Strategy Tester Report BiM LRSF 18s6

FXCM-AUDDemo01 (Build 1090)

Symbol GBPUSD (Great Britain Pound vs US Dollar)

1 Hour (H1) 2018.03.01 00:00 - 2018.08.31 23:00 (2018.03.01 - 2018.09.01) 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=" 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; Parameters MaxProtPips=100; MaxProtPerc=0.75; Exit_Options=

; UserAlias=""; MagicNumber=20170623; SpreadLimit=10; Slippage=50; SRLineColor=Brown;

MaxMEME=6; Trade_Options="

Bars in test 4168 Ticks modelled 12703812 Modelling quality 57.53%

Mismatched charts

Initial 10000.00 Current (1) Spread deposit

Total net 132.95 Gross profit 270.27 Gross loss -137.32 profit

Profit factor 1.97 Expected payoff 2.18

Absolute 80.00 Maximal drawdown 182.18 (1.80%) Relative drawdown 1.80% (182.18) drawdown

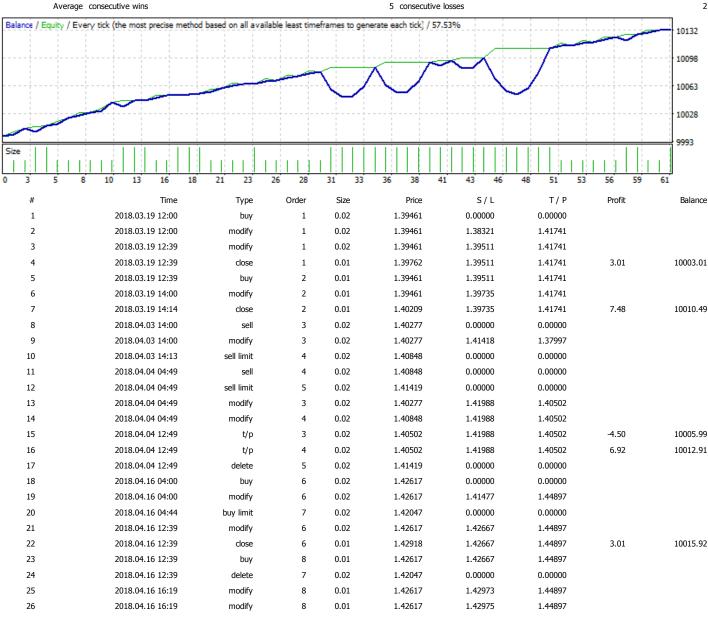
Total trades 61 Short positions (won %) 32 (84.38%) Long positions (won %) 29 (75.86%)

Profit trades (% of total) 49 (80.33%) Loss trades (% of total) 12 (19.67%)

Largest profit trade

5.52 loss trade Average profit trade -11.44 Maximum consecutive wins (profit in money) 18 (42.80) consecutive losses (loss in money) 3 (-45.30)

-45.30 (3) Maximal consecutive profit (count of wins) 71.86 (9) consecutive loss (count of losses)



2018.05.29 12:00

modify

28

0.01

1.32869

1.32477

1.30589

92

0/2/2010			C+		D:M I DCE 10-	c			
9/3/2018	2010 05 20 12:06	dose		3,	er: BiM_LRSF_18s0		1 20500	4.30	10060 47
93	2018.05.29 12:06	close	28	0.01	1.32431	1.32477	1.30589	4.38	10060.47
94	2018.06.07 02:00	buy	29	0.02	1.34193	0.00000	0.00000		
95	2018.06.07 02:00	modify	29	0.02	1.34193	1.33053	1.36473		
96	2018.06.07 10:17	modify	29	0.02	1.34193	1.34243	1.36473	2.01	10062.40
97	2018.06.07 10:17	close	29	0.01	1.34494	1.34243	1.36473	3.01	10063.48
98	2018.06.07 10:17	buy	30	0.01	1.34193	1.34243	1.36473		
99	2018.06.07 10:22	modify	30	0.01	1.34193	1.34252	1.36473		
100	2018.06.07 11:00	modify	30	0.01	1.34193	1.34369	1.36473		40055.04
101	2018.06.07 13:25	s/I	30	0.01	1.34369	1.34369	1.36473	1.76	10065.24
102	2018.06.12 16:13	sell	31	0.02	1.33690	0.00000	0.00000		
103	2018.06.12 16:13	modify	31	0.02	1.33690	1.34831	1.31410		
104	2018.06.12 17:08	close	31	0.02	1.33660	1.34831	1.31410	0.60	10065.84
105	2018.06.14 15:57	sell	32	0.02	1.33474	0.00000	0.00000		
106	2018.06.14 15:57	modify	32	0.02	1.33474	1.34615	1.31194		
107	2018.06.14 16:13	modify	32	0.02	1.33474	1.33424	1.31194		
108	2018.06.14 16:13	close	32	0.01	1.33173	1.33424	1.31194	3.01	10068.85
109	2018.06.14 16:13	sell	33	0.01	1.33474	1.33424	1.31194		
110	2018.06.14 17:00	modify	33	0.01	1.33474	1.33422	1.31194		
111	2018.06.14 18:00	modify	33	0.01	1.33474	1.33341	1.31194		
112	2018.06.14 18:01	s/I	33	0.01	1.33341	1.33341	1.31194	1.33	10070.18
113	2018.06.19 09:28	sell	34	0.02	1.32377	0.00000	0.00000		
114	2018.06.19 09:28	modify	34	0.02	1.32377	1.33518	1.30097		
115	2018.06.19 09:53	modify	34	0.02	1.32377	1.32327	1.30097		
116	2018.06.19 09:53	close	34	0.01	1.32076	1.32327	1.30097	3.01	10073.19
117	2018.06.19 09:53	sell	35	0.01	1.32377	1.32327	1.30097		
118	2018.06.19 11:00	modify	35	0.01	1.32377	1.32147	1.30097		
119	2018.06.19 11:03	s/I	35	0.01	1.32147	1.32147	1.30097	2.30	10075.49
120	2018.06.21 15:48	buy	36	0.02	1.32564	0.00000	0.00000		
121	2018.06.21 15:48	modify	36	0.02	1.32564	1.31424	1.34844		
122	2018.06.21 15:49	buy limit	37	0.02	1.31994	0.00000	0.00000		
123	2018.06.22 09:51	modify	36	0.02	1.32564	1.32614	1.34844		
124	2018.06.22 09:51	close	36	0.01	1.32865	1.32614	1.34844	3.01	10078.50
125	2018.06.22 09:51	buy	38	0.01	1.32564	1.32614	1.34844		
126	2018.06.22 09:51	delete	37	0.02	1.31994	0.00000	0.00000		
127	2018.06.22 09:53	modify	38	0.01	1.32564	1.32625	1.34844		
128	2018.06.22 10:02	modify	38	0.01	1.32564	1.32637	1.34844		
129	2018.06.22 12:00	modify	38	0.01	1.32564	1.32772	1.34844		
130	2018.06.22 14:33	s/I	38	0.01	1.32772	1.32772	1.34844	2.08	10080.58
131	2018.06.25 15:00	buy	39	0.02	1.32834	0.00000	0.00000		
132	2018.06.25 15:00	modify	39	0.02	1.32834	1.31694	1.35114		
133	2018.06.25 15:03	buy limit	40	0.02	1.32264	0.00000	0.00000		
134	2018.06.26 12:32	buy	40	0.02	1.32264	0.00000	0.00000		
135	2018.06.26 12:32	buy limit	41	0.02	1.31694	0.00000	0.00000		
136	2018.06.26 12:32	modify	39	0.02	1.32834	1.31124	1.32609		
137	2018.06.26 12:32	modify	40	0.02	1.32264	1.31124	1.32609		
138	2018.06.27 14:42	buy	41	0.02	1.31694	0.00000	0.00000		
139	2018.06.27 14:42	buy limit	42	0.02	1.31124	0.00000	0.00000		
140	2018.06.27 14:42	modify	39	0.02	1.32834	1.30554	1.32314		
141	2018.06.27 14:42	modify	40	0.02	1.32264	1.30554	1.32314		
142	2018.06.27 14:42	modify	41	0.02	1.31694	1.30554	1.32314		
143	2018.06.27 22:18	buy	42	0.02	1.31124	0.00000	0.00000		
144	2018.06.27 22:18	buy limit	43	0.02	1.30554	0.00000	0.00000		
145	2018.06.27 22:18	modify	39	0.02	1.32834	1.29984	1.32029		
146	2018.06.27 22:18	modify	40	0.02	1.32264	1.29984	1.32029		
147	2018.06.27 22:18	modify	41	0.02	1.31694	1.29984	1.32029		
148	2018.06.27 22:18	modify	42	0.02	1.31124	1.29984	1.32029		
149	2018.06.28 15:58	buy	43	0.02	1.30554	0.00000	0.00000		
150	2018.06.28 15:58	buy limit	44	0.02	1.29984	0.00000	0.00000		
		•							
151 152	2018.06.28 15:58	modify modify	39 40	0.02 0.02	1.32834 1.32264	1.29414	1.31754 1.31754		
	2018.06.28 15:58					1.29414			
153 154	2018.06.28 15:58	modify	41	0.02 0.02	1.31694	1.29414	1.31754		
155	2018.06.28 15:58 2018.06.28 15:58	modify modify	42 43	0.02	1.31124	1.29414	1.31754		
					1.30554	1.29414	1.31754	_21 GN	10050.00
156	2018.06.29 11:38	t/p	39	0.02	1.31754	1.29414	1.31754	-21.60	10058.98
157	2018.06.29 11:38	t/p	40	0.02	1.31754	1.29414	1.31754	-10.20	10048.78
158	2018.06.29 11:38	t/p	41	0.02	1.31754	1.29414	1.31754	1.20	10049.98
159	2018.06.29 11:38	t/p	42	0.02	1.31754	1.29414	1.31754	12.60	10062.58
CL ///C/LL /	/D // DCE0/ 20	+0/ 20 ELL b+ma							2 /6

/20	10			Strate	egy rester. D	IIVI_LI\31 _ 1030				
	160	2018.06.29 11:38	t/p	43	0.02	1.31754	1.29414	1.31754	24.00	10086.58
	161	2018.06.29 11:38	delete	44	0.02	1.29984	0.00000	0.00000		
	162	2018.07.03 05:00	sell	45	0.02	1.31260	0.00000	0.00000		
	163	2018.07.03 05:00	modify	45	0.02	1.31260	1.32401	1.28980		
	164	2018.07.03 05:17	sell limit	46	0.02	1.31831	0.00000	0.00000		
	165	2018.07.03 11:17	sell	46	0.02	1.31831	0.00000	0.00000		
	166	2018.07.03 11:17	sell limit	47	0.02	1.32402	0.00000	0.00000		
	167	2018.07.03 11:17	modify	45	0.02	1.31260	1.32971	1.31485		
	168	2018.07.03 11:17	modify	46	0.02	1.31831	1.32971	1.31485		
	169	2018.07.04 20:06	sell	47	0.02	1.32402	0.00000	0.00000		
	170	2018.07.04 20:06	sell limit	48	0.02	1.32973	0.00000	0.00000		
	171	2018.07.04 20:06	modify	45	0.02	1.31260	1.33542	1.31780		
	172	2018.07.04 20:06	modify	46	0.02	1.31831	1.33542	1.31780		
	173	2018.07.04 20:06	modify	47	0.02	1.32402	1.33542	1.31780		
	174	2018.07.09 00:00	sell	48	0.02	1.32973	0.00000	0.00000		
	175	2018.07.09 00:00	sell limit	49	0.02	1.33544	0.00000	0.00000		
	176	2018.07.09 00:00	modify	45	0.02	1.31260	1.34113	1.32066		
	177	2018.07.09 00:00	modify	46	0.02	1.31831	1.34113	1.32066		
	178	2018.07.09 00:00	modify	47	0.02	1.32402	1.34113	1.32066		
	179	2018.07.09 00:00	modify 	48	0.02	1.32973	1.34113	1.32066		
	180	2018.07.09 11:17	sell	49	0.02	1.33544	0.00000	0.00000		
	181	2018.07.09 11:17	sell limit	50	0.02	1.34115	0.00000	0.00000		
	182	2018.07.09 11:17	modify	45	0.02	1.31260	1.34684	1.32341		
	183	2018.07.09 11:17	modify	46 47	0.02	1.31831	1.34684	1.32341		
	184 185	2018.07.09 11:17 2018.07.09 11:17	modify modify	47 48	0.02 0.02	1.32402 1.32973	1.34684 1.34684	1.32341 1.32341		
	186	2018.07.09 11:17	modify	49	0.02	1.33544	1.34684	1.32341		
	187	2018.07.09 18:43	t/p	45	0.02	1.32341	1.34684	1.32341	-21.62	10064.96
	188	2018.07.09 18:43	t/p	46	0.02	1.32341	1.34684	1.32341	-10.20	10054.76
	189	2018.07.09 18:43	t/p	47	0.02	1.32341	1.34684	1.32341	1.22	10055.98
	190	2018.07.09 18:43	t/p	48	0.02	1.32341	1.34684	1.32341	12.64	10068.62
	191	2018.07.09 18:43	t/p	49	0.02	1.32341	1.34684	1.32341	24.06	10092.68
	192	2018.07.09 18:43	delete	50	0.02	1.34115	0.00000	0.00000		
	193	2018.07.10 11:00	buy	51	0.02	1.32879	0.00000	0.00000		
	194	2018.07.10 11:00	modify	51	0.02	1.32879	1.31739	1.35159		
	195	2018.07.10 11:03	buy limit	52	0.02	1.32309	0.00000	0.00000		
	196	2018.07.10 13:53	buy	52	0.02	1.32309	0.00000	0.00000		
	197	2018.07.10 13:53	buy limit	53	0.02	1.31739	0.00000	0.00000		
	198	2018.07.10 13:53	modify	51	0.02	1.32879	1.31169	1.32654		
	199	2018.07.10 13:53	modify	52	0.02	1.32309	1.31169	1.32654		
	200	2018.07.10 15:43	t/p	51	0.02	1.32654	1.31169	1.32654	-4.50	10088.18
	201	2018.07.10 15:43	t/p	52	0.02	1.32654	1.31169	1.32654	6.90	10095.08
	202	2018.07.10 15:43	delete	53	0.02	1.31739	0.00000	0.00000		
	203	2018.07.11 17:02	buy	54	0.02	1.32692	0.00000	0.00000		
	204	2018.07.11 17:02	modify	5 4	0.02	1.32692	1.31552	1.34972		
	205	2018.07.11 17:08	buy limit	55	0.02	1.32122	0.00000	0.00000		
	206 207	2018.07.11 20:02	buy buy limit	55 56	0.02	1.32122	0.00000	0.00000		
		2018.07.11 20:02	buy limit	56 E4	0.02	1.31552				
	208 209	2018.07.11 20:02 2018.07.11 20:02	modify modify	54 55	0.02 0.02	1.32692 1.32122	1.30982 1.30982	1.32467 1.32467		
	210	2018.07.13 09:53	buy	56	0.02	1.32122	0.00000	0.00000		
	211	2018.07.13 09:53	buy limit	57	0.02	1.31332	0.00000	0.00000		
	212	2018.07.13 09:53	modify	54	0.02	1.32692	1.30412	1.32172		
	213	2018.07.13 09:53	modify	55	0.02	1.32122	1.30412	1.32172		
	214	2018.07.13 09:53	modify	56	0.02	1.31552	1.30412	1.32172		
	215	2018.07.13 18:28	t/p	54	0.02	1.32172	1.30412	1.32172	-10.40	10084.68
	216	2018.07.13 18:28	t/p	55	0.02	1.32172	1.30412	1.32172	1.00	10085.68
	217	2018.07.13 18:28	t/p	56	0.02	1.32172	1.30412	1.32172	12.40	10098.08
	218	2018.07.13 18:28	delete	57	0.02	1.30982	0.00000	0.00000		
	219	2018.07.17 07:00	buy	58	0.02	1.32484	0.00000	0.00000		
	220	2018.07.17 07:00	modify	58	0.02	1.32484	1.31344	1.34764		
	221	2018.07.17 08:03	buy limit	59	0.02	1.31914	0.00000	0.00000		
	222	2018.07.17 15:00	buy	59	0.02	1.31914	0.00000	0.00000		
	223	2018.07.17 15:00	buy limit	60	0.02	1.31344	0.00000	0.00000		
	224	2018.07.17 15:00	modify	58	0.02	1.32484	1.30774	1.32259		
	225	2018.07.17 15:00	modify	59	0.02	1.31914	1.30774	1.32259		

9/3/2018			C+r	stagy Tasta	er DiM IDCE 10a	c			
226	2018.07.17 19:53	buy	60	0.02	er: BiM_LRSF_18s0 1.31344	0.00000	0.00000		
227	2018.07.17 19:53	buy limit	61	0.02	1.30774	0.00000	0.00000		
228						1.30204	1.31964		
229	2018.07.17 19:53 2018.07.17 19:53	modify modify	58 50	0.02 0.02	1.32484	1.30204	1.31964		
230	2018.07.17 19:53	modify	59 60	0.02	1.31914 1.31344	1.30204	1.31964		
231		•		0.02	1.30774	0.00000	0.00000		
232	2018.07.17 20:40	buy	61	0.02	1.30774	0.00000	0.00000		
	2018.07.17 20:40	buy limit	62						
233	2018.07.17 20:40	modify	58	0.02	1.32484	1.29634	1.31679		
234	2018.07.17 20:40	modify	59	0.02	1.31914	1.29634	1.31679		
235	2018.07.17 20:40	modify	60	0.02	1.31344	1.29634	1.31679		
236	2018.07.17 20:40	modify	61	0.02	1.30774	1.29634	1.31679		
237	2018.07.18 11:33	buy	62	0.02	1.30204	0.00000	0.00000		
238	2018.07.18 11:33	buy limit	63	0.02	1.29634	0.00000	0.00000		
239	2018.07.18 11:33	modify	58	0.02	1.32484	1.29064	1.31404		
240	2018.07.18 11:33	modify	59	0.02	1.31914	1.29064	1.31404		
241	2018.07.18 11:33	modify	60	0.02	1.31344	1.29064	1.31404		
242	2018.07.18 11:33	modify	61	0.02	1.30774	1.29064	1.31404		
243	2018.07.18 11:33	modify	62	0.02	1.30204	1.29064	1.31404		
244	2018.07.19 15:32	buy	63	0.02	1.29634	0.00000	0.00000		
245	2018.07.19 15:32	modify	58	0.02	1.32484	1.28494	1.31159		
246	2018.07.19 15:32	modify	59	0.02	1.31914	1.28494	1.31159		
247	2018.07.19 15:32	modify	60	0.02	1.31344	1.28494	1.31159		
248	2018.07.19 15:32	modify	61	0.02	1.30774	1.28494	1.31159		
249	2018.07.19 15:32	modify	62	0.02	1.30204	1.28494	1.31159		
250	2018.07.19 15:32	modify	63	0.02	1.29634	1.28494	1.31159		
251	2018.07.20 17:06	t/p	58	0.02	1.31159	1.28494	1.31159	-26.50	10071.58
252	2018.07.20 17:06	t/p	59	0.02	1.31159	1.28494	1.31159	-15.10	10056.48
253	2018.07.20 17:06	t/p	60	0.02	1.31159	1.28494	1.31159	-3.70	10052.78
254	2018.07.20 17:06	t/p	61	0.02	1.31159	1.28494	1.31159	7.70	10060.48
255	2018.07.20 17:06	t/p	62	0.02	1.31159	1.28494	1.31159	19.10	10079.58
256	2018.07.20 17:06	t/p	63	0.02	1.31159	1.28494	1.31159	30.50	10110.08
257	2018.07.31 10:00	buy	64	0.02	1.31367	0.00000	0.00000		
258	2018.07.31 10:00	modify	64	0.02	1.31367	1.30227	1.33647		
259	2018.07.31 10:46	buy limit	65	0.02	1.30797	0.00000	0.00000		
260	2018.07.31 14:09	modify	64	0.02	1.31367	1.31417	1.33647		
261	2018.07.31 14:09	close	64	0.01	1.31668	1.31417	1.33647	3.01	10113.09
262	2018.07.31 14:09	buy	66	0.01	1.31367	1.31417	1.33647		
263	2018.07.31 14:09	delete	65	0.02	1.30797	0.00000	0.00000		
264	2018.07.31 15:57	s/I	66	0.01	1.31417	1.31417	1.33647	0.50	10113.59
265	2018.07.31 17:52	sell	67	0.02	1.31013	0.00000	0.00000		
266	2018.07.31 17:52	modify	67	0.02	1.31013	1.32154	1.28733		
267	2018.07.31 17:55	sell limit	68	0.02	1.31584	0.00000	0.00000		
268	2018.08.02 10:05	modify	67	0.02	1.31013	1.30963	1.28733		
269	2018.08.02 10:05	close	67	0.01	1.30711	1.30963	1.28733	3.02	10116.61
270	2018.08.02 10:05	sell	69	0.01	1.31013	1.30963	1.28733		
271	2018.08.02 10:05	delete	68	0.02	1.31584	0.00000	0.00000		
272	2018.08.02 11:00	modify	69	0.01	1.31013	1.30861	1.28733		
273	2018.08.02 11:01	s/I	69	0.01	1.30861	1.30861	1.28733	1.52	10118.13
274	2018.08.09 18:10	sell	70	0.02	1.28660	0.00000	0.00000		
275	2018.08.09 18:10	modify	70	0.02	1.28660	1.29801	1.26380		
276	2018.08.09 18:28	sell limit	71	0.02	1.29231	0.00000	0.00000		
277	2018.08.09 20:10	modify	70	0.02	1.28660	1.28610	1.26380		
278	2018.08.09 20:10	close	70	0.01	1.28359	1.28610	1.26380	3.01	10121.14
279	2018.08.09 20:10	sell	72	0.01	1.28660	1.28610	1.26380		
280	2018.08.09 20:10	delete	71	0.02	1.29231	0.00000	0.00000		
281	2018.08.09 21:00	modify	72	0.01	1.28660	1.28557	1.26380		
282	2018.08.09 22:00	modify	72	0.01	1.28660	1.28551	1.26380		
283	2018.08.09 23:00	modify	72	0.01	1.28660	1.28468	1.26380		
284	2018.08.10 00:00	modify	72	0.01	1.28660	1.28310	1.26380		
285	2018.08.10 00:55	s/I	72	0.01	1.28310	1.28310	1.26380	3.50	10124.64
286	2018.08.13 20:00	sell	73	0.02	1.27458	0.00000	0.00000		
287	2018.08.13 20:00	modify	73	0.02	1.27458	1.28599	1.25178		
288	2018.08.13 20:12	sell limit	74	0.02	1.28029	0.00000	0.00000		
289	2018.08.14 09:52	sell	74	0.02	1.28029	0.00000	0.00000		
290	2018.08.14 09:52	sell limit	75	0.02	1.28600	0.00000	0.00000		
291	2018.08.14 09:52	modify	73	0.02	1.27458	1.29169	1.27683		
292	2018.08.14 09:52	modify	74	0.02	1.28029	1.29169	1.27683		
		,							

9/3/2018	Strategy Tester: BiM_LRSF_18s6								
293	2018.08.14 12:02	t/p	73	0.02	1.27683	1.29169	1.27683	-4.50	10120.14
294	2018.08.14 12:02	t/p	74	0.02	1.27683	1.29169	1.27683	6.92	10127.06
295	2018.08.14 12:02	delete	75	0.02	1.28600	0.00000	0.00000		
296	2018.08.27 03:00	buy	76	0.02	1.28584	0.00000	0.00000		
297	2018.08.27 03:00	modify	76	0.02	1.28584	1.27444	1.30864		
298	2018.08.27 03:15	buy limit	77	0.02	1.28014	0.00000	0.00000		
299	2018.08.27 17:25	modify	76	0.02	1.28584	1.28634	1.30864		
300	2018.08.27 17:25	close	76	0.01	1.28885	1.28634	1.30864	3.01	10130.07
301	2018.08.27 17:25	buy	78	0.01	1.28584	1.28634	1.30864		
302	2018.08.27 17:25	delete	77	0.02	1.28014	0.00000	0.00000		
303	2018.08.28 03:44	modify	78	0.01	1.28584	1.28714	1.30864		
304	2018.08.28 05:00	close	78	0.01	1.28812	1.28714	1.30864	2.28	10132.35
305	2018.08.28 11:00	buy	79	0.02	1.28892	0.00000	0.00000		
306	2018.08.28 11:00	modify	79	0.02	1.28892	1.27752	1.31172		

0.02

1.28922

1.27752

1.31172

0.60

10132.95

79

close

307

2018.08.28 13:46