Strategy Tester Report BiM LRSF 19

AdmiralMarkets-Demo (Build 1090)

Symbol AUDCAD (Australian Dollar vs Canadian Dollar) Period 4 Hours (H4) 2018.01.02 00:00 - 2018.08.31 20:00 (2018.01.01 - 2018.09.02) 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 2045 Ticks modelled 14124769 Modelling quality 60.47% Mismatched 0 charts errors Initial 1000.00 Spread Current (23) deposit Total net 28.08 Gross profit 55.07 Gross loss -26.99profit Profit factor 2.04 Expected payoff 1.08 Absolute 26.34 Maximal drawdown 34.19 (3.33%) Relative drawdown 3.34% (33.65) drawdown Total 26 Short positions (won %) 16 (81.25%) Long positions (won %) 10 (60.00%) trades Profit trades (% of total) 19 (73.08%) Loss trades (% of total) 7 (26.92%) Largest profit trade 8.39 loss trade -7.40 Average profit trade 2.90 loss trade -3.86 2 (-9.56) consecutive wins (profit in money) 10 (28.28) consecutive losses (loss in money) Maximal consecutive profit (count of wins) 28.28 (10) consecutive loss (count of losses) -9.56(2)Average consecutive wins 4 consecutive losses Balance / Equity / Every tick (the most precise method based on all available least timeframes to generate each tick) / 60.47% 1028 1020 1011 1003 995 11 12 13 15 16 17 20 21 23 24 25 27 28 29 31 32 Time Type Order Size Price S/L T / P Profit Balance 0.02 0.00000 2018.01.15 08:00 1 0.99004 0.00000 buv 2 2018.01.15 08:00 modify 1 0.02 0.99004 0.98374 1.00264 2 3 2018.01.15 08:26 buy limit 0.02 0.98684 0.00000 0.00000 2018.01.16 16:30 2 0.02 0.98684 0.00000 0.00000 buy 5 2018.01.16 16:30 3 0.00000 buy limit 0.02 0.98364 0.00000 6 2018.01.16 16:30 modify 1 0.02 0.99004 0.98054 0.98884 2018.01.16 16:30 modify 2 0.02 0.98684 0.98054 0.98884 2018.01.16 20:18 8 1 0.02 0.98884 0.98054 0.98884 998.17 t/p -1.839 2018.01.16 20:18 t/p 2 0.02 0.98884 0.98054 0.98884 3.05 1001.22 2018.01.16 20:18 3 0.02 0.00000 10 delete 0.98364 0.00000 2018.01.24 12:00 0.00000 11 buy 0.02 0.99555 0.00000 2018.01.24 12:00 0.02 0.99555 0.98925 1.00815 12 modify 2018.01.24 13:50 5 0.02 0.99235 0.00000 0.00000 13 buy limit 2018.01.25 21:48 5 0.02 0.99235 0.00000 0.00000 14 6 0.00000 2018.01.25 21:48 buy limit 0.02 0.98915 0.00000 15 16 2018.01.25 21:48 modify 4 0.02 0.99555 0.98605 0.99435 17 2018.01.25 21:48 modify 5 0.02 0.98605 0.99235 0.99435 2018.01.26 03:53 0.02 0.98605 -1.82 999.41 18 t/p 0.99435 0.99435

t/p

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0.02

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2018.01.26 03:53

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20	2018.01.26 03:53	delete	6	0.02	0.98915	0.00000	0.00000		
21	2018.02.07 12:00	sell	7	0.02	0.98425	0.00000	0.00000		
22	2018.02.07 12:00	modify	7	0.02	0.98425	0.99078	0.97165		
23	2018.02.07 12:02	sell limit	8	0.02	0.98768	0.00000	0.00000		
24	2018.02.08 06:14	modify	7	0.02	0.98425	0.98375	0.97165		
25	2018.02.08 06:14	modify	7	0.02	0.98425	0.98345	0.97165		
26	2018.02.08 06:14	close	7	0.01	0.98125	0.98345	0.97165	2.16	1004.62
27	2018.02.08 06:14	sell	9	0.01	0.98425	0.98345	0.97165		
28	2018.02.08 06:14	delete	8	0.02	0.98768	0.00000	0.00000		
29 30	2018.02.08 08:00	modify s/l	9	0.01 0.01	0.98425 0.98313	0.98313 0.98313	0.97165 0.97165	0.72	1005.35
31	2018.02.08 08:06 2018.02.22 16:00	buy	10	0.01	0.99702	0.00000	0.97103	0.73	1005.35
32	2018.02.22 16:00	modify	10	0.02	0.99702	0.99072	1.00962		
33	2018.02.22 16:43	buy limit	11	0.02	0.99382	0.00000	0.00000		
34	2018.02.23 12:22	buy	11	0.02	0.99382	0.00000	0.00000		
35	2018.02.23 12:22	buy limit	12	0.02	0.99062	0.00000	0.00000		
36	2018.02.23 12:22	modify	10	0.02	0.99702	0.98752	0.99582		
37	2018.02.23 12:22	modify	11	0.02	0.99382	0.98752	0.99582		
38	2018.02.23 15:29	buy	12	0.02	0.99062	0.00000	0.00000		
39	2018.02.23 15:29	buy limit	13	0.02	0.98742	0.00000	0.00000		
40	2018.02.23 15:29	modify	10	0.02	0.99702	0.98432	0.99412		
41	2018.02.23 15:29	modify	11	0.02	0.99382	0.98432	0.99412		
42	2018.02.23 15:29	modify	12	0.02	0.99062	0.98432	0.99412		
43	2018.02.23 15:31	buy	13	0.02	0.98742	0.00000	0.00000		
44	2018.02.23 15:31	buy limit	14	0.02	0.98422	0.00000	0.00000		
45	2018.02.23 15:31	modify	10	0.02	0.99702	0.98112	0.99252		
46	2018.02.23 15:31	modify	11	0.02	0.99382	0.98112	0.99252		
47	2018.02.23 15:31	modify	12	0.02	0.99062	0.98112	0.99252		
48	2018.02.23 15:31	modify	13	0.02	0.98742	0.98112	0.99252		
49	2018.02.26 04:07	t/p	10	0.02	0.99252	0.98112	0.99252	-6.86	998.49
50	2018.02.26 04:07	t/p	11	0.02	0.99252	0.98112	0.99252	-1.98	996.51
51	2018.02.26 04:07	t/p	12	0.02	0.99252	0.98112	0.99252	2.90	999.42
52	2018.02.26 04:07	t/p	13	0.02	0.99252	0.98112	0.99252	7.78	1007.20
53	2018.02.26 04:07	delete	14	0.02	0.98422	0.00000	0.00000		
54	2018.04.02 12:00	sell	15	0.02	0.98930	0.00000	0.00000		
55	2018.04.02 12:00	modify	15	0.02	0.98930	0.99583	0.97670		
56	2018.04.02 17:57	close	15	0.02	0.98900	0.99583	0.97670	0.46	1007.66
57	2018.04.16 18:23	sell	16	0.02	0.97736	0.00000	0.00000		
58	2018.04.16 18:23	modify	16	0.02	0.97736	0.98389	0.96476		
59	2018.04.16 18:38	sell limit	17	0.02	0.98079	0.00000	0.00000		
60	2018.04.17 19:03	modify	16	0.02	0.97736	0.97686	0.96476	2.25	1000.01
61	2018.04.17 19:03	close	16	0.01	0.97436	0.97686	0.96476	2.25	1009.91
62 63	2018.04.17 19:03 2018.04.17 19:03	sell delete	18 17	0.01 0.02	0.97736 0.98079	0.97686 0.00000	0.96476 0.00000		
64	2018.04.17 19.03	modify	18	0.02	0.97736	0.97680	0.96476		
65	2018.04.18 00:05	modify	18	0.01	0.97736	0.97542	0.96476		
66	2018.04.18 00:07	s/I	18	0.01	0.97542	0.97542	0.96476	1.39	1011.30
67	2018.06.04 04:00	buy	19	0.02	0.98173	0.00000	0.00000	1.55	1011.50
68	2018.06.04 04:00	modify	19	0.02	0.98173	0.97543	0.99433		
69	2018.06.04 06:16	modify	19	0.02	0.98173	0.98223	0.99433		
70	2018.06.04 06:16	close	19	0.01	0.98473	0.98223	0.99433	2.29	1013.59
71	2018.06.04 06:16	buy	20	0.01	0.98173	0.98223	0.99433		
72	2018.06.04 12:08	modify	20	0.01	0.98173	0.98461	0.99433		
73	2018.06.04 16:06	modify	20	0.01	0.98173	0.98673	0.99433		
74	2018.06.05 06:01	s/l	20	0.01	0.98673	0.98673	0.99433	3.82	1017.41
75	2018.07.19 16:00	sell	21	0.02	0.97231	0.00000	0.00000		
76	2018.07.19 16:00	modify	21	0.02	0.97231	0.97884	0.95971		
77	2018.07.19 16:14	sell limit	22	0.02	0.97574	0.00000	0.00000		
78	2018.07.19 17:13	close	21	0.02	0.97202	0.97884	0.95971	0.44	1017.85
79	2018.07.19 17:13	delete	22	0.02	0.97574	0.00000	0.00000		
80	2018.07.25 16:50	sell	23	0.02	0.97142	0.00000	0.00000		

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81	2018.07.25 16:50	modify	23	0.02	0.97142	0.97795	0.95882		
82	2018.07.25 17:52	sell limit	24	0.02	0.97485	0.00000	0.00000		
83	2018.07.26 13:17	modify	23	0.02	0.97142	0.97092	0.95882		
84	2018.07.26 13:17	modify	23	0.02	0.97142	0.97046	0.95882		
85	2018.07.26 13:17	close	23	0.01	0.96842	0.97046	0.95882	2.16	1020.01
86	2018.07.26 13:17	sell	25	0.01	0.97142	0.97046	0.95882		
87	2018.07.26 13:17	delete	24	0.02	0.97485	0.00000	0.00000		
88	2018.07.26 16:00	modify	25	0.01	0.97142	0.96927	0.95882		
89	2018.07.26 20:00	modify	25	0.01	0.97142	0.96737	0.95882		
90	2018.07.27 00:05	modify	25	0.01	0.97142	0.96543	0.95882		
91	2018.07.27 04:00	modify	25	0.01	0.97142	0.96491	0.95882		
92	2018.07.27 04:25	s/I	25	0.01	0.96491	0.96491	0.95882	4.79	1024.79
93	2018.08.07 00:05	sell	26	0.02	0.96020	0.00000	0.00000	1.75	102 117 5
94	2018.08.07 00:05	modify	26	0.02	0.96020	0.96673	0.94760		
95	2018.08.07 00:32	sell limit	27	0.02	0.96363	0.00000	0.00000		
96	2018.08.07 10:10	sell	27	0.02	0.96363	0.00000	0.00000		
97	2018.08.07 10:10	sell limit	28	0.02	0.96706	0.00000	0.00000		
98	2018.08.07 10:10	modify	26	0.02	0.96020	0.96993	0.96129		
99	2018.08.07 10:10	modify	27	0.02	0.96363	0.96993	0.96129		
100	2018.08.07 19:12	sell	28	0.02	0.96706	0.00000	0.00000		
101	2018.08.07 19:12	sell limit	29	0.02	0.97049	0.00000	0.00000		
102	2018.08.07 19:12	modify	26	0.02	0.96020	0.97336	0.96310		
103	2018.08.07 19:12	modify	27	0.02	0.96363	0.97336	0.96310		
104	2018.08.07 19:12	modify	28	0.02	0.96706	0.97336	0.96310		
105	2018.08.08 10:42	sell	29	0.02	0.97049	0.00000	0.00000		
106	2018.08.08 10:42	sell limit	30	0.02	0.97392	0.00000	0.00000		
107	2018.08.08 10:42	modify	26	0.02	0.96020	0.97679	0.96482		
108	2018.08.08 10:42	modify	27	0.02	0.96363	0.97679	0.96482		
109	2018.08.08 10:42	modify	28	0.02	0.96706	0.97679	0.96482		
110	2018.08.08 10:42	modify	29	0.02	0.97049	0.97679	0.96482		
111	2018.08.09 17:54	t/p	26	0.02	0.96482	0.97679	0.96482	-7.40	1017.39
112	2018.08.09 17:54	t/p	27	0.02	0.96482	0.97679	0.96482	-2.16	1015.24
113	2018.08.09 17:54	t/p	28	0.02	0.96482	0.97679	0.96482	3.07	1018.31
114	2018.08.09 17:54	t/p	29	0.02	0.96482	0.97679	0.96482	8.39	1026.69
115	2018.08.09 17:54	delete	30	0.02	0.97392	0.00000	0.00000		
116	2018.08.17 16:00	sell	31	0.02	0.95134	0.00000	0.00000		
117	2018.08.17 16:00	modify	31	0.02	0.95134	0.95787	0.93874		
118	2018.08.17 16:02	sell limit	32	0.02	0.95477	0.00000	0.00000		
119	2018.08.17 21:43	sell	32	0.02	0.95477	0.00000	0.00000		
120	2018.08.17 21:43	sell limit	33	0.02	0.95820	0.00000	0.00000		
121	2018.08.17 21:43	modify	31	0.02	0.95134	0.96107	0.95243		
122	2018.08.17 21:43	modify	32	0.02	0.95477	0.96107	0.95243		
123	2018.08.21 06:50	sell	33	0.02	0.95820	0.00000	0.00000		
124	2018.08.21 06:50	sell limit	34	0.02	0.96163	0.00000	0.00000		
125	2018.08.21 06:50	modify	31	0.02	0.95134	0.96450	0.95424		
126	2018.08.21 06:50	modify	32	0.02	0.95477	0.96450	0.95424		
127	2018.08.21 06:50	modify	33	0.02	0.95820	0.96450	0.95424		
128	2018.08.23 02:56	t/p	31	0.02	0.95424	0.96450	0.95424	-4.95	1021.74
129	2018.08.23 02:56	t/p	32	0.02	0.95424	0.96450	0.95424	0.29	1022.03
130	2018.08.23 02:56	t/p	33	0.02	0.95424	0.96450	0.95424	5.69	1027.72
131	2018.08.23 02:56	delete	34	0.02	0.96163	0.00000	0.00000		
132	2018.08.27 12:00	sell	35	0.02	0.95236	0.00000	0.00000		
133	2018.08.27 12:00	modify	35	0.02	0.95236	0.95889	0.93976		
134	2018.08.27 12:15	sell limit	36	0.02	0.95579	0.00000	0.00000		
135	2018.08.28 09:48	close	35	0.02	0.95207	0.95889	0.93976	0.36	1028.08
136	2018.08.28 09:48	delete	36	0.02	0.95579	0.00000	0.00000	****	
130	2010.00.20 03.70	ucicle	50	5.02	3.33373	0.00000	5.00000		