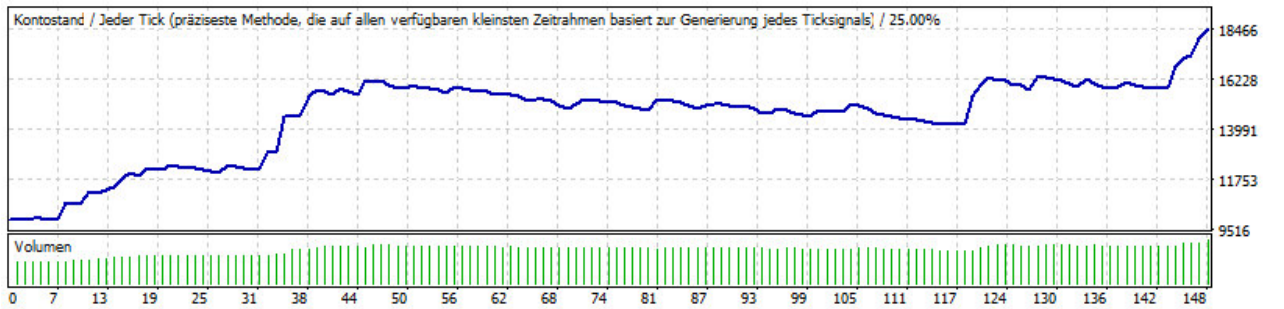


Strategy Tester Report

Average Directional Index EA Pro2

JFD-Demo (Build 1010)

Symbol	EURUSD (Euro vs US Dollar)		
Periode	1 Minute (M1) 2016.05.30 01:02 - 2016.09.09 21:39 (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	4016 Modellerte Ticks	8010270 Modellierungsqualität	25.00%
Fehler in Chartanpassung	0		
Ursprüngliche Einzahlung	10000.00	Spread	50
Nettoprofit gesamt	8517.43 Bruttoprofit	16441.16 Bruttoverlust	-7923.73
Profitfaktor	2.07 Erwartetes Ergebnis	57.55	
Absoluter Rückgang	106.37 Maximaler Rückgang	2440.95 (14.73%) Relativer Rückgang	14.73% (2440.95)
Anzahl an Trades	148 Sell-Positionen (davon gewonnen %)	74 (31.08%) Buy-Positionen (davon gewonnen %)	74 (35.14%)
	Gewonne Trades (in % von Gesamt)	49 (33.11%) Verlorene Trades (in % von Gesamt)	99 (66.89%)
	Größter Gewinntrade	1621.15 Verlusttrade	-170.24
Durchschnitt	Gewinntrade	335.53 Verlusttrade	-80.04
	Maximum Gewinntrades in Folge (Profit in Geld)	5 (2687.33) Verlusttrades in Folge (Verlust in Geld)	11 (-908.92)
	Maximum Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	2687.33 (5) Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-908.92 (11)
	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 11:04	buy	1	0.56	1.11550	0.00000	0.00000		
2	2016.05.31 11:04	modify	1	0.56	1.11550	1.11350	0.00000		
3	2016.05.31 15:03	close	1	0.56	1.11500	1.11350	0.00000	-28.19	9971.81
4	2016.05.31 15:03	sell	2	0.56	1.11500	0.00000	0.00000		
5	2016.05.31 15:03	modify	2	0.56	1.11500	1.11700	0.00000		
6	2016.06.01 08:03	close	2	0.56	1.11550	1.11700	0.00000	-27.37	9944.44
7	2016.06.01 08:03	buy	3	0.56	1.11550	0.00000	0.00000		
8	2016.06.01 08:03	modify	3	0.56	1.11550	1.11350	0.00000		
9	2016.06.02 13:00	close	3	0.56	1.11800	1.11350	0.00000	115.11	10059.55
10	2016.06.02 13:00	sell	4	0.56	1.11800	0.00000	0.00000		
11	2016.06.02 13:00	modify	4	0.56	1.11800	1.12000	0.00000		
12	2016.06.02 13:12	close	4	0.56	1.11900	1.12000	0.00000	-53.12	10006.43
13	2016.06.02 13:12	buy	5	0.56	1.11900	0.00000	0.00000		
14	2016.06.02 13:12	modify	5	0.56	1.11900	1.11700	0.00000		
15	2016.06.02 14:04	close	5	0.56	1.11850	1.11700	0.00000	-28.11	9978.32
16	2016.06.02 14:04	sell	6	0.56	1.11850	0.00000	0.00000		
17	2016.06.02 14:04	modify	6	0.56	1.11850	1.12050	0.00000		
18	2016.06.03 13:00	close	6	0.56	1.11850	1.12050	0.00000	-2.27	9976.04
19	2016.06.03 13:00	buy	7	0.56	1.11850	0.00000	0.00000		
20	2016.06.03 13:00	modify	7	0.56	1.11850	1.11650	0.00000		
21	2016.06.07 12:02	close	7	0.56	1.13450	1.11650	0.00000	782.01	10758.05
22	2016.06.07 12:02	sell	8	0.60	1.13450	0.00000	0.00000		
23	2016.06.07 12:02	modify	8	0.60	1.13450	1.13650	0.00000		
24	2016.06.07 13:09	s/l	8	0.60	1.13650	1.13650	0.00000	-108.89	10649.16

25	2016.06.07 13:09	buy	9	0.60	1.13600	0.00000	0.00000		
26	2016.06.07 13:09	modify	9	0.60	1.13600	1.13400	0.00000		
27	2016.06.09 09:04	close	9	0.60	1.13750	1.13400	0.00000	65.78	10714.94
28	2016.06.09 09:04	sell	10	0.60	1.13750	0.00000	0.00000		
29	2016.06.09 09:04	modify	10	0.60	1.13750	1.13950	0.00000		
30	2016.06.13 15:02	close	10	0.60	1.12800	1.13950	0.00000	503.75	11218.69
31	2016.06.13 15:02	buy	11	0.63	1.12800	0.00000	0.00000		
32	2016.06.13 15:02	modify	11	0.63	1.12800	1.12600	0.00000		
33	2016.06.14 07:10	close	11	0.63	1.12700	1.12600	0.00000	-62.01	11156.68
34	2016.06.14 07:10	sell	12	0.63	1.12700	0.00000	0.00000		
35	2016.06.14 07:10	modify	12	0.63	1.12700	1.12900	0.00000		
36	2016.06.15 15:03	close	12	0.63	1.12400	1.12900	0.00000	165.59	11322.27
37	2016.06.15 15:03	buy	13	0.64	1.12400	0.00000	0.00000		
38	2016.06.15 15:03	modify	13	0.64	1.12400	1.12200	0.00000		
39	2016.06.16 10:07	close	13	0.64	1.12600	1.12200	0.00000	102.12	11424.39
40	2016.06.16 10:07	sell	14	0.64	1.12600	0.00000	0.00000		
41	2016.06.16 10:07	modify	14	0.64	1.12600	1.12800	0.00000		
42	2016.06.16 17:01	close	14	0.64	1.12000	1.12800	0.00000	339.34	11763.73
43	2016.06.16 17:01	buy	15	0.66	1.12000	0.00000	0.00000		
44	2016.06.16 17:01	modify	15	0.66	1.12000	1.11800	0.00000		
45	2016.06.17 15:18	close	15	0.66	1.12500	1.11800	0.00000	286.94	12050.67
46	2016.06.17 15:18	sell	16	0.68	1.12500	0.00000	0.00000		
47	2016.06.17 15:18	modify	16	0.68	1.12500	1.12700	0.00000		
48	2016.06.17 17:00	s/l	16	0.68	1.12700	1.12700	0.00000	-124.41	11926.26
49	2016.06.17 17:00	buy	17	0.67	1.12650	0.00000	0.00000		
50	2016.06.17 17:00	modify	17	0.67	1.12650	1.12450	0.00000		
51	2016.06.20 16:01	close	17	0.67	1.13300	1.12450	0.00000	377.89	12304.15
52	2016.06.20 16:01	sell	18	0.69	1.13300	0.00000	0.00000		
53	2016.06.20 16:01	modify	18	0.69	1.13300	1.13500	0.00000		
54	2016.06.21 02:03	close	18	0.69	1.13400	1.13500	0.00000	-63.66	12240.49
55	2016.06.21 02:03	buy	19	0.69	1.13400	0.00000	0.00000		
56	2016.06.21 02:03	modify	19	0.69	1.13400	1.13200	0.00000		
57	2016.06.21 11:11	close	19	0.69	1.13300	1.13200	0.00000	-64.70	12175.79
58	2016.06.21 11:11	sell	20	0.68	1.13300	0.00000	0.00000		
59	2016.06.21 11:11	modify	20	0.68	1.13300	1.13500	0.00000		
60	2016.06.22 11:04	close	20	0.68	1.12950	1.13500	0.00000	207.95	12383.74
61	2016.06.22 11:04	buy	21	0.70	1.12950	0.00000	0.00000		
62	2016.06.22 11:04	modify	21	0.70	1.12950	1.12750	0.00000		
63	2016.06.22 13:00	close	21	0.70	1.12850	1.12750	0.00000	-65.88	12317.86
64	2016.06.22 13:00	sell	22	0.69	1.12850	0.00000	0.00000		
65	2016.06.22 13:00	modify	22	0.69	1.12850	1.13050	0.00000		
66	2016.06.22 13:07	close	22	0.69	1.12950	1.13050	0.00000	-64.89	12252.97
67	2016.06.22 13:07	buy	23	0.69	1.12950	0.00000	0.00000		
68	2016.06.22 13:07	modify	23	0.69	1.12950	1.12750	0.00000		
69	2016.06.22 15:16	close	23	0.69	1.12950	1.12750	0.00000	-3.80	12249.17
70	2016.06.22 15:16	sell	24	0.69	1.12950	0.00000	0.00000		
71	2016.06.22 15:16	modify	24	0.69	1.12950	1.13150	0.00000		
72	2016.06.22 17:01	close	24	0.69	1.13050	1.13150	0.00000	-64.83	12184.34
73	2016.06.22 17:01	buy	25	0.68	1.13050	0.00000	0.00000		
74	2016.06.22 17:01	modify	25	0.68	1.13050	1.12850	0.00000		
75	2016.06.22 18:13	close	25	0.68	1.12950	1.12850	0.00000	-63.94	12120.40
76	2016.06.22 18:13	sell	26	0.68	1.12950	0.00000	0.00000		
77	2016.06.22 18:13	modify	26	0.68	1.12950	1.13150	0.00000		
78	2016.06.22 19:16	close	26	0.68	1.13050	1.13150	0.00000	-63.89	12056.51
79	2016.06.22 19:16	buy	27	0.68	1.13050	0.00000	0.00000		
80	2016.06.22 19:16	modify	27	0.68	1.13050	1.12850	0.00000		
81	2016.06.23 15:12	close	27	0.68	1.13650	1.12850	0.00000	346.72	12403.23
82	2016.06.23 15:12	sell	28	0.70	1.13650	0.00000	0.00000		
83	2016.06.23 15:12	modify	28	0.70	1.13650	1.13850	0.00000		
84	2016.06.23 16:08	close	28	0.70	1.13750	1.13850	0.00000	-65.39	12337.84
85	2016.06.23 16:08	buy	29	0.69	1.13750	0.00000	0.00000		
86	2016.06.23 16:08	modify	29	0.69	1.13750	1.13550	0.00000		
87	2016.06.23 17:06	close	29	0.69	1.13650	1.13550	0.00000	-64.51	12273.33
88	2016.06.23 17:06	sell	30	0.69	1.13650	0.00000	0.00000		
89	2016.06.23 17:06	modify	30	0.69	1.13650	1.13850	0.00000		
90	2016.06.23 20:09	close	30	0.69	1.13700	1.13850	0.00000	-34.14	12239.19
91	2016.06.23 20:09	buy	31	0.69	1.13700	0.00000	0.00000		
92	2016.06.23 20:09	modify	31	0.69	1.13700	1.13500	0.00000		

93	2016.06.23 23:00	close	31	0.69	1.13800	1.13500	0.00000	56.83	12296.02
94	2016.06.23 23:00	sell	32	0.69	1.13800	0.00000	0.00000		
95	2016.06.23 23:00	modify	32	0.69	1.13800	1.14000	0.00000		
96	2016.06.24 02:37	close	32	0.69	1.12600	1.14000	0.00000	732.54	13028.57
97	2016.06.24 02:37	buy	33	0.73	1.12600	0.00000	0.00000		
98	2016.06.24 02:37	modify	33	0.73	1.12600	1.12400	0.00000		
99	2016.06.24 03:02	close	33	0.73	1.12500	1.12400	0.00000	-68.91	12959.66
100	2016.06.24 03:02	sell	34	0.73	1.12500	0.00000	0.00000		
101	2016.06.24 03:02	modify	34	0.73	1.12500	1.12700	0.00000		
102	2016.06.24 05:00	close	34	0.73	1.10050	1.12700	0.00000	1621.15	14580.81
103	2016.06.24 05:00	buy	35	0.82	1.10050	0.00000	0.00000		
104	2016.06.24 05:00	modify	35	0.82	1.10050	1.09850	0.00000		
105	2016.06.24 05:25	close	35	0.82	1.10050	1.09850	0.00000	-4.51	14576.30
106	2016.06.24 05:25	sell	36	0.82	1.10050	0.00000	0.00000		
107	2016.06.24 05:25	modify	36	0.82	1.10050	1.10250	0.00000		
108	2016.06.24 06:07	close	36	0.82	1.10000	1.10250	0.00000	32.76	14609.06
109	2016.06.24 06:07	buy	37	0.82	1.10000	0.00000	0.00000		
110	2016.06.24 06:07	modify	37	0.82	1.10000	1.09800	0.00000		
111	2016.06.24 10:13	close	37	0.82	1.11200	1.09800	0.00000	880.38	15489.44
112	2016.06.24 10:13	sell	38	0.87	1.11200	0.00000	0.00000		
113	2016.06.24 10:13	modify	38	0.87	1.11200	1.11400	0.00000		
114	2016.06.24 14:07	close	38	0.87	1.10850	1.11400	0.00000	269.91	15759.35
115	2016.06.24 14:07	buy	39	0.88	1.10850	0.00000	0.00000		
116	2016.06.24 14:07	modify	39	0.88	1.10850	1.10650	0.00000		
117	2016.06.24 14:39	close	39	0.88	1.10750	1.10650	0.00000	-84.30	15675.05
118	2016.06.24 14:39	sell	40	0.88	1.10750	0.00000	0.00000		
119	2016.06.24 14:39	modify	40	0.88	1.10750	1.10950	0.00000		
120	2016.06.24 15:05	close	40	0.88	1.10850	1.10950	0.00000	-84.23	15590.82
121	2016.06.24 15:05	buy	41	0.88	1.10850	0.00000	0.00000		
122	2016.06.24 15:05	modify	41	0.88	1.10850	1.10650	0.00000		
123	2016.06.24 19:05	close	41	0.88	1.11200	1.10650	0.00000	272.14	15862.96
124	2016.06.24 19:05	sell	42	0.89	1.11200	0.00000	0.00000		
125	2016.06.24 19:05	modify	42	0.89	1.11200	1.11400	0.00000		
126	2016.06.24 20:00	s/l	42	0.89	1.11400	1.11400	0.00000	-164.68	15698.28
127	2016.06.24 20:00	buy	43	0.88	1.11350	0.00000	0.00000		
128	2016.06.24 20:00	modify	43	0.88	1.11350	1.11150	0.00000		
129	2016.06.24 20:13	s/l	43	0.88	1.11150	1.11150	0.00000	-163.18	15535.10
130	2016.06.24 20:13	sell	44	0.87	1.11200	0.00000	0.00000		
131	2016.06.24 20:13	modify	44	0.87	1.11200	1.11400	0.00000		
132	2016.06.26 22:00	close	44	0.87	1.10400	1.11400	0.00000	625.64	16160.74
133	2016.06.26 22:00	buy	45	0.91	1.10400	0.00000	0.00000		
134	2016.06.26 22:00	modify	45	0.91	1.10400	1.10200	0.00000		
135	2016.06.27 00:01	close	45	0.91	1.10400	1.10200	0.00000	-8.82	16151.92
136	2016.06.27 00:01	sell	46	0.91	1.10400	0.00000	0.00000		
137	2016.06.27 00:01	modify	46	0.91	1.10400	1.10600	0.00000		
138	2016.06.27 06:00	close	46	0.91	1.10350	1.10600	0.00000	36.22	16188.14
139	2016.06.27 06:00	buy	47	0.91	1.10350	0.00000	0.00000		
140	2016.06.27 06:00	modify	47	0.91	1.10350	1.10150	0.00000		
141	2016.06.27 07:00	s/l	47	0.91	1.10150	1.10150	0.00000	-170.24	16017.90
142	2016.06.27 07:00	sell	48	0.90	1.10200	0.00000	0.00000		
143	2016.06.27 07:00	modify	48	0.90	1.10200	1.10400	0.00000		
144	2016.06.27 07:16	s/l	48	0.90	1.10400	1.10400	0.00000	-167.99	15849.91
145	2016.06.27 07:16	buy	49	0.89	1.10350	0.00000	0.00000		
146	2016.06.27 07:16	modify	49	0.89	1.10350	1.10150	0.00000		
147	2016.06.27 10:00	close	49	0.89	1.10350	1.10150	0.00000	-4.90	15845.01
148	2016.06.27 10:00	sell	50	0.89	1.10350	0.00000	0.00000		
149	2016.06.27 10:00	modify	50	0.89	1.10350	1.10550	0.00000		
150	2016.06.27 14:05	close	50	0.89	1.10200	1.10550	0.00000	116.24	15961.25
151	2016.06.27 14:05	buy	51	0.90	1.10200	0.00000	0.00000		
152	2016.06.27 14:05	modify	51	0.90	1.10200	1.10000	0.00000		
153	2016.06.27 15:11	close	51	0.90	1.10100	1.10000	0.00000	-86.69	15874.56
154	2016.06.27 15:11	sell	52	0.89	1.10100	0.00000	0.00000		
155	2016.06.27 15:11	modify	52	0.89	1.10100	1.10300	0.00000		
156	2016.06.27 16:01	close	52	0.89	1.10150	1.10300	0.00000	-45.30	15829.26
157	2016.06.27 16:01	buy	53	0.89	1.10150	0.00000	0.00000		
158	2016.06.27 16:01	modify	53	0.89	1.10150	1.09950	0.00000		
159	2016.06.27 19:19	close	53	0.89	1.10050	1.09950	0.00000	-85.77	15743.49
160	2016.06.27 19:19	sell	54	0.88	1.10050	0.00000	0.00000		
161	2016.06.27 19:19	modify	54	0.88	1.10050	1.10250	0.00000		

162	2016.06.27 20:07	close	54	0.88	1.10150	1.10250	0.00000	-84.73	15658.76
163	2016.06.27 20:07	buy	55	0.88	1.10150	0.00000	0.00000		
164	2016.06.27 20:07	modify	55	0.88	1.10150	1.09950	0.00000		
165	2016.06.28 16:00	close	55	0.88	1.10500	1.09950	0.00000	270.21	15928.97
166	2016.06.28 16:00	sell	56	0.89	1.10500	0.00000	0.00000		
167	2016.06.28 16:00	modify	56	0.89	1.10500	1.10700	0.00000		
168	2016.06.28 17:00	close	56	0.89	1.10600	1.10700	0.00000	-85.37	15843.60
169	2016.06.28 17:00	buy	57	0.89	1.10600	0.00000	0.00000		
170	2016.06.28 17:00	modify	57	0.89	1.10600	1.10400	0.00000		
171	2016.06.28 17:19	close	57	0.89	1.10500	1.10400	0.00000	-85.44	15758.16
172	2016.06.28 17:19	sell	58	0.88	1.10500	0.00000	0.00000		
173	2016.06.28 17:19	modify	58	0.88	1.10500	1.10700	0.00000		
174	2016.06.28 20:01	close	58	0.88	1.10600	1.10700	0.00000	-84.41	15673.75
175	2016.06.28 20:01	buy	59	0.88	1.10600	0.00000	0.00000		
176	2016.06.28 20:01	modify	59	0.88	1.10600	1.10400	0.00000		
177	2016.06.29 09:12	close	59	0.88	1.10650	1.10400	0.00000	31.25	15704.99
178	2016.06.29 09:12	sell	60	0.88	1.10650	0.00000	0.00000		
179	2016.06.29 09:12	modify	60	0.88	1.10650	1.10850	0.00000		
180	2016.06.29 11:01	s/l	60	0.88	1.10850	1.10850	0.00000	-163.61	15541.38
181	2016.06.29 11:01	buy	61	0.87	1.10800	0.00000	0.00000		
182	2016.06.29 11:01	modify	61	0.87	1.10800	1.10600	0.00000		
183	2016.06.30 06:01	close	61	0.87	1.10950	1.10600	0.00000	101.91	15643.29
184	2016.06.30 06:01	sell	62	0.88	1.10950	0.00000	0.00000		
185	2016.06.30 06:01	modify	62	0.88	1.10950	1.11150	0.00000		
186	2016.06.30 07:01	close	62	0.88	1.11050	1.11150	0.00000	-84.08	15559.21
187	2016.06.30 07:01	buy	63	0.87	1.11050	0.00000	0.00000		
188	2016.06.30 07:01	modify	63	0.87	1.11050	1.10850	0.00000		
189	2016.06.30 08:00	close	63	0.87	1.10950	1.10850	0.00000	-83.20	15476.01
190	2016.06.30 08:00	sell	64	0.87	1.10950	0.00000	0.00000		
191	2016.06.30 08:00	modify	64	0.87	1.10950	1.11150	0.00000		
192	2016.06.30 08:21	s/l	64	0.87	1.11150	1.11150	0.00000	-161.34	15314.67
193	2016.06.30 08:21	buy	65	0.86	1.11100	0.00000	0.00000		
194	2016.06.30 08:21	modify	65	0.86	1.11100	1.10900	0.00000		
195	2016.06.30 12:08	close	65	0.86	1.11150	1.10900	0.00000	33.96	15348.63
196	2016.06.30 12:08	sell	66	0.86	1.11150	0.00000	0.00000		
197	2016.06.30 12:08	modify	66	0.86	1.11150	1.11350	0.00000		
198	2016.06.30 14:24	close	66	0.86	1.11150	1.11350	0.00000	-4.73	15343.90
199	2016.06.30 14:24	buy	67	0.86	1.11150	0.00000	0.00000		
200	2016.06.30 14:24	modify	67	0.86	1.11150	1.10950	0.00000		
201	2016.06.30 15:00	close	67	0.86	1.11050	1.10950	0.00000	-82.17	15261.73
202	2016.06.30 15:00	sell	68	0.86	1.11050	0.00000	0.00000		
203	2016.06.30 15:00	modify	68	0.86	1.11050	1.11250	0.00000		
204	2016.06.30 15:23	s/l	68	0.86	1.11250	1.11250	0.00000	-159.34	15102.39
205	2016.06.30 15:23	buy	69	0.85	1.11200	0.00000	0.00000		
206	2016.06.30 15:23	modify	69	0.85	1.11200	1.11000	0.00000		
207	2016.06.30 16:01	s/l	69	0.85	1.11000	1.11000	0.00000	-157.83	14944.56
208	2016.06.30 16:01	sell	70	0.84	1.11050	0.00000	0.00000		
209	2016.06.30 16:01	modify	70	0.84	1.11050	1.11250	0.00000		
210	2016.06.30 19:03	close	70	0.84	1.10800	1.11250	0.00000	184.91	15129.47
211	2016.06.30 19:03	buy	71	0.85	1.10800	0.00000	0.00000		
212	2016.06.30 19:03	modify	71	0.85	1.10800	1.10600	0.00000		
213	2016.07.04 09:04	close	71	0.85	1.11150	1.10600	0.00000	255.87	15385.34
214	2016.07.04 09:04	sell	72	0.86	1.11150	0.00000	0.00000		
215	2016.07.04 09:04	modify	72	0.86	1.11150	1.11350	0.00000		
216	2016.07.04 10:07	close	72	0.86	1.11250	1.11350	0.00000	-82.03	15303.31
217	2016.07.04 10:07	buy	73	0.86	1.11250	0.00000	0.00000		
218	2016.07.04 10:07	modify	73	0.86	1.11250	1.11050	0.00000		
219	2016.07.05 07:00	close	73	0.86	1.11250	1.11050	0.00000	-8.33	15294.98
220	2016.07.05 07:00	sell	74	0.86	1.11250	0.00000	0.00000		
221	2016.07.05 07:00	modify	74	0.86	1.11250	1.11450	0.00000		
222	2016.07.05 07:11	close	74	0.86	1.11350	1.11450	0.00000	-81.96	15213.02
223	2016.07.05 07:11	buy	75	0.85	1.11350	0.00000	0.00000		
224	2016.07.05 07:11	modify	75	0.85	1.11350	1.11150	0.00000		
225	2016.07.05 09:05	close	75	0.85	1.11400	1.11150	0.00000	33.47	15246.49
226	2016.07.05 09:05	sell	76	0.86	1.11400	0.00000	0.00000		
227	2016.07.05 09:05	modify	76	0.86	1.11400	1.11600	0.00000		
228	2016.07.05 10:07	s/l	76	0.86	1.11600	1.11600	0.00000	-158.85	15087.64
229	2016.07.05 11:01	buy	77	0.85	1.11550	0.00000	0.00000		

230	2016.07.05 11:01	modify	77	0.85	1.11550	1.11350	0.00000		
231	2016.07.05 12:12	close	77	0.85	1.11450	1.11350	0.00000	-80.95	15006.69
232	2016.07.05 12:12	sell	78	0.84	1.11450	0.00000	0.00000		
233	2016.07.05 12:12	modify	78	0.84	1.11450	1.11650	0.00000		
234	2016.07.05 13:16	close	78	0.84	1.11550	1.11650	0.00000	-79.92	14926.77
235	2016.07.05 13:16	buy	79	0.84	1.11550	0.00000	0.00000		
236	2016.07.05 13:16	modify	79	0.84	1.11550	1.11350	0.00000		
237	2016.07.05 15:03	close	79	0.84	1.11450	1.11350	0.00000	-79.99	14846.78
238	2016.07.05 15:03	sell	80	0.83	1.11450	0.00000	0.00000		
239	2016.07.05 15:03	modify	80	0.83	1.11450	1.11650	0.00000		
240	2016.07.06 16:04	close	80	0.83	1.10800	1.11650	0.00000	483.54	15330.31
241	2016.07.06 16:04	buy	81	0.86	1.10800	0.00000	0.00000		
242	2016.07.06 16:04	modify	81	0.86	1.10800	1.10600	0.00000		
243	2016.07.07 07:36	close	81	0.86	1.10800	1.10600	0.00000	-15.53	15314.78
244	2016.07.07 07:36	sell	82	0.86	1.10800	0.00000	0.00000		
245	2016.07.07 07:36	modify	82	0.86	1.10800	1.11000	0.00000		
246	2016.07.07 09:30	close	82	0.86	1.10850	1.11000	0.00000	-43.52	15271.26
247	2016.07.07 09:30	buy	83	0.86	1.10850	0.00000	0.00000		
248	2016.07.07 09:30	modify	83	0.86	1.10850	1.10650	0.00000		
249	2016.07.07 12:35	close	83	0.86	1.10800	1.10650	0.00000	-43.54	15227.72
250	2016.07.07 12:35	sell	84	0.86	1.10800	0.00000	0.00000		
251	2016.07.07 12:35	modify	84	0.86	1.10800	1.11000	0.00000		
252	2016.07.07 13:41	s/l	84	0.86	1.11000	1.11000	0.00000	-159.68	15068.04
253	2016.07.07 14:00	buy	85	0.85	1.10950	0.00000	0.00000		
254	2016.07.07 14:00	modify	85	0.85	1.10950	1.10750	0.00000		
255	2016.07.07 15:00	s/l	85	0.85	1.10750	1.10750	0.00000	-158.18	14909.86
256	2016.07.07 15:00	sell	86	0.84	1.10800	0.00000	0.00000		
257	2016.07.07 15:00	modify	86	0.84	1.10800	1.11000	0.00000		
258	2016.07.08 14:00	close	86	0.84	1.10600	1.11000	0.00000	148.49	15058.35
259	2016.07.08 14:00	buy	87	0.85	1.10600	0.00000	0.00000		
260	2016.07.08 14:00	modify	87	0.85	1.10600	1.10400	0.00000		
261	2016.07.08 14:33	close	87	0.85	1.10700	1.10400	0.00000	72.10	15130.45
262	2016.07.08 14:33	sell	88	0.85	1.10700	0.00000	0.00000		
263	2016.07.08 14:33	modify	88	0.85	1.10700	1.10900	0.00000		
264	2016.07.11 14:03	close	88	0.85	1.10650	1.10900	0.00000	34.95	15165.41
265	2016.07.11 14:03	buy	89	0.85	1.10650	0.00000	0.00000		
266	2016.07.11 14:03	modify	89	0.85	1.10650	1.10450	0.00000		
267	2016.07.11 15:36	close	89	0.85	1.10550	1.10450	0.00000	-81.57	15083.84
268	2016.07.11 15:36	sell	90	0.85	1.10550	0.00000	0.00000		
269	2016.07.11 15:36	modify	90	0.85	1.10550	1.10750	0.00000		
270	2016.07.11 23:31	close	90	0.85	1.10650	1.10750	0.00000	-81.50	15002.34
271	2016.07.11 23:31	buy	91	0.84	1.10650	0.00000	0.00000		
272	2016.07.11 23:31	modify	91	0.84	1.10650	1.10450	0.00000		
273	2016.07.12 15:36	close	91	0.84	1.10750	1.10450	0.00000	67.71	15070.05
274	2016.07.12 15:36	sell	92	0.85	1.10750	0.00000	0.00000		
275	2016.07.12 15:36	modify	92	0.85	1.10750	1.10950	0.00000		
276	2016.07.12 17:00	s/l	92	0.85	1.10950	1.10950	0.00000	-157.90	14912.15
277	2016.07.12 17:00	buy	93	0.84	1.10900	0.00000	0.00000		
278	2016.07.12 17:00	modify	93	0.84	1.10900	1.10700	0.00000		
279	2016.07.12 18:01	s/l	93	0.84	1.10700	1.10700	0.00000	-156.38	14755.77
280	2016.07.12 18:30	sell	94	0.83	1.10750	0.00000	0.00000		
281	2016.07.12 18:30	modify	94	0.83	1.10750	1.10950	0.00000		
282	2016.07.13 10:35	close	94	0.83	1.10800	1.10950	0.00000	-40.82	14714.95
283	2016.07.13 10:35	buy	95	0.83	1.10800	0.00000	0.00000		
284	2016.07.13 10:35	modify	95	0.83	1.10800	1.10600	0.00000		
285	2016.07.14 13:30	close	95	0.83	1.11150	1.10600	0.00000	246.37	14961.32
286	2016.07.14 13:30	sell	96	0.84	1.11150	0.00000	0.00000		
287	2016.07.14 13:30	modify	96	0.84	1.11150	1.11350	0.00000		
288	2016.07.14 18:02	close	96	0.84	1.11250	1.11350	0.00000	-80.13	14881.19
289	2016.07.14 18:02	buy	97	0.84	1.11250	0.00000	0.00000		
290	2016.07.14 18:02	modify	97	0.84	1.11250	1.11050	0.00000		
291	2016.07.15 00:11	s/l	97	0.84	1.11050	1.11050	0.00000	-159.42	14721.77
292	2016.07.15 00:36	sell	98	0.83	1.11100	0.00000	0.00000		
293	2016.07.15 00:36	modify	98	0.83	1.11100	1.11300	0.00000		
294	2016.07.15 03:09	close	98	0.83	1.11200	1.11300	0.00000	-79.21	14642.56
295	2016.07.15 03:09	buy	99	0.82	1.11200	0.00000	0.00000		
296	2016.07.15 03:09	modify	99	0.82	1.11200	1.11000	0.00000		
297	2016.07.15 13:30	close	99	0.82	1.11150	1.11000	0.00000	-41.40	14601.16
298	2016.07.15 13:30	sell	100	0.82	1.11150	0.00000	0.00000		

299	2016.07.15 13:30	modify	100	0.82	1.11150	1.11350	0.00000		
300	2016.07.18 16:05	close	100	0.82	1.10800	1.11350	0.00000	255.70	14856.86
301	2016.07.18 16:05	buy	101	0.83	1.10800	0.00000	0.00000		
302	2016.07.18 16:05	modify	101	0.83	1.10800	1.10600	0.00000		
303	2016.07.18 18:00	close	101	0.83	1.10750	1.10600	0.00000	-42.04	14814.82
304	2016.07.18 18:00	sell	102	0.83	1.10750	0.00000	0.00000		
305	2016.07.18 18:00	modify	102	0.83	1.10750	1.10950	0.00000		
306	2016.07.19 01:07	close	102	0.83	1.10750	1.10950	0.00000	-3.37	14811.45
307	2016.07.19 01:07	buy	103	0.83	1.10750	0.00000	0.00000		
308	2016.07.19 01:07	modify	103	0.83	1.10750	1.10550	0.00000		
309	2016.07.19 04:30	close	103	0.83	1.10750	1.10550	0.00000	-4.57	14806.88
310	2016.07.19 04:30	sell	104	0.83	1.10750	0.00000	0.00000		
311	2016.07.19 04:30	modify	104	0.83	1.10750	1.10950	0.00000		
312	2016.07.20 15:00	close	104	0.83	1.10300	1.10950	0.00000	335.25	15142.12
313	2016.07.20 15:00	buy	105	0.85	1.10300	0.00000	0.00000		
314	2016.07.20 15:00	modify	105	0.85	1.10300	1.10100	0.00000		
315	2016.07.20 15:36	close	105	0.85	1.10200	1.10100	0.00000	-81.81	15060.31
316	2016.07.20 15:36	sell	106	0.85	1.10200	0.00000	0.00000		
317	2016.07.20 15:36	modify	106	0.85	1.10200	1.10400	0.00000		
318	2016.07.21 04:31	s/l	106	0.85	1.10400	1.10400	0.00000	-155.00	14905.32
319	2016.07.21 04:31	buy	107	0.84	1.10350	0.00000	0.00000		
320	2016.07.21 04:31	modify	107	0.84	1.10350	1.10150	0.00000		
321	2016.07.21 09:41	s/l	107	0.84	1.10150	1.10150	0.00000	-157.14	14748.18
322	2016.07.21 09:41	sell	108	0.83	1.10200	0.00000	0.00000		
323	2016.07.21 09:41	modify	108	0.83	1.10200	1.10400	0.00000		
324	2016.07.21 10:33	close	108	0.83	1.10300	1.10400	0.00000	-79.82	14668.36
325	2016.07.21 10:33	buy	109	0.82	1.10300	0.00000	0.00000		
326	2016.07.21 10:33	modify	109	0.82	1.10300	1.10100	0.00000		
327	2016.07.21 11:30	close	109	0.82	1.10200	1.10100	0.00000	-78.92	14589.44
328	2016.07.21 11:30	sell	110	0.82	1.10200	0.00000	0.00000		
329	2016.07.21 11:30	modify	110	0.82	1.10200	1.10400	0.00000		
330	2016.07.21 13:33	close	110	0.82	1.10300	1.10400	0.00000	-78.85	14510.59
331	2016.07.21 13:33	buy	111	0.81	1.10300	0.00000	0.00000		
332	2016.07.21 13:33	modify	111	0.81	1.10300	1.10100	0.00000		
333	2016.07.21 14:06	close	111	0.81	1.10250	1.10100	0.00000	-41.19	14469.40
334	2016.07.21 14:06	sell	112	0.81	1.10250	0.00000	0.00000		
335	2016.07.21 14:06	modify	112	0.81	1.10250	1.10450	0.00000		
336	2016.07.22 00:30	close	112	0.81	1.10300	1.10450	0.00000	-40.01	14429.38
337	2016.07.22 00:30	buy	113	0.81	1.10300	0.00000	0.00000		
338	2016.07.22 00:30	modify	113	0.81	1.10300	1.10100	0.00000		
339	2016.07.22 11:32	close	113	0.81	1.10200	1.10100	0.00000	-77.96	14351.42
340	2016.07.22 11:32	sell	114	0.81	1.10200	0.00000	0.00000		
341	2016.07.22 11:32	modify	114	0.81	1.10200	1.10400	0.00000		
342	2016.07.22 13:00	close	114	0.81	1.10250	1.10400	0.00000	-41.19	14310.23
343	2016.07.22 13:00	buy	115	0.80	1.10250	0.00000	0.00000		
344	2016.07.22 13:00	modify	115	0.80	1.10250	1.10050	0.00000		
345	2016.07.22 13:00	close	115	0.80	1.10150	1.10050	0.00000	-77.03	14233.20
346	2016.07.22 13:00	sell	116	0.80	1.10150	0.00000	0.00000		
347	2016.07.22 13:00	modify	116	0.80	1.10150	1.10350	0.00000		
348	2016.07.26 05:35	close	116	0.80	1.10050	1.10350	0.00000	70.59	14303.80
349	2016.07.26 05:35	buy	117	0.80	1.10050	0.00000	0.00000		
350	2016.07.26 05:35	modify	117	0.80	1.10050	1.09850	0.00000		
351	2016.07.26 12:00	close	117	0.80	1.10000	1.09850	0.00000	-40.76	14263.04
352	2016.07.26 12:00	sell	118	0.80	1.10000	0.00000	0.00000		
353	2016.07.26 12:00	modify	118	0.80	1.10000	1.10200	0.00000		
354	2016.07.27 19:10	close	118	0.80	1.10000	1.10200	0.00000	-3.25	14259.79
355	2016.07.27 19:10	buy	119	0.80	1.10000	0.00000	0.00000		
356	2016.07.27 19:10	modify	119	0.80	1.10000	1.09800	0.00000		
357	2016.08.03 15:03	close	119	0.80	1.11750	1.09800	0.00000	1224.96	15484.75
358	2016.08.03 15:03	sell	120	0.87	1.11750	0.00000	0.00000		
359	2016.08.03 15:03	modify	120	0.87	1.11750	1.11950	0.00000		
360	2016.08.09 14:45	close	120	0.87	1.11100	1.11950	0.00000	511.73	15996.48
361	2016.08.09 14:45	buy	121	0.90	1.11100	0.00000	0.00000		
362	2016.08.09 14:45	modify	121	0.90	1.11100	1.10900	0.00000		
363	2016.08.11 08:15	close	121	0.90	1.11500	1.10900	0.00000	302.85	16299.33
364	2016.08.11 08:15	sell	122	0.92	1.11500	0.00000	0.00000		
365	2016.08.11 08:15	modify	122	0.92	1.11500	1.11700	0.00000		
366	2016.08.11 13:30	close	122	0.92	1.11600	1.11700	0.00000	-87.50	16211.83

367	2016.08.11 13:30	buy	123	0.91	1.11600	0.00000	0.00000		
368	2016.08.11 13:30	modify	123	0.91	1.11600	1.11400	0.00000		
369	2016.08.11 18:01	close	123	0.91	1.11550	1.11400	0.00000	-45.80	16166.03
370	2016.08.11 18:01	sell	124	0.91	1.11550	0.00000	0.00000		
371	2016.08.11 18:01	modify	124	0.91	1.11550	1.11750	0.00000		
372	2016.08.12 13:17	s/l	124	0.91	1.11750	1.11750	0.00000	-166.56	15999.47
373	2016.08.12 13:30	buy	125	0.90	1.11700	0.00000	0.00000		
374	2016.08.12 13:30	modify	125	0.90	1.11700	1.11500	0.00000		
375	2016.08.12 19:45	close	125	0.90	1.11650	1.11500	0.00000	-45.25	15954.22
376	2016.08.12 19:45	sell	126	0.90	1.11650	0.00000	0.00000		
377	2016.08.12 19:45	modify	126	0.90	1.11650	1.11850	0.00000		
378	2016.08.15 08:46	s/l	126	0.90	1.11850	1.11850	0.00000	-164.58	15789.64
379	2016.08.15 12:48	buy	127	0.89	1.11800	0.00000	0.00000		
380	2016.08.15 12:48	modify	127	0.89	1.11800	1.11600	0.00000		
381	2016.08.16 14:16	close	127	0.89	1.12600	1.11600	0.00000	623.71	16413.34
382	2016.08.16 14:16	sell	128	0.92	1.12600	0.00000	0.00000		
383	2016.08.16 14:16	modify	128	0.92	1.12600	1.12800	0.00000		
384	2016.08.16 14:47	close	128	0.92	1.12700	1.12800	0.00000	-86.69	16326.65
385	2016.08.16 14:47	buy	129	0.92	1.12700	0.00000	0.00000		
386	2016.08.16 14:47	modify	129	0.92	1.12700	1.12500	0.00000		
387	2016.08.17 06:16	close	129	0.92	1.12650	1.12500	0.00000	-49.74	16276.91
388	2016.08.17 06:16	sell	130	0.91	1.12650	0.00000	0.00000		
389	2016.08.17 06:16	modify	130	0.91	1.12650	1.12850	0.00000		
390	2016.08.17 13:02	close	130	0.91	1.12750	1.12850	0.00000	-85.72	16191.19
391	2016.08.17 13:02	buy	131	0.91	1.12750	0.00000	0.00000		
392	2016.08.17 13:02	modify	131	0.91	1.12750	1.12550	0.00000		
393	2016.08.17 16:47	s/l	131	0.91	1.12550	1.12550	0.00000	-166.72	16024.47
394	2016.08.17 19:00	sell	132	0.90	1.12600	0.00000	0.00000		
395	2016.08.17 19:00	modify	132	0.90	1.12600	1.12800	0.00000		
396	2016.08.17 19:03	close	132	0.90	1.12700	1.12800	0.00000	-84.81	15939.66
397	2016.08.17 19:03	buy	133	0.90	1.12700	0.00000	0.00000		
398	2016.08.17 19:03	modify	133	0.90	1.12700	1.12500	0.00000		
399	2016.08.19 09:34	close	133	0.90	1.13100	1.12500	0.00000	298.28	16237.95
400	2016.08.19 09:34	sell	134	0.91	1.13100	0.00000	0.00000		
401	2016.08.19 09:34	modify	134	0.91	1.13100	1.13300	0.00000		
402	2016.08.19 10:16	s/l	134	0.91	1.13300	1.13300	0.00000	-165.65	16072.30
403	2016.08.19 11:32	buy	135	0.90	1.13250	0.00000	0.00000		
404	2016.08.19 11:32	modify	135	0.90	1.13250	1.13050	0.00000		
405	2016.08.21 22:00	s/l	135	0.90	1.13050	1.13050	0.00000	-164.17	15908.13
406	2016.08.22 00:45	sell	136	0.89	1.13050	0.00000	0.00000		
407	2016.08.22 00:45	modify	136	0.89	1.13050	1.13250	0.00000		
408	2016.08.22 13:17	close	136	0.89	1.13100	1.13250	0.00000	-44.25	15863.88
409	2016.08.22 13:17	buy	137	0.89	1.13100	0.00000	0.00000		
410	2016.08.22 13:17	modify	137	0.89	1.13100	1.12900	0.00000		
411	2016.08.23 16:34	close	137	0.89	1.13200	1.12900	0.00000	70.00	15933.87
412	2016.08.23 16:34	sell	138	0.89	1.13200	0.00000	0.00000		
413	2016.08.23 16:34	modify	138	0.89	1.13200	1.13400	0.00000		
414	2016.08.26 07:10	close	138	0.89	1.13000	1.13400	0.00000	159.03	16092.90
415	2016.08.26 07:10	buy	139	0.90	1.13000	0.00000	0.00000		
416	2016.08.26 07:10	modify	139	0.90	1.13000	1.12800	0.00000		
417	2016.08.26 14:15	close	139	0.90	1.12900	1.12800	0.00000	-84.67	16008.23
418	2016.08.26 14:15	sell	140	0.90	1.12900	0.00000	0.00000		
419	2016.08.26 14:15	modify	140	0.90	1.12900	1.13100	0.00000		
420	2016.08.26 14:40	close	140	0.90	1.13000	1.13100	0.00000	-84.60	15923.63
421	2016.08.26 14:40	buy	141	0.89	1.13000	0.00000	0.00000		
422	2016.08.26 14:40	modify	141	0.89	1.13000	1.12800	0.00000		
423	2016.08.26 15:00	close	141	0.89	1.12900	1.12800	0.00000	-83.73	15839.90
424	2016.08.26 15:00	sell	142	0.89	1.12900	0.00000	0.00000		
425	2016.08.26 15:00	modify	142	0.89	1.12900	1.13100	0.00000		
426	2016.08.26 15:05	close	142	0.89	1.12900	1.13100	0.00000	-4.90	15835.00
427	2016.08.26 15:05	buy	143	0.89	1.12900	0.00000	0.00000		
428	2016.08.26 15:05	modify	143	0.89	1.12900	1.12700	0.00000		
429	2016.08.26 15:35	close	143	0.89	1.12900	1.12700	0.00000	-4.90	15830.10
430	2016.08.26 15:35	sell	144	0.89	1.12900	0.00000	0.00000		
431	2016.08.26 15:35	modify	144	0.89	1.12900	1.13100	0.00000		
432	2016.09.01 15:03	close	144	0.89	1.11650	1.13100	0.00000	999.21	16829.31
433	2016.09.01 15:03	buy	145	0.95	1.11650	0.00000	0.00000		
434	2016.09.01 15:03	modify	145	0.95	1.11650	1.11450	0.00000		
435	2016.09.02 14:04	close	145	0.95	1.12050	1.11450	0.00000	329.92	17159.24

436	2016.09.02 14:04	sell	146	0.96	1.12050	0.00000	0.00000		
437	2016.09.02 14:04	modify	146	0.96	1.12050	1.12250	0.00000		
438	2016.09.06 15:02	close	146	0.96	1.11900	1.12250	0.00000	126.17	17285.41
439	2016.09.06 15:02	buy	147	0.97	1.11900	0.00000	0.00000		
440	2016.09.06 15:02	modify	147	0.97	1.11900	1.11700	0.00000		
441	2016.09.08 15:06	close	147	0.97	1.12850	1.11700	0.00000	794.99	18080.40
442	2016.09.08 15:06	sell	148	1.02	1.12850	0.00000	0.00000		
443	2016.09.08 15:06	modify	148	1.02	1.12850	1.13050	0.00000		
444	2016.09.09 21:56	close at stop	148	1.02	1.12364	1.13050	0.00000	437.03	18517.43