## **Strategy Tester Report** BiM LRSF 19

Exness-Real3 (Build 1090)

Symbol USDJPYe (US Dollar vs Japanese Yen (0.1-0.4)) Period 1 Hour (H1) 2018.05.21 20:00 - 2018.08.24 20:00 (2018.01.01 - 2018.08.26) 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 1916 Ticks modelled 3773313 Modelling quality n/a Mismatched charts errors Initial 1000.00 Current (1) Spread deposit Total net 41.08 Gross profit 76.17 Gross loss -35.09profit Profit factor 2.17 Expected payoff 1.37 Absolute 10.77% (109.21) 94.78 Maximal drawdown 109.21 (10.77%) Relative drawdown drawdown Total 30 Short positions (won %) 23 (78.26%) Long positions (won %) 7 (85.71%) trades Profit trades (% of total) 24 (80.00%) Loss trades (% of total) 6 (20.00%) Largest profit trade 16.16 loss trade -15.60 Average profit trade 3.17 loss trade -5.85 3 (-27.93) consecutive wins (profit in money) 8 (15.69) consecutive losses (loss in money) Maximal consecutive profit (count of wins) 29.08 (3) consecutive loss (count of losses) -27.93 (3) Average consecutive wins 5 consecutive losses Balance / Equity / Every tick (the most precise method based on all available least timeframes to generate each tick) / n/a 1041 1025 1010 995 980 11 12 13 15 17 20 21 23 25 27 29 31 Time Туре Order Size Price S/L T / P Profit Balance 0.02 2018.05.24 14:00 109.160 0.000 0.000 sell 1 2018.05.24 14:00 modify 1 0.02 109.160 109.831 107.820 3 2018.05.24 14:01 sell limit 2 0.02 109.501 0.000 0.000 2018.05.24 14:39 close 1 0.02 109.130 109.831 107.820 0.55 1000.55 2018.05.24 14:39 0.02 0.000 5 delete 2 109.501 0.000 2018.05.29 01:00 3 0.02 109.206 0.000 0.000 sell 2018.05.29 01:00 modify 3 0.02 109.206 109.877 107.866 2018.05.29 06:24 0.02 3 109,206 109.156 107.866 8 modify 9 2018.05.29 06:24 modify 3 0.02 109.206 109.082 107.866 2018.05.29 06:24 close 3 0.01 108.905 109.082 2.76 1003.31 10 107.866 2018.05.29 06:24 0.01 109.082 107.866 11 sell 109,206 2018.05.29 08:00 0.01 109,206 108.955 107.866 12 modify 2018.05.29 09:00 0.01 109.206 108.794 107.866 13 modify 14 2018.05.29 09:57 0.01 108.794 108.794 107.866 3.79 1007.10 s/l 0.02 15 2018.05.29 16:00 5 108.606 0.000 0.000 sell 16 2018.05.29 16:00 modify 5 0.02 108.606 109.277 107.266

0.02

0.02

0.01

6

5

5

108.947

108.606

108.305

0.000

108.556

108.556

0.000

107.266

107.266

2.78

sell limit

modify

close

2018.05.29 16:23

2018.05.29 18:21

2018.05.29 18:21

17

18

19

1009.88

20	2010 05 20 10-21		7	0.01	100.000	100 556	107.266		
20	2018.05.29 18:21	sell	7	0.01	108.606	108.556	107.266		
21	2018.05.29 18:21	delete	6	0.02	108.947	0.000	0.000		
22	2018.05.29 19:38	close	7	0.01	108.550	108.556	107.266	0.52	1010.40
23	2018.05.31 14:00	sell	8	0.02	108.468	0.000	0.000		
24	2018.05.31 14:00	modify	8	0.02	108.468	109.139	107.128		
25	2018.05.31 14:01	sell limit	9	0.02	108.809	0.000	0.000		
26	2018.05.31 15:40	sell	9	0.02	108.809	0.000	0.000		
27	2018.05.31 15:40	sell limit	10	0.02	109.150	0.000	0.000		
28	2018.05.31 15:40	modify	8	0.02	108.468	109.479	108.598		
29	2018.05.31 15:40	modify	9	0.02	108.809	109.479	108.598		
30	2018.06.01 01:17	sell	10	0.02	109.150	0.000	0.000		
	2018.06.01 01:17								
31		sell limit	11	0.02	109.491	0.000	0.000		
32	2018.06.01 01:17	modify	8	0.02	108.468	109.820	108.778		
33	2018.06.01 01:17	modify	9	0.02	108.809	109.820	108.778		
34	2018.06.01 01:17	modify	10	0.02	109.150	109.820	108.778		
35	2018.06.01 12:16	sell	11	0.02	109.491	0.000	0.000		
36	2018.06.01 12:16	sell limit	12	0.02	109.832	0.000	0.000		
37	2018.06.01 12:16	modify	8	0.02	108.468	110.161	108.949		
38	2018.06.01 12:16	modify	9	0.02	108.809	110.161	108.949		
39	2018.06.01 12:16	modify	10	0.02	109.150	110.161	108.949		
40	2018.06.01 12:16	modify	11	0.02	109.491	110.161	108.949		
41	2018.06.04 19:50	sell	12	0.02	109.832	0.000	0.000		
42	2018.06.04 19:50	sell limit	13	0.02	110.173	0.000	0.000		
43			8						
	2018.06.04 19:50	modify		0.02	108.468	110.502	109.109		
44	2018.06.04 19:50	modify	9	0.02	108.809	110.502	109.109		
45	2018.06.04 19:50	modify	10	0.02	109.150	110.502	109.109		
46	2018.06.04 19:50	modify	11	0.02	109.491	110.502	109.109		
47	2018.06.04 19:50	modify	12	0.02	109.832	110.502	109.109		
48	2018.06.06 09:57	sell	13	0.02	110.173	0.000	0.000		
49	2018.06.06 09:57	modify	8	0.02	108.468	110.843	109.260		
50	2018.06.06 09:57	modify	9	0.02	108.809	110.843	109.260		
51	2018.06.06 09:57	modify	10	0.02	109.150	110.843	109.260		
52	2018.06.06 09:57	modify	11	0.02	109.491	110.843	109.260		
53	2018.06.06 09:57	modify	12	0.02	109.832	110.843	109.260		
54	2018.06.06 09:57	modify	13	0.02	110.173	110.843	109.260		
55	2018.06.08 10:16		8	0.02	109.260	110.843	109.260	-15.60	994.80
		t/p	9						
56	2018.06.08 10:16	t/p		0.02	109.260	110.843	109.260	-9.36	985.45
57	2018.06.08 10:16	t/p	10	0.02	109.260	110.843	109.260	-2.98	982.47
58	2018.06.08 10:16	t/p	11	0.02	109.260	110.843	109.260	3.27	985.74
59	2018.06.08 10:16	t/p	12	0.02	109.260	110.843	109.260	9.65	995.38
60	2018.06.08 10:16	t/p	13	0.02	109.260	110.843	109.260	16.16	1011.54
61	2018.06.13 19:00	buy	14	0.02	110.539	0.000	0.000		
62	2018.06.13 19:00	modify	14	0.02	110.539	109.869	111.879		
63	2018.06.13 19:02	buy limit	15	0.02	110.199	0.000	0.000		
64	2018.06.13 22:06	buy	15	0.02	110.199	0.000	0.000		
65	2018.06.13 22:06	buy limit	16	0.02	109.859	0.000	0.000		
66	2018.06.13 22:06	modify	14	0.02	110.539	109.529	110.409		
67	2018.06.13 22:06	modify	15	0.02	110.199	109.529	110.409		
68	2018.06.14 14:04	t/p	14	0.02	110.409	109.529	110.409	-2.18	1009.36
69	2018.06.14 14:04	t/p	15	0.02	110.409	109.529	110.409	3.97	1013.33
70	2018.06.14 14:04	delete 	16	0.02	109.859	0.000	0.000		
71	2018.06.19 00:00	sell	17	0.02	110.136	0.000	0.000		
72	2018.06.19 00:00	modify	17	0.02	110.136	110.807	108.796		
73	2018.06.19 00:03	sell limit	18	0.02	110.477	0.000	0.000		
74	2018.06.19 02:03	modify	17	0.02	110.136	110.086	108.796		
75	2018.06.19 02:03	close	17	0.01	109.835	110.086	108.796	2.74	1016.07
76	2018.06.19 02:03	sell	19	0.01	110.136	110.086	108.796		
77	2018.06.19 02:03	delete	18	0.02	110.477	0.000	0.000		
78	2018.06.19 03:00	modify	19	0.01	110.136	109.925	108.796		
70 79	2018.06.19 04:00	modify	19	0.01	110.136	109.919	108.796		
80	2018.06.19 05:00	modify	19	0.01	110.136	109.793	108.796		

81	2018.06.19 06:00	modify	19	0.01	110.136	109.734	108.796		
82	2018.06.19 06:37	s/l	19	0.01	109.734	109.734	108.796	3.66	1019.73
83	2018.06.22 07:00	sell	20	0.02	109.900	0.000	0.000		
84	2018.06.22 07:00	modify	20	0.02	109.900	110.571	108.560		
85	2018.06.22 07:17	sell limit	21	0.02	110.241	0.000	0.000		
86	2018.06.25 00:32	modify	20	0.02	109.900	109.850	108.560		
87	2018.06.25 00:32	close	20	0.01	109.599	109.850	108.560	2.68	1022.41
88	2018.06.25 00:32	sell	22	0.01	109.900	109.850	108.560		
89	2018.06.25 00:32	delete	21	0.02	110.241	0.000	0.000		
90	2018.06.25 02:00	modify	22	0.01	109.900	109.683	108.560		
91	2018.06.25 03:00	modify	22	0.01	109.900	109.547	108.560		
92	2018.06.25 03:19	s/l	22	0.01	109.547	109.547	108.560	3.15	1025.56
93	2018.06.29 03:00	buy	23	0.02	110.719	0.000	0.000		
94	2018.06.29 03:00	modify	23	0.02	110.719	110.049	112.059		
95	2018.06.29 03:39	buy limit	24	0.02	110.379	0.000	0.000		
96	2018.06.29 15:37	close	23	0.02	110.749	110.049	112.059	0.54	1026.10
97	2018.06.29 15:37	delete	24	0.02	110.379	0.000	0.000		
98	2018.07.02 18:00	buy	25	0.02	110.886	0.000	0.000		
99	2018.07.02 18:00	modify	25	0.02	110.886	110.216	112.226		
100	2018.07.02 19:38	buy limit	26	0.02	110.546	0.000	0.000		
101	2018.07.03 01:29	close	25	0.02	110.916	110.216	112.226	0.60	1026.69
102	2018.07.03 01:29	delete	26	0.02	110.546	0.000	0.000		
103	2018.07.05 02:00	sell	27	0.02	110.415	0.000	0.000		
104	2018.07.05 02:00	modify	27	0.02	110.415	111.086	109.075		
105	2018.07.05 02:39	sell limit	28	0.02	110.756	0.000	0.000		
106	2018.07.06 01:39	sell	28	0.02	110.756	0.000	0.000		
107	2018.07.06 01:39	sell limit	29	0.02	111.097	0.000	0.000		
108	2018.07.06 01:39	modify	27	0.02	110.415	111.426	110.545		
109	2018.07.06 01:39	modify	28	0.02	110.756	111.426	110.545		
110	2018.07.06 07:38	t/p	27	0.02	110.545	111.426	110.545	-2.49	1024.21
111	2018.07.06 07:38	t/p	28	0.02	110.545	111.426	110.545	3.82	1028.03
112	2018.07.06 07:38	delete	29	0.02	111.097	0.000	0.000	3.02	1020.03
113	2018.07.11 08:31	buy	30	0.02	111.118	0.000	0.000		
114	2018.07.11 08:31	modify	30	0.02	111.118	110.448	112.458		
115	2018.07.11 12:02	close	30	0.02	111.148	110.448	112.458	0.54	1028.57
116	2018.07.17 11:00	buy	31	0.02	112.524	0.000	0.000	0.54	1020.57
117	2018.07.17 11:00	modify	31	0.02	112.524	111.854	113.864		
117	2018.07.17 11:00	modify	31	0.02	112.524	112.574	113.864		
119	2018.07.17 14:29	close	31	0.02	112.825	112.574	113.864	2.67	1031.24
120	2018.07.17 14:29	buy	32	0.01	112.524	112.574	113.864	2.07	1031.24
121	2018.07.17 14:37	modify	32	0.01	112.524	112.574	113.864		
122	2018.07.17 14:39		32	0.01	112.524	112.615	113.864		
123	2018.07.17 14.39	modify modify	32	0.01	112.524	112.638	113.864		
124	2018.07.17 23:21	modify	32	0.01	112.524	112.724	113.864		
125	2018.07.18 01:05	close	32	0.01	112.995	112.724	113.864	4.20	1035.44
126		sell	33	0.01		0.000	0.000	4.20	1033.44
127	2018.07.25 09:05	modify			111.164				
	2018.07.25 09:05	·	33	0.02	111.164	111.835	109.824		
128	2018.07.25 14:42	modify	33	0.02	111.164	111.114	109.824		
129	2018.07.25 14:42	modify	33	0.02	111.164	111.110	109.824	2.72	1020.16
130	2018.07.25 14:42	close	33	0.01	110.863	111.110	109.824	2.72	1038.16
131	2018.07.25 14:42	sell	34	0.01	111.164	111.110	109.824		
132	2018.07.25 14:42	modify	34	0.01	111.164	111.108	109.824		
133	2018.07.25 14:42	modify	34	0.01	111.164	111.099	109.824		
134	2018.07.25 14:42	modify	34	0.01	111.164	111.098	109.824		
135	2018.07.25 14:42	modify	34	0.01	111.164	111.091	109.824		
136	2018.07.25 14:44	s/l	34	0.01	111.091	111.091	109.824	0.66	1038.82
137	2018.08.10 01:00	sell	35	0.02	110.847	0.000	0.000		
138	2018.08.10 01:00	modify	35	0.02	110.847	111.518	109.507		
139	2018.08.10 01:07	sell limit	36	0.02	111.188	0.000	0.000		
140	2018.08.10 05:09	close	35	0.02	110.817	111.518	109.507	0.54	1039.36
141	2018.08.10 05:09	delete	36	0.02	111.188	0.000	0.000		

142	2018.08.10 15:00	sell	37	0.02	110.699	0.000	0.000		
143	2018.08.10 15:00	modify	37	0.02	110.699	111.370	109.359		
144	2018.08.10 15:03	sell limit	38	0.02	111.040	0.000	0.000		
145	2018.08.10 15:31	close	37	0.02	110.669	111.370	109.359	0.54	1039.90
146	2018.08.10 15:31	delete	38	0.02	111.040	0.000	0.000		
147	2018.08.16 13:36	sell	39	0.02	110.586	0.000	0.000		
148	2018.08.16 13:36	modify	39	0.02	110.586	111.257	109.246		
149	2018.08.16 13:48	sell limit	40	0.02	110.927	0.000	0.000		
150	2018.08.16 16:04	sell	40	0.02	110.927	0.000	0.000		
151	2018.08.16 16:04	sell limit	41	0.02	111.268	0.000	0.000		
152	2018.08.16 16:04	modify	39	0.02	110.586	111.597	110.716		
153	2018.08.16 16:04	modify	40	0.02	110.927	111.597	110.716		
154	2018.08.17 07:59	t/p	39	0.02	110.716	111.597	110.716	-2.49	1037.41
155	2018.08.17 07:59	t/p	40	0.02	110.716	111.597	110.716	3.67	1041.08
156	2018.08.17 07:59	delete	41	0.02	111.268	0.000	0.000		