Strategy Tester Report BiM LRSF 19

ICMarkets-Live03 (Build 1090)

Symbol GBPUSD (Great Britain Pound vs US Dollar)

Profit trades (% of total)

4 Hours (H4) 2018.01.02 00:00 - 2018.09.07 20:00 (2018.01.01 - 2018.09.08) Period 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=false; UseBreakEvenSL=true; BreakEvenTrigger=30; BreakEvenPips=5; UseTrailingSL=true; TrailingPips=30; UseProfProt=true; TriggerProtPips=40; Parameters

---"; UsePartClose=true; PartialClosePips=30; MEME_Options="-MaxProtPips=100; MaxProtPerc=0.75; Exit_Options="--

--"; UserAlias=""; MagicNumber=20170623; SpreadLimit=10; Slippage=50; SRLineColor=Brown;

Bars in test 2075 Ticks modelled 34865974 Modelling quality 25.00%

Mismatched

0 charts errors

Initial 1000.00 Spread Current (11) deposit

Total net 51.74 Gross profit 96.10 Gross loss -44.36 profit

Profit factor 2.17 Expected payoff 2.35

Absolute 202.05 Maximal drawdown 223.34 (21.87%) Relative drawdown 21.87% (223.34) drawdown

Total 22 Short positions (won %) 14 (78.57%) Long positions (won %) 8 (87.50%) trades

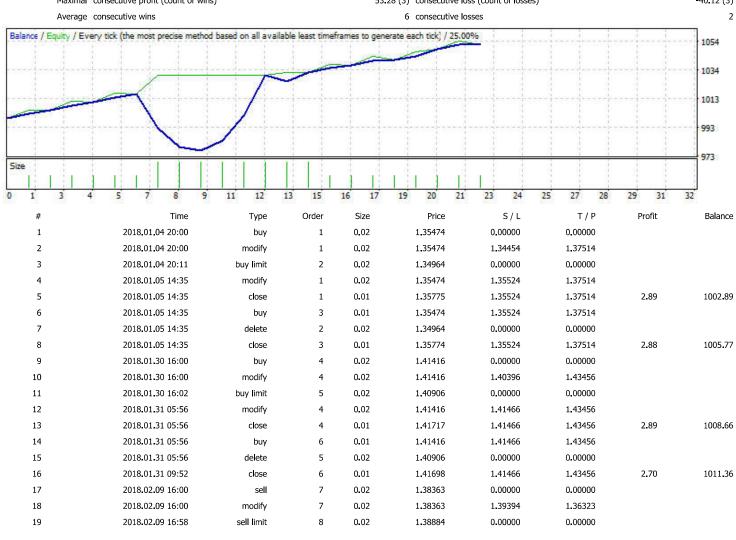
Largest profit trade 28.11 loss trade -23.79

18 (81.82%) Loss trades (% of total)

Average profit trade 5.34 loss trade -11.09

Maximum consecutive wins (profit in money) 9 (25.89) consecutive losses (loss in money) 3 (-40.12)

Maximal consecutive profit (count of wins) 53.28 (3) consecutive loss (count of losses) -40.12 (3)



4 (18.18%)

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20	2018.02.09 17:50	modify	7	0.02	1.38363	1.38313	1.36323		
21	2018.02.09 17:50	close	7	0.01	1.38062	1.38313	1.36323	2.94	1014.30
22	2018.02.09 17:50	sell	9	0.01	1.38363	1.38313	1.36323		
23	2018.02.09 17:50	delete	8	0.02	1.38884	0.00000	0.00000		
24	2018.02.09 21:50	close	9	0.01	1.38093	1.38313	1.36323	2.63	1016.93
25	2018.02.14 16:00	sell	10	0.02	1.38331	0.00000	0.00000		
26	2018.02.14 16:00	modify	10	0.02	1.38331	1.39362	1.36291		
27	2018.02.14 16:13	sell limit	11	0.02	1.38852	0.00000	0.00000		
28	2018.02.14 17:16	sell	11	0.02	1.38852	0.00000	0.00000		
29	2018.02.14 17:16	sell limit	12	0.02	1.39373	0.00000	0.00000		
30	2018.02.14 17:16	modify	10	0.02	1.38331	1.39872	1.38521		
31	2018.02.14 17:16	modify	11	0.02	1.38852	1.39872	1.38521		
32	2018.02.14 17:58	sell	12	0.02	1,39373	0.00000	0.00000		
33	2018.02.14 17:58	sell limit	13	0.02	1.39894	0.00000	0.00000		
34	2018.02.14 17:58	modify	10	0.02	1.38331	1.40393	1.38791		
35	2018.02.14 17:58	modify	11	0.02	1.38852	1.40393	1.38791		
36	2018.02.14 17:58	modify	12	0.02	1.39373	1.40393	1.38791		
37	2018.02.14 21:15	sell	13	0.02	1.39894	0.00000	0.00000		
38	2018.02.14 21:15	sell limit	14	0.02	1.40415	0.00000	0.00000		
39	2018.02.14 21:15	modify	10	0.02	1.38331	1.40914	1.39052		
40	2018.02.14 21:15	modify	11	0.02	1.38852	1.40914	1.39052		
41	2018.02.14 21:15	modify	12	0.02	1.39373	1.40914	1.39052		
42	2018.02.14 21:15	modify	13	0.02	1.39894	1.40914	1.39052		
43	2018.02.15 09:46	sell	14	0.02	1.40415	0.00000	0.00000		
44	2018.02.15 09:46	sell limit	15	0.02	1.40936	0.00000	0.00000		
45	2018.02.15 09:46	modify	10	0.02	1.38331	1.41435	1.39302		
46		•		0.02					
	2018.02.15 09:46	modify	11		1.38852	1.41435	1.39302		
47	2018.02.15 09:46	modify	12	0.02	1.39373	1.41435	1.39302		
48	2018.02.15 09:46	modify	13	0.02	1.39894	1.41435	1.39302		
49	2018.02.15 09:46	modify 	14	0.02	1.40415	1.41435	1.39302		
50	2018.02.15 14:37	sell	15	0.02	1.40936	0.00000	0.00000		
51	2018.02.15 14:37	modify	10	0.02	1.38331	1.41956	1.39533		
52	2018.02.15 14:37	modify	11	0.02	1.38852	1.41956	1.39533		
53	2018.02.15 14:37	modify	12	0.02	1.39373	1.41956	1.39533		
54	2018.02.15 14:37	modify	13	0.02	1.39894	1.41956	1.39533		
55	2018.02.15 14:37	modify	14	0.02	1.40415	1.41956	1.39533		
56	2018.02.15 14:37	modify	15	0.02	1.40936	1.41956	1.39533		
57	2018.02.20 08:12	t/p	10	0.02	1.39533	1.41956	1.39533	-23.79	993.14
58	2018.02.20 08:12	t/p	11	0.02	1.39533	1.41956	1.39533	-13.37	979 . 77
59	2018.02.20 08:12	t/p	12	0.02	1.39533	1.41956	1.39533	-2.95	976 . 81
60	2018.02.20 08:12	t/p	13	0.02	1.39533	1.41956	1.39533	7.47	984.28
61	2018.02.20 08:12	t/p	14	0.02	1.39533	1.41956	1.39533	17.69	1001.97
62	2018.02.20 08:12	t/p	15	0.02	1.39533	1.41956	1.39533	28.11	1030.09
63	2018.03.19 16:00	buy	16	0.02	1.40664	0.00000	0.00000		
64	2018.03.19 16:00	modify	16	0.02	1.40664	1.39644	1.42704		
65	2018.03.19 16:31	buy limit	17	0.02	1.40154	0.00000	0.00000		
66	2018.03.20 14:24	buy	17	0.02	1.40154	0.00000	0.00000		
67	2018.03.20 14:24	buy limit	18	0.02	1.39644	0.00000	0.00000		
68	2018.03.20 14:24	modify	16	0.02	1.40664	1.39134	1.40469		
69	2018.03.20 14:24	modify	17	0.02	1.40154	1.39134	1.40469		
70	2018.03.21 13:47	t/p	16	0.02	1.40469	1.39134	1.40469	-4.24	1025.85
71	2018.03.21 13:47	t/p	17	0.02	1.40469	1.39134	1.40469	6.06	1031.91
71 72	2018.03.21 13:47		18	0.02	1.39644	0.00000	0.00000	0.00	1031.31
		delete							
73	2018.05.10 16:00	sell	19	0.02	1.35294	0.00000	0.00000		
74	2018.05.10 16:00	modify	19	0.02	1.35294	1.36325	1.33254		
75 	2018.05.10 16:05	sell limit	20	0.02	1.35815	0.00000	0.00000		
76	2018.05.10 17:56	modify	19	0.02	1.35294	1.35244	1.33254		
77	2018.05.10 17:56	close	19	0.01	1.34993	1.35244	1.33254	2.94	1034.85
78	2018.05.10 17:56	sell	21	0.01	1.35294	1.35244	1.33254		
79	2018.05.10 17:56	delete	20	0.02	1.35815	0.00000	0.00000		
80	2018.05.10 21:18	close	21	0.01	1.35053	1.35244	1.33254	2.34	1037.19

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81	2018.06.01 04:00	sell	22	0.02	1.32902	0.00000	0.00000		
82	2018.06.01 04:00	modify	22	0.02	1.32902	1.33933	1.30862		
83	2018.06.01 06:37	modify	22	0.02	1.32902	1.32852	1.30862		
84	2018.06.01 06:37	close	22	0.01	1.32602	1.32852	1.30862	2.93	1040.12
85	2018.06.01 06:37	sell	23	0.01	1.32902	1.32852	1.30862		
86	2018.06.01 09:59	s/I	23	0.01	1.32852	1.32852	1.30862	0.43	1040.55
87	2018.06.14 20:00	sell	24	0.02	1.33001	0.00000	0.00000		
88	2018.06.14 20:00	modify	24	0.02	1.33001	1.34032	1.30961		
89	2018.06.14 20:10	sell limit	25	0.02	1.33522	0.00000	0.00000		
90	2018.06.14 22:30	modify	24	0.02	1.33001	1.32951	1.30961		
91	2018.06.14 22:30	close	24	0.01	1.32700	1.32951	1.30961	2.94	1043.49
92	2018.06.14 22:30	sell	26	0.01	1.33001	1.32951	1.30961		
93	2018.06.14 22:30	delete	25	0.02	1.33522	0.00000	0.00000		
94	2018.06.15 04:00	modify	26	0.01	1.33001	1.32724	1.30961		
95	2018.06.15 08:00	modify	26	0.01	1.33001	1.32583	1.30961		
96	2018.06.15 09:49	close	26	0.01	1.32479	1.32583	1.30961	5.18	1048.67
97	2018.08.29 20:00	buy	27	0.02	1.30064	0.00000	0.00000		
98	2018.08.29 20:00	modify	27	0.02	1.30064	1.29044	1.32104		
99	2018.08.29 20:19	buy limit	28	0.02	1.29554	0.00000	0.00000		
100	2018.08.30 02:32	modify	27	0.02	1,30064	1.30114	1.32104		
101	2018.08.30 02:32	close	27	0.01	1.30365	1.30114	1.32104	2.79	1051.46
102	2018.08.30 02:32	buy	29	0.01	1.30064	1.30114	1.32104		
103	2018.08.30 02:32	delete	28	0.02	1.29554	0.00000	0.00000		
104	2018.08.30 09:57	s/l	29	0.01	1.30114	1.30114	1.32104	0.28	1051.74