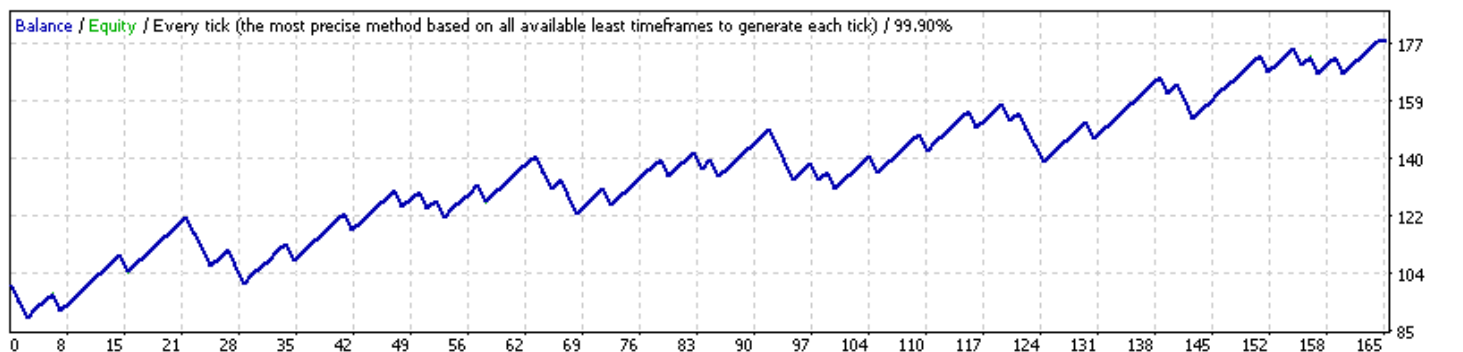


Strategy Tester Report

NNSF 1.0

ICMarkets-Demo02 (Build 1220)

Symbol	EURUSD (Euro vs US Dollar)			
Period	1 Hour (H1) 2018.01.07 22:00 - 2020.01.06 23:59 (2019.01.01 - 2020.01.08)			
Model	Every tick (the most precise method based on all available least timeframes)			
Parameters	Lots=0.01; PercentRisk=1; StopLoss=520; TakeProfit=250; TrailingStop=0; SMA_method=3; BaseLinePeriod=16; ConfIndi=1; RVI_period=4;			
Bars in test	12430	Ticks modelled	55160680	Modelling quality 99.90%
Mismatched charts errors	0			
Initial deposit	100.00	Spread	Current (18)	
Total net profit	78.26	Gross profit	302.38	Gross loss -224.12
Profit factor	1.35	Expected pay off	0.47	
Absolute drawdown	15.29	Maximal drawdown	21.88 (17.95%)	Relative drawdown 17.95% (21.88)
Total trades	165	Short positions (won %)	91 (78.02%)	Long positions (won %) 74 (68.92%)
		Profit trades (% of total)	122 (73.94%)	Loss trades (% of total) 43 (26.06%)
	Largest profit trade	2.53	loss trade	-5.29
	Average profit trade	2.48	loss trade	-5.21
	Maximum consecutive wins (profit in money)	8 (19.98)	consecutive losses (loss in money)	3 (-15.66)
	Maximal consecutive profit (count of wins)	19.98 (8)	consecutive loss (count of losses)	-15.66 (3)
	Average consecutive wins	4	consecutive losses	1



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2019.01.02 06:00	buy	1	0.01	1.14797	1.14277	1.15047		
2	2019.01.02 09:39	s/l	1	0.01	1.14277	1.14277	1.15047	-5.20	94.80
3	2019.01.03 12:00	sell	2	0.01	1.13414	1.13934	1.13164		
4	2019.01.03 15:02	s/l	2	0.01	1.13934	1.13934	1.13164	-5.20	89.60
5	2019.01.03 16:00	buy	3	0.01	1.13944	1.13424	1.14194		
6	2019.01.07 01:44	t/p	3	0.01	1.14194	1.13424	1.14194	2.47	92.07
7	2019.01.07 14:48	buy	4	0.01	1.14738	1.14218	1.14988		
8	2019.01.09 14:36	t/p	4	0.01	1.14988	1.14218	1.14988	2.47	94.55
9	2019.01.09 15:00	buy	5	0.01	1.15260	1.14740	1.15510		
10	2019.01.09 19:00	t/p	5	0.01	1.15510	1.14740	1.15510	2.50	97.05
11	2019.01.11 11:00	buy	6	0.01	1.15363	1.14843	1.15613		
12	2019.01.11 14:21	s/l	6	0.01	1.14843	1.14843	1.15613	-5.20	91.85
13	2019.01.14 10:00	sell	7	0.01	1.14625	1.15145	1.14375		
14	2019.01.15 09:14	t/p	7	0.01	1.14375	1.15145	1.14375	2.50	94.35
15	2019.01.15 17:00	sell	8	0.01	1.13923	1.14443	1.13673		
16	2019.01.18 15:28	t/p	8	0.01	1.13673	1.14443	1.13673	2.52	96.87
17	2019.01.21 09:00	sell	9	0.01	1.13745	1.14265	1.13495		
18	2019.01.22 07:16	t/p	9	0.01	1.13495	1.14265	1.13495	2.50	99.38
19	2019.01.22 13:24	sell	10	0.01	1.13505	1.14025	1.13255		
20	2019.01.24 13:32	t/p	10	0.01	1.13255	1.14025	1.13255	2.52	101.89
21	2019.01.24 17:00	sell	11	0.01	1.13212	1.13732	1.12962		
22	2019.01.24 18:01	t/p	11	0.01	1.12962	1.13732	1.12962	2.50	104.39
23	2019.01.28 11:00	buy	12	0.01	1.14159	1.13639	1.14409		
24	2019.01.28 16:35	t/p	12	0.01	1.14409	1.13639	1.14409	2.50	106.89

1/10/2020

Strategy Tester: NNSF 1.01TW

25	2019.01.29 00:00	buy	13	0.01	1.14313	1.13793	1.14563		
26	2019.01.30 19:00	t/p	13	0.01	1.14563	1.13793	1.14563	2.49	109.38
27	2019.01.31 13:00	buy	14	0.01	1.14943	1.14423	1.15193		
28	2019.01.31 17:17	s/l	14	0.01	1.14423	1.14423	1.15193	-5.20	104.18
29	2019.02.04 03:51	sell	15	0.01	1.14473	1.14993	1.14223		
30	2019.02.05 08:05	t/p	15	0.01	1.14223	1.14993	1.14223	2.50	106.69
31	2019.02.05 08:05	sell	16	0.01	1.14205	1.14725	1.13955		
32	2019.02.06 06:04	t/p	16	0.01	1.13955	1.14725	1.13955	2.50	109.19
33	2019.02.06 14:00	sell	17	0.01	1.13866	1.14386	1.13616		
34	2019.02.07 01:48	t/p	17	0.01	1.13616	1.14386	1.13616	2.51	111.70
35	2019.02.07 08:01	sell	18	0.01	1.13516	1.14036	1.13266		
36	2019.02.07 11:39	t/p	18	0.01	1.13266	1.14036	1.13266	2.50	114.20
37	2019.02.07 21:00	sell	19	0.01	1.13423	1.13943	1.13173		
38	2019.02.10 22:10	t/p	19	0.01	1.13173	1.13943	1.13173	2.50	116.71
39	2019.02.11 04:00	sell	20	0.01	1.13202	1.13722	1.12952		
40	2019.02.11 14:18	t/p	20	0.01	1.12952	1.13722	1.12952	2.50	119.21
41	2019.02.11 15:00	sell	21	0.01	1.12916	1.13436	1.12666		
42	2019.02.12 08:29	t/p	21	0.01	1.12666	1.13436	1.12666	2.50	121.71
43	2019.02.12 09:00	sell	22	0.01	1.12657	1.13177	1.12407		
44	2019.02.12 16:24	s/l	22	0.01	1.13177	1.13177	1.12407	-5.20	116.51
45	2019.02.13 12:00	buy	23	0.01	1.13313	1.12793	1.13563		
46	2019.02.13 17:22	s/l	23	0.01	1.12793	1.12793	1.13563	-5.20	111.31
47	2019.02.14 09:00	sell	24	0.01	1.12597	1.13117	1.12347		
48	2019.02.18 01:52	s/l	24	0.01	1.13117	1.13117	1.12347	-5.19	106.12
49	2019.02.18 10:00	buy	25	0.01	1.13172	1.12652	1.13422		
50	2019.02.19 16:11	t/p	25	0.01	1.13422	1.12652	1.13422	2.49	108.61
51	2019.02.20 08:00	buy	26	0.01	1.13453	1.12933	1.13703		
52	2019.02.20 17:04	t/p	26	0.01	1.13703	1.12933	1.13703	2.50	111.11
53	2019.02.21 15:07	sell	27	0.01	1.13408	1.13928	1.13158		
54	2019.02.26 19:27	s/l	27	0.01	1.13928	1.13928	1.13158	-5.19	105.92
55	2019.02.27 09:00	buy	28	0.01	1.13960	1.13440	1.14210		
56	2019.03.04 08:15	s/l	28	0.01	1.13440	1.13440	1.14210	-5.27	100.65
57	2019.03.04 08:15	sell	29	0.01	1.13436	1.13956	1.13186		
58	2019.03.04 15:28	t/p	29	0.01	1.13186	1.13956	1.13186	2.50	103.15
59	2019.03.05 02:00	sell	30	0.01	1.13334	1.13854	1.13084		
60	2019.03.05 15:11	t/p	30	0.01	1.13084	1.13854	1.13084	2.50	105.65
61	2019.03.05 15:11	sell	31	0.01	1.13078	1.13598	1.12828		
62	2019.03.07 12:45	t/p	31	0.01	1.12828	1.13598	1.12828	2.52	108.17
63	2019.03.07 13:00	sell	32	0.01	1.12886	1.13406	1.12636		
64	2019.03.07 13:32	t/p	32	0.01	1.12636	1.13406	1.12636	2.50	110.67
65	2019.03.07 13:32	sell	33	0.01	1.12617	1.13137	1.12367		
66	2019.03.07 14:43	t/p	33	0.01	1.12367	1.13137	1.12367	2.50	113.17
67	2019.03.08 04:00	sell	34	0.01	1.11969	1.12489	1.11719		
68	2019.03.11 07:52	s/l	34	0.01	1.12489	1.12489	1.11719	-5.20	107.97
69	2019.03.11 07:52	buy	35	0.01	1.12491	1.11971	1.12741		
70	2019.03.12 08:29	t/p	35	0.01	1.12741	1.11971	1.12741	2.49	110.46
71	2019.03.12 08:29	buy	36	0.01	1.12760	1.12240	1.13010		
72	2019.03.12 19:27	t/p	36	0.01	1.13010	1.12240	1.13010	2.50	112.96
73	2019.03.13 09:00	buy	37	0.01	1.12958	1.12438	1.13208		
74	2019.03.13 18:55	t/p	37	0.01	1.13208	1.12438	1.13208	2.50	115.46
75	2019.03.13 19:00	buy	38	0.01	1.13310	1.12790	1.13560		
76	2019.03.18 11:10	t/p	38	0.01	1.13560	1.12790	1.13560	2.44	117.90
77	2019.03.18 20:00	buy	39	0.01	1.13440	1.12920	1.13690		
78	2019.03.20 18:00	t/p	39	0.01	1.13690	1.12920	1.13690	2.47	120.37
79	2019.03.20 18:00	buy	40	0.01	1.13834	1.13314	1.14084		
80	2019.03.20 18:04	t/p	40	0.01	1.14084	1.13314	1.14084	2.50	122.87
81	2019.03.20 19:00	buy	41	0.01	1.14476	1.13956	1.14726		
82	2019.03.21 08:27	s/l	41	0.01	1.13956	1.13956	1.14726	-5.24	117.63
83	2019.03.22 01:00	sell	42	0.01	1.13670	1.14190	1.13420		
84	2019.03.22 08:30	t/p	42	0.01	1.13420	1.14190	1.13420	2.50	120.13
85	2019.03.22 09:00	sell	43	0.01	1.13028	1.13548	1.12778		

1/10/2020

Strategy Tester: NNSF 1.01TW

86	2019.03.22 15:00	t/p	43	0.01	1.12778	1.13548	1.12778	2.50	122.63
87	2019.03.25 01:00	sell	44	0.01	1.12898	1.13418	1.12648		
88	2019.03.27 00:51	t/p	44	0.01	1.12648	1.13418	1.12648	2.51	125.14
89	2019.03.27 14:00	sell	45	0.01	1.12584	1.13104	1.12334		
90	2019.03.28 11:28	t/p	45	0.01	1.12334	1.13104	1.12334	2.51	127.65
91	2019.03.28 12:00	sell	46	0.01	1.12258	1.12778	1.12008		
92	2019.04.01 21:27	t/p	46	0.01	1.12008	1.12778	1.12008	2.51	130.16
93	2019.04.02 07:46	sell	47	0.01	1.11912	1.12432	1.11662		
94	2019.04.03 07:50	s/l	47	0.01	1.12432	1.12432	1.11662	-5.20	124.97
95	2019.04.03 16:00	buy	48	0.01	1.12434	1.11914	1.12684		
96	2019.04.08 13:17	t/p	48	0.01	1.12684	1.11914	1.12684	2.44	127.40
97	2019.04.09 02:00	buy	49	0.01	1.12649	1.12129	1.12899		
98	2019.04.12 00:52	t/p	49	0.01	1.12899	1.12129	1.12899	2.44	129.84
99	2019.04.14 23:00	buy	50	0.01	1.13062	1.12542	1.13312		
100	2019.04.18 08:01	s/l	50	0.01	1.12542	1.12542	1.13312	-5.28	124.56
101	2019.04.18 08:01	sell	51	0.01	1.12541	1.13061	1.12291		
102	2019.04.18 17:02	t/p	51	0.01	1.12291	1.13061	1.12291	2.50	127.06
103	2019.04.22 00:00	buy	52	0.01	1.12458	1.11938	1.12708		
104	2019.04.23 14:33	s/l	52	0.01	1.11938	1.11938	1.12708	-5.21	121.84
105	2019.04.24 01:00	sell	53	0.01	1.12177	1.12697	1.11927		
106	2019.04.24 13:06	t/p	53	0.01	1.11927	1.12697	1.11927	2.50	124.34
107	2019.04.24 13:06	sell	54	0.01	1.11909	1.12429	1.11659		
108	2019.04.24 16:30	t/p	54	0.01	1.11659	1.12429	1.11659	2.50	126.84
109	2019.04.24 16:30	sell	55	0.01	1.11638	1.12158	1.11388		
110	2019.04.25 08:21	t/p	55	0.01	1.11388	1.12158	1.11388	2.51	129.36
111	2019.04.25 08:39	sell	56	0.01	1.11474	1.11994	1.11224		
112	2019.04.25 12:30	t/p	56	0.01	1.11224	1.11994	1.11224	2.50	131.86
113	2019.04.26 01:00	sell	57	0.01	1.11294	1.11814	1.11044		
114	2019.04.29 16:36	s/l	57	0.01	1.11814	1.11814	1.11044	-5.20	126.66
115	2019.04.30 08:00	buy	58	0.01	1.11904	1.11384	1.12154		
116	2019.04.30 09:41	t/p	58	0.01	1.12154	1.11384	1.12154	2.50	129.16
117	2019.04.30 09:41	buy	59	0.01	1.12177	1.11657	1.12427		
118	2019.05.01 14:01	t/p	59	0.01	1.12427	1.11657	1.12427	2.49	131.65
119	2019.05.02 03:00	sell	60	0.01	1.12014	1.12534	1.11764		
120	2019.05.02 15:16	t/p	60	0.01	1.11764	1.12534	1.11764	2.50	134.15
121	2019.05.03 04:29	sell	61	0.01	1.11727	1.12247	1.11477		
122	2019.05.03 11:15	t/p	61	0.01	1.11477	1.12247	1.11477	2.50	136.65
123	2019.05.05 23:00	buy	62	0.01	1.11959	1.11439	1.12209		
124	2019.05.09 13:51	t/p	62	0.01	1.12209	1.11439	1.12209	2.42	139.07
125	2019.05.09 23:02	buy	63	0.01	1.12212	1.11692	1.12462		
126	2019.05.10 12:47	t/p	63	0.01	1.12462	1.11692	1.12462	2.49	141.56
127	2019.05.10 13:00	buy	64	0.01	1.12437	1.11917	1.12687		
128	2019.05.15 11:29	s/l	64	0.01	1.11917	1.11917	1.12687	-5.24	136.32
129	2019.05.16 09:00	buy	65	0.01	1.12222	1.11702	1.12472		
130	2019.05.16 18:59	s/l	65	0.01	1.11702	1.11702	1.12472	-5.20	131.12
131	2019.05.17 06:00	sell	66	0.01	1.11731	1.12251	1.11481		
132	2019.05.21 06:33	t/p	66	0.01	1.11481	1.12251	1.11481	2.51	133.63
133	2019.05.21 22:00	buy	67	0.01	1.11641	1.11121	1.11891		
134	2019.05.23 13:24	s/l	67	0.01	1.11121	1.11121	1.11891	-5.25	128.37
135	2019.05.23 13:33	sell	68	0.01	1.11115	1.11635	1.10865		
136	2019.05.23 15:13	s/l	68	0.01	1.11635	1.11635	1.10865	-5.20	123.17
137	2019.05.24 06:00	buy	69	0.01	1.11849	1.11329	1.12099		
138	2019.05.24 14:48	t/p	69	0.01	1.12099	1.11329	1.12099	2.50	125.67
139	2019.05.28 02:00	sell	70	0.01	1.11838	1.12358	1.11588		
140	2019.05.29 06:58	t/p	70	0.01	1.11588	1.12358	1.11588	2.50	128.18
141	2019.05.29 07:00	sell	71	0.01	1.11567	1.12087	1.11317		
142	2019.05.29 15:12	t/p	71	0.01	1.11317	1.12087	1.11317	2.50	130.68
143	2019.05.30 06:00	sell	72	0.01	1.11359	1.11879	1.11109		
144	2019.06.03 01:39	s/l	72	0.01	1.11879	1.11879	1.11109	-5.19	125.49
145	2019.06.03 09:00	buy	73	0.01	1.11813	1.11293	1.12063		
146	2019.06.03 14:00	t/p	73	0.01	1.12063	1.11293	1.12063	2.50	127.99

147	2019.06.04 07:06	buy	74	0.01	1.12750	1.12230	1.13000		
148	2019.06.05 12:25	t/p	74	0.01	1.13000	1.12230	1.13000	2.49	130.47
149	2019.06.06 07:00	sell	75	0.01	1.12284	1.12804	1.12034		
150	2019.06.06 11:45	t/p	75	0.01	1.12034	1.12804	1.12034	2.50	132.97
151	2019.06.06 23:00	buy	76	0.01	1.12791	1.12271	1.13041		
152	2019.06.07 12:30	t/p	76	0.01	1.13041	1.12271	1.13041	2.49	135.46
153	2019.06.07 12:30	buy	77	0.01	1.13059	1.12539	1.13309		
154	2019.06.07 14:18	t/p	77	0.01	1.13309	1.12539	1.13309	2.50	137.96
155	2019.06.10 11:00	buy	78	0.01	1.13095	1.12575	1.13345		
156	2019.06.11 17:39	t/p	78	0.01	1.13345	1.12575	1.13345	2.49	140.45
157	2019.06.12 04:00	buy	79	0.01	1.13352	1.12832	1.13602		
158	2019.06.12 18:44	s/l	79	0.01	1.12832	1.12832	1.13602	-5.20	135.25
159	2019.06.13 04:28	sell	80	0.01	1.12940	1.13460	1.12690		
160	2019.06.14 09:13	t/p	80	0.01	1.12690	1.13460	1.12690	2.50	137.75
161	2019.06.14 10:00	sell	81	0.01	1.12703	1.13223	1.12453		
162	2019.06.14 12:37	t/p	81	0.01	1.12453	1.13223	1.12453	2.50	140.25
163	2019.06.17 07:00	sell	82	0.01	1.12098	1.12618	1.11848		
164	2019.06.18 09:00	t/p	82	0.01	1.11848	1.12618	1.11848	2.50	142.76
165	2019.06.18 09:00	sell	83	0.01	1.11830	1.12350	1.11580		
166	2019.06.19 18:00	s/l	83	0.01	1.12350	1.12350	1.11580	-5.20	137.56
167	2019.06.20 18:00	buy	84	0.01	1.12968	1.12448	1.13218		
168	2019.06.21 12:34	t/p	84	0.01	1.13218	1.12448	1.13218	2.49	140.05
169	2019.06.24 09:00	buy	85	0.01	1.13876	1.13356	1.14126		
170	2019.07.01 05:05	s/l	85	0.01	1.13356	1.13356	1.14126	-5.29	134.76
171	2019.07.01 14:00	sell	86	0.01	1.13351	1.13871	1.13101		
172	2019.07.01 15:40	t/p	86	0.01	1.13101	1.13871	1.13101	2.50	137.26
173	2019.07.01 15:40	sell	87	0.01	1.13082	1.13602	1.12832		
174	2019.07.01 17:55	t/p	87	0.01	1.12832	1.13602	1.12832	2.50	139.76
175	2019.07.02 15:00	sell	88	0.01	1.12943	1.13463	1.12693		
176	2019.07.05 07:34	t/p	88	0.01	1.12693	1.13463	1.12693	2.52	142.28
177	2019.07.08 01:00	sell	89	0.01	1.12209	1.12729	1.11959		
178	2019.07.09 09:13	t/p	89	0.01	1.11959	1.12729	1.11959	2.50	144.78
179	2019.07.10 03:00	buy	90	0.01	1.12118	1.11598	1.12368		
180	2019.07.10 12:30	t/p	90	0.01	1.12368	1.11598	1.12368	2.50	147.28
181	2019.07.10 13:00	buy	91	0.01	1.12520	1.12000	1.12770		
182	2019.07.11 03:17	t/p	91	0.01	1.12770	1.12000	1.12770	2.46	149.74
183	2019.07.11 11:00	buy	92	0.01	1.12733	1.12213	1.12983		
184	2019.07.16 10:50	s/l	92	0.01	1.12213	1.12213	1.12983	-5.24	144.50
185	2019.07.17 07:00	sell	93	0.01	1.12024	1.12544	1.11774		
186	2019.07.18 18:22	s/l	93	0.01	1.12544	1.12544	1.11774	-5.19	139.32
187	2019.07.18 19:00	buy	94	0.01	1.12702	1.12182	1.12952		
188	2019.07.19 12:43	s/l	94	0.01	1.12182	1.12182	1.12952	-5.21	134.10
189	2019.07.22 09:00	sell	95	0.01	1.12172	1.12692	1.11922		
190	2019.07.23 04:41	t/p	95	0.01	1.11922	1.12692	1.11922	2.50	136.61
191	2019.07.24 15:00	sell	96	0.01	1.11425	1.11945	1.11175		
192	2019.07.25 11:56	t/p	96	0.01	1.11175	1.11945	1.11175	2.51	139.12
193	2019.07.25 21:00	buy	97	0.01	1.11478	1.10958	1.11728		
194	2019.07.31 18:03	s/l	97	0.01	1.10958	1.10958	1.11728	-5.25	133.87
195	2019.07.31 19:00	sell	98	0.01	1.10849	1.11369	1.10599		
196	2019.08.01 00:17	t/p	98	0.01	1.10599	1.11369	1.10599	2.51	136.38
197	2019.08.01 10:00	sell	99	0.01	1.10391	1.10911	1.10141		
198	2019.08.01 17:42	s/l	99	0.01	1.10911	1.10911	1.10141	-5.20	131.18
199	2019.08.02 07:00	buy	100	0.01	1.10883	1.10363	1.11133		
200	2019.08.02 07:59	t/p	100	0.01	1.11133	1.10363	1.11133	2.50	133.68
201	2019.08.02 07:59	buy	101	0.01	1.11152	1.10632	1.11402		
202	2019.08.05 08:31	t/p	101	0.01	1.11402	1.10632	1.11402	2.49	136.17
203	2019.08.05 08:51	buy	102	0.01	1.11476	1.10956	1.11726		
204	2019.08.05 11:07	t/p	102	0.01	1.11726	1.10956	1.11726	2.50	138.67
205	2019.08.06 08:05	buy	103	0.01	1.12105	1.11585	1.12355		
206	2019.08.07 13:46	t/p	103	0.01	1.12355	1.11585	1.12355	2.49	141.15
207	2019.08.07 13:46	buy	104	0.01	1.12374	1.11854	1.12624		

208	2019.08.08 12:47	s/l	104	0.01	1.11854	1.11854	1.12624	-5.24	135.92
209	2019.08.09 07:00	sell	105	0.01	1.11867	1.12387	1.11617		
210	2019.08.14 13:59	t/p	105	0.01	1.11617	1.12387	1.11617	2.51	138.43
211	2019.08.14 14:00	sell	106	0.01	1.11570	1.12090	1.11320		
212	2019.08.15 13:42	t/p	106	0.01	1.11320	1.12090	1.11320	2.51	140.94
213	2019.08.15 13:42	sell	107	0.01	1.11287	1.11807	1.11037		
214	2019.08.15 14:20	t/p	107	0.01	1.11037	1.11807	1.11037	2.50	143.44
215	2019.08.15 14:20	sell	108	0.01	1.11019	1.11539	1.10769		
216	2019.08.16 10:36	t/p	108	0.01	1.10769	1.11539	1.10769	2.50	145.95
217	2019.08.19 02:24	buy	109	0.01	1.10920	1.10400	1.11170		
218	2019.08.23 15:04	t/p	109	0.01	1.11170	1.10400	1.11170	2.42	148.37
219	2019.08.26 05:00	buy	110	0.01	1.11449	1.10929	1.11699		
220	2019.08.27 14:04	s/l	110	0.01	1.10929	1.10929	1.11699	-5.21	143.15
221	2019.08.27 14:04	sell	111	0.01	1.10928	1.11448	1.10678		
222	2019.08.29 13:13	t/p	111	0.01	1.10678	1.11448	1.10678	2.52	145.67
223	2019.08.30 01:00	sell	112	0.01	1.10538	1.11058	1.10288		
224	2019.08.30 14:55	t/p	112	0.01	1.10288	1.11058	1.10288	2.50	148.17
225	2019.08.30 15:00	sell	113	0.01	1.10123	1.10643	1.09873		
226	2019.08.30 15:08	t/p	113	0.01	1.09873	1.10643	1.09873	2.50	150.67
227	2019.08.30 15:08	sell	114	0.01	1.09855	1.10375	1.09605		
228	2019.09.02 09:44	t/p	114	0.01	1.09605	1.10375	1.09605	2.50	153.18
229	2019.09.02 09:45	sell	115	0.01	1.09580	1.10100	1.09330		
230	2019.09.03 02:47	t/p	115	0.01	1.09330	1.10100	1.09330	2.50	155.68
231	2019.09.03 10:00	sell	116	0.01	1.09422	1.09942	1.09172		
232	2019.09.04 07:57	s/l	116	0.01	1.09942	1.09942	1.09172	-5.20	150.48
233	2019.09.04 07:57	buy	117	0.01	1.09942	1.09422	1.10192		
234	2019.09.04 09:57	t/p	117	0.01	1.10192	1.09422	1.10192	2.50	152.98
235	2019.09.05 08:00	buy	118	0.01	1.10413	1.09893	1.10663		
236	2019.09.05 11:36	t/p	118	0.01	1.10663	1.09893	1.10663	2.50	155.48
237	2019.09.06 09:00	sell	119	0.01	1.10371	1.10891	1.10121		
238	2019.09.11 10:53	t/p	119	0.01	1.10121	1.10891	1.10121	2.51	158.00
239	2019.09.12 03:01	sell	120	0.01	1.10114	1.10634	1.09864		
240	2019.09.12 11:45	s/l	120	0.01	1.10634	1.10634	1.09864	-5.20	152.80
241	2019.09.13 01:00	buy	121	0.01	1.10659	1.10139	1.10909		
242	2019.09.13 06:43	t/p	121	0.01	1.10909	1.10139	1.10909	2.50	155.30
243	2019.09.13 06:57	buy	122	0.01	1.10975	1.10455	1.11225		
244	2019.09.16 10:43	s/l	122	0.01	1.10455	1.10455	1.11225	-5.21	150.08
245	2019.09.17 07:00	sell	123	0.01	1.09958	1.10478	1.09708		
246	2019.09.17 14:41	s/l	123	0.01	1.10478	1.10478	1.09708	-5.20	144.88
247	2019.09.18 13:00	buy	124	0.01	1.10582	1.10062	1.10832		
248	2019.09.20 14:42	s/l	124	0.01	1.10062	1.10062	1.10832	-5.25	139.63
249	2019.09.23 07:00	sell	125	0.01	1.10149	1.10669	1.09899		
250	2019.09.23 07:30	t/p	125	0.01	1.09899	1.10669	1.09899	2.50	142.13
251	2019.09.23 07:30	sell	126	0.01	1.09878	1.10398	1.09628		
252	2019.09.25 14:33	t/p	126	0.01	1.09628	1.10398	1.09628	2.51	144.64
253	2019.09.25 15:00	sell	127	0.01	1.09598	1.10118	1.09348		
254	2019.09.26 08:38	t/p	127	0.01	1.09348	1.10118	1.09348	2.51	147.15
255	2019.09.26 08:38	sell	128	0.01	1.09330	1.09850	1.09080		
256	2019.09.27 00:37	t/p	128	0.01	1.09080	1.09850	1.09080	2.50	149.66
257	2019.09.27 07:00	sell	129	0.01	1.09162	1.09682	1.08912		
258	2019.09.30 12:14	t/p	129	0.01	1.08912	1.09682	1.08912	2.50	152.16
259	2019.10.01 01:02	sell	130	0.01	1.08953	1.09473	1.08703		
260	2019.10.02 13:42	s/l	130	0.01	1.09473	1.09473	1.08703	-5.20	146.96
261	2019.10.02 14:45	buy	131	0.01	1.09511	1.08991	1.09761		
262	2019.10.03 14:00	t/p	131	0.01	1.09761	1.08991	1.09761	2.46	149.43
263	2019.10.03 15:00	buy	132	0.01	1.09855	1.09335	1.10105		
264	2019.10.10 07:06	t/p	132	0.01	1.10105	1.09335	1.10105	2.41	151.83
265	2019.10.10 07:06	buy	133	0.01	1.10126	1.09606	1.10376		
266	2019.10.11 10:45	t/p	133	0.01	1.10376	1.09606	1.10376	2.49	154.32
267	2019.10.14 07:00	sell	134	0.01	1.10183	1.10703	1.09933		

1/10/2020

Strategy Tester: NNSF 1.01TW

268	2019.10.15 13:58	t/p	134	0.01	1.09933	1.10703	1.09933	2.50	156.83
269	2019.10.16 06:00	buy	135	0.01	1.10369	1.09849	1.10619		
270	2019.10.16 15:29	t/p	135	0.01	1.10619	1.09849	1.10619	2.50	159.33
271	2019.10.17 08:00	buy	136	0.01	1.10795	1.10275	1.11045		
272	2019.10.17 09:32	t/p	136	0.01	1.11045	1.10275	1.11045	2.50	161.83
273	2019.10.17 09:32	buy	137	0.01	1.11063	1.10543	1.11313		
274	2019.10.17 09:38	t/p	137	0.01	1.11313	1.10543	1.11313	2.50	164.33
275	2019.10.17 09:38	buy	138	0.01	1.11334	1.10814	1.11584		
276	2019.10.18 15:39	t/p	138	0.01	1.11584	1.10814	1.11584	2.49	166.81
277	2019.10.21 08:00	buy	139	0.01	1.11661	1.11141	1.11911		
278	2019.10.23 09:41	s/l	139	0.01	1.11141	1.11141	1.11911	-5.23	161.59
279	2019.10.23 09:41	sell	140	0.01	1.11141	1.11661	1.10891		
280	2019.10.25 13:52	t/p	140	0.01	1.10891	1.11661	1.10891	2.52	164.10
281	2019.10.25 13:52	sell	141	0.01	1.10873	1.11393	1.10623		
282	2019.10.30 19:07	s/l	141	0.01	1.11393	1.11393	1.10623	-5.19	158.92
283	2019.10.31 09:00	buy	142	0.01	1.11766	1.11246	1.12016		
284	2019.11.04 22:52	s/l	142	0.01	1.11246	1.11246	1.12016	-5.23	153.69
285	2019.11.05 11:00	sell	143	0.01	1.11215	1.11735	1.10965		
286	2019.11.05 14:08	t/p	143	0.01	1.10965	1.11735	1.10965	2.50	156.19
287	2019.11.06 01:00	sell	144	0.01	1.10678	1.11198	1.10428		
288	2019.11.07 15:57	t/p	144	0.01	1.10428	1.11198	1.10428	2.51	158.70
289	2019.11.08 01:00	sell	145	0.01	1.10472	1.10992	1.10222		
290	2019.11.08 15:27	t/p	145	0.01	1.10222	1.10992	1.10222	2.50	161.20
291	2019.11.10 23:00	sell	146	0.01	1.10201	1.10721	1.09951		
292	2019.11.14 11:09	t/p	146	0.01	1.09951	1.10721	1.09951	2.53	163.73
293	2019.11.15 09:43	buy	147	0.01	1.10202	1.09682	1.10452		
294	2019.11.15 14:05	t/p	147	0.01	1.10452	1.09682	1.10452	2.50	166.23
295	2019.11.18 10:03	buy	148	0.01	1.10653	1.10133	1.10903		
296	2019.11.21 12:52	t/p	148	0.01	1.10903	1.10133	1.10903	2.44	168.66
297	2019.11.22 10:00	sell	149	0.01	1.10607	1.11127	1.10357		
298	2019.11.22 15:51	t/p	149	0.01	1.10357	1.11127	1.10357	2.50	171.16
299	2019.11.25 04:00	sell	150	0.01	1.10195	1.10715	1.09945		
300	2019.11.27 14:47	t/p	150	0.01	1.09945	1.10715	1.09945	2.51	173.67
301	2019.11.27 14:47	sell	151	0.01	1.09926	1.10446	1.09676		
302	2019.12.02 14:10	s/l	151	0.01	1.10446	1.10446	1.09676	-5.18	168.49
303	2019.12.02 14:10	buy	152	0.01	1.10447	1.09927	1.10697		
304	2019.12.02 15:22	t/p	152	0.01	1.10697	1.09927	1.10697	2.50	170.99
305	2019.12.03 04:00	buy	153	0.01	1.10778	1.10258	1.11028		
306	2019.12.04 13:54	t/p	153	0.01	1.11028	1.10258	1.11028	2.49	173.48
307	2019.12.05 08:00	sell	154	0.01	1.10798	1.11318	1.10548		
308	2019.12.06 15:00	t/p	154	0.01	1.10548	1.11318	1.10548	2.50	175.98
309	2019.12.09 01:00	sell	155	0.01	1.10563	1.11083	1.10313		
310	2019.12.11 19:13	s/l	155	0.01	1.11083	1.11083	1.10313	-5.19	170.79
311	2019.12.12 14:00	buy	156	0.01	1.11403	1.10883	1.11653		
312	2019.12.12 22:01	t/p	156	0.01	1.11653	1.10883	1.11653	2.50	173.29
313	2019.12.13 09:00	buy	157	0.01	1.11791	1.11271	1.12041		
314	2019.12.13 15:09	s/l	157	0.01	1.11271	1.11271	1.12041	-5.20	168.09
315	2019.12.16 09:00	sell	158	0.01	1.11310	1.11830	1.11060		
316	2019.12.20 11:13	t/p	158	0.01	1.11060	1.11830	1.11060	2.53	170.62
317	2019.12.20 11:13	sell	159	0.01	1.11042	1.11562	1.10792		
318	2019.12.20 16:24	t/p	159	0.01	1.10792	1.11562	1.10792	2.50	173.12
319	2019.12.23 01:00	sell	160	0.01	1.10762	1.11282	1.10512		
320	2019.12.27 07:35	s/l	160	0.01	1.11282	1.11282	1.10512	-5.17	167.94
321	2019.12.30 15:00	buy	161	0.01	1.12076	1.11556	1.12326		
322	2019.12.31 12:50	t/p	161	0.01	1.12326	1.11556	1.12326	2.49	170.43
323	2020.01.02 04:00	sell	162	0.01	1.12132	1.12652	1.11882		
324	2020.01.02 11:56	t/p	162	0.01	1.11882	1.12652	1.11882	2.50	172.93
325	2020.01.03 03:00	sell	163	0.01	1.11725	1.12245	1.11475		
326	2020.01.03 09:15	t/p	163	0.01	1.11475	1.12245	1.11475	2.50	175.43
327	2020.01.06 01:00	buy	164	0.01	1.11653	1.11133	1.11903		
328	2020.01.06 09:46	t/p	164	0.01	1.11903	1.11133	1.11903	2.50	177.93

1/10/2020		Strategy Tester: NNSF 1.01TW						
329	2020.01.06 09:46	buy	165	0.01	1.11921	1.11401	1.12171	
330	2020.01.06 23:59	close at stop	165	0.01	1.11954	1.11401	1.12171	0.33 178.26