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

AdmiralMarkets-Demo (Build 1090)

Symbol Period 1 Hour (H1) 2018.04.26 20:00 - 2018.08.31 23:00 (2018.01.01 - 2018.09.02) Model Every tick (the most precise method based on all available least timeframes)

AUDJPY (Australian Dollar vs Japanese Yen)

-"; MinLots=0.02; UseMAConfirm=false; MAConfirmFast=20; MAConfirmSlow=50; UseTrendFilter2=true; MM\_Options="-UseBreakEvenMa=true; UseBreakEvenSL=true; BreakEvenTrigger=30; BreakEvenPips=5; UseTrailingFips=30; UseProfProt=true; TriggerProtPips=40; MaxProtPips=100; MaxProtPerc=0.75; Exit\_Options="----"; UsePartClose=true; PartialClosePips=30; MEME\_Options="-----"; UseMEME=true; **Parameters** 

"; UserAlias=""; MagicNumber=20170623; SpreadLimit=10; Slippage=100; SRLineColor=Brown; MaxMEME=6; Trade\_Options="--

Bars in test 2288 Ticks modelled 8260545 Modelling quality 67.00%

Mismatched 2 charts

errors

Initial 1000.00 Current (21) Spread deposit

Total net -156.85 Gross profit 71.29 Gross loss -228.14profit

Profit factor 0.31 Expected payoff -5.06

Maximal consecutive profit (count of wins)

Absolute 280.17 Maximal drawdown 294.97 (29.07%) Relative drawdown 29.07% (294.97)

drawdown

Total 31 Short positions (won %) 8 (75.00%) Long positions (won %) 23 (47.83%) trades

> Profit trades (% of total) 17 (54.84%) Loss trades (% of total) 14 (45.16%)

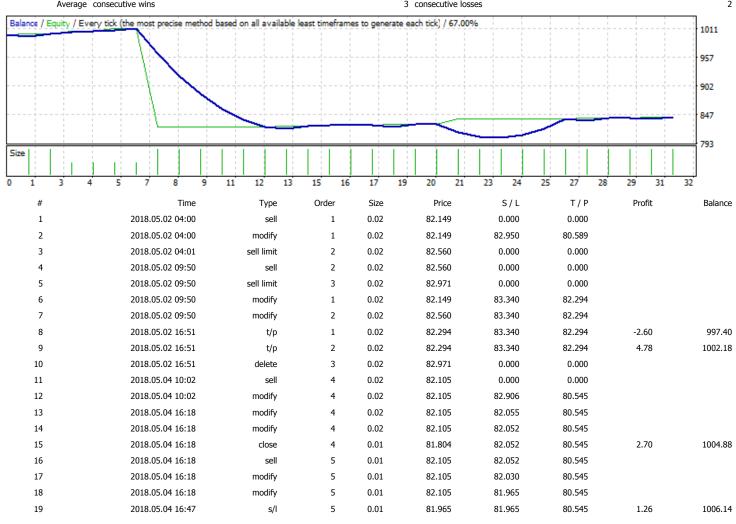
> > 36.24 (3) consecutive loss (count of losses)

Largest profit trade 19.02 loss trade -48.79

Average profit trade 4.19 loss trade -16.30

7 (-190.81) consecutive wins (profit in money) 5 (15.09) consecutive losses (loss in money)

Average consecutive wins 3 consecutive losses



-190.81 (7)

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20	2018.05.16 17:00	buy	6	0.02	82.786	0.000	0.000		
21	2018.05.16 17:00	modify	6	0.02	82.786	82.006	84.346		
22	2018.05.16 17:31	buy limit	7	0.02	82.396	0.000	0.000		
23	2018.05.17 05:06	modify	6	0.02	82.786	82.836	84.346		
24	2018.05.17 05:06	close	6	0.01	83.087	82.836	84.346	2.75	1008.89
25	2018.05.17 05:06	buy	8	0.01	82.786	82.836	84.346		
26	2018.05.17 05:06	delete	7	0.02	82.396	0.000	0.000		
27	2018.05.17 09:01	modify	8	0.01	82.786	82.870	84.346		
28	2018.05.17 09:03	modify	8	0.01	82.786	82.911	84.346		
29	2018.05.17 10:40	modify	8	0.01	82.786	83.015	84.346		
30	2018.05.17 12:26	modify	8	0.01	82.786	83.067	84.346		
31	2018.05.17 14:00	close	8	0.01	83.180	83.067	84.346	3.59	1012.49
32	2018.05.22 10:00	buy	9	0.02	84.342	0.000	0.000		
33	2018.05.22 10:00	modify	9	0.02	84.342	83.562	85.902		
34	2018.05.22 11:33	buy limit	10	0.02	83.952	0.000	0.000		
35	2018.05.23 02:03	buy	10	0.02	83.952	0.000	0.000		
36	2018.05.23 02:03	buy limit	11	0.02	83.562	0.000	0.000		
37	2018.05.23 02:03	modify	9	0.02	84.342	83.172	84.187		
38	2018.05.23 02:03	modify	10	0.02	83.952	83.172	84.187		
39	2018.05.23 04:37	buy	11	0.02	83.562	0.000	0.000		
40	2018.05.23 04:37	buy limit	12	0.02	83.172	0.000	0.000		
41	2018.05.23 04:37	modify	9	0.02	84.342	82.782	83.992		
42	2018.05.23 04:37	modify	10	0.02	83.952	82.782	83.992		
43	2018.05.23 04:37	modify	11	0.02	83.562	82.782	83.992		
44	2018.05.23 09:57	buy	12	0.02	83.172	0.000	0.000		
45	2018.05.23 09:57	buy limit	13	0.02	82.782	0.000	0.000		
46	2018.05.23 09:57	modify	9	0.02	84.342	82.392	83.797		
47	2018.05.23 09:57	modify	10	0.02	83.952	82.392	83.797		
48	2018.05.23 09:57	modify	11	0.02	83.562	82.392	83.797		
49	2018.05.23 09:57	modify	12	0.02	83.172	82.392	83.797		
50	2018.05.23 10:58	buy	13	0.02	82.782	0.000	0.000		
51	2018.05.23 10:58	buy limit	14	0.02	82.392	0.000	0.000		
52	2018.05.23 10:58	modify	9	0.02	84.342	82.002	83.602		
53 54	2018.05.23 10:58	modify	10	0.02 0.02	83.952	82.002	83.602		
55	2018.05.23 10:58	modify modify	11 12	0.02	83.562 83.172	82.002 82.002	83.602 83.602		
56	2018.05.23 10:58	•		0.02	82.782	82.002	83.602		
57	2018.05.23 10:58 2018.05.29 03:50	modify buy	13 14	0.02	82.392	0.000	0.000		
58	2018.05.29 03:50	modify	9	0.02	84.342	81.612	83.437		
59	2018.05.29 03:50	modify	10	0.02	83.952	81.612	83.437		
60	2018.05.29 03:50	modify	11	0.02	83.562	81.612	83.437		
61	2018.05.29 03:50	modify	12	0.02	83.172	81.612	83.437		
62	2018.05.29 03:50	modify	13	0.02	82.782	81.612	83.437		
63	2018.05.29 03:50	modify	14	0.02	82.392	81.612	83.437		
64	2018.05.29 11:38	s/I	9	0.02	81.612	81.612	83.437	-48.79	963.70
65	2018.05.29 11:38	s/I	10	0.02	81.612	81.612	83.437	-41.81	921.89
66	2018.05.29 11:38	s/I	11	0.02	81.612	81.612	83.437	-34.81	887.08
67	2018.05.29 11:38	s/l	12	0.02	81.612	81.612	83.437	-27.80	859.27
68	2018.05.29 11:38	s/l	13	0.02	81.612	81.612	83.437	-20.80	838.47
69	2018.05.29 11:38	s/l	14	0.02	81.612	81.612	83.437	-14.01	824.46
70	2018.05.31 17:00	sell	15	0.02	82.140	0.000	0.000		
71	2018.05.31 17:00	modify	15	0.02	82.140	82.941	80.580		
72	2018.05.31 17:01	sell limit	16	0.02	82.551	0.000	0.000		
73	2018.06.01 04:17	sell	16	0.02	82.551	0.000	0.000		
74	2018.06.01 04:17	sell limit	17	0.02	82.962	0.000	0.000		
75	2018.06.01 04:17	modify	15	0.02	82.140	83.331	82.285		
76	2018.06.01 04:17	modify	16	0.02	82.551	83.331	82.285		
77	2018.06.01 08:06	t/p	15	0.02	82.285	83.331	82.285	-2.78	821.68
78	2018.06.01 08:06	t/p	16	0.02	82.285	83.331	82.285	4.77	826.45
79	2018.06.01 08:06	delete	17	0.02	82.962	0.000	0.000		
80	2018.06.19 03:00	sell	18	0.02	81.529	0.000	0.000		

0.52

0.35

0.52

-2.67

4.22

0.52

826.97

827.32

827.84

825.17

829.39

829.91

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81	2018.06.19 03:00	modify	18	0.02	81.529	82.330	79.969	
82	2018.06.19 03:13	sell limit	19	0.02	81.940	0.000	0.000	
83	2018.06.19 05:33	close	18	0.02	81.500	82.330	79.969	
84	2018.06.19 05:33	delete	19	0.02	81.940	0.000	0.000	
85	2018.06.26 05:00	sell	20	0.02	81.087	0.000	0.000	
86	2018.06.26 05:00	modify	20	0.02	81.087	81.888	79.527	
87	2018.06.26 05:03	sell limit	21	0.02	81.498	0.000	0.000	
88	2018.06.27 05:21	close	20	0.02	81.058	81.888	79.527	
89	2018.06.27 05:21	delete	21	0.02	81.498	0.000	0.000	
90	2018.06.29 06:00	buy	22	0.02	81.741	0.000	0.000	
91	2018.06.29 06:00	modify	22	0.02	81.741	80.961	83.301	
92	2018.06.29 06:03	buy limit	23	0.02	81.351	0.000	0.000	
93	2018.06.29 12:22	close	22	0.02	81.770	80.961	83.301	
94	2018.06.29 12:22	delete	23	0.02	81.351	0.000	0.000	
95	2018.07.04 05:00	buy	24	0.02	81.835	0.000	0.000	
96	2018.07.04 05:00	modify	24	0.02	81.835	81.055	83.395	
97	2018.07.04 05:00	buy limit	25	0.02	81.445	0.000	0.000	
98	2018.07.05 04:04	buy	25	0.02	81.445	0.000	0.000	
99	2018.07.05 04:04	buy limit	26	0.02	81.055	0.000	0.000	
100	2018.07.05 04:04	modify	24	0.02	81.835	80.665	81.680	
101	2018.07.05 04:04	modify	25	0.02	81.445	80.665	81.680	
102	2018.07.05 10:14	t/p	24	0.02	81.680	80.665	81.680	
103	2018.07.05 10:14	t/p	25	0.02	81.680	80.665	81.680	
104	2018.07.05 10:14	delete	26	0.02	81.055	0.000	0.000	
105	2018.07.10 17:00	buy	27	0.02	82.937	0.000	0.000	
106 107	2018.07.10 17:00 2018.07.10 17:04	modify buy limit	27 28	0.02 0.02	82.937 82.547	82.157 0.000	84.497 0.000	
107	2018.07.10 17:04	close	26 27	0.02	82.966	82.157	84.497	
109	2018.07.10 23:52	delete	28	0.02	82.547	0.000	0.000	
110	2018.07.19 05:00	buy	29	0.02	83.801	0.000	0.000	
111	2018.07.19 05:00	modify	29	0.02	83.801	83.021	85.361	
112	2018.07.19 05:02	buy limit	30	0.02	83.411	0.000	0.000	
113	2018.07.19 10:08	buy	30	0.02	83.411	0.000	0.000	
114	2018.07.19 10:08	buy limit	31	0.02	83.021	0.000	0.000	
115	2018.07.19 10:08	modify	29	0.02	83.801	82.631	83.646	
116	2018.07.19 10:08	modify	30	0.02	83.411	82.631	83.646	
117	2018.07.19 13:42	buy	31	0.02	83.021	0.000	0.000	
118	2018.07.19 13:42	buy limit	32	0.02	82.631	0.000	0.000	
119	2018.07.19 13:42	modify	29	0.02	83.801	82.241	83.451	
120	2018.07.19 13:42	modify	30	0.02	83.411	82.241	83.451	
121	2018.07.19 13:42	modify	31	0.02	83.021	82.241	83.451	
122	2018.07.19 20:02	buy	32	0.02	82.631	0.000	0.000	
123	2018.07.19 20:02	buy limit	33	0.02	82.241	0.000	0.000	
124	2018.07.19 20:02	modify	29	0.02	83.801	81.851	83.256	
125	2018.07.19 20:02	modify	30	0.02	83.411	81.851	83.256	
126	2018.07.19 20:02	modify	31	0.02	83.021	81.851	83.256	
127	2018.07.19 20:02	modify	32	0.02	82.631	81.851	83.256	
128	2018.07.20 04:45	buy	33	0.02	82.241	0.000	0.000	
129	2018.07.20 04:45	buy limit	34	0.02	81.851	0.000	0.000	
130	2018.07.20 04:45	modify	29	0.02	83.801	81.461	83.061	
131	2018.07.20 04:45	modify	30	0.02	83.411	81.461	83.061	
132	2018.07.20 04:45	modify	31	0.02	83.021	81.461	83.061	
133	2018.07.20 04:45	modify	32	0.02	82.631	81.461	83.061	
134	2018.07.20 04:45	modify	33	0.02	82.241	81.461	83.061	
135	2018.07.24 04:18	buy	34	0.02	81.851	0.000	0.000	
136	2018.07.24 04:18	modify	29	0.02	83.801	81.071	82.896	
137	2018.07.24 04:18	modify	30	0.02	83.411	81.071	82.896	
138	2018.07.24 04:18	modify	31	0.02	83.021	81.071	82.896	
139	2018.07.24 04:18	modify modify	32	0.02	82.631	81.071	82.896	
140	2018.07.24 04:18	modify	33 34	0.02	82.241	81.071	82.896 82.896	
141	2018.07.24 04:18	modify	J <del>-1</del>	0.02	81.851	81.071	82.896	

018			5	trategy res	ster: BIM_LRS	F_19			
14	2 2018.07.31 16:24	t/p	29	0.02	82.896	81.071	82.896	-15.89	814.02
14	3 2018.07.31 16:24	t/p	30	0.02	82.896	81.071	82.896	-8.88	805.14
14	4 2018.07.31 16:24	t/p	31	0.02	82.896	81.071	82.896	-1.88	803.26
14	5 2018.07.31 16:24	t/p	32	0.02	82.896	81.071	82.896	5.12	808.38
14	6 2018.07.31 16:24	t/p	33	0.02	82.896	81.071	82.896	12.10	820.48
14	7 2018.07.31 16:24	t/p	34	0.02	82.896	81.071	82.896	19.02	839.50
14	8 2018.08.07 22:00	buy	35	0.02	82.719	0.000	0.000		
14	9 2018.08.07 22:00	modify	35	0.02	82.719	81.939	84.279		
15	0 2018.08.07 23:17	buy limit	36	0.02	82.329	0.000	0.000		
15	1 2018.08.08 10:28	buy	36	0.02	82.329	0.000	0.000		
15	2 2018.08.08 10:28	buy limit	37	0.02	81.939	0.000	0.000		
15	3 2018.08.08 10:28	modify	35	0.02	82.719	81.549	82.564		
15	4 2018.08.08 10:28	modify	36	0.02	82.329	81.549	82.564		
15	5 2018.08.09 08:35	t/p	35	0.02	82.564	81.549	82.564	-2.64	836.87
15	6 2018.08.09 08:35	t/p	36	0.02	82.564	81.549	82.564	4.33	841.20
15	7 2018.08.09 08:35	delete	37	0.02	81.939	0.000	0.000		
15	8 2018.08.22 16:00	buy	38	0.02	81.187	0.000	0.000		
15	9 2018.08.22 16:00	modify	38	0.02	81.187	80.407	82.747		
16	0 2018.08.22 16:16	buy limit	39	0.02	80.797	0.000	0.000		
16	1 2018.08.22 21:18	close	38	0.02	81.215	80.407	82.747	0.50	841.70
16	2 2018.08.22 21:18	delete	39	0.02	80.797	0.000	0.000		
16	3 2018.08.29 03:15	buy	40	0.02	81.711	0.000	0.000		
16	4 2018.08.29 03:15	modify	40	0.02	81.711	80.931	83.271		
16	5 2018.08.29 03:25	buy limit	41	0.02	81.321	0.000	0.000		
16	6 2018.08.29 08:33	buy	41	0.02	81.321	0.000	0.000		
16	7 2018.08.29 08:33	buy limit	42	0.02	80.931	0.000	0.000		
16	8 2018.08.29 08:33	modify	40	0.02	81.711	80.541	81.556		
16	9 2018.08.29 08:33	modify	41	0.02	81.321	80.541	81.556		
17	0 2018.08.29 19:20	t/p	40	0.02	81.556	80.541	81.556	-2.78	838.92
17	1 2018.08.29 19:20	t/p	41	0.02	81.556	80.541	81.556	4.23	843.15
17	2 2018.08.29 19:20	delete	42	0.02	80.931	0.000	0.000		