 29137.70 29138.08 29142.0 29142.5 -4.42 -6.6336 2.350216 0.941871 -5.693513 -7.573687 -1

4938 2023-08-03 10:02:28 29137.06 29137.62 29142.0 29142.5 -4.88 -6.5826 2.360228 0.721371 -5.638509 -7.526691 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056948987, 'data': {'clientOid': '1070935953376956420', 'orderId': '1070935953376956419'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691056949495, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935953376956419', 'clientOid': '1070935953376956420', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056948989', 'uTime': '1691056948989'}}

state = new

has open order:1070935953376956419

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691056950894, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935953376956419', 'clientOid': '1070935953376956420', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056948989', 'uTime': '1691056948989'}}

state = new

has open order:1070935953376956419

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691056952285, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935953376956419', 'clientOid': '1070935953376956420', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056948989', 'uTime': '1691056948989'}}

state = new

has open order:1070935953376956419

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691056953752, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935953376956419', 'clientOid': '1070935953376956420', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056948989', 'uTime': '1691056948989'}}

state = new

has open order:1070935953376956419

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691056955145, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935953376956419', 'clientOid': '1070935953376956420', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056948989', 'uTime': '1691056948989'}}

state = new

has open order:1070935953376956419

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056956320, 'data': {'result': True, 'order\_ids': ['1070935953376956419'], 'client\_order\_ids': ['1070935953376956420'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.9706971645355225

end

order counter = 179

cancel counter = 2755

start time = 1691056959.168253

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4935 2023-08-03 10:01:55 29136.01 29136.41 29141.5 29142.0 -5.59 -6.7328 2.333430 0.489751 -5.799428 -7.666172 -1

4936 2023-08-03 10:02:06 29135.63 29136.20 29141.5 29142.0 -5.80 -6.7060 2.336351 0.387784 -5.771460 -7.640540 0

4937 2023-08-03 10:02:17 29137.70 29138.08 29142.0 29142.5 -4.42 -6.6336 2.350216 0.941871 -5.693513 -7.573687 -1

4938 2023-08-03 10:02:28 29137.06 29137.62 29142.0 29142.5 -4.88 -6.5826 2.360228 0.721371 -5.638509 -7.526691 -1

4939 2023-08-03 10:02:39 29139.38 29139.81 29143.0 29143.5 -3.69 -6.5626 2.380741 1.206599 -5.610304 -7.514896 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056959860, 'data': {'clientOid': '1070935998985818112', 'orderId': '1070935998981623809'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691056960318, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935998981623809', 'clientOid': '1070935998985818112', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056959863', 'uTime': '1691056959863'}}

state = new

has open order:1070935998981623809

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691056961819, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935998981623809', 'clientOid': '1070935998985818112', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056959863', 'uTime': '1691056959863'}}

state = new

has open order:1070935998981623809

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691056963242, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935998981623809', 'clientOid': '1070935998985818112', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056959863', 'uTime': '1691056959863'}}

state = new

has open order:1070935998981623809

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691056964645, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935998981623809', 'clientOid': '1070935998985818112', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056959863', 'uTime': '1691056959863'}}

state = new

has open order:1070935998981623809

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691056966140, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070935998981623809', 'clientOid': '1070935998985818112', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056959863', 'uTime': '1691056959863'}}

state = new

has open order:1070935998981623809

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056967272, 'data': {'result': True, 'order\_ids': ['1070935998981623809'], 'client\_order\_ids': ['1070935998985818112'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.151116609573364

end

order counter = 179

cancel counter = 2756

start time = 1691056969.9685178

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4936 2023-08-03 10:02:06 29135.63 29136.20 29141.5 29142.0 -5.80 -6.7060 2.336351 0.387784 -5.771460 -7.640540 0

4937 2023-08-03 10:02:17 29137.70 29138.08 29142.0 29142.5 -4.42 -6.6336 2.350216 0.941871 -5.693513 -7.573687 -1

4938 2023-08-03 10:02:28 29137.06 29137.62 29142.0 29142.5 -4.88 -6.5826 2.360228 0.721371 -5.638509 -7.526691 -1

4939 2023-08-03 10:02:39 29139.38 29139.81 29143.0 29143.5 -3.69 -6.5626 2.380741 1.206599 -5.610304 -7.514896 -1

4940 2023-08-03 10:02:49 29138.61 29139.04 29144.0 29144.5 -5.46 -6.5454 2.385631 0.454974 -5.591148 -7.499652 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056970539, 'data': {'clientOid': '1070936043772596226', 'orderId': '1070936043772596225'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056970932, 'data': {'result': True, 'order\_ids': ['1070936043772596225'], 'client\_order\_ids': ['1070936043772596226'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.0132458209991455

end

order counter = 179

cancel counter = 2757

start time = 1691056980.7219026

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4937 2023-08-03 10:02:17 29137.70 29138.08 29142.0 29142.5 -4.42 -6.6336 2.350216 0.941871 -5.693513 -7.573687 -1

4938 2023-08-03 10:02:28 29137.06 29137.62 29142.0 29142.5 -4.88 -6.5826 2.360228 0.721371 -5.638509 -7.526691 -1

4939 2023-08-03 10:02:39 29139.38 29139.81 29143.0 29143.5 -3.69 -6.5626 2.380741 1.206599 -5.610304 -7.514896 -1

4940 2023-08-03 10:02:49 29138.61 29139.04 29144.0 29144.5 -5.46 -6.5454 2.385631 0.454974 -5.591148 -7.499652 -1

4941 2023-08-03 10:03:00 29137.88 29138.47 29144.0 29144.5 -6.03 -6.4420 2.289890 0.179921 -5.526044 -7.357956 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.32580041885375977

end

order counter = 179

cancel counter = 2757

start time = 1691056991.4962513

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4938 2023-08-03 10:02:28 29137.06 29137.62 29142.0 29142.5 -4.88 -6.5826 2.360228 0.721371 -5.638509 -7.526691 -1

4939 2023-08-03 10:02:39 29139.38 29139.81 29143.0 29143.5 -3.69 -6.5626 2.380741 1.206599 -5.610304 -7.514896 -1

4940 2023-08-03 10:02:49 29138.61 29139.04 29144.0 29144.5 -5.46 -6.5454 2.385631 0.454974 -5.591148 -7.499652 -1

4941 2023-08-03 10:03:00 29137.88 29138.47 29144.0 29144.5 -6.03 -6.4420 2.289890 0.179921 -5.526044 -7.357956 0

4942 2023-08-03 10:03:11 29139.03 29139.83 29144.5 29145.0 -5.17 -6.3750 2.276820 0.529247 -5.464272 -7.285728 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691056992075, 'data': {'clientOid': '1070936134122098688', 'orderId': '1070936134117904385'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691056992503, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936134117904385', 'clientOid': '1070936134122098688', 'filledQty': 0.0, 'fee': 0.0, 'price': 29145.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056992082', 'uTime': '1691056992082'}}

state = new

has open order:1070936134117904385

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691056993893, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936134117904385', 'clientOid': '1070936134122098688', 'filledQty': 0.0, 'fee': 0.0, 'price': 29145.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056992082', 'uTime': '1691056992082'}}

state = new

has open order:1070936134117904385

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691056995298, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936134117904385', 'clientOid': '1070936134122098688', 'filledQty': 0.0, 'fee': 0.0, 'price': 29145.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056992082', 'uTime': '1691056992082'}}

state = new

has open order:1070936134117904385

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691056996679, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936134117904385', 'clientOid': '1070936134122098688', 'filledQty': 0.0, 'fee': 0.0, 'price': 29145.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691056992082', 'uTime': '1691056992082'}}

state = new

has open order:1070936134117904385

counter = 5

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691056998176, 'data': {'result': True, 'order\_ids': ['1070936134117904385'], 'client\_order\_ids': ['1070936134122098688'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.7260284423828125

end

order counter = 179

cancel counter = 2758

start time = 1691057002.2908258

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4939 2023-08-03 10:02:39 29139.38 29139.81 29143.0 29143.5 -3.69 -6.5626 2.380741 1.206599 -5.610304 -7.514896 -1

4940 2023-08-03 10:02:49 29138.61 29139.04 29144.0 29144.5 -5.46 -6.5454 2.385631 0.454974 -5.591148 -7.499652 -1

4941 2023-08-03 10:03:00 29137.88 29138.47 29144.0 29144.5 -6.03 -6.4420 2.289890 0.179921 -5.526044 -7.357956 0

4942 2023-08-03 10:03:11 29139.03 29139.83 29144.5 29145.0 -5.17 -6.3750 2.276820 0.529247 -5.464272 -7.285728 -1

4943 2023-08-03 10:03:22 29135.91 29136.56 29143.5 29144.0 -7.44 -6.3404 2.246421 -0.489490 -5.441832 -7.238968 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057002921, 'data': {'clientOid': '1070936179617714178', 'orderId': '1070936179617714177'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -7.44, type = <class 'float'> diff2 = -7.238968461498447, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057003388, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936179617714177', 'clientOid': '1070936179617714178', 'filledQty': 0.0, 'fee': 0.0, 'price': 29144.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057002929', 'uTime': '1691057002929'}}

state = new

has open order:1070936179617714177

counter = 2

diff\_now = -7.42, type = <class 'float'> diff2 = -7.238968461498447, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057004799, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936179617714177', 'clientOid': '1070936179617714178', 'filledQty': 0.0, 'fee': 0.0, 'price': 29144.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057002929', 'uTime': '1691057002929'}}

state = new

has open order:1070936179617714177

counter = 3

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057006219, 'data': {'result': True, 'order\_ids': ['1070936179617714177'], 'client\_order\_ids': ['1070936179617714178'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 3.9757132530212402

end

order counter = 179

cancel counter = 2759

start time = 1691057013.1666875

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4940 2023-08-03 10:02:49 29138.61 29139.04 29144.0 29144.5 -5.46 -6.5454 2.385631 0.454974 -5.591148 -7.499652 -1

4941 2023-08-03 10:03:00 29137.88 29138.47 29144.0 29144.5 -6.03 -6.4420 2.289890 0.179921 -5.526044 -7.357956 0

4942 2023-08-03 10:03:11 29139.03 29139.83 29144.5 29145.0 -5.17 -6.3750 2.276820 0.529247 -5.464272 -7.285728 -1

4943 2023-08-03 10:03:22 29135.91 29136.56 29143.5 29144.0 -7.44 -6.3404 2.246421 -0.489490 -5.441832 -7.238968 1

4944 2023-08-03 10:03:33 29140.46 29141.22 29143.5 29144.0 -2.78 -6.2144 2.266217 1.515477 -5.307913 -7.120887 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057013723, 'data': {'clientOid': '1070936224966529027', 'orderId': '1070936224966529026'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057014155, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936224966529026', 'clientOid': '1070936224966529027', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057013741', 'uTime': '1691057013741'}}

state = new

has open order:1070936224966529026

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057015551, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936224966529026', 'clientOid': '1070936224966529027', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057013741', 'uTime': '1691057013741'}}

state = new

has open order:1070936224966529026

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057016947, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936224966529026', 'clientOid': '1070936224966529027', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057013741', 'uTime': '1691057013741'}}

state = new

has open order:1070936224966529026

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057018365, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936224966529026', 'clientOid': '1070936224966529027', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057013741', 'uTime': '1691057013741'}}

state = new

has open order:1070936224966529026

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057019799, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936224966529026', 'clientOid': '1070936224966529027', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057013741', 'uTime': '1691057013741'}}

state = new

has open order:1070936224966529026

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057020928, 'data': {'result': True, 'order\_ids': ['1070936224966529026'], 'client\_order\_ids': ['1070936224966529027'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.8047661781311035

end

order counter = 179

cancel counter = 2760

start time = 1691057024.0109017

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4941 2023-08-03 10:03:00 29137.88 29138.47 29144.0 29144.5 -6.03 -6.4420 2.289890 0.179921 -5.526044 -7.357956 0

4942 2023-08-03 10:03:11 29139.03 29139.83 29144.5 29145.0 -5.17 -6.3750 2.276820 0.529247 -5.464272 -7.285728 -1

4943 2023-08-03 10:03:22 29135.91 29136.56 29143.5 29144.0 -7.44 -6.3404 2.246421 -0.489490 -5.441832 -7.238968 1

4944 2023-08-03 10:03:33 29140.46 29141.22 29143.5 29144.0 -2.78 -6.2144 2.266217 1.515477 -5.307913 -7.120887 -1

4945 2023-08-03 10:03:44 29142.01 29142.37 29143.5 29144.0 -1.63 -6.0838 2.338802 1.904308 -5.148279 -7.019321 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52781320'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057024624, 'data': {'clientOid': '1070936270621528064', 'orderId': '1070936270617333763'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057025083, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936270617333763', 'clientOid': '1070936270621528064', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057024626', 'uTime': '1691057024626'}}

state = new

has open order:1070936270617333763

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057026563, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936270617333763', 'clientOid': '1070936270621528064', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057024626', 'uTime': '1691057024626'}}

state = new

has open order:1070936270617333763

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057028065, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936270617333763', 'clientOid': '1070936270621528064', 'filledQty': 0.001, 'fee': -0.00058287, 'price': 29143.5, 'priceAvg': 29143.5, 'state': 'filled', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 29.1435, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057024626', 'uTime': '1691057027640'}}

state = filled

Binance Market Sell: {'symbol': 'BTCTUSD', 'orderId': 2267641467, 'orderListId': -1, 'clientOrderId': 'T8DWW9DuPpldjtzeYMripN', 'transactTime': 1691057028190, 'price': '0.00000000', 'origQty': '0.00100000', 'executedQty': '0.00100000', 'cummulativeQuoteQty': '29.14143520', 'status': 'FILLED', 'timeInForce': 'GTC', 'type': 'MARKET', 'side': 'SELL', 'workingTime': 1691057028190, 'fills': [{'price': '29141.54000000', 'qty': '0.00035000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293488106}, {'price': '29141.46000000', 'qty': '0.00041000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293488107}, {'price': '29141.24000000', 'qty': '0.00024000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293488108}], 'selfTradePreventionMode': 'NONE'}

elapsed = 4.217742443084717

end

order counter = 180

cancel counter = 2760

start time = 1691057034.809388

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4942 2023-08-03 10:03:11 29139.03 29139.83 29144.5 29145.0 -5.17 -6.3750 2.276820 0.529247 -5.464272 -7.285728 -1

4943 2023-08-03 10:03:22 29135.91 29136.56 29143.5 29144.0 -7.44 -6.3404 2.246421 -0.489490 -5.441832 -7.238968 1

4944 2023-08-03 10:03:33 29140.46 29141.22 29143.5 29144.0 -2.78 -6.2144 2.266217 1.515477 -5.307913 -7.120887 -1

4945 2023-08-03 10:03:44 29142.01 29142.37 29143.5 29144.0 -1.63 -6.0838 2.338802 1.904308 -5.148279 -7.019321 -1

4946 2023-08-03 10:03:54 29141.91 29142.17 29144.5 29145.0 -2.83 -5.9904 2.374074 1.331214 -5.040770 -6.940030 -1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.66924840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1435', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29143.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00233', 'liquidationPrice': '-169501.222808564', 'keepMarginRate': '0.004', 'marketPrice': '29145.83', 'marginRatio': '0.000674464535', 'cTime': '1690993038706'}]}

signal = -1, position = -1

elapsed = 0.31551671028137207

end

order counter = 180

cancel counter = 2760

start time = 1691057045.582295

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4943 2023-08-03 10:03:22 29135.91 29136.56 29143.5 29144.0 -7.44 -6.3404 2.246421 -0.489490 -5.441832 -7.238968 1

4944 2023-08-03 10:03:33 29140.46 29141.22 29143.5 29144.0 -2.78 -6.2144 2.266217 1.515477 -5.307913 -7.120887 -1

4945 2023-08-03 10:03:44 29142.01 29142.37 29143.5 29144.0 -1.63 -6.0838 2.338802 1.904308 -5.148279 -7.019321 -1

4946 2023-08-03 10:03:54 29141.91 29142.17 29144.5 29145.0 -2.83 -5.9904 2.374074 1.331214 -5.040770 -6.940030 -1

4947 2023-08-03 10:04:05 29142.93 29143.08 29148.0 29148.5 -5.42 -6.0154 2.361059 0.252175 -5.070976 -6.959824 0

Binance position: {'BTC': '0.00040000', 'TUSD': '287.66924840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1435', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29143.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00472', 'liquidationPrice': '-169501.211814564', 'keepMarginRate': '0.004', 'marketPrice': '29148.22', 'marginRatio': '0.000674511732', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057046123, 'data': {'clientOid': '1070936360857784320', 'orderId': '1070936360853590017'}}

signal = 0, position = -1

long binance, short bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057046560, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936360853590017', 'clientOid': '1070936360857784320', 'filledQty': 0.001, 'fee': -0.00058298, 'price': 29149.0, 'priceAvg': 29149.0, 'state': 'filled', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0055, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 29.149, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057046140', 'uTime': '1691057046509'}}

state = filled

Binance Market Sell: {'symbol': 'BTCTUSD', 'orderId': 2267645934, 'orderListId': -1, 'clientOrderId': 'qNomURLAEzaUwgJ775uOHB', 'transactTime': 1691057046680, 'price': '0.00000000', 'origQty': '0.00100000', 'executedQty': '0.00100000', 'cummulativeQuoteQty': '29.14307000', 'status': 'FILLED', 'timeInForce': 'GTC', 'type': 'MARKET', 'side': 'BUY', 'workingTime': 1691057046680, 'fills': [{'price': '29143.07000000', 'qty': '0.00100000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293488435}], 'selfTradePreventionMode': 'NONE'}

elapsed = 1.1435751914978027

end

order counter = 181

cancel counter = 2760

start time = 1691057056.4198265

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4944 2023-08-03 10:03:33 29140.46 29141.22 29143.5 29144.0 -2.78 -6.2144 2.266217 1.515477 -5.307913 -7.120887 -1

4945 2023-08-03 10:03:44 29142.01 29142.37 29143.5 29144.0 -1.63 -6.0838 2.338802 1.904308 -5.148279 -7.019321 -1

4946 2023-08-03 10:03:54 29141.91 29142.17 29144.5 29145.0 -2.83 -5.9904 2.374074 1.331214 -5.040770 -6.940030 -1

4947 2023-08-03 10:04:05 29142.93 29143.08 29148.0 29148.5 -5.42 -6.0154 2.361059 0.252175 -5.070976 -6.959824 0

4948 2023-08-03 10:04:16 29137.18 29137.70 29148.0 29148.5 -10.80 -6.1008 2.455391 -1.913829 -5.118643 -7.082957 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52617840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057056987, 'data': {'clientOid': '1070936406412120066', 'orderId': '1070936406407925765'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -8.75, type = <class 'float'> diff2 = -7.082956507749062, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057057446, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936406407925765', 'clientOid': '1070936406412120066', 'filledQty': 0.0, 'fee': 0.0, 'price': 29148.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057057001', 'uTime': '1691057057001'}}

state = new

has open order:1070936406407925765

counter = 2

diff\_now = -8.04, type = <class 'float'> diff2 = -7.082956507749062, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057058886, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936406407925765', 'clientOid': '1070936406412120066', 'filledQty': 0.0, 'fee': 0.0, 'price': 29148.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057057001', 'uTime': '1691057057001'}}

state = new

has open order:1070936406407925765

counter = 3

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057060321, 'data': {'result': True, 'order\_ids': ['1070936406407925765'], 'client\_order\_ids': ['1070936406412120066'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 3.94858980178833

end

order counter = 181

cancel counter = 2761

start time = 1691057067.3009503

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4945 2023-08-03 10:03:44 29142.01 29142.37 29143.5 29144.0 -1.63 -6.0838 2.338802 1.904308 -5.148279 -7.019321 -1

4946 2023-08-03 10:03:54 29141.91 29142.17 29144.5 29145.0 -2.83 -5.9904 2.374074 1.331214 -5.040770 -6.940030 -1

4947 2023-08-03 10:04:05 29142.93 29143.08 29148.0 29148.5 -5.42 -6.0154 2.361059 0.252175 -5.070976 -6.959824 0

4948 2023-08-03 10:04:16 29137.18 29137.70 29148.0 29148.5 -10.80 -6.1008 2.455391 -1.913829 -5.118643 -7.082957 1

4949 2023-08-03 10:04:27 29141.94 29142.33 29148.0 29148.5 -6.17 -6.0786 2.449523 -0.037313 -5.098791 -7.058409 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52617840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.32378554344177246

end

order counter = 181

cancel counter = 2761

start time = 1691057078.088026

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4946 2023-08-03 10:03:54 29141.91 29142.17 29144.5 29145.0 -2.83 -5.9904 2.374074 1.331214 -5.040770 -6.940030 -1

4947 2023-08-03 10:04:05 29142.93 29143.08 29148.0 29148.5 -5.42 -6.0154 2.361059 0.252175 -5.070976 -6.959824 0

4948 2023-08-03 10:04:16 29137.18 29137.70 29148.0 29148.5 -10.80 -6.1008 2.455391 -1.913829 -5.118643 -7.082957 1

4949 2023-08-03 10:04:27 29141.94 29142.33 29148.0 29148.5 -6.17 -6.0786 2.449523 -0.037313 -5.098791 -7.058409 0

4950 2023-08-03 10:04:38 29144.36 29145.22 29149.0 29149.5 -4.28 -5.9632 2.393891 0.703123 -5.005643 -6.920757 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52617840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057078636, 'data': {'clientOid': '1070936497252356101', 'orderId': '1070936497252356097'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057079067, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936497252356097', 'clientOid': '1070936497252356101', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057078659', 'uTime': '1691057078659'}}

state = new

has open order:1070936497252356097

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057080504, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936497252356097', 'clientOid': '1070936497252356101', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057078659', 'uTime': '1691057078659'}}

state = new

has open order:1070936497252356097

counter = 3

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057082130, 'data': {'result': True, 'order\_ids': ['1070936497252356097'], 'client\_order\_ids': ['1070936497252356101'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 5.0882568359375

end

order counter = 181

cancel counter = 2762

start time = 1691057088.9326124

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4947 2023-08-03 10:04:05 29142.93 29143.08 29148.0 29148.5 -5.42 -6.0154 2.361059 0.252175 -5.070976 -6.959824 0

4948 2023-08-03 10:04:16 29137.18 29137.70 29148.0 29148.5 -10.80 -6.1008 2.455391 -1.913829 -5.118643 -7.082957 1

4949 2023-08-03 10:04:27 29141.94 29142.33 29148.0 29148.5 -6.17 -6.0786 2.449523 -0.037313 -5.098791 -7.058409 0

4950 2023-08-03 10:04:38 29144.36 29145.22 29149.0 29149.5 -4.28 -5.9632 2.393891 0.703123 -5.005643 -6.920757 -1

4951 2023-08-03 10:04:48 29141.98 29143.59 29150.0 29150.5 -6.91 -5.9474 2.384784 -0.403642 -4.993486 -6.901314 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52617840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057089502, 'data': {'clientOid': '1070936542739582986', 'orderId': '1070936542739582979'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057089983, 'data': {'result': True, 'order\_ids': ['1070936542739582979'], 'client\_order\_ids': ['1070936542739582986'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 1.0984513759613037

end

order counter = 181

cancel counter = 2763

start time = 1691057099.694529

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4948 2023-08-03 10:04:16 29137.18 29137.70 29148.0 29148.5 -10.80 -6.1008 2.455391 -1.913829 -5.118643 -7.082957 1

4949 2023-08-03 10:04:27 29141.94 29142.33 29148.0 29148.5 -6.17 -6.0786 2.449523 -0.037313 -5.098791 -7.058409 0

4950 2023-08-03 10:04:38 29144.36 29145.22 29149.0 29149.5 -4.28 -5.9632 2.393891 0.703123 -5.005643 -6.920757 -1

4951 2023-08-03 10:04:48 29141.98 29143.59 29150.0 29150.5 -6.91 -5.9474 2.384784 -0.403642 -4.993486 -6.901314 1

4952 2023-08-03 10:04:59 29146.00 29146.21 29149.5 29150.0 -3.79 -5.8920 2.402372 0.874969 -4.931051 -6.852949 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52617840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057100307, 'data': {'clientOid': '1070936588105175040', 'orderId': '1070936588100980738'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057100959, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936588100980738', 'clientOid': '1070936588105175040', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057100320', 'uTime': '1691057100320'}}

state = new

has open order:1070936588100980738

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057102432, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936588100980738', 'clientOid': '1070936588105175040', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057100320', 'uTime': '1691057100320'}}

state = new

has open order:1070936588100980738

counter = 3

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057103927, 'data': {'result': True, 'order\_ids': ['1070936588100980738'], 'client\_order\_ids': ['1070936588105175040'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 5.275776147842407

end

order counter = 181

cancel counter = 2764

start time = 1691057110.7163627

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4949 2023-08-03 10:04:27 29141.94 29142.33 29148.0 29148.5 -6.17 -6.0786 2.449523 -0.037313 -5.098791 -7.058409 0

4950 2023-08-03 10:04:38 29144.36 29145.22 29149.0 29149.5 -4.28 -5.9632 2.393891 0.703123 -5.005643 -6.920757 -1

4951 2023-08-03 10:04:48 29141.98 29143.59 29150.0 29150.5 -6.91 -5.9474 2.384784 -0.403642 -4.993486 -6.901314 1

4952 2023-08-03 10:04:59 29146.00 29146.21 29149.5 29150.0 -3.79 -5.8920 2.402372 0.874969 -4.931051 -6.852949 -1

4953 2023-08-03 10:05:10 29144.64 29145.58 29149.5 29150.0 -4.42 -5.8380 2.404550 0.589715 -4.876180 -6.799820 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52617840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057111284, 'data': {'clientOid': '1070936634104107011', 'orderId': '1070936634104107010'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057111747, 'data': {'result': True, 'order\_ids': ['1070936634104107010'], 'client\_order\_ids': ['1070936634104107011'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.0773000717163086

end

order counter = 181

cancel counter = 2765

start time = 1691057121.4853368

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4950 2023-08-03 10:04:38 29144.36 29145.22 29149.0 29149.5 -4.28 -5.9632 2.393891 0.703123 -5.005643 -6.920757 -1

4951 2023-08-03 10:04:48 29141.98 29143.59 29150.0 29150.5 -6.91 -5.9474 2.384784 -0.403642 -4.993486 -6.901314 1

4952 2023-08-03 10:04:59 29146.00 29146.21 29149.5 29150.0 -3.79 -5.8920 2.402372 0.874969 -4.931051 -6.852949 -1

4953 2023-08-03 10:05:10 29144.64 29145.58 29149.5 29150.0 -4.42 -5.8380 2.404550 0.589715 -4.876180 -6.799820 -1

4954 2023-08-03 10:05:21 29144.65 29144.98 29150.5 29151.0 -6.02 -5.8116 2.394950 -0.087016 -4.853620 -6.769580 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52617840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3004016876220703

end

order counter = 181

cancel counter = 2765

start time = 1691057132.2805276

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4951 2023-08-03 10:04:48 29141.98 29143.59 29150.0 29150.5 -6.91 -5.9474 2.384784 -0.403642 -4.993486 -6.901314 1

4952 2023-08-03 10:04:59 29146.00 29146.21 29149.5 29150.0 -3.79 -5.8920 2.402372 0.874969 -4.931051 -6.852949 -1

4953 2023-08-03 10:05:10 29144.64 29145.58 29149.5 29150.0 -4.42 -5.8380 2.404550 0.589715 -4.876180 -6.799820 -1

4954 2023-08-03 10:05:21 29144.65 29144.98 29150.5 29151.0 -6.02 -5.8116 2.394950 -0.087016 -4.853620 -6.769580 0

4955 2023-08-03 10:05:32 29144.04 29144.96 29151.0 29151.5 -6.54 -5.8192 2.396680 -0.300749 -4.860528 -6.777872 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52617840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3278043270111084

end

order counter = 181

cancel counter = 2765

start time = 1691057143.1473556

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4952 2023-08-03 10:04:59 29146.00 29146.21 29149.5 29150.0 -3.79 -5.8920 2.402372 0.874969 -4.931051 -6.852949 -1

4953 2023-08-03 10:05:10 29144.64 29145.58 29149.5 29150.0 -4.42 -5.8380 2.404550 0.589715 -4.876180 -6.799820 -1

4954 2023-08-03 10:05:21 29144.65 29144.98 29150.5 29151.0 -6.02 -5.8116 2.394950 -0.087016 -4.853620 -6.769580 0

4955 2023-08-03 10:05:32 29144.04 29144.96 29151.0 29151.5 -6.54 -5.8192 2.396680 -0.300749 -4.860528 -6.777872 0

4956 2023-08-03 10:05:43 29140.42 29141.23 29151.0 29151.5 -10.27 -5.9084 2.477950 -1.760165 -4.917220 -6.899580 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52617840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057146186, 'data': {'clientOid': '1070936780493705225', 'orderId': '1070936780493705223'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -9.91, type = <class 'float'> diff2 = -6.899579832114899, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057146612, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936780493705223', 'clientOid': '1070936780493705225', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057146189', 'uTime': '1691057146189'}}

state = new

has open order:1070936780493705223

counter = 2

diff\_now = -10.52, type = <class 'float'> diff2 = -6.899579832114899, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057148016, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936780493705223', 'clientOid': '1070936780493705225', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057146189', 'uTime': '1691057146189'}}

state = new

has open order:1070936780493705223

counter = 3

diff\_now = -9.61, type = <class 'float'> diff2 = -6.899579832114899, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057149459, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936780493705223', 'clientOid': '1070936780493705225', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057146189', 'uTime': '1691057146189'}}

state = new

has open order:1070936780493705223

counter = 4

diff\_now = -9.92, type = <class 'float'> diff2 = -6.899579832114899, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057150988, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936780493705223', 'clientOid': '1070936780493705225', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057146189', 'uTime': '1691057146189'}}

state = new

has open order:1070936780493705223

counter = 5

diff\_now = -10.08, type = <class 'float'> diff2 = -6.899579832114899, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057152369, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936780493705223', 'clientOid': '1070936780493705225', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057146189', 'uTime': '1691057146189'}}

state = new

has open order:1070936780493705223

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057153553, 'data': {'result': True, 'order\_ids': ['1070936780493705223'], 'client\_order\_ids': ['1070936780493705225'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 10.452767848968506

end

order counter = 181

cancel counter = 2766

start time = 1691057154.3710282

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4953 2023-08-03 10:05:10 29144.64 29145.58 29149.5 29150.0 -4.42 -5.8380 2.404550 0.589715 -4.876180 -6.799820 -1

4954 2023-08-03 10:05:21 29144.65 29144.98 29150.5 29151.0 -6.02 -5.8116 2.394950 -0.087016 -4.853620 -6.769580 0

4955 2023-08-03 10:05:32 29144.04 29144.96 29151.0 29151.5 -6.54 -5.8192 2.396680 -0.300749 -4.860528 -6.777872 0

4956 2023-08-03 10:05:43 29140.42 29141.23 29151.0 29151.5 -10.27 -5.9084 2.477950 -1.760165 -4.917220 -6.899580 1

4957 2023-08-03 10:05:54 29141.11 29141.54 29150.5 29151.0 -9.46 -5.9932 2.525995 -1.372449 -4.982802 -7.003598 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52617840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057154957, 'data': {'clientOid': '1070936817298722823', 'orderId': '1070936817298722819'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -9.46, type = <class 'float'> diff2 = -7.003598002809296, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057155426, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936817298722819', 'clientOid': '1070936817298722823', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057154964', 'uTime': '1691057154964'}}

state = new

has open order:1070936817298722819

counter = 2

diff\_now = -9.26, type = <class 'float'> diff2 = -7.003598002809296, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057156817, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936817298722819', 'clientOid': '1070936817298722823', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057154964', 'uTime': '1691057154964'}}

state = new

has open order:1070936817298722819

counter = 3

diff\_now = -8.97, type = <class 'float'> diff2 = -7.003598002809296, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057158230, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936817298722819', 'clientOid': '1070936817298722823', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057154964', 'uTime': '1691057154964'}}

state = new

has open order:1070936817298722819

counter = 4

diff\_now = -9.63, type = <class 'float'> diff2 = -7.003598002809296, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057159626, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936817298722819', 'clientOid': '1070936817298722823', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057154964', 'uTime': '1691057154964'}}

state = new

has open order:1070936817298722819

counter = 5

diff\_now = -9.08, type = <class 'float'> diff2 = -7.003598002809296, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057161042, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936817298722819', 'clientOid': '1070936817298722823', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057154964', 'uTime': '1691057154964'}}

state = new

has open order:1070936817298722819

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057162189, 'data': {'result': True, 'order\_ids': ['1070936817298722819'], 'client\_order\_ids': ['1070936817298722823'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.863225698471069

end

order counter = 181

cancel counter = 2767

start time = 1691057165.190988

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4954 2023-08-03 10:05:21 29144.65 29144.98 29150.5 29151.0 -6.02 -5.8116 2.394950 -0.087016 -4.853620 -6.769580 0

4955 2023-08-03 10:05:32 29144.04 29144.96 29151.0 29151.5 -6.54 -5.8192 2.396680 -0.300749 -4.860528 -6.777872 0

4956 2023-08-03 10:05:43 29140.42 29141.23 29151.0 29151.5 -10.27 -5.9084 2.477950 -1.760165 -4.917220 -6.899580 1

4957 2023-08-03 10:05:54 29141.11 29141.54 29150.5 29151.0 -9.46 -5.9932 2.525995 -1.372449 -4.982802 -7.003598 1

4958 2023-08-03 10:06:05 29141.73 29142.70 29150.0 29150.5 -7.80 -6.0374 2.538102 -0.694456 -5.022159 -7.052641 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52617840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057165746, 'data': {'clientOid': '1070936862593011717', 'orderId': '1070936862593011716'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -7.91, type = <class 'float'> diff2 = -7.052640857317458, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057166205, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936862593011716', 'clientOid': '1070936862593011717', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057165763', 'uTime': '1691057165763'}}

state = new

has open order:1070936862593011716

counter = 2

diff\_now = -7.54, type = <class 'float'> diff2 = -7.052640857317458, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057167637, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936862593011716', 'clientOid': '1070936862593011717', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057165763', 'uTime': '1691057165763'}}

state = new

has open order:1070936862593011716

counter = 3

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057169045, 'data': {'result': True, 'order\_ids': ['1070936862593011716'], 'client\_order\_ids': ['1070936862593011717'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 3.901759624481201

end

order counter = 181

cancel counter = 2768

start time = 1691057176.0403664

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4955 2023-08-03 10:05:32 29144.04 29144.96 29151.0 29151.5 -6.54 -5.8192 2.396680 -0.300749 -4.860528 -6.777872 0

4956 2023-08-03 10:05:43 29140.42 29141.23 29151.0 29151.5 -10.27 -5.9084 2.477950 -1.760165 -4.917220 -6.899580 1

4957 2023-08-03 10:05:54 29141.11 29141.54 29150.5 29151.0 -9.46 -5.9932 2.525995 -1.372449 -4.982802 -7.003598 1

4958 2023-08-03 10:06:05 29141.73 29142.70 29150.0 29150.5 -7.80 -6.0374 2.538102 -0.694456 -5.022159 -7.052641 1

4959 2023-08-03 10:06:16 29141.03 29141.66 29150.0 29150.5 -8.84 -6.0742 2.565535 -1.078060 -5.047986 -7.100414 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52617840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057176583, 'data': {'clientOid': '1070936907983769602', 'orderId': '1070936907983769601'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -9.26, type = <class 'float'> diff2 = -7.100413834580814, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057177060, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936907983769601', 'clientOid': '1070936907983769602', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057176585', 'uTime': '1691057176585'}}

state = new

has open order:1070936907983769601

counter = 2

diff\_now = -9.68, type = <class 'float'> diff2 = -7.100413834580814, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057178529, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936907983769601', 'clientOid': '1070936907983769602', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057176585', 'uTime': '1691057176585'}}

state = new

has open order:1070936907983769601

counter = 3

diff\_now = -9.87, type = <class 'float'> diff2 = -7.100413834580814, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057179900, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936907983769601', 'clientOid': '1070936907983769602', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057176585', 'uTime': '1691057176585'}}

state = new

has open order:1070936907983769601

counter = 4

diff\_now = -11.51, type = <class 'float'> diff2 = -7.100413834580814, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057181559, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936907983769601', 'clientOid': '1070936907983769602', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057176585', 'uTime': '1691057176585'}}

state = new

has open order:1070936907983769601

counter = 5

diff\_now = -11.17, type = <class 'float'> diff2 = -7.100413834580814, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057182960, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936907983769601', 'clientOid': '1070936907983769602', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057176585', 'uTime': '1691057176585'}}

state = new

has open order:1070936907983769601

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057184107, 'data': {'result': True, 'order\_ids': ['1070936907983769601'], 'client\_order\_ids': ['1070936907983769602'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.113921403884888

end

order counter = 181

cancel counter = 2769

start time = 1691057188.4278047

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4956 2023-08-03 10:05:43 29140.42 29141.23 29151.0 29151.5 -10.27 -5.9084 2.477950 -1.760165 -4.917220 -6.899580 1

4957 2023-08-03 10:05:54 29141.11 29141.54 29150.5 29151.0 -9.46 -5.9932 2.525995 -1.372449 -4.982802 -7.003598 1

4958 2023-08-03 10:06:05 29141.73 29142.70 29150.0 29150.5 -7.80 -6.0374 2.538102 -0.694456 -5.022159 -7.052641 1

4959 2023-08-03 10:06:16 29141.03 29141.66 29150.0 29150.5 -8.84 -6.0742 2.565535 -1.078060 -5.047986 -7.100414 1

4960 2023-08-03 10:06:28 29137.10 29138.12 29149.0 29149.5 -11.38 -6.1662 2.671645 -1.951532 -5.097542 -7.234858 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52617840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057188993, 'data': {'clientOid': '1070936960035082242', 'orderId': '1070936960035082241'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -11.84, type = <class 'float'> diff2 = -7.2348578696890975, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057189474, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936960035082241', 'clientOid': '1070936960035082242', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057188995', 'uTime': '1691057188995'}}

state = new

has open order:1070936960035082241

counter = 2

diff\_now = -11.42, type = <class 'float'> diff2 = -7.2348578696890975, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057190874, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936960035082241', 'clientOid': '1070936960035082242', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057188995', 'uTime': '1691057188995'}}

state = new

has open order:1070936960035082241

counter = 3

diff\_now = -11.53, type = <class 'float'> diff2 = -7.2348578696890975, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057192320, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936960035082241', 'clientOid': '1070936960035082242', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057188995', 'uTime': '1691057188995'}}

state = new

has open order:1070936960035082241

counter = 4

diff\_now = -12.6, type = <class 'float'> diff2 = -7.2348578696890975, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057193786, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936960035082241', 'clientOid': '1070936960035082242', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057188995', 'uTime': '1691057188995'}}

state = new

has open order:1070936960035082241

counter = 5

diff\_now = -12.59, type = <class 'float'> diff2 = -7.2348578696890975, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057195173, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070936960035082241', 'clientOid': '1070936960035082242', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057188995', 'uTime': '1691057188995'}}

state = new

has open order:1070936960035082241

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057196336, 'data': {'result': True, 'order\_ids': ['1070936960035082241'], 'client\_order\_ids': ['1070936960035082242'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.963345289230347

end

order counter = 181

cancel counter = 2770

start time = 1691057199.1879287

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4957 2023-08-03 10:05:54 29141.11 29141.54 29150.5 29151.0 -9.46 -5.9932 2.525995 -1.372449 -4.982802 -7.003598 1

4958 2023-08-03 10:06:05 29141.73 29142.70 29150.0 29150.5 -7.80 -6.0374 2.538102 -0.694456 -5.022159 -7.052641 1

4959 2023-08-03 10:06:16 29141.03 29141.66 29150.0 29150.5 -8.84 -6.0742 2.565535 -1.078060 -5.047986 -7.100414 1

4960 2023-08-03 10:06:28 29137.10 29138.12 29149.0 29149.5 -11.38 -6.1662 2.671645 -1.951532 -5.097542 -7.234858 1

4961 2023-08-03 10:06:39 29139.51 29140.40 29149.0 29149.5 -9.10 -6.2366 2.702087 -1.059700 -5.155765 -7.317435 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52617840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057199787, 'data': {'clientOid': '1070937005308399618', 'orderId': '1070937005308399617'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -9.53, type = <class 'float'> diff2 = -7.317434631387922, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057200239, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070937005308399617', 'clientOid': '1070937005308399618', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057199789', 'uTime': '1691057199789'}}

state = new

has open order:1070937005308399617

counter = 2

diff\_now = -9.71, type = <class 'float'> diff2 = -7.317434631387922, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057201636, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070937005308399617', 'clientOid': '1070937005308399618', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057199789', 'uTime': '1691057199789'}}

state = new

has open order:1070937005308399617

counter = 3

diff\_now = -10.14, type = <class 'float'> diff2 = -7.317434631387922, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057203033, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070937005308399617', 'clientOid': '1070937005308399618', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057199789', 'uTime': '1691057199789'}}

state = new

has open order:1070937005308399617

counter = 4

diff\_now = -10.35, type = <class 'float'> diff2 = -7.317434631387922, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057204664, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070937005308399617', 'clientOid': '1070937005308399618', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057199789', 'uTime': '1691057199789'}}

state = new

has open order:1070937005308399617

counter = 5

diff\_now = -10.4, type = <class 'float'> diff2 = -7.317434631387922, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057206082, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070937005308399617', 'clientOid': '1070937005308399618', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057199789', 'uTime': '1691057199789'}}

state = new

has open order:1070937005308399617

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057207226, 'data': {'result': True, 'order\_ids': ['1070937005308399617'], 'client\_order\_ids': ['1070937005308399618'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.085715055465698

end

order counter = 181

cancel counter = 2771

start time = 1691057210.065092

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4958 2023-08-03 10:06:05 29141.73 29142.70 29150.0 29150.5 -7.80 -6.0374 2.538102 -0.694456 -5.022159 -7.052641 1

4959 2023-08-03 10:06:16 29141.03 29141.66 29150.0 29150.5 -8.84 -6.0742 2.565535 -1.078060 -5.047986 -7.100414 1

4960 2023-08-03 10:06:28 29137.10 29138.12 29149.0 29149.5 -11.38 -6.1662 2.671645 -1.951532 -5.097542 -7.234858 1

4961 2023-08-03 10:06:39 29139.51 29140.40 29149.0 29149.5 -9.10 -6.2366 2.702087 -1.059700 -5.155765 -7.317435 1

4962 2023-08-03 10:06:50 29139.15 29139.60 29149.0 29149.5 -9.90 -6.3184 2.750385 -1.302218 -5.218246 -7.418554 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.52617840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057210637, 'data': {'clientOid': '1070937050820792323', 'orderId': '1070937050820792321'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -9.74, type = <class 'float'> diff2 = -7.418554010739533, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057211110, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070937050820792321', 'clientOid': '1070937050820792323', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057210640', 'uTime': '1691057210640'}}

state = new

has open order:1070937050820792321

counter = 2

diff\_now = -9.82, type = <class 'float'> diff2 = -7.418554010739533, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057212485, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070937050820792321', 'clientOid': '1070937050820792323', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057210640', 'uTime': '1691057210640'}}

state = new

has open order:1070937050820792321

counter = 3

diff\_now = -11.05, type = <class 'float'> diff2 = -7.418554010739533, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057214060, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070937050820792321', 'clientOid': '1070937050820792323', 'filledQty': 0.001, 'fee': -0.00058299, 'price': 29149.5, 'priceAvg': 29149.5, 'state': 'filled', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 29.1495, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057210640', 'uTime': '1691057212922'}}

state = filled

Binance Market Buy: {'symbol': 'BTCTUSD', 'orderId': 2267695807, 'orderListId': -1, 'clientOrderId': '1SzbCPvHo7kN7a8rxE30CB', 'transactTime': 1691057214183, 'price': '0.00000000', 'origQty': '0.00100000', 'executedQty': '0.00100000', 'cummulativeQuoteQty': '29.13842000', 'status': 'FILLED', 'timeInForce': 'GTC', 'type': 'MARKET', 'side': 'BUY', 'workingTime': 1691057214183, 'fills': [{'price': '29138.42000000', 'qty': '0.00100000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293492574}], 'selfTradePreventionMode': 'NONE'}

elapsed = 4.156750440597534

end

order counter = 182

cancel counter = 2771

start time = 1691057220.9172428

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4959 2023-08-03 10:06:16 29141.03 29141.66 29150.0 29150.5 -8.84 -6.0742 2.565535 -1.078060 -5.047986 -7.100414 1

4960 2023-08-03 10:06:28 29137.10 29138.12 29149.0 29149.5 -11.38 -6.1662 2.671645 -1.951532 -5.097542 -7.234858 1

4961 2023-08-03 10:06:39 29139.51 29140.40 29149.0 29149.5 -9.10 -6.2366 2.702087 -1.059700 -5.155765 -7.317435 1

4962 2023-08-03 10:06:50 29139.15 29139.60 29149.0 29149.5 -9.90 -6.3184 2.750385 -1.302218 -5.218246 -7.418554 1

4963 2023-08-03 10:07:00 29136.45 29137.06 29149.5 29150.0 -12.94 -6.4454 2.905419 -2.235340 -5.283232 -7.607568 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00042', 'liquidationPrice': '227798.541888564', 'keepMarginRate': '0.004', 'marketPrice': '29149.08', 'marginRatio': '0.000674531518', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.346254825592041

end

order counter = 182

cancel counter = 2771

start time = 1691057231.7176847

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4960 2023-08-03 10:06:28 29137.10 29138.12 29149.0 29149.5 -11.38 -6.1662 2.671645 -1.951532 -5.097542 -7.234858 1

4961 2023-08-03 10:06:39 29139.51 29140.40 29149.0 29149.5 -9.10 -6.2366 2.702087 -1.059700 -5.155765 -7.317435 1

4962 2023-08-03 10:06:50 29139.15 29139.60 29149.0 29149.5 -9.90 -6.3184 2.750385 -1.302218 -5.218246 -7.418554 1

4963 2023-08-03 10:07:00 29136.45 29137.06 29149.5 29150.0 -12.94 -6.4454 2.905419 -2.235340 -5.283232 -7.607568 1

4964 2023-08-03 10:07:11 29136.25 29137.24 29149.5 29150.0 -12.76 -6.5676 3.039594 -2.037246 -5.351763 -7.783437 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00036', 'liquidationPrice': '227798.538300564', 'keepMarginRate': '0.004', 'marketPrice': '29149.86', 'marginRatio': '0.000674552214', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.31551432609558105

end

order counter = 182

cancel counter = 2771

start time = 1691057242.4838614

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4961 2023-08-03 10:06:39 29139.51 29140.40 29149.0 29149.5 -9.10 -6.2366 2.702087 -1.059700 -5.155765 -7.317435 1

4962 2023-08-03 10:06:50 29139.15 29139.60 29149.0 29149.5 -9.90 -6.3184 2.750385 -1.302218 -5.218246 -7.418554 1

4963 2023-08-03 10:07:00 29136.45 29137.06 29149.5 29150.0 -12.94 -6.4454 2.905419 -2.235340 -5.283232 -7.607568 1

4964 2023-08-03 10:07:11 29136.25 29137.24 29149.5 29150.0 -12.76 -6.5676 3.039594 -2.037246 -5.351763 -7.783437 1

4965 2023-08-03 10:07:22 29135.78 29136.94 29149.5 29150.0 -13.06 -6.6986 3.175182 -2.003476 -5.428527 -7.968673 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00051', 'liquidationPrice': '227798.537610564', 'keepMarginRate': '0.004', 'marketPrice': '29150.01', 'marginRatio': '0.000674556195', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.37416887283325195

end

order counter = 182

cancel counter = 2771

start time = 1691057253.2750096

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4962 2023-08-03 10:06:50 29139.15 29139.60 29149.0 29149.5 -9.90 -6.3184 2.750385 -1.302218 -5.218246 -7.418554 1

4963 2023-08-03 10:07:00 29136.45 29137.06 29149.5 29150.0 -12.94 -6.4454 2.905419 -2.235340 -5.283232 -7.607568 1

4964 2023-08-03 10:07:11 29136.25 29137.24 29149.5 29150.0 -12.76 -6.5676 3.039594 -2.037246 -5.351763 -7.783437 1

4965 2023-08-03 10:07:22 29135.78 29136.94 29149.5 29150.0 -13.06 -6.6986 3.175182 -2.003476 -5.428527 -7.968673 1

4966 2023-08-03 10:07:33 29136.44 29136.85 29149.0 29149.5 -12.65 -6.7504 3.251352 -1.814507 -5.449859 -8.050941 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00041', 'liquidationPrice': '227798.538070564', 'keepMarginRate': '0.004', 'marketPrice': '29149.91', 'marginRatio': '0.000674553541', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.33578944206237793

end

order counter = 182

cancel counter = 2771

start time = 1691057264.131658

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4963 2023-08-03 10:07:00 29136.45 29137.06 29149.5 29150.0 -12.94 -6.4454 2.905419 -2.235340 -5.283232 -7.607568 1

4964 2023-08-03 10:07:11 29136.25 29137.24 29149.5 29150.0 -12.76 -6.5676 3.039594 -2.037246 -5.351763 -7.783437 1

4965 2023-08-03 10:07:22 29135.78 29136.94 29149.5 29150.0 -13.06 -6.6986 3.175182 -2.003476 -5.428527 -7.968673 1

4966 2023-08-03 10:07:33 29136.44 29136.85 29149.0 29149.5 -12.65 -6.7504 3.251352 -1.814507 -5.449859 -8.050941 1

4967 2023-08-03 10:07:44 29137.90 29138.28 29149.0 29149.5 -11.22 -6.7872 3.291882 -1.346585 -5.470447 -8.103953 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00023', 'liquidationPrice': '227798.538898564', 'keepMarginRate': '0.004', 'marketPrice': '29149.73', 'marginRatio': '0.000674548765', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.3100554943084717

end

order counter = 182

cancel counter = 2771

start time = 1691057274.9904203

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4964 2023-08-03 10:07:11 29136.25 29137.24 29149.5 29150.0 -12.76 -6.5676 3.039594 -2.037246 -5.351763 -7.783437 1

4965 2023-08-03 10:07:22 29135.78 29136.94 29149.5 29150.0 -13.06 -6.6986 3.175182 -2.003476 -5.428527 -7.968673 1

4966 2023-08-03 10:07:33 29136.44 29136.85 29149.0 29149.5 -12.65 -6.7504 3.251352 -1.814507 -5.449859 -8.050941 1

4967 2023-08-03 10:07:44 29137.90 29138.28 29149.0 29149.5 -11.22 -6.7872 3.291882 -1.346585 -5.470447 -8.103953 1

4968 2023-08-03 10:07:54 29136.90 29137.41 29149.0 29149.5 -12.09 -6.8196 3.336539 -1.579601 -5.484984 -8.154216 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00035', 'liquidationPrice': '227798.538346564', 'keepMarginRate': '0.004', 'marketPrice': '29149.85', 'marginRatio': '0.000674551949', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.3428206443786621

end

order counter = 182

cancel counter = 2771

start time = 1691057285.7491472

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4965 2023-08-03 10:07:22 29135.78 29136.94 29149.5 29150.0 -13.06 -6.6986 3.175182 -2.003476 -5.428527 -7.968673 1

4966 2023-08-03 10:07:33 29136.44 29136.85 29149.0 29149.5 -12.65 -6.7504 3.251352 -1.814507 -5.449859 -8.050941 1

4967 2023-08-03 10:07:44 29137.90 29138.28 29149.0 29149.5 -11.22 -6.7872 3.291882 -1.346585 -5.470447 -8.103953 1

4968 2023-08-03 10:07:54 29136.90 29137.41 29149.0 29149.5 -12.09 -6.8196 3.336539 -1.579601 -5.484984 -8.154216 1

4969 2023-08-03 10:08:05 29135.31 29135.75 29147.0 29147.5 -11.75 -6.8004 3.304560 -1.497809 -5.478576 -8.122224 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00008', 'liquidationPrice': '227798.540324564', 'keepMarginRate': '0.004', 'marketPrice': '29149.42', 'marginRatio': '0.000674540539', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.3076596260070801

end

order counter = 182

cancel counter = 2771

start time = 1691057296.5851464

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4966 2023-08-03 10:07:33 29136.44 29136.85 29149.0 29149.5 -12.65 -6.7504 3.251352 -1.814507 -5.449859 -8.050941 1

4967 2023-08-03 10:07:44 29137.90 29138.28 29149.0 29149.5 -11.22 -6.7872 3.291882 -1.346585 -5.470447 -8.103953 1

4968 2023-08-03 10:07:54 29136.90 29137.41 29149.0 29149.5 -12.09 -6.8196 3.336539 -1.579601 -5.484984 -8.154216 1

4969 2023-08-03 10:08:05 29135.31 29135.75 29147.0 29147.5 -11.75 -6.8004 3.304560 -1.497809 -5.478576 -8.122224 1

4970 2023-08-03 10:08:16 29131.57 29132.35 29147.0 29147.5 -15.15 -6.9330 3.502085 -2.346316 -5.532166 -8.333834 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00484', 'liquidationPrice': '227798.562220564', 'keepMarginRate': '0.004', 'marketPrice': '29144.66', 'marginRatio': '0.00067441424', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.35194873809814453

end

order counter = 182

cancel counter = 2771

start time = 1691057307.380034

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4967 2023-08-03 10:07:44 29137.90 29138.28 29149.0 29149.5 -11.22 -6.7872 3.291882 -1.346585 -5.470447 -8.103953 1

4968 2023-08-03 10:07:54 29136.90 29137.41 29149.0 29149.5 -12.09 -6.8196 3.336539 -1.579601 -5.484984 -8.154216 1

4969 2023-08-03 10:08:05 29135.31 29135.75 29147.0 29147.5 -11.75 -6.8004 3.304560 -1.497809 -5.478576 -8.122224 1

4970 2023-08-03 10:08:16 29131.57 29132.35 29147.0 29147.5 -15.15 -6.9330 3.502085 -2.346316 -5.532166 -8.333834 1

4971 2023-08-03 10:08:27 29131.31 29131.77 29145.0 29145.5 -13.73 -7.0174 3.614505 -1.857129 -5.571598 -8.463202 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00591', 'liquidationPrice': '227798.567142564', 'keepMarginRate': '0.004', 'marketPrice': '29143.59', 'marginRatio': '0.00067438585', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.34674501419067383

end

order counter = 182

cancel counter = 2771

start time = 1691057318.2251744

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4968 2023-08-03 10:07:54 29136.90 29137.41 29149.0 29149.5 -12.09 -6.8196 3.336539 -1.579601 -5.484984 -8.154216 1

4969 2023-08-03 10:08:05 29135.31 29135.75 29147.0 29147.5 -11.75 -6.8004 3.304560 -1.497809 -5.478576 -8.122224 1

4970 2023-08-03 10:08:16 29131.57 29132.35 29147.0 29147.5 -15.15 -6.9330 3.502085 -2.346316 -5.532166 -8.333834 1

4971 2023-08-03 10:08:27 29131.31 29131.77 29145.0 29145.5 -13.73 -7.0174 3.614505 -1.857129 -5.571598 -8.463202 1

4972 2023-08-03 10:08:38 29130.49 29131.12 29145.0 29145.5 -14.38 -7.1744 3.760442 -1.916158 -5.670223 -8.678577 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00668', 'liquidationPrice': '227798.570684564', 'keepMarginRate': '0.004', 'marketPrice': '29142.82', 'marginRatio': '0.00067436542', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.3230915069580078

end

order counter = 182

cancel counter = 2771

start time = 1691057329.0136817

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4969 2023-08-03 10:08:05 29135.31 29135.75 29147.0 29147.5 -11.75 -6.8004 3.304560 -1.497809 -5.478576 -8.122224 1

4970 2023-08-03 10:08:16 29131.57 29132.35 29147.0 29147.5 -15.15 -6.9330 3.502085 -2.346316 -5.532166 -8.333834 1

4971 2023-08-03 10:08:27 29131.31 29131.77 29145.0 29145.5 -13.73 -7.0174 3.614505 -1.857129 -5.571598 -8.463202 1

4972 2023-08-03 10:08:38 29130.49 29131.12 29145.0 29145.5 -14.38 -7.1744 3.760442 -1.916158 -5.670223 -8.678577 1

4973 2023-08-03 10:08:49 29131.30 29131.75 29145.0 29145.5 -13.75 -7.3562 3.854944 -1.658597 -5.814222 -8.898178 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00733', 'liquidationPrice': '227798.573674564', 'keepMarginRate': '0.004', 'marketPrice': '29142.17', 'marginRatio': '0.000674348174', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.32274818420410156

end

order counter = 182

cancel counter = 2771

start time = 1691057339.8791697

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4970 2023-08-03 10:08:16 29131.57 29132.35 29147.0 29147.5 -15.15 -6.9330 3.502085 -2.346316 -5.532166 -8.333834 1

4971 2023-08-03 10:08:27 29131.31 29131.77 29145.0 29145.5 -13.73 -7.0174 3.614505 -1.857129 -5.571598 -8.463202 1

4972 2023-08-03 10:08:38 29130.49 29131.12 29145.0 29145.5 -14.38 -7.1744 3.760442 -1.916158 -5.670223 -8.678577 1

4973 2023-08-03 10:08:49 29131.30 29131.75 29145.0 29145.5 -13.75 -7.3562 3.854944 -1.658597 -5.814222 -8.898178 1

4974 2023-08-03 10:08:59 29130.98 29131.72 29142.5 29143.0 -11.28 -7.4904 3.872725 -0.978536 -5.941310 -9.039490 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00789', 'liquidationPrice': '227798.576250564', 'keepMarginRate': '0.004', 'marketPrice': '29141.61', 'marginRatio': '0.000674333316', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.3542826175689697

end

order counter = 182

cancel counter = 2771

start time = 1691057350.7187483

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4971 2023-08-03 10:08:27 29131.31 29131.77 29145.0 29145.5 -13.73 -7.0174 3.614505 -1.857129 -5.571598 -8.463202 1

4972 2023-08-03 10:08:38 29130.49 29131.12 29145.0 29145.5 -14.38 -7.1744 3.760442 -1.916158 -5.670223 -8.678577 1

4973 2023-08-03 10:08:49 29131.30 29131.75 29145.0 29145.5 -13.75 -7.3562 3.854944 -1.658597 -5.814222 -8.898178 1

4974 2023-08-03 10:08:59 29130.98 29131.72 29142.5 29143.0 -11.28 -7.4904 3.872725 -0.978536 -5.941310 -9.039490 1

4975 2023-08-03 10:09:10 29129.94 29130.68 29142.5 29143.0 -12.32 -7.6076 3.929165 -1.199339 -6.035934 -9.179266 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00797', 'liquidationPrice': '227798.576618564', 'keepMarginRate': '0.004', 'marketPrice': '29141.53', 'marginRatio': '0.000674331193', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.49767231941223145

end

order counter = 182

cancel counter = 2771

start time = 1691057361.4685793

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4972 2023-08-03 10:08:38 29130.49 29131.12 29145.0 29145.5 -14.38 -7.1744 3.760442 -1.916158 -5.670223 -8.678577 1

4973 2023-08-03 10:08:49 29131.30 29131.75 29145.0 29145.5 -13.75 -7.3562 3.854944 -1.658597 -5.814222 -8.898178 1

4974 2023-08-03 10:08:59 29130.98 29131.72 29142.5 29143.0 -11.28 -7.4904 3.872725 -0.978536 -5.941310 -9.039490 1

4975 2023-08-03 10:09:10 29129.94 29130.68 29142.5 29143.0 -12.32 -7.6076 3.929165 -1.199339 -6.035934 -9.179266 1

4976 2023-08-03 10:09:21 29129.50 29130.46 29141.5 29142.0 -11.54 -7.6946 3.967700 -0.969176 -6.107520 -9.281680 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00797', 'liquidationPrice': '227798.576618564', 'keepMarginRate': '0.004', 'marketPrice': '29141.53', 'marginRatio': '0.000674331193', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.32375144958496094

end

order counter = 182

cancel counter = 2771

start time = 1691057372.2546656

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4973 2023-08-03 10:08:49 29131.30 29131.75 29145.0 29145.5 -13.75 -7.3562 3.854944 -1.658597 -5.814222 -8.898178 1

4974 2023-08-03 10:08:59 29130.98 29131.72 29142.5 29143.0 -11.28 -7.4904 3.872725 -0.978536 -5.941310 -9.039490 1

4975 2023-08-03 10:09:10 29129.94 29130.68 29142.5 29143.0 -12.32 -7.6076 3.929165 -1.199339 -6.035934 -9.179266 1

4976 2023-08-03 10:09:21 29129.50 29130.46 29141.5 29142.0 -11.54 -7.6946 3.967700 -0.969176 -6.107520 -9.281680 1

4977 2023-08-03 10:09:32 29130.70 29131.18 29141.5 29142.0 -10.82 -7.7606 3.992108 -0.766362 -6.163757 -9.357443 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00789', 'liquidationPrice': '227798.576250564', 'keepMarginRate': '0.004', 'marketPrice': '29141.61', 'marginRatio': '0.000674333316', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.3139486312866211

end

order counter = 182

cancel counter = 2771

start time = 1691057383.0151014

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4974 2023-08-03 10:08:59 29130.98 29131.72 29142.5 29143.0 -11.28 -7.4904 3.872725 -0.978536 -5.941310 -9.039490 1

4975 2023-08-03 10:09:10 29129.94 29130.68 29142.5 29143.0 -12.32 -7.6076 3.929165 -1.199339 -6.035934 -9.179266 1

4976 2023-08-03 10:09:21 29129.50 29130.46 29141.5 29142.0 -11.54 -7.6946 3.967700 -0.969176 -6.107520 -9.281680 1

4977 2023-08-03 10:09:32 29130.70 29131.18 29141.5 29142.0 -10.82 -7.7606 3.992108 -0.766362 -6.163757 -9.357443 1

4978 2023-08-03 10:09:43 29135.68 29136.61 29141.5 29142.0 -5.39 -7.7932 3.965337 0.606052 -6.207065 -9.379335 -1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00788', 'liquidationPrice': '227798.576204564', 'keepMarginRate': '0.004', 'marketPrice': '29141.62', 'marginRatio': '0.000674333581', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057383580, 'data': {'clientOid': '1070937776406024194', 'orderId': '1070937776406024193'}}

signal = -1, position = 1

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057384113, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070937776406024193', 'clientOid': '1070937776406024194', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057383633', 'uTime': '1691057383633'}}

state = new

has open order:1070937776406024193

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057385607, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070937776406024193', 'clientOid': '1070937776406024194', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057383633', 'uTime': '1691057383633'}}

state = new

has open order:1070937776406024193

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057387004, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070937776406024193', 'clientOid': '1070937776406024194', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057383633', 'uTime': '1691057383633'}}

state = new

has open order:1070937776406024193

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057388507, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070937776406024193', 'clientOid': '1070937776406024194', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057383633', 'uTime': '1691057383633'}}

state = new

has open order:1070937776406024193

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057390190, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070937776406024193', 'clientOid': '1070937776406024194', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057383633', 'uTime': '1691057383633'}}

state = new

has open order:1070937776406024193

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057391335, 'data': {'result': True, 'order\_ids': ['1070937776406024193'], 'client\_order\_ids': ['1070937776406024194'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.378213167190552

end

order counter = 182

cancel counter = 2772

start time = 1691057393.8804996

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4975 2023-08-03 10:09:10 29129.94 29130.68 29142.5 29143.0 -12.32 -7.6076 3.929165 -1.199339 -6.035934 -9.179266 1

4976 2023-08-03 10:09:21 29129.50 29130.46 29141.5 29142.0 -11.54 -7.6946 3.967700 -0.969176 -6.107520 -9.281680 1

4977 2023-08-03 10:09:32 29130.70 29131.18 29141.5 29142.0 -10.82 -7.7606 3.992108 -0.766362 -6.163757 -9.357443 1

4978 2023-08-03 10:09:43 29135.68 29136.61 29141.5 29142.0 -5.39 -7.7932 3.965337 0.606052 -6.207065 -9.379335 -1

4979 2023-08-03 10:09:53 29133.09 29133.45 29143.5 29144.0 -10.55 -7.9196 3.950138 -0.665901 -6.339545 -9.499655 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00697', 'liquidationPrice': '227798.572018564', 'keepMarginRate': '0.004', 'marketPrice': '29142.53', 'marginRatio': '0.000674357725', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.34763479232788086

end

order counter = 182

cancel counter = 2772

start time = 1691057404.7293246

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4976 2023-08-03 10:09:21 29129.50 29130.46 29141.5 29142.0 -11.54 -7.6946 3.967700 -0.969176 -6.107520 -9.281680 1

4977 2023-08-03 10:09:32 29130.70 29131.18 29141.5 29142.0 -10.82 -7.7606 3.992108 -0.766362 -6.163757 -9.357443 1

4978 2023-08-03 10:09:43 29135.68 29136.61 29141.5 29142.0 -5.39 -7.7932 3.965337 0.606052 -6.207065 -9.379335 -1

4979 2023-08-03 10:09:53 29133.09 29133.45 29143.5 29144.0 -10.55 -7.9196 3.950138 -0.665901 -6.339545 -9.499655 1

4980 2023-08-03 10:10:04 29132.32 29132.98 29142.0 29142.5 -9.52 -8.0746 3.854809 -0.374960 -6.532676 -9.616524 0

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00685', 'liquidationPrice': '227798.571466564', 'keepMarginRate': '0.004', 'marketPrice': '29142.65', 'marginRatio': '0.000674360909', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057405308, 'data': {'clientOid': '1070937867359506434', 'orderId': '1070937867359506433'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057405800, 'data': {'result': True, 'order\_ids': ['1070937867359506433'], 'client\_order\_ids': ['1070937867359506434'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.114295482635498

end

order counter = 182

cancel counter = 2773

start time = 1691057415.5500524

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4977 2023-08-03 10:09:32 29130.70 29131.18 29141.5 29142.0 -10.82 -7.7606 3.992108 -0.766362 -6.163757 -9.357443 1

4978 2023-08-03 10:09:43 29135.68 29136.61 29141.5 29142.0 -5.39 -7.7932 3.965337 0.606052 -6.207065 -9.379335 -1

4979 2023-08-03 10:09:53 29133.09 29133.45 29143.5 29144.0 -10.55 -7.9196 3.950138 -0.665901 -6.339545 -9.499655 1

4980 2023-08-03 10:10:04 29132.32 29132.98 29142.0 29142.5 -9.52 -8.0746 3.854809 -0.374960 -6.532676 -9.616524 0

4981 2023-08-03 10:10:15 29131.06 29131.11 29141.0 29141.5 -10.39 -8.2766 3.700080 -0.571177 -6.796568 -9.756632 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00725', 'liquidationPrice': '227798.573306564', 'keepMarginRate': '0.004', 'marketPrice': '29142.25', 'marginRatio': '0.000674350296', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.33536720275878906

end

order counter = 182

cancel counter = 2773

start time = 1691057426.2967534

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4978 2023-08-03 10:09:43 29135.68 29136.61 29141.5 29142.0 -5.39 -7.7932 3.965337 0.606052 -6.207065 -9.379335 -1

4979 2023-08-03 10:09:53 29133.09 29133.45 29143.5 29144.0 -10.55 -7.9196 3.950138 -0.665901 -6.339545 -9.499655 1

4980 2023-08-03 10:10:04 29132.32 29132.98 29142.0 29142.5 -9.52 -8.0746 3.854809 -0.374960 -6.532676 -9.616524 0

4981 2023-08-03 10:10:15 29131.06 29131.11 29141.0 29141.5 -10.39 -8.2766 3.700080 -0.571177 -6.796568 -9.756632 1

4982 2023-08-03 10:10:26 29132.65 29133.33 29141.0 29141.5 -8.17 -8.3462 3.663790 0.048092 -6.880684 -9.811716 0

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00755', 'liquidationPrice': '227798.574686564', 'keepMarginRate': '0.004', 'marketPrice': '29141.95', 'marginRatio': '0.000674342337', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057426840, 'data': {'clientOid': '1070937957662871554', 'orderId': '1070937957662871553'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057427277, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070937957662871553', 'clientOid': '1070937957662871554', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057426848', 'uTime': '1691057426848'}}

state = new

has open order:1070937957662871553

counter = 2

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057428723, 'data': {'result': True, 'order\_ids': ['1070937957662871553'], 'client\_order\_ids': ['1070937957662871554'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 3.4773685932159424

end

order counter = 182

cancel counter = 2774

start time = 1691057437.0527954

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4979 2023-08-03 10:09:53 29133.09 29133.45 29143.5 29144.0 -10.55 -7.9196 3.950138 -0.665901 -6.339545 -9.499655 1

4980 2023-08-03 10:10:04 29132.32 29132.98 29142.0 29142.5 -9.52 -8.0746 3.854809 -0.374960 -6.532676 -9.616524 0

4981 2023-08-03 10:10:15 29131.06 29131.11 29141.0 29141.5 -10.39 -8.2766 3.700080 -0.571177 -6.796568 -9.756632 1

4982 2023-08-03 10:10:26 29132.65 29133.33 29141.0 29141.5 -8.17 -8.3462 3.663790 0.048092 -6.880684 -9.811716 0

4983 2023-08-03 10:10:37 29130.34 29131.14 29142.0 29142.5 -11.36 -8.5114 3.608212 -0.789477 -7.068115 -9.954685 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00758', 'liquidationPrice': '227798.574824564', 'keepMarginRate': '0.004', 'marketPrice': '29141.92', 'marginRatio': '0.000674341541', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.3365356922149658

end

order counter = 182

cancel counter = 2774

start time = 1691057448.0586274

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4980 2023-08-03 10:10:04 29132.32 29132.98 29142.0 29142.5 -9.52 -8.0746 3.854809 -0.374960 -6.532676 -9.616524 0

4981 2023-08-03 10:10:15 29131.06 29131.11 29141.0 29141.5 -10.39 -8.2766 3.700080 -0.571177 -6.796568 -9.756632 1

4982 2023-08-03 10:10:26 29132.65 29133.33 29141.0 29141.5 -8.17 -8.3462 3.663790 0.048092 -6.880684 -9.811716 0

4983 2023-08-03 10:10:37 29130.34 29131.14 29142.0 29142.5 -11.36 -8.5114 3.608212 -0.789477 -7.068115 -9.954685 1

4984 2023-08-03 10:10:48 29130.24 29130.86 29142.0 29142.5 -11.64 -8.6656 3.573001 -0.832466 -7.236400 -10.094800 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00771', 'liquidationPrice': '227798.575422564', 'keepMarginRate': '0.004', 'marketPrice': '29141.79', 'marginRatio': '0.000674338092', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.33909010887145996

end

order counter = 182

cancel counter = 2774

start time = 1691057458.8198533

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4981 2023-08-03 10:10:15 29131.06 29131.11 29141.0 29141.5 -10.39 -8.2766 3.700080 -0.571177 -6.796568 -9.756632 1

4982 2023-08-03 10:10:26 29132.65 29133.33 29141.0 29141.5 -8.17 -8.3462 3.663790 0.048092 -6.880684 -9.811716 0

4983 2023-08-03 10:10:37 29130.34 29131.14 29142.0 29142.5 -11.36 -8.5114 3.608212 -0.789477 -7.068115 -9.954685 1

4984 2023-08-03 10:10:48 29130.24 29130.86 29142.0 29142.5 -11.64 -8.6656 3.573001 -0.832466 -7.236400 -10.094800 1

4985 2023-08-03 10:10:58 29130.99 29131.37 29142.0 29142.5 -11.13 -8.7764 3.561559 -0.660834 -7.351776 -10.201024 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.0079', 'liquidationPrice': '227798.576296564', 'keepMarginRate': '0.004', 'marketPrice': '29141.6', 'marginRatio': '0.000674333051', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.2826194763183594

end

order counter = 182

cancel counter = 2774

start time = 1691057469.5562985

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4982 2023-08-03 10:10:26 29132.65 29133.33 29141.0 29141.5 -8.17 -8.3462 3.663790 0.048092 -6.880684 -9.811716 0

4983 2023-08-03 10:10:37 29130.34 29131.14 29142.0 29142.5 -11.36 -8.5114 3.608212 -0.789477 -7.068115 -9.954685 1

4984 2023-08-03 10:10:48 29130.24 29130.86 29142.0 29142.5 -11.64 -8.6656 3.573001 -0.832466 -7.236400 -10.094800 1

4985 2023-08-03 10:10:58 29130.99 29131.37 29142.0 29142.5 -11.13 -8.7764 3.561559 -0.660834 -7.351776 -10.201024 1

4986 2023-08-03 10:11:09 29134.60 29134.94 29143.5 29144.0 -9.06 -8.8416 3.535706 -0.061770 -7.427318 -10.255882 0

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00775', 'liquidationPrice': '227798.575606564', 'keepMarginRate': '0.004', 'marketPrice': '29141.75', 'marginRatio': '0.00067433703', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057470089, 'data': {'clientOid': '1070938139091685376', 'orderId': '1070938139087491074'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057470570, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938139087491074', 'clientOid': '1070938139091685376', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057470104', 'uTime': '1691057470104'}}

state = new

has open order:1070938139087491074

counter = 2

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057471987, 'data': {'result': True, 'order\_ids': ['1070938139087491074'], 'client\_order\_ids': ['1070938139091685376'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 3.4786601066589355

end

order counter = 182

cancel counter = 2775

start time = 1691057480.3346386

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4983 2023-08-03 10:10:37 29130.34 29131.14 29142.0 29142.5 -11.36 -8.5114 3.608212 -0.789477 -7.068115 -9.954685 1

4984 2023-08-03 10:10:48 29130.24 29130.86 29142.0 29142.5 -11.64 -8.6656 3.573001 -0.832466 -7.236400 -10.094800 1

4985 2023-08-03 10:10:58 29130.99 29131.37 29142.0 29142.5 -11.13 -8.7764 3.561559 -0.660834 -7.351776 -10.201024 1

4986 2023-08-03 10:11:09 29134.60 29134.94 29143.5 29144.0 -9.06 -8.8416 3.535706 -0.061770 -7.427318 -10.255882 0

4987 2023-08-03 10:11:20 29135.37 29135.88 29143.5 29144.0 -8.12 -8.9156 3.479549 0.228650 -7.523780 -10.307420 0

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00706', 'liquidationPrice': '227798.572432564', 'keepMarginRate': '0.004', 'marketPrice': '29142.44', 'marginRatio': '0.000674355338', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057480880, 'data': {'clientOid': '1070938184448888832', 'orderId': '1070938184444694534'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057481350, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938184444694534', 'clientOid': '1070938184448888832', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057480918', 'uTime': '1691057480918'}}

state = new

has open order:1070938184444694534

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057482828, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938184444694534', 'clientOid': '1070938184448888832', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057480918', 'uTime': '1691057480918'}}

state = new

has open order:1070938184444694534

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057484250, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938184444694534', 'clientOid': '1070938184448888832', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057480918', 'uTime': '1691057480918'}}

state = new

has open order:1070938184444694534

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057485669, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938184444694534', 'clientOid': '1070938184448888832', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057480918', 'uTime': '1691057480918'}}

state = new

has open order:1070938184444694534

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057487070, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938184444694534', 'clientOid': '1070938184448888832', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057480918', 'uTime': '1691057480918'}}

state = new

has open order:1070938184444694534

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057488194, 'data': {'result': True, 'order\_ids': ['1070938184444694534'], 'client\_order\_ids': ['1070938184448888832'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.90375828742981

end

order counter = 182

cancel counter = 2776

start time = 1691057491.1330526

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4984 2023-08-03 10:10:48 29130.24 29130.86 29142.0 29142.5 -11.64 -8.6656 3.573001 -0.832466 -7.236400 -10.094800 1

4985 2023-08-03 10:10:58 29130.99 29131.37 29142.0 29142.5 -11.13 -8.7764 3.561559 -0.660834 -7.351776 -10.201024 1

4986 2023-08-03 10:11:09 29134.60 29134.94 29143.5 29144.0 -9.06 -8.8416 3.535706 -0.061770 -7.427318 -10.255882 0

4987 2023-08-03 10:11:20 29135.37 29135.88 29143.5 29144.0 -8.12 -8.9156 3.479549 0.228650 -7.523780 -10.307420 0

4988 2023-08-03 10:11:31 29134.63 29135.14 29143.5 29144.0 -8.86 -8.9952 3.430523 0.039411 -7.622991 -10.367409 0

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00613', 'liquidationPrice': '227798.568154564', 'keepMarginRate': '0.004', 'marketPrice': '29143.37', 'marginRatio': '0.000674380013', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057491674, 'data': {'clientOid': '1070938229571211264', 'orderId': '1070938229567016961'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057492186, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938229567016961', 'clientOid': '1070938229571211264', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057491676', 'uTime': '1691057491676'}}

state = new

has open order:1070938229567016961

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057493568, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938229567016961', 'clientOid': '1070938229571211264', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057491676', 'uTime': '1691057491676'}}

state = new

has open order:1070938229567016961

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057495073, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938229567016961', 'clientOid': '1070938229571211264', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057491676', 'uTime': '1691057491676'}}

state = new

has open order:1070938229567016961

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057496603, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938229567016961', 'clientOid': '1070938229571211264', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057491676', 'uTime': '1691057491676'}}

state = new

has open order:1070938229567016961

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057498081, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938229567016961', 'clientOid': '1070938229571211264', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057491676', 'uTime': '1691057491676'}}

state = new

has open order:1070938229567016961

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057499221, 'data': {'result': True, 'order\_ids': ['1070938229567016961'], 'client\_order\_ids': ['1070938229571211264'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.135018110275269

end

order counter = 182

cancel counter = 2777

start time = 1691057501.9511774

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4985 2023-08-03 10:10:58 29130.99 29131.37 29142.0 29142.5 -11.13 -8.7764 3.561559 -0.660834 -7.351776 -10.201024 1

4986 2023-08-03 10:11:09 29134.60 29134.94 29143.5 29144.0 -9.06 -8.8416 3.535706 -0.061770 -7.427318 -10.255882 0

4987 2023-08-03 10:11:20 29135.37 29135.88 29143.5 29144.0 -8.12 -8.9156 3.479549 0.228650 -7.523780 -10.307420 0

4988 2023-08-03 10:11:31 29134.63 29135.14 29143.5 29144.0 -8.86 -8.9952 3.430523 0.039411 -7.622991 -10.367409 0

4989 2023-08-03 10:11:41 29133.84 29134.56 29143.5 29144.0 -9.44 -9.1102 3.344345 -0.098614 -7.772462 -10.447938 0

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00553', 'liquidationPrice': '227798.565394564', 'keepMarginRate': '0.004', 'marketPrice': '29143.97', 'marginRatio': '0.000674395932', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057502484, 'data': {'clientOid': '1070938274911637505', 'orderId': '1070938274907443231'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057502919, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938274907443231', 'clientOid': '1070938274911637505', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057502486', 'uTime': '1691057502486'}}

state = new

has open order:1070938274907443231

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057504361, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938274907443231', 'clientOid': '1070938274911637505', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057502486', 'uTime': '1691057502486'}}

state = new

has open order:1070938274907443231

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057505900, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938274907443231', 'clientOid': '1070938274911637505', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057502486', 'uTime': '1691057502486'}}

state = new

has open order:1070938274907443231

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057507342, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938274907443231', 'clientOid': '1070938274911637505', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057502486', 'uTime': '1691057502486'}}

state = new

has open order:1070938274907443231

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057508852, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938274907443231', 'clientOid': '1070938274911637505', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057502486', 'uTime': '1691057502486'}}

state = new

has open order:1070938274907443231

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057509992, 'data': {'result': True, 'order\_ids': ['1070938274907443231'], 'client\_order\_ids': ['1070938274911637505'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.085744142532349

end

order counter = 182

cancel counter = 2778

start time = 1691057512.8076897

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4986 2023-08-03 10:11:09 29134.60 29134.94 29143.5 29144.0 -9.06 -8.8416 3.535706 -0.061770 -7.427318 -10.255882 0

4987 2023-08-03 10:11:20 29135.37 29135.88 29143.5 29144.0 -8.12 -8.9156 3.479549 0.228650 -7.523780 -10.307420 0

4988 2023-08-03 10:11:31 29134.63 29135.14 29143.5 29144.0 -8.86 -8.9952 3.430523 0.039411 -7.622991 -10.367409 0

4989 2023-08-03 10:11:41 29133.84 29134.56 29143.5 29144.0 -9.44 -9.1102 3.344345 -0.098614 -7.772462 -10.447938 0

4990 2023-08-03 10:11:52 29134.15 29134.91 29143.5 29144.0 -9.09 -9.1828 3.302629 0.028099 -7.861749 -10.503851 0

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.0055', 'liquidationPrice': '227798.565256564', 'keepMarginRate': '0.004', 'marketPrice': '29144', 'marginRatio': '0.000674396728', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057513364, 'data': {'clientOid': '1070938320591802370', 'orderId': '1070938320591802369'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057513868, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938320591802369', 'clientOid': '1070938320591802370', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057513377', 'uTime': '1691057513377'}}

state = new

has open order:1070938320591802369

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057515307, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938320591802369', 'clientOid': '1070938320591802370', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057513377', 'uTime': '1691057513377'}}

state = new

has open order:1070938320591802369

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057516713, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938320591802369', 'clientOid': '1070938320591802370', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057513377', 'uTime': '1691057513377'}}

state = new

has open order:1070938320591802369

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057518180, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938320591802369', 'clientOid': '1070938320591802370', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057513377', 'uTime': '1691057513377'}}

state = new

has open order:1070938320591802369

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057519708, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938320591802369', 'clientOid': '1070938320591802370', 'filledQty': 0.0, 'fee': 0.0, 'price': 29143.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057513377', 'uTime': '1691057513377'}}

state = new

has open order:1070938320591802369

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057520841, 'data': {'result': True, 'order\_ids': ['1070938320591802369'], 'client\_order\_ids': ['1070938320591802370'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.080576419830322

end

order counter = 182

cancel counter = 2779

start time = 1691057523.5656323

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4987 2023-08-03 10:11:20 29135.37 29135.88 29143.5 29144.0 -8.12 -8.9156 3.479549 0.228650 -7.523780 -10.307420 0

4988 2023-08-03 10:11:31 29134.63 29135.14 29143.5 29144.0 -8.86 -8.9952 3.430523 0.039411 -7.622991 -10.367409 0

4989 2023-08-03 10:11:41 29133.84 29134.56 29143.5 29144.0 -9.44 -9.1102 3.344345 -0.098614 -7.772462 -10.447938 0

4990 2023-08-03 10:11:52 29134.15 29134.91 29143.5 29144.0 -9.09 -9.1828 3.302629 0.028099 -7.861749 -10.503851 0

4991 2023-08-03 10:12:03 29133.44 29134.27 29144.0 29144.5 -10.23 -9.2668 3.274092 -0.294188 -7.957163 -10.576437 0

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00501', 'liquidationPrice': '227798.563002564', 'keepMarginRate': '0.004', 'marketPrice': '29144.49', 'marginRatio': '0.000674409729', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057524125, 'data': {'clientOid': '1070938365680570370', 'orderId': '1070938365680570369'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057524808, 'data': {'result': True, 'order\_ids': ['1070938365680570369'], 'client\_order\_ids': ['1070938365680570370'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.2868282794952393

end

order counter = 182

cancel counter = 2780

start time = 1691057534.3396444

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4988 2023-08-03 10:11:31 29134.63 29135.14 29143.5 29144.0 -8.86 -8.9952 3.430523 0.039411 -7.622991 -10.367409 0

4989 2023-08-03 10:11:41 29133.84 29134.56 29143.5 29144.0 -9.44 -9.1102 3.344345 -0.098614 -7.772462 -10.447938 0

4990 2023-08-03 10:11:52 29134.15 29134.91 29143.5 29144.0 -9.09 -9.1828 3.302629 0.028099 -7.861749 -10.503851 0

4991 2023-08-03 10:12:03 29133.44 29134.27 29144.0 29144.5 -10.23 -9.2668 3.274092 -0.294188 -7.957163 -10.576437 0

4992 2023-08-03 10:12:14 29131.55 29132.52 29144.0 29144.5 -11.98 -9.4030 3.241675 -0.794959 -8.106330 -10.699670 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00565', 'liquidationPrice': '227798.565946564', 'keepMarginRate': '0.004', 'marketPrice': '29143.85', 'marginRatio': '0.000674392748', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.31206202507019043

end

order counter = 182

cancel counter = 2780

start time = 1691057545.175579

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4989 2023-08-03 10:11:41 29133.84 29134.56 29143.5 29144.0 -9.44 -9.1102 3.344345 -0.098614 -7.772462 -10.447938 0

4990 2023-08-03 10:11:52 29134.15 29134.91 29143.5 29144.0 -9.09 -9.1828 3.302629 0.028099 -7.861749 -10.503851 0

4991 2023-08-03 10:12:03 29133.44 29134.27 29144.0 29144.5 -10.23 -9.2668 3.274092 -0.294188 -7.957163 -10.576437 0

4992 2023-08-03 10:12:14 29131.55 29132.52 29144.0 29144.5 -11.98 -9.4030 3.241675 -0.794959 -8.106330 -10.699670 1

4993 2023-08-03 10:12:25 29130.14 29130.46 29141.5 29142.0 -11.54 -9.4850 3.242862 -0.633700 -8.187855 -10.782145 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00651', 'liquidationPrice': '227798.569902564', 'keepMarginRate': '0.004', 'marketPrice': '29142.99', 'marginRatio': '0.00067436993', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.3615226745605469

end

order counter = 182

cancel counter = 2780

start time = 1691057555.9846516

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4990 2023-08-03 10:11:52 29134.15 29134.91 29143.5 29144.0 -9.09 -9.1828 3.302629 0.028099 -7.861749 -10.503851 0

4991 2023-08-03 10:12:03 29133.44 29134.27 29144.0 29144.5 -10.23 -9.2668 3.274092 -0.294188 -7.957163 -10.576437 0

4992 2023-08-03 10:12:14 29131.55 29132.52 29144.0 29144.5 -11.98 -9.4030 3.241675 -0.794959 -8.106330 -10.699670 1

4993 2023-08-03 10:12:25 29130.14 29130.46 29141.5 29142.0 -11.54 -9.4850 3.242862 -0.633700 -8.187855 -10.782145 1

4994 2023-08-03 10:12:35 29130.01 29130.65 29141.0 29141.5 -10.85 -9.6464 3.100017 -0.388256 -8.406393 -10.886407 0

Binance position: {'BTC': '0.00240000', 'TUSD': '229.38775840'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00736', 'liquidationPrice': '227798.573812564', 'keepMarginRate': '0.004', 'marketPrice': '29142.14', 'marginRatio': '0.000674347378', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057556579, 'data': {'clientOid': '1070938501823483906', 'orderId': '1070938501823483905'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057556994, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938501823483905', 'clientOid': '1070938501823483906', 'filledQty': 0.0, 'fee': 0.0, 'price': 29141.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057556586', 'uTime': '1691057556586'}}

state = new

has open order:1070938501823483905

counter = 2

order cancel: {'code': '45130', 'msg': 'No order to cancel', 'requestTime': 1691057558394, 'data': None}

bitget cancel status = No order to cancel

Binance Market Sell: {'symbol': 'BTCTUSD', 'orderId': 2267757661, 'orderListId': -1, 'clientOrderId': 'X1byUOOGrKOh8rBcTeeGyO', 'transactTime': 1691057558507, 'price': '0.00000000', 'origQty': '0.00100000', 'executedQty': '0.00100000', 'cummulativeQuoteQty': '29.13001700', 'status': 'FILLED', 'timeInForce': 'GTC', 'type': 'MARKET', 'side': 'SELL', 'workingTime': 1691057558507, 'fills': [{'price': '29130.03000000', 'qty': '0.00035000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293497336}, {'price': '29130.01000000', 'qty': '0.00065000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293497337}], 'selfTradePreventionMode': 'NONE'}

elapsed = 3.564427614212036

end

order counter = 183

cancel counter = 2780

start time = 1691057566.8114533

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4991 2023-08-03 10:12:03 29133.44 29134.27 29144.0 29144.5 -10.23 -9.2668 3.274092 -0.294188 -7.957163 -10.576437 0

4992 2023-08-03 10:12:14 29131.55 29132.52 29144.0 29144.5 -11.98 -9.4030 3.241675 -0.794959 -8.106330 -10.699670 1

4993 2023-08-03 10:12:25 29130.14 29130.46 29141.5 29142.0 -11.54 -9.4850 3.242862 -0.633700 -8.187855 -10.782145 1

4994 2023-08-03 10:12:35 29130.01 29130.65 29141.0 29141.5 -10.85 -9.6464 3.100017 -0.388256 -8.406393 -10.886407 0

4995 2023-08-03 10:12:46 29129.42 29130.06 29140.5 29141.0 -10.94 -9.8326 2.880520 -0.384444 -8.680392 -10.984808 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51777540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3434288501739502

end

order counter = 183

cancel counter = 2780

start time = 1691057577.6899598

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4992 2023-08-03 10:12:14 29131.55 29132.52 29144.0 29144.5 -11.98 -9.4030 3.241675 -0.794959 -8.106330 -10.699670 1

4993 2023-08-03 10:12:25 29130.14 29130.46 29141.5 29142.0 -11.54 -9.4850 3.242862 -0.633700 -8.187855 -10.782145 1

4994 2023-08-03 10:12:35 29130.01 29130.65 29141.0 29141.5 -10.85 -9.6464 3.100017 -0.388256 -8.406393 -10.886407 0

4995 2023-08-03 10:12:46 29129.42 29130.06 29140.5 29141.0 -10.94 -9.8326 2.880520 -0.384444 -8.680392 -10.984808 0

4996 2023-08-03 10:12:57 29129.37 29130.18 29140.5 29141.0 -10.82 -9.9924 2.700091 -0.306508 -8.912364 -11.072436 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51777540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.28670525550842285

end

order counter = 183

cancel counter = 2780

start time = 1691057588.477362

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4993 2023-08-03 10:12:25 29130.14 29130.46 29141.5 29142.0 -11.54 -9.4850 3.242862 -0.633700 -8.187855 -10.782145 1

4994 2023-08-03 10:12:35 29130.01 29130.65 29141.0 29141.5 -10.85 -9.6464 3.100017 -0.388256 -8.406393 -10.886407 0

4995 2023-08-03 10:12:46 29129.42 29130.06 29140.5 29141.0 -10.94 -9.8326 2.880520 -0.384444 -8.680392 -10.984808 0

4996 2023-08-03 10:12:57 29129.37 29130.18 29140.5 29141.0 -10.82 -9.9924 2.700091 -0.306508 -8.912364 -11.072436 0

4997 2023-08-03 10:13:08 29131.61 29131.87 29140.5 29141.0 -9.13 -10.0666 2.621714 0.357247 -9.017915 -11.115285 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51777540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3134126663208008

end

order counter = 183

cancel counter = 2780

start time = 1691057599.268306

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4994 2023-08-03 10:12:35 29130.01 29130.65 29141.0 29141.5 -10.85 -9.6464 3.100017 -0.388256 -8.406393 -10.886407 0

4995 2023-08-03 10:12:46 29129.42 29130.06 29140.5 29141.0 -10.94 -9.8326 2.880520 -0.384444 -8.680392 -10.984808 0

4996 2023-08-03 10:12:57 29129.37 29130.18 29140.5 29141.0 -10.82 -9.9924 2.700091 -0.306508 -8.912364 -11.072436 0

4997 2023-08-03 10:13:08 29131.61 29131.87 29140.5 29141.0 -9.13 -10.0666 2.621714 0.357247 -9.017915 -11.115285 0

4998 2023-08-03 10:13:19 29132.14 29132.70 29140.5 29141.0 -8.30 -10.0166 2.631263 0.652386 -8.964095 -11.069105 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51777540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057599882, 'data': {'clientOid': '1070938683503955970', 'orderId': '1070938683503955969'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057600391, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938683503955969', 'clientOid': '1070938683503955970', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057599902', 'uTime': '1691057599902'}}

state = new

has open order:1070938683503955969

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057601834, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938683503955969', 'clientOid': '1070938683503955970', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057599902', 'uTime': '1691057599902'}}

state = new

has open order:1070938683503955969

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057603299, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938683503955969', 'clientOid': '1070938683503955970', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057599902', 'uTime': '1691057599902'}}

state = new

has open order:1070938683503955969

counter = 4

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057604676, 'data': {'result': True, 'order\_ids': ['1070938683503955969'], 'client\_order\_ids': ['1070938683503955970'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 6.452633619308472

end

order counter = 183

cancel counter = 2781

start time = 1691057610.1003034

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4995 2023-08-03 10:12:46 29129.42 29130.06 29140.5 29141.0 -10.94 -9.8326 2.880520 -0.384444 -8.680392 -10.984808 0

4996 2023-08-03 10:12:57 29129.37 29130.18 29140.5 29141.0 -10.82 -9.9924 2.700091 -0.306508 -8.912364 -11.072436 0

4997 2023-08-03 10:13:08 29131.61 29131.87 29140.5 29141.0 -9.13 -10.0666 2.621714 0.357247 -9.017915 -11.115285 0

4998 2023-08-03 10:13:19 29132.14 29132.70 29140.5 29141.0 -8.30 -10.0166 2.631263 0.652386 -8.964095 -11.069105 -1

4999 2023-08-03 10:13:30 29132.44 29133.06 29140.5 29141.0 -7.94 -10.0520 2.590040 0.815431 -9.015984 -11.088016 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51777540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057610707, 'data': {'clientOid': '1070938728831799298', 'orderId': '1070938728831799297'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057611104, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938728831799297', 'clientOid': '1070938728831799298', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057610709', 'uTime': '1691057610709'}}

state = new

has open order:1070938728831799297

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057612578, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938728831799297', 'clientOid': '1070938728831799298', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057610709', 'uTime': '1691057610709'}}

state = new

has open order:1070938728831799297

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057613958, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938728831799297', 'clientOid': '1070938728831799298', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057610709', 'uTime': '1691057610709'}}

state = new

has open order:1070938728831799297

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057615337, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938728831799297', 'clientOid': '1070938728831799298', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057610709', 'uTime': '1691057610709'}}

state = new

has open order:1070938728831799297

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057617029, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938728831799297', 'clientOid': '1070938728831799298', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057610709', 'uTime': '1691057610709'}}

state = new

has open order:1070938728831799297

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057618191, 'data': {'result': True, 'order\_ids': ['1070938728831799297'], 'client\_order\_ids': ['1070938728831799298'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.139347553253174

end

order counter = 183

cancel counter = 2782

start time = 1691057620.9064724

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4996 2023-08-03 10:12:57 29129.37 29130.18 29140.5 29141.0 -10.82 -9.9924 2.700091 -0.306508 -8.912364 -11.072436 0

4997 2023-08-03 10:13:08 29131.61 29131.87 29140.5 29141.0 -9.13 -10.0666 2.621714 0.357247 -9.017915 -11.115285 0

4998 2023-08-03 10:13:19 29132.14 29132.70 29140.5 29141.0 -8.30 -10.0166 2.631263 0.652386 -8.964095 -11.069105 -1

4999 2023-08-03 10:13:30 29132.44 29133.06 29140.5 29141.0 -7.94 -10.0520 2.590040 0.815431 -9.015984 -11.088016 -1

5000 2023-08-03 10:13:40 29131.79 29132.65 29140.5 29141.0 -8.35 -10.1334 2.465917 0.723220 -9.147033 -11.119767 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51777540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057621457, 'data': {'clientOid': '1070938773920567298', 'orderId': '1070938773920567297'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057621913, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938773920567297', 'clientOid': '1070938773920567298', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057621459', 'uTime': '1691057621459'}}

state = new

has open order:1070938773920567297

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057623322, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938773920567297', 'clientOid': '1070938773920567298', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057621459', 'uTime': '1691057621459'}}

state = new

has open order:1070938773920567297

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057624792, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938773920567297', 'clientOid': '1070938773920567298', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057621459', 'uTime': '1691057621459'}}

state = new

has open order:1070938773920567297

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057626204, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938773920567297', 'clientOid': '1070938773920567298', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057621459', 'uTime': '1691057621459'}}

state = new

has open order:1070938773920567297

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057627603, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938773920567297', 'clientOid': '1070938773920567298', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057621459', 'uTime': '1691057621459'}}

state = new

has open order:1070938773920567297

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057628779, 'data': {'result': True, 'order\_ids': ['1070938773920567297'], 'client\_order\_ids': ['1070938773920567298'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.917972087860107

end

order counter = 183

cancel counter = 2783

start time = 1691057631.9038298

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4997 2023-08-03 10:13:08 29131.61 29131.87 29140.5 29141.0 -9.13 -10.0666 2.621714 0.357247 -9.017915 -11.115285 0

4998 2023-08-03 10:13:19 29132.14 29132.70 29140.5 29141.0 -8.30 -10.0166 2.631263 0.652386 -8.964095 -11.069105 -1

4999 2023-08-03 10:13:30 29132.44 29133.06 29140.5 29141.0 -7.94 -10.0520 2.590040 0.815431 -9.015984 -11.088016 -1

5000 2023-08-03 10:13:40 29131.79 29132.65 29140.5 29141.0 -8.35 -10.1334 2.465917 0.723220 -9.147033 -11.119767 -1

5001 2023-08-03 10:13:51 29132.75 29133.40 29140.5 29141.0 -7.60 -10.1472 2.449385 1.039935 -9.167446 -11.126954 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51777540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057632453, 'data': {'clientOid': '1070938820137603072', 'orderId': '1070938820133408779'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057632897, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938820133408779', 'clientOid': '1070938820137603072', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057632478', 'uTime': '1691057632478'}}

state = new

has open order:1070938820133408779

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057634287, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938820133408779', 'clientOid': '1070938820137603072', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057632478', 'uTime': '1691057632478'}}

state = new

has open order:1070938820133408779

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057635703, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938820133408779', 'clientOid': '1070938820137603072', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057632478', 'uTime': '1691057632478'}}

state = new

has open order:1070938820133408779

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057637107, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938820133408779', 'clientOid': '1070938820137603072', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057632478', 'uTime': '1691057632478'}}

state = new

has open order:1070938820133408779

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057638511, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938820133408779', 'clientOid': '1070938820137603072', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057632478', 'uTime': '1691057632478'}}

state = new

has open order:1070938820133408779

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057639650, 'data': {'result': True, 'order\_ids': ['1070938820133408779'], 'client\_order\_ids': ['1070938820137603072'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.791268587112427

end

order counter = 183

cancel counter = 2784

start time = 1691057642.900026

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4998 2023-08-03 10:13:19 29132.14 29132.70 29140.5 29141.0 -8.30 -10.0166 2.631263 0.652386 -8.964095 -11.069105 -1

4999 2023-08-03 10:13:30 29132.44 29133.06 29140.5 29141.0 -7.94 -10.0520 2.590040 0.815431 -9.015984 -11.088016 -1

5000 2023-08-03 10:13:40 29131.79 29132.65 29140.5 29141.0 -8.35 -10.1334 2.465917 0.723220 -9.147033 -11.119767 -1

5001 2023-08-03 10:13:51 29132.75 29133.40 29140.5 29141.0 -7.60 -10.1472 2.449385 1.039935 -9.167446 -11.126954 -1

5002 2023-08-03 10:14:02 29132.70 29133.48 29140.5 29141.0 -7.52 -10.2218 2.304320 1.172493 -9.300072 -11.143528 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51777540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057643455, 'data': {'clientOid': '1070938866216226820', 'orderId': '1070938866216226817'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057643895, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938866216226817', 'clientOid': '1070938866216226820', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057643464', 'uTime': '1691057643464'}}

state = new

has open order:1070938866216226817

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057645293, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938866216226817', 'clientOid': '1070938866216226820', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057643464', 'uTime': '1691057643464'}}

state = new

has open order:1070938866216226817

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057646695, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938866216226817', 'clientOid': '1070938866216226820', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057643464', 'uTime': '1691057643464'}}

state = new

has open order:1070938866216226817

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057648105, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938866216226817', 'clientOid': '1070938866216226820', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057643464', 'uTime': '1691057643464'}}

state = new

has open order:1070938866216226817

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057649536, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938866216226817', 'clientOid': '1070938866216226820', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057643464', 'uTime': '1691057643464'}}

state = new

has open order:1070938866216226817

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057650680, 'data': {'result': True, 'order\_ids': ['1070938866216226817'], 'client\_order\_ids': ['1070938866216226820'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.841632843017578

end

order counter = 183

cancel counter = 2785

start time = 1691057653.657968

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

4999 2023-08-03 10:13:30 29132.44 29133.06 29140.5 29141.0 -7.94 -10.0520 2.590040 0.815431 -9.015984 -11.088016 -1

5000 2023-08-03 10:13:40 29131.79 29132.65 29140.5 29141.0 -8.35 -10.1334 2.465917 0.723220 -9.147033 -11.119767 -1

5001 2023-08-03 10:13:51 29132.75 29133.40 29140.5 29141.0 -7.60 -10.1472 2.449385 1.039935 -9.167446 -11.126954 -1

5002 2023-08-03 10:14:02 29132.70 29133.48 29140.5 29141.0 -7.52 -10.2218 2.304320 1.172493 -9.300072 -11.143528 -1

5003 2023-08-03 10:14:13 29134.02 29134.48 29140.5 29141.0 -6.52 -10.2638 2.213774 1.691139 -9.378290 -11.149310 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51777540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057654211, 'data': {'clientOid': '1070938911351132161', 'orderId': '1070938911346937859'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057654721, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938911346937859', 'clientOid': '1070938911351132161', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057654225', 'uTime': '1691057654225'}}

state = new

has open order:1070938911346937859

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057656161, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938911346937859', 'clientOid': '1070938911351132161', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057654225', 'uTime': '1691057654225'}}

state = new

has open order:1070938911346937859

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057657632, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938911346937859', 'clientOid': '1070938911351132161', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057654225', 'uTime': '1691057654225'}}

state = new

has open order:1070938911346937859

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057659047, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938911346937859', 'clientOid': '1070938911351132161', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057654225', 'uTime': '1691057654225'}}

state = new

has open order:1070938911346937859

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057660460, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938911346937859', 'clientOid': '1070938911351132161', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057654225', 'uTime': '1691057654225'}}

state = new

has open order:1070938911346937859

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057661588, 'data': {'result': True, 'order\_ids': ['1070938911346937859'], 'client\_order\_ids': ['1070938911351132161'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.973101377487183

end

order counter = 183

cancel counter = 2786

start time = 1691057664.5587084

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5000 2023-08-03 10:13:40 29131.79 29132.65 29140.5 29141.0 -8.35 -10.1334 2.465917 0.723220 -9.147033 -11.119767 -1

5001 2023-08-03 10:13:51 29132.75 29133.40 29140.5 29141.0 -7.60 -10.1472 2.449385 1.039935 -9.167446 -11.126954 -1

5002 2023-08-03 10:14:02 29132.70 29133.48 29140.5 29141.0 -7.52 -10.2218 2.304320 1.172493 -9.300072 -11.143528 -1

5003 2023-08-03 10:14:13 29134.02 29134.48 29140.5 29141.0 -6.52 -10.2638 2.213774 1.691139 -9.378290 -11.149310 -1

5004 2023-08-03 10:14:24 29133.92 29134.77 29140.5 29141.0 -6.23 -10.2680 2.205743 1.830676 -9.385703 -11.150297 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51777540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057665101, 'data': {'clientOid': '1070938956980965376', 'orderId': '1070938956976771079'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057665543, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938956976771079', 'clientOid': '1070938956980965376', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057665104', 'uTime': '1691057665104'}}

state = new

has open order:1070938956976771079

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057667025, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938956976771079', 'clientOid': '1070938956980965376', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057665104', 'uTime': '1691057665104'}}

state = new

has open order:1070938956976771079

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057668478, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938956976771079', 'clientOid': '1070938956980965376', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057665104', 'uTime': '1691057665104'}}

state = new

has open order:1070938956976771079

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057669912, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938956976771079', 'clientOid': '1070938956980965376', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057665104', 'uTime': '1691057665104'}}

state = new

has open order:1070938956976771079

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057671357, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070938956976771079', 'clientOid': '1070938956980965376', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057665104', 'uTime': '1691057665104'}}

state = new

has open order:1070938956976771079

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057672487, 'data': {'result': True, 'order\_ids': ['1070938956976771079'], 'client\_order\_ids': ['1070938956980965376'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.972456693649292

end

order counter = 183

cancel counter = 2787

start time = 1691057675.348533

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5001 2023-08-03 10:13:51 29132.75 29133.40 29140.5 29141.0 -7.60 -10.1472 2.449385 1.039935 -9.167446 -11.126954 -1

5002 2023-08-03 10:14:02 29132.70 29133.48 29140.5 29141.0 -7.52 -10.2218 2.304320 1.172493 -9.300072 -11.143528 -1

5003 2023-08-03 10:14:13 29134.02 29134.48 29140.5 29141.0 -6.52 -10.2638 2.213774 1.691139 -9.378290 -11.149310 -1

5004 2023-08-03 10:14:24 29133.92 29134.77 29140.5 29141.0 -6.23 -10.2680 2.205743 1.830676 -9.385703 -11.150297 -1

5005 2023-08-03 10:14:35 29134.16 29134.72 29140.5 29141.0 -6.28 -10.2628 2.214998 1.798105 -9.376801 -11.148799 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51777540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057675850, 'data': {'clientOid': '1070939002061344777', 'orderId': '1070939002061344770'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057676273, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939002061344770', 'clientOid': '1070939002061344777', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057675852', 'uTime': '1691057675852'}}

state = new

has open order:1070939002061344770

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057677681, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939002061344770', 'clientOid': '1070939002061344777', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057675852', 'uTime': '1691057675852'}}

state = new

has open order:1070939002061344770

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057679107, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939002061344770', 'clientOid': '1070939002061344777', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057675852', 'uTime': '1691057675852'}}

state = new

has open order:1070939002061344770

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057680538, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939002061344770', 'clientOid': '1070939002061344777', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057675852', 'uTime': '1691057675852'}}

state = new

has open order:1070939002061344770

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057681963, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939002061344770', 'clientOid': '1070939002061344777', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057675852', 'uTime': '1691057675852'}}

state = new

has open order:1070939002061344770

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057683116, 'data': {'result': True, 'order\_ids': ['1070939002061344770'], 'client\_order\_ids': ['1070939002061344777'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.812197923660278

end

order counter = 183

cancel counter = 2788

start time = 1691057686.111815

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5002 2023-08-03 10:14:02 29132.70 29133.48 29140.5 29141.0 -7.52 -10.2218 2.304320 1.172493 -9.300072 -11.143528 -1

5003 2023-08-03 10:14:13 29134.02 29134.48 29140.5 29141.0 -6.52 -10.2638 2.213774 1.691139 -9.378290 -11.149310 -1

5004 2023-08-03 10:14:24 29133.92 29134.77 29140.5 29141.0 -6.23 -10.2680 2.205743 1.830676 -9.385703 -11.150297 -1

5005 2023-08-03 10:14:35 29134.16 29134.72 29140.5 29141.0 -6.28 -10.2628 2.214998 1.798105 -9.376801 -11.148799 -1

5006 2023-08-03 10:14:46 29133.42 29133.90 29140.5 29141.0 -7.10 -10.1994 2.259704 1.371595 -9.295518 -11.103282 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51777540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057686701, 'data': {'clientOid': '1070939047645040640', 'orderId': '1070939047640846337'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057687144, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939047640846337', 'clientOid': '1070939047645040640', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057686720', 'uTime': '1691057686720'}}

state = new

has open order:1070939047640846337

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057688572, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939047640846337', 'clientOid': '1070939047645040640', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057686720', 'uTime': '1691057686720'}}

state = new

has open order:1070939047640846337

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057689987, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939047640846337', 'clientOid': '1070939047645040640', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057686720', 'uTime': '1691057686720'}}

state = new

has open order:1070939047640846337

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057691491, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939047640846337', 'clientOid': '1070939047645040640', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057686720', 'uTime': '1691057686720'}}

state = new

has open order:1070939047640846337

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057693144, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939047640846337', 'clientOid': '1070939047645040640', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057686720', 'uTime': '1691057686720'}}

state = new

has open order:1070939047640846337

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057694284, 'data': {'result': True, 'order\_ids': ['1070939047640846337'], 'client\_order\_ids': ['1070939047645040640'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.216890335083008

end

order counter = 183

cancel counter = 2789

start time = 1691057697.0003214

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5003 2023-08-03 10:14:13 29134.02 29134.48 29140.5 29141.0 -6.52 -10.2638 2.213774 1.691139 -9.378290 -11.149310 -1

5004 2023-08-03 10:14:24 29133.92 29134.77 29140.5 29141.0 -6.23 -10.2680 2.205743 1.830676 -9.385703 -11.150297 -1

5005 2023-08-03 10:14:35 29134.16 29134.72 29140.5 29141.0 -6.28 -10.2628 2.214998 1.798105 -9.376801 -11.148799 -1

5006 2023-08-03 10:14:46 29133.42 29133.90 29140.5 29141.0 -7.10 -10.1994 2.259704 1.371595 -9.295518 -11.103282 -1

5007 2023-08-03 10:14:56 29133.96 29134.48 29140.5 29141.0 -6.52 -10.1406 2.316865 1.562715 -9.213854 -11.067346 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51777540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057697553, 'data': {'clientOid': '1070939093115490313', 'orderId': '1070939093115490311'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057698052, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939093115490311', 'clientOid': '1070939093115490313', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057697561', 'uTime': '1691057697561'}}

state = new

has open order:1070939093115490311

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057699845, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939093115490311', 'clientOid': '1070939093115490313', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057697561', 'uTime': '1691057697561'}}

state = new

has open order:1070939093115490311

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057701249, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939093115490311', 'clientOid': '1070939093115490313', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057697561', 'uTime': '1691057697561'}}

state = new

has open order:1070939093115490311

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057702634, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939093115490311', 'clientOid': '1070939093115490313', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057697561', 'uTime': '1691057697561'}}

state = new

has open order:1070939093115490311

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057704085, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939093115490311', 'clientOid': '1070939093115490313', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057697561', 'uTime': '1691057697561'}}

state = new

has open order:1070939093115490311

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057705243, 'data': {'result': True, 'order\_ids': ['1070939093115490311'], 'client\_order\_ids': ['1070939093115490313'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.288135051727295

end

order counter = 183

cancel counter = 2790

start time = 1691057707.858837

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5004 2023-08-03 10:14:24 29133.92 29134.77 29140.5 29141.0 -6.23 -10.2680 2.205743 1.830676 -9.385703 -11.150297 -1

5005 2023-08-03 10:14:35 29134.16 29134.72 29140.5 29141.0 -6.28 -10.2628 2.214998 1.798105 -9.376801 -11.148799 -1

5006 2023-08-03 10:14:46 29133.42 29133.90 29140.5 29141.0 -7.10 -10.1994 2.259704 1.371595 -9.295518 -11.103282 -1

5007 2023-08-03 10:14:56 29133.96 29134.48 29140.5 29141.0 -6.52 -10.1406 2.316865 1.562715 -9.213854 -11.067346 -1

5008 2023-08-03 10:15:07 29132.95 29133.49 29140.5 29141.0 -7.51 -10.1348 2.323198 1.129822 -9.205521 -11.064079 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51777540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057708487, 'data': {'clientOid': '1070939139026341899', 'orderId': '1070939139026341892'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057709007, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939139026341892', 'clientOid': '1070939139026341899', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057708507', 'uTime': '1691057708507'}}

state = new

has open order:1070939139026341892

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057710436, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939139026341892', 'clientOid': '1070939139026341899', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057708507', 'uTime': '1691057708507'}}

state = new

has open order:1070939139026341892

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057711967, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939139026341892', 'clientOid': '1070939139026341899', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057708507', 'uTime': '1691057708507'}}

state = new

has open order:1070939139026341892

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057713379, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939139026341892', 'clientOid': '1070939139026341899', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057708507', 'uTime': '1691057708507'}}

state = new

has open order:1070939139026341892

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057714800, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939139026341892', 'clientOid': '1070939139026341899', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057708507', 'uTime': '1691057708507'}}

state = new

has open order:1070939139026341892

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057715935, 'data': {'result': True, 'order\_ids': ['1070939139026341892'], 'client\_order\_ids': ['1070939139026341899'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.125472068786621

end

order counter = 183

cancel counter = 2791

start time = 1691057718.608627

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5005 2023-08-03 10:14:35 29134.16 29134.72 29140.5 29141.0 -6.28 -10.2628 2.214998 1.798105 -9.376801 -11.148799 -1

5006 2023-08-03 10:14:46 29133.42 29133.90 29140.5 29141.0 -7.10 -10.1994 2.259704 1.371595 -9.295518 -11.103282 -1

5007 2023-08-03 10:14:56 29133.96 29134.48 29140.5 29141.0 -6.52 -10.1406 2.316865 1.562715 -9.213854 -11.067346 -1

5008 2023-08-03 10:15:07 29132.95 29133.49 29140.5 29141.0 -7.51 -10.1348 2.323198 1.129822 -9.205521 -11.064079 -1

5009 2023-08-03 10:15:18 29136.74 29137.23 29140.5 29141.0 -3.77 -10.0334 2.485818 2.519653 -9.039073 -11.027727 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51777540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057719163, 'data': {'clientOid': '1070939183733428227', 'orderId': '1070939183733428225'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057719580, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939183733428225', 'clientOid': '1070939183733428227', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057719166', 'uTime': '1691057719166'}}

state = new

has open order:1070939183733428225

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057721037, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939183733428225', 'clientOid': '1070939183733428227', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057719166', 'uTime': '1691057719166'}}

state = new

has open order:1070939183733428225

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057722536, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939183733428225', 'clientOid': '1070939183733428227', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057719166', 'uTime': '1691057719166'}}

state = new

has open order:1070939183733428225

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057723966, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939183733428225', 'clientOid': '1070939183733428227', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057719166', 'uTime': '1691057719166'}}

state = new

has open order:1070939183733428225

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057725478, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939183733428225', 'clientOid': '1070939183733428227', 'filledQty': 0.0, 'fee': 0.0, 'price': 29140.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057719166', 'uTime': '1691057719166'}}

state = new

has open order:1070939183733428225

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057726614, 'data': {'result': True, 'order\_ids': ['1070939183733428225'], 'client\_order\_ids': ['1070939183733428227'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.063310861587524

end

order counter = 183

cancel counter = 2792

start time = 1691057729.4846475

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5006 2023-08-03 10:14:46 29133.42 29133.90 29140.5 29141.0 -7.10 -10.1994 2.259704 1.371595 -9.295518 -11.103282 -1

5007 2023-08-03 10:14:56 29133.96 29134.48 29140.5 29141.0 -6.52 -10.1406 2.316865 1.562715 -9.213854 -11.067346 -1

5008 2023-08-03 10:15:07 29132.95 29133.49 29140.5 29141.0 -7.51 -10.1348 2.323198 1.129822 -9.205521 -11.064079 -1

5009 2023-08-03 10:15:18 29136.74 29137.23 29140.5 29141.0 -3.77 -10.0334 2.485818 2.519653 -9.039073 -11.027727 -1

5010 2023-08-03 10:15:29 29138.03 29138.31 29142.0 29142.5 -4.19 -9.8896 2.611135 2.182805 -8.845146 -10.934054 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51777540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057730048, 'data': {'clientOid': '1070939229409398784', 'orderId': '1070939229405204481'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057730457, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939229405204481', 'clientOid': '1070939229409398784', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057730056', 'uTime': '1691057730056'}}

state = new

has open order:1070939229405204481

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057731825, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939229405204481', 'clientOid': '1070939229409398784', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057730056', 'uTime': '1691057730056'}}

state = new

has open order:1070939229405204481

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057733247, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939229405204481', 'clientOid': '1070939229409398784', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057730056', 'uTime': '1691057730056'}}

state = new

has open order:1070939229405204481

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057734686, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939229405204481', 'clientOid': '1070939229409398784', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057730056', 'uTime': '1691057730056'}}

state = new

has open order:1070939229405204481

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057736090, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939229405204481', 'clientOid': '1070939229409398784', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057730056', 'uTime': '1691057730056'}}

state = new

has open order:1070939229405204481

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057737226, 'data': {'result': True, 'order\_ids': ['1070939229405204481'], 'client\_order\_ids': ['1070939229409398784'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.787313461303711

end

order counter = 183

cancel counter = 2793

start time = 1691057740.3376937

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5007 2023-08-03 10:14:56 29133.96 29134.48 29140.5 29141.0 -6.52 -10.1406 2.316865 1.562715 -9.213854 -11.067346 -1

5008 2023-08-03 10:15:07 29132.95 29133.49 29140.5 29141.0 -7.51 -10.1348 2.323198 1.129822 -9.205521 -11.064079 -1

5009 2023-08-03 10:15:18 29136.74 29137.23 29140.5 29141.0 -3.77 -10.0334 2.485818 2.519653 -9.039073 -11.027727 -1

5010 2023-08-03 10:15:29 29138.03 29138.31 29142.0 29142.5 -4.19 -9.8896 2.611135 2.182805 -8.845146 -10.934054 -1

5011 2023-08-03 10:15:40 29137.54 29138.45 29142.0 29142.5 -4.05 -9.7886 2.736939 2.096722 -8.693825 -10.883375 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51777540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057740870, 'data': {'clientOid': '1070939274774990850', 'orderId': '1070939274774990849'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057741302, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939274774990849', 'clientOid': '1070939274774990850', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057740872', 'uTime': '1691057740872'}}

state = new

has open order:1070939274774990849

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057742694, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939274774990849', 'clientOid': '1070939274774990850', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057740872', 'uTime': '1691057740872'}}

state = new

has open order:1070939274774990849

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057744148, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939274774990849', 'clientOid': '1070939274774990850', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057740872', 'uTime': '1691057740872'}}

state = new

has open order:1070939274774990849

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057745547, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939274774990849', 'clientOid': '1070939274774990850', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057740872', 'uTime': '1691057740872'}}

state = new

has open order:1070939274774990849

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057746982, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939274774990849', 'clientOid': '1070939274774990850', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057740872', 'uTime': '1691057740872'}}

state = new

has open order:1070939274774990849

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057748114, 'data': {'result': True, 'order\_ids': ['1070939274774990849'], 'client\_order\_ids': ['1070939274774990850'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.821617126464844

end

order counter = 183

cancel counter = 2794

start time = 1691057751.1762702

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5008 2023-08-03 10:15:07 29132.95 29133.49 29140.5 29141.0 -7.51 -10.1348 2.323198 1.129822 -9.205521 -11.064079 -1

5009 2023-08-03 10:15:18 29136.74 29137.23 29140.5 29141.0 -3.77 -10.0334 2.485818 2.519653 -9.039073 -11.027727 -1

5010 2023-08-03 10:15:29 29138.03 29138.31 29142.0 29142.5 -4.19 -9.8896 2.611135 2.182805 -8.845146 -10.934054 -1

5011 2023-08-03 10:15:40 29137.54 29138.45 29142.0 29142.5 -4.05 -9.7886 2.736939 2.096722 -8.693825 -10.883375 -1

5012 2023-08-03 10:15:51 29140.49 29141.37 29145.0 29145.5 -4.13 -9.6732 2.851395 1.944031 -8.532642 -10.813758 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51777540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057751919, 'data': {'clientOid': '1070939321117855744', 'orderId': '1070939321113661442'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057752352, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939321113661442', 'clientOid': '1070939321117855744', 'filledQty': 0.0, 'fee': 0.0, 'price': 29145.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057751921', 'uTime': '1691057751921'}}

state = new

has open order:1070939321113661442

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057754248, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939321113661442', 'clientOid': '1070939321117855744', 'filledQty': 0.0, 'fee': 0.0, 'price': 29145.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057751921', 'uTime': '1691057751921'}}

state = new

has open order:1070939321113661442

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057755878, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939321113661442', 'clientOid': '1070939321117855744', 'filledQty': 0.0, 'fee': 0.0, 'price': 29145.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057751921', 'uTime': '1691057751921'}}

state = new

has open order:1070939321113661442

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057757407, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939321113661442', 'clientOid': '1070939321117855744', 'filledQty': 0.0, 'fee': 0.0, 'price': 29145.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057751921', 'uTime': '1691057751921'}}

state = new

has open order:1070939321113661442

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057758885, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939321113661442', 'clientOid': '1070939321117855744', 'filledQty': 0.0, 'fee': 0.0, 'price': 29145.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057751921', 'uTime': '1691057751921'}}

state = new

has open order:1070939321113661442

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057760029, 'data': {'result': True, 'order\_ids': ['1070939321113661442'], 'client\_order\_ids': ['1070939321117855744'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.907346725463867

end

order counter = 183

cancel counter = 2795

start time = 1691057762.0413752

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5009 2023-08-03 10:15:18 29136.74 29137.23 29140.5 29141.0 -3.77 -10.0334 2.485818 2.519653 -9.039073 -11.027727 -1

5010 2023-08-03 10:15:29 29138.03 29138.31 29142.0 29142.5 -4.19 -9.8896 2.611135 2.182805 -8.845146 -10.934054 -1

5011 2023-08-03 10:15:40 29137.54 29138.45 29142.0 29142.5 -4.05 -9.7886 2.736939 2.096722 -8.693825 -10.883375 -1

5012 2023-08-03 10:15:51 29140.49 29141.37 29145.0 29145.5 -4.13 -9.6732 2.851395 1.944031 -8.532642 -10.813758 -1

5013 2023-08-03 10:16:02 29142.85 29143.60 29149.5 29150.0 -6.40 -9.5424 2.848482 1.103184 -8.403007 -10.681793 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51777540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057762574, 'data': {'clientOid': '1070939365858496519', 'orderId': '1070939365858496514'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057763007, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939365858496514', 'clientOid': '1070939365858496519', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057762588', 'uTime': '1691057762588'}}

state = new

has open order:1070939365858496514

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057764401, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939365858496514', 'clientOid': '1070939365858496519', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057762588', 'uTime': '1691057762588'}}

state = new

has open order:1070939365858496514

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057765801, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939365858496514', 'clientOid': '1070939365858496519', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057762588', 'uTime': '1691057762588'}}

state = new

has open order:1070939365858496514

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057767248, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939365858496514', 'clientOid': '1070939365858496519', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057762588', 'uTime': '1691057762588'}}

state = new

has open order:1070939365858496514

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057768701, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939365858496514', 'clientOid': '1070939365858496519', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057762588', 'uTime': '1691057762588'}}

state = new

has open order:1070939365858496514

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057769835, 'data': {'result': True, 'order\_ids': ['1070939365858496514'], 'client\_order\_ids': ['1070939365858496519'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.839899063110352

end

order counter = 183

cancel counter = 2796

start time = 1691057772.8204718

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5010 2023-08-03 10:15:29 29138.03 29138.31 29142.0 29142.5 -4.19 -9.8896 2.611135 2.182805 -8.845146 -10.934054 -1

5011 2023-08-03 10:15:40 29137.54 29138.45 29142.0 29142.5 -4.05 -9.7886 2.736939 2.096722 -8.693825 -10.883375 -1

5012 2023-08-03 10:15:51 29140.49 29141.37 29145.0 29145.5 -4.13 -9.6732 2.851395 1.944031 -8.532642 -10.813758 -1

5013 2023-08-03 10:16:02 29142.85 29143.60 29149.5 29150.0 -6.40 -9.5424 2.848482 1.103184 -8.403007 -10.681793 -1

5014 2023-08-03 10:16:12 29142.37 29142.98 29149.5 29150.0 -7.02 -9.4276 2.831778 0.850208 -8.294889 -10.560311 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51777540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057773390, 'data': {'clientOid': '1070939411173756928', 'orderId': '1070939411169562625'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057773828, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939411169562625', 'clientOid': '1070939411173756928', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057773392', 'uTime': '1691057773392'}}

state = new

has open order:1070939411169562625

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057775243, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939411169562625', 'clientOid': '1070939411173756928', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057773392', 'uTime': '1691057773392'}}

state = new

has open order:1070939411169562625

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057776714, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939411169562625', 'clientOid': '1070939411173756928', 'filledQty': 0.001, 'fee': -0.00058299, 'price': 29149.5, 'priceAvg': 29149.5, 'state': 'filled', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 29.1495, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057773392', 'uTime': '1691057776322'}}

state = filled

Binance Market Sell: {'symbol': 'BTCTUSD', 'orderId': 2267791870, 'orderListId': -1, 'clientOrderId': 'ASLCezR9j3zhZbrFArVQ9i', 'transactTime': 1691057776832, 'price': '0.00000000', 'origQty': '0.00100000', 'executedQty': '0.00100000', 'cummulativeQuoteQty': '29.14183000', 'status': 'FILLED', 'timeInForce': 'GTC', 'type': 'MARKET', 'side': 'SELL', 'workingTime': 1691057776832, 'fills': [{'price': '29141.83000000', 'qty': '0.00100000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293500013}], 'selfTradePreventionMode': 'NONE'}

elapsed = 4.057271242141724

end

order counter = 184

cancel counter = 2796

start time = 1691057783.610208

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5011 2023-08-03 10:15:40 29137.54 29138.45 29142.0 29142.5 -4.05 -9.7886 2.736939 2.096722 -8.693825 -10.883375 -1

5012 2023-08-03 10:15:51 29140.49 29141.37 29145.0 29145.5 -4.13 -9.6732 2.851395 1.944031 -8.532642 -10.813758 -1

5013 2023-08-03 10:16:02 29142.85 29143.60 29149.5 29150.0 -6.40 -9.5424 2.848482 1.103184 -8.403007 -10.681793 -1

5014 2023-08-03 10:16:12 29142.37 29142.98 29149.5 29150.0 -7.02 -9.4276 2.831778 0.850208 -8.294889 -10.560311 -1

5015 2023-08-03 10:16:23 29142.02 29142.25 29151.0 29151.5 -9.25 -9.3514 2.782878 0.036437 -8.238249 -10.464551 0

Binance position: {'BTC': '0.00040000', 'TUSD': '287.65960540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1495', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29149.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00235', 'liquidationPrice': '-169506.863336564', 'keepMarginRate': '0.004', 'marketPrice': '29151.85', 'marginRatio': '0.00067456418', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057784161, 'data': {'clientOid': '1070939456346411014', 'orderId': '1070939456346411013'}}

signal = 0, position = -1

long binance, short bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057784572, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939456346411013', 'clientOid': '1070939456346411014', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057784162', 'uTime': '1691057784162'}}

state = new

has open order:1070939456346411013

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057786045, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939456346411013', 'clientOid': '1070939456346411014', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057784162', 'uTime': '1691057784162'}}

state = new

has open order:1070939456346411013

counter = 3

order cancel: {'code': '45130', 'msg': 'No order to cancel', 'requestTime': 1691057787500, 'data': None}

bitget cancel status = No order to cancel

Binance Market Sell: {'symbol': 'BTCTUSD', 'orderId': 2267793189, 'orderListId': -1, 'clientOrderId': 'c3tSU9PHT6XHqz3HLLdxh3', 'transactTime': 1691057787623, 'price': '0.00000000', 'origQty': '0.00100000', 'executedQty': '0.00100000', 'cummulativeQuoteQty': '29.14377000', 'status': 'FILLED', 'timeInForce': 'GTC', 'type': 'MARKET', 'side': 'BUY', 'workingTime': 1691057787623, 'fills': [{'price': '29143.77000000', 'qty': '0.00100000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293500115}], 'selfTradePreventionMode': 'NONE'}

elapsed = 5.050056219100952

end

order counter = 185

cancel counter = 2796

start time = 1691057794.4144099

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5012 2023-08-03 10:15:51 29140.49 29141.37 29145.0 29145.5 -4.13 -9.6732 2.851395 1.944031 -8.532642 -10.813758 -1

5013 2023-08-03 10:16:02 29142.85 29143.60 29149.5 29150.0 -6.40 -9.5424 2.848482 1.103184 -8.403007 -10.681793 -1

5014 2023-08-03 10:16:12 29142.37 29142.98 29149.5 29150.0 -7.02 -9.4276 2.831778 0.850208 -8.294889 -10.560311 -1

5015 2023-08-03 10:16:23 29142.02 29142.25 29151.0 29151.5 -9.25 -9.3514 2.782878 0.036437 -8.238249 -10.464551 0

5016 2023-08-03 10:16:34 29143.00 29143.36 29151.0 29151.5 -8.14 -9.2612 2.746635 0.408209 -8.162546 -10.359854 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51583540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057795038, 'data': {'clientOid': '1070939501972049920', 'orderId': '1070939501967855617'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057795524, 'data': {'result': True, 'order\_ids': ['1070939501967855617'], 'client\_order\_ids': ['1070939501972049920'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.161519765853882

end

order counter = 185

cancel counter = 2797

start time = 1691057805.239499

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5013 2023-08-03 10:16:02 29142.85 29143.60 29149.5 29150.0 -6.40 -9.5424 2.848482 1.103184 -8.403007 -10.681793 -1

5014 2023-08-03 10:16:12 29142.37 29142.98 29149.5 29150.0 -7.02 -9.4276 2.831778 0.850208 -8.294889 -10.560311 -1

5015 2023-08-03 10:16:23 29142.02 29142.25 29151.0 29151.5 -9.25 -9.3514 2.782878 0.036437 -8.238249 -10.464551 0

5016 2023-08-03 10:16:34 29143.00 29143.36 29151.0 29151.5 -8.14 -9.2612 2.746635 0.408209 -8.162546 -10.359854 -1

5017 2023-08-03 10:16:45 29141.82 29142.36 29151.0 29151.5 -9.14 -9.2196 2.732075 0.029135 -8.126770 -10.312430 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51583540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.31426548957824707

end

order counter = 185

cancel counter = 2797

start time = 1691057816.1163604

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5014 2023-08-03 10:16:12 29142.37 29142.98 29149.5 29150.0 -7.02 -9.4276 2.831778 0.850208 -8.294889 -10.560311 -1

5015 2023-08-03 10:16:23 29142.02 29142.25 29151.0 29151.5 -9.25 -9.3514 2.782878 0.036437 -8.238249 -10.464551 0

5016 2023-08-03 10:16:34 29143.00 29143.36 29151.0 29151.5 -8.14 -9.2612 2.746635 0.408209 -8.162546 -10.359854 -1

5017 2023-08-03 10:16:45 29141.82 29142.36 29151.0 29151.5 -9.14 -9.2196 2.732075 0.029135 -8.126770 -10.312430 0

5018 2023-08-03 10:16:56 29141.66 29142.25 29151.0 29151.5 -9.25 -9.1628 2.700521 -0.032290 -8.082592 -10.243008 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51583540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3252730369567871

end

order counter = 185

cancel counter = 2797

start time = 1691057826.9536467

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5015 2023-08-03 10:16:23 29142.02 29142.25 29151.0 29151.5 -9.25 -9.3514 2.782878 0.036437 -8.238249 -10.464551 0

5016 2023-08-03 10:16:34 29143.00 29143.36 29151.0 29151.5 -8.14 -9.2612 2.746635 0.408209 -8.162546 -10.359854 -1

5017 2023-08-03 10:16:45 29141.82 29142.36 29151.0 29151.5 -9.14 -9.2196 2.732075 0.029135 -8.126770 -10.312430 0

5018 2023-08-03 10:16:56 29141.66 29142.25 29151.0 29151.5 -9.25 -9.1628 2.700521 -0.032290 -8.082592 -10.243008 0

5019 2023-08-03 10:17:06 29141.90 29142.77 29151.5 29152.0 -9.23 -9.1124 2.674642 -0.043969 -8.042543 -10.182257 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51583540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3194766044616699

end

order counter = 185

cancel counter = 2797

start time = 1691057837.7986972

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5016 2023-08-03 10:16:34 29143.00 29143.36 29151.0 29151.5 -8.14 -9.2612 2.746635 0.408209 -8.162546 -10.359854 -1

5017 2023-08-03 10:16:45 29141.82 29142.36 29151.0 29151.5 -9.14 -9.2196 2.732075 0.029135 -8.126770 -10.312430 0

5018 2023-08-03 10:16:56 29141.66 29142.25 29151.0 29151.5 -9.25 -9.1628 2.700521 -0.032290 -8.082592 -10.243008 0

5019 2023-08-03 10:17:06 29141.90 29142.77 29151.5 29152.0 -9.23 -9.1124 2.674642 -0.043969 -8.042543 -10.182257 0

5020 2023-08-03 10:17:17 29142.13 29142.96 29151.5 29152.0 -9.04 -8.9902 2.528764 -0.019693 -7.978694 -10.001706 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51583540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3196587562561035

end

order counter = 185

cancel counter = 2797

start time = 1691057848.5537252

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5017 2023-08-03 10:16:45 29141.82 29142.36 29151.0 29151.5 -9.14 -9.2196 2.732075 0.029135 -8.126770 -10.312430 0

5018 2023-08-03 10:16:56 29141.66 29142.25 29151.0 29151.5 -9.25 -9.1628 2.700521 -0.032290 -8.082592 -10.243008 0

5019 2023-08-03 10:17:06 29141.90 29142.77 29151.5 29152.0 -9.23 -9.1124 2.674642 -0.043969 -8.042543 -10.182257 0

5020 2023-08-03 10:17:17 29142.13 29142.96 29151.5 29152.0 -9.04 -8.9902 2.528764 -0.019693 -7.978694 -10.001706 0

5021 2023-08-03 10:17:28 29141.04 29141.19 29151.5 29152.0 -10.81 -8.9318 2.449544 -0.766755 -7.951982 -9.911618 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51583540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057849125, 'data': {'clientOid': '1070939728900673540', 'orderId': '1070939728900673539'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

order cancel: {'code': '45130', 'msg': 'No order to cancel', 'requestTime': 1691057849671, 'data': None}

bitget cancel status = No order to cancel

Binance Market Buy: {'symbol': 'BTCTUSD', 'orderId': 2267805717, 'orderListId': -1, 'clientOrderId': 'SB3r3ixKqwD5wBAGuYJXsg', 'transactTime': 1691057849789, 'price': '0.00000000', 'origQty': '0.00100000', 'executedQty': '0.00100000', 'cummulativeQuoteQty': '29.14735000', 'status': 'FILLED', 'timeInForce': 'GTC', 'type': 'MARKET', 'side': 'BUY', 'workingTime': 1691057849789, 'fills': [{'price': '29147.35000000', 'qty': '0.00100000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293501205}], 'selfTradePreventionMode': 'NONE'}

elapsed = 1.2805559635162354

end

order counter = 186

cancel counter = 2797

start time = 1691057859.4087658

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5018 2023-08-03 10:16:56 29141.66 29142.25 29151.0 29151.5 -9.25 -9.1628 2.700521 -0.032290 -8.082592 -10.243008 0

5019 2023-08-03 10:17:06 29141.90 29142.77 29151.5 29152.0 -9.23 -9.1124 2.674642 -0.043969 -8.042543 -10.182257 0

5020 2023-08-03 10:17:17 29142.13 29142.96 29151.5 29152.0 -9.04 -8.9902 2.528764 -0.019693 -7.978694 -10.001706 0

5021 2023-08-03 10:17:28 29141.04 29141.19 29151.5 29152.0 -10.81 -8.9318 2.449544 -0.766755 -7.951982 -9.911618 1

5022 2023-08-03 10:17:39 29148.02 29148.13 29156.5 29157.0 -8.87 -8.8216 2.319953 -0.020862 -7.893619 -9.749581 0

Binance position: {'BTC': '0.00240000', 'TUSD': '229.36848540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1525', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29152.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00334', 'liquidationPrice': '227798.600952564', 'keepMarginRate': '0.004', 'marketPrice': '29155.84', 'marginRatio': '0.000674710588', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057859946, 'data': {'clientOid': '1070939774220128256', 'orderId': '1070939774215933956'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

order cancel: {'code': '45130', 'msg': 'No order to cancel', 'requestTime': 1691057860383, 'data': None}

bitget cancel status = No order to cancel

Binance Market Sell: {'symbol': 'BTCTUSD', 'orderId': 2267810399, 'orderListId': -1, 'clientOrderId': '6huk99swP5nUTsdJO8SVZH', 'transactTime': 1691057860497, 'price': '0.00000000', 'origQty': '0.00100000', 'executedQty': '0.00100000', 'cummulativeQuoteQty': '29.14425000', 'status': 'FILLED', 'timeInForce': 'GTC', 'type': 'MARKET', 'side': 'SELL', 'workingTime': 1691057860497, 'fills': [{'price': '29144.25000000', 'qty': '0.00100000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293501533}], 'selfTradePreventionMode': 'NONE'}

elapsed = 2.136883020401001

end

order counter = 187

cancel counter = 2797

start time = 1691057870.2037013

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5019 2023-08-03 10:17:06 29141.90 29142.77 29151.5 29152.0 -9.23 -9.1124 2.674642 -0.043969 -8.042543 -10.182257 0

5020 2023-08-03 10:17:17 29142.13 29142.96 29151.5 29152.0 -9.04 -8.9902 2.528764 -0.019693 -7.978694 -10.001706 0

5021 2023-08-03 10:17:28 29141.04 29141.19 29151.5 29152.0 -10.81 -8.9318 2.449544 -0.766755 -7.951982 -9.911618 1

5022 2023-08-03 10:17:39 29148.02 29148.13 29156.5 29157.0 -8.87 -8.8216 2.319953 -0.020862 -7.893619 -9.749581 0

5023 2023-08-03 10:17:50 29145.32 29145.59 29154.0 29154.5 -8.91 -8.7248 2.208412 -0.083861 -7.841435 -9.608165 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.39052534103393555

end

order counter = 187

cancel counter = 2797

start time = 1691057881.0139174

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5020 2023-08-03 10:17:17 29142.13 29142.96 29151.5 29152.0 -9.04 -8.9902 2.528764 -0.019693 -7.978694 -10.001706 0

5021 2023-08-03 10:17:28 29141.04 29141.19 29151.5 29152.0 -10.81 -8.9318 2.449544 -0.766755 -7.951982 -9.911618 1

5022 2023-08-03 10:17:39 29148.02 29148.13 29156.5 29157.0 -8.87 -8.8216 2.319953 -0.020862 -7.893619 -9.749581 0

5023 2023-08-03 10:17:50 29145.32 29145.59 29154.0 29154.5 -8.91 -8.7248 2.208412 -0.083861 -7.841435 -9.608165 0

5024 2023-08-03 10:18:01 29147.26 29147.74 29154.0 29154.5 -6.76 -8.6344 2.194147 0.854273 -7.756741 -9.512059 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057881606, 'data': {'clientOid': '1070939865102307328', 'orderId': '1070939865098113028'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057882113, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939865098113028', 'clientOid': '1070939865102307328', 'filledQty': 0.0, 'fee': 0.0, 'price': 29154.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057881617', 'uTime': '1691057881617'}}

state = new

has open order:1070939865098113028

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057883529, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939865098113028', 'clientOid': '1070939865102307328', 'filledQty': 0.0, 'fee': 0.0, 'price': 29154.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057881617', 'uTime': '1691057881617'}}

state = new

has open order:1070939865098113028

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057884962, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939865098113028', 'clientOid': '1070939865102307328', 'filledQty': 0.0, 'fee': 0.0, 'price': 29154.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057881617', 'uTime': '1691057881617'}}

state = new

has open order:1070939865098113028

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057886474, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939865098113028', 'clientOid': '1070939865102307328', 'filledQty': 0.0, 'fee': 0.0, 'price': 29154.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057881617', 'uTime': '1691057881617'}}

state = new

has open order:1070939865098113028

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057887875, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939865098113028', 'clientOid': '1070939865102307328', 'filledQty': 0.0, 'fee': 0.0, 'price': 29154.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057881617', 'uTime': '1691057881617'}}

state = new

has open order:1070939865098113028

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057889002, 'data': {'result': True, 'order\_ids': ['1070939865098113028'], 'client\_order\_ids': ['1070939865102307328'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.036374807357788

end

order counter = 187

cancel counter = 2798

start time = 1691057891.778912

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5021 2023-08-03 10:17:28 29141.04 29141.19 29151.5 29152.0 -10.81 -8.9318 2.449544 -0.766755 -7.951982 -9.911618 1

5022 2023-08-03 10:17:39 29148.02 29148.13 29156.5 29157.0 -8.87 -8.8216 2.319953 -0.020862 -7.893619 -9.749581 0

5023 2023-08-03 10:17:50 29145.32 29145.59 29154.0 29154.5 -8.91 -8.7248 2.208412 -0.083861 -7.841435 -9.608165 0

5024 2023-08-03 10:18:01 29147.26 29147.74 29154.0 29154.5 -6.76 -8.6344 2.194147 0.854273 -7.756741 -9.512059 -1

5025 2023-08-03 10:18:11 29145.27 29145.79 29154.0 29154.5 -8.71 -8.5622 2.128817 -0.069428 -7.710673 -9.413727 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.28748464584350586

end

order counter = 187

cancel counter = 2798

start time = 1691057902.5513058

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5022 2023-08-03 10:17:39 29148.02 29148.13 29156.5 29157.0 -8.87 -8.8216 2.319953 -0.020862 -7.893619 -9.749581 0

5023 2023-08-03 10:17:50 29145.32 29145.59 29154.0 29154.5 -8.91 -8.7248 2.208412 -0.083861 -7.841435 -9.608165 0

5024 2023-08-03 10:18:01 29147.26 29147.74 29154.0 29154.5 -6.76 -8.6344 2.194147 0.854273 -7.756741 -9.512059 -1

5025 2023-08-03 10:18:11 29145.27 29145.79 29154.0 29154.5 -8.71 -8.5622 2.128817 -0.069428 -7.710673 -9.413727 0

5026 2023-08-03 10:18:22 29142.82 29143.21 29153.0 29153.5 -10.29 -8.5372 2.100282 -0.834555 -7.697087 -9.377313 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057903054, 'data': {'clientOid': '1070939955049156609', 'orderId': '1070939955049156608'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -10.18, type = <class 'float'> diff2 = -9.37731273878992, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057903460, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939955049156608', 'clientOid': '1070939955049156609', 'filledQty': 0.0, 'fee': 0.0, 'price': 29153.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057903062', 'uTime': '1691057903062'}}

state = new

has open order:1070939955049156608

counter = 2

diff\_now = -10.23, type = <class 'float'> diff2 = -9.37731273878992, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057904868, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939955049156608', 'clientOid': '1070939955049156609', 'filledQty': 0.0, 'fee': 0.0, 'price': 29153.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057903062', 'uTime': '1691057903062'}}

state = new

has open order:1070939955049156608

counter = 3

diff\_now = -11.57, type = <class 'float'> diff2 = -9.37731273878992, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057906358, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939955049156608', 'clientOid': '1070939955049156609', 'filledQty': 0.0, 'fee': 0.0, 'price': 29153.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057903062', 'uTime': '1691057903062'}}

state = new

has open order:1070939955049156608

counter = 4

diff\_now = -11.54, type = <class 'float'> diff2 = -9.37731273878992, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057907765, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939955049156608', 'clientOid': '1070939955049156609', 'filledQty': 0.0, 'fee': 0.0, 'price': 29153.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057903062', 'uTime': '1691057903062'}}

state = new

has open order:1070939955049156608

counter = 5

diff\_now = -11.79, type = <class 'float'> diff2 = -9.37731273878992, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057909184, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070939955049156608', 'clientOid': '1070939955049156609', 'filledQty': 0.0, 'fee': 0.0, 'price': 29153.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057903062', 'uTime': '1691057903062'}}

state = new

has open order:1070939955049156608

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057910305, 'data': {'result': True, 'order\_ids': ['1070939955049156608'], 'client\_order\_ids': ['1070939955049156609'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.801063060760498

end

order counter = 187

cancel counter = 2799

start time = 1691057913.400655

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5023 2023-08-03 10:17:50 29145.32 29145.59 29154.0 29154.5 -8.91 -8.7248 2.208412 -0.083861 -7.841435 -9.608165 0

5024 2023-08-03 10:18:01 29147.26 29147.74 29154.0 29154.5 -6.76 -8.6344 2.194147 0.854273 -7.756741 -9.512059 -1

5025 2023-08-03 10:18:11 29145.27 29145.79 29154.0 29154.5 -8.71 -8.5622 2.128817 -0.069428 -7.710673 -9.413727 0

5026 2023-08-03 10:18:22 29142.82 29143.21 29153.0 29153.5 -10.29 -8.5372 2.100282 -0.834555 -7.697087 -9.377313 1

5027 2023-08-03 10:18:33 29137.24 29137.91 29149.0 29149.5 -11.59 -8.5526 2.120091 -1.432674 -7.704563 -9.400637 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057913960, 'data': {'clientOid': '1070940000771264512', 'orderId': '1070940000767070209'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -12.1, type = <class 'float'> diff2 = -9.400636506722595, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057914470, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940000767070209', 'clientOid': '1070940000771264512', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057913963', 'uTime': '1691057913963'}}

state = new

has open order:1070940000767070209

counter = 2

diff\_now = -12.36, type = <class 'float'> diff2 = -9.400636506722595, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057915906, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940000767070209', 'clientOid': '1070940000771264512', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057913963', 'uTime': '1691057913963'}}

state = new

has open order:1070940000767070209

counter = 3

diff\_now = -11.96, type = <class 'float'> diff2 = -9.400636506722595, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057917337, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940000767070209', 'clientOid': '1070940000771264512', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057913963', 'uTime': '1691057913963'}}

state = new

has open order:1070940000767070209

counter = 4

diff\_now = -11.11, type = <class 'float'> diff2 = -9.400636506722595, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057918839, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940000767070209', 'clientOid': '1070940000771264512', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057913963', 'uTime': '1691057913963'}}

state = new

has open order:1070940000767070209

counter = 5

diff\_now = -10.0, type = <class 'float'> diff2 = -9.400636506722595, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057920240, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940000767070209', 'clientOid': '1070940000771264512', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057913963', 'uTime': '1691057913963'}}

state = new

has open order:1070940000767070209

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057921372, 'data': {'result': True, 'order\_ids': ['1070940000767070209'], 'client\_order\_ids': ['1070940000771264512'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.017694234848022

end

order counter = 187

cancel counter = 2800

start time = 1691057924.1945646

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5024 2023-08-03 10:18:01 29147.26 29147.74 29154.0 29154.5 -6.76 -8.6344 2.194147 0.854273 -7.756741 -9.512059 -1

5025 2023-08-03 10:18:11 29145.27 29145.79 29154.0 29154.5 -8.71 -8.5622 2.128817 -0.069428 -7.710673 -9.413727 0

5026 2023-08-03 10:18:22 29142.82 29143.21 29153.0 29153.5 -10.29 -8.5372 2.100282 -0.834555 -7.697087 -9.377313 1

5027 2023-08-03 10:18:33 29137.24 29137.91 29149.0 29149.5 -11.59 -8.5526 2.120091 -1.432674 -7.704563 -9.400637 1

5028 2023-08-03 10:18:44 29137.97 29138.41 29147.5 29148.0 -9.59 -8.6366 2.074952 -0.459480 -7.806619 -9.466581 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057924763, 'data': {'clientOid': '1070940046082330627', 'orderId': '1070940046082330625'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -9.83, type = <class 'float'> diff2 = -9.466580913475902, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057925194, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940046082330625', 'clientOid': '1070940046082330627', 'filledQty': 0.0, 'fee': 0.0, 'price': 29148.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057924766', 'uTime': '1691057924766'}}

state = new

has open order:1070940046082330625

counter = 2

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057926580, 'data': {'result': True, 'order\_ids': ['1070940046082330625'], 'client\_order\_ids': ['1070940046082330627'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.4312069416046143

end

order counter = 187

cancel counter = 2801

start time = 1691057934.9574537

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5025 2023-08-03 10:18:11 29145.27 29145.79 29154.0 29154.5 -8.71 -8.5622 2.128817 -0.069428 -7.710673 -9.413727 0

5026 2023-08-03 10:18:22 29142.82 29143.21 29153.0 29153.5 -10.29 -8.5372 2.100282 -0.834555 -7.697087 -9.377313 1

5027 2023-08-03 10:18:33 29137.24 29137.91 29149.0 29149.5 -11.59 -8.5526 2.120091 -1.432674 -7.704563 -9.400637 1

5028 2023-08-03 10:18:44 29137.97 29138.41 29147.5 29148.0 -9.59 -8.6366 2.074952 -0.459480 -7.806619 -9.466581 1

5029 2023-08-03 10:18:54 29137.83 29138.57 29146.5 29147.0 -8.43 -8.5942 2.056635 0.079839 -7.771546 -9.416854 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.2945265769958496

end

order counter = 187

cancel counter = 2801

start time = 1691057945.8285835

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5026 2023-08-03 10:18:22 29142.82 29143.21 29153.0 29153.5 -10.29 -8.5372 2.100282 -0.834555 -7.697087 -9.377313 1

5027 2023-08-03 10:18:33 29137.24 29137.91 29149.0 29149.5 -11.59 -8.5526 2.120091 -1.432674 -7.704563 -9.400637 1

5028 2023-08-03 10:18:44 29137.97 29138.41 29147.5 29148.0 -9.59 -8.6366 2.074952 -0.459480 -7.806619 -9.466581 1

5029 2023-08-03 10:18:54 29137.83 29138.57 29146.5 29147.0 -8.43 -8.5942 2.056635 0.079839 -7.771546 -9.416854 0

5030 2023-08-03 10:19:05 29141.01 29141.63 29147.5 29148.0 -6.37 -8.5312 2.075853 1.041114 -7.700859 -9.361541 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057946351, 'data': {'clientOid': '1070940136624771075', 'orderId': '1070940136624771074'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057946767, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940136624771074', 'clientOid': '1070940136624771075', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057946353', 'uTime': '1691057946353'}}

state = new

has open order:1070940136624771074

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057950014, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940136624771074', 'clientOid': '1070940136624771075', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057946353', 'uTime': '1691057946353'}}

state = new

has open order:1070940136624771074

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057951439, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940136624771074', 'clientOid': '1070940136624771075', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057946353', 'uTime': '1691057946353'}}

state = new

has open order:1070940136624771074

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057952914, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940136624771074', 'clientOid': '1070940136624771075', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057946353', 'uTime': '1691057946353'}}

state = new

has open order:1070940136624771074

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057954287, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940136624771074', 'clientOid': '1070940136624771075', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057946353', 'uTime': '1691057946353'}}

state = new

has open order:1070940136624771074

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057955451, 'data': {'result': True, 'order\_ids': ['1070940136624771074'], 'client\_order\_ids': ['1070940136624771075'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 9.67026138305664

end

order counter = 187

cancel counter = 2802

start time = 1691057956.5840886

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5027 2023-08-03 10:18:33 29137.24 29137.91 29149.0 29149.5 -11.59 -8.5526 2.120091 -1.432674 -7.704563 -9.400637 1

5028 2023-08-03 10:18:44 29137.97 29138.41 29147.5 29148.0 -9.59 -8.6366 2.074952 -0.459480 -7.806619 -9.466581 1

5029 2023-08-03 10:18:54 29137.83 29138.57 29146.5 29147.0 -8.43 -8.5942 2.056635 0.079839 -7.771546 -9.416854 0

5030 2023-08-03 10:19:05 29141.01 29141.63 29147.5 29148.0 -6.37 -8.5312 2.075853 1.041114 -7.700859 -9.361541 -1

5031 2023-08-03 10:19:16 29142.81 29143.66 29147.5 29148.0 -4.34 -8.4102 2.140609 1.901422 -7.553956 -9.266444 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057957144, 'data': {'clientOid': '1070940181893894144', 'orderId': '1070940181889699841'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057957585, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940181889699841', 'clientOid': '1070940181893894144', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057957146', 'uTime': '1691057957146'}}

state = new

has open order:1070940181889699841

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057959014, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940181889699841', 'clientOid': '1070940181893894144', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057957146', 'uTime': '1691057957146'}}

state = new

has open order:1070940181889699841

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691057960431, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940181889699841', 'clientOid': '1070940181893894144', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057957146', 'uTime': '1691057957146'}}

state = new

has open order:1070940181889699841

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691057961927, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940181889699841', 'clientOid': '1070940181893894144', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057957146', 'uTime': '1691057957146'}}

state = new

has open order:1070940181889699841

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691057963390, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940181889699841', 'clientOid': '1070940181893894144', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057957146', 'uTime': '1691057957146'}}

state = new

has open order:1070940181889699841

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057964531, 'data': {'result': True, 'order\_ids': ['1070940181889699841'], 'client\_order\_ids': ['1070940181893894144'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.995096445083618

end

order counter = 187

cancel counter = 2803

start time = 1691057967.3646455

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5028 2023-08-03 10:18:44 29137.97 29138.41 29147.5 29148.0 -9.59 -8.6366 2.074952 -0.459480 -7.806619 -9.466581 1

5029 2023-08-03 10:18:54 29137.83 29138.57 29146.5 29147.0 -8.43 -8.5942 2.056635 0.079839 -7.771546 -9.416854 0

5030 2023-08-03 10:19:05 29141.01 29141.63 29147.5 29148.0 -6.37 -8.5312 2.075853 1.041114 -7.700859 -9.361541 -1

5031 2023-08-03 10:19:16 29142.81 29143.66 29147.5 29148.0 -4.34 -8.4102 2.140609 1.901422 -7.553956 -9.266444 -1

5032 2023-08-03 10:19:27 29143.09 29143.53 29150.0 29150.5 -6.97 -8.3862 2.150063 0.658678 -7.526175 -9.246225 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057967898, 'data': {'clientOid': '1070940227003633664', 'orderId': '1070940226999439361'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691057968346, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940226999439361', 'clientOid': '1070940227003633664', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057967901', 'uTime': '1691057967901'}}

state = new

has open order:1070940226999439361

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691057969847, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940226999439361', 'clientOid': '1070940227003633664', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057967901', 'uTime': '1691057967901'}}

state = new

has open order:1070940226999439361

counter = 3

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057971266, 'data': {'result': True, 'order\_ids': ['1070940226999439361'], 'client\_order\_ids': ['1070940227003633664'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 4.966897964477539

end

order counter = 187

cancel counter = 2804

start time = 1691057978.205735

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5029 2023-08-03 10:18:54 29137.83 29138.57 29146.5 29147.0 -8.43 -8.5942 2.056635 0.079839 -7.771546 -9.416854 0

5030 2023-08-03 10:19:05 29141.01 29141.63 29147.5 29148.0 -6.37 -8.5312 2.075853 1.041114 -7.700859 -9.361541 -1

5031 2023-08-03 10:19:16 29142.81 29143.66 29147.5 29148.0 -4.34 -8.4102 2.140609 1.901422 -7.553956 -9.266444 -1

5032 2023-08-03 10:19:27 29143.09 29143.53 29150.0 29150.5 -6.97 -8.3862 2.150063 0.658678 -7.526175 -9.246225 -1

5033 2023-08-03 10:19:38 29139.35 29140.40 29151.0 29151.5 -11.10 -8.3810 2.143027 -1.268766 -7.523789 -9.238211 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057978745, 'data': {'clientOid': '1070940272499249152', 'orderId': '1070940272495054850'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -11.52, type = <class 'float'> diff2 = -9.238210759214946, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057979181, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940272495054850', 'clientOid': '1070940272499249152', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057978748', 'uTime': '1691057978748'}}

state = new

has open order:1070940272495054850

counter = 2

diff\_now = -11.46, type = <class 'float'> diff2 = -9.238210759214946, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057980579, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940272495054850', 'clientOid': '1070940272499249152', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057978748', 'uTime': '1691057978748'}}

state = new

has open order:1070940272495054850

counter = 3

diff\_now = -13.14, type = <class 'float'> diff2 = -9.238210759214946, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057981981, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940272495054850', 'clientOid': '1070940272499249152', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057978748', 'uTime': '1691057978748'}}

state = new

has open order:1070940272495054850

counter = 4

diff\_now = -12.6, type = <class 'float'> diff2 = -9.238210759214946, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057983436, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940272495054850', 'clientOid': '1070940272499249152', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057978748', 'uTime': '1691057978748'}}

state = new

has open order:1070940272495054850

counter = 5

diff\_now = -12.45, type = <class 'float'> diff2 = -9.238210759214946, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057984815, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940272495054850', 'clientOid': '1070940272499249152', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057978748', 'uTime': '1691057978748'}}

state = new

has open order:1070940272495054850

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057985948, 'data': {'result': True, 'order\_ids': ['1070940272495054850'], 'client\_order\_ids': ['1070940272499249152'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.792214632034302

end

order counter = 187

cancel counter = 2805

start time = 1691057989.095083

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5030 2023-08-03 10:19:05 29141.01 29141.63 29147.5 29148.0 -6.37 -8.5312 2.075853 1.041114 -7.700859 -9.361541 -1

5031 2023-08-03 10:19:16 29142.81 29143.66 29147.5 29148.0 -4.34 -8.4102 2.140609 1.901422 -7.553956 -9.266444 -1

5032 2023-08-03 10:19:27 29143.09 29143.53 29150.0 29150.5 -6.97 -8.3862 2.150063 0.658678 -7.526175 -9.246225 -1

5033 2023-08-03 10:19:38 29139.35 29140.40 29151.0 29151.5 -11.10 -8.3810 2.143027 -1.268766 -7.523789 -9.238211 1

5034 2023-08-03 10:19:49 29140.11 29140.92 29150.0 29150.5 -9.58 -8.3398 2.098431 -0.591013 -7.500427 -9.179173 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691057989589, 'data': {'clientOid': '1070940317994864643', 'orderId': '1070940317994864641'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -9.57, type = <class 'float'> diff2 = -9.179172550887483, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691057990010, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940317994864641', 'clientOid': '1070940317994864643', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691057989595', 'uTime': '1691057989595'}}

state = new

has open order:1070940317994864641

counter = 2

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691057991398, 'data': {'result': True, 'order\_ids': ['1070940317994864641'], 'client\_order\_ids': ['1070940317994864643'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.3510043621063232

end

order counter = 187

cancel counter = 2806

start time = 1691057999.870903

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5031 2023-08-03 10:19:16 29142.81 29143.66 29147.5 29148.0 -4.34 -8.4102 2.140609 1.901422 -7.553956 -9.266444 -1

5032 2023-08-03 10:19:27 29143.09 29143.53 29150.0 29150.5 -6.97 -8.3862 2.150063 0.658678 -7.526175 -9.246225 -1

5033 2023-08-03 10:19:38 29139.35 29140.40 29151.0 29151.5 -11.10 -8.3810 2.143027 -1.268766 -7.523789 -9.238211 1

5034 2023-08-03 10:19:49 29140.11 29140.92 29150.0 29150.5 -9.58 -8.3398 2.098431 -0.591013 -7.500427 -9.179173 1

5035 2023-08-03 10:19:59 29143.41 29143.88 29150.0 29150.5 -6.62 -8.2496 2.072822 0.786175 -7.420471 -9.078729 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058000482, 'data': {'clientOid': '1070940363666640901', 'orderId': '1070940363666640898'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691058000942, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940363666640898', 'clientOid': '1070940363666640901', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058000484', 'uTime': '1691058000484'}}

state = new

has open order:1070940363666640898

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691058002474, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940363666640898', 'clientOid': '1070940363666640901', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058000484', 'uTime': '1691058000484'}}

state = new

has open order:1070940363666640898

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691058003876, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940363666640898', 'clientOid': '1070940363666640901', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058000484', 'uTime': '1691058000484'}}

state = new

has open order:1070940363666640898

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691058005369, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940363666640898', 'clientOid': '1070940363666640901', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058000484', 'uTime': '1691058000484'}}

state = new

has open order:1070940363666640898

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691058006859, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940363666640898', 'clientOid': '1070940363666640901', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058000484', 'uTime': '1691058000484'}}

state = new

has open order:1070940363666640898

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058008012, 'data': {'result': True, 'order\_ids': ['1070940363666640898'], 'client\_order\_ids': ['1070940363666640901'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.185049295425415

end

order counter = 187

cancel counter = 2807

start time = 1691058010.6044705

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5032 2023-08-03 10:19:27 29143.09 29143.53 29150.0 29150.5 -6.97 -8.3862 2.150063 0.658678 -7.526175 -9.246225 -1

5033 2023-08-03 10:19:38 29139.35 29140.40 29151.0 29151.5 -11.10 -8.3810 2.143027 -1.268766 -7.523789 -9.238211 1

5034 2023-08-03 10:19:49 29140.11 29140.92 29150.0 29150.5 -9.58 -8.3398 2.098431 -0.591013 -7.500427 -9.179173 1

5035 2023-08-03 10:19:59 29143.41 29143.88 29150.0 29150.5 -6.62 -8.2496 2.072822 0.786175 -7.420471 -9.078729 -1

5036 2023-08-03 10:20:10 29144.10 29144.76 29150.0 29150.5 -5.74 -8.1832 2.099339 1.163795 -7.343465 -9.022935 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058011157, 'data': {'clientOid': '1070940408440836096', 'orderId': '1070940408436641797'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691058011553, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940408436641797', 'clientOid': '1070940408440836096', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058011159', 'uTime': '1691058011159'}}

state = new

has open order:1070940408436641797

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691058012934, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940408436641797', 'clientOid': '1070940408440836096', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058011159', 'uTime': '1691058011159'}}

state = new

has open order:1070940408436641797

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691058014351, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940408436641797', 'clientOid': '1070940408440836096', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058011159', 'uTime': '1691058011159'}}

state = new

has open order:1070940408436641797

counter = 4

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058015788, 'data': {'result': True, 'order\_ids': ['1070940408436641797'], 'client\_order\_ids': ['1070940408440836096'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 6.229928493499756

end

order counter = 187

cancel counter = 2808

start time = 1691058021.3655968

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5033 2023-08-03 10:19:38 29139.35 29140.40 29151.0 29151.5 -11.10 -8.3810 2.143027 -1.268766 -7.523789 -9.238211 1

5034 2023-08-03 10:19:49 29140.11 29140.92 29150.0 29150.5 -9.58 -8.3398 2.098431 -0.591013 -7.500427 -9.179173 1

5035 2023-08-03 10:19:59 29143.41 29143.88 29150.0 29150.5 -6.62 -8.2496 2.072822 0.786175 -7.420471 -9.078729 -1

5036 2023-08-03 10:20:10 29144.10 29144.76 29150.0 29150.5 -5.74 -8.1832 2.099339 1.163795 -7.343465 -9.022935 -1

5037 2023-08-03 10:20:21 29142.15 29142.90 29150.5 29151.0 -8.10 -8.1828 2.099353 0.039441 -7.343059 -9.022541 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.2861971855163574

end

order counter = 187

cancel counter = 2808

start time = 1691058032.123301

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5034 2023-08-03 10:19:49 29140.11 29140.92 29150.0 29150.5 -9.58 -8.3398 2.098431 -0.591013 -7.500427 -9.179173 1

5035 2023-08-03 10:19:59 29143.41 29143.88 29150.0 29150.5 -6.62 -8.2496 2.072822 0.786175 -7.420471 -9.078729 -1

5036 2023-08-03 10:20:10 29144.10 29144.76 29150.0 29150.5 -5.74 -8.1832 2.099339 1.163795 -7.343465 -9.022935 -1

5037 2023-08-03 10:20:21 29142.15 29142.90 29150.5 29151.0 -8.10 -8.1828 2.099353 0.039441 -7.343059 -9.022541 0

5038 2023-08-03 10:20:32 29138.65 29139.46 29150.0 29150.5 -11.04 -8.2264 2.136021 -1.317215 -7.371992 -9.080808 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058032655, 'data': {'clientOid': '1070940498710646787', 'orderId': '1070940498706452482'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -11.72, type = <class 'float'> diff2 = -9.080808499537087, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058033106, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940498706452482', 'clientOid': '1070940498710646787', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058032681', 'uTime': '1691058032681'}}

state = new

has open order:1070940498706452482

counter = 2

diff\_now = -12.59, type = <class 'float'> diff2 = -9.080808499537087, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058034526, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940498706452482', 'clientOid': '1070940498710646787', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058032681', 'uTime': '1691058032681'}}

state = new

has open order:1070940498706452482

counter = 3

diff\_now = -11.39, type = <class 'float'> diff2 = -9.080808499537087, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058035924, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940498706452482', 'clientOid': '1070940498710646787', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058032681', 'uTime': '1691058032681'}}

state = new

has open order:1070940498706452482

counter = 4

diff\_now = -12.15, type = <class 'float'> diff2 = -9.080808499537087, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058037309, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940498706452482', 'clientOid': '1070940498710646787', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058032681', 'uTime': '1691058032681'}}

state = new

has open order:1070940498706452482

counter = 5

diff\_now = -11.86, type = <class 'float'> diff2 = -9.080808499537087, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058038746, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940498706452482', 'clientOid': '1070940498710646787', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058032681', 'uTime': '1691058032681'}}

state = new

has open order:1070940498706452482

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058039889, 'data': {'result': True, 'order\_ids': ['1070940498706452482'], 'client\_order\_ids': ['1070940498710646787'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.836187124252319

end

order counter = 187

cancel counter = 2809

start time = 1691058042.8927732

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5035 2023-08-03 10:19:59 29143.41 29143.88 29150.0 29150.5 -6.62 -8.2496 2.072822 0.786175 -7.420471 -9.078729 -1

5036 2023-08-03 10:20:10 29144.10 29144.76 29150.0 29150.5 -5.74 -8.1832 2.099339 1.163795 -7.343465 -9.022935 -1

5037 2023-08-03 10:20:21 29142.15 29142.90 29150.5 29151.0 -8.10 -8.1828 2.099353 0.039441 -7.343059 -9.022541 0

5038 2023-08-03 10:20:32 29138.65 29139.46 29150.0 29150.5 -11.04 -8.2264 2.136021 -1.317215 -7.371992 -9.080808 1

5039 2023-08-03 10:20:42 29138.34 29138.64 29149.0 29149.5 -10.86 -8.2548 2.161771 -1.205123 -7.390092 -9.119508 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058043430, 'data': {'clientOid': '1070940543891689472', 'orderId': '1070940543887495178'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -10.55, type = <class 'float'> diff2 = -9.11950841705761, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058043898, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940543887495178', 'clientOid': '1070940543891689472', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058043453', 'uTime': '1691058043453'}}

state = new

has open order:1070940543887495178

counter = 2

diff\_now = -10.53, type = <class 'float'> diff2 = -9.11950841705761, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058045341, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940543887495178', 'clientOid': '1070940543891689472', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058043453', 'uTime': '1691058043453'}}

state = new

has open order:1070940543887495178

counter = 3

diff\_now = -10.53, type = <class 'float'> diff2 = -9.11950841705761, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058046772, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940543887495178', 'clientOid': '1070940543891689472', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058043453', 'uTime': '1691058043453'}}

state = new

has open order:1070940543887495178

counter = 4

diff\_now = -10.18, type = <class 'float'> diff2 = -9.11950841705761, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058048225, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940543887495178', 'clientOid': '1070940543891689472', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058043453', 'uTime': '1691058043453'}}

state = new

has open order:1070940543887495178

counter = 5

diff\_now = -10.77, type = <class 'float'> diff2 = -9.11950841705761, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058049676, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940543887495178', 'clientOid': '1070940543891689472', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058043453', 'uTime': '1691058043453'}}

state = new

has open order:1070940543887495178

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058050827, 'data': {'result': True, 'order\_ids': ['1070940543887495178'], 'client\_order\_ids': ['1070940543891689472'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.978515148162842

end

order counter = 187

cancel counter = 2810

start time = 1691058053.6345513

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5036 2023-08-03 10:20:10 29144.10 29144.76 29150.0 29150.5 -5.74 -8.1832 2.099339 1.163795 -7.343465 -9.022935 -1

5037 2023-08-03 10:20:21 29142.15 29142.90 29150.5 29151.0 -8.10 -8.1828 2.099353 0.039441 -7.343059 -9.022541 0

5038 2023-08-03 10:20:32 29138.65 29139.46 29150.0 29150.5 -11.04 -8.2264 2.136021 -1.317215 -7.371992 -9.080808 1

5039 2023-08-03 10:20:42 29138.34 29138.64 29149.0 29149.5 -10.86 -8.2548 2.161771 -1.205123 -7.390092 -9.119508 1

5040 2023-08-03 10:20:53 29137.92 29138.19 29149.0 29149.5 -11.31 -8.2992 2.201704 -1.367486 -7.418518 -9.179882 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058054217, 'data': {'clientOid': '1070940589043372034', 'orderId': '1070940589043372033'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -10.87, type = <class 'float'> diff2 = -9.179881680313917, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058054646, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940589043372033', 'clientOid': '1070940589043372034', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058054218', 'uTime': '1691058054218'}}

state = new

has open order:1070940589043372033

counter = 2

diff\_now = -12.56, type = <class 'float'> diff2 = -9.179881680313917, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058056056, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940589043372033', 'clientOid': '1070940589043372034', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058054218', 'uTime': '1691058054218'}}

state = new

has open order:1070940589043372033

counter = 3

diff\_now = -12.23, type = <class 'float'> diff2 = -9.179881680313917, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058057687, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940589043372033', 'clientOid': '1070940589043372034', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058054218', 'uTime': '1691058054218'}}

state = new

has open order:1070940589043372033

counter = 4

diff\_now = -15.98, type = <class 'float'> diff2 = -9.179881680313917, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058059340, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940589043372033', 'clientOid': '1070940589043372034', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058054218', 'uTime': '1691058054218'}}

state = new

has open order:1070940589043372033

counter = 5

diff\_now = -15.27, type = <class 'float'> diff2 = -9.179881680313917, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058061002, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940589043372033', 'clientOid': '1070940589043372034', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058054218', 'uTime': '1691058054218'}}

state = new

has open order:1070940589043372033

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058062170, 'data': {'result': True, 'order\_ids': ['1070940589043372033'], 'client\_order\_ids': ['1070940589043372034'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.581266641616821

end

order counter = 187

cancel counter = 2811

start time = 1691058064.4965458

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5037 2023-08-03 10:20:21 29142.15 29142.90 29150.5 29151.0 -8.10 -8.1828 2.099353 0.039441 -7.343059 -9.022541 0

5038 2023-08-03 10:20:32 29138.65 29139.46 29150.0 29150.5 -11.04 -8.2264 2.136021 -1.317215 -7.371992 -9.080808 1

5039 2023-08-03 10:20:42 29138.34 29138.64 29149.0 29149.5 -10.86 -8.2548 2.161771 -1.205123 -7.390092 -9.119508 1

5040 2023-08-03 10:20:53 29137.92 29138.19 29149.0 29149.5 -11.31 -8.2992 2.201704 -1.367486 -7.418518 -9.179882 1

5041 2023-08-03 10:21:04 29132.84 29133.99 29149.0 29149.5 -15.51 -8.4048 2.412711 -2.944903 -7.439715 -9.369885 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058065208, 'data': {'clientOid': '1070940635147161600', 'orderId': '1070940635142967297'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -15.02, type = <class 'float'> diff2 = -9.369884575758487, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058065687, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940635142967297', 'clientOid': '1070940635147161600', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058065210', 'uTime': '1691058065210'}}

state = new

has open order:1070940635142967297

counter = 2

diff\_now = -17.69, type = <class 'float'> diff2 = -9.369884575758487, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058067203, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940635142967297', 'clientOid': '1070940635147161600', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058065210', 'uTime': '1691058065210'}}

state = new

has open order:1070940635142967297

counter = 3

diff\_now = -12.09, type = <class 'float'> diff2 = -9.369884575758487, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058068732, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940635142967297', 'clientOid': '1070940635147161600', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058065210', 'uTime': '1691058065210'}}

state = new

has open order:1070940635142967297

counter = 4

diff\_now = -11.52, type = <class 'float'> diff2 = -9.369884575758487, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058070202, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940635142967297', 'clientOid': '1070940635147161600', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058065210', 'uTime': '1691058065210'}}

state = new

has open order:1070940635142967297

counter = 5

diff\_now = -12.72, type = <class 'float'> diff2 = -9.369884575758487, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058071606, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940635142967297', 'clientOid': '1070940635147161600', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058065210', 'uTime': '1691058065210'}}

state = new

has open order:1070940635142967297

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058072730, 'data': {'result': True, 'order\_ids': ['1070940635142967297'], 'client\_order\_ids': ['1070940635147161600'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.275586605072021

end

order counter = 187

cancel counter = 2812

start time = 1691058075.35663

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5038 2023-08-03 10:20:32 29138.65 29139.46 29150.0 29150.5 -11.04 -8.2264 2.136021 -1.317215 -7.371992 -9.080808 1

5039 2023-08-03 10:20:42 29138.34 29138.64 29149.0 29149.5 -10.86 -8.2548 2.161771 -1.205123 -7.390092 -9.119508 1

5040 2023-08-03 10:20:53 29137.92 29138.19 29149.0 29149.5 -11.31 -8.2992 2.201704 -1.367486 -7.418518 -9.179882 1

5041 2023-08-03 10:21:04 29132.84 29133.99 29149.0 29149.5 -15.51 -8.4048 2.412711 -2.944903 -7.439715 -9.369885 1

5042 2023-08-03 10:21:15 29130.03 29131.36 29144.0 29144.5 -13.14 -8.4280 2.453031 -1.920889 -7.446787 -9.409213 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058075927, 'data': {'clientOid': '1070940680105906176', 'orderId': '1070940680101711873'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -13.65, type = <class 'float'> diff2 = -9.409212577604137, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058076388, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940680101711873', 'clientOid': '1070940680105906176', 'filledQty': 0.0, 'fee': 0.0, 'price': 29144.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058075929', 'uTime': '1691058075929'}}

state = new

has open order:1070940680101711873

counter = 2

diff\_now = -14.55, type = <class 'float'> diff2 = -9.409212577604137, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058077850, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940680101711873', 'clientOid': '1070940680105906176', 'filledQty': 0.0, 'fee': 0.0, 'price': 29144.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058075929', 'uTime': '1691058075929'}}

state = new

has open order:1070940680101711873

counter = 3

diff\_now = -14.55, type = <class 'float'> diff2 = -9.409212577604137, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058079305, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940680101711873', 'clientOid': '1070940680105906176', 'filledQty': 0.0, 'fee': 0.0, 'price': 29144.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058075929', 'uTime': '1691058075929'}}

state = new

has open order:1070940680101711873

counter = 4

diff\_now = -15.51, type = <class 'float'> diff2 = -9.409212577604137, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058080741, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940680101711873', 'clientOid': '1070940680105906176', 'filledQty': 0.0, 'fee': 0.0, 'price': 29144.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058075929', 'uTime': '1691058075929'}}

state = new

has open order:1070940680101711873

counter = 5

diff\_now = -15.03, type = <class 'float'> diff2 = -9.409212577604137, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058082154, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940680101711873', 'clientOid': '1070940680105906176', 'filledQty': 0.0, 'fee': 0.0, 'price': 29144.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058075929', 'uTime': '1691058075929'}}

state = new

has open order:1070940680101711873

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058083313, 'data': {'result': True, 'order\_ids': ['1070940680101711873'], 'client\_order\_ids': ['1070940680105906176'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.000038146972656

end

order counter = 187

cancel counter = 2813

start time = 1691058086.1415923

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5039 2023-08-03 10:20:42 29138.34 29138.64 29149.0 29149.5 -10.86 -8.2548 2.161771 -1.205123 -7.390092 -9.119508 1

5040 2023-08-03 10:20:53 29137.92 29138.19 29149.0 29149.5 -11.31 -8.2992 2.201704 -1.367486 -7.418518 -9.179882 1

5041 2023-08-03 10:21:04 29132.84 29133.99 29149.0 29149.5 -15.51 -8.4048 2.412711 -2.944903 -7.439715 -9.369885 1

5042 2023-08-03 10:21:15 29130.03 29131.36 29144.0 29144.5 -13.14 -8.4280 2.453031 -1.920889 -7.446787 -9.409213 1

5043 2023-08-03 10:21:26 29128.00 29128.60 29144.0 29144.5 -15.90 -8.5152 2.636544 -2.800939 -7.460582 -9.569818 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058086719, 'data': {'clientOid': '1070940725370834946', 'orderId': '1070940725370834945'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -15.03, type = <class 'float'> diff2 = -9.569817598555657, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058087134, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940725370834945', 'clientOid': '1070940725370834946', 'filledQty': 0.0, 'fee': 0.0, 'price': 29144.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058086721', 'uTime': '1691058086721'}}

state = new

has open order:1070940725370834945

counter = 2

diff\_now = -14.0, type = <class 'float'> diff2 = -9.569817598555657, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058088570, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940725370834945', 'clientOid': '1070940725370834946', 'filledQty': 0.0, 'fee': 0.0, 'price': 29144.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058086721', 'uTime': '1691058086721'}}

state = new

has open order:1070940725370834945

counter = 3

diff\_now = -14.03, type = <class 'float'> diff2 = -9.569817598555657, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058090018, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940725370834945', 'clientOid': '1070940725370834946', 'filledQty': 0.0, 'fee': 0.0, 'price': 29144.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058086721', 'uTime': '1691058086721'}}

state = new

has open order:1070940725370834945

counter = 4

diff\_now = -14.5, type = <class 'float'> diff2 = -9.569817598555657, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058091439, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940725370834945', 'clientOid': '1070940725370834946', 'filledQty': 0.0, 'fee': 0.0, 'price': 29144.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058086721', 'uTime': '1691058086721'}}

state = new

has open order:1070940725370834945

counter = 5

diff\_now = -14.13, type = <class 'float'> diff2 = -9.569817598555657, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058092925, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940725370834945', 'clientOid': '1070940725370834946', 'filledQty': 0.0, 'fee': 0.0, 'price': 29144.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058086721', 'uTime': '1691058086721'}}

state = new

has open order:1070940725370834945

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058094064, 'data': {'result': True, 'order\_ids': ['1070940725370834945'], 'client\_order\_ids': ['1070940725370834946'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.990915298461914

end

order counter = 187

cancel counter = 2814

start time = 1691058097.0127714

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5040 2023-08-03 10:20:53 29137.92 29138.19 29149.0 29149.5 -11.31 -8.2992 2.201704 -1.367486 -7.418518 -9.179882 1

5041 2023-08-03 10:21:04 29132.84 29133.99 29149.0 29149.5 -15.51 -8.4048 2.412711 -2.944903 -7.439715 -9.369885 1

5042 2023-08-03 10:21:15 29130.03 29131.36 29144.0 29144.5 -13.14 -8.4280 2.453031 -1.920889 -7.446787 -9.409213 1

5043 2023-08-03 10:21:26 29128.00 29128.60 29144.0 29144.5 -15.90 -8.5152 2.636544 -2.800939 -7.460582 -9.569818 1

5044 2023-08-03 10:21:37 29127.81 29127.82 29142.0 29142.5 -14.68 -8.5918 2.758575 -2.207009 -7.488370 -9.695230 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058097609, 'data': {'clientOid': '1070940771046805504', 'orderId': '1070940771042611201'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -14.91, type = <class 'float'> diff2 = -9.69522981134785, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058098009, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940771042611201', 'clientOid': '1070940771046805504', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058097611', 'uTime': '1691058097611'}}

state = new

has open order:1070940771042611201

counter = 2

diff\_now = -13.72, type = <class 'float'> diff2 = -9.69522981134785, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058099382, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940771042611201', 'clientOid': '1070940771046805504', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058097611', 'uTime': '1691058097611'}}

state = new

has open order:1070940771042611201

counter = 3

diff\_now = -12.39, type = <class 'float'> diff2 = -9.69522981134785, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058100781, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940771042611201', 'clientOid': '1070940771046805504', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058097611', 'uTime': '1691058097611'}}

state = new

has open order:1070940771042611201

counter = 4

diff\_now = -12.08, type = <class 'float'> diff2 = -9.69522981134785, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058102167, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940771042611201', 'clientOid': '1070940771046805504', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058097611', 'uTime': '1691058097611'}}

state = new

has open order:1070940771042611201

counter = 5

diff\_now = -11.72, type = <class 'float'> diff2 = -9.69522981134785, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058103642, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940771042611201', 'clientOid': '1070940771046805504', 'filledQty': 0.0, 'fee': 0.0, 'price': 29142.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058097611', 'uTime': '1691058097611'}}

state = new

has open order:1070940771042611201

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058104776, 'data': {'result': True, 'order\_ids': ['1070940771042611201'], 'client\_order\_ids': ['1070940771046805504'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.8099634647369385

end

order counter = 187

cancel counter = 2815

start time = 1691058107.7970426

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5041 2023-08-03 10:21:04 29132.84 29133.99 29149.0 29149.5 -15.51 -8.4048 2.412711 -2.944903 -7.439715 -9.369885 1

5042 2023-08-03 10:21:15 29130.03 29131.36 29144.0 29144.5 -13.14 -8.4280 2.453031 -1.920889 -7.446787 -9.409213 1

5043 2023-08-03 10:21:26 29128.00 29128.60 29144.0 29144.5 -15.90 -8.5152 2.636544 -2.800939 -7.460582 -9.569818 1

5044 2023-08-03 10:21:37 29127.81 29127.82 29142.0 29142.5 -14.68 -8.5918 2.758575 -2.207009 -7.488370 -9.695230 1

5045 2023-08-03 10:21:47 29126.12 29126.97 29137.5 29138.0 -11.03 -8.5936 2.760167 -0.882700 -7.489533 -9.697667 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058108356, 'data': {'clientOid': '1070940816122990597', 'orderId': '1070940816122990596'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -10.55, type = <class 'float'> diff2 = -9.697666771124723, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058108781, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940816122990596', 'clientOid': '1070940816122990597', 'filledQty': 0.0, 'fee': 0.0, 'price': 29137.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058108358', 'uTime': '1691058108358'}}

state = new

has open order:1070940816122990596

counter = 2

diff\_now = -10.18, type = <class 'float'> diff2 = -9.697666771124723, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058110318, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940816122990596', 'clientOid': '1070940816122990597', 'filledQty': 0.0, 'fee': 0.0, 'price': 29137.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058108358', 'uTime': '1691058108358'}}

state = new

has open order:1070940816122990596

counter = 3

diff\_now = -10.5, type = <class 'float'> diff2 = -9.697666771124723, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058111729, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940816122990596', 'clientOid': '1070940816122990597', 'filledQty': 0.0, 'fee': 0.0, 'price': 29137.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058108358', 'uTime': '1691058108358'}}

state = new

has open order:1070940816122990596

counter = 4

diff\_now = -10.15, type = <class 'float'> diff2 = -9.697666771124723, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058113111, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940816122990596', 'clientOid': '1070940816122990597', 'filledQty': 0.0, 'fee': 0.0, 'price': 29137.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058108358', 'uTime': '1691058108358'}}

state = new

has open order:1070940816122990596

counter = 5

diff\_now = -10.1, type = <class 'float'> diff2 = -9.697666771124723, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058114605, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940816122990596', 'clientOid': '1070940816122990597', 'filledQty': 0.0, 'fee': 0.0, 'price': 29137.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058108358', 'uTime': '1691058108358'}}

state = new

has open order:1070940816122990596

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058115743, 'data': {'result': True, 'order\_ids': ['1070940816122990596'], 'client\_order\_ids': ['1070940816122990597'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.995975017547607

end

order counter = 187

cancel counter = 2816

start time = 1691058118.8687084

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5042 2023-08-03 10:21:15 29130.03 29131.36 29144.0 29144.5 -13.14 -8.4280 2.453031 -1.920889 -7.446787 -9.409213 1

5043 2023-08-03 10:21:26 29128.00 29128.60 29144.0 29144.5 -15.90 -8.5152 2.636544 -2.800939 -7.460582 -9.569818 1

5044 2023-08-03 10:21:37 29127.81 29127.82 29142.0 29142.5 -14.68 -8.5918 2.758575 -2.207009 -7.488370 -9.695230 1

5045 2023-08-03 10:21:47 29126.12 29126.97 29137.5 29138.0 -11.03 -8.5936 2.760167 -0.882700 -7.489533 -9.697667 1

5046 2023-08-03 10:21:58 29124.48 29125.04 29136.0 29136.5 -11.46 -8.6064 2.772160 -1.029378 -7.497536 -9.715264 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058119436, 'data': {'clientOid': '1070940862595878916', 'orderId': '1070940862595878915'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -10.77, type = <class 'float'> diff2 = -9.715264102749764, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058119838, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940862595878915', 'clientOid': '1070940862595878916', 'filledQty': 0.0, 'fee': 0.0, 'price': 29136.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058119438', 'uTime': '1691058119438'}}

state = new

has open order:1070940862595878915

counter = 2

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058121325, 'data': {'result': True, 'order\_ids': ['1070940862595878915'], 'client\_order\_ids': ['1070940862595878916'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.5018839836120605

end

order counter = 187

cancel counter = 2817

start time = 1691058129.70559

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5043 2023-08-03 10:21:26 29128.00 29128.60 29144.0 29144.5 -15.90 -8.5152 2.636544 -2.800939 -7.460582 -9.569818 1

5044 2023-08-03 10:21:37 29127.81 29127.82 29142.0 29142.5 -14.68 -8.5918 2.758575 -2.207009 -7.488370 -9.695230 1

5045 2023-08-03 10:21:47 29126.12 29126.97 29137.5 29138.0 -11.03 -8.5936 2.760167 -0.882700 -7.489533 -9.697667 1

5046 2023-08-03 10:21:58 29124.48 29125.04 29136.0 29136.5 -11.46 -8.6064 2.772160 -1.029378 -7.497536 -9.715264 1

5047 2023-08-03 10:22:09 29126.52 29127.30 29135.5 29136.0 -8.70 -8.5978 2.771170 -0.036880 -7.489332 -9.706268 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3491675853729248

end

order counter = 187

cancel counter = 2817

start time = 1691058140.516515

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5044 2023-08-03 10:21:37 29127.81 29127.82 29142.0 29142.5 -14.68 -8.5918 2.758575 -2.207009 -7.488370 -9.695230 1

5045 2023-08-03 10:21:47 29126.12 29126.97 29137.5 29138.0 -11.03 -8.5936 2.760167 -0.882700 -7.489533 -9.697667 1

5046 2023-08-03 10:21:58 29124.48 29125.04 29136.0 29136.5 -11.46 -8.6064 2.772160 -1.029378 -7.497536 -9.715264 1

5047 2023-08-03 10:22:09 29126.52 29127.30 29135.5 29136.0 -8.70 -8.5978 2.771170 -0.036880 -7.489332 -9.706268 0

5048 2023-08-03 10:22:20 29124.99 29125.11 29135.0 29135.5 -10.39 -8.6396 2.782326 -0.629114 -7.526670 -9.752530 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058141055, 'data': {'clientOid': '1070940953272537094', 'orderId': '1070940953272537091'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -10.58, type = <class 'float'> diff2 = -9.752530446146055, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058141599, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940953272537091', 'clientOid': '1070940953272537094', 'filledQty': 0.0, 'fee': 0.0, 'price': 29135.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058141058', 'uTime': '1691058141058'}}

state = new

has open order:1070940953272537091

counter = 2

diff\_now = -10.88, type = <class 'float'> diff2 = -9.752530446146055, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058143092, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940953272537091', 'clientOid': '1070940953272537094', 'filledQty': 0.0, 'fee': 0.0, 'price': 29135.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058141058', 'uTime': '1691058141058'}}

state = new

has open order:1070940953272537091

counter = 3

diff\_now = -10.88, type = <class 'float'> diff2 = -9.752530446146055, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058144531, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940953272537091', 'clientOid': '1070940953272537094', 'filledQty': 0.0, 'fee': 0.0, 'price': 29135.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058141058', 'uTime': '1691058141058'}}

state = new

has open order:1070940953272537091

counter = 4

diff\_now = -10.52, type = <class 'float'> diff2 = -9.752530446146055, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058146039, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940953272537091', 'clientOid': '1070940953272537094', 'filledQty': 0.0, 'fee': 0.0, 'price': 29135.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058141058', 'uTime': '1691058141058'}}

state = new

has open order:1070940953272537091

counter = 5

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058147434, 'data': {'result': True, 'order\_ids': ['1070940953272537091'], 'client\_order\_ids': ['1070940953272537094'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 6.965702295303345

end

order counter = 187

cancel counter = 2818

start time = 1691058151.2802446

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5045 2023-08-03 10:21:47 29126.12 29126.97 29137.5 29138.0 -11.03 -8.5936 2.760167 -0.882700 -7.489533 -9.697667 1

5046 2023-08-03 10:21:58 29124.48 29125.04 29136.0 29136.5 -11.46 -8.6064 2.772160 -1.029378 -7.497536 -9.715264 1

5047 2023-08-03 10:22:09 29126.52 29127.30 29135.5 29136.0 -8.70 -8.5978 2.771170 -0.036880 -7.489332 -9.706268 0

5048 2023-08-03 10:22:20 29124.99 29125.11 29135.0 29135.5 -10.39 -8.6396 2.782326 -0.629114 -7.526670 -9.752530 1

5049 2023-08-03 10:22:31 29122.10 29122.71 29134.0 29134.5 -11.79 -8.7166 2.815644 -1.091544 -7.590342 -9.842858 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058151848, 'data': {'clientOid': '1070940998541660163', 'orderId': '1070940998541660161'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -11.0, type = <class 'float'> diff2 = -9.84285762377079, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058152319, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940998541660161', 'clientOid': '1070940998541660163', 'filledQty': 0.0, 'fee': 0.0, 'price': 29134.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058151850', 'uTime': '1691058151850'}}

state = new

has open order:1070940998541660161

counter = 2

diff\_now = -11.0, type = <class 'float'> diff2 = -9.84285762377079, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058153754, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940998541660161', 'clientOid': '1070940998541660163', 'filledQty': 0.0, 'fee': 0.0, 'price': 29134.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058151850', 'uTime': '1691058151850'}}

state = new

has open order:1070940998541660161

counter = 3

diff\_now = -11.17, type = <class 'float'> diff2 = -9.84285762377079, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058155237, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940998541660161', 'clientOid': '1070940998541660163', 'filledQty': 0.0, 'fee': 0.0, 'price': 29134.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058151850', 'uTime': '1691058151850'}}

state = new

has open order:1070940998541660161

counter = 4

diff\_now = -11.25, type = <class 'float'> diff2 = -9.84285762377079, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058156654, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940998541660161', 'clientOid': '1070940998541660163', 'filledQty': 0.0, 'fee': 0.0, 'price': 29134.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058151850', 'uTime': '1691058151850'}}

state = new

has open order:1070940998541660161

counter = 5

diff\_now = -11.0, type = <class 'float'> diff2 = -9.84285762377079, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058158065, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070940998541660161', 'clientOid': '1070940998541660163', 'filledQty': 0.0, 'fee': 0.0, 'price': 29134.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058151850', 'uTime': '1691058151850'}}

state = new

has open order:1070940998541660161

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058159210, 'data': {'result': True, 'order\_ids': ['1070940998541660161'], 'client\_order\_ids': ['1070940998541660163'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.975562810897827

end

order counter = 187

cancel counter = 2819

start time = 1691058162.1309726

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5046 2023-08-03 10:21:58 29124.48 29125.04 29136.0 29136.5 -11.46 -8.6064 2.772160 -1.029378 -7.497536 -9.715264 1

5047 2023-08-03 10:22:09 29126.52 29127.30 29135.5 29136.0 -8.70 -8.5978 2.771170 -0.036880 -7.489332 -9.706268 0

5048 2023-08-03 10:22:20 29124.99 29125.11 29135.0 29135.5 -10.39 -8.6396 2.782326 -0.629114 -7.526670 -9.752530 1

5049 2023-08-03 10:22:31 29122.10 29122.71 29134.0 29134.5 -11.79 -8.7166 2.815644 -1.091544 -7.590342 -9.842858 1

5050 2023-08-03 10:22:42 29123.19 29124.94 29132.5 29133.0 -8.06 -8.7108 2.816713 0.231049 -7.584115 -9.837485 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.36107754707336426

end

order counter = 187

cancel counter = 2819

start time = 1691058172.8866436

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5047 2023-08-03 10:22:09 29126.52 29127.30 29135.5 29136.0 -8.70 -8.5978 2.771170 -0.036880 -7.489332 -9.706268 0

5048 2023-08-03 10:22:20 29124.99 29125.11 29135.0 29135.5 -10.39 -8.6396 2.782326 -0.629114 -7.526670 -9.752530 1

5049 2023-08-03 10:22:31 29122.10 29122.71 29134.0 29134.5 -11.79 -8.7166 2.815644 -1.091544 -7.590342 -9.842858 1

5050 2023-08-03 10:22:42 29123.19 29124.94 29132.5 29133.0 -8.06 -8.7108 2.816713 0.231049 -7.584115 -9.837485 0

5051 2023-08-03 10:22:52 29122.49 29123.05 29132.5 29133.0 -9.95 -8.7578 2.817406 -0.423155 -7.630838 -9.884762 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058173407, 'data': {'clientOid': '1070941089046351872', 'orderId': '1070941089042157575'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058173850, 'data': {'result': True, 'order\_ids': ['1070941089042157575'], 'client\_order\_ids': ['1070941089046351872'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 1.0166668891906738

end

order counter = 187

cancel counter = 2820

start time = 1691058183.6458447

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5048 2023-08-03 10:22:20 29124.99 29125.11 29135.0 29135.5 -10.39 -8.6396 2.782326 -0.629114 -7.526670 -9.752530 1

5049 2023-08-03 10:22:31 29122.10 29122.71 29134.0 29134.5 -11.79 -8.7166 2.815644 -1.091544 -7.590342 -9.842858 1

5050 2023-08-03 10:22:42 29123.19 29124.94 29132.5 29133.0 -8.06 -8.7108 2.816713 0.231049 -7.584115 -9.837485 0

5051 2023-08-03 10:22:52 29122.49 29123.05 29132.5 29133.0 -9.95 -8.7578 2.817406 -0.423155 -7.630838 -9.884762 1

5052 2023-08-03 10:23:03 29123.87 29124.39 29132.5 29133.0 -8.61 -8.7796 2.811844 0.060316 -7.654862 -9.904338 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.29617929458618164

end

order counter = 187

cancel counter = 2820

start time = 1691058194.4724092

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5049 2023-08-03 10:22:31 29122.10 29122.71 29134.0 29134.5 -11.79 -8.7166 2.815644 -1.091544 -7.590342 -9.842858 1

5050 2023-08-03 10:22:42 29123.19 29124.94 29132.5 29133.0 -8.06 -8.7108 2.816713 0.231049 -7.584115 -9.837485 0

5051 2023-08-03 10:22:52 29122.49 29123.05 29132.5 29133.0 -9.95 -8.7578 2.817406 -0.423155 -7.630838 -9.884762 1

5052 2023-08-03 10:23:03 29123.87 29124.39 29132.5 29133.0 -8.61 -8.7796 2.811844 0.060316 -7.654862 -9.904338 0

5053 2023-08-03 10:23:14 29123.01 29123.45 29132.5 29133.0 -9.55 -8.8402 2.794751 -0.253976 -7.722299 -9.958101 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.9846296310424805

end

order counter = 187

cancel counter = 2820

start time = 1691058205.2468307

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5050 2023-08-03 10:22:42 29123.19 29124.94 29132.5 29133.0 -8.06 -8.7108 2.816713 0.231049 -7.584115 -9.837485 0

5051 2023-08-03 10:22:52 29122.49 29123.05 29132.5 29133.0 -9.95 -8.7578 2.817406 -0.423155 -7.630838 -9.884762 1

5052 2023-08-03 10:23:03 29123.87 29124.39 29132.5 29133.0 -8.61 -8.7796 2.811844 0.060316 -7.654862 -9.904338 0

5053 2023-08-03 10:23:14 29123.01 29123.45 29132.5 29133.0 -9.55 -8.8402 2.794751 -0.253976 -7.722299 -9.958101 0

5054 2023-08-03 10:23:25 29120.71 29121.51 29132.0 29133.0 -11.49 -8.9454 2.793491 -0.910903 -7.828004 -10.062796 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058205812, 'data': {'clientOid': '1070941224916635649', 'orderId': '1070941224912441347'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -10.39, type = <class 'float'> diff2 = -10.06279645203503, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058206268, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941224912441347', 'clientOid': '1070941224916635649', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058205822', 'uTime': '1691058205822'}}

state = new

has open order:1070941224912441347

counter = 2

diff\_now = -10.9, type = <class 'float'> diff2 = -10.06279645203503, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058207663, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941224912441347', 'clientOid': '1070941224916635649', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058205822', 'uTime': '1691058205822'}}

state = new

has open order:1070941224912441347

counter = 3

diff\_now = -10.85, type = <class 'float'> diff2 = -10.06279645203503, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058209083, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941224912441347', 'clientOid': '1070941224916635649', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058205822', 'uTime': '1691058205822'}}

state = new

has open order:1070941224912441347

counter = 4

diff\_now = -11.19, type = <class 'float'> diff2 = -10.06279645203503, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058210481, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941224912441347', 'clientOid': '1070941224916635649', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058205822', 'uTime': '1691058205822'}}

state = new

has open order:1070941224912441347

counter = 5

diff\_now = -11.33, type = <class 'float'> diff2 = -10.06279645203503, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058211880, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941224912441347', 'clientOid': '1070941224916635649', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058205822', 'uTime': '1691058205822'}}

state = new

has open order:1070941224912441347

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058213008, 'data': {'result': True, 'order\_ids': ['1070941224912441347'], 'client\_order\_ids': ['1070941224916635649'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.82196044921875

end

order counter = 187

cancel counter = 2821

start time = 1691058216.0277472

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5051 2023-08-03 10:22:52 29122.49 29123.05 29132.5 29133.0 -9.95 -8.7578 2.817406 -0.423155 -7.630838 -9.884762 1

5052 2023-08-03 10:23:03 29123.87 29124.39 29132.5 29133.0 -8.61 -8.7796 2.811844 0.060316 -7.654862 -9.904338 0

5053 2023-08-03 10:23:14 29123.01 29123.45 29132.5 29133.0 -9.55 -8.8402 2.794751 -0.253976 -7.722299 -9.958101 0

5054 2023-08-03 10:23:25 29120.71 29121.51 29132.0 29133.0 -11.49 -8.9454 2.793491 -0.910903 -7.828004 -10.062796 1

5055 2023-08-03 10:23:36 29119.00 29119.76 29132.0 29132.5 -12.74 -9.0746 2.816989 -1.301176 -7.947804 -10.201396 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058216607, 'data': {'clientOid': '1070941270194147333', 'orderId': '1070941270194147329'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -12.8, type = <class 'float'> diff2 = -10.201395770568755, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058217000, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941270194147329', 'clientOid': '1070941270194147333', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058216617', 'uTime': '1691058216617'}}

state = new

has open order:1070941270194147329

counter = 2

diff\_now = -12.97, type = <class 'float'> diff2 = -10.201395770568755, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058218405, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941270194147329', 'clientOid': '1070941270194147333', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058216617', 'uTime': '1691058216617'}}

state = new

has open order:1070941270194147329

counter = 3

diff\_now = -13.37, type = <class 'float'> diff2 = -10.201395770568755, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058219897, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941270194147329', 'clientOid': '1070941270194147333', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058216617', 'uTime': '1691058216617'}}

state = new

has open order:1070941270194147329

counter = 4

diff\_now = -10.61, type = <class 'float'> diff2 = -10.201395770568755, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058221391, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941270194147329', 'clientOid': '1070941270194147333', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058216617', 'uTime': '1691058216617'}}

state = new

has open order:1070941270194147329

counter = 5

diff\_now = -10.83, type = <class 'float'> diff2 = -10.201395770568755, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058222785, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941270194147329', 'clientOid': '1070941270194147333', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058216617', 'uTime': '1691058216617'}}

state = new

has open order:1070941270194147329

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058223948, 'data': {'result': True, 'order\_ids': ['1070941270194147329'], 'client\_order\_ids': ['1070941270194147333'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.970438241958618

end

order counter = 187

cancel counter = 2822

start time = 1691058226.7774704

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5052 2023-08-03 10:23:03 29123.87 29124.39 29132.5 29133.0 -8.61 -8.7796 2.811844 0.060316 -7.654862 -9.904338 0

5053 2023-08-03 10:23:14 29123.01 29123.45 29132.5 29133.0 -9.55 -8.8402 2.794751 -0.253976 -7.722299 -9.958101 0

5054 2023-08-03 10:23:25 29120.71 29121.51 29132.0 29133.0 -11.49 -8.9454 2.793491 -0.910903 -7.828004 -10.062796 1

5055 2023-08-03 10:23:36 29119.00 29119.76 29132.0 29132.5 -12.74 -9.0746 2.816989 -1.301176 -7.947804 -10.201396 1

5056 2023-08-03 10:23:46 29121.22 29123.00 29132.0 29132.5 -9.50 -9.1226 2.803070 -0.134638 -8.001372 -10.243828 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.2797551155090332

end

order counter = 187

cancel counter = 2822

start time = 1691058237.5385833

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5053 2023-08-03 10:23:14 29123.01 29123.45 29132.5 29133.0 -9.55 -8.8402 2.794751 -0.253976 -7.722299 -9.958101 0

5054 2023-08-03 10:23:25 29120.71 29121.51 29132.0 29133.0 -11.49 -8.9454 2.793491 -0.910903 -7.828004 -10.062796 1

5055 2023-08-03 10:23:36 29119.00 29119.76 29132.0 29132.5 -12.74 -9.0746 2.816989 -1.301176 -7.947804 -10.201396 1

5056 2023-08-03 10:23:46 29121.22 29123.00 29132.0 29132.5 -9.50 -9.1226 2.803070 -0.134638 -8.001372 -10.243828 0

5057 2023-08-03 10:23:57 29125.59 29125.60 29132.0 29132.5 -6.90 -9.1302 2.796376 0.797532 -8.011649 -10.248751 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058238116, 'data': {'clientOid': '1070941360451375109', 'orderId': '1070941360447180820'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691058238640, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941360447180820', 'clientOid': '1070941360451375109', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058238136', 'uTime': '1691058238136'}}

state = new

has open order:1070941360447180820

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691058240372, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941360447180820', 'clientOid': '1070941360451375109', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058238136', 'uTime': '1691058238136'}}

state = new

has open order:1070941360447180820

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691058242048, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941360447180820', 'clientOid': '1070941360451375109', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058238136', 'uTime': '1691058238136'}}

state = new

has open order:1070941360447180820

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691058243466, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941360447180820', 'clientOid': '1070941360451375109', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058238136', 'uTime': '1691058238136'}}

state = new

has open order:1070941360447180820

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691058244985, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941360447180820', 'clientOid': '1070941360451375109', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058238136', 'uTime': '1691058238136'}}

state = new

has open order:1070941360447180820

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058246121, 'data': {'result': True, 'order\_ids': ['1070941360447180820'], 'client\_order\_ids': ['1070941360451375109'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.630553960800171

end

order counter = 187

cancel counter = 2823

start time = 1691058248.268748

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5054 2023-08-03 10:23:25 29120.71 29121.51 29132.0 29133.0 -11.49 -8.9454 2.793491 -0.910903 -7.828004 -10.062796 1

5055 2023-08-03 10:23:36 29119.00 29119.76 29132.0 29132.5 -12.74 -9.0746 2.816989 -1.301176 -7.947804 -10.201396 1

5056 2023-08-03 10:23:46 29121.22 29123.00 29132.0 29132.5 -9.50 -9.1226 2.803070 -0.134638 -8.001372 -10.243828 0

5057 2023-08-03 10:23:57 29125.59 29125.60 29132.0 29132.5 -6.90 -9.1302 2.796376 0.797532 -8.011649 -10.248751 -1

5058 2023-08-03 10:24:08 29124.52 29124.88 29132.0 29132.5 -7.62 -9.1324 2.795119 0.541086 -8.014353 -10.250447 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058248805, 'data': {'clientOid': '1070941405259124737', 'orderId': '1070941405254930433'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691058249241, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941405254930433', 'clientOid': '1070941405259124737', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058248819', 'uTime': '1691058248819'}}

state = new

has open order:1070941405254930433

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691058250715, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941405254930433', 'clientOid': '1070941405259124737', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058248819', 'uTime': '1691058248819'}}

state = new

has open order:1070941405254930433

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691058252117, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941405254930433', 'clientOid': '1070941405259124737', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058248819', 'uTime': '1691058248819'}}

state = new

has open order:1070941405254930433

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691058253552, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941405254930433', 'clientOid': '1070941405259124737', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058248819', 'uTime': '1691058248819'}}

state = new

has open order:1070941405254930433

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691058254941, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941405254930433', 'clientOid': '1070941405259124737', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058248819', 'uTime': '1691058248819'}}

state = new

has open order:1070941405254930433

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058256073, 'data': {'result': True, 'order\_ids': ['1070941405254930433'], 'client\_order\_ids': ['1070941405259124737'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.860698699951172

end

order counter = 187

cancel counter = 2824

start time = 1691058259.1014435

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5055 2023-08-03 10:23:36 29119.00 29119.76 29132.0 29132.5 -12.74 -9.0746 2.816989 -1.301176 -7.947804 -10.201396 1

5056 2023-08-03 10:23:46 29121.22 29123.00 29132.0 29132.5 -9.50 -9.1226 2.803070 -0.134638 -8.001372 -10.243828 0

5057 2023-08-03 10:23:57 29125.59 29125.60 29132.0 29132.5 -6.90 -9.1302 2.796376 0.797532 -8.011649 -10.248751 -1

5058 2023-08-03 10:24:08 29124.52 29124.88 29132.0 29132.5 -7.62 -9.1324 2.795119 0.541086 -8.014353 -10.250447 -1

5059 2023-08-03 10:24:19 29124.81 29125.41 29132.0 29132.5 -7.09 -9.1988 2.703049 0.780156 -8.117580 -10.280020 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058259637, 'data': {'clientOid': '1070941450645688325', 'orderId': '1070941450645688321'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691058260062, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941450645688321', 'clientOid': '1070941450645688325', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058259640', 'uTime': '1691058259640'}}

state = new

has open order:1070941450645688321

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691058261574, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941450645688321', 'clientOid': '1070941450645688325', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058259640', 'uTime': '1691058259640'}}

state = new

has open order:1070941450645688321

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691058262992, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941450645688321', 'clientOid': '1070941450645688325', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058259640', 'uTime': '1691058259640'}}

state = new

has open order:1070941450645688321

counter = 4

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058264392, 'data': {'result': True, 'order\_ids': ['1070941450645688321'], 'client\_order\_ids': ['1070941450645688325'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 6.339057922363281

end

order counter = 187

cancel counter = 2825

start time = 1691058269.8750298

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5056 2023-08-03 10:23:46 29121.22 29123.00 29132.0 29132.5 -9.50 -9.1226 2.803070 -0.134638 -8.001372 -10.243828 0

5057 2023-08-03 10:23:57 29125.59 29125.60 29132.0 29132.5 -6.90 -9.1302 2.796376 0.797532 -8.011649 -10.248751 -1

5058 2023-08-03 10:24:08 29124.52 29124.88 29132.0 29132.5 -7.62 -9.1324 2.795119 0.541086 -8.014353 -10.250447 -1

5059 2023-08-03 10:24:19 29124.81 29125.41 29132.0 29132.5 -7.09 -9.1988 2.703049 0.780156 -8.117580 -10.280020 -1

5060 2023-08-03 10:24:29 29123.26 29123.82 29132.0 29132.5 -8.68 -9.2886 2.606096 0.233529 -8.246161 -10.331039 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.31592893600463867

end

order counter = 187

cancel counter = 2825

start time = 1691058280.645504

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5057 2023-08-03 10:23:57 29125.59 29125.60 29132.0 29132.5 -6.90 -9.1302 2.796376 0.797532 -8.011649 -10.248751 -1

5058 2023-08-03 10:24:08 29124.52 29124.88 29132.0 29132.5 -7.62 -9.1324 2.795119 0.541086 -8.014353 -10.250447 -1

5059 2023-08-03 10:24:19 29124.81 29125.41 29132.0 29132.5 -7.09 -9.1988 2.703049 0.780156 -8.117580 -10.280020 -1

5060 2023-08-03 10:24:29 29123.26 29123.82 29132.0 29132.5 -8.68 -9.2886 2.606096 0.233529 -8.246161 -10.331039 0

5061 2023-08-03 10:24:40 29123.26 29124.01 29132.0 29132.5 -8.49 -9.3774 2.497328 0.355340 -8.378469 -10.376331 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.331148624420166

end

order counter = 187

cancel counter = 2825

start time = 1691058291.4295135

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5058 2023-08-03 10:24:08 29124.52 29124.88 29132.0 29132.5 -7.62 -9.1324 2.795119 0.541086 -8.014353 -10.250447 -1

5059 2023-08-03 10:24:19 29124.81 29125.41 29132.0 29132.5 -7.09 -9.1988 2.703049 0.780156 -8.117580 -10.280020 -1

5060 2023-08-03 10:24:29 29123.26 29123.82 29132.0 29132.5 -8.68 -9.2886 2.606096 0.233529 -8.246161 -10.331039 0

5061 2023-08-03 10:24:40 29123.26 29124.01 29132.0 29132.5 -8.49 -9.3774 2.497328 0.355340 -8.378469 -10.376331 0

5062 2023-08-03 10:24:51 29123.34 29123.75 29132.0 29132.5 -8.75 -9.4698 2.382022 0.302180 -8.516991 -10.422609 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3315293788909912

end

order counter = 187

cancel counter = 2825

start time = 1691058302.3233445

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5059 2023-08-03 10:24:19 29124.81 29125.41 29132.0 29132.5 -7.09 -9.1988 2.703049 0.780156 -8.117580 -10.280020 -1

5060 2023-08-03 10:24:29 29123.26 29123.82 29132.0 29132.5 -8.68 -9.2886 2.606096 0.233529 -8.246161 -10.331039 0

5061 2023-08-03 10:24:40 29123.26 29124.01 29132.0 29132.5 -8.49 -9.3774 2.497328 0.355340 -8.378469 -10.376331 0

5062 2023-08-03 10:24:51 29123.34 29123.75 29132.0 29132.5 -8.75 -9.4698 2.382022 0.302180 -8.516991 -10.422609 0

5063 2023-08-03 10:25:02 29121.66 29122.02 29132.0 29132.5 -10.48 -9.5514 2.344299 -0.396110 -8.613680 -10.489120 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.32546138763427734

end

order counter = 187

cancel counter = 2825

start time = 1691058313.1392195

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5060 2023-08-03 10:24:29 29123.26 29123.82 29132.0 29132.5 -8.68 -9.2886 2.606096 0.233529 -8.246161 -10.331039 0

5061 2023-08-03 10:24:40 29123.26 29124.01 29132.0 29132.5 -8.49 -9.3774 2.497328 0.355340 -8.378469 -10.376331 0

5062 2023-08-03 10:24:51 29123.34 29123.75 29132.0 29132.5 -8.75 -9.4698 2.382022 0.302180 -8.516991 -10.422609 0

5063 2023-08-03 10:25:02 29121.66 29122.02 29132.0 29132.5 -10.48 -9.5514 2.344299 -0.396110 -8.613680 -10.489120 0

5064 2023-08-03 10:25:13 29121.10 29121.72 29132.0 29132.5 -10.78 -9.6266 2.321637 -0.496805 -8.697945 -10.555255 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058313712, 'data': {'clientOid': '1070941677532368900', 'orderId': '1070941677532368897'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -10.85, type = <class 'float'> diff2 = -10.555254804169081, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058314173, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941677532368897', 'clientOid': '1070941677532368900', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058313734', 'uTime': '1691058313734'}}

state = new

has open order:1070941677532368897

counter = 2

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058315642, 'data': {'result': True, 'order\_ids': ['1070941677532368897'], 'client\_order\_ids': ['1070941677532368900'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.557497024536133

end

order counter = 187

cancel counter = 2826

start time = 1691058323.9035335

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5061 2023-08-03 10:24:40 29123.26 29124.01 29132.0 29132.5 -8.49 -9.3774 2.497328 0.355340 -8.378469 -10.376331 0

5062 2023-08-03 10:24:51 29123.34 29123.75 29132.0 29132.5 -8.75 -9.4698 2.382022 0.302180 -8.516991 -10.422609 0

5063 2023-08-03 10:25:02 29121.66 29122.02 29132.0 29132.5 -10.48 -9.5514 2.344299 -0.396110 -8.613680 -10.489120 0

5064 2023-08-03 10:25:13 29121.10 29121.72 29132.0 29132.5 -10.78 -9.6266 2.321637 -0.496805 -8.697945 -10.555255 1

5065 2023-08-03 10:25:23 29123.16 29123.46 29132.0 29132.5 -9.04 -9.6224 2.322522 0.250762 -8.693391 -10.551409 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3084721565246582

end

order counter = 187

cancel counter = 2826

start time = 1691058334.6882815

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5062 2023-08-03 10:24:51 29123.34 29123.75 29132.0 29132.5 -8.75 -9.4698 2.382022 0.302180 -8.516991 -10.422609 0

5063 2023-08-03 10:25:02 29121.66 29122.02 29132.0 29132.5 -10.48 -9.5514 2.344299 -0.396110 -8.613680 -10.489120 0

5064 2023-08-03 10:25:13 29121.10 29121.72 29132.0 29132.5 -10.78 -9.6266 2.321637 -0.496805 -8.697945 -10.555255 1

5065 2023-08-03 10:25:23 29123.16 29123.46 29132.0 29132.5 -9.04 -9.6224 2.322522 0.250762 -8.693391 -10.551409 0

5066 2023-08-03 10:25:34 29122.03 29122.10 29132.0 29132.5 -10.40 -9.6676 2.315063 -0.316363 -8.741575 -10.593625 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3264167308807373

end

order counter = 187

cancel counter = 2826

start time = 1691058345.452544

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5063 2023-08-03 10:25:02 29121.66 29122.02 29132.0 29132.5 -10.48 -9.5514 2.344299 -0.396110 -8.613680 -10.489120 0

5064 2023-08-03 10:25:13 29121.10 29121.72 29132.0 29132.5 -10.78 -9.6266 2.321637 -0.496805 -8.697945 -10.555255 1

5065 2023-08-03 10:25:23 29123.16 29123.46 29132.0 29132.5 -9.04 -9.6224 2.322522 0.250762 -8.693391 -10.551409 0

5066 2023-08-03 10:25:34 29122.03 29122.10 29132.0 29132.5 -10.40 -9.6676 2.315063 -0.316363 -8.741575 -10.593625 0

5067 2023-08-03 10:25:45 29119.80 29120.73 29132.0 29132.5 -11.77 -9.7202 2.332642 -0.878746 -8.787143 -10.653257 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058346139, 'data': {'clientOid': '1070941813536870402', 'orderId': '1070941813536870401'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -11.96, type = <class 'float'> diff2 = -10.653256767964969, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058346573, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941813536870401', 'clientOid': '1070941813536870402', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058346160', 'uTime': '1691058346160'}}

state = new

has open order:1070941813536870401

counter = 2

diff\_now = -11.91, type = <class 'float'> diff2 = -10.653256767964969, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058348033, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941813536870401', 'clientOid': '1070941813536870402', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058346160', 'uTime': '1691058346160'}}

state = new

has open order:1070941813536870401

counter = 3

diff\_now = -11.25, type = <class 'float'> diff2 = -10.653256767964969, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058349454, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941813536870401', 'clientOid': '1070941813536870402', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058346160', 'uTime': '1691058346160'}}

state = new

has open order:1070941813536870401

counter = 4

diff\_now = -11.45, type = <class 'float'> diff2 = -10.653256767964969, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058350879, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941813536870401', 'clientOid': '1070941813536870402', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058346160', 'uTime': '1691058346160'}}

state = new

has open order:1070941813536870401

counter = 5

diff\_now = -11.14, type = <class 'float'> diff2 = -10.653256767964969, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058352281, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941813536870401', 'clientOid': '1070941813536870402', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058346160', 'uTime': '1691058346160'}}

state = new

has open order:1070941813536870401

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058353438, 'data': {'result': True, 'order\_ids': ['1070941813536870401'], 'client\_order\_ids': ['1070941813536870402'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.050816535949707

end

order counter = 187

cancel counter = 2827

start time = 1691058356.2452497

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5064 2023-08-03 10:25:13 29121.10 29121.72 29132.0 29132.5 -10.78 -9.6266 2.321637 -0.496805 -8.697945 -10.555255 1

5065 2023-08-03 10:25:23 29123.16 29123.46 29132.0 29132.5 -9.04 -9.6224 2.322522 0.250762 -8.693391 -10.551409 0

5066 2023-08-03 10:25:34 29122.03 29122.10 29132.0 29132.5 -10.40 -9.6676 2.315063 -0.316363 -8.741575 -10.593625 0

5067 2023-08-03 10:25:45 29119.80 29120.73 29132.0 29132.5 -11.77 -9.7202 2.332642 -0.878746 -8.787143 -10.653257 1

5068 2023-08-03 10:25:56 29120.65 29121.00 29132.0 29132.5 -11.50 -9.7652 2.345056 -0.739769 -8.827178 -10.703222 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058356780, 'data': {'clientOid': '1070941858134904834', 'orderId': '1070941858134904833'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -11.59, type = <class 'float'> diff2 = -10.703222319041899, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058357296, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941858134904833', 'clientOid': '1070941858134904834', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058356793', 'uTime': '1691058356793'}}

state = new

has open order:1070941858134904833

counter = 2

diff\_now = -12.17, type = <class 'float'> diff2 = -10.703222319041899, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058358669, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941858134904833', 'clientOid': '1070941858134904834', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058356793', 'uTime': '1691058356793'}}

state = new

has open order:1070941858134904833

counter = 3

diff\_now = -11.98, type = <class 'float'> diff2 = -10.703222319041899, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058360144, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941858134904833', 'clientOid': '1070941858134904834', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058356793', 'uTime': '1691058356793'}}

state = new

has open order:1070941858134904833

counter = 4

diff\_now = -11.59, type = <class 'float'> diff2 = -10.703222319041899, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058361560, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941858134904833', 'clientOid': '1070941858134904834', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058356793', 'uTime': '1691058356793'}}

state = new

has open order:1070941858134904833

counter = 5

diff\_now = -11.36, type = <class 'float'> diff2 = -10.703222319041899, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058363183, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941858134904833', 'clientOid': '1070941858134904834', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058356793', 'uTime': '1691058356793'}}

state = new

has open order:1070941858134904833

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058364314, 'data': {'result': True, 'order\_ids': ['1070941858134904833'], 'client\_order\_ids': ['1070941858134904834'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.114091873168945

end

order counter = 187

cancel counter = 2828

start time = 1691058367.0005646

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5065 2023-08-03 10:25:23 29123.16 29123.46 29132.0 29132.5 -9.04 -9.6224 2.322522 0.250762 -8.693391 -10.551409 0

5066 2023-08-03 10:25:34 29122.03 29122.10 29132.0 29132.5 -10.40 -9.6676 2.315063 -0.316363 -8.741575 -10.593625 0

5067 2023-08-03 10:25:45 29119.80 29120.73 29132.0 29132.5 -11.77 -9.7202 2.332642 -0.878746 -8.787143 -10.653257 1

5068 2023-08-03 10:25:56 29120.65 29121.00 29132.0 29132.5 -11.50 -9.7652 2.345056 -0.739769 -8.827178 -10.703222 1

5069 2023-08-03 10:26:06 29120.90 29122.10 29132.0 29132.5 -10.40 -9.7886 2.345444 -0.260676 -8.850423 -10.726777 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.30961036682128906

end

order counter = 187

cancel counter = 2828

start time = 1691058377.7535558

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5066 2023-08-03 10:25:34 29122.03 29122.10 29132.0 29132.5 -10.40 -9.6676 2.315063 -0.316363 -8.741575 -10.593625 0

5067 2023-08-03 10:25:45 29119.80 29120.73 29132.0 29132.5 -11.77 -9.7202 2.332642 -0.878746 -8.787143 -10.653257 1

5068 2023-08-03 10:25:56 29120.65 29121.00 29132.0 29132.5 -11.50 -9.7652 2.345056 -0.739769 -8.827178 -10.703222 1

5069 2023-08-03 10:26:06 29120.90 29122.10 29132.0 29132.5 -10.40 -9.7886 2.345444 -0.260676 -8.850423 -10.726777 0

5070 2023-08-03 10:26:17 29120.71 29121.71 29132.0 29132.5 -10.79 -9.8236 2.347101 -0.411742 -8.884759 -10.762441 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058378366, 'data': {'clientOid': '1070941948656373764', 'orderId': '1070941948656373761'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -11.05, type = <class 'float'> diff2 = -10.762440538936957, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058378821, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941948656373761', 'clientOid': '1070941948656373764', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058378375', 'uTime': '1691058378375'}}

state = new

has open order:1070941948656373761

counter = 2

diff\_now = -11.26, type = <class 'float'> diff2 = -10.762440538936957, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058380237, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941948656373761', 'clientOid': '1070941948656373764', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058378375', 'uTime': '1691058378375'}}

state = new

has open order:1070941948656373761

counter = 3

diff\_now = -11.35, type = <class 'float'> diff2 = -10.762440538936957, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058381644, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941948656373761', 'clientOid': '1070941948656373764', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058378375', 'uTime': '1691058378375'}}

state = new

has open order:1070941948656373761

counter = 4

diff\_now = -10.89, type = <class 'float'> diff2 = -10.762440538936957, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058383036, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941948656373761', 'clientOid': '1070941948656373764', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058378375', 'uTime': '1691058378375'}}

state = new

has open order:1070941948656373761

counter = 5

diff\_now = -10.98, type = <class 'float'> diff2 = -10.762440538936957, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058384436, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070941948656373761', 'clientOid': '1070941948656373764', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058378375', 'uTime': '1691058378375'}}

state = new

has open order:1070941948656373761

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058385579, 'data': {'result': True, 'order\_ids': ['1070941948656373761'], 'client\_order\_ids': ['1070941948656373764'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.87504506111145

end

order counter = 187

cancel counter = 2829

start time = 1691058388.5798533

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5067 2023-08-03 10:25:45 29119.80 29120.73 29132.0 29132.5 -11.77 -9.7202 2.332642 -0.878746 -8.787143 -10.653257 1

5068 2023-08-03 10:25:56 29120.65 29121.00 29132.0 29132.5 -11.50 -9.7652 2.345056 -0.739769 -8.827178 -10.703222 1

5069 2023-08-03 10:26:06 29120.90 29122.10 29132.0 29132.5 -10.40 -9.7886 2.345444 -0.260676 -8.850423 -10.726777 0

5070 2023-08-03 10:26:17 29120.71 29121.71 29132.0 29132.5 -10.79 -9.8236 2.347101 -0.411742 -8.884759 -10.762441 1

5071 2023-08-03 10:26:28 29122.63 29122.92 29132.0 29132.5 -9.58 -9.7990 2.342994 0.093470 -8.861802 -10.736198 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3113698959350586

end

order counter = 187

cancel counter = 2829

start time = 1691058399.3610811

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5068 2023-08-03 10:25:56 29120.65 29121.00 29132.0 29132.5 -11.50 -9.7652 2.345056 -0.739769 -8.827178 -10.703222 1

5069 2023-08-03 10:26:06 29120.90 29122.10 29132.0 29132.5 -10.40 -9.7886 2.345444 -0.260676 -8.850423 -10.726777 0

5070 2023-08-03 10:26:17 29120.71 29121.71 29132.0 29132.5 -10.79 -9.8236 2.347101 -0.411742 -8.884759 -10.762441 1

5071 2023-08-03 10:26:28 29122.63 29122.92 29132.0 29132.5 -9.58 -9.7990 2.342994 0.093470 -8.861802 -10.736198 0

5072 2023-08-03 10:26:39 29122.47 29123.24 29132.0 29132.5 -9.26 -9.8068 2.340486 0.233627 -8.870606 -10.742994 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3729829788208008

end

order counter = 187

cancel counter = 2829

start time = 1691058410.144804

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5069 2023-08-03 10:26:06 29120.90 29122.10 29132.0 29132.5 -10.40 -9.7886 2.345444 -0.260676 -8.850423 -10.726777 0

5070 2023-08-03 10:26:17 29120.71 29121.71 29132.0 29132.5 -10.79 -9.8236 2.347101 -0.411742 -8.884759 -10.762441 1

5071 2023-08-03 10:26:28 29122.63 29122.92 29132.0 29132.5 -9.58 -9.7990 2.342994 0.093470 -8.861802 -10.736198 0

5072 2023-08-03 10:26:39 29122.47 29123.24 29132.0 29132.5 -9.26 -9.8068 2.340486 0.233627 -8.870606 -10.742994 0

5073 2023-08-03 10:26:50 29125.13 29125.79 29132.0 29132.5 -6.71 -9.7628 2.378067 1.283732 -8.811573 -10.714027 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058410684, 'data': {'clientOid': '1070942084182724610', 'orderId': '1070942084182724609'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691058411102, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942084182724609', 'clientOid': '1070942084182724610', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058410687', 'uTime': '1691058410687'}}

state = new

has open order:1070942084182724609

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691058412512, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942084182724609', 'clientOid': '1070942084182724610', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058410687', 'uTime': '1691058410687'}}

state = new

has open order:1070942084182724609

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691058413930, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942084182724609', 'clientOid': '1070942084182724610', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058410687', 'uTime': '1691058410687'}}

state = new

has open order:1070942084182724609

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691058415326, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942084182724609', 'clientOid': '1070942084182724610', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058410687', 'uTime': '1691058410687'}}

state = new

has open order:1070942084182724609

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691058416731, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942084182724609', 'clientOid': '1070942084182724610', 'filledQty': 0.0, 'fee': 0.0, 'price': 29132.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058410687', 'uTime': '1691058410687'}}

state = new

has open order:1070942084182724609

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058417892, 'data': {'result': True, 'order\_ids': ['1070942084182724609'], 'client\_order\_ids': ['1070942084182724610'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.792786121368408

end

order counter = 187

cancel counter = 2830

start time = 1691058420.9270535

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5070 2023-08-03 10:26:17 29120.71 29121.71 29132.0 29132.5 -10.79 -9.8236 2.347101 -0.411742 -8.884759 -10.762441 1

5071 2023-08-03 10:26:28 29122.63 29122.92 29132.0 29132.5 -9.58 -9.7990 2.342994 0.093470 -8.861802 -10.736198 0

5072 2023-08-03 10:26:39 29122.47 29123.24 29132.0 29132.5 -9.26 -9.8068 2.340486 0.233627 -8.870606 -10.742994 0

5073 2023-08-03 10:26:50 29125.13 29125.79 29132.0 29132.5 -6.71 -9.7628 2.378067 1.283732 -8.811573 -10.714027 -1

5074 2023-08-03 10:27:00 29130.35 29130.53 29134.5 29135.0 -4.47 -9.7170 2.457795 2.134840 -8.733882 -10.700118 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058421664, 'data': {'clientOid': '1070942130244571138', 'orderId': '1070942130244571137'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691058422122, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942130244571137', 'clientOid': '1070942130244571138', 'filledQty': 0.0, 'fee': 0.0, 'price': 29134.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058421669', 'uTime': '1691058421669'}}

state = new

has open order:1070942130244571137

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691058423647, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942130244571137', 'clientOid': '1070942130244571138', 'filledQty': 0.0, 'fee': 0.0, 'price': 29134.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058421669', 'uTime': '1691058421669'}}

state = new

has open order:1070942130244571137

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691058425056, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942130244571137', 'clientOid': '1070942130244571138', 'filledQty': 0.0, 'fee': 0.0, 'price': 29134.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058421669', 'uTime': '1691058421669'}}

state = new

has open order:1070942130244571137

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691058426438, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942130244571137', 'clientOid': '1070942130244571138', 'filledQty': 0.0, 'fee': 0.0, 'price': 29134.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058421669', 'uTime': '1691058421669'}}

state = new

has open order:1070942130244571137

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691058427865, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942130244571137', 'clientOid': '1070942130244571138', 'filledQty': 0.0, 'fee': 0.0, 'price': 29134.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058421669', 'uTime': '1691058421669'}}

state = new

has open order:1070942130244571137

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058429015, 'data': {'result': True, 'order\_ids': ['1070942130244571137'], 'client\_order\_ids': ['1070942130244571138'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.132222175598145

end

order counter = 187

cancel counter = 2831

start time = 1691058431.7068684

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5071 2023-08-03 10:26:28 29122.63 29122.92 29132.0 29132.5 -9.58 -9.7990 2.342994 0.093470 -8.861802 -10.736198 0

5072 2023-08-03 10:26:39 29122.47 29123.24 29132.0 29132.5 -9.26 -9.8068 2.340486 0.233627 -8.870606 -10.742994 0

5073 2023-08-03 10:26:50 29125.13 29125.79 29132.0 29132.5 -6.71 -9.7628 2.378067 1.283732 -8.811573 -10.714027 -1

5074 2023-08-03 10:27:00 29130.35 29130.53 29134.5 29135.0 -4.47 -9.7170 2.457795 2.134840 -8.733882 -10.700118 -1

5075 2023-08-03 10:27:11 29129.50 29130.10 29135.5 29136.0 -5.90 -9.6608 2.512802 1.496656 -8.655679 -10.665921 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058432307, 'data': {'clientOid': '1070942174876160000', 'orderId': '1070942174871965699'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691058432691, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942174871965699', 'clientOid': '1070942174876160000', 'filledQty': 0.0, 'fee': 0.0, 'price': 29135.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058432310', 'uTime': '1691058432310'}}

state = new

has open order:1070942174871965699

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691058434090, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942174871965699', 'clientOid': '1070942174876160000', 'filledQty': 0.0, 'fee': 0.0, 'price': 29135.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058432310', 'uTime': '1691058432310'}}

state = new

has open order:1070942174871965699

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691058435569, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942174871965699', 'clientOid': '1070942174876160000', 'filledQty': 0.0, 'fee': 0.0, 'price': 29135.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058432310', 'uTime': '1691058432310'}}

state = new

has open order:1070942174871965699

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691058436992, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942174871965699', 'clientOid': '1070942174876160000', 'filledQty': 0.0, 'fee': 0.0, 'price': 29135.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058432310', 'uTime': '1691058432310'}}

state = new

has open order:1070942174871965699

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691058438392, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942174871965699', 'clientOid': '1070942174876160000', 'filledQty': 0.0, 'fee': 0.0, 'price': 29135.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058432310', 'uTime': '1691058432310'}}

state = new

has open order:1070942174871965699

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058439528, 'data': {'result': True, 'order\_ids': ['1070942174871965699'], 'client\_order\_ids': ['1070942174876160000'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.866816759109497

end

order counter = 187

cancel counter = 2832

start time = 1691058442.4696317

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5072 2023-08-03 10:26:39 29122.47 29123.24 29132.0 29132.5 -9.26 -9.8068 2.340486 0.233627 -8.870606 -10.742994 0

5073 2023-08-03 10:26:50 29125.13 29125.79 29132.0 29132.5 -6.71 -9.7628 2.378067 1.283732 -8.811573 -10.714027 -1

5074 2023-08-03 10:27:00 29130.35 29130.53 29134.5 29135.0 -4.47 -9.7170 2.457795 2.134840 -8.733882 -10.700118 -1

5075 2023-08-03 10:27:11 29129.50 29130.10 29135.5 29136.0 -5.90 -9.6608 2.512802 1.496656 -8.655679 -10.665921 -1

5076 2023-08-03 10:27:22 29127.90 29128.64 29135.5 29136.0 -7.36 -9.6022 2.531921 0.885573 -8.589431 -10.614969 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058443052, 'data': {'clientOid': '1070942219952345088', 'orderId': '1070942219948150785'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691058443462, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942219948150785', 'clientOid': '1070942219952345088', 'filledQty': 0.0, 'fee': 0.0, 'price': 29135.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058443057', 'uTime': '1691058443057'}}

state = new

has open order:1070942219948150785

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691058444881, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942219948150785', 'clientOid': '1070942219952345088', 'filledQty': 0.0, 'fee': 0.0, 'price': 29135.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058443057', 'uTime': '1691058443057'}}

state = new

has open order:1070942219948150785

counter = 3

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058446278, 'data': {'result': True, 'order\_ids': ['1070942219948150785'], 'client\_order\_ids': ['1070942219952345088'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 4.863384962081909

end

order counter = 187

cancel counter = 2833

start time = 1691058453.2030528

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5073 2023-08-03 10:26:50 29125.13 29125.79 29132.0 29132.5 -6.71 -9.7628 2.378067 1.283732 -8.811573 -10.714027 -1

5074 2023-08-03 10:27:00 29130.35 29130.53 29134.5 29135.0 -4.47 -9.7170 2.457795 2.134840 -8.733882 -10.700118 -1

5075 2023-08-03 10:27:11 29129.50 29130.10 29135.5 29136.0 -5.90 -9.6608 2.512802 1.496656 -8.655679 -10.665921 -1

5076 2023-08-03 10:27:22 29127.90 29128.64 29135.5 29136.0 -7.36 -9.6022 2.531921 0.885573 -8.589431 -10.614969 -1

5077 2023-08-03 10:27:33 29125.74 29126.70 29135.5 29136.0 -9.30 -9.5564 2.515891 0.101912 -8.550043 -10.562757 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.2971322536468506

end

order counter = 187

cancel counter = 2833

start time = 1691058464.0003247

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5074 2023-08-03 10:27:00 29130.35 29130.53 29134.5 29135.0 -4.47 -9.7170 2.457795 2.134840 -8.733882 -10.700118 -1

5075 2023-08-03 10:27:11 29129.50 29130.10 29135.5 29136.0 -5.90 -9.6608 2.512802 1.496656 -8.655679 -10.665921 -1

5076 2023-08-03 10:27:22 29127.90 29128.64 29135.5 29136.0 -7.36 -9.6022 2.531921 0.885573 -8.589431 -10.614969 -1

5077 2023-08-03 10:27:33 29125.74 29126.70 29135.5 29136.0 -9.30 -9.5564 2.515891 0.101912 -8.550043 -10.562757 0

5078 2023-08-03 10:27:43 29125.83 29126.29 29135.5 29136.0 -9.71 -9.5588 2.515981 -0.060096 -8.552407 -10.565193 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.30135631561279297

end

order counter = 187

cancel counter = 2833

start time = 1691058474.8134372

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5075 2023-08-03 10:27:11 29129.50 29130.10 29135.5 29136.0 -5.90 -9.6608 2.512802 1.496656 -8.655679 -10.665921 -1

5076 2023-08-03 10:27:22 29127.90 29128.64 29135.5 29136.0 -7.36 -9.6022 2.531921 0.885573 -8.589431 -10.614969 -1

5077 2023-08-03 10:27:33 29125.74 29126.70 29135.5 29136.0 -9.30 -9.5564 2.515891 0.101912 -8.550043 -10.562757 0

5078 2023-08-03 10:27:43 29125.83 29126.29 29135.5 29136.0 -9.71 -9.5588 2.515981 -0.060096 -8.552407 -10.565193 0

5079 2023-08-03 10:27:54 29127.18 29127.74 29135.5 29136.0 -8.26 -9.5554 2.517652 0.514527 -8.548339 -10.562461 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.51273540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058475366, 'data': {'clientOid': '1070942355566776328', 'orderId': '1070942355566776323'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691058475807, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942355566776323', 'clientOid': '1070942355566776328', 'filledQty': 0.0, 'fee': 0.0, 'price': 29135.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058475390', 'uTime': '1691058475390'}}

state = new

has open order:1070942355566776323

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691058477241, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942355566776323', 'clientOid': '1070942355566776328', 'filledQty': 0.0, 'fee': 0.0, 'price': 29135.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058475390', 'uTime': '1691058475390'}}

state = new

has open order:1070942355566776323

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691058478647, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942355566776323', 'clientOid': '1070942355566776328', 'filledQty': 0.0, 'fee': 0.0, 'price': 29135.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058475390', 'uTime': '1691058475390'}}

state = new

has open order:1070942355566776323

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691058480070, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942355566776323', 'clientOid': '1070942355566776328', 'filledQty': 0.0, 'fee': 0.0, 'price': 29135.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058475390', 'uTime': '1691058475390'}}

state = new

has open order:1070942355566776323

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691058481549, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942355566776323', 'clientOid': '1070942355566776328', 'filledQty': 0.0, 'fee': 0.0, 'price': 29135.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058475390', 'uTime': '1691058475390'}}

state = new

has open order:1070942355566776323

order cancel: {'code': '45130', 'msg': 'No order to cancel', 'requestTime': 1691058482698, 'data': None}

bitget cancel status = No order to cancel

Binance Market Sell: {'symbol': 'BTCTUSD', 'orderId': 2267933772, 'orderListId': -1, 'clientOrderId': 'FEkPVdpZSM44cO9mJupyjN', 'transactTime': 1691058482816, 'price': '0.00000000', 'origQty': '0.00100000', 'executedQty': '0.00100000', 'cummulativeQuoteQty': '29.12810000', 'status': 'FILLED', 'timeInForce': 'GTC', 'type': 'MARKET', 'side': 'SELL', 'workingTime': 1691058482816, 'fills': [{'price': '29128.10000000', 'qty': '0.00100000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293512138}], 'selfTradePreventionMode': 'NONE'}

elapsed = 8.040878057479858

end

order counter = 188

cancel counter = 2833

start time = 1691058485.6988404

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5076 2023-08-03 10:27:22 29127.90 29128.64 29135.5 29136.0 -7.36 -9.6022 2.531921 0.885573 -8.589431 -10.614969 -1

5077 2023-08-03 10:27:33 29125.74 29126.70 29135.5 29136.0 -9.30 -9.5564 2.515891 0.101912 -8.550043 -10.562757 0

5078 2023-08-03 10:27:43 29125.83 29126.29 29135.5 29136.0 -9.71 -9.5588 2.515981 -0.060096 -8.552407 -10.565193 0

5079 2023-08-03 10:27:54 29127.18 29127.74 29135.5 29136.0 -8.26 -9.5554 2.517652 0.514527 -8.548339 -10.562461 -1

5080 2023-08-03 10:28:05 29129.11 29129.25 29135.5 29136.0 -6.75 -9.5630 2.508397 1.121433 -8.559641 -10.566359 -1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00224', 'liquidationPrice': '-169495.939502564', 'keepMarginRate': '0.004', 'marketPrice': '29137.74', 'marginRatio': '0.000674322816', 'cTime': '1690993038706'}]}

signal = -1, position = -1

elapsed = 0.2767930030822754

end

order counter = 188

cancel counter = 2833

start time = 1691058496.4620514

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5077 2023-08-03 10:27:33 29125.74 29126.70 29135.5 29136.0 -9.30 -9.5564 2.515891 0.101912 -8.550043 -10.562757 0

5078 2023-08-03 10:27:43 29125.83 29126.29 29135.5 29136.0 -9.71 -9.5588 2.515981 -0.060096 -8.552407 -10.565193 0

5079 2023-08-03 10:27:54 29127.18 29127.74 29135.5 29136.0 -8.26 -9.5554 2.517652 0.514527 -8.548339 -10.562461 -1

5080 2023-08-03 10:28:05 29129.11 29129.25 29135.5 29136.0 -6.75 -9.5630 2.508397 1.121433 -8.559641 -10.566359 -1

5081 2023-08-03 10:28:16 29134.13 29134.25 29135.5 29136.0 -1.75 -9.5112 2.641659 2.938002 -8.454536 -10.567864 -1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00393', 'liquidationPrice': '-169495.931728564', 'keepMarginRate': '0.004', 'marketPrice': '29139.43', 'marginRatio': '0.000674356194', 'cTime': '1690993038706'}]}

signal = -1, position = -1

elapsed = 0.31398773193359375

end

order counter = 188

cancel counter = 2833

start time = 1691058507.273657

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5078 2023-08-03 10:27:43 29125.83 29126.29 29135.5 29136.0 -9.71 -9.5588 2.515981 -0.060096 -8.552407 -10.565193 0

5079 2023-08-03 10:27:54 29127.18 29127.74 29135.5 29136.0 -8.26 -9.5554 2.517652 0.514527 -8.548339 -10.562461 -1

5080 2023-08-03 10:28:05 29129.11 29129.25 29135.5 29136.0 -6.75 -9.5630 2.508397 1.121433 -8.559641 -10.566359 -1

5081 2023-08-03 10:28:16 29134.13 29134.25 29135.5 29136.0 -1.75 -9.5112 2.641659 2.938002 -8.454536 -10.567864 -1

5082 2023-08-03 10:28:27 29135.77 29136.22 29139.5 29140.0 -3.78 -9.4474 2.740941 2.067684 -8.351024 -10.543776 -1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00867', 'liquidationPrice': '-169495.909924564', 'keepMarginRate': '0.004', 'marketPrice': '29144.17', 'marginRatio': '0.000674449805', 'cTime': '1690993038706'}]}

signal = -1, position = -1

elapsed = 0.2970743179321289

end

order counter = 188

cancel counter = 2833

start time = 1691058518.0658813

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5079 2023-08-03 10:27:54 29127.18 29127.74 29135.5 29136.0 -8.26 -9.5554 2.517652 0.514527 -8.548339 -10.562461 -1

5080 2023-08-03 10:28:05 29129.11 29129.25 29135.5 29136.0 -6.75 -9.5630 2.508397 1.121433 -8.559641 -10.566359 -1

5081 2023-08-03 10:28:16 29134.13 29134.25 29135.5 29136.0 -1.75 -9.5112 2.641659 2.938002 -8.454536 -10.567864 -1

5082 2023-08-03 10:28:27 29135.77 29136.22 29139.5 29140.0 -3.78 -9.4474 2.740941 2.067684 -8.351024 -10.543776 -1

5083 2023-08-03 10:28:38 29134.22 29134.96 29139.5 29140.0 -5.04 -9.3262 2.799726 1.530936 -8.206310 -10.446090 -1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00883', 'liquidationPrice': '-169495.909188564', 'keepMarginRate': '0.004', 'marketPrice': '29144.33', 'marginRatio': '0.000674452965', 'cTime': '1690993038706'}]}

signal = -1, position = -1

elapsed = 0.30880308151245117

end

order counter = 188

cancel counter = 2833

start time = 1691058528.8088822

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5080 2023-08-03 10:28:05 29129.11 29129.25 29135.5 29136.0 -6.75 -9.5630 2.508397 1.121433 -8.559641 -10.566359 -1

5081 2023-08-03 10:28:16 29134.13 29134.25 29135.5 29136.0 -1.75 -9.5112 2.641659 2.938002 -8.454536 -10.567864 -1

5082 2023-08-03 10:28:27 29135.77 29136.22 29139.5 29140.0 -3.78 -9.4474 2.740941 2.067684 -8.351024 -10.543776 -1

5083 2023-08-03 10:28:38 29134.22 29134.96 29139.5 29140.0 -5.04 -9.3262 2.799726 1.530936 -8.206310 -10.446090 -1

5084 2023-08-03 10:28:48 29138.34 29138.81 29148.5 29149.0 -10.19 -9.3384 2.802182 -0.303906 -8.217527 -10.459273 0

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01229', 'liquidationPrice': '-169495.893272564', 'keepMarginRate': '0.004', 'marketPrice': '29147.79', 'marginRatio': '0.000674521295', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058529325, 'data': {'clientOid': '1070942581807534083', 'orderId': '1070942581807534082'}}

signal = 0, position = -1

long binance, short bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691058529840, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942581807534082', 'clientOid': '1070942581807534083', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058529330', 'uTime': '1691058529330'}}

state = new

has open order:1070942581807534082

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691058531256, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942581807534082', 'clientOid': '1070942581807534083', 'filledQty': 0.0, 'fee': 0.0, 'price': 29149.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058529330', 'uTime': '1691058529330'}}

state = new

has open order:1070942581807534082

counter = 3

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058532811, 'data': {'result': True, 'order\_ids': ['1070942581807534082'], 'client\_order\_ids': ['1070942581807534083'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 5.050373315811157

end

order counter = 188

cancel counter = 2834

start time = 1691058539.5740755

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5081 2023-08-03 10:28:16 29134.13 29134.25 29135.5 29136.0 -1.75 -9.5112 2.641659 2.938002 -8.454536 -10.567864 -1

5082 2023-08-03 10:28:27 29135.77 29136.22 29139.5 29140.0 -3.78 -9.4474 2.740941 2.067684 -8.351024 -10.543776 -1

5083 2023-08-03 10:28:38 29134.22 29134.96 29139.5 29140.0 -5.04 -9.3262 2.799726 1.530936 -8.206310 -10.446090 -1

5084 2023-08-03 10:28:48 29138.34 29138.81 29148.5 29149.0 -10.19 -9.3384 2.802182 -0.303906 -8.217527 -10.459273 0

5085 2023-08-03 10:28:59 29138.74 29138.87 29146.5 29147.0 -8.13 -9.3686 2.780339 0.445485 -8.256464 -10.480736 -1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01202', 'liquidationPrice': '-169495.894514564', 'keepMarginRate': '0.004', 'marketPrice': '29147.52', 'marginRatio': '0.000674515963', 'cTime': '1690993038706'}]}

signal = -1, position = -1

elapsed = 0.36104869842529297

end

order counter = 188

cancel counter = 2834

start time = 1691058550.3600843

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5082 2023-08-03 10:28:27 29135.77 29136.22 29139.5 29140.0 -3.78 -9.4474 2.740941 2.067684 -8.351024 -10.543776 -1

5083 2023-08-03 10:28:38 29134.22 29134.96 29139.5 29140.0 -5.04 -9.3262 2.799726 1.530936 -8.206310 -10.446090 -1

5084 2023-08-03 10:28:48 29138.34 29138.81 29148.5 29149.0 -10.19 -9.3384 2.802182 -0.303906 -8.217527 -10.459273 0

5085 2023-08-03 10:28:59 29138.74 29138.87 29146.5 29147.0 -8.13 -9.3686 2.780339 0.445485 -8.256464 -10.480736 -1

5086 2023-08-03 10:29:10 29135.61 29136.22 29146.5 29147.0 -10.78 -9.4694 2.737127 -0.478823 -8.374549 -10.564251 1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01227', 'liquidationPrice': '-169495.893364564', 'keepMarginRate': '0.004', 'marketPrice': '29147.77', 'marginRatio': '0.0006745209', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058550933, 'data': {'clientOid': '1070942672442249218', 'orderId': '1070942672442249217'}}

signal = 1, position = -1

long binance, short bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691058551435, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070942672442249217', 'clientOid': '1070942672442249218', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058550939', 'uTime': '1691058550939'}}

state = new

has open order:1070942672442249217

counter = 2

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058552911, 'data': {'result': True, 'order\_ids': ['1070942672442249217'], 'client\_order\_ids': ['1070942672442249218'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.5977694988250732

end

order counter = 188

cancel counter = 2835

start time = 1691058561.137081

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5083 2023-08-03 10:28:38 29134.22 29134.96 29139.5 29140.0 -5.04 -9.3262 2.799726 1.530936 -8.206310 -10.446090 -1

5084 2023-08-03 10:28:48 29138.34 29138.81 29148.5 29149.0 -10.19 -9.3384 2.802182 -0.303906 -8.217527 -10.459273 0

5085 2023-08-03 10:28:59 29138.74 29138.87 29146.5 29147.0 -8.13 -9.3686 2.780339 0.445485 -8.256464 -10.480736 -1

5086 2023-08-03 10:29:10 29135.61 29136.22 29146.5 29147.0 -10.78 -9.4694 2.737127 -0.478823 -8.374549 -10.564251 1

5087 2023-08-03 10:29:21 29137.29 29137.95 29146.5 29147.0 -9.05 -9.4884 2.730717 0.160544 -8.396113 -10.580687 0

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01207', 'liquidationPrice': '-169495.894284564', 'keepMarginRate': '0.004', 'marketPrice': '29147.57', 'marginRatio': '0.00067451695', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058561802, 'data': {'clientOid': '1070942718076276738', 'orderId': '1070942718076276737'}}

signal = 0, position = -1

long binance, short bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691058562241, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942718076276737', 'clientOid': '1070942718076276738', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058561819', 'uTime': '1691058561819'}}

state = new

has open order:1070942718076276737

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691058563729, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942718076276737', 'clientOid': '1070942718076276738', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058561819', 'uTime': '1691058561819'}}

state = new

has open order:1070942718076276737

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691058565144, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942718076276737', 'clientOid': '1070942718076276738', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058561819', 'uTime': '1691058561819'}}

state = new

has open order:1070942718076276737

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691058566547, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942718076276737', 'clientOid': '1070942718076276738', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058561819', 'uTime': '1691058561819'}}

state = new

has open order:1070942718076276737

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691058567956, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942718076276737', 'clientOid': '1070942718076276738', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058561819', 'uTime': '1691058561819'}}

state = new

has open order:1070942718076276737

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058569115, 'data': {'result': True, 'order\_ids': ['1070942718076276737'], 'client\_order\_ids': ['1070942718076276738'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.029320478439331

end

order counter = 188

cancel counter = 2836

start time = 1691058571.9113028

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5084 2023-08-03 10:28:48 29138.34 29138.81 29148.5 29149.0 -10.19 -9.3384 2.802182 -0.303906 -8.217527 -10.459273 0

5085 2023-08-03 10:28:59 29138.74 29138.87 29146.5 29147.0 -8.13 -9.3686 2.780339 0.445485 -8.256464 -10.480736 -1

5086 2023-08-03 10:29:10 29135.61 29136.22 29146.5 29147.0 -10.78 -9.4694 2.737127 -0.478823 -8.374549 -10.564251 1

5087 2023-08-03 10:29:21 29137.29 29137.95 29146.5 29147.0 -9.05 -9.4884 2.730717 0.160544 -8.396113 -10.580687 0

5088 2023-08-03 10:29:31 29137.24 29137.88 29146.5 29147.0 -9.12 -9.4500 2.721938 0.121237 -8.361225 -10.538775 0

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.0121', 'liquidationPrice': '-169495.894146564', 'keepMarginRate': '0.004', 'marketPrice': '29147.6', 'marginRatio': '0.000674517542', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058572473, 'data': {'clientOid': '1070942762770780162', 'orderId': '1070942762770780161'}}

signal = 0, position = -1

long binance, short bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691058572909, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942762770780161', 'clientOid': '1070942762770780162', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058572475', 'uTime': '1691058572475'}}

state = new

has open order:1070942762770780161

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691058574395, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942762770780161', 'clientOid': '1070942762770780162', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058572475', 'uTime': '1691058572475'}}

state = new

has open order:1070942762770780161

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691058575894, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942762770780161', 'clientOid': '1070942762770780162', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058572475', 'uTime': '1691058572475'}}

state = new

has open order:1070942762770780161

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691058577394, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942762770780161', 'clientOid': '1070942762770780162', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058572475', 'uTime': '1691058572475'}}

state = new

has open order:1070942762770780161

counter = 5

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058578852, 'data': {'result': True, 'order\_ids': ['1070942762770780161'], 'client\_order\_ids': ['1070942762770780162'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.98622727394104

end

order counter = 188

cancel counter = 2837

start time = 1691058582.6676493

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5085 2023-08-03 10:28:59 29138.74 29138.87 29146.5 29147.0 -8.13 -9.3686 2.780339 0.445485 -8.256464 -10.480736 -1

5086 2023-08-03 10:29:10 29135.61 29136.22 29146.5 29147.0 -10.78 -9.4694 2.737127 -0.478823 -8.374549 -10.564251 1

5087 2023-08-03 10:29:21 29137.29 29137.95 29146.5 29147.0 -9.05 -9.4884 2.730717 0.160544 -8.396113 -10.580687 0

5088 2023-08-03 10:29:31 29137.24 29137.88 29146.5 29147.0 -9.12 -9.4500 2.721938 0.121237 -8.361225 -10.538775 0

5089 2023-08-03 10:29:42 29138.17 29138.60 29146.5 29147.0 -8.40 -9.4008 2.718162 0.368190 -8.313535 -10.488065 0

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01218', 'liquidationPrice': '-169495.893778564', 'keepMarginRate': '0.004', 'marketPrice': '29147.68', 'marginRatio': '0.000674519122', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058583192, 'data': {'clientOid': '1070942807729524745', 'orderId': '1070942807729524739'}}

signal = 0, position = -1

long binance, short bitget

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058583645, 'data': {'result': True, 'order\_ids': ['1070942807729524739'], 'client\_order\_ids': ['1070942807729524745'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.022157907485962

end

order counter = 188

cancel counter = 2838

start time = 1691058593.402981

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5086 2023-08-03 10:29:10 29135.61 29136.22 29146.5 29147.0 -10.78 -9.4694 2.737127 -0.478823 -8.374549 -10.564251 1

5087 2023-08-03 10:29:21 29137.29 29137.95 29146.5 29147.0 -9.05 -9.4884 2.730717 0.160544 -8.396113 -10.580687 0

5088 2023-08-03 10:29:31 29137.24 29137.88 29146.5 29147.0 -9.12 -9.4500 2.721938 0.121237 -8.361225 -10.538775 0

5089 2023-08-03 10:29:42 29138.17 29138.60 29146.5 29147.0 -8.40 -9.4008 2.718162 0.368190 -8.313535 -10.488065 0

5090 2023-08-03 10:29:53 29138.07 29138.60 29146.5 29147.0 -8.40 -9.3426 2.707582 0.348134 -8.259567 -10.425633 0

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01334', 'liquidationPrice': '-169495.888442564', 'keepMarginRate': '0.004', 'marketPrice': '29148.84', 'marginRatio': '0.00067454203', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058593946, 'data': {'clientOid': '1070942852830875650', 'orderId': '1070942852830875649'}}

signal = 0, position = -1

long binance, short bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691058594356, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942852830875649', 'clientOid': '1070942852830875650', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058593947', 'uTime': '1691058593947'}}

state = new

has open order:1070942852830875649

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691058595773, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942852830875649', 'clientOid': '1070942852830875650', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058593947', 'uTime': '1691058593947'}}

state = new

has open order:1070942852830875649

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691058597221, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942852830875649', 'clientOid': '1070942852830875650', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058593947', 'uTime': '1691058593947'}}

state = new

has open order:1070942852830875649

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691058598789, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070942852830875649', 'clientOid': '1070942852830875650', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058593947', 'uTime': '1691058593947'}}

state = new

has open order:1070942852830875649

counter = 5

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058600201, 'data': {'result': True, 'order\_ids': ['1070942852830875649'], 'client\_order\_ids': ['1070942852830875650'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.846034049987793

end

order counter = 188

cancel counter = 2839

start time = 1691058604.160068

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5087 2023-08-03 10:29:21 29137.29 29137.95 29146.5 29147.0 -9.05 -9.4884 2.730717 0.160544 -8.396113 -10.580687 0

5088 2023-08-03 10:29:31 29137.24 29137.88 29146.5 29147.0 -9.12 -9.4500 2.721938 0.121237 -8.361225 -10.538775 0

5089 2023-08-03 10:29:42 29138.17 29138.60 29146.5 29147.0 -8.40 -9.4008 2.718162 0.368190 -8.313535 -10.488065 0

5090 2023-08-03 10:29:53 29138.07 29138.60 29146.5 29147.0 -8.40 -9.3426 2.707582 0.348134 -8.259567 -10.425633 0

5091 2023-08-03 10:30:04 29137.19 29138.57 29146.5 29147.0 -8.43 -9.2010 2.559546 0.301225 -8.177182 -10.224818 0

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01418', 'liquidationPrice': '-169495.884578564', 'keepMarginRate': '0.004', 'marketPrice': '29149.68', 'marginRatio': '0.000674558618', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058604936, 'data': {'clientOid': '1070942899001774083', 'orderId': '1070942899001774081'}}

signal = 0, position = -1

long binance, short bitget

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058605597, 'data': {'result': True, 'order\_ids': ['1070942899001774081'], 'client\_order\_ids': ['1070942899001774083'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.4948203563690186

end

order counter = 188

cancel counter = 2840

start time = 1691058614.9496534

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5088 2023-08-03 10:29:31 29137.24 29137.88 29146.5 29147.0 -9.12 -9.4500 2.721938 0.121237 -8.361225 -10.538775 0

5089 2023-08-03 10:29:42 29138.17 29138.60 29146.5 29147.0 -8.40 -9.4008 2.718162 0.368190 -8.313535 -10.488065 0

5090 2023-08-03 10:29:53 29138.07 29138.60 29146.5 29147.0 -8.40 -9.3426 2.707582 0.348134 -8.259567 -10.425633 0

5091 2023-08-03 10:30:04 29137.19 29138.57 29146.5 29147.0 -8.43 -9.2010 2.559546 0.301225 -8.177182 -10.224818 0

5092 2023-08-03 10:30:14 29135.82 29136.47 29146.5 29147.0 -10.53 -9.1488 2.503576 -0.551691 -8.147370 -10.150230 1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01451', 'liquidationPrice': '-169495.883060564', 'keepMarginRate': '0.004', 'marketPrice': '29150.01', 'marginRatio': '0.000674565135', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058615547, 'data': {'clientOid': '1070942943482368002', 'orderId': '1070942943482368001'}}

signal = 1, position = -1

long binance, short bitget

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058616043, 'data': {'result': True, 'order\_ids': ['1070942943482368001'], 'client\_order\_ids': ['1070942943482368002'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 1.1392693519592285

end

order counter = 188

cancel counter = 2841

start time = 1691058627.0434206

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5089 2023-08-03 10:29:42 29138.17 29138.60 29146.5 29147.0 -8.40 -9.4008 2.718162 0.368190 -8.313535 -10.488065 0

5090 2023-08-03 10:29:53 29138.07 29138.60 29146.5 29147.0 -8.40 -9.3426 2.707582 0.348134 -8.259567 -10.425633 0

5091 2023-08-03 10:30:04 29137.19 29138.57 29146.5 29147.0 -8.43 -9.2010 2.559546 0.301225 -8.177182 -10.224818 0

5092 2023-08-03 10:30:14 29135.82 29136.47 29146.5 29147.0 -10.53 -9.1488 2.503576 -0.551691 -8.147370 -10.150230 1

5093 2023-08-03 10:30:27 29136.50 29137.00 29146.5 29147.0 -10.00 -9.0308 2.310475 -0.419481 -8.106610 -9.954990 1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01479', 'liquidationPrice': '-169495.881772564', 'keepMarginRate': '0.004', 'marketPrice': '29150.29', 'marginRatio': '0.000674570664', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058627582, 'data': {'clientOid': '1070942993918873602', 'orderId': '1070942993918873601'}}

signal = 1, position = -1

long binance, short bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691058628043, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070942993918873601', 'clientOid': '1070942993918873602', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058627585', 'uTime': '1691058627585'}}

state = new

has open order:1070942993918873601

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691058629442, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070942993918873601', 'clientOid': '1070942993918873602', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058627585', 'uTime': '1691058627585'}}

state = new

has open order:1070942993918873601

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691058632465, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070942993918873601', 'clientOid': '1070942993918873602', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058627585', 'uTime': '1691058627585'}}

state = new

has open order:1070942993918873601

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691058633857, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070942993918873601', 'clientOid': '1070942993918873602', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058627585', 'uTime': '1691058627585'}}

state = new

has open order:1070942993918873601

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691058635248, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070942993918873601', 'clientOid': '1070942993918873602', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058627585', 'uTime': '1691058627585'}}

state = new

has open order:1070942993918873601

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058636394, 'data': {'result': True, 'order\_ids': ['1070942993918873601'], 'client\_order\_ids': ['1070942993918873602'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 9.394441366195679

end

order counter = 188

cancel counter = 2842

start time = 1691058637.811211

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5090 2023-08-03 10:29:53 29138.07 29138.60 29146.5 29147.0 -8.40 -9.3426 2.707582 0.348134 -8.259567 -10.425633 0

5091 2023-08-03 10:30:04 29137.19 29138.57 29146.5 29147.0 -8.43 -9.2010 2.559546 0.301225 -8.177182 -10.224818 0

5092 2023-08-03 10:30:14 29135.82 29136.47 29146.5 29147.0 -10.53 -9.1488 2.503576 -0.551691 -8.147370 -10.150230 1

5093 2023-08-03 10:30:27 29136.50 29137.00 29146.5 29147.0 -10.00 -9.0308 2.310475 -0.419481 -8.106610 -9.954990 1

5094 2023-08-03 10:30:37 29134.86 29135.54 29146.5 29147.0 -11.46 -8.9664 2.191619 -1.137789 -8.089752 -9.843048 1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01428', 'liquidationPrice': '-169495.884118564', 'keepMarginRate': '0.004', 'marketPrice': '29149.78', 'marginRatio': '0.000674560593', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058638366, 'data': {'clientOid': '1070943039150247938', 'orderId': '1070943039150247937'}}

signal = 1, position = -1

long binance, short bitget

counter = 1

Request timed out. Retrying...

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691058640100, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070943039150247937', 'clientOid': '1070943039150247938', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058638369', 'uTime': '1691058638369'}}

state = new

has open order:1070943039150247937

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691058641572, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070943039150247937', 'clientOid': '1070943039150247938', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058638369', 'uTime': '1691058638369'}}

state = new

has open order:1070943039150247937

counter = 4

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058642997, 'data': {'result': True, 'order\_ids': ['1070943039150247937'], 'client\_order\_ids': ['1070943039150247938'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 5.2388410568237305

end

order counter = 188

cancel counter = 2843

start time = 1691058648.6333544

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5091 2023-08-03 10:30:04 29137.19 29138.57 29146.5 29147.0 -8.43 -9.2010 2.559546 0.301225 -8.177182 -10.224818 0

5092 2023-08-03 10:30:14 29135.82 29136.47 29146.5 29147.0 -10.53 -9.1488 2.503576 -0.551691 -8.147370 -10.150230 1

5093 2023-08-03 10:30:27 29136.50 29137.00 29146.5 29147.0 -10.00 -9.0308 2.310475 -0.419481 -8.106610 -9.954990 1

5094 2023-08-03 10:30:37 29134.86 29135.54 29146.5 29147.0 -11.46 -8.9664 2.191619 -1.137789 -8.089752 -9.843048 1

5095 2023-08-03 10:30:48 29138.48 29138.87 29146.5 29147.0 -8.13 -8.9084 2.174197 0.358017 -8.038721 -9.778079 0

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01433', 'liquidationPrice': '-169495.883888564', 'keepMarginRate': '0.004', 'marketPrice': '29149.83', 'marginRatio': '0.00067456158', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058649214, 'data': {'clientOid': '1070943084692000773', 'orderId': '1070943084692000769'}}

signal = 0, position = -1

long binance, short bitget

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058649693, 'data': {'result': True, 'order\_ids': ['1070943084692000769'], 'client\_order\_ids': ['1070943084692000773'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.104498863220215

end

order counter = 188

cancel counter = 2844

start time = 1691058659.405793

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5092 2023-08-03 10:30:14 29135.82 29136.47 29146.5 29147.0 -10.53 -9.1488 2.503576 -0.551691 -8.147370 -10.150230 1

5093 2023-08-03 10:30:27 29136.50 29137.00 29146.5 29147.0 -10.00 -9.0308 2.310475 -0.419481 -8.106610 -9.954990 1

5094 2023-08-03 10:30:37 29134.86 29135.54 29146.5 29147.0 -11.46 -8.9664 2.191619 -1.137789 -8.089752 -9.843048 1

5095 2023-08-03 10:30:48 29138.48 29138.87 29146.5 29147.0 -8.13 -8.9084 2.174197 0.358017 -8.038721 -9.778079 0

5096 2023-08-03 10:30:59 29142.29 29142.97 29146.5 29147.0 -4.03 -8.7598 2.248870 2.103189 -7.860252 -9.659348 -1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01433', 'liquidationPrice': '-169495.883888564', 'keepMarginRate': '0.004', 'marketPrice': '29149.83', 'marginRatio': '0.00067456158', 'cTime': '1690993038706'}]}

signal = -1, position = -1

elapsed = 0.31072473526000977

end

order counter = 188

cancel counter = 2844

start time = 1691058670.2891133

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5093 2023-08-03 10:30:27 29136.50 29137.00 29146.5 29147.0 -10.00 -9.0308 2.310475 -0.419481 -8.106610 -9.954990 1

5094 2023-08-03 10:30:37 29134.86 29135.54 29146.5 29147.0 -11.46 -8.9664 2.191619 -1.137789 -8.089752 -9.843048 1

5095 2023-08-03 10:30:48 29138.48 29138.87 29146.5 29147.0 -8.13 -8.9084 2.174197 0.358017 -8.038721 -9.778079 0

5096 2023-08-03 10:30:59 29142.29 29142.97 29146.5 29147.0 -4.03 -8.7598 2.248870 2.103189 -7.860252 -9.659348 -1

5097 2023-08-03 10:31:10 29141.10 29141.79 29146.5 29147.0 -5.21 -8.6900 2.304244 1.510257 -7.768303 -9.611697 -1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01477', 'liquidationPrice': '-169495.881864564', 'keepMarginRate': '0.004', 'marketPrice': '29150.27', 'marginRatio': '0.000674570269', 'cTime': '1690993038706'}]}

signal = -1, position = -1

elapsed = 0.3063168525695801

end

order counter = 188

cancel counter = 2844

start time = 1691058681.0957232

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5094 2023-08-03 10:30:37 29134.86 29135.54 29146.5 29147.0 -11.46 -8.9664 2.191619 -1.137789 -8.089752 -9.843048 1

5095 2023-08-03 10:30:48 29138.48 29138.87 29146.5 29147.0 -8.13 -8.9084 2.174197 0.358017 -8.038721 -9.778079 0

5096 2023-08-03 10:30:59 29142.29 29142.97 29146.5 29147.0 -4.03 -8.7598 2.248870 2.103189 -7.860252 -9.659348 -1

5097 2023-08-03 10:31:10 29141.10 29141.79 29146.5 29147.0 -5.21 -8.6900 2.304244 1.510257 -7.768303 -9.611697 -1

5098 2023-08-03 10:31:21 29144.66 29145.60 29148.5 29149.0 -3.40 -8.5502 2.408676 2.138187 -7.586730 -9.513670 -1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01744', 'liquidationPrice': '-169495.869582564', 'keepMarginRate': '0.004', 'marketPrice': '29152.94', 'marginRatio': '0.000674622995', 'cTime': '1690993038706'}]}

signal = -1, position = -1

elapsed = 0.30515098571777344

end

order counter = 188

cancel counter = 2844

start time = 1691058691.9025888

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5095 2023-08-03 10:30:48 29138.48 29138.87 29146.5 29147.0 -8.13 -8.9084 2.174197 0.358017 -8.038721 -9.778079 0

5096 2023-08-03 10:30:59 29142.29 29142.97 29146.5 29147.0 -4.03 -8.7598 2.248870 2.103189 -7.860252 -9.659348 -1

5097 2023-08-03 10:31:10 29141.10 29141.79 29146.5 29147.0 -5.21 -8.6900 2.304244 1.510257 -7.768303 -9.611697 -1

5098 2023-08-03 10:31:21 29144.66 29145.60 29148.5 29149.0 -3.40 -8.5502 2.408676 2.138187 -7.586730 -9.513670 -1

5099 2023-08-03 10:31:31 29145.74 29146.43 29151.5 29152.0 -5.57 -8.4258 2.398536 1.190643 -7.466386 -9.385214 -1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01701', 'liquidationPrice': '-169495.871560564', 'keepMarginRate': '0.004', 'marketPrice': '29152.51', 'marginRatio': '0.000674614503', 'cTime': '1690993038706'}]}

signal = -1, position = -1

elapsed = 0.33591771125793457

end

order counter = 188

cancel counter = 2844

start time = 1691058702.7308683

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5096 2023-08-03 10:30:59 29142.29 29142.97 29146.5 29147.0 -4.03 -8.7598 2.248870 2.103189 -7.860252 -9.659348 -1

5097 2023-08-03 10:31:10 29141.10 29141.79 29146.5 29147.0 -5.21 -8.6900 2.304244 1.510257 -7.768303 -9.611697 -1

5098 2023-08-03 10:31:21 29144.66 29145.60 29148.5 29149.0 -3.40 -8.5502 2.408676 2.138187 -7.586730 -9.513670 -1

5099 2023-08-03 10:31:31 29145.74 29146.43 29151.5 29152.0 -5.57 -8.4258 2.398536 1.190643 -7.466386 -9.385214 -1

5100 2023-08-03 10:31:42 29146.49 29147.35 29153.5 29154.0 -6.65 -8.3976 2.411180 0.724790 -7.433128 -9.362072 -1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01979', 'liquidationPrice': '-169495.858772564', 'keepMarginRate': '0.004', 'marketPrice': '29155.29', 'marginRatio': '0.0006746694', 'cTime': '1690993038706'}]}

signal = -1, position = -1

elapsed = 0.3428964614868164

end

order counter = 188

cancel counter = 2844

start time = 1691058713.6192534

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5097 2023-08-03 10:31:10 29141.10 29141.79 29146.5 29147.0 -5.21 -8.6900 2.304244 1.510257 -7.768303 -9.611697 -1

5098 2023-08-03 10:31:21 29144.66 29145.60 29148.5 29149.0 -3.40 -8.5502 2.408676 2.138187 -7.586730 -9.513670 -1

5099 2023-08-03 10:31:31 29145.74 29146.43 29151.5 29152.0 -5.57 -8.4258 2.398536 1.190643 -7.466386 -9.385214 -1

5100 2023-08-03 10:31:42 29146.49 29147.35 29153.5 29154.0 -6.65 -8.3976 2.411180 0.724790 -7.433128 -9.362072 -1

5101 2023-08-03 10:31:53 29148.05 29148.90 29156.5 29157.0 -8.10 -8.3606 2.401045 0.108536 -7.400182 -9.321018 0

Binance position: {'BTC': '0.00040000', 'TUSD': '287.64083540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.1355', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29135.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.0209', 'liquidationPrice': '-169495.853666564', 'keepMarginRate': '0.004', 'marketPrice': '29156.4', 'marginRatio': '0.000674691318', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058714234, 'data': {'clientOid': '1070943357422424064', 'orderId': '1070943357418229780'}}

signal = 0, position = -1

long binance, short bitget

counter = 1

order cancel: {'code': '45130', 'msg': 'No order to cancel', 'requestTime': 1691058714672, 'data': None}

bitget cancel status = No order to cancel

Binance Market Sell: {'symbol': 'BTCTUSD', 'orderId': 2267986726, 'orderListId': -1, 'clientOrderId': 'UORwbdwRIniJHNpiMzlVRA', 'transactTime': 1691058714785, 'price': '0.00000000', 'origQty': '0.00100000', 'executedQty': '0.00100000', 'cummulativeQuoteQty': '29.14988000', 'status': 'FILLED', 'timeInForce': 'GTC', 'type': 'MARKET', 'side': 'BUY', 'workingTime': 1691058714785, 'fills': [{'price': '29149.88000000', 'qty': '0.00100000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293516803}], 'selfTradePreventionMode': 'NONE'}

elapsed = 2.216003179550171

end

order counter = 189

cancel counter = 2844

start time = 1691058724.4696095

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5098 2023-08-03 10:31:21 29144.66 29145.60 29148.5 29149.0 -3.40 -8.5502 2.408676 2.138187 -7.586730 -9.513670 -1

5099 2023-08-03 10:31:31 29145.74 29146.43 29151.5 29152.0 -5.57 -8.4258 2.398536 1.190643 -7.466386 -9.385214 -1

5100 2023-08-03 10:31:42 29146.49 29147.35 29153.5 29154.0 -6.65 -8.3976 2.411180 0.724790 -7.433128 -9.362072 -1

5101 2023-08-03 10:31:53 29148.05 29148.90 29156.5 29157.0 -8.10 -8.3606 2.401045 0.108536 -7.400182 -9.321018 0

5102 2023-08-03 10:32:04 29151.64 29152.11 29161.0 29161.5 -9.39 -8.3762 2.405229 -0.421498 -7.414108 -9.338292 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.49095540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058725133, 'data': {'clientOid': '1070943403073228809', 'orderId': '1070943403073228807'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058725535, 'data': {'result': True, 'order\_ids': ['1070943403073228807'], 'client\_order\_ids': ['1070943403073228809'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 1.1105961799621582

end

order counter = 189

cancel counter = 2845

start time = 1691058735.3193

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5099 2023-08-03 10:31:31 29145.74 29146.43 29151.5 29152.0 -5.57 -8.4258 2.398536 1.190643 -7.466386 -9.385214 -1

5100 2023-08-03 10:31:42 29146.49 29147.35 29153.5 29154.0 -6.65 -8.3976 2.411180 0.724790 -7.433128 -9.362072 -1

5101 2023-08-03 10:31:53 29148.05 29148.90 29156.5 29157.0 -8.10 -8.3606 2.401045 0.108536 -7.400182 -9.321018 0

5102 2023-08-03 10:32:04 29151.64 29152.11 29161.0 29161.5 -9.39 -8.3762 2.405229 -0.421498 -7.414108 -9.338292 1

5103 2023-08-03 10:32:15 29152.30 29152.94 29163.0 29163.5 -10.56 -8.3964 2.419487 -0.894239 -7.428605 -9.364195 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.49095540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058735860, 'data': {'clientOid': '1070943448149413948', 'orderId': '1070943448149413891'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -11.03, type = <class 'float'> diff2 = -9.364194803685702, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691058736360, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070943448149413891', 'clientOid': '1070943448149413948', 'filledQty': 0.001, 'fee': -0.00058327, 'price': 29163.5, 'priceAvg': 29163.5, 'state': 'filled', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 29.1635, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058735883', 'uTime': '1691058736307'}}

state = filled

Binance Market Buy: {'symbol': 'BTCTUSD', 'orderId': 2267991165, 'orderListId': -1, 'clientOrderId': 'Gs1OEdq5tuvvpMd4LxuVbL', 'transactTime': 1691058736479, 'price': '0.00000000', 'origQty': '0.00100000', 'executedQty': '0.00100000', 'cummulativeQuoteQty': '29.15234000', 'status': 'FILLED', 'timeInForce': 'GTC', 'type': 'MARKET', 'side': 'BUY', 'workingTime': 1691058736479, 'fills': [{'price': '29152.34000000', 'qty': '0.00100000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293517350}], 'selfTradePreventionMode': 'NONE'}

elapsed = 1.2064628601074219

end

order counter = 190

cancel counter = 2845

start time = 1691058746.0938325

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5100 2023-08-03 10:31:42 29146.49 29147.35 29153.5 29154.0 -6.65 -8.3976 2.411180 0.724790 -7.433128 -9.362072 -1

5101 2023-08-03 10:31:53 29148.05 29148.90 29156.5 29157.0 -8.10 -8.3606 2.401045 0.108536 -7.400182 -9.321018 0

5102 2023-08-03 10:32:04 29151.64 29152.11 29161.0 29161.5 -9.39 -8.3762 2.405229 -0.421498 -7.414108 -9.338292 1

5103 2023-08-03 10:32:15 29152.30 29152.94 29163.0 29163.5 -10.56 -8.3964 2.419487 -0.894239 -7.428605 -9.364195 1

5104 2023-08-03 10:32:26 29148.10 29149.39 29161.5 29162.0 -12.61 -8.4188 2.453656 -1.708145 -7.437338 -9.400262 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00075', 'liquidationPrice': '227815.158046564', 'keepMarginRate': '0.004', 'marketPrice': '29162.75', 'marginRatio': '0.000674837637', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.3190147876739502

end

order counter = 190

cancel counter = 2845

start time = 1691058756.869094

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5101 2023-08-03 10:31:53 29148.05 29148.90 29156.5 29157.0 -8.10 -8.3606 2.401045 0.108536 -7.400182 -9.321018 0

5102 2023-08-03 10:32:04 29151.64 29152.11 29161.0 29161.5 -9.39 -8.3762 2.405229 -0.421498 -7.414108 -9.338292 1

5103 2023-08-03 10:32:15 29152.30 29152.94 29163.0 29163.5 -10.56 -8.3964 2.419487 -0.894239 -7.428605 -9.364195 1

5104 2023-08-03 10:32:26 29148.10 29149.39 29161.5 29162.0 -12.61 -8.4188 2.453656 -1.708145 -7.437338 -9.400262 1

5105 2023-08-03 10:32:36 29144.47 29144.85 29159.5 29160.0 -15.15 -8.4670 2.561573 -2.608944 -7.442371 -9.491629 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00321', 'liquidationPrice': '227815.169362564', 'keepMarginRate': '0.004', 'marketPrice': '29160.29', 'marginRatio': '0.000674772361', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.3289215564727783

end

order counter = 190

cancel counter = 2845

start time = 1691058767.758087

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5102 2023-08-03 10:32:04 29151.64 29152.11 29161.0 29161.5 -9.39 -8.3762 2.405229 -0.421498 -7.414108 -9.338292 1

5103 2023-08-03 10:32:15 29152.30 29152.94 29163.0 29163.5 -10.56 -8.3964 2.419487 -0.894239 -7.428605 -9.364195 1

5104 2023-08-03 10:32:26 29148.10 29149.39 29161.5 29162.0 -12.61 -8.4188 2.453656 -1.708145 -7.437338 -9.400262 1

5105 2023-08-03 10:32:36 29144.47 29144.85 29159.5 29160.0 -15.15 -8.4670 2.561573 -2.608944 -7.442371 -9.491629 1

5106 2023-08-03 10:32:47 29145.01 29145.42 29159.5 29160.0 -14.58 -8.5686 2.700365 -2.226143 -7.488454 -9.648746 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00321', 'liquidationPrice': '227815.169362564', 'keepMarginRate': '0.004', 'marketPrice': '29160.29', 'marginRatio': '0.000674772361', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.32656121253967285

end

order counter = 190

cancel counter = 2845

start time = 1691058778.5423145

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5103 2023-08-03 10:32:15 29152.30 29152.94 29163.0 29163.5 -10.56 -8.3964 2.419487 -0.894239 -7.428605 -9.364195 1

5104 2023-08-03 10:32:26 29148.10 29149.39 29161.5 29162.0 -12.61 -8.4188 2.453656 -1.708145 -7.437338 -9.400262 1

5105 2023-08-03 10:32:36 29144.47 29144.85 29159.5 29160.0 -15.15 -8.4670 2.561573 -2.608944 -7.442371 -9.491629 1

5106 2023-08-03 10:32:47 29145.01 29145.42 29159.5 29160.0 -14.58 -8.5686 2.700365 -2.226143 -7.488454 -9.648746 1

5107 2023-08-03 10:32:58 29142.26 29142.44 29155.0 29155.5 -13.06 -8.6918 2.762490 -1.581255 -7.586804 -9.796796 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00715', 'liquidationPrice': '227815.187486564', 'keepMarginRate': '0.004', 'marketPrice': '29156.35', 'marginRatio': '0.000674667817', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.32584238052368164

end

order counter = 190

cancel counter = 2845

start time = 1691058789.4501107

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5104 2023-08-03 10:32:26 29148.10 29149.39 29161.5 29162.0 -12.61 -8.4188 2.453656 -1.708145 -7.437338 -9.400262 1

5105 2023-08-03 10:32:36 29144.47 29144.85 29159.5 29160.0 -15.15 -8.4670 2.561573 -2.608944 -7.442371 -9.491629 1

5106 2023-08-03 10:32:47 29145.01 29145.42 29159.5 29160.0 -14.58 -8.5686 2.700365 -2.226143 -7.488454 -9.648746 1

5107 2023-08-03 10:32:58 29142.26 29142.44 29155.0 29155.5 -13.06 -8.6918 2.762490 -1.581255 -7.586804 -9.796796 1

5108 2023-08-03 10:33:09 29143.79 29144.42 29155.0 29155.5 -11.08 -8.7610 2.778384 -0.834658 -7.649646 -9.872354 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00752', 'liquidationPrice': '227815.189188564', 'keepMarginRate': '0.004', 'marketPrice': '29155.98', 'marginRatio': '0.000674657999', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.33181071281433105

end

order counter = 190

cancel counter = 2845

start time = 1691058800.2016475

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5105 2023-08-03 10:32:36 29144.47 29144.85 29159.5 29160.0 -15.15 -8.4670 2.561573 -2.608944 -7.442371 -9.491629 1

5106 2023-08-03 10:32:47 29145.01 29145.42 29159.5 29160.0 -14.58 -8.5686 2.700365 -2.226143 -7.488454 -9.648746 1

5107 2023-08-03 10:32:58 29142.26 29142.44 29155.0 29155.5 -13.06 -8.6918 2.762490 -1.581255 -7.586804 -9.796796 1

5108 2023-08-03 10:33:09 29143.79 29144.42 29155.0 29155.5 -11.08 -8.7610 2.778384 -0.834658 -7.649646 -9.872354 1

5109 2023-08-03 10:33:20 29142.01 29142.47 29154.5 29155.0 -12.53 -8.8698 2.817847 -1.298935 -7.742661 -9.996939 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00819', 'liquidationPrice': '227815.192270564', 'keepMarginRate': '0.004', 'marketPrice': '29155.31', 'marginRatio': '0.000674640222', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.30179929733276367

end

order counter = 190

cancel counter = 2845

start time = 1691058810.9783282

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5106 2023-08-03 10:32:47 29145.01 29145.42 29159.5 29160.0 -14.58 -8.5686 2.700365 -2.226143 -7.488454 -9.648746 1

5107 2023-08-03 10:32:58 29142.26 29142.44 29155.0 29155.5 -13.06 -8.6918 2.762490 -1.581255 -7.586804 -9.796796 1

5108 2023-08-03 10:33:09 29143.79 29144.42 29155.0 29155.5 -11.08 -8.7610 2.778384 -0.834658 -7.649646 -9.872354 1

5109 2023-08-03 10:33:20 29142.01 29142.47 29154.5 29155.0 -12.53 -8.8698 2.817847 -1.298935 -7.742661 -9.996939 1

5110 2023-08-03 10:33:30 29145.13 29145.42 29155.5 29156.0 -10.58 -8.9078 2.828028 -0.591296 -7.776589 -10.039011 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00801', 'liquidationPrice': '227815.191442564', 'keepMarginRate': '0.004', 'marketPrice': '29155.49', 'marginRatio': '0.000674644998', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.3609929084777832

end

order counter = 190

cancel counter = 2845

start time = 1691058821.799524

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5107 2023-08-03 10:32:58 29142.26 29142.44 29155.0 29155.5 -13.06 -8.6918 2.762490 -1.581255 -7.586804 -9.796796 1

5108 2023-08-03 10:33:09 29143.79 29144.42 29155.0 29155.5 -11.08 -8.7610 2.778384 -0.834658 -7.649646 -9.872354 1

5109 2023-08-03 10:33:20 29142.01 29142.47 29154.5 29155.0 -12.53 -8.8698 2.817847 -1.298935 -7.742661 -9.996939 1

5110 2023-08-03 10:33:30 29145.13 29145.42 29155.5 29156.0 -10.58 -8.9078 2.828028 -0.591296 -7.776589 -10.039011 1

5111 2023-08-03 10:33:41 29142.74 29143.27 29155.0 29155.5 -12.23 -8.9826 2.865958 -1.133094 -7.836217 -10.128983 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00782', 'liquidationPrice': '227815.190568564', 'keepMarginRate': '0.004', 'marketPrice': '29155.68', 'marginRatio': '0.000674650039', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.4208865165710449

end

order counter = 190

cancel counter = 2845

start time = 1691058832.5707374

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5108 2023-08-03 10:33:09 29143.79 29144.42 29155.0 29155.5 -11.08 -8.7610 2.778384 -0.834658 -7.649646 -9.872354 1

5109 2023-08-03 10:33:20 29142.01 29142.47 29154.5 29155.0 -12.53 -8.8698 2.817847 -1.298935 -7.742661 -9.996939 1

5110 2023-08-03 10:33:30 29145.13 29145.42 29155.5 29156.0 -10.58 -8.9078 2.828028 -0.591296 -7.776589 -10.039011 1

5111 2023-08-03 10:33:41 29142.74 29143.27 29155.0 29155.5 -12.23 -8.9826 2.865958 -1.133094 -7.836217 -10.128983 1

5112 2023-08-03 10:33:52 29142.22 29142.56 29155.0 29155.5 -12.94 -9.0664 2.919770 -1.326680 -7.898492 -10.234308 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00769', 'liquidationPrice': '227815.189970564', 'keepMarginRate': '0.004', 'marketPrice': '29155.81', 'marginRatio': '0.000674653489', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.3144373893737793

end

order counter = 190

cancel counter = 2845

start time = 1691058843.4538515

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5109 2023-08-03 10:33:20 29142.01 29142.47 29154.5 29155.0 -12.53 -8.8698 2.817847 -1.298935 -7.742661 -9.996939 1

5110 2023-08-03 10:33:30 29145.13 29145.42 29155.5 29156.0 -10.58 -8.9078 2.828028 -0.591296 -7.776589 -10.039011 1

5111 2023-08-03 10:33:41 29142.74 29143.27 29155.0 29155.5 -12.23 -8.9826 2.865958 -1.133094 -7.836217 -10.128983 1

5112 2023-08-03 10:33:52 29142.22 29142.56 29155.0 29155.5 -12.94 -9.0664 2.919770 -1.326680 -7.898492 -10.234308 1

5113 2023-08-03 10:34:03 29138.76 29139.57 29154.5 29155.0 -15.43 -9.1654 3.049707 -2.054165 -7.945517 -10.385283 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.0081', 'liquidationPrice': '227815.191856564', 'keepMarginRate': '0.004', 'marketPrice': '29155.4', 'marginRatio': '0.00067464261', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.31928110122680664

end

order counter = 190

cancel counter = 2845

start time = 1691058854.4630163

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5110 2023-08-03 10:33:30 29145.13 29145.42 29155.5 29156.0 -10.58 -8.9078 2.828028 -0.591296 -7.776589 -10.039011 1

5111 2023-08-03 10:33:41 29142.74 29143.27 29155.0 29155.5 -12.23 -8.9826 2.865958 -1.133094 -7.836217 -10.128983 1

5112 2023-08-03 10:33:52 29142.22 29142.56 29155.0 29155.5 -12.94 -9.0664 2.919770 -1.326680 -7.898492 -10.234308 1

5113 2023-08-03 10:34:03 29138.76 29139.57 29154.5 29155.0 -15.43 -9.1654 3.049707 -2.054165 -7.945517 -10.385283 1

5114 2023-08-03 10:34:14 29138.74 29139.17 29150.5 29151.0 -11.83 -9.1864 3.064630 -0.862616 -7.960548 -10.412252 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01129', 'liquidationPrice': '227815.206530564', 'keepMarginRate': '0.004', 'marketPrice': '29152.21', 'marginRatio': '0.000674557971', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.33119797706604004

end

order counter = 190

cancel counter = 2845

start time = 1691058865.347427

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5111 2023-08-03 10:33:41 29142.74 29143.27 29155.0 29155.5 -12.23 -8.9826 2.865958 -1.133094 -7.836217 -10.128983 1

5112 2023-08-03 10:33:52 29142.22 29142.56 29155.0 29155.5 -12.94 -9.0664 2.919770 -1.326680 -7.898492 -10.234308 1

5113 2023-08-03 10:34:03 29138.76 29139.57 29154.5 29155.0 -15.43 -9.1654 3.049707 -2.054165 -7.945517 -10.385283 1

5114 2023-08-03 10:34:14 29138.74 29139.17 29150.5 29151.0 -11.83 -9.1864 3.064630 -0.862616 -7.960548 -10.412252 1

5115 2023-08-03 10:34:25 29136.51 29137.07 29150.0 29150.5 -13.43 -9.2742 3.122686 -1.330841 -8.025126 -10.523274 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01274', 'liquidationPrice': '227815.213200564', 'keepMarginRate': '0.004', 'marketPrice': '29150.76', 'marginRatio': '0.000674519499', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.3696720600128174

end

order counter = 190

cancel counter = 2845

start time = 1691058876.1293046

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5112 2023-08-03 10:33:52 29142.22 29142.56 29155.0 29155.5 -12.94 -9.0664 2.919770 -1.326680 -7.898492 -10.234308 1

5113 2023-08-03 10:34:03 29138.76 29139.57 29154.5 29155.0 -15.43 -9.1654 3.049707 -2.054165 -7.945517 -10.385283 1

5114 2023-08-03 10:34:14 29138.74 29139.17 29150.5 29151.0 -11.83 -9.1864 3.064630 -0.862616 -7.960548 -10.412252 1

5115 2023-08-03 10:34:25 29136.51 29137.07 29150.0 29150.5 -13.43 -9.2742 3.122686 -1.330841 -8.025126 -10.523274 1

5116 2023-08-03 10:34:36 29135.21 29135.92 29149.0 29149.5 -13.58 -9.3378 3.177977 -1.334874 -8.066609 -10.608991 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.014', 'liquidationPrice': '227815.218996564', 'keepMarginRate': '0.004', 'marketPrice': '29149.5', 'marginRatio': '0.000674486069', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.36305665969848633

end

order counter = 190

cancel counter = 2845

start time = 1691058886.9795291

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5113 2023-08-03 10:34:03 29138.76 29139.57 29154.5 29155.0 -15.43 -9.1654 3.049707 -2.054165 -7.945517 -10.385283 1

5114 2023-08-03 10:34:14 29138.74 29139.17 29150.5 29151.0 -11.83 -9.1864 3.064630 -0.862616 -7.960548 -10.412252 1

5115 2023-08-03 10:34:25 29136.51 29137.07 29150.0 29150.5 -13.43 -9.2742 3.122686 -1.330841 -8.025126 -10.523274 1

5116 2023-08-03 10:34:36 29135.21 29135.92 29149.0 29149.5 -13.58 -9.3378 3.177977 -1.334874 -8.066609 -10.608991 1

5117 2023-08-03 10:34:46 29134.64 29134.92 29148.0 29148.5 -13.58 -9.3740 3.216325 -1.307704 -8.087470 -10.660530 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01564', 'liquidationPrice': '227815.226540564', 'keepMarginRate': '0.004', 'marketPrice': '29147.86', 'marginRatio': '0.000674442557', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.31906867027282715

end

order counter = 190

cancel counter = 2845

start time = 1691058897.8532503

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5114 2023-08-03 10:34:14 29138.74 29139.17 29150.5 29151.0 -11.83 -9.1864 3.064630 -0.862616 -7.960548 -10.412252 1

5115 2023-08-03 10:34:25 29136.51 29137.07 29150.0 29150.5 -13.43 -9.2742 3.122686 -1.330841 -8.025126 -10.523274 1

5116 2023-08-03 10:34:36 29135.21 29135.92 29149.0 29149.5 -13.58 -9.3378 3.177977 -1.334874 -8.066609 -10.608991 1

5117 2023-08-03 10:34:46 29134.64 29134.92 29148.0 29148.5 -13.58 -9.3740 3.216325 -1.307704 -8.087470 -10.660530 1

5118 2023-08-03 10:34:57 29134.93 29135.88 29147.5 29148.0 -12.12 -9.3864 3.225870 -0.847399 -8.096052 -10.676748 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01541', 'liquidationPrice': '227815.225482564', 'keepMarginRate': '0.004', 'marketPrice': '29148.09', 'marginRatio': '0.000674448659', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.3400247097015381

end

order counter = 190

cancel counter = 2845

start time = 1691058908.6302683

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5115 2023-08-03 10:34:25 29136.51 29137.07 29150.0 29150.5 -13.43 -9.2742 3.122686 -1.330841 -8.025126 -10.523274 1

5116 2023-08-03 10:34:36 29135.21 29135.92 29149.0 29149.5 -13.58 -9.3378 3.177977 -1.334874 -8.066609 -10.608991 1

5117 2023-08-03 10:34:46 29134.64 29134.92 29148.0 29148.5 -13.58 -9.3740 3.216325 -1.307704 -8.087470 -10.660530 1

5118 2023-08-03 10:34:57 29134.93 29135.88 29147.5 29148.0 -12.12 -9.3864 3.225870 -0.847399 -8.096052 -10.676748 1

5119 2023-08-03 10:35:08 29136.07 29136.70 29147.5 29148.0 -11.30 -9.4044 3.234141 -0.586122 -8.110743 -10.698057 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01535', 'liquidationPrice': '227815.225206564', 'keepMarginRate': '0.004', 'marketPrice': '29148.15', 'marginRatio': '0.000674450251', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.3104672431945801

end

order counter = 190

cancel counter = 2845

start time = 1691058919.6444116

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5116 2023-08-03 10:34:36 29135.21 29135.92 29149.0 29149.5 -13.58 -9.3378 3.177977 -1.334874 -8.066609 -10.608991 1

5117 2023-08-03 10:34:46 29134.64 29134.92 29148.0 29148.5 -13.58 -9.3740 3.216325 -1.307704 -8.087470 -10.660530 1

5118 2023-08-03 10:34:57 29134.93 29135.88 29147.5 29148.0 -12.12 -9.3864 3.225870 -0.847399 -8.096052 -10.676748 1

5119 2023-08-03 10:35:08 29136.07 29136.70 29147.5 29148.0 -11.30 -9.4044 3.234141 -0.586122 -8.110743 -10.698057 1

5120 2023-08-03 10:35:19 29136.87 29137.50 29147.5 29148.0 -10.50 -9.3986 3.231865 -0.340794 -8.105854 -10.691346 0

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.0155', 'liquidationPrice': '227815.225896564', 'keepMarginRate': '0.004', 'marketPrice': '29148', 'marginRatio': '0.000674446272', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058920231, 'data': {'clientOid': '1070944221470019584', 'orderId': '1070944221457436673'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058920732, 'data': {'result': True, 'order\_ids': ['1070944221457436673'], 'client\_order\_ids': ['1070944221470019584'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.136644124984741

end

order counter = 190

cancel counter = 2846

start time = 1691058930.5070162

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5117 2023-08-03 10:34:46 29134.64 29134.92 29148.0 29148.5 -13.58 -9.3740 3.216325 -1.307704 -8.087470 -10.660530 1

5118 2023-08-03 10:34:57 29134.93 29135.88 29147.5 29148.0 -12.12 -9.3864 3.225870 -0.847399 -8.096052 -10.676748 1

5119 2023-08-03 10:35:08 29136.07 29136.70 29147.5 29148.0 -11.30 -9.4044 3.234141 -0.586122 -8.110743 -10.698057 1

5120 2023-08-03 10:35:19 29136.87 29137.50 29147.5 29148.0 -10.50 -9.3986 3.231865 -0.340794 -8.105854 -10.691346 0

5121 2023-08-03 10:35:30 29136.71 29137.18 29147.5 29148.0 -10.82 -9.4234 3.238037 -0.431311 -8.128185 -10.718615 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01553', 'liquidationPrice': '227815.226034564', 'keepMarginRate': '0.004', 'marketPrice': '29147.97', 'marginRatio': '0.000674445476', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.32129597663879395

end

order counter = 190

cancel counter = 2846

start time = 1691058941.261061

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5118 2023-08-03 10:34:57 29134.93 29135.88 29147.5 29148.0 -12.12 -9.3864 3.225870 -0.847399 -8.096052 -10.676748 1

5119 2023-08-03 10:35:08 29136.07 29136.70 29147.5 29148.0 -11.30 -9.4044 3.234141 -0.586122 -8.110743 -10.698057 1

5120 2023-08-03 10:35:19 29136.87 29137.50 29147.5 29148.0 -10.50 -9.3986 3.231865 -0.340794 -8.105854 -10.691346 0

5121 2023-08-03 10:35:30 29136.71 29137.18 29147.5 29148.0 -10.82 -9.4234 3.238037 -0.431311 -8.128185 -10.718615 1

5122 2023-08-03 10:35:41 29140.35 29141.39 29147.5 29148.0 -6.61 -9.3704 3.262362 0.846135 -8.065455 -10.675345 -1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01521', 'liquidationPrice': '227815.224562564', 'keepMarginRate': '0.004', 'marketPrice': '29148.29', 'marginRatio': '0.000674453966', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058941789, 'data': {'clientOid': '1070944311832104960', 'orderId': '1070944311827910659'}}

signal = -1, position = 1

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691058942272, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944311827910659', 'clientOid': '1070944311832104960', 'filledQty': 0.0, 'fee': 0.0, 'price': 29147.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058941800', 'uTime': '1691058941800'}}

state = new

has open order:1070944311827910659

counter = 2

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058943698, 'data': {'result': True, 'order\_ids': ['1070944311827910659'], 'client\_order\_ids': ['1070944311832104960'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 3.4827775955200195

end

order counter = 190

cancel counter = 2847

start time = 1691058952.064244

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5119 2023-08-03 10:35:08 29136.07 29136.70 29147.5 29148.0 -11.30 -9.4044 3.234141 -0.586122 -8.110743 -10.698057 1

5120 2023-08-03 10:35:19 29136.87 29137.50 29147.5 29148.0 -10.50 -9.3986 3.231865 -0.340794 -8.105854 -10.691346 0

5121 2023-08-03 10:35:30 29136.71 29137.18 29147.5 29148.0 -10.82 -9.4234 3.238037 -0.431311 -8.128185 -10.718615 1

5122 2023-08-03 10:35:41 29140.35 29141.39 29147.5 29148.0 -6.61 -9.3704 3.262362 0.846135 -8.065455 -10.675345 -1

5123 2023-08-03 10:35:52 29141.68 29141.80 29151.5 29152.0 -10.20 -9.4402 3.241549 -0.234394 -8.143580 -10.736820 0

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01419', 'liquidationPrice': '227815.219870564', 'keepMarginRate': '0.004', 'marketPrice': '29149.31', 'marginRatio': '0.000674481028', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058952641, 'data': {'clientOid': '1070944357407412226', 'orderId': '1070944357407412225'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691058953111, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070944357407412225', 'clientOid': '1070944357407412226', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058952666', 'uTime': '1691058952666'}}

state = new

has open order:1070944357407412225

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691058954509, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070944357407412225', 'clientOid': '1070944357407412226', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058952666', 'uTime': '1691058952666'}}

state = new

has open order:1070944357407412225

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691058955952, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070944357407412225', 'clientOid': '1070944357407412226', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058952666', 'uTime': '1691058952666'}}

state = new

has open order:1070944357407412225

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691058957372, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070944357407412225', 'clientOid': '1070944357407412226', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058952666', 'uTime': '1691058952666'}}

state = new

has open order:1070944357407412225

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691058958780, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070944357407412225', 'clientOid': '1070944357407412226', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058952666', 'uTime': '1691058952666'}}

state = new

has open order:1070944357407412225

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058959940, 'data': {'result': True, 'order\_ids': ['1070944357407412225'], 'client\_order\_ids': ['1070944357407412226'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.924232482910156

end

order counter = 190

cancel counter = 2848

start time = 1691058962.8543794

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5120 2023-08-03 10:35:19 29136.87 29137.50 29147.5 29148.0 -10.50 -9.3986 3.231865 -0.340794 -8.105854 -10.691346 0

5121 2023-08-03 10:35:30 29136.71 29137.18 29147.5 29148.0 -10.82 -9.4234 3.238037 -0.431311 -8.128185 -10.718615 1

5122 2023-08-03 10:35:41 29140.35 29141.39 29147.5 29148.0 -6.61 -9.3704 3.262362 0.846135 -8.065455 -10.675345 -1

5123 2023-08-03 10:35:52 29141.68 29141.80 29151.5 29152.0 -10.20 -9.4402 3.241549 -0.234394 -8.143580 -10.736820 0

5124 2023-08-03 10:36:02 29141.12 29141.38 29151.5 29152.0 -10.62 -9.5632 3.164880 -0.333915 -8.297248 -10.829152 0

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01296', 'liquidationPrice': '227815.214212564', 'keepMarginRate': '0.004', 'marketPrice': '29150.54', 'marginRatio': '0.000674513662', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691058963409, 'data': {'clientOid': '1070944402479403014', 'orderId': '1070944402479403009'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691058963835, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070944402479403009', 'clientOid': '1070944402479403014', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058963412', 'uTime': '1691058963412'}}

state = new

has open order:1070944402479403009

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691058965247, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070944402479403009', 'clientOid': '1070944402479403014', 'filledQty': 0.0, 'fee': 0.0, 'price': 29151.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691058963412', 'uTime': '1691058963412'}}

state = new

has open order:1070944402479403009

counter = 3

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691058966722, 'data': {'result': True, 'order\_ids': ['1070944402479403009'], 'client\_order\_ids': ['1070944402479403014'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 4.9205029010772705

end

order counter = 190

cancel counter = 2849

start time = 1691058973.853079

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5121 2023-08-03 10:35:30 29136.71 29137.18 29147.5 29148.0 -10.82 -9.4234 3.238037 -0.431311 -8.128185 -10.718615 1

5122 2023-08-03 10:35:41 29140.35 29141.39 29147.5 29148.0 -6.61 -9.3704 3.262362 0.846135 -8.065455 -10.675345 -1

5123 2023-08-03 10:35:52 29141.68 29141.80 29151.5 29152.0 -10.20 -9.4402 3.241549 -0.234394 -8.143580 -10.736820 0

5124 2023-08-03 10:36:02 29141.12 29141.38 29151.5 29152.0 -10.62 -9.5632 3.164880 -0.333915 -8.297248 -10.829152 0

5125 2023-08-03 10:36:13 29135.15 29135.92 29150.0 29150.5 -14.58 -9.7368 3.197733 -1.514573 -8.457707 -11.015893 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01261', 'liquidationPrice': '227815.212602564', 'keepMarginRate': '0.004', 'marketPrice': '29150.89', 'marginRatio': '0.000674522948', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.3308141231536865

end

order counter = 190

cancel counter = 2849

start time = 1691058984.9130623

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5122 2023-08-03 10:35:41 29140.35 29141.39 29147.5 29148.0 -6.61 -9.3704 3.262362 0.846135 -8.065455 -10.675345 -1

5123 2023-08-03 10:35:52 29141.68 29141.80 29151.5 29152.0 -10.20 -9.4402 3.241549 -0.234394 -8.143580 -10.736820 0

5124 2023-08-03 10:36:02 29141.12 29141.38 29151.5 29152.0 -10.62 -9.5632 3.164880 -0.333915 -8.297248 -10.829152 0

5125 2023-08-03 10:36:13 29135.15 29135.92 29150.0 29150.5 -14.58 -9.7368 3.197733 -1.514573 -8.457707 -11.015893 1

5126 2023-08-03 10:36:24 29134.38 29134.95 29150.0 29150.5 -15.55 -9.9006 3.282147 -1.721251 -8.587741 -11.213459 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01351', 'liquidationPrice': '227815.216742564', 'keepMarginRate': '0.004', 'marketPrice': '29149.99', 'marginRatio': '0.000674499069', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.31200337409973145

end

order counter = 190

cancel counter = 2849

start time = 1691058995.7001746

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5123 2023-08-03 10:35:52 29141.68 29141.80 29151.5 29152.0 -10.20 -9.4402 3.241549 -0.234394 -8.143580 -10.736820 0

5124 2023-08-03 10:36:02 29141.12 29141.38 29151.5 29152.0 -10.62 -9.5632 3.164880 -0.333915 -8.297248 -10.829152 0

5125 2023-08-03 10:36:13 29135.15 29135.92 29150.0 29150.5 -14.58 -9.7368 3.197733 -1.514573 -8.457707 -11.015893 1

5126 2023-08-03 10:36:24 29134.38 29134.95 29150.0 29150.5 -15.55 -9.9006 3.282147 -1.721251 -8.587741 -11.213459 1

5127 2023-08-03 10:36:35 29133.91 29134.75 29150.0 29150.5 -15.75 -10.0296 3.383256 -1.690797 -8.676298 -11.382902 1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01513', 'liquidationPrice': '227815.224194564', 'keepMarginRate': '0.004', 'marketPrice': '29148.37', 'marginRatio': '0.000674456088', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.36234092712402344

end

order counter = 190

cancel counter = 2849

start time = 1691059006.449122

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5124 2023-08-03 10:36:02 29141.12 29141.38 29151.5 29152.0 -10.62 -9.5632 3.164880 -0.333915 -8.297248 -10.829152 0

5125 2023-08-03 10:36:13 29135.15 29135.92 29150.0 29150.5 -14.58 -9.7368 3.197733 -1.514573 -8.457707 -11.015893 1

5126 2023-08-03 10:36:24 29134.38 29134.95 29150.0 29150.5 -15.55 -9.9006 3.282147 -1.721251 -8.587741 -11.213459 1

5127 2023-08-03 10:36:35 29133.91 29134.75 29150.0 29150.5 -15.75 -10.0296 3.383256 -1.690797 -8.676298 -11.382902 1

5128 2023-08-03 10:36:46 29138.41 29139.75 29149.5 29150.0 -10.25 -10.0404 3.383077 -0.061955 -8.687169 -11.393631 0

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.0164', 'liquidationPrice': '227815.230036564', 'keepMarginRate': '0.004', 'marketPrice': '29147.1', 'marginRatio': '0.000674422394', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059007081, 'data': {'clientOid': '1070944585678213130', 'orderId': '1070944585678213124'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059007559, 'data': {'result': True, 'order\_ids': ['1070944585678213124'], 'client\_order\_ids': ['1070944585678213130'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.157461643218994

end

order counter = 190

cancel counter = 2850

start time = 1691059017.2686074

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5125 2023-08-03 10:36:13 29135.15 29135.92 29150.0 29150.5 -14.58 -9.7368 3.197733 -1.514573 -8.457707 -11.015893 1

5126 2023-08-03 10:36:24 29134.38 29134.95 29150.0 29150.5 -15.55 -9.9006 3.282147 -1.721251 -8.587741 -11.213459 1

5127 2023-08-03 10:36:35 29133.91 29134.75 29150.0 29150.5 -15.75 -10.0296 3.383256 -1.690797 -8.676298 -11.382902 1

5128 2023-08-03 10:36:46 29138.41 29139.75 29149.5 29150.0 -10.25 -10.0404 3.383077 -0.061955 -8.687169 -11.393631 0

5129 2023-08-03 10:36:57 29142.03 29142.62 29150.0 29150.5 -7.88 -10.0328 3.387582 0.635498 -8.677767 -11.387833 -1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01309', 'liquidationPrice': '227815.214810564', 'keepMarginRate': '0.004', 'marketPrice': '29150.41', 'marginRatio': '0.000674510213', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059017842, 'data': {'clientOid': '1070944630787952647', 'orderId': '1070944630787952642'}}

signal = -1, position = 1

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059018255, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944630787952642', 'clientOid': '1070944630787952647', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059017845', 'uTime': '1691059017845'}}

state = new

has open order:1070944630787952642

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691059019667, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944630787952642', 'clientOid': '1070944630787952647', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059017845', 'uTime': '1691059017845'}}

state = new

has open order:1070944630787952642

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691059021079, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944630787952642', 'clientOid': '1070944630787952647', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059017845', 'uTime': '1691059017845'}}

state = new

has open order:1070944630787952642

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691059022501, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944630787952642', 'clientOid': '1070944630787952647', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059017845', 'uTime': '1691059017845'}}

state = new

has open order:1070944630787952642

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691059023929, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944630787952642', 'clientOid': '1070944630787952647', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059017845', 'uTime': '1691059017845'}}

state = new

has open order:1070944630787952642

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059025071, 'data': {'result': True, 'order\_ids': ['1070944630787952642'], 'client\_order\_ids': ['1070944630787952647'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.848368406295776

end

order counter = 190

cancel counter = 2851

start time = 1691059028.119909

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5126 2023-08-03 10:36:24 29134.38 29134.95 29150.0 29150.5 -15.55 -9.9006 3.282147 -1.721251 -8.587741 -11.213459 1

5127 2023-08-03 10:36:35 29133.91 29134.75 29150.0 29150.5 -15.75 -10.0296 3.383256 -1.690797 -8.676298 -11.382902 1

5128 2023-08-03 10:36:46 29138.41 29139.75 29149.5 29150.0 -10.25 -10.0404 3.383077 -0.061955 -8.687169 -11.393631 0

5129 2023-08-03 10:36:57 29142.03 29142.62 29150.0 29150.5 -7.88 -10.0328 3.387582 0.635498 -8.677767 -11.387833 -1

5130 2023-08-03 10:37:08 29141.91 29142.51 29150.5 29151.0 -8.49 -10.0676 3.362011 0.469243 -8.722796 -11.412404 -1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01167', 'liquidationPrice': '227815.208278564', 'keepMarginRate': '0.004', 'marketPrice': '29151.83', 'marginRatio': '0.000674547888', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059028678, 'data': {'clientOid': '1070944676258402304', 'orderId': '1070944676254208003'}}

signal = -1, position = 1

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059029134, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944676254208003', 'clientOid': '1070944676258402304', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059028686', 'uTime': '1691059028686'}}

state = new

has open order:1070944676254208003

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691059030795, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944676254208003', 'clientOid': '1070944676258402304', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059028686', 'uTime': '1691059028686'}}

state = new

has open order:1070944676254208003

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691059032215, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944676254208003', 'clientOid': '1070944676258402304', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059028686', 'uTime': '1691059028686'}}

state = new

has open order:1070944676254208003

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691059033712, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944676254208003', 'clientOid': '1070944676258402304', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059028686', 'uTime': '1691059028686'}}

state = new

has open order:1070944676254208003

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691059035243, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944676254208003', 'clientOid': '1070944676258402304', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059028686', 'uTime': '1691059028686'}}

state = new

has open order:1070944676254208003

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059036383, 'data': {'result': True, 'order\_ids': ['1070944676254208003'], 'client\_order\_ids': ['1070944676258402304'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.326267957687378

end

order counter = 190

cancel counter = 2852

start time = 1691059038.9763544

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5127 2023-08-03 10:36:35 29133.91 29134.75 29150.0 29150.5 -15.75 -10.0296 3.383256 -1.690797 -8.676298 -11.382902 1

5128 2023-08-03 10:36:46 29138.41 29139.75 29149.5 29150.0 -10.25 -10.0404 3.383077 -0.061955 -8.687169 -11.393631 0

5129 2023-08-03 10:36:57 29142.03 29142.62 29150.0 29150.5 -7.88 -10.0328 3.387582 0.635498 -8.677767 -11.387833 -1

5130 2023-08-03 10:37:08 29141.91 29142.51 29150.5 29151.0 -8.49 -10.0676 3.362011 0.469243 -8.722796 -11.412404 -1

5131 2023-08-03 10:37:18 29142.33 29142.75 29150.5 29151.0 -8.25 -10.1976 3.153000 0.617698 -8.936400 -11.458800 -1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01128', 'liquidationPrice': '227815.206484564', 'keepMarginRate': '0.004', 'marketPrice': '29152.22', 'marginRatio': '0.000674558236', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059039605, 'data': {'clientOid': '1070944722110533641', 'orderId': '1070944722110533640'}}

signal = -1, position = 1

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059040154, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944722110533640', 'clientOid': '1070944722110533641', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059039618', 'uTime': '1691059039618'}}

state = new

has open order:1070944722110533640

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691059041649, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944722110533640', 'clientOid': '1070944722110533641', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059039618', 'uTime': '1691059039618'}}

state = new

has open order:1070944722110533640

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691059043155, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944722110533640', 'clientOid': '1070944722110533641', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059039618', 'uTime': '1691059039618'}}

state = new

has open order:1070944722110533640

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691059044653, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944722110533640', 'clientOid': '1070944722110533641', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059039618', 'uTime': '1691059039618'}}

state = new

has open order:1070944722110533640

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691059046088, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944722110533640', 'clientOid': '1070944722110533641', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059039618', 'uTime': '1691059039618'}}

state = new

has open order:1070944722110533640

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059047230, 'data': {'result': True, 'order\_ids': ['1070944722110533640'], 'client\_order\_ids': ['1070944722110533641'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.308563709259033

end

order counter = 190

cancel counter = 2853

start time = 1691059049.8696525

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5128 2023-08-03 10:36:46 29138.41 29139.75 29149.5 29150.0 -10.25 -10.0404 3.383077 -0.061955 -8.687169 -11.393631 0

5129 2023-08-03 10:36:57 29142.03 29142.62 29150.0 29150.5 -7.88 -10.0328 3.387582 0.635498 -8.677767 -11.387833 -1

5130 2023-08-03 10:37:08 29141.91 29142.51 29150.5 29151.0 -8.49 -10.0676 3.362011 0.469243 -8.722796 -11.412404 -1

5131 2023-08-03 10:37:18 29142.33 29142.75 29150.5 29151.0 -8.25 -10.1976 3.153000 0.617698 -8.936400 -11.458800 -1

5132 2023-08-03 10:37:29 29143.46 29143.54 29150.5 29151.0 -7.46 -10.2712 3.041103 0.924402 -9.054759 -11.487641 -1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01154', 'liquidationPrice': '227815.207680564', 'keepMarginRate': '0.004', 'marketPrice': '29151.96', 'marginRatio': '0.000674551337', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059050503, 'data': {'clientOid': '1070944767773921283', 'orderId': '1070944767773921282'}}

signal = -1, position = 1

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059051011, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944767773921282', 'clientOid': '1070944767773921283', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059050505', 'uTime': '1691059050505'}}

state = new

has open order:1070944767773921282

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691059052504, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944767773921282', 'clientOid': '1070944767773921283', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059050505', 'uTime': '1691059050505'}}

state = new

has open order:1070944767773921282

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691059053916, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944767773921282', 'clientOid': '1070944767773921283', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059050505', 'uTime': '1691059050505'}}

state = new

has open order:1070944767773921282

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691059055355, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944767773921282', 'clientOid': '1070944767773921283', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059050505', 'uTime': '1691059050505'}}

state = new

has open order:1070944767773921282

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691059056767, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944767773921282', 'clientOid': '1070944767773921283', 'filledQty': 0.0, 'fee': 0.0, 'price': 29150.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059050505', 'uTime': '1691059050505'}}

state = new

has open order:1070944767773921282

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059057908, 'data': {'result': True, 'order\_ids': ['1070944767773921282'], 'client\_order\_ids': ['1070944767773921283'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.086682796478271

end

order counter = 190

cancel counter = 2854

start time = 1691059060.6339352

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5129 2023-08-03 10:36:57 29142.03 29142.62 29150.0 29150.5 -7.88 -10.0328 3.387582 0.635498 -8.677767 -11.387833 -1

5130 2023-08-03 10:37:08 29141.91 29142.51 29150.5 29151.0 -8.49 -10.0676 3.362011 0.469243 -8.722796 -11.412404 -1

5131 2023-08-03 10:37:18 29142.33 29142.75 29150.5 29151.0 -8.25 -10.1976 3.153000 0.617698 -8.936400 -11.458800 -1

5132 2023-08-03 10:37:29 29143.46 29143.54 29150.5 29151.0 -7.46 -10.2712 3.041103 0.924402 -9.054759 -11.487641 -1

5133 2023-08-03 10:37:40 29144.62 29145.26 29152.0 29152.5 -7.24 -10.3152 2.979155 1.032239 -9.123538 -11.506862 -1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01055', 'liquidationPrice': '227815.203126564', 'keepMarginRate': '0.004', 'marketPrice': '29152.95', 'marginRatio': '0.000674577605', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059061155, 'data': {'clientOid': '1070944812455841800', 'orderId': '1070944812455841794'}}

signal = -1, position = 1

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059061536, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944812455841794', 'clientOid': '1070944812455841800', 'filledQty': 0.0, 'fee': 0.0, 'price': 29152.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059061158', 'uTime': '1691059061158'}}

state = new

has open order:1070944812455841794

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691059062990, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944812455841794', 'clientOid': '1070944812455841800', 'filledQty': 0.0, 'fee': 0.0, 'price': 29152.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059061158', 'uTime': '1691059061158'}}

state = new

has open order:1070944812455841794

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691059064482, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944812455841794', 'clientOid': '1070944812455841800', 'filledQty': 0.0, 'fee': 0.0, 'price': 29152.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059061158', 'uTime': '1691059061158'}}

state = new

has open order:1070944812455841794

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691059065911, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944812455841794', 'clientOid': '1070944812455841800', 'filledQty': 0.0, 'fee': 0.0, 'price': 29152.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059061158', 'uTime': '1691059061158'}}

state = new

has open order:1070944812455841794

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691059067330, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944812455841794', 'clientOid': '1070944812455841800', 'filledQty': 0.0, 'fee': 0.0, 'price': 29152.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059061158', 'uTime': '1691059061158'}}

state = new

has open order:1070944812455841794

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059068481, 'data': {'result': True, 'order\_ids': ['1070944812455841794'], 'client\_order\_ids': ['1070944812455841800'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.901827335357666

end

order counter = 190

cancel counter = 2855

start time = 1691059071.4591427

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5130 2023-08-03 10:37:08 29141.91 29142.51 29150.5 29151.0 -8.49 -10.0676 3.362011 0.469243 -8.722796 -11.412404 -1

5131 2023-08-03 10:37:18 29142.33 29142.75 29150.5 29151.0 -8.25 -10.1976 3.153000 0.617698 -8.936400 -11.458800 -1

5132 2023-08-03 10:37:29 29143.46 29143.54 29150.5 29151.0 -7.46 -10.2712 3.041103 0.924402 -9.054759 -11.487641 -1

5133 2023-08-03 10:37:40 29144.62 29145.26 29152.0 29152.5 -7.24 -10.3152 2.979155 1.032239 -9.123538 -11.506862 -1

5134 2023-08-03 10:37:51 29143.75 29144.56 29152.0 29152.5 -7.94 -10.2702 2.998018 0.777247 -9.070993 -11.469407 -1

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.01081', 'liquidationPrice': '227815.204322564', 'keepMarginRate': '0.004', 'marketPrice': '29152.69', 'marginRatio': '0.000674570706', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059071992, 'data': {'clientOid': '1070944857905319936', 'orderId': '1070944857901125635'}}

signal = -1, position = 1

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059072406, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070944857901125635', 'clientOid': '1070944857905319936', 'filledQty': 0.0, 'fee': 0.0, 'price': 29152.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059071994', 'uTime': '1691059071994'}}

state = new

has open order:1070944857901125635

counter = 2

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059073831, 'data': {'result': True, 'order\_ids': ['1070944857901125635'], 'client\_order\_ids': ['1070944857905319936'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 3.4195568561553955

end

order counter = 190

cancel counter = 2856

start time = 1691059082.2647393

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5131 2023-08-03 10:37:18 29142.33 29142.75 29150.5 29151.0 -8.25 -10.1976 3.153000 0.617698 -8.936400 -11.458800 -1

5132 2023-08-03 10:37:29 29143.46 29143.54 29150.5 29151.0 -7.46 -10.2712 3.041103 0.924402 -9.054759 -11.487641 -1

5133 2023-08-03 10:37:40 29144.62 29145.26 29152.0 29152.5 -7.24 -10.3152 2.979155 1.032239 -9.123538 -11.506862 -1

5134 2023-08-03 10:37:51 29143.75 29144.56 29152.0 29152.5 -7.94 -10.2702 2.998018 0.777247 -9.070993 -11.469407 -1

5135 2023-08-03 10:38:02 29147.12 29148.83 29159.5 29160.0 -11.17 -10.3310 2.984524 -0.281117 -9.137190 -11.524810 0

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00575', 'liquidationPrice': '227815.181046564', 'keepMarginRate': '0.004', 'marketPrice': '29157.75', 'marginRatio': '0.000674704964', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059082866, 'data': {'clientOid': '1070944903514181634', 'orderId': '1070944903514181633'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059083302, 'data': {'result': True, 'order\_ids': ['1070944903514181633'], 'client\_order\_ids': ['1070944903514181634'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.081878900527954

end

order counter = 190

cancel counter = 2857

start time = 1691059093.072316

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5132 2023-08-03 10:37:29 29143.46 29143.54 29150.5 29151.0 -7.46 -10.2712 3.041103 0.924402 -9.054759 -11.487641 -1

5133 2023-08-03 10:37:40 29144.62 29145.26 29152.0 29152.5 -7.24 -10.3152 2.979155 1.032239 -9.123538 -11.506862 -1

5134 2023-08-03 10:37:51 29143.75 29144.56 29152.0 29152.5 -7.94 -10.2702 2.998018 0.777247 -9.070993 -11.469407 -1

5135 2023-08-03 10:38:02 29147.12 29148.83 29159.5 29160.0 -11.17 -10.3310 2.984524 -0.281117 -9.137190 -11.524810 0

5136 2023-08-03 10:38:13 29148.01 29148.83 29159.5 29160.0 -11.17 -10.3388 2.986231 -0.278344 -9.144308 -11.533292 0

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33861540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1635', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29163.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00349', 'liquidationPrice': '227815.170650564', 'keepMarginRate': '0.004', 'marketPrice': '29160.01', 'marginRatio': '0.000674764931', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059093678, 'data': {'clientOid': '1070944948862996486', 'orderId': '1070944948862996480'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059094120, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070944948862996480', 'clientOid': '1070944948862996486', 'filledQty': 0.0, 'fee': 0.0, 'price': 29159.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059093680', 'uTime': '1691059093680'}}

state = new

has open order:1070944948862996480

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691059095641, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070944948862996480', 'clientOid': '1070944948862996486', 'filledQty': 0.001, 'fee': -0.00058319, 'price': 29159.5, 'priceAvg': 29159.5, 'state': 'filled', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.004, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 29.1595, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059093680', 'uTime': '1691059095325'}}

state = filled

Binance Market Sell: {'symbol': 'BTCTUSD', 'orderId': 2268063865, 'orderListId': -1, 'clientOrderId': '1o4kVkhpnUNeIkIpL3mhSk', 'transactTime': 1691059095771, 'price': '0.00000000', 'origQty': '0.00100000', 'executedQty': '0.00100000', 'cummulativeQuoteQty': '29.14825000', 'status': 'FILLED', 'timeInForce': 'GTC', 'type': 'MARKET', 'side': 'SELL', 'workingTime': 1691059095771, 'fills': [{'price': '29148.25000000', 'qty': '0.00100000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293524039}], 'selfTradePreventionMode': 'NONE'}

elapsed = 2.737274169921875

end

order counter = 191

cancel counter = 2857

start time = 1691059104.5846462

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5133 2023-08-03 10:37:40 29144.62 29145.26 29152.0 29152.5 -7.24 -10.3152 2.979155 1.032239 -9.123538 -11.506862 -1

5134 2023-08-03 10:37:51 29143.75 29144.56 29152.0 29152.5 -7.94 -10.2702 2.998018 0.777247 -9.070993 -11.469407 -1

5135 2023-08-03 10:38:02 29147.12 29148.83 29159.5 29160.0 -11.17 -10.3310 2.984524 -0.281117 -9.137190 -11.524810 0

5136 2023-08-03 10:38:13 29148.01 29148.83 29159.5 29160.0 -11.17 -10.3388 2.986231 -0.278344 -9.144308 -11.533292 0

5137 2023-08-03 10:38:24 29148.12 29148.98 29160.0 29160.5 -11.52 -10.3882 2.984905 -0.379175 -9.194238 -11.582162 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.48686540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.35550808906555176

end

order counter = 191

cancel counter = 2857

start time = 1691059115.3731377

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5134 2023-08-03 10:37:51 29143.75 29144.56 29152.0 29152.5 -7.94 -10.2702 2.998018 0.777247 -9.070993 -11.469407 -1

5135 2023-08-03 10:38:02 29147.12 29148.83 29159.5 29160.0 -11.17 -10.3310 2.984524 -0.281117 -9.137190 -11.524810 0

5136 2023-08-03 10:38:13 29148.01 29148.83 29159.5 29160.0 -11.17 -10.3388 2.986231 -0.278344 -9.144308 -11.533292 0

5137 2023-08-03 10:38:24 29148.12 29148.98 29160.0 29160.5 -11.52 -10.3882 2.984905 -0.379175 -9.194238 -11.582162 0

5138 2023-08-03 10:38:35 29150.60 29151.60 29161.0 29161.5 -9.90 -10.4038 2.980177 0.169050 -9.211729 -11.595871 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.48686540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3429551124572754

end

order counter = 191

cancel counter = 2857

start time = 1691059126.1177635

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5135 2023-08-03 10:38:02 29147.12 29148.83 29159.5 29160.0 -11.17 -10.3310 2.984524 -0.281117 -9.137190 -11.524810 0

5136 2023-08-03 10:38:13 29148.01 29148.83 29159.5 29160.0 -11.17 -10.3388 2.986231 -0.278344 -9.144308 -11.533292 0

5137 2023-08-03 10:38:24 29148.12 29148.98 29160.0 29160.5 -11.52 -10.3882 2.984905 -0.379175 -9.194238 -11.582162 0

5138 2023-08-03 10:38:35 29150.60 29151.60 29161.0 29161.5 -9.90 -10.4038 2.980177 0.169050 -9.211729 -11.595871 0

5139 2023-08-03 10:38:46 29148.76 29149.33 29161.0 29161.5 -12.17 -10.4792 2.976134 -0.568120 -9.288747 -11.669653 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.48686540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059126656, 'data': {'clientOid': '1070945087182753795', 'orderId': '1070945087182753793'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -12.19, type = <class 'float'> diff2 = -11.669653411134657, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059127136, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945087182753793', 'clientOid': '1070945087182753795', 'filledQty': 0.0, 'fee': 0.0, 'price': 29161.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059126658', 'uTime': '1691059126658'}}

state = new

has open order:1070945087182753793

counter = 2

order cancel: {'code': '45130', 'msg': 'No order to cancel', 'requestTime': 1691059128528, 'data': None}

bitget cancel status = No order to cancel

Binance Market Buy: {'symbol': 'BTCTUSD', 'orderId': 2268070415, 'orderListId': -1, 'clientOrderId': '9ty0dCzNYpypfsugwVeYqv', 'transactTime': 1691059128653, 'price': '0.00000000', 'origQty': '0.00100000', 'executedQty': '0.00100000', 'cummulativeQuoteQty': '29.15102000', 'status': 'FILLED', 'timeInForce': 'GTC', 'type': 'MARKET', 'side': 'BUY', 'workingTime': 1691059128653, 'fills': [{'price': '29151.02000000', 'qty': '0.00100000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293524608}], 'selfTradePreventionMode': 'NONE'}

elapsed = 2.580361843109131

end

order counter = 192

cancel counter = 2857

start time = 1691059136.8833303

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5136 2023-08-03 10:38:13 29148.01 29148.83 29159.5 29160.0 -11.17 -10.3388 2.986231 -0.278344 -9.144308 -11.533292 0

5137 2023-08-03 10:38:24 29148.12 29148.98 29160.0 29160.5 -11.52 -10.3882 2.984905 -0.379175 -9.194238 -11.582162 0

5138 2023-08-03 10:38:35 29150.60 29151.60 29161.0 29161.5 -9.90 -10.4038 2.980177 0.169050 -9.211729 -11.595871 0

5139 2023-08-03 10:38:46 29148.76 29149.33 29161.0 29161.5 -12.17 -10.4792 2.976134 -0.568120 -9.288747 -11.669653 1

5140 2023-08-03 10:38:56 29150.46 29151.00 29161.5 29162.0 -11.00 -10.5312 2.961743 -0.158285 -9.346503 -11.715897 0

Binance position: {'BTC': '0.00240000', 'TUSD': '229.33584540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.1615', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29161.5', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00022', 'liquidationPrice': '227815.996364564', 'keepMarginRate': '0.004', 'marketPrice': '29161.72', 'marginRatio': '0.000674807476', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059137423, 'data': {'clientOid': '1070945132372185095', 'orderId': '1070945132372185089'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059137874, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945132372185089', 'clientOid': '1070945132372185095', 'filledQty': 0.0, 'fee': 0.0, 'price': 29161.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059137433', 'uTime': '1691059137433'}}

state = new

has open order:1070945132372185089

counter = 2

order cancel: {'code': '45130', 'msg': 'No order to cancel', 'requestTime': 1691059139381, 'data': None}

bitget cancel status = No order to cancel

Binance Market Sell: {'symbol': 'BTCTUSD', 'orderId': 2268072707, 'orderListId': -1, 'clientOrderId': '020Ogy1wHp0IS4Vz7ij3Qi', 'transactTime': 1691059139506, 'price': '0.00000000', 'origQty': '0.00100000', 'executedQty': '0.00100000', 'cummulativeQuoteQty': '29.14972000', 'status': 'FILLED', 'timeInForce': 'GTC', 'type': 'MARKET', 'side': 'SELL', 'workingTime': 1691059139506, 'fills': [{'price': '29149.72000000', 'qty': '0.00100000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293524822}], 'selfTradePreventionMode': 'NONE'}

elapsed = 3.6622180938720703

end

order counter = 193

cancel counter = 2857

start time = 1691059147.7089126

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5137 2023-08-03 10:38:24 29148.12 29148.98 29160.0 29160.5 -11.52 -10.3882 2.984905 -0.379175 -9.194238 -11.582162 0

5138 2023-08-03 10:38:35 29150.60 29151.60 29161.0 29161.5 -9.90 -10.4038 2.980177 0.169050 -9.211729 -11.595871 0

5139 2023-08-03 10:38:46 29148.76 29149.33 29161.0 29161.5 -12.17 -10.4792 2.976134 -0.568120 -9.288747 -11.669653 1

5140 2023-08-03 10:38:56 29150.46 29151.00 29161.5 29162.0 -11.00 -10.5312 2.961743 -0.158285 -9.346503 -11.715897 0

5141 2023-08-03 10:39:07 29150.67 29151.62 29162.0 29162.5 -10.88 -10.5802 2.946498 -0.101748 -9.401601 -11.758799 0

Binance position: {'BTC': '0.00140000', 'TUSD': '258.48556540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

signal = 0, position = 0

elapsed = 0.3210475444793701

end

order counter = 193

cancel counter = 2857

start time = 1691059158.4817054

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5138 2023-08-03 10:38:35 29150.60 29151.60 29161.0 29161.5 -9.90 -10.4038 2.980177 0.169050 -9.211729 -11.595871 0

5139 2023-08-03 10:38:46 29148.76 29149.33 29161.0 29161.5 -12.17 -10.4792 2.976134 -0.568120 -9.288747 -11.669653 1

5140 2023-08-03 10:38:56 29150.46 29151.00 29161.5 29162.0 -11.00 -10.5312 2.961743 -0.158285 -9.346503 -11.715897 0

5141 2023-08-03 10:39:07 29150.67 29151.62 29162.0 29162.5 -10.88 -10.5802 2.946498 -0.101748 -9.401601 -11.758799 0

5142 2023-08-03 10:39:18 29157.27 29158.78 29164.0 29164.5 -5.72 -10.4840 3.025629 1.574549 -9.273749 -11.694251 -1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.48556540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059159006, 'data': {'clientOid': '1070945222868488209', 'orderId': '1070945222868488198'}}

signal = -1, position = 0

short binance,long bitget

counter = 1

order cancel: {'code': '45130', 'msg': 'No order to cancel', 'requestTime': 1691059159430, 'data': None}

bitget cancel status = No order to cancel

Binance Market Sell: {'symbol': 'BTCTUSD', 'orderId': 2268080601, 'orderListId': -1, 'clientOrderId': '6UwmCJ1T9G1ay3ZdLJ8iFJ', 'transactTime': 1691059159542, 'price': '0.00000000', 'origQty': '0.00100000', 'executedQty': '0.00100000', 'cummulativeQuoteQty': '29.15048000', 'status': 'FILLED', 'timeInForce': 'GTC', 'type': 'MARKET', 'side': 'SELL', 'workingTime': 1691059159542, 'fills': [{'price': '29150.48000000', 'qty': '0.00100000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293525934}], 'selfTradePreventionMode': 'NONE'}

elapsed = 2.0974321365356445

end

order counter = 194

cancel counter = 2857

start time = 1691059169.268674

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5139 2023-08-03 10:38:46 29148.76 29149.33 29161.0 29161.5 -12.17 -10.4792 2.976134 -0.568120 -9.288747 -11.669653 1

5140 2023-08-03 10:38:56 29150.46 29151.00 29161.5 29162.0 -11.00 -10.5312 2.961743 -0.158285 -9.346503 -11.715897 0

5141 2023-08-03 10:39:07 29150.67 29151.62 29162.0 29162.5 -10.88 -10.5802 2.946498 -0.101748 -9.401601 -11.758799 0

5142 2023-08-03 10:39:18 29157.27 29158.78 29164.0 29164.5 -5.72 -10.4840 3.025629 1.574549 -9.273749 -11.694251 -1

5143 2023-08-03 10:39:29 29144.82 29145.60 29162.0 29162.5 -16.90 -10.6220 3.157581 -1.988231 -9.358968 -11.885032 1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.63604540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.167', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29167', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00572', 'liquidationPrice': '-169475.248358564', 'keepMarginRate': '0.004', 'marketPrice': '29161.28', 'marginRatio': '0.000674857553', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059169813, 'data': {'clientOid': '1070945268217303040', 'orderId': '1070945268213108737'}}

signal = 1, position = -1

long binance, short bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059170239, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070945268213108737', 'clientOid': '1070945268217303040', 'filledQty': 0.0, 'fee': 0.0, 'price': 29157.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059169820', 'uTime': '1691059169820'}}

state = new

has open order:1070945268213108737

counter = 2

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059171659, 'data': {'result': True, 'order\_ids': ['1070945268213108737'], 'client\_order\_ids': ['1070945268217303040'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.4453513622283936

end

order counter = 194

cancel counter = 2858

start time = 1691059180.0983198

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5140 2023-08-03 10:38:56 29150.46 29151.00 29161.5 29162.0 -11.00 -10.5312 2.961743 -0.158285 -9.346503 -11.715897 0

5141 2023-08-03 10:39:07 29150.67 29151.62 29162.0 29162.5 -10.88 -10.5802 2.946498 -0.101748 -9.401601 -11.758799 0

5142 2023-08-03 10:39:18 29157.27 29158.78 29164.0 29164.5 -5.72 -10.4840 3.025629 1.574549 -9.273749 -11.694251 -1

5143 2023-08-03 10:39:29 29144.82 29145.60 29162.0 29162.5 -16.90 -10.6220 3.157581 -1.988231 -9.358968 -11.885032 1

5144 2023-08-03 10:39:40 29154.65 29155.18 29161.5 29162.0 -6.82 -10.5292 3.200344 1.159000 -9.249062 -11.809338 -1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.63604540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.167', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29167', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00625', 'liquidationPrice': '-169475.250796564', 'keepMarginRate': '0.004', 'marketPrice': '29160.75', 'marginRatio': '0.000674847087', 'cTime': '1690993038706'}]}

signal = -1, position = -1

elapsed = 0.3752124309539795

end

order counter = 194

cancel counter = 2858

start time = 1691059191.0000079

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5141 2023-08-03 10:39:07 29150.67 29151.62 29162.0 29162.5 -10.88 -10.5802 2.946498 -0.101748 -9.401601 -11.758799 0

5142 2023-08-03 10:39:18 29157.27 29158.78 29164.0 29164.5 -5.72 -10.4840 3.025629 1.574549 -9.273749 -11.694251 -1

5143 2023-08-03 10:39:29 29144.82 29145.60 29162.0 29162.5 -16.90 -10.6220 3.157581 -1.988231 -9.358968 -11.885032 1

5144 2023-08-03 10:39:40 29154.65 29155.18 29161.5 29162.0 -6.82 -10.5292 3.200344 1.159000 -9.249062 -11.809338 -1

5145 2023-08-03 10:39:50 29156.61 29157.45 29170.5 29171.0 -13.55 -10.6376 3.209201 -0.907516 -9.353920 -11.921280 1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.63604540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.167', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29167', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00306', 'liquidationPrice': '-169475.207970564', 'keepMarginRate': '0.004', 'marketPrice': '29170.06', 'marginRatio': '0.000675030925', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059191537, 'data': {'clientOid': '1070945359401472002', 'orderId': '1070945359401472001'}}

signal = 1, position = -1

long binance, short bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059191966, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070945359401472001', 'clientOid': '1070945359401472002', 'filledQty': 0.0, 'fee': 0.0, 'price': 29170.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059191560', 'uTime': '1691059191560'}}

state = new

has open order:1070945359401472001

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691059193364, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070945359401472001', 'clientOid': '1070945359401472002', 'filledQty': 0.0, 'fee': 0.0, 'price': 29170.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059191560', 'uTime': '1691059191560'}}

state = new

has open order:1070945359401472001

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691059194805, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070945359401472001', 'clientOid': '1070945359401472002', 'filledQty': 0.0, 'fee': 0.0, 'price': 29170.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059191560', 'uTime': '1691059191560'}}

state = new

has open order:1070945359401472001

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691059196314, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070945359401472001', 'clientOid': '1070945359401472002', 'filledQty': 0.0, 'fee': 0.0, 'price': 29170.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059191560', 'uTime': '1691059191560'}}

state = new

has open order:1070945359401472001

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691059197808, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070945359401472001', 'clientOid': '1070945359401472002', 'filledQty': 0.0, 'fee': 0.0, 'price': 29170.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059191560', 'uTime': '1691059191560'}}

state = new

has open order:1070945359401472001

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059198961, 'data': {'result': True, 'order\_ids': ['1070945359401472001'], 'client\_order\_ids': ['1070945359401472002'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.0051589012146

end

order counter = 194

cancel counter = 2859

start time = 1691059201.8531685

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5142 2023-08-03 10:39:18 29157.27 29158.78 29164.0 29164.5 -5.72 -10.4840 3.025629 1.574549 -9.273749 -11.694251 -1

5143 2023-08-03 10:39:29 29144.82 29145.60 29162.0 29162.5 -16.90 -10.6220 3.157581 -1.988231 -9.358968 -11.885032 1

5144 2023-08-03 10:39:40 29154.65 29155.18 29161.5 29162.0 -6.82 -10.5292 3.200344 1.159000 -9.249062 -11.809338 -1

5145 2023-08-03 10:39:50 29156.61 29157.45 29170.5 29171.0 -13.55 -10.6376 3.209201 -0.907516 -9.353920 -11.921280 1

5146 2023-08-03 10:40:01 29156.51 29157.26 29169.5 29170.0 -12.74 -10.8118 3.076879 -0.626674 -9.581049 -12.042551 1

Binance position: {'BTC': '0.00040000', 'TUSD': '287.63604540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.167', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29167', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00338', 'liquidationPrice': '-169475.206498564', 'keepMarginRate': '0.004', 'marketPrice': '29170.38', 'marginRatio': '0.000675037243', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059202490, 'data': {'clientOid': '1070945405287157766', 'orderId': '1070945405287157765'}}

signal = 1, position = -1

long binance, short bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059202945, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070945405287157765', 'clientOid': '1070945405287157766', 'filledQty': 0.0, 'fee': 0.0, 'price': 29170.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059202500', 'uTime': '1691059202500'}}

state = new

has open order:1070945405287157765

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691059204346, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070945405287157765', 'clientOid': '1070945405287157766', 'filledQty': 0.0, 'fee': 0.0, 'price': 29170.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059202500', 'uTime': '1691059202500'}}

state = new

has open order:1070945405287157765

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691059205769, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070945405287157765', 'clientOid': '1070945405287157766', 'filledQty': 0.0, 'fee': 0.0, 'price': 29170.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059202500', 'uTime': '1691059202500'}}

state = new

has open order:1070945405287157765

counter = 4

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059207160, 'data': {'result': True, 'order\_ids': ['1070945405287157765'], 'client\_order\_ids': ['1070945405287157766'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 5.351163148880005

end

order counter = 194

cancel counter = 2860

start time = 1691059212.7783785

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5143 2023-08-03 10:39:29 29144.82 29145.60 29162.0 29162.5 -16.90 -10.6220 3.157581 -1.988231 -9.358968 -11.885032 1

5144 2023-08-03 10:39:40 29154.65 29155.18 29161.5 29162.0 -6.82 -10.5292 3.200344 1.159000 -9.249062 -11.809338 -1

5145 2023-08-03 10:39:50 29156.61 29157.45 29170.5 29171.0 -13.55 -10.6376 3.209201 -0.907516 -9.353920 -11.921280 1

5146 2023-08-03 10:40:01 29156.51 29157.26 29169.5 29170.0 -12.74 -10.8118 3.076879 -0.626674 -9.581049 -12.042551 1

5147 2023-08-03 10:40:12 29160.61 29161.66 29171.5 29172.0 -10.34 -10.9144 2.969945 0.193404 -9.726422 -12.102378 0

Binance position: {'BTC': '0.00040000', 'TUSD': '287.63604540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '29.167', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29167', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00405', 'liquidationPrice': '-169475.203416564', 'keepMarginRate': '0.004', 'marketPrice': '29171.05', 'marginRatio': '0.000675050472', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059213745, 'data': {'clientOid': '1070945452565352450', 'orderId': '1070945452565352449'}}

signal = 0, position = -1

long binance, short bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059214277, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945452565352449', 'clientOid': '1070945452565352450', 'filledQty': 0.0, 'fee': 0.0, 'price': 29172.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059213772', 'uTime': '1691059213772'}}

state = new

has open order:1070945452565352449

counter = 2

order cancel: {'code': '45130', 'msg': 'No order to cancel', 'requestTime': 1691059215784, 'data': None}

bitget cancel status = No order to cancel

Binance Market Sell: {'symbol': 'BTCTUSD', 'orderId': 2268102704, 'orderListId': -1, 'clientOrderId': 'oi4S6hyUf41RtukEz1ZlBe', 'transactTime': 1691059215924, 'price': '0.00000000', 'origQty': '0.00100000', 'executedQty': '0.00100000', 'cummulativeQuoteQty': '29.16380000', 'status': 'FILLED', 'timeInForce': 'GTC', 'type': 'MARKET', 'side': 'BUY', 'workingTime': 1691059215924, 'fills': [{'price': '29163.80000000', 'qty': '0.00100000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293528357}], 'selfTradePreventionMode': 'NONE'}

elapsed = 4.19414758682251

end

order counter = 195

cancel counter = 2860

start time = 1691059223.565224

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5144 2023-08-03 10:39:40 29154.65 29155.18 29161.5 29162.0 -6.82 -10.5292 3.200344 1.159000 -9.249062 -11.809338 -1

5145 2023-08-03 10:39:50 29156.61 29157.45 29170.5 29171.0 -13.55 -10.6376 3.209201 -0.907516 -9.353920 -11.921280 1

5146 2023-08-03 10:40:01 29156.51 29157.26 29169.5 29170.0 -12.74 -10.8118 3.076879 -0.626674 -9.581049 -12.042551 1

5147 2023-08-03 10:40:12 29160.61 29161.66 29171.5 29172.0 -10.34 -10.9144 2.969945 0.193404 -9.726422 -12.102378 0

5148 2023-08-03 10:40:23 29157.74 29158.92 29173.5 29174.0 -15.08 -11.1480 2.822525 -1.393079 -10.018990 -12.277010 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.47224540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059224119, 'data': {'clientOid': '1070945495993176066', 'orderId': '1070945495993176065'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -13.55, type = <class 'float'> diff2 = -12.277009824436561, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059224526, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945495993176065', 'clientOid': '1070945495993176066', 'filledQty': 0.0, 'fee': 0.0, 'price': 29174.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059224126', 'uTime': '1691059224126'}}

state = new

has open order:1070945495993176065

counter = 2

diff\_now = -13.09, type = <class 'float'> diff2 = -12.277009824436561, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059225940, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945495993176065', 'clientOid': '1070945495993176066', 'filledQty': 0.0, 'fee': 0.0, 'price': 29174.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059224126', 'uTime': '1691059224126'}}

state = new

has open order:1070945495993176065

counter = 3

diff\_now = -12.99, type = <class 'float'> diff2 = -12.277009824436561, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059227417, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945495993176065', 'clientOid': '1070945495993176066', 'filledQty': 0.0, 'fee': 0.0, 'price': 29174.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059224126', 'uTime': '1691059224126'}}

state = new

has open order:1070945495993176065

counter = 4

diff\_now = -13.28, type = <class 'float'> diff2 = -12.277009824436561, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059228837, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945495993176065', 'clientOid': '1070945495993176066', 'filledQty': 0.0, 'fee': 0.0, 'price': 29174.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059224126', 'uTime': '1691059224126'}}

state = new

has open order:1070945495993176065

counter = 5

diff\_now = -13.01, type = <class 'float'> diff2 = -12.277009824436561, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059230313, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945495993176065', 'clientOid': '1070945495993176066', 'filledQty': 0.0, 'fee': 0.0, 'price': 29174.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059224126', 'uTime': '1691059224126'}}

state = new

has open order:1070945495993176065

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059231464, 'data': {'result': True, 'order\_ids': ['1070945495993176065'], 'client\_order\_ids': ['1070945495993176066'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.9455342292785645

end

order counter = 195

cancel counter = 2861

start time = 1691059234.3481364

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5145 2023-08-03 10:39:50 29156.61 29157.45 29170.5 29171.0 -13.55 -10.6376 3.209201 -0.907516 -9.353920 -11.921280 1

5146 2023-08-03 10:40:01 29156.51 29157.26 29169.5 29170.0 -12.74 -10.8118 3.076879 -0.626674 -9.581049 -12.042551 1

5147 2023-08-03 10:40:12 29160.61 29161.66 29171.5 29172.0 -10.34 -10.9144 2.969945 0.193404 -9.726422 -12.102378 0

5148 2023-08-03 10:40:23 29157.74 29158.92 29173.5 29174.0 -15.08 -11.1480 2.822525 -1.393079 -10.018990 -12.277010 1

5149 2023-08-03 10:40:34 29159.56 29160.35 29173.5 29174.0 -13.65 -11.3096 2.726311 -0.858449 -10.219076 -12.400124 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.47224540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059234858, 'data': {'clientOid': '1070945541035806720', 'orderId': '1070945541031612417'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -13.92, type = <class 'float'> diff2 = -12.400124370406198, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059235299, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945541031612417', 'clientOid': '1070945541035806720', 'filledQty': 0.0, 'fee': 0.0, 'price': 29174.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059234865', 'uTime': '1691059234865'}}

state = new

has open order:1070945541031612417

counter = 2

diff\_now = -13.54, type = <class 'float'> diff2 = -12.400124370406198, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059236695, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945541031612417', 'clientOid': '1070945541035806720', 'filledQty': 0.0, 'fee': 0.0, 'price': 29174.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059234865', 'uTime': '1691059234865'}}

state = new

has open order:1070945541031612417

counter = 3

diff\_now = -14.97, type = <class 'float'> diff2 = -12.400124370406198, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059238111, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945541031612417', 'clientOid': '1070945541035806720', 'filledQty': 0.0, 'fee': 0.0, 'price': 29174.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059234865', 'uTime': '1691059234865'}}

state = new

has open order:1070945541031612417

counter = 4

diff\_now = -17.5, type = <class 'float'> diff2 = -12.400124370406198, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059239501, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945541031612417', 'clientOid': '1070945541035806720', 'filledQty': 0.0, 'fee': 0.0, 'price': 29174.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059234865', 'uTime': '1691059234865'}}

state = new

has open order:1070945541031612417

counter = 5

diff\_now = -16.19, type = <class 'float'> diff2 = -12.400124370406198, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059240899, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945541031612417', 'clientOid': '1070945541035806720', 'filledQty': 0.0, 'fee': 0.0, 'price': 29174.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059234865', 'uTime': '1691059234865'}}

state = new

has open order:1070945541031612417

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059242034, 'data': {'result': True, 'order\_ids': ['1070945541031612417'], 'client\_order\_ids': ['1070945541035806720'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.7312047481536865

end

order counter = 195

cancel counter = 2862

start time = 1691059245.100902

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5146 2023-08-03 10:40:01 29156.51 29157.26 29169.5 29170.0 -12.74 -10.8118 3.076879 -0.626674 -9.581049 -12.042551 1

5147 2023-08-03 10:40:12 29160.61 29161.66 29171.5 29172.0 -10.34 -10.9144 2.969945 0.193404 -9.726422 -12.102378 0

5148 2023-08-03 10:40:23 29157.74 29158.92 29173.5 29174.0 -15.08 -11.1480 2.822525 -1.393079 -10.018990 -12.277010 1

5149 2023-08-03 10:40:34 29159.56 29160.35 29173.5 29174.0 -13.65 -11.3096 2.726311 -0.858449 -10.219076 -12.400124 1

5150 2023-08-03 10:40:45 29156.19 29156.93 29171.0 29171.5 -14.57 -11.4680 2.679741 -1.157575 -10.396104 -12.539896 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.47224540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059245683, 'data': {'clientOid': '1070945586468507649', 'orderId': '1070945586464313346'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -14.62, type = <class 'float'> diff2 = -12.53989643118375, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059246153, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945586464313346', 'clientOid': '1070945586468507649', 'filledQty': 0.0, 'fee': 0.0, 'price': 29171.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059245697', 'uTime': '1691059245697'}}

state = new

has open order:1070945586464313346

counter = 2

diff\_now = -14.59, type = <class 'float'> diff2 = -12.53989643118375, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059247566, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945586464313346', 'clientOid': '1070945586468507649', 'filledQty': 0.0, 'fee': 0.0, 'price': 29171.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059245697', 'uTime': '1691059245697'}}

state = new

has open order:1070945586464313346

counter = 3

diff\_now = -14.26, type = <class 'float'> diff2 = -12.53989643118375, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059248977, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945586464313346', 'clientOid': '1070945586468507649', 'filledQty': 0.0, 'fee': 0.0, 'price': 29171.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059245697', 'uTime': '1691059245697'}}

state = new

has open order:1070945586464313346

counter = 4

diff\_now = -14.35, type = <class 'float'> diff2 = -12.53989643118375, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059250461, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945586464313346', 'clientOid': '1070945586468507649', 'filledQty': 0.0, 'fee': 0.0, 'price': 29171.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059245697', 'uTime': '1691059245697'}}

state = new

has open order:1070945586464313346

counter = 5

diff\_now = -14.71, type = <class 'float'> diff2 = -12.53989643118375, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059251878, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945586464313346', 'clientOid': '1070945586468507649', 'filledQty': 0.0, 'fee': 0.0, 'price': 29171.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059245697', 'uTime': '1691059245697'}}

state = new

has open order:1070945586464313346

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059253013, 'data': {'result': True, 'order\_ids': ['1070945586464313346'], 'client\_order\_ids': ['1070945586468507649'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.957469701766968

end

order counter = 195

cancel counter = 2863

start time = 1691059255.887103

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5147 2023-08-03 10:40:12 29160.61 29161.66 29171.5 29172.0 -10.34 -10.9144 2.969945 0.193404 -9.726422 -12.102378 0

5148 2023-08-03 10:40:23 29157.74 29158.92 29173.5 29174.0 -15.08 -11.1480 2.822525 -1.393079 -10.018990 -12.277010 1

5149 2023-08-03 10:40:34 29159.56 29160.35 29173.5 29174.0 -13.65 -11.3096 2.726311 -0.858449 -10.219076 -12.400124 1

5150 2023-08-03 10:40:45 29156.19 29156.93 29171.0 29171.5 -14.57 -11.4680 2.679741 -1.157575 -10.396104 -12.539896 1

5151 2023-08-03 10:40:55 29154.23 29155.28 29170.5 29171.0 -15.72 -11.6204 2.700886 -1.517872 -10.540046 -12.700754 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.47224540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059256759, 'data': {'clientOid': '1070945632970756096', 'orderId': '1070945632966561793'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -16.42, type = <class 'float'> diff2 = -12.70075427598244, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059257266, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945632966561793', 'clientOid': '1070945632970756096', 'filledQty': 0.0, 'fee': 0.0, 'price': 29171.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059256784', 'uTime': '1691059256784'}}

state = new

has open order:1070945632966561793

counter = 2

diff\_now = -16.52, type = <class 'float'> diff2 = -12.70075427598244, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059258734, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945632966561793', 'clientOid': '1070945632970756096', 'filledQty': 0.0, 'fee': 0.0, 'price': 29171.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059256784', 'uTime': '1691059256784'}}

state = new

has open order:1070945632966561793

counter = 3

diff\_now = -17.46, type = <class 'float'> diff2 = -12.70075427598244, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059260127, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945632966561793', 'clientOid': '1070945632970756096', 'filledQty': 0.0, 'fee': 0.0, 'price': 29171.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059256784', 'uTime': '1691059256784'}}

state = new

has open order:1070945632966561793

counter = 4

diff\_now = -17.1, type = <class 'float'> diff2 = -12.70075427598244, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059261555, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945632966561793', 'clientOid': '1070945632970756096', 'filledQty': 0.0, 'fee': 0.0, 'price': 29171.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059256784', 'uTime': '1691059256784'}}

state = new

has open order:1070945632966561793

counter = 5

diff\_now = -15.85, type = <class 'float'> diff2 = -12.70075427598244, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059262991, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945632966561793', 'clientOid': '1070945632970756096', 'filledQty': 0.0, 'fee': 0.0, 'price': 29171.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059256784', 'uTime': '1691059256784'}}

state = new

has open order:1070945632966561793

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059264121, 'data': {'result': True, 'order\_ids': ['1070945632966561793'], 'client\_order\_ids': ['1070945632970756096'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.279314517974854

end

order counter = 195

cancel counter = 2864

start time = 1691059266.6454692

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5148 2023-08-03 10:40:23 29157.74 29158.92 29173.5 29174.0 -15.08 -11.1480 2.822525 -1.393079 -10.018990 -12.277010 1

5149 2023-08-03 10:40:34 29159.56 29160.35 29173.5 29174.0 -13.65 -11.3096 2.726311 -0.858449 -10.219076 -12.400124 1

5150 2023-08-03 10:40:45 29156.19 29156.93 29171.0 29171.5 -14.57 -11.4680 2.679741 -1.157575 -10.396104 -12.539896 1

5151 2023-08-03 10:40:55 29154.23 29155.28 29170.5 29171.0 -15.72 -11.6204 2.700886 -1.517872 -10.540046 -12.700754 1

5152 2023-08-03 10:41:06 29154.14 29154.99 29170.0 29170.5 -15.51 -11.7428 2.736188 -1.376806 -10.648325 -12.837275 1

Binance position: {'BTC': '0.00140000', 'TUSD': '258.47224540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059267152, 'data': {'clientOid': '1070945676516020224', 'orderId': '1070945676511825923'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -16.57, type = <class 'float'> diff2 = -12.837275340526775, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059267586, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945676511825923', 'clientOid': '1070945676516020224', 'filledQty': 0.0, 'fee': 0.0, 'price': 29170.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059267166', 'uTime': '1691059267166'}}

state = new

has open order:1070945676511825923

counter = 2

diff\_now = -16.36, type = <class 'float'> diff2 = -12.837275340526775, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059269002, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945676511825923', 'clientOid': '1070945676516020224', 'filledQty': 0.0, 'fee': 0.0, 'price': 29170.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059267166', 'uTime': '1691059267166'}}

state = new

has open order:1070945676511825923

counter = 3

diff\_now = -15.93, type = <class 'float'> diff2 = -12.837275340526775, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059270400, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945676511825923', 'clientOid': '1070945676516020224', 'filledQty': 0.0, 'fee': 0.0, 'price': 29170.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059267166', 'uTime': '1691059267166'}}

state = new

has open order:1070945676511825923

counter = 4

diff\_now = -16.29, type = <class 'float'> diff2 = -12.837275340526775, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059271861, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945676511825923', 'clientOid': '1070945676516020224', 'filledQty': 0.0, 'fee': 0.0, 'price': 29170.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059267166', 'uTime': '1691059267166'}}

state = new

has open order:1070945676511825923

counter = 5

diff\_now = -16.46, type = <class 'float'> diff2 = -12.837275340526775, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059273516, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945676511825923', 'clientOid': '1070945676516020224', 'filledQty': 0.0, 'fee': 0.0, 'price': 29170.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059267166', 'uTime': '1691059267166'}}

state = new

has open order:1070945676511825923

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059274670, 'data': {'result': True, 'order\_ids': ['1070945676511825923'], 'client\_order\_ids': ['1070945676516020224'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.080907583236694

end

order counter = 195

cancel counter = 2865

start time = 1691059277.4832091

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5149 2023-08-03 10:40:34 29159.56 29160.35 29173.5 29174.0 -13.65 -11.3096 2.726311 -0.858449 -10.219076 -12.400124 1

5150 2023-08-03 10:40:45 29156.19 29156.93 29171.0 29171.5 -14.57 -11.4680 2.679741 -1.157575 -10.396104 -12.539896 1

5151 2023-08-03 10:40:55 29154.23 29155.28 29170.5 29171.0 -15.72 -11.6204 2.700886 -1.517872 -10.540046 -12.700754 1

5152 2023-08-03 10:41:06 29154.14 29154.99 29170.0 29170.5 -15.51 -11.7428 2.736188 -1.376806 -10.648325 -12.837275 1

5153 2023-08-03 10:41:17 29151.21 29151.74 29168.0 29168.5 -16.76 -11.8668 2.820675 -1.734762 -10.738530 -12.995070 1

Binance position: {'BTC': '0.00340000', 'TUSD': '200.16862540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059278022, 'data': {'clientOid': '1070945722061967368', 'orderId': '1070945722061967362'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -16.28, type = <class 'float'> diff2 = -12.995069888106915, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059278502, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945722061967362', 'clientOid': '1070945722061967368', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059278025', 'uTime': '1691059278025'}}

state = new

has open order:1070945722061967362

counter = 2

diff\_now = -15.36, type = <class 'float'> diff2 = -12.995069888106915, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059279988, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945722061967362', 'clientOid': '1070945722061967368', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059278025', 'uTime': '1691059278025'}}

state = new

has open order:1070945722061967362

counter = 3

diff\_now = -15.7, type = <class 'float'> diff2 = -12.995069888106915, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059281360, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945722061967362', 'clientOid': '1070945722061967368', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059278025', 'uTime': '1691059278025'}}

state = new

has open order:1070945722061967362

counter = 4

diff\_now = -15.65, type = <class 'float'> diff2 = -12.995069888106915, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059282861, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945722061967362', 'clientOid': '1070945722061967368', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059278025', 'uTime': '1691059278025'}}

state = new

has open order:1070945722061967362

counter = 5

diff\_now = -16.17, type = <class 'float'> diff2 = -12.995069888106915, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059284538, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945722061967362', 'clientOid': '1070945722061967368', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059278025', 'uTime': '1691059278025'}}

state = new

has open order:1070945722061967362

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059285676, 'data': {'result': True, 'order\_ids': ['1070945722061967362'], 'client\_order\_ids': ['1070945722061967368'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.240188598632812

end

order counter = 195

cancel counter = 2866

start time = 1691059288.2874916

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5150 2023-08-03 10:40:45 29156.19 29156.93 29171.0 29171.5 -14.57 -11.4680 2.679741 -1.157575 -10.396104 -12.539896 1

5151 2023-08-03 10:40:55 29154.23 29155.28 29170.5 29171.0 -15.72 -11.6204 2.700886 -1.517872 -10.540046 -12.700754 1

5152 2023-08-03 10:41:06 29154.14 29154.99 29170.0 29170.5 -15.51 -11.7428 2.736188 -1.376806 -10.648325 -12.837275 1

5153 2023-08-03 10:41:17 29151.21 29151.74 29168.0 29168.5 -16.76 -11.8668 2.820675 -1.734762 -10.738530 -12.995070 1

5154 2023-08-03 10:41:28 29150.87 29151.58 29165.0 29165.5 -13.92 -11.8930 2.833772 -0.715301 -10.759491 -13.026509 1

Binance position: {'BTC': '0.00340000', 'TUSD': '200.16862540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059288832, 'data': {'clientOid': '1070945767398199298', 'orderId': '1070945767398199297'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -13.32, type = <class 'float'> diff2 = -13.026508981987083, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059289268, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945767398199297', 'clientOid': '1070945767398199298', 'filledQty': 0.0, 'fee': 0.0, 'price': 29165.5, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059288834', 'uTime': '1691059288834'}}

state = new

has open order:1070945767398199297

counter = 2

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059290721, 'data': {'result': True, 'order\_ids': ['1070945767398199297'], 'client\_order\_ids': ['1070945767398199298'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.4803032875061035

end

order counter = 195

cancel counter = 2867

start time = 1691059299.0384562

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5151 2023-08-03 10:40:55 29154.23 29155.28 29170.5 29171.0 -15.72 -11.6204 2.700886 -1.517872 -10.540046 -12.700754 1

5152 2023-08-03 10:41:06 29154.14 29154.99 29170.0 29170.5 -15.51 -11.7428 2.736188 -1.376806 -10.648325 -12.837275 1

5153 2023-08-03 10:41:17 29151.21 29151.74 29168.0 29168.5 -16.76 -11.8668 2.820675 -1.734762 -10.738530 -12.995070 1

5154 2023-08-03 10:41:28 29150.87 29151.58 29165.0 29165.5 -13.92 -11.8930 2.833772 -0.715301 -10.759491 -13.026509 1

5155 2023-08-03 10:41:39 29150.92 29151.82 29165.0 29165.5 -13.68 -11.8636 2.806789 -0.647145 -10.740884 -12.986316 1

Binance position: {'BTC': '0.00340000', 'TUSD': '200.16862540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059299622, 'data': {'clientOid': '1070945812654739456', 'orderId': '1070945812650545162'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059300030, 'data': {'result': True, 'order\_ids': ['1070945812650545162'], 'client\_order\_ids': ['1070945812654739456'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 1.0370054244995117

end

order counter = 195

cancel counter = 2868

start time = 1691059309.8634117

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5152 2023-08-03 10:41:06 29154.14 29154.99 29170.0 29170.5 -15.51 -11.7428 2.736188 -1.376806 -10.648325 -12.837275 1

5153 2023-08-03 10:41:17 29151.21 29151.74 29168.0 29168.5 -16.76 -11.8668 2.820675 -1.734762 -10.738530 -12.995070 1

5154 2023-08-03 10:41:28 29150.87 29151.58 29165.0 29165.5 -13.92 -11.8930 2.833772 -0.715301 -10.759491 -13.026509 1

5155 2023-08-03 10:41:39 29150.92 29151.82 29165.0 29165.5 -13.68 -11.8636 2.806789 -0.647145 -10.740884 -12.986316 1

5156 2023-08-03 10:41:49 29148.40 29148.87 29163.5 29164.0 -15.13 -11.8746 2.818704 -1.154928 -10.747118 -13.002082 1

Binance position: {'BTC': '0.00340000', 'TUSD': '200.16862540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059310407, 'data': {'clientOid': '1070945857890308096', 'orderId': '1070945857886113794'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

diff\_now = -15.14, type = <class 'float'> diff2 = -13.00208177703739, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059310833, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945857886113794', 'clientOid': '1070945857890308096', 'filledQty': 0.0, 'fee': 0.0, 'price': 29164.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059310409', 'uTime': '1691059310409'}}

state = new

has open order:1070945857886113794

counter = 2

diff\_now = -15.2, type = <class 'float'> diff2 = -13.00208177703739, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059312247, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945857886113794', 'clientOid': '1070945857890308096', 'filledQty': 0.0, 'fee': 0.0, 'price': 29164.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059310409', 'uTime': '1691059310409'}}

state = new

has open order:1070945857886113794

counter = 3

diff\_now = -16.81, type = <class 'float'> diff2 = -13.00208177703739, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059313668, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945857886113794', 'clientOid': '1070945857890308096', 'filledQty': 0.0, 'fee': 0.0, 'price': 29164.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059310409', 'uTime': '1691059310409'}}

state = new

has open order:1070945857886113794

counter = 4

diff\_now = -15.37, type = <class 'float'> diff2 = -13.00208177703739, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059315048, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945857886113794', 'clientOid': '1070945857890308096', 'filledQty': 0.0, 'fee': 0.0, 'price': 29164.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059310409', 'uTime': '1691059310409'}}

state = new

has open order:1070945857886113794

counter = 5

diff\_now = -15.07, type = <class 'float'> diff2 = -13.00208177703739, type = <class 'float'>

True

{'code': '00000', 'msg': 'success', 'requestTime': 1691059316530, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945857886113794', 'clientOid': '1070945857890308096', 'filledQty': 0.0, 'fee': 0.0, 'price': 29164.0, 'state': 'new', 'side': 'sell\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'short', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'sell\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059310409', 'uTime': '1691059310409'}}

state = new

has open order:1070945857886113794

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059317690, 'data': {'result': True, 'order\_ids': ['1070945857886113794'], 'client\_order\_ids': ['1070945857890308096'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.872536897659302

end

order counter = 195

cancel counter = 2869

start time = 1691059320.633449

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5153 2023-08-03 10:41:17 29151.21 29151.74 29168.0 29168.5 -16.76 -11.8668 2.820675 -1.734762 -10.738530 -12.995070 1

5154 2023-08-03 10:41:28 29150.87 29151.58 29165.0 29165.5 -13.92 -11.8930 2.833772 -0.715301 -10.759491 -13.026509 1

5155 2023-08-03 10:41:39 29150.92 29151.82 29165.0 29165.5 -13.68 -11.8636 2.806789 -0.647145 -10.740884 -12.986316 1

5156 2023-08-03 10:41:49 29148.40 29148.87 29163.5 29164.0 -15.13 -11.8746 2.818704 -1.154928 -10.747118 -13.002082 1

5157 2023-08-03 10:42:00 29146.78 29146.98 29161.0 29161.5 -14.52 -11.9038 2.838726 -0.921611 -10.768309 -13.039291 1

Binance position: {'BTC': '0.00340000', 'TUSD': '200.16862540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'long', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}, {'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '0', 'available': '0', 'locked': '0', 'total': '0', 'leverage': 1, 'achievedProfits': None, 'averageOpenPrice': None, 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': None, 'liquidationPrice': None, 'keepMarginRate': None, 'marketPrice': None, 'marginRatio': None, 'cTime': None}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059321173, 'data': {'clientOid': '1070945903054573568', 'orderId': '1070945903050379267'}}

signal = 1, position = 0

long binance, short bitget

counter = 1

order cancel: {'code': '45130', 'msg': 'No order to cancel', 'requestTime': 1691059321672, 'data': None}

bitget cancel status = No order to cancel

Binance Market Buy: {'symbol': 'BTCTUSD', 'orderId': 2268132129, 'orderListId': -1, 'clientOrderId': 'PQ4OVwzYGnFb4DpRikhMzd', 'transactTime': 1691059321791, 'price': '0.00000000', 'origQty': '0.00100000', 'executedQty': '0.00100000', 'cummulativeQuoteQty': '29.15271000', 'status': 'FILLED', 'timeInForce': 'GTC', 'type': 'MARKET', 'side': 'BUY', 'workingTime': 1691059321791, 'fills': [{'price': '29152.71000000', 'qty': '0.00100000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293531264}], 'selfTradePreventionMode': 'NONE'}

elapsed = 1.203784704208374

end

order counter = 196

cancel counter = 2869

start time = 1691059331.382256

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5154 2023-08-03 10:41:28 29150.87 29151.58 29165.0 29165.5 -13.92 -11.8930 2.833772 -0.715301 -10.759491 -13.026509 1

5155 2023-08-03 10:41:39 29150.92 29151.82 29165.0 29165.5 -13.68 -11.8636 2.806789 -0.647145 -10.740884 -12.986316 1

5156 2023-08-03 10:41:49 29148.40 29148.87 29163.5 29164.0 -15.13 -11.8746 2.818704 -1.154928 -10.747118 -13.002082 1

5157 2023-08-03 10:42:00 29146.78 29146.98 29161.0 29161.5 -14.52 -11.9038 2.838726 -0.921611 -10.768309 -13.039291 1

5158 2023-08-03 10:42:11 29152.12 29152.99 29163.5 29164.0 -11.01 -11.9024 2.839158 0.314319 -10.766737 -13.038063 0

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00053', 'liquidationPrice': '227797.494358564', 'keepMarginRate': '0.004', 'marketPrice': '29162.53', 'marginRatio': '0.000674891771', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059331901, 'data': {'clientOid': '1070945948042678274', 'orderId': '1070945948038484089'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059332383, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945948038484089', 'clientOid': '1070945948042678274', 'filledQty': 0.0, 'fee': 0.0, 'price': 29163.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059331903', 'uTime': '1691059331903'}}

state = new

has open order:1070945948038484089

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691059333858, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070945948038484089', 'clientOid': '1070945948042678274', 'filledQty': 0.0, 'fee': 0.0, 'price': 29163.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059331903', 'uTime': '1691059331903'}}

state = new

has open order:1070945948038484089

counter = 3

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059335262, 'data': {'result': True, 'order\_ids': ['1070945948038484089'], 'client\_order\_ids': ['1070945948042678274'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 4.9243528842926025

end

order counter = 196

cancel counter = 2870

start time = 1691059342.1847217

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5155 2023-08-03 10:41:39 29150.92 29151.82 29165.0 29165.5 -13.68 -11.8636 2.806789 -0.647145 -10.740884 -12.986316 1

5156 2023-08-03 10:41:49 29148.40 29148.87 29163.5 29164.0 -15.13 -11.8746 2.818704 -1.154928 -10.747118 -13.002082 1

5157 2023-08-03 10:42:00 29146.78 29146.98 29161.0 29161.5 -14.52 -11.9038 2.838726 -0.921611 -10.768309 -13.039291 1

5158 2023-08-03 10:42:11 29152.12 29152.99 29163.5 29164.0 -11.01 -11.9024 2.839158 0.314319 -10.766737 -13.038063 0

5159 2023-08-03 10:42:22 29152.90 29153.24 29163.5 29164.0 -10.76 -11.8670 2.842206 0.389486 -10.730118 -13.003882 0

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.0006', 'liquidationPrice': '227797.494036564', 'keepMarginRate': '0.004', 'marketPrice': '29162.6', 'marginRatio': '0.000674893629', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059342828, 'data': {'clientOid': '1070945993907392512', 'orderId': '1070945993903198209'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059343246, 'data': {'result': True, 'order\_ids': ['1070945993903198209'], 'client\_order\_ids': ['1070945993907392512'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.1065196990966797

end

order counter = 196

cancel counter = 2871

start time = 1691059352.9880168

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5156 2023-08-03 10:41:49 29148.40 29148.87 29163.5 29164.0 -15.13 -11.8746 2.818704 -1.154928 -10.747118 -13.002082 1

5157 2023-08-03 10:42:00 29146.78 29146.98 29161.0 29161.5 -14.52 -11.9038 2.838726 -0.921611 -10.768309 -13.039291 1

5158 2023-08-03 10:42:11 29152.12 29152.99 29163.5 29164.0 -11.01 -11.9024 2.839158 0.314319 -10.766737 -13.038063 0

5159 2023-08-03 10:42:22 29152.90 29153.24 29163.5 29164.0 -10.76 -11.8670 2.842206 0.389486 -10.730118 -13.003882 0

5160 2023-08-03 10:42:32 29157.10 29157.65 29166.0 29166.5 -8.85 -11.8324 2.868601 1.039671 -10.684960 -12.979840 -1

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00502', 'liquidationPrice': '227797.473704564', 'keepMarginRate': '0.004', 'marketPrice': '29167.02', 'marginRatio': '0.000675010929', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059353551, 'data': {'clientOid': '1070946038849359876', 'orderId': '1070946038849359875'}}

signal = -1, position = 1

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059354208, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946038849359875', 'clientOid': '1070946038849359876', 'filledQty': 0.0, 'fee': 0.0, 'price': 29166.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059353553', 'uTime': '1691059353553'}}

state = new

has open order:1070946038849359875

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691059355834, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946038849359875', 'clientOid': '1070946038849359876', 'filledQty': 0.0, 'fee': 0.0, 'price': 29166.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059353553', 'uTime': '1691059353553'}}

state = new

has open order:1070946038849359875

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691059357321, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946038849359875', 'clientOid': '1070946038849359876', 'filledQty': 0.0, 'fee': 0.0, 'price': 29166.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059353553', 'uTime': '1691059353553'}}

state = new

has open order:1070946038849359875

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691059358745, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946038849359875', 'clientOid': '1070946038849359876', 'filledQty': 0.0, 'fee': 0.0, 'price': 29166.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059353553', 'uTime': '1691059353553'}}

state = new

has open order:1070946038849359875

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691059360152, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946038849359875', 'clientOid': '1070946038849359876', 'filledQty': 0.0, 'fee': 0.0, 'price': 29166.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059353553', 'uTime': '1691059353553'}}

state = new

has open order:1070946038849359875

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059361298, 'data': {'result': True, 'order\_ids': ['1070946038849359875'], 'client\_order\_ids': ['1070946038849359876'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.360108375549316

end

order counter = 196

cancel counter = 2872

start time = 1691059363.8111224

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5157 2023-08-03 10:42:00 29146.78 29146.98 29161.0 29161.5 -14.52 -11.9038 2.838726 -0.921611 -10.768309 -13.039291 1

5158 2023-08-03 10:42:11 29152.12 29152.99 29163.5 29164.0 -11.01 -11.9024 2.839158 0.314319 -10.766737 -13.038063 0

5159 2023-08-03 10:42:22 29152.90 29153.24 29163.5 29164.0 -10.76 -11.8670 2.842206 0.389486 -10.730118 -13.003882 0

5160 2023-08-03 10:42:32 29157.10 29157.65 29166.0 29166.5 -8.85 -11.8324 2.868601 1.039671 -10.684960 -12.979840 -1

5161 2023-08-03 10:42:43 29157.66 29158.15 29168.0 29168.5 -10.35 -11.7948 2.875596 0.502435 -10.644562 -12.945038 -1

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00631', 'liquidationPrice': '227797.467770564', 'keepMarginRate': '0.004', 'marketPrice': '29168.31', 'marginRatio': '0.000675045164', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059364390, 'data': {'clientOid': '1070946084311420934', 'orderId': '1070946084311420933'}}

signal = -1, position = 1

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059364836, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946084311420933', 'clientOid': '1070946084311420934', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059364392', 'uTime': '1691059364392'}}

state = new

has open order:1070946084311420933

counter = 2

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059366311, 'data': {'result': True, 'order\_ids': ['1070946084311420933'], 'client\_order\_ids': ['1070946084311420934'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 3.548316717147827

end

order counter = 196

cancel counter = 2873

start time = 1691059374.5635872

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5158 2023-08-03 10:42:11 29152.12 29152.99 29163.5 29164.0 -11.01 -11.9024 2.839158 0.314319 -10.766737 -13.038063 0

5159 2023-08-03 10:42:22 29152.90 29153.24 29163.5 29164.0 -10.76 -11.8670 2.842206 0.389486 -10.730118 -13.003882 0

5160 2023-08-03 10:42:32 29157.10 29157.65 29166.0 29166.5 -8.85 -11.8324 2.868601 1.039671 -10.684960 -12.979840 -1

5161 2023-08-03 10:42:43 29157.66 29158.15 29168.0 29168.5 -10.35 -11.7948 2.875596 0.502435 -10.644562 -12.945038 -1

5162 2023-08-03 10:42:54 29158.33 29158.95 29168.5 29169.0 -10.05 -11.7370 2.881146 0.585531 -10.584541 -12.889459 -1

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00697', 'liquidationPrice': '227797.464734564', 'keepMarginRate': '0.004', 'marketPrice': '29168.97', 'marginRatio': '0.00067506268', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059375144, 'data': {'clientOid': '1070946129416966146', 'orderId': '1070946129416966145'}}

signal = -1, position = 1

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059375543, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946129416966145', 'clientOid': '1070946129416966146', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059375146', 'uTime': '1691059375146'}}

state = new

has open order:1070946129416966145

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691059376931, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946129416966145', 'clientOid': '1070946129416966146', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059375146', 'uTime': '1691059375146'}}

state = new

has open order:1070946129416966145

counter = 3

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059378340, 'data': {'result': True, 'order\_ids': ['1070946129416966145'], 'client\_order\_ids': ['1070946129416966146'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 4.823400020599365

end

order counter = 196

cancel counter = 2874

start time = 1691059385.4213781

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5159 2023-08-03 10:42:22 29152.90 29153.24 29163.5 29164.0 -10.76 -11.8670 2.842206 0.389486 -10.730118 -13.003882 0

5160 2023-08-03 10:42:32 29157.10 29157.65 29166.0 29166.5 -8.85 -11.8324 2.868601 1.039671 -10.684960 -12.979840 -1

5161 2023-08-03 10:42:43 29157.66 29158.15 29168.0 29168.5 -10.35 -11.7948 2.875596 0.502435 -10.644562 -12.945038 -1

5162 2023-08-03 10:42:54 29158.33 29158.95 29168.5 29169.0 -10.05 -11.7370 2.881146 0.585531 -10.584541 -12.889459 -1

5163 2023-08-03 10:43:05 29156.48 29156.96 29168.5 29169.0 -12.04 -11.6692 2.831935 -0.130935 -10.536426 -12.801974 0

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.0062', 'liquidationPrice': '227797.468276564', 'keepMarginRate': '0.004', 'marketPrice': '29168.2', 'marginRatio': '0.000675042245', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059386010, 'data': {'clientOid': '1070946175168434178', 'orderId': '1070946175168434177'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059386527, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070946175168434177', 'clientOid': '1070946175168434178', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059386054', 'uTime': '1691059386054'}}

state = new

has open order:1070946175168434177

counter = 2

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059387922, 'data': {'result': True, 'order\_ids': ['1070946175168434177'], 'client\_order\_ids': ['1070946175168434178'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 3.545698642730713

end

order counter = 196

cancel counter = 2875

start time = 1691059396.4263797

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5160 2023-08-03 10:42:32 29157.10 29157.65 29166.0 29166.5 -8.85 -11.8324 2.868601 1.039671 -10.684960 -12.979840 -1

5161 2023-08-03 10:42:43 29157.66 29158.15 29168.0 29168.5 -10.35 -11.7948 2.875596 0.502435 -10.644562 -12.945038 -1

5162 2023-08-03 10:42:54 29158.33 29158.95 29168.5 29169.0 -10.05 -11.7370 2.881146 0.585531 -10.584541 -12.889459 -1

5163 2023-08-03 10:43:05 29156.48 29156.96 29168.5 29169.0 -12.04 -11.6692 2.831935 -0.130935 -10.536426 -12.801974 0

5164 2023-08-03 10:43:16 29152.65 29153.34 29167.0 29167.5 -14.16 -11.7158 2.853722 -0.856496 -10.574311 -12.857289 1

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00582', 'liquidationPrice': '227797.470024564', 'keepMarginRate': '0.004', 'marketPrice': '29167.82', 'marginRatio': '0.00067503216', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.308516263961792

end

order counter = 196

cancel counter = 2875

start time = 1691059407.2013896

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5161 2023-08-03 10:42:43 29157.66 29158.15 29168.0 29168.5 -10.35 -11.7948 2.875596 0.502435 -10.644562 -12.945038 -1

5162 2023-08-03 10:42:54 29158.33 29158.95 29168.5 29169.0 -10.05 -11.7370 2.881146 0.585531 -10.584541 -12.889459 -1

5163 2023-08-03 10:43:05 29156.48 29156.96 29168.5 29169.0 -12.04 -11.6692 2.831935 -0.130935 -10.536426 -12.801974 0

5164 2023-08-03 10:43:16 29152.65 29153.34 29167.0 29167.5 -14.16 -11.7158 2.853722 -0.856496 -10.574311 -12.857289 1

5165 2023-08-03 10:43:27 29157.62 29158.16 29168.0 29168.5 -10.34 -11.6540 2.849296 0.461166 -10.514281 -12.793719 -1

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00581', 'liquidationPrice': '227797.470070564', 'keepMarginRate': '0.004', 'marketPrice': '29167.81', 'marginRatio': '0.000675031895', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059407766, 'data': {'clientOid': '1070946266310660100', 'orderId': '1070946266310660097'}}

signal = -1, position = 1

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059408287, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946266310660097', 'clientOid': '1070946266310660100', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059407784', 'uTime': '1691059407784'}}

state = new

has open order:1070946266310660097

counter = 2

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059409691, 'data': {'result': True, 'order\_ids': ['1070946266310660097'], 'client\_order\_ids': ['1070946266310660100'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 3.5326766967773438

end

order counter = 196

cancel counter = 2876

start time = 1691059418.058246

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5162 2023-08-03 10:42:54 29158.33 29158.95 29168.5 29169.0 -10.05 -11.7370 2.881146 0.585531 -10.584541 -12.889459 -1

5163 2023-08-03 10:43:05 29156.48 29156.96 29168.5 29169.0 -12.04 -11.6692 2.831935 -0.130935 -10.536426 -12.801974 0

5164 2023-08-03 10:43:16 29152.65 29153.34 29167.0 29167.5 -14.16 -11.7158 2.853722 -0.856496 -10.574311 -12.857289 1

5165 2023-08-03 10:43:27 29157.62 29158.16 29168.0 29168.5 -10.34 -11.6540 2.849296 0.461166 -10.514281 -12.793719 -1

5166 2023-08-03 10:43:38 29154.44 29155.50 29168.0 29168.5 -13.00 -11.6424 2.842468 -0.477613 -10.505413 -12.779387 1

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00594', 'liquidationPrice': '227797.469472564', 'keepMarginRate': '0.004', 'marketPrice': '29167.94', 'marginRatio': '0.000675035345', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.346848726272583

end

order counter = 196

cancel counter = 2876

start time = 1691059428.91504

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5163 2023-08-03 10:43:05 29156.48 29156.96 29168.5 29169.0 -12.04 -11.6692 2.831935 -0.130935 -10.536426 -12.801974 0

5164 2023-08-03 10:43:16 29152.65 29153.34 29167.0 29167.5 -14.16 -11.7158 2.853722 -0.856496 -10.574311 -12.857289 1

5165 2023-08-03 10:43:27 29157.62 29158.16 29168.0 29168.5 -10.34 -11.6540 2.849296 0.461166 -10.514281 -12.793719 -1

5166 2023-08-03 10:43:38 29154.44 29155.50 29168.0 29168.5 -13.00 -11.6424 2.842468 -0.477613 -10.505413 -12.779387 1

5167 2023-08-03 10:43:48 29157.02 29158.29 29168.0 29168.5 -10.21 -11.5750 2.835532 0.481391 -10.440787 -12.709213 -1

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00569', 'liquidationPrice': '227797.470622564', 'keepMarginRate': '0.004', 'marketPrice': '29167.69', 'marginRatio': '0.00067502871', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059429489, 'data': {'clientOid': '1070946357482246149', 'orderId': '1070946357482246145'}}

signal = -1, position = 1

short binance,long bitget

counter = 1

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059430034, 'data': {'result': True, 'order\_ids': ['1070946357482246145'], 'client\_order\_ids': ['1070946357482246149'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 2.170060157775879

end

order counter = 196

cancel counter = 2877

start time = 1691059439.793977

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5164 2023-08-03 10:43:16 29152.65 29153.34 29167.0 29167.5 -14.16 -11.7158 2.853722 -0.856496 -10.574311 -12.857289 1

5165 2023-08-03 10:43:27 29157.62 29158.16 29168.0 29168.5 -10.34 -11.6540 2.849296 0.461166 -10.514281 -12.793719 -1

5166 2023-08-03 10:43:38 29154.44 29155.50 29168.0 29168.5 -13.00 -11.6424 2.842468 -0.477613 -10.505413 -12.779387 1

5167 2023-08-03 10:43:48 29157.02 29158.29 29168.0 29168.5 -10.21 -11.5750 2.835532 0.481391 -10.440787 -12.709213 -1

5168 2023-08-03 10:43:59 29156.03 29156.52 29168.0 29168.5 -11.98 -11.5722 2.835052 -0.143842 -10.438179 -12.706221 0

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00608', 'liquidationPrice': '227797.468828564', 'keepMarginRate': '0.004', 'marketPrice': '29168.08', 'marginRatio': '0.00067503906', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059440373, 'data': {'clientOid': '1070946403003027459', 'orderId': '1070946403003027458'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059440832, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070946403003027458', 'clientOid': '1070946403003027459', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059440374', 'uTime': '1691059440374'}}

state = new

has open order:1070946403003027458

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691059442273, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070946403003027458', 'clientOid': '1070946403003027459', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059440374', 'uTime': '1691059440374'}}

state = new

has open order:1070946403003027458

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691059443698, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070946403003027458', 'clientOid': '1070946403003027459', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059440374', 'uTime': '1691059440374'}}

state = new

has open order:1070946403003027458

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691059445115, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070946403003027458', 'clientOid': '1070946403003027459', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059440374', 'uTime': '1691059440374'}}

state = new

has open order:1070946403003027458

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691059446507, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070946403003027458', 'clientOid': '1070946403003027459', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059440374', 'uTime': '1691059440374'}}

state = new

has open order:1070946403003027458

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059447641, 'data': {'result': True, 'order\_ids': ['1070946403003027458'], 'client\_order\_ids': ['1070946403003027459'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.897226572036743

end

order counter = 196

cancel counter = 2878

start time = 1691059450.55784

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5165 2023-08-03 10:43:27 29157.62 29158.16 29168.0 29168.5 -10.34 -11.6540 2.849296 0.461166 -10.514281 -12.793719 -1

5166 2023-08-03 10:43:38 29154.44 29155.50 29168.0 29168.5 -13.00 -11.6424 2.842468 -0.477613 -10.505413 -12.779387 1

5167 2023-08-03 10:43:48 29157.02 29158.29 29168.0 29168.5 -10.21 -11.5750 2.835532 0.481391 -10.440787 -12.709213 -1

5168 2023-08-03 10:43:59 29156.03 29156.52 29168.0 29168.5 -11.98 -11.5722 2.835052 -0.143842 -10.438179 -12.706221 0

5169 2023-08-03 10:44:10 29159.38 29159.79 29168.0 29168.5 -8.71 -11.5204 2.863644 0.981407 -10.374942 -12.665858 -1

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00623', 'liquidationPrice': '227797.468138564', 'keepMarginRate': '0.004', 'marketPrice': '29168.23', 'marginRatio': '0.000675043041', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059451079, 'data': {'clientOid': '1070946447911440386', 'orderId': '1070946447911440385'}}

signal = -1, position = 1

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059451534, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946447911440385', 'clientOid': '1070946447911440386', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059451081', 'uTime': '1691059451081'}}

state = new

has open order:1070946447911440385

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691059452930, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946447911440385', 'clientOid': '1070946447911440386', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059451081', 'uTime': '1691059451081'}}

state = new

has open order:1070946447911440385

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691059454323, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946447911440385', 'clientOid': '1070946447911440386', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059451081', 'uTime': '1691059451081'}}

state = new

has open order:1070946447911440385

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691059455706, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946447911440385', 'clientOid': '1070946447911440386', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059451081', 'uTime': '1691059451081'}}

state = new

has open order:1070946447911440385

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691059457173, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946447911440385', 'clientOid': '1070946447911440386', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059451081', 'uTime': '1691059451081'}}

state = new

has open order:1070946447911440385

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059458326, 'data': {'result': True, 'order\_ids': ['1070946447911440385'], 'client\_order\_ids': ['1070946447911440386'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.813579559326172

end

order counter = 196

cancel counter = 2879

start time = 1691059461.3507423

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5166 2023-08-03 10:43:38 29154.44 29155.50 29168.0 29168.5 -13.00 -11.6424 2.842468 -0.477613 -10.505413 -12.779387 1

5167 2023-08-03 10:43:48 29157.02 29158.29 29168.0 29168.5 -10.21 -11.5750 2.835532 0.481391 -10.440787 -12.709213 -1

5168 2023-08-03 10:43:59 29156.03 29156.52 29168.0 29168.5 -11.98 -11.5722 2.835052 -0.143842 -10.438179 -12.706221 0

5169 2023-08-03 10:44:10 29159.38 29159.79 29168.0 29168.5 -8.71 -11.5204 2.863644 0.981407 -10.374942 -12.665858 -1

5170 2023-08-03 10:44:21 29158.58 29159.28 29168.0 29168.5 -9.22 -11.4948 2.878634 0.790236 -10.343346 -12.646254 -1

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00704', 'liquidationPrice': '227797.464412564', 'keepMarginRate': '0.004', 'marketPrice': '29169.04', 'marginRatio': '0.000675064538', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059461889, 'data': {'clientOid': '1070946493251866624', 'orderId': '1070946493247672321'}}

signal = -1, position = 1

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059462416, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946493247672321', 'clientOid': '1070946493251866624', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059461891', 'uTime': '1691059461891'}}

state = new

has open order:1070946493247672321

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691059463823, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946493247672321', 'clientOid': '1070946493251866624', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059461891', 'uTime': '1691059461891'}}

state = new

has open order:1070946493247672321

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691059465340, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946493247672321', 'clientOid': '1070946493251866624', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059461891', 'uTime': '1691059461891'}}

state = new

has open order:1070946493247672321

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691059466741, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946493247672321', 'clientOid': '1070946493251866624', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059461891', 'uTime': '1691059461891'}}

state = new

has open order:1070946493247672321

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691059468161, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946493247672321', 'clientOid': '1070946493251866624', 'filledQty': 0.0, 'fee': 0.0, 'price': 29168.0, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059461891', 'uTime': '1691059461891'}}

state = new

has open order:1070946493247672321

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059469304, 'data': {'result': True, 'order\_ids': ['1070946493247672321'], 'client\_order\_ids': ['1070946493251866624'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.000023365020752

end

order counter = 196

cancel counter = 2880

start time = 1691059472.1096385

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5167 2023-08-03 10:43:48 29157.02 29158.29 29168.0 29168.5 -10.21 -11.5750 2.835532 0.481391 -10.440787 -12.709213 -1

5168 2023-08-03 10:43:59 29156.03 29156.52 29168.0 29168.5 -11.98 -11.5722 2.835052 -0.143842 -10.438179 -12.706221 0

5169 2023-08-03 10:44:10 29159.38 29159.79 29168.0 29168.5 -8.71 -11.5204 2.863644 0.981407 -10.374942 -12.665858 -1

5170 2023-08-03 10:44:21 29158.58 29159.28 29168.0 29168.5 -9.22 -11.4948 2.878634 0.790236 -10.343346 -12.646254 -1

5171 2023-08-03 10:44:32 29163.16 29164.27 29169.5 29170.0 -5.73 -11.3930 2.990801 1.893473 -10.196680 -12.589320 -1

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00805', 'liquidationPrice': '227797.459766564', 'keepMarginRate': '0.004', 'marketPrice': '29170.05', 'marginRatio': '0.000675091343', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059472666, 'data': {'clientOid': '1070946538453880832', 'orderId': '1070946538449686529'}}

signal = -1, position = 1

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059473139, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946538449686529', 'clientOid': '1070946538453880832', 'filledQty': 0.0, 'fee': 0.0, 'price': 29169.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059472668', 'uTime': '1691059472668'}}

state = new

has open order:1070946538449686529

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691059474566, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946538449686529', 'clientOid': '1070946538453880832', 'filledQty': 0.0, 'fee': 0.0, 'price': 29169.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059472668', 'uTime': '1691059472668'}}

state = new

has open order:1070946538449686529

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691059476307, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946538449686529', 'clientOid': '1070946538453880832', 'filledQty': 0.0, 'fee': 0.0, 'price': 29169.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059472668', 'uTime': '1691059472668'}}

state = new

has open order:1070946538449686529

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691059477786, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946538449686529', 'clientOid': '1070946538453880832', 'filledQty': 0.0, 'fee': 0.0, 'price': 29169.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059472668', 'uTime': '1691059472668'}}

state = new

has open order:1070946538449686529

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691059479223, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946538449686529', 'clientOid': '1070946538453880832', 'filledQty': 0.0, 'fee': 0.0, 'price': 29169.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059472668', 'uTime': '1691059472668'}}

state = new

has open order:1070946538449686529

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059480355, 'data': {'result': True, 'order\_ids': ['1070946538449686529'], 'client\_order\_ids': ['1070946538453880832'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 8.291233539581299

end

order counter = 196

cancel counter = 2881

start time = 1691059482.9408505

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5168 2023-08-03 10:43:59 29156.03 29156.52 29168.0 29168.5 -11.98 -11.5722 2.835052 -0.143842 -10.438179 -12.706221 0

5169 2023-08-03 10:44:10 29159.38 29159.79 29168.0 29168.5 -8.71 -11.5204 2.863644 0.981407 -10.374942 -12.665858 -1

5170 2023-08-03 10:44:21 29158.58 29159.28 29168.0 29168.5 -9.22 -11.4948 2.878634 0.790236 -10.343346 -12.646254 -1

5171 2023-08-03 10:44:32 29163.16 29164.27 29169.5 29170.0 -5.73 -11.3930 2.990801 1.893473 -10.196680 -12.589320 -1

5172 2023-08-03 10:44:42 29160.82 29161.20 29169.5 29170.0 -8.80 -11.4368 2.934838 0.898448 -10.262865 -12.610735 -1

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.01169', 'liquidationPrice': '227797.443022564', 'keepMarginRate': '0.004', 'marketPrice': '29173.69', 'marginRatio': '0.00067518795', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059483466, 'data': {'clientOid': '1070946583773335552', 'orderId': '1070946583769141249'}}

signal = -1, position = 1

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059483918, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946583769141249', 'clientOid': '1070946583773335552', 'filledQty': 0.0, 'fee': 0.0, 'price': 29169.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059483473', 'uTime': '1691059483473'}}

state = new

has open order:1070946583769141249

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691059485339, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946583769141249', 'clientOid': '1070946583773335552', 'filledQty': 0.0, 'fee': 0.0, 'price': 29169.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059483473', 'uTime': '1691059483473'}}

state = new

has open order:1070946583769141249

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691059486753, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946583769141249', 'clientOid': '1070946583773335552', 'filledQty': 0.0, 'fee': 0.0, 'price': 29169.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059483473', 'uTime': '1691059483473'}}

state = new

has open order:1070946583769141249

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691059488153, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946583769141249', 'clientOid': '1070946583773335552', 'filledQty': 0.0, 'fee': 0.0, 'price': 29169.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059483473', 'uTime': '1691059483473'}}

state = new

has open order:1070946583769141249

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691059489549, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946583769141249', 'clientOid': '1070946583773335552', 'filledQty': 0.0, 'fee': 0.0, 'price': 29169.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059483473', 'uTime': '1691059483473'}}

state = new

has open order:1070946583769141249

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059490694, 'data': {'result': True, 'order\_ids': ['1070946583769141249'], 'client\_order\_ids': ['1070946583773335552'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.80365252494812

end

order counter = 196

cancel counter = 2882

start time = 1691059493.7230067

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5169 2023-08-03 10:44:10 29159.38 29159.79 29168.0 29168.5 -8.71 -11.5204 2.863644 0.981407 -10.374942 -12.665858 -1

5170 2023-08-03 10:44:21 29158.58 29159.28 29168.0 29168.5 -9.22 -11.4948 2.878634 0.790236 -10.343346 -12.646254 -1

5171 2023-08-03 10:44:32 29163.16 29164.27 29169.5 29170.0 -5.73 -11.3930 2.990801 1.893473 -10.196680 -12.589320 -1

5172 2023-08-03 10:44:42 29160.82 29161.20 29169.5 29170.0 -8.80 -11.4368 2.934838 0.898448 -10.262865 -12.610735 -1

5173 2023-08-03 10:44:53 29160.82 29161.31 29169.5 29170.0 -8.69 -11.4066 2.955520 0.919161 -10.224392 -12.588808 -1

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.01173', 'liquidationPrice': '227797.442838564', 'keepMarginRate': '0.004', 'marketPrice': '29173.73', 'marginRatio': '0.000675189011', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059494259, 'data': {'clientOid': '1070946629050847233', 'orderId': '1070946629046652942'}}

signal = -1, position = 1

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059494686, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946629046652942', 'clientOid': '1070946629050847233', 'filledQty': 0.0, 'fee': 0.0, 'price': 29169.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059494268', 'uTime': '1691059494268'}}

state = new

has open order:1070946629046652942

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691059496104, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946629046652942', 'clientOid': '1070946629050847233', 'filledQty': 0.0, 'fee': 0.0, 'price': 29169.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059494268', 'uTime': '1691059494268'}}

state = new

has open order:1070946629046652942

counter = 3

{'code': '00000', 'msg': 'success', 'requestTime': 1691059497598, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946629046652942', 'clientOid': '1070946629050847233', 'filledQty': 0.0, 'fee': 0.0, 'price': 29169.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059494268', 'uTime': '1691059494268'}}

state = new

has open order:1070946629046652942

counter = 4

{'code': '00000', 'msg': 'success', 'requestTime': 1691059499016, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946629046652942', 'clientOid': '1070946629050847233', 'filledQty': 0.0, 'fee': 0.0, 'price': 29169.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059494268', 'uTime': '1691059494268'}}

state = new

has open order:1070946629046652942

counter = 5

{'code': '00000', 'msg': 'success', 'requestTime': 1691059500459, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946629046652942', 'clientOid': '1070946629050847233', 'filledQty': 0.0, 'fee': 0.0, 'price': 29169.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059494268', 'uTime': '1691059494268'}}

state = new

has open order:1070946629046652942

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059501622, 'data': {'result': True, 'order\_ids': ['1070946629046652942'], 'client\_order\_ids': ['1070946629050847233'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 7.949653387069702

end

order counter = 196

cancel counter = 2883

start time = 1691059504.4981713

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5170 2023-08-03 10:44:21 29158.58 29159.28 29168.0 29168.5 -9.22 -11.4948 2.878634 0.790236 -10.343346 -12.646254 -1

5171 2023-08-03 10:44:32 29163.16 29164.27 29169.5 29170.0 -5.73 -11.3930 2.990801 1.893473 -10.196680 -12.589320 -1

5172 2023-08-03 10:44:42 29160.82 29161.20 29169.5 29170.0 -8.80 -11.4368 2.934838 0.898448 -10.262865 -12.610735 -1

5173 2023-08-03 10:44:53 29160.82 29161.31 29169.5 29170.0 -8.69 -11.4066 2.955520 0.919161 -10.224392 -12.588808 -1

5174 2023-08-03 10:45:04 29161.41 29162.15 29169.5 29170.0 -7.85 -11.3512 2.996246 1.168529 -10.152701 -12.549699 -1

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.01233', 'liquidationPrice': '227797.440078564', 'keepMarginRate': '0.004', 'marketPrice': '29174.33', 'marginRatio': '0.000675204936', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059505071, 'data': {'clientOid': '1070946674391273472', 'orderId': '1070946674387079169'}}

signal = -1, position = 1

short binance,long bitget

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059505573, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946674387079169', 'clientOid': '1070946674391273472', 'filledQty': 0.0, 'fee': 0.0, 'price': 29169.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059505078', 'uTime': '1691059505078'}}

state = new

has open order:1070946674387079169

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691059507068, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.002, 'orderId': '1070946674387079169', 'clientOid': '1070946674391273472', 'filledQty': 0.0, 'fee': 0.0, 'price': 29169.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059505078', 'uTime': '1691059505078'}}

state = new

has open order:1070946674387079169

counter = 3

order cancel: {'code': '00000', 'msg': 'success', 'requestTime': 1691059508471, 'data': {'result': True, 'order\_ids': ['1070946674387079169'], 'client\_order\_ids': ['1070946674391273472'], 'fail\_infos': []}}

bitget cancel status = success

elapsed = 5.033985137939453

end

order counter = 196

cancel counter = 2884

start time = 1691059515.2766306

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5171 2023-08-03 10:44:32 29163.16 29164.27 29169.5 29170.0 -5.73 -11.3930 2.990801 1.893473 -10.196680 -12.589320 -1

5172 2023-08-03 10:44:42 29160.82 29161.20 29169.5 29170.0 -8.80 -11.4368 2.934838 0.898448 -10.262865 -12.610735 -1

5173 2023-08-03 10:44:53 29160.82 29161.31 29169.5 29170.0 -8.69 -11.4066 2.955520 0.919161 -10.224392 -12.588808 -1

5174 2023-08-03 10:45:04 29161.41 29162.15 29169.5 29170.0 -7.85 -11.3512 2.996246 1.168529 -10.152701 -12.549699 -1

5175 2023-08-03 10:45:15 29153.24 29154.22 29169.5 29170.0 -15.78 -11.3752 3.027282 -1.455034 -10.164287 -12.586113 1

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00923', 'liquidationPrice': '227797.454338564', 'keepMarginRate': '0.004', 'marketPrice': '29171.23', 'marginRatio': '0.00067512266', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.3819599151611328

end

order counter = 196

cancel counter = 2884

start time = 1691059526.0613487

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5172 2023-08-03 10:44:42 29160.82 29161.20 29169.5 29170.0 -8.80 -11.4368 2.934838 0.898448 -10.262865 -12.610735 -1

5173 2023-08-03 10:44:53 29160.82 29161.31 29169.5 29170.0 -8.69 -11.4066 2.955520 0.919161 -10.224392 -12.588808 -1

5174 2023-08-03 10:45:04 29161.41 29162.15 29169.5 29170.0 -7.85 -11.3512 2.996246 1.168529 -10.152701 -12.549699 -1

5175 2023-08-03 10:45:15 29153.24 29154.22 29169.5 29170.0 -15.78 -11.3752 3.027282 -1.455034 -10.164287 -12.586113 1

5176 2023-08-03 10:45:26 29153.00 29153.62 29167.5 29168.0 -14.38 -11.3518 2.998741 -1.009824 -10.152304 -12.551296 1

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00715', 'liquidationPrice': '227797.463906564', 'keepMarginRate': '0.004', 'marketPrice': '29169.15', 'marginRatio': '0.000675067457', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.2970123291015625

end

order counter = 196

cancel counter = 2884

start time = 1691059536.8780012

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5173 2023-08-03 10:44:53 29160.82 29161.31 29169.5 29170.0 -8.69 -11.4066 2.955520 0.919161 -10.224392 -12.588808 -1

5174 2023-08-03 10:45:04 29161.41 29162.15 29169.5 29170.0 -7.85 -11.3512 2.996246 1.168529 -10.152701 -12.549699 -1

5175 2023-08-03 10:45:15 29153.24 29154.22 29169.5 29170.0 -15.78 -11.3752 3.027282 -1.455034 -10.164287 -12.586113 1

5176 2023-08-03 10:45:26 29153.00 29153.62 29167.5 29168.0 -14.38 -11.3518 2.998741 -1.009824 -10.152304 -12.551296 1

5177 2023-08-03 10:45:36 29150.40 29151.28 29166.5 29167.0 -15.72 -11.3512 2.997846 -1.457313 -10.152062 -12.550338 1

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '-0.00569', 'liquidationPrice': '227797.470622564', 'keepMarginRate': '0.004', 'marketPrice': '29167.69', 'marginRatio': '0.00067502871', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.33052706718444824

end

order counter = 196

cancel counter = 2884

start time = 1691059547.6584532

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5174 2023-08-03 10:45:04 29161.41 29162.15 29169.5 29170.0 -7.85 -11.3512 2.996246 1.168529 -10.152701 -12.549699 -1

5175 2023-08-03 10:45:15 29153.24 29154.22 29169.5 29170.0 -15.78 -11.3752 3.027282 -1.455034 -10.164287 -12.586113 1

5176 2023-08-03 10:45:26 29153.00 29153.62 29167.5 29168.0 -14.38 -11.3518 2.998741 -1.009824 -10.152304 -12.551296 1

5177 2023-08-03 10:45:36 29150.40 29151.28 29166.5 29167.0 -15.72 -11.3512 2.997846 -1.457313 -10.152062 -12.550338 1

5178 2023-08-03 10:45:47 29147.08 29147.68 29160.0 29160.5 -12.82 -11.4026 3.000611 -0.472371 -10.202356 -12.602844 1

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00186', 'liquidationPrice': '227797.505352564', 'keepMarginRate': '0.004', 'marketPrice': '29160.14', 'marginRatio': '0.000674828347', 'cTime': '1690993038706'}]}

signal = 1, position = 1

elapsed = 0.29378461837768555

end

order counter = 196

cancel counter = 2884

start time = 1691059558.4178271

timestamp Binance\_BTCTUSD\_bid Binance\_BTCTUSD\_ask Bitget\_BTCUSDTUMCBL\_bid Bitget\_BTCUSDTUMCBL\_ask diff ma sd z +b -b pos

5175 2023-08-03 10:45:15 29153.24 29154.22 29169.5 29170.0 -15.78 -11.3752 3.027282 -1.455034 -10.164287 -12.586113 1

5176 2023-08-03 10:45:26 29153.00 29153.62 29167.5 29168.0 -14.38 -11.3518 2.998741 -1.009824 -10.152304 -12.551296 1

5177 2023-08-03 10:45:36 29150.40 29151.28 29166.5 29167.0 -15.72 -11.3512 2.997846 -1.457313 -10.152062 -12.550338 1

5178 2023-08-03 10:45:47 29147.08 29147.68 29160.0 29160.5 -12.82 -11.4026 3.000611 -0.472371 -10.202356 -12.602844 1

5179 2023-08-03 10:45:58 29145.80 29146.99 29158.0 29159.0 -12.01 -11.4852 2.958208 -0.177405 -10.301917 -12.668483 0

Binance position: {'BTC': '0.00440000', 'TUSD': '171.01591540'}

Bitget position: {'code': '00000', 'msg': 'success', 'requestTime': 0, 'data': [{'marginCoin': 'USDT', 'symbol': 'BTCUSDT\_UMCBL', 'holdSide': 'short', 'openDelegateCount': '0', 'margin': '29.162', 'available': '0.001', 'locked': '0', 'total': '0.001', 'leverage': 1, 'achievedProfits': '0', 'averageOpenPrice': '29162', 'marginMode': 'crossed', 'holdMode': 'single\_hold', 'unrealizedPL': '0.00238', 'liquidationPrice': '227797.507744564', 'keepMarginRate': '0.004', 'marketPrice': '29159.62', 'marginRatio': '0.000674814548', 'cTime': '1690993038706'}]}

order sent: {'code': '00000', 'msg': 'success', 'requestTime': 1691059559017, 'data': {'clientOid': '1070946900728500224', 'orderId': '1070946900724305928'}}

signal = 0, position = 1

short binance,long bitget to settle all position

counter = 1

{'code': '00000', 'msg': 'success', 'requestTime': 1691059559441, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070946900724305928', 'clientOid': '1070946900728500224', 'filledQty': 0.0, 'fee': 0.0, 'price': 29158.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059559041', 'uTime': '1691059559041'}}

state = new

has open order:1070946900724305928

counter = 2

{'code': '00000', 'msg': 'success', 'requestTime': 1691059560932, 'data': {'symbol': 'BTCUSDT\_UMCBL', 'size': 0.001, 'orderId': '1070946900724305928', 'clientOid': '1070946900728500224', 'filledQty': 0.0, 'fee': 0.0, 'price': 29158.5, 'state': 'new', 'side': 'buy\_single', 'timeInForce': 'normal', 'totalProfits': 0.0, 'posSide': 'long', 'marginCoin': 'USDT', 'filledAmount': 0.0, 'orderType': 'limit', 'leverage': '1', 'marginMode': 'crossed', 'reduceOnly': False, 'enterPointSource': 'API', 'tradeSide': 'buy\_single', 'holdMode': 'single\_hold', 'orderSource': 'normal', 'cTime': '1691059559041', 'uTime': '1691059559041'}}

state = new

has open order:1070946900724305928

counter = 3

order cancel: {'code': '45130', 'msg': 'No order to cancel', 'requestTime': 1691059562351, 'data': None}

bitget cancel status = No order to cancel

Binance Market Sell: {'symbol': 'BTCTUSD', 'orderId': 2268190778, 'orderListId': -1, 'clientOrderId': 'H7J9cYUhL7CkrELMU7t3iB', 'transactTime': 1691059562486, 'price': '0.00000000', 'origQty': '0.00100000', 'executedQty': '0.00100000', 'cummulativeQuoteQty': '29.14500000', 'status': 'FILLED', 'timeInForce': 'GTC', 'type': 'MARKET', 'side': 'SELL', 'workingTime': 1691059562486, 'fills': [{'price': '29145.00000000', 'qty': '0.00040000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293536568}, {'price': '29145.00000000', 'qty': '0.00060000', 'commission': '0.00000000', 'commissionAsset': 'BNB', 'tradeId': 293536569}], 'selfTradePreventionMode': 'NONE'}

elapsed = 5.106759786605835

Traceback (most recent call last):

File "C:\Users\Administrator\Desktop\Statistic Arbitrage\Live\Live＿BTC\_Binance\_Bitget.py", line 698, in <module>

order\_counter, cancel\_counter = base(50, 0.4, cancel\_counter, order\_counter, interval)

File "C:\Users\Administrator\Desktop\Statistic Arbitrage\Live\Live＿BTC\_Binance\_Bitget.py", line 664, in base

time.sleep(10 - elapsed)

KeyboardInterrupt

Process finished with exit code 1