

Datum	Příkaz	Symbol	Cena	SL	Close	Ref období	ARIMA t+1
23/9	Buy	GOLD	1516.4	1504.14	1523.39	500	1518.35
23/9	Buy	Oil	64.01	60.99	63.54	360	65.31
23/9	Buy	Platinum	968.6	943.8	965.4	440	979.6
24/9	Sell	GOLD	1521.22	1530.18	1530.18	400	1519.23
24/9	-	Oil	63.36	-	-	380	63.64
24/9	Buy	Platinum	949.9	940	941.4	500	955.4
25/9	-	GOLD	1527.94	-	-	420	1528.22
25/9	-	Oil	61.6	-	-	400	61.73
25/9	Buy	Platinum	947.6	938.3	930.9	440	951.7
26/9	Sell	GOLD	1508.95	1508.5	1501.3	380	1506.62
26/9	Buy	Oil	61.36	59.74	62.22	340	61.91
26/9	Buy	Platinum	926.8	915.5	923.3	420	929.1
27/9	Sell	GOLD	1503.17	1514.2	1498.72	500	1501.26
27/9	Buy	Oil	61.2	62.75	60.92	380	61.67
27/9	Buy	Platinum	922.2	910.2	913.7	480	926.66005
30/9	Sell	GOLD	1492.98	1504.58	1504.58	500	1490.45
30/9	-	Oil	60.92	-	-	440	61.03
30/9	-	Platinum	934.2	-	-	460	935.2
1/10	-	GOLD	1466.24	-	-	440	1465.49
1/10	-	Oil	59.68	-	-	440	59.74
1/10	Sell	Platinum	877.5	893.2	882.4	380	871.5
2/10	Sell	GOLD	1477.5	1487.94	1487.94	440	1472.31
2/10	-	Oil	59.42	-	-	420	59.49
2/10	Sell	Platinum	867.2	885.2	885.2	400	860.9
3/10	-	GOLD	1499	-	-	380	1498.7
3/10	Sell	Oil	57.61	59.66	57.4	320	56.33
3/10	Sell	Platinum	882.2	892.3	892.3	340	876.8
4/10	-	GOLD	1507.67	-	-	400	1507.93
4/10	Sell	Oil	57.9	58.59	58.59	340	57.02
4/10	Sell	Platinum	880.6	895.9	883.8	340	875.2
7/10	-	GOLD	1506.02	-	-	440	1506.02
7/10	Sell	Oil	58.35	59.43	59.43	400	57.66
7/10	Sell	Platinum	873.4	886.8	886.8	380	867.9
8/10	-	GOLD	1490.86	-	-	360	1490.73
8/10	Sell	Oil	58.67	59.82	58.05	340	58.17
8/10	-	Platinum	876.9	-	-	400	875.9
9/10	-	GOLD	1505.8	-	-	400	1506.7
9/10	-	Oil	58.01	-	-	360	57.95
9/10	Sell	Platinum	886.9	904.7	893.9	420	884.2
11/10	-	GOLD	1494.04	-	-	400	1494.86
11/10	Sell	Oil	59.94	60.65	60.65	360	59.19
11/10	Sell	Platinum	894.8	916	900.1	440	891.3
14/10	-	GOLD	1494.04	-	-	380	1492.28
14/10	-	Oil	59.94	-	-	360	60.01
14/10	Sell	Platinum	885.7	908.5	897.1	420	882.72
15/10	Sell	GOLD	1492.58	1499.49	1476.52	360	1490.17
15/10	Sell	Oil	58.83	60.91	57.95	380	58.44

15/10 Sell	Platinum	886.9	910.5	881.7	440	883.8
16/10 Sell	GOLD	1483.57	1499.33	1480.21	380	1479.66
16/10 Sell	Oil	58.83	60.08	58.42	380	58.24
16/10 Sell	Platinum	881.6	909.7	874.5	460	878.5
17/10 Sell	GOLD	1487.94	1500.45	1486.77	380	1485.25
17/10 Sell	Oil	58.96	60.34	58.75	400	58.29
17/10 Sell	Platinum	880.6	904.3	875.3	480	878.3
18/10 -	GOLD	1492.25	-	-	380	1490.75
18/10 Sell	Oil	59.56	60.95	59.03	420	57.92
18/10 Sell	Platinum	881.9	902.7	878.7	480	878.9

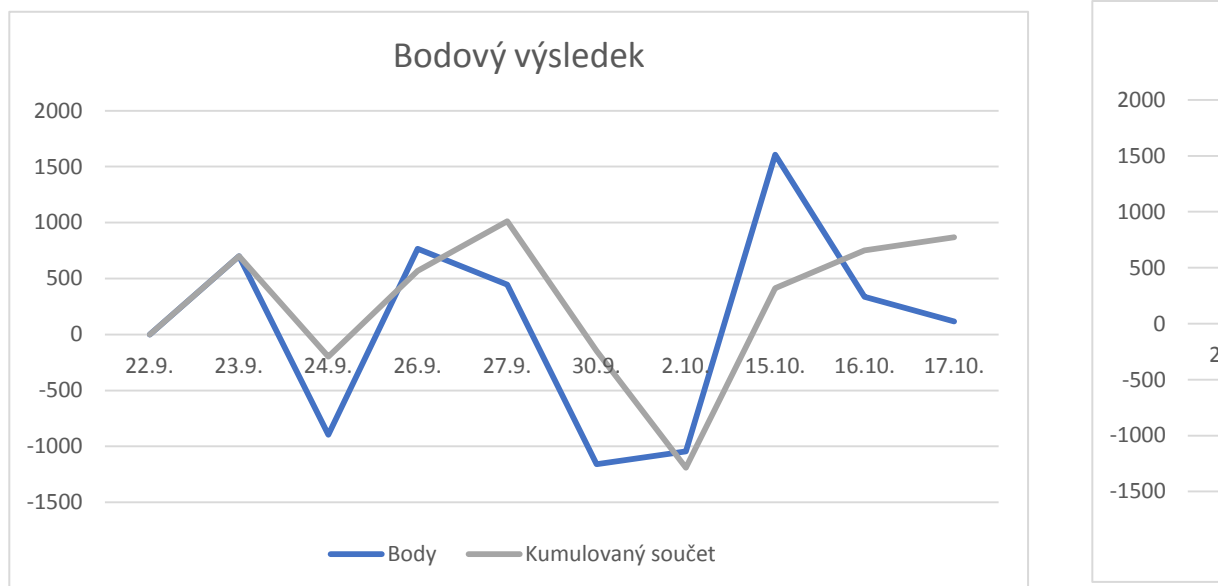
Ljung Box test p-value	p	q	Stav	kumulativně na 100 Spread body	
0.45994	0	1	699	100699	35
0.21819	2	2	-47	100652	4
0.21003	3	2	-28.8	100623.2	74
0.44106	0	1	-896	99727.2	35
0.07121	4	4	0	99727.2	0
0.29725	0	3	-76.5	99650.7	74
0.40482	2	1	0	99650.7	0
0.06379	3	3	0	99650.7	0
0.32008	4	4	-150.3	99500.4	74
0.2148	0	1	765	100265.4	35
0.1675	2	2	86	100351.4	4
0.19632	2	2	-31.5	100319.9	74
0.28908	2	1	445	100764.9	35
0.12101	4	5	-28	100736.9	4
0.412578	2	2	-76.5	100660.4	74
0.42367	3	2	-1160	99500.4	35
0.06857	5	4	0	99500.4	0
0.29387	3	3	0	99500.4	0
0.2501	0	1	0	99500.4	0
0.06525	4	5	0	99500.4	0
0.75252	2	2	-44.1	99456.3	74
0.29774	0	1	-1044	98412.3	35
0.10368	4	5	0	98412.3	0
0.53976	2	2	-162	98250.3	74
0.51318	0	1	0	98250.3	0
0.10491	4	5	21	98271.3	4
0.76695	3	2	-90.9	98180.4	74
0.65231	0	1	0	98180.4	0
0.13281	4	5	-69	98111.4	4
0.62758	4	2	-28.8	98082.6	74
0.5494	2	3	0	98082.6	0
0.17763	4	5	-108	97974.6	4
0.81674	3	3	-120.6	97854	74
0.8983	0	1	0	97854	0
0.2092	5	5	62	97916	4
0.73355	4	5	0	97916	0
0.88752	0	1	0	97916	0
0.30722	2	2	0	97916	0
0.82185	3	3	-63	97853	74
0.95883	0	1	0	97853	0
0.95577	0	1	-71	97782	4
0.88134	2	2	-47.7	97734.3	74
0.95172	2	2	0	97734.3	0
0.95231	1	0	0	97734.3	0
0.69251	4	4	-102.6	97631.7	74
0.98996	0	1	1606	99237.7	35
0.97687	0	1	88	99325.7	4

0.68735	1	0	46.8	99372.5	74
0.98797	2	2	336	99708.5	35
0.99022	1	1	41	99749.5	4
0.68904	2	3	63.9	99813.4	74
0.98646	0	1	117	99930.4	35
0.98496	1	1	21	99951.4	4
0.52568	1	0	47.7	99999.1	74
0.9766	0	1	0	99999.1	0
0.83537	0	3	53	100052.1	4
0.69865	1	0	28.8	100080.9	74
			80.9		1621

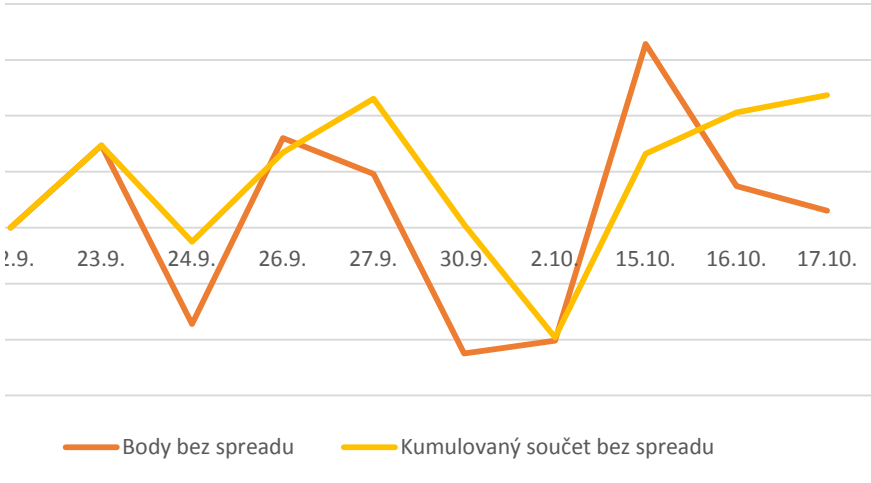
Spread USD	Body	Body bez spreadu	
35	699	734	
4	-47	-43	
66.6	-32	42	
35	-896	-861	
0	0	0	
66.6	-85	-11	
0	0	0	
0	0	0	
66.6	-167	-93	
35	765	800	
4	86	90	
66.6	-35	39	
35	445	480	
4	-28	-24	
66.6	-85	-11	
35	-1160	-1125	
0	0	0	
0	0	0	
0	0	0	
0	0	0	
66.6	-49	25	
35	-1044	-1009	
0	0	0	
66.6	-180	-106	
0	0	0	
4	21	25	
66.6	-101	-27	
0	0	0	
4	-69	-65	
66.6	-32	42	
0	0	0	
4	-108	-104	
66.6	-134	-60	
0	0	0	
4	62	66	
0	0	0	
0	0	0	
0	0	0	
66.6	-70	4	
0	0	0	
4	-71	-67	
66.6	-53	21	
0	0	0	
0	0	0	
66.6	-114	-40	
35	1606	1641	
4	88	92	

66.6	52	126
35	336	371
4	41	45
66.6	71	145
35	117	152
4	21	25
66.6	53	127
0	0	0
4	53	57
66.6	32	106
1495.2	-12	1609

Datum	Body	Body bez spreadu	Kumulovaný součet	Kumulovaný součet bez spreadu
22.9.	0	0	0	0
23.9.	699	734	699	734
24.9.	-896	-861	-197	-127
26.9.	765	800	568	673
27.9.	445	480	1013	1153
30.9.	-1160	-1125	-147	28
2.10.	-1044	-1009	-1191	-981
15.10.	1606	1641	415	660
16.10.	336	371	751	1031
17.10.	117	152	868	1183



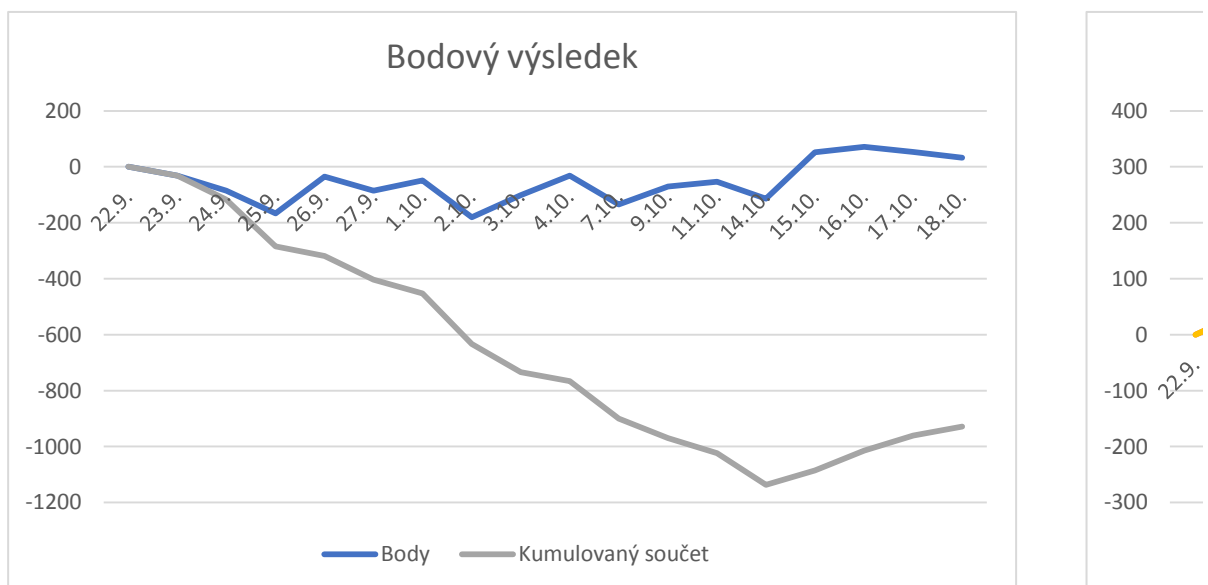
Bodový výsledek bez spreadu



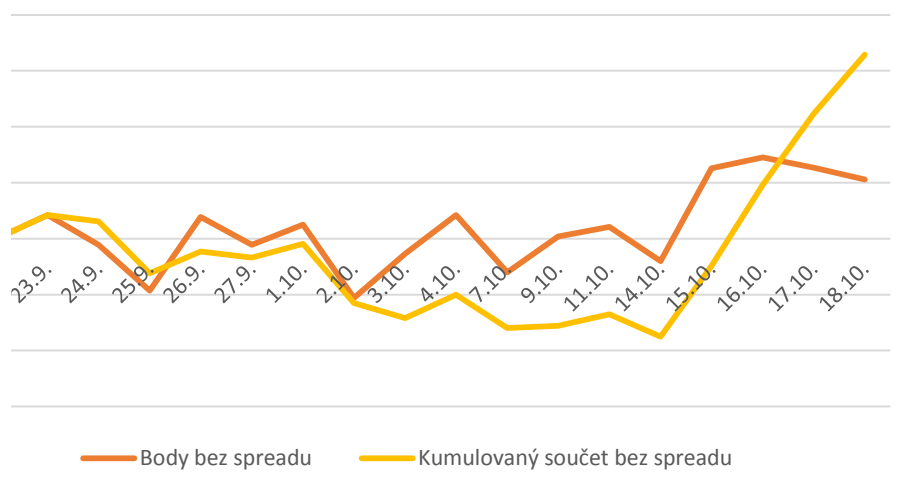


Datum	Body	Body bez spreadu	Kumulovaný součet	Kumulovaný součet bez spreadu
23.9.	0	0	0	0
24.9.	0	0	0	0
25.9.	217	237	217	237
26.9.	0	0	217	237
27.9.	0	0	217	237
30.9.	0	0	217	237
1.10.	0	0	217	237
2.10.	0	0	217	237
3.10.	0	0	217	237
4.10.	0	0	217	237
7.10.	0	0	217	237
8.10.	0	0	217	237
9.10.	0	0	217	237
11.10.	0	0	217	237
14.10.	0	0	217	237
15.10.	0	0	217	237
16.10.	0	0	217	237
17.10.	0	0	217	237
18.10.	0	0	217	237

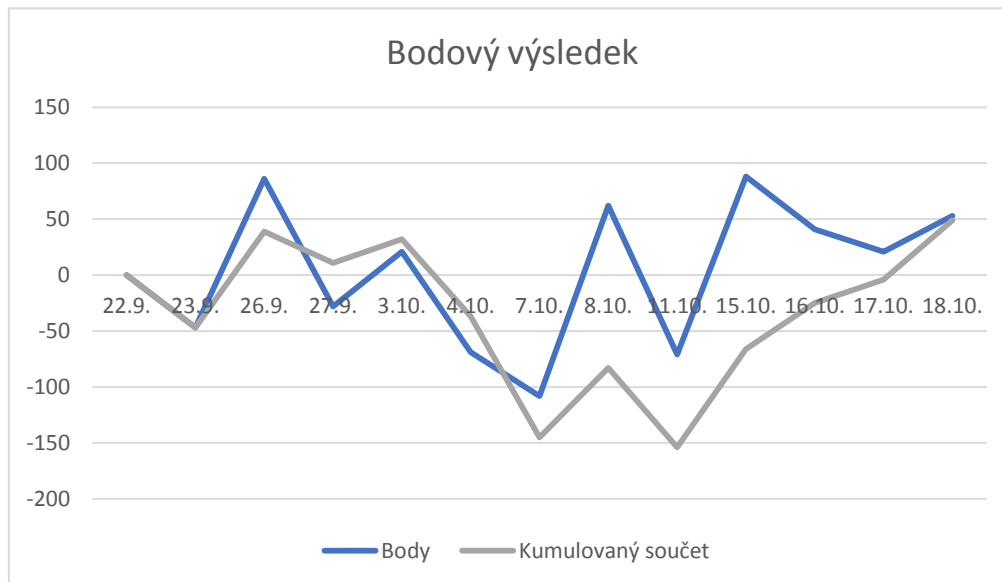
Datum	Body	Body bez spreadu	Kumulovaný součet	Kumulovaný součet bez spreadu
22.9.	0	0	0	0
23.9.	-32	42	-32	42
24.9.	-85	-11	-117	31
25.9.	-167	-93	-284	-62
26.9.	-35	39	-319	-23
27.9.	-85	-11	-404	-34
1.10.	-49	25	-453	-9
2.10.	-180	-106	-633	-115
3.10.	-101	-27	-734	-142
4.10.	-32	42	-766	-100
7.10.	-134	-60	-900	-160
9.10.	-70	4	-970	-156
11.10.	-53	21	-1023	-135
14.10.	-114	-40	-1137	-175
15.10.	52	126	-1085	-49
16.10.	71	145	-1014	96
17.10.	53	127	-961	223
18.10.	32	106	-929	329



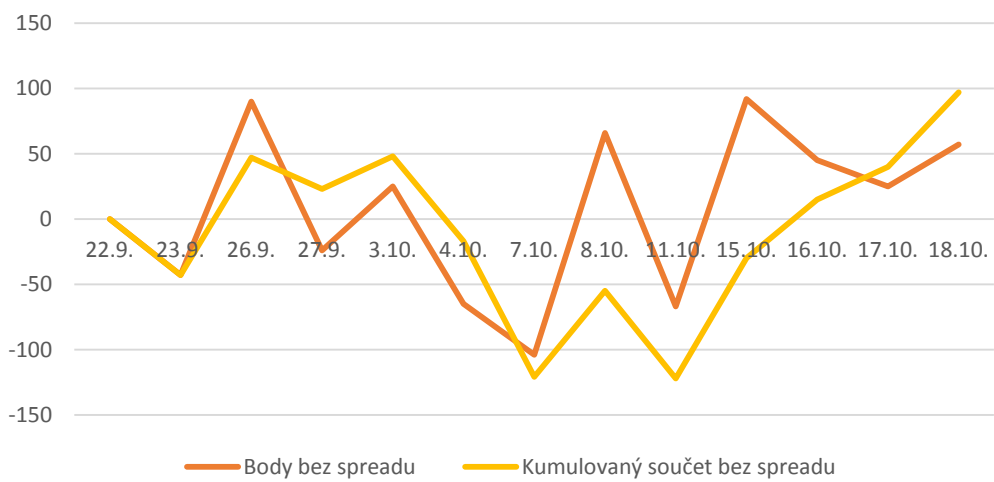
### Bodový výsledek bez spreadu



Datum	Body	Body bez spreadu	Kumulovaný součet	Kumulovaný součet bez spreadu
22.9.	0	0	0	0
23.9.	-47	-43	-47	-43
26.9.	86	90	39	47
27.9.	-28	-24	11	23
3.10.	21	25	32	48
4.10.	-69	-65	-37	-17
7.10.	-108	-104	-145	-121
8.10.	62	66	-83	-55
11.10.	-71	-67	-154	-122
15.10.	88	92	-66	-30
16.10.	41	45	-25	15
17.10.	21	25	-4	40
18.10.	53	57	49	97



Bodový výsledek bez spreadu



Popisky řádků	Popisky sloupců		9/24/2019		9/25/2019
	9/23/2019		Součet z Stav	Součet z Body	Součet z Stav
	Součet z Stav	Součet z Body	Součet z Stav	Součet z Body	Součet z Stav
Coffee	0	0	0	0	217
GOLD	699	699	-896	-896	0
Oil	-47	-47	0	0	0
Platinum	-28.8	-32	-76.5	-85	-150.3
<b>Celkový součet</b>	<b>623.2</b>	<b>620</b>	<b>-972.5</b>	<b>-981</b>	<b>66.7</b>

9/25/2019		9/26/2019		9/27/2019		9/30/2019	
Součet z Body	Součet z Stav	Součet z Body	Součet z Stav	Součet z Body	Součet z Stav	Součet z Body	
217	0	0	0	0	0	0	0
0	765	765	445	445	-1160	-1160	-1160
0	86	86	-28	-28	0	0	0
-167	-31.5	-35	-76.5	-85	0	0	0
<b>50</b>	<b>819.5</b>	<b>816</b>	<b>340.5</b>	<b>332</b>	<b>-1160</b>	<b>-1160</b>	<b>-1160</b>

10/1/2019		10/2/2019		10/3/2019		10/4/2019	
Součet z Stav	Součet z Body	Součet z Stav	Součet z Body	Součet z Stav	Součet z Body	Součet z Stav	
0	0	0	0	0	0	0	0
0	0	-1044	-1044	0	0	0	0
0	0	0	0	21	21	21	-69
-44.1	-49	-162	-180	-90.9	-101	-101	-28.8
<b>-44.1</b>	<b>-49</b>	<b>-1206</b>	<b>-1224</b>	<b>-69.9</b>	<b>-80</b>	<b>-80</b>	<b>-97.8</b>



10/4/2019		10/7/2019		10/8/2019		10/9/2019	
Součet z Body	Součet z Stav	Součet z Body	Součet z Stav	Součet z Body	Součet z Stav	Součet z Body	
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
-69	-108	-108	62	62	0	0	0
-32	-120.6	-134	0	0	-63	-70	
<b>-101</b>	<b>-228.6</b>	<b>-242</b>	<b>62</b>	<b>62</b>	<b>-63</b>	<b>-70</b>	

10/11/2019		10/14/2019		10/15/2019		10/16/2019	
Součet z Stav	Součet z Body	Součet z Stav	Součet z Body	Součet z Stav	Součet z Body	Součet z Stav	
0	0	0	0	0	0	0	0
0	0	0	0	0	1606	1606	336
-71	-71	0	0	0	88	88	41
-47.7	-53	-102.6	-114	46.8	52	63.9	
<b>-118.7</b>	<b>-124</b>	<b>-102.6</b>	<b>-114</b>	<b>1740.8</b>	<b>1746</b>	<b>440.9</b>	

10/16/2019		10/17/2019		10/18/2019		Celkem	Součet z Stav
Součet z Body	Součet z Stav	Součet z Body	Součet z Stav	Součet z Body	Součet z Stav		
0	0	0	0	0	0	0	217
336	117	117	0	0	0	0	868
41	21	21	53	53	53	53	49
71	47.7	53	28.8	32	32	32	-836.1
<b>448</b>	<b>185.7</b>	<b>191</b>	<b>81.8</b>	<b>85</b>	<b>85</b>	<b>85</b>	<b>297.9</b>

**Celkem Součet z Body**

217

868

49

-929

**205**