Strategy Tester Report BiM LRSF 19

Exness-Real3 (Build 1090)

Symbol GBPUSDe (Great Britain Pound vs US Dollar (0.1-0.7)) Period 4 Hours (H4) 2018.01.02 04:00 - 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 1728 Ticks modelled 13601150 Modelling quality n/a Mismatched charts errors Initial 1000.00 Spread Current (2) deposit Total net 54.98 Gross profit 83.42 Gross loss -28.45profit Profit factor 2.93 Expected payoff 1.90 Absolute 15.04 Maximal drawdown 42.36 (4.12%) Relative drawdown 4.12% (42.36) drawdown Total 29 Short positions (won %) 16 (87.50%) Long positions (won %) 13 (76.92%) trades Profit trades (% of total) 24 (82.76%) Loss trades (% of total) 5 (17.24%) Largest profit trade 10.08 loss trade -9.03 Average profit trade 3.48 loss trade -5.69 1 (-9.03) consecutive wins (profit in money) 11 (36.00) consecutive losses (loss in money) Maximal consecutive profit (count of wins) 36.00 (11) consecutive loss (count of losses) -9.03(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) / n/a 1055 1040 1026 1012 997 15 16 17 20 21 23 25 27 29 31 12 Time Type Order Size Price S/L T / P Profit Balance 2018.02.14 12:00 0.02 1.38479 0.00000 0.00000 sell 1 2018.02.14 12:00 modify 0.02 1.38479 1.39401 1.36639 2018.02.14 12:18 0.02 3 modify 1 1.38479 1.38429 1.36639 2018.02.14 12:18 close 0.01 1.38179 1.38429 1.36639 3.00 1003.00 2018.02.14 12:18 0.01 5 sell 2 1.38479 1.38429 1.36639 2018.02.14 13:10 s/l 0.01 1.38429 1.38429 1.36639 0.50 1003.50 2018.03.08 15:39 sell 3 0.02 1.38271 0.00000 0.00000 2018.03.08 15:39 0.02 1.38271 1.39193 1.36431 8 modify 3 9 2018.03.08 15:51 sell limit 0.02 1.38733 0.00000 0.00000 2018.03.08 19:29 0.02 1.38221 10 modify 3 1.38271 1.36431 2018.03.08 19:29 0.01 1.38221 1006.50 11 close 1.37971 1.36431 3.00 2018.03.08 19:29 0.01 1.38271 1.38221 12 sell 5 1.36431 2018.03.08 19:29 0.02 1.38733 0.00000 0.00000 13 delete 14 2018.03.09 00:00 modify 5 0.01 1.38271 1.38167 1.36431 0.01 15 2018.03.09 04:00 modify 5 1.38271 1.38075 1.36431 16 2018.03.09 04:14 s/l 5 0.01 1.38075 1.38075 1.36431 1.98 1008.48 2018.03.13 16:00 0.02 0.00000 0.00000 17 6 1.39866 buy 18 2018.03.13 16:00 0.02 1.39866 1.38946 modify 1.41706 19 2018.03.13 16:01 buy limit 0.02 1.39406 0.00000 0.00000

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20	2018.03.14 15:36	buy	7	0.02	1.39406	0.00000	0.00000		
21	2018.03.14 15:36	buy limit	8	0.02	1.38946	0.00000	0.00000		
22	2018.03.14 15:36	modify	6	0.02	1.39866	1.38486	1.39686		
23	2018.03.14 15:36	modify	7	0.02	1.39406	1.38486	1.39686		
24	2018.03.14 17:28	t/p	6	0.02	1.39686	1.38486	1.39686	-3.76	1004.72
25	2018.03.14 17:28	t/p	7	0.02	1.39686	1.38486	1.39686	5.60	1010.32
26	2018.03.14 17:28	delete	8	0.02	1.38946	0.00000	0.00000		
27	2018.03.16 12:00	buy	9	0.02	1.39678	0.00000	0.00000		
28	2018.03.16 12:00	modify	9	0.02	1.39678	1.38758	1.41518		
29	2018.03.16 12:36	buy limit	10	0.02	1.39218	0.00000	0.00000		
30	2018.03.16 14:19	buy	10	0.02	1.39218	0.00000	0.00000		
31	2018.03.16 14:19	buy limit	11	0.02	1.38758	0.00000	0.00000		
32	2018.03.16 14:19	modify	9	0.02	1.39678	1.38298	1.39498		
33	2018.03.16 14:19	modify	10	0.02	1.39218	1.38298	1.39498		
34	2018.03.19 08:39	t/p	9	0.02	1.39498	1.38298	1.39498	-3.76	1006.56
35	2018.03.19 08:39	t/p	10	0.02	1.39498	1.38298	1.39498	5.44	1012.01
36	2018.03.19 08:39	delete	11	0.02	1.38758	0.00000	0.00000		
37	2018.03.19 12:00	buy	12	0.02	1.40468	0.00000	0.00000		
38	2018.03.19 12:00	modify	12	0.02	1.40468	1.39548	1.42308		
39	2018.03.19 12:36	modify	12	0.02	1.40468	1.40518	1.42308		
40	2018.03.19 12:36	close	12	0.01	1.40768	1.40518	1.42308	3.00	1015.01
41	2018.03.19 12:36	buy	13	0.01	1.40468	1.40518	1.42308		
42	2018.03.19 13:37	s/l	13	0.01	1.40518	1.40518	1.42308	0.50	1015.51
43	2018.03.23 16:00	buy	14	0.02	1.41487	0.00000	0.00000		
44	2018.03.23 16:00	modify	14	0.02	1.41487	1.40567	1.43327		
45	2018.03.23 16:39	buy limit	15	0.02	1.41027	0.00000	0.00000		
46	2018.03.26 07:27	modify	14	0.02	1.41487	1.41537	1.43327		
47	2018.03.26 07:27	close	14	0.01	1.41787	1.41537	1.43327	2.92	1018.43
48	2018.03.26 07:27	buy	16	0.01	1.41487	1.41537	1.43327		
49	2018.03.26 07:27	delete	15	0.02	1.41027	0.00000	0.00000		
50	2018.03.26 12:00	modify	16	0.01	1.41487	1.41787	1.43327		
51	2018.03.26 12:38	close	16	0.01	1.41981	1.41787	1.43327	4.86	1023.29
52	2018.04.04 16:30	buy	17	0.02	1.40745	0.00000	0.00000		
53	2018.04.04 16:30	modify	17	0.02	1.40745	1.39825	1.42585		
54	2018.04.04 18:19	buy limit	18	0.02	1.40285	0.00000	0.00000		
55	2018.04.05 11:48	buy	18	0.02	1.40285	0.00000	0.00000		
56	2018.04.05 11:48	buy limit	19	0.02	1.39825	0.00000	0.00000		
57	2018.04.05 11:48	modify	17	0.02	1.40745	1.39365	1.40565		
58	2018.04.05 11:48	modify	18	0.02	1.40285	1.39365	1.40565		
59	2018.04.05 15:19	buy	19	0.02	1.39825	0.00000	0.00000		
60	2018.04.05 15:19	buy limit	20	0.02	1.39365	0.00000	0.00000		
61	2018.04.05 15:19	modify	17	0.02	1.40745	1.38905	1.40325		
62	2018.04.05 15:19	modify	18	0.02	1.40285	1.38905	1.40325		
63	2018.04.05 15:19	modify	19	0.02	1.39825	1.38905	1.40325	0.03	1014.27
64	2018.04.06 12:48	t/p	17	0.02	1.40325	1.38905	1.40325	-9.03	1014.27
65 66	2018.04.06 12:48	t/p	18	0.02	1.40325	1.38905	1.40325	0.64	1014.91
66	2018.04.06 12:48	t/p	19	0.02	1.40325	1.38905	1.40325	9.84	1024.75
67 69	2018.04.06 12:48	delete	20	0.02	1.39365	0.00000	0.00000		
68 69	2018.04.16 12:00	buy	21	0.02	1.43101	0.00000	0.00000		
70	2018.04.16 12:00 2018.04.16 12:09	modify buy limit	21 22	0.02 0.02	1.43101 1.42641	1.42181 0.00000	1.44941 0.00000		
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71 72	2018.04.16 20:16 2018.04.16 20:16	modify close	21 21	0.02 0.01	1.43101 1.43401	1.43151 1.43151	1.44941 1.44941	3.00	1027.75
73	2018.04.16 20:16	buy	23	0.01	1.43101	1.43151	1.44941	3.00	102/./3
73 74	2018.04.16 20:16	delete	23	0.01	1.42641	0.00000	0.00000		
7 4 75	2018.04.17 00:36	modify	23	0.02	1.43101	1.43184	1.44941		
75 76	2018.04.17 00:36	modify	23	0.01	1.43101	1.43336	1.44941		
70 77	2018.04.17 06:22	modify	23	0.01	1.43101	1.43340	1.44941		
78	2018.04.17 08:00	modify	23	0.01	1.43101	1.43355	1.44941		
76 79	2018.04.17 08:39	s/I	23	0.01	1.43355	1.43355	1.44941	2.46	1030.21
80	2018.06.01 00:00	sell	23	0.01	1.32894	0.00000	0.00000	2.10	1050.21
	2010.00.01 00.00	3011	21	0.02	1,52071	0.00000	3.00000		

2018			5	trategy re	ster: BIM_LRSF_1	19			
81	2018.06.01 00:00	modify	24	0.02	1.32894	1.33816	1.31054		
82	2018.06.01 03:24	modify	24	0.02	1.32894	1.32844	1.31054		
83	2018.06.01 03:24	close	24	0.01	1.32593	1.32844	1.31054	3.01	1033.22
84	2018.06.01 03:24	sell	25	0.01	1.32894	1.32844	1.31054		
85	2018.06.01 07:00	s/I	25	0.01	1.32844	1.32844	1.31054	0.50	1033.72
86	2018.06.11 12:05	sell	26	0.02	1.33626	0.00000	0.00000		
87	2018.06.11 12:05	modify	26	0.02	1.33626	1.34548	1.31786		
88	2018.06.11 12:08	sell limit	27	0.02	1.34088	0.00000	0.00000		
89	2018.06.12 01:38	close	26	0.02	1.33597	1.34548	1.31786	0.62	1034.34
90	2018.06.12 01:38	delete	27	0.02	1.34088	0.00000	0.00000		
91	2018.06.14 16:00	sell	28	0.02	1.33322	0.00000	0.00000		
92	2018.06.14 16:00	modify	28	0.02	1.33322	1.34244	1.31482		
93	2018.06.14 17:53	modify	28	0.02	1.33322	1.33272	1.31482		
94	2018.06.14 17:53	close	28	0.01	1.33022	1.33272	1.31482	3.00	1037.34
95	2018.06.14 17:53	sell	29	0.01	1.33322	1.33272	1.31482		
96	2018.06.15 00:00	modify	29	0.01	1.33322	1.32822	1.31482		
97	2018.06.15 04:00	modify	29	0.01	1.33322	1.32587	1.31482		
98	2018.06.15 05:56	close	29	0.01	1.32417	1.32587	1.31482	9.07	1046.41
99	2018.07.02 10:29	sell	30	0.02	1.31452	0.00000	0.00000		
100	2018.07.02 10:29	modify	30	0.02	1.31452	1.32374	1.29612		
101	2018.07.02 11:39	sell limit	31	0.02	1.31914	0.00000	0.00000		
102	2018.07.02 13:58	modify	30	0.02	1.31452	1.31402	1.29612		
103	2018.07.02 13:58	close	30	0.01	1.31151	1.31402	1.29612	3.01	1049.42
104	2018.07.02 13:58	sell	32	0.01	1.31452	1.31402	1.29612		
105	2018.07.02 13:58	delete	31	0.02	1.31914	0.00000	0.00000		
106	2018.07.02 20:00	modify	32	0.01	1.31452	1.31367	1.29612		
107	2018.07.02 21:17	s/l	32	0.01	1.31367	1.31367	1.29612	0.85	1050.27
108	2018.07.09 16:00	sell	33	0.02	1.31985	0.00000	0.00000		
109	2018.07.09 16:00	modify	33	0.02	1.31985	1.32907	1.30145		
110	2018.07.09 16:28	sell limit	34	0.02	1.32447	0.00000	0.00000		
111	2018.07.09 17:56	sell	34	0.02	1.32447	0.00000	0.00000		
112	2018.07.09 17:56	sell limit	35	0.02	1.32909	0.00000	0.00000		
113	2018.07.09 17:56	modify	33	0.02	1.31985	1.33367	1.32164		
114	2018.07.09 17:56	modify	34	0.02	1.32447	1.33367	1.32164		
115	2018.07.10 08:08	sell	35	0.02	1.32909	0.00000	0.00000		
116	2018.07.10 08:08	sell limit	36	0.02	1.33371	0.00000	0.00000		
117	2018.07.10 08:08	modify	33	0.02	1.31985	1.33829	1.32405		
118	2018.07.10 08:08	modify	34	0.02	1.32447	1.33829	1.32405		
119	2018.07.10 08:08	modify	35	0.02	1.32909	1.33829	1.32405		
120	2018.07.10 10:32	t/p	33	0.02	1.32405	1.33829	1.32405	-8.36	1041.90
121	2018.07.10 10:32	t/p	34	0.02	1.32405	1.33829	1.32405	0.88	1042.78
122	2018.07.10 10:32	t/p	35	0.02	1.32405	1.33829	1.32405	10.08	1052.86
123	2018.07.10 10:32	delete	36	0.02	1.33371	0.00000	0.00000		
124	2018.07.23 18:03	sell	37	0.02	1.30836	0.00000	0.00000		
125	2018.07.23 18:03	modify	37	0.02	1.30836	1.31758	1.28996		
126	2018.07.23 18:03	sell limit	38	0.02	1.31298	0.00000	0.00000		
127	2018.07.24 07:32	sell	38	0.02	1.31298	0.00000	0.00000		
128	2018.07.24 07:32	sell limit	39	0.02	1.31760	0.00000	0.00000		
129	2018.07.24 07:32	modify	37	0.02	1.30836	1.32218	1.31015		
130	2018.07.24 07:32	modify	38	0.02	1.31298	1.32218	1.31015		
131	2018.07.24 08:28	t/p	37	0.02	1.31015	1.32218	1.31015	-3.54	1049.32
132	2018.07.24 08:28	t/p	38	0.02	1.31015	1.32218	1.31015	5.66	1054.98
133	2018.07.24 08:28	delete	39	0.02	1.31760	0.00000	0.00000		