

9/13/2016

Strategy Tester: QLT\_Stoch4Cmtf

Strategy Tester Report

QLT\_Stoch4Cmtf

FXPRIMUS-Practice (Build 1010)

Symbol

Period

Model

AUDCAD (Australian Dollar vs Canadian Dollar)

5 Minutes (M5) 2016.04.04 00:00 - 2016.08.19 23:55 (2016.04.04 - 2016.08.21)

Every tick (the most precise method based on all available least timeframes)

Parameters

A01="İáúáüİ ñäâëëë. Äñëë Lots = 0, öİ ñî÷ëðäððñÿ à ïðïäïðäð"; Lots=0.04; PercentOfDepo=5; \_multip\_="ïðë çà÷äïéÿð ïñäëðäë ëìð > 0, ñëäâððùëë ëìð = ïðäâüðäüëë ëìð \* ïñäëðäëüİ \* ïñäëðäëüİ"; MultiLots=true; MultiLotsMax=false; multip1=1.11; multip2=1; A1="İäëñëïäëüİä ëíëë÷äñðäï ïçëðëë (<=0 - İä ïäðäïë÷äñ)"; MaxPosAmount=0; xdist=50; xcandles=0; A2="İäðäïäððü AssiCCI"; A201="İäðäïäððü FasAssiCCI"; fAsPeriod=9; fCCIPeriod=14; fCCL\_Price=0; fTreshBase=0.0002; fFactor=10000; Assy\_CCI\_on=false; A022="İäðäïäððü SasAssiCCI"; sAsPeriod=18; sCCIPeriod=14; sCCL\_Price=0; sTreshBase=0.0003; sFactor=10000; gbvDispAsymCCI=false; i\_isAlert=true; i\_isPush=false; A2001="İäðäïäððü iMACD"; macdFastEMA=12; macdSlowEMA=26; macdATR=0; macdkATR=1; macdATRmin=0; macdPrice=0; macdHistory=0; indMACD\_on=false; A203="İäðäïäððü HardS"; NumberOfBars=1000; Period1=33; Period2=33; Hrd\_on=false; A20="İäðäïäððü Quantum-open"; Qnt\_op=210; tf=0; qSb=1; QLT\_on=true; A21="İäðäïäððü Quantum-close"; Qnt\_cl=170; QLTd\_on=true; SqQLT\_Reset=false; A22="İäðäïäððü TDI"; tdiTimeFrame="Current time frame"; tdiRsiPeriod=13; tdiRsiPrice=0; tdiRsiPriceLinePeriod=2; tdiRsiPriceLineMAMode=0; tdiRsiSignalLinePeriod=7; tdiRsiSignalLineMAMode=0; tdiVolatilityBandPeriod=34; tdiVolatilityBandMAMode=0; tdiVolatilityBandMultiplier=1.6185; tdiLevelDown=32; tdiLevelMiddle=50; tdiLevelUp=68; TDI\_on=false; A23="İäðäïäððü Stoch3"; i\_kp1=2; i\_dp1=8; i\_slw1=8; i\_kp2=12; i\_dp2=3; i\_slw2=8; i\_kp3=3; i\_dp3=8; i\_slw3=2; i\_overB\_lvl=84; i\_overS\_lvl=30; Stoch3\_On=false; CCI\_on=false; CCIPeriods=17; CCItresh=125; A24="İäðäïäððü Pfe"; i\_PfePeriod=8; i\_PfeUseAvarage=true; i\_PfeMaPeriod=23; i\_PfeTresh=0.2; i\_Pfe\_On=true; A25="İäðäïäððü RSİ4"; i\_RSİ3\_On=true; i\_RSİperiodMinor=2; i\_RSİperiodMiddle=8; i\_RSİperiodMajor=2; i\_RSİoverB\_Average\_lvl=80; i\_RSİoverS\_Average\_lvl=20; i\_RSİMinor\_lvl\_On=false; i\_RSİoverB\_Minor\_lvl=80; i\_RSİoverS\_Minor\_lvl=20; i\_RSİMiddle\_lvl\_On=false; i\_RSİoverB\_Middle\_lvl=80; i\_RSİoverS\_Middle\_lvl=20; i\_RSİMajor\_lvl\_On=false; i\_RSİoverB\_Major\_lvl=80; i\_RSİoverS\_Major\_lvl=20; i\_RSİCCI\_on=false; i\_RSİCCITimeFrame=240; i\_RSİCCIPeriods=18; i\_RSİCCItresh=220; i\_Close\_at\_Middle=false; A3="== İäñðäíëäà ðäñ÷äðà ñòİ-ïðëëäçà ==="; A4="True - ñòİ à İöíëðäð, false - à äíëäðëëüİñöë"; UseSLInPoints=false; A5="Ääëë÷ëİä ñòİä (İöíëðü ëëë äíëäðëëüİñöë)"; StopLoss=7; A6="İäðëİä ATR, äñëë ñòİ äüðääëäİ à äíëäðëëüİñöÿ"; SLATR=24; A7="== İäñðäíëäà ðäñ÷äðà İöíëðäà ==="; A8="True - İöíëðü à İöíëðäð, false - à äíëäðëëüİñöë"; UseTPInPoints=false; A9="Ääëë÷ëİä İöíëðëä (İöíëðü ëëë äíëäðëëüİñöë)"; TakeProfit=0; A10="İäðëİä ATR, äñëë İöíëðë äüðääëäİ à äíëäðëëüİñöÿ"; TPATR=24; A11="== İäİ÷ëä İäñðäíëëë ==="; OpenOrderSound="ok.wav"; MagicNumber=2032; AccFreeMargin=500; DebuggerOn=false;

Bars in test

Mismatched charts errors

Initial deposit

Total net profit

Profit factor

Absolute drawdown

29798

0

500.00

1409.62

1.90

130.51

Ticks modelled

Gross profit

Expected payoff

Maximal drawdown

Modelling quality

Spread

Gross loss

Relative drawdown

Total trades

Largest profit trade

Average profit trade

Maximum consecutive wins (profit in money)

Maximal consecutive profit (count of wins)

Average consecutive wins

299

26 (355.28)

355.28 (26)

10

Short positions (won %)

Profit trades (% of total)

loss trade

loss trade

consecutive losses (loss in money)

consecutive loss (count of losses)

consecutive losses

3 (66.67%)

207 (69.23%)

Long positions (won %)

Loss trades (% of total)

296 (69.26%)

92 (30.77%)

-57.06

-17.04

22 (-916.36)

-916.36 (22)

5

Balance / Equity / Every tick (the most precise method based on all available least timeframes to generate each tick) / 90.00%

Size

| #  | Time             | Type   | Order | Size | Price   | S / L   | T / P   | Profit | Balance |
|----|------------------|--------|-------|------|---------|---------|---------|--------|---------|
| 1  | 2016.04.04 04:55 | buy    | 1     | 0.04 | 0.99671 | 0.99210 | 0.00000 |        |         |
| 2  | 2016.04.04 05:00 | modify | 1     | 0.04 | 0.99671 | 0.00000 | 0.00000 |        |         |
| 3  | 2016.04.04 05:11 | buy    | 2     | 0.04 | 0.99621 | 0.99175 | 0.00000 |        |         |
| 4  | 2016.04.04 05:15 | modify | 2     | 0.04 | 0.99621 | 0.00000 | 0.00000 |        |         |
| 5  | 2016.04.04 06:26 | buy    | 3     | 0.05 | 0.99570 | 0.99200 | 0.00000 |        |         |
| 6  | 2016.04.04 06:30 | modify | 3     | 0.05 | 0.99570 | 0.00000 | 0.00000 |        |         |
| 7  | 2016.04.04 06:53 | buy    | 4     | 0.05 | 0.99518 | 0.99222 | 0.00000 |        |         |
| 8  | 2016.04.04 06:55 | modify | 4     | 0.05 | 0.99518 | 0.00000 | 0.00000 |        |         |
| 9  | 2016.04.04 14:40 | buy    | 5     | 0.06 | 0.99416 | 0.99100 | 0.00000 |        |         |
| 10 | 2016.04.04 15:05 | modify | 5     | 0.06 | 0.99416 | 0.00000 | 0.00000 |        |         |
| 11 | 2016.04.04 18:14 | buy    | 6     | 0.07 | 0.99365 | 0.98866 | 0.00000 |        |         |
| 12 | 2016.04.04 18:15 | modify | 6     | 0.07 | 0.99365 | 0.00000 | 0.00000 |        |         |
| 13 | 2016.04.05 09:15 | close  | 1     | 0.04 | 0.99540 | 0.00000 | 0.00000 | -3.91  | 496.09  |
| 14 | 2016.04.05 09:15 | close  | 2     | 0.04 | 0.99540 | 0.00000 | 0.00000 | -2.39  | 493.71  |
| 15 | 2016.04.05 09:15 | close  | 3     | 0.05 | 0.99540 | 0.00000 | 0.00000 | -1.05  | 492.66  |
| 16 | 2016.04.05 09:15 | close  | 4     | 0.05 | 0.99540 | 0.00000 | 0.00000 | 0.92   | 493.58  |
| 17 | 2016.04.05 09:15 | close  | 5     | 0.06 | 0.99540 | 0.00000 | 0.00000 | 5.76   | 499.34  |

file:///C:/Users/Administrator/Desktop/EA%E6%B5%8B%E8%AF%95%E6%8A%A5%E5%91%8A/new-audcad.htm

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| 9/13/2016 |                  | Strategy Tester: QLT_Stoch4Cmf |    |      |         |         |         |       |        |
|-----------|------------------|--------------------------------|----|------|---------|---------|---------|-------|--------|
| 18        | 2016.04.05 09:15 | close                          | 6  | 0.07 | 0.99540 | 0.00000 | 0.00000 | 9.43  | 508.77 |
| 19        | 2016.04.05 12:30 | buy                            | 7  | 0.04 | 0.99177 | 0.98752 | 0.00000 |       |        |
| 20        | 2016.04.05 12:45 | modify                         | 7  | 0.04 | 0.99177 | 0.00000 | 0.00000 |       |        |
| 21        | 2016.04.05 12:45 | buy                            | 8  | 0.04 | 0.99110 | 0.98692 | 0.00000 |       |        |
| 22        | 2016.04.05 12:50 | modify                         | 8  | 0.04 | 0.99110 | 0.00000 | 0.00000 |       |        |
| 23        | 2016.04.05 12:50 | buy                            | 9  | 0.05 | 0.99052 | 0.98611 | 0.00000 |       |        |
| 24        | 2016.04.05 12:55 | modify                         | 9  | 0.05 | 0.99052 | 0.00000 | 0.00000 |       |        |
| 25        | 2016.04.05 12:57 | buy                            | 10 | 0.05 | 0.99001 | 0.98557 | 0.00000 |       |        |
| 26        | 2016.04.05 13:00 | modify                         | 10 | 0.05 | 0.99001 | 0.00000 | 0.00000 |       |        |
| 27        | 2016.04.06 09:45 | close                          | 7  | 0.04 | 0.99394 | 0.00000 | 0.00000 | 6.66  | 515.43 |
| 28        | 2016.04.06 09:45 | close                          | 8  | 0.04 | 0.99394 | 0.00000 | 0.00000 | 8.70  | 524.13 |
| 29        | 2016.04.06 09:45 | close                          | 9  | 0.05 | 0.99394 | 0.00000 | 0.00000 | 13.08 | 537.22 |
| 30        | 2016.04.06 09:45 | close                          | 10 | 0.05 | 0.99394 | 0.00000 | 0.00000 | 15.01 | 552.23 |
| 31        | 2016.04.07 10:25 | buy                            | 11 | 0.04 | 0.99112 | 0.98617 | 0.00000 |       |        |
| 32        | 2016.04.07 10:30 | modify                         | 11 | 0.04 | 0.99112 | 0.00000 | 0.00000 |       |        |
| 33        | 2016.04.07 10:40 | buy                            | 12 | 0.04 | 0.99030 | 0.98500 | 0.00000 |       |        |
| 34        | 2016.04.07 10:45 | modify                         | 12 | 0.04 | 0.99030 | 0.00000 | 0.00000 |       |        |
| 35        | 2016.04.07 14:10 | buy                            | 13 | 0.05 | 0.98907 | 0.98407 | 0.00000 |       |        |
| 36        | 2016.04.07 14:15 | modify                         | 13 | 0.05 | 0.98907 | 0.00000 | 0.00000 |       |        |
| 37        | 2016.04.07 14:26 | buy                            | 14 | 0.05 | 0.98857 | 0.98361 | 0.00000 |       |        |
| 38        | 2016.04.07 14:30 | modify                         | 14 | 0.05 | 0.98857 | 0.00000 | 0.00000 |       |        |
| 39        | 2016.04.07 15:00 | buy                            | 15 | 0.06 | 0.98793 | 0.98320 | 0.00000 |       |        |
| 40        | 2016.04.07 15:05 | modify                         | 15 | 0.06 | 0.98793 | 0.00000 | 0.00000 |       |        |
| 41        | 2016.04.07 15:05 | buy                            | 16 | 0.07 | 0.98743 | 0.98273 | 0.00000 |       |        |
| 42        | 2016.04.07 15:15 | modify                         | 16 | 0.07 | 0.98743 | 0.00000 | 0.00000 |       |        |
| 43        | 2016.04.07 22:05 | buy                            | 17 | 0.07 | 0.98692 | 0.98423 | 0.00000 |       |        |
| 44        | 2016.04.07 22:10 | modify                         | 17 | 0.07 | 0.98692 | 0.00000 | 0.00000 |       |        |
| 45        | 2016.04.07 22:10 | buy                            | 18 | 0.08 | 0.98623 | 0.98339 | 0.00000 |       |        |
| 46        | 2016.04.07 22:15 | modify                         | 18 | 0.08 | 0.98623 | 0.00000 | 0.00000 |       |        |
| 47        | 2016.04.07 22:40 | buy                            | 19 | 0.09 | 0.98572 | 0.98271 | 0.00000 |       |        |
| 48        | 2016.04.07 22:45 | modify                         | 19 | 0.09 | 0.98572 | 0.00000 | 0.00000 |       |        |
| 49        | 2016.04.08 08:25 | close                          | 11 | 0.04 | 0.98883 | 0.00000 | 0.00000 | -6.89 | 545.34 |
| 50        | 2016.04.08 08:25 | close                          | 12 | 0.04 | 0.98883 | 0.00000 | 0.00000 | -4.39 | 540.95 |
| 51        | 2016.04.08 08:25 | close                          | 13 | 0.05 | 0.98883 | 0.00000 | 0.00000 | -0.82 | 540.13 |
| 52        | 2016.04.08 08:25 | close                          | 14 | 0.05 | 0.98883 | 0.00000 | 0.00000 | 1.08  | 541.22 |
| 53        | 2016.04.08 08:25 | close                          | 15 | 0.06 | 0.98883 | 0.00000 | 0.00000 | 4.21  | 545.43 |
| 54        | 2016.04.08 08:25 | close                          | 16 | 0.07 | 0.98883 | 0.00000 | 0.00000 | 7.58  | 553.00 |
| 55        | 2016.04.08 08:25 | close                          | 17 | 0.07 | 0.98883 | 0.00000 | 0.00000 | 10.29 | 563.29 |
| 56        | 2016.04.08 08:25 | close                          | 18 | 0.08 | 0.98883 | 0.00000 | 0.00000 | 15.95 | 579.24 |
| 57        | 2016.04.08 08:25 | close                          | 19 | 0.09 | 0.98883 | 0.00000 | 0.00000 | 21.42 | 600.66 |
| 58        | 2016.04.08 14:40 | buy                            | 20 | 0.04 | 0.98567 | 0.98193 | 0.00000 |       |        |
| 59        | 2016.04.08 14:45 | modify                         | 20 | 0.04 | 0.98567 | 0.00000 | 0.00000 |       |        |
| 60        | 2016.04.08 15:03 | buy                            | 21 | 0.04 | 0.98516 | 0.98163 | 0.00000 |       |        |
| 61        | 2016.04.08 15:05 | modify                         | 21 | 0.04 | 0.98516 | 0.00000 | 0.00000 |       |        |
| 62        | 2016.04.08 15:18 | buy                            | 22 | 0.05 | 0.98465 | 0.98112 | 0.00000 |       |        |
| 63        | 2016.04.08 15:20 | modify                         | 22 | 0.05 | 0.98465 | 0.00000 | 0.00000 |       |        |
| 64        | 2016.04.08 15:30 | buy                            | 23 | 0.05 | 0.98411 | 0.98053 | 0.00000 |       |        |
| 65        | 2016.04.08 15:35 | modify                         | 23 | 0.05 | 0.98411 | 0.00000 | 0.00000 |       |        |
| 66        | 2016.04.08 15:35 | buy                            | 24 | 0.06 | 0.98279 | 0.97840 | 0.00000 |       |        |
| 67        | 2016.04.08 15:40 | modify                         | 24 | 0.06 | 0.98279 | 0.00000 | 0.00000 |       |        |
| 68        | 2016.04.08 15:40 | buy                            | 25 | 0.07 | 0.98228 | 0.97781 | 0.00000 |       |        |
| 69        | 2016.04.08 15:45 | modify                         | 25 | 0.07 | 0.98228 | 0.00000 | 0.00000 |       |        |
| 70        | 2016.04.08 15:45 | buy                            | 26 | 0.07 | 0.98177 | 0.97712 | 0.00000 |       |        |
| 71        | 2016.04.08 15:50 | modify                         | 26 | 0.07 | 0.98177 | 0.00000 | 0.00000 |       |        |
| 72        | 2016.04.11 04:15 | buy                            | 27 | 0.08 | 0.98002 | 0.97646 | 0.00000 |       |        |
| 73        | 2016.04.11 04:20 | modify                         | 27 | 0.08 | 0.98002 | 0.00000 | 0.00000 |       |        |
| 74        | 2016.04.11 04:20 | buy                            | 28 | 0.09 | 0.97952 | 0.97587 | 0.00000 |       |        |
| 75        | 2016.04.11 04:35 | modify                         | 28 | 0.09 | 0.97952 | 0.00000 | 0.00000 |       |        |
| 76        | 2016.04.11 15:40 | close                          | 20 | 0.04 | 0.98319 | 0.00000 | 0.00000 | -7.47 | 593.20 |
| 77        | 2016.04.11 15:40 | close                          | 21 | 0.04 | 0.98319 | 0.00000 | 0.00000 | -5.92 | 587.28 |
| 78        | 2016.04.11 15:40 | close                          | 22 | 0.05 | 0.98319 | 0.00000 | 0.00000 | -5.45 | 581.83 |
| 79        | 2016.04.11 15:40 | close                          | 23 | 0.05 | 0.98319 | 0.00000 | 0.00000 | -3.40 | 578.43 |
| 80        | 2016.04.11 15:40 | close                          | 24 | 0.06 | 0.98319 | 0.00000 | 0.00000 | 1.93  | 580.36 |
| 81        | 2016.04.11 15:40 | close                          | 25 | 0.07 | 0.98319 | 0.00000 | 0.00000 | 4.97  | 585.33 |
| 82        | 2016.04.11 15:40 | close                          | 26 | 0.07 | 0.98319 | 0.00000 | 0.00000 | 7.68  | 593.01 |
| 83        | 2016.04.11 15:40 | close                          | 27 | 0.08 | 0.98319 | 0.00000 | 0.00000 | 19.27 | 612.28 |
| 84        | 2016.04.11 15:40 | close                          | 28 | 0.09 | 0.98319 | 0.00000 | 0.00000 | 25.09 | 637.37 |

| 9/13/2016 |                  | Strategy Tester: QLT_Stoch4Cmtf |    |      |         |         |         |       |  |        |
|-----------|------------------|---------------------------------|----|------|---------|---------|---------|-------|--|--------|
| 85        | 2016.04.11 22:40 | buy                             | 29 | 0.04 | 0.97964 | 0.97700 | 0.00000 |       |  |        |
| 86        | 2016.04.11 22:55 | modify                          | 29 | 0.04 | 0.97964 | 0.00000 | 0.00000 |       |  |        |
| 87        | 2016.04.12 06:30 | close                           | 29 | 0.04 | 0.98426 | 0.00000 | 0.00000 | 14.10 |  | 651.47 |
| 88        | 2016.04.13 09:45 | buy                             | 30 | 0.04 | 0.98013 | 0.97656 | 0.00000 |       |  |        |
| 89        | 2016.04.13 09:55 | modify                          | 30 | 0.04 | 0.98013 | 0.00000 | 0.00000 |       |  |        |
| 90        | 2016.04.13 09:55 | buy                             | 31 | 0.04 | 0.97960 | 0.97584 | 0.00000 |       |  |        |
| 91        | 2016.04.13 10:05 | modify                          | 31 | 0.04 | 0.97960 | 0.00000 | 0.00000 |       |  |        |
| 92        | 2016.04.13 10:20 | buy                             | 32 | 0.05 | 0.97909 | 0.97489 | 0.00000 |       |  |        |
| 93        | 2016.04.13 10:25 | modify                          | 32 | 0.05 | 0.97909 | 0.00000 | 0.00000 |       |  |        |
| 94        | 2016.04.13 15:33 | buy                             | 33 | 0.05 | 0.97859 | 0.97492 | 0.00000 |       |  |        |
| 95        | 2016.04.13 15:35 | modify                          | 33 | 0.05 | 0.97859 | 0.00000 | 0.00000 |       |  |        |
| 96        | 2016.04.13 15:41 | buy                             | 34 | 0.06 | 0.97808 | 0.97407 | 0.00000 |       |  |        |
| 97        | 2016.04.13 15:45 | modify                          | 34 | 0.06 | 0.97808 | 0.00000 | 0.00000 |       |  |        |
| 98        | 2016.04.13 17:20 | buy                             | 35 | 0.07 | 0.97660 | 0.96993 | 0.00000 |       |  |        |
| 99        | 2016.04.13 17:25 | modify                          | 35 | 0.07 | 0.97660 | 0.00000 | 0.00000 |       |  |        |
| 100       | 2016.04.13 18:10 | buy                             | 36 | 0.07 | 0.97577 | 0.96885 | 0.00000 |       |  |        |
| 101       | 2016.04.13 18:35 | modify                          | 36 | 0.07 | 0.97577 | 0.00000 | 0.00000 |       |  |        |
| 102       | 2016.04.14 02:35 | close                           | 30 | 0.04 | 0.98159 | 0.00000 | 0.00000 | 4.65  |  | 656.12 |
| 103       | 2016.04.14 02:35 | close                           | 31 | 0.04 | 0.98159 | 0.00000 | 0.00000 | 6.26  |  | 662.38 |
| 104       | 2016.04.14 02:35 | close                           | 32 | 0.05 | 0.98159 | 0.00000 | 0.00000 | 9.77  |  | 672.16 |
| 105       | 2016.04.14 02:35 | close                           | 33 | 0.05 | 0.98159 | 0.00000 | 0.00000 | 11.67 |  | 683.83 |
| 106       | 2016.04.14 02:35 | close                           | 34 | 0.06 | 0.98159 | 0.00000 | 0.00000 | 16.32 |  | 700.15 |
| 107       | 2016.04.14 02:35 | close                           | 35 | 0.07 | 0.98159 | 0.00000 | 0.00000 | 26.91 |  | 727.06 |
| 108       | 2016.04.14 02:35 | close                           | 36 | 0.07 | 0.98159 | 0.00000 | 0.00000 | 31.33 |  | 758.40 |
| 109       | 2016.04.18 22:15 | buy                             | 37 | 0.04 | 0.99180 | 0.98935 | 0.00000 |       |  |        |
| 110       | 2016.04.18 22:40 | modify                          | 37 | 0.04 | 0.99180 | 0.00000 | 0.00000 |       |  |        |
| 111       | 2016.04.18 23:21 | buy                             | 38 | 0.04 | 0.99129 | 0.98896 | 0.00000 |       |  |        |
| 112       | 2016.04.18 23:25 | modify                          | 38 | 0.04 | 0.99129 | 0.00000 | 0.00000 |       |  |        |
| 113       | 2016.04.19 00:00 | buy                             | 39 | 0.05 | 0.99046 | 0.98804 | 0.00000 |       |  |        |
| 114       | 2016.04.19 00:05 | modify                          | 39 | 0.05 | 0.99046 | 0.00000 | 0.00000 |       |  |        |
| 115       | 2016.04.19 17:06 | buy                             | 40 | 0.05 | 0.98907 | 0.98398 | 0.00000 |       |  |        |
| 116       | 2016.04.19 17:10 | modify                          | 40 | 0.05 | 0.98907 | 0.00000 | 0.00000 |       |  |        |
| 117       | 2016.04.19 17:36 | buy                             | 41 | 0.06 | 0.98857 | 0.98329 | 0.00000 |       |  |        |
| 118       | 2016.04.19 17:40 | modify                          | 41 | 0.06 | 0.98857 | 0.00000 | 0.00000 |       |  |        |
| 119       | 2016.04.19 17:53 | buy                             | 42 | 0.07 | 0.98806 | 0.98283 | 0.00000 |       |  |        |
| 120       | 2016.04.19 17:55 | modify                          | 42 | 0.07 | 0.98806 | 0.00000 | 0.00000 |       |  |        |
| 121       | 2016.04.19 18:05 | buy                             | 43 | 0.07 | 0.98755 | 0.98210 | 0.00000 |       |  |        |
| 122       | 2016.04.19 18:15 | modify                          | 43 | 0.07 | 0.98755 | 0.00000 | 0.00000 |       |  |        |
| 123       | 2016.04.19 18:32 | buy                             | 44 | 0.08 | 0.98704 | 0.98163 | 0.00000 |       |  |        |
| 124       | 2016.04.19 18:35 | modify                          | 44 | 0.08 | 0.98704 | 0.00000 | 0.00000 |       |  |        |
| 125       | 2016.04.20 11:35 | close                           | 37 | 0.04 | 0.99068 | 0.00000 | 0.00000 | -3.25 |  | 755.14 |
| 126       | 2016.04.20 11:35 | close                           | 38 | 0.04 | 0.99068 | 0.00000 | 0.00000 | -1.70 |  | 753.44 |
| 127       | 2016.04.20 11:35 | close                           | 39 | 0.05 | 0.99068 | 0.00000 | 0.00000 | 0.92  |  | 754.36 |
| 128       | 2016.04.20 11:35 | close                           | 40 | 0.05 | 0.99068 | 0.00000 | 0.00000 | 6.20  |  | 760.56 |
| 129       | 2016.04.20 11:35 | close                           | 41 | 0.06 | 0.99068 | 0.00000 | 0.00000 | 9.73  |  | 770.29 |
| 130       | 2016.04.20 11:35 | close                           | 42 | 0.07 | 0.99068 | 0.00000 | 0.00000 | 14.06 |  | 784.35 |
| 131       | 2016.04.20 11:35 | close                           | 43 | 0.07 | 0.99068 | 0.00000 | 0.00000 | 16.77 |  | 801.12 |
| 132       | 2016.04.20 11:35 | close                           | 44 | 0.08 | 0.99068 | 0.00000 | 0.00000 | 22.27 |  | 823.39 |
| 133       | 2016.04.20 18:10 | buy                             | 45 | 0.04 | 0.98815 | 0.98321 | 0.00000 |       |  |        |
| 134       | 2016.04.20 18:15 | modify                          | 45 | 0.04 | 0.98815 | 0.00000 | 0.00000 |       |  |        |
| 135       | 2016.04.20 18:15 | buy                             | 46 | 0.04 | 0.98737 | 0.98230 | 0.00000 |       |  |        |
| 136       | 2016.04.20 18:20 | modify                          | 46 | 0.04 | 0.98737 | 0.00000 | 0.00000 |       |  |        |
| 137       | 2016.04.20 18:20 | buy                             | 47 | 0.05 | 0.98606 | 0.98049 | 0.00000 |       |  |        |
| 138       | 2016.04.20 18:25 | modify                          | 47 | 0.05 | 0.98606 | 0.00000 | 0.00000 |       |  |        |
| 139       | 2016.04.20 18:29 | buy                             | 48 | 0.05 | 0.98555 | 0.97984 | 0.00000 |       |  |        |
| 140       | 2016.04.20 18:30 | modify                          | 48 | 0.05 | 0.98555 | 0.00000 | 0.00000 |       |  |        |
| 141       | 2016.04.21 10:40 | close                           | 45 | 0.04 | 0.98788 | 0.00000 | 0.00000 | -0.60 |  | 822.79 |
| 142       | 2016.04.21 10:40 | close                           | 46 | 0.04 | 0.98788 | 0.00000 | 0.00000 | 1.77  |  | 824.56 |
| 143       | 2016.04.21 10:40 | close                           | 47 | 0.05 | 0.98788 | 0.00000 | 0.00000 | 7.19  |  | 831.75 |
| 144       | 2016.04.21 10:40 | close                           | 48 | 0.05 | 0.98788 | 0.00000 | 0.00000 | 9.12  |  | 840.87 |
| 145       | 2016.04.21 17:30 | buy                             | 49 | 0.04 | 0.98533 | 0.97848 | 0.00000 |       |  |        |
| 146       | 2016.04.21 18:20 | modify                          | 49 | 0.04 | 0.98533 | 0.00000 | 0.00000 |       |  |        |
| 147       | 2016.04.22 06:55 | buy                             | 50 | 0.04 | 0.98482 | 0.98203 | 0.00000 |       |  |        |
| 148       | 2016.04.22 07:00 | modify                          | 50 | 0.04 | 0.98482 | 0.00000 | 0.00000 |       |  |        |
| 149       | 2016.04.22 07:47 | buy                             | 51 | 0.05 | 0.98431 | 0.98166 | 0.00000 |       |  |        |
| 150       | 2016.04.22 07:50 | modify                          | 51 | 0.05 | 0.98431 | 0.00000 | 0.00000 |       |  |        |
| 151       | 2016.04.22 12:00 | close                           | 49 | 0.04 | 0.98708 | 0.00000 | 0.00000 | 5.39  |  | 846.27 |

|           |                                |        |    |      |         |         |         |        |        |
|-----------|--------------------------------|--------|----|------|---------|---------|---------|--------|--------|
| 9/13/2016 | Strategy Tester: QLT_Stoch4Cmf |        |    |      |         |         |         |        |        |
| 152       | 2016.04.22 12:00               | close  | 50 | 0.04 | 0.98708 | 0.00000 | 0.00000 | 6.87   | 853.14 |
| 153       | 2016.04.22 12:00               | close  | 51 | 0.05 | 0.98708 | 0.00000 | 0.00000 | 10.52  | 863.66 |
| 154       | 2016.04.22 15:20               | buy    | 52 | 0.04 | 0.98385 | 0.98028 | 0.00000 |        |        |
| 155       | 2016.04.22 15:25               | modify | 52 | 0.04 | 0.98385 | 0.00000 | 0.00000 |        |        |
| 156       | 2016.04.22 15:28               | buy    | 53 | 0.04 | 0.98335 | 0.97984 | 0.00000 |        |        |
| 157       | 2016.04.22 15:30               | modify | 53 | 0.04 | 0.98335 | 0.00000 | 0.00000 |        |        |
| 158       | 2016.04.22 15:30               | buy    | 54 | 0.05 | 0.98284 | 0.97919 | 0.00000 |        |        |
| 159       | 2016.04.22 15:32               | s/l    | 54 | 0.05 | 0.97919 | 0.97919 | 0.00000 | -13.86 | 849.80 |
| 160       | 2016.04.22 15:35               | buy    | 55 | 0.05 | 0.98029 | 0.97582 | 0.00000 |        |        |
| 161       | 2016.04.22 15:40               | modify | 55 | 0.05 | 0.98029 | 0.00000 | 0.00000 |        |        |
| 162       | 2016.04.22 15:40               | buy    | 56 | 0.05 | 0.97930 | 0.97461 | 0.00000 |        |        |
| 163       | 2016.04.22 15:45               | modify | 56 | 0.05 | 0.97930 | 0.00000 | 0.00000 |        |        |
| 164       | 2016.04.22 15:45               | buy    | 57 | 0.06 | 0.97878 | 0.97406 | 0.00000 |        |        |
| 165       | 2016.04.22 15:50               | modify | 57 | 0.06 | 0.97878 | 0.00000 | 0.00000 |        |        |
| 166       | 2016.04.22 15:56               | buy    | 58 | 0.07 | 0.97828 | 0.97334 | 0.00000 |        |        |
| 167       | 2016.04.22 16:00               | modify | 58 | 0.07 | 0.97828 | 0.00000 | 0.00000 |        |        |
| 168       | 2016.04.22 16:00               | buy    | 59 | 0.07 | 0.97777 | 0.97260 | 0.00000 |        |        |
| 169       | 2016.04.22 16:05               | modify | 59 | 0.07 | 0.97777 | 0.00000 | 0.00000 |        |        |
| 170       | 2016.04.22 19:08               | buy    | 60 | 0.08 | 0.97726 | 0.97236 | 0.00000 |        |        |
| 171       | 2016.04.25 00:05               | modify | 60 | 0.08 | 0.97726 | 0.00000 | 0.00000 |        |        |
| 172       | 2016.04.25 00:05               | buy    | 61 | 0.09 | 0.97451 | 0.97082 | 0.00000 |        |        |
| 173       | 2016.04.25 00:10               | modify | 61 | 0.09 | 0.97451 | 0.00000 | 0.00000 |        |        |
| 174       | 2016.04.25 10:00               | close  | 52 | 0.04 | 0.97870 | 0.00000 | 0.00000 | -15.58 | 834.22 |
| 175       | 2016.04.25 10:00               | close  | 53 | 0.04 | 0.97870 | 0.00000 | 0.00000 | -14.06 | 820.16 |
| 176       | 2016.04.25 10:00               | close  | 55 | 0.05 | 0.97870 | 0.00000 | 0.00000 | -5.95  | 814.22 |
| 177       | 2016.04.25 10:00               | close  | 56 | 0.05 | 0.97870 | 0.00000 | 0.00000 | -2.19  | 812.03 |
| 178       | 2016.04.25 10:00               | close  | 57 | 0.06 | 0.97870 | 0.00000 | 0.00000 | -0.25  | 811.78 |
| 179       | 2016.04.25 10:00               | close  | 58 | 0.07 | 0.97870 | 0.00000 | 0.00000 | 2.36   | 814.13 |
| 180       | 2016.04.25 10:00               | close  | 59 | 0.07 | 0.97870 | 0.00000 | 0.00000 | 5.07   | 819.20 |
| 181       | 2016.04.25 10:00               | close  | 60 | 0.08 | 0.97870 | 0.00000 | 0.00000 | 8.90   | 828.10 |
| 182       | 2016.04.25 10:00               | close  | 61 | 0.09 | 0.97870 | 0.00000 | 0.00000 | 28.65  | 856.75 |
| 183       | 2016.04.26 04:45               | buy    | 62 | 0.04 | 0.97741 | 0.97504 | 0.00000 |        |        |
| 184       | 2016.04.26 04:50               | modify | 62 | 0.04 | 0.97741 | 0.00000 | 0.00000 |        |        |
| 185       | 2016.04.26 06:28               | buy    | 63 | 0.04 | 0.97691 | 0.97457 | 0.00000 |        |        |
| 186       | 2016.04.26 06:30               | modify | 63 | 0.04 | 0.97691 | 0.00000 | 0.00000 |        |        |
| 187       | 2016.04.26 12:10               | close  | 62 | 0.04 | 0.97821 | 0.00000 | 0.00000 | 2.43   | 859.18 |
| 188       | 2016.04.26 12:10               | close  | 63 | 0.04 | 0.97821 | 0.00000 | 0.00000 | 3.95   | 863.13 |
| 189       | 2016.04.26 19:05               | buy    | 64 | 0.04 | 0.97645 | 0.97242 | 0.00000 |        |        |
| 190       | 2016.04.27 04:30               | s/l    | 64 | 0.04 | 0.97242 | 0.97242 | 0.00000 | -12.17 | 850.96 |
| 191       | 2016.04.27 05:20               | buy    | 65 | 0.04 | 0.96553 | 0.95833 | 0.00000 |        |        |
| 192       | 2016.04.27 05:35               | modify | 65 | 0.04 | 0.96553 | 0.00000 | 0.00000 |        |        |
| 193       | 2016.04.27 06:02               | buy    | 66 | 0.04 | 0.96502 | 0.95751 | 0.00000 |        |        |
| 194       | 2016.04.27 06:05               | modify | 66 | 0.04 | 0.96502 | 0.00000 | 0.00000 |        |        |
| 195       | 2016.04.27 06:09               | buy    | 67 | 0.05 | 0.96452 | 0.95689 | 0.00000 |        |        |
| 196       | 2016.04.27 06:10               | modify | 67 | 0.05 | 0.96452 | 0.00000 | 0.00000 |        |        |
| 197       | 2016.04.27 06:18               | buy    | 68 | 0.05 | 0.96401 | 0.95615 | 0.00000 |        |        |
| 198       | 2016.04.27 06:20               | modify | 68 | 0.05 | 0.96401 | 0.00000 | 0.00000 |        |        |
| 199       | 2016.04.27 06:20               | buy    | 69 | 0.06 | 0.96350 | 0.95543 | 0.00000 |        |        |
| 200       | 2016.04.27 06:25               | modify | 69 | 0.06 | 0.96350 | 0.00000 | 0.00000 |        |        |
| 201       | 2016.04.27 06:27               | buy    | 70 | 0.07 | 0.96297 | 0.95491 | 0.00000 |        |        |
| 202       | 2016.04.27 06:30               | modify | 70 | 0.07 | 0.96297 | 0.00000 | 0.00000 |        |        |
| 203       | 2016.04.27 06:36               | buy    | 71 | 0.07 | 0.96247 | 0.95644 | 0.00000 |        |        |
| 204       | 2016.04.27 06:40               | modify | 71 | 0.07 | 0.96247 | 0.00000 | 0.00000 |        |        |
| 205       | 2016.04.27 07:40               | buy    | 72 | 0.08 | 0.96194 | 0.95760 | 0.00000 |        |        |
| 206       | 2016.04.27 07:55               | modify | 72 | 0.08 | 0.96194 | 0.00000 | 0.00000 |        |        |
| 207       | 2016.04.27 10:00               | buy    | 73 | 0.09 | 0.95990 | 0.95562 | 0.00000 |        |        |
| 208       | 2016.04.27 10:05               | modify | 73 | 0.09 | 0.95990 | 0.00000 | 0.00000 |        |        |
| 209       | 2016.04.27 12:50               | buy    | 74 | 0.10 | 0.95746 | 0.95336 | 0.00000 |        |        |
| 210       | 2016.04.27 12:55               | modify | 74 | 0.10 | 0.95746 | 0.00000 | 0.00000 |        |        |
| 211       | 2016.04.27 22:00               | buy    | 75 | 0.11 | 0.95621 | 0.95074 | 0.00000 |        |        |
| 212       | 2016.04.27 22:10               | modify | 75 | 0.11 | 0.95621 | 0.00000 | 0.00000 |        |        |
| 213       | 2016.04.27 22:40               | buy    | 76 | 0.13 | 0.95571 | 0.95018 | 0.00000 |        |        |
| 214       | 2016.04.27 22:55               | modify | 76 | 0.13 | 0.95571 | 0.00000 | 0.00000 |        |        |
| 215       | 2016.04.28 18:40               | close  | 65 | 0.04 | 0.95846 | 0.00000 | 0.00000 | -21.26 | 829.70 |
| 216       | 2016.04.28 18:40               | close  | 66 | 0.04 | 0.95846 | 0.00000 | 0.00000 | -19.71 | 809.99 |
| 217       | 2016.04.28 18:40               | close  | 67 | 0.05 | 0.95846 | 0.00000 | 0.00000 | -22.75 | 787.25 |
| 218       | 2016.04.28 18:40               | close  | 68 | 0.05 | 0.95846 | 0.00000 | 0.00000 | -20.81 | 766.44 |

| 9/13/2016 | Strategy Tester: QLT_Stoch4Cmf |        |    |      |         |         |         |        |         |
|-----------|--------------------------------|--------|----|------|---------|---------|---------|--------|---------|
| 219       | 2016.04.28 18:40               | close  | 69 | 0.06 | 0.95846 | 0.00000 | 0.00000 | -22.64 | 743.80  |
| 220       | 2016.04.28 18:40               | close  | 70 | 0.07 | 0.95846 | 0.00000 | 0.00000 | -23.60 | 720.20  |
| 221       | 2016.04.28 18:40               | close  | 71 | 0.07 | 0.95846 | 0.00000 | 0.00000 | -20.94 | 699.27  |
| 222       | 2016.04.28 18:40               | close  | 72 | 0.08 | 0.95846 | 0.00000 | 0.00000 | -20.71 | 678.56  |
| 223       | 2016.04.28 18:40               | close  | 73 | 0.09 | 0.95846 | 0.00000 | 0.00000 | -9.35  | 669.21  |
| 224       | 2016.04.28 18:40               | close  | 74 | 0.10 | 0.95846 | 0.00000 | 0.00000 | 8.14   | 677.35  |
| 225       | 2016.04.28 18:40               | close  | 75 | 0.11 | 0.95846 | 0.00000 | 0.00000 | 19.40  | 696.75  |
| 226       | 2016.04.28 18:40               | close  | 76 | 0.13 | 0.95846 | 0.00000 | 0.00000 | 27.86  | 724.62  |
| 227       | 2016.04.29 11:15               | buy    | 77 | 0.04 | 0.95559 | 0.95125 | 0.00000 |        |         |
| 228       | 2016.04.29 11:20               | modify | 77 | 0.04 | 0.95559 | 0.00000 | 0.00000 |        |         |
| 229       | 2016.04.29 12:15               | buy    | 78 | 0.04 | 0.95508 | 0.95131 | 0.00000 |        |         |
| 230       | 2016.04.29 12:20               | modify | 78 | 0.04 | 0.95508 | 0.00000 | 0.00000 |        |         |
| 231       | 2016.04.29 17:20               | buy    | 79 | 0.05 | 0.95299 | 0.94758 | 0.00000 |        |         |
| 232       | 2016.04.29 17:25               | modify | 79 | 0.05 | 0.95299 | 0.00000 | 0.00000 |        |         |
| 233       | 2016.05.02 10:30               | close  | 77 | 0.04 | 0.95604 | 0.00000 | 0.00000 | 1.44   | 726.06  |
| 234       | 2016.05.02 10:30               | close  | 78 | 0.04 | 0.95604 | 0.00000 | 0.00000 | 2.99   | 729.06  |
| 235       | 2016.05.02 10:30               | close  | 79 | 0.05 | 0.95604 | 0.00000 | 0.00000 | 11.67  | 740.73  |
| 236       | 2016.05.03 08:15               | buy    | 80 | 0.04 | 0.94726 | 0.93737 | 0.00000 |        |         |
| 237       | 2016.05.03 08:35               | modify | 80 | 0.04 | 0.94726 | 0.00000 | 0.00000 |        |         |
| 238       | 2016.05.03 09:06               | buy    | 81 | 0.04 | 0.94676 | 0.93643 | 0.00000 |        |         |
| 239       | 2016.05.03 09:10               | modify | 81 | 0.04 | 0.94676 | 0.00000 | 0.00000 |        |         |
| 240       | 2016.05.03 09:13               | buy    | 82 | 0.05 | 0.94625 | 0.93577 | 0.00000 |        |         |
| 241       | 2016.05.03 09:15               | modify | 82 | 0.05 | 0.94625 | 0.00000 | 0.00000 |        |         |
| 242       | 2016.05.03 09:18               | buy    | 83 | 0.05 | 0.94573 | 0.93524 | 0.00000 |        |         |
| 243       | 2016.05.03 09:20               | modify | 83 | 0.05 | 0.94573 | 0.00000 | 0.00000 |        |         |
| 244       | 2016.05.03 21:55               | close  | 80 | 0.04 | 0.95246 | 0.00000 | 0.00000 | 15.80  | 756.53  |
| 245       | 2016.05.03 21:55               | close  | 81 | 0.04 | 0.95246 | 0.00000 | 0.00000 | 17.32  | 773.85  |
| 246       | 2016.05.03 21:55               | close  | 82 | 0.05 | 0.95246 | 0.00000 | 0.00000 | 23.59  | 797.44  |
| 247       | 2016.05.03 21:55               | close  | 83 | 0.05 | 0.95246 | 0.00000 | 0.00000 | 25.56  | 823.00  |
| 248       | 2016.05.06 04:55               | buy    | 84 | 0.04 | 0.95439 | 0.94978 | 0.00000 |        |         |
| 249       | 2016.05.06 05:00               | modify | 84 | 0.04 | 0.95439 | 0.00000 | 0.00000 |        |         |
| 250       | 2016.05.06 05:00               | buy    | 85 | 0.04 | 0.95349 | 0.94870 | 0.00000 |        |         |
| 251       | 2016.05.06 05:05               | modify | 85 | 0.04 | 0.95349 | 0.00000 | 0.00000 |        |         |
| 252       | 2016.05.06 05:05               | buy    | 86 | 0.05 | 0.95294 | 0.94803 | 0.00000 |        |         |
| 253       | 2016.05.06 05:10               | modify | 86 | 0.05 | 0.95294 | 0.00000 | 0.00000 |        |         |
| 254       | 2016.05.06 05:15               | buy    | 87 | 0.05 | 0.95243 | 0.94740 | 0.00000 |        |         |
| 255       | 2016.05.06 05:20               | modify | 87 | 0.05 | 0.95243 | 0.00000 | 0.00000 |        |         |
| 256       | 2016.05.06 06:08               | buy    | 88 | 0.06 | 0.95193 | 0.94612 | 0.00000 |        |         |
| 257       | 2016.05.06 06:10               | modify | 88 | 0.06 | 0.95193 | 0.00000 | 0.00000 |        |         |
| 258       | 2016.05.06 06:30               | buy    | 89 | 0.07 | 0.95142 | 0.94562 | 0.00000 |        |         |
| 259       | 2016.05.06 06:35               | modify | 89 | 0.07 | 0.95142 | 0.00000 | 0.00000 |        |         |
| 260       | 2016.05.06 06:46               | buy    | 90 | 0.07 | 0.95091 | 0.94661 | 0.00000 |        |         |
| 261       | 2016.05.06 06:50               | modify | 90 | 0.07 | 0.95091 | 0.00000 | 0.00000 |        |         |
| 262       | 2016.05.06 10:20               | buy    | 91 | 0.08 | 0.94949 | 0.94565 | 0.00000 |        |         |
| 263       | 2016.05.06 10:25               | modify | 91 | 0.08 | 0.94949 | 0.00000 | 0.00000 |        |         |
| 264       | 2016.05.06 10:25               | buy    | 92 | 0.09 | 0.94894 | 0.94501 | 0.00000 |        |         |
| 265       | 2016.05.06 10:30               | modify | 92 | 0.09 | 0.94894 | 0.00000 | 0.00000 |        |         |
| 266       | 2016.05.06 10:31               | buy    | 93 | 0.10 | 0.94844 | 0.94450 | 0.00000 |        |         |
| 267       | 2016.05.06 10:35               | modify | 93 | 0.10 | 0.94844 | 0.00000 | 0.00000 |        |         |
| 268       | 2016.05.06 10:49               | buy    | 94 | 0.11 | 0.94793 | 0.94390 | 0.00000 |        |         |
| 269       | 2016.05.06 10:50               | modify | 94 | 0.11 | 0.94793 | 0.00000 | 0.00000 |        |         |
| 270       | 2016.05.06 11:00               | buy    | 95 | 0.13 | 0.94742 | 0.94311 | 0.00000 |        |         |
| 271       | 2016.05.06 11:05               | modify | 95 | 0.13 | 0.94742 | 0.00000 | 0.00000 |        |         |
| 272       | 2016.05.06 11:59               | buy    | 96 | 0.14 | 0.94691 | 0.94336 | 0.00000 |        |         |
| 273       | 2016.05.06 12:00               | modify | 96 | 0.14 | 0.94691 | 0.00000 | 0.00000 |        |         |
| 274       | 2016.05.09 01:50               | close  | 84 | 0.04 | 0.95325 | 0.00000 | 0.00000 | -3.40  | 819.60  |
| 275       | 2016.05.09 01:50               | close  | 85 | 0.04 | 0.95325 | 0.00000 | 0.00000 | -0.66  | 818.94  |
| 276       | 2016.05.09 01:50               | close  | 86 | 0.05 | 0.95325 | 0.00000 | 0.00000 | 1.26   | 820.20  |
| 277       | 2016.05.09 01:50               | close  | 87 | 0.05 | 0.95325 | 0.00000 | 0.00000 | 3.20   | 823.41  |
| 278       | 2016.05.09 01:50               | close  | 88 | 0.06 | 0.95325 | 0.00000 | 0.00000 | 6.12   | 829.53  |
| 279       | 2016.05.09 01:50               | close  | 89 | 0.07 | 0.95325 | 0.00000 | 0.00000 | 9.86   | 839.38  |
| 280       | 2016.05.09 01:50               | close  | 90 | 0.07 | 0.95325 | 0.00000 | 0.00000 | 12.57  | 851.95  |
| 281       | 2016.05.09 01:50               | close  | 91 | 0.08 | 0.95325 | 0.00000 | 0.00000 | 22.99  | 874.94  |
| 282       | 2016.05.09 01:50               | close  | 92 | 0.09 | 0.95325 | 0.00000 | 0.00000 | 29.62  | 904.56  |
| 283       | 2016.05.09 01:50               | close  | 93 | 0.10 | 0.95325 | 0.00000 | 0.00000 | 36.71  | 941.28  |
| 284       | 2016.05.09 01:50               | close  | 94 | 0.11 | 0.95325 | 0.00000 | 0.00000 | 44.65  | 985.93  |
| 285       | 2016.05.09 01:50               | close  | 95 | 0.13 | 0.95325 | 0.00000 | 0.00000 | 57.81  | 1043.74 |

| 9/13/2016 |                  | Strategy Tester: QLT_Stoch4Cmf |     |      |         |         |         |        |         |
|-----------|------------------|--------------------------------|-----|------|---------|---------|---------|--------|---------|
| 286       | 2016.05.09 01:50 | close                          | 96  | 0.14 | 0.95325 | 0.00000 | 0.00000 | 67.68  | 1111.41 |
| 287       | 2016.05.09 13:45 | buy                            | 97  | 0.04 | 0.94975 | 0.94660 | 0.00000 |        |         |
| 288       | 2016.05.09 13:50 | modify                         | 97  | 0.04 | 0.94975 | 0.00000 | 0.00000 |        |         |
| 289       | 2016.05.09 13:56 | buy                            | 98  | 0.04 | 0.94924 | 0.94616 | 0.00000 |        |         |
| 290       | 2016.05.09 14:10 | modify                         | 98  | 0.04 | 0.94924 | 0.00000 | 0.00000 |        |         |
| 291       | 2016.05.09 22:15 | buy                            | 99  | 0.05 | 0.94874 | 0.94598 | 0.00000 |        |         |
| 292       | 2016.05.09 22:20 | modify                         | 99  | 0.05 | 0.94874 | 0.00000 | 0.00000 |        |         |
| 293       | 2016.05.09 22:43 | buy                            | 100 | 0.05 | 0.94821 | 0.94568 | 0.00000 |        |         |
| 294       | 2016.05.09 22:45 | modify                         | 100 | 0.05 | 0.94821 | 0.00000 | 0.00000 |        |         |
| 295       | 2016.05.09 22:57 | buy                            | 101 | 0.06 | 0.94771 | 0.94514 | 0.00000 |        |         |
| 296       | 2016.05.09 23:00 | modify                         | 101 | 0.06 | 0.94771 | 0.00000 | 0.00000 |        |         |
| 297       | 2016.05.10 11:30 | close                          | 97  | 0.04 | 0.95114 | 0.00000 | 0.00000 | 4.30   | 1115.71 |
| 298       | 2016.05.10 11:30 | close                          | 98  | 0.04 | 0.95114 | 0.00000 | 0.00000 | 5.85   | 1121.57 |
| 299       | 2016.05.10 11:30 | close                          | 99  | 0.05 | 0.95114 | 0.00000 | 0.00000 | 9.20   | 1130.77 |
| 300       | 2016.05.10 11:30 | close                          | 100 | 0.05 | 0.95114 | 0.00000 | 0.00000 | 11.22  | 1141.99 |
| 301       | 2016.05.10 11:30 | close                          | 101 | 0.06 | 0.95114 | 0.00000 | 0.00000 | 15.75  | 1157.74 |
| 302       | 2016.05.11 12:55 | buy                            | 102 | 0.04 | 0.94899 | 0.94581 | 0.00000 |        |         |
| 303       | 2016.05.11 19:30 | modify                         | 102 | 0.04 | 0.94899 | 0.00000 | 0.00000 |        |         |
| 304       | 2016.05.11 19:30 | buy                            | 103 | 0.04 | 0.94837 | 0.94423 | 0.00000 |        |         |
| 305       | 2016.05.11 22:00 | modify                         | 103 | 0.04 | 0.94837 | 0.00000 | 0.00000 |        |         |
| 306       | 2016.05.11 22:00 | buy                            | 104 | 0.05 | 0.94730 | 0.94489 | 0.00000 |        |         |
| 307       | 2016.05.11 22:20 | modify                         | 104 | 0.05 | 0.94730 | 0.00000 | 0.00000 |        |         |
| 308       | 2016.05.12 02:55 | buy                            | 105 | 0.05 | 0.94659 | 0.94394 | 0.00000 |        |         |
| 309       | 2016.05.12 03:00 | modify                         | 105 | 0.05 | 0.94659 | 0.00000 | 0.00000 |        |         |
| 310       | 2016.05.12 03:00 | buy                            | 106 | 0.06 | 0.94608 | 0.94342 | 0.00000 |        |         |
| 311       | 2016.05.12 03:05 | modify                         | 106 | 0.06 | 0.94608 | 0.00000 | 0.00000 |        |         |
| 312       | 2016.05.12 05:20 | buy                            | 107 | 0.07 | 0.94349 | 0.93897 | 0.00000 |        |         |
| 313       | 2016.05.12 05:30 | modify                         | 107 | 0.07 | 0.94349 | 0.00000 | 0.00000 |        |         |
| 314       | 2016.05.12 05:31 | buy                            | 108 | 0.07 | 0.94298 | 0.93845 | 0.00000 |        |         |
| 315       | 2016.05.12 05:35 | modify                         | 108 | 0.07 | 0.94298 | 0.00000 | 0.00000 |        |         |
| 316       | 2016.05.12 09:57 | buy                            | 109 | 0.08 | 0.94247 | 0.93966 | 0.00000 |        |         |
| 317       | 2016.05.12 10:00 | modify                         | 109 | 0.08 | 0.94247 | 0.00000 | 0.00000 |        |         |
| 318       | 2016.05.12 10:25 | buy                            | 110 | 0.09 | 0.94196 | 0.93879 | 0.00000 |        |         |
| 319       | 2016.05.12 10:30 | modify                         | 110 | 0.09 | 0.94196 | 0.00000 | 0.00000 |        |         |
| 320       | 2016.05.12 15:00 | buy                            | 111 | 0.10 | 0.94071 | 0.93769 | 0.00000 |        |         |
| 321       | 2016.05.12 15:05 | modify                         | 111 | 0.10 | 0.94071 | 0.00000 | 0.00000 |        |         |
| 322       | 2016.05.12 15:06 | buy                            | 112 | 0.11 | 0.94020 | 0.93722 | 0.00000 |        |         |
| 323       | 2016.05.12 15:10 | modify                         | 112 | 0.11 | 0.94020 | 0.00000 | 0.00000 |        |         |
| 324       | 2016.05.12 15:13 | buy                            | 113 | 0.13 | 0.93968 | 0.93667 | 0.00000 |        |         |
| 325       | 2016.05.12 15:15 | modify                         | 113 | 0.13 | 0.93968 | 0.00000 | 0.00000 |        |         |
| 326       | 2016.05.12 15:15 | buy                            | 114 | 0.14 | 0.93909 | 0.93587 | 0.00000 |        |         |
| 327       | 2016.05.12 15:20 | modify                         | 114 | 0.14 | 0.93909 | 0.00000 | 0.00000 |        |         |
| 328       | 2016.05.12 15:23 | buy                            | 115 | 0.16 | 0.93859 | 0.93529 | 0.00000 |        |         |
| 329       | 2016.05.12 15:25 | modify                         | 115 | 0.16 | 0.93859 | 0.00000 | 0.00000 |        |         |
| 330       | 2016.05.12 15:25 | buy                            | 116 | 0.17 | 0.93808 | 0.93459 | 0.00000 |        |         |
| 331       | 2016.05.12 15:30 | modify                         | 116 | 0.17 | 0.93808 | 0.00000 | 0.00000 |        |         |
| 332       | 2016.05.13 12:45 | buy                            | 117 | 0.19 | 0.93630 | 0.93314 | 0.00000 |        |         |
| 333       | 2016.05.13 12:50 | modify                         | 117 | 0.19 | 0.93630 | 0.00000 | 0.00000 |        |         |
| 334       | 2016.05.13 17:35 | close                          | 102 | 0.04 | 0.93985 | 0.00000 | 0.00000 | -27.48 | 1130.26 |
| 335       | 2016.05.13 17:35 | close                          | 103 | 0.04 | 0.93985 | 0.00000 | 0.00000 | -25.60 | 1104.67 |
| 336       | 2016.05.13 17:35 | close                          | 104 | 0.05 | 0.93985 | 0.00000 | 0.00000 | -27.93 | 1076.73 |
| 337       | 2016.05.13 17:35 | close                          | 105 | 0.05 | 0.93985 | 0.00000 | 0.00000 | -25.51 | 1051.22 |
| 338       | 2016.05.13 17:35 | close                          | 106 | 0.06 | 0.93985 | 0.00000 | 0.00000 | -28.28 | 1022.94 |
| 339       | 2016.05.13 17:35 | close                          | 107 | 0.07 | 0.93985 | 0.00000 | 0.00000 | -19.22 | 1003.72 |
| 340       | 2016.05.13 17:35 | close                          | 108 | 0.07 | 0.93985 | 0.00000 | 0.00000 | -16.51 | 987.21  |
| 341       | 2016.05.13 17:35 | close                          | 109 | 0.08 | 0.93985 | 0.00000 | 0.00000 | -15.77 | 971.44  |
| 342       | 2016.05.13 17:35 | close                          | 110 | 0.09 | 0.93985 | 0.00000 | 0.00000 | -14.26 | 957.18  |
| 343       | 2016.05.13 17:35 | close                          | 111 | 0.10 | 0.93985 | 0.00000 | 0.00000 | -6.35  | 950.83  |
| 344       | 2016.05.13 17:35 | close                          | 112 | 0.11 | 0.93985 | 0.00000 | 0.00000 | -2.72  | 948.12  |
| 345       | 2016.05.13 17:35 | close                          | 113 | 0.13 | 0.93985 | 0.00000 | 0.00000 | 1.92   | 950.03  |
| 346       | 2016.05.13 17:35 | close                          | 114 | 0.14 | 0.93985 | 0.00000 | 0.00000 | 8.34   | 958.37  |
| 347       | 2016.05.13 17:35 | close                          | 115 | 0.16 | 0.93985 | 0.00000 | 0.00000 | 15.60  | 973.97  |
| 348       | 2016.05.13 17:35 | close                          | 116 | 0.17 | 0.93985 | 0.00000 | 0.00000 | 23.16  | 997.13  |
| 349       | 2016.05.13 17:35 | close                          | 117 | 0.19 | 0.93985 | 0.00000 | 0.00000 | 51.23  | 1048.36 |
| 350       | 2016.05.16 19:40 | buy                            | 118 | 0.04 | 0.94024 | 0.93741 | 0.00000 |        |         |
| 351       | 2016.05.16 20:00 | modify                         | 118 | 0.04 | 0.94024 | 0.00000 | 0.00000 |        |         |
| 352       | 2016.05.17 04:35 | close                          | 118 | 0.04 | 0.94522 | 0.00000 | 0.00000 | 15.20  | 1063.57 |

|     |                  |        |     |      |         |         |         |       |         |
|-----|------------------|--------|-----|------|---------|---------|---------|-------|---------|
| 353 | 2016.05.18 03:15 | buy    | 119 | 0.04 | 0.94367 | 0.94121 | 0.00000 |       |         |
| 354 | 2016.05.18 03:25 | modify | 119 | 0.04 | 0.94367 | 0.00000 | 0.00000 |       |         |
| 355 | 2016.05.18 03:49 | buy    | 120 | 0.04 | 0.94317 | 0.94028 | 0.00000 |       |         |
| 356 | 2016.05.18 03:50 | modify | 120 | 0.04 | 0.94317 | 0.00000 | 0.00000 |       |         |
| 357 | 2016.05.18 04:35 | buy    | 121 | 0.05 | 0.94246 | 0.93831 | 0.00000 |       |         |
| 358 | 2016.05.18 04:40 | modify | 121 | 0.05 | 0.94246 | 0.00000 | 0.00000 |       |         |
| 359 | 2016.05.18 04:44 | buy    | 122 | 0.05 | 0.94195 | 0.93769 | 0.00000 |       |         |
| 360 | 2016.05.18 04:45 | modify | 122 | 0.05 | 0.94195 | 0.00000 | 0.00000 |       |         |
| 361 | 2016.05.18 16:16 | buy    | 123 | 0.06 | 0.94143 | 0.93770 | 0.00000 |       |         |
| 362 | 2016.05.18 16:20 | modify | 123 | 0.06 | 0.94143 | 0.00000 | 0.00000 |       |         |
| 363 | 2016.05.18 16:59 | buy    | 124 | 0.07 | 0.94093 | 0.93696 | 0.00000 |       |         |
| 364 | 2016.05.18 17:00 | modify | 124 | 0.07 | 0.94093 | 0.00000 | 0.00000 |       |         |
| 365 | 2016.05.18 22:00 | buy    | 125 | 0.07 | 0.93956 | 0.93494 | 0.00000 |       |         |
| 366 | 2016.05.18 22:05 | modify | 125 | 0.07 | 0.93956 | 0.00000 | 0.00000 |       |         |
| 367 | 2016.05.18 22:08 | buy    | 126 | 0.08 | 0.93905 | 0.93437 | 0.00000 |       |         |
| 368 | 2016.05.18 22:35 | modify | 126 | 0.08 | 0.93905 | 0.00000 | 0.00000 |       |         |
| 369 | 2016.05.19 15:45 | close  | 119 | 0.04 | 0.94407 | 0.00000 | 0.00000 | 1.43  | 1065.00 |
| 370 | 2016.05.19 15:45 | close  | 120 | 0.04 | 0.94407 | 0.00000 | 0.00000 | 2.95  | 1067.95 |
| 371 | 2016.05.19 15:45 | close  | 121 | 0.05 | 0.94407 | 0.00000 | 0.00000 | 6.38  | 1074.33 |
| 372 | 2016.05.19 15:45 | close  | 122 | 0.05 | 0.94407 | 0.00000 | 0.00000 | 8.32  | 1082.65 |
| 373 | 2016.05.19 15:45 | close  | 123 | 0.06 | 0.94407 | 0.00000 | 0.00000 | 12.36 | 1095.01 |
| 374 | 2016.05.19 15:45 | close  | 124 | 0.07 | 0.94407 | 0.00000 | 0.00000 | 17.08 | 1112.10 |
| 375 | 2016.05.19 15:45 | close  | 125 | 0.07 | 0.94407 | 0.00000 | 0.00000 | 24.36 | 1136.46 |
| 376 | 2016.05.19 15:45 | close  | 126 | 0.08 | 0.94407 | 0.00000 | 0.00000 | 30.94 | 1167.40 |
| 377 | 2016.05.23 00:05 | buy    | 127 | 0.04 | 0.94634 | 0.94403 | 0.00000 |       |         |
| 378 | 2016.05.23 00:10 | modify | 127 | 0.04 | 0.94634 | 0.00000 | 0.00000 |       |         |
| 379 | 2016.05.23 06:25 | close  | 127 | 0.04 | 0.94964 | 0.00000 | 0.00000 | 10.03 | 1177.43 |
| 380 | 2016.05.24 10:10 | buy    | 128 | 0.04 | 0.94426 | 0.94048 | 0.00000 |       |         |
| 381 | 2016.05.24 10:20 | modify | 128 | 0.04 | 0.94426 | 0.00000 | 0.00000 |       |         |
| 382 | 2016.05.24 10:41 | buy    | 129 | 0.04 | 0.94376 | 0.93970 | 0.00000 |       |         |
| 383 | 2016.05.24 10:45 | modify | 129 | 0.04 | 0.94376 | 0.00000 | 0.00000 |       |         |
| 384 | 2016.05.24 10:58 | buy    | 130 | 0.05 | 0.94325 | 0.93927 | 0.00000 |       |         |
| 385 | 2016.05.24 11:00 | modify | 130 | 0.05 | 0.94325 | 0.00000 | 0.00000 |       |         |
| 386 | 2016.05.24 12:12 | buy    | 131 | 0.05 | 0.94274 | 0.93956 | 0.00000 |       |         |
| 387 | 2016.05.24 12:15 | modify | 131 | 0.05 | 0.94274 | 0.00000 | 0.00000 |       |         |
| 388 | 2016.05.24 12:22 | buy    | 132 | 0.06 | 0.94224 | 0.93902 | 0.00000 |       |         |
| 389 | 2016.05.24 12:25 | modify | 132 | 0.06 | 0.94224 | 0.00000 | 0.00000 |       |         |
| 390 | 2016.05.24 14:35 | buy    | 133 | 0.07 | 0.94140 | 0.93844 | 0.00000 |       |         |
| 391 | 2016.05.24 14:40 | modify | 133 | 0.07 | 0.94140 | 0.00000 | 0.00000 |       |         |
| 392 | 2016.05.24 14:46 | buy    | 134 | 0.07 | 0.94089 | 0.93811 | 0.00000 |       |         |
| 393 | 2016.05.24 14:50 | modify | 134 | 0.07 | 0.94089 | 0.00000 | 0.00000 |       |         |
| 394 | 2016.05.24 15:31 | buy    | 135 | 0.08 | 0.94039 | 0.93705 | 0.00000 |       |         |
| 395 | 2016.05.24 15:35 | modify | 135 | 0.08 | 0.94039 | 0.00000 | 0.00000 |       |         |
| 396 | 2016.05.25 02:00 | close  | 128 | 0.04 | 0.94417 | 0.00000 | 0.00000 | -0.20 | 1177.23 |
| 397 | 2016.05.25 02:00 | close  | 129 | 0.04 | 0.94417 | 0.00000 | 0.00000 | 1.32  | 1178.56 |
| 398 | 2016.05.25 02:00 | close  | 130 | 0.05 | 0.94417 | 0.00000 | 0.00000 | 3.58  | 1182.14 |
| 399 | 2016.05.25 02:00 | close  | 131 | 0.05 | 0.94417 | 0.00000 | 0.00000 | 5.52  | 1187.66 |
| 400 | 2016.05.25 02:00 | close  | 132 | 0.06 | 0.94417 | 0.00000 | 0.00000 | 8.91  | 1196.57 |
| 401 | 2016.05.25 02:00 | close  | 133 | 0.07 | 0.94417 | 0.00000 | 0.00000 | 14.85 | 1211.42 |
| 402 | 2016.05.25 02:00 | close  | 134 | 0.07 | 0.94417 | 0.00000 | 0.00000 | 17.56 | 1228.98 |
| 403 | 2016.05.25 02:00 | close  | 135 | 0.08 | 0.94417 | 0.00000 | 0.00000 | 23.12 | 1252.09 |
| 404 | 2016.05.25 17:05 | buy    | 136 | 0.04 | 0.94075 | 0.93615 | 0.00000 |       |         |
| 405 | 2016.05.25 17:20 | modify | 136 | 0.04 | 0.94075 | 0.00000 | 0.00000 |       |         |
| 406 | 2016.05.25 17:22 | buy    | 137 | 0.04 | 0.94025 | 0.93528 | 0.00000 |       |         |
| 407 | 2016.05.25 17:25 | modify | 137 | 0.04 | 0.94025 | 0.00000 | 0.00000 |       |         |
| 408 | 2016.05.25 18:01 | buy    | 138 | 0.05 | 0.93973 | 0.93355 | 0.00000 |       |         |
| 409 | 2016.05.25 18:05 | modify | 138 | 0.05 | 0.93973 | 0.00000 | 0.00000 |       |         |
| 410 | 2016.05.25 21:50 | buy    | 139 | 0.05 | 0.93809 | 0.93530 | 0.00000 |       |         |
| 411 | 2016.05.25 21:55 | modify | 139 | 0.05 | 0.93809 | 0.00000 | 0.00000 |       |         |
| 412 | 2016.05.25 22:55 | buy    | 140 | 0.06 | 0.93759 | 0.93439 | 0.00000 |       |         |
| 413 | 2016.05.25 23:00 | modify | 140 | 0.06 | 0.93759 | 0.00000 | 0.00000 |       |         |
| 414 | 2016.05.25 23:53 | buy    | 141 | 0.07 | 0.93708 | 0.93377 | 0.00000 |       |         |
| 415 | 2016.05.25 23:55 | modify | 141 | 0.07 | 0.93708 | 0.00000 | 0.00000 |       |         |
| 416 | 2016.05.26 00:00 | buy    | 142 | 0.07 | 0.93648 | 0.93300 | 0.00000 |       |         |
| 417 | 2016.05.26 00:05 | modify | 142 | 0.07 | 0.93648 | 0.00000 | 0.00000 |       |         |
| 418 | 2016.05.26 04:05 | buy    | 143 | 0.08 | 0.93598 | 0.93337 | 0.00000 |       |         |
| 419 | 2016.05.26 04:10 | modify | 143 | 0.08 | 0.93598 | 0.00000 | 0.00000 |       |         |

|     |                  |        |     |      |         |         |         |        |         |
|-----|------------------|--------|-----|------|---------|---------|---------|--------|---------|
| 420 | 2016.05.26 04:26 | buy    | 144 | 0.09 | 0.93544 | 0.93269 | 0.00000 |        |         |
| 421 | 2016.05.26 04:30 | modify | 144 | 0.09 | 0.93544 | 0.00000 | 0.00000 |        |         |
| 422 | 2016.05.26 04:30 | buy    | 145 | 0.10 | 0.93459 | 0.93157 | 0.00000 |        |         |
| 423 | 2016.05.26 04:35 | modify | 145 | 0.10 | 0.93459 | 0.00000 | 0.00000 |        |         |
| 424 | 2016.05.26 05:00 | buy    | 146 | 0.11 | 0.93408 | 0.92962 | 0.00000 |        |         |
| 425 | 2016.05.26 05:05 | modify | 146 | 0.11 | 0.93408 | 0.00000 | 0.00000 |        |         |
| 426 | 2016.05.26 05:05 | buy    | 147 | 0.13 | 0.93358 | 0.92901 | 0.00000 |        |         |
| 427 | 2016.05.26 05:45 | modify | 147 | 0.13 | 0.93358 | 0.00000 | 0.00000 |        |         |
| 428 | 2016.05.26 17:50 | close  | 136 | 0.04 | 0.93662 | 0.00000 | 0.00000 | -12.33 | 1239.76 |
| 429 | 2016.05.26 17:50 | close  | 137 | 0.04 | 0.93662 | 0.00000 | 0.00000 | -10.81 | 1228.95 |
| 430 | 2016.05.26 17:50 | close  | 138 | 0.05 | 0.93662 | 0.00000 | 0.00000 | -11.54 | 1217.42 |
| 431 | 2016.05.26 17:50 | close  | 139 | 0.05 | 0.93662 | 0.00000 | 0.00000 | -5.31  | 1212.11 |
| 432 | 2016.05.26 17:50 | close  | 140 | 0.06 | 0.93662 | 0.00000 | 0.00000 | -4.09  | 1208.02 |
| 433 | 2016.05.26 17:50 | close  | 141 | 0.07 | 0.93662 | 0.00000 | 0.00000 | -2.07  | 1205.96 |
| 434 | 2016.05.26 17:50 | close  | 142 | 0.07 | 0.93662 | 0.00000 | 0.00000 | 0.74   | 1206.70 |
| 435 | 2016.05.26 17:50 | close  | 143 | 0.08 | 0.93662 | 0.00000 | 0.00000 | 3.89   | 1210.59 |
| 436 | 2016.05.26 17:50 | close  | 144 | 0.09 | 0.93662 | 0.00000 | 0.00000 | 8.07   | 1218.66 |
| 437 | 2016.05.26 17:50 | close  | 145 | 0.10 | 0.93662 | 0.00000 | 0.00000 | 15.42  | 1234.08 |
| 438 | 2016.05.26 17:50 | close  | 146 | 0.11 | 0.93662 | 0.00000 | 0.00000 | 21.22  | 1255.30 |
| 439 | 2016.05.26 17:50 | close  | 147 | 0.13 | 0.93662 | 0.00000 | 0.00000 | 30.02  | 1285.32 |
| 440 | 2016.05.27 17:55 | buy    | 148 | 0.04 | 0.93661 | 0.93307 | 0.00000 |        |         |
| 441 | 2016.05.27 18:10 | modify | 148 | 0.04 | 0.93661 | 0.00000 | 0.00000 |        |         |
| 442 | 2016.05.27 21:45 | buy    | 149 | 0.04 | 0.93574 | 0.93319 | 0.00000 |        |         |
| 443 | 2016.05.27 21:55 | modify | 149 | 0.04 | 0.93574 | 0.00000 | 0.00000 |        |         |
| 444 | 2016.05.30 11:30 | close  | 148 | 0.04 | 0.93734 | 0.00000 | 0.00000 | 2.29   | 1287.61 |
| 445 | 2016.05.30 11:30 | close  | 149 | 0.04 | 0.93734 | 0.00000 | 0.00000 | 4.93   | 1292.54 |
| 446 | 2016.06.02 03:10 | buy    | 150 | 0.04 | 0.94779 | 0.94590 | 0.00000 |        |         |
| 447 | 2016.06.02 03:15 | modify | 150 | 0.04 | 0.94779 | 0.00000 | 0.00000 |        |         |
| 448 | 2016.06.02 03:21 | buy    | 151 | 0.04 | 0.94728 | 0.94542 | 0.00000 |        |         |
| 449 | 2016.06.02 03:25 | modify | 151 | 0.04 | 0.94728 | 0.00000 | 0.00000 |        |         |
| 450 | 2016.06.02 06:30 | buy    | 152 | 0.05 | 0.94577 | 0.94133 | 0.00000 |        |         |
| 451 | 2016.06.02 06:35 | modify | 152 | 0.05 | 0.94577 | 0.00000 | 0.00000 |        |         |
| 452 | 2016.06.02 10:10 | buy    | 153 | 0.05 | 0.94527 | 0.94247 | 0.00000 |        |         |
| 453 | 2016.06.02 10:15 | modify | 153 | 0.05 | 0.94527 | 0.00000 | 0.00000 |        |         |
| 454 | 2016.06.02 10:16 | buy    | 154 | 0.06 | 0.94476 | 0.94175 | 0.00000 |        |         |
| 455 | 2016.06.02 10:20 | modify | 154 | 0.06 | 0.94476 | 0.00000 | 0.00000 |        |         |
| 456 | 2016.06.02 10:28 | buy    | 155 | 0.07 | 0.94424 | 0.94114 | 0.00000 |        |         |
| 457 | 2016.06.02 10:30 | modify | 155 | 0.07 | 0.94424 | 0.00000 | 0.00000 |        |         |
| 458 | 2016.06.03 08:55 | close  | 150 | 0.04 | 0.94848 | 0.00000 | 0.00000 | 2.17   | 1294.72 |
| 459 | 2016.06.03 08:55 | close  | 151 | 0.04 | 0.94848 | 0.00000 | 0.00000 | 3.72   | 1298.44 |
| 460 | 2016.06.03 08:55 | close  | 152 | 0.05 | 0.94848 | 0.00000 | 0.00000 | 10.39  | 1308.83 |
| 461 | 2016.06.03 08:55 | close  | 153 | 0.05 | 0.94848 | 0.00000 | 0.00000 | 12.28  | 1321.11 |
| 462 | 2016.06.03 08:55 | close  | 154 | 0.06 | 0.94848 | 0.00000 | 0.00000 | 17.06  | 1338.17 |
| 463 | 2016.06.03 08:55 | close  | 155 | 0.07 | 0.94848 | 0.00000 | 0.00000 | 22.67  | 1360.84 |
| 464 | 2016.06.06 17:50 | buy    | 156 | 0.04 | 0.94654 | 0.94158 | 0.00000 |        |         |
| 465 | 2016.06.06 17:55 | modify | 156 | 0.04 | 0.94654 | 0.00000 | 0.00000 |        |         |
| 466 | 2016.06.06 19:05 | buy    | 157 | 0.04 | 0.94603 | 0.94222 | 0.00000 |        |         |
| 467 | 2016.06.06 19:10 | modify | 157 | 0.04 | 0.94603 | 0.00000 | 0.00000 |        |         |
| 468 | 2016.06.06 19:30 | buy    | 158 | 0.05 | 0.94550 | 0.94215 | 0.00000 |        |         |
| 469 | 2016.06.06 20:50 | modify | 158 | 0.05 | 0.94550 | 0.00000 | 0.00000 |        |         |
| 470 | 2016.06.06 21:30 | buy    | 159 | 0.05 | 0.94496 | 0.94102 | 0.00000 |        |         |
| 471 | 2016.06.06 21:35 | modify | 159 | 0.05 | 0.94496 | 0.00000 | 0.00000 |        |         |
| 472 | 2016.06.06 22:43 | buy    | 160 | 0.06 | 0.94446 | 0.94188 | 0.00000 |        |         |
| 473 | 2016.06.06 22:45 | modify | 160 | 0.06 | 0.94446 | 0.00000 | 0.00000 |        |         |
| 474 | 2016.06.06 22:59 | buy    | 161 | 0.07 | 0.94395 | 0.94139 | 0.00000 |        |         |
| 475 | 2016.06.06 23:00 | modify | 161 | 0.07 | 0.94395 | 0.00000 | 0.00000 |        |         |
| 476 | 2016.06.07 07:50 | close  | 156 | 0.04 | 0.95117 | 0.00000 | 0.00000 | 14.14  | 1374.98 |
| 477 | 2016.06.07 07:50 | close  | 157 | 0.04 | 0.95117 | 0.00000 | 0.00000 | 15.69  | 1390.68 |
| 478 | 2016.06.07 07:50 | close  | 158 | 0.05 | 0.95117 | 0.00000 | 0.00000 | 21.62  | 1412.30 |
| 479 | 2016.06.07 07:50 | close  | 159 | 0.05 | 0.95117 | 0.00000 | 0.00000 | 23.67  | 1435.97 |
| 480 | 2016.06.07 07:50 | close  | 160 | 0.06 | 0.95117 | 0.00000 | 0.00000 | 30.68  | 1466.65 |
| 481 | 2016.06.07 07:50 | close  | 161 | 0.07 | 0.95117 | 0.00000 | 0.00000 | 38.52  | 1505.17 |
| 482 | 2016.06.08 03:15 | buy    | 162 | 0.04 | 0.94904 | 0.94689 | 0.00000 |        |         |
| 483 | 2016.06.08 03:20 | modify | 162 | 0.04 | 0.94904 | 0.00000 | 0.00000 |        |         |
| 484 | 2016.06.08 04:44 | buy    | 163 | 0.04 | 0.94854 | 0.94558 | 0.00000 |        |         |
| 485 | 2016.06.08 04:45 | modify | 163 | 0.04 | 0.94854 | 0.00000 | 0.00000 |        |         |
| 486 | 2016.06.08 04:57 | buy    | 164 | 0.05 | 0.94803 | 0.94506 | 0.00000 |        |         |

|     |                  |        |     |      |         |         |         |        |         |
|-----|------------------|--------|-----|------|---------|---------|---------|--------|---------|
| 487 | 2016.06.08 05:00 | modify | 164 | 0.05 | 0.94803 | 0.00000 | 0.00000 |        |         |
| 488 | 2016.06.08 05:08 | buy    | 165 | 0.05 | 0.94750 | 0.94454 | 0.00000 |        |         |
| 489 | 2016.06.08 05:10 | modify | 165 | 0.05 | 0.94750 | 0.00000 | 0.00000 |        |         |
| 490 | 2016.06.08 12:30 | buy    | 166 | 0.06 | 0.94668 | 0.94409 | 0.00000 |        |         |
| 491 | 2016.06.08 12:35 | modify | 166 | 0.06 | 0.94668 | 0.00000 | 0.00000 |        |         |
| 492 | 2016.06.08 12:40 | buy    | 167 | 0.07 | 0.94617 | 0.94357 | 0.00000 |        |         |
| 493 | 2016.06.08 12:45 | modify | 167 | 0.07 | 0.94617 | 0.00000 | 0.00000 |        |         |
| 494 | 2016.06.08 19:50 | close  | 162 | 0.04 | 0.94984 | 0.00000 | 0.00000 | 2.43   | 1507.60 |
| 495 | 2016.06.08 19:50 | close  | 163 | 0.04 | 0.94984 | 0.00000 | 0.00000 | 3.95   | 1511.55 |
| 496 | 2016.06.08 19:50 | close  | 164 | 0.05 | 0.94984 | 0.00000 | 0.00000 | 6.88   | 1518.43 |
| 497 | 2016.06.08 19:50 | close  | 165 | 0.05 | 0.94984 | 0.00000 | 0.00000 | 8.89   | 1527.32 |
| 498 | 2016.06.08 19:50 | close  | 166 | 0.06 | 0.94984 | 0.00000 | 0.00000 | 14.40  | 1541.72 |
| 499 | 2016.06.08 19:50 | close  | 167 | 0.07 | 0.94984 | 0.00000 | 0.00000 | 19.52  | 1561.24 |
| 500 | 2016.06.09 17:25 | buy    | 168 | 0.04 | 0.94573 | 0.94121 | 0.00000 |        |         |
| 501 | 2016.06.09 17:30 | modify | 168 | 0.04 | 0.94573 | 0.00000 | 0.00000 |        |         |
| 502 | 2016.06.09 17:47 | buy    | 169 | 0.04 | 0.94522 | 0.94091 | 0.00000 |        |         |
| 503 | 2016.06.09 17:50 | modify | 169 | 0.04 | 0.94522 | 0.00000 | 0.00000 |        |         |
| 504 | 2016.06.09 18:16 | buy    | 170 | 0.05 | 0.94471 | 0.94030 | 0.00000 |        |         |
| 505 | 2016.06.09 18:20 | modify | 170 | 0.05 | 0.94471 | 0.00000 | 0.00000 |        |         |
| 506 | 2016.06.10 03:20 | buy    | 171 | 0.05 | 0.94398 | 0.94089 | 0.00000 |        |         |
| 507 | 2016.06.10 03:25 | modify | 171 | 0.05 | 0.94398 | 0.00000 | 0.00000 |        |         |
| 508 | 2016.06.10 12:00 | buy    | 172 | 0.06 | 0.94287 | 0.93997 | 0.00000 |        |         |
| 509 | 2016.06.10 15:31 | s/l    | 172 | 0.06 | 0.93997 | 0.93997 | 0.00000 | -13.21 | 1548.03 |
| 510 | 2016.06.10 19:35 | buy    | 173 | 0.06 | 0.94127 | 0.93761 | 0.00000 |        |         |
| 511 | 2016.06.10 19:40 | modify | 173 | 0.06 | 0.94127 | 0.00000 | 0.00000 |        |         |
| 512 | 2016.06.13 05:15 | close  | 168 | 0.04 | 0.94416 | 0.00000 | 0.00000 | -4.62  | 1543.40 |
| 513 | 2016.06.13 05:15 | close  | 169 | 0.04 | 0.94416 | 0.00000 | 0.00000 | -3.07  | 1540.33 |
| 514 | 2016.06.13 05:15 | close  | 170 | 0.05 | 0.94416 | 0.00000 | 0.00000 | -1.91  | 1538.42 |
| 515 | 2016.06.13 05:15 | close  | 171 | 0.05 | 0.94416 | 0.00000 | 0.00000 | 0.77   | 1539.19 |
| 516 | 2016.06.13 05:15 | close  | 173 | 0.06 | 0.94416 | 0.00000 | 0.00000 | 13.29  | 1552.48 |
| 517 | 2016.06.14 11:30 | buy    | 174 | 0.04 | 0.94417 | 0.93957 | 0.00000 |        |         |
| 518 | 2016.06.14 11:35 | modify | 174 | 0.04 | 0.94417 | 0.00000 | 0.00000 |        |         |
| 519 | 2016.06.14 11:35 | buy    | 175 | 0.04 | 0.94359 | 0.93879 | 0.00000 |        |         |
| 520 | 2016.06.14 11:40 | modify | 175 | 0.04 | 0.94359 | 0.00000 | 0.00000 |        |         |
| 521 | 2016.06.14 11:40 | buy    | 176 | 0.05 | 0.94308 | 0.93814 | 0.00000 |        |         |
| 522 | 2016.06.14 11:45 | modify | 176 | 0.05 | 0.94308 | 0.00000 | 0.00000 |        |         |
| 523 | 2016.06.15 07:10 | close  | 174 | 0.04 | 0.94769 | 0.00000 | 0.00000 | 10.76  | 1563.25 |
| 524 | 2016.06.15 07:10 | close  | 175 | 0.04 | 0.94769 | 0.00000 | 0.00000 | 12.53  | 1575.78 |
| 525 | 2016.06.15 07:10 | close  | 176 | 0.05 | 0.94769 | 0.00000 | 0.00000 | 17.59  | 1593.37 |
| 526 | 2016.06.16 16:30 | buy    | 177 | 0.04 | 0.95521 | 0.95068 | 0.00000 |        |         |
| 527 | 2016.06.16 16:35 | modify | 177 | 0.04 | 0.95521 | 0.00000 | 0.00000 |        |         |
| 528 | 2016.06.16 16:35 | buy    | 178 | 0.04 | 0.95459 | 0.94989 | 0.00000 |        |         |
| 529 | 2016.06.16 16:40 | modify | 178 | 0.04 | 0.95459 | 0.00000 | 0.00000 |        |         |
| 530 | 2016.06.16 16:42 | buy    | 179 | 0.05 | 0.95408 | 0.94940 | 0.00000 |        |         |
| 531 | 2016.06.16 16:45 | modify | 179 | 0.05 | 0.95408 | 0.00000 | 0.00000 |        |         |
| 532 | 2016.06.16 16:58 | buy    | 180 | 0.05 | 0.95357 | 0.94895 | 0.00000 |        |         |
| 533 | 2016.06.16 17:20 | modify | 180 | 0.05 | 0.95357 | 0.00000 | 0.00000 |        |         |
| 534 | 2016.06.16 17:58 | buy    | 181 | 0.06 | 0.95306 | 0.94825 | 0.00000 |        |         |
| 535 | 2016.06.16 18:00 | modify | 181 | 0.06 | 0.95306 | 0.00000 | 0.00000 |        |         |
| 536 | 2016.06.16 18:00 | buy    | 182 | 0.07 | 0.95235 | 0.94713 | 0.00000 |        |         |
| 537 | 2016.06.16 18:05 | modify | 182 | 0.07 | 0.95235 | 0.00000 | 0.00000 |        |         |
| 538 | 2016.06.17 06:15 | close  | 177 | 0.04 | 0.95554 | 0.00000 | 0.00000 | 1.07   | 1594.44 |
| 539 | 2016.06.17 06:15 | close  | 178 | 0.04 | 0.95554 | 0.00000 | 0.00000 | 2.95   | 1597.40 |
| 540 | 2016.06.17 06:15 | close  | 179 | 0.05 | 0.95554 | 0.00000 | 0.00000 | 5.64   | 1603.04 |
| 541 | 2016.06.17 06:15 | close  | 180 | 0.05 | 0.95554 | 0.00000 | 0.00000 | 7.57   | 1610.61 |
| 542 | 2016.06.17 06:15 | close  | 181 | 0.06 | 0.95554 | 0.00000 | 0.00000 | 11.41  | 1622.02 |
| 543 | 2016.06.17 06:15 | close  | 182 | 0.07 | 0.95554 | 0.00000 | 0.00000 | 17.09  | 1639.11 |
| 544 | 2016.06.17 15:25 | buy    | 183 | 0.04 | 0.95194 | 0.94892 | 0.00000 |        |         |
| 545 | 2016.06.17 15:30 | modify | 183 | 0.04 | 0.95194 | 0.00000 | 0.00000 |        |         |
| 546 | 2016.06.17 15:30 | buy    | 184 | 0.04 | 0.95116 | 0.94793 | 0.00000 |        |         |
| 547 | 2016.06.17 15:55 | modify | 184 | 0.04 | 0.95116 | 0.00000 | 0.00000 |        |         |
| 548 | 2016.06.17 16:59 | buy    | 185 | 0.05 | 0.95066 | 0.94668 | 0.00000 |        |         |
| 549 | 2016.06.17 17:00 | modify | 185 | 0.05 | 0.95066 | 0.00000 | 0.00000 |        |         |
| 550 | 2016.06.17 17:10 | buy    | 186 | 0.05 | 0.95015 | 0.94588 | 0.00000 |        |         |
| 551 | 2016.06.17 17:15 | modify | 186 | 0.05 | 0.95015 | 0.00000 | 0.00000 |        |         |
| 552 | 2016.06.20 03:25 | close  | 183 | 0.04 | 0.95460 | 0.00000 | 0.00000 | 8.16   | 1647.27 |

|           |                                 |        |     |      |         |         |         |       |         |
|-----------|---------------------------------|--------|-----|------|---------|---------|---------|-------|---------|
| 9/13/2016 | Strategy Tester: QLT_Stoch4Cmtf |        |     |      |         |         |         |       |         |
| 553       | 2016.06.20 03:25                | close  | 184 | 0.04 | 0.95460 | 0.00000 | 0.00000 | 10.53 | 1657.81 |
| 554       | 2016.06.20 03:25                | close  | 185 | 0.05 | 0.95460 | 0.00000 | 0.00000 | 15.05 | 1672.86 |
| 555       | 2016.06.20 03:25                | close  | 186 | 0.05 | 0.95460 | 0.00000 | 0.00000 | 16.99 | 1689.85 |
| 556       | 2016.06.20 22:15                | buy    | 187 | 0.04 | 0.95386 | 0.95166 | 0.00000 |       |         |
| 557       | 2016.06.20 22:20                | modify | 187 | 0.04 | 0.95386 | 0.00000 | 0.00000 |       |         |
| 558       | 2016.06.21 04:50                | close  | 187 | 0.04 | 0.95707 | 0.00000 | 0.00000 | 9.83  | 1699.68 |
| 559       | 2016.06.24 06:50                | buy    | 188 | 0.04 | 0.95554 | 0.92841 | 0.00000 |       |         |
| 560       | 2016.06.24 07:10                | modify | 188 | 0.04 | 0.95554 | 0.00000 | 0.00000 |       |         |
| 561       | 2016.06.24 07:12                | buy    | 189 | 0.04 | 0.95499 | 0.92473 | 0.00000 |       |         |
| 562       | 2016.06.24 20:25                | close  | 188 | 0.04 | 0.97009 | 0.00000 | 0.00000 | 44.20 | 1743.88 |
| 563       | 2016.06.24 20:25                | close  | 189 | 0.04 | 0.97009 | 0.92473 | 0.00000 | 45.87 | 1789.75 |
| 564       | 2016.06.27 13:25                | buy    | 190 | 0.04 | 0.96528 | 0.96033 | 0.00000 |       |         |
| 565       | 2016.06.27 13:40                | modify | 190 | 0.04 | 0.96528 | 0.00000 | 0.00000 |       |         |
| 566       | 2016.06.27 14:10                | buy    | 191 | 0.04 | 0.96406 | 0.95916 | 0.00000 |       |         |
| 567       | 2016.06.27 18:25                | modify | 191 | 0.04 | 0.96406 | 0.00000 | 0.00000 |       |         |
| 568       | 2016.06.27 18:25                | buy    | 192 | 0.05 | 0.96072 | 0.95463 | 0.00000 |       |         |
| 569       | 2016.06.27 18:30                | modify | 192 | 0.05 | 0.96072 | 0.00000 | 0.00000 |       |         |
| 570       | 2016.06.27 22:07                | buy    | 193 | 0.05 | 0.96022 | 0.95651 | 0.00000 |       |         |
| 571       | 2016.06.27 22:10                | modify | 193 | 0.05 | 0.96022 | 0.00000 | 0.00000 |       |         |
| 572       | 2016.06.27 22:19                | buy    | 194 | 0.06 | 0.95971 | 0.95584 | 0.00000 |       |         |
| 573       | 2016.06.27 22:20                | modify | 194 | 0.06 | 0.95971 | 0.00000 | 0.00000 |       |         |
| 574       | 2016.06.27 23:40                | buy    | 195 | 0.07 | 0.95879 | 0.95447 | 0.00000 |       |         |
| 575       | 2016.06.28 00:01                | modify | 195 | 0.07 | 0.95879 | 0.00000 | 0.00000 |       |         |
| 576       | 2016.06.28 00:01                | buy    | 196 | 0.07 | 0.95768 | 0.95316 | 0.00000 |       |         |
| 577       | 2016.06.28 00:05                | modify | 196 | 0.07 | 0.95768 | 0.00000 | 0.00000 |       |         |
| 578       | 2016.06.28 13:50                | close  | 190 | 0.04 | 0.96345 | 0.00000 | 0.00000 | -5.49 | 1784.26 |
| 579       | 2016.06.28 13:50                | close  | 191 | 0.04 | 0.96345 | 0.00000 | 0.00000 | -1.78 | 1782.49 |
| 580       | 2016.06.28 13:50                | close  | 192 | 0.05 | 0.96345 | 0.00000 | 0.00000 | 10.45 | 1792.94 |
| 581       | 2016.06.28 13:50                | close  | 193 | 0.05 | 0.96345 | 0.00000 | 0.00000 | 12.35 | 1805.29 |
| 582       | 2016.06.28 13:50                | close  | 194 | 0.06 | 0.96345 | 0.00000 | 0.00000 | 17.15 | 1822.44 |
| 583       | 2016.06.28 13:50                | close  | 195 | 0.07 | 0.96345 | 0.00000 | 0.00000 | 24.91 | 1847.35 |
| 584       | 2016.06.28 13:50                | close  | 196 | 0.07 | 0.96345 | 0.00000 | 0.00000 | 30.68 | 1878.03 |
| 585       | 2016.06.30 09:25                | buy    | 197 | 0.04 | 0.96227 | 0.95889 | 0.00000 |       |         |
| 586       | 2016.06.30 09:40                | modify | 197 | 0.04 | 0.96227 | 0.00000 | 0.00000 |       |         |
| 587       | 2016.06.30 10:10                | buy    | 198 | 0.04 | 0.96176 | 0.95801 | 0.00000 |       |         |
| 588       | 2016.06.30 10:15                | modify | 198 | 0.04 | 0.96176 | 0.00000 | 0.00000 |       |         |
| 589       | 2016.06.30 10:15                | buy    | 199 | 0.05 | 0.96028 | 0.95583 | 0.00000 |       |         |
| 590       | 2016.06.30 10:20                | modify | 199 | 0.05 | 0.96028 | 0.00000 | 0.00000 |       |         |
| 591       | 2016.06.30 10:20                | buy    | 200 | 0.05 | 0.95949 | 0.95451 | 0.00000 |       |         |
| 592       | 2016.06.30 10:25                | modify | 200 | 0.05 | 0.95949 | 0.00000 | 0.00000 |       |         |
| 593       | 2016.06.30 17:50                | close  | 197 | 0.04 | 0.96527 | 0.00000 | 0.00000 | 9.12  | 1887.15 |
| 594       | 2016.06.30 17:50                | close  | 198 | 0.04 | 0.96527 | 0.00000 | 0.00000 | 10.67 | 1897.82 |
| 595       | 2016.06.30 17:50                | close  | 199 | 0.05 | 0.96527 | 0.00000 | 0.00000 | 18.95 | 1916.77 |
| 596       | 2016.06.30 17:50                | close  | 200 | 0.05 | 0.96527 | 0.00000 | 0.00000 | 21.95 | 1938.72 |
| 597       | 2016.07.04 07:50                | buy    | 201 | 0.04 | 0.96543 | 0.96311 | 0.00000 |       |         |
| 598       | 2016.07.04 08:15                | modify | 201 | 0.04 | 0.96543 | 0.00000 | 0.00000 |       |         |
| 599       | 2016.07.04 09:30                | close  | 201 | 0.04 | 0.96755 | 0.00000 | 0.00000 | 6.44  | 1945.16 |
| 600       | 2016.07.05 10:00                | buy    | 202 | 0.04 | 0.96608 | 0.96224 | 0.00000 |       |         |
| 601       | 2016.07.05 18:35                | modify | 202 | 0.04 | 0.96608 | 0.00000 | 0.00000 |       |         |
| 602       | 2016.07.05 18:56                | buy    | 203 | 0.04 | 0.96557 | 0.96147 | 0.00000 |       |         |
| 603       | 2016.07.05 19:00                | modify | 203 | 0.04 | 0.96557 | 0.00000 | 0.00000 |       |         |
| 604       | 2016.07.05 19:10                | buy    | 204 | 0.05 | 0.96506 | 0.96103 | 0.00000 |       |         |
| 605       | 2016.07.05 19:45                | modify | 204 | 0.05 | 0.96506 | 0.00000 | 0.00000 |       |         |
| 606       | 2016.07.05 22:35                | close  | 202 | 0.04 | 0.96881 | 0.00000 | 0.00000 | 8.29  | 1953.45 |
| 607       | 2016.07.05 22:35                | close  | 203 | 0.04 | 0.96881 | 0.00000 | 0.00000 | 9.84  | 1963.29 |
| 608       | 2016.07.05 22:35                | close  | 204 | 0.05 | 0.96881 | 0.00000 | 0.00000 | 14.24 | 1977.53 |
| 609       | 2016.07.07 16:15                | buy    | 205 | 0.04 | 0.96904 | 0.96517 | 0.00000 |       |         |
| 610       | 2016.07.07 16:20                | modify | 205 | 0.04 | 0.96904 | 0.00000 | 0.00000 |       |         |
| 611       | 2016.07.07 16:20                | buy    | 206 | 0.04 | 0.96769 | 0.96348 | 0.00000 |       |         |
| 612       | 2016.07.07 16:25                | modify | 206 | 0.04 | 0.96769 | 0.00000 | 0.00000 |       |         |
| 613       | 2016.07.08 03:25                | close  | 205 | 0.04 | 0.97455 | 0.00000 | 0.00000 | 16.81 | 1994.34 |
| 614       | 2016.07.08 03:25                | close  | 206 | 0.04 | 0.97455 | 0.00000 | 0.00000 | 20.91 | 2015.26 |
| 615       | 2016.07.13 09:20                | buy    | 207 | 0.04 | 0.99123 | 0.98807 | 0.00000 |       |         |
| 616       | 2016.07.13 09:25                | modify | 207 | 0.04 | 0.99123 | 0.00000 | 0.00000 |       |         |
| 617       | 2016.07.13 15:40                | close  | 207 | 0.04 | 0.99629 | 0.00000 | 0.00000 | 15.37 | 2030.63 |
| 618       | 2016.07.13 17:30                | buy    | 208 | 0.04 | 0.98905 | 0.98241 | 0.00000 |       |         |
| 619       | 2016.07.13 18:00                | modify | 208 | 0.04 | 0.98905 | 0.00000 | 0.00000 |       |         |

|     |                  |        |     |      |         |         |         |        |         |
|-----|------------------|--------|-----|------|---------|---------|---------|--------|---------|
| 620 | 2016.07.13 18:51 | buy    | 209 | 0.04 | 0.98855 | 0.97989 | 0.00000 |        |         |
| 621 | 2016.07.13 18:55 | modify | 209 | 0.04 | 0.98855 | 0.00000 | 0.00000 |        |         |
| 622 | 2016.07.13 19:11 | buy    | 210 | 0.05 | 0.98804 | 0.98091 | 0.00000 |        |         |
| 623 | 2016.07.13 19:15 | modify | 210 | 0.05 | 0.98804 | 0.00000 | 0.00000 |        |         |
| 624 | 2016.07.13 19:27 | buy    | 211 | 0.05 | 0.98752 | 0.98144 | 0.00000 |        |         |
| 625 | 2016.07.13 19:30 | modify | 211 | 0.05 | 0.98752 | 0.00000 | 0.00000 |        |         |
| 626 | 2016.07.13 20:30 | buy    | 212 | 0.06 | 0.98700 | 0.98273 | 0.00000 |        |         |
| 627 | 2016.07.13 20:35 | modify | 212 | 0.06 | 0.98700 | 0.00000 | 0.00000 |        |         |
| 628 | 2016.07.13 20:38 | buy    | 213 | 0.07 | 0.98650 | 0.98230 | 0.00000 |        |         |
| 629 | 2016.07.13 20:40 | modify | 213 | 0.07 | 0.98650 | 0.00000 | 0.00000 |        |         |
| 630 | 2016.07.14 02:25 | buy    | 214 | 0.07 | 0.98579 | 0.98336 | 0.00000 |        |         |
| 631 | 2016.07.14 02:35 | modify | 214 | 0.07 | 0.98579 | 0.00000 | 0.00000 |        |         |
| 632 | 2016.07.14 03:05 | buy    | 215 | 0.08 | 0.98528 | 0.98278 | 0.00000 |        |         |
| 633 | 2016.07.14 03:10 | modify | 215 | 0.08 | 0.98528 | 0.00000 | 0.00000 |        |         |
| 634 | 2016.07.14 03:26 | buy    | 216 | 0.09 | 0.98476 | 0.98218 | 0.00000 |        |         |
| 635 | 2016.07.14 03:30 | modify | 216 | 0.09 | 0.98476 | 0.00000 | 0.00000 |        |         |
| 636 | 2016.07.14 12:10 | close  | 208 | 0.04 | 0.98831 | 0.00000 | 0.00000 | -2.03  | 2028.59 |
| 637 | 2016.07.14 12:10 | close  | 209 | 0.04 | 0.98831 | 0.00000 | 0.00000 | -0.51  | 2028.08 |
| 638 | 2016.07.14 12:10 | close  | 210 | 0.05 | 0.98831 | 0.00000 | 0.00000 | 1.30   | 2029.39 |
| 639 | 2016.07.14 12:10 | close  | 211 | 0.05 | 0.98831 | 0.00000 | 0.00000 | 3.27   | 2032.66 |
| 640 | 2016.07.14 12:10 | close  | 212 | 0.06 | 0.98831 | 0.00000 | 0.00000 | 6.30   | 2038.96 |
| 641 | 2016.07.14 12:10 | close  | 213 | 0.07 | 0.98831 | 0.00000 | 0.00000 | 10.00  | 2048.97 |
| 642 | 2016.07.14 12:10 | close  | 214 | 0.07 | 0.98831 | 0.00000 | 0.00000 | 13.39  | 2062.36 |
| 643 | 2016.07.14 12:10 | close  | 215 | 0.08 | 0.98831 | 0.00000 | 0.00000 | 18.41  | 2080.77 |
| 644 | 2016.07.14 12:10 | close  | 216 | 0.09 | 0.98831 | 0.00000 | 0.00000 | 24.27  | 2105.04 |
| 645 | 2016.07.14 19:35 | buy    | 217 | 0.04 | 0.98445 | 0.98055 | 0.00000 |        |         |
| 646 | 2016.07.14 19:40 | modify | 217 | 0.04 | 0.98445 | 0.00000 | 0.00000 |        |         |
| 647 | 2016.07.14 19:40 | buy    | 218 | 0.04 | 0.98385 | 0.97987 | 0.00000 |        |         |
| 648 | 2016.07.14 19:45 | modify | 218 | 0.04 | 0.98385 | 0.00000 | 0.00000 |        |         |
| 649 | 2016.07.14 19:47 | buy    | 219 | 0.05 | 0.98334 | 0.97946 | 0.00000 |        |         |
| 650 | 2016.07.14 19:50 | modify | 219 | 0.05 | 0.98334 | 0.00000 | 0.00000 |        |         |
| 651 | 2016.07.15 03:40 | buy    | 220 | 0.05 | 0.98284 | 0.98012 | 0.00000 |        |         |
| 652 | 2016.07.15 03:45 | modify | 220 | 0.05 | 0.98284 | 0.00000 | 0.00000 |        |         |
| 653 | 2016.07.15 05:45 | close  | 217 | 0.04 | 0.98695 | 0.00000 | 0.00000 | 7.67   | 2112.71 |
| 654 | 2016.07.15 05:45 | close  | 218 | 0.04 | 0.98695 | 0.00000 | 0.00000 | 9.49   | 2122.20 |
| 655 | 2016.07.15 05:45 | close  | 219 | 0.05 | 0.98695 | 0.00000 | 0.00000 | 13.80  | 2136.00 |
| 656 | 2016.07.15 05:45 | close  | 220 | 0.05 | 0.98695 | 0.00000 | 0.00000 | 15.60  | 2151.60 |
| 657 | 2016.07.15 16:15 | buy    | 221 | 0.04 | 0.98119 | 0.97695 | 0.00000 |        |         |
| 658 | 2016.07.15 16:20 | modify | 221 | 0.04 | 0.98119 | 0.00000 | 0.00000 |        |         |
| 659 | 2016.07.15 17:28 | buy    | 222 | 0.04 | 0.98069 | 0.97592 | 0.00000 |        |         |
| 660 | 2016.07.15 17:30 | modify | 222 | 0.04 | 0.98069 | 0.00000 | 0.00000 |        |         |
| 661 | 2016.07.15 17:41 | buy    | 223 | 0.05 | 0.98017 | 0.97588 | 0.00000 |        |         |
| 662 | 2016.07.15 17:45 | modify | 223 | 0.05 | 0.98017 | 0.00000 | 0.00000 |        |         |
| 663 | 2016.07.15 23:45 | buy    | 224 | 0.05 | 0.97967 | 0.97569 | 0.00000 |        |         |
| 664 | 2016.07.15 23:55 | modify | 224 | 0.05 | 0.97967 | 0.00000 | 0.00000 |        |         |
| 665 | 2016.07.18 17:05 | close  | 221 | 0.04 | 0.98590 | 0.00000 | 0.00000 | 14.38  | 2165.99 |
| 666 | 2016.07.18 17:05 | close  | 222 | 0.04 | 0.98590 | 0.00000 | 0.00000 | 15.90  | 2181.89 |
| 667 | 2016.07.18 17:05 | close  | 223 | 0.05 | 0.98590 | 0.00000 | 0.00000 | 21.85  | 2203.74 |
| 668 | 2016.07.18 17:05 | close  | 224 | 0.05 | 0.98590 | 0.00000 | 0.00000 | 23.75  | 2227.49 |
| 669 | 2016.07.19 00:20 | buy    | 225 | 0.04 | 0.98164 | 0.97869 | 0.00000 |        |         |
| 670 | 2016.07.19 00:25 | modify | 225 | 0.04 | 0.98164 | 0.00000 | 0.00000 |        |         |
| 671 | 2016.07.19 03:05 | buy    | 226 | 0.04 | 0.98095 | 0.97798 | 0.00000 |        |         |
| 672 | 2016.07.19 03:15 | modify | 226 | 0.04 | 0.98095 | 0.00000 | 0.00000 |        |         |
| 673 | 2016.07.19 03:15 | buy    | 227 | 0.05 | 0.97910 | 0.97564 | 0.00000 |        |         |
| 674 | 2016.07.19 03:20 | modify | 227 | 0.05 | 0.97910 | 0.00000 | 0.00000 |        |         |
| 675 | 2016.07.19 03:21 | buy    | 228 | 0.05 | 0.97859 | 0.97497 | 0.00000 |        |         |
| 676 | 2016.07.19 03:25 | modify | 228 | 0.05 | 0.97859 | 0.00000 | 0.00000 |        |         |
| 677 | 2016.07.19 03:36 | buy    | 229 | 0.06 | 0.97808 | 0.97407 | 0.00000 |        |         |
| 678 | 2016.07.19 03:40 | modify | 229 | 0.06 | 0.97808 | 0.00000 | 0.00000 |        |         |
| 679 | 2016.07.19 04:45 | buy    | 230 | 0.07 | 0.97739 | 0.97181 | 0.00000 |        |         |
| 680 | 2016.07.19 04:50 | modify | 230 | 0.07 | 0.97739 | 0.00000 | 0.00000 |        |         |
| 681 | 2016.07.19 04:50 | buy    | 231 | 0.07 | 0.97659 | 0.97087 | 0.00000 |        |         |
| 682 | 2016.07.19 04:55 | modify | 231 | 0.07 | 0.97659 | 0.00000 | 0.00000 |        |         |
| 683 | 2016.07.19 04:55 | buy    | 232 | 0.08 | 0.97608 | 0.97018 | 0.00000 |        |         |
| 684 | 2016.07.19 05:00 | modify | 232 | 0.08 | 0.97608 | 0.00000 | 0.00000 |        |         |
| 685 | 2016.07.19 09:20 | buy    | 233 | 0.09 | 0.97537 | 0.97200 | 0.00000 |        |         |
| 686 | 2016.07.19 20:35 | close  | 225 | 0.04 | 0.97774 | 0.00000 | 0.00000 | -11.85 | 2215.64 |

| 9/13/2016 |                  | Strategy Tester: QLT_Stoch4Cmf |     |      |         |         |         |       |         |
|-----------|------------------|--------------------------------|-----|------|---------|---------|---------|-------|---------|
| 687       | 2016.07.19 20:35 | close                          | 226 | 0.04 | 0.97774 | 0.00000 | 0.00000 | -9.75 | 2205.89 |
| 688       | 2016.07.19 20:35 | close                          | 227 | 0.05 | 0.97774 | 0.00000 | 0.00000 | -5.16 | 2200.73 |
| 689       | 2016.07.19 20:35 | close                          | 228 | 0.05 | 0.97774 | 0.00000 | 0.00000 | -3.23 | 2197.50 |
| 690       | 2016.07.19 20:35 | close                          | 229 | 0.06 | 0.97774 | 0.00000 | 0.00000 | -1.55 | 2195.95 |
| 691       | 2016.07.19 20:35 | close                          | 230 | 0.07 | 0.97774 | 0.00000 | 0.00000 | 1.86  | 2197.81 |
| 692       | 2016.07.19 20:35 | close                          | 231 | 0.07 | 0.97774 | 0.00000 | 0.00000 | 6.12  | 2203.93 |
| 693       | 2016.07.19 20:35 | close                          | 232 | 0.08 | 0.97774 | 0.00000 | 0.00000 | 10.09 | 2214.02 |
| 694       | 2016.07.19 20:35 | close                          | 233 | 0.09 | 0.97774 | 0.97200 | 0.00000 | 16.20 | 2230.22 |
| 695       | 2016.07.21 03:35 | buy                            | 234 | 0.04 | 0.97552 | 0.97337 | 0.00000 |       |         |
| 696       | 2016.07.21 03:40 | modify                         | 234 | 0.04 | 0.97552 | 0.00000 | 0.00000 |       |         |
| 697       | 2016.07.21 03:41 | buy                            | 235 | 0.04 | 0.97500 | 0.97266 | 0.00000 |       |         |
| 698       | 2016.07.21 06:50 | close                          | 234 | 0.04 | 0.97742 | 0.00000 | 0.00000 | 5.77  | 2235.99 |
| 699       | 2016.07.21 06:50 | close                          | 235 | 0.04 | 0.97742 | 0.97266 | 0.00000 | 7.35  | 2243.34 |
| 700       | 2016.07.22 15:50 | buy                            | 236 | 0.04 | 0.97704 | 0.97256 | 0.00000 |       |         |
| 701       | 2016.07.22 16:00 | modify                         | 236 | 0.04 | 0.97704 | 0.00000 | 0.00000 |       |         |
| 702       | 2016.07.22 18:35 | close                          | 236 | 0.04 | 0.98133 | 0.00000 | 0.00000 | 13.04 | 2256.38 |
| 703       | 2016.07.27 00:05 | buy                            | 237 | 0.04 | 0.98925 | 0.98645 | 0.00000 |       |         |
| 704       | 2016.07.27 06:00 | s/l                            | 237 | 0.04 | 0.98645 | 0.98645 | 0.00000 | -8.51 | 2247.87 |
| 705       | 2016.07.27 06:15 | buy                            | 238 | 0.04 | 0.98511 | 0.97606 | 0.00000 |       |         |
| 706       | 2016.07.27 06:20 | modify                         | 238 | 0.04 | 0.98511 | 0.00000 | 0.00000 |       |         |
| 707       | 2016.07.27 22:15 | close                          | 238 | 0.04 | 0.98740 | 0.00000 | 0.00000 | 6.96  | 2254.83 |
| 708       | 2016.08.01 22:50 | buy                            | 239 | 0.04 | 0.98854 | 0.98637 | 0.00000 |       |         |
| 709       | 2016.08.01 22:55 | modify                         | 239 | 0.04 | 0.98854 | 0.00000 | 0.00000 |       |         |
| 710       | 2016.08.01 22:57 | buy                            | 240 | 0.04 | 0.98804 | 0.98566 | 0.00000 |       |         |
| 711       | 2016.08.01 23:00 | modify                         | 240 | 0.04 | 0.98804 | 0.00000 | 0.00000 |       |         |
| 712       | 2016.08.02 11:20 | close                          | 239 | 0.04 | 0.99188 | 0.00000 | 0.00000 | 10.22 | 2265.06 |
| 713       | 2016.08.02 11:20 | close                          | 240 | 0.04 | 0.99188 | 0.00000 | 0.00000 | 11.74 | 2276.80 |
| 714       | 2016.08.03 15:30 | buy                            | 241 | 0.04 | 0.99374 | 0.99081 | 0.00000 |       |         |
| 715       | 2016.08.03 15:35 | modify                         | 241 | 0.04 | 0.99374 | 0.00000 | 0.00000 |       |         |
| 716       | 2016.08.03 15:57 | buy                            | 242 | 0.04 | 0.99323 | 0.99027 | 0.00000 |       |         |
| 717       | 2016.08.03 16:00 | modify                         | 242 | 0.04 | 0.99323 | 0.00000 | 0.00000 |       |         |
| 718       | 2016.08.03 16:03 | buy                            | 243 | 0.05 | 0.99272 | 0.98978 | 0.00000 |       |         |
| 719       | 2016.08.03 16:05 | modify                         | 243 | 0.05 | 0.99272 | 0.00000 | 0.00000 |       |         |
| 720       | 2016.08.03 17:17 | buy                            | 244 | 0.05 | 0.99221 | 0.98850 | 0.00000 |       |         |
| 721       | 2016.08.03 17:20 | modify                         | 244 | 0.05 | 0.99221 | 0.00000 | 0.00000 |       |         |
| 722       | 2016.08.03 21:16 | buy                            | 245 | 0.06 | 0.99170 | 0.98894 | 0.00000 |       |         |
| 723       | 2016.08.03 21:20 | modify                         | 245 | 0.06 | 0.99170 | 0.00000 | 0.00000 |       |         |
| 724       | 2016.08.03 21:55 | buy                            | 246 | 0.07 | 0.99119 | 0.98878 | 0.00000 |       |         |
| 725       | 2016.08.03 22:05 | modify                         | 246 | 0.07 | 0.99119 | 0.00000 | 0.00000 |       |         |
| 726       | 2016.08.04 05:50 | close                          | 241 | 0.04 | 0.99447 | 0.00000 | 0.00000 | 2.43  | 2279.23 |
| 727       | 2016.08.04 05:50 | close                          | 242 | 0.04 | 0.99447 | 0.00000 | 0.00000 | 3.98  | 2283.21 |
| 728       | 2016.08.04 05:50 | close                          | 243 | 0.05 | 0.99447 | 0.00000 | 0.00000 | 6.92  | 2290.13 |
| 729       | 2016.08.04 05:50 | close                          | 244 | 0.05 | 0.99447 | 0.00000 | 0.00000 | 8.85  | 2298.99 |
| 730       | 2016.08.04 05:50 | close                          | 245 | 0.06 | 0.99447 | 0.00000 | 0.00000 | 12.96 | 2311.95 |
| 731       | 2016.08.04 05:50 | close                          | 246 | 0.07 | 0.99447 | 0.00000 | 0.00000 | 17.82 | 2329.77 |
| 732       | 2016.08.10 03:00 | buy                            | 247 | 0.04 | 1.00523 | 1.00334 | 0.00000 |       |         |
| 733       | 2016.08.10 11:25 | close                          | 247 | 0.04 | 1.00723 | 1.00334 | 0.00000 | 6.08  | 2335.85 |
| 734       | 2016.08.11 17:55 | buy                            | 248 | 0.04 | 1.00466 | 1.00140 | 0.00000 |       |         |
| 735       | 2016.08.11 18:00 | modify                         | 248 | 0.04 | 1.00466 | 0.00000 | 0.00000 |       |         |
| 736       | 2016.08.11 18:29 | buy                            | 249 | 0.04 | 1.00415 | 1.00066 | 0.00000 |       |         |
| 737       | 2016.08.11 18:30 | modify                         | 249 | 0.04 | 1.00415 | 0.00000 | 0.00000 |       |         |
| 738       | 2016.08.11 18:39 | buy                            | 250 | 0.05 | 1.00363 | 1.00005 | 0.00000 |       |         |
| 739       | 2016.08.11 18:40 | modify                         | 250 | 0.05 | 1.00363 | 0.00000 | 0.00000 |       |         |
| 740       | 2016.08.11 18:59 | buy                            | 251 | 0.05 | 1.00312 | 0.99961 | 0.00000 |       |         |
| 741       | 2016.08.11 19:00 | modify                         | 251 | 0.05 | 1.00312 | 0.00000 | 0.00000 |       |         |
| 742       | 2016.08.11 19:10 | buy                            | 252 | 0.06 | 1.00261 | 0.99898 | 0.00000 |       |         |
| 743       | 2016.08.11 19:15 | modify                         | 252 | 0.06 | 1.00261 | 0.00000 | 0.00000 |       |         |
| 744       | 2016.08.11 19:15 | buy                            | 253 | 0.07 | 1.00210 | 0.99836 | 0.00000 |       |         |
| 745       | 2016.08.11 19:20 | modify                         | 253 | 0.07 | 1.00210 | 0.00000 | 0.00000 |       |         |
| 746       | 2016.08.11 19:20 | buy                            | 254 | 0.07 | 1.00105 | 0.99702 | 0.00000 |       |         |
| 747       | 2016.08.11 19:25 | modify                         | 254 | 0.07 | 1.00105 | 0.00000 | 0.00000 |       |         |
| 748       | 2016.08.11 19:25 | buy                            | 255 | 0.08 | 1.00054 | 0.99648 | 0.00000 |       |         |
| 749       | 2016.08.11 19:30 | modify                         | 255 | 0.08 | 1.00054 | 0.00000 | 0.00000 |       |         |
| 750       | 2016.08.11 19:35 | buy                            | 256 | 0.09 | 1.00003 | 0.99579 | 0.00000 |       |         |
| 751       | 2016.08.11 19:40 | modify                         | 256 | 0.09 | 1.00003 | 0.00000 | 0.00000 |       |         |
| 752       | 2016.08.11 20:08 | buy                            | 257 | 0.10 | 0.99953 | 0.99554 | 0.00000 |       |         |
| 753       | 2016.08.11 20:10 | modify                         | 257 | 0.10 | 0.99953 | 0.00000 | 0.00000 |       |         |

|     |                  |        |     |      |         |         |         |        |         |
|-----|------------------|--------|-----|------|---------|---------|---------|--------|---------|
| 754 | 2016.08.11 20:34 | buy    | 258 | 0.11 | 0.99901 | 0.99498 | 0.00000 |        |         |
| 755 | 2016.08.11 20:35 | modify | 258 | 0.11 | 0.99901 | 0.00000 | 0.00000 |        |         |
| 756 | 2016.08.11 20:54 | buy    | 259 | 0.13 | 0.99849 | 0.99447 | 0.00000 |        |         |
| 757 | 2016.08.11 20:55 | modify | 259 | 0.13 | 0.99849 | 0.00000 | 0.00000 |        |         |
| 758 | 2016.08.11 21:01 | buy    | 260 | 0.14 | 0.99799 | 0.99409 | 0.00000 |        |         |
| 759 | 2016.08.11 21:05 | modify | 260 | 0.14 | 0.99799 | 0.00000 | 0.00000 |        |         |
| 760 | 2016.08.12 03:32 | buy    | 261 | 0.16 | 0.99748 | 0.99482 | 0.00000 |        |         |
| 761 | 2016.08.12 03:35 | modify | 261 | 0.16 | 0.99748 | 0.00000 | 0.00000 |        |         |
| 762 | 2016.08.12 03:52 | buy    | 262 | 0.17 | 0.99697 | 0.99397 | 0.00000 |        |         |
| 763 | 2016.08.12 03:55 | modify | 262 | 0.17 | 0.99697 | 0.00000 | 0.00000 |        |         |
| 764 | 2016.08.12 03:55 | buy    | 263 | 0.19 | 0.99639 | 0.99325 | 0.00000 |        |         |
| 765 | 2016.08.12 04:00 | modify | 263 | 0.19 | 0.99639 | 0.00000 | 0.00000 |        |         |
| 766 | 2016.08.12 17:55 | buy    | 264 | 0.21 | 0.99543 | 0.99035 | 0.00000 |        |         |
| 767 | 2016.08.12 18:15 | modify | 264 | 0.21 | 0.99543 | 0.00000 | 0.00000 |        |         |
| 768 | 2016.08.12 18:17 | buy    | 265 | 0.24 | 0.99492 | 0.99018 | 0.00000 |        |         |
| 769 | 2016.08.12 18:20 | modify | 265 | 0.24 | 0.99492 | 0.00000 | 0.00000 |        |         |
| 770 | 2016.08.12 18:24 | buy    | 266 | 0.26 | 0.99440 | 0.98957 | 0.00000 |        |         |
| 771 | 2016.08.12 18:25 | modify | 266 | 0.26 | 0.99440 | 0.00000 | 0.00000 |        |         |
| 772 | 2016.08.12 18:30 | buy    | 267 | 0.29 | 0.99389 | 0.98919 | 0.00000 |        |         |
| 773 | 2016.08.12 18:35 | modify | 267 | 0.29 | 0.99389 | 0.00000 | 0.00000 |        |         |
| 774 | 2016.08.12 18:39 | buy    | 268 | 0.32 | 0.99338 | 0.98868 | 0.00000 |        |         |
| 775 | 2016.08.12 18:40 | modify | 268 | 0.32 | 0.99338 | 0.00000 | 0.00000 |        |         |
| 776 | 2016.08.12 18:46 | buy    | 269 | 0.36 | 0.99287 | 0.98829 | 0.00000 |        |         |
| 777 | 2016.08.12 18:50 | modify | 269 | 0.36 | 0.99287 | 0.00000 | 0.00000 |        |         |
| 778 | 2016.08.12 19:03 | buy    | 270 | 0.40 | 0.99236 | 0.98800 | 0.00000 |        |         |
| 779 | 2016.08.12 19:05 | modify | 270 | 0.40 | 0.99236 | 0.00000 | 0.00000 |        |         |
| 780 | 2016.08.12 19:05 | buy    | 271 | 0.44 | 0.99186 | 0.98741 | 0.00000 |        |         |
| 781 | 2016.08.12 19:10 | modify | 271 | 0.44 | 0.99186 | 0.00000 | 0.00000 |        |         |
| 782 | 2016.08.12 19:42 | buy    | 272 | 0.49 | 0.99135 | 0.98741 | 0.00000 |        |         |
| 783 | 2016.08.12 19:45 | modify | 272 | 0.49 | 0.99135 | 0.00000 | 0.00000 |        |         |
| 784 | 2016.08.15 03:53 | buy    | 273 | 0.54 | 0.99084 | 0.98852 | 0.00000 |        |         |
| 785 | 2016.08.15 09:55 | close  | 248 | 0.04 | 0.99276 | 0.00000 | 0.00000 | -36.00 | 2299.85 |
| 786 | 2016.08.15 09:55 | close  | 249 | 0.04 | 0.99276 | 0.00000 | 0.00000 | -34.45 | 2265.40 |
| 787 | 2016.08.15 09:55 | close  | 250 | 0.05 | 0.99276 | 0.00000 | 0.00000 | -41.09 | 2224.31 |
| 788 | 2016.08.15 09:55 | close  | 251 | 0.05 | 0.99276 | 0.00000 | 0.00000 | -39.16 | 2185.15 |
| 789 | 2016.08.15 09:55 | close  | 252 | 0.06 | 0.99276 | 0.00000 | 0.00000 | -44.67 | 2140.48 |
| 790 | 2016.08.15 09:55 | close  | 253 | 0.07 | 0.99276 | 0.00000 | 0.00000 | -49.40 | 2091.08 |
| 791 | 2016.08.15 09:55 | close  | 254 | 0.07 | 0.99276 | 0.00000 | 0.00000 | -43.81 | 2047.26 |
| 792 | 2016.08.15 09:55 | close  | 255 | 0.08 | 0.99276 | 0.00000 | 0.00000 | -46.98 | 2000.29 |
| 793 | 2016.08.15 09:55 | close  | 256 | 0.09 | 0.99276 | 0.00000 | 0.00000 | -49.36 | 1950.93 |
| 794 | 2016.08.15 09:55 | close  | 257 | 0.10 | 0.99276 | 0.00000 | 0.00000 | -51.05 | 1899.87 |
| 795 | 2016.08.15 09:55 | close  | 258 | 0.11 | 0.99276 | 0.00000 | 0.00000 | -51.81 | 1848.06 |
| 796 | 2016.08.15 09:55 | close  | 259 | 0.13 | 0.99276 | 0.00000 | 0.00000 | -56.10 | 1791.96 |
| 797 | 2016.08.15 09:55 | close  | 260 | 0.14 | 0.99276 | 0.00000 | 0.00000 | -55.10 | 1736.86 |
| 798 | 2016.08.15 09:55 | close  | 261 | 0.16 | 0.99276 | 0.00000 | 0.00000 | -57.06 | 1679.81 |
| 799 | 2016.08.15 09:55 | close  | 262 | 0.17 | 0.99276 | 0.00000 | 0.00000 | -54.05 | 1625.76 |
| 800 | 2016.08.15 09:55 | close  | 263 | 0.19 | 0.99276 | 0.00000 | 0.00000 | -52.03 | 1573.72 |
| 801 | 2016.08.15 09:55 | close  | 264 | 0.21 | 0.99276 | 0.00000 | 0.00000 | -42.21 | 1531.52 |
| 802 | 2016.08.15 09:55 | close  | 265 | 0.24 | 0.99276 | 0.00000 | 0.00000 | -38.93 | 1492.59 |
| 803 | 2016.08.15 09:55 | close  | 266 | 0.26 | 0.99276 | 0.00000 | 0.00000 | -31.90 | 1460.68 |
| 804 | 2016.08.15 09:55 | close  | 267 | 0.29 | 0.99276 | 0.00000 | 0.00000 | -24.36 | 1436.32 |
| 805 | 2016.08.15 09:55 | close  | 268 | 0.32 | 0.99276 | 0.00000 | 0.00000 | -14.48 | 1421.84 |
| 806 | 2016.08.15 09:55 | close  | 269 | 0.36 | 0.99276 | 0.00000 | 0.00000 | -2.35  | 1419.49 |
| 807 | 2016.08.15 09:55 | close  | 270 | 0.40 | 0.99276 | 0.00000 | 0.00000 | 12.88  | 1432.37 |
| 808 | 2016.08.15 09:55 | close  | 271 | 0.44 | 0.99276 | 0.00000 | 0.00000 | 30.88  | 1463.25 |
| 809 | 2016.08.15 09:55 | close  | 272 | 0.49 | 0.99276 | 0.00000 | 0.00000 | 53.38  | 1516.62 |
| 810 | 2016.08.15 09:55 | close  | 273 | 0.54 | 0.99276 | 0.98852 | 0.00000 | 78.74  | 1595.36 |
| 811 | 2016.08.15 13:50 | buy    | 274 | 0.04 | 0.99052 | 0.98818 | 0.00000 |        |         |
| 812 | 2016.08.15 13:55 | modify | 274 | 0.04 | 0.99052 | 0.00000 | 0.00000 |        |         |
| 813 | 2016.08.15 19:05 | close  | 274 | 0.04 | 0.99318 | 0.00000 | 0.00000 | 8.08   | 1603.44 |
| 814 | 2016.08.16 01:35 | sell   | 275 | 0.04 | 0.99239 | 0.99422 | 0.00000 |        |         |
| 815 | 2016.08.16 09:04 | s/l    | 275 | 0.04 | 0.99422 | 0.99422 | 0.00000 | -5.56  | 1597.88 |
| 816 | 2016.08.16 09:30 | sell   | 276 | 0.04 | 0.99429 | 0.99766 | 0.00000 |        |         |
| 817 | 2016.08.16 15:40 | close  | 276 | 0.04 | 0.99028 | 0.99766 | 0.00000 | 12.18  | 1610.06 |
| 818 | 2016.08.16 16:30 | buy    | 277 | 0.04 | 0.98960 | 0.98479 | 0.00000 |        |         |
| 819 | 2016.08.16 16:35 | modify | 277 | 0.04 | 0.98960 | 0.00000 | 0.00000 |        |         |
| 820 | 2016.08.16 16:35 | buy    | 278 | 0.04 | 0.98894 | 0.98403 | 0.00000 |        |         |

|     |                  |        |     |      |         |         |         |       |         |
|-----|------------------|--------|-----|------|---------|---------|---------|-------|---------|
| 821 | 2016.08.16 17:05 | modify | 278 | 0.04 | 0.98894 | 0.00000 | 0.00000 |       |         |
| 822 | 2016.08.16 17:05 | buy    | 279 | 0.05 | 0.98799 | 0.98251 | 0.00000 |       |         |
| 823 | 2016.08.16 17:20 | modify | 279 | 0.05 | 0.98799 | 0.00000 | 0.00000 |       |         |
| 824 | 2016.08.16 17:20 | buy    | 280 | 0.05 | 0.98744 | 0.98165 | 0.00000 |       |         |
| 825 | 2016.08.16 17:25 | modify | 280 | 0.05 | 0.98744 | 0.00000 | 0.00000 |       |         |
| 826 | 2016.08.16 17:27 | buy    | 281 | 0.06 | 0.98694 | 0.98114 | 0.00000 |       |         |
| 827 | 2016.08.17 05:25 | modify | 281 | 0.06 | 0.98694 | 0.00000 | 0.00000 |       |         |
| 828 | 2016.08.17 12:30 | buy    | 282 | 0.07 | 0.98520 | 0.98168 | 0.00000 |       |         |
| 829 | 2016.08.17 12:35 | modify | 282 | 0.07 | 0.98520 | 0.00000 | 0.00000 |       |         |
| 830 | 2016.08.17 12:38 | buy    | 283 | 0.07 | 0.98469 | 0.98116 | 0.00000 |       |         |
| 831 | 2016.08.17 12:40 | modify | 283 | 0.07 | 0.98469 | 0.00000 | 0.00000 |       |         |
| 832 | 2016.08.17 13:03 | buy    | 284 | 0.08 | 0.98418 | 0.98048 | 0.00000 |       |         |
| 833 | 2016.08.17 13:05 | modify | 284 | 0.08 | 0.98418 | 0.00000 | 0.00000 |       |         |
| 834 | 2016.08.17 13:28 | buy    | 285 | 0.09 | 0.98367 | 0.97986 | 0.00000 |       |         |
| 835 | 2016.08.17 13:30 | modify | 285 | 0.09 | 0.98367 | 0.00000 | 0.00000 |       |         |
| 836 | 2016.08.17 13:36 | buy    | 286 | 0.10 | 0.98316 | 0.97935 | 0.00000 |       |         |
| 837 | 2016.08.17 13:40 | modify | 286 | 0.10 | 0.98316 | 0.00000 | 0.00000 |       |         |
| 838 | 2016.08.17 14:08 | buy    | 287 | 0.11 | 0.98265 | 0.97941 | 0.00000 |       |         |
| 839 | 2016.08.17 14:10 | modify | 287 | 0.11 | 0.98265 | 0.00000 | 0.00000 |       |         |
| 840 | 2016.08.17 15:40 | buy    | 288 | 0.13 | 0.98214 | 0.97956 | 0.00000 |       |         |
| 841 | 2016.08.17 15:45 | modify | 288 | 0.13 | 0.98214 | 0.00000 | 0.00000 |       |         |
| 842 | 2016.08.18 04:35 | close  | 277 | 0.04 | 0.98736 | 0.00000 | 0.00000 | -6.51 | 1603.56 |
| 843 | 2016.08.18 04:35 | close  | 278 | 0.04 | 0.98736 | 0.00000 | 0.00000 | -4.51 | 1599.05 |
| 844 | 2016.08.18 04:35 | close  | 279 | 0.05 | 0.98736 | 0.00000 | 0.00000 | -2.02 | 1597.02 |
| 845 | 2016.08.18 04:35 | close  | 280 | 0.05 | 0.98736 | 0.00000 | 0.00000 | 0.06  | 1597.08 |
| 846 | 2016.08.18 04:35 | close  | 281 | 0.06 | 0.98736 | 0.00000 | 0.00000 | 2.36  | 1599.44 |
| 847 | 2016.08.18 04:35 | close  | 282 | 0.07 | 0.98736 | 0.00000 | 0.00000 | 11.86 | 1611.30 |
| 848 | 2016.08.18 04:35 | close  | 283 | 0.07 | 0.98736 | 0.00000 | 0.00000 | 14.58 | 1625.89 |
| 849 | 2016.08.18 04:35 | close  | 284 | 0.08 | 0.98736 | 0.00000 | 0.00000 | 19.76 | 1645.65 |
| 850 | 2016.08.18 04:35 | close  | 285 | 0.09 | 0.98736 | 0.00000 | 0.00000 | 25.72 | 1671.37 |
| 851 | 2016.08.18 04:35 | close  | 286 | 0.10 | 0.98736 | 0.00000 | 0.00000 | 32.45 | 1703.82 |
| 852 | 2016.08.18 04:35 | close  | 287 | 0.11 | 0.98736 | 0.00000 | 0.00000 | 39.96 | 1743.78 |
| 853 | 2016.08.18 04:35 | close  | 288 | 0.13 | 0.98736 | 0.00000 | 0.00000 | 52.26 | 1796.05 |
| 854 | 2016.08.18 05:20 | sell   | 289 | 0.04 | 0.98854 | 0.99424 | 0.00000 |       |         |
| 855 | 2016.08.18 16:00 | close  | 289 | 0.04 | 0.98300 | 0.99424 | 0.00000 | 16.84 | 1812.89 |
| 856 | 2016.08.18 17:05 | buy    | 290 | 0.04 | 0.98245 | 0.97872 | 0.00000 |       |         |
| 857 | 2016.08.18 17:20 | modify | 290 | 0.04 | 0.98245 | 0.00000 | 0.00000 |       |         |
| 858 | 2016.08.18 17:20 | buy    | 291 | 0.04 | 0.98194 | 0.97828 | 0.00000 |       |         |
| 859 | 2016.08.18 17:25 | modify | 291 | 0.04 | 0.98194 | 0.00000 | 0.00000 |       |         |
| 860 | 2016.08.18 17:29 | buy    | 292 | 0.05 | 0.98143 | 0.97761 | 0.00000 |       |         |
| 861 | 2016.08.18 17:30 | modify | 292 | 0.05 | 0.98143 | 0.00000 | 0.00000 |       |         |
| 862 | 2016.08.18 17:30 | buy    | 293 | 0.05 | 0.98090 | 0.97711 | 0.00000 |       |         |
| 863 | 2016.08.18 17:35 | modify | 293 | 0.05 | 0.98090 | 0.00000 | 0.00000 |       |         |
| 864 | 2016.08.19 03:07 | buy    | 294 | 0.06 | 0.98039 | 0.97821 | 0.00000 |       |         |
| 865 | 2016.08.19 03:10 | modify | 294 | 0.06 | 0.98039 | 0.00000 | 0.00000 |       |         |
| 866 | 2016.08.19 03:56 | buy    | 295 | 0.07 | 0.97989 | 0.97757 | 0.00000 |       |         |
| 867 | 2016.08.19 05:20 | modify | 295 | 0.07 | 0.97989 | 0.00000 | 0.00000 |       |         |
| 868 | 2016.08.19 05:20 | buy    | 296 | 0.07 | 0.97844 | 0.97495 | 0.00000 |       |         |
| 869 | 2016.08.19 05:25 | modify | 296 | 0.07 | 0.97844 | 0.00000 | 0.00000 |       |         |
| 870 | 2016.08.19 05:28 | buy    | 297 | 0.08 | 0.97792 | 0.97445 | 0.00000 |       |         |
| 871 | 2016.08.19 05:30 | modify | 297 | 0.08 | 0.97792 | 0.00000 | 0.00000 |       |         |
| 872 | 2016.08.19 05:40 | buy    | 298 | 0.09 | 0.97740 | 0.97382 | 0.00000 |       |         |
| 873 | 2016.08.19 05:45 | modify | 298 | 0.09 | 0.97740 | 0.00000 | 0.00000 |       |         |
| 874 | 2016.08.19 11:20 | buy    | 299 | 0.10 | 0.97674 | 0.97336 | 0.00000 |       |         |
| 875 | 2016.08.19 11:30 | modify | 299 | 0.10 | 0.97674 | 0.00000 | 0.00000 |       |         |
| 876 | 2016.08.19 18:00 | close  | 290 | 0.04 | 0.98114 | 0.00000 | 0.00000 | -3.91 | 1808.98 |
| 877 | 2016.08.19 18:00 | close  | 291 | 0.04 | 0.98114 | 0.00000 | 0.00000 | -2.36 | 1806.62 |
| 878 | 2016.08.19 18:00 | close  | 292 | 0.05 | 0.98114 | 0.00000 | 0.00000 | -1.01 | 1805.62 |
| 879 | 2016.08.19 18:00 | close  | 293 | 0.05 | 0.98114 | 0.00000 | 0.00000 | 1.00  | 1806.62 |
| 880 | 2016.08.19 18:00 | close  | 294 | 0.06 | 0.98114 | 0.00000 | 0.00000 | 3.42  | 1810.04 |
| 881 | 2016.08.19 18:00 | close  | 295 | 0.07 | 0.98114 | 0.00000 | 0.00000 | 6.65  | 1816.69 |
| 882 | 2016.08.19 18:00 | close  | 296 | 0.07 | 0.98114 | 0.00000 | 0.00000 | 14.36 | 1831.05 |
| 883 | 2016.08.19 18:00 | close  | 297 | 0.08 | 0.98114 | 0.00000 | 0.00000 | 19.57 | 1850.62 |
| 884 | 2016.08.19 18:00 | close  | 298 | 0.09 | 0.98114 | 0.00000 | 0.00000 | 25.57 | 1876.19 |
| 885 | 2016.08.19 18:00 | close  | 299 | 0.10 | 0.98114 | 0.00000 | 0.00000 | 33.43 | 1909.62 |