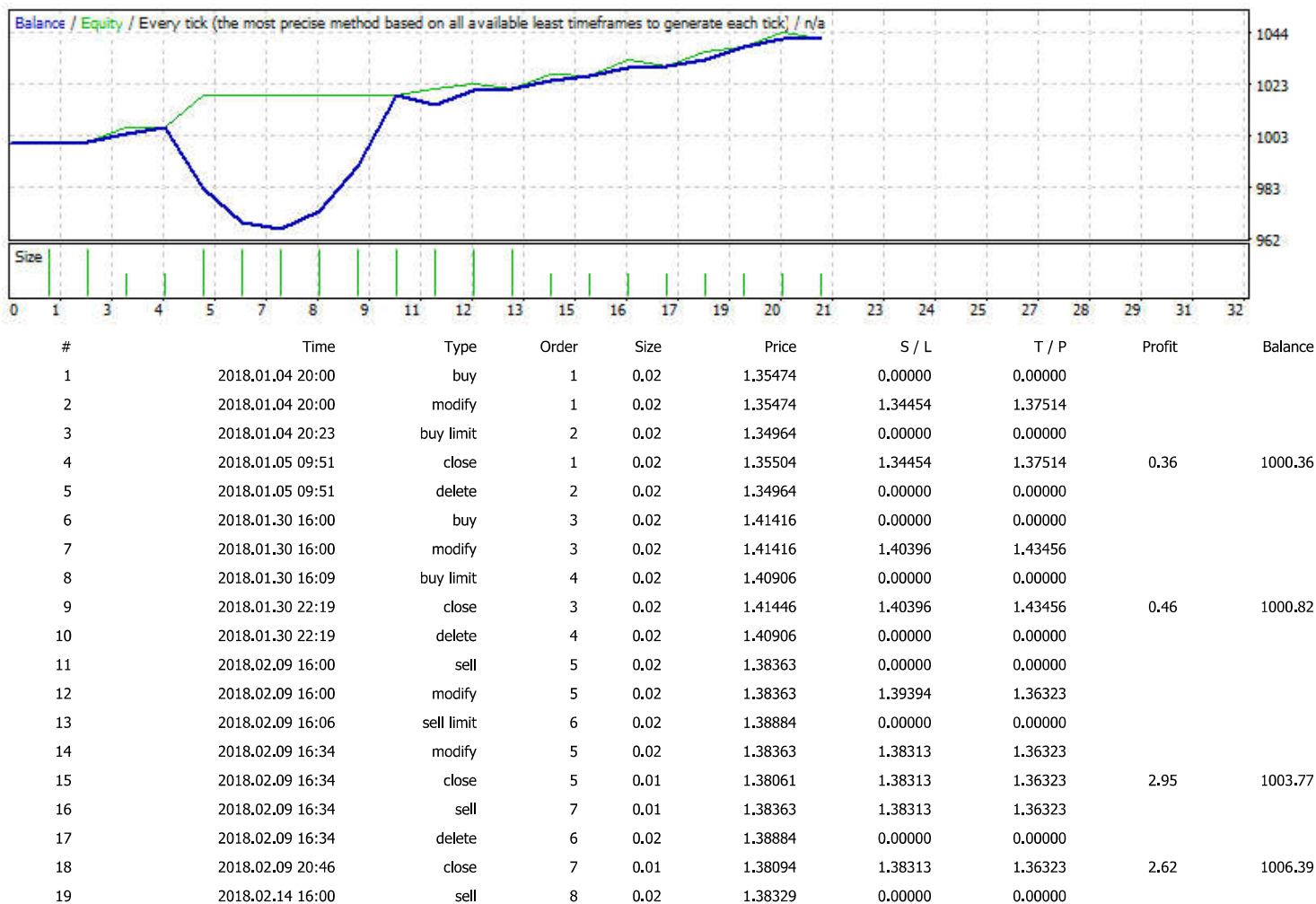


Strategy Tester Report

BiM_LRSF_19

ICMarkets-Live03 (Build 1090)

| | | | | |
|--------------------------|--|----------------------------|------------------------------------|-------------------------------------|
| Symbol | GBPUSD (Great Britain Pound vs US Dollar) | | | |
| Period | 4 Hours (H4) 2018.01.02 00:00 - 2018.09.07 20:00 (2018.01.01 - 2018.09.08) | | | |
| Model | Every tick (the most precise method based on all available least timeframes) | | | |
| Parameters | Entry_Options="-----"; MinLots=0.02; UseMAConfirm=false; MAConfirmFast=20; MAConfirmSlow=50; UseTrendFilter2=true; MM_Options="-----"; UseBreakEvenMA=true; UseBreakEvenSL=true; BreakEvenTrigger=30; BreakEvenPips=5; UseTrailingSL=true; TrailingPips=30; UseProfProt=true; TriggerProtPips=40; MaxProtPips=100; MaxProtPerc=0.75; Exit_Options="-----"; UsePartClose=true; PartialClosePips=30; MEME_Options="-----"; UseMEME=true; MaxMEME=6; Trade_Options="-----"; UserAlias=""; MagicNumber=20170623; SpreadLimit=10; Slippage=50; SRLineColor=Brown; | | | |
| Bars in test | 2075 | Ticks modelled | 17432251 | Modelling quality n/a |
| Mismatched charts errors | 13344 | | | |
| Initial deposit | 1000.00 | Spread | Current (11) | |
| Total net profit | 41.66 | Gross profit | 86.02 | Gross loss -44.36 |
| Profit factor | 1.94 | Expected payoff | 1.98 | |
| Absolute drawdown | 212.59 | Maximal drawdown | 223.35 (22.10%) | Relative drawdown 22.10% (223.35) |
| Total trades | 21 | Short positions (won %) | 14 (78.57%) | Long positions (won %) 7 (85.71%) |
| | | Profit trades (% of total) | 17 (80.95%) | Loss trades (% of total) 4 (19.05%) |
| | Largest profit trade | 28.11 | loss trade | -23.79 |
| | Average profit trade | 5.06 | loss trade | -11.09 |
| | Maximum consecutive wins (profit in money) | 10 (26.35) | consecutive losses (loss in money) | 3 (-40.12) |
| | Maximal consecutive profit (count of wins) | 53.28 (3) | consecutive loss (count of losses) | -40.12 (3) |
| | Average consecutive wins | 6 | consecutive losses | 2 |



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|----|------------------|------------|----|------|---------|---------|---------|--------|---------|
| 20 | 2018.02.14 16:00 | modify | 8 | 0.02 | 1.38329 | 1.39360 | 1.36289 | | |
| 21 | 2018.02.14 16:01 | sell limit | 9 | 0.02 | 1.38850 | 0.00000 | 0.00000 | | |
| 22 | 2018.02.14 17:08 | sell | 9 | 0.02 | 1.38850 | 0.00000 | 0.00000 | | |
| 23 | 2018.02.14 17:08 | sell limit | 10 | 0.02 | 1.39371 | 0.00000 | 0.00000 | | |
| 24 | 2018.02.14 17:08 | modify | 8 | 0.02 | 1.38329 | 1.39870 | 1.38519 | | |
| 25 | 2018.02.14 17:08 | modify | 9 | 0.02 | 1.38850 | 1.39870 | 1.38519 | | |
| 26 | 2018.02.14 17:40 | sell | 10 | 0.02 | 1.39371 | 0.00000 | 0.00000 | | |
| 27 | 2018.02.14 17:40 | sell limit | 11 | 0.02 | 1.39892 | 0.00000 | 0.00000 | | |
| 28 | 2018.02.14 17:40 | modify | 8 | 0.02 | 1.38329 | 1.40391 | 1.38789 | | |
| 29 | 2018.02.14 17:40 | modify | 9 | 0.02 | 1.38850 | 1.40391 | 1.38789 | | |
| 30 | 2018.02.14 17:40 | modify | 10 | 0.02 | 1.39371 | 1.40391 | 1.38789 | | |
| 31 | 2018.02.14 20:16 | sell | 11 | 0.02 | 1.39892 | 0.00000 | 0.00000 | | |
| 32 | 2018.02.14 20:16 | sell limit | 12 | 0.02 | 1.40413 | 0.00000 | 0.00000 | | |
| 33 | 2018.02.14 20:16 | modify | 8 | 0.02 | 1.38329 | 1.40912 | 1.39050 | | |
| 34 | 2018.02.14 20:16 | modify | 9 | 0.02 | 1.38850 | 1.40912 | 1.39050 | | |
| 35 | 2018.02.14 20:16 | modify | 10 | 0.02 | 1.39371 | 1.40912 | 1.39050 | | |
| 36 | 2018.02.14 20:16 | modify | 11 | 0.02 | 1.39892 | 1.40912 | 1.39050 | | |
| 37 | 2018.02.15 09:26 | sell | 12 | 0.02 | 1.40413 | 0.00000 | 0.00000 | | |
| 38 | 2018.02.15 09:26 | sell limit | 13 | 0.02 | 1.40934 | 0.00000 | 0.00000 | | |
| 39 | 2018.02.15 09:26 | modify | 8 | 0.02 | 1.38329 | 1.41433 | 1.39300 | | |
| 40 | 2018.02.15 09:26 | modify | 9 | 0.02 | 1.38850 | 1.41433 | 1.39300 | | |
| 41 | 2018.02.15 09:26 | modify | 10 | 0.02 | 1.39371 | 1.41433 | 1.39300 | | |
| 42 | 2018.02.15 09:26 | modify | 11 | 0.02 | 1.39892 | 1.41433 | 1.39300 | | |
| 43 | 2018.02.15 09:26 | modify | 12 | 0.02 | 1.40413 | 1.41433 | 1.39300 | | |
| 44 | 2018.02.15 15:15 | sell | 13 | 0.02 | 1.40934 | 0.00000 | 0.00000 | | |
| 45 | 2018.02.15 15:15 | modify | 8 | 0.02 | 1.38329 | 1.41954 | 1.39531 | | |
| 46 | 2018.02.15 15:15 | modify | 9 | 0.02 | 1.38850 | 1.41954 | 1.39531 | | |
| 47 | 2018.02.15 15:15 | modify | 10 | 0.02 | 1.39371 | 1.41954 | 1.39531 | | |
| 48 | 2018.02.15 15:15 | modify | 11 | 0.02 | 1.39892 | 1.41954 | 1.39531 | | |
| 49 | 2018.02.15 15:15 | modify | 12 | 0.02 | 1.40413 | 1.41954 | 1.39531 | | |
| 50 | 2018.02.15 15:15 | modify | 13 | 0.02 | 1.40934 | 1.41954 | 1.39531 | | |
| 51 | 2018.02.20 09:33 | t/p | 8 | 0.02 | 1.39531 | 1.41954 | 1.39531 | -23.79 | 982.60 |
| 52 | 2018.02.20 09:33 | t/p | 9 | 0.02 | 1.39531 | 1.41954 | 1.39531 | -13.37 | 969.23 |
| 53 | 2018.02.20 09:33 | t/p | 10 | 0.02 | 1.39531 | 1.41954 | 1.39531 | -2.95 | 966.27 |
| 54 | 2018.02.20 09:33 | t/p | 11 | 0.02 | 1.39531 | 1.41954 | 1.39531 | 7.47 | 973.74 |
| 55 | 2018.02.20 09:33 | t/p | 12 | 0.02 | 1.39531 | 1.41954 | 1.39531 | 17.69 | 991.43 |
| 56 | 2018.02.20 09:33 | t/p | 13 | 0.02 | 1.39531 | 1.41954 | 1.39531 | 28.11 | 1019.55 |
| 57 | 2018.03.19 16:00 | buy | 14 | 0.02 | 1.40651 | 0.00000 | 0.00000 | | |
| 58 | 2018.03.19 16:00 | modify | 14 | 0.02 | 1.40651 | 1.39631 | 1.42691 | | |
| 59 | 2018.03.19 16:01 | buy limit | 15 | 0.02 | 1.40141 | 0.00000 | 0.00000 | | |
| 60 | 2018.03.20 13:01 | buy | 15 | 0.02 | 1.40141 | 0.00000 | 0.00000 | | |
| 61 | 2018.03.20 13:01 | buy limit | 16 | 0.02 | 1.39631 | 0.00000 | 0.00000 | | |
| 62 | 2018.03.20 13:01 | modify | 14 | 0.02 | 1.40651 | 1.39121 | 1.40456 | | |
| 63 | 2018.03.20 13:01 | modify | 15 | 0.02 | 1.40141 | 1.39121 | 1.40456 | | |
| 64 | 2018.03.21 11:31 | t/p | 14 | 0.02 | 1.40456 | 1.39121 | 1.40456 | -4.24 | 1015.31 |
| 65 | 2018.03.21 11:31 | t/p | 15 | 0.02 | 1.40456 | 1.39121 | 1.40456 | 6.06 | 1021.37 |
| 66 | 2018.03.21 11:31 | delete | 16 | 0.02 | 1.39631 | 0.00000 | 0.00000 | | |
| 67 | 2018.04.06 16:46 | buy | 17 | 0.02 | 1.40798 | 0.00000 | 0.00000 | | |
| 68 | 2018.04.06 16:46 | modify | 17 | 0.02 | 1.40798 | 1.39778 | 1.42838 | | |
| 69 | 2018.04.06 16:47 | buy limit | 18 | 0.02 | 1.40288 | 0.00000 | 0.00000 | | |
| 70 | 2018.04.06 17:59 | close | 17 | 0.02 | 1.40828 | 1.39778 | 1.42838 | 0.46 | 1021.83 |
| 71 | 2018.04.06 17:59 | delete | 18 | 0.02 | 1.40288 | 0.00000 | 0.00000 | | |
| 72 | 2018.05.10 16:00 | sell | 19 | 0.02 | 1.35292 | 0.00000 | 0.00000 | | |
| 73 | 2018.05.10 16:00 | modify | 19 | 0.02 | 1.35292 | 1.36323 | 1.33252 | | |
| 74 | 2018.05.10 16:00 | sell limit | 20 | 0.02 | 1.35813 | 0.00000 | 0.00000 | | |
| 75 | 2018.05.10 16:57 | modify | 19 | 0.02 | 1.35292 | 1.35242 | 1.33252 | | |
| 76 | 2018.05.10 16:57 | close | 19 | 0.01 | 1.34991 | 1.35242 | 1.33252 | 2.94 | 1024.77 |
| 77 | 2018.05.10 16:57 | sell | 21 | 0.01 | 1.35292 | 1.35242 | 1.33252 | | |
| 78 | 2018.05.10 16:57 | delete | 20 | 0.02 | 1.35813 | 0.00000 | 0.00000 | | |
| 79 | 2018.05.10 18:05 | close | 21 | 0.01 | 1.35053 | 1.35242 | 1.33252 | 2.32 | 1027.09 |
| 80 | 2018.06.01 04:00 | sell | 22 | 0.02 | 1.32902 | 0.00000 | 0.00000 | | |

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|-----|------------------|------------|----|------|---------|---------|---------|------|---------|
| 81 | 2018.06.01 04:00 | modify | 22 | 0.02 | 1.32902 | 1.33933 | 1.30862 | | |
| 82 | 2018.06.01 06:24 | modify | 22 | 0.02 | 1.32902 | 1.32852 | 1.30862 | | |
| 83 | 2018.06.01 06:24 | close | 22 | 0.01 | 1.32602 | 1.32852 | 1.30862 | 2.93 | 1030.02 |
| 84 | 2018.06.01 06:24 | sell | 23 | 0.01 | 1.32902 | 1.32852 | 1.30862 | | |
| 85 | 2018.06.01 10:00 | s/l | 23 | 0.01 | 1.32852 | 1.32852 | 1.30862 | 0.43 | 1030.45 |
| 86 | 2018.06.14 20:00 | sell | 24 | 0.02 | 1.33001 | 0.00000 | 0.00000 | | |
| 87 | 2018.06.14 20:00 | modify | 24 | 0.02 | 1.33001 | 1.34032 | 1.30961 | | |
| 88 | 2018.06.14 20:00 | sell limit | 25 | 0.02 | 1.33522 | 0.00000 | 0.00000 | | |
| 89 | 2018.06.14 23:25 | modify | 24 | 0.02 | 1.33001 | 1.32951 | 1.30961 | | |
| 90 | 2018.06.14 23:25 | close | 24 | 0.01 | 1.32698 | 1.32951 | 1.30961 | 2.96 | 1033.41 |
| 91 | 2018.06.14 23:25 | sell | 26 | 0.01 | 1.33001 | 1.32951 | 1.30961 | | |
| 92 | 2018.06.14 23:25 | delete | 25 | 0.02 | 1.33522 | 0.00000 | 0.00000 | | |
| 93 | 2018.06.15 04:00 | modify | 26 | 0.01 | 1.33001 | 1.32724 | 1.30961 | | |
| 94 | 2018.06.15 08:00 | modify | 26 | 0.01 | 1.33001 | 1.32583 | 1.30961 | | |
| 95 | 2018.06.15 10:51 | close | 26 | 0.01 | 1.32479 | 1.32583 | 1.30961 | 5.18 | 1038.59 |
| 96 | 2018.08.29 20:00 | buy | 27 | 0.02 | 1.30064 | 0.00000 | 0.00000 | | |
| 97 | 2018.08.29 20:00 | modify | 27 | 0.02 | 1.30064 | 1.29044 | 1.32104 | | |
| 98 | 2018.08.29 20:27 | buy limit | 28 | 0.02 | 1.29554 | 0.00000 | 0.00000 | | |
| 99 | 2018.08.30 03:04 | modify | 27 | 0.02 | 1.30064 | 1.30114 | 1.32104 | | |
| 100 | 2018.08.30 03:04 | close | 27 | 0.01 | 1.30365 | 1.30114 | 1.32104 | 2.79 | 1041.38 |
| 101 | 2018.08.30 03:04 | buy | 29 | 0.01 | 1.30064 | 1.30114 | 1.32104 | | |
| 102 | 2018.08.30 03:04 | delete | 28 | 0.02 | 1.29554 | 0.00000 | 0.00000 | | |
| 103 | 2018.08.30 11:24 | s/l | 29 | 0.01 | 1.30114 | 1.30114 | 1.32104 | 0.28 | 1041.66 |