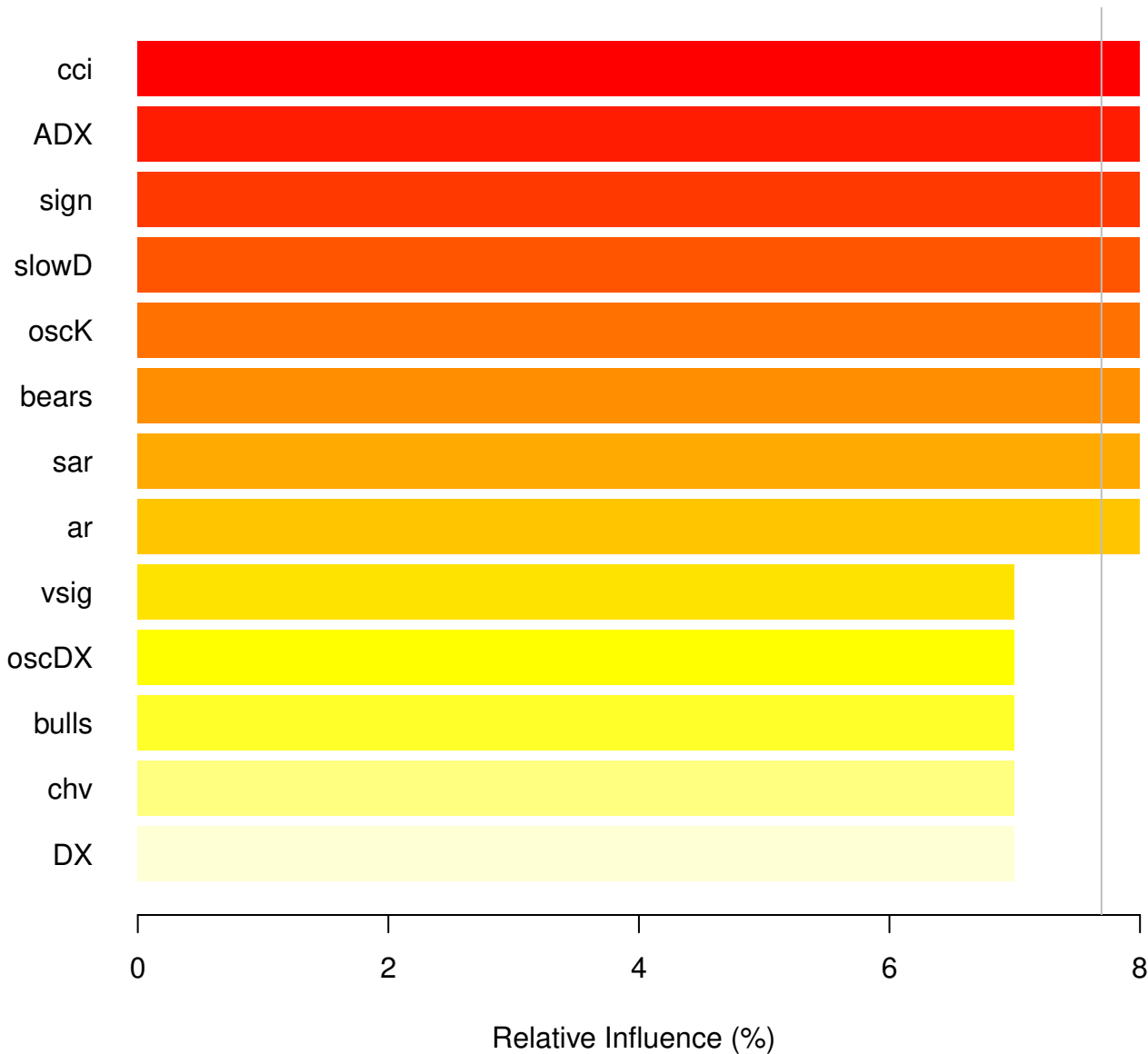
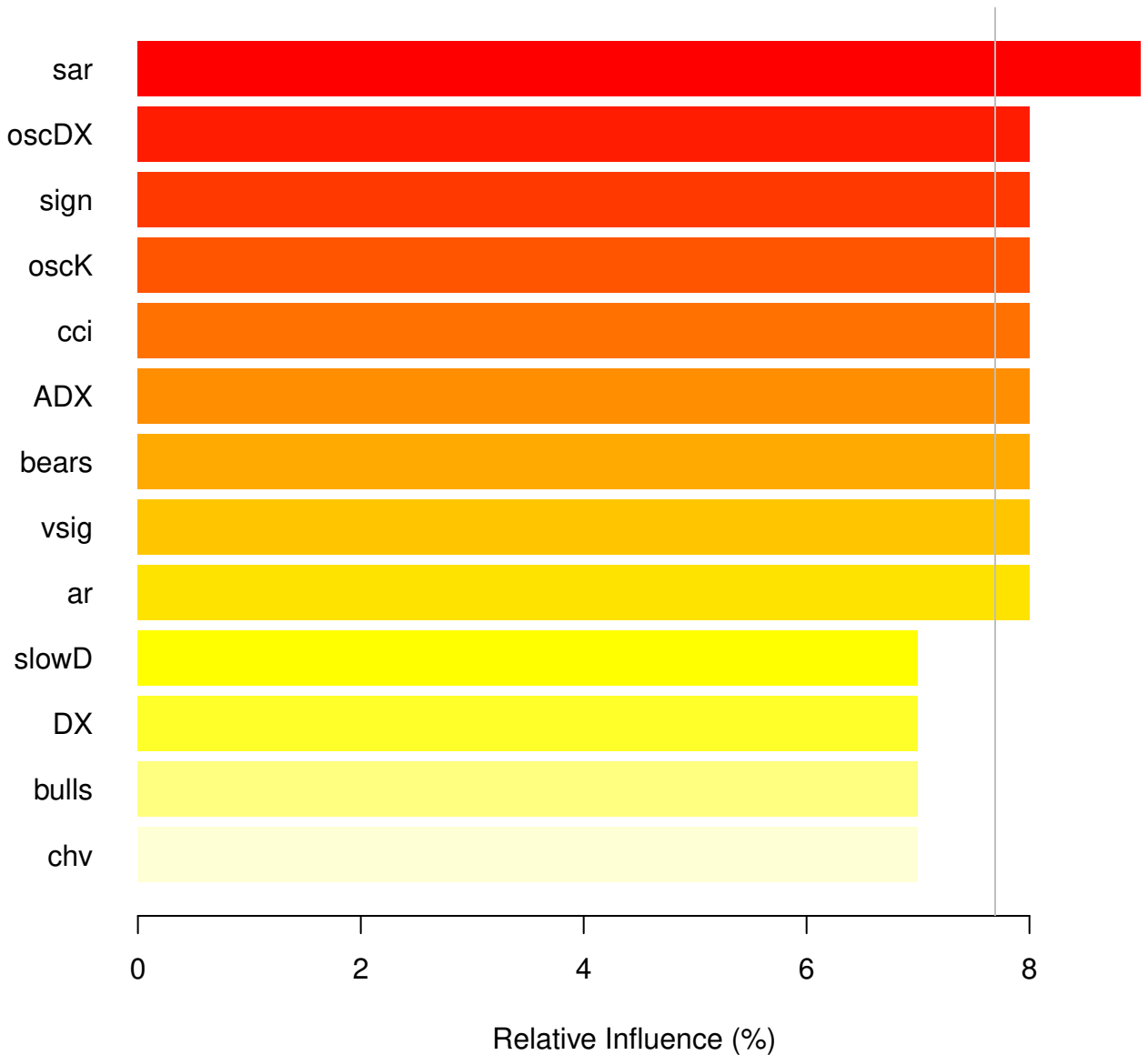


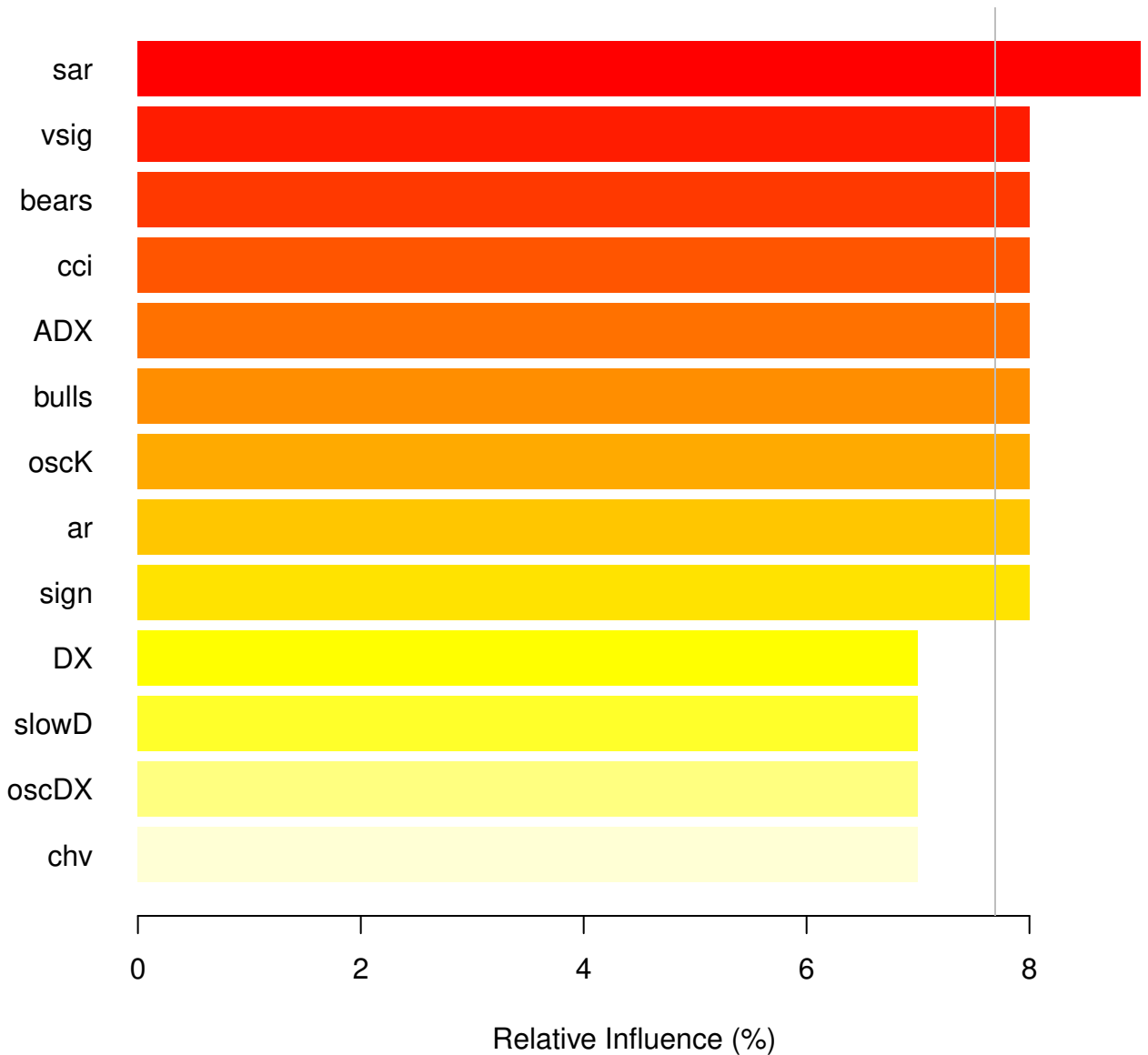
Variable Importance based on information gain



Variable Importance based on information gain



Variable Importance based on information gain

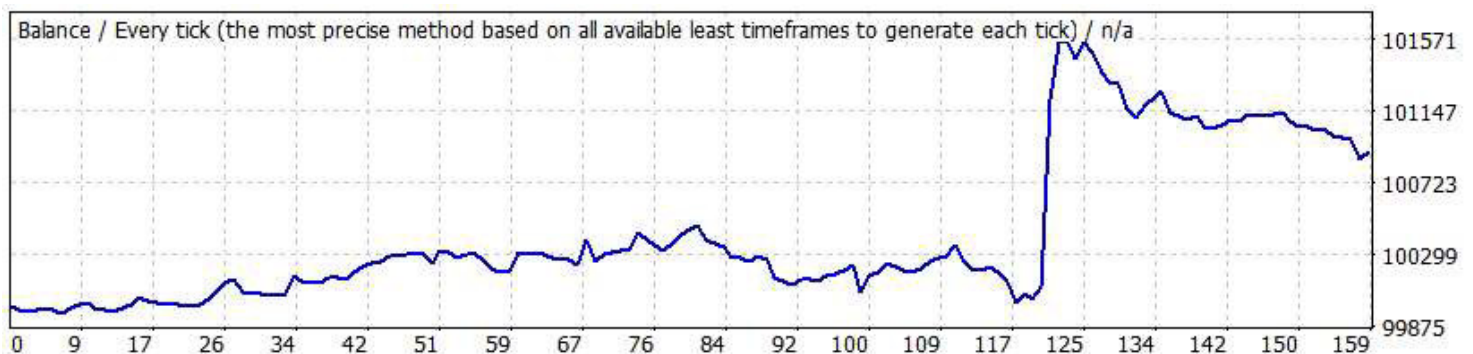


Strategy Tester Report

hk_neuro

AM-Live2 (Build 1080)

Symbol	[DAX30] (DAX30 Index CFD, cash (EUR))			
Period	1 Hour (H1) 2016.05.30 01:00 - 2016.06.30 22:00 (2016.05.30 - 2016.07.01)			
Model	Every tick (the most precise method based on all available least timeframes)			
Parameters	Risk=1; TakeProfit=0; StopLoss=0; magic=54321; n=14; z=20; soft=true; Kmin=1; limit=1000; cvet=Green;			
Bars in test	1547	Ticks modelled	1023022	Modelling quality n/a
Mismatched charts errors	21247			
Initial deposit	100000.00	Spread	2	
Total net profit	909.42	Gross profit	3855.86	Gross loss -2946.44
Profit factor	1.31	Expected payoff	5.76	
Absolute drawdown	90.04	Maximal drawdown	836.02 (0.82%)	Relative drawdown 0.82% (836.02)
Total trades	158	Short positions (won %)	79 (50.63%)	Long positions (won %) 79 (49.37%)
		Profit trades (% of total)	79 (50.00%)	Loss trades (% of total) 79 (50.00%)
		Largest profit trade	1096.10	loss trade -155.00
		Average profit trade	48.81	loss trade -37.30
		Maximum consecutive wins (profit in money)	8 (152.41)	consecutive losses (loss in money) 6 (-436.08)
		Maximal consecutive profit (count of wins)	1517.40 (4)	consecutive loss (count of losses) -436.08 (6)
		Average consecutive wins	2 consecutive losses 2	



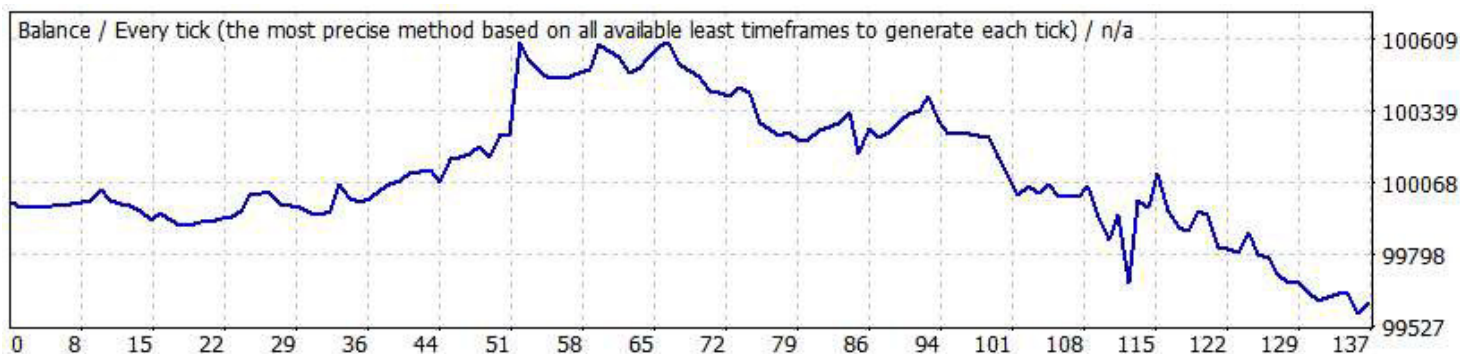
#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2016.05.30 01:00	sell	1	1.00	10306.80	0.00	0.00		

Strategy Tester Report

hk_neuro

AM-Live2 (Build 1080)

Symbol	[DAX30] (DAX30 Index CFD, cash (EUR))			
Period	1 Hour (H1) 2016.05.30 01:00 - 2016.06.30 22:00 (2016.05.30 - 2016.07.01)			
Model	Every tick (the most precise method based on all available least timeframes)			
Parameters	Risk=1; TakeProfit=0; StopLoss=0; magic=54321; n=14; z=20; soft=true; Kmin=1; limit=1000; cvet=Green;			
Bars in test	1547	Ticks modelled	1023022	Modelling quality n/a
Mismatched charts errors	21247			
Initial deposit	100000.00	Spread	2	
Total net profit	-379.37	Gross profit	2575.57	Gross loss -2954.94
Profit factor	0.87	Expected payoff	-2.79	
Absolute drawdown	733.93	Maximal drawdown	1351.25 (1.34%)	Relative drawdown 1.34% (1351.25)
Total trades	136	Short positions (won %)	68 (48.53%)	Long positions (won %) 68 (50.00%)
		Profit trades (% of total)	67 (49.26%)	Loss trades (% of total) 69 (50.74%)
		Largest profit trade	351.26	loss trade -263.00
		Average profit trade	38.44	loss trade -42.83
	Maximum	consecutive wins (profit in money)	7 (128.11)	consecutive losses (loss in money) 6 (-235.04)
	Maximal	consecutive profit (count of wins)	351.26 (1)	consecutive loss (count of losses) -263.00 (1)
		Average consecutive wins	2	consecutive losses 2



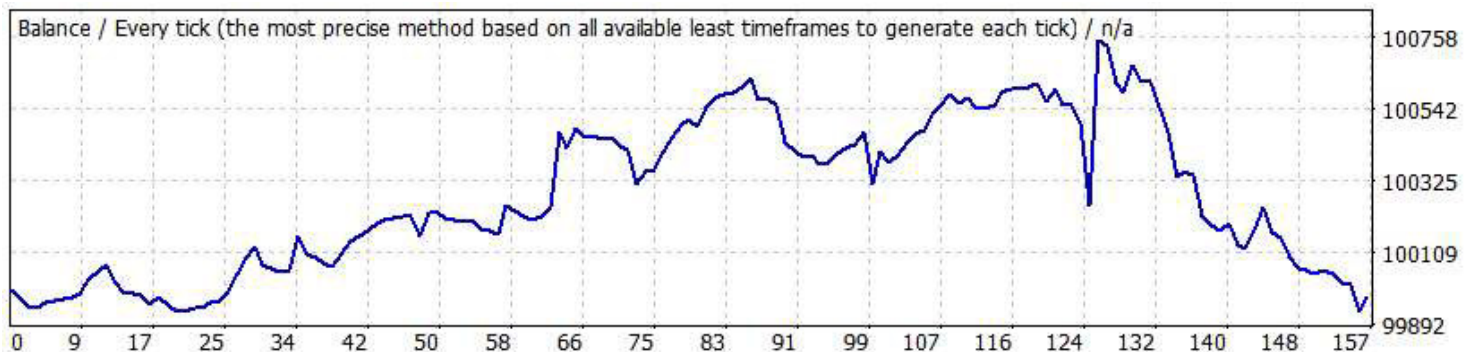
#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2016.05.30 01:00	sell	1	1.00	10306.80	0.00	0.00		

Strategy Tester Report

hk_neuro

AM-Live2 (Build 1080)

Symbol	[DAX30] (DAX30 Index CFD, cash (EUR))			
Period	1 Hour (H1) 2016.05.30 01:00 - 2016.06.30 22:00 (2016.05.30 - 2016.07.01)			
Model	Every tick (the most precise method based on all available least timeframes)			
Parameters	Risk=1; TakeProfit=0; StopLoss=0; magic=54321; n=14; z=20; soft=true; Kmin=1; limit=1000; cvet=Green;			
Bars in test	1547	Ticks modelled	1023022	Modelling quality n/a
Mismatched charts errors	21247			
Initial deposit	100000.00	Spread	2	
Total net profit	-24.10	Gross profit	2784.13	Gross loss -2808.24
Profit factor	0.99	Expected payoff	-0.15	
Absolute drawdown	89.30	Maximal drawdown	1232.86 (1.22%)	Relative drawdown 1.22% (1232.86)
Total trades	156	Short positions (won %)	78 (53.85%)	Long positions (won %) 78 (50.00%)
		Profit trades (% of total)	81 (51.92%)	Loss trades (% of total) 75 (48.08%)
		Largest profit trade	501.39	loss trade -248.59
		Average profit trade	34.37	loss trade -37.44
	Maximum	consecutive wins (profit in money)	9 (194.45)	consecutive losses (loss in money) 6 (-199.36)
	Maximal	consecutive profit (count of wins)	501.39 (1)	consecutive loss (count of losses) -352.64 (4)
		Average consecutive wins	3	consecutive losses 3



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2016.05.30 01:00	sell	1	1.00	10306.80	0.00	0.00		