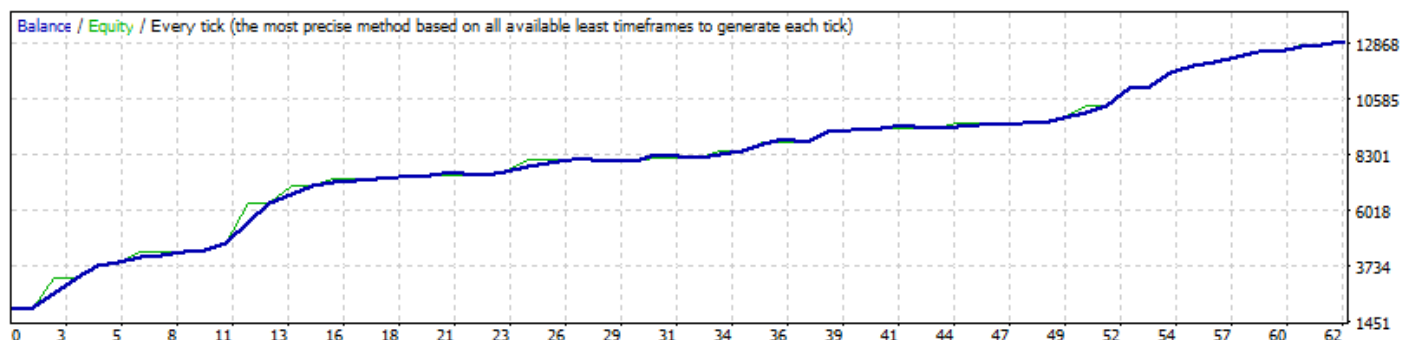


Strategy Tester Report

Quantum London Trading EA v1.6.1 m13-9-40.12gm[TestTMA+Kio]Eng-1

Symbol	EURUSD.s (Euro vs US Dollar)			
Period	5 Minutes (M5) 2015.01.01 22:00 - 2018.05.18 20:59 (2015.01.10 - 2018.05.20)			
Model	Every tick (the most precise method based on all available least timeframes)			
Bars in test	252759	Ticks modelled	55210258	Modelling quality 99.90%
Mismatched charts errors	0			
Initial deposit	2000.00	Spread	11	
Total net profit	10982.77	Gross profit	11474.46	Gross loss -491.69
Profit factor	23.34	Expected payoff	177.14	
Absolute drawdown	40.80	Maximal drawdown	1178.51 (30.68%)	Relative drawdown 30.68% (1178.51)
Total trades	62	Short positions (won %)	30 (80.00%)	Long positions (won %) 32 (87.50%)
		Profit trades (% of total)	52 (83.87%)	Loss trades (% of total) 10 (16.13%)
		Largest profit trade	836.87	loss trade -101.85
		Average profit trade	220.66	loss trade -49.17
		Maximum consecutive wins (profit in money)	20 (5547.30)	consecutive losses (loss in money) 2 (-112.40)
		Maximal consecutive profit (count of wins)	5547.30 (20)	consecutive loss (count of losses) -112.40 (2)
		Average consecutive wins	7	consecutive losses 2



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2015.02.24 14:30	buy	1	0.10	1.13291	0.00000	0.00000		
2	2015.02.26 05:45	close	1	0.10	1.13649	0.00000	0.00000	35.28	2035.28
3	2015.02.26 06:20	sell	2	0.10	1.13630	0.00000	0.00000		
4	2015.02.26 08:25	sell	3	0.10	1.13685	0.00000	0.00000		
5	2015.04.09 13:40	close	3	0.10	1.07546	0.00000	0.00000	615.66	2650.94
6	2015.04.09 13:40	close	2	0.10	1.07546	0.00000	0.00000	610.16	3261.11
7	2015.04.23 11:20	buy	4	0.10	1.07132	0.00000	0.00000		
8	2015.04.30 23:05	close	4	0.10	1.12232	0.00000	0.00000	509.09	3770.20
9	2015.05.01 15:45	sell	5	0.10	1.12525	0.00000	0.00000		
10	2015.05.05 12:55	close	5	0.10	1.11193	0.00000	0.00000	133.28	3903.48
11	2015.05.29 17:55	sell	6	0.10	1.09721	0.00000	0.00000		
12	2015.05.29 19:40	sell	7	0.10	1.09772	0.00000	0.00000		
13	2015.07.03 14:05	sell	8	0.10	1.11020	0.00000	0.00000		
14	2015.07.16 16:30	close	8	0.10	1.08769	0.00000	0.00000	225.65	4129.13
15	2015.07.16 16:30	close	7	0.10	1.08769	0.00000	0.00000	102.32	4231.44
16	2015.07.16 16:30	close	6	0.10	1.08769	0.00000	0.00000	97.22	4328.66
17	2015.07.16 16:40	buy	9	0.10	1.08984	0.00000	0.00000		
18	2015.07.23 22:25	close	9	0.10	1.09985	0.00000	0.00000	99.19	4427.85
19	2015.08.04 05:10	buy	10	0.10	1.09455	0.00000	0.00000		
20	2015.10.05 13:50	close	10	0.10	1.12454	0.00000	0.00000	291.84	4719.69
21	2015.10.14 06:20	sell	11	0.10	1.13869	0.00000	0.00000		
22	2015.10.14 16:50	sell	12	0.10	1.14129	0.00000	0.00000		
23	2015.11.30 15:05	close	12	0.10	1.05780	0.00000	0.00000	836.87	5556.56
24	2015.11.30 15:05	close	11	0.10	1.05780	0.00000	0.00000	810.87	6367.44
25	2015.11.30 15:25	buy	13	0.10	1.05752	0.00000	0.00000		
26	2015.11.30 22:05	buy	14	0.10	1.05700	0.00000	0.00000		

27	2015.12.09 10:45	close	14	0.10	1.09085	0.00000	0.00000	337.33	6704.77
28	2015.12.09 10:45	close	13	0.10	1.09085	0.00000	0.00000	332.13	7036.90
29	2015.12.09 11:15	sell	15	0.10	1.09113	0.00000	0.00000		
30	2015.12.09 14:30	sell	16	0.10	1.09234	0.00000	0.00000		
31	2015.12.15 12:10	sell	17	0.10	1.10143	0.00000	0.00000		
32	2016.01.04 04:50	close	17	0.10	1.08504	0.00000	0.00000	164.74	7201.64
33	2016.01.04 04:50	close	16	0.10	1.08504	0.00000	0.00000	74.09	7275.73
34	2016.01.04 04:50	close	15	0.10	1.08504	0.00000	0.00000	61.99	7337.72
35	2016.01.13 14:15	buy	18	0.10	1.08273	0.00000	0.00000		
36	2016.01.22 17:40	buy	19	0.10	1.08226	0.00000	0.00000		
37	2016.01.27 14:00	close	19	0.10	1.08695	0.00000	0.00000	46.51	7384.23
38	2016.01.27 14:00	close	18	0.10	1.08695	0.00000	0.00000	40.38	7424.61
39	2016.01.27 14:15	sell	20	0.10	1.08681	0.00000	0.00000		
40	2016.01.27 18:10	sell	21	0.10	1.08769	0.00000	0.00000		
41	2016.02.25 10:35	sell	22	0.10	1.10181	0.00000	0.00000		
42	2016.02.29 17:55	close	22	0.10	1.08955	0.00000	0.00000	122.68	7547.30
43	2016.02.29 17:55	close	21	0.10	1.08955	0.00000	0.00000	-17.21	7530.08
44	2016.02.29 17:55	close	20	0.10	1.08955	0.00000	0.00000	-26.01	7504.07
45	2016.03.01 21:10	buy	23	0.10	1.08607	0.00000	0.00000		
46	2016.03.04 20:55	close	23	0.10	1.09919	0.00000	0.00000	130.55	7634.62
47	2016.03.21 12:35	buy	24	0.10	1.12648	0.00000	0.00000		
48	2016.03.22 04:05	buy	25	0.10	1.12437	0.00000	0.00000		
49	2016.03.23 13:55	buy	26	0.10	1.12007	0.00000	0.00000		
50	2016.04.01 15:35	close	26	0.10	1.13946	0.00000	0.00000	192.47	7827.09
51	2016.04.01 15:35	close	25	0.10	1.13946	0.00000	0.00000	149.34	7976.43
52	2016.04.01 15:35	close	24	0.10	1.13946	0.00000	0.00000	128.11	8104.54
53	2016.04.01 15:55	sell	27	0.10	1.13967	0.00000	0.00000		
54	2016.04.08 06:40	close	27	0.10	1.13685	0.00000	0.00000	28.49	8133.03
55	2016.04.08 06:55	buy	28	0.10	1.13691	0.00000	0.00000		
56	2016.04.19 11:05	close	28	0.10	1.13208	0.00000	0.00000	-49.47	8083.56
57	2016.04.19 11:40	sell	29	0.10	1.13229	0.00000	0.00000		
58	2016.05.10 06:30	close	29	0.10	1.13847	0.00000	0.00000	-60.92	8022.64
59	2016.05.10 07:10	buy	30	0.10	1.13825	0.00000	0.00000		
60	2016.05.10 07:35	buy	31	0.10	1.13770	0.00000	0.00000		
61	2016.06.27 06:55	buy	32	0.10	1.10260	0.00000	0.00000		
62	2016.08.23 11:45	close	32	0.10	1.13372	0.00000	0.00000	303.79	8326.43
63	2016.08.23 11:45	close	31	0.10	1.13372	0.00000	0.00000	-53.45	8272.98
64	2016.08.23 11:45	close	30	0.10	1.13372	0.00000	0.00000	-58.95	8214.03
65	2016.08.26 10:10	sell	33	0.10	1.12866	0.00000	0.00000		
66	2016.08.26 10:45	sell	34	0.10	1.12913	0.00000	0.00000		
67	2016.09.21 09:50	close	34	0.10	1.11420	0.00000	0.00000	150.31	8364.34
68	2016.09.21 09:50	close	33	0.10	1.11420	0.00000	0.00000	145.61	8509.95
69	2016.10.06 11:10	buy	35	0.10	1.12046	0.00000	0.00000		
70	2016.10.21 12:50	buy	36	0.10	1.09008	0.00000	0.00000		
71	2016.10.21 19:15	buy	37	0.10	1.08680	0.00000	0.00000		
72	2016.11.02 20:40	close	37	0.10	1.11060	0.00000	0.00000	236.70	8746.65
73	2016.11.02 20:40	close	36	0.10	1.11060	0.00000	0.00000	203.90	8950.55
74	2016.11.02 20:40	close	35	0.10	1.11060	0.00000	0.00000	-101.85	8848.70
75	2016.12.08 14:45	sell	38	0.10	1.07855	0.00000	0.00000		
76	2016.12.20 10:20	close	38	0.10	1.03935	0.00000	0.00000	392.42	9241.12
77	2016.12.20 10:40	buy	39	0.10	1.03920	0.00000	0.00000		
78	2016.12.20 17:50	buy	40	0.10	1.03737	0.00000	0.00000		
79	2016.12.22 14:55	close	40	0.10	1.04470	0.00000	0.00000	72.78	9313.90
80	2016.12.22 14:55	close	39	0.10	1.04470	0.00000	0.00000	54.48	9368.38
81	2016.12.29 20:50	sell	41	0.10	1.04696	0.00000	0.00000		
82	2016.12.29 21:15	sell	42	0.10	1.04727	0.00000	0.00000		
83	2017.01.12 16:45	sell	43	0.10	1.06463	0.00000	0.00000		

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Strategy Tester: Quantum London Trading EA v1.6.1 m13-9-40.12gm[TestTMA+Kio]Eng-1

84	2017.03.02 18:40	close	43	0.10	1.05207	0.00000	0.00000	127.66	9496.04
85	2017.03.02 18:40	close	42	0.10	1.05207	0.00000	0.00000	-45.35	9450.68
86	2017.03.02 18:40	close	41	0.10	1.05207	0.00000	0.00000	-48.45	9402.23
87	2017.03.08 13:25	buy	44	0.10	1.05607	0.00000	0.00000		
88	2017.03.08 17:10	buy	45	0.10	1.05570	0.00000	0.00000		
89	2017.03.08 21:55	buy	46	0.10	1.05507	0.00000	0.00000		
90	2017.03.09 09:00	buy	47	0.10	1.05335	0.00000	0.00000		
91	2017.03.10 14:10	close	47	0.10	1.06068	0.00000	0.00000	73.17	9475.40
92	2017.03.10 14:10	close	46	0.10	1.06068	0.00000	0.00000	55.58	9530.98
93	2017.03.10 14:10	close	45	0.10	1.06068	0.00000	0.00000	49.28	9580.26
94	2017.03.10 14:10	close	44	0.10	1.06068	0.00000	0.00000	45.58	9625.84
95	2017.03.10 14:30	sell	48	0.10	1.06074	0.00000	0.00000		
96	2017.03.14 17:20	close	48	0.10	1.06375	0.00000	0.00000	-30.02	9595.82
97	2017.03.14 17:30	buy	49	0.10	1.06389	0.00000	0.00000		
98	2017.03.27 11:55	close	49	0.10	1.08597	0.00000	0.00000	219.11	9814.93
99	2017.03.27 17:00	sell	50	0.10	1.08792	0.00000	0.00000		
100	2017.03.27 17:20	sell	51	0.10	1.08835	0.00000	0.00000		
101	2017.04.07 15:25	close	51	0.10	1.06363	0.00000	0.00000	247.75	10062.68
102	2017.04.07 15:25	close	50	0.10	1.06363	0.00000	0.00000	243.45	10306.13
103	2017.04.07 15:35	buy	52	0.10	1.06538	0.00000	0.00000		
104	2017.06.29 07:40	close	52	0.10	1.13971	0.00000	0.00000	732.51	11038.64
105	2017.06.29 12:35	sell	53	0.10	1.14061	0.00000	0.00000		
106	2017.07.04 15:10	close	53	0.10	1.13525	0.00000	0.00000	53.73	11092.36
107	2017.07.04 15:15	buy	54	0.10	1.13544	0.00000	0.00000		
108	2017.09.06 13:50	close	54	0.10	1.19260	0.00000	0.00000	563.28	11655.64
109	2017.09.08 09:35	sell	55	0.10	1.20622	0.00000	0.00000		
110	2017.10.23 16:45	close	55	0.10	1.17451	0.00000	0.00000	318.91	11974.55
111	2017.10.24 19:25	sell	56	0.10	1.17631	0.00000	0.00000		
112	2017.11.06 19:35	close	56	0.10	1.15941	0.00000	0.00000	169.55	12144.09
113	2017.11.16 16:35	buy	57	0.10	1.17766	0.00000	0.00000		
114	2017.12.28 18:35	close	57	0.10	1.19444	0.00000	0.00000	162.34	12306.43
115	2018.01.08 02:25	buy	58	0.10	1.20393	0.00000	0.00000		
116	2018.01.23 05:20	close	58	0.10	1.22556	0.00000	0.00000	214.35	12520.78
117	2018.01.24 14:10	sell	59	0.10	1.23313	0.00000	0.00000		
118	2018.02.26 04:00	close	59	0.10	1.22907	0.00000	0.00000	41.99	12562.77
119	2018.02.26 04:05	buy	60	0.10	1.22956	0.00000	0.00000		
120	2018.03.01 18:35	buy	61	0.10	1.22007	0.00000	0.00000		
121	2018.04.11 15:50	close	61	0.10	1.23793	0.00000	0.00000	173.53	12736.30
122	2018.04.11 15:50	close	60	0.10	1.23793	0.00000	0.00000	77.98	12814.28
123	2018.05.11 18:15	sell	62	0.10	1.19382	0.00000	0.00000		
124	2018.05.18 23:59	close at stop	62	0.10	1.17700	0.00000	0.00000	168.49	12982.77