

Strategy Tester Report

Quantum London Trading EA v1.6.1 m13-7-24[staxis]

(Build 971)

Символ	EURUSD (Euro vs US Dollar)				
Период	15 Минут (M15) 2016.01.11 00:00 - 2016.06.10 20:59 (2016.01.11 - 2016.06.11)				
Модель	Все тики (наиболее точный метод на основе всех наименьших доступных таймфреймов)				
Параметры	mn=2016; comm="scalp inc 15 m eurud "; manual=false; wait=2; onlylowerhigher=true; xdist=4; multi_xdist=1; exponent_factor_xdist=1; stop=false; fifo=false; xcandles=2; reverse=false; MaxWaiting=20; Slip=3; Spread=8; ber=false; perbedd=0; mm04="##### БЛОК SL/TP #####"; pointstp=0; dollartp=1.5; percequitytp=0; pointssl=-230; dollarsl=-9; percequitysl=0; indivtp=0; indivsl=0; stop_sl=false; mnn10="##### БЛОК Close only in profit #####"; CloseProfit_min=1; CloseProfit_max=0; CloseProfit=1.2; CloseProfit_Points=0; CP_ATR_perc=0; CP_ATR_Period=0; CP_ATR_ED=0; mn01="##### БЛОК ВЫБОРА ЛОТА #####"; FixLot=0.01; PercentOfDepo=1; _multipl_="при значениях множителей лота > 0, следующий лот = предыдущий лот * множитель1 * множитель2"; multip1=1; multip2=1; AccFreeMargin=0; mn02="===== секция Classical ====="; T1=0.01; T2=0.02; T3=0.05; T4=0.13; T5=0.34; T6=0.89; mn03="===== секция Grid ====="; grid=false; drawgrid=false; grid1size=0; grid1inc=0; grid1maxtrades=0; grid1lots=0; grid2size=0; grid2inc=0; grid2maxtrades=0; grid2lots=0; grid3size=0; grid3inc=0; grid3maxtrades=0; grid3lots=0; grid4size=0; grid4inc=0; grid4maxtrades=0; grid4lots=0; mmm01="##### БЛОК КОНТРОЛЯ СРЕДСТВ #####"; MaxPercDepo=0; MaxPercFree=100; mm01="##### БЛОК НАСТРОЕК отложенного ордера ##"; Virt_Order_on=false; Virt_TS_on=false; Virt_Order_dist_perc=0; Virt_Order_Period=14; Virt_Order_color=Yellow; lmn0="##### БЛОК НАСТРОЕК Quantum #####"; qdc_general=100; qdc_general=1; ll50="#####"; ll51="#####"; Stochastic_D_op=3; Stochastic_S_op=1; Stochastic_OS_op=20; Stochastic_OB_op=80; LL52="#####"; Stochastic_K_cl=14; Stochastic_D_cl=3; Stochastic_S_cl=1; Stochastic_OS_cl=20; Stochastic_OB_cl=80; qq2="#####"; qq3="#####"; MACD_Xtr_on=false; FastMA=12; SlowMA=26; Source=1; SourcePeriod=5; BackPeriod=444; xVolatility=0.5; Sens=0; qq4="#####"; MACD_Xtr_cl_on=false; FastMA_cl=12; SlowMA_cl=26; Source_cl=1; SourcePeriod_cl=5; BackPeriod_cl=444; xVolatility_cl=0.5; Sens_cl=0; qq5="#####"; qq6="#####"; Envelopes_on=false; MA_Period=14; MA_Shift=0; qq61="-1=23.6;-2=38.2;-3=50.0;-4=61.8;-5=78.6;-6=82.87(Gann);-7=88.2"; Deviation=0.1; qq7="#####"; Envelopes_cl_on=false; MA_Period_cl=14; MA_Shift_cl=0; qq71="-1=23.6;-2=38.2;-3=50.0;-4=61.8;-5=78.6;-6=82.87(Gann);-7=88.2"; Deviation_cl=0.1; env_open_cl=false; ll9="#####"; ll10="#####"; ChannelsFIBO_MTF_AD_EA_on=false; i_extremumDepth=78; i_maPeriod=100; ll12="-1=23.6;-2=38.2;-3=50.0;-4=61.8;-5=78.6;-6=82.87(Gann);-7=88.2;-8=100.0"; i_fiboLevel1=23.6; i_indBarsCount=10000; ll11="#####"; ChannelsFIBO_MTF_AD_EA_cl_on=false; i_extremumDepth_cl=78; i_maPeriod_cl=100; ll13="-1=23.6;-2=38.2;-3=50.0;-4=61.8;-5=78.6;-6=82.87(Gann);-7=88.2;-8=100.0"; i_fiboLevel1_cl=23.6; i_indBarsCount_cl=10000; i_open_cl=false; ll20="#####"; ll21="#####"; ChannelsFIBO_v2_MTF_AD_EA_on=false; had=false;				
Баров в истории	10552	Смоделировано тиков	11747298	Качество моделирования	n/a
Ошибки рассогласования графиков	0				
Начальный депозит	90.00		Спред		5
Чистая прибыль	81.77	Общая прибыль	129.00	Общий убыток	-47.24
Прибыльность	2.73	Матожидание выигрыша	0.45		
Абсолютная просадка	2.52	Максимальная просадка	8.06 (5.69%)	Относительная просадка	7.62% (7.54)
Всего сделок	182	Короткие позиции (% выигравших)	90 (74.44%)	Длинные позиции (% выигравших)	92 (84.78%)
		Прибыльные сделки (% от всех)	145 (79.67%)	Убыточные сделки (% от всех)	37 (20.33%)
Самая большая		прибыльная сделка	1.75	убыточная сделка	-3.12
Средняя		прибыльная сделка	0.89	убыточная сделка	-1.28
Максимальное количество		непрерывных выигрышей (прибыль)	24 (20.49)	непрерывных проигрышей (убыток)	3 (-5.47)
		Макс. непрерывная прибыль (число выигрышей)	20.49 (24)	непрерывный убыток (число проигрышей)	-5.47 (3)
		Средний непрерывный выигрыш	5	непрерывный проигрыш	1



№	Время	Тип	Ордер	Объем	Цена	S / L	T / P	Прибыль	Баланс
1	2016.01.13 05:15	buy	1	0.01	1.08174	0.00000	0.00000		
2	2016.01.13 06:05	close	1	0.01	1.08296	0.00000	0.00000	1.22	91.22
3	2016.01.13 23:00	sell	2	0.01	1.08775	0.00000	0.00000		
4	2016.01.14 00:15	sell	3	0.01	1.08795	0.00000	0.00000		
5	2016.01.14 09:11	close	3	0.01	1.08712	0.00000	0.00000	0.83	92.05
6	2016.01.14 09:11	close	2	0.01	1.08712	0.00000	0.00000	0.63	92.68

7	2016.01.19 21:00	sell	4	0.01	1.09273	0.00000	0.00000		
8	2016.01.19 22:15	sell	5	0.01	1.09334	0.00000	0.00000		
9	2016.01.19 22:30	close	5	0.01	1.09241	0.00000	0.00000	0.93	93.61
10	2016.01.19 22:30	close	4	0.01	1.09241	0.00000	0.00000	0.32	93.93
11	2016.01.20 07:00	sell	6	0.01	1.09467	0.00000	0.00000		
12	2016.01.20 07:30	sell	7	0.01	1.09497	0.00000	0.00000		
13	2016.01.20 08:15	sell	8	0.01	1.09512	0.00000	0.00000		
14	2016.01.20 08:45	sell	9	0.01	1.09567	0.00000	0.00000		
15	2016.01.20 09:15	sell	10	0.01	1.09598	0.00000	0.00000		
16	2016.01.20 10:24	close	10	0.01	1.09501	0.00000	0.00000	0.97	94.90
17	2016.01.20 10:24	close	9	0.01	1.09501	0.00000	0.00000	0.66	95.56
18	2016.01.20 10:24	close	8	0.01	1.09501	0.00000	0.00000	0.11	95.67
19	2016.01.20 10:24	close	7	0.01	1.09501	0.00000	0.00000	-0.04	95.63
20	2016.01.20 10:24	close	6	0.01	1.09501	0.00000	0.00000	-0.34	95.29
21	2016.01.26 00:00	sell	11	0.01	1.08544	0.00000	0.00000		
22	2016.01.26 07:01	close	11	0.01	1.08424	0.00000	0.00000	1.20	96.49
23	2016.01.27 16:00	sell	12	0.01	1.08887	0.00000	0.00000		
24	2016.01.27 16:30	sell	13	0.01	1.09076	0.00000	0.00000		
25	2016.01.27 17:06	close	13	0.01	1.08921	0.00000	0.00000	1.55	98.04
26	2016.01.27 17:06	close	12	0.01	1.08921	0.00000	0.00000	-0.34	97.70
27	2016.01.28 18:30	sell	14	0.01	1.09404	0.00000	0.00000		
28	2016.01.28 19:15	sell	15	0.01	1.09471	0.00000	0.00000		
29	2016.01.28 19:45	sell	16	0.01	1.09497	0.00000	0.00000		
30	2016.01.28 20:15	sell	17	0.01	1.09519	0.00000	0.00000		
31	2016.01.28 21:00	close	17	0.01	1.09440	0.00000	0.00000	0.79	98.49
32	2016.01.28 21:00	close	16	0.01	1.09440	0.00000	0.00000	0.57	99.06
33	2016.01.28 21:00	close	15	0.01	1.09440	0.00000	0.00000	0.31	99.37
34	2016.01.28 21:00	close	14	0.01	1.09440	0.00000	0.00000	-0.36	99.01
35	2016.01.29 17:30	buy	18	0.01	1.08548	0.00000	0.00000		
36	2016.01.29 18:00	buy	19	0.01	1.08400	0.00000	0.00000		
37	2016.01.29 18:22	close	19	0.01	1.08240	0.00000	0.00000	-1.60	97.41
38	2016.01.29 18:22	close	18	0.01	1.08240	0.00000	0.00000	-3.08	94.33
39	2016.01.29 19:00	buy	20	0.01	1.08190	0.00000	0.00000		
40	2016.01.29 19:41	close	20	0.01	1.08312	0.00000	0.00000	1.22	95.55
41	2016.02.02 07:45	sell	21	0.01	1.09189	0.00000	0.00000		
42	2016.02.02 08:38	close	21	0.01	1.09068	0.00000	0.00000	1.21	96.76
43	2016.02.03 16:30	sell	22	0.01	1.09641	0.00000	0.00000		
44	2016.02.03 16:45	close	22	0.01	1.09520	0.00000	0.00000	1.21	97.97
45	2016.02.03 18:00	sell	23	0.01	1.10064	0.00000	0.00000		
46	2016.02.03 18:00	close	23	0.01	1.10309	0.00000	0.00000	-2.45	95.52
47	2016.02.03 18:45	sell	24	0.01	1.10546	0.00000	0.00000		
48	2016.02.03 18:46	close	24	0.01	1.10425	0.00000	0.00000	1.21	96.73
49	2016.02.03 22:00	sell	25	0.01	1.11337	0.00000	0.00000		
50	2016.02.03 22:11	close	25	0.01	1.11217	0.00000	0.00000	1.20	97.93
51	2016.02.04 13:15	sell	26	0.01	1.11577	0.00000	0.00000		
52	2016.02.04 13:42	close	26	0.01	1.11810	0.00000	0.00000	-2.33	95.60
53	2016.02.04 14:30	sell	27	0.01	1.11837	0.00000	0.00000		
54	2016.02.04 14:39	close	27	0.01	1.11711	0.00000	0.00000	1.26	96.86
55	2016.02.04 16:00	sell	28	0.01	1.11943	0.00000	0.00000		
56	2016.02.04 16:09	close	28	0.01	1.12175	0.00000	0.00000	-2.32	94.54
57	2016.02.05 17:15	buy	29	0.01	1.11286	0.00000	0.00000		
58	2016.02.05 17:31	close	29	0.01	1.11420	0.00000	0.00000	1.34	95.88
59	2016.02.08 16:15	buy	30	0.01	1.11013	0.00000	0.00000		
60	2016.02.08 17:08	close	30	0.01	1.11133	0.00000	0.00000	1.20	97.08
61	2016.02.08 23:00	sell	31	0.01	1.12122	0.00000	0.00000		
62	2016.02.08 23:19	close	31	0.01	1.12002	0.00000	0.00000	1.20	98.28
63	2016.02.09 16:45	sell	32	0.01	1.12704	0.00000	0.00000		
64	2016.02.09 16:54	close	32	0.01	1.12938	0.00000	0.00000	-2.34	95.94
65	2016.02.09 19:00	sell	33	0.01	1.13095	0.00000	0.00000		
66	2016.02.09 20:23	close	33	0.01	1.13326	0.00000	0.00000	-2.31	93.63
67	2016.02.12 19:30	buy	34	0.01	1.12261	0.00000	0.00000		
68	2016.02.12 19:46	close	34	0.01	1.12384	0.00000	0.00000	1.23	94.86
69	2016.02.15 15:30	buy	35	0.01	1.11821	0.00000	0.00000		
70	2016.02.15 16:00	buy	36	0.01	1.11808	0.00000	0.00000		
71	2016.02.15 16:45	buy	37	0.01	1.11798	0.00000	0.00000		
72	2016.02.15 17:07	close	37	0.01	1.11851	0.00000	0.00000	0.53	95.39
73	2016.02.15 17:07	close	36	0.01	1.11851	0.00000	0.00000	0.43	95.82

74	2016.02.15 17:07	close	35	0.01	1.11851	0.00000	0.00000	0.30	96.12
75	2016.02.15 18:15	buy	38	0.01	1.11371	0.00000	0.00000		
76	2016.02.15 19:05	close	38	0.01	1.11491	0.00000	0.00000	1.20	97.32
77	2016.02.18 15:15	buy	39	0.01	1.10955	0.00000	0.00000		
78	2016.02.18 15:32	close	39	0.01	1.11075	0.00000	0.00000	1.20	98.52
79	2016.02.18 16:15	buy	40	0.01	1.10844	0.00000	0.00000		
80	2016.02.18 17:30	buy	41	0.01	1.10764	0.00000	0.00000		
81	2016.02.18 17:34	close	41	0.01	1.10864	0.00000	0.00000	1.00	99.52
82	2016.02.18 17:34	close	40	0.01	1.10864	0.00000	0.00000	0.20	99.72
83	2016.02.22 14:15	buy	42	0.01	1.10574	0.00000	0.00000		
84	2016.02.22 14:45	buy	43	0.01	1.10534	0.00000	0.00000		
85	2016.02.22 15:15	close	43	0.01	1.10323	0.00000	0.00000	-2.11	97.61
86	2016.02.22 15:15	close	42	0.01	1.10323	0.00000	0.00000	-2.51	95.10
87	2016.02.22 17:15	buy	44	0.01	1.10137	0.00000	0.00000		
88	2016.02.22 18:31	close	44	0.01	1.10257	0.00000	0.00000	1.20	96.30
89	2016.02.23 15:00	buy	45	0.01	1.09926	0.00000	0.00000		
90	2016.02.23 15:37	close	45	0.01	1.10049	0.00000	0.00000	1.23	97.53
91	2016.02.24 14:30	buy	46	0.01	1.09797	0.00000	0.00000		
92	2016.02.24 15:00	buy	47	0.01	1.09600	0.00000	0.00000		
93	2016.02.24 15:57	close	47	0.01	1.09759	0.00000	0.00000	1.59	99.12
94	2016.02.24 15:57	close	46	0.01	1.09759	0.00000	0.00000	-0.38	98.74
95	2016.02.24 19:30	sell	48	0.01	1.10367	0.00000	0.00000		
96	2016.02.24 19:44	close	48	0.01	1.10245	0.00000	0.00000	1.22	99.96
97	2016.02.26 07:15	sell	49	0.01	1.10623	0.00000	0.00000		
98	2016.02.26 09:52	close	49	0.01	1.10503	0.00000	0.00000	1.20	101.16
99	2016.02.26 17:15	buy	50	0.01	1.09608	0.00000	0.00000		
100	2016.02.26 17:33	close	50	0.01	1.09728	0.00000	0.00000	1.20	102.36
101	2016.02.26 19:15	buy	51	0.01	1.09220	0.00000	0.00000		
102	2016.02.26 19:22	close	51	0.01	1.09340	0.00000	0.00000	1.20	103.56
103	2016.02.29 14:30	buy	52	0.01	1.08871	0.00000	0.00000		
104	2016.02.29 16:45	buy	53	0.01	1.08841	0.00000	0.00000		
105	2016.02.29 17:30	buy	54	0.01	1.08767	0.00000	0.00000		
106	2016.02.29 17:42	close	54	0.01	1.08867	0.00000	0.00000	1.00	104.56
107	2016.02.29 17:42	close	53	0.01	1.08867	0.00000	0.00000	0.26	104.82
108	2016.02.29 17:42	close	52	0.01	1.08867	0.00000	0.00000	-0.04	104.78
109	2016.02.29 19:30	buy	55	0.01	1.08636	0.00000	0.00000		
110	2016.02.29 20:42	close	55	0.01	1.08756	0.00000	0.00000	1.20	105.98
111	2016.03.02 19:00	buy	56	0.01	1.08279	0.00000	0.00000		
112	2016.03.02 19:43	close	56	0.01	1.08401	0.00000	0.00000	1.22	107.20
113	2016.03.03 16:00	sell	57	0.01	1.09070	0.00000	0.00000		
114	2016.03.03 16:30	close	57	0.01	1.08948	0.00000	0.00000	1.22	108.42
115	2016.03.03 19:15	sell	58	0.01	1.09381	0.00000	0.00000		
116	2016.03.03 19:36	close	58	0.01	1.09614	0.00000	0.00000	-2.33	106.09
117	2016.03.04 13:45	sell	59	0.01	1.09811	0.00000	0.00000		
118	2016.03.04 14:30	sell	60	0.01	1.09864	0.00000	0.00000		
119	2016.03.04 15:23	close	60	0.01	1.09777	0.00000	0.00000	0.87	106.96
120	2016.03.04 15:23	close	59	0.01	1.09777	0.00000	0.00000	0.34	107.30
121	2016.03.07 21:00	sell	61	0.01	1.10212	0.00000	0.00000		
122	2016.03.07 21:16	close	61	0.01	1.10092	0.00000	0.00000	1.20	108.50
123	2016.03.09 05:45	buy	62	0.01	1.09753	0.00000	0.00000		
124	2016.03.09 06:45	buy	63	0.01	1.09727	0.00000	0.00000		
125	2016.03.09 07:15	buy	64	0.01	1.09683	0.00000	0.00000		
126	2016.03.09 08:59	close	64	0.01	1.09761	0.00000	0.00000	0.78	109.28
127	2016.03.09 08:59	close	63	0.01	1.09761	0.00000	0.00000	0.34	109.62
128	2016.03.09 08:59	close	62	0.01	1.09761	0.00000	0.00000	0.08	109.70
129	2016.03.09 13:15	buy	65	0.01	1.09663	0.00000	0.00000		
130	2016.03.09 15:43	close	65	0.01	1.09783	0.00000	0.00000	1.20	110.90
131	2016.03.10 16:45	buy	66	0.01	1.08500	0.00000	0.00000		
132	2016.03.10 16:45	close	66	0.01	1.08626	0.00000	0.00000	1.26	112.16
133	2016.03.10 18:45	sell	67	0.01	1.11261	0.00000	0.00000		
134	2016.03.10 18:58	close	67	0.01	1.11502	0.00000	0.00000	-2.41	109.75
135	2016.03.10 19:45	sell	68	0.01	1.11694	0.00000	0.00000		
136	2016.03.10 19:49	close	68	0.01	1.11573	0.00000	0.00000	1.21	110.96
137	2016.03.15 13:00	buy	69	0.01	1.10744	0.00000	0.00000		
138	2016.03.15 13:11	close	69	0.01	1.10864	0.00000	0.00000	1.20	112.16
139	2016.03.16 17:00	buy	70	0.01	1.10642	0.00000	0.00000		

20.06.2016

Strategy Tester: Quantum London Trading EA v1.6.1 m13-7-24[staxis]

140	2016.03.16 18:57	close	70	0.01	1.10762	0.00000	0.00000	1.20	113.36
141	2016.03.16 21:45	sell	71	0.01	1.12044	0.00000	0.00000		
142	2016.03.16 21:58	close	71	0.01	1.11922	0.00000	0.00000	1.22	114.58
143	2016.03.17 11:00	sell	72	0.01	1.12598	0.00000	0.00000		
144	2016.03.17 11:30	sell	73	0.01	1.12760	0.00000	0.00000		
145	2016.03.17 11:34	close	73	0.01	1.12910	0.00000	0.00000	-1.50	113.08
146	2016.03.17 11:34	close	72	0.01	1.12910	0.00000	0.00000	-3.12	109.96
147	2016.03.17 13:15	sell	74	0.01	1.13286	0.00000	0.00000		
148	2016.03.17 13:45	sell	75	0.01	1.13330	0.00000	0.00000		
149	2016.03.17 13:56	close	75	0.01	1.13248	0.00000	0.00000	0.82	110.78
150	2016.03.17 13:56	close	74	0.01	1.13248	0.00000	0.00000	0.38	111.16
151	2016.03.21 11:00	buy	76	0.01	1.12504	0.00000	0.00000		
152	2016.03.21 12:33	close	76	0.01	1.12624	0.00000	0.00000	1.20	112.36
153	2016.03.23 16:00	buy	77	0.01	1.11698	0.00000	0.00000		
154	2016.03.23 16:24	close	77	0.01	1.11820	0.00000	0.00000	1.22	113.58
155	2016.03.24 10:15	buy	78	0.01	1.11616	0.00000	0.00000		
156	2016.03.24 11:41	close	78	0.01	1.11736	0.00000	0.00000	1.20	114.78
157	2016.03.28 16:15	sell	79	0.01	1.11898	0.00000	0.00000		
158	2016.03.28 16:45	sell	80	0.01	1.12037	0.00000	0.00000		
159	2016.03.28 17:45	sell	81	0.01	1.12155	0.00000	0.00000		
160	2016.03.28 19:39	close	81	0.01	1.11984	0.00000	0.00000	1.71	116.49
161	2016.03.28 19:39	close	80	0.01	1.11984	0.00000	0.00000	0.53	117.02
162	2016.03.28 19:39	close	79	0.01	1.11984	0.00000	0.00000	-0.86	116.16
163	2016.03.29 20:15	sell	82	0.01	1.12660	0.00000	0.00000		
164	2016.03.29 20:45	sell	83	0.01	1.12755	0.00000	0.00000		
165	2016.03.29 21:18	close	83	0.01	1.12938	0.00000	0.00000	-1.83	114.33
166	2016.03.29 21:18	close	82	0.01	1.12938	0.00000	0.00000	-2.78	111.55
167	2016.03.29 22:15	sell	84	0.01	1.12984	0.00000	0.00000		
168	2016.03.30 00:32	close	84	0.01	1.12861	0.00000	0.00000	1.23	112.78
169	2016.03.30 10:45	sell	85	0.01	1.13236	0.00000	0.00000		
170	2016.03.30 11:15	sell	86	0.01	1.13255	0.00000	0.00000		
171	2016.03.30 12:02	close	86	0.01	1.13181	0.00000	0.00000	0.74	113.52
172	2016.03.30 12:02	close	85	0.01	1.13181	0.00000	0.00000	0.55	114.07
173	2016.03.30 17:30	sell	87	0.01	1.13564	0.00000	0.00000		
174	2016.03.30 18:04	close	87	0.01	1.13440	0.00000	0.00000	1.24	115.31
175	2016.03.31 13:00	sell	88	0.01	1.13657	0.00000	0.00000		
176	2016.03.31 14:44	close	88	0.01	1.13888	0.00000	0.00000	-2.31	113.00
177	2016.03.31 15:45	sell	89	0.01	1.13973	0.00000	0.00000		
178	2016.03.31 16:27	close	89	0.01	1.13852	0.00000	0.00000	1.21	114.21
179	2016.04.01 14:30	sell	90	0.01	1.14203	0.00000	0.00000		
180	2016.04.01 15:15	sell	91	0.01	1.14315	0.00000	0.00000		
181	2016.04.01 15:30	close	91	0.01	1.14164	0.00000	0.00000	1.51	115.72
182	2016.04.01 15:30	close	90	0.01	1.14164	0.00000	0.00000	0.39	116.11
183	2016.04.06 14:30	buy	92	0.01	1.13318	0.00000	0.00000		
184	2016.04.06 14:51	close	92	0.01	1.13446	0.00000	0.00000	1.28	117.39
185	2016.04.06 19:15	sell	93	0.01	1.14175	0.00000	0.00000		
186	2016.04.06 21:00	close	93	0.01	1.14048	0.00000	0.00000	1.27	118.66
187	2016.04.08 18:30	sell	94	0.01	1.14174	0.00000	0.00000		
188	2016.04.08 18:47	close	94	0.01	1.14053	0.00000	0.00000	1.21	119.87
189	2016.04.12 11:30	sell	95	0.01	1.14533	0.00000	0.00000		
190	2016.04.12 11:57	close	95	0.01	1.14402	0.00000	0.00000	1.31	121.18
191	2016.04.13 10:30	buy	96	0.01	1.13460	0.00000	0.00000		
192	2016.04.13 10:33	close	96	0.01	1.13580	0.00000	0.00000	1.20	122.38
193	2016.04.13 13:45	buy	97	0.01	1.13035	0.00000	0.00000		
194	2016.04.13 14:45	buy	98	0.01	1.13009	0.00000	0.00000		
195	2016.04.13 15:15	buy	99	0.01	1.12982	0.00000	0.00000		
196	2016.04.13 15:20	close	99	0.01	1.13051	0.00000	0.00000	0.69	123.07
197	2016.04.13 15:20	close	98	0.01	1.13051	0.00000	0.00000	0.42	123.49
198	2016.04.13 15:20	close	97	0.01	1.13051	0.00000	0.00000	0.16	123.65
199	2016.04.13 18:45	buy	100	0.01	1.12764	0.00000	0.00000		
200	2016.04.13 19:25	close	100	0.01	1.12888	0.00000	0.00000	1.24	124.89
201	2016.04.14 10:15	buy	101	0.01	1.12421	0.00000	0.00000		
202	2016.04.14 10:49	close	101	0.01	1.12541	0.00000	0.00000	1.20	126.09
203	2016.04.18 18:00	sell	102	0.01	1.13289	0.00000	0.00000		
204	2016.04.18 18:22	close	102	0.01	1.13169	0.00000	0.00000	1.20	127.29
205	2016.04.19 16:15	sell	103	0.01	1.13650	0.00000	0.00000		
206	2016.04.19 16:45	sell	104	0.01	1.13658	0.00000	0.00000		

207	2016.04.19 17:15	sell	105	0.01	1.13733	0.00000	0.00000		
208	2016.04.19 17:48	close	105	0.01	1.13639	0.00000	0.00000	0.94	128.23
209	2016.04.19 17:48	close	104	0.01	1.13639	0.00000	0.00000	0.19	128.42
210	2016.04.19 17:48	close	103	0.01	1.13639	0.00000	0.00000	0.11	128.53
211	2016.04.20 17:30	buy	106	0.01	1.13238	0.00000	0.00000		
212	2016.04.20 18:01	close	106	0.01	1.13358	0.00000	0.00000	1.20	129.73
213	2016.04.20 22:15	buy	107	0.01	1.12959	0.00000	0.00000		
214	2016.04.20 23:00	buy	108	0.01	1.12925	0.00000	0.00000		
215	2016.04.21 01:10	close	108	0.01	1.13010	0.00000	0.00000	0.80	130.53
216	2016.04.21 01:10	close	107	0.01	1.13010	0.00000	0.00000	0.46	130.99
217	2016.04.22 15:30	buy	109	0.01	1.12546	0.00000	0.00000		
218	2016.04.22 16:45	buy	110	0.01	1.12471	0.00000	0.00000		
219	2016.04.22 16:48	close	110	0.01	1.12569	0.00000	0.00000	0.98	131.97
220	2016.04.22 16:48	close	109	0.01	1.12569	0.00000	0.00000	0.23	132.20
221	2016.04.22 19:30	buy	111	0.01	1.12295	0.00000	0.00000		
222	2016.04.22 20:00	buy	112	0.01	1.12233	0.00000	0.00000		
223	2016.04.22 20:30	buy	113	0.01	1.12214	0.00000	0.00000		
224	2016.04.22 21:32	close	113	0.01	1.12288	0.00000	0.00000	0.74	132.94
225	2016.04.22 21:32	close	112	0.01	1.12288	0.00000	0.00000	0.55	133.49
226	2016.04.22 21:32	close	111	0.01	1.12288	0.00000	0.00000	-0.07	133.42
227	2016.04.26 11:45	sell	114	0.01	1.12926	0.00000	0.00000		
228	2016.04.26 13:20	close	114	0.01	1.12805	0.00000	0.00000	1.21	134.63
229	2016.04.28 09:45	sell	115	0.01	1.13623	0.00000	0.00000		
230	2016.04.28 09:56	close	115	0.01	1.13503	0.00000	0.00000	1.20	135.83
231	2016.04.29 05:00	sell	116	0.01	1.13824	0.00000	0.00000		
232	2016.04.29 05:30	sell	117	0.01	1.13832	0.00000	0.00000		
233	2016.04.29 06:30	sell	118	0.01	1.13880	0.00000	0.00000		
234	2016.04.29 07:45	sell	119	0.01	1.13909	0.00000	0.00000		
235	2016.04.29 08:15	sell	120	0.01	1.13952	0.00000	0.00000		
236	2016.04.29 09:22	close	120	0.01	1.13854	0.00000	0.00000	0.98	136.81
237	2016.04.29 09:22	close	119	0.01	1.13854	0.00000	0.00000	0.55	137.36
238	2016.04.29 09:22	close	118	0.01	1.13854	0.00000	0.00000	0.26	137.62
239	2016.04.29 09:22	close	117	0.01	1.13854	0.00000	0.00000	-0.22	137.40
240	2016.04.29 09:22	close	116	0.01	1.13854	0.00000	0.00000	-0.30	137.10
241	2016.04.29 16:30	sell	121	0.01	1.14367	0.00000	0.00000		
242	2016.04.29 17:15	sell	122	0.01	1.14400	0.00000	0.00000		
243	2016.04.29 18:00	sell	123	0.01	1.14522	0.00000	0.00000		
244	2016.04.29 19:00	close	123	0.01	1.14389	0.00000	0.00000	1.33	138.43
245	2016.04.29 19:00	close	122	0.01	1.14389	0.00000	0.00000	0.11	138.54
246	2016.04.29 19:00	close	121	0.01	1.14389	0.00000	0.00000	-0.22	138.32
247	2016.05.02 12:45	sell	124	0.01	1.14889	0.00000	0.00000		
248	2016.05.02 13:30	sell	125	0.01	1.14904	0.00000	0.00000		
249	2016.05.02 13:38	close	125	0.01	1.14834	0.00000	0.00000	0.70	139.02
250	2016.05.02 13:38	close	124	0.01	1.14834	0.00000	0.00000	0.55	139.57
251	2016.05.03 05:30	sell	126	0.01	1.15396	0.00000	0.00000		
252	2016.05.03 07:30	close	126	0.01	1.15271	0.00000	0.00000	1.25	140.82
253	2016.05.03 10:45	sell	127	0.01	1.15915	0.00000	0.00000		
254	2016.05.03 11:09	close	127	0.01	1.16146	0.00000	0.00000	-2.31	138.51
255	2016.05.04 00:15	buy	128	0.01	1.14993	0.00000	0.00000		
256	2016.05.04 00:45	buy	129	0.01	1.14955	0.00000	0.00000		
257	2016.05.04 02:14	close	129	0.01	1.15034	0.00000	0.00000	0.79	139.30
258	2016.05.04 02:14	close	128	0.01	1.15034	0.00000	0.00000	0.41	139.71
259	2016.05.04 11:15	buy	130	0.01	1.14723	0.00000	0.00000		
260	2016.05.04 11:40	close	130	0.01	1.14849	0.00000	0.00000	1.26	140.97
261	2016.05.05 11:30	buy	131	0.01	1.14448	0.00000	0.00000		
262	2016.05.05 12:00	buy	132	0.01	1.14390	0.00000	0.00000		
263	2016.05.05 13:15	buy	133	0.01	1.14346	0.00000	0.00000		
264	2016.05.05 13:45	buy	134	0.01	1.14237	0.00000	0.00000		
265	2016.05.05 14:30	buy	135	0.01	1.14225	0.00000	0.00000		
266	2016.05.05 15:00	close	135	0.01	1.14354	0.00000	0.00000	1.29	142.26
267	2016.05.05 15:00	close	134	0.01	1.14354	0.00000	0.00000	1.17	143.43
268	2016.05.05 15:00	close	133	0.01	1.14354	0.00000	0.00000	0.08	143.51
269	2016.05.05 15:00	close	132	0.01	1.14354	0.00000	0.00000	-0.36	143.15
270	2016.05.05 15:00	close	131	0.01	1.14354	0.00000	0.00000	-0.94	142.21
271	2016.05.11 16:45	sell	136	0.01	1.14202	0.00000	0.00000		
272	2016.05.11 17:15	sell	137	0.01	1.14257	0.00000	0.00000		
273	2016.05.11 18:30	sell	138	0.01	1.14412	0.00000	0.00000		

274	2016.05.11 19:00	sell	139	0.01	1.14443	0.00000	0.00000		
275	2016.05.11 19:28	close	139	0.01	1.14298	0.00000	0.00000	1.45	143.66
276	2016.05.11 19:28	close	138	0.01	1.14298	0.00000	0.00000	1.14	144.80
277	2016.05.11 19:28	close	137	0.01	1.14298	0.00000	0.00000	-0.41	144.39
278	2016.05.11 19:28	close	136	0.01	1.14298	0.00000	0.00000	-0.96	143.43
279	2016.05.12 19:30	buy	140	0.01	1.13738	0.00000	0.00000		
280	2016.05.12 19:58	close	140	0.01	1.13858	0.00000	0.00000	1.20	144.63
281	2016.05.13 09:45	buy	141	0.01	1.13451	0.00000	0.00000		
282	2016.05.13 10:15	buy	142	0.01	1.13427	0.00000	0.00000		
283	2016.05.13 10:45	buy	143	0.01	1.13372	0.00000	0.00000		
284	2016.05.13 11:31	close	143	0.01	1.13458	0.00000	0.00000	0.86	145.49
285	2016.05.13 11:31	close	142	0.01	1.13458	0.00000	0.00000	0.31	145.80
286	2016.05.13 11:31	close	141	0.01	1.13458	0.00000	0.00000	0.07	145.87
287	2016.05.13 17:00	buy	144	0.01	1.13035	0.00000	0.00000		
288	2016.05.13 18:30	buy	145	0.01	1.12881	0.00000	0.00000		
289	2016.05.13 20:16	close	145	0.01	1.13018	0.00000	0.00000	1.37	147.24
290	2016.05.13 20:16	close	144	0.01	1.13018	0.00000	0.00000	-0.17	147.07
291	2016.05.18 06:00	buy	146	0.01	1.12884	0.00000	0.00000		
292	2016.05.18 10:00	buy	147	0.01	1.12769	0.00000	0.00000		
293	2016.05.18 10:30	buy	148	0.01	1.12628	0.00000	0.00000		
294	2016.05.18 14:06	close	148	0.01	1.12803	0.00000	0.00000	1.75	148.82
295	2016.05.18 14:06	close	147	0.01	1.12803	0.00000	0.00000	0.34	149.16
296	2016.05.18 14:06	close	146	0.01	1.12803	0.00000	0.00000	-0.81	148.35
297	2016.05.18 22:15	buy	149	0.01	1.12245	0.00000	0.00000		
298	2016.05.18 22:45	buy	150	0.01	1.12237	0.00000	0.00000		
299	2016.05.18 23:15	buy	151	0.01	1.12165	0.00000	0.00000		
300	2016.05.19 02:02	close	151	0.01	1.12261	0.00000	0.00000	0.91	149.26
301	2016.05.19 02:02	close	150	0.01	1.12261	0.00000	0.00000	0.19	149.45
302	2016.05.19 02:02	close	149	0.01	1.12261	0.00000	0.00000	0.11	149.57
303	2016.05.19 15:00	buy	152	0.01	1.11929	0.00000	0.00000		
304	2016.05.19 15:30	buy	153	0.01	1.11900	0.00000	0.00000		
305	2016.05.19 15:31	close	153	0.01	1.11980	0.00000	0.00000	0.80	150.37
306	2016.05.19 15:31	close	152	0.01	1.11980	0.00000	0.00000	0.51	150.88
307	2016.05.23 11:30	buy	154	0.01	1.12035	0.00000	0.00000		
308	2016.05.23 15:04	close	154	0.01	1.12160	0.00000	0.00000	1.25	152.13
309	2016.05.23 17:15	buy	155	0.01	1.11923	0.00000	0.00000		
310	2016.05.23 17:40	close	155	0.01	1.12043	0.00000	0.00000	1.20	153.33
311	2016.05.24 11:30	buy	156	0.01	1.11717	0.00000	0.00000		
312	2016.05.24 12:06	close	156	0.01	1.11838	0.00000	0.00000	1.21	154.54
313	2016.05.24 16:15	buy	157	0.01	1.11571	0.00000	0.00000		
314	2016.05.24 17:15	buy	158	0.01	1.11497	0.00000	0.00000		
315	2016.05.24 17:44	close	158	0.01	1.11594	0.00000	0.00000	0.97	155.51
316	2016.05.24 17:44	close	157	0.01	1.11594	0.00000	0.00000	0.23	155.74
317	2016.05.24 19:15	buy	159	0.01	1.11429	0.00000	0.00000		
318	2016.05.24 22:15	buy	160	0.01	1.11406	0.00000	0.00000		
319	2016.05.25 06:06	close	160	0.01	1.11481	0.00000	0.00000	0.73	156.47
320	2016.05.25 06:06	close	159	0.01	1.11481	0.00000	0.00000	0.50	156.97
321	2016.05.26 06:15	sell	161	0.01	1.11816	0.00000	0.00000		
322	2016.05.26 08:30	sell	162	0.01	1.11873	0.00000	0.00000		
323	2016.05.26 09:03	close	162	0.01	1.11784	0.00000	0.00000	0.89	157.86
324	2016.05.26 09:03	close	161	0.01	1.11784	0.00000	0.00000	0.32	158.18
325	2016.05.26 16:30	sell	163	0.01	1.12095	0.00000	0.00000		
326	2016.05.26 16:59	close	163	0.01	1.11974	0.00000	0.00000	1.21	159.39
327	2016.05.27 16:30	buy	164	0.01	1.11519	0.00000	0.00000		
328	2016.05.27 17:15	buy	165	0.01	1.11447	0.00000	0.00000		
329	2016.05.27 17:45	buy	166	0.01	1.11357	0.00000	0.00000		
330	2016.05.27 20:26	close	166	0.01	1.11482	0.00000	0.00000	1.25	160.64
331	2016.05.27 20:26	close	165	0.01	1.11482	0.00000	0.00000	0.35	160.99
332	2016.05.27 20:26	close	164	0.01	1.11482	0.00000	0.00000	-0.37	160.62
333	2016.05.27 23:00	buy	167	0.01	1.11130	0.00000	0.00000		
334	2016.05.30 02:15	buy	168	0.01	1.11093	0.00000	0.00000		
335	2016.05.30 03:15	buy	169	0.01	1.11059	0.00000	0.00000		
336	2016.05.30 03:45	buy	170	0.01	1.10997	0.00000	0.00000		
337	2016.05.30 09:23	close	170	0.01	1.11103	0.00000	0.00000	1.06	161.68
338	2016.05.30 09:23	close	169	0.01	1.11103	0.00000	0.00000	0.44	162.12
339	2016.05.30 09:23	close	168	0.01	1.11103	0.00000	0.00000	0.10	162.22
340	2016.05.30 09:23	close	167	0.01	1.11103	0.00000	0.00000	-0.29	161.94

341	2016.05.31 14:45	sell	171	0.01	1.11616	0.00000	0.00000		
342	2016.05.31 15:30	close	171	0.01	1.11496	0.00000	0.00000	1.20	163.14
343	2016.06.02 06:15	sell	172	0.01	1.12097	0.00000	0.00000		
344	2016.06.02 08:45	close	172	0.01	1.11977	0.00000	0.00000	1.20	164.34
345	2016.06.03 16:15	sell	173	0.01	1.13163	0.00000	0.00000		
346	2016.06.03 16:27	close	173	0.01	1.13043	0.00000	0.00000	1.20	165.54
347	2016.06.03 17:30	sell	174	0.01	1.13356	0.00000	0.00000		
348	2016.06.03 17:39	close	174	0.01	1.13235	0.00000	0.00000	1.21	166.75
349	2016.06.03 23:00	sell	175	0.01	1.13555	0.00000	0.00000		
350	2016.06.03 23:30	sell	176	0.01	1.13659	0.00000	0.00000		
351	2016.06.06 00:00	close	176	0.01	1.13538	0.00000	0.00000	1.21	167.96
352	2016.06.06 00:00	close	175	0.01	1.13538	0.00000	0.00000	0.17	168.13
353	2016.06.08 16:45	sell	177	0.01	1.14021	0.00000	0.00000		
354	2016.06.08 17:15	sell	178	0.01	1.14080	0.00000	0.00000		
355	2016.06.08 17:32	close	178	0.01	1.13990	0.00000	0.00000	0.90	169.03
356	2016.06.08 17:32	close	177	0.01	1.13990	0.00000	0.00000	0.31	169.34
357	2016.06.09 13:30	buy	179	0.01	1.13496	0.00000	0.00000		
358	2016.06.09 14:00	buy	180	0.01	1.13428	0.00000	0.00000		
359	2016.06.09 14:30	buy	181	0.01	1.13405	0.00000	0.00000		
360	2016.06.09 15:20	close	181	0.01	1.13484	0.00000	0.00000	0.79	170.13
361	2016.06.09 15:20	close	180	0.01	1.13484	0.00000	0.00000	0.56	170.69
362	2016.06.09 15:20	close	179	0.01	1.13484	0.00000	0.00000	-0.12	170.57
363	2016.06.09 17:15	buy	182	0.01	1.13082	0.00000	0.00000		
364	2016.06.09 17:53	close	182	0.01	1.13202	0.00000	0.00000	1.20	171.77