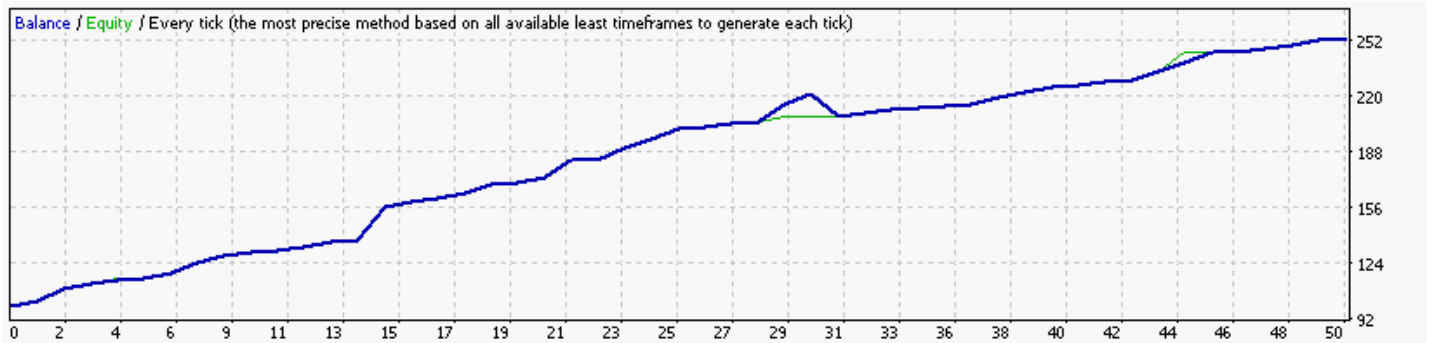


Strategy Tester Report

Quantum London Trading EA v1.6.1 m13-7-00[staxis]

Tickmill-Live (Build 950)

Symbol	EURUSD (Euro vs US Dollar)				
Period	1 Minute (M1) 2015.10.21 00:00 - 2016.04.20 23:59 (2016.01.11 - 2016.04.21)				
Model	Every tick (the most precise method based on all available least timeframes)				
Parameters	mn=777888999; comm="EURUSD x24 Conserva 14-15-16"; manual=false; wait=0; only lower higher=true; xdist=0; multi_xdist=1.2; exponent_factor_xdist=1; stop=false; fibo=false; xcandles=0; reverse=false; MaxWaiting=30; Slip=30; Spread=20; ber=false; percedd=0; pointstp=0; dollartp=0; percerquitytp=0; pointssl=0; dollarsl=0; percerquitysl=0; stop_sl=false; indivtp=0; indivsl=0; mnn10="##### БЛОК Close only in profit #####"; CloseProfit_min=1; CloseProfit_max=0; CloseProfit=0; CloseProfit_Points=38; mn01="##### БЛОК ВЫБОРА ЛОТА #####"; FixLot=0.02; PercentOfDepo=0.004; _multip_="при значениях множителей лота > 0, следующий лот = предыдущий лот * множит ель1 * множит ель2"; multip1=1.11; multip2=0; AccFreeMargin=300; mn02="===== секция Classical ====="; T1=0.02; T2=0.04; T3=0.08; T4=0.1; T5=0.2; T6=0.4; mn03="===== секция Grid ====="; grid=false; 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; mmn01="##### 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; lmm0="#####"; qde=220; qdc=80; ll50="#####"; ll51="#####"; Stochastic_op_on=true; Stochastic_K_op=5; ll52="#####"; Stochastic_cl_on=true; Stochastic_K_d=5; Stochastic_D_cd=5; Stochastic_S_cd=3; Stochastic_OS_cd=60; Stochastic_OB_cd=40; qq2="#####"; qq3="#####"; MACD_Xtr_on=false; FastMA=12; SlowMA=26; Source=1; SourcePeriod=5; BackPeriod=444; xVolatility=0.5; Sens=0; qq4="#####"; MACD_Xtr_d_on=false; FastMA_d=12; SlowMA_d=26; Source_d=1; SourcePeriod_d=5; BackPeriod_d=444; xVolatility_d=0.5; Sens_d=0; qq5="#####"; qq6="#####"; Envelopes_on=false; MA_Period=14; MA_Shift=0; qq61="-1=23.6;-2=38.2;-3=50.0;-4=61.8;-5=78.6;-6=82.87(Gann);-7=88.2"; Deviation=0.1; qq7="#####"; Envelopes_d_on=false; MA_Period_d=14; MA_Shift_d=0; qq71="-1=23.6;-2=38.2;-3=50.0;-4=61.8;-5=78.6;-6=82.87(Gann);-7=88.2"; Deviation_d=0.1; env_open_d=false; ll9="#####"; ll10="#####"; ChannelsFIBO_MTF_AD_EA_on=true; i_extremumDepth=90; i_maPeriod=120; ll12="-1=23.6;-2=38.2;-3=50.0;-4=61.8;-5=78.6;-6=82.87(Gann);-7=88.2;-8=100.0"; i_fiboLevel1=-2; i_indBarsCount=10000; ll11="#####"; ChannelsFIBO_MTF_AD_EA_d_on=true; i_extremumDepth_d=370; i_maPeriod_d=100; ll13="-1=23.6;-2=38.2;-3=50.0;-4=61.8;-5=78.6;-6=82.87(Gann);-7=88.2;-8=100.0"; i_fiboLevel1_d=-2; i_indBarsCount_d=10000; i_open_d=false; ll20="#####"; ll21="#####"; ChannelsFIBO_v2_MTF_AD_EA_on=true; i_extremumDepth_v2=78; i_maPeriod_v2=100; ll23="-1=23.6;-2=38.2;-3=50.0;-4=61.8;-5=78.6;-6=82.87(Gann);-7=88.2;-8=100.0"; cycl=3;				
Bars in test	186055	Ticks modelled	13494074	Modelling quality	n/a
Mismatched charts errors	0				
Initial deposit	100.00	Spread			5
Total net profit	153.36	Gross profit	166.38	Gross loss	-13.02
Profit factor	12.78	Expected pay off	3.07		
Absolute drawdown	3.44	Maximal drawdown	38.26 (18.49%)	Relative drawdown	18.49% (38.26)
Total trades	50	Short positions (won %)	12 (100.00%)	Long positions (won %)	38 (97.37%)
		Profit trades (% of total)	49 (98.00%)	Loss trades (% of total)	1 (2.00%)
	Largest profit trade		18.64	loss trade	-13.02
	Average profit trade		3.40	loss trade	-13.02
	Maximum consecutive wins (profit in money)		30 (121.22)	consecutive losses (loss in money)	1 (-13.02)
	Maximal consecutive profit (count of wins)		121.22 (30)	consecutive loss (count of losses)	-13.02 (1)
	Average consecutive wins		25	consecutive losses	1



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2016.01.11 08:08	buy	1	0.02	1.08894	0.00000	0.00000		
2	2016.01.11 11:10	close	1	0.02	1.09029	0.00000	0.00000	2.70	102.70
3	2016.01.11 16:02	buy	2	0.02	1.08561	0.00000	0.00000		
4	2016.01.11 16:26	close	2	0.02	1.08924	0.00000	0.00000	7.26	109.96
5	2016.01.12 01:18	buy	3	0.02	1.08479	0.00000	0.00000		
6	2016.01.12 02:13	close	3	0.02	1.08611	0.00000	0.00000	2.64	112.60

21.04.2016

Strategy Tester: Quantum London Trading EA v1.6.1 m13-7-00[staxis]

7	2016.01.12 09:53	buy	4	0.02	1.08589	0.00000	0.00000		
8	2016.01.12 11:00	buy	5	0.02	1.08486	0.00000	0.00000		
9	2016.01.12 14:28	close	5	0.02	1.08604	0.00000	0.00000	2.36	114.96
10	2016.01.12 14:28	close	4	0.02	1.08604	0.00000	0.00000	0.30	115.26
11	2016.01.12 16:01	buy	6	0.02	1.08281	0.00000	0.00000		
12	2016.01.12 18:36	close	6	0.02	1.08441	0.00000	0.00000	3.20	118.46
13	2016.01.14 11:43	sell	7	0.02	1.09364	0.00000	0.00000		
14	2016.01.14 12:34	close	7	0.02	1.09039	0.00000	0.00000	6.50	124.96
15	2016.01.14 15:58	buy	8	0.02	1.08435	0.00000	0.00000		
16	2016.01.15 00:50	close	8	0.02	1.08617	0.00000	0.00000	3.61	128.57
17	2016.01.15 08:32	sell	9	0.02	1.08906	0.00000	0.00000		
18	2016.01.18 07:01	close	9	0.02	1.08818	0.00000	0.00000	1.76	130.33
19	2016.01.19 02:31	sell	10	0.02	1.08965	0.00000	0.00000		
20	2016.01.19 03:36	close	10	0.02	1.08904	0.00000	0.00000	1.22	131.55
21	2016.01.19 07:22	buy	11	0.02	1.08625	0.00000	0.00000		
22	2016.01.19 08:23	close	11	0.02	1.08754	0.00000	0.00000	2.58	134.13
23	2016.01.19 11:53	buy	12	0.02	1.08633	0.00000	0.00000		
24	2016.01.19 12:37	close	12	0.02	1.08785	0.00000	0.00000	3.04	137.17
25	2016.01.20 20:20	buy	13	0.02	1.08819	0.00000	0.00000		
26	2016.01.21 03:54	close	13	0.02	1.08862	0.00000	0.00000	0.76	137.93
27	2016.01.21 13:59	buy	14	0.02	1.07936	0.00000	0.00000		
28	2016.01.21 18:37	close	14	0.02	1.08868	0.00000	0.00000	18.64	156.57
29	2016.01.22 07:15	buy	15	0.02	1.08239	0.00000	0.00000		
30	2016.01.22 08:33	close	15	0.02	1.08405	0.00000	0.00000	3.32	159.89
31	2016.01.25 21:01	sell	16	0.02	1.08550	0.00000	0.00000		
32	2016.01.26 00:42	close	16	0.02	1.08450	0.00000	0.00000	2.00	161.89
33	2016.01.26 11:55	buy	17	0.02	1.08222	0.00000	0.00000		
34	2016.01.26 13:15	close	17	0.02	1.08371	0.00000	0.00000	2.98	164.87
35	2016.01.27 20:16	sell	18	0.02	1.09090	0.00000	0.00000		
36	2016.01.28 01:21	close	18	0.02	1.08870	0.00000	0.00000	4.39	169.26
37	2016.01.28 15:37	sell	19	0.02	1.09401	0.00000	0.00000		
38	2016.01.28 23:52	close	19	0.02	1.09348	0.00000	0.00000	1.06	170.32
39	2016.01.29 15:44	buy	20	0.02	1.08248	0.00000	0.00000		
40	2016.01.29 18:00	close	20	0.02	1.08423	0.00000	0.00000	3.50	173.82
41	2016.02.05 15:23	buy	21	0.02	1.11167	0.00000	0.00000		
42	2016.02.05 21:06	close	21	0.02	1.11631	0.00000	0.00000	9.28	183.10
43	2016.02.09 12:57	sell	22	0.02	1.12310	0.00000	0.00000		
44	2016.02.10 13:52	close	22	0.02	1.12269	0.00000	0.00000	0.82	183.92
45	2016.02.10 15:29	buy	23	0.02	1.11914	0.00000	0.00000		
46	2016.02.10 16:35	close	23	0.02	1.12248	0.00000	0.00000	6.68	190.60
47	2016.02.11 16:38	sell	24	0.02	1.13605	0.00000	0.00000		
48	2016.02.11 17:56	close	24	0.02	1.13362	0.00000	0.00000	4.86	195.46
49	2016.02.12 16:26	buy	25	0.02	1.12271	0.00000	0.00000		
50	2016.02.12 19:51	close	25	0.02	1.12546	0.00000	0.00000	5.50	200.96
51	2016.02.14 23:18	buy	26	0.02	1.12276	0.00000	0.00000		
52	2016.02.15 00:55	close	26	0.02	1.12328	0.00000	0.00000	1.01	201.97
53	2016.02.15 13:41	buy	27	0.02	1.11787	0.00000	0.00000		
54	2016.02.15 14:10	close	27	0.02	1.11907	0.00000	0.00000	2.40	204.37
55	2016.02.18 06:36	sell	28	0.02	1.11458	0.00000	0.00000		
56	2016.02.18 07:14	close	28	0.02	1.11381	0.00000	0.00000	1.54	205.91
57	2016.02.22 08:13	buy	29	0.02	1.10881	0.00000	0.00000		
58	2016.02.23 12:10	buy	30	0.02	1.09938	0.00000	0.00000		
59	2016.02.24 11:16	buy	31	0.02	1.09761	0.00000	0.00000		
60	2016.02.24 15:08	close	31	0.02	1.10233	0.00000	0.00000	9.44	215.35
61	2016.02.24 15:08	close	30	0.02	1.10233	0.00000	0.00000	5.87	221.22
62	2016.02.24 15:08	close	29	0.02	1.10233	0.00000	0.00000	-13.02	208.19
63	2016.02.26 01:09	sell	32	0.02	1.10543	0.00000	0.00000		
64	2016.02.26 08:05	close	32	0.02	1.10431	0.00000	0.00000	2.24	210.43
65	2016.02.29 15:49	buy	33	0.02	1.08675	0.00000	0.00000		
66	2016.02.29 17:43	close	33	0.02	1.08749	0.00000	0.00000	1.48	211.91
67	2016.03.02 14:39	buy	34	0.02	1.08366	0.00000	0.00000		
68	2016.03.02 16:55	close	34	0.02	1.08425	0.00000	0.00000	1.18	213.09
69	2016.03.07 07:48	buy	35	0.02	1.09703	0.00000	0.00000		
70	2016.03.07 15:36	close	35	0.02	1.09772	0.00000	0.00000	1.38	214.47
71	2016.03.10 07:15	buy	36	0.02	1.09703	0.00000	0.00000		
72	2016.03.10 10:21	close	36	0.02	1.09741	0.00000	0.00000	0.76	215.23
73	2016.03.11 11:41	buy	37	0.02	1.10845	0.00000	0.00000		

21.04.2016

Strategy Tester: Quantum London Trading EA v1.6.1 m13-7-00[staxis]

74	2016.03.11 12:02	close	37	0.02	1.11073	0.00000	0.00000	4.56	219.79
75	2016.03.14 18:30	buy	38	0.02	1.10850	0.00000	0.00000		
76	2016.03.14 19:06	close	38	0.02	1.10973	0.00000	0.00000	2.46	222.25
77	2016.03.21 17:20	buy	39	0.02	1.12371	0.00000	0.00000		
78	2016.03.21 18:07	close	39	0.02	1.12537	0.00000	0.00000	3.32	225.57
79	2016.03.23 07:01	buy	40	0.02	1.11955	0.00000	0.00000		
80	2016.03.23 10:54	close	40	0.02	1.11993	0.00000	0.00000	0.76	226.33
81	2016.03.24 01:19	buy	41	0.02	1.11664	0.00000	0.00000		
82	2016.03.24 03:32	close	41	0.02	1.11777	0.00000	0.00000	2.26	228.59
83	2016.03.27 23:13	buy	42	0.02	1.11593	0.00000	0.00000		
84	2016.03.28 03:45	close	42	0.02	1.11634	0.00000	0.00000	0.79	229.38
85	2016.04.06 14:17	sell	43	0.02	1.13941	0.00000	0.00000		
86	2016.04.06 15:03	close	43	0.02	1.13715	0.00000	0.00000	4.52	233.90
87	2016.04.08 07:10	buy	44	0.02	1.13556	0.00000	0.00000		
88	2016.04.08 07:24	buy	45	0.02	1.13526	0.00000	0.00000		
89	2016.04.08 07:45	close	45	0.02	1.13816	0.00000	0.00000	5.80	239.70
90	2016.04.08 07:45	close	44	0.02	1.13816	0.00000	0.00000	5.20	244.90
91	2016.04.12 12:28	buy	46	0.02	1.13951	0.00000	0.00000		
92	2016.04.12 15:40	close	46	0.02	1.13989	0.00000	0.00000	0.76	245.66
93	2016.04.13 06:06	buy	47	0.02	1.13569	0.00000	0.00000		
94	2016.04.13 06:23	close	47	0.02	1.13661	0.00000	0.00000	1.84	247.50
95	2016.04.14 01:36	buy	48	0.02	1.12591	0.00000	0.00000		
96	2016.04.14 02:53	close	48	0.02	1.12679	0.00000	0.00000	1.76	249.26
97	2016.04.14 18:16	sell	49	0.02	1.12722	0.00000	0.00000		
98	2016.04.14 19:59	close	49	0.02	1.12574	0.00000	0.00000	2.96	252.22
99	2016.04.15 00:26	buy	50	0.02	1.12549	0.00000	0.00000		
100	2016.04.15 01:52	close	50	0.02	1.12606	0.00000	0.00000	1.14	253.36