

Strategy Tester Report

Generic A-TLP v.12.34_RUS

Alpari-ECN1 (Build 1010)

Ñèìàíë	USDCHF (US Dollar vs Swiss Franc)									
Ìàðëíà	15 Ìèìòò (M15) 2016.10.21 21:30 - 2016.10.28 23:45 (2016.01.15 - 2016.10.31)									
Ìàààëù	Àñà òëëë (Ìàëàíëàà òì÷íóë Ìàòíà Ìà Ìííàà àñàò Ìàëìàíóòòò àíñòòííóò òàëíòðàëíà)									
	S_1="<==== General settings =====>"; SetName="USD_CHF_M15"; every_tick=true; MagicNumber=1202; Slippage=5; Lots=0.1; Auto_Risk=0; MM_Depo=0; Max_Spread=2.6; Max_Spread_mode2=2.6; Stop_Loss=25; Take_Profit=100; TP_perc=45; min_TP=4; MaxDailyRange=1000; CheckMDRAfter0=false; Hedging=false; S_2="<==== ENTER SETTINGS =====>"; S_21="Ìàòòðíëëë Bollinger Band"; BB_Period=10; BB_Deviation=2; Entry_Break=2; Min_Volatility=9; OnlyBid=true; S_22="Ìàòòðíëëë CCI"; cci_Period_open=0; cci_level_open=70; S_23="Ìòë Ìàëí.àëëíà ñàà÷ë = 0 - àùëë."; maxcandle=0; barcount=8; S_24="Ìòë Ìàòòà = 0 - àùëë."; pause=30; sizeloss=20; S_4="<==== Trailing stop/Breakeven =====>"; Trail_Start=0; Trail_Size=0.8; Trail_Step=0.1; rollover_trail_end=true; X=0; Y=0; S_3="<==== EXIT SETTINGS =====>"; S_31="Ìòë Exit_Minutes = 0 - àùëë."; Exit_Minutes=180; Time_Profit_Pips=4; S_32="Ìòë Exit_Distance = 0 - àùëë."; Exit_Distance=-2; Exit_Profit_Pips=5; S_33="Ìòë MA_period = 0 - àùëë."; MA_period=0; Reverse_Profit=5; S_34="Ìòë CCI_Period = 0 - àùëë."; cci_Period_close=0; cci_level_close=100; CCI_Profit_Pips=20; S_5="<==== Trade Time Filter =====>"; TradeAllDaysInTheSameTime=false; S_51="<== MONDAY / ALL DAYS ==>"; MONDAY_Enabled=true; MONDAY_Start_Trade_Hour=22; MONDAY_Start_Trade_Minute=0; MONDAY_End_Trade_Hour=1; MONDAY_End_Trade_Minute=0; S_52="<== TUESDAY ==>"; TUESDAY_Enabled=true; TUESDAY_Start_Trade_Hour=22; TUESDAY_Start_Trade_Minute=0; TUESDAY_End_Trade_Hour=1; TUESDAY_End_Trade_Minute=0; S_53="<== WEDNESDAY ==>"; WEDNESDAY_Enabled=true; WEDNESDAY_Start_Trade_Hour=22; WEDNESDAY_Start_Trade_Minute=0; WEDNESDAY_End_Trade_Hour=1; WEDNESDAY_End_Trade_Minute=0; S_54="<== THURSDAY ==>"; THURSDAY_Enabled=true; THURSDAY_Start_Trade_Hour=22; THURSDAY_Start_Trade_Minute=0; THURSDAY_End_Trade_Hour=1; THURSDAY_End_Trade_Minute=0; S_55="<== FRIDAY ==>"; FRIDAY_Enabled=true; FRIDAY_Start_Trade_Hour=22; FRIDAY_Start_Trade_Minute=0; FRIDAY_End_Trade_Hour=1; FRIDAY_End_Trade_Minute=0; S_6="<==== Roll Over Filter =====>"; OpenOrdersInRollover=true; CloseOrdersInRollover=true; rollover_start="23:55"; rollover_end="01:00"; S_7="<==== Other Settings =====>"; showinfopanel=false; VisualDebug=false; Col_info=176,162,168; Col_info2=Gray; WriteLogFile=true;									
Ààòíà à èñíòòëë	20770	Ñííààëëòòààíí òëëíà	13093688	Èà÷àñòàí Ìààëëòòààíí	99.00%					
Ìòëàëë òàíííÌàëàííààíí	0									
Ìà÷àëùíóë ààíçòò	10000.00	Ñííàà							Variable	
×èñòàý Ìàëàúëù	426.12	Ìàúàý Ìàëàúëù	615.75	Ìàùëë óáúòíë	-189.63					
Ìàëàúëùñòòù	3.25	Ìàòíëëààíëà àùëàòòòà	3.95							
Àáííëòíàý Ìàíàààà	16.75	Ìàëíëìàëùíàý Ìàíàààà	59.15 (0.57%)	Ìòíñëòòòùíàý Ìàíàààà	0.57% (59.15)					
Àñààí ñààëíë	108	Èíòíòëàà ñçòòëë (% àùëàòòààòòòò)	61 (93.44%)	Àëëííà ñçòòëë (% àùëàòòààòòòò)	47 (91.49%)					
		Ìàëàúëùíà ñààëëë (% òò àñàò)	100 (92.59%)	Óáúòí÷íúà ñààëëë (% òò àñàò)	8 (7.41%)					
Ñàíàý áíëùòàý	Ìàëàúëùíà ñààëëà	35.67	óáúòí÷íàý ñààëëà	-26.03						
Ñààáíý	Ìàëàúëùíà ñààëëà	6.16	óáúòí÷íàý ñààëëà	-23.70						
Ìàëíëìàëùíà èíë÷àñòàí	Ìàìàòòòàííóò àùëàòòòàé (Ìàëàúëù)	38 (199.85)	Ìàìàòòòàííóò Ìàìàòòòàé (óáúòíë)	2 (-50.53)						
	Ìàëí. Ìàìàòòòàíàý Ìàëàúëù (+èñíë àùëàòòòàé)	199.85 (38)	Ìàìàòòòàííóò óáúòíë (+èñíë Ìàìàòòòàé)	-50.53 (2)						
Ñààáíëë	Ìàìàòòòàííóò àùëàòòòò	14	Ìàìàòòòàííóò Ìàìàòòòò	1						

Баланс / Средства / Все тики (наиболее точный метод на основе всех наименьших доступных таймфреймов для генерации каждого тика) / 99.00%

	1	Ààáíý	Òèí	Ìàààò	Ìáúàí	Òàíà	S / L	T / P	Ìàëàúëù	Ààëáíí
1	2016.01.15 22:00	sell	1	0.10	1.00214	0.00000	0.00000			
2	2016.01.15 22:00	modify	1	0.10	1.00214	1.00464	0.99986			
3	2016.01.18 00:30	close	1	0.10	1.00087	1.00464	0.99986	12.18	10012.18	
4	2016.01.19 22:01	sell	2	0.10	1.00234	0.00000	0.00000			
5	2016.01.19 22:01	modify	2	0.10	1.00234	1.00484	1.00142			
6	2016.01.20 03:46	close	2	0.10	1.00193	1.00484	1.00142	3.58	10015.76	
7	2016.01.20 22:10	sell	3	0.10	1.00482	0.00000	0.00000			
8	2016.01.20 22:10	modify	3	0.10	1.00482	1.00732	1.00314			
9	2016.01.21 01:17	close	3	0.10	1.00440	1.00732	1.00314	2.65	10018.41	
10	2016.01.25 22:18	buy	4	0.10	1.01464	0.00000	0.00000			
11	2016.01.25 22:18	modify	4	0.10	1.01464	1.01214	1.01514			
12	2016.01.26 09:30	s/l	4	0.10	1.01214	1.01214	1.01514	-24.64	9993.77	
13	2016.01.26 22:06	buy	5	0.10	1.01737	0.00000	0.00000			
14	2016.01.26 22:06	modify	5	0.10	1.01737	1.01487	1.01844			
15	2016.01.27 03:16	close	5	0.10	1.01779	1.01487	1.01844	4.19	9997.96	
16	2016.01.27 22:01	buy	6	0.10	1.01360	0.00000	0.00000			
17	2016.01.27 22:01	modify	6	0.10	1.01360	1.01110	1.01612			
18	2016.01.28 01:01	close	6	0.10	1.01422	1.01110	1.01612	6.29	10004.25	
19	2016.01.28 22:51	sell	7	0.10	1.01388	0.00000	0.00000			

20	2016.01.28 22:51	modify	7	0.10	1.01388	1.01638	1.01337		
21	2016.01.29 04:36	close	7	0.10	1.01347	1.01638	1.01337	3.54	10007.79
22	2016.02.02 00:28	sell	8	0.10	1.02011	0.00000	0.00000		
23	2016.02.02 00:28	modify	8	0.10	1.02011	1.02261	1.01965		
24	2016.02.02 01:49	t/p	8	0.10	1.01965	1.02261	1.01965	4.51	10012.30
25	2016.02.05 23:57	buy	9	0.10	0.99094	0.00000	0.00000		
26	2016.02.05 23:57	modify	9	0.10	0.99094	0.98844	0.99155		
27	2016.02.08 00:00	t/p	9	0.10	0.99155	0.98844	0.99155	6.21	10018.51
28	2016.02.08 00:12	sell	10	0.10	0.99272	0.00000	0.00000		
29	2016.02.08 00:12	modify	10	0.10	0.99272	0.99522	0.99196		
30	2016.02.08 10:29	close	10	0.10	0.99231	0.99522	0.99196	4.13	10022.64
31	2016.02.09 22:52	buy	11	0.10	0.97137	0.00000	0.00000		
32	2016.02.09 22:52	modify	11	0.10	0.97137	0.96887	0.97217		
33	2016.02.09 23:46	t/p	11	0.10	0.97217	0.96887	0.97217	8.23	10030.87
34	2016.02.10 00:24	sell	12	0.10	0.97355	0.00000	0.00000		
35	2016.02.10 00:24	modify	12	0.10	0.97355	0.97605	0.97239		
36	2016.02.10 02:34	close	12	0.10	0.97287	0.97605	0.97239	6.99	10037.86
37	2016.02.10 22:49	buy	13	0.10	0.97216	0.00000	0.00000		
38	2016.02.10 22:49	modify	13	0.10	0.97216	0.96966	0.97388		
39	2016.02.10 23:32	t/p	13	0.10	0.97388	0.96966	0.97388	17.66	10055.52
40	2016.02.12 23:35	sell	14	0.10	0.97707	0.00000	0.00000		
41	2016.02.12 23:35	modify	14	0.10	0.97707	0.97957	0.97649		
42	2016.02.15 04:54	s/l	14	0.10	0.97957	0.97957	0.97649	-26.03	10029.49
43	2016.02.15 23:29	buy	15	0.10	0.98721	0.00000	0.00000		
44	2016.02.15 23:29	modify	15	0.10	0.98721	0.98471	0.98774		
45	2016.02.16 05:31	close	15	0.10	0.98762	0.98471	0.98774	4.21	10033.70
46	2016.02.19 22:07	sell	16	0.10	0.99039	0.00000	0.00000		
47	2016.02.19 22:07	modify	16	0.10	0.99039	0.99289	0.98985		
48	2016.02.19 23:14	t/p	16	0.10	0.98985	0.99289	0.98985	5.46	10039.16
49	2016.02.22 00:56	sell	17	0.10	0.99067	0.00000	0.00000		
50	2016.02.22 00:56	modify	17	0.10	0.99067	0.99317	0.99015		
51	2016.02.22 09:59	s/l	17	0.10	0.99317	0.99317	0.99015	-25.17	10013.99
52	2016.02.22 23:59	sell	18	0.10	0.99960	0.00000	0.00000		
53	2016.02.22 23:59	modify	18	0.10	0.99960	1.00210	0.99904		
54	2016.02.23 02:32	close	18	0.10	0.99909	1.00210	0.99904	4.59	10018.58
55	2016.02.24 22:10	sell	19	0.10	0.98860	0.00000	0.00000		
56	2016.02.24 22:10	modify	19	0.10	0.98860	0.99110	0.98727		
57	2016.02.25 08:04	close	19	0.10	0.98819	0.99110	0.98727	2.62	10021.20
58	2016.02.26 22:21	buy	20	0.10	0.99695	0.00000	0.00000		
59	2016.02.26 22:21	modify	20	0.10	0.99695	0.99445	0.99749		
60	2016.02.29 00:02	close	20	0.10	0.99739	0.99445	0.99749	4.47	10025.67
61	2016.02.29 00:06	sell	21	0.10	0.99807	0.00000	0.00000		
62	2016.02.29 00:06	modify	21	0.10	0.99807	1.00057	0.99709		
63	2016.02.29 00:36	t/p	21	0.10	0.99709	1.00057	0.99709	9.83	10035.50
64	2016.03.01 22:25	buy	22	0.10	0.99663	0.00000	0.00000		
65	2016.03.01 22:25	modify	22	0.10	0.99663	0.99413	0.99800		
66	2016.03.02 00:19	close	22	0.10	0.99746	0.99413	0.99800	8.38	10043.88
67	2016.03.03 23:47	sell	23	0.10	0.99153	0.00000	0.00000		
68	2016.03.03 23:47	modify	23	0.10	0.99153	0.99403	0.99112		
69	2016.03.04 09:04	t/p	23	0.10	0.99112	0.99403	0.99112	3.63	10047.51
70	2016.03.04 22:58	buy	24	0.10	0.99375	0.00000	0.00000		
71	2016.03.04 22:58	modify	24	0.10	0.99375	0.99125	0.99435		
72	2016.03.07 01:00	close	24	0.10	0.99415	0.99125	0.99435	4.08	10051.59
73	2016.03.09 00:02	buy	25	0.10	0.99541	0.00000	0.00000		
74	2016.03.09 00:02	modify	25	0.10	0.99541	0.99291	0.99582		
75	2016.03.09 01:02	t/p	25	0.10	0.99582	0.99291	0.99582	4.12	10055.71
76	2016.03.09 22:00	sell	26	0.10	0.99790	0.00000	0.00000		
77	2016.03.09 22:00	modify	26	0.10	0.99790	1.00040	0.99633		
78	2016.03.10 04:15	close	26	0.10	0.99747	1.00040	0.99633	2.78	10058.49
79	2016.03.10 22:28	sell	27	0.10	0.98398	0.00000	0.00000		
80	2016.03.10 22:28	modify	27	0.10	0.98398	0.98648	0.98289		
81	2016.03.11 03:03	close	27	0.10	0.98357	0.98648	0.98289	3.66	10062.15
82	2016.03.11 22:55	sell	28	0.10	0.98278	0.00000	0.00000		
83	2016.03.11 22:55	modify	28	0.10	0.98278	0.98528	0.98201		
84	2016.03.14 01:23	close	28	0.10	0.98237	0.98528	0.98201	3.66	10065.81
85	2016.03.18 22:01	sell	29	0.10	0.96985	0.00000	0.00000		
86	2016.03.18 22:01	modify	29	0.10	0.96985	0.97235	0.96869		

87	2016.03.18 23:45	close	29	0.10	0.96918	0.97235	0.96869	6.91	10072.72
88	2016.03.22 00:23	sell	30	0.10	0.97037	0.00000	0.00000		
89	2016.03.22 00:23	modify	30	0.10	0.97037	0.97287	0.96994		
90	2016.03.22 03:51	close	30	0.10	0.96996	0.97287	0.96994	4.23	10076.95
91	2016.03.31 22:43	sell	31	0.10	0.96097	0.00000	0.00000		
92	2016.03.31 22:43	modify	31	0.10	0.96097	0.96347	0.96004		
93	2016.04.01 03:18	close	31	0.10	0.96053	0.96347	0.96004	4.07	10081.02
94	2016.04.01 23:14	buy	32	0.10	0.95803	0.00000	0.00000		
95	2016.04.01 23:14	modify	32	0.10	0.95803	0.95553	0.95868		
96	2016.04.01 23:54	t/p	32	0.10	0.95868	0.95553	0.95868	6.78	10087.80
97	2016.04.04 22:37	sell	33	0.10	0.95928	0.00000	0.00000		
98	2016.04.04 22:37	modify	33	0.10	0.95928	0.96178	0.95880		
99	2016.04.04 23:19	t/p	33	0.10	0.95880	0.96178	0.95880	5.01	10092.81
100	2016.04.13 22:49	buy	34	0.10	0.96550	0.00000	0.00000		
101	2016.04.13 22:49	modify	34	0.10	0.96550	0.96300	0.96616		
102	2016.04.13 22:56	t/p	34	0.10	0.96616	0.96300	0.96616	6.83	10099.64
103	2016.04.14 22:59	sell	35	0.10	0.96734	0.00000	0.00000		
104	2016.04.14 22:59	modify	35	0.10	0.96734	0.96984	0.96685		
105	2016.04.14 23:43	t/p	35	0.10	0.96685	0.96984	0.96685	5.07	10104.71
106	2016.04.15 23:03	sell	36	0.10	0.96849	0.00000	0.00000		
107	2016.04.15 23:03	modify	36	0.10	0.96849	0.97099	0.96772		
108	2016.04.15 23:45	t/p	36	0.10	0.96772	0.97099	0.96772	7.96	10112.67
109	2016.04.19 22:30	sell	37	0.10	0.96085	0.00000	0.00000		
110	2016.04.19 22:30	modify	37	0.10	0.96085	0.96335	0.96023		
111	2016.04.20 12:43	close	37	0.10	0.96043	0.96335	0.96023	3.86	10116.53
112	2016.04.20 22:06	sell	38	0.10	0.97227	0.00000	0.00000		
113	2016.04.20 22:06	modify	38	0.10	0.97227	0.97477	0.97033		
114	2016.04.21 00:49	close	38	0.10	0.97174	0.97477	0.97033	3.92	10120.45
115	2016.04.21 23:27	sell	39	0.10	0.97501	0.00000	0.00000		
116	2016.04.21 23:27	modify	39	0.10	0.97501	0.97751	0.97459		
117	2016.04.22 00:44	t/p	39	0.10	0.97459	0.97751	0.97459	3.79	10124.24
118	2016.04.22 22:17	buy	40	0.10	0.97809	0.00000	0.00000		
119	2016.04.22 22:17	modify	40	0.10	0.97809	0.97559	0.97855		
120	2016.04.22 22:57	t/p	40	0.10	0.97855	0.97559	0.97855	4.70	10128.94
121	2016.04.25 22:00	sell	41	0.10	0.97605	0.00000	0.00000		
122	2016.04.25 22:00	modify	41	0.10	0.97605	0.97855	0.97529		
123	2016.04.25 23:39	t/p	41	0.10	0.97529	0.97855	0.97529	7.79	10136.73
124	2016.04.26 23:54	buy	42	0.10	0.97366	0.00000	0.00000		
125	2016.04.26 23:54	modify	42	0.10	0.97366	0.97116	0.97418		
126	2016.04.27 09:07	close	42	0.10	0.97408	0.97116	0.97418	4.37	10141.10
127	2016.04.27 22:10	sell	43	0.10	0.97242	0.00000	0.00000		
128	2016.04.27 22:10	modify	43	0.10	0.97242	0.97492	0.97131		
129	2016.04.27 23:40	t/p	43	0.10	0.97131	0.97492	0.97131	11.43	10152.53
130	2016.04.28 22:32	buy	44	0.10	0.96599	0.00000	0.00000		
131	2016.04.28 22:32	modify	44	0.10	0.96599	0.96349	0.96655		
132	2016.04.28 23:00	t/p	44	0.10	0.96655	0.96349	0.96655	5.79	10158.32
133	2016.05.04 23:37	sell	45	0.10	0.95746	0.00000	0.00000		
134	2016.05.04 23:37	modify	45	0.10	0.95746	0.95996	0.95692		
135	2016.05.05 03:05	close	45	0.10	0.95705	0.95996	0.95692	2.75	10161.07
136	2016.05.06 23:50	sell	46	0.10	0.97281	0.00000	0.00000		
137	2016.05.06 23:50	modify	46	0.10	0.97281	0.97531	0.97225		
138	2016.05.09 01:26	close	46	0.10	0.97240	0.97531	0.97225	3.71	10164.78
139	2016.05.13 22:08	buy	47	0.10	0.97485	0.00000	0.00000		
140	2016.05.13 22:08	modify	47	0.10	0.97485	0.97235	0.97551		
141	2016.05.13 23:58	t/p	47	0.10	0.97551	0.97235	0.97551	6.77	10171.55
142	2016.05.19 23:02	sell	48	0.10	0.99096	0.00000	0.00000		
143	2016.05.19 23:02	modify	48	0.10	0.99096	0.99346	0.99042		
144	2016.05.20 02:51	close	48	0.10	0.99055	0.99346	0.99042	3.63	10175.18
145	2016.05.25 23:00	sell	49	0.10	0.99146	0.00000	0.00000		
146	2016.05.25 23:00	modify	49	0.10	0.99146	0.99396	0.99104		
147	2016.05.26 03:16	t/p	49	0.10	0.99104	0.99396	0.99104	2.71	10177.89
148	2016.06.02 22:00	sell	50	0.10	0.99092	0.00000	0.00000		
149	2016.06.02 22:00	modify	50	0.10	0.99092	0.99342	0.99040		
150	2016.06.02 23:38	t/p	50	0.10	0.99040	0.99342	0.99040	5.25	10183.14
151	2016.06.03 23:26	buy	51	0.10	0.97579	0.00000	0.00000		
152	2016.06.03 23:26	modify	51	0.10	0.97579	0.97329	0.97648		

01.11.2016

Strategy Tester: Generic A-TLP v.12.34_RUS

153	2016.06.06 00:07	close	51	0.10	0.97632	0.97329	0.97648	5.49	10188.63
154	2016.06.13 00:04	sell	52	0.10	0.96492	0.00000	0.00000		
155	2016.06.13 00:04	modify	52	0.10	0.96492	0.96742	0.96429		
156	2016.06.13 00:48	t/p	52	0.10	0.96429	0.96742	0.96429	6.53	10195.16
157	2016.06.13 22:59	buy	53	0.10	0.96357	0.00000	0.00000		
158	2016.06.13 22:59	modify	53	0.10	0.96357	0.96107	0.96415		
159	2016.06.13 23:53	t/p	53	0.10	0.96415	0.96107	0.96415	6.02	10201.18
160	2016.06.14 22:08	sell	54	0.10	0.96396	0.00000	0.00000		
161	2016.06.14 22:08	modify	54	0.10	0.96396	0.96646	0.96326		
162	2016.06.14 22:25	t/p	54	0.10	0.96326	0.96646	0.96326	7.27	10208.45
163	2016.06.17 00:05	sell	55	0.10	0.96508	0.00000	0.00000		
164	2016.06.17 00:05	modify	55	0.10	0.96508	0.96758	0.96456		
165	2016.06.17 00:38	t/p	55	0.10	0.96456	0.96758	0.96456	5.39	10213.84
166	2016.06.20 00:00	sell	56	0.10	0.96111	0.00000	0.00000		
167	2016.06.20 00:00	modify	56	0.10	0.96111	0.96361	0.96028		
168	2016.06.20 00:38	s/l	56	0.10	0.96361	0.96361	0.96028	-25.94	10187.90
169	2016.06.23 00:32	buy	57	0.10	0.95655	0.00000	0.00000		
170	2016.06.23 00:32	modify	57	0.10	0.95655	0.95405	0.95763		
171	2016.06.23 00:40	t/p	57	0.10	0.95763	0.95405	0.95763	11.28	10199.18
172	2016.06.23 22:42	sell	58	0.10	0.95886	0.00000	0.00000		
173	2016.06.23 22:42	modify	58	0.10	0.95886	0.96136	0.95821		
174	2016.06.23 22:54	t/p	58	0.10	0.95821	0.96136	0.95821	6.79	10205.97
175	2016.06.23 23:36	sell	59	0.10	0.95921	0.00000	0.00000		
176	2016.06.23 23:36	modify	59	0.10	0.95921	0.96171	0.95835		
177	2016.06.23 23:52	t/p	59	0.10	0.95835	0.96171	0.95835	8.97	10214.94
178	2016.06.24 00:05	sell	60	0.10	0.96109	0.00000	0.00000		
179	2016.06.24 00:05	modify	60	0.10	0.96109	0.96359	0.95995		
180	2016.06.24 00:06	s/l	60	0.10	0.96359	0.96359	0.95995	-25.94	10189.00
181	2016.06.24 00:36	sell	61	0.10	0.96518	0.00000	0.00000		
182	2016.06.24 00:36	modify	61	0.10	0.96518	0.96768	0.96175		
183	2016.06.24 02:20	t/p	61	0.10	0.96175	0.96768	0.96175	35.67	10224.67
184	2016.06.24 22:26	buy	62	0.10	0.96814	0.00000	0.00000		
185	2016.06.24 22:26	modify	62	0.10	0.96814	0.96564	0.97095		
186	2016.06.24 22:52	t/p	62	0.10	0.97095	0.96564	0.97095	28.94	10253.61
187	2016.06.27 22:54	sell	63	0.10	0.97915	0.00000	0.00000		
188	2016.06.27 22:54	modify	63	0.10	0.97915	0.98165	0.97837		
189	2016.06.27 23:00	t/p	63	0.10	0.97837	0.98165	0.97837	7.97	10261.58
190	2016.06.28 22:58	buy	64	0.10	0.98102	0.00000	0.00000		
191	2016.06.28 22:58	modify	64	0.10	0.98102	0.97852	0.98221		
192	2016.06.29 09:07	close	64	0.10	0.98146	0.97852	0.98221	4.54	10266.12
193	2016.06.30 23:07	buy	65	0.10	0.97594	0.00000	0.00000		
194	2016.06.30 23:07	modify	65	0.10	0.97594	0.97344	0.97763		
195	2016.07.01 01:00	close	65	0.10	0.97658	0.97344	0.97763	6.61	10272.73
196	2016.07.01 22:58	buy	66	0.10	0.97335	0.00000	0.00000		
197	2016.07.01 22:58	modify	66	0.10	0.97335	0.97085	0.97417		
198	2016.07.04 00:14	close	66	0.10	0.97380	0.97085	0.97417	4.68	10277.41
199	2016.07.04 00:38	sell	67	0.10	0.97476	0.00000	0.00000		
200	2016.07.04 00:38	modify	67	0.10	0.97476	0.97726	0.97384		
201	2016.07.04 01:00	t/p	67	0.10	0.97384	0.97726	0.97384	9.45	10286.86
202	2016.07.06 23:27	sell	68	0.10	0.97559	0.00000	0.00000		
203	2016.07.06 23:27	modify	68	0.10	0.97559	0.97809	0.97498		
204	2016.07.06 23:55	t/p	68	0.10	0.97498	0.97809	0.97498	6.25	10293.11
205	2016.07.11 00:05	buy	69	0.10	0.98234	0.00000	0.00000		
206	2016.07.11 00:05	modify	69	0.10	0.98234	0.97984	0.98293		
207	2016.07.11 00:31	t/p	69	0.10	0.98293	0.97984	0.98293	6.00	10299.11
208	2016.07.12 22:55	sell	70	0.10	0.98895	0.00000	0.00000		
209	2016.07.12 22:55	modify	70	0.10	0.98895	0.99145	0.98799		
210	2016.07.13 04:16	close	70	0.10	0.98851	0.99145	0.98799	3.94	10303.05
211	2016.07.13 22:42	sell	71	0.10	0.98385	0.00000	0.00000		
212	2016.07.13 22:42	modify	71	0.10	0.98385	0.98635	0.98330		
213	2016.07.14 04:58	close	71	0.10	0.98343	0.98635	0.98330	2.74	10305.79
214	2016.07.15 22:06	buy	72	0.10	0.98285	0.00000	0.00000		
215	2016.07.15 22:06	modify	72	0.10	0.98285	0.98035	0.98332		
216	2016.07.15 22:32	t/p	72	0.10	0.98332	0.98035	0.98332	4.78	10310.57
217	2016.07.15 22:53	buy	73	0.10	0.98236	0.00000	0.00000		
218	2016.07.15 22:53	modify	73	0.10	0.98236	0.97986	0.98304		
219	2016.07.15 23:11	t/p	73	0.10	0.98304	0.97986	0.98304	6.92	10317.49

220	2016.07.15 23:29	buy	74	0.10	0.98238	0.00000	0.00000		
221	2016.07.15 23:29	modify	74	0.10	0.98238	0.97988	0.98300		
222	2016.07.15 23:44	t/p	74	0.10	0.98300	0.97988	0.98300	6.31	10323.80
223	2016.07.21 00:44	sell	75	0.10	0.98768	0.00000	0.00000		
224	2016.07.21 00:44	modify	75	0.10	0.98768	0.99018	0.98725		
225	2016.07.21 01:58	t/p	75	0.10	0.98725	0.99018	0.98725	4.36	10328.16
226	2016.07.21 22:09	buy	76	0.10	0.98616	0.00000	0.00000		
227	2016.07.21 22:09	modify	76	0.10	0.98616	0.98366	0.98664		
228	2016.07.22 13:21	close	76	0.10	0.98658	0.98366	0.98664	4.32	10332.48
229	2016.07.22 22:55	buy	77	0.10	0.98749	0.00000	0.00000		
230	2016.07.22 22:55	modify	77	0.10	0.98749	0.98499	0.98805		
231	2016.07.25 00:35	close	77	0.10	0.98789	0.98499	0.98805	4.11	10336.59
232	2016.07.27 22:00	buy	78	0.10	0.99013	0.00000	0.00000		
233	2016.07.27 22:00	modify	78	0.10	0.99013	0.98763	0.99206		
234	2016.07.27 22:11	s/l	78	0.10	0.98763	0.98763	0.99206	-25.31	10311.28
235	2016.07.27 22:41	buy	79	0.10	0.98665	0.00000	0.00000		
236	2016.07.27 22:41	modify	79	0.10	0.98665	0.98415	0.99077		
237	2016.07.28 10:08	s/l	79	0.10	0.98415	0.98415	0.99077	-25.22	10286.06
238	2016.07.29 22:03	buy	80	0.10	0.96821	0.00000	0.00000		
239	2016.07.29 22:03	modify	80	0.10	0.96821	0.96571	0.96911		
240	2016.07.29 22:59	t/p	80	0.10	0.96911	0.96571	0.96911	9.29	10295.35
241	2016.08.01 22:29	sell	81	0.10	0.96857	0.00000	0.00000		
242	2016.08.01 22:29	modify	81	0.10	0.96857	0.97107	0.96812		
243	2016.08.01 22:47	t/p	81	0.10	0.96812	0.97107	0.96812	4.65	10300.00
244	2016.08.02 00:04	sell	82	0.10	0.96900	0.00000	0.00000		
245	2016.08.02 00:04	modify	82	0.10	0.96900	0.97150	0.96844		
246	2016.08.02 00:12	t/p	82	0.10	0.96844	0.97150	0.96844	5.79	10305.79
247	2016.08.02 00:15	sell	83	0.10	0.96899	0.00000	0.00000		
248	2016.08.02 00:15	modify	83	0.10	0.96899	0.97149	0.96847		
249	2016.08.02 00:19	t/p	83	0.10	0.96847	0.97149	0.96847	5.37	10311.16
250	2016.08.05 22:16	sell	84	0.10	0.98034	0.00000	0.00000		
251	2016.08.05 22:16	modify	84	0.10	0.98034	0.98284	0.97976		
252	2016.08.08 00:11	close	84	0.10	0.97984	0.98284	0.97976	4.59	10315.75
253	2016.08.08 00:11	buy	85	0.10	0.97884	0.00000	0.00000		
254	2016.08.08 00:11	modify	85	0.10	0.97884	0.97634	0.97949		
255	2016.08.08 00:12	t/p	85	0.10	0.97949	0.97634	0.97949	6.64	10322.39
256	2016.08.08 00:12	buy	86	0.10	0.97922	0.00000	0.00000		
257	2016.08.08 00:12	modify	86	0.10	0.97922	0.97672	0.97987		
258	2016.08.08 00:12	t/p	86	0.10	0.97987	0.97672	0.97987	6.64	10329.03
259	2016.08.08 00:38	sell	87	0.10	0.98105	0.00000	0.00000		
260	2016.08.08 00:38	modify	87	0.10	0.98105	0.98355	0.98057		
261	2016.08.08 00:38	t/p	87	0.10	0.98057	0.98355	0.98057	4.90	10333.93
262	2016.08.08 00:38	buy	88	0.10	0.97961	0.00000	0.00000		
263	2016.08.08 00:38	modify	88	0.10	0.97961	0.97711	0.98009		
264	2016.08.08 00:38	t/p	88	0.10	0.98009	0.97711	0.98009	4.90	10338.83
265	2016.08.08 00:38	sell	89	0.10	0.98107	0.00000	0.00000		
266	2016.08.08 00:38	modify	89	0.10	0.98107	0.98357	0.98059		
267	2016.08.08 00:38	t/p	89	0.10	0.98059	0.98357	0.98059	4.90	10343.73
268	2016.08.08 00:38	buy	90	0.10	0.97971	0.00000	0.00000		
269	2016.08.08 00:38	modify	90	0.10	0.97971	0.97721	0.98019		
270	2016.08.08 00:42	t/p	90	0.10	0.98019	0.97721	0.98019	4.90	10348.63
271	2016.08.10 22:51	buy	91	0.10	0.97480	0.00000	0.00000		
272	2016.08.10 22:51	modify	91	0.10	0.97480	0.97230	0.97524		
273	2016.08.10 23:00	t/p	91	0.10	0.97524	0.97230	0.97524	4.51	10353.14
274	2016.08.10 23:28	buy	92	0.10	0.97472	0.00000	0.00000		
275	2016.08.10 23:28	modify	92	0.10	0.97472	0.97222	0.97514		
276	2016.08.10 23:45	t/p	92	0.10	0.97514	0.97222	0.97514	4.31	10357.45
277	2016.08.11 00:02	buy	93	0.10	0.97458	0.00000	0.00000		
278	2016.08.11 00:02	modify	93	0.10	0.97458	0.97208	0.97509		
279	2016.08.11 08:11	close	93	0.10	0.97499	0.97208	0.97509	4.21	10361.66
280	2016.08.19 22:13	buy	94	0.10	0.95955	0.00000	0.00000		
281	2016.08.19 22:13	modify	94	0.10	0.95955	0.95705	0.96017		
282	2016.08.19 23:39	t/p	94	0.10	0.96017	0.95705	0.96017	6.45	10368.11
283	2016.08.22 00:00	sell	95	0.10	0.96052	0.00000	0.00000		
284	2016.08.22 00:00	modify	95	0.10	0.96052	0.96302	0.96005		
285	2016.08.22 01:22	t/p	95	0.10	0.96005	0.96302	0.96005	4.90	10373.01
286	2016.08.23 00:00	sell	96	0.10	0.96250	0.00000	0.00000		

287	2016.08.23 00:00	modify	96	0.10	0.96250	0.96500	0.96201		
288	2016.08.23 00:36	t/p	96	0.10	0.96201	0.96500	0.96201	5.09	10378.10
289	2016.09.09 00:32	buy	97	0.10	0.97219	0.00000	0.00000		
290	2016.09.09 00:32	modify	97	0.10	0.97219	0.96969	0.97265		
291	2016.09.09 09:44	close	97	0.10	0.97260	0.96969	0.97265	4.22	10382.32
292	2016.09.09 22:00	buy	98	0.10	0.97536	0.00000	0.00000		
293	2016.09.09 22:00	modify	98	0.10	0.97536	0.97286	0.97622		
294	2016.09.12 05:02	close	98	0.10	0.97577	0.97286	0.97622	4.26	10386.58
295	2016.09.22 23:56	buy	99	0.10	0.96900	0.00000	0.00000		
296	2016.09.22 23:56	modify	99	0.10	0.96900	0.96650	0.96941		
297	2016.09.23 03:23	close	99	0.10	0.96940	0.96650	0.96941	4.19	10390.77
298	2016.10.03 00:17	sell	100	0.10	0.97185	0.00000	0.00000		
299	2016.10.03 00:17	modify	100	0.10	0.97185	0.97435	0.97136		
300	2016.10.03 00:18	t/p	100	0.10	0.97136	0.97435	0.97136	5.04	10395.81
301	2016.10.03 00:18	sell	101	0.10	0.97187	0.00000	0.00000		
302	2016.10.03 00:18	modify	101	0.10	0.97187	0.97437	0.97138		
303	2016.10.03 00:18	t/p	101	0.10	0.97138	0.97437	0.97138	5.04	10400.85
304	2016.10.04 23:14	buy	102	0.10	0.97879	0.00000	0.00000		
305	2016.10.04 23:14	modify	102	0.10	0.97879	0.97629	0.97934		
306	2016.10.05 00:00	t/p	102	0.10	0.97934	0.97629	0.97934	5.68	10406.53
307	2016.10.06 22:00	sell	103	0.10	0.98182	0.00000	0.00000		
308	2016.10.06 22:00	modify	103	0.10	0.98182	0.98432	0.98065		
309	2016.10.06 23:50	t/p	103	0.10	0.98065	0.98432	0.98065	11.93	10418.46
310	2016.10.07 22:12	buy	104	0.10	0.97828	0.00000	0.00000		
311	2016.10.07 22:12	modify	104	0.10	0.97828	0.97578	0.97910		
312	2016.10.10 00:08	close	104	0.10	0.97877	0.97578	0.97910	5.07	10423.53
313	2016.10.10 00:50	sell	105	0.10	0.97853	0.00000	0.00000		
314	2016.10.10 00:50	modify	105	0.10	0.97853	0.98103	0.97798		
315	2016.10.10 00:50	t/p	105	0.10	0.97798	0.98103	0.97798	5.63	10429.16
316	2016.10.10 00:50	sell	106	0.10	0.97858	0.00000	0.00000		
317	2016.10.10 00:50	modify	106	0.10	0.97858	0.98108	0.97803		
318	2016.10.10 01:00	t/p	106	0.10	0.97803	0.98108	0.97803	5.63	10434.79
319	2016.10.12 22:00	sell	107	0.10	0.99073	0.00000	0.00000		
320	2016.10.12 22:00	modify	107	0.10	0.99073	0.99323	0.98975		
321	2016.10.13 01:45	close	107	0.10	0.99031	0.99323	0.98975	2.71	10437.50
322	2016.10.21 22:13	buy	108	0.10	0.99417	0.00000	0.00000		
323	2016.10.21 22:13	modify	108	0.10	0.99417	0.99167	0.99468		
324	2016.10.21 23:59	close at stop	108	0.10	0.99304	0.99167	0.99468	-11.38	10426.12