Strategy Tester Report BiM LRSF 19

AdmiralMarkets-Demo (Build 1090)

Symbol GBPUSD (Great Britain Pound vs US Dollar) 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) ---"; 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; 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; **Parameters** Bars in test 2288 Ticks modelled 10234313 Modelling quality 67.96% Mismatched 3 charts errors Initial 1000.00 Spread Current (15) deposit Total net 73.27 Gross profit 161.26 Gross loss -87.99 profit Profit factor 1.83 Expected payoff 1.74 Absolute 94.67 Maximal drawdown 127.33 (12.33%) Relative drawdown 12.33% (127.33) drawdown Total 42 Short positions (won %) 25 (84.00%) Long positions (won %) 17 (76.47%) trades Profit trades (% of total) 34 (80.95%) Loss trades (% of total) 8 (19.05%) Largest profit trade 24.50 loss trade -22.30 Average profit trade 4.74 loss trade -11.00 Maximum consecutive wins (profit in money) 11 (29.10) consecutive losses (loss in money) 2 (-33.22) Maximal consecutive profit (count of wins) 39.22 (3) consecutive loss (count of losses) -33.22 (2) Average consecutive wins 5 consecutive losses

Averag	ge consecutive wins			5 consecutive losses						
Balance / Equity / I	Every tick (the most precise met	hod based on all ava	ilable least time	eframes to gene	erate each tick) / 67.96	%			1073	
									1053	
			-		$\nearrow \frown$	7			1033	
			/ \						1014	
Size									994	
0 2 4	5 7 9 11	12 14 16	18 19	21 23	25 26 28	30 32	33 35 37	39 40	42	
#	Time	Туре	Order	Size	Price	S/L	T / P	Profit	Balance	
1	2018.05.02 17:00	sell	1	0.02	1.36025	0.00000	0.00000			
2	2018.05.02 17:00	modify	1	0.02	1.36025	1.37160	1.33785			
3	2018.05.02 17:03	sell limit	2	0.02	1.36600	0.00000	0.00000			
4	2018.05.02 22:33	modify	1	0.02	1.36025	1.35975	1.33785			
5	2018.05.02 22:33	close	1	0.01	1.35724	1.35975	1.33785	3.01	1003.01	
6	2018.05.02 22:33	sell	3	0.01	1.36025	1.35975	1.33785			
7	2018.05.02 22:33	delete	2	0.02	1.36600	0.00000	0.00000			
8	2018.05.03 00:05	modify	3	0.01	1.36025	1.35729	1.33785			
9	2018.05.03 00:05	s/I	3	0.01	1.35729	1.35729	1.33785	3.03	1006.04	
10	2018.05.10 11:00	sell	4	0.02	1.35378	0.00000	0.00000			
11	2018.05.10 11:00	modify	4	0.02	1.35378	1.36513	1.33138			
12	2018.05.10 11:06	sell limit	5	0.02	1.35953	0.00000	0.00000			
13	2018.05.10 13:20	sell	5	0.02	1.35953	0.00000	0.00000			
14	2018.05.10 13:20	sell limit	6	0.02	1.36528	0.00000	0.00000			
15	2018.05.10 13:20	modify	4	0.02	1.35378	1.37073	1.35591			
16	2018.05.10 13:20	modify	5	0.02	1.35953	1.37073	1.35591		400	
17	2018.05.10 14:02	t/p	4	0.02	1.35591	1.37073	1.35591	-4.26	1001.78	
18	2018.05.10 14:02	t/p	5	0.02	1.35591	1.37073	1.35591	7.24	1009.02	
19	2018.05.10 14:02	delete	6	0.02	1.36528	0.00000	0.00000			

20	2010 05 22 05 00		7	0.00	1 24107	0.00000	0.00000		
20	2018.05.23 05:00	sell	7	0.02	1.34197	0.00000	0.00000		
21	2018.05.23 05:00	modify	7	0.02	1.34197	1.35332	1.31957		
22	2018.05.23 06:53	close	7	0.02	1.34167	1.35332	1.31957	0.60	1009.62
23	2018.05.29 10:00	sell	8	0.02	1.32865	0.00000	0.00000		
24	2018.05.29 10:00	modify	8	0.02	1.32865	1.34000	1.30625		
25	2018.05.29 10:00	sell limit	9	0.02	1.33440	0.00000	0.00000		
26	2018.05.29 10:43	modify	8	0.02	1.32865	1.32815	1.30625		
27	2018.05.29 10:43	close	8	0.01	1.32565	1.32815	1.30625	3.00	1012.62
28	2018.05.29 10:43	sell	10	0.01	1.32865	1.32815	1.30625		
29	2018.05.29 10:43	delete	9	0.02	1.33440	0.00000	0.00000		
30	2018.05.29 10:49	modify	10	0.02	1.32865				
		·				1.32471	1.30625	4.16	1016 70
31	2018.05.29 12:03	close	10	0.01	1.32449	1.32471	1.30625	4.16	1016.78
32	2018.06.07 02:00	buy	11	0.02	1.34203	0.00000	0.00000		
33	2018.06.07 02:00	modify	11	0.02	1.34203	1.33083	1.36443		
34	2018.06.07 10:18	modify	11	0.02	1.34203	1.34253	1.36443		
35	2018.06.07 10:18	close	11	0.01	1.34504	1.34253	1.36443	3.01	1019.79
36	2018.06.07 10:18	buy	12	0.01	1.34203	1.34253	1.36443		
37	2018.06.07 10:23	modify	12	0.01	1.34203	1.34278	1.36443		
38	2018.06.07 10:27	modify	12	0.01	1.34203	1.34307	1.36443		
39	2018.06.07 11:00	modify	12	0.01	1.34203	1.34364	1.36443		
40	2018.06.07 13:25	s/l	12	0.01	1.34364	1.34364	1.36443	1.61	1021.40
41	2018.06.12 16:13	sell	13	0.02	1.33689	0.00000	0.00000		
42	2018.06.12 16:13	modify	13	0.02	1.33689	1.34824	1.31449		
43	2018.06.12 16:18	sell limit	14	0.02	1.34264	0.00000	0.00000		
								0.60	1022.00
44	2018.06.12 17:03	close	13	0.02	1.33659	1.34824	1.31449	0.60	1022.00
45	2018.06.12 17:03	delete	14	0.02	1.34264	0.00000	0.00000		
46	2018.06.14 15:57	sell	15	0.02	1.33473	0.00000	0.00000		
47	2018.06.14 15:57	modify	15	0.02	1.33473	1.34608	1.31233		
48	2018.06.14 16:13	modify	15	0.02	1.33473	1.33423	1.31233		
49	2018.06.14 16:13	close	15	0.01	1.33172	1.33423	1.31233	3.01	1025.01
50	2018.06.14 16:13	sell	16	0.01	1.33473	1.33423	1.31233		
51	2018.06.14 16:38	s/l	16	0.01	1.33423	1.33423	1.31233	0.50	1025.51
52	2018.06.19 09:28	sell	17	0.02	1.32375	0.00000	0.00000		
53	2018.06.19 09:28	modify	17	0.02	1.32375	1.33510	1.30135		
54	2018.06.19 09:31	sell limit	18	0.02	1.32950	0.00000	0.00000		
55	2018.06.19 09:53	modify	17	0.02	1.32375	1.32325	1.30135		
56	2018.06.19 09:53	close	17	0.01	1.32074	1.32325	1.30135	3.01	1028.52
57	2018.06.19 09:53	sell	19	0.01	1.32375	1.32325	1.30135	5.01	1020.32
	2018.06.19 09:53								
58		delete	18	0.02	1.32950	0.00000	0.00000		
59	2018.06.19 11:00	modify	19	0.01	1.32375	1.32139	1.30135		
60	2018.06.19 11:03	s/l	19	0.01	1.32139	1.32139	1.30135	2.36	1030.88
61	2018.06.25 15:00	buy	20	0.02	1.32839	0.00000	0.00000		
62	2018.06.25 15:00	modify	20	0.02	1.32839	1.31719	1.35079		
63	2018.06.25 15:02	buy limit	21	0.02	1.32279	0.00000	0.00000		
64	2018.06.26 12:32	buy	21	0.02	1.32279	0.00000	0.00000		
65	2018.06.26 12:32	buy limit	22	0.02	1.31719	0.00000	0.00000		
66	2018.06.26 12:32	modify	20	0.02	1.32839	1.31159	1.32619		
67	2018.06.26 12:32	modify	21	0.02	1.32279	1.31159	1.32619		
68	2018.06.27 14:39	buy	22	0.02	1.31719	0.00000	0.00000		
69	2018.06.27 14:39	buy limit	23	0.02	1.31159	0.00000	0.00000		
70	2018.06.27 14:39	modify	20	0.02	1.32839	1.30599	1.32329		
70	2018.06.27 14:39	modify	21	0.02	1.32279	1.30599	1.32329		
		ŕ							
72	2018.06.27 14:39	modify	22	0.02	1.31719	1.30599	1.32329		
73	2018.06.27 22:14	buy	23	0.02	1.31159	0.00000	0.00000		
74	2018.06.27 22:14	buy limit	24	0.02	1.30599	0.00000	0.00000		
75	2018.06.27 22:14	modify	20	0.02	1.32839	1.30039	1.32049		
76	2018.06.27 22:14	modify	21	0.02	1.32279	1.30039	1.32049		
77	2018.06.27 22:14	modify	22	0.02	1.31719	1.30039	1.32049		
78	2018.06.27 22:14	modify	23	0.02	1.31159	1.30039	1.32049		
79	2018.06.28 15:58	buy	24	0.02	1.30599	0.00000	0.00000		
80	2018.06.28 15:58	buy limit	25	0.02	1.30039	0.00000	0.00000		

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81	2018.06.28 15:58	modify	20	0.02	1.32839	1.29479	1.31779		
82	2018.06.28 15:58	modify	21	0.02	1.32279	1.29479	1.31779		
83	2018.06.28 15:58	modify	22	0.02	1.31719	1.29479	1.31779		
84	2018.06.28 15:58	modify	23	0.02	1.31159	1.29479	1.31779		
85	2018.06.28 15:58	modify	24	0.02	1.30599	1.29479	1.31779		
86	2018.06.29 11:38	t/p	20	0.02	1.31779	1.29479	1.31779	-22.30	1008.58
87	2018.06.29 11:38	t/p	21	0.02	1.31779	1.29479	1.31779	-10.92	997.66
88	2018.06.29 11:38	t/p	22	0.02	1.31779	1.29479	1.31779	0.47	998.13
89	2018.06.29 11:38	t/p	23	0.02	1.31779	1.29479	1.31779	11.67	1009.79
90		t/p	24	0.02	1.31779	1.29479	1.31779	23.42	1033.21
91		delete	25	0.02	1.30039	0.00000	0.00000		
92		sell	26	0.02	1.31255	0.00000	0.00000		
93 94	2018.07.03 05:00 2018.07.03 05:17	modify sell limit	26 27	0.02 0.02	1.31255	1.32390 0.00000	1.29015 0.00000		
95	2018.07.03 03.17	sell	27	0.02	1.31830 1.31830	0.00000	0.00000		
96	2018.07.03 11:17	sell limit	28	0.02	1.32405	0.00000	0.00000		
97	2018.07.03 11:17	modify	26	0.02	1.31255	1.32950	1.31468		
98	2018.07.03 11:17	modify	27	0.02	1.31830	1.32950	1.31468		
99	2018.07.04 20:06	sell	28	0.02	1.32405	0.00000	0.00000		
100	2018.07.04 20:06	sell limit	29	0.02	1.32980	0.00000	0.00000		
101	2018.07.04 20:06	modify	26	0.02	1.31255	1.33525	1.31765		
102	2018.07.04 20:06	modify	27	0.02	1.31830	1.33525	1.31765		
103	2018.07.04 20:06	modify	28	0.02	1.32405	1.33525	1.31765		
104	2018.07.09 00:05	sell	29	0.02	1.32980	0.00000	0.00000		
105	2018.07.09 00:05	sell limit	30	0.02	1.33555	0.00000	0.00000		
106	2018.07.09 00:05	modify	26	0.02	1.31255	1.34100	1.32053		
107	2018.07.09 00:05	modify	27	0.02	1.31830	1.34100	1.32053		
108	2018.07.09 00:05	modify	28	0.02	1.32405	1.34100	1.32053		
109	2018.07.09 00:05	modify	29	0.02	1.32980	1.34100	1.32053		
110	2018.07.09 11:19	sell	30	0.02	1.33555	0.00000	0.00000		
111	2018.07.09 11:19	sell limit	31	0.02	1.34130	0.00000	0.00000		
112	2018.07.09 11:19	modify	26	0.02	1.31255	1.34675	1.32330		
113	2018.07.09 11:19	modify	27	0.02	1.31830	1.34675	1.32330		
114	2018.07.09 11:19	modify	28	0.02	1.32405	1.34675	1.32330		
115	2018.07.09 11:19	modify	29	0.02	1.32980	1.34675	1.32330		
116	2018.07.09 11:19	modify	30	0.02	1.33555	1.34675	1.32330		
117	2018.07.09 18:45	t/p	26	0.02	1.32330	1.34675	1.32330	-21.23	1011.97
118	2018.07.09 18:45	t/p	27	0.02	1.32330	1.34675	1.32330	-9.73	1002.24
119 120	2018.07.09 18:45 2018.07.09 18:45	t/p t/p	28 29	0.02 0.02	1.32330 1.32330	1.34675 1.34675	1.32330 1.32330	1.72 13.00	1003.96 1016.96
121	2018.07.09 18:45	t/p	30	0.02	1.32330	1.34675	1.32330	24.50	1010.90
122	2018.07.09 18:45	delete	31	0.02	1.34130	0.00000	0.00000	21.50	1011.10
123	2018.07.10 11:00	buy	32	0.02	1.32889	0.00000	0.00000		
124	2018.07.10 11:00	modify	32	0.02	1.32889	1.31769	1.35129		
125	2018.07.10 11:03	buy limit	33	0.02	1.32329	0.00000	0.00000		
126	2018.07.10 13:54	buy	33	0.02	1.32329	0.00000	0.00000		
127	2018.07.10 13:54	buy limit	34	0.02	1.31769	0.00000	0.00000		
128	2018.07.10 13:54	modify	32	0.02	1.32889	1.31209	1.32669		
129	2018.07.10 13:54	modify	33	0.02	1.32329	1.31209	1.32669		
130	2018.07.10 15:42	t/p	32	0.02	1.32669	1.31209	1.32669	-4.40	1037.06
131	2018.07.10 15:42	t/p	33	0.02	1.32669	1.31209	1.32669	6.80	1043.86
132	2018.07.10 15:42	delete	34	0.02	1.31769	0.00000	0.00000		
133	2018.07.11 17:00	buy	35	0.02	1.32694	0.00000	0.00000		
134	2018.07.11 17:00	modify	35	0.02	1.32694	1.31574	1.34934		
135	2018.07.11 17:03	buy limit	36	0.02	1.32134	0.00000	0.00000		
136	2018.07.11 20:02	buy	36	0.02	1.32134	0.00000	0.00000		
137		buy limit	37	0.02	1.31574	0.00000	0.00000		
138	2018.07.11 20:02	modify	35	0.02	1.32694	1.31014	1.32474		
139	2018.07.11 20:02	modify	36	0.02	1.32134	1.31014	1.32474		
140	2018.07.13 09:53	buy	37	0.02	1.31574	0.00000	0.00000		
141	2018.07.13 09:53	buy limit	38	0.02	1.31014	0.00000	0.00000		

142	2018.07.13 09:53	modify	35	0.02	1.32694	1.30454	1.32184		
143	2018.07.13 09:53	modify	36	0.02	1.32134	1.30454	1.32184		
144	2018.07.13 09:53	modify	37	0.02	1.31574	1.30454	1.32184		
145	2018.07.13 18:27	t/p	35	0.02	1.32184	1.30454	1.32184	-10.93	1032.93
146	2018.07.13 18:27	t/p	36	0.02	1.32184	1.30454	1.32184	0.27	1033.20
147	2018.07.13 18:27	t/p	37	0.02	1.32184	1.30454	1.32184	12.20	1045.40
148	2018.07.13 18:27	delete	38	0.02	1.31014	0.00000	0.00000		
149	2018.07.17 07:00	buy	39	0.02	1.32493	0.00000	0.00000		
150	2018.07.17 07:00	modify	39	0.02	1.32493	1.31373	1.34733		
151	2018.07.17 07:08	buy limit	40	0.02	1.31933	0.00000	0.00000		
152	2018.07.17 12:22	close	39	0.02	1.32523	1.31373	1.34733	0.60	1046.00
153	2018.07.17 12:22	delete	40	0.02	1.31933	0.00000	0.00000		
154	2018.07.17 15:00	sell	41	0.02	1.31945	0.00000	0.00000		
155	2018.07.17 15:00	modify	41	0.02	1.31945	1.33080	1.29705		
156	2018.07.17 15:49	modify	41	0.02	1.31945	1.31895	1.29705		
157	2018.07.17 15:49	close	41	0.01	1.31643	1.31895	1.29705	3.02	1049.02
158	2018.07.17 15:49	sell	42	0.01	1.31945	1.31895	1.29705		
159	2018.07.17 17:00	modify	42	0.01	1.31945	1.31692	1.29705		
160	2018.07.17 17:01	s/l	42	0.01	1.31692	1.31692	1.29705	2.53	1051.55
161	2018.07.31 10:00	buy	43	0.02	1.31376	0.00000	0.00000		
162	2018.07.31 10:00	modify	43	0.02	1.31376	1.30256	1.33616		
163	2018.07.31 10:45	buy limit	44	0.02	1.30816	0.00000	0.00000		
164	2018.07.31 12:04	close	43	0.02	1.31406	1.30256	1.33616	0.60	1052.15
165	2018.07.31 12:04	delete	44	0.02	1.30816	0.00000	0.00000		
166	2018.07.31 17:51	sell	45	0.02	1.31009	0.00000	0.00000		
167	2018.07.31 17:51	modify	45	0.02	1.31009	1.32144	1.28769		
168	2018.07.31 17:51	sell limit	46	0.02	1.31584	0.00000	0.00000		
169	2018.08.02 10:05	modify	45	0.02	1.31009	1.30959	1.28769		
170	2018.08.02 10:05	close	45	0.02	1.30708	1.30959	1.28769	3.10	1055.24
171	2018.08.02 10:05	sell	47	0.01	1.31009	1.30959	1.28769	5.10	1055.24
171			46	0.01					
172	2018.08.02 10:05	delete	47	0.02	1.31584	0.00000	0.00000		
173	2018.08.02 11:00 2018.08.02 11:00	modify s/l	47	0.01	1.31009	1.30855	1.28769	1.63	1056.87
175		sell	48		1.30855	1.30855	1.28769	1.03	1030.07
	2018.08.09 18:10			0.02	1.28656	0.00000	0.00000		
176	2018.08.09 18:10	modify	48	0.02	1.28656	1.29791	1.26416		
177	2018.08.09 18:27	sell limit	49	0.02	1.29231	0.00000	0.00000		
178	2018.08.09 22:44	modify	48	0.02	1.28656	1.28606	1.26416		
179	2018.08.09 22:44	modify	48	0.02	1.28656	1.28552	1.26416	2.02	1050.00
180	2018.08.09 22:44	close	48	0.01	1.28353	1.28552	1.26416	3.03	1059.90
181	2018.08.09 22:44	sell	50	0.01	1.28656	1.28552	1.26416		
182	2018.08.09 22:44	delete	49	0.02	1.29231	0.00000	0.00000		
183	2018.08.09 22:44	modify	50	0.01	1.28656	1.28545	1.26416		
184	2018.08.09 23:00	modify	50	0.01	1.28656	1.28462	1.26416		
185	2018.08.10 00:05	modify	50	0.01	1.28656	1.28306	1.26416	2.52	1052.42
186	2018.08.10 00:49	s/l	50	0.01	1.28306	1.28306	1.26416	3.52	1063.43
187	2018.08.13 20:00	sell	51	0.02	1.27450	0.00000	0.00000		
188	2018.08.13 20:00	modify	51	0.02	1.27450	1.28585	1.25210		
189	2018.08.13 20:06	sell limit	52	0.02	1.28025	0.00000	0.00000		
190	2018.08.14 09:52	sell	52	0.02	1.28025	0.00000	0.00000		
191	2018.08.14 09:52	sell limit	53	0.02	1.28600	0.00000	0.00000		
192	2018.08.14 09:52	modify	51	0.02	1.27450	1.29145	1.27663		
193	2018.08.14 09:52	modify	52	0.02	1.28025	1.29145	1.27663		
194	2018.08.14 14:02	t/p	51	0.02	1.27663	1.29145	1.27663	-4.22	1059.21
195	2018.08.14 14:02	t/p	52	0.02	1.27663	1.29145	1.27663	7.24	1066.45
196	2018.08.14 14:02	delete	53	0.02	1.28600	0.00000	0.00000		
197	2018.08.27 03:00	buy	54	0.02	1.28591	0.00000	0.00000		
198	2018.08.27 03:00	modify	54	0.02	1.28591	1.27471	1.30831		
199	2018.08.27 03:03	buy limit	55	0.02	1.28031	0.00000	0.00000		
200	2018.08.27 17:28	modify	54	0.02	1.28591	1.28641	1.30831		
201	2018.08.27 17:28	close	54	0.01	1.28892	1.28641	1.30831	3.01	1069.46
202	2018.08.27 17:28	buy	56	0.01	1.28591	1.28641	1.30831		

203	2018.08.27 17:28	delete	55	0.02	1.28031	0.00000	0.00000		
204	2018.08.28 04:00	close	56	0.01	1.28921	1.28641	1.30831	3.21	1072.67
205	2018.08.28 11:00	buy	57	0.02	1.28896	0.00000	0.00000		
206	2018.08.28 11:00	modify	57	0.02	1.28896	1.27776	1.31136		
207	2018.08.28 13:44	close	57	0.02	1.28926	1.27776	1.31136	0.60	1073.27