Strategy Tester: ULTRON Page 1 of 3

Strategy Tester Report ULTRON

PrimusMarkets-Live (Build 1090)

Symbol GBPUSD (Great Britain Pound vs US Dollar)

 Period
 1 Hour (H1) 2018.01.02 02:00 - 2018.11.02 23:00 (2018.01.01 - 2018.11.04)

 Model
 Every tick (the most precise method based on all available least timeframes)

Parameters lots=0.1; hour1=6; hour2=21;

Bars in test 6256 Ticks modelled 20302199 Modelling quality 90.00% Mismatched charts errors 0 Initial deposit 10000.00 Current (24) Spread Total net profit 1107.06 Gross profit 2557.47 Gross loss -1450.41 Profit factor 1.76 Expected payoff 17.57 Absolute drawdown 187.84 Maximal drawdown 442.08 (4.21%) Relative drawdown 4.21% (442.08) Total trades 63 Short positions (won %) 32 (59.38%) Long positions (won %) 31 (61.29%) Profit trades (% of total) 38 (60.32%) Loss trades (% of total) 25 (39.68%) 68.24 loss trade Largest profit trade -63.16 Average profit trade 67.30 loss trade -58.02 Maximum consecutive wins (profit in money) 6 (405.78) consecutive losses (loss in money) 6 (-347.62) Maximal consecutive profit (count of wins) 405.78 (6) consecutive loss (count of losses) -347.62 (6) Average consecutive wins 3 consecutive losses

Balance / Equity / Every tick (the most precise method based on all available least timeframes to generate each tick) / 90.00%																				
Bala	ance /	Equity	/ Ever	y tick (the most	: preci:	se metl	nod base	d on a	ıll avai	ilable leas	t timef	rames t	o gene	rate ea	ch tick)	/ 90.00	J%		11117
																		~		10779
				_		~				~	~~		\sim	/ ~	^	~				10440
_		/	\sim																	10102
<u>_</u>	4	7	10	14	17	20	24	27	30	33	3 37	40	43	47	50	53	57	60	63	9764
	#				Time		Туре	Order		Size		Price		S/L		T / P		Profit		Balance
	1			2018.0	1.03 20:00		sell	1		0.10	1.	35142		1.35716		1.34462				
	2			2018.0	1.05 09:00		s/l	1	(0.10	1.3	35716		1.35716		1.34462		-57.24		9942.76
	3			2018.0	1.09 13:00		sell	2	(0.10	1.3	35189		1.35763		1.34509				
	4			2018.0	1.12 12:40		s/l	2	(0.10	1.3	35763		1.35763		1.34509		-57.20		9885.56
	5			2018.0	1.17 12:00		sell	3	(0.10	1.	37591		1.38165		1.36911				
	6			2018.0	1.17 19:51		s/l	3	(0.10	1.	38165		1.38165		1.36911		-57.40		9828.16
	7			2018.0	1.17 20:00		buy	4	(0.10	1.	38371		1.37797		1.39051				
	8			2018.0	1.17 22:33		t/p	4	(0.10	1.3	39051		1.37797		1.39051		68.00		9896.16
	9			2018.0	1.18 11:00		buy	5	(0.10	1.	38455		1.37881		1.39135				
	10			2018.0	1.19 07:36		t/p	5	(0.10	1.	39135		1.37881		1.39135		66.85		9963.01
	11			2018.0	1.22 19:00		buy	6	(0.10	1.	39287		1.38713		1.39967				
	12			2018.0	1.23 04:38		t/p	6	(0.10	1.	39967		1.38713		1.39967		66.85		10029.86
	13			2018.0	1.26 20:00		sell	7	(0.10	1.	41825		1.42399		1.41145				
	14			2018.0	1.29 06:14		t/p	7	(0.10	1.	41145		1.42399		1.41145		68.04		10097.90
	15			2018.02	2.07 14:00		sell	8	(0.10	1.	39225		1.39799		1.38545				
	16			2018.02	2.07 22:17		t/p	8	(0.10	1.	38545		1.39799		1.38545		68.00		10165.90
	17			2018.02	2.09 11:00		buy	9	(0.10	1.	39651		1.39077		1.40331				
	18			2018.02	2.09 13:57		s/I	9	(0.10	1.	39077		1.39077		1.40331		-57.40		10108.50
	19			2018.02	2.21 13:00		sell	10	(0.10	1.	39579		1.40153		1.38899				
	20			2018.02	2.22 10:44		t/p	10	(0.10	1.	38899		1.40153		1.38899		68.12		10176.62
	21			2018.02	2.23 16:00		buy	11	(0.10	1.3	39811		1.39237		1.40491				
	22			2018.02	2.26 13:15		t/p	11	(0.10	1.	40491		1.39237		1.40491		66.85		10243.46
	23			2018.02	2.27 17:00		sell	12	(0.10	1.3	39371		1.39945		1.38691				
	24			2018.02	2.27 19:46		t/p	12	(0.10	1.3	38691		1.39945		1.38691		68.00		10311.46
	25			2018.03	3.05 14:00		buy	13	(0.10	1.	38186		1.37612		1.38866				
	26			2018.03	3.06 15:32		t/p	13	(0.10	1.	38866		1.37612		1.38866		66.85		10378.31

27	2018.03.07 20:00	buy	14	0.10	1.38976	1.38402	1.39656		
28	2018.03.08 19:07	s/I	14	0.10	1.38402	1.38402	1.39656	-60.86	10317.46
29	2018.03.15 15:00	sell	15	0.10	1.39350	1.39924	1.38670		
30	2018.03.19 14:03	s/I	15	0.10	1.39924	1.39924	1.38670	-57.32	10260.14
31	2018.03.21 14:00	buy	16	0.10	1.40607	1.40033	1.41287		
32	2018.03.21 22:46	t/p	16	0.10	1.41287	1.40033	1.41287	68.00	10328.14
33	2018.03.23 19:00	buy	17	0.10	1.41642	1.41068	1.42322		
34	2018.03.26 16:55	t/p	17	0.10	1.42322	1.41068	1.42322	66.85	10394.98
35	2018.03.28 15:00	sell	18	0.10	1.41542	1.42116	1.40862		
36	2018.03.28 22:48	t/p	18	0.10	1.40862	1.42116	1.40862	68.00	10462.98
37	2018.04.03 12:00	buy	19	0.10	1.40841	1.40267	1.41521		
38	2018.04.03 14:59	s/l	19	0.10	1.40267	1.40267	1.41521	-57.40	10405.58
39	2018.04.12 16:00	buy	20	0.10	1.42060	1.41486	1.42740		
40	2018.04.13 11:50	t/p	20	0.10	1.42740	1.41486	1.42740	66.85	10472.43
41	2018.04.25 16:00	sell	21	0.10	1.39350	1.39924	1.38670	00.05	10 1/21 15
42	2018.04.26 16:46		21	0.10	1.39924	1.39924	1.38670	-57.28	10415.15
43	2018.05.07 14:00	s/I sell	22	0.10	1.35265	1.35839	1.34585	-37.20	10413.13
								F7 26	10257.70
44	2018.05.08 10:08	s/l	22	0.10	1.35839	1.35839	1.34585	-57.36	10357.79
45	2018.05.08 13:00	sell "	23	0.10	1.35081	1.35655	1.34401	57.06	40000 40
46	2018.05.09 14:58	s/I	23	0.10	1.35655	1.35655	1.34401	-57.36	10300.43
47	2018.05.09 16:00	buy	24	0.10	1.35917	1.35343	1.36597		
48	2018.05.10 12:02	s/l	24	0.10	1.35343	1.35343	1.36597	-60.86	10239.58
49	2018.05.10 14:00	buy	25	0.10	1.35857	1.35283	1.36537		
50	2018.05.10 15:04	s/l	25	0.10	1.35283	1.35283	1.36537	-57.40	10182.18
51	2018.05.10 18:00	sell	26	0.10	1.34993	1.35567	1.34313		
52	2018.05.11 14:09	s/I	26	0.10	1.35567	1.35567	1.34313	-57.36	10124.82
53	2018.05.15 16:00	sell	27	0.10	1.35149	1.35723	1.34469		
54	2018.05.21 06:49	t/p	27	0.10	1.34469	1.35723	1.34469	68.24	10193.06
55	2018.05.22 14:00	buy	28	0.10	1.34757	1.34183	1.35437		
56	2018.05.22 18:45	s/I	28	0.10	1.34183	1.34183	1.35437	-57.40	10135.66
57	2018.05.23 11:00	sell	29	0.10	1.33973	1.34547	1.33293		
58	2018.05.23 15:15	t/p	29	0.10	1.33293	1.34547	1.33293	68.00	10203.66
59	2018.05.25 12:00	sell	30	0.10	1.33450	1.34024	1.32770		
60	2018.05.29 11:29	t/p	30	0.10	1.32770	1.34024	1.32770	68.08	10271.74
61	2018.06.01 07:00	sell	31	0.10	1.32677	1.33251	1.31997		
62	2018.06.01 14:23	s/l	31	0.10	1.33251	1.33251	1.31997	-57.40	10214.34
63	2018.06.01 19:00	buy	32	0.10	1.33323	1.32749	1.34003		
64	2018.06.05 21:46	t/p	32	0.10	1.34003	1.32749	1.34003	65.70	10280.03
65	2018.06.11 13:00	sell	33	0.10	1.33666	1.34240	1.32986		
66	2018.06.12 20:00	s/l	33	0.10	1.34240	1.34240	1.32986	-57.36	10222.67
67	2018.06.13 13:00	sell	34	0.10	1.33245	1.33819	1.32565		
68	2018.06.13 19:45	s/l	34	0.10	1.33819	1.33819	1.32565	-57.40	10165.27
69	2018.06.19 11:00	sell	35	0.10	1.32118	1.32692	1.31438	571.10	10105127
70	2018.06.21 09:49	t/p	35	0.10	1.31438	1.32692	1.31438	68.16	10233.43
71	2018.06.21 11:00	sell	36	0.10	1.31296	1.31870	1.30616	00.10	102331.13
72	2018.06.21 15:00	s/l	36	0.10	1.31870	1.31870	1.30616	-57.40	10176.03
73	2018.06.26 14:00	sell	37	0.10	1.32310	1.32884	1.31630	37.10	101/0.03
								CO 04	10244.07
74	2018.06.27 16:52	t/p	37	0.10	1.31630	1.32884	1.31630	68.04	10244.07
75	2018.06.29 13:00	buy	38	0.10	1.31629	1.31055	1.32309	50.55	10105 50
76	2018.07.02 17:02	s/l	38	0.10	1.31055	1.31055	1.32309	-58.55	10185.52
77	2018.07.03 16:00	buy	39	0.10	1.31976	1.31402	1.32656		
78	2018.07.05 13:47	t/p	39	0.10	1.32656	1.31402	1.32656	63.39	10248.91
79	2018.07.06 18:00	buy	40	0.10	1.32718	1.32144	1.33398		
80	2018.07.09 11:59	t/p	40	0.10	1.33398	1.32144	1.33398	66.85	10315.76
81	2018.07.20 17:00	buy	41	0.10	1.30835	1.30261	1.31515		
82	2018.07.23 05:37	t/p	41	0.10	1.31515	1.30261	1.31515	66.85	10382.61
83	2018.07.24 19:00	buy	42	0.10	1.31572	1.30998	1.32252		
84	2018.07.27 05:04	s/I	42	0.10	1.30998	1.30998	1.32252	-63.16	10319.45
85	2018.07.30 19:00	buy	43	0.10	1.31465	1.30891	1.32145		
86	2018.07.31 18:52	s/I	43	0.10	1.30891	1.30891	1.32145	-58.55	10260.90
87	2018.08.02 12:00	sell	44	0.10	1.30828	1.31402	1.30148		
88	2018.08.03 01:00	t/p	44	0.10	1.30148	1.31402	1.30148	68.04	10328.94

89	2018.08.08 13:00	sell	45	0.10	1.29050	1.29624	1.28370		
90	2018.08.09 21:10	t/p	45	0.10	1.28370	1.29624	1.28370	68.12	10397.06
91	2018.08.14 11:00	buy	46	0.10	1.27985	1.27411	1.28665		
92	2018.08.14 19:19	s/I	46	0.10	1.27411	1.27411	1.28665	-57.40	10339.66
93	2018.08.20 16:00	buy	47	0.10	1.27704	1.27130	1.28384		
94	2018.08.21 09:34	t/p	47	0.10	1.28384	1.27130	1.28384	66.85	10406.50
95	2018.08.27 16:00	buy	48	0.10	1.28699	1.28125	1.29379		
96	2018.08.29 17:59	t/p	48	0.10	1.29379	1.28125	1.29379	65.70	10472.20
97	2018.08.31 16:00	sell	49	0.10	1.29874	1.30448	1.29194		
98	2018.09.03 01:03	t/p	49	0.10	1.29194	1.30448	1.29194	68.04	10540.24
99	2018.09.05 12:00	sell	50	0.10	1.28267	1.28841	1.27587		
100	2018.09.05 17:05	s/I	50	0.10	1.28841	1.28841	1.27587	-57.40	10482.84
101	2018.09.17 16:00	buy	51	0.10	1.31249	1.30675	1.31929		
102	2018.09.19 12:30	t/p	51	0.10	1.31929	1.30675	1.31929	65.70	10548.54
103	2018.09.19 13:00	buy	52	0.10	1.31977	1.31403	1.32657		
104	2018.09.19 15:08	s/I	52	0.10	1.31403	1.31403	1.32657	-57.40	10491.14
105	2018.09.20 12:00	buy	53	0.10	1.31780	1.31206	1.32460		
106	2018.09.20 15:19	t/p	53	0.10	1.32460	1.31206	1.32460	68.00	10559.14
107	2018.09.25 12:00	buy	54	0.10	1.31441	1.30867	1.32121		
108	2018.09.26 22:05	t/p	54	0.10	1.32121	1.30867	1.32121	66.85	10625.98
109	2018.09.27 10:00	sell	55	0.10	1.31312	1.31886	1.30632		
110	2018.09.28 11:28	t/p	55	0.10	1.30632	1.31886	1.30632	68.04	10694.02
111	2018.10.02 10:00	sell	56	0.10	1.30158	1.30732	1.29478		
112	2018.10.02 14:33	t/p	56	0.10	1.29478	1.30732	1.29478	68.00	10762.02
113	2018.10.04 17:00	buy	57	0.10	1.30022	1.29448	1.30702		
114	2018.10.05 16:30	t/p	57	0.10	1.30702	1.29448	1.30702	66.85	10828.87
115	2018.10.12 18:00	sell	58	0.10	1.31786	1.32360	1.31106		
116	2018.10.15 01:01	t/p	58	0.10	1.31106	1.32360	1.31106	68.04	10896.91
117	2018.10.16 12:00	buy	59	0.10	1.31866	1.31292	1.32546		
118	2018.10.17 12:30	s/l	59	0.10	1.31292	1.31292	1.32546	-58.55	10838.36
119	2018.10.17 13:00	sell	60	0.10	1.31437	1.32011	1.30757		
120	2018.10.18 18:21	t/p	60	0.10	1.30757	1.32011	1.30757	68.12	10906.48
121	2018.10.24 11:00	sell	61	0.10	1.29463	1.30037	1.28783		
122	2018.10.24 20:02	t/p	61	0.10	1.28783	1.30037	1.28783	68.00	10974.48
123	2018.10.29 20:00	sell	62	0.10	1.27961	1.28535	1.27281		
124	2018.10.30 19:18	t/p	62	0.10	1.27281	1.28535	1.27281	68.04	11042.52
125	2018.10.31 19:00	buy	63	0.10	1.27794	1.27220	1.28474		
126	2018.11.01 03:43	t/p	63	0.10	1.28474	1.27220	1.28474	64.54	11107.06