Strategy Tester Report Feb10v80B

OANDA-GMT-5 Practice (Build 950)

Symbol EURUSD (EUR/USD)

Period 15 Minutes (M15) 2016.02.01 00:00 - 2016.02.23 23:45 (2016.02.01 - 2016.02.24) Model Every tick (the most precise method based on all available least timeframes)

ENCisACrime=true; UseAutoID=true; User_define_Bot_ID=98464814; UserDefine_SpreadTooHigh=500; init_lot_size=0.1; exponent=1.2; squeeze_factor=0.3; gainfactor=0.99;

EnablecounterinAsianSession=false; TradeOnlyAfterLondonOpen=true; tokyo_open=1; london_open=9; atr_range=24; candles_range=12; Calm_candles=8; Calm_range_info="unit in point"; Calm_range=200; D1_atr_range=10; HoldMinutes=60; High_Or_Low_Diff=40; ShutDownPercent=5; markPts=30; movePts=5;

mindistanceRecov=200; multiplier3=1.5; multiplier4=1.6; multiplier5=1.7; multiplier6=1.8; multiplier7=1.9; multiplier8=2.1; multiplier9=2.1; multiplier9=2.1;

quantumnumber=50;

Bars in test 1994 Ticks modelled 619378 Modelling quality 90.00%

Mismatched charts errors

Parameters

Initial 1000.00 Spread Current (27) deposit

Total net 285.60 Gross profit 376.90 Gross loss -91.30 profit

17.85 Profit factor 4.13 Expected payoff

Absolute 99.20 Maximal drawdown 292.30 (24.50%) Relative drawdown 24.50% (292.30) drawdown

Total trades 16 Short positions (won %) 7 (71.43%) Long positions (won %) 9 (77.78%)

> Profit trades (% of total) 12 (75.00%) Loss trades (% of total) 4 (25.00%)

Largest profit trade 55.20 loss trade -37.50

31.41 loss trade -22.83 Average profit trade

5 (155.10) consecutive losses (loss in money) Maximum consecutive wins (profit in money) 1 (-37.50) Maximal consecutive profit (count of wins) 155.10 (5) consecutive loss (count of losses) -37.50 (1)

| | erage consecutive wins | | | | 2 consecu | | | | |
|---------------|---------------------------------------|----------------------|-------------------|------------|---------------------|----------|----------|---------|--------|
| lance / Equit | by / Every tick (the most precise met | thod based on all av | ailable least tim | eframes to | generate each tick) | / 90.00% | | | 1289 |
| | | | | | | | | | 1228 |
| | | / | | | | | | | 1167 |
| | | | | | | | | | 1107 |
| | | | | | | | | | 1046 |
| 1 3 | 4 5 7 8 | 9 11 12 | 13 15 | 16 1 | 7 19 20 | 21 23 24 | 25 27 26 | 8 29 31 | 32 985 |
| # | Time | Туре | Order | Size | Price | S / L | T / P | Profit | Balar |
| 1 | 2016.02.01 09:00 | buy | 1 | 0.10 | 1.08837 | 0.00000 | 0.00000 | | |
| 2 | 2016.02.01 09:00 | modify | 1 | 0.10 | 1.08837 | 0.00000 | 1.09199 | | |
| 3 | 2016.02.02 06:59 | t/p | 1 | 0.10 | 1.09199 | 0.00000 | 1.09199 | 36.20 | 1036 |
| 4 | 2016.02.02 09:00 | buy | 2 | 0.10 | 1.09387 | 0.00000 | 0.00000 | | |
| 5 | 2016.02.02 09:00 | modify | 2 | 0.10 | 1.09387 | 0.00000 | 1.09717 | | |
| 6 | 2016.02.03 08:25 | t/p | 2 | 0.10 | 1.09717 | 0.00000 | 1.09717 | 33.00 | 1069 |
| 7 | 2016.02.03 10:00 | buy | 3 | 0.10 | 1.10063 | 0.00000 | 0.00000 | | |
| 8 | 2016.02.03 10:00 | modify | 3 | 0.10 | 1.10063 | 0.00000 | 1.10325 | | |
| 9 | 2016.02.03 10:00 | t/p | 3 | 0.10 | 1.10325 | 0.00000 | 1.10325 | 26.20 | 1095 |
| 10 | 2016.02.03 11:15 | buy | 4 | 0.10 | 1.10670 | 0.00000 | 0.00000 | | |
| 11 | 2016.02.03 11:15 | modify | 4 | 0.10 | 1.10670 | 0.00000 | 1.10920 | | |
| 12 | 2016.02.03 13:07 | t/p | 4 | 0.10 | 1.10920 | 0.00000 | 1.10920 | 25.00 | 1120 |
| 13 | 2016.02.03 14:15 | buy | 5 | 0.10 | 1.11155 | 0.00000 | 0.00000 | | |
| 14 | 2016.02.03 14:15 | modify | 5 | 0.10 | 1.11155 | 0.00000 | 1.11502 | | |
| 15 | 2016.02.04 04:04 | t/p | 5 | 0.10 | 1.11502 | 0.00000 | 1.11502 | 34.70 | 1155 |
| 16 | 2016.02.04 09:00 | buy | 6 | 0.10 | 1.12046 | 0.00000 | 0.00000 | | |
| 17 | 2016.02.04 09:00 | modify | 6 | 0.10 | 1.12046 | 0.00000 | 1.12492 | | |
| 18 | 2016.02.05 10:30 | buy | 7 | 0.10 | 1.11236 | 0.00000 | 0.00000 | | |
| 19 | 2016.02.05 10:30 | modify | 7 | 0.10 | 1.11236 | 0.00000 | 1.11720 | | |

| 20 | 2016.02.05 10:30 | modify | 6 | 0.10 | 1.12046 | 0.00000 | 1.11671 | | |
|----|------------------|--------|----|------|---------|---------|---------|--------|---------|
| 21 | 2016.02.05 10:30 | modify | 7 | 0.10 | 1.11236 | 0.00000 | 1.11671 | | |
| 22 | 2016.02.08 04:12 | t/p | 6 | 0.10 | 1.11671 | 0.00000 | 1.11671 | -37.50 | 1117.60 |
| 23 | 2016.02.08 04:12 | t/p | 7 | 0.10 | 1.11671 | 0.00000 | 1.11671 | 43.50 | 1161.10 |
| 24 | 2016.02.09 11:00 | buy | 8 | 0.10 | 1.13113 | 0.00000 | 0.00000 | | |
| 25 | 2016.02.09 11:00 | modify | 8 | 0.10 | 1.13113 | 0.00000 | 1.13571 | | |
| 26 | 2016.02.10 03:45 | buy | 9 | 0.10 | 1.12682 | 0.00000 | 0.00000 | | |
| 27 | 2016.02.10 03:45 | modify | 9 | 0.10 | 1.12682 | 0.00000 | 1.13139 | | |
| 28 | 2016.02.10 03:45 | modify | 8 | 0.10 | 1.13113 | 0.00000 | 1.12928 | | |
| 29 | 2016.02.10 03:45 | modify | 9 | 0.10 | 1.12682 | 0.00000 | 1.12928 | | |
| 30 | 2016.02.10 15:40 | t/p | 8 | 0.10 | 1.12928 | 0.00000 | 1.12928 | -18.50 | 1142.60 |
| 31 | 2016.02.10 15:40 | t/p | 9 | 0.10 | 1.12928 | 0.00000 | 1.12928 | 24.60 | 1167.20 |
| 32 | 2016.02.11 23:00 | sell | 10 | 0.10 | 1.12956 | 0.00000 | 0.00000 | | |
| 33 | 2016.02.11 23:00 | modify | 10 | 0.10 | 1.12956 | 0.00000 | 1.12404 | | |
| 34 | 2016.02.12 08:32 | t/p | 10 | 0.10 | 1.12404 | 0.00000 | 1.12404 | 55.20 | 1222.40 |
| 35 | 2016.02.15 09:15 | sell | 11 | 0.10 | 1.11791 | 0.00000 | 0.00000 | | |
| 36 | 2016.02.15 09:15 | modify | 11 | 0.10 | 1.11791 | 0.00000 | 1.11379 | | |
| 37 | 2016.02.15 10:09 | t/p | 11 | 0.10 | 1.11379 | 0.00000 | 1.11379 | 41.20 | 1263.60 |
| 38 | 2016.02.15 11:15 | sell | 12 | 0.10 | 1.11523 | 0.00000 | 0.00000 | | |
| 39 | 2016.02.15 11:15 | modify | 12 | 0.10 | 1.11523 | 0.00000 | 1.11109 | | |
| 40 | 2016.02.17 02:15 | sell | 13 | 0.10 | 1.11726 | 0.00000 | 0.00000 | | |
| 41 | 2016.02.17 02:15 | modify | 13 | 0.10 | 1.11726 | 0.00000 | 1.11388 | | |
| 42 | 2016.02.17 02:15 | modify | 12 | 0.10 | 1.11523 | 0.00000 | 1.11655 | | |
| 43 | 2016.02.17 02:15 | modify | 13 | 0.10 | 1.11726 | 0.00000 | 1.11655 | | |
| 44 | 2016.02.17 03:23 | t/p | 12 | 0.10 | 1.11655 | 0.00000 | 1.11655 | -13.20 | 1250.40 |
| 45 | 2016.02.17 03:23 | t/p | 13 | 0.10 | 1.11655 | 0.00000 | 1.11655 | 7.10 | 1257.50 |
| 46 | 2016.02.18 09:00 | sell | 14 | 0.10 | 1.10829 | 0.00000 | 0.00000 | | |
| 47 | 2016.02.18 09:00 | modify | 14 | 0.10 | 1.10829 | 0.00000 | 1.10488 | | |
| 48 | 2016.02.22 06:48 | t/p | 14 | 0.10 | 1.10488 | 0.00000 | 1.10488 | 34.10 | 1291.60 |
| 49 | 2016.02.22 09:00 | sell | 15 | 0.10 | 1.10057 | 0.00000 | 0.00000 | | |
| 50 | 2016.02.22 09:00 | modify | 15 | 0.10 | 1.10057 | 0.00000 | 1.09732 | | |
| 51 | 2016.02.22 22:45 | sell | 16 | 0.10 | 1.10439 | 0.00000 | 0.00000 | | |
| 52 | 2016.02.22 22:46 | modify | 16 | 0.10 | 1.10439 | 0.00000 | 1.10124 | | |
| 53 | 2016.02.22 22:47 | modify | 15 | 0.10 | 1.10057 | 0.00000 | 1.10278 | | |
| 54 | 2016.02.22 22:47 | modify | 16 | 0.10 | 1.10439 | 0.00000 | 1.10278 | | |
| 55 | 2016.02.23 02:41 | t/p | 15 | 0.10 | 1.10278 | 0.00000 | 1.10278 | -22.10 | 1269.50 |
| 56 | 2016.02.23 02:41 | t/p | 16 | 0.10 | 1.10278 | 0.00000 | 1.10278 | 16.10 | 1285.60 |
| | | | | | | | | | |