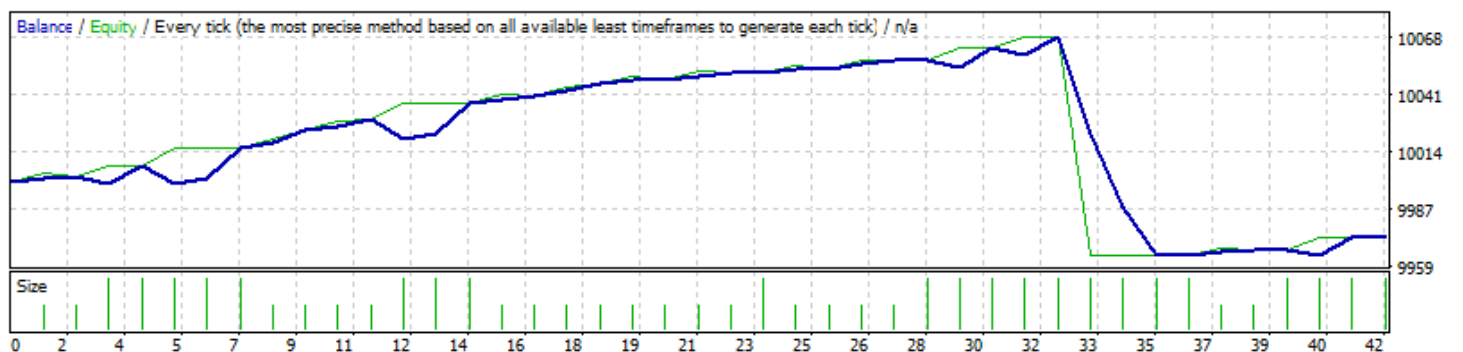


Strategy Tester Report

BiM_LRSF_19

ICMarkets-Live03 (Build 1090)

Symbol	GBPNZD (Great Britain Pound vs New Zealand Dollar)			
Period	4 Hours (H4) 2017.07.03 00:00 - 2018.08.24 20:00 (2017.07.01 - 2018.08.26)			
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=3; Trade_Options="-----"; UserAlias=""; MagicNumber=20170623; SpreadLimit=10; Slippage=100; SRLineColor=Brown;			
Bars in test	2071	Ticks modelled	18612521	Modelling quality n/a
Mismatched charts errors	2336			
Initial deposit	10000.00	Spread	Current (22)	
Total net profit	-25.81	Gross profit	107.86	Gross loss -133.67
Profit factor	0.81	Expected payoff	-0.61	
Absolute drawdown	65.29	Maximal drawdown	137.90 (1.37%)	Relative drawdown 1.37% (137.90)
Total trades	42	Short positions (won %)	13 (84.62%)	Long positions (won %) 29 (75.86%)
		Profit trades (% of total)	33 (78.57%)	Loss trades (% of total) 9 (21.43%)
	Largest	profit trade	14.66	loss trade -46.38
	Average	profit trade	3.27	loss trade -14.85
	Maximum	consecutive wins (profit in money)	16 (36.89)	consecutive losses (loss in money) 3 (-104.26)
	Maximal	consecutive profit (count of wins)	36.89 (16)	consecutive loss (count of losses) -104.26 (3)
	Average	consecutive wins	4	consecutive losses 1



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2017.08.07 12:00	buy	1	0.02	1.77112	0.00000	0.00000		
2	2017.08.07 12:00	modify	1	0.02	1.77112	1.75382	1.80572		
3	2017.08.07 15:09	modify	1	0.02	1.77112	1.77162	1.80572		
4	2017.08.07 15:09	close	1	0.01	1.77413	1.77162	1.80572	1.92	10001.92
5	2017.08.07 15:09	buy	2	0.01	1.77112	1.77162	1.80572		
6	2017.08.07 15:22	s/l	2	0.01	1.77162	1.77162	1.80572	0.26	10002.18
7	2017.08.14 16:00	buy	3	0.02	1.78085	0.00000	0.00000		
8	2017.08.14 16:00	modify	3	0.02	1.78085	1.76355	1.81545		
9	2017.08.14 16:09	buy limit	4	0.02	1.77215	0.00000	0.00000		
10	2017.08.15 11:38	buy	4	0.02	1.77215	0.00000	0.00000		
11	2017.08.15 11:38	buy limit	5	0.02	1.76345	0.00000	0.00000		
12	2017.08.15 11:38	modify	3	0.02	1.78085	1.75485	1.77870		
13	2017.08.15 11:38	modify	4	0.02	1.77215	1.75485	1.77870		
14	2017.08.15 20:37	t/p	3	0.02	1.77870	1.75485	1.77870	-3.11	9999.07
15	2017.08.15 20:37	t/p	4	0.02	1.77870	1.75485	1.77870	8.51	10007.58
16	2017.08.15 20:37	delete	5	0.02	1.76345	0.00000	0.00000		
17	2017.08.16 00:00	buy	6	0.02	1.77799	0.00000	0.00000		
18	2017.08.16 00:00	modify	6	0.02	1.77799	1.76069	1.81259		
19	2017.08.16 00:12	buy limit	7	0.02	1.76929	0.00000	0.00000		

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20	2017.08.16 17:07	buy	7	0.02	1.76929	0.00000	0.00000		
21	2017.08.16 17:07	buy limit	8	0.02	1.76059	0.00000	0.00000		
22	2017.08.16 17:07	modify	6	0.02	1.77799	1.75199	1.77584		
23	2017.08.16 17:07	modify	7	0.02	1.76929	1.75199	1.77584		
24	2017.08.17 06:24	buy	8	0.02	1.76059	0.00000	0.00000		
25	2017.08.17 06:24	modify	6	0.02	1.77799	1.74329	1.77219		
26	2017.08.17 06:24	modify	7	0.02	1.76929	1.74329	1.77219		
27	2017.08.17 06:24	modify	8	0.02	1.76059	1.74329	1.77219		
28	2017.08.23 08:00	t/p	6	0.02	1.77219	1.74329	1.77219	-8.71	9998.86
29	2017.08.23 08:00	t/p	7	0.02	1.77219	1.74329	1.77219	2.78	10001.64
30	2017.08.23 08:00	t/p	8	0.02	1.77219	1.74329	1.77219	14.66	10016.30
31	2017.08.30 16:00	buy	9	0.02	1.78523	0.00000	0.00000		
32	2017.08.30 16:00	modify	9	0.02	1.78523	1.76793	1.81983		
33	2017.08.30 16:03	buy limit	10	0.02	1.77653	0.00000	0.00000		
34	2017.08.30 16:16	modify	9	0.02	1.78523	1.78573	1.81983		
35	2017.08.30 16:16	close	9	0.01	1.78824	1.78573	1.81983	1.92	10018.22
36	2017.08.30 16:16	buy	11	0.01	1.78523	1.78573	1.81983		
37	2017.08.30 16:16	delete	10	0.02	1.77653	0.00000	0.00000		
38	2017.08.30 21:49	close	11	0.01	1.79488	1.78573	1.81983	6.31	10024.53
39	2017.09.06 08:00	buy	12	0.02	1.80320	0.00000	0.00000		
40	2017.09.06 08:00	modify	12	0.02	1.80320	1.78590	1.83780		
41	2017.09.06 08:09	buy limit	13	0.02	1.79450	0.00000	0.00000		
42	2017.09.06 13:19	modify	12	0.02	1.80320	1.80370	1.83780		
43	2017.09.06 13:19	close	12	0.01	1.80621	1.80370	1.83780	1.92	10026.45
44	2017.09.06 13:19	buy	14	0.01	1.80320	1.80370	1.83780		
45	2017.09.06 13:19	delete	13	0.02	1.79450	0.00000	0.00000		
46	2017.09.06 17:00	close	14	0.01	1.80794	1.80370	1.83780	3.06	10029.51
47	2017.09.28 16:00	buy	15	0.02	1.86546	0.00000	0.00000		
48	2017.09.28 16:00	modify	15	0.02	1.86546	1.84816	1.90006		
49	2017.09.28 16:04	buy limit	16	0.02	1.85676	0.00000	0.00000		
50	2017.09.28 23:24	buy	16	0.02	1.85676	0.00000	0.00000		
51	2017.09.28 23:24	buy limit	17	0.02	1.84806	0.00000	0.00000		
52	2017.09.28 23:24	modify	15	0.02	1.86546	1.83946	1.86331		
53	2017.09.28 23:24	modify	16	0.02	1.85676	1.83946	1.86331		
54	2017.10.02 14:24	buy	17	0.02	1.84806	0.00000	0.00000		
55	2017.10.02 14:24	modify	15	0.02	1.86546	1.83076	1.85966		
56	2017.10.02 14:24	modify	16	0.02	1.85676	1.83076	1.85966		
57	2017.10.02 14:24	modify	17	0.02	1.84806	1.83076	1.85966		
58	2017.10.09 14:07	t/p	15	0.02	1.85966	1.83076	1.85966	-8.98	10020.53
59	2017.10.09 14:07	t/p	16	0.02	1.85966	1.83076	1.85966	2.51	10023.04
60	2017.10.09 14:07	t/p	17	0.02	1.85966	1.83076	1.85966	14.27	10037.31
61	2017.10.30 08:00	buy	18	0.02	1.92089	0.00000	0.00000		
62	2017.10.30 08:00	modify	18	0.02	1.92089	1.90359	1.95549		
63	2017.10.30 08:17	buy limit	19	0.02	1.91219	0.00000	0.00000		
64	2017.10.30 14:37	modify	18	0.02	1.92089	1.92139	1.95549		
65	2017.10.30 14:37	close	18	0.01	1.92390	1.92139	1.95549	1.92	10039.23
66	2017.10.30 14:37	buy	20	0.01	1.92089	1.92139	1.95549		
67	2017.10.30 14:37	delete	19	0.02	1.91219	0.00000	0.00000		
68	2017.10.30 16:23	close	20	0.01	1.92365	1.92139	1.95549	1.75	10040.98
69	2017.11.16 04:00	buy	21	0.02	1.92149	0.00000	0.00000		
70	2017.11.16 04:00	modify	21	0.02	1.92149	1.90419	1.95609		
71	2017.11.16 04:12	buy limit	22	0.02	1.91279	0.00000	0.00000		
72	2017.11.16 11:57	modify	21	0.02	1.92149	1.92199	1.95609		
73	2017.11.16 11:57	close	21	0.01	1.92451	1.92199	1.95609	1.93	10042.91
74	2017.11.16 11:57	buy	23	0.01	1.92149	1.92199	1.95609		
75	2017.11.16 11:57	delete	22	0.02	1.91279	0.00000	0.00000		
76	2017.11.16 15:26	close	23	0.01	1.92670	1.92199	1.95609	3.37	10046.28
77	2017.11.24 12:00	buy	24	0.02	1.94002	0.00000	0.00000		
78	2017.11.24 12:00	modify	24	0.02	1.94002	1.92272	1.97462		
79	2017.11.24 12:06	buy limit	25	0.02	1.93132	0.00000	0.00000		
80	2017.11.27 04:07	modify	24	0.02	1.94002	1.94052	1.97462		

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81	2017.11.27 04:07	close	24	0.01	1.94306	1.94052	1.97462	1.87	10048.15
82	2017.11.27 04:07	buy	26	0.01	1.94002	1.94052	1.97462		
83	2017.11.27 04:07	delete	25	0.02	1.93132	0.00000	0.00000		
84	2017.11.27 05:32	s/l	26	0.01	1.94052	1.94052	1.97462	0.19	10048.35
85	2017.11.29 00:53	buy	27	0.02	1.93497	0.00000	0.00000		
86	2017.11.29 00:53	modify	27	0.02	1.93497	1.91767	1.96957		
87	2017.11.29 02:26	modify	27	0.02	1.93497	1.93547	1.96957		
88	2017.11.29 02:26	close	27	0.01	1.93799	1.93547	1.96957	1.92	10050.27
89	2017.11.29 02:26	buy	28	0.01	1.93497	1.93547	1.96957		
90	2017.11.29 03:31	close	28	0.01	1.93686	1.93547	1.96957	1.17	10051.44
91	2017.12.21 00:00	sell	29	0.02	1.90647	0.00000	0.00000		
92	2017.12.21 00:00	modify	29	0.02	1.90647	1.92399	1.87187		
93	2017.12.21 00:00	sell limit	30	0.02	1.91539	0.00000	0.00000		
94	2017.12.21 02:23	close	29	0.02	1.90620	1.92399	1.87187	0.22	10051.66
95	2017.12.21 02:23	delete	30	0.02	1.91539	0.00000	0.00000		
96	2018.01.30 16:00	buy	31	0.02	1.92403	0.00000	0.00000		
97	2018.01.30 16:00	modify	31	0.02	1.92403	1.90673	1.95863		
98	2018.01.30 16:03	buy limit	32	0.02	1.91533	0.00000	0.00000		
99	2018.01.30 16:56	modify	31	0.02	1.92403	1.92453	1.95863		
100	2018.01.30 16:56	close	31	0.01	1.92704	1.92453	1.95863	1.92	10053.58
101	2018.01.30 16:56	buy	33	0.01	1.92403	1.92453	1.95863		
102	2018.01.30 16:56	delete	32	0.02	1.91533	0.00000	0.00000		
103	2018.01.30 17:23	s/l	33	0.01	1.92453	1.92453	1.95863	0.26	10053.84
104	2018.02.21 12:00	sell	34	0.02	1.90040	0.00000	0.00000		
105	2018.02.21 12:00	modify	34	0.02	1.90040	1.91792	1.86580		
106	2018.02.21 12:08	sell limit	35	0.02	1.90932	0.00000	0.00000		
107	2018.02.21 13:12	modify	34	0.02	1.90040	1.89990	1.86580		
108	2018.02.21 13:12	close	34	0.01	1.89738	1.89990	1.86580	1.92	10055.76
109	2018.02.21 13:12	sell	36	0.01	1.90040	1.89990	1.86580		
110	2018.02.21 13:12	delete	35	0.02	1.90932	0.00000	0.00000		
111	2018.02.21 16:07	close	36	0.01	1.89793	1.89990	1.86580	1.56	10057.32
112	2018.03.06 14:52	sell	37	0.02	1.90582	0.00000	0.00000		
113	2018.03.06 14:52	modify	37	0.02	1.90582	1.92334	1.87122		
114	2018.03.06 14:57	sell limit	38	0.02	1.91474	0.00000	0.00000		
115	2018.03.06 15:04	close	37	0.02	1.90564	1.92334	1.87122	0.10	10057.42
116	2018.03.06 15:04	delete	38	0.02	1.91474	0.00000	0.00000		
117	2018.03.12 08:00	sell	39	0.02	1.89346	0.00000	0.00000		
118	2018.03.12 08:00	modify	39	0.02	1.89346	1.91098	1.85886		
119	2018.03.12 08:03	sell limit	40	0.02	1.90238	0.00000	0.00000		
120	2018.03.12 15:48	sell	40	0.02	1.90238	0.00000	0.00000		
121	2018.03.12 15:48	sell limit	41	0.02	1.91130	0.00000	0.00000		
122	2018.03.12 15:48	modify	39	0.02	1.89346	1.91968	1.89550		
123	2018.03.12 15:48	modify	40	0.02	1.90238	1.91968	1.89550		
124	2018.03.13 11:41	t/p	39	0.02	1.89550	1.91968	1.89550	-2.78	10054.64
125	2018.03.13 11:41	t/p	40	0.02	1.89550	1.91968	1.89550	9.01	10063.65
126	2018.03.13 11:41	delete	41	0.02	1.91130	0.00000	0.00000		
127	2018.04.19 16:00	buy	42	0.02	1.95007	0.00000	0.00000		
128	2018.04.19 16:00	modify	42	0.02	1.95007	1.93277	1.98467		
129	2018.04.19 16:51	buy limit	43	0.02	1.94137	0.00000	0.00000		
130	2018.04.19 20:32	buy	43	0.02	1.94137	0.00000	0.00000		
131	2018.04.19 20:32	buy limit	44	0.02	1.93267	0.00000	0.00000		
132	2018.04.19 20:32	modify	42	0.02	1.95007	1.92407	1.94792		
133	2018.04.19 20:32	modify	43	0.02	1.94137	1.92407	1.94792		
134	2018.04.20 12:43	t/p	42	0.02	1.94792	1.92407	1.94792	-3.11	10060.54
135	2018.04.20 12:43	t/p	43	0.02	1.94792	1.92407	1.94792	8.39	10068.93
136	2018.04.20 12:43	delete	44	0.02	1.93267	0.00000	0.00000		
137	2018.05.17 12:00	buy	45	0.02	1.96349	0.00000	0.00000		
138	2018.05.17 12:00	modify	45	0.02	1.96349	1.94619	1.99809		
139	2018.05.17 12:01	buy limit	46	0.02	1.95479	0.00000	0.00000		
140	2018.05.18 10:48	buy	46	0.02	1.95479	0.00000	0.00000		
141	2018.05.18 10:48	buy limit	47	0.02	1.94609	0.00000	0.00000		

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142	2018.05.18 10:48	modify	45	0.02	1.96349	1.93749	1.96134		
143	2018.05.18 10:48	modify	46	0.02	1.95479	1.93749	1.96134		
144	2018.05.21 00:00	buy	47	0.02	1.94609	0.00000	0.00000		
145	2018.05.21 00:00	modify	45	0.02	1.96349	1.92879	1.95769		
146	2018.05.21 00:00	modify	46	0.02	1.95479	1.92879	1.95769		
147	2018.05.21 00:00	modify	47	0.02	1.94609	1.92879	1.95769		
148	2018.05.22 09:23	s/l	45	0.02	1.92879	1.92879	1.95769	-46.38	10022.55
149	2018.05.22 09:23	s/l	46	0.02	1.92879	1.92879	1.95769	-34.75	9987.80
150	2018.05.22 09:23	s/l	47	0.02	1.92879	1.92879	1.95769	-23.13	9964.67
151	2018.06.04 12:00	sell	48	0.02	1.90166	0.00000	0.00000		
152	2018.06.04 12:00	modify	48	0.02	1.90166	1.91918	1.86706		
153	2018.06.04 12:02	sell limit	49	0.02	1.91058	0.00000	0.00000		
154	2018.06.04 13:58	close	48	0.02	1.90136	1.91918	1.86706	0.26	9964.93
155	2018.06.04 13:58	delete	49	0.02	1.91058	0.00000	0.00000		
156	2018.06.07 16:00	sell	50	0.02	1.90284	0.00000	0.00000		
157	2018.06.07 16:00	modify	50	0.02	1.90284	1.92036	1.86824		
158	2018.06.07 16:50	modify	50	0.02	1.90284	1.90234	1.86824		
159	2018.06.07 16:50	close	50	0.01	1.89983	1.90234	1.86824	1.92	9966.85
160	2018.06.07 16:50	sell	51	0.01	1.90284	1.90234	1.86824		
161	2018.06.07 17:18	s/l	51	0.01	1.90234	1.90234	1.86824	0.26	9967.11
162	2018.06.13 12:00	sell	52	0.02	1.89884	0.00000	0.00000		
163	2018.06.13 12:00	modify	52	0.02	1.89884	1.91636	1.86424		
164	2018.06.13 12:37	close	52	0.02	1.89854	1.91636	1.86424	0.26	9967.37
165	2018.06.18 15:33	sell	53	0.02	1.90349	0.00000	0.00000		
166	2018.06.18 15:33	modify	53	0.02	1.90349	1.92101	1.86889		
167	2018.06.18 15:37	sell limit	54	0.02	1.91241	0.00000	0.00000		
168	2018.06.18 20:02	sell	54	0.02	1.91241	0.00000	0.00000		
169	2018.06.18 20:02	sell limit	55	0.02	1.92133	0.00000	0.00000		
170	2018.06.18 20:02	modify	53	0.02	1.90349	1.92971	1.90553		
171	2018.06.18 20:02	modify	54	0.02	1.91241	1.92971	1.90553		
172	2018.06.20 04:33	t/p	53	0.02	1.90553	1.92971	1.90553	-2.72	9964.65
173	2018.06.20 04:33	t/p	54	0.02	1.90553	1.92971	1.90553	9.06	9973.71
174	2018.06.20 04:33	delete	55	0.02	1.92133	0.00000	0.00000		
175	2018.07.24 16:00	sell	56	0.02	1.92870	0.00000	0.00000		
176	2018.07.24 16:00	modify	56	0.02	1.92870	1.94622	1.89410		
177	2018.07.24 16:02	sell limit	57	0.02	1.93762	0.00000	0.00000		
178	2018.07.26 03:25	close	56	0.02	1.92842	1.94622	1.89410	0.47	9974.19
179	2018.07.26 03:25	delete	57	0.02	1.93762	0.00000	0.00000		