Strategy Tester Report BiM LRSF 19

AdmiralMarkets-Demo (Build 1090)

Symbol AUDJPY (Australian Dollar vs Japanese Yen) 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="-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 19585904 Modelling quality 60.47% Mismatched 2 charts errors Initial 1000.00 Current (20) Spread deposit Total net 32.33 Gross profit 38.72 Gross loss -6.39profit Profit factor 6.06 Expected payoff 1.80 Absolute 5.36 Maximal drawdown 20.75 (2.03%) Relative drawdown 2.03% (20.75) drawdown Total 18 Short positions (won %) 8 (87.50%) Long positions (won %) 10 (80.00%) trades Profit trades (% of total) 15 (83,33%) Loss trades (% of total) 3 (16.67%) Largest profit trade 8.29 loss trade -2.21 Average profit trade 2.58 loss trade -2.13 1 (-2.21) consecutive wins (profit in money) 5 (8.46) consecutive losses (loss in money) Maximal consecutive profit (count of wins) 14.71 (3) consecutive loss (count of losses) -2.21(1)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% 1032 1024 1015 1007 998 13 15 16 17 19 20 21 23 24 25 27 28 29 31 32 12 Time Type Order Size Price S/L T / P Profit Balance 0.02 88.323 0.000 2018.01.17 12:00 0.000 1 buv 2 2018.01.17 12:00 modify 0.02 88.323 87.663 89.643 3 2018.01.17 13:28 buy limit 2 0.02 87,993 0.000 0.000 2018.01.17 19:58 modify 0.02 88.323 88.373 89.643 1 5 2018.01.17 19:58 close 1 0.01 88.623 88.373 89.643 2.70 1002.70 6 2018.01.17 19:58 3 0.01 88.323 88.373 89.643 buy 7 2018.01.17 19:58 delete 2 0.02 87.993 0.000 0.000 2018.01.18 00:38 8 0.01 88.549 88.373 89.643 2.08 1004.78 close 3 9 2018.02.13 12:00 sell 0.02 84.622 0.000 0.000 2018.02.13 12:00 0.02 85.302 83,302 10 84.622 modify 2018.02.13 12:02 0.02 0.000 11 sell limit 84.972 0.000 2018.02.13 16:07 0.02 84.572 83.302 12 modify 84.622 13 2018.02.13 16:07 0.01 84.321 84.572 83.302 2.71 1007.49 close 2018.02.13 16:07 6 0.01 84.622 84.572 83.302 14 2018.02.13 16:07 5 0.02 84.972 0.000 0.000 15 delete 16 2018.02.13 17:24 s/l 6 0.01 84.572 84.572 83.302 0.45 1007.94 17 2018.02.16 00:05 7 0.02 0.000 0.000 84,275 sell 2018.02.16 00:05 0.02 84.275 82.955 18 modify 84.955

0.02

84.625

0.000

0.000

sell limit

2018.02.16.00:07

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9/4/2018			Stra	iteav Tester	: BiM_LRSF_19))			
20	2018.02.16 07:08	close	7	0.02	84.246	84.955	82.955	0.52	1008.46
21	2018.02.16 07:08	delete	8	0.02	84.625	0.000	0.000	0.32	1000.40
22	2018.03.07 08:00	sell	9	0.02	82.415	0.000	0.000		
23	2018.03.07 08:00	modify	9	0.02	82.415	83.095	81.095		
24	2018.03.07 08:17	sell limit	10	0.02	82.765	0.000	0.000		
25	2018.03.07 15:23	sell	10	0.02	82.765	0.000	0.000		
26	2018.03.07 15:23	sell limit	11	0.02	83.115	0.000	0.000		
27	2018.03.07 15:23	modify	9	0.02	82.415	83.425	82.530		
28	2018.03.07 15:23	modify	10	0.02	82.765	83.425	82.530		
29	2018.03.07 19:11	t/p	9	0.02	82.530	83.425	82.530	-2.07	1006.39
30	2018.03.07 19:11	t/p	10	0.02	82.530	83.425	82.530	4.23	1010.62
31	2018.03.07 19:11	delete	11	0.02	83.115	0.000	0.000	7.25	1010.02
32	2018.04.18 08:00	buy	12	0.02	83.364	0.000	0.000		
33	2018.04.18 08:00	modify	12	0.02	83.364	82.704	84.684		
34	2018.04.18 09:37	buy limit	13	0.02	83.034	0.000	0.000		
35	2018.04.19 02:42	modify	12	0.02	83.364	83.414	84.684		
36	2018.04.19 02:42	close	12	0.02	83.664	83.414	84.684	2.75	1013.38
37	2018.04.19 02:42	buy	14	0.01	83.364	83.414	84.684	2.73	1015.50
38						0.000	0.000		
39	2018.04.19 02:42	delete	13	0.02	83.034	83.433			
40	2018.04.19 08:00 2018.04.19 15:33	modify	14 14	0.01 0.01	83.364 83.486	83.433	84.684 84.684	1 15	1014.53
41		close sell	15	0.01	81.279	0.000	0.000	1.15	1014.55
42	2018.06.25 08:00	modify	15	0.02	81.279	81.959	79.959		
43	2018.06.25 08:00	close	15	0.02	81.250	81.959	79.959	0.52	1015.05
44	2018.06.25 09:17 2018.07.16 12:00					0.000	0.000	0.32	1013.03
45	2018.07.16 12:00	buy	16 16	0.02 0.02	83.595	82.935	84.915		
46	2018.07.16 13:29	modify	17	0.02	83.595 83.265	0.000	0.000		
47	2018.07.16 18:42	buy limit buy	17	0.02	83.265	0.000	0.000		
48	2018.07.16 18:42	buy limit	18	0.02	82.935	0.000	0.000		
49	2018.07.16 18:42	modify	16	0.02	83.595	82.605	83.470		
50	2018.07.16 18:42	modify	17	0.02	83.265	82.605	83.470		
51	2018.07.17 06:37		16	0.02	83.470	82.605	83.470	-2.21	1012.84
52	2018.07.17 06:37	t/p t/p	17	0.02	83.470	82.605	83.470	3.73	1012.64
53	2018.07.17 06:37	delete	18	0.02	82.935	0.000	0.000	3.73	1010.57
54	2018.07.19 00:05	buy	19	0.02	83.513	0.000	0.000		
55	2018.07.19 00:05	modify	19	0.02	83.513	82.853	84.833		
56	2018.07.19 00:06	buy limit	20	0.02	83.183	0.000	0.000		
57	2018.07.19 04:30	modify	19	0.02	83.513	83.563	84.833		
58	2018.07.19 04:30	close	19	0.02	83.814	83.563	84.833	2.71	1019.28
59	2018.07.19 04:30	buy	21	0.01	83.513	83.563	84.833	2.71	1019.20
60	2018.07.19 04:30	delete	20	0.02	83.183	0.000	0.000		
61	2018.07.19 08:58	s/l	21	0.01	83.563	83.563	84.833	0.45	1019.73
62	2018.08.07 12:00	buy	22	0.02	82.727	0.000	0.000	0.15	1015.75
63	2018.08.07 12:00	modify	22	0.02	82.727	82.067	84.047		
64	2018.08.07 12:28	buy limit	23	0.02	82.397	0.000	0.000		
65	2018.08.08 10:13	buy	23	0.02	82.397	0.000	0.000		
66	2018.08.08 10:13	buy limit	24	0.02	82.067	0.000	0.000		
67	2018.08.08 10:13	modify	22	0.02	82.727	81.737	82.602		
68	2018.08.08 10:13	modify	23	0.02	82.397	81.737	82.602		
69	2018.08.09 09:13	t/p	22	0.02	82.602	81.737	82.602	-2.11	1017.62
70	2018.08.09 09:13	t/p	23	0.02	82.602	81.737	82.602	3.80	1021.42
71	2018.08.09 09:13	delete	24	0.02	82.067	0.000	0.000	3.00	2022112
72	2018.08.09 20:00	sell	25	0.02	82.024	0.000	0.000		
73	2018.08.09 20:00	modify	25	0.02	82.024	82.704	80.704		
73 74	2018.08.10 03:29	modify	25	0.02	82.024	81.974	80.704		
75	2018.08.10 03:29	close	25	0.01	81.724	81.974	80.704	2.61	1024.03
76	2018.08.10 03:29	sell	26	0.01	82.024	81.974	80.704		102 1100
77	2018.08.10 08:00	modify	26	0.01	82.024	81.847	80.704		
78	2018.08.10 09:29	close	26	0.01	81.093	81.847	80.704	8.29	1032.33
, 0		2.000	,	3.02	32.033		30., 31	3.23	1002100