

Strategy Tester Report

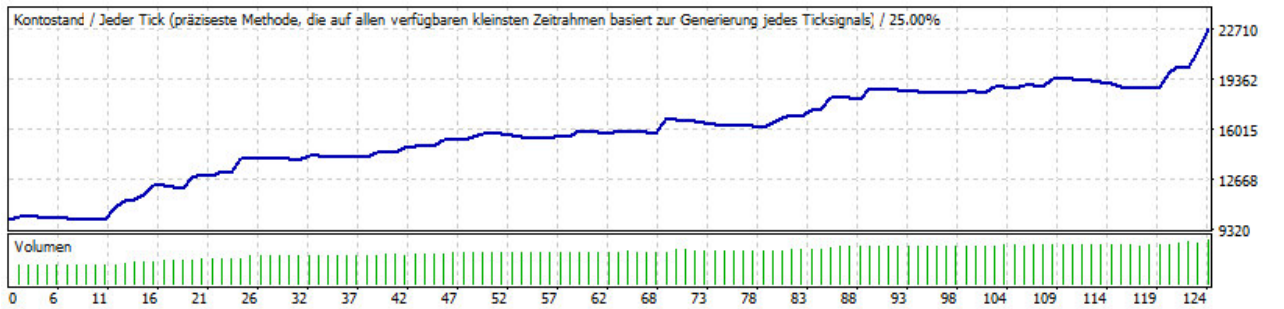
Average Directional Index EA Pro2

JFD-Demo (Build 1010)

Symbol AUDUSD (Australian Dollar vs US Dollar)
 Periode 1 Minute (M1) 2016.05.30 01:06 - 2016.09.09 21:21 (2016.05.30 - 2016.09.10)
 Modell Jeder Tick (präziseste Methode, die auf allen verfügbaren kleinsten Zeitrahmen basiert)

Parameter
 SS=""; MagicNumber=58846; TakeProfit=0; StopLoss=20; LotSize=0.25; Slippage=5; TradeOnNewBar=true; Inverse=false;
 ReverseOnSignal=true; AlertOnTrade=false; SF=""; MaxSpread=5; MM=""; UseMoneyManagement=true; RiskPercent=1;
 ADX=""; period=50; BA=""; BreakoutLevel=25; DiTrendFilter=true; DiMinPriceFilter=0; CS="";
 MinMainLevel=2; MainLineSlope=false; ConfirmCross=false; ES=""; ExitLevel=15; ExitOnNewBar=true; MA="";
 UseTrendFilter=false; ma_period=200; ma_shift=0; TS=""; UseTrailingStop=false; TrailingStop=0; WhenToTrail=0; TrailingStep=1; BE="";
 UseBreakEven=false; BreakEvenPoint=0; PipsToLockIn=0; CT=""; UseCandleTrail=false; CandlesBack=0; PadAmount=0; AT="";
 UseAtrTrail=false; AtrPeriod=14; AtrMultiplier=1; ATRStep=1; martingale=""; UseMartingale=false; MaxMartingale=2;
 ResetAfterMax=true; MartingaleValue=0.2; IncreaseOnLoss=true; UseMultiplier=false; TimeFilter=""; UseTimer=false; UseLocalTime=false;
 DayToTrade=""; Monday=true; Tuesday=true; Wednesday=true; Thursday=true; Friday=true; Saturday=true; Sunday=true; TimeToTrade="";
 StartHour=0; StartMinute=0; EndHour=0; EndMinute=0;

Getestete Kerzen	3567	Modellierte Ticks	5626570	Modellierungsqualität	25.00%
Fehler in Chartanpassung	0				
Ursprüngliche Einzahlung	10000.00		Spread		5
Nettoprofit gesamt	12786.93	Bruttoprofit	16956.32	Bruttoverlust	-4169.39
Profitfaktor	4.07	Erwartetes Ergebnis	103.12		
Absoluter Rückgang	63.30	Maximaler Rückgang	1096.06 (6.37%)	Relativer Rückgang	6.37% (1096.06)
Anzahl an Trades	124	Sell-Positionen (davon gewonnen %)	62 (30.65%)	Buy-Positionen (davon gewonnen %)	62 (46.77%)
		Gewonne Trades (in % von Gesamt)	48 (38.71%)	Verlorene Trades (in % von Gesamt)	76 (61.29%)
		Größter Gewinntrade	1545.15	Verlusttrade	-196.43
		Durchschnitt Gewinntrade	353.26	Verlusttrade	-54.86
		Maximum Gewinntrades in Folge (Profit in Geld)	5 (2329.75)	Verlusttrades in Folge (Verlust in Geld)	9 (-281.80)
		Maximum Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	2637.60 (2)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-665.30 (7)
		Durchschnitt Gewinntrades in Folge	2	Verlusttrades in Folge	3



Nr.	Zeit	Typ	Ordernummer	Volumen	Preis	S / L	T/P	Gewinn	Kontostand
1	2016.05.31 02:07	buy	1	0.56	0.71955	0.00000	0.00000		
2	2016.05.31 02:07	modify	1	0.56	0.71955	0.71755	0.00000		
3	2016.06.01 14:04	close	1	0.56	0.72450	0.71755	0.00000	243.42	10243.42
4	2016.06.01 14:04	sell	2	0.58	0.72450	0.00000	0.00000		
5	2016.06.01 14:04	modify	2	0.58	0.72450	0.72650	0.00000		
6	2016.06.01 16:00	close	2	0.58	0.72505	0.72650	0.00000	-31.59	10211.83
7	2016.06.01 16:00	buy	3	0.57	0.72505	0.00000	0.00000		
8	2016.06.01 16:00	modify	3	0.57	0.72505	0.72305	0.00000		
9	2016.06.01 17:00	close	3	0.57	0.72450	0.72305	0.00000	-31.05	10180.78
10	2016.06.01 17:00	sell	4	0.57	0.72450	0.00000	0.00000		
11	2016.06.01 17:00	modify	4	0.57	0.72450	0.72650	0.00000		
12	2016.06.01 19:12	close	4	0.57	0.72555	0.72650	0.00000	-56.42	10124.36
13	2016.06.01 19:12	buy	5	0.57	0.72555	0.00000	0.00000		
14	2016.06.01 19:12	modify	5	0.57	0.72555	0.72355	0.00000		
15	2016.06.02 02:02	close	5	0.57	0.72550	0.72355	0.00000	-6.59	10117.77
16	2016.06.02 02:02	sell	6	0.57	0.72550	0.00000	0.00000		
17	2016.06.02 02:02	modify	6	0.57	0.72550	0.72750	0.00000		
18	2016.06.02 02:02	close	6	0.57	0.72605	0.72750	0.00000	-31.05	10086.72
19	2016.06.02 02:02	buy	7	0.57	0.72605	0.00000	0.00000		
20	2016.06.02 02:02	modify	7	0.57	0.72605	0.72405	0.00000		
21	2016.06.02 03:04	close	7	0.57	0.72500	0.72405	0.00000	-56.42	10030.30
22	2016.06.02 03:04	sell	8	0.56	0.72500	0.00000	0.00000		
23	2016.06.02 03:04	modify	8	0.56	0.72500	0.72700	0.00000		
24	2016.06.03 08:00	close	8	0.56	0.72505	0.72700	0.00000	-7.66	10022.63

25	2016.06.03 08:00	buy	9	0.56	0.72505	0.00000	0.00000		
26	2016.06.03 08:00	modify	9	0.56	0.72505	0.72305	0.00000		
27	2016.06.03 10:10	close	9	0.56	0.72450	0.72305	0.00000	-30.51	9992.12
28	2016.06.03 10:10	sell	10	0.56	0.72450	0.00000	0.00000		
29	2016.06.03 10:10	modify	10	0.56	0.72450	0.72650	0.00000		
30	2016.06.03 13:00	close	10	0.56	0.72505	0.72650	0.00000	-30.50	9961.62
31	2016.06.03 13:00	buy	11	0.56	0.72505	0.00000	0.00000		
32	2016.06.03 13:00	modify	11	0.56	0.72505	0.72305	0.00000		
33	2016.06.09 10:00	close	11	0.56	0.74350	0.72305	0.00000	915.05	10876.67
34	2016.06.09 10:00	sell	12	0.61	0.74350	0.00000	0.00000		
35	2016.06.09 10:00	modify	12	0.61	0.74350	0.74550	0.00000		
36	2016.06.15 06:16	close	12	0.61	0.73705	0.74550	0.00000	337.77	11214.44
37	2016.06.15 06:16	buy	13	0.63	0.73705	0.00000	0.00000		
38	2016.06.15 06:16	modify	13	0.63	0.73705	0.73505	0.00000		
39	2016.06.16 02:19	close	13	0.63	0.74050	0.73505	0.00000	189.04	11403.48
40	2016.06.16 02:19	sell	14	0.64	0.74050	0.00000	0.00000		
41	2016.06.16 02:19	modify	14	0.64	0.74050	0.74250	0.00000		
42	2016.06.16 17:01	close	14	0.64	0.73555	0.74250	0.00000	278.50	11681.98
43	2016.06.16 17:01	buy	15	0.66	0.73555	0.00000	0.00000		
44	2016.06.16 17:01	modify	15	0.66	0.73555	0.73355	0.00000		
45	2016.06.21 15:16	close	15	0.66	0.74600	0.73355	0.00000	609.39	12291.37
46	2016.06.21 15:16	sell	16	0.69	0.74600	0.00000	0.00000		
47	2016.06.21 15:16	modify	16	0.69	0.74600	0.74800	0.00000		
48	2016.06.21 19:03	close	16	0.69	0.74655	0.74800	0.00000	-37.58	12253.79
49	2016.06.21 19:03	buy	17	0.69	0.74655	0.00000	0.00000		
50	2016.06.21 19:03	modify	17	0.69	0.74655	0.74455	0.00000		
51	2016.06.21 21:15	close	17	0.69	0.74550	0.74455	0.00000	-68.31	12185.48
52	2016.06.21 21:15	sell	18	0.68	0.74550	0.00000	0.00000		
53	2016.06.21 21:15	modify	18	0.68	0.74550	0.74750	0.00000		
54	2016.06.22 04:04	close	18	0.68	0.74655	0.74750	0.00000	-69.84	12115.64
55	2016.06.22 04:04	buy	19	0.68	0.74655	0.00000	0.00000		
56	2016.06.22 04:04	modify	19	0.68	0.74655	0.74455	0.00000		
57	2016.06.23 23:08	close	19	0.68	0.75900	0.74455	0.00000	748.95	12864.59
58	2016.06.23 23:08	sell	20	0.72	0.75900	0.00000	0.00000		
59	2016.06.23 23:08	modify	20	0.72	0.75900	0.76100	0.00000		
60	2016.06.24 01:00	close	20	0.72	0.75655	0.76100	0.00000	150.38	13014.97
61	2016.06.24 01:00	buy	21	0.73	0.75655	0.00000	0.00000		
62	2016.06.24 01:00	modify	21	0.73	0.75655	0.75455	0.00000		
63	2016.06.24 01:22	close	21	0.73	0.75600	0.75455	0.00000	-39.77	12975.20
64	2016.06.24 01:22	sell	22	0.73	0.75600	0.00000	0.00000		
65	2016.06.24 01:22	modify	22	0.73	0.75600	0.75800	0.00000		
66	2016.06.24 03:00	close	22	0.73	0.75205	0.75800	0.00000	252.66	13227.86
67	2016.06.24 03:00	buy	23	0.74	0.75205	0.00000	0.00000		
68	2016.06.24 03:00	modify	23	0.74	0.75205	0.75005	0.00000		
69	2016.06.24 03:00	close	23	0.74	0.75100	0.75005	0.00000	-73.25	13154.61
70	2016.06.24 03:00	sell	24	0.74	0.75100	0.00000	0.00000		
71	2016.06.24 03:00	modify	24	0.74	0.75100	0.75300	0.00000		
72	2016.06.24 04:09	close	24	0.74	0.73755	0.75300	0.00000	881.94	14036.55
73	2016.06.24 04:09	buy	25	0.79	0.73755	0.00000	0.00000		
74	2016.06.24 04:09	modify	25	0.79	0.73755	0.73555	0.00000		
75	2016.06.24 04:40	close	25	0.79	0.73750	0.73555	0.00000	-7.87	14028.68
76	2016.06.24 04:40	sell	26	0.79	0.73750	0.00000	0.00000		
77	2016.06.24 04:40	modify	26	0.79	0.73750	0.73950	0.00000		
78	2016.06.24 06:07	close	26	0.79	0.73655	0.73950	0.00000	62.46	14091.14
79	2016.06.24 06:07	buy	27	0.79	0.73655	0.00000	0.00000		
80	2016.06.24 06:07	modify	27	0.79	0.73655	0.73455	0.00000		
81	2016.06.24 07:23	close	27	0.79	0.73700	0.73455	0.00000	27.31	14118.45
82	2016.06.24 07:23	sell	28	0.79	0.73700	0.00000	0.00000		
83	2016.06.24 07:23	modify	28	0.79	0.73700	0.73900	0.00000		
84	2016.06.24 08:01	close	28	0.79	0.73805	0.73900	0.00000	-78.20	14040.25
85	2016.06.24 08:01	buy	29	0.79	0.73805	0.00000	0.00000		
86	2016.06.24 08:01	modify	29	0.79	0.73805	0.73605	0.00000		
87	2016.06.24 09:13	close	29	0.79	0.73800	0.73605	0.00000	-7.87	14032.38
88	2016.06.24 09:13	sell	30	0.79	0.73800	0.00000	0.00000		
89	2016.06.24 09:13	modify	30	0.79	0.73800	0.74000	0.00000		
90	2016.06.24 10:11	close	30	0.79	0.73855	0.74000	0.00000	-43.03	13989.35
91	2016.06.24 10:11	buy	31	0.79	0.73855	0.00000	0.00000		
92	2016.06.24 10:11	modify	31	0.79	0.73855	0.73655	0.00000		

93	2016.06.26 23:09	close	31	0.79	0.74300	0.73655	0.00000	308.66	14298.01
94	2016.06.26 23:09	sell	32	0.80	0.74300	0.00000	0.00000		
95	2016.06.26 23:09	modify	32	0.80	0.74300	0.74500	0.00000		
96	2016.06.26 23:09	close	32	0.80	0.74355	0.74500	0.00000	-43.57	14254.44
97	2016.06.26 23:09	buy	33	0.80	0.74355	0.00000	0.00000		
98	2016.06.26 23:09	modify	33	0.80	0.74355	0.74155	0.00000		
99	2016.06.27 00:11	close	33	0.80	0.74300	0.74155	0.00000	-44.00	14210.44
100	2016.06.27 00:11	sell	34	0.80	0.74300	0.00000	0.00000		
101	2016.06.27 00:11	modify	34	0.80	0.74300	0.74500	0.00000		
102	2016.06.27 08:00	close	34	0.80	0.74255	0.74500	0.00000	27.65	14238.09
103	2016.06.27 08:00	buy	35	0.80	0.74255	0.00000	0.00000		
104	2016.06.27 08:00	modify	35	0.80	0.74255	0.74055	0.00000		
105	2016.06.27 09:07	close	35	0.80	0.74250	0.74055	0.00000	-7.96	14230.13
106	2016.06.27 09:07	sell	36	0.80	0.74250	0.00000	0.00000		
107	2016.06.27 09:07	modify	36	0.80	0.74250	0.74450	0.00000		
108	2016.06.27 10:00	close	36	0.80	0.74305	0.74450	0.00000	-43.57	14186.56
109	2016.06.27 10:00	buy	37	0.80	0.74305	0.00000	0.00000		
110	2016.06.27 10:00	modify	37	0.80	0.74305	0.74105	0.00000		
111	2016.06.27 11:02	close	37	0.80	0.74250	0.74105	0.00000	-43.58	14142.98
112	2016.06.27 11:02	sell	38	0.79	0.74250	0.00000	0.00000		
113	2016.06.27 11:02	modify	38	0.79	0.74250	0.74450	0.00000		
114	2016.06.28 02:06	close	38	0.79	0.73705	0.74450	0.00000	375.97	14518.95
115	2016.06.28 02:06	buy	39	0.82	0.73705	0.00000	0.00000		
116	2016.06.28 02:06	modify	39	0.82	0.73705	0.73505	0.00000		
117	2016.06.28 15:04	close	39	0.82	0.73750	0.73505	0.00000	28.35	14547.30
118	2016.06.28 15:04	sell	40	0.82	0.73750	0.00000	0.00000		
119	2016.06.28 15:04	modify	40	0.82	0.73750	0.73950	0.00000		
120	2016.06.28 20:03	close	40	0.82	0.73805	0.73950	0.00000	-44.66	14502.64
121	2016.06.28 20:03	buy	41	0.81	0.73805	0.00000	0.00000		
122	2016.06.28 20:03	modify	41	0.81	0.73805	0.73605	0.00000		
123	2016.06.30 07:00	close	41	0.81	0.74250	0.73605	0.00000	314.74	14817.38
124	2016.06.30 07:00	sell	42	0.83	0.74250	0.00000	0.00000		
125	2016.06.30 07:00	modify	42	0.83	0.74250	0.74450	0.00000		
126	2016.06.30 08:31	close	42	0.83	0.74155	0.74450	0.00000	65.62	14883.00
127	2016.06.30 08:31	buy	43	0.84	0.74155	0.00000	0.00000		
128	2016.06.30 08:31	modify	43	0.84	0.74155	0.73955	0.00000		
129	2016.06.30 18:03	close	43	0.84	0.74300	0.73955	0.00000	103.83	14986.83
130	2016.06.30 18:03	sell	44	0.84	0.74300	0.00000	0.00000		
131	2016.06.30 18:03	modify	44	0.84	0.74300	0.74500	0.00000		
132	2016.06.30 18:36	close	44	0.84	0.74355	0.74500	0.00000	-45.75	14941.08
133	2016.06.30 18:36	buy	45	0.84	0.74355	0.00000	0.00000		
134	2016.06.30 18:36	modify	45	0.84	0.74355	0.74155	0.00000		
135	2016.07.05 09:12	close	45	0.84	0.74950	0.74155	0.00000	439.03	15380.11
136	2016.07.05 09:12	sell	46	0.86	0.74950	0.00000	0.00000		
137	2016.07.05 09:12	modify	46	0.86	0.74950	0.75150	0.00000		
138	2016.07.05 12:01	close	46	0.86	0.74955	0.75150	0.00000	-8.56	15371.55
139	2016.07.05 12:01	buy	47	0.86	0.74955	0.00000	0.00000		
140	2016.07.05 12:01	modify	47	0.86	0.74955	0.74755	0.00000		
141	2016.07.05 12:01	close	47	0.86	0.74900	0.74755	0.00000	-46.84	15324.71
142	2016.07.05 12:01	sell	48	0.86	0.74900	0.00000	0.00000		
143	2016.07.05 12:01	modify	48	0.86	0.74900	0.75100	0.00000		
144	2016.07.06 10:31	close	48	0.86	0.74655	0.75100	0.00000	179.62	15504.33
145	2016.07.06 10:31	buy	49	0.87	0.74655	0.00000	0.00000		
146	2016.07.06 10:31	modify	49	0.87	0.74655	0.74455	0.00000		
147	2016.07.07 02:30	close	49	0.87	0.74950	0.74455	0.00000	222.33	15726.66
148	2016.07.07 02:30	sell	50	0.88	0.74950	0.00000	0.00000		
149	2016.07.07 02:30	modify	50	0.88	0.74950	0.75150	0.00000		
150	2016.07.07 03:01	close	50	0.88	0.74955	0.75150	0.00000	-8.76	15717.90
151	2016.07.07 03:01	buy	51	0.88	0.74955	0.00000	0.00000		
152	2016.07.07 03:01	modify	51	0.88	0.74955	0.74755	0.00000		
153	2016.07.07 16:00	close	51	0.88	0.74950	0.74755	0.00000	-8.75	15709.15
154	2016.07.07 16:00	sell	52	0.88	0.74950	0.00000	0.00000		
155	2016.07.07 16:00	modify	52	0.88	0.74950	0.75150	0.00000		
156	2016.07.08 01:33	close	52	0.88	0.75005	0.75150	0.00000	-51.21	15657.94
157	2016.07.08 01:33	buy	53	0.88	0.75005	0.00000	0.00000		
158	2016.07.08 01:33	modify	53	0.88	0.75005	0.74805	0.00000		
159	2016.07.08 05:01	close	53	0.88	0.74900	0.74805	0.00000	-87.11	15570.83
160	2016.07.08 05:01	sell	54	0.87	0.74900	0.00000	0.00000		
161	2016.07.08 05:01	modify	54	0.87	0.74900	0.75100	0.00000		

162	2016.07.08 09:30	close	54	0.87	0.75005	0.75100	0.00000	-86.11	15484.72
163	2016.07.08 09:30	buy	55	0.87	0.75005	0.00000	0.00000		
164	2016.07.08 09:30	modify	55	0.87	0.75005	0.74805	0.00000		
165	2016.07.08 13:30	close	55	0.87	0.74950	0.74805	0.00000	-47.40	15437.32
166	2016.07.08 13:30	sell	56	0.87	0.74950	0.00000	0.00000		
167	2016.07.08 13:30	modify	56	0.87	0.74950	0.75150	0.00000		
168	2016.07.08 13:41	close	56	0.87	0.75005	0.75150	0.00000	-47.38	15389.94
169	2016.07.08 13:41	buy	57	0.86	0.75005	0.00000	0.00000		
170	2016.07.08 13:41	modify	57	0.86	0.75005	0.74805	0.00000		
171	2016.07.11 15:00	close	57	0.86	0.75350	0.74805	0.00000	258.98	15648.92
172	2016.07.11 15:00	sell	58	0.88	0.75350	0.00000	0.00000		
173	2016.07.11 15:00	modify	58	0.88	0.75350	0.75550	0.00000		
174	2016.07.12 02:00	close	58	0.88	0.75455	0.75550	0.00000	-90.38	15558.54
175	2016.07.12 02:00	buy	59	0.87	0.75455	0.00000	0.00000		
176	2016.07.12 02:00	modify	59	0.87	0.75455	0.75255	0.00000		
177	2016.07.13 03:30	close	59	0.87	0.75950	0.75255	0.00000	378.19	15936.72
178	2016.07.13 03:30	sell	60	0.89	0.75950	0.00000	0.00000		
179	2016.07.13 03:30	modify	60	0.89	0.75950	0.76150	0.00000		
180	2016.07.13 04:02	close	60	0.89	0.76005	0.76150	0.00000	-48.48	15888.24
181	2016.07.13 04:02	buy	61	0.89	0.76005	0.00000	0.00000		
182	2016.07.13 04:02	modify	61	0.89	0.76005	0.75805	0.00000		
183	2016.07.13 07:00	close	61	0.89	0.75950	0.75805	0.00000	-48.49	15839.75
184	2016.07.13 07:00	sell	62	0.89	0.75950	0.00000	0.00000		
185	2016.07.13 07:00	modify	62	0.89	0.75950	0.76150	0.00000		
186	2016.07.13 09:30	close	62	0.89	0.76005	0.76150	0.00000	-48.48	15791.27
187	2016.07.13 09:30	buy	63	0.89	0.76005	0.00000	0.00000		
188	2016.07.13 09:30	modify	63	0.89	0.76005	0.75805	0.00000		
189	2016.07.15 00:34	close	63	0.89	0.76200	0.75805	0.00000	147.72	15938.99
190	2016.07.15 00:34	sell	64	0.90	0.76200	0.00000	0.00000		
191	2016.07.15 00:34	modify	64	0.90	0.76200	0.76400	0.00000		
192	2016.07.15 03:02	close	64	0.90	0.76255	0.76400	0.00000	-49.01	15889.98
193	2016.07.15 03:02	buy	65	0.89	0.76255	0.00000	0.00000		
194	2016.07.15 03:02	modify	65	0.89	0.76255	0.76055	0.00000		
195	2016.07.15 05:31	close	65	0.89	0.76300	0.76055	0.00000	30.76	15920.74
196	2016.07.15 05:31	sell	66	0.89	0.76300	0.00000	0.00000		
197	2016.07.15 05:31	modify	66	0.89	0.76300	0.76500	0.00000		
198	2016.07.15 08:30	close	66	0.89	0.76405	0.76500	0.00000	-88.09	15832.65
199	2016.07.15 08:30	buy	67	0.89	0.76405	0.00000	0.00000		
200	2016.07.15 08:30	modify	67	0.89	0.76405	0.76205	0.00000		
201	2016.07.15 13:30	close	67	0.89	0.76350	0.76205	0.00000	-48.49	15784.16
202	2016.07.15 13:30	sell	68	0.89	0.76350	0.00000	0.00000		
203	2016.07.15 13:30	modify	68	0.89	0.76350	0.76550	0.00000		
204	2016.07.21 09:32	close	68	0.89	0.75005	0.76550	0.00000	1040.75	16824.91
205	2016.07.21 09:32	buy	69	0.94	0.75005	0.00000	0.00000		
206	2016.07.21 09:32	modify	69	0.94	0.75005	0.74805	0.00000		
207	2016.07.21 12:31	close	69	0.94	0.74900	0.74805	0.00000	-93.05	16731.86
208	2016.07.21 12:31	sell	70	0.94	0.74900	0.00000	0.00000		
209	2016.07.21 12:31	modify	70	0.94	0.74900	0.75100	0.00000		
210	2016.07.21 13:35	close	70	0.94	0.75005	0.75100	0.00000	-93.04	16638.82
211	2016.07.21 13:35	buy	71	0.93	0.75005	0.00000	0.00000		
212	2016.07.21 13:35	modify	71	0.93	0.75005	0.74805	0.00000		
213	2016.07.21 14:03	close	71	0.93	0.74900	0.74805	0.00000	-92.07	16546.75
214	2016.07.21 14:03	sell	72	0.93	0.74900	0.00000	0.00000		
215	2016.07.21 14:03	modify	72	0.93	0.74900	0.75100	0.00000		
216	2016.07.21 16:00	close	72	0.93	0.75005	0.75100	0.00000	-92.05	16454.70
217	2016.07.21 16:00	buy	73	0.92	0.75005	0.00000	0.00000		
218	2016.07.21 16:00	modify	73	0.92	0.75005	0.74805	0.00000		
219	2016.07.21 19:00	close	73	0.92	0.74900	0.74805	0.00000	-91.07	16363.63
220	2016.07.21 19:00	sell	74	0.92	0.74900	0.00000	0.00000		
221	2016.07.21 19:00	modify	74	0.92	0.74900	0.75100	0.00000		
222	2016.07.21 23:31	close	74	0.92	0.74955	0.75100	0.00000	-50.11	16313.52
223	2016.07.21 23:31	buy	75	0.92	0.74955	0.00000	0.00000		
224	2016.07.21 23:31	modify	75	0.92	0.74955	0.74755	0.00000		
225	2016.07.22 02:00	close	75	0.92	0.74900	0.74755	0.00000	-50.60	16262.92
226	2016.07.22 02:00	sell	76	0.91	0.74900	0.00000	0.00000		
227	2016.07.22 02:00	modify	76	0.91	0.74900	0.75100	0.00000		
228	2016.07.25 06:33	close	76	0.91	0.74805	0.75100	0.00000	68.55	16331.47
229	2016.07.25 06:33	buy	77	0.92	0.74805	0.00000	0.00000		

230	2016.07.25 06:33	modify	77	0.92	0.74805	0.74605	0.00000		
231	2016.07.25 13:30	close	77	0.92	0.74700	0.74605	0.00000	-91.06	16240.41
232	2016.07.25 13:30	sell	78	0.91	0.74700	0.00000	0.00000		
233	2016.07.25 13:30	modify	78	0.91	0.74700	0.74900	0.00000		
234	2016.07.26 02:31	close	78	0.91	0.74805	0.74900	0.00000	-93.47	16146.94
235	2016.07.26 02:31	buy	79	0.91	0.74805	0.00000	0.00000		
236	2016.07.26 02:31	modify	79	0.91	0.74805	0.74605	0.00000		
237	2016.07.27 02:37	close	79	0.91	0.75200	0.74605	0.00000	314.54	16461.48
238	2016.07.27 02:37	sell	80	0.92	0.75200	0.00000	0.00000		
239	2016.07.27 02:37	modify	80	0.92	0.75200	0.75400	0.00000		
240	2016.07.27 19:32	close	80	0.92	0.74805	0.75400	0.00000	318.44	16779.92
241	2016.07.27 19:32	buy	81	0.94	0.74805	0.00000	0.00000		
242	2016.07.27 19:32	modify	81	0.94	0.74805	0.74605	0.00000		
243	2016.07.29 08:31	close	81	0.94	0.75050	0.74605	0.00000	197.87	16977.79
244	2016.07.29 08:31	sell	82	0.95	0.75050	0.00000	0.00000		
245	2016.07.29 08:31	modify	82	0.95	0.75050	0.75250	0.00000		
246	2016.07.29 12:30	close	82	0.95	0.75155	0.75250	0.00000	-94.03	16883.76
247	2016.07.29 12:30	buy	83	0.95	0.75155	0.00000	0.00000		
248	2016.07.29 12:30	modify	83	0.95	0.75155	0.74955	0.00000		
249	2016.08.01 15:31	close	83	0.95	0.75650	0.74955	0.00000	412.96	17296.73
250	2016.08.01 15:31	sell	84	0.97	0.75650	0.00000	0.00000		
251	2016.08.01 15:31	modify	84	0.97	0.75650	0.75850	0.00000		
252	2016.08.02 06:31	close	84	0.97	0.75455	0.75850	0.00000	159.41	17456.14
253	2016.08.02 06:31	buy	85	0.98	0.75455	0.00000	0.00000		
254	2016.08.02 06:31	modify	85	0.98	0.75455	0.75255	0.00000		
255	2016.08.05 14:18	close	85	0.98	0.76250	0.75255	0.00000	685.67	18141.81
256	2016.08.05 14:18	sell	86	1.02	0.76250	0.00000	0.00000		
257	2016.08.05 14:18	modify	86	1.02	0.76250	0.76450	0.00000		
258	2016.08.08 08:16	close	86	1.02	0.76255	0.76450	0.00000	-13.96	18127.85
259	2016.08.08 08:16	buy	87	1.02	0.76255	0.00000	0.00000		
260	2016.08.08 08:16	modify	87	1.02	0.76255	0.76055	0.00000		
261	2016.08.09 03:00	close	87	1.02	0.76300	0.76055	0.00000	34.72	18162.57
262	2016.08.09 03:00	sell	88	1.02	0.76300	0.00000	0.00000		
263	2016.08.09 03:00	modify	88	1.02	0.76300	0.76500	0.00000		
264	2016.08.09 08:16	close	88	1.02	0.76355	0.76500	0.00000	-55.55	18107.02
265	2016.08.09 08:16	buy	89	1.02	0.76355	0.00000	0.00000		
266	2016.08.09 08:16	modify	89	1.02	0.76355	0.76155	0.00000		
267	2016.08.10 22:31	close	89	1.02	0.77100	0.76155	0.00000	670.44	18777.45
268	2016.08.10 22:31	sell	90	1.05	0.77100	0.00000	0.00000		
269	2016.08.10 22:31	modify	90	1.05	0.77100	0.77300	0.00000		
270	2016.08.11 01:00	close	90	1.05	0.77155	0.77300	0.00000	-68.96	18708.49
271	2016.08.11 01:00	buy	91	1.05	0.77155	0.00000	0.00000		
272	2016.08.11 01:00	modify	91	1.05	0.77155	0.76955	0.00000		
273	2016.08.11 01:45	close	91	1.05	0.77100	0.76955	0.00000	-57.20	18651.29
274	2016.08.11 01:45	sell	92	1.05	0.77100	0.00000	0.00000		
275	2016.08.11 01:45	modify	92	1.05	0.77100	0.77300	0.00000		
276	2016.08.11 08:00	close	92	1.05	0.77105	0.77300	0.00000	-10.45	18640.84
277	2016.08.11 08:00	buy	93	1.05	0.77105	0.00000	0.00000		
278	2016.08.11 08:00	modify	93	1.05	0.77105	0.76905	0.00000		
279	2016.08.11 20:15	close	93	1.05	0.77050	0.76905	0.00000	-57.20	18583.64
280	2016.08.11 20:15	sell	94	1.04	0.77050	0.00000	0.00000		
281	2016.08.11 20:15	modify	94	1.04	0.77050	0.77250	0.00000		
282	2016.08.12 13:30	close	94	1.04	0.77055	0.77250	0.00000	-14.24	18569.40
283	2016.08.12 13:30	buy	95	1.04	0.77055	0.00000	0.00000		
284	2016.08.12 13:30	modify	95	1.04	0.77055	0.76855	0.00000		
285	2016.08.12 15:17	close	95	1.04	0.76950	0.76855	0.00000	-102.94	18466.46
286	2016.08.12 15:17	sell	96	1.04	0.76950	0.00000	0.00000		
287	2016.08.12 15:17	modify	96	1.04	0.76950	0.77150	0.00000		
288	2016.08.15 17:00	close	96	1.04	0.76855	0.77150	0.00000	78.35	18544.81
289	2016.08.15 17:00	buy	97	1.04	0.76855	0.00000	0.00000		
290	2016.08.15 17:00	modify	97	1.04	0.76855	0.76655	0.00000		
291	2016.08.16 01:50	close	97	1.04	0.76750	0.76655	0.00000	-103.51	18441.31
292	2016.08.16 01:50	sell	98	1.04	0.76750	0.00000	0.00000		
293	2016.08.16 01:50	modify	98	1.04	0.76750	0.76950	0.00000		
294	2016.08.16 04:17	close	98	1.04	0.76755	0.76950	0.00000	-10.34	18430.97
295	2016.08.16 04:17	buy	99	1.04	0.76755	0.00000	0.00000		
296	2016.08.16 04:17	modify	99	1.04	0.76755	0.76555	0.00000		
297	2016.08.16 14:16	close	99	1.04	0.76950	0.76555	0.00000	174.85	18605.82
298	2016.08.16 14:16	sell	100	1.04	0.76950	0.00000	0.00000		

299	2016.08.16 14:16	modify	100	1.04	0.76950	0.77150	0.00000		
300	2016.08.16 18:00	close	100	1.04	0.77005	0.77150	0.00000	-56.64	18549.18
301	2016.08.16 18:00	buy	101	1.04	0.77005	0.00000	0.00000		
302	2016.08.16 18:00	modify	101	1.04	0.77005	0.76805	0.00000		
303	2016.08.17 01:32	close	101	1.04	0.76950	0.76805	0.00000	-57.20	18491.98
304	2016.08.17 01:32	sell	102	1.04	0.76950	0.00000	0.00000		
305	2016.08.17 01:32	modify	102	1.04	0.76950	0.77150	0.00000		
306	2016.08.17 19:03	close	102	1.04	0.76505	0.77150	0.00000	406.27	18898.25
307	2016.08.17 19:03	buy	103	1.06	0.76505	0.00000	0.00000		
308	2016.08.17 19:03	modify	103	1.06	0.76505	0.76305	0.00000		
309	2016.08.17 19:45	close	103	1.06	0.76450	0.76305	0.00000	-57.74	18840.51
310	2016.08.17 19:45	sell	104	1.06	0.76450	0.00000	0.00000		
311	2016.08.17 19:45	modify	104	1.06	0.76450	0.76650	0.00000		
312	2016.08.17 21:45	close	104	1.06	0.76505	0.76650	0.00000	-57.73	18782.78
313	2016.08.17 21:45	buy	105	1.05	0.76505	0.00000	0.00000		
314	2016.08.17 21:45	modify	105	1.05	0.76505	0.76305	0.00000		
315	2016.08.18 13:02	close	105	1.05	0.76700	0.76305	0.00000	174.84	18957.62
316	2016.08.18 13:02	sell	106	1.06	0.76700	0.00000	0.00000		
317	2016.08.18 13:02	modify	106	1.06	0.76700	0.76900	0.00000		
318	2016.08.18 15:30	close	106	1.06	0.76705	0.76900	0.00000	-10.55	18947.07
319	2016.08.18 15:30	buy	107	1.06	0.76705	0.00000	0.00000		
320	2016.08.18 15:30	modify	107	1.06	0.76705	0.76505	0.00000		
321	2016.08.19 01:31	close	107	1.06	0.76700	0.76505	0.00000	-11.12	18935.95
322	2016.08.19 01:31	sell	108	1.06	0.76700	0.00000	0.00000		
323	2016.08.19 01:31	modify	108	1.06	0.76700	0.76900	0.00000		
324	2016.08.22 22:00	close	108	1.06	0.76205	0.76900	0.00000	457.29	19393.24
325	2016.08.22 22:00	buy	109	1.09	0.76205	0.00000	0.00000		
326	2016.08.22 22:00	modify	109	1.09	0.76205	0.76005	0.00000		
327	2016.08.22 22:00	close	109	1.09	0.76250	0.76005	0.00000	37.67	19430.91
328	2016.08.22 22:00	sell	110	1.09	0.76250	0.00000	0.00000		
329	2016.08.22 22:00	modify	110	1.09	0.76250	0.76450	0.00000		
330	2016.08.22 22:00	close	110	1.09	0.76305	0.76450	0.00000	-59.37	19371.54
331	2016.08.22 22:00	buy	111	1.09	0.76305	0.00000	0.00000		
332	2016.08.22 22:00	modify	111	1.09	0.76305	0.76105	0.00000		
333	2016.08.23 19:00	close	111	1.09	0.76250	0.76105	0.00000	-59.96	19311.58
334	2016.08.23 19:00	sell	112	1.08	0.76250	0.00000	0.00000		
335	2016.08.23 19:00	modify	112	1.08	0.76250	0.76450	0.00000		
336	2016.08.24 09:32	close	112	1.08	0.76255	0.76450	0.00000	-14.78	19296.80
337	2016.08.24 09:32	buy	113	1.08	0.76255	0.00000	0.00000		
338	2016.08.24 09:32	modify	113	1.08	0.76255	0.76055	0.00000		
339	2016.08.24 15:30	close	113	1.08	0.76150	0.76055	0.00000	-106.90	19189.90
340	2016.08.24 15:30	sell	114	1.08	0.76150	0.00000	0.00000		
341	2016.08.24 15:30	modify	114	1.08	0.76150	0.76350	0.00000		
342	2016.08.25 03:45	close	114	1.08	0.76255	0.76350	0.00000	-118.99	19070.91
343	2016.08.25 03:45	buy	115	1.07	0.76255	0.00000	0.00000		
344	2016.08.25 03:45	modify	115	1.07	0.76255	0.76055	0.00000		
345	2016.08.25 12:30	s/l	115	1.07	0.76055	0.76055	0.00000	-196.43	18874.48
346	2016.08.25 13:30	sell	116	1.06	0.76100	0.00000	0.00000		
347	2016.08.25 13:30	modify	116	1.06	0.76100	0.76300	0.00000		
348	2016.08.26 00:00	close	116	1.06	0.76205	0.76300	0.00000	-108.87	18765.61
349	2016.08.26 00:00	buy	117	1.05	0.76205	0.00000	0.00000		
350	2016.08.26 00:00	modify	117	1.05	0.76205	0.76005	0.00000		
351	2016.08.26 15:00	close	117	1.05	0.76300	0.76005	0.00000	83.04	18848.65
352	2016.08.26 15:00	sell	118	1.06	0.76300	0.00000	0.00000		
353	2016.08.26 15:00	modify	118	1.06	0.76300	0.76500	0.00000		
354	2016.08.26 15:05	close	118	1.06	0.76355	0.76500	0.00000	-57.73	18790.92
355	2016.08.26 15:05	buy	119	1.06	0.76355	0.00000	0.00000		
356	2016.08.26 15:05	modify	119	1.06	0.76355	0.76155	0.00000		
357	2016.08.26 16:35	close	119	1.06	0.76450	0.76155	0.00000	83.83	18874.75
358	2016.08.26 16:35	sell	120	1.06	0.76450	0.00000	0.00000		
359	2016.08.26 16:35	modify	120	1.06	0.76450	0.76650	0.00000		
360	2016.09.01 15:04	close	120	1.06	0.75355	0.76650	0.00000	1003.65	19878.39
361	2016.09.01 15:04	buy	121	1.12	0.75355	0.00000	0.00000		
362	2016.09.01 15:04	modify	121	1.12	0.75355	0.75155	0.00000		
363	2016.09.02 15:14	close	121	1.12	0.75700	0.75155	0.00000	337.27	20215.67
364	2016.09.02 15:14	sell	122	1.14	0.75700	0.00000	0.00000		
365	2016.09.02 15:14	modify	122	1.14	0.75700	0.75900	0.00000		
366	2016.09.05 01:31	close	122	1.14	0.75755	0.75900	0.00000	-66.34	20149.32

367	2016.09.05 01:31	buy	123	1.13	0.75755	0.00000	0.00000		
368	2016.09.05 01:31	modify	123	1.13	0.75755	0.75555	0.00000		
369	2016.09.08 15:07	close	123	1.13	0.76850	0.75555	0.00000	1092.45	21241.78
370	2016.09.08 15:07	sell	124	1.19	0.76850	0.00000	0.00000		
371	2016.09.08 15:07	modify	124	1.19	0.76850	0.77050	0.00000		
372	2016.09.09 21:55	close at stop	124	1.19	0.75381	0.77050	0.00000	1545.15	22786.93