## **Strategy Tester Report** BiM LRSF 19

ICMarkets-Live03 (Build 1090)

Symbol Period 4 Hours (H4) 2018.01.02 00:00 - 2018.08.24 20:00 (2018.01.01 - 2018.08.26)

EURUSD (Euro vs US Dollar)

Maximal consecutive profit (count of wins)

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 21240417 Modelling quality n/a

Mismatched

1183 charts

errors

Initial 1000.00 Current (1) Spread deposit

Total net -170.53 Gross profit 51.93 Gross loss -222.46profit

Profit factor 0.23 Expected payoff -8.12

Absolute 205.88 Maximal drawdown 220.35 (21.72%) Relative drawdown 21.72% (220.35) drawdown

Total 21 Short positions (won %) 11 (90.91%) Long positions (won %) 10 (30.00%) trades

> Profit trades (% of total) 13 (61.90%) Loss trades (% of total) 8 (38.10%)

> > 18.00 (4) consecutive loss (count of losses)

Largest profit trade 8.67 loss trade -56.01

3.99 loss trade -27.81 Average profit trade

6 (-215.83) consecutive wins (profit in money) 6 (17.98) consecutive losses (loss in money)

Average consecutive wins 3 consecutive losses Balance / Equity / Every tick (the most precise method based on all available least timeframes to generate each tick) / n/a 1011 955 899 842 786 11 13 15 16 17 20 21 23 24 25 27 28 29 31 12 Time Туре Order Size Price S/L T / P Profit Balance 0.02 1.20315 0.00000 2018.01.11 16:00 0.00000 buv 1 2018.01.11 16:00 modify 1 0.02 1.20315 1.19545 1.21855 3 2018.01.12 02:12 modify 1 0.02 1.20315 1.20365 1.21855 2018.01.12 02:12 close 1 0.01 1.20616 1.20365 1.21855 2.87 1002.87 2018.01.12 02:12 5 buy 2 0.01 1.20315 1.20365 1.21855 2018.01.12 09:42 modify 2 0.01 1.20315 1.20401 1.21855 2018.01.12 12:00 modify 2 0.01 1.20315 1.20424 1.21855 1011.53 2018.01.12 15:42 2 0.01 1.21196 1.21855 8.67 8 close 1.20424 9 2018.01.30 16:00 buy 3 0.02 1.24453 0.00000 0.00000 2018.01.30 16:00 3 0.02 1.25993 10 1.24453 1.23683 modify 2018.01.30 16:18 0.02 0.00000 11 buy limit 1.24063 0.00000 2018.01.30 17:58 0.02 1.24063 0.00000 0.00000 12 buy 2018.01.30 17:58 0.02 1.23673 13 buy limit 5 0.00000 0.00000 14 2018.01.30 17:58 modify 3 0.02 1.24453 1.23293 1.24298 0.02 15 2018.01.30 17:58 modify 1.24063 1.23293 1.24298 16 2018.01.31 05:32 t/p 3 0.02 1.24298 1.23293 1.24298 -3.39 1008.15 2018.01.31 05:32 4 0.02 17 1.24298 1.23293 1.24298 4.41 1012.56 t/p 18 2018.01.31 05:32 5 0.02 1.23673 0.00000 0.00000 delete 19 2018.04.18 16:00 buy 6 0.02 1.23916 0.00000 0.00000

-215.83 (6)

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20	2018.04.18 16:00	modify	6	0.02	1.23916	1.23146	1.25456		
21	2018.04.18 16:12	buy limit	7	0.02	1.23526	0.00000	0.00000		
22	2018.04.19 18:24	buy	7	0.02	1.23526	0.00000	0.00000		
23	2018.04.19 18:24	buy limit	8	0.02	1.23136	0.00000	0.00000		
24	2018.04.19 18:24	modify	6	0.02	1.23916	1.22756	1.23761		
25	2018.04.19 18:24	modify	7	0.02	1.23526	1.22756	1.23761		
26	2018.04.20 11:58	buy	8	0.02	1.23136	0.00000	0.00000		
27	2018.04.20 11:58	buy limit	9	0.02	1.22746	0.00000	0.00000		
28	2018.04.20 11:58	modify	6	0.02	1.23916	1.22366	1.23566		
29	2018.04.20 11:58	modify	7	0.02	1.23526	1.22366	1.23566		
30	2018.04.20 11:58	modify	8	0.02	1.23136	1.22366	1.23566		
31	2018.04.20 16:43	buy	9	0.02	1.22746	0.00000	0.00000		
32	2018.04.20 16:43	buy limit	10	0.02	1.22356	0.00000	0.00000		
33	2018.04.20 16:43	modify	6	0.02	1.23916	1.21976	1.23371		
34	2018.04.20 16:43	modify	7	0.02	1.23526	1.21976	1.23371		
35	2018.04.20 16:43	modify	8	0.02	1.23136	1.21976	1.23371		
36	2018.04.20 16:43	modify	9	0.02	1.22746	1.21976	1.23371		
37	2018.04.23 12:03	buy	10	0.02	1.22356	0.00000	0.00000		
38	2018.04.23 12:03	buy limit	11	0.02	1.21966	0.00000	0.00000		
39	2018.04.23 12:03	modify	6	0.02	1.23916	1.21586	1.23176		
40	2018.04.23 12:03	modify	7	0.02	1.23526	1.21586	1.23176		
41	2018.04.23 12:03	modify	8	0.02	1.23136	1.21586	1.23176		
42	2018.04.23 12:03	modify	9	0.02	1.22746	1.21586	1.23176		
43	2018.04.23 12:03	modify	10	0.02	1.22356	1.21586	1.23176		
44	2018.04.24 04:12	buy	11	0.02	1.21966	0.00000	0.00000		
45	2018.04.24 04:12	modify	6	0.02	1.23916	1.21196	1.23011		
46	2018.04.24 04:12	modify	7	0.02	1.23526	1.21196	1.23011		
47	2018.04.24 04:12	modify	8	0.02	1.23136	1.21196	1.23011		
48	2018.04.24 04:12	modify	9	0.02	1.22746	1.21196	1.23011		
49	2018.04.24 04:12	modify	10	0.02	1.22356	1.21196	1.23011		
50	2018.04.24 04:12	modify	11	0.02	1.21966	1.21196	1.23011		
51	2018.04.26 17:17	s/I	6	0.02	1.21196	1.21196	1.23011	-56.01	956.55
52	2018.04.26 17:17	s/I	7	0.02	1.21196	1.21196	1.23011	-47.77	908.78
53	2018.04.26 17:17	s/I	8	0.02	1.21196	1.21196	1.23011	-39.82	868.95
54	2018.04.26 17:17	s/I	9	0.02	1.21196	1.21196	1.23011	-32.02	836.93
55	2018.04.26 17:17	s/I	10	0.02	1.21196	1.21196	1.23011	-24.08	812.85
56	2018.04.26 17:17	s/l	11	0.02	1.21196	1.21196	1.23011	-16.13	796.72
57	2018.05.23 00:00	sell	12	0.02	1.17774	0.00000	0.00000		
58 59	2018.05.23 00:00	modify sell limit	12 13	0.02 0.02	1.17774	1.18545	1.16234		
60	2018.05.23 01:17 2018.05.23 10:01	modify	12	0.02	1.18165 1.17774	0.00000 1.17724	0.00000 1.16234		
61	2018.05.23 10:01	close	12	0.02	1.17473	1.17724	1.16234	2.94	799.66
62	2018.05.23 10:01	sell	14	0.01	1.17774	1.17724	1.16234	2.54	799.00
63	2018.05.23 10:01	delete	13	0.01	1.18165	0.00000	0.00000		
64	2018.05.23 12:00	modify	14	0.01	1.17774	1.17684	1.16234		
65	2018.05.23 12:07	close	14	0.01	1.17395	1.17684	1.16234	3.72	803.38
66	2018.05.29 00:00	sell	15	0.02	1.16233	0.00000	0.00000	5.7.2	000.00
67	2018.05.29 00:00	modify	15	0.02	1.16233	1.17004	1.14693		
68	2018.05.29 02:03	sell limit	16	0.02	1.16624	0.00000	0.00000		
69	2018.05.29 09:41	modify	15	0.02	1.16233	1.16183	1.14693		
70	2018.05.29 09:41	close	15	0.01	1.15933	1.16183	1.14693	2.93	806.31
71	2018.05.29 09:41	sell	17	0.01	1.16233	1.16183	1.14693		
72	2018.05.29 09:41	delete	16	0.02	1.16624	0.00000	0.00000		
73	2018.05.29 12:57	close	17	0.01	1.15385	1.16183	1.14693	8.41	814.72
74	2018.06.13 00:00	sell	18	0.02	1.17442	0.00000	0.00000	****	=
75	2018.06.13 00:00	modify	18	0.02	1.17442	1.18213	1.15902		
76	2018.06.13 03:03	sell limit	19	0.02	1.17833	0.00000	0.00000		
77	2018.06.13 18:40	sell	19	0.02	1.17833	0.00000	0.00000		
78	2018.06.13 18:40	sell limit	20	0.02	1.18224	0.00000	0.00000		
79	2018.06.13 18:40	modify	18	0.02	1.17442	1.18603	1.17597		
80	2018.06.13 18:40	modify	19	0.02	1.17833	1.18603	1.17597		
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81	2018.06.13 21:02	t/p	18	0.02	1.17597	1.18603	1.17597	-3.24	811.48
82	2018.06.13 21:02	t/p	19	0.02	1.17597	1.18603	1.17597	4.58	816.06
83	2018.06.13 21:02	delete	20	0.02	1.18224	0.00000	0.00000		
84	2018.06.14 16:00	sell	21	0.02	1.16884	0.00000	0.00000		
85	2018.06.14 16:00	modify	21	0.02	1.16884	1.17655	1.15344		
86	2018.06.14 16:38	close	21	0.02	1.16854	1.17655	1.15344	0.46	816.52
87	2018.07.17 20:00	sell	22	0.02	1.16538	0.00000	0.00000		
88	2018.07.17 20:00	modify	22	0.02	1.16538	1.17309	1.14998		
89	2018.07.17 20:43	sell limit	23	0.02	1.16929	0.00000	0.00000		
90	2018.07.18 10:31	modify	22	0.02	1.16538	1.16488	1.14998		
91	2018.07.18 10:31	close	22	0.01	1.16238	1.16488	1.14998	2.98	819.51
92	2018.07.18 10:31	sell	24	0.01	1.16538	1.16488	1.14998		
93	2018.07.18 10:31	delete	23	0.02	1.16929	0.00000	0.00000		
94	2018.07.18 12:00	modify	24	0.01	1.16538	1.16453	1.14998		
95	2018.07.18 16:00	modify	24	0.01	1.16538	1.16330	1.14998		
96	2018.07.18 16:38	s/l	24	0.01	1.16330	1.16330	1.14998	2.06	821.57
97	2018.08.08 16:00	sell	25	0.02	1.15815	0.00000	0.00000		
98	2018.08.08 16:00	modify	25	0.02	1.15815	1.16586	1.14275		
99	2018.08.08 16:16	sell limit	26	0.02	1.16206	0.00000	0.00000		
100	2018.08.09 20:04	modify	25	0.02	1.15815	1.15765	1.14275		
101	2018.08.09 20:04	close	25	0.01	1.15514	1.15765	1.14275	3.10	824.67
102	2018.08.09 20:04	sell	27	0.01	1.15815	1.15765	1.14275		
103	2018.08.09 20:04	delete	26	0.02	1.16206	0.00000	0.00000		
104	2018.08.10 00:00	modify	27	0.01	1.15815	1.15594	1.14275		
105	2018.08.10 04:00	modify	27	0.01	1.15815	1.15350	1.14275		
106	2018.08.10 05:08	s/l	27	0.01	1.15350	1.15350	1.14275	4.79	829.47