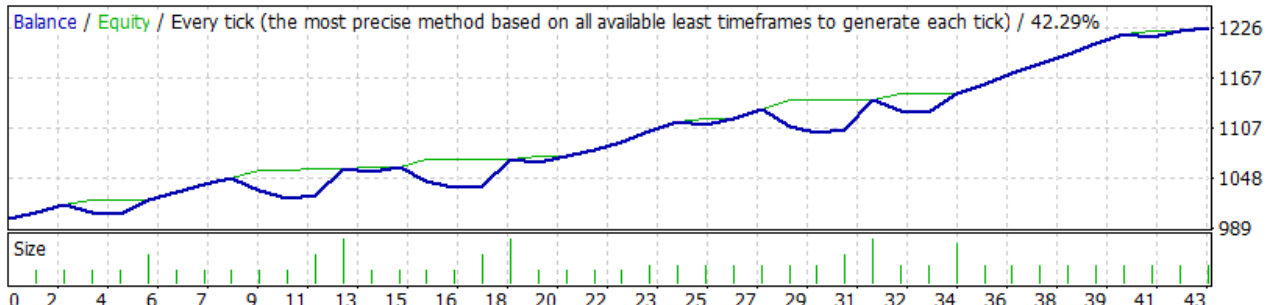


Strategy Tester Report

BLACKHORSE

PrimeXM-LiveUK (Build 509)

Symbol	EURUSD.arm (Euro vs US Dollar)		
Period	15 Minutes (M15) 2013.10.01 00:00 - 2013.10.21 23:50 (2013.10.01 - 2013.10.22)		
Model	Every tick (the most precise method based on all available least timeframes)		
Parameters	Comment_1="settings"; Plus=50; TakeProfit=300; Distanciya=300; Lots=0; Percent=1;Kpxyz=true; Comment_2="signalMA"; SignalMA=false; PeriodMA1=8; PeriodMA2=14; Comment_3="signalRSI"; SignalRSI=false; PeriodRSI=14; up=50; dw=50; Comment_4="signalProc"; Proc=true; Procent=1.3; Comment_5="Monitor"; Monitor=true; CORNER=0; Slip=2; Magic=1;		
Bars in test	2441 Ticks modelled	506412 Modelling quality	42.29%
Mismatched charts errors	1		
Initial deposit	1000.00		
Total net profit	227.28 Gross profit	344.56 Gross loss	-117.28
Profit factor	2.94 Expected payoff	5.29	
Absolute drawdown	43.68 Maximal drawdown	137.03 (12.10%) Relative drawdown	12.10% (137.03)
Total trades	43 Short positions (won %)	2 (100.00%) Long positions (won %)	41 (65.85%)
	Profit trades (% of total)	29 (67.44%) Loss trades (% of total)	14 (32.56%)
	Largest profit trade	34.56 loss trade	-20.59
	Average profit trade	11.88 loss trade	-8.38
	Maximum consecutive wins (profit in money)	7 (92.55) consecutive losses (loss in money)	2 (-29.17)
	Maximal consecutive profit (count of wins)	92.55 (7) consecutive loss (count of losses)	-29.17 (2)
	Average consecutive wins	3 consecutive losses	2



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2013.10.01 00:00	buy	1	0.03	1.35236	0.00000	0.00000		
2	2013.10.01 00:00	modify	1	0.03	1.35236	0.00000	1.35537		
3	2013.10.01 06:31	t/p	1	0.03	1.35537	0.00000	1.35537	8.87	1008.87
4	2013.10.01 06:31	buy	2	0.03	1.35538	0.00000	0.00000		
5	2013.10.01 06:31	modify	2	0.03	1.35538	0.00000	1.35839		
6	2013.10.01 06:54	t/p	2	0.03	1.35839	0.00000	1.35839	8.87	1017.74
7	2013.10.01 06:54	buy	3	0.03	1.35840	0.00000	0.00000		
8	2013.10.01 06:54	modify	3	0.03	1.35840	0.00000	1.36141		
9	2013.10.01 08:49	buy	4	0.03	1.35541	0.00000	0.00000		
10	2013.10.01 08:49	modify	4	0.03	1.35541	0.00000	1.35741		
11	2013.10.01 08:49	modify	3	0.03	1.35840	0.00000	1.35741		
12	2013.10.01 14:00	buy	5	0.06	1.35242	0.00000	0.00000		
13	2013.10.01 14:00	modify	5	0.06	1.35242	0.00000	1.35516		
14	2013.10.01 14:00	modify	4	0.03	1.35541	0.00000	1.35516		
15	2013.10.01 14:00	modify	3	0.03	1.35840	0.00000	1.35516		
16	2013.10.02 12:39	t/p	3	0.03	1.35516	0.00000	1.35516	-9.87	1007.87
17	2013.10.02 12:39	t/p	4	0.03	1.35516	0.00000	1.35516	-0.90	1006.97
18	2013.10.02 12:39	t/p	5	0.06	1.35516	0.00000	1.35516	16.13	1023.11
19	2013.10.02 12:39	buy	6	0.03	1.35517	0.00000	0.00000		
20	2013.10.02 12:39	modify	6	0.03	1.35517	0.00000	1.35818		
21	2013.10.02 12:54	t/p	6	0.03	1.35818	0.00000	1.35818	8.87	1031.98
22	2013.10.02 12:54	buy	7	0.03	1.35819	0.00000	0.00000		
23	2013.10.02 12:54	modify	7	0.03	1.35819	0.00000	1.36120		
24	2013.10.03 02:06	t/p	7	0.03	1.36120	0.00000	1.36120	8.91	1040.89
25	2013.10.03 02:06	buy	8	0.03	1.36121	0.00000	0.00000		
26	2013.10.03 02:06	modify	8	0.03	1.36121	0.00000	1.36422		
27	2013.10.03 15:54	t/p	8	0.03	1.36422	0.00000	1.36422	8.87	1049.76
28	2013.10.03 15:54	buy	9	0.03	1.36423	0.00000	0.00000		
29	2013.10.03 15:54	modify	9	0.03	1.36423	0.00000	1.36724		
30	2013.10.04 08:54	buy	10	0.03	1.36124	0.00000	0.00000		

31	2013.10.04 08:54	modify	10	0.03	1.36124	0.00000	1.36324		
32	2013.10.04 08:54	modify	9	0.03	1.36423	0.00000	1.36324		
33	2013.10.04 12:54	buy	11	0.06	1.35825	0.00000	0.00000		
34	2013.10.04 12:54	modify	11	0.06	1.35825	0.00000	1.36099		
35	2013.10.04 12:54	modify	10	0.03	1.36124	0.00000	1.36099		
36	2013.10.04 12:54	modify	9	0.03	1.36423	0.00000	1.36099		
37	2013.10.04 16:34	buy	12	0.09	1.35525	0.00000	0.00000		
38	2013.10.04 16:34	modify	12	0.09	1.35525	0.00000	1.35875		
39	2013.10.04 16:34	modify	11	0.06	1.35825	0.00000	1.35875		
40	2013.10.04 16:34	modify	10	0.03	1.36124	0.00000	1.35875		
41	2013.10.04 16:34	modify	9	0.03	1.36423	0.00000	1.35875		
42	2013.10.07 08:36	t/p	9	0.03	1.35875	0.00000	1.35875	-16.58	1033.18
43	2013.10.07 08:36	t/p	10	0.03	1.35875	0.00000	1.35875	-7.62	1025.56
44	2013.10.07 08:36	t/p	11	0.06	1.35875	0.00000	1.35875	2.69	1028.26
45	2013.10.07 08:36	t/p	12	0.09	1.35875	0.00000	1.35875	31.05	1059.30
46	2013.10.07 08:36	buy	13	0.03	1.35876	0.00000	0.00000		
47	2013.10.07 08:36	modify	13	0.03	1.35876	0.00000	1.36177		
48	2013.10.07 14:07	buy	14	0.03	1.35576	0.00000	0.00000		
49	2013.10.07 14:07	modify	14	0.03	1.35576	0.00000	1.35776		
50	2013.10.07 14:07	modify	13	0.03	1.35876	0.00000	1.35776		
51	2013.10.07 15:19	t/p	13	0.03	1.35776	0.00000	1.35776	-3.16	1056.14
52	2013.10.07 15:19	t/p	14	0.03	1.35776	0.00000	1.35776	5.84	1061.98
53	2013.10.07 15:19	buy	15	0.03	1.35777	0.00000	0.00000		
54	2013.10.07 15:20	modify	15	0.03	1.35777	0.00000	1.36078		
55	2013.10.09 06:09	buy	16	0.03	1.35478	0.00000	0.00000		
56	2013.10.09 06:09	modify	16	0.03	1.35478	0.00000	1.35678		
57	2013.10.09 06:09	modify	15	0.03	1.35777	0.00000	1.35678		
58	2013.10.09 09:09	buy	17	0.06	1.35179	0.00000	0.00000		
59	2013.10.09 09:09	modify	17	0.06	1.35179	0.00000	1.35453		
60	2013.10.09 09:09	modify	16	0.03	1.35478	0.00000	1.35453		
61	2013.10.09 09:09	modify	15	0.03	1.35777	0.00000	1.35453		
62	2013.10.09 18:09	buy	18	0.09	1.34880	0.00000	0.00000		
63	2013.10.09 18:09	modify	18	0.09	1.34880	0.00000	1.35229		
64	2013.10.09 18:09	modify	17	0.06	1.35179	0.00000	1.35229		
65	2013.10.09 18:09	modify	16	0.03	1.35478	0.00000	1.35229		
66	2013.10.09 18:09	modify	15	0.03	1.35777	0.00000	1.35229		
67	2013.10.09 18:54	t/p	15	0.03	1.35229	0.00000	1.35229	-16.58	1045.41
68	2013.10.09 18:54	t/p	16	0.03	1.35229	0.00000	1.35229	-7.63	1037.78
69	2013.10.09 18:54	t/p	17	0.06	1.35229	0.00000	1.35229	2.67	1040.45
70	2013.10.09 18:54	t/p	18	0.09	1.35229	0.00000	1.35229	30.92	1071.37
71	2013.10.09 18:54	buy	19	0.03	1.35230	0.00000	0.00000		
72	2013.10.09 18:54	modify	19	0.03	1.35230	0.00000	1.35531		
73	2013.10.10 02:54	buy	20	0.03	1.34931	0.00000	0.00000		
74	2013.10.10 02:54	modify	20	0.03	1.34931	0.00000	1.35131		
75	2013.10.10 02:54	modify	19	0.03	1.35230	0.00000	1.35131		
76	2013.10.10 08:22	t/p	19	0.03	1.35131	0.00000	1.35131	-3.09	1068.28
77	2013.10.10 08:22	t/p	20	0.03	1.35131	0.00000	1.35131	5.84	1074.12
78	2013.10.10 08:22	buy	21	0.03	1.35132	0.00000	0.00000		
79	2013.10.10 08:22	modify	21	0.03	1.35132	0.00000	1.35433		
80	2013.10.10 12:37	t/p	21	0.03	1.35433	0.00000	1.35433	8.87	1082.99
81	2013.10.10 12:37	sell	22	0.03	1.35433	0.00000	0.00000		
82	2013.10.10 12:37	modify	22	0.03	1.35433	0.00000	1.35132		
83	2013.10.10 12:54	t/p	22	0.03	1.35132	0.00000	1.35132	8.87	1091.86
84	2013.10.10 12:54	buy	23	0.04	1.35132	0.00000	0.00000		
85	2013.10.10 12:54	modify	23	0.04	1.35132	0.00000	1.35433		
86	2013.10.10 15:24	t/p	23	0.04	1.35433	0.00000	1.35433	11.82	1103.68
87	2013.10.10 15:24	buy	24	0.04	1.35434	0.00000	0.00000		
88	2013.10.10 15:24	modify	24	0.04	1.35434	0.00000	1.35735		
89	2013.10.11 09:19	t/p	24	0.04	1.35735	0.00000	1.35735	11.84	1115.51
90	2013.10.11 09:19	buy	25	0.04	1.35736	0.00000	0.00000		
91	2013.10.11 09:19	modify	25	0.04	1.35736	0.00000	1.36037		
92	2013.10.11 16:09	buy	26	0.04	1.35437	0.00000	0.00000		
93	2013.10.11 16:09	modify	26	0.04	1.35437	0.00000	1.35637		
94	2013.10.11 16:09	modify	25	0.04	1.35736	0.00000	1.35637		
95	2013.10.14 02:25	t/p	25	0.04	1.35637	0.00000	1.35637	-4.16	1111.35
96	2013.10.14 02:25	t/p	26	0.04	1.35637	0.00000	1.35637	7.80	1119.15
97	2013.10.14 02:25	buy	27	0.04	1.35638	0.00000	0.00000		
98	2013.10.14 02:25	modify	27	0.04	1.35638	0.00000	1.35939		

99	2013.10.14 12:38	t/p	27	0.04	1.35939	0.00000	1.35939	11.82	1130.97
100	2013.10.14 12:38	buy	28	0.04	1.35940	0.00000	0.00000		
101	2013.10.14 12:38	modify	28	0.04	1.35940	0.00000	1.36241		
102	2013.10.14 17:45	buy	29	0.04	1.35640	0.00000	0.00000		
103	2013.10.14 17:45	modify	29	0.04	1.35640	0.00000	1.35840		
104	2013.10.14 17:45	modify	28	0.04	1.35940	0.00000	1.35840		
105	2013.10.15 09:07	buy	30	0.06	1.35341	0.00000	0.00000		
106	2013.10.15 09:07	modify	30	0.06	1.35341	0.00000	1.35648		
107	2013.10.15 09:07	modify	29	0.04	1.35640	0.00000	1.35648		
108	2013.10.15 09:07	modify	28	0.04	1.35940	0.00000	1.35648		
109	2013.10.15 09:22	buy	31	0.09	1.35041	0.00000	0.00000		
110	2013.10.15 09:22	modify	31	0.09	1.35041	0.00000	1.35430		
111	2013.10.15 09:22	modify	30	0.06	1.35341	0.00000	1.35430		
112	2013.10.15 09:22	modify	29	0.04	1.35640	0.00000	1.35430		
113	2013.10.15 09:22	modify	28	0.04	1.35940	0.00000	1.35430		
114	2013.10.16 08:25	t/p	28	0.04	1.35430	0.00000	1.35430	-20.59	1110.38
115	2013.10.16 08:25	t/p	29	0.04	1.35430	0.00000	1.35430	-8.59	1101.79
116	2013.10.16 08:25	t/p	30	0.06	1.35430	0.00000	1.35430	5.03	1106.83
117	2013.10.16 08:25	t/p	31	0.09	1.35430	0.00000	1.35430	34.56	1141.38
118	2013.10.16 08:25	buy	32	0.04	1.35431	0.00000	0.00000		
119	2013.10.16 08:25	modify	32	0.04	1.35431	0.00000	1.35732		
120	2013.10.16 14:43	buy	33	0.04	1.35131	0.00000	0.00000		
121	2013.10.16 14:43	modify	33	0.04	1.35131	0.00000	1.35331		
122	2013.10.16 14:43	modify	32	0.04	1.35431	0.00000	1.35331		
123	2013.10.16 15:01	buy	34	0.08	1.34832	0.00000	0.00000		
124	2013.10.16 15:01	modify	34	0.08	1.34832	0.00000	1.35107		
125	2013.10.16 15:01	modify	33	0.04	1.35131	0.00000	1.35107		
126	2013.10.16 15:01	modify	32	0.04	1.35431	0.00000	1.35107		
127	2013.10.16 16:36	t/p	32	0.04	1.35107	0.00000	1.35107	-13.18	1128.20
128	2013.10.16 16:36	t/p	33	0.04	1.35107	0.00000	1.35107	-1.18	1127.02
129	2013.10.16 16:36	t/p	34	0.08	1.35107	0.00000	1.35107	21.56	1148.58
130	2013.10.16 16:36	buy	35	0.04	1.35108	0.00000	0.00000		
131	2013.10.16 16:36	modify	35	0.04	1.35108	0.00000	1.35409		
132	2013.10.16 17:51	t/p	35	0.04	1.35409	0.00000	1.35409	11.82	1160.40
133	2013.10.16 17:51	buy	36	0.04	1.35414	0.00000	0.00000		
134	2013.10.16 17:51	modify	36	0.04	1.35414	0.00000	1.35715		
135	2013.10.17 07:18	t/p	36	0.04	1.35715	0.00000	1.35715	11.87	1172.27
136	2013.10.17 07:18	buy	37	0.04	1.35718	0.00000	0.00000		
137	2013.10.17 07:18	modify	37	0.04	1.35718	0.00000	1.36019		
138	2013.10.17 07:30	t/p	37	0.04	1.36019	0.00000	1.36019	11.82	1184.09
139	2013.10.17 07:30	buy	38	0.04	1.36021	0.00000	0.00000		
140	2013.10.17 07:30	modify	38	0.04	1.36021	0.00000	1.36322		
141	2013.10.17 08:00	t/p	38	0.04	1.36322	0.00000	1.36322	11.82	1195.91
142	2013.10.17 08:00	buy	39	0.04	1.36327	0.00000	0.00000		
143	2013.10.17 08:00	modify	39	0.04	1.36327	0.00000	1.36628		
144	2013.10.17 12:14	t/p	39	0.04	1.36628	0.00000	1.36628	11.82	1207.73
145	2013.10.17 12:14	buy	40	0.04	1.36629	0.00000	0.00000		
146	2013.10.17 12:14	modify	40	0.04	1.36629	0.00000	1.36930		
147	2013.10.18 08:55	t/p	40	0.04	1.36930	0.00000	1.36930	11.84	1219.57
148	2013.10.18 08:55	buy	41	0.04	1.36931	0.00000	0.00000		
149	2013.10.18 08:55	modify	41	0.04	1.36931	0.00000	1.37232		
150	2013.10.21 12:31	buy	42	0.04	1.36632	0.00000	0.00000		
151	2013.10.21 12:31	modify	42	0.04	1.36632	0.00000	1.36832		
152	2013.10.21 12:31	modify	41	0.04	1.36931	0.00000	1.36832		
153	2013.10.21 17:09	t/p	41	0.04	1.36832	0.00000	1.36832	-4.16	1215.40
154	2013.10.21 17:09	t/p	42	0.04	1.36832	0.00000	1.36832	7.78	1223.18
155	2013.10.21 17:09	sell	43	0.04	1.36832	0.00000	0.00000		
156	2013.10.21 17:09	modify	43	0.04	1.36832	0.00000	1.36531		
157	2013.10.21 23:59	close at stop	43	0.04	1.36724	0.00000	1.36531	4.10	1227.28