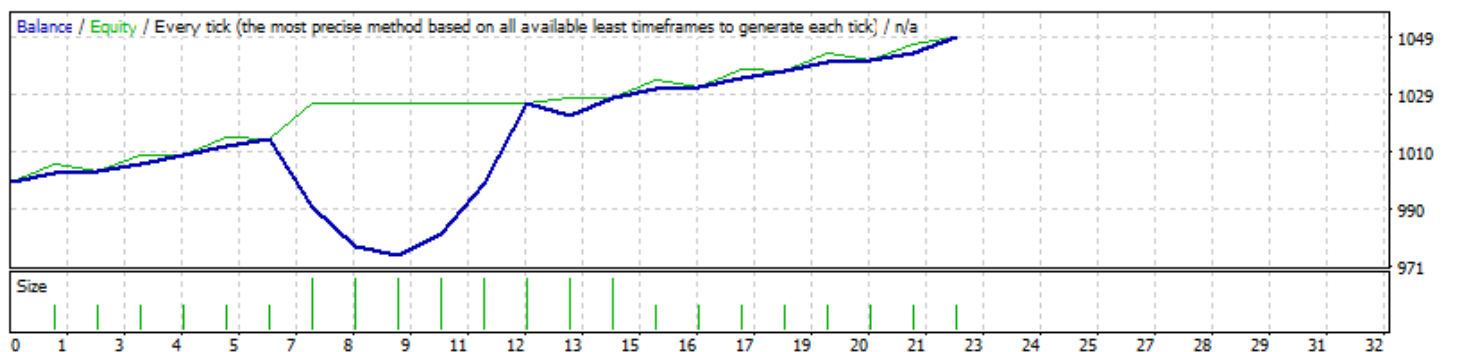


Strategy Tester Report

BiM_LRSF_19

ICMarkets-Live03 (Build 1090)

Symbol	GBPUSD (Great Britain Pound vs US Dollar)			
Period	4 Hours (H4) 2018.01.02 00:00 - 2018.08.24 20:00 (2018.01.01 - 2018.08.26)			
Model	Every tick (the most precise method based on all available least timeframes)			
Parameters	Entry_Options="-----"; 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; MaxProtPips=100; MaxProtPerc=0.75; Exit_Options="-----"; UsePartClose=true; PartialClosePips=30; MEME_Options="-----"; UseMEME=true; MaxMEME=6; Trade_Options="-----"; UserAlias=""; MagicNumber=20170623; SpreadLimit=10; Slippage=100; SRLineColor=Brown;			
Bars in test	2015	Ticks modelled	30466137	Modelling quality n/a
Mismatched charts errors	421			
Initial deposit	1000.00	Spread	Current (3)	
Total net profit	49.09	Gross profit	93.27	Gross loss -44.18
Profit factor	2.11	Expected payoff	2.23	
Absolute drawdown	206.09	Maximal drawdown	225.00 (22.08%)	Relative drawdown 22.08% (225.00)
Total trades	22	Short positions (won %)	14 (78.57%)	Long positions (won %) 8 (87.50%)
		Profit trades (% of total)	18 (81.82%)	Loss trades (% of total) 4 (18.18%)
	Largest	profit trade	27.55	loss trade -23.55
	Average	profit trade	5.18	loss trade -11.05
	Maximum	consecutive wins (profit in money)	9 (26.63)	consecutive losses (loss in money) 3 (-39.88)
	Maximal	consecutive profit (count of wins)	52.08 (3)	consecutive loss (count of losses) -39.88 (3)
	Average	consecutive wins	6	consecutive losses 2



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2018.01.04 20:00	buy	1	0.02	1.35466	0.00000	0.00000		
2	2018.01.04 20:00	modify	1	0.02	1.35466	1.34446	1.37506		
3	2018.01.04 20:23	buy limit	2	0.02	1.34956	0.00000	0.00000		
4	2018.01.05 08:03	modify	1	0.02	1.35466	1.35516	1.37506		
5	2018.01.05 08:03	close	1	0.01	1.35766	1.35516	1.37506	2.86	1002.86
6	2018.01.05 08:03	buy	3	0.01	1.35466	1.35516	1.37506		
7	2018.01.05 08:03	delete	2	0.02	1.34956	0.00000	0.00000		
8	2018.01.05 09:53	s/l	3	0.01	1.35516	1.35516	1.37506	0.36	1003.23
9	2018.01.30 16:00	buy	4	0.02	1.41408	0.00000	0.00000		
10	2018.01.30 16:00	modify	4	0.02	1.41408	1.40388	1.43448		
11	2018.01.30 16:18	buy limit	5	0.02	1.40898	0.00000	0.00000		
12	2018.01.31 05:13	modify	4	0.02	1.41408	1.41458	1.43448		
13	2018.01.31 05:13	close	4	0.01	1.41709	1.41458	1.43448	2.87	1006.10
14	2018.01.31 05:13	buy	6	0.01	1.41408	1.41458	1.43448		
15	2018.01.31 05:13	delete	5	0.02	1.40898	0.00000	0.00000		
16	2018.01.31 10:03	close	6	0.01	1.41701	1.41458	1.43448	2.79	1008.90
17	2018.02.09 16:00	sell	7	0.02	1.38363	0.00000	0.00000		
18	2018.02.09 16:00	modify	7	0.02	1.38363	1.39386	1.36323		
19	2018.02.09 16:06	sell limit	8	0.02	1.38876	0.00000	0.00000		

9/3/2018

Strategy Tester: BiM_LRSF_19

20	2018.02.09 16:33	modify	7	0.02	1.38363	1.38313	1.36323		
21	2018.02.09 16:33	close	7	0.01	1.38062	1.38313	1.36323	2.94	1011.84
22	2018.02.09 16:33	sell	9	0.01	1.38363	1.38313	1.36323		
23	2018.02.09 16:33	delete	8	0.02	1.38876	0.00000	0.00000		
24	2018.02.09 20:46	close	9	0.01	1.38083	1.38313	1.36323	2.73	1014.57
25	2018.02.14 16:00	sell	10	0.02	1.38329	0.00000	0.00000		
26	2018.02.14 16:00	modify	10	0.02	1.38329	1.39352	1.36289		
27	2018.02.14 16:01	sell limit	11	0.02	1.38842	0.00000	0.00000		
28	2018.02.14 17:07	sell	11	0.02	1.38842	0.00000	0.00000		
29	2018.02.14 17:07	sell limit	12	0.02	1.39355	0.00000	0.00000		
30	2018.02.14 17:07	modify	10	0.02	1.38329	1.39862	1.38523		
31	2018.02.14 17:07	modify	11	0.02	1.38842	1.39862	1.38523		
32	2018.02.14 17:38	sell	12	0.02	1.39355	0.00000	0.00000		
33	2018.02.14 17:38	sell limit	13	0.02	1.39868	0.00000	0.00000		
34	2018.02.14 17:38	modify	10	0.02	1.38329	1.40375	1.38789		
35	2018.02.14 17:38	modify	11	0.02	1.38842	1.40375	1.38789		
36	2018.02.14 17:38	modify	12	0.02	1.39355	1.40375	1.38789		
37	2018.02.14 20:03	sell	13	0.02	1.39868	0.00000	0.00000		
38	2018.02.14 20:03	sell limit	14	0.02	1.40381	0.00000	0.00000		
39	2018.02.14 20:03	modify	10	0.02	1.38329	1.40888	1.39046		
40	2018.02.14 20:03	modify	11	0.02	1.38842	1.40888	1.39046		
41	2018.02.14 20:03	modify	12	0.02	1.39355	1.40888	1.39046		
42	2018.02.14 20:03	modify	13	0.02	1.39868	1.40888	1.39046		
43	2018.02.15 09:23	sell	14	0.02	1.40381	0.00000	0.00000		
44	2018.02.15 09:23	sell limit	15	0.02	1.40894	0.00000	0.00000		
45	2018.02.15 09:23	modify	10	0.02	1.38329	1.41401	1.39292		
46	2018.02.15 09:23	modify	11	0.02	1.38842	1.41401	1.39292		
47	2018.02.15 09:23	modify	12	0.02	1.39355	1.41401	1.39292		
48	2018.02.15 09:23	modify	13	0.02	1.39868	1.41401	1.39292		
49	2018.02.15 09:23	modify	14	0.02	1.40381	1.41401	1.39292		
50	2018.02.15 15:13	sell	15	0.02	1.40894	0.00000	0.00000		
51	2018.02.15 15:13	modify	10	0.02	1.38329	1.41914	1.39519		
52	2018.02.15 15:13	modify	11	0.02	1.38842	1.41914	1.39519		
53	2018.02.15 15:13	modify	12	0.02	1.39355	1.41914	1.39519		
54	2018.02.15 15:13	modify	13	0.02	1.39868	1.41914	1.39519		
55	2018.02.15 15:13	modify	14	0.02	1.40381	1.41914	1.39519		
56	2018.02.15 15:13	modify	15	0.02	1.40894	1.41914	1.39519		
57	2018.02.20 09:33	t/p	10	0.02	1.39519	1.41914	1.39519	-23.55	991.01
58	2018.02.20 09:33	t/p	11	0.02	1.39519	1.41914	1.39519	-13.29	977.72
59	2018.02.20 09:33	t/p	12	0.02	1.39519	1.41914	1.39519	-3.03	974.69
60	2018.02.20 09:33	t/p	13	0.02	1.39519	1.41914	1.39519	7.23	981.92
61	2018.02.20 09:33	t/p	14	0.02	1.39519	1.41914	1.39519	17.29	999.21
62	2018.02.20 09:33	t/p	15	0.02	1.39519	1.41914	1.39519	27.55	1026.76
63	2018.03.19 16:00	buy	16	0.02	1.40656	0.00000	0.00000		
64	2018.03.19 16:00	modify	16	0.02	1.40656	1.39636	1.42696		
65	2018.03.19 16:07	buy limit	17	0.02	1.40146	0.00000	0.00000		
66	2018.03.20 14:03	buy	17	0.02	1.40146	0.00000	0.00000		
67	2018.03.20 14:03	buy limit	18	0.02	1.39636	0.00000	0.00000		
68	2018.03.20 14:03	modify	16	0.02	1.40656	1.39126	1.40461		
69	2018.03.20 14:03	modify	17	0.02	1.40146	1.39126	1.40461		
70	2018.03.21 12:31	t/p	16	0.02	1.40461	1.39126	1.40461	-4.30	1022.46
71	2018.03.21 12:31	t/p	17	0.02	1.40461	1.39126	1.40461	6.03	1028.49
72	2018.03.21 12:31	delete	18	0.02	1.39636	0.00000	0.00000		
73	2018.04.06 16:46	buy	19	0.02	1.40790	0.00000	0.00000		
74	2018.04.06 16:46	modify	19	0.02	1.40790	1.39770	1.42830		
75	2018.04.06 16:48	buy limit	20	0.02	1.40280	0.00000	0.00000		
76	2018.04.09 09:11	modify	19	0.02	1.40790	1.40840	1.42830		
77	2018.04.09 09:11	close	19	0.01	1.41090	1.40840	1.42830	2.86	1031.35
78	2018.04.09 09:11	buy	21	0.01	1.40790	1.40840	1.42830		
79	2018.04.09 09:11	delete	20	0.02	1.40280	0.00000	0.00000		
80	2018.04.09 09:18	modify	21	0.01	1.40790	1.40878	1.42830		

9/3/2018

Strategy Tester: BiM_LRSF_19

81	2018.04.09 10:02	s/l	21	0.01	1.40878	1.40878	1.42830	0.74	1032.10
82	2018.05.10 16:00	sell	22	0.02	1.35294	0.00000	0.00000		
83	2018.05.10 16:00	modify	22	0.02	1.35294	1.36317	1.33254		
84	2018.05.10 16:08	sell limit	23	0.02	1.35807	0.00000	0.00000		
85	2018.05.10 16:58	modify	22	0.02	1.35294	1.35244	1.33254		
86	2018.05.10 16:58	close	22	0.01	1.34994	1.35244	1.33254	2.93	1035.03
87	2018.05.10 16:58	sell	24	0.01	1.35294	1.35244	1.33254		
88	2018.05.10 16:58	delete	23	0.02	1.35807	0.00000	0.00000		
89	2018.05.10 18:06	close	24	0.01	1.35043	1.35244	1.33254	2.44	1037.47
90	2018.06.01 04:00	sell	25	0.02	1.32902	0.00000	0.00000		
91	2018.06.01 04:00	modify	25	0.02	1.32902	1.33925	1.30862		
92	2018.06.01 06:22	modify	25	0.02	1.32902	1.32852	1.30862		
93	2018.06.01 06:22	close	25	0.01	1.32602	1.32852	1.30862	2.93	1040.40
94	2018.06.01 06:22	sell	26	0.01	1.32902	1.32852	1.30862		
95	2018.06.01 10:03	s/l	26	0.01	1.32852	1.32852	1.30862	0.43	1040.83
96	2018.06.14 20:00	sell	27	0.02	1.33001	0.00000	0.00000		
97	2018.06.14 20:00	modify	27	0.02	1.33001	1.34024	1.30961		
98	2018.06.14 20:01	sell limit	28	0.02	1.33514	0.00000	0.00000		
99	2018.06.14 23:23	modify	27	0.02	1.33001	1.32951	1.30961		
100	2018.06.14 23:23	close	27	0.01	1.32700	1.32951	1.30961	2.94	1043.77
101	2018.06.14 23:23	sell	29	0.01	1.33001	1.32951	1.30961		
102	2018.06.14 23:23	delete	28	0.02	1.33514	0.00000	0.00000		
103	2018.06.15 04:00	modify	29	0.01	1.33001	1.32724	1.30961		
104	2018.06.15 08:00	modify	29	0.01	1.33001	1.32583	1.30961		
105	2018.06.15 10:51	close	29	0.01	1.32465	1.32583	1.30961	5.32	1049.09