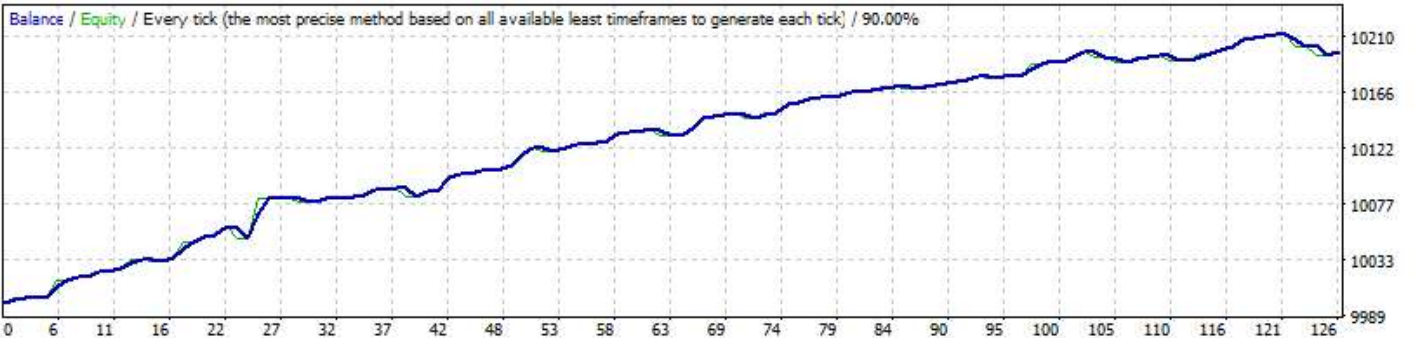


Strategy Tester Report

Quantum London Trading EA v1.6.1 m13-9-42[staxis]

Alpari-ECN1 (Build 1090)

Symbol	EURUSD (Euro vs US Dollar)									
Period	5 Minutes (M5) 2015.01.05 00:00 - 2018.05.04 23:55 (2015.01.05 - 2018.05.05)									
Model	Every tick (the most precise method based on all available least timeframes)									
Parameters	mn=99; comm="PFE_M48"; manual=false; wait=5; onlylowerhigher=true; xdist=120; multi_xdist=1; exponent_factor_xdist=1; stop=false; xcandles=2; reverse=false; MaxWaiting=55; Slip=10; Spread=16; ber=false; percedd=0; ll80="##### БЛОК Минимального расстояния перед входом #####"; GX_on=false; _GX_time_="Время фиксации цены"; GX_hour=10; GX_minut=0; GX_points=700; GX_points_buy=0; GX_points_sell=0; GX_ATR_perc=0; GX_ATR_Period=3; GX_Price_buy=0; GX_Price_sell=0; ll81="##### ???????? ??? ?????? 'PivotEnvelope' ====="; PE_op_dm=false; PE_i_maPeriod_op_old=3; PE_i_maShift_op_old=0; PE_i_indBarsCount_op_old=1000; PE_i_shift_op_old=0; ll83="--- ???????? 'PivotEnvelope' ???????? TF -----"; PE_op_on_jr=false; PE_i_maPeriod_op_jr=3; PE_i_maShift_op_jr=0; PE_i_indBarsCount_op_jr=1000; PE_i_shift_op_jr=0; GX_Line_color=Navy; GX_Line_color_buy=Olive; GX_Line_color_sell=Olive; mm04="##### БЛОК SL/TP #####; pointstyp=0; pointstp=0; dollartp=0; percequitytp=0; pointssl=0; dollarsl=-25; percequitysl=0; indivtp=0; indivsl=0; indiv_Period_tp=13; indiv_Period_sl=13; stop_sl=false; mnn10="##### БЛОК Close only in profit #####; CloseProfit_min=1; CloseProfit_max=1; CloseProfit=0; CloseProfit_Points=75; CP_ATR_perc=0; CP_ATR_Period=0; CP_ATR_ED=0; CP_TS=true; mn01="##### БЛОК ВЫБОРА ЛОТА #####; FixLot=0.01; PercentOfDepo=0; 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 =====; 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; mnn01="##### 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="#####; qde_general=670; qde_bars=0; qde_points=0; qde_ATR_perc=0; qde_ATR_Period=14; qde_Line_color_buy=White; qde_Line_color_sell=White; qdc_general=8; ll50="#####; ll51="=====; Stochastic_op_on=true; Stochastic_K_op=5; Stochastic_D_op=3; Stochastic_S_op=3; Stochastic_OS_op=30; Stochastic_OB_op=70; ll52="=====; Stochastic_cl_on=false; Stochastic_K_cl=5; Stochastic_D_cl=3; Stochastic_S_cl=3; Stochastic_OS_cl=30; Stochastic_OB_cl=70; ll73="##### БЛОК НАСТРОЕК PFE #####; ll74="===== ПОДБЛОК НАСТРОЕК PFE для ВХОДА =====; Pfe_op_on=true; Pfe_Period_op=5; Pfe_UseAvarage_op=true; Pfe_MaPeriod_op=2; Pfe_Level_op=0.7; ll75="===== ПОДБЛОК НАСТРОЕК PFE для ВЫХОДА =====; Pfe_cl_on=true; Pfe_Period_cl=5; Pfe_UseAvarage_cl=true; Pfe_MaPeriod_cl=2; Pfe_Level_cl=0.7; 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=true; FastMA_cl=12; SlowMA_cl=26; Source_cl=1; SourcePeriod_cl=5; BackPeriod_cl=400; xVolatility_cl=0.5; Sens_cl=0; qq5="#####; qq6="=====; MA_Shift=0;									
Bars in test	249597	Ticks modelled		8756455		Modelling quality		90.00%		
Mismatched charts errors	9									
Initial deposit	10000.00			Spread		11				
Total net profit	197.52	Gross profit		271.33	Gross loss		-73.81			
Profit factor	3.68	Expected payoff		1.57						
Absolute drawdown	20.72	Maximal drawdown		38.42 (0.38%)	Relative drawdown		0.38% (38.42)			
Total trades	126	Short positions (won %)		50 (76.00%)	Long positions (won %)		76 (75.00%)			
		Profit trades (% of total)		95 (75.40%)	Loss trades (% of total)		31 (24.60%)			
	Largest	profit trade		19.04	loss trade		-8.80			
	Average	profit trade		2.86	loss trade		-2.38			
	Maximum	consecutive wins (profit in money)		12 (39.03)	consecutive losses (loss in money)		4 (-9.01)			
	Maximal	consecutive profit (count of wins)		39.03 (12)	consecutive loss (count of losses)		-10.09 (2)			
	Average	consecutive wins		5	consecutive losses		2			



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2015.01.08 11:54	buy	1	0.01	1.17831	0.00000	0.00000		
2	2015.01.08 12:06	buy	2	0.01	1.17703	0.00000	0.00000		
3	2015.01.08 17:00	close	2	0.01	1.17973	0.00000	0.00000	2.70	10002.70
4	2015.01.08 17:00	close	1	0.01	1.17973	0.00000	0.00000	1.42	10004.12
5	2015.01.16 13:17	buy	3	0.01	1.15900	0.00000	0.00000		
6	2015.01.16 13:39	buy	4	0.01	1.15772	0.00000	0.00000		
7	2015.01.16 21:56	close	4	0.01	1.15817	0.00000	0.00000	0.45	10004.57

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8	2015.01.16 21:56	close	3	0.01	1.15817	0.00000	0.00000	-0.83	10003.74
9	2015.01.23 14:12	buy	5	0.01	1.11590	0.00000	0.00000		
10	2015.01.23 14:14	buy	6	0.01	1.11340	0.00000	0.00000		
11	2015.01.26 08:51	close	6	0.01	1.12156	0.00000	0.00000	8.06	10011.80
12	2015.01.26 08:51	close	5	0.01	1.12156	0.00000	0.00000	5.56	10017.36
13	2015.02.26 17:19	buy	7	0.01	1.12069	0.00000	0.00000		
14	2015.02.26 19:41	buy	8	0.01	1.11930	0.00000	0.00000		
15	2015.02.27 17:51	close	8	0.01	1.12180	0.00000	0.00000	2.40	10019.76
16	2015.02.27 17:51	close	7	0.01	1.12180	0.00000	0.00000	1.01	10020.78
17	2015.03.04 17:20	buy	9	0.01	1.10695	0.00000	0.00000		
18	2015.03.05 08:10	buy	10	0.01	1.10349	0.00000	0.00000		
19	2015.03.05 15:07	close	10	0.01	1.10720	0.00000	0.00000	3.71	10024.49
20	2015.03.05 15:07	close	9	0.01	1.10720	0.00000	0.00000	-0.05	10024.44
21	2015.03.06 13:55	buy	11	0.01	1.09372	0.00000	0.00000		
22	2015.03.06 15:00	close	11	0.01	1.09701	0.00000	0.00000	3.29	10027.73
23	2015.03.11 12:12	buy	12	0.01	1.05876	0.00000	0.00000		
24	2015.03.11 12:35	buy	13	0.01	1.05664	0.00000	0.00000		
25	2015.03.11 14:09	close	13	0.01	1.06090	0.00000	0.00000	4.26	10031.99
26	2015.03.11 14:09	close	12	0.01	1.06090	0.00000	0.00000	2.14	10034.13
27	2015.03.11 19:39	buy	14	0.01	1.05361	0.00000	0.00000		
28	2015.03.11 19:49	buy	15	0.01	1.05225	0.00000	0.00000		
29	2015.03.12 07:55	close	15	0.01	1.05266	0.00000	0.00000	0.11	10034.24
30	2015.03.12 07:55	close	14	0.01	1.05266	0.00000	0.00000	-1.25	10033.00
31	2015.04.06 16:13	sell	16	0.01	1.10317	0.00000	0.00000		
32	2015.04.06 18:57	close	16	0.01	1.10029	0.00000	0.00000	2.88	10035.88
33	2015.05.27 15:35	buy	17	0.01	1.08433	0.00000	0.00000		
34	2015.05.27 15:44	buy	18	0.01	1.08310	0.00000	0.00000		
35	2015.05.27 18:40	close	18	0.01	1.09002	0.00000	0.00000	6.92	10042.80
36	2015.05.27 18:40	close	17	0.01	1.09002	0.00000	0.00000	5.69	10048.49
37	2015.07.13 17:50	buy	19	0.01	1.10175	0.00000	0.00000		
38	2015.07.13 21:15	buy	20	0.01	1.10020	0.00000	0.00000		
39	2015.07.14 11:41	close	20	0.01	1.10337	0.00000	0.00000	3.07	10051.56
40	2015.07.14 11:41	close	19	0.01	1.10337	0.00000	0.00000	1.52	10053.08
41	2015.07.17 23:18	buy	21	0.01	1.08365	0.00000	0.00000		
42	2015.07.21 17:25	close	21	0.01	1.09124	0.00000	0.00000	7.39	10060.47
43	2015.08.20 12:41	sell	22	0.01	1.11645	0.00000	0.00000		
44	2015.08.20 23:05	sell	23	0.01	1.12397	0.00000	0.00000		
45	2015.08.21 10:30	close	23	0.01	1.12530	0.00000	0.00000	-1.28	10059.19
46	2015.08.21 10:30	close	22	0.01	1.12530	0.00000	0.00000	-8.80	10050.39
47	2015.08.24 16:09	sell	24	0.01	1.16053	0.00000	0.00000		
48	2015.08.24 16:11	sell	25	0.01	1.16632	0.00000	0.00000		
49	2015.08.25 13:45	close	25	0.01	1.14733	0.00000	0.00000	19.04	10069.42
50	2015.08.25 13:45	close	24	0.01	1.14733	0.00000	0.00000	13.25	10082.67
51	2015.10.14 21:10	sell	26	0.01	1.14588	0.00000	0.00000		
52	2015.10.14 21:55	sell	27	0.01	1.14775	0.00000	0.00000		
53	2015.10.15 02:45	close	27	0.01	1.14704	0.00000	0.00000	0.85	10083.52
54	2015.10.15 02:45	close	26	0.01	1.14704	0.00000	0.00000	-1.02	10082.50
55	2015.10.22 16:53	buy	28	0.01	1.11587	0.00000	0.00000		
56	2015.10.22 19:05	buy	29	0.01	1.11353	0.00000	0.00000		
57	2015.10.23 11:25	close	29	0.01	1.11310	0.00000	0.00000	-0.53	10081.98
58	2015.10.23 11:25	close	28	0.01	1.11310	0.00000	0.00000	-2.87	10079.11
59	2015.10.23 15:36	buy	30	0.01	1.10422	0.00000	0.00000		
60	2015.10.26 19:12	close	30	0.01	1.10652	0.00000	0.00000	2.20	10081.31
61	2015.10.28 20:17	buy	31	0.01	1.09294	0.00000	0.00000		
62	2015.10.28 20:49	buy	32	0.01	1.09066	0.00000	0.00000		
63	2015.10.29 04:32	close	32	0.01	1.09292	0.00000	0.00000	1.96	10083.27
64	2015.10.29 04:32	close	31	0.01	1.09292	0.00000	0.00000	-0.32	10082.96
65	2015.11.16 20:00	buy	33	0.01	1.06943	0.00000	0.00000		
66	2015.11.19 05:50	close	33	0.01	1.07076	0.00000	0.00000	0.84	10083.79
67	2015.11.27 12:01	buy	34	0.01	1.05838	0.00000	0.00000		
68	2015.11.27 19:20	close	34	0.01	1.06021	0.00000	0.00000	1.83	10085.62
69	2015.12.03 18:38	sell	35	0.01	1.09270	0.00000	0.00000		
70	2015.12.03 21:30	sell	36	0.01	1.09533	0.00000	0.00000		
71	2015.12.04 08:41	close	36	0.01	1.09247	0.00000	0.00000	2.91	10088.53
72	2015.12.04 08:41	close	35	0.01	1.09247	0.00000	0.00000	0.28	10088.81
73	2015.12.15 18:00	buy	37	0.01	1.09220	0.00000	0.00000		
74	2015.12.15 23:31	close	37	0.01	1.09334	0.00000	0.00000	1.14	10089.95

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75	2015.12.29 15:49	buy	38	0.01	1.09129	0.00000	0.00000		
76	2016.01.04 01:05	buy	39	0.01	1.08550	0.00000	0.00000		
77	2016.01.04 03:57	close	39	0.01	1.08560	0.00000	0.00000	0.10	10090.05
78	2016.01.04 03:57	close	38	0.01	1.08560	0.00000	0.00000	-6.28	10083.77
79	2016.01.05 15:21	buy	40	0.01	1.07424	0.00000	0.00000		
80	2016.01.05 17:40	buy	41	0.01	1.07175	0.00000	0.00000		
81	2016.01.05 23:40	close	41	0.01	1.07534	0.00000	0.00000	3.59	10087.36
82	2016.01.05 23:40	close	40	0.01	1.07534	0.00000	0.00000	1.10	10088.46
83	2016.02.09 15:57	sell	42	0.01	1.12920	0.00000	0.00000		
84	2016.02.10 17:20	close	42	0.01	1.11915	0.00000	0.00000	10.10	10098.55
85	2016.02.24 11:16	buy	43	0.01	1.09783	0.00000	0.00000		
86	2016.02.24 13:51	buy	44	0.01	1.09608	0.00000	0.00000		
87	2016.02.24 15:05	close	44	0.01	1.09843	0.00000	0.00000	2.35	10100.90
88	2016.02.24 15:05	close	43	0.01	1.09843	0.00000	0.00000	0.60	10101.50
89	2016.02.26 17:55	buy	45	0.01	1.09304	0.00000	0.00000		
90	2016.02.26 18:10	buy	46	0.01	1.09156	0.00000	0.00000		
91	2016.02.26 22:26	close	46	0.01	1.09376	0.00000	0.00000	2.20	10103.70
92	2016.02.26 22:26	close	45	0.01	1.09376	0.00000	0.00000	0.72	10104.42
93	2016.02.29 13:37	buy	47	0.01	1.08821	0.00000	0.00000		
94	2016.03.01 08:55	close	47	0.01	1.08928	0.00000	0.00000	0.97	10105.39
95	2016.03.17 12:22	sell	48	0.01	1.13390	0.00000	0.00000		
96	2016.03.17 13:21	close	48	0.01	1.13139	0.00000	0.00000	2.51	10107.90
97	2016.04.12 11:22	sell	49	0.01	1.14597	0.00000	0.00000		
98	2016.04.13 03:55	close	49	0.01	1.13761	0.00000	0.00000	8.41	10116.31
99	2016.04.20 22:13	buy	50	0.01	1.12924	0.00000	0.00000		
100	2016.04.21 15:15	close	50	0.01	1.13545	0.00000	0.00000	5.91	10122.23
101	2016.05.02 12:50	sell	51	0.01	1.14899	0.00000	0.00000		
102	2016.05.02 17:01	sell	52	0.01	1.15235	0.00000	0.00000		
103	2016.05.03 17:47	close	52	0.01	1.15183	0.00000	0.00000	0.57	10122.79
104	2016.05.03 17:47	close	51	0.01	1.15183	0.00000	0.00000	-2.79	10120.00
105	2016.05.18 10:35	buy	53	0.01	1.12595	0.00000	0.00000		
106	2016.05.18 14:10	close	53	0.01	1.12863	0.00000	0.00000	2.68	10122.68
107	2016.05.24 16:22	buy	54	0.01	1.11548	0.00000	0.00000		
108	2016.05.24 22:20	buy	55	0.01	1.11353	0.00000	0.00000		
109	2016.05.25 06:50	close	55	0.01	1.11575	0.00000	0.00000	2.12	10124.80
110	2016.05.25 06:50	close	54	0.01	1.11575	0.00000	0.00000	0.17	10124.97
111	2016.06.03 22:55	sell	56	0.01	1.13539	0.00000	0.00000		
112	2016.06.06 13:45	close	56	0.01	1.13355	0.00000	0.00000	1.89	10126.86
113	2016.07.15 17:57	buy	57	0.01	1.10671	0.00000	0.00000		
114	2016.07.19 05:28	close	57	0.01	1.10766	0.00000	0.00000	0.75	10127.61
115	2016.08.05 16:42	buy	58	0.01	1.10482	0.00000	0.00000		
116	2016.08.05 20:16	close	58	0.01	1.10980	0.00000	0.00000	4.98	10132.59
117	2016.08.16 11:05	sell	59	0.01	1.12732	0.00000	0.00000		
118	2016.08.16 14:15	sell	60	0.01	1.12960	0.00000	0.00000		
119	2016.08.17 05:15	close	60	0.01	1.12770	0.00000	0.00000	1.95	10134.54
120	2016.08.17 05:15	close	59	0.01	1.12770	0.00000	0.00000	-0.33	10134.21
121	2016.09.08 13:29	sell	61	0.01	1.12975	0.00000	0.00000		
122	2016.09.08 17:11	close	61	0.01	1.12675	0.00000	0.00000	3.00	10137.21
123	2016.10.06 17:57	buy	62	0.01	1.11645	0.00000	0.00000		
124	2016.10.06 21:57	buy	63	0.01	1.11455	0.00000	0.00000		
125	2016.10.07 11:46	close	63	0.01	1.11273	0.00000	0.00000	-1.92	10135.29
126	2016.10.07 11:46	close	62	0.01	1.11273	0.00000	0.00000	-3.82	10131.47
127	2016.10.14 23:09	buy	64	0.01	1.09714	0.00000	0.00000		
128	2016.10.17 06:15	close	64	0.01	1.09817	0.00000	0.00000	0.93	10132.40
129	2016.10.20 17:28	buy	65	0.01	1.09282	0.00000	0.00000		
130	2016.10.28 20:35	close	65	0.01	1.09797	0.00000	0.00000	4.36	10136.76
131	2016.11.04 21:45	sell	66	0.01	1.11331	0.00000	0.00000		
132	2016.11.07 17:01	close	66	0.01	1.10467	0.00000	0.00000	8.69	10145.45
133	2016.11.21 20:31	buy	67	0.01	1.05917	0.00000	0.00000		
134	2016.11.21 22:00	close	67	0.01	1.06094	0.00000	0.00000	1.77	10147.22
135	2016.11.28 13:36	buy	68	0.01	1.06031	0.00000	0.00000		
136	2016.11.28 23:46	close	68	0.01	1.06141	0.00000	0.00000	1.10	10148.32
137	2016.12.06 19:11	buy	69	0.01	1.07041	0.00000	0.00000		
138	2016.12.07 03:45	close	69	0.01	1.07220	0.00000	0.00000	1.69	10150.01
139	2016.12.14 22:28	buy	70	0.01	1.05323	0.00000	0.00000		
140	2016.12.14 22:36	buy	71	0.01	1.05139	0.00000	0.00000		
141	2016.12.15 10:55	close	71	0.01	1.05033	0.00000	0.00000	-1.36	10148.65

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142	2016.12.15 10:55	close	70	0.01	1.05033	0.00000	0.00000	-3.20	10145.46
143	2017.01.17 13:17	sell	72	0.01	1.06937	0.00000	0.00000		
144	2017.01.17 13:40	sell	73	0.01	1.07153	0.00000	0.00000		
145	2017.01.18 07:44	close	73	0.01	1.06838	0.00000	0.00000	3.20	10148.66
146	2017.01.18 07:44	close	72	0.01	1.06838	0.00000	0.00000	1.04	10149.69
147	2017.01.31 14:02	sell	74	0.01	1.07540	0.00000	0.00000		
148	2017.01.31 18:00	sell	75	0.01	1.08091	0.00000	0.00000		
149	2017.02.01 21:00	close	75	0.01	1.07391	0.00000	0.00000	7.05	10156.74
150	2017.02.01 21:00	close	74	0.01	1.07391	0.00000	0.00000	1.54	10158.28
151	2017.03.10 21:43	sell	76	0.01	1.06892	0.00000	0.00000		
152	2017.03.10 23:54	close	76	0.01	1.06703	0.00000	0.00000	1.89	10160.17
153	2017.03.21 10:50	sell	77	0.01	1.07995	0.00000	0.00000		
154	2017.03.21 16:06	sell	78	0.01	1.08175	0.00000	0.00000		
155	2017.03.22 03:40	close	78	0.01	1.07958	0.00000	0.00000	2.22	10162.38
156	2017.03.22 03:40	close	77	0.01	1.07958	0.00000	0.00000	0.42	10162.80
157	2017.03.27 15:29	sell	79	0.01	1.08941	0.00000	0.00000		
158	2017.03.27 16:50	close	79	0.01	1.08848	0.00000	0.00000	0.93	10163.73
159	2017.04.07 19:53	buy	80	0.01	1.06021	0.00000	0.00000		
160	2017.04.10 05:10	buy	81	0.01	1.05740	0.00000	0.00000		
161	2017.04.10 17:56	close	81	0.01	1.06021	0.00000	0.00000	2.81	10166.54
162	2017.04.10 17:56	close	80	0.01	1.06021	0.00000	0.00000	-0.10	10166.44
163	2017.04.25 17:26	sell	82	0.01	1.09228	0.00000	0.00000		
164	2017.04.26 10:45	close	82	0.01	1.09152	0.00000	0.00000	0.81	10167.25
165	2017.05.04 18:58	sell	83	0.01	1.09675	0.00000	0.00000		
166	2017.05.04 22:21	sell	84	0.01	1.09814	0.00000	0.00000		
167	2017.05.05 12:00	close	84	0.01	1.09590	0.00000	0.00000	2.29	10169.54
168	2017.05.05 12:00	close	83	0.01	1.09590	0.00000	0.00000	0.90	10170.43
169	2017.05.17 09:36	sell	85	0.01	1.11202	0.00000	0.00000		
170	2017.05.17 20:39	sell	86	0.01	1.11519	0.00000	0.00000		
171	2017.05.18 07:38	close	86	0.01	1.11466	0.00000	0.00000	0.67	10171.10
172	2017.05.18 07:38	close	85	0.01	1.11466	0.00000	0.00000	-2.50	10168.60
173	2017.05.19 20:27	sell	87	0.01	1.11964	0.00000	0.00000		
174	2017.05.19 20:35	sell	88	0.01	1.12100	0.00000	0.00000		
175	2017.05.22 08:05	close	88	0.01	1.11879	0.00000	0.00000	2.26	10170.86
176	2017.05.22 08:05	close	87	0.01	1.11879	0.00000	0.00000	0.90	10171.76
177	2017.06.15 17:06	buy	89	0.01	1.11338	0.00000	0.00000		
178	2017.06.15 22:05	close	89	0.01	1.11537	0.00000	0.00000	1.99	10173.75
179	2017.06.27 22:18	sell	90	0.01	1.13486	0.00000	0.00000		
180	2017.07.04 08:45	close	90	0.01	1.13443	0.00000	0.00000	0.76	10174.51
181	2017.07.20 17:46	sell	91	0.01	1.16538	0.00000	0.00000		
182	2017.07.21 10:54	close	91	0.01	1.16396	0.00000	0.00000	1.47	10175.97
183	2017.07.31 19:01	sell	92	0.01	1.18219	0.00000	0.00000		
184	2017.08.01 21:39	close	92	0.01	1.18009	0.00000	0.00000	2.15	10178.12
185	2017.08.29 10:20	sell	93	0.01	1.20296	0.00000	0.00000		
186	2017.08.29 10:55	sell	94	0.01	1.20437	0.00000	0.00000		
187	2017.08.29 12:51	close	94	0.01	1.20408	0.00000	0.00000	0.29	10178.41
188	2017.08.29 12:51	close	93	0.01	1.20408	0.00000	0.00000	-1.12	10177.29
189	2017.09.26 13:15	buy	95	0.01	1.18058	0.00000	0.00000		
190	2017.09.26 17:56	buy	96	0.01	1.17684	0.00000	0.00000		
191	2017.09.26 19:35	close	96	0.01	1.17934	0.00000	0.00000	2.50	10179.79
192	2017.09.26 19:35	close	95	0.01	1.17934	0.00000	0.00000	-1.24	10178.55
193	2017.09.27 10:20	buy	97	0.01	1.17462	0.00000	0.00000		
194	2017.09.27 11:34	buy	98	0.01	1.17337	0.00000	0.00000		
195	2017.09.29 09:41	close	98	0.01	1.17905	0.00000	0.00000	5.29	10183.84
196	2017.09.29 09:41	close	97	0.01	1.17905	0.00000	0.00000	4.04	10187.87
197	2017.10.02 10:41	buy	99	0.01	1.17409	0.00000	0.00000		
198	2017.10.03 04:06	buy	100	0.01	1.17092	0.00000	0.00000		
199	2017.10.03 10:25	close	100	0.01	1.17353	0.00000	0.00000	2.61	10190.48
200	2017.10.03 10:25	close	99	0.01	1.17353	0.00000	0.00000	-0.66	10189.82
201	2017.10.05 20:50	buy	101	0.01	1.17027	0.00000	0.00000		
202	2017.10.09 05:30	close	101	0.01	1.17464	0.00000	0.00000	4.17	10194.00
203	2017.10.18 12:15	buy	102	0.01	1.17321	0.00000	0.00000		
204	2017.10.18 17:45	close	102	0.01	1.17775	0.00000	0.00000	4.54	10198.54
205	2017.10.26 19:48	buy	103	0.01	1.16801	0.00000	0.00000		
206	2017.10.27 02:03	buy	104	0.01	1.16408	0.00000	0.00000		
207	2017.10.27 05:35	close	104	0.01	1.16375	0.00000	0.00000	-0.33	10198.21
208	2017.10.27 05:35	close	103	0.01	1.16375	0.00000	0.00000	-4.36	10193.85

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209	2017.11.24 16:08	sell	105	0.01	1.18970	0.00000	0.00000		
210	2017.11.24 16:15	sell	106	0.01	1.19098	0.00000	0.00000		
211	2017.11.24 19:55	close	106	0.01	1.19250	0.00000	0.00000	-1.52	10192.33
212	2017.11.24 19:55	close	105	0.01	1.19250	0.00000	0.00000	-2.80	10189.53
213	2017.12.12 16:26	buy	107	0.01	1.17372	0.00000	0.00000		
214	2017.12.12 17:51	buy	108	0.01	1.17249	0.00000	0.00000		
215	2017.12.13 05:22	close	108	0.01	1.17544	0.00000	0.00000	2.85	10192.38
216	2017.12.13 05:22	close	107	0.01	1.17544	0.00000	0.00000	1.62	10194.00
217	2017.12.15 20:46	buy	109	0.01	1.17523	0.00000	0.00000		
218	2017.12.18 08:20	close	109	0.01	1.17694	0.00000	0.00000	1.61	10195.61
219	2017.12.28 10:09	sell	110	0.01	1.19431	0.00000	0.00000		
220	2017.12.29 11:19	sell	111	0.01	1.19745	0.00000	0.00000		
221	2017.12.29 15:50	close	111	0.01	1.19846	0.00000	0.00000	-1.01	10194.60
222	2017.12.29 15:50	close	110	0.01	1.19846	0.00000	0.00000	-4.10	10190.50
223	2017.12.29 19:02	sell	112	0.01	1.20244	0.00000	0.00000		
224	2018.01.03 12:35	close	112	0.01	1.20183	0.00000	0.00000	0.75	10191.25
225	2018.01.15 12:17	sell	113	0.01	1.22691	0.00000	0.00000		
226	2018.01.15 12:28	sell	114	0.01	1.22816	0.00000	0.00000		
227	2018.01.16 03:15	close	114	0.01	1.22511	0.00000	0.00000	3.10	10194.35
228	2018.01.16 03:15	close	113	0.01	1.22511	0.00000	0.00000	1.85	10196.19
229	2018.01.17 20:51	sell	115	0.01	1.22827	0.00000	0.00000		
230	2018.01.17 21:47	close	115	0.01	1.22550	0.00000	0.00000	2.77	10198.96
231	2018.01.23 17:42	sell	116	0.01	1.23022	0.00000	0.00000		
232	2018.01.23 18:25	close	116	0.01	1.22729	0.00000	0.00000	2.93	10201.89
233	2018.02.27 17:57	buy	117	0.01	1.22303	0.00000	0.00000		
234	2018.03.02 06:12	close	117	0.01	1.22857	0.00000	0.00000	5.05	10206.94
235	2018.03.15 18:45	buy	118	0.01	1.23133	0.00000	0.00000		
236	2018.03.15 20:00	close	118	0.01	1.23346	0.00000	0.00000	2.13	10209.07
237	2018.03.15 21:00	buy	119	0.01	1.23035	0.00000	0.00000		
238	2018.03.16 08:40	close	119	0.01	1.23195	0.00000	0.00000	1.50	10210.57
239	2018.03.26 16:58	sell	120	0.01	1.24385	0.00000	0.00000		
240	2018.03.26 21:05	sell	121	0.01	1.24591	0.00000	0.00000		
241	2018.03.27 08:35	close	121	0.01	1.24472	0.00000	0.00000	1.24	10211.81
242	2018.03.27 08:35	close	120	0.01	1.24472	0.00000	0.00000	-0.82	10210.99
243	2018.04.20 16:59	buy	122	0.01	1.22670	0.00000	0.00000		
244	2018.04.23 11:15	buy	123	0.01	1.22532	0.00000	0.00000		
245	2018.04.23 21:39	close	123	0.01	1.22154	0.00000	0.00000	-3.78	10207.21
246	2018.04.23 21:39	close	122	0.01	1.22154	0.00000	0.00000	-5.26	10201.95
247	2018.04.25 23:38	buy	124	0.01	1.21670	0.00000	0.00000		
248	2018.04.30 14:25	buy	125	0.01	1.20818	0.00000	0.00000		
249	2018.04.30 19:40	close	125	0.01	1.20962	0.00000	0.00000	1.44	10203.39
250	2018.04.30 19:40	close	124	0.01	1.20962	0.00000	0.00000	-7.57	10195.82
251	2018.05.02 22:47	buy	126	0.01	1.19419	0.00000	0.00000		
252	2018.05.03 03:30	close	126	0.01	1.19619	0.00000	0.00000	1.70	10197.52