Strategy Tester Report BiM LRSF 19

ICMarkets-Live03 (Build 1090)

Symbol EURUSD (Euro vs US Dollar) Period 4 Hours (H4) 2018.01.02 00:00 - 2018.08.30 20:00 (2018.01.01 - 2018.08.31) 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=50; SRLineColor=Brown; MaxMEME=1; Trade_Options="--Bars in test 2040 Ticks modelled 21619135 Modelling quality n/a Mismatched 1183 charts errors Initial 1000.00 Current (1) Spread deposit Total net 33.10 Gross profit 49.23 Gross loss -16.13profit Profit factor 3.05 Expected payoff 2.21 Absolute 1.36 Maximal drawdown 22.92 (2.24%) Relative drawdown 2.24% (22.92) drawdown Total 15 Short positions (won %) 10 (100.00%) Long positions (won %) 5 (80.00%) trades Profit trades (% of total) 14 (93.33%) Loss trades (% of total) 1 (6.67%) Largest profit trade 8.67 loss trade -16.13Average profit trade 3.52 loss trade -16.13consecutive wins (profit in money) 10 (31.86) consecutive losses (loss in money) 1 (-16.13) Maximal consecutive profit (count of wins) 31.86 (10) consecutive loss (count of losses) -16.13(1) Average consecutive wins 7 consecutive losses Balance / Equity / Every tick (the most precise method based on all available least timeframes to generate each tick) / n/a 1033 1024 1016 1007 998 12 13 15 16 17 19 20 21 23 24 25 27 28 29 31 32 11 # Time Type Order Size Price S/L T / P Profit Balance 1.20315 0.00000 2018.01.11 16:00 0.02 0.00000 buy 1 2 2018.01.11 16:00 modify 0.02 1.20315 1.19545 1.21855 3 2018.01.12 02:12 modify 1 0.02 1.20315 1.20365 1.21855 4 2018.01.12 02:12 close 1 0.01 1.20616 1.20365 1.21855 2.87 1002.87 5 2018.01.12 02:12 2 buy 0.01 1.20315 1.20365 1.21855 6 2018.01.12 09:42 modify 2 0.01 1.20315 1.20401 1.21855 7 2018.01.12 12:00 modify 2 0.01 1.20315 1.20424 1.21855 2 1011.53 8 2018.01.12 15:42 0.01 1.21196 1.21855 8.67 close 1.20424 9 2018.01.30 16:00 buy 3 0.02 1.24453 0.00000 0.00000 3 2018.01.30 16:00 modify 10 0.02 1.24453 1.23683 1.25993 2018.02.01 18:11 3 1.25993 11 modify 0.02 1.24453 1.24503 2018.02.01 18:11 3 0.01 12 close 1.24754 1.24503 1.25993 2.65 1014.18 13 2018.02.01 18:11 0.01 1.24453 1.25993 1.24503 buy 2018.02.02 00:00 modify 0.01 1.24453 1.24776 1.25993 14 2018.02.02 11:32 0.01 1.24816 1.25993 3.19 1017.37 15 close 1.24776 16 2018.04.18 16:00 buy 5 0.02 1.23916 0.00000 0.00000

modify

s/l

sell

5

5

6

0.02

0.02

0.02

1.23916

1.23146

1.17774

1.23146

1.23146

0.00000

1.25456

1.25456

0.00000

-16.13

2018.04.18 16:00

2018.04.20 11:58

2018.05.23 00:00

17

18

19

1001.24

9/7/2018	Strategy Tester: BiM_LRSF_19								
20	2018.05.23 00:00	modify	6	0.02	1.17774	1.18545	1.16234		
21	2018.05.23 10:01	modify	6	0.02	1.17774	1.17724	1.16234		
22	2018.05.23 10:01	close	6	0.01	1.17473	1.17724	1.16234	2.94	1004.18
23	2018.05.23 10:01	sell	7	0.01	1.17774	1.17724	1.16234		
24	2018.05.23 12:00	modify	7	0.01	1.17774	1.17684	1.16234		
25	2018.05.23 12:07	close	7	0.01	1.17395	1.17684	1.16234	3.72	1007.90
26	2018.05.29 00:00	sell	8	0.02	1.16233	0.00000	0.00000		
27	2018.05.29 00:00	modify	8	0.02	1.16233	1.17004	1.14693		
28	2018.05.29 09:41	modify	8	0.02	1.16233	1.16183	1.14693		
29	2018.05.29 09:41	close	8	0.01	1.15933	1.16183	1.14693	2.93	1010.83
30	2018.05.29 09:41	sell	9	0.01	1.16233	1.16183	1.14693		
31	2018.05.29 12:57	close	9	0.01	1.15385	1.16183	1.14693	8.41	1019.24
32	2018.06.13 00:00	sell	10	0.02	1.17442	0.00000	0.00000		
33	2018.06.13 00:00	modify	10	0.02	1.17442	1.18213	1.15902		
34	2018.06.13 21:38	close	10	0.02	1.17412	1.18213	1.15902	0.46	1019.70
35	2018.06.14 16:00	sell	11	0.02	1.16884	0.00000	0.00000		
36	2018.06.14 16:00	modify	11	0.02	1.16884	1.17655	1.15344		
37	2018.06.14 16:38	close	11	0.02	1.16854	1.17655	1.15344	0.46	1020.16
38	2018.07.17 20:00	sell	12	0.02	1.16538	0.00000	0.00000		
39	2018.07.17 20:00	modify	12	0.02	1.16538	1.17309	1.14998		
40	2018.07.18 10:31	modify	12	0.02	1.16538	1.16488	1.14998		
41	2018.07.18 10:31	close	12	0.01	1.16238	1.16488	1.14998	2.98	1023.15
42	2018.07.18 10:31	sell	13	0.01	1.16538	1.16488	1.14998		
43	2018.07.18 12:00	modify	13	0.01	1.16538	1.16453	1.14998		
44	2018.07.18 16:00	modify	13	0.01	1.16538	1.16330	1.14998		
45	2018.07.18 16:38	s/l	13	0.01	1.16330	1.16330	1.14998	2.06	1025.21
46	2018.08.08 16:00	sell	14	0.02	1.15815	0.00000	0.00000		
47	2018.08.08 16:00	modify	14	0.02	1.15815	1.16586	1.14275		
48	2018.08.09 20:04	modify	14	0.02	1.15815	1.15765	1.14275		
49	2018.08.09 20:04	close	14	0.01	1.15514	1.15765	1.14275	3.10	1028.31
50	2018.08.09 20:04	sell	15	0.01	1.15815	1.15765	1.14275		
51	2018.08.10 00:00	modify	15	0.01	1.15815	1.15594	1.14275		
52	2018.08.10 04:00	modify	15	0.01	1.15815	1.15350	1.14275		

53

2018.08.10 05:08

s/l

15

0.01

1.15350

1.15350

1.14275

4.79

1033.10