Strategy Tester Report BIM LRSF 19

ICMarkets-Live03 (Build 1090)

Symbol AUDJPY (Australian Dollar 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 25775427 Modelling quality n/a Mismatched charts errors Initial 1000.00 Current (3) Spread deposit Total net 30.32 Gross profit 37.16 Gross loss -6.84profit Profit factor 5.43 Expected payoff 1.78 Absolute 5.88 Maximal drawdown 19.95 (1.95%) Relative drawdown 1.95% (19.95) drawdown Total 17 Short positions (won %) 9 (88.89%) Long positions (won %) 8 (75.00%) trades Profit trades (% of total) 14 (82.35%) Loss trades (% of total) 3 (17.65%) Largest profit trade 8.39 loss trade -2.37 Average profit trade 2.65 loss trade -2.28consecutive wins (profit in money) 5 (10.63) consecutive losses (loss in money) 1 (-2.37) Maximal consecutive profit (count of wins) 14.69 (3) consecutive loss (count of losses) -2.37(1)Average consecutive wins 4 consecutive losses Balance / Equity / Every tick (the most precise method based on all available least timeframes to generate each tick) / n/a 1030 1022 1014 1006 998 13 15 16 17 19 20 21 23 24 25 27 28 29 31 Time Type Order Size Price S/L T / P Profit Balance 0.02 88.315 0.000 2018.01.17 12:00 0.000 1 buv 2 2018.01.17 12:00 modify 0.02 88.315 87.655 89.635 3 2018.01.17 13:38 buy limit 2 0.02 87.985 0.000 0.000 2018.01.17 19:48 modify 0.02 88.315 88.365 89.635 1 5 2018.01.17 19:48 close 1 0.01 88.616 88.365 89.635 2.63 1002.63 6 2018.01.17 19:48 3 0.01 88.315 88.365 89.635 buy 7 2018.01.17 19:48 delete 2 0.02 87.985 0.000 0.000 2018.01.18 00:38 8 0.01 88.560 88.365 89.635 2.22 1004.85 close 3 9 2018.02.13 12:00 sell 0.02 84.632 0.000 0.000 2018.02.13 12:00 0.02 85.295 83.312 10 84.632 modify 2018.02.13 12:03 0.02 84.965 0.000 0.000 11 sell limit 2018.02.13 16:07 0.02 84,582 83.312 12 modify 84.632 13 2018.02.13 16:07 0.01 84.332 84.582 83.312 2.63 1007.48 close 2018.02.13 16:07 6 0.01 84.632 84.582 83.312 14 84.965 2018.02.13 16:07 5 0.02 0.000 0.000 15 delete 16 2018.02.13 19:12 s/l 6 0.01 84.582 84.582 83.312 0.38 1007.86 17 2018.02.16 00:00 7 0.02 0.000 0.000 84.312 sell 2018.02.16 00:00 0.02 84.312 84.975 82.992 18 modify 19 2018.02.16 01:25 sell limit 0.02 84.645 0.000 0.000

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20	2018.02.16 07:15	close	7	0.02	84.283	84.975	82.992	0.38	1008.24
21	2018.02.16 07:15	delete	8	0.02	84.645	0.000	0.000	0.50	1000.21
22	2018.03.07 08:13	sell	9	0.02	82.412	0.000	0.000		
23	2018.03.07 08:13	modify	9	0.02	82.412	83.075	81.092		
24	2018.03.07 08:17	sell limit	10	0.02	82.745	0.000	0.000		
25	2018.03.07 15:23	sell	10	0.02	82.745	0.000	0.000		
26	2018.03.07 15:23	sell limit	11	0.02	83.078	0.000	0.000		
27	2018.03.07 15:23	modify	9	0.02	82.412	83.405	82.536		
28	2018.03.07 15:23	modify	10	0.02	82.745	83.405	82.536		
29	2018.03.07 19:08	t/p	9	0.02	82.536	83.405	82.536	-2.37	1005.87
30	2018.03.07 19:08	t/p	10	0.02	82.536	83.405	82.536	3.61	1009.48
31	2018.03.07 19:08	delete	11	0.02	83.078	0.000	0.000	5.01	10031.10
32	2018.03.22 16:00	sell	12	0.02	81.299	0.000	0.000		
33	2018.03.22 16:00	modify	12	0.02	81.299	81.962	79.979		
34	2018.03.22 16:38	sell limit	13	0.02	81.632	0.000	0.000		
35	2018.03.22 18:40	modify	12	0.02	81.299	81.249	79.979		
36	2018.03.22 18:40	close	12	0.01	80.999	81.249	79.979	2.62	1012.10
37	2018.03.22 18:40	sell	14	0.01	81.299	81.249	79.979	2.02	1012.10
38	2018.03.22 18:40	delete	13	0.02	81.632	0.000	0.000		
39	2018.03.22 19:18	s/l	14	0.01	81.249	81.249	79.979	0.38	1012.48
40	2018.04.18 08:00	buy	15	0.02	83.354	0.000	0.000	0.50	1012.10
41	2018.04.18 08:00	modify	15	0.02	83.354	82.694	84.674		
42	2018.04.18 09:38	buy limit	16	0.02	83.024	0.000	0.000		
43	2018.04.19 02:41	modify	15	0.02	83.354	83.404	84.674		
44	2018.04.19 02:41	close	15	0.01	83.655	83.404	84.674	2.73	1015.20
45	2018.04.19 02:41	buy	17	0.01	83.354	83.404	84.674	2.75	1015.20
46	2018.04.19 02:41	delete	16	0.02	83.024	0.000	0.000		
47	2018.04.19 04:07	modify	17	0.01	83.354	83.421	84.674		
48	2018.04.19 08:00	modify	17	0.01	83.354	83.442	84.674		
49	2018.04.19 15:33	close	17	0.01	83.496	83.442	84.674	1.30	1016.50
50	2018.07.16 12:00	buy	18	0.02	83.579	0.000	0.000	1.50	1010.50
51	2018.07.16 12:00	modify	18	0.02	83.579	82.919	84.899		
52	2018.07.16 14:14	buy limit	19	0.02	83.249	0.000	0.000		
53	2018.07.16 18:42	buy	19	0.02	83.249	0.000	0.000		
54	2018.07.16 18:42	buy limit	20	0.02	82.919	0.000	0.000		
55	2018.07.16 18:42	modify	18	0.02	83.579	82.589	83.454		
56	2018.07.16 18:42	modify	19	0.02	83.249	82.589	83.454		
57	2018.07.17 04:20	t/p	18	0.02	83.454	82.589	83.454	-2.32	1014.18
58	2018.07.17 04:20	t/p	19	0.02	83.454	82.589	83.454	3.61	1017.78
59	2018.07.17 04:20	delete	20	0.02	82.919	0.000	0.000	5.01	1017.70
60	2018.08.07 12:00	buy	21	0.02	82.720	0.000	0.000		
61	2018.08.07 12:00	modify	21	0.02	82.720	82.060	84.040		
62	2018.08.07 12:36	buy limit	22	0.02	82.390	0.000	0.000		
63	2018.08.08 10:13	buy	22	0.02	82.390	0.000	0.000		
64	2018.08.08 10:13	buy limit	23	0.02	82.060	0.000	0.000		
65	2018.08.08 10:13	modify	21	0.02	82.720	81.730	82.595		
66	2018.08.08 10:13	modify	22	0.02	82.390	81.730	82.595		
67	2018.08.09 08:42	t/p	21	0.02	82.595	81.730	82.595	-2.15	1015.63
68	2018.08.09 08:42	t/p	22	0.02	82.595	81.730	82.595	3.71	1019.35
69	2018.08.09 08:42	delete	23	0.02	82.060	0.000	0.000	5.71	1017.33
70	2018.08.09 20:00	sell	24	0.02	82.035	0.000	0.000		
70 71	2018.08.09 20:00	modify	24	0.02	82.035	82.698	80.715		
71 72	2018.08.10 03:16	modify	24	0.02	82.035	81.985	80.715		
72	2018.08.10 03:16	close	24	0.02	81.734	81.985	80.715	2.59	1021.93
73 74	2018.08.10 03:16	sell	25	0.01	81.734	81.985	80.715	2.33	1021.93
7 4 75	2018.08.10 03:16	modify	25 25	0.01	82.035 82.035	81.856	80.715		
75 76	2018.08.10 08:00	close	25 25	0.01	82.035 81.088	81.856	80.715 80.715	8.39	1030.32
70	2010.00.10 09.29	CIUSE	23	0.01	31.000	01.030	00./13	0.37	1030.32