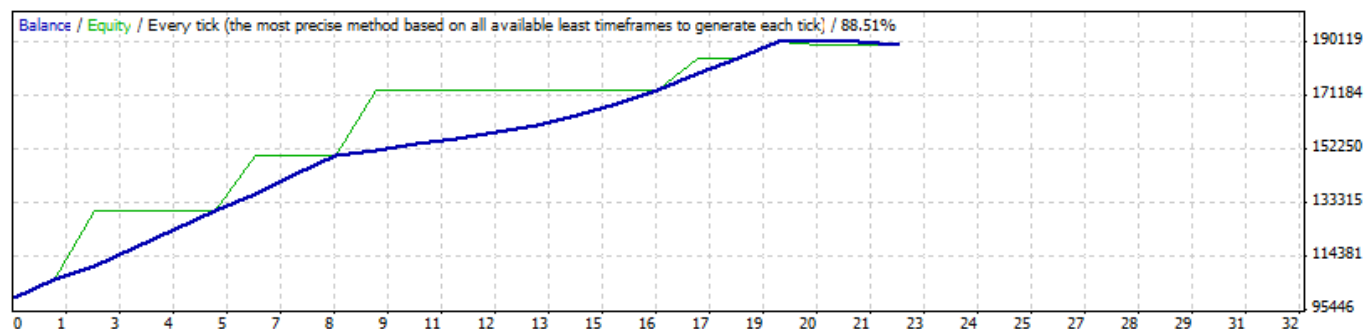


# Strategy Tester Report

## Quantum London Trading EA v1.4b

GoMarkets-Demo (Build 840)

|                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |                                            |                   |                                                 |
|--------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------|-------------------|-------------------------------------------------|
| Symbol                   | GER30 (GER30 Cash)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                            |                   |                                                 |
| Period                   | 30 Minutes (M30) 2015.06.15 09:00 - 2015.08.18 22:30 (2015.06.15 - 2015.08.22)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                                            |                   |                                                 |
| Model                    | Every tick (the most precise method based on all available least timeframes)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                                            |                   |                                                 |
| Parameters               | mn=1015; comm="M30 Chart"; fulltime=true; a="-----"; open="09:00"; close="16:00"; stop=false; tf=30; fifo=true; mon=true; tue=true; wed=true; thurs=true; fri=false; xcandles=5; qd=325; l="-----"; T1=9; T2=18; T3=27; T4=0; T5=0; T6=0; grid=false; drawgrid=false; grid1size=96; grid1inc=16; grid1maxtrades=6; grid1lots=1.8; grid2size=180; grid2inc=20; grid2maxtrades=9; grid2lots=3.6; grid3size=375; grid3inc=25; grid3maxtrades=15; grid3lots=5.4; ber=false; perbedd=0; pointstp=0; dollartp=0; percequitytp=15; pointssl=0; dollarsl=0; percequitysl=-100; |                                            |                   |                                                 |
| Bars in test             | 2310                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | Ticks modelled                             | 865045            | Modelling quality 88.51%                        |
| Mismatched charts errors | 23                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                            |                   |                                                 |
| Initial deposit          | 100000.00                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | Spread                                     | Current (1)       |                                                 |
| Total net profit         | 88956.22                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | Gross profit                               | 91070.50          | Gross loss -2114.28                             |
| Profit factor            | 43.07                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | Expected payoff                            | 4043.46           |                                                 |
| Absolute drawdown        | 315.99                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | Maximal drawdown                           | 16782.00 (11.00%) | Relative drawdown 11.00% (16782.00)             |
| Total trades             | 22                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | Short positions (won %)                    | 13 (100.00%)      | Long positions (won %) 9 (77.78%)               |
|                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | Profit trades (% of total)                 | 20 (90.91%)       | Loss trades (% of total) 2 (9.09%)              |
|                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | Largest profit trade                       | 6931.92           | loss trade -1483.89                             |
|                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | Average profit trade                       | 4553.53           | loss trade -1057.14                             |
|                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | Maximum consecutive wins (profit in money) | 20 (91070.50)     | consecutive losses (loss in money) 2 (-2114.28) |
|                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | Maximal consecutive profit (count of wins) | 91070.50 (20)     | consecutive loss (count of losses) -2114.28 (2) |
|                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | Average consecutive wins                   | 20                | consecutive losses 2                            |



| #  | Time             | Type  | Order | Size | Price | S / L | T / P | Profit  | Balance   |
|----|------------------|-------|-------|------|-------|-------|-------|---------|-----------|
| 1  | 2015.06.16 11:00 | buy   | 1     | 9.00 | 10834 | 0     | 0     |         |           |
| 2  | 2015.06.22 18:00 | close | 1     | 9.00 | 11463 | 0     | 0     | 6187.59 | 106187.59 |
| 3  | 2015.06.22 18:00 | sell  | 2     | 9.00 | 11463 | 0     | 0     |         |           |
| 4  | 2015.06.23 09:30 | sell  | 3     | 9.00 | 11559 | 0     | 0     |         |           |
| 5  | 2015.06.23 14:30 | sell  | 4     | 9.00 | 11613 | 0     | 0     |         |           |
| 6  | 2015.06.23 17:30 | sell  | 5     | 9.00 | 11594 | 0     | 0     |         |           |
| 7  | 2015.06.29 09:08 | cbse  | 2     | 9.00 | 10939 | 0     | 0     | 5200.33 | 111387.92 |
| 8  | 2015.06.29 09:08 | cbse  | 3     | 9.00 | 10939 | 0     | 0     | 6153.07 | 117540.99 |
| 9  | 2015.06.29 09:08 | cbse  | 4     | 9.00 | 10939 | 0     | 0     | 6688.98 | 124229.97 |
| 10 | 2015.06.29 09:08 | cbse  | 5     | 9.00 | 10939 | 0     | 0     | 6500.42 | 130730.39 |
| 11 | 2015.07.06 09:30 | buy   | 6     | 9.00 | 10826 | 0     | 0     |         |           |
| 12 | 2015.07.07 17:30 | buy   | 7     | 9.00 | 10717 | 0     | 0     |         |           |
| 13 | 2015.07.08 11:00 | buy   | 8     | 9.00 | 10725 | 0     | 0     |         |           |
| 14 | 2015.07.13 09:48 | cbse  | 6     | 9.00 | 11421 | 0     | 0     | 5841.04 | 136571.44 |
| 15 | 2015.07.13 09:48 | cbse  | 7     | 9.00 | 11421 | 0     | 0     | 6931.92 | 143503.36 |
| 16 | 2015.07.13 09:48 | cbse  | 8     | 9.00 | 11421 | 0     | 0     | 6861.65 | 150365.01 |
| 17 | 2015.07.14 18:30 | sell  | 9     | 9.00 | 11514 | 0     | 0     |         |           |
| 18 | 2015.07.14 22:30 | sell  | 10    | 9.00 | 11536 | 0     | 0     |         |           |
| 19 | 2015.07.15 15:00 | sell  | 11    | 9.00 | 11535 | 0     | 0     |         |           |
| 20 | 2015.07.15 17:30 | sell  | 12    | 9.00 | 11555 | 0     | 0     |         |           |
| 21 | 2015.07.16 09:30 | sell  | 13    | 9.00 | 11611 | 0     | 0     |         |           |
| 22 | 2015.07.16 12:00 | sell  | 14    | 9.00 | 11706 | 0     | 0     |         |           |
| 23 | 2015.07.16 14:30 | sell  | 15    | 9.00 | 11726 | 0     | 0     |         |           |
| 24 | 2015.07.20 12:00 | sell  | 16    | 9.00 | 11782 | 0     | 0     |         |           |
| 25 | 2015.07.24 18:15 | cbse  | 9     | 9.00 | 11336 | 0     | 0     | 1766.53 | 152131.54 |

|    |                  |               |    |      |       |   |   |          |           |
|----|------------------|---------------|----|------|-------|---|---|----------|-----------|
| 26 | 2015.07.24 18:15 | close         | 10 | 9.00 | 11336 | 0 | 0 | 1984.86  | 154116.40 |
| 27 | 2015.07.24 18:15 | close         | 11 | 9.00 | 11336 | 0 | 0 | 1974.94  | 156091.34 |
| 28 | 2015.07.24 18:15 | close         | 12 | 9.00 | 11336 | 0 | 0 | 2173.42  | 158264.76 |
| 29 | 2015.07.24 18:15 | close         | 13 | 9.00 | 11336 | 0 | 0 | 2729.18  | 160993.94 |
| 30 | 2015.07.24 18:15 | close         | 14 | 9.00 | 11336 | 0 | 0 | 3671.99  | 164665.93 |
| 31 | 2015.07.24 18:15 | close         | 15 | 9.00 | 11336 | 0 | 0 | 3870.48  | 168536.41 |
| 32 | 2015.07.24 18:15 | close         | 16 | 9.00 | 11336 | 0 | 0 | 4426.24  | 172962.65 |
| 33 | 2015.07.27 20:30 | buy           | 17 | 9.00 | 11034 | 0 | 0 |          |           |
| 34 | 2015.07.28 09:00 | buy           | 18 | 9.00 | 11104 | 0 | 0 |          |           |
| 35 | 2015.08.06 11:30 | close         | 17 | 9.00 | 11663 | 0 | 0 | 6151.07  | 179113.72 |
| 36 | 2015.08.06 11:30 | close         | 18 | 9.00 | 11663 | 0 | 0 | 5465.50  | 184579.22 |
| 37 | 2015.08.06 11:30 | sell          | 19 | 9.00 | 11663 | 0 | 0 |          |           |
| 38 | 2015.08.12 11:00 | close         | 19 | 9.00 | 11051 | 0 | 0 | 6073.67  | 190652.89 |
| 39 | 2015.08.12 11:00 | buy           | 20 | 9.00 | 11051 | 0 | 0 |          |           |
| 40 | 2015.08.12 17:00 | buy           | 21 | 9.00 | 10965 | 0 | 0 |          |           |
| 41 | 2015.08.17 16:00 | buy           | 22 | 9.00 | 10864 | 0 | 0 |          |           |
| 42 | 2015.08.18 22:59 | close at stop | 22 | 9.00 | 10907 | 0 | 0 | 417.61   | 191070.50 |
| 43 | 2015.08.18 22:59 | close at stop | 21 | 9.00 | 10907 | 0 | 0 | -630.40  | 190440.11 |
| 44 | 2015.08.18 22:59 | close at stop | 20 | 9.00 | 10907 | 0 | 0 | -1483.89 | 188956.22 |