Strategy Tester Report BiM LRSF 19

ICMarkets-Live03 (Build 1090)

Symbol GBPJPY (Great Britain Pound vs Japanese Yen) Period 4 Hours (H4) 2018.01.02 00:00 - 2018.08.24 20:00 (2018.01.01 - 2018.08.26) Model Every tick (the most precise method based on all available least timeframes) "-"; MinLots=0.02; UseMAConfirm=false; MAConfirmFast=20; MAConfirmSlow=50; UseTrendFilter2=true; MM_Options="-Entry Options="-UseBreakEvenMA=true; UseBreakEvenSL=true; BreakEvenTrigger=30; BreakEvenPips=5; UseTrailingSL=true; TrailingPips=30; UseProfProt=true; TriggerProtPips=40; **Parameters** MaxProtPips=100; MaxProtPerc=0.75; Exit_Options=" --"; UsePartClose=true; PartialClosePips=30; MEME_Options=" "; UserAlias=""; MagicNumber=20170623; SpreadLimit=10; Slippage=100; SRLineColor=Brown; MaxMEME=6; Trade_Options="--Bars in test 2015 Ticks modelled 31927161 Modelling quality n/a Mismatched charts errors Initial 1000.00 Current (10) Spread deposit Total net 26.75 Gross profit 46.43 Gross loss -19.68profit Profit factor 2.36 Expected payoff 1.91 Absolute 10.46 Maximal drawdown 27.19 (2.67%) Relative drawdown 2.67% (27.19) drawdown Total 14 Short positions (won %) 4 (75.00%) Long positions (won %) 10 (70.00%) trades Profit trades (% of total) 10 (71.43%) Loss trades (% of total) 4 (28.57%) Largest profit trade 10.43 loss trade -5.00 Average profit trade 4.64 loss trade -4.921 (-5.00) consecutive wins (profit in money) 3 (13.44) consecutive losses (loss in money) Maximal consecutive profit (count of wins) 13.44 (3) consecutive loss (count of losses) -5.00(1)Average consecutive wins 2 consecutive losses Balance / Equity / Every tick (the most precise method based on all available least timeframes to generate each tick) / n/a 1027 1020 1013 1006 999 11 12 13 15 16 17 19 20 21 23 24 25 27 28 29 31 32 Time Type Order Size Price S/L T / P Profit Balance 2018.01.22 12:00 0.02 153.867 0.000 0.000 1 buv 1 2 2018.01.22 12:00 modify 0.02 153.867 152.537 156.527 3 2018.01.22 13:16 buy limit 2 0.02 153.197 0.000 0.000 2018.01.22 15:46 modify 0.02 153.867 153.917 156.527 5 2018.01.22 15:46 close 1 0.01 154.167 153.917 156.527 2.63 1002.63 6 2018.01.22 15:46 3 0.01 153.867 153.917 156.527 buy 7 2018.01.22 15:46 delete 2 0.02 153.197 0.000 0.000 8 2018.01.22 20:00 3 0.01 153.867 154.092 modify 156.527 9 2018.01.23 01:23 modify 3 0.01 153.867 154.911 156.527 2018.01.23 04:00 3 0.01 155.032 10 modify 153.867 156.527 2018.01.23 05:02 3 0.01 155.032 155.032 10.43 1013.06 11 s/l 156.527 2018.03.07 04:33 0.02 146.753 0.000 12 sell 0.000 13 2018.03.07 04:33 0.02 146.753 148.093 modify 144.093 2018.03.07 04:37 sell limit 5 0.02 147.433 0.000 0.000 14 2018.03.07 08:22 0.02 146,724 148.093 144.093 0.38 1013.44 15 close 16 2018.03.07 08:22 delete 5 0.02 147.433 0.000 0.000 17 2018.03.19 16:00 6 0.02 0.000 0.000 149.388 buy 2018.03.19 16:00 0.02 149.388 148.058 18 modify 152.048

0.02

148.718

0.000

0.000

buy limit

2018.03.19 16:06

19

9/4/2018				Strategy	Tester: BiM_LRS	SF 19			
20	2018.03.19 18:37	buy	7	0.02	148.718	0.000	0.000		
21	2018.03.19 18:37	buy limit	8	0.02	148.048	0.000	0.000		
22	2018.03.19 18:37	modify	6	0.02	149.388	147.388	149.123		
23	2018.03.19 18:37	modify	7	0.02	148.718	147.388	149.123		
23	2018.03.20 04:41	t/p	6	0.02	149.123	147.388	149.123	-4.89	1008.54
25			7	0.02	149.123	147.388	149.123	7.17	1005.34
26	2018.03.20 04:41 2018.03.20 04:41	t/p delete	8	0.02	148.048	0.000	0.000	7.17	1013.71
27	2018.03.28 16:00	buy	9	0.02	150.008	0.000	0.000		
28	2018.03.28 16:00	modify	9	0.02	150.008	148.678	152.668		
29	2018.03.28 16:00	buy limit	10	0.02	149.338	0.000	0.000		
30	2018.03.28 20:22	modify	9	0.02	150.008	150.058	152.668		
31	2018.03.28 20:22	close	9	0.01	150.308	150.058	152.668	2.63	1018.34
32	2018.03.28 20:22	buy	11	0.01	150.008	150.058	152.668		
33	2018.03.28 20:22	delete	10	0.02	149.338	0.000	0.000		
34	2018.03.29 04:19	close	11	0.01	150.140	150.058	152.668	1.14	1019.48
35	2018.04.17 00:00	buy	12	0.02	153.540	0.000	0.000		
36	2018.04.17 00:00	modify	12	0.02	153.540	152.210	156.200		
37	2018.04.17 03:02	buy limit	13	0.02	152.870	0.000	0.000		
38	2018.04.17 19:56	buy	13	0.02	152.870	0.000	0.000		
39	2018.04.17 19:56	buy limit	14	0.02	152.200	0.000	0.000		
40	2018.04.17 19:56	modify	12	0.02	153.540	151.540	153.275		
41	2018.04.17 19:56	modify	13	0.02	152.870	151.540	153.275		
42	2018.04.18 03:56	t/p	12	0.02	153.275	151.540	153.275	-4.89	1014.59
43	2018.04.18 03:56	t/p	13	0.02	153.275	151.540	153.275	7.17	1021.76
44	2018.04.18 03:56	delete	14	0.02	152.200	0.000	0.000		
45	2018.06.11 09:33	buy	15	0.02	147.797	0.000	0.000		
46	2018.06.11 09:33	modify	15	0.02	147.797	146.467	150.457		
47	2018.06.11 09:38	buy limit	16	0.02	147.127	0.000	0.000		
48	2018.06.11 11:32	buy	16	0.02	147.127	0.000	0.000		
49	2018.06.11 11:32	buy limit	17	0.02	146.457	0.000	0.000		
50	2018.06.11 11:32	modify	15	0.02	147.797	145.797	147.532		
51	2018.06.11 11:32	modify	16	0.02	147.127	145.797	147.532		
52	2018.06.12 02:13	t/p	15	0.02	147.532	145.797	147.532	-4.89	1016.86
53	2018.06.12 02:13	t/p	16	0.02	147.532	145.797	147.532	7.17	1024.03
54	2018.06.12 02:13	delete	17	0.02	146.457	0.000	0.000		
55	2018.07.25 20:00	sell	18	0.02	145.941	0.000	0.000		
56	2018.07.25 20:00	modify	18	0.02	145.941	147.281	143.281		
57	2018.07.25 20:48	close	18	0.02	145.912	147.281	143.281	0.38	1024.41
58	2018.08.17 16:00	sell	19	0.02	140.486	0.000	0.000		
59	2018.08.17 16:00	modify	19	0.02	140.486	141.826	137.826		
60	2018.08.17 16:05	sell limit	20	0.02	141.166	0.000	0.000		
61	2018.08.20 14:02	sell	20	0.02	141.166	0.000	0.000		
62	2018.08.20 14:02	sell limit	21	0.02	141.846	0.000	0.000		
63	2018.08.20 14:02	modify	19	0.02	140.486	142.496	140.746		
64	2018.08.20 14:02	modify	20	0.02	141.166	142.496	140.746		
65	2018.08.21 01:45	t/p	19	0.02	140.746	142.496	140.746	-5.00	1019.41
66	2018.08.21 01:45	t/p	20	0.02	140.746	142.496	140.746	7.34	1026.75
67	2018.08.21 01:45	delete	21	0.02	141.846	0.000	0.000	7.51	1020.73
07	2010.00.21 01:45	ueiete	21	0.02	171.070	0.000	0.000		