Strategy Tester Report BiM LRSF 19

Exness-Real3 (Build 1090)

Symbol GBPJPYe (Great Britain Pound vs Japanese Yen (0.1-1.2)) Period 4 Hours (H4) 2017.09.21 12:00 - 2018.08.24 20:00 (2017.01.29 - 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=3; Trade_Options="--Bars in test 1728 Ticks modelled 28089298 Modelling quality n/a Mismatched charts errors Initial 1000.00 Current (10) Spread deposit Total net 82.78 Gross profit 92.59 Gross loss -9.81profit Profit factor 9.44 Expected payoff 2.85 Absolute 72.03 Maximal drawdown 94.02 (9.20%) Relative drawdown 9.20% (94.02) drawdown Total 29 Short positions (won %) 8 (87.50%) Long positions (won %) 21 (95.24%) trades Profit trades (% of total) 27 (93.10%) Loss trades (% of total) 2 (6.90%) Largest profit trade 14.74 loss trade -7.22 Average profit trade 3.43 loss trade -4.91consecutive wins (profit in money) 21 (65.62) consecutive losses (loss in money) 1 (-7.22) Maximal consecutive profit (count of wins) 65.62 (21) consecutive loss (count of losses) -7.22(1)Average consecutive wins 9 consecutive losses Balance / Equity / Every tick (the most precise method based on all available least timeframes to generate each tick) / n/a 1082 1061 1039 1017 996 12 15 16 17 20 21 23 24 25 29 31 Time Type Order Size Price S/L T/P Profit Balance 0.02 0.000 2017.10.12 12:00 147.561 0.000 sell 1 2017.10.12 12:00 modify 0.02 147.561 148.791 145.121 0.02 3 2017.10.12 13:12 close 1 147.532 148.791 145.121 0.52 1000.52 2017.10.18 13:56 0.02 148.796 0.000 0.000 buy 0.02 5 2017.10.18 13:56 modify 2 148.796 147.576 151.236 2017.10.18 18:36 modify 0.02 148.796 148.846 151.236 2017.10.18 18:36 2 0.01 149.096 148.846 151.236 2.70 1003.22 close 2017.10.18 18:36 0.01 148,796 148.846 8 buv 3 151.236 9 2017.10.19 00:00 modify 3 0.01 148.796 148.979 151.236 2017.10.19 05:54 0.01 148.979 10 3 148.991 151,236 1.75 1004.97 close 2017.10.20 09:09 0.02 11 buy 148,903 0.000 0.000 2017.10.20 09:09 0.02 148.903 147.683 12 modify 151.343 2017.10.20 09:58 0.02 148.903 148.953 13 modify 151.343 14 2017.10.20 09:58 0.01 149.203 148.953 151.343 2.70 1007.67 close 0.01 15 2017.10.20 09:58 5 148,903 148.953 buy 151.343 16 2017.10.20 16:00 modify 5 0.01 148.903 149.115 151.343 2017.10.22 21:05 0.01 17 modify 5 148,903 149,452 151.343 18 2017.10.22 21:05 0.01 149.605 modify 5 148.903 151.343 19 2017.10.23 00:00 modify 5 0.01 148.903 150.024 151.343

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20	2017.10.23 02:31	close	5	0.01	150.096	150.024	151.343	10.73	1018.40
21	2017.10.25 12:00	buy	6	0.02	151.186	0.000	0.000		
22	2017.10.25 12:00	modify	6	0.02	151.186	149.966	153.626		
23	2017.10.25 13:12	buy limit	7	0.02	150.576	0.000	0.000		
24	2017.10.25 14:34	buy	7	0.02	150.576	0.000	0.000		
25	2017.10.25 14:34	buy limit	8	0.02	149.966	0.000	0.000		
26	2017.10.25 14:34	modify	6	0.02	151.186	149.356	151.041		
27 28	2017.10.25 14:34 2017.10.26 10:31	modify	7 8	0.02	150.576 149.966	149.356 0.000	151.041 0.000		
29	2017.10.26 10:31	buy modify	6	0.02	151.186	148.746	150.786		
30	2017.10.26 10:31	modify	7	0.02	150.576	148.746	150.786		
31	2017.10.26 10:31	modify	8	0.02	149.966	148.746	150.786		
32	2017.10.31 14:34	t/p	6	0.02	150.786	148.746	150.786	-7.22	1011.18
33	2017.10.31 14:34	t/p	7	0.02	150.786	148.746	150.786	3.76	1014.94
34	2017.10.31 14:34	t/p	8	0.02	150.786	148.746	150.786	14.74	1029.68
35	2017.11.28 16:00	sell	9	0.02	147.285	0.000	0.000		
36	2017.11.28 16:00	modify	9	0.02	147.285	148.515	144.845		
37	2017.11.28 16:44	sell limit	10	0.02	147.905	0.000	0.000		
38	2017.11.28 17:26	close	9	0.02	147.256	148.515	144.845	0.52	1030.20
39	2017.11.28 17:26	delete	10	0.02	147.905	0.000	0.000		
40	2018.01.04 12:00	buy	11	0.02	152.649	0.000	0.000		
41	2018.01.04 12:00	modify	11	0.02	152.649	151.429	155.089		
42	2018.01.04 12:08	buy limit	12	0.02	152.039	0.000	0.000		
43	2018.01.04 14:36	modify	11	0.02	152.649	152.699	155.089		
44	2018.01.04 14:36	close	11	0.01	152.949	152.699	155.089	2.70	1032.90
45	2018.01.04 14:36	buy	13	0.01	152.649	152.699	155.089		
46	2018.01.04 14:36	delete	12	0.02	152.039	0.000	0.000		
47	2018.01.04 18:36	s/l	13	0.01	152.699	152.699	155.089	0.45	1033.35
48	2018.01.17 12:00	buy	14	0.02	152.687	0.000	0.000		
49	2018.01.17 12:00	modify	14	0.02	152.687	151.467	155.127		
50	2018.01.17 12:51	buy limit	15	0.02	152.077	0.000	0.000		
51	2018.01.17 13:53	modify	14	0.02	152.687	152.737	155.127	2.70	1036.05
52	2018.01.17 13:53	close	14	0.01	152.987	152.737	155.127	2.70	1036.05
53 54	2018.01.17 13:53 2018.01.17 13:53	buy delete	16 15	0.01	152.687 152.077	152.737 0.000	155.127 0.000		
55	2018.01.17 19:37	close	16	0.02	153.839	152.737	155.127	10.36	1046.41
56	2018.01.22 08:00	buy	17	0.02	153.852	0.000	0.000	10.50	1040.41
57	2018.01.22 08:00	modify	17	0.02	153.852	152.632	156.292		
58	2018.01.22 13:12	modify	17	0.02	153.852	153.902	156.292		
59	2018.01.22 13:12	close	17	0.01	154.153	153.902	156.292	2.71	1049.12
60	2018.01.22 13:12	buy	18	0.01	153.852	153.902	156.292		
61	2018.01.22 15:37	close	18	0.01	154.495	153.902	156.292	5.79	1054.91
62	2018.01.24 12:00	buy	19	0.02	154.863	0.000	0.000		
63	2018.01.24 12:00	modify	19	0.02	154.863	153.643	157.303		
64	2018.01.24 12:56	buy limit	20	0.02	154.253	0.000	0.000		
65	2018.01.24 13:19	modify	19	0.02	154.863	154.913	157.303		
66	2018.01.24 13:19	close	19	0.01	155.163	154.913	157.303	2.70	1057.61
67	2018.01.24 13:19	buy	21	0.01	154.863	154.913	157.303		
68	2018.01.24 13:19	delete	20	0.02	154.253	0.000	0.000		
69	2018.01.24 17:17	close	21	0.01	155.200	154.913	157.303	3.03	1060.64
70	2018.01.30 18:39	buy	22	0.02	154.097	0.000	0.000		
71	2018.01.30 18:39	modify	22	0.02	154.097	152.877	156.537		
72	2018.01.30 18:47	buy limit	23	0.02	153.487	0.000	0.000		
73	2018.01.31 02:36	modify	22	0.02	154.097	154.147	156.537	<u> </u>	
74	2018.01.31 02:36	close	22	0.01	154.397	154.147	156.537	2.70	1063.34
75 76	2018.01.31 02:36	buy	24	0.01	154.097	154.147	156.537		
76	2018.01.31 02:37	delete	23	0.02	153.487	0.000	0.000	0.45	1002.70
77 70	2018.01.31 06:32	s/l	24	0.01	154.147	154.147	156.537	0.45	1063.79
78 79	2018.02.16 12:00	sell	25 25	0.02	149.295	0.000	0.000		
79 80	2018.02.16 12:00 2018.02.16 12:52	modify sell limit	25 26	0.02	149.295 149.915	150.525 0.000	146.855 0.000		
00	2016.02.16 12:52	sen innit	26	0.02	149.915	0.000	0.000		

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81	2018.02.16 14:24	modify	25	0.02	149.295	149.245	146.855		
82	2018.02.16 14:24	close	25	0.01	148.994	149.245	146.855	2.70	1066.49
83	2018.02.16 14:24	sell	27	0.01	149.295	149.245	146.855		
84	2018.02.16 14:24	delete	26	0.02	149.915	0.000	0.000		
85	2018.02.16 18:35	close	27	0.01	149.227	149.245	146.855	0.62	1067.11
86	2018.03.19 12:00	buy	28	0.02	149.176	0.000	0.000		
87	2018.03.19 12:00	modify	28	0.02	149.176	147.956	151.616		
88	2018.03.19 12:28	modify	28	0.02	149.176	149.226	151.616		
89	2018.03.19 12:28	close	28	0.01	149.476	149.226	151.616	2.70	1069.81
90	2018.03.19 12:28	buy	29	0.01	149.176	149.226	151.616		
91	2018.03.19 13:27	close	29	0.01	149.244	149.226	151.616	0.61	1070.42
92	2018.04.06 16:00	buy	30	0.02	150.811	0.000	0.000		
93	2018.04.06 16:00	modify	30	0.02	150.811	149.591	153.251		
94	2018.04.06 16:01	buy limit	31	0.02	150.201	0.000	0.000		
95	2018.04.09 06:19	modify	30	0.02	150.811	150.861	153.251		
96	2018.04.09 06:19	close	30	0.01	151.111	150.861	153.251	2.70	1073.11
97	2018.04.09 06:19	buy	32	0.01	150.811	150.861	153.251		
98	2018.04.09 06:19	delete	31	0.02	150.201	0.000	0.000		
99	2018.04.09 07:01	s/l	32	0.01	150.861	150.861	153.251	0.45	1073.56
100	2018.05.10 12:58	sell	33	0.02	147.991	0.000	0.000		
101	2018.05.10 12:58	modify	33	0.02	147.991	149.221	145.551		
102	2018.05.10 12:59	sell limit	34	0.02	148.611	0.000	0.000		
103	2018.05.10 14:03	modify	33	0.02	147.991	147.941	145.551		
104	2018.05.10 14:03	close	33	0.01	147.691	147.941	145.551	2.70	1076.26
105	2018.05.10 14:03	sell	35	0.01	147.991	147.941	145.551		
106	2018.05.10 14:03	delete	34	0.02	148.611	0.000	0.000		
107	2018.05.10 15:07	close	35	0.01	147.931	147.941	145.551	0.54	1076.80
108	2018.06.26 12:00	sell	36	0.02	145.098	0.000	0.000		
109	2018.06.26 12:00	modify	36	0.02	145.098	146.328	142.658		
110	2018.06.26 12:24	sell limit	37	0.02	145.718	0.000	0.000		
111	2018.06.26 16:19	sell	37	0.02	145.718	0.000	0.000		
112	2018.06.26 16:19	sell limit	38	0.02	146.338	0.000	0.000		
113	2018.06.26 16:19	modify	36	0.02	145.098	146.938	145.238		
114	2018.06.26 16:19	modify	37	0.02	145.718	146.938	145.238		
115	2018.06.27 00:03	t/p	36	0.02	145.238	146.938	145.238	-2.59	1074.21
116	2018.06.27 00:03	t/p	37	0.02	145.238	146.938	145.238	8.57	1082.78
117	2018.06.27 00:03	delete	38	0.02	146.338	0.000	0.000		