Strategy Tester Report BiM LRSF 19

Exness-Real3 (Build 1090)

Symbol AUDCADe (Australian Dollar vs Canadian Dollar (0.1-2)) Period 4 Hours (H4) 2018.01.02 04:00 - 2018.08.24 20:00 (2018.01.01 - 2018.08.26) Model Every tick (the most precise method based on all available least timeframes) "-"; 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=100; SRLineColor=Brown; MaxMEME=6; Trade_Options="--Bars in test 1728 Ticks modelled 10714592 Modelling quality n/a Mismatched 1356 charts errors Initial 1000.00 Spread Current (6) deposit Total net 21.69 Gross profit 60.38 Gross loss -38.69profit Profit factor 1.56 Expected payoff 0.77 Absolute 82.45 Maximal drawdown 83.00 (8.30%) Relative drawdown 8.30% (83.00) drawdown Total 28 Short positions (won %) 17 (70.59%) Long positions (won %) 11 (54.55%) trades Profit trades (% of total) 18 (64.29%) Loss trades (% of total) 10 (35.71%) Largest profit trade 11.29 loss trade -9.89 Average profit trade 3.35 loss trade -3.87 3 (-17.04) consecutive wins (profit in money) 7 (13.02) consecutive losses (loss in money) Maximal consecutive profit (count of wins) 21.07 (3) consecutive loss (count of losses) -17.04 (3) Average consecutive wins 3 consecutive losses Balance / Equity / Every tick (the most precise method based on all available least timeframes to generate each tick) / n/a 1021 1011 1001 991 981 11 12 13 15 16 17 19 20 21 23 24 25 27 29 31 32 Time Type Order Size Price S/L T / P Profit Balance 2018.02.14 12:53 0.02 0.98324 0.00000 0.00000 sell 1 2018.02.14 12:53 modify 0.02 0.98324 0.98870 0.97244 0.02 3 2018.02.14 13:04 sell limit 2 0.98600 0.00000 0.00000 2018.02.14 13:18 0.02 0.98600 0.00000 0.00000 sell 2018.02.14 13:18 0.02 0.98876 0.00000 0.00000 5 sell limit 3 2018.02.14 13:18 modify 0.02 0.98324 0.99140 0.98426 2018.02.14 13:18 modify 0.02 0.98600 0.99140 0.98426 2018.02.14 14:27 0.02 0.00000 0.98876 0.00000 8 sell 3 9 2018.02.14 14:27 sell limit 0.02 0.99152 0.00000 0.00000 2018.02.14 14:27 0.02 0.98324 0.99416 0.98564 10 modify 1 2018.02.14 14:27 0.02 0.98600 0.99416 0.98564 11 modify 2018.02.14 14:27 0.02 0.98876 0.99416 0.98564 12 modify 3 2018.02.14 18:33 0.02 0.99152 0.00000 0.00000 13 sell 14 2018.02.14 18:33 sell limit 0.02 0.99428 0.00000 0.00000 0.02 0.99692 15 2018.02.14 18:33 modify 0.98324 0.98702 16 2018.02.14 18:33 modify 0.02 0.98600 0.99692 0.98702 2018.02.14 18:33 0.02 0.98876 0.99692 0.98702 17 modify 3 18 2018.02.14 18:33 0.02 0.99152 0.99692 0.98702 modify

0.02

0.99428

0.00000

0.00000

sell

2018.02.16.06:31

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20	2018.02.16 06:31	sell limit	6	0.02	0.99704	0.00000	0.00000		
21	2018.02.16 06:31	modify	1	0.02	0.98324	0.99968	0.98840		
22	2018.02.16 06:31	modify	2	0.02	0.98600	0.99968	0.98840		
23	2018.02.16 06:31	modify	3	0.02	0.98876	0.99968	0.98840		
24	2018.02.16 06:31	modify	4	0.02	0.99152	0.99968	0.98840		
25	2018.02.16 06:31	modify	5	0.02	0.99428	0.99968	0.98840		
26	2018.02.20 06:35	sell	6	0.02	0.99704	0.00000	0.00000		
27	2018.02.20 06:35	modify	1	0.02	0.98324	1.00244	0.98958		
28	2018.02.20 06:35	modify	2	0.02	0.98600	1.00244	0.98958		
29	2018.02.20 06:35	modify	3	0.02	0.98876	1.00244	0.98958		
30	2018.02.20 06:35	modify	4	0.02	0.99152	1.00244	0.98958		
31	2018.02.20 06:35	modify	5	0.02	0.99428	1.00244	0.98958		
32	2018.02.20 06:35	modify	6	0.02	0.99704	1.00244	0.98958		
33	2018.02.22 01:03	t/p	1	0.02	0.98958	1.00244	0.98958	-9.89	990.11
34	2018.02.22 01:03	t/p	2	0.02	0.98958	1.00244	0.98958	-5.68	984.43
35	2018.02.22 01:03	t/p	3	0.02	0.98958	1.00244	0.98958	-1.47	982.96
36	2018.02.22 01:03	t/p	4	0.02	0.98958	1.00244	0.98958	2.74	985.70
37	2018.02.22 01:03	t/p	5	0.02	0.98958	1.00244	0.98958	7.04	992.74
38	2018.02.22 01:03	t/p	6	0.02	0.98958	1.00244	0.98958	11.29	1004.03
39	2018.02.22 16:00	buy	7	0.02	0.99719	0.00000	0.00000		
40	2018.02.22 16:00	modify	7	0.02	0.99719	0.99179	1.00799		
41	2018.02.22 20:39	buy limit	8	0.02	0.99449	0.00000	0.00000		
42	2018.02.23 07:29	buy	8	0.02	0.99449	0.00000	0.00000		
43	2018.02.23 07:29	buy limit	9	0.02	0.99179	0.00000	0.00000		
44	2018.02.23 07:29	modify	7	0.02	0.99719	0.98909	0.99614		
45	2018.02.23 07:29	modify	8	0.02	0.99449	0.98909	0.99614		
46	2018.02.23 13:18	buy	9	0.02	0.99179	0.00000	0.00000		
47	2018.02.23 13:18	buy limit	10	0.02	0.98909	0.00000	0.00000		
48	2018.02.23 13:18	modify	7	0.02	0.99719	0.98639	0.99479		
49	2018.02.23 13:18	modify	8	0.02	0.99449	0.98639	0.99479		
50	2018.02.23 13:18	modify	9	0.02	0.99179	0.98639	0.99479		
51	2018.02.23 13:36	buy	10	0.02	0.98909	0.00000	0.00000		
52	2018.02.23 13:36	buy limit	11	0.02	0.98639	0.00000	0.00000		
53	2018.02.23 13:36	modify	7	0.02	0.99719	0.98369	0.99344		
54 55	2018.02.23 13:36	modify modify	8	0.02 0.02	0.99449 0.99179	0.98369 0.98369	0.99344 0.99344		
56	2018.02.23 13:36 2018.02.23 13:36	,	10	0.02	0.98909	0.98369	0.99344		
57	2018.02.26 02:37	modify t/p	7	0.02	0.99344	0.98369	0.99344	-5.75	998.28
58	2018.02.26 02:37	t/p	8	0.02	0.99344	0.98369	0.99344	-1.63	996.65
59	2018.02.26 02:37	t/p	9	0.02	0.99344	0.98369	0.99344	2.49	999.15
60	2018.02.26 02:37	t/p	10	0.02	0.99344	0.98369	0.99344	6.61	1005.76
61	2018.02.26 02:37	delete	11	0.02	0.98639	0.00000	0.00000	0.01	1000170
62	2018.04.03 16:00	sell	12	0.02	0.98221	0.00000	0.00000		
63	2018.04.03 16:00	modify	12	0.02	0.98221	0.98767	0.97141		
64	2018.04.03 16:14	sell limit	13	0.02	0.98497	0.00000	0.00000		
65	2018.04.04 00:04	sell	13	0.02	0.98497	0.00000	0.00000		
66	2018.04.04 00:04	sell limit	14	0.02	0.98773	0.00000	0.00000		
67	2018.04.04 00:04	modify	12	0.02	0.98221	0.99037	0.98323		
68	2018.04.04 00:04	modify	13	0.02	0.98497	0.99037	0.98323		
69	2018.04.04 01:13	t/p	12	0.02	0.98323	0.99037	0.98323	-1.58	1004.18
70	2018.04.04 01:13	t/p	13	0.02	0.98323	0.99037	0.98323	2.65	1006.83
71	2018.04.04 01:13	delete	14	0.02	0.98773	0.00000	0.00000		
72	2018.04.11 00:00	sell	15	0.02	0.97772	0.00000	0.00000		
73	2018.04.11 00:00	modify	15	0.02	0.97772	0.98318	0.96692		
74	2018.04.11 01:18	sell limit	16	0.02	0.98048	0.00000	0.00000		
75	2018.04.11 08:04	close	15	0.02	0.97743	0.98318	0.96692	0.45	1007.28
76	2018.04.11 08:04	delete	16	0.02	0.98048	0.00000	0.00000		
77	2018.04.30 04:00	sell	17	0.02	0.97175	0.00000	0.00000		
78	2018.04.30 04:00	modify	17	0.02	0.97175	0.97721	0.96095		
79	2018.04.30 05:36	sell limit	18	0.02	0.97451	0.00000	0.00000		
80	2018.04.30 13:36	modify	17	0.02	0.97175	0.97125	0.96095		

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81	2018.04.30 13:36	modify	17	0.02	0.97175	0.97117	0.96095		
82	2018.04.30 13:36	close	17	0.01	0.96875	0.97117	0.96095	2.29	1009.57
83	2018.04.30 13:36	sell	19	0.01	0.97175	0.97117	0.96095		
84	2018.04.30 13:36	delete	18	0.02	0.97451	0.00000	0.00000		
85	2018.04.30 16:00	modify	19	0.01	0.97175	0.97080	0.96095		
86	2018.04.30 20:00	modify	19	0.01	0.97175	0.96789	0.96095		
87	2018.05.01 00:00	modify	19	0.01	0.97175	0.96706	0.96095		
88	2018.05.01 01:57	s/l	19	0.01	0.96706	0.96706	0.96095	3.57	1013.14
89	2018.05.08 16:00	sell	20	0.02	0.96526	0.00000	0.00000		
90	2018.05.08 16:00	modify	20	0.02	0.96526	0.97072	0.95446		
91	2018.05.08 16:07	sell limit	21	0.02	0.96802	0.00000	0.00000		
92 93	2018.05.09 06:47 2018.05.09 06:47	modify modify	20 20	0.02 0.02	0.96526 0.96526	0.96476 0.96444	0.95446 0.95446		
94	2018.05.09 06:47	close	20	0.02	0.96226	0.96444	0.95446	2.28	1015.42
95	2018.05.09 06:47	sell	22	0.01	0.96526	0.96444	0.95446	2.20	1015.12
96	2018.05.09 06:47	delete	21	0.02	0.96802	0.00000	0.00000		
97	2018.05.09 06:47	modify	22	0.01	0.96526	0.96343	0.95446		
98	2018.05.09 08:00	modify	22	0.01	0.96526	0.96340	0.95446		
99	2018.05.09 09:07	s/l	22	0.01	0.96340	0.96340	0.95446	1.41	1016.82
100	2018.05.16 16:05	sell	23	0.02	0.96274	0.00000	0.00000		
101	2018.05.16 16:05	modify	23	0.02	0.96274	0.96820	0.95194		
102	2018.05.17 02:11	close	23	0.02	0.96245	0.96820	0.95194	0.37	1017.20
103	2018.05.31 16:00	buy	24	0.02	0.98177	0.00000	0.00000		
104	2018.05.31 16:00	modify	24	0.02	0.98177	0.97637	0.99257		
105	2018.05.31 16:16	buy limit	25	0.02	0.97907	0.00000	0.00000		
106	2018.05.31 23:49	buy	25	0.02	0.97907	0.00000	0.00000		
107	2018.05.31 23:49	buy limit	26	0.02	0.97637	0.00000	0.00000		
108	2018.05.31 23:49	modify	24	0.02	0.98177	0.97367	0.98072		
109	2018.05.31 23:49	modify	25	0.02	0.97907	0.97367	0.98072		
110	2018.06.01 10:00	buy	26	0.02	0.97637	0.00000	0.00000		
111	2018.06.01 10:00	buy limit	27	0.02	0.97367	0.00000	0.00000		
112	2018.06.01 10:00	modify	24	0.02	0.98177	0.97097	0.97937		
113	2018.06.01 10:00	modify	25	0.02	0.97907	0.97097	0.97937		
114	2018.06.01 10:00	modify	26	0.02	0.97637	0.97097	0.97937	2.60	1012.52
115	2018.06.01 14:26	t/p	24	0.02	0.97937	0.97097	0.97937	-3.68	1013.52
116 117	2018.06.01 14:26 2018.06.01 14:26	t/p	25 26	0.02 0.02	0.97937 0.97937	0.97097 0.97097	0.97937 0.97937	0.44 4.58	1013.97 1018.55
117	2018.06.01 14:26	t/p delete	27	0.02	0.97367	0.00000	0.00000	4.30	1016.55
119	2018.06.13 09:24	buy	28	0.02	0.98814	0.00000	0.00000		
120	2018.06.13 09:24	modify	28	0.02	0.98814	0.98274	0.99894		
121	2018.06.13 09:27	buy limit	29	0.02	0.98544	0.00000	0.00000		
122	2018.06.13 13:59	buy	29	0.02	0.98544	0.00000	0.00000		
123	2018.06.13 13:59	buy limit	30	0.02	0.98274	0.00000	0.00000		
124	2018.06.13 13:59	modify	28	0.02	0.98814	0.98004	0.98709		
125	2018.06.13 13:59	modify	29	0.02	0.98544	0.98004	0.98709		
126	2018.06.13 18:23	buy	30	0.02	0.98274	0.00000	0.00000		
127	2018.06.13 18:23	buy limit	31	0.02	0.98004	0.00000	0.00000		
128	2018.06.13 18:23	modify	28	0.02	0.98814	0.97734	0.98574		
129	2018.06.13 18:23	modify	29	0.02	0.98544	0.97734	0.98574		
130	2018.06.13 18:23	modify	30	0.02	0.98274	0.97734	0.98574		
131	2018.06.14 09:19	buy	31	0.02	0.98004	0.00000	0.00000		
132	2018.06.14 09:19	buy limit	32	0.02	0.97734	0.00000	0.00000		
133	2018.06.14 09:19	modify	28	0.02	0.98814	0.97464	0.98439		
134	2018.06.14 09:19	modify	29	0.02	0.98544	0.97464	0.98439		
135	2018.06.14 09:19	modify	30	0.02	0.98274	0.97464	0.98439		
136	2018.06.14 09:19	modify	31	0.02	0.98004	0.97464	0.98439	E 70	1012 75
137	2018.06.15 14:39	t/p	28	0.02	0.98439	0.97464	0.98439	-5.79 1.67	1012.75
138	2018.06.15 14:39	t/p	29	0.02	0.98439	0.97464	0.98439	-1.67	1011.08
139 140	2018.06.15 14:39 2018.06.15 14:39	t/p t/p	30 31	0.02 0.02	0.98439 0.98439	0.97464 0.97464	0.98439 0.98439	2.45 6.61	1013.53 1020.14
141	2018.06.15 14:39	delete	32	0.02	0.96439	0.97464	0.00000	0.01	1020.14
171	2010.00.13 17.35	ucicie	JŁ	0.02	0.37737	0.00000	0.00000		

142	2018.07.19 00:00	sell	33	0.02	0.97426	0.00000	0.00000		
143	2018.07.19 00:00	modify	33	0.02	0.97426	0.97972	0.96346		
144	2018.07.19 00:11	sell limit	34	0.02	0.97702	0.00000	0.00000		
145	2018.07.19 01:30	sell	34	0.02	0.97702	0.00000	0.00000		
146	2018.07.19 01:30	sell limit	35	0.02	0.97978	0.00000	0.00000		
147	2018.07.19 01:30	modify	33	0.02	0.97426	0.98242	0.97528		
148	2018.07.19 01:30	modify	34	0.02	0.97702	0.98242	0.97528		
149	2018.07.19 07:08	t/p	33	0.02	0.97528	0.98242	0.97528	-1.55	1018.59
150	2018.07.19 07:08	t/p	34	0.02	0.97528	0.98242	0.97528	2.66	1021.25
151	2018.07.19 07:08	delete	35	0.02	0.97978	0.00000	0.00000		
152	2018.07.19 12:00	sell	36	0.02	0.97205	0.00000	0.00000		
153	2018.07.19 12:00	modify	36	0.02	0.97205	0.97751	0.96125		
154	2018.07.19 13:00	sell limit	37	0.02	0.97481	0.00000	0.00000		
155	2018.07.19 14:13	close	36	0.02	0.97176	0.97751	0.96125	0.44	1021.69
156	2018.07.19 14:13	delete	37	0.02	0.97481	0.00000	0.00000		