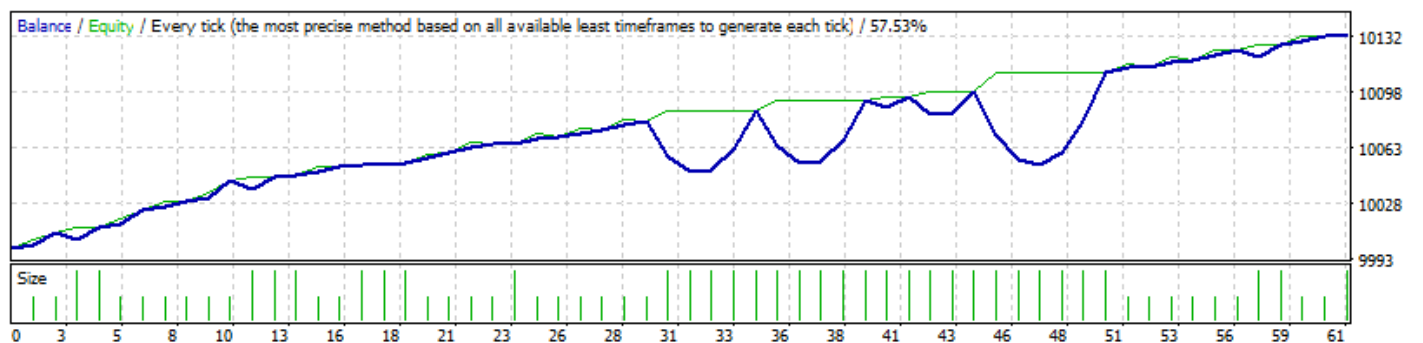


Strategy Tester Report

BiM_LRSF_19

FXCM-AUDDemo01 (Build 1090)

| | | | | |
|--------------------------|--|------------------------------------|----------------|---|
| Symbol | GBPUSD (Great Britain Pound vs US Dollar) | | | |
| Period | 1 Hour (H1) 2018.03.01 00:00 - 2018.08.31 23:00 (2018.03.01 - 2018.09.01) | | | |
| Model | Every tick (the most precise method based on all available least timeframes) | | | |
| Parameters | Entry_Options="-----"; MinLots=0.02; UseMAConfirm=false; MAConfirmFast=20; MAConfirmSlow=50; UseTrendFilter2=true; MM_Options="-----"; UseBreakEvenMA=true; UseBreakEvenSL=true; BreakEvenTrigger=30; BreakEvenPips=5; UseTrailingSL=true; TrailingPips=30; UseProfProt=true; TriggerProtPips=40; MaxProtPips=100; MaxProtPerc=0.75; Exit_Options="-----"; UsePartClose=true; PartialClosePips=30; MEME_Options="-----"; UseMEME=true; MaxMEME=6; Trade_Options="-----"; UserAlias=""; MagicNumber=20170623; SpreadLimit=10; Slippage=50; SRLineColor=Brown; | | | |
| Bars in test | 4168 | Ticks modelled | 12703812 | Modelling quality 57.53% |
| Mismatched charts errors | 1 | | | |
| Initial deposit | 10000.00 | Spread | Current (7) | |
| Total net profit | 132.88 | Gross profit | 270.14 | Gross loss -137.26 |
| Profit factor | 1.97 | Expected payoff | 2.18 | |
| Absolute drawdown | 80.97 | Maximal drawdown | 182.78 (1.81%) | Relative drawdown 1.81% (182.78) |
| Total trades | 61 | Short positions (won %) | 32 (84.38%) | Long positions (won %) 29 (75.86%) |
| | | Profit trades (% of total) | 49 (80.33%) | Loss trades (% of total) 12 (19.67%) |
| | Largest | profit trade | 30.50 | loss trade -26.50 |
| | Average | profit trade | 5.51 | loss trade -11.44 |
| | Maximum | consecutive wins (profit in money) | 18 (41.92) | consecutive losses (loss in money) 3 (-45.30) |
| | Maximal | consecutive profit (count of wins) | 71.86 (9) | consecutive loss (count of losses) -45.30 (3) |
| | Average | consecutive wins | 5 | consecutive losses 2 |



| # | Time | Type | Order | Size | Price | S / L | T / P | Profit | Balance |
|----|------------------|------------|-------|------|---------|---------|---------|--------|----------|
| 1 | 2018.03.19 12:00 | buy | 1 | 0.02 | 1.39467 | 0.00000 | 0.00000 | | |
| 2 | 2018.03.19 12:00 | modify | 1 | 0.02 | 1.39467 | 1.38327 | 1.41747 | | |
| 3 | 2018.03.19 12:39 | modify | 1 | 0.02 | 1.39467 | 1.39517 | 1.41747 | | |
| 4 | 2018.03.19 12:39 | close | 1 | 0.01 | 1.39768 | 1.39517 | 1.41747 | 3.01 | 10003.01 |
| 5 | 2018.03.19 12:39 | buy | 2 | 0.01 | 1.39467 | 1.39517 | 1.41747 | | |
| 6 | 2018.03.19 14:00 | modify | 2 | 0.01 | 1.39467 | 1.39735 | 1.41747 | | |
| 7 | 2018.03.19 14:14 | close | 2 | 0.01 | 1.40203 | 1.39735 | 1.41747 | 7.36 | 10010.37 |
| 8 | 2018.04.03 14:00 | sell | 3 | 0.02 | 1.40277 | 0.00000 | 0.00000 | | |
| 9 | 2018.04.03 14:00 | modify | 3 | 0.02 | 1.40277 | 1.41424 | 1.37997 | | |
| 10 | 2018.04.03 14:09 | sell limit | 4 | 0.02 | 1.40854 | 0.00000 | 0.00000 | | |
| 11 | 2018.04.04 05:09 | sell | 4 | 0.02 | 1.40854 | 0.00000 | 0.00000 | | |
| 12 | 2018.04.04 05:09 | sell limit | 5 | 0.02 | 1.41431 | 0.00000 | 0.00000 | | |
| 13 | 2018.04.04 05:09 | modify | 3 | 0.02 | 1.40277 | 1.41994 | 1.40499 | | |
| 14 | 2018.04.04 05:09 | modify | 4 | 0.02 | 1.40854 | 1.41994 | 1.40499 | | |
| 15 | 2018.04.04 13:00 | t/p | 3 | 0.02 | 1.40499 | 1.41994 | 1.40499 | -4.44 | 10005.93 |
| 16 | 2018.04.04 13:00 | t/p | 4 | 0.02 | 1.40499 | 1.41994 | 1.40499 | 7.10 | 10013.03 |
| 17 | 2018.04.04 13:00 | delete | 5 | 0.02 | 1.41431 | 0.00000 | 0.00000 | | |
| 18 | 2018.04.16 04:00 | buy | 6 | 0.02 | 1.42623 | 0.00000 | 0.00000 | | |
| 19 | 2018.04.16 04:00 | modify | 6 | 0.02 | 1.42623 | 1.41483 | 1.44903 | | |
| 20 | 2018.04.16 04:43 | buy limit | 7 | 0.02 | 1.42053 | 0.00000 | 0.00000 | | |
| 21 | 2018.04.16 12:39 | modify | 6 | 0.02 | 1.42623 | 1.42673 | 1.44903 | | |
| 22 | 2018.04.16 12:39 | close | 6 | 0.01 | 1.42924 | 1.42673 | 1.44903 | 3.01 | 10016.04 |
| 23 | 2018.04.16 12:39 | buy | 8 | 0.01 | 1.42623 | 1.42673 | 1.44903 | | |
| 24 | 2018.04.16 12:39 | delete | 7 | 0.02 | 1.42053 | 0.00000 | 0.00000 | | |
| 25 | 2018.04.16 16:19 | modify | 8 | 0.01 | 1.42623 | 1.42973 | 1.44903 | | |
| 26 | 2018.04.16 16:19 | modify | 8 | 0.01 | 1.42623 | 1.42975 | 1.44903 | | |

| 9/3/2018 | | Strategy Tester: BiM_LRSF_19 | | | | | | | | |
|----------|------------------|------------------------------|----|------|---------|---------|---------|-------|--|----------|
| 27 | 2018.04.16 16:19 | modify | 8 | 0.01 | 1.42623 | 1.42978 | 1.44903 | | | |
| 28 | 2018.04.16 23:13 | modify | 8 | 0.01 | 1.42623 | 1.43084 | 1.44903 | | | |
| 29 | 2018.04.16 23:18 | modify | 8 | 0.01 | 1.42623 | 1.43120 | 1.44903 | | | |
| 30 | 2018.04.17 03:31 | modify | 8 | 0.01 | 1.42623 | 1.43177 | 1.44903 | | | |
| 31 | 2018.04.17 03:31 | modify | 8 | 0.01 | 1.42623 | 1.43184 | 1.44903 | | | |
| 32 | 2018.04.17 06:00 | close | 8 | 0.01 | 1.43393 | 1.43184 | 1.44903 | 7.70 | | 10023.74 |
| 33 | 2018.04.18 11:44 | sell | 9 | 0.02 | 1.42258 | 0.00000 | 0.00000 | | | |
| 34 | 2018.04.18 11:44 | modify | 9 | 0.02 | 1.42258 | 1.43405 | 1.39978 | | | |
| 35 | 2018.04.18 11:49 | modify | 9 | 0.02 | 1.42258 | 1.42208 | 1.39978 | | | |
| 36 | 2018.04.18 11:49 | close | 9 | 0.01 | 1.41957 | 1.42208 | 1.39978 | 3.01 | | 10026.75 |
| 37 | 2018.04.18 11:49 | sell | 10 | 0.01 | 1.42258 | 1.42208 | 1.39978 | | | |
| 38 | 2018.04.18 13:00 | modify | 10 | 0.01 | 1.42258 | 1.41997 | 1.39978 | | | |
| 39 | 2018.04.18 13:18 | s/l | 10 | 0.01 | 1.41997 | 1.41997 | 1.39978 | 2.61 | | 10029.36 |
| 40 | 2018.04.19 19:00 | sell | 11 | 0.02 | 1.41921 | 0.00000 | 0.00000 | | | |
| 41 | 2018.04.19 19:00 | modify | 11 | 0.02 | 1.41921 | 1.43068 | 1.39641 | | | |
| 42 | 2018.04.19 19:13 | sell limit | 12 | 0.02 | 1.42498 | 0.00000 | 0.00000 | | | |
| 43 | 2018.04.19 20:14 | modify | 11 | 0.02 | 1.41921 | 1.41871 | 1.39641 | | | |
| 44 | 2018.04.19 20:14 | close | 11 | 0.01 | 1.41621 | 1.41871 | 1.39641 | 3.00 | | 10032.36 |
| 45 | 2018.04.19 20:14 | sell | 13 | 0.01 | 1.41921 | 1.41871 | 1.39641 | | | |
| 46 | 2018.04.19 20:14 | delete | 12 | 0.02 | 1.42498 | 0.00000 | 0.00000 | | | |
| 47 | 2018.04.19 22:00 | modify | 13 | 0.01 | 1.41921 | 1.40932 | 1.39641 | | | |
| 48 | 2018.04.19 23:00 | s/l | 13 | 0.01 | 1.40932 | 1.40932 | 1.39641 | 9.89 | | 10042.25 |
| 49 | 2018.04.26 11:00 | sell | 14 | 0.02 | 1.39085 | 0.00000 | 0.00000 | | | |
| 50 | 2018.04.26 11:00 | modify | 14 | 0.02 | 1.39085 | 1.40232 | 1.36805 | | | |
| 51 | 2018.04.26 11:21 | sell limit | 15 | 0.02 | 1.39662 | 0.00000 | 0.00000 | | | |
| 52 | 2018.04.26 13:52 | sell | 15 | 0.02 | 1.39662 | 0.00000 | 0.00000 | | | |
| 53 | 2018.04.26 13:52 | sell limit | 16 | 0.02 | 1.40239 | 0.00000 | 0.00000 | | | |
| 54 | 2018.04.26 13:52 | modify | 14 | 0.02 | 1.39085 | 1.40802 | 1.39307 | | | |
| 55 | 2018.04.26 13:52 | modify | 15 | 0.02 | 1.39662 | 1.40802 | 1.39307 | | | |
| 56 | 2018.04.26 18:06 | t/p | 14 | 0.02 | 1.39307 | 1.40802 | 1.39307 | -4.44 | | 10037.81 |
| 57 | 2018.04.26 18:06 | t/p | 15 | 0.02 | 1.39307 | 1.40802 | 1.39307 | 7.10 | | 10044.91 |
| 58 | 2018.04.26 18:06 | delete | 16 | 0.02 | 1.40239 | 0.00000 | 0.00000 | | | |
| 59 | 2018.04.26 19:00 | sell | 17 | 0.02 | 1.39267 | 0.00000 | 0.00000 | | | |
| 60 | 2018.04.26 19:00 | modify | 17 | 0.02 | 1.39267 | 1.40414 | 1.36987 | | | |
| 61 | 2018.04.26 19:09 | sell limit | 18 | 0.02 | 1.39844 | 0.00000 | 0.00000 | | | |
| 62 | 2018.04.27 04:54 | close | 17 | 0.02 | 1.39237 | 1.40414 | 1.36987 | 0.60 | | 10045.51 |
| 63 | 2018.04.27 04:54 | delete | 18 | 0.02 | 1.39844 | 0.00000 | 0.00000 | | | |
| 64 | 2018.05.02 17:00 | sell | 19 | 0.02 | 1.36031 | 0.00000 | 0.00000 | | | |
| 65 | 2018.05.02 17:00 | modify | 19 | 0.02 | 1.36031 | 1.37178 | 1.33751 | | | |
| 66 | 2018.05.02 17:04 | sell limit | 20 | 0.02 | 1.36608 | 0.00000 | 0.00000 | | | |
| 67 | 2018.05.02 22:37 | modify | 19 | 0.02 | 1.36031 | 1.35981 | 1.33751 | | | |
| 68 | 2018.05.02 22:37 | close | 19 | 0.01 | 1.35730 | 1.35981 | 1.33751 | 3.01 | | 10048.52 |
| 69 | 2018.05.02 22:37 | sell | 21 | 0.01 | 1.36031 | 1.35981 | 1.33751 | | | |
| 70 | 2018.05.02 22:37 | delete | 20 | 0.02 | 1.36608 | 0.00000 | 0.00000 | | | |
| 71 | 2018.05.03 00:00 | modify | 21 | 0.01 | 1.36031 | 1.35734 | 1.33751 | | | |
| 72 | 2018.05.03 00:00 | s/l | 21 | 0.01 | 1.35734 | 1.35734 | 1.33751 | 2.97 | | 10051.49 |
| 73 | 2018.05.07 10:00 | sell | 22 | 0.02 | 1.35426 | 0.00000 | 0.00000 | | | |
| 74 | 2018.05.07 10:00 | modify | 22 | 0.02 | 1.35426 | 1.36573 | 1.33146 | | | |
| 75 | 2018.05.07 10:37 | sell limit | 23 | 0.02 | 1.36003 | 0.00000 | 0.00000 | | | |
| 76 | 2018.05.07 15:22 | close | 22 | 0.02 | 1.35396 | 1.36573 | 1.33146 | 0.60 | | 10052.09 |
| 77 | 2018.05.07 15:22 | delete | 23 | 0.02 | 1.36003 | 0.00000 | 0.00000 | | | |
| 78 | 2018.05.10 11:00 | sell | 24 | 0.02 | 1.35385 | 0.00000 | 0.00000 | | | |
| 79 | 2018.05.10 11:00 | modify | 24 | 0.02 | 1.35385 | 1.36532 | 1.33105 | | | |
| 80 | 2018.05.10 11:34 | close | 24 | 0.02 | 1.35355 | 1.36532 | 1.33105 | 0.60 | | 10052.69 |
| 81 | 2018.05.23 05:00 | sell | 25 | 0.02 | 1.34204 | 0.00000 | 0.00000 | | | |
| 82 | 2018.05.23 05:00 | modify | 25 | 0.02 | 1.34204 | 1.35351 | 1.31924 | | | |
| 83 | 2018.05.23 07:54 | close | 25 | 0.02 | 1.34174 | 1.35351 | 1.31924 | 0.60 | | 10053.29 |
| 84 | 2018.05.29 10:00 | sell | 26 | 0.02 | 1.32869 | 0.00000 | 0.00000 | | | |
| 85 | 2018.05.29 10:00 | modify | 26 | 0.02 | 1.32869 | 1.34016 | 1.30589 | | | |
| 86 | 2018.05.29 10:03 | sell limit | 27 | 0.02 | 1.33446 | 0.00000 | 0.00000 | | | |
| 87 | 2018.05.29 10:38 | modify | 26 | 0.02 | 1.32869 | 1.32819 | 1.30589 | | | |
| 88 | 2018.05.29 10:38 | close | 26 | 0.01 | 1.32568 | 1.32819 | 1.30589 | 3.01 | | 10056.30 |
| 89 | 2018.05.29 10:38 | sell | 28 | 0.01 | 1.32869 | 1.32819 | 1.30589 | | | |
| 90 | 2018.05.29 10:38 | delete | 27 | 0.02 | 1.33446 | 0.00000 | 0.00000 | | | |
| 91 | 2018.05.29 12:00 | modify | 28 | 0.01 | 1.32869 | 1.32477 | 1.30589 | | | |
| 92 | 2018.05.29 12:06 | close | 28 | 0.01 | 1.32441 | 1.32477 | 1.30589 | 4.28 | | 10060.58 |

| | | | | | | | | | |
|----------|------------------------------|------------|----|------|---------|---------|---------|--------|----------|
| 9/3/2018 | Strategy Tester: BiM_LR5F_19 | | | | | | | | |
| 93 | 2018.06.07 02:00 | buy | 29 | 0.02 | 1.34199 | 0.00000 | 0.00000 | | |
| 94 | 2018.06.07 02:00 | modify | 29 | 0.02 | 1.34199 | 1.33059 | 1.36479 | | |
| 95 | 2018.06.07 10:18 | modify | 29 | 0.02 | 1.34199 | 1.34249 | 1.36479 | | |
| 96 | 2018.06.07 10:18 | close | 29 | 0.01 | 1.34500 | 1.34249 | 1.36479 | 3.01 | 10063.59 |
| 97 | 2018.06.07 10:18 | buy | 30 | 0.01 | 1.34199 | 1.34249 | 1.36479 | | |
| 98 | 2018.06.07 10:22 | modify | 30 | 0.01 | 1.34199 | 1.34252 | 1.36479 | | |
| 99 | 2018.06.07 11:00 | modify | 30 | 0.01 | 1.34199 | 1.34369 | 1.36479 | | |
| 100 | 2018.06.07 13:25 | s/l | 30 | 0.01 | 1.34369 | 1.34369 | 1.36479 | 1.70 | 10065.29 |
| 101 | 2018.06.12 16:13 | sell | 31 | 0.02 | 1.33690 | 0.00000 | 0.00000 | | |
| 102 | 2018.06.12 16:13 | modify | 31 | 0.02 | 1.33690 | 1.34837 | 1.31410 | | |
| 103 | 2018.06.12 16:18 | sell limit | 32 | 0.02 | 1.34267 | 0.00000 | 0.00000 | | |
| 104 | 2018.06.12 17:03 | close | 31 | 0.02 | 1.33660 | 1.34837 | 1.31410 | 0.60 | 10065.89 |
| 105 | 2018.06.12 17:03 | delete | 32 | 0.02 | 1.34267 | 0.00000 | 0.00000 | | |
| 106 | 2018.06.14 15:57 | sell | 33 | 0.02 | 1.33474 | 0.00000 | 0.00000 | | |
| 107 | 2018.06.14 15:57 | modify | 33 | 0.02 | 1.33474 | 1.34621 | 1.31194 | | |
| 108 | 2018.06.14 16:13 | modify | 33 | 0.02 | 1.33474 | 1.33424 | 1.31194 | | |
| 109 | 2018.06.14 16:13 | close | 33 | 0.01 | 1.33174 | 1.33424 | 1.31194 | 3.00 | 10068.89 |
| 110 | 2018.06.14 16:13 | sell | 34 | 0.01 | 1.33474 | 1.33424 | 1.31194 | | |
| 111 | 2018.06.14 16:38 | s/l | 34 | 0.01 | 1.33424 | 1.33424 | 1.31194 | 0.50 | 10069.39 |
| 112 | 2018.06.19 09:28 | sell | 35 | 0.02 | 1.32377 | 0.00000 | 0.00000 | | |
| 113 | 2018.06.19 09:28 | modify | 35 | 0.02 | 1.32377 | 1.33524 | 1.30097 | | |
| 114 | 2018.06.19 09:53 | modify | 35 | 0.02 | 1.32377 | 1.32327 | 1.30097 | | |
| 115 | 2018.06.19 09:53 | close | 35 | 0.01 | 1.32076 | 1.32327 | 1.30097 | 3.01 | 10072.40 |
| 116 | 2018.06.19 09:53 | sell | 36 | 0.01 | 1.32377 | 1.32327 | 1.30097 | | |
| 117 | 2018.06.19 11:00 | modify | 36 | 0.01 | 1.32377 | 1.32147 | 1.30097 | | |
| 118 | 2018.06.19 11:03 | s/l | 36 | 0.01 | 1.32147 | 1.32147 | 1.30097 | 2.30 | 10074.70 |
| 119 | 2018.06.21 15:48 | buy | 37 | 0.02 | 1.32570 | 0.00000 | 0.00000 | | |
| 120 | 2018.06.21 15:48 | modify | 37 | 0.02 | 1.32570 | 1.31430 | 1.34850 | | |
| 121 | 2018.06.21 15:49 | buy limit | 38 | 0.02 | 1.32000 | 0.00000 | 0.00000 | | |
| 122 | 2018.06.22 09:51 | modify | 37 | 0.02 | 1.32570 | 1.32620 | 1.34850 | | |
| 123 | 2018.06.22 09:51 | close | 37 | 0.01 | 1.32871 | 1.32620 | 1.34850 | 3.01 | 10077.71 |
| 124 | 2018.06.22 09:51 | buy | 39 | 0.01 | 1.32570 | 1.32620 | 1.34850 | | |
| 125 | 2018.06.22 09:51 | delete | 38 | 0.02 | 1.32000 | 0.00000 | 0.00000 | | |
| 126 | 2018.06.22 09:53 | modify | 39 | 0.01 | 1.32570 | 1.32625 | 1.34850 | | |
| 127 | 2018.06.22 10:02 | modify | 39 | 0.01 | 1.32570 | 1.32637 | 1.34850 | | |
| 128 | 2018.06.22 12:00 | modify | 39 | 0.01 | 1.32570 | 1.32772 | 1.34850 | | |
| 129 | 2018.06.22 14:33 | s/l | 39 | 0.01 | 1.32772 | 1.32772 | 1.34850 | 2.02 | 10079.73 |
| 130 | 2018.06.25 15:00 | buy | 40 | 0.02 | 1.32840 | 0.00000 | 0.00000 | | |
| 131 | 2018.06.25 15:00 | modify | 40 | 0.02 | 1.32840 | 1.31700 | 1.35120 | | |
| 132 | 2018.06.25 15:03 | buy limit | 41 | 0.02 | 1.32270 | 0.00000 | 0.00000 | | |
| 133 | 2018.06.26 12:32 | buy | 41 | 0.02 | 1.32270 | 0.00000 | 0.00000 | | |
| 134 | 2018.06.26 12:32 | buy limit | 42 | 0.02 | 1.31700 | 0.00000 | 0.00000 | | |
| 135 | 2018.06.26 12:32 | modify | 40 | 0.02 | 1.32840 | 1.31130 | 1.32615 | | |
| 136 | 2018.06.26 12:32 | modify | 41 | 0.02 | 1.32270 | 1.31130 | 1.32615 | | |
| 137 | 2018.06.27 14:42 | buy | 42 | 0.02 | 1.31700 | 0.00000 | 0.00000 | | |
| 138 | 2018.06.27 14:42 | buy limit | 43 | 0.02 | 1.31130 | 0.00000 | 0.00000 | | |
| 139 | 2018.06.27 14:42 | modify | 40 | 0.02 | 1.32840 | 1.30560 | 1.32320 | | |
| 140 | 2018.06.27 14:42 | modify | 41 | 0.02 | 1.32270 | 1.30560 | 1.32320 | | |
| 141 | 2018.06.27 14:42 | modify | 42 | 0.02 | 1.31700 | 1.30560 | 1.32320 | | |
| 142 | 2018.06.27 22:18 | buy | 43 | 0.02 | 1.31130 | 0.00000 | 0.00000 | | |
| 143 | 2018.06.27 22:18 | buy limit | 44 | 0.02 | 1.30560 | 0.00000 | 0.00000 | | |
| 144 | 2018.06.27 22:18 | modify | 40 | 0.02 | 1.32840 | 1.29990 | 1.32035 | | |
| 145 | 2018.06.27 22:18 | modify | 41 | 0.02 | 1.32270 | 1.29990 | 1.32035 | | |
| 146 | 2018.06.27 22:18 | modify | 42 | 0.02 | 1.31700 | 1.29990 | 1.32035 | | |
| 147 | 2018.06.27 22:18 | modify | 43 | 0.02 | 1.31130 | 1.29990 | 1.32035 | | |
| 148 | 2018.06.28 15:58 | buy | 44 | 0.02 | 1.30560 | 0.00000 | 0.00000 | | |
| 149 | 2018.06.28 15:58 | buy limit | 45 | 0.02 | 1.29990 | 0.00000 | 0.00000 | | |
| 150 | 2018.06.28 15:58 | modify | 40 | 0.02 | 1.32840 | 1.29420 | 1.31760 | | |
| 151 | 2018.06.28 15:58 | modify | 41 | 0.02 | 1.32270 | 1.29420 | 1.31760 | | |
| 152 | 2018.06.28 15:58 | modify | 42 | 0.02 | 1.31700 | 1.29420 | 1.31760 | | |
| 153 | 2018.06.28 15:58 | modify | 43 | 0.02 | 1.31130 | 1.29420 | 1.31760 | | |
| 154 | 2018.06.28 15:58 | modify | 44 | 0.02 | 1.30560 | 1.29420 | 1.31760 | | |
| 155 | 2018.06.29 11:38 | t/p | 40 | 0.02 | 1.31760 | 1.29420 | 1.31760 | -21.60 | 10058.13 |
| 156 | 2018.06.29 11:38 | t/p | 41 | 0.02 | 1.31760 | 1.29420 | 1.31760 | -10.20 | 10047.93 |
| 157 | 2018.06.29 11:38 | t/p | 42 | 0.02 | 1.31760 | 1.29420 | 1.31760 | 1.20 | 10049.13 |
| 158 | 2018.06.29 11:38 | t/p | 43 | 0.02 | 1.31760 | 1.29420 | 1.31760 | 12.60 | 10061.73 |
| 159 | 2018.06.29 11:38 | t/p | 44 | 0.02 | 1.31760 | 1.29420 | 1.31760 | 24.00 | 10085.73 |

| | | | | | | | | | |
|-----|------------------|------------|----|------|---------|---------|---------|--------|----------|
| 160 | 2018.06.29 11:38 | delete | 45 | 0.02 | 1.29990 | 0.00000 | 0.00000 | | |
| 161 | 2018.07.03 05:00 | sell | 46 | 0.02 | 1.31260 | 0.00000 | 0.00000 | | |
| 162 | 2018.07.03 05:00 | modify | 46 | 0.02 | 1.31260 | 1.32407 | 1.28980 | | |
| 163 | 2018.07.03 05:17 | sell limit | 47 | 0.02 | 1.31837 | 0.00000 | 0.00000 | | |
| 164 | 2018.07.03 11:17 | sell | 47 | 0.02 | 1.31837 | 0.00000 | 0.00000 | | |
| 165 | 2018.07.03 11:17 | sell limit | 48 | 0.02 | 1.32414 | 0.00000 | 0.00000 | | |
| 166 | 2018.07.03 11:17 | modify | 46 | 0.02 | 1.31260 | 1.32977 | 1.31482 | | |
| 167 | 2018.07.03 11:17 | modify | 47 | 0.02 | 1.31837 | 1.32977 | 1.31482 | | |
| 168 | 2018.07.04 20:06 | sell | 48 | 0.02 | 1.32414 | 0.00000 | 0.00000 | | |
| 169 | 2018.07.04 20:06 | sell limit | 49 | 0.02 | 1.32991 | 0.00000 | 0.00000 | | |
| 170 | 2018.07.04 20:06 | modify | 46 | 0.02 | 1.31260 | 1.33554 | 1.31780 | | |
| 171 | 2018.07.04 20:06 | modify | 47 | 0.02 | 1.31837 | 1.33554 | 1.31780 | | |
| 172 | 2018.07.04 20:06 | modify | 48 | 0.02 | 1.32414 | 1.33554 | 1.31780 | | |
| 173 | 2018.07.09 00:00 | sell | 49 | 0.02 | 1.32991 | 0.00000 | 0.00000 | | |
| 174 | 2018.07.09 00:00 | sell limit | 50 | 0.02 | 1.33568 | 0.00000 | 0.00000 | | |
| 175 | 2018.07.09 00:00 | modify | 46 | 0.02 | 1.31260 | 1.34131 | 1.32069 | | |
| 176 | 2018.07.09 00:00 | modify | 47 | 0.02 | 1.31837 | 1.34131 | 1.32069 | | |
| 177 | 2018.07.09 00:00 | modify | 48 | 0.02 | 1.32414 | 1.34131 | 1.32069 | | |
| 178 | 2018.07.09 00:00 | modify | 49 | 0.02 | 1.32991 | 1.34131 | 1.32069 | | |
| 179 | 2018.07.09 11:17 | sell | 50 | 0.02 | 1.33568 | 0.00000 | 0.00000 | | |
| 180 | 2018.07.09 11:17 | sell limit | 51 | 0.02 | 1.34145 | 0.00000 | 0.00000 | | |
| 181 | 2018.07.09 11:17 | modify | 46 | 0.02 | 1.31260 | 1.34708 | 1.32347 | | |
| 182 | 2018.07.09 11:17 | modify | 47 | 0.02 | 1.31837 | 1.34708 | 1.32347 | | |
| 183 | 2018.07.09 11:17 | modify | 48 | 0.02 | 1.32414 | 1.34708 | 1.32347 | | |
| 184 | 2018.07.09 11:17 | modify | 49 | 0.02 | 1.32991 | 1.34708 | 1.32347 | | |
| 185 | 2018.07.09 11:17 | modify | 50 | 0.02 | 1.33568 | 1.34708 | 1.32347 | | |
| 186 | 2018.07.09 18:43 | t/p | 46 | 0.02 | 1.32347 | 1.34708 | 1.32347 | -21.74 | 10063.99 |
| 187 | 2018.07.09 18:43 | t/p | 47 | 0.02 | 1.32347 | 1.34708 | 1.32347 | -10.20 | 10053.79 |
| 188 | 2018.07.09 18:43 | t/p | 48 | 0.02 | 1.32347 | 1.34708 | 1.32347 | 1.34 | 10055.13 |
| 189 | 2018.07.09 18:43 | t/p | 49 | 0.02 | 1.32347 | 1.34708 | 1.32347 | 12.88 | 10068.01 |
| 190 | 2018.07.09 18:43 | t/p | 50 | 0.02 | 1.32347 | 1.34708 | 1.32347 | 24.42 | 10092.43 |
| 191 | 2018.07.09 18:43 | delete | 51 | 0.02 | 1.34145 | 0.00000 | 0.00000 | | |
| 192 | 2018.07.10 11:00 | buy | 52 | 0.02 | 1.32885 | 0.00000 | 0.00000 | | |
| 193 | 2018.07.10 11:00 | modify | 52 | 0.02 | 1.32885 | 1.31745 | 1.35165 | | |
| 194 | 2018.07.10 11:03 | buy limit | 53 | 0.02 | 1.32315 | 0.00000 | 0.00000 | | |
| 195 | 2018.07.10 13:53 | buy | 53 | 0.02 | 1.32315 | 0.00000 | 0.00000 | | |
| 196 | 2018.07.10 13:53 | buy limit | 54 | 0.02 | 1.31745 | 0.00000 | 0.00000 | | |
| 197 | 2018.07.10 13:53 | modify | 52 | 0.02 | 1.32885 | 1.31175 | 1.32660 | | |
| 198 | 2018.07.10 13:53 | modify | 53 | 0.02 | 1.32315 | 1.31175 | 1.32660 | | |
| 199 | 2018.07.10 15:43 | t/p | 52 | 0.02 | 1.32660 | 1.31175 | 1.32660 | -4.50 | 10087.93 |
| 200 | 2018.07.10 15:43 | t/p | 53 | 0.02 | 1.32660 | 1.31175 | 1.32660 | 6.90 | 10094.83 |
| 201 | 2018.07.10 15:43 | delete | 54 | 0.02 | 1.31745 | 0.00000 | 0.00000 | | |
| 202 | 2018.07.11 17:02 | buy | 55 | 0.02 | 1.32698 | 0.00000 | 0.00000 | | |
| 203 | 2018.07.11 17:02 | modify | 55 | 0.02 | 1.32698 | 1.31558 | 1.34978 | | |
| 204 | 2018.07.11 17:08 | buy limit | 56 | 0.02 | 1.32128 | 0.00000 | 0.00000 | | |
| 205 | 2018.07.11 20:02 | buy | 56 | 0.02 | 1.32128 | 0.00000 | 0.00000 | | |
| 206 | 2018.07.11 20:02 | buy limit | 57 | 0.02 | 1.31558 | 0.00000 | 0.00000 | | |
| 207 | 2018.07.11 20:02 | modify | 55 | 0.02 | 1.32698 | 1.30988 | 1.32473 | | |
| 208 | 2018.07.11 20:02 | modify | 56 | 0.02 | 1.32128 | 1.30988 | 1.32473 | | |
| 209 | 2018.07.13 09:53 | buy | 57 | 0.02 | 1.31558 | 0.00000 | 0.00000 | | |
| 210 | 2018.07.13 09:53 | buy limit | 58 | 0.02 | 1.30988 | 0.00000 | 0.00000 | | |
| 211 | 2018.07.13 09:53 | modify | 55 | 0.02 | 1.32698 | 1.30418 | 1.32178 | | |
| 212 | 2018.07.13 09:53 | modify | 56 | 0.02 | 1.32128 | 1.30418 | 1.32178 | | |
| 213 | 2018.07.13 09:53 | modify | 57 | 0.02 | 1.31558 | 1.30418 | 1.32178 | | |
| 214 | 2018.07.13 18:28 | t/p | 55 | 0.02 | 1.32178 | 1.30418 | 1.32178 | -10.40 | 10084.43 |
| 215 | 2018.07.13 18:28 | t/p | 56 | 0.02 | 1.32178 | 1.30418 | 1.32178 | 1.00 | 10085.43 |
| 216 | 2018.07.13 18:28 | t/p | 57 | 0.02 | 1.32178 | 1.30418 | 1.32178 | 12.40 | 10097.83 |
| 217 | 2018.07.13 18:28 | delete | 58 | 0.02 | 1.30988 | 0.00000 | 0.00000 | | |
| 218 | 2018.07.17 07:00 | buy | 59 | 0.02 | 1.32490 | 0.00000 | 0.00000 | | |
| 219 | 2018.07.17 07:00 | modify | 59 | 0.02 | 1.32490 | 1.31350 | 1.34770 | | |
| 220 | 2018.07.17 08:03 | buy limit | 60 | 0.02 | 1.31920 | 0.00000 | 0.00000 | | |
| 221 | 2018.07.17 15:00 | buy | 60 | 0.02 | 1.31920 | 0.00000 | 0.00000 | | |
| 222 | 2018.07.17 15:00 | buy limit | 61 | 0.02 | 1.31350 | 0.00000 | 0.00000 | | |
| 223 | 2018.07.17 15:00 | modify | 59 | 0.02 | 1.32490 | 1.30780 | 1.32265 | | |
| 224 | 2018.07.17 15:00 | modify | 60 | 0.02 | 1.31920 | 1.30780 | 1.32265 | | |
| 225 | 2018.07.17 19:53 | buy | 61 | 0.02 | 1.31350 | 0.00000 | 0.00000 | | |

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|----------|------------------|------------------------------|----|------|---------|---------|---------|-----------------|
| 226 | 2018.07.17 19:53 | buy limit | 62 | 0.02 | 1.30780 | 0.00000 | 0.00000 | |
| 227 | 2018.07.17 19:53 | modify | 59 | 0.02 | 1.32490 | 1.30210 | 1.31970 | |
| 228 | 2018.07.17 19:53 | modify | 60 | 0.02 | 1.31920 | 1.30210 | 1.31970 | |
| 229 | 2018.07.17 19:53 | modify | 61 | 0.02 | 1.31350 | 1.30210 | 1.31970 | |
| 230 | 2018.07.17 20:40 | buy | 62 | 0.02 | 1.30780 | 0.00000 | 0.00000 | |
| 231 | 2018.07.17 20:40 | buy limit | 63 | 0.02 | 1.30210 | 0.00000 | 0.00000 | |
| 232 | 2018.07.17 20:40 | modify | 59 | 0.02 | 1.32490 | 1.29640 | 1.31685 | |
| 233 | 2018.07.17 20:40 | modify | 60 | 0.02 | 1.31920 | 1.29640 | 1.31685 | |
| 234 | 2018.07.17 20:40 | modify | 61 | 0.02 | 1.31350 | 1.29640 | 1.31685 | |
| 235 | 2018.07.17 20:40 | modify | 62 | 0.02 | 1.30780 | 1.29640 | 1.31685 | |
| 236 | 2018.07.18 11:33 | buy | 63 | 0.02 | 1.30210 | 0.00000 | 0.00000 | |
| 237 | 2018.07.18 11:33 | buy limit | 64 | 0.02 | 1.29640 | 0.00000 | 0.00000 | |
| 238 | 2018.07.18 11:33 | modify | 59 | 0.02 | 1.32490 | 1.29070 | 1.31410 | |
| 239 | 2018.07.18 11:33 | modify | 60 | 0.02 | 1.31920 | 1.29070 | 1.31410 | |
| 240 | 2018.07.18 11:33 | modify | 61 | 0.02 | 1.31350 | 1.29070 | 1.31410 | |
| 241 | 2018.07.18 11:33 | modify | 62 | 0.02 | 1.30780 | 1.29070 | 1.31410 | |
| 242 | 2018.07.18 11:33 | modify | 63 | 0.02 | 1.30210 | 1.29070 | 1.31410 | |
| 243 | 2018.07.19 15:32 | buy | 64 | 0.02 | 1.29640 | 0.00000 | 0.00000 | |
| 244 | 2018.07.19 15:32 | modify | 59 | 0.02 | 1.32490 | 1.28500 | 1.31165 | |
| 245 | 2018.07.19 15:32 | modify | 60 | 0.02 | 1.31920 | 1.28500 | 1.31165 | |
| 246 | 2018.07.19 15:32 | modify | 61 | 0.02 | 1.31350 | 1.28500 | 1.31165 | |
| 247 | 2018.07.19 15:32 | modify | 62 | 0.02 | 1.30780 | 1.28500 | 1.31165 | |
| 248 | 2018.07.19 15:32 | modify | 63 | 0.02 | 1.30210 | 1.28500 | 1.31165 | |
| 249 | 2018.07.19 15:32 | modify | 64 | 0.02 | 1.29640 | 1.28500 | 1.31165 | |
| 250 | 2018.07.20 19:02 | t/p | 59 | 0.02 | 1.31165 | 1.28500 | 1.31165 | -26.50 10071.33 |
| 251 | 2018.07.20 19:02 | t/p | 60 | 0.02 | 1.31165 | 1.28500 | 1.31165 | -15.10 10056.23 |
| 252 | 2018.07.20 19:02 | t/p | 61 | 0.02 | 1.31165 | 1.28500 | 1.31165 | -3.70 10052.53 |
| 253 | 2018.07.20 19:02 | t/p | 62 | 0.02 | 1.31165 | 1.28500 | 1.31165 | 7.70 10060.23 |
| 254 | 2018.07.20 19:02 | t/p | 63 | 0.02 | 1.31165 | 1.28500 | 1.31165 | 19.10 10079.33 |
| 255 | 2018.07.20 19:02 | t/p | 64 | 0.02 | 1.31165 | 1.28500 | 1.31165 | 30.50 10109.83 |
| 256 | 2018.07.31 10:00 | buy | 65 | 0.02 | 1.31373 | 0.00000 | 0.00000 | |
| 257 | 2018.07.31 10:00 | modify | 65 | 0.02 | 1.31373 | 1.30233 | 1.33653 | |
| 258 | 2018.07.31 10:46 | buy limit | 66 | 0.02 | 1.30803 | 0.00000 | 0.00000 | |
| 259 | 2018.07.31 14:09 | modify | 65 | 0.02 | 1.31373 | 1.31423 | 1.33653 | |
| 260 | 2018.07.31 14:09 | close | 65 | 0.01 | 1.31674 | 1.31423 | 1.33653 | 3.01 10112.84 |
| 261 | 2018.07.31 14:09 | buy | 67 | 0.01 | 1.31373 | 1.31423 | 1.33653 | |
| 262 | 2018.07.31 14:09 | delete | 66 | 0.02 | 1.30803 | 0.00000 | 0.00000 | |
| 263 | 2018.07.31 15:56 | s/l | 67 | 0.01 | 1.31423 | 1.31423 | 1.33653 | 0.50 10113.34 |
| 264 | 2018.07.31 17:52 | sell | 68 | 0.02 | 1.31013 | 0.00000 | 0.00000 | |
| 265 | 2018.07.31 17:52 | modify | 68 | 0.02 | 1.31013 | 1.32160 | 1.28733 | |
| 266 | 2018.07.31 17:55 | sell limit | 69 | 0.02 | 1.31590 | 0.00000 | 0.00000 | |
| 267 | 2018.08.02 10:05 | modify | 68 | 0.02 | 1.31013 | 1.30963 | 1.28733 | |
| 268 | 2018.08.02 10:05 | close | 68 | 0.01 | 1.30712 | 1.30963 | 1.28733 | 3.01 10116.35 |
| 269 | 2018.08.02 10:05 | sell | 70 | 0.01 | 1.31013 | 1.30963 | 1.28733 | |
| 270 | 2018.08.02 10:05 | delete | 69 | 0.02 | 1.31590 | 0.00000 | 0.00000 | |
| 271 | 2018.08.02 11:00 | modify | 70 | 0.01 | 1.31013 | 1.30861 | 1.28733 | |
| 272 | 2018.08.02 11:01 | s/l | 70 | 0.01 | 1.30861 | 1.30861 | 1.28733 | 1.52 10117.87 |
| 273 | 2018.08.09 18:10 | sell | 71 | 0.02 | 1.28660 | 0.00000 | 0.00000 | |
| 274 | 2018.08.09 18:10 | modify | 71 | 0.02 | 1.28660 | 1.29807 | 1.26380 | |
| 275 | 2018.08.09 18:28 | sell limit | 72 | 0.02 | 1.29237 | 0.00000 | 0.00000 | |
| 276 | 2018.08.09 22:44 | modify | 71 | 0.02 | 1.28660 | 1.28610 | 1.26380 | |
| 277 | 2018.08.09 22:44 | modify | 71 | 0.02 | 1.28660 | 1.28557 | 1.26380 | |
| 278 | 2018.08.09 22:44 | close | 71 | 0.01 | 1.28358 | 1.28557 | 1.26380 | 3.02 10120.89 |
| 279 | 2018.08.09 22:44 | sell | 73 | 0.01 | 1.28660 | 1.28557 | 1.26380 | |
| 280 | 2018.08.09 22:44 | delete | 72 | 0.02 | 1.29237 | 0.00000 | 0.00000 | |
| 281 | 2018.08.09 22:44 | modify | 73 | 0.01 | 1.28660 | 1.28551 | 1.26380 | |
| 282 | 2018.08.09 23:00 | modify | 73 | 0.01 | 1.28660 | 1.28468 | 1.26380 | |
| 283 | 2018.08.10 00:00 | modify | 73 | 0.01 | 1.28660 | 1.28310 | 1.26380 | |
| 284 | 2018.08.10 00:55 | s/l | 73 | 0.01 | 1.28310 | 1.28310 | 1.26380 | 3.50 10124.39 |
| 285 | 2018.08.13 20:00 | sell | 74 | 0.02 | 1.27458 | 0.00000 | 0.00000 | |
| 286 | 2018.08.13 20:00 | modify | 74 | 0.02 | 1.27458 | 1.28605 | 1.25178 | |
| 287 | 2018.08.13 20:07 | sell limit | 75 | 0.02 | 1.28035 | 0.00000 | 0.00000 | |
| 288 | 2018.08.14 10:01 | sell | 75 | 0.02 | 1.28035 | 0.00000 | 0.00000 | |
| 289 | 2018.08.14 10:01 | sell limit | 76 | 0.02 | 1.28612 | 0.00000 | 0.00000 | |
| 290 | 2018.08.14 10:01 | modify | 74 | 0.02 | 1.27458 | 1.29175 | 1.27680 | |
| 291 | 2018.08.14 10:01 | modify | 75 | 0.02 | 1.28035 | 1.29175 | 1.27680 | |
| 292 | 2018.08.14 12:02 | t/p | 74 | 0.02 | 1.27680 | 1.29175 | 1.27680 | -4.44 10119.95 |

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|-----|------------------|-----------|----|------|---------|---------|---------|------|----------|
| 293 | 2018.08.14 12:02 | t/p | 75 | 0.02 | 1.27680 | 1.29175 | 1.27680 | 7.10 | 10127.05 |
| 294 | 2018.08.14 12:02 | delete | 76 | 0.02 | 1.28612 | 0.00000 | 0.00000 | | |
| 295 | 2018.08.27 03:00 | buy | 77 | 0.02 | 1.28590 | 0.00000 | 0.00000 | | |
| 296 | 2018.08.27 03:00 | modify | 77 | 0.02 | 1.28590 | 1.27450 | 1.30870 | | |
| 297 | 2018.08.27 03:03 | buy limit | 78 | 0.02 | 1.28020 | 0.00000 | 0.00000 | | |
| 298 | 2018.08.27 17:26 | modify | 77 | 0.02 | 1.28590 | 1.28640 | 1.30870 | | |
| 299 | 2018.08.27 17:26 | close | 77 | 0.01 | 1.28891 | 1.28640 | 1.30870 | 3.01 | 10130.06 |
| 300 | 2018.08.27 17:26 | buy | 79 | 0.01 | 1.28590 | 1.28640 | 1.30870 | | |
| 301 | 2018.08.27 17:26 | delete | 78 | 0.02 | 1.28020 | 0.00000 | 0.00000 | | |
| 302 | 2018.08.28 03:44 | modify | 79 | 0.01 | 1.28590 | 1.28714 | 1.30870 | | |
| 303 | 2018.08.28 05:00 | close | 79 | 0.01 | 1.28812 | 1.28714 | 1.30870 | 2.22 | 10132.28 |
| 304 | 2018.08.28 11:00 | buy | 80 | 0.02 | 1.28898 | 0.00000 | 0.00000 | | |
| 305 | 2018.08.28 11:00 | modify | 80 | 0.02 | 1.28898 | 1.27758 | 1.31178 | | |
| 306 | 2018.08.28 13:46 | close | 80 | 0.02 | 1.28928 | 1.27758 | 1.31178 | 0.60 | 10132.88 |