

Strategy Tester Report

Generic A-TLP v.12.30_RUS

Alpari-ECN1 (Build 1010)

Ñèìàíë

EURCHF (Euro vs Swiss Franc)

Ìäðëíà

15 Ìëíóò (M15) 2016.02.15 07:00 - 2016.10.14 23:45 (2015.02.15 - 2016.10.15)

Ìäðäëù

Äñà òëëë (Ìäëáíëäà òì÷íóë Ìäòíà Ìà Ìííàä ãñàò Ìäëíäíóðëò äíñòóííóò òäëíòäëëíà)

Ìäðäíäòòó

S_1="<==== General settings =====>; SetName="EUR_CHF_M15"; every_tick=true; MagicNumber=1202; Slippage=5; Lots=0.1; Auto_Risk=0; MM_Depo=0; Max_Spread=25; Stop_Loss=22; Take_Profit=100; TP_perc=0; min_TP=10; MaxDailyRange=1000; CheckMDRAfter0=false; Hedging=true; S_2="<==== ENTER SETTINGS =====>; S_21="Ìäñòðíëëë Bollinger Band"; BB_Period=13; BB_Deviation=2; Entry_Break=0; Min_Volatility=7; OnlyBid=true; S_22="Ìäñòðíëëë CCI"; cci_Period_open=0; cci_level_open=0; S_23="Ìðë Ìäëñ.äëëíà ñää÷ë = 0 - äùëë."; maxcandle=0; barcount=8; S_24="Ìðë Ìäòçà = 0 - äùëë."; pause=30; sizeloss=20; S_4="<==== Trailing stop/Breakeven =====>; Trail_Start=6; Trail_Size=1; Trail_Step=0.1; rollover_trail_end=true; X=0; Y=1; S_3="<==== EXIT SETTINGS =====>; S_31="Ìðë Exit_Minutes = 0 - äùëë."; Exit_Minutes=200; Time_Profit_Pips=5; S_32="Ìðë Exit_Distance = 0 - äùëë."; Exit_Distance=-2; Exit_Profit_Pips=-2; S_33="Ìðë MA_period = 0 - äùëë."; MA_period=7; Reverse_Profit=6; S_34="Ìðë CCI: Period = 0 - äùëë."; cci_Period_close=0; cci_level_close=100; S_5="<==== Trade Time Filter =====>; TradeAllDaysInTheSameTime=false; S_51="<==== MONDAY / ALL DAYS =====>; MONDAY_Enabled=true; MONDAY_Start_Trade_Hour=22; MONDAY_Start_Trade_Minute=0; MONDAY_End_Trade_Hour=1; MONDAY_End_Trade_Minute=0; S_52="<==== TUESDAY =====>; TUESDAY_Enabled=true; TUESDAY_Start_Trade_Hour=22; TUESDAY_Start_Trade_Minute=0; TUESDAY_End_Trade_Hour=1; TUESDAY_End_Trade_Minute=0; S_53="<==== WEDNESDAY =====>; WEDNESDAY_Enabled=true; WEDNESDAY_Start_Trade_Hour=22; WEDNESDAY_Start_Trade_Minute=0; WEDNESDAY_End_Trade_Hour=23; WEDNESDAY_End_Trade_Minute=59; S_54="<==== THURSDAY =====>; THURSDAY_Enabled=true; THURSDAY_Start_Trade_Hour=22; THURSDAY_Start_Trade_Minute=0; THURSDAY_End_Trade_Hour=1; THURSDAY_End_Trade_Minute=0; S_55="<==== FRIDAY =====>; FRIDAY_Enabled=true; FRIDAY_Start_Trade_Hour=22; FRIDAY_Start_Trade_Minute=0; FRIDAY_End_Trade_Hour=23; FRIDAY_End_Trade_Minute=59; S_6="<==== Roll Over Filter =====>; OpenOrdersInRollover=false; CloseOrdersInRollover=false; rollover_start="23:55"; rollover_end="01:00"; S_7="<==== Other Settings =====>; showinfopanel=false; VisualDebug=false; Col_info=176,162,168; Col_info2=Gray; WritelogFile=true;

Ääðíà à ëñòòëë

16864

Ñíñäëëòíäñí òëëíà

19037545

Ëà÷äñòäí Ìäëëëðíäíëý

24.86%

Ìðëäëë ðäñííäëäñíäíëý ääòäëëíà

0

Ìä÷äëùíóë ääíçëò

10000.00

Ñíðää

20

×ëñòäý Ìðëäóëù

339.93

Ìäùäý Ìðëäóëù

489.98

Ìäùëë óäóòíë

-150.05

Ìðëäóëùíñòó

3.27

Ìäòäëëäíäëä äùëäðóðä

2.39

Ääñíëðòíäý Ìñíñäëä

9.05

Ìäëñëíäëäùäý Ìñíñäëä

38.79 (0.39%)

Ìòñíëòäëùäý Ìñíñäëä

0.39% (38.79)

Äñäñí ñääëíë

142

Ëíòòòëä Ìçëòòë (% äùëäðääðëò)

73 (71.23%)

Äëëíóä Ìçëòòë (% äùëäðääðëò)

69 (71.01%)

Ìðëäóëùíä ñääëëë (% ò äñäò)

101 (71.13%)

Óäóòí÷íä ñääëëë (% ò äñäò)

41 (28.87%)

Ñäíäý äíëùäý Ìðëäóëùäý ñääëëä

78.23

óäóòí÷íä ñääëëä

-22.25

Ñääíäý Ìðëäóëùäý ñääëëä

4.85

óäóòí÷íä ñääëëä

-3.66

Ìäëñëíäëùíä ëíë÷äñòäí Ìäíäðóäíóò äùëäðóðäë (Ìðëäóëù)

14 (48.95)

Ìäíäðóäíóò Ìðëäðóðäë (óäóòíë)

3 (-5.06)

Ìäëñ. Ìäíäðóäíäý Ìðëäóëù (+ëñíë äùëäðóðäë)

122.16 (4)

Ìäíäðóäíóò óäóòíë (+ëñíë Ìðëäðóðäë)

-22.25 (1)

Ñääíäëë Ìäíäðóäíóò äùëäðóðä

4

Ìäíäðóäíóò Ìðëäðóðä

2

Баланс / Средства / Все тики (наиболее точный метод на основе всех наименьших доступных таймфреймов для генерации каждого тика) / 24.86%

	Ääñíäý	Òëí	Ìäðäð	Ìäóäí	Òäíà	S / L	T / P	Ìðëäóëù	Ääëäíñ
1	2016.02.15 23:30	buy	1	0.10	1.10116	0.00000	0.00000		
2	2016.02.15 23:30	modify	1	0.10	1.10116	1.09896	1.11116		
3	2016.02.16 01:07	close	1	0.10	1.10160	1.09896	1.11116	4.20	10004.20
4	2016.02.16 22:45	sell	2	0.10	1.10156	0.00000	0.00000		
5	2016.02.16 22:45	modify	2	0.10	1.10156	1.10376	1.09156		
6	2016.02.17 01:00	close	2	0.10	1.10129	1.10376	1.09156	2.72	10006.92
7	2016.02.17 22:03	buy	3	0.10	1.10386	0.00000	0.00000		
8	2016.02.17 22:03	modify	3	0.10	1.10386	1.10166	1.11386		
9	2016.02.17 22:07	modify	3	0.10	1.10386	1.10387	1.11386		
10	2016.02.17 22:07	modify	3	0.10	1.10386	1.10436	1.11386		
11	2016.02.17 22:07	modify	3	0.10	1.10386	1.10437	1.11386		
12	2016.02.17 22:07	modify	3	0.10	1.10386	1.10439	1.11386		
13	2016.02.17 22:07	modify	3	0.10	1.10386	1.10440	1.11386		
14	2016.02.17 22:08	s/l	3	0.10	1.10440	1.10440	1.11386	5.46	10012.38
15	2016.02.18 22:49	buy	4	0.10	1.10284	0.00000	0.00000		
16	2016.02.18 22:49	modify	4	0.10	1.10284	1.10064	1.11284		
17	2016.02.19 01:22	close	4	0.10	1.10322	1.10064	1.11284	3.59	10015.96
18	2016.02.19 22:54	sell	5	0.10	1.10209	0.00000	0.00000		
19	2016.02.19 22:54	modify	5	0.10	1.10209	1.10429	1.09209		

file:///C:/Program%20Files/Alpari%20Limited%20MT4/gen_eurCHF_2016.htm

1/11

17.10.2016

Strategy Tester: Generic A-TLP v.12.30_RUS

20	2016.02.19 23:24	close	5	0.10	1.10167	1.10429	1.09209	4.24	10020.20
21	2016.02.19 23:54	buy	6	0.10	1.10147	0.00000	0.00000		
22	2016.02.19 23:54	modify	6	0.10	1.10147	1.09927	1.11147		
23	2016.02.22 03:33	close	6	0.10	1.10174	1.09927	1.11147	2.48	10022.68
24	2016.02.23 22:00	sell	7	0.10	1.09271	0.00000	0.00000		
25	2016.02.23 22:00	modify	7	0.10	1.09271	1.09491	1.08271		
26	2016.02.24 01:09	close	7	0.10	1.09241	1.09491	1.08271	3.02	10025.70
27	2016.02.24 22:09	sell	8	0.10	1.08837	0.00000	0.00000		
28	2016.02.24 22:09	modify	8	0.10	1.08837	1.09057	1.07837		
29	2016.02.25 04:24	s/l	8	0.10	1.09057	1.09057	1.07837	-22.25	10003.45
30	2016.02.25 23:54	buy	9	0.10	1.09127	0.00000	0.00000		
31	2016.02.25 23:54	modify	9	0.10	1.09127	1.08907	1.10127		
32	2016.02.26 02:00	close	9	0.10	1.09167	1.08907	1.10127	3.79	10007.24
33	2016.02.26 23:00	buy	10	0.10	1.08979	0.00000	0.00000		
34	2016.02.26 23:00	modify	10	0.10	1.08979	1.08759	1.09979		
35	2016.02.29 03:07	close	10	0.10	1.08959	1.08759	1.09979	-2.27	10004.97
36	2016.03.01 22:00	buy	11	0.10	1.08377	0.00000	0.00000		
37	2016.03.01 22:00	modify	11	0.10	1.08377	1.08157	1.09377		
38	2016.03.02 01:04	close	11	0.10	1.08386	1.08157	1.09377	0.66	10005.62
39	2016.03.02 22:04	sell	12	0.10	1.08280	0.00000	0.00000		
40	2016.03.02 22:04	modify	12	0.10	1.08280	1.08500	1.07280		
41	2016.03.03 04:24	close	12	0.10	1.08300	1.08500	1.07280	-2.05	10003.57
42	2016.03.03 22:30	sell	13	0.10	1.08628	0.00000	0.00000		
43	2016.03.03 22:30	modify	13	0.10	1.08628	1.08848	1.07628		
44	2016.03.04 01:00	close	13	0.10	1.08596	1.08848	1.07628	3.22	10006.79
45	2016.03.04 22:00	sell	14	0.10	1.09408	0.00000	0.00000		
46	2016.03.04 22:00	modify	14	0.10	1.09408	1.09628	1.08408		
47	2016.03.04 22:52	modify	14	0.10	1.09408	1.09407	1.08408		
48	2016.03.04 22:52	modify	14	0.10	1.09408	1.09358	1.08408		
49	2016.03.04 22:52	modify	14	0.10	1.09408	1.09357	1.08408		
50	2016.03.04 22:52	modify	14	0.10	1.09408	1.09356	1.08408		
51	2016.03.04 22:52	modify	14	0.10	1.09408	1.09355	1.08408		
52	2016.03.04 22:52	modify	14	0.10	1.09408	1.09354	1.08408		
53	2016.03.04 22:52	modify	14	0.10	1.09408	1.09353	1.08408		
54	2016.03.04 22:52	modify	14	0.10	1.09408	1.09351	1.08408		
55	2016.03.04 22:52	modify	14	0.10	1.09408	1.09350	1.08408		
56	2016.03.04 22:52	modify	14	0.10	1.09408	1.09348	1.08408		
57	2016.03.04 22:52	modify	14	0.10	1.09408	1.09347	1.08408		
58	2016.03.04 22:54	modify	14	0.10	1.09408	1.09346	1.08408		
59	2016.03.04 22:54	modify	14	0.10	1.09408	1.09345	1.08408		
60	2016.03.04 22:54	modify	14	0.10	1.09408	1.09344	1.08408		
61	2016.03.04 22:54	modify	14	0.10	1.09408	1.09343	1.08408		
62	2016.03.04 22:54	modify	14	0.10	1.09408	1.09341	1.08408		
63	2016.03.04 22:54	modify	14	0.10	1.09408	1.09340	1.08408		
64	2016.03.04 22:54	modify	14	0.10	1.09408	1.09339	1.08408		
65	2016.03.04 22:54	modify	14	0.10	1.09408	1.09338	1.08408		
66	2016.03.04 22:54	modify	14	0.10	1.09408	1.09337	1.08408		
67	2016.03.04 22:54	modify	14	0.10	1.09408	1.09336	1.08408		
68	2016.03.04 22:54	modify	14	0.10	1.09408	1.09335	1.08408		
69	2016.03.04 22:54	modify	14	0.10	1.09408	1.09334	1.08408		
70	2016.03.04 22:54	modify	14	0.10	1.09408	1.09333	1.08408		
71	2016.03.04 22:54	modify	14	0.10	1.09408	1.09331	1.08408		
72	2016.03.04 22:54	modify	14	0.10	1.09408	1.09330	1.08408		
73	2016.03.04 22:54	modify	14	0.10	1.09408	1.09329	1.08408		
74	2016.03.04 22:54	modify	14	0.10	1.09408	1.09328	1.08408		
75	2016.03.04 22:54	modify	14	0.10	1.09408	1.09327	1.08408		
76	2016.03.04 22:54	modify	14	0.10	1.09408	1.09326	1.08408		
77	2016.03.04 22:54	modify	14	0.10	1.09408	1.09324	1.08408		
78	2016.03.04 22:54	modify	14	0.10	1.09408	1.09323	1.08408		
79	2016.03.04 22:54	modify	14	0.10	1.09408	1.09322	1.08408		
80	2016.03.04 22:54	modify	14	0.10	1.09408	1.09321	1.08408		
81	2016.03.04 22:54	modify	14	0.10	1.09408	1.09320	1.08408		
82	2016.03.04 22:54	modify	14	0.10	1.09408	1.09319	1.08408		
83	2016.03.04 22:55	s/l	14	0.10	1.09319	1.09319	1.08408	8.99	10015.78
84	2016.03.04 23:09	buy	15	0.10	1.09277	0.00000	0.00000		
85	2016.03.04 23:09	modify	15	0.10	1.09277	1.09057	1.10277		
86	2016.03.04 23:30	modify	15	0.10	1.09277	1.09278	1.10277		

87	2016.03.04 23:30	modify	15	0.10	1.09277	1.09329	1.10277		
88	2016.03.04 23:30	modify	15	0.10	1.09277	1.09331	1.10277		
89	2016.03.04 23:30	modify	15	0.10	1.09277	1.09332	1.10277		
90	2016.03.04 23:30	modify	15	0.10	1.09277	1.09334	1.10277		
91	2016.03.04 23:30	modify	15	0.10	1.09277	1.09335	1.10277		
92	2016.03.04 23:30	modify	15	0.10	1.09277	1.09336	1.10277		
93	2016.03.04 23:30	modify	15	0.10	1.09277	1.09338	1.10277		
94	2016.03.04 23:30	modify	15	0.10	1.09277	1.09339	1.10277		
95	2016.03.04 23:30	modify	15	0.10	1.09277	1.09341	1.10277		
96	2016.03.04 23:30	modify	15	0.10	1.09277	1.09342	1.10277		
97	2016.03.04 23:30	modify	15	0.10	1.09277	1.09344	1.10277		
98	2016.03.04 23:30	modify	15	0.10	1.09277	1.09345	1.10277		
99	2016.03.04 23:30	modify	15	0.10	1.09277	1.09346	1.10277		
100	2016.03.04 23:30	modify	15	0.10	1.09277	1.09348	1.10277		
101	2016.03.04 23:30	modify	15	0.10	1.09277	1.09349	1.10277		
102	2016.03.04 23:30	modify	15	0.10	1.09277	1.09351	1.10277		
103	2016.03.04 23:30	modify	15	0.10	1.09277	1.09352	1.10277		
104	2016.03.04 23:30	modify	15	0.10	1.09277	1.09353	1.10277		
105	2016.03.04 23:30	modify	15	0.10	1.09277	1.09354	1.10277		
106	2016.03.04 23:30	modify	15	0.10	1.09277	1.09355	1.10277		
107	2016.03.04 23:30	modify	15	0.10	1.09277	1.09356	1.10277		
108	2016.03.04 23:30	modify	15	0.10	1.09277	1.09358	1.10277		
109	2016.03.04 23:30	modify	15	0.10	1.09277	1.09359	1.10277		
110	2016.03.04 23:30	modify	15	0.10	1.09277	1.09361	1.10277		
111	2016.03.04 23:30	modify	15	0.10	1.09277	1.09362	1.10277		
112	2016.03.04 23:30	modify	15	0.10	1.09277	1.09363	1.10277		
113	2016.03.04 23:30	modify	15	0.10	1.09277	1.09365	1.10277		
114	2016.03.04 23:30	modify	15	0.10	1.09277	1.09366	1.10277		
115	2016.03.04 23:31	modify	15	0.10	1.09277	1.09368	1.10277		
116	2016.03.04 23:31	modify	15	0.10	1.09277	1.09369	1.10277		
117	2016.03.04 23:31	modify	15	0.10	1.09277	1.09370	1.10277		
118	2016.03.04 23:31	modify	15	0.10	1.09277	1.09371	1.10277		
119	2016.03.04 23:31	modify	15	0.10	1.09277	1.09372	1.10277		
120	2016.03.04 23:31	modify	15	0.10	1.09277	1.09373	1.10277		
121	2016.03.04 23:31	modify	15	0.10	1.09277	1.09375	1.10277		
122	2016.03.04 23:31	modify	15	0.10	1.09277	1.09376	1.10277		
123	2016.03.04 23:31	modify	15	0.10	1.09277	1.09378	1.10277		
124	2016.03.04 23:31	modify	15	0.10	1.09277	1.09379	1.10277		
125	2016.03.04 23:31	modify	15	0.10	1.09277	1.09380	1.10277		
126	2016.03.04 23:31	modify	15	0.10	1.09277	1.09382	1.10277		
127	2016.03.04 23:31	modify	15	0.10	1.09277	1.09383	1.10277		
128	2016.03.04 23:31	modify	15	0.10	1.09277	1.09385	1.10277		
129	2016.03.04 23:31	modify	15	0.10	1.09277	1.09386	1.10277		
130	2016.03.04 23:31	modify	15	0.10	1.09277	1.09387	1.10277		
131	2016.03.04 23:31	modify	15	0.10	1.09277	1.09388	1.10277		
132	2016.03.04 23:31	modify	15	0.10	1.09277	1.09389	1.10277		
133	2016.03.04 23:31	modify	15	0.10	1.09277	1.09390	1.10277		
134	2016.03.04 23:33	s/l	15	0.10	1.09390	1.09390	1.10277	11.41	10027.19
135	2016.03.07 22:22	buy	16	0.10	1.09587	0.00000	0.00000		
136	2016.03.07 22:22	modify	16	0.10	1.09587	1.09367	1.10587		
137	2016.03.07 22:52	close	16	0.10	1.09616	1.09367	1.10587	2.93	10030.12
138	2016.03.07 23:06	sell	17	0.10	1.09640	0.00000	0.00000		
139	2016.03.07 23:06	modify	17	0.10	1.09640	1.09860	1.08640		
140	2016.03.08 01:45	close	17	0.10	1.09632	1.09860	1.08640	0.80	10030.92
141	2016.03.08 22:07	sell	18	0.10	1.09659	0.00000	0.00000		
142	2016.03.08 22:07	modify	18	0.10	1.09659	1.09879	1.08659		
143	2016.03.09 01:00	modify	18	0.10	1.09659	1.09643	1.08659		
144	2016.03.09 01:00	modify	18	0.10	1.09659	1.09594	1.08659		
145	2016.03.09 01:03	modify	18	0.10	1.09659	1.09592	1.08659		
146	2016.03.09 01:03	modify	18	0.10	1.09659	1.09591	1.08659		
147	2016.03.09 01:03	modify	18	0.10	1.09659	1.09590	1.08659		
148	2016.03.09 01:04	s/l	18	0.10	1.09590	1.09590	1.08659	6.95	10037.87
149	2016.03.09 23:54	buy	19	0.10	1.09715	0.00000	0.00000		
150	2016.03.09 23:54	modify	19	0.10	1.09715	1.09495	1.10715		
151	2016.03.10 01:08	close	19	0.10	1.09740	1.09495	1.10715	1.76	10039.64
152	2016.03.10 22:09	buy	20	0.10	1.09996	0.00000	0.00000		
153	2016.03.10 22:09	modify	20	0.10	1.09996	1.09776	1.10996		

17.10.2016

Strategy Tester: Generic A-TLP v.12.30_RUS

154	2016.03.10 22:37	modify	20	0.10	1.09996	1.09997	1.10996		
155	2016.03.10 22:37	modify	20	0.10	1.09996	1.10046	1.10996		
156	2016.03.10 22:37	modify	20	0.10	1.09996	1.10047	1.10996		
157	2016.03.10 22:37	modify	20	0.10	1.09996	1.10049	1.10996		
158	2016.03.10 22:37	modify	20	0.10	1.09996	1.10050	1.10996		
159	2016.03.10 22:37	modify	20	0.10	1.09996	1.10051	1.10996		
160	2016.03.10 22:37	modify	20	0.10	1.09996	1.10053	1.10996		
161	2016.03.10 22:37	modify	20	0.10	1.09996	1.10054	1.10996		
162	2016.03.10 22:37	modify	20	0.10	1.09996	1.10056	1.10996		
163	2016.03.10 22:37	modify	20	0.10	1.09996	1.10057	1.10996		
164	2016.03.10 22:39	modify	20	0.10	1.09996	1.10058	1.10996		
165	2016.03.10 22:39	modify	20	0.10	1.09996	1.10059	1.10996		
166	2016.03.10 22:39	modify	20	0.10	1.09996	1.10060	1.10996		
167	2016.03.10 22:39	modify	20	0.10	1.09996	1.10061	1.10996		
168	2016.03.10 22:39	modify	20	0.10	1.09996	1.10063	1.10996		
169	2016.03.10 22:39	modify	20	0.10	1.09996	1.10064	1.10996		
170	2016.03.10 22:39	modify	20	0.10	1.09996	1.10066	1.10996		
171	2016.03.10 22:39	modify	20	0.10	1.09996	1.10067	1.10996		
172	2016.03.10 22:39	modify	20	0.10	1.09996	1.10068	1.10996		
173	2016.03.10 22:39	modify	20	0.10	1.09996	1.10070	1.10996		
174	2016.03.10 22:39	modify	20	0.10	1.09996	1.10071	1.10996		
175	2016.03.10 22:39	modify	20	0.10	1.09996	1.10073	1.10996		
176	2016.03.10 22:39	modify	20	0.10	1.09996	1.10074	1.10996		
177	2016.03.10 22:39	modify	20	0.10	1.09996	1.10075	1.10996		
178	2016.03.10 22:39	close	20	0.10	1.10085	1.10075	1.10996	8.99	10048.63
179	2016.03.10 23:07	sell	21	0.10	1.10096	0.00000	0.00000		
180	2016.03.10 23:07	modify	21	0.10	1.10096	1.10316	1.09096		
181	2016.03.11 01:24	modify	21	0.10	1.10096	1.10095	1.09096		
182	2016.03.11 01:24	modify	21	0.10	1.10096	1.10046	1.09096		
183	2016.03.11 01:24	modify	21	0.10	1.10096	1.10045	1.09096		
184	2016.03.11 01:24	modify	21	0.10	1.10096	1.10044	1.09096		
185	2016.03.11 01:24	modify	21	0.10	1.10096	1.10043	1.09096		
186	2016.03.11 01:24	modify	21	0.10	1.10096	1.10042	1.09096		
187	2016.03.11 01:24	modify	21	0.10	1.10096	1.10041	1.09096		
188	2016.03.11 01:24	close	21	0.10	1.10031	1.10041	1.09096	6.55	10055.18
189	2016.03.14 22:00	sell	22	0.10	1.09598	0.00000	0.00000		
190	2016.03.14 22:00	modify	22	0.10	1.09598	1.09818	1.08598		
191	2016.03.15 01:27	close	22	0.10	1.09608	1.09818	1.08598	-1.02	10054.16
192	2016.03.16 23:06	sell	23	0.10	1.09724	0.00000	0.00000		
193	2016.03.16 23:06	modify	23	0.10	1.09724	1.09944	1.08724		
194	2016.03.16 23:24	modify	23	0.10	1.09724	1.09722	1.08724		
195	2016.03.16 23:24	modify	23	0.10	1.09724	1.09669	1.08724		
196	2016.03.16 23:24	modify	23	0.10	1.09724	1.09667	1.08724		
197	2016.03.16 23:25	modify	23	0.10	1.09724	1.09664	1.08724		
198	2016.03.16 23:25	s/l	23	0.10	1.09664	1.09664	1.08724	6.06	10060.22
199	2016.03.17 22:24	sell	24	0.10	1.09488	0.00000	0.00000		
200	2016.03.17 22:24	modify	24	0.10	1.09488	1.09708	1.08488		
201	2016.03.17 23:54	close	24	0.10	1.09463	1.09708	1.08488	2.53	10062.75
202	2016.03.21 23:00	buy	25	0.10	1.09000	0.00000	0.00000		
203	2016.03.21 23:00	modify	25	0.10	1.09000	1.08780	1.10000		
204	2016.03.21 23:24	modify	25	0.10	1.09000	1.09001	1.10000		
205	2016.03.21 23:25	modify	25	0.10	1.09000	1.09052	1.10000		
206	2016.03.21 23:26	s/l	25	0.10	1.09052	1.09052	1.10000	5.25	10068.00
207	2016.03.21 23:54	sell	26	0.10	1.09085	0.00000	0.00000		
208	2016.03.21 23:54	modify	26	0.10	1.09085	1.09305	1.08085		
209	2016.03.22 02:07	close	26	0.10	1.09052	1.09305	1.08085	3.32	10071.32
210	2016.03.24 23:00	buy	27	0.10	1.09017	0.00000	0.00000		
211	2016.03.24 23:00	modify	27	0.10	1.09017	1.08797	1.10017		
212	2016.03.24 23:09	close	27	0.10	1.09053	1.08797	1.10017	3.64	10074.96
213	2016.03.24 23:09	sell	28	0.10	1.09073	0.00000	0.00000		
214	2016.03.24 23:09	modify	28	0.10	1.09073	1.09293	1.08073		
215	2016.03.25 01:24	close	28	0.10	1.09040	1.09293	1.08073	3.32	10078.28
216	2016.03.25 22:45	buy	29	0.10	1.09086	0.00000	0.00000		
217	2016.03.25 22:45	modify	29	0.10	1.09086	1.08866	1.10086		
218	2016.03.28 01:00	close	29	0.10	1.09136	1.08866	1.10086	4.80	10083.07
219	2016.03.29 23:54	buy	30	0.10	1.09134	0.00000	0.00000		
220	2016.03.29 23:54	modify	30	0.10	1.09134	1.08914	1.10134		

221	2016.03.30 03:07	close	30	0.10	1.09137	1.08914	1.10134	0.05	10083.12
222	2016.03.30 22:00	sell	31	0.10	1.09261	0.00000	0.00000		
223	2016.03.30 22:00	modify	31	0.10	1.09261	1.09481	1.08261		
224	2016.03.31 09:18	close	31	0.10	1.09281	1.09481	1.08261	-2.05	10081.07
225	2016.03.31 22:00	sell	32	0.10	1.09372	0.00000	0.00000		
226	2016.03.31 22:00	modify	32	0.10	1.09372	1.09592	1.08372		
227	2016.04.01 01:39	close	32	0.10	1.09392	1.09592	1.08372	-2.03	10079.04
228	2016.04.01 22:04	sell	33	0.10	1.09242	0.00000	0.00000		
229	2016.04.01 22:04	modify	33	0.10	1.09242	1.09462	1.08242		
230	2016.04.01 22:53	modify	33	0.10	1.09242	1.09241	1.08242		
231	2016.04.01 22:53	modify	33	0.10	1.09242	1.09192	1.08242		
232	2016.04.01 22:53	modify	33	0.10	1.09242	1.09191	1.08242		
233	2016.04.01 22:53	modify	33	0.10	1.09242	1.09190	1.08242		
234	2016.04.01 22:53	modify	33	0.10	1.09242	1.09189	1.08242		
235	2016.04.01 22:53	modify	33	0.10	1.09242	1.09188	1.08242		
236	2016.04.01 22:53	modify	33	0.10	1.09242	1.09187	1.08242		
237	2016.04.01 22:53	modify	33	0.10	1.09242	1.09185	1.08242		
238	2016.04.01 22:53	modify	33	0.10	1.09242	1.09184	1.08242		
239	2016.04.01 22:54	s/l	33	0.10	1.09184	1.09184	1.08242	5.86	10084.90
240	2016.04.01 23:24	buy	34	0.10	1.09162	0.00000	0.00000		
241	2016.04.01 23:24	modify	34	0.10	1.09162	1.08942	1.10162		
242	2016.04.01 23:54	modify	34	0.10	1.09162	1.09163	1.10162		
243	2016.04.01 23:54	modify	34	0.10	1.09162	1.09214	1.10162		
244	2016.04.01 23:54	modify	34	0.10	1.09162	1.09216	1.10162		
245	2016.04.01 23:54	modify	34	0.10	1.09162	1.09217	1.10162		
246	2016.04.01 23:54	modify	34	0.10	1.09162	1.09219	1.10162		
247	2016.04.01 23:54	modify	34	0.10	1.09162	1.09220	1.10162		
248	2016.04.01 23:54	modify	34	0.10	1.09162	1.09222	1.10162		
249	2016.04.01 23:54	modify	34	0.10	1.09162	1.09223	1.10162		
250	2016.04.01 23:54	modify	34	0.10	1.09162	1.09224	1.10162		
251	2016.04.01 23:55	s/l	34	0.10	1.09224	1.09224	1.10162	6.26	10091.16
252	2016.04.05 23:39	buy	35	0.10	1.08862	0.00000	0.00000		
253	2016.04.05 23:39	modify	35	0.10	1.08862	1.08642	1.09862		
254	2016.04.06 02:06	close	35	0.10	1.08860	1.08642	1.09862	-0.45	10090.71
255	2016.04.06 22:09	buy	36	0.10	1.08989	0.00000	0.00000		
256	2016.04.06 22:09	modify	36	0.10	1.08989	1.08769	1.09989		
257	2016.04.07 02:54	close	36	0.10	1.08969	1.08769	1.09989	-2.78	10087.93
258	2016.04.08 22:00	buy	37	0.10	1.08718	0.00000	0.00000		
259	2016.04.08 22:00	modify	37	0.10	1.08718	1.08498	1.09718		
260	2016.04.11 01:09	close	37	0.10	1.08725	1.08498	1.09718	0.46	10088.39
261	2016.04.11 23:52	sell	38	0.10	1.08879	0.00000	0.00000		
262	2016.04.11 23:52	modify	38	0.10	1.08879	1.09099	1.07879		
263	2016.04.12 03:22	close	38	0.10	1.08895	1.09099	1.07879	-1.63	10086.76
264	2016.04.12 23:21	buy	39	0.10	1.08773	0.00000	0.00000		
265	2016.04.12 23:21	modify	39	0.10	1.08773	1.08553	1.09773		
266	2016.04.13 02:00	close	39	0.10	1.08768	1.08553	1.09773	-0.75	10086.01
267	2016.04.13 22:00	sell	40	0.10	1.09097	0.00000	0.00000		
268	2016.04.13 22:00	modify	40	0.10	1.09097	1.09317	1.08097		
269	2016.04.13 22:15	modify	40	0.10	1.09097	1.09096	1.08097		
270	2016.04.13 22:15	modify	40	0.10	1.09097	1.09047	1.08097		
271	2016.04.13 22:15	modify	40	0.10	1.09097	1.09046	1.08097		
272	2016.04.13 22:15	modify	40	0.10	1.09097	1.09045	1.08097		
273	2016.04.13 22:16	modify	40	0.10	1.09097	1.09043	1.08097		
274	2016.04.13 22:16	modify	40	0.10	1.09097	1.09042	1.08097		
275	2016.04.13 22:18	modify	40	0.10	1.09097	1.09041	1.08097		
276	2016.04.13 22:18	modify	40	0.10	1.09097	1.09040	1.08097		
277	2016.04.13 22:19	s/l	40	0.10	1.09040	1.09040	1.08097	5.76	10091.77
278	2016.04.13 23:31	buy	41	0.10	1.08988	0.00000	0.00000		
279	2016.04.13 23:31	modify	41	0.10	1.08988	1.08768	1.09988		
280	2016.04.14 01:37	close	41	0.10	1.09016	1.08768	1.09988	2.07	10093.84
281	2016.04.14 22:39	buy	42	0.10	1.08877	0.00000	0.00000		
282	2016.04.14 22:39	modify	42	0.10	1.08877	1.08657	1.09877		
283	2016.04.14 23:52	close	42	0.10	1.08925	1.08657	1.09877	4.85	10098.69
284	2016.04.15 22:09	sell	43	0.10	1.09223	0.00000	0.00000		
285	2016.04.15 22:09	modify	43	0.10	1.09223	1.09443	1.08223		
286	2016.04.18 01:00	close	43	0.10	1.09169	1.09443	1.08223	5.44	10104.13
287	2016.04.19 22:24	sell	44	0.10	1.09258	0.00000	0.00000		

288	2016.04.19 22:24	modify	44	0.10	1.09258	1.09478	1.08258		
289	2016.04.19 23:00	close	44	0.10	1.09236	1.09478	1.08258	2.22	10106.35
290	2016.04.20 22:07	sell	45	0.10	1.09857	0.00000	0.00000		
291	2016.04.20 22:07	modify	45	0.10	1.09857	1.10077	1.08857		
292	2016.04.21 01:15	close	45	0.10	1.09816	1.10077	1.08857	4.11	10110.46
293	2016.04.22 23:54	buy	46	0.10	1.09841	0.00000	0.00000		
294	2016.04.22 23:54	modify	46	0.10	1.09841	1.09621	1.10841		
295	2016.04.25 01:21	close	46	0.10	1.09885	1.09621	1.10841	4.19	10114.65
296	2016.04.27 22:09	sell	47	0.10	1.10003	0.00000	0.00000		
297	2016.04.27 22:09	modify	47	0.10	1.10003	1.10223	1.09003		
298	2016.04.27 23:27	close	47	0.10	1.09985	1.10223	1.09003	1.82	10116.47
299	2016.04.27 23:45	buy	48	0.10	1.09961	0.00000	0.00000		
300	2016.04.27 23:45	modify	48	0.10	1.09961	1.09741	1.10961		
301	2016.04.28 01:07	close	48	0.10	1.10006	1.09741	1.10961	3.78	10120.25
302	2016.04.28 22:39	sell	49	0.10	1.09735	0.00000	0.00000		
303	2016.04.28 22:39	modify	49	0.10	1.09735	1.09955	1.08735		
304	2016.04.29 04:00	close	49	0.10	1.09734	1.09955	1.08735	0.09	10120.34
305	2016.04.29 22:07	sell	50	0.10	1.09858	0.00000	0.00000		
306	2016.04.29 22:07	modify	50	0.10	1.09858	1.10078	1.08858		
307	2016.04.29 22:30	modify	50	0.10	1.09858	1.09857	1.08858		
308	2016.04.29 22:30	modify	50	0.10	1.09858	1.09808	1.08858		
309	2016.04.29 22:30	modify	50	0.10	1.09858	1.09807	1.08858		
310	2016.04.29 22:30	modify	50	0.10	1.09858	1.09806	1.08858		
311	2016.04.29 22:30	close	50	0.10	1.09796	1.09806	1.08858	6.26	10126.60
312	2016.05.02 23:39	sell	51	0.10	1.10083	0.00000	0.00000		
313	2016.05.02 23:39	modify	51	0.10	1.10083	1.10303	1.09083		
314	2016.05.03 02:48	close	51	0.10	1.10072	1.10303	1.09083	1.10	10127.70
315	2016.05.03 22:09	buy	52	0.10	1.09751	0.00000	0.00000		
316	2016.05.03 22:09	modify	52	0.10	1.09751	1.09531	1.10751		
317	2016.05.03 22:21	close	52	0.10	1.09780	1.09531	1.10751	2.92	10130.62
318	2016.05.03 22:52	sell	53	0.10	1.09809	0.00000	0.00000		
319	2016.05.03 22:52	modify	53	0.10	1.09809	1.10029	1.08809		
320	2016.05.03 23:54	close	53	0.10	1.09766	1.10029	1.08809	4.34	10134.96
321	2016.05.03 23:54	buy	54	0.10	1.09746	0.00000	0.00000		
322	2016.05.03 23:54	modify	54	0.10	1.09746	1.09526	1.10746		
323	2016.05.04 03:54	close	54	0.10	1.09741	1.09526	1.10746	-0.75	10134.20
324	2016.05.05 22:37	buy	55	0.10	1.10423	0.00000	0.00000		
325	2016.05.05 22:37	modify	55	0.10	1.10423	1.10203	1.11423		
326	2016.05.06 04:36	close	55	0.10	1.10403	1.10203	1.11423	-2.27	10131.93
327	2016.05.06 22:04	sell	56	0.10	1.10787	0.00000	0.00000		
328	2016.05.06 22:04	modify	56	0.10	1.10787	1.11007	1.09787		
329	2016.05.09 01:48	close	56	0.10	1.10807	1.11007	1.09787	-2.03	10129.90
330	2016.05.10 22:48	buy	57	0.10	1.10929	0.00000	0.00000		
331	2016.05.10 22:48	modify	57	0.10	1.10929	1.10709	1.11929		
332	2016.05.10 23:30	close	57	0.10	1.10971	1.10709	1.11929	4.24	10134.14
333	2016.05.10 23:39	sell	58	0.10	1.10989	0.00000	0.00000		
334	2016.05.10 23:39	modify	58	0.10	1.10989	1.11209	1.09989		
335	2016.05.11 01:00	close	58	0.10	1.10968	1.11209	1.09989	2.11	10136.25
336	2016.05.12 22:00	sell	59	0.10	1.10414	0.00000	0.00000		
337	2016.05.12 22:00	modify	59	0.10	1.10414	1.10634	1.09414		
338	2016.05.13 01:37	close	59	0.10	1.10410	1.10634	1.09414	0.39	10136.64
339	2016.05.13 22:48	sell	60	0.10	1.10312	0.00000	0.00000		
340	2016.05.13 22:48	modify	60	0.10	1.10312	1.10532	1.09312		
341	2016.05.13 23:09	close	60	0.10	1.10274	1.10532	1.09312	3.84	10140.48
342	2016.05.13 23:48	sell	61	0.10	1.10299	0.00000	0.00000		
343	2016.05.13 23:48	modify	61	0.10	1.10299	1.10519	1.09299		
344	2016.05.16 01:09	close	61	0.10	1.10257	1.10519	1.09299	4.23	10144.71
345	2016.05.17 22:04	sell	62	0.10	1.10903	0.00000	0.00000		
346	2016.05.17 22:04	modify	62	0.10	1.10903	1.11123	1.09903		
347	2016.05.18 01:00	close	62	0.10	1.10909	1.11123	1.09903	-0.61	10144.10
348	2016.05.18 23:31	sell	63	0.10	1.10839	0.00000	0.00000		
349	2016.05.18 23:31	modify	63	0.10	1.10839	1.11059	1.09839		
350	2016.05.19 04:54	close	63	0.10	1.10859	1.11059	1.09839	-2.05	10142.05
351	2016.05.19 22:24	sell	64	0.10	1.10954	0.00000	0.00000		
352	2016.05.19 22:24	modify	64	0.10	1.10954	1.11174	1.09954		
353	2016.05.20 01:00	close	64	0.10	1.10948	1.11174	1.09954	0.60	10142.65
354	2016.05.20 22:39	sell	65	0.10	1.11186	0.00000	0.00000		

355	2016.05.20 22:39	modify	65	0.10	1.11186	1.11406	1.10186		
356	2016.05.20 23:54	close	65	0.10	1.11133	1.11406	1.10186	5.35	10148.00
357	2016.05.24 22:09	buy	66	0.10	1.10637	0.00000	0.00000		
358	2016.05.24 22:09	modify	66	0.10	1.10637	1.10417	1.11637		
359	2016.05.24 22:54	close	66	0.10	1.10675	1.10417	1.11637	3.84	10151.84
360	2016.05.25 22:54	buy	67	0.10	1.10567	0.00000	0.00000		
361	2016.05.25 22:54	modify	67	0.10	1.10567	1.10347	1.11567		
362	2016.05.26 01:01	close	67	0.10	1.10581	1.10347	1.11567	0.66	10152.50
363	2016.05.26 22:00	sell	68	0.10	1.10731	0.00000	0.00000		
364	2016.05.26 22:00	modify	68	0.10	1.10731	1.10951	1.09731		
365	2016.05.27 01:00	close	68	0.10	1.10716	1.10951	1.09731	1.51	10154.01
366	2016.05.27 23:24	sell	69	0.10	1.10539	0.00000	0.00000		
367	2016.05.27 23:24	modify	69	0.10	1.10539	1.10759	1.09539		
368	2016.05.30 02:07	close	69	0.10	1.10532	1.10759	1.09539	0.69	10154.70
369	2016.05.31 22:22	buy	70	0.10	1.10607	0.00000	0.00000		
370	2016.05.31 22:22	modify	70	0.10	1.10607	1.10387	1.11607		
371	2016.06.01 01:00	close	70	0.10	1.10612	1.10387	1.11607	0.26	10154.96
372	2016.06.01 22:00	sell	71	0.10	1.10573	0.00000	0.00000		
373	2016.06.01 22:00	modify	71	0.10	1.10573	1.10793	1.09573		
374	2016.06.02 03:18	close	71	0.10	1.10557	1.10793	1.09573	1.59	10156.55
375	2016.06.03 22:54	sell	72	0.10	1.10856	0.00000	0.00000		
376	2016.06.03 22:54	modify	72	0.10	1.10856	1.11076	1.09856		
377	2016.06.06 02:39	close	72	0.10	1.10876	1.11076	1.09856	-2.03	10154.52
378	2016.06.06 22:45	buy	73	0.10	1.10279	0.00000	0.00000		
379	2016.06.06 22:45	modify	73	0.10	1.10279	1.10059	1.11279		
380	2016.06.07 07:00	close	73	0.10	1.10259	1.10059	1.11279	-2.27	10152.25
381	2016.06.08 23:45	buy	74	0.10	1.09278	0.00000	0.00000		
382	2016.06.08 23:45	modify	74	0.10	1.09278	1.09058	1.10278		
383	2016.06.09 01:00	close	74	0.10	1.09323	1.09058	1.10278	3.79	10156.04
384	2016.06.09 23:09	buy	75	0.10	1.09131	0.00000	0.00000		
385	2016.06.09 23:09	modify	75	0.10	1.09131	1.08911	1.10131		
386	2016.06.10 01:00	close	75	0.10	1.09146	1.08911	1.10131	1.27	10157.31
387	2016.06.10 22:00	buy	76	0.10	1.08480	0.00000	0.00000		
388	2016.06.10 22:00	modify	76	0.10	1.08480	1.08260	1.09480		
389	2016.06.10 22:08	modify	76	0.10	1.08480	1.08481	1.09480		
390	2016.06.10 22:08	modify	76	0.10	1.08480	1.08530	1.09480		
391	2016.06.10 22:08	modify	76	0.10	1.08480	1.08531	1.09480		
392	2016.06.10 22:08	modify	76	0.10	1.08480	1.08532	1.09480		
393	2016.06.10 22:08	modify	76	0.10	1.08480	1.08534	1.09480		
394	2016.06.10 22:09	s/l	76	0.10	1.08534	1.08534	1.09480	5.46	10162.77
395	2016.06.13 22:24	buy	77	0.10	1.08881	0.00000	0.00000		
396	2016.06.13 22:24	modify	77	0.10	1.08881	1.08661	1.09881		
397	2016.06.13 23:54	close	77	0.10	1.08911	1.08661	1.09881	3.03	10165.80
398	2016.06.15 22:00	buy	78	0.10	1.08280	0.00000	0.00000		
399	2016.06.15 22:00	modify	78	0.10	1.08280	1.08060	1.09280		
400	2016.06.16 01:00	close	78	0.10	1.08287	1.08060	1.09280	-0.05	10165.75
401	2016.06.17 22:00	sell	79	0.10	1.08303	0.00000	0.00000		
402	2016.06.17 22:00	modify	79	0.10	1.08303	1.08523	1.07303		
403	2016.06.17 23:40	close	79	0.10	1.08246	1.08523	1.07303	5.75	10171.50
404	2016.06.17 23:52	buy	80	0.10	1.08224	0.00000	0.00000		
405	2016.06.17 23:52	modify	80	0.10	1.08224	1.08004	1.09224		
406	2016.06.20 01:00	modify	80	0.10	1.08224	1.08941	1.09224		
407	2016.06.20 01:00	close	80	0.10	1.09001	1.08941	1.09224	78.23	10249.73
408	2016.06.21 23:54	buy	81	0.10	1.08213	0.00000	0.00000		
409	2016.06.21 23:54	modify	81	0.10	1.08213	1.07993	1.09213		
410	2016.06.22 01:05	close	81	0.10	1.08264	1.07993	1.09213	4.90	10254.63
411	2016.06.22 23:54	buy	82	0.10	1.08307	0.00000	0.00000		
412	2016.06.22 23:54	modify	82	0.10	1.08307	1.08087	1.09307		
413	2016.06.23 01:00	modify	82	0.10	1.08307	1.08584	1.09307		
414	2016.06.23 01:00	close	82	0.10	1.08644	1.08584	1.09307	33.28	10287.91
415	2016.06.23 22:39	sell	83	0.10	1.08916	0.00000	0.00000		
416	2016.06.23 22:39	modify	83	0.10	1.08916	1.09136	1.07916		
417	2016.06.23 22:54	s/l	83	0.10	1.09136	1.09136	1.07916	-22.21	10265.70
418	2016.06.23 23:24	sell	84	0.10	1.09155	0.00000	0.00000		
419	2016.06.23 23:24	modify	84	0.10	1.09155	1.09375	1.08155		
420	2016.06.23 23:54	modify	84	0.10	1.09155	1.09154	1.08155		
421	2016.06.23 23:54	modify	84	0.10	1.09155	1.09103	1.08155		

17.10.2016		Strategy Tester: Generic A-TLP v.12.30_RUS							
422	2016.06.23 23:54	modify	84	0.10	1.09155	1.09102	1.08155		
423	2016.06.23 23:54	modify	84	0.10	1.09155	1.09101	1.08155		
424	2016.06.23 23:54	modify	84	0.10	1.09155	1.09100	1.08155		
425	2016.06.23 23:54	modify	84	0.10	1.09155	1.09099	1.08155		
426	2016.06.23 23:54	modify	84	0.10	1.09155	1.09097	1.08155		
427	2016.06.23 23:54	modify	84	0.10	1.09155	1.09096	1.08155		
428	2016.06.23 23:54	modify	84	0.10	1.09155	1.09095	1.08155		
429	2016.06.23 23:54	modify	84	0.10	1.09155	1.09094	1.08155		
430	2016.06.23 23:54	modify	84	0.10	1.09155	1.09093	1.08155		
431	2016.06.23 23:54	modify	84	0.10	1.09155	1.09092	1.08155		
432	2016.06.23 23:54	modify	84	0.10	1.09155	1.09090	1.08155		
433	2016.06.23 23:54	modify	84	0.10	1.09155	1.09089	1.08155		
434	2016.06.23 23:54	modify	84	0.10	1.09155	1.09087	1.08155		
435	2016.06.23 23:54	modify	84	0.10	1.09155	1.09086	1.08155		
436	2016.06.23 23:54	modify	84	0.10	1.09155	1.09085	1.08155		
437	2016.06.23 23:54	modify	84	0.10	1.09155	1.09084	1.08155		
438	2016.06.23 23:54	modify	84	0.10	1.09155	1.09083	1.08155		
439	2016.06.23 23:54	modify	84	0.10	1.09155	1.09082	1.08155		
440	2016.06.23 23:54	modify	84	0.10	1.09155	1.09080	1.08155		
441	2016.06.23 23:54	modify	84	0.10	1.09155	1.09079	1.08155		
442	2016.06.23 23:54	modify	84	0.10	1.09155	1.09078	1.08155		
443	2016.06.23 23:54	modify	84	0.10	1.09155	1.09077	1.08155		
444	2016.06.23 23:54	modify	84	0.10	1.09155	1.09076	1.08155		
445	2016.06.23 23:55	s/l	84	0.10	1.09076	1.09076	1.08155	7.97	10273.67
446	2016.06.24 22:09	buy	85	0.10	1.07942	0.00000	0.00000		
447	2016.06.24 22:09	modify	85	0.10	1.07942	1.07722	1.08942		
448	2016.06.24 22:13	modify	85	0.10	1.07942	1.07943	1.08942		
449	2016.06.24 22:13	modify	85	0.10	1.07942	1.07994	1.08942		
450	2016.06.24 22:13	modify	85	0.10	1.07942	1.07995	1.08942		
451	2016.06.24 22:13	modify	85	0.10	1.07942	1.07996	1.08942		
452	2016.06.24 22:13	modify	85	0.10	1.07942	1.07997	1.08942		
453	2016.06.24 22:13	modify	85	0.10	1.07942	1.07999	1.08942		
454	2016.06.24 22:13	modify	85	0.10	1.07942	1.08000	1.08942		
455	2016.06.24 22:13	modify	85	0.10	1.07942	1.08002	1.08942		
456	2016.06.24 22:13	modify	85	0.10	1.07942	1.08003	1.08942		
457	2016.06.24 22:13	modify	85	0.10	1.07942	1.08004	1.08942		
458	2016.06.24 22:13	modify	85	0.10	1.07942	1.08005	1.08942		
459	2016.06.24 22:13	modify	85	0.10	1.07942	1.08006	1.08942		
460	2016.06.24 22:13	modify	85	0.10	1.07942	1.08007	1.08942		
461	2016.06.24 22:13	modify	85	0.10	1.07942	1.08009	1.08942		
462	2016.06.24 22:13	modify	85	0.10	1.07942	1.08010	1.08942		
463	2016.06.24 22:13	modify	85	0.10	1.07942	1.08012	1.08942		
464	2016.06.24 22:13	modify	85	0.10	1.07942	1.08013	1.08942		
465	2016.06.24 22:13	modify	85	0.10	1.07942	1.08014	1.08942		
466	2016.06.24 22:13	modify	85	0.10	1.07942	1.08016	1.08942		
467	2016.06.24 22:13	modify	85	0.10	1.07942	1.08017	1.08942		
468	2016.06.24 22:13	modify	85	0.10	1.07942	1.08019	1.08942		
469	2016.06.24 22:13	modify	85	0.10	1.07942	1.08020	1.08942		
470	2016.06.24 22:13	modify	85	0.10	1.07942	1.08021	1.08942		
471	2016.06.24 22:13	modify	85	0.10	1.07942	1.08022	1.08942		
472	2016.06.24 22:13	modify	85	0.10	1.07942	1.08023	1.08942		
473	2016.06.24 22:13	s/l	85	0.10	1.08023	1.08023	1.08942	8.18	10281.85
474	2016.06.24 22:13	buy	86	0.10	1.07928	0.00000	0.00000		
475	2016.06.24 22:15	modify	86	0.10	1.07928	1.07708	1.08928		
476	2016.06.24 22:21	s/l	86	0.10	1.07708	1.07708	1.08928	-22.22	10259.63
477	2016.06.27 23:54	sell	87	0.10	1.07873	0.00000	0.00000		
478	2016.06.27 23:54	modify	87	0.10	1.07873	1.08093	1.06873		
479	2016.06.28 01:00	modify	87	0.10	1.07873	1.07777	1.06873		
480	2016.06.28 01:00	modify	87	0.10	1.07873	1.07728	1.06873		
481	2016.06.28 01:00	modify	87	0.10	1.07873	1.07727	1.06873		
482	2016.06.28 01:00	s/l	87	0.10	1.07727	1.07727	1.06873	14.73	10274.36
483	2016.06.28 22:07	sell	88	0.10	1.08610	0.00000	0.00000		
484	2016.06.28 22:07	modify	88	0.10	1.08610	1.08830	1.07610		
485	2016.06.29 01:15	close	88	0.10	1.08591	1.08830	1.07610	1.91	10276.27
486	2016.06.29 23:19	sell	89	0.10	1.08912	0.00000	0.00000		
487	2016.06.29 23:19	modify	89	0.10	1.08912	1.09132	1.07912		
488	2016.06.30 02:16	close	89	0.10	1.08932	1.09132	1.07912	-2.04	10274.23

489	2016.06.30 22:00	sell	90	0.10	1.08402	0.00000	0.00000		
490	2016.06.30 22:00	modify	90	0.10	1.08402	1.08622	1.07402		
491	2016.06.30 22:08	modify	90	0.10	1.08402	1.08401	1.07402		
492	2016.06.30 22:08	modify	90	0.10	1.08402	1.08352	1.07402		
493	2016.06.30 22:08	modify	90	0.10	1.08402	1.08351	1.07402		
494	2016.06.30 22:08	modify	90	0.10	1.08402	1.08350	1.07402		
495	2016.06.30 22:09	s/l	90	0.10	1.08350	1.08350	1.07402	5.25	10279.48
496	2016.07.01 22:52	buy	91	0.10	1.08425	0.00000	0.00000		
497	2016.07.01 22:52	modify	91	0.10	1.08425	1.08205	1.09425		
498	2016.07.04 01:37	close	91	0.10	1.08475	1.08205	1.09425	4.80	10284.28
499	2016.07.04 22:00	sell	92	0.10	1.08316	0.00000	0.00000		
500	2016.07.04 22:00	modify	92	0.10	1.08316	1.08536	1.07316		
501	2016.07.04 22:54	close	92	0.10	1.08260	1.08536	1.07316	5.65	10289.93
502	2016.07.04 23:39	buy	93	0.10	1.08257	0.00000	0.00000		
503	2016.07.04 23:39	modify	93	0.10	1.08257	1.08037	1.09257		
504	2016.07.05 10:19	close	93	0.10	1.08237	1.08037	1.09257	-2.27	10287.65
505	2016.07.07 22:52	sell	94	0.10	1.08274	0.00000	0.00000		
506	2016.07.07 22:52	modify	94	0.10	1.08274	1.08494	1.07274		
507	2016.07.08 01:54	close	94	0.10	1.08275	1.08494	1.07274	-0.11	10287.54
508	2016.07.08 22:49	sell	95	0.10	1.08661	0.00000	0.00000		
509	2016.07.08 22:49	modify	95	0.10	1.08661	1.08881	1.07661		
510	2016.07.11 01:00	modify	95	0.10	1.08661	1.08647	1.07661		
511	2016.07.11 01:00	close	95	0.10	1.08587	1.08647	1.07661	7.46	10295.00
512	2016.07.11 22:07	sell	96	0.10	1.08668	0.00000	0.00000		
513	2016.07.11 22:07	modify	96	0.10	1.08668	1.08888	1.07668		
514	2016.07.12 01:09	close	96	0.10	1.08676	1.08888	1.07668	-0.82	10294.18
515	2016.07.12 22:51	sell	97	0.10	1.09377	0.00000	0.00000		
516	2016.07.12 22:51	modify	97	0.10	1.09377	1.09597	1.08377		
517	2016.07.13 03:06	close	97	0.10	1.09394	1.09597	1.08377	-1.73	10292.45
518	2016.07.13 23:30	sell	98	0.10	1.09247	0.00000	0.00000		
519	2016.07.13 23:30	modify	98	0.10	1.09247	1.09467	1.08247		
520	2016.07.14 01:48	close	98	0.10	1.09228	1.09467	1.08247	1.89	10294.34
521	2016.07.14 23:51	sell	99	0.10	1.09041	0.00000	0.00000		
522	2016.07.14 23:51	modify	99	0.10	1.09041	1.09261	1.08041		
523	2016.07.15 02:15	close	99	0.10	1.09048	1.09261	1.08041	-0.72	10293.62
524	2016.07.15 22:00	buy	100	0.10	1.08745	0.00000	0.00000		
525	2016.07.15 22:01	modify	100	0.10	1.08745	1.08525	1.09745		
526	2016.07.15 22:34	modify	100	0.10	1.08745	1.08746	1.09745		
527	2016.07.15 22:34	modify	100	0.10	1.08745	1.08795	1.09745		
528	2016.07.15 22:34	modify	100	0.10	1.08745	1.08797	1.09745		
529	2016.07.15 22:36	modify	100	0.10	1.08745	1.08799	1.09745		
530	2016.07.15 22:36	modify	100	0.10	1.08745	1.08800	1.09745		
531	2016.07.15 22:36	modify	100	0.10	1.08745	1.08802	1.09745		
532	2016.07.15 22:36	modify	100	0.10	1.08745	1.08803	1.09745		
533	2016.07.15 22:36	modify	100	0.10	1.08745	1.08804	1.09745		
534	2016.07.15 22:37	modify	100	0.10	1.08745	1.08805	1.09745		
535	2016.07.15 22:37	modify	100	0.10	1.08745	1.08806	1.09745		
536	2016.07.15 22:37	modify	100	0.10	1.08745	1.08807	1.09745		
537	2016.07.15 22:37	modify	100	0.10	1.08745	1.08809	1.09745		
538	2016.07.15 22:37	modify	100	0.10	1.08745	1.08810	1.09745		
539	2016.07.15 22:37	modify	100	0.10	1.08745	1.08812	1.09745		
540	2016.07.15 22:39	modify	100	0.10	1.08745	1.08813	1.09745		
541	2016.07.15 22:39	modify	100	0.10	1.08745	1.08814	1.09745		
542	2016.07.15 22:39	modify	100	0.10	1.08745	1.08816	1.09745		
543	2016.07.15 22:39	modify	100	0.10	1.08745	1.08817	1.09745		
544	2016.07.15 22:39	modify	100	0.10	1.08745	1.08819	1.09745		
545	2016.07.15 22:39	modify	100	0.10	1.08745	1.08820	1.09745		
546	2016.07.15 22:39	modify	100	0.10	1.08745	1.08821	1.09745		
547	2016.07.15 22:39	close	100	0.10	1.08831	1.08821	1.09745	8.68	10302.30
548	2016.07.15 23:07	buy	101	0.10	1.08752	0.00000	0.00000		
549	2016.07.15 23:07	modify	101	0.10	1.08752	1.08532	1.09752		
550	2016.07.15 23:24	s/l	101	0.10	1.08532	1.08532	1.09752	-22.22	10280.08
551	2016.07.15 23:54	buy	102	0.10	1.08405	0.00000	0.00000		
552	2016.07.15 23:54	modify	102	0.10	1.08405	1.08185	1.09405		
553	2016.07.18 01:00	modify	102	0.10	1.08405	1.08501	1.09405		
554	2016.07.18 01:00	close	102	0.10	1.08561	1.08501	1.09405	15.50	10295.58

17.10.2016

Strategy Tester: Generic A-TLP v.12.30_RUS

555	2016.07.18 22:54	sell	103	0.10	1.08792	0.00000	0.00000		
556	2016.07.18 22:54	modify	103	0.10	1.08792	1.09012	1.07792		
557	2016.07.19 01:03	close	103	0.10	1.08792	1.09012	1.07792	-0.01	10295.57
558	2016.07.19 23:24	sell	104	0.10	1.08598	0.00000	0.00000		
559	2016.07.19 23:24	modify	104	0.10	1.08598	1.08818	1.07598		
560	2016.07.20 02:37	close	104	0.10	1.08605	1.08818	1.07598	-0.72	10294.85
561	2016.07.20 22:15	sell	105	0.10	1.08682	0.00000	0.00000		
562	2016.07.20 22:15	modify	105	0.10	1.08682	1.08902	1.07682		
563	2016.07.21 01:52	close	105	0.10	1.08702	1.08902	1.07682	-2.05	10292.80
564	2016.07.21 22:52	sell	106	0.10	1.08703	0.00000	0.00000		
565	2016.07.21 22:52	modify	106	0.10	1.08703	1.08923	1.07703		
566	2016.07.22 01:07	close	106	0.10	1.08675	1.08923	1.07703	2.82	10295.62
567	2016.07.25 22:52	sell	107	0.10	1.08409	0.00000	0.00000		
568	2016.07.25 22:52	modify	107	0.10	1.08409	1.08629	1.07409		
569	2016.07.25 23:52	close	107	0.10	1.08393	1.08629	1.07409	1.61	10297.23
570	2016.07.26 22:09	buy	108	0.10	1.09016	0.00000	0.00000		
571	2016.07.26 22:09	modify	108	0.10	1.09016	1.08796	1.10016		
572	2016.07.26 23:54	close	108	0.10	1.09028	1.08796	1.10016	1.21	10298.44
573	2016.07.27 22:00	buy	109	0.10	1.09117	0.00000	0.00000		
574	2016.07.27 22:00	modify	109	0.10	1.09117	1.08897	1.10117		
575	2016.07.28 03:48	close	109	0.10	1.09097	1.08897	1.10117	-2.78	10295.66
576	2016.07.29 22:36	sell	110	0.10	1.08309	0.00000	0.00000		
577	2016.07.29 22:36	modify	110	0.10	1.08309	1.08529	1.07309		
578	2016.08.01 02:39	close	110	0.10	1.08283	1.08529	1.07309	2.62	10298.28
579	2016.08.01 22:54	sell	111	0.10	1.08141	0.00000	0.00000		
580	2016.08.01 22:54	modify	111	0.10	1.08141	1.08361	1.07141		
581	2016.08.01 23:09	close	111	0.10	1.08112	1.08361	1.07141	2.93	10301.21
582	2016.08.01 23:34	buy	112	0.10	1.08087	0.00000	0.00000		
583	2016.08.01 23:34	modify	112	0.10	1.08087	1.07867	1.09087		
584	2016.08.02 01:58	close	112	0.10	1.08109	1.07867	1.09087	1.97	10303.18
585	2016.08.04 22:22	buy	113	0.10	1.08362	0.00000	0.00000		
586	2016.08.04 22:22	modify	113	0.10	1.08362	1.08142	1.09362		
587	2016.08.04 23:39	close	113	0.10	1.08382	1.08142	1.09362	2.02	10305.20
588	2016.08.05 22:09	sell	114	0.10	1.08710	0.00000	0.00000		
589	2016.08.05 22:09	modify	114	0.10	1.08710	1.08930	1.07710		
590	2016.08.08 01:00	close	114	0.10	1.08676	1.08930	1.07710	3.42	10308.62
591	2016.08.10 22:15	buy	115	0.10	1.08999	0.00000	0.00000		
592	2016.08.10 22:15	modify	115	0.10	1.08999	1.08779	1.09999		
593	2016.08.11 01:03	close	115	0.10	1.08989	1.08779	1.09999	-1.77	10306.85
594	2016.08.16 22:52	sell	116	0.10	1.08542	0.00000	0.00000		
595	2016.08.16 22:52	modify	116	0.10	1.08542	1.08762	1.07542		
596	2016.08.16 23:54	close	116	0.10	1.08495	1.08762	1.07542	4.74	10311.59
597	2016.08.18 22:00	buy	117	0.10	1.08342	0.00000	0.00000		
598	2016.08.18 22:00	modify	117	0.10	1.08342	1.08122	1.09342		
599	2016.08.18 22:52	modify	117	0.10	1.08342	1.08343	1.09342		
600	2016.08.18 22:52	modify	117	0.10	1.08342	1.08392	1.09342		
601	2016.08.18 22:52	modify	117	0.10	1.08342	1.08393	1.09342		
602	2016.08.18 22:52	modify	117	0.10	1.08342	1.08395	1.09342		
603	2016.08.18 22:52	modify	117	0.10	1.08342	1.08396	1.09342		
604	2016.08.18 22:54	modify	117	0.10	1.08342	1.08397	1.09342		
605	2016.08.18 22:54	modify	117	0.10	1.08342	1.08399	1.09342		
606	2016.08.18 22:54	modify	117	0.10	1.08342	1.08400	1.09342		
607	2016.08.18 22:54	modify	117	0.10	1.08342	1.08402	1.09342		
608	2016.08.18 22:54	modify	117	0.10	1.08342	1.08403	1.09342		
609	2016.08.18 22:54	modify	117	0.10	1.08342	1.08404	1.09342		
610	2016.08.18 22:54	modify	117	0.10	1.08342	1.08405	1.09342		
611	2016.08.18 22:54	modify	117	0.10	1.08342	1.08406	1.09342		
612	2016.08.18 22:58	s/l	117	0.10	1.08406	1.08406	1.09342	6.47	10318.06
613	2016.08.19 22:54	buy	118	0.10	1.08681	0.00000	0.00000		
614	2016.08.19 22:54	modify	118	0.10	1.08681	1.08461	1.09681		
615	2016.08.19 23:39	close	118	0.10	1.08723	1.08461	1.09681	4.24	10322.30
616	2016.08.29 22:00	sell	119	0.10	1.09442	0.00000	0.00000		
617	2016.08.29 22:00	modify	119	0.10	1.09442	1.09662	1.08442		
618	2016.08.30 01:07	close	119	0.10	1.09436	1.09662	1.08442	0.59	10322.89
619	2016.08.30 22:09	sell	120	0.10	1.09643	0.00000	0.00000		
620	2016.08.30 22:09	modify	120	0.10	1.09643	1.09863	1.08643		
621	2016.08.31 01:00	close	120	0.10	1.09606	1.09863	1.08643	3.73	10326.62

622	2016.08.31 22:00	sell	121	0.10	1.09710	0.00000	0.00000		
623	2016.08.31 22:00	modify	121	0.10	1.09710	1.09930	1.08710		
624	2016.09.01 01:03	close	121	0.10	1.09730	1.09930	1.08710	-2.05	10324.57
625	2016.09.02 23:15	buy	122	0.10	1.09364	0.00000	0.00000		
626	2016.09.02 23:15	modify	122	0.10	1.09364	1.09144	1.10364		
627	2016.09.05 01:39	close	122	0.10	1.09363	1.09144	1.10364	-0.35	10324.22
628	2016.09.06 22:04	buy	123	0.10	1.09190	0.00000	0.00000		
629	2016.09.06 22:04	modify	123	0.10	1.09190	1.08970	1.10190		
630	2016.09.07 02:31	close	123	0.10	1.09170	1.08970	1.10190	-2.27	10321.95
631	2016.09.07 22:45	sell	124	0.10	1.09033	0.00000	0.00000		
632	2016.09.07 22:45	modify	124	0.10	1.09033	1.09253	1.08033		
633	2016.09.07 23:52	close	124	0.10	1.09003	1.09253	1.08033	3.03	10324.98
634	2016.09.07 23:54	buy	125	0.10	1.08983	0.00000	0.00000		
635	2016.09.07 23:54	modify	125	0.10	1.08983	1.08763	1.09983		
636	2016.09.08 02:46	close	125	0.10	1.08997	1.08763	1.09983	0.65	10325.63
637	2016.09.08 22:09	sell	126	0.10	1.09522	0.00000	0.00000		
638	2016.09.08 22:09	modify	126	0.10	1.09522	1.09742	1.08522		
639	2016.09.08 23:33	close	126	0.10	1.09497	1.09742	1.08522	2.52	10328.15
640	2016.09.12 23:52	buy	127	0.10	1.09197	0.00000	0.00000		
641	2016.09.12 23:52	modify	127	0.10	1.09197	1.08977	1.10197		
642	2016.09.13 01:37	close	127	0.10	1.09204	1.08977	1.10197	0.46	10328.61
643	2016.09.13 22:54	buy	128	0.10	1.09578	0.00000	0.00000		
644	2016.09.13 22:54	modify	128	0.10	1.09578	1.09358	1.10578		
645	2016.09.14 01:00	close	128	0.10	1.09591	1.09358	1.10578	1.07	10329.67
646	2016.09.14 22:54	sell	129	0.10	1.09531	0.00000	0.00000		
647	2016.09.14 22:54	modify	129	0.10	1.09531	1.09751	1.08531		
648	2016.09.14 23:15	close	129	0.10	1.09499	1.09751	1.08531	3.23	10332.90
649	2016.09.16 23:54	buy	130	0.10	1.09363	0.00000	0.00000		
650	2016.09.16 23:54	modify	130	0.10	1.09363	1.09143	1.10363		
651	2016.09.19 05:09	close	130	0.10	1.09343	1.09143	1.10363	-2.27	10330.63
652	2016.09.20 22:04	buy	131	0.10	1.09254	0.00000	0.00000		
653	2016.09.20 22:04	modify	131	0.10	1.09254	1.09034	1.10254		
654	2016.09.21 09:09	close	131	0.10	1.09234	1.09034	1.10254	-2.27	10328.36
655	2016.09.23 22:45	buy	132	0.10	1.08895	0.00000	0.00000		
656	2016.09.23 22:45	modify	132	0.10	1.08895	1.08675	1.09895		
657	2016.09.26 01:00	close	132	0.10	1.08922	1.08675	1.09895	2.47	10330.83
658	2016.09.30 22:37	sell	133	0.10	1.09134	0.00000	0.00000		
659	2016.09.30 22:37	modify	133	0.10	1.09134	1.09354	1.08134		
660	2016.10.03 01:00	modify	133	0.10	1.09134	1.09130	1.08134		
661	2016.10.03 01:00	close	133	0.10	1.09070	1.09130	1.08134	6.45	10337.28
662	2016.10.03 22:00	buy	134	0.10	1.09131	0.00000	0.00000		
663	2016.10.03 22:00	modify	134	0.10	1.09131	1.08911	1.10131		
664	2016.10.04 01:00	close	134	0.10	1.09143	1.08911	1.10131	0.97	10338.24
665	2016.10.04 23:54	buy	135	0.10	1.09695	0.00000	0.00000		
666	2016.10.04 23:54	modify	135	0.10	1.09695	1.09475	1.10695		
667	2016.10.05 02:27	close	135	0.10	1.09678	1.09475	1.10695	-1.97	10336.27
668	2016.10.05 23:45	buy	136	0.10	1.09166	0.00000	0.00000		
669	2016.10.05 23:45	modify	136	0.10	1.09166	1.08946	1.10166		
670	2016.10.06 01:33	close	136	0.10	1.09177	1.08946	1.10166	0.35	10336.62
671	2016.10.07 22:04	sell	137	0.10	1.09444	0.00000	0.00000		
672	2016.10.07 22:04	modify	137	0.10	1.09444	1.09664	1.08444		
673	2016.10.10 01:00	close	137	0.10	1.09386	1.09664	1.08444	5.84	10342.46
674	2016.10.10 23:33	buy	138	0.10	1.09430	0.00000	0.00000		
675	2016.10.10 23:33	modify	138	0.10	1.09430	1.09210	1.10430		
676	2016.10.10 23:39	close	138	0.10	1.09465	1.09210	1.10430	3.54	10346.00
677	2016.10.10 23:54	buy	139	0.10	1.09430	0.00000	0.00000		
678	2016.10.10 23:54	modify	139	0.10	1.09430	1.09210	1.10430		
679	2016.10.11 01:09	close	139	0.10	1.09450	1.09210	1.10430	1.77	10347.77
680	2016.10.12 23:24	buy	140	0.10	1.09047	0.00000	0.00000		
681	2016.10.12 23:24	modify	140	0.10	1.09047	1.08827	1.10047		
682	2016.10.13 01:39	close	140	0.10	1.09049	1.08827	1.10047	-0.56	10347.21
683	2016.10.13 22:07	sell	141	0.10	1.09034	0.00000	0.00000		
684	2016.10.13 22:07	modify	141	0.10	1.09034	1.09254	1.08034		
685	2016.10.14 01:00	close	141	0.10	1.09034	1.09254	1.08034	-0.01	10347.20
686	2016.10.14 22:00	buy	142	0.10	1.08703	0.00000	0.00000		
687	2016.10.14 22:00	modify	142	0.10	1.08703	1.08483	1.09703		
688	2016.10.14 23:58	close at stop	142	0.10	1.08631	1.08483	1.09703	-7.27	10339.93