Strategy Tester Report BiM LRSF 19

Exness-Real3 (Build 1090)

Symbol AUDCADe (Australian Dollar vs Canadian Dollar (0.1-2)) Period 1 Hour (H1) 2018.05.21 23:05 - 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 1909 Ticks modelled 3798492 Modelling quality n/a Mismatched 3489 charts errors Initial 1000.00 Current (8) Spread deposit Total net 31.19 Gross profit 36.48 Gross loss -5.29profit Profit factor 6.90 Expected payoff 1.56 Absolute 5.84 Maximal drawdown 15.19 (1.50%) Relative drawdown 1.50% (15.19) drawdown Total 20 Short positions (won %) 13 (92.31%) Long positions (won %) 7 (85.71%) trades Profit trades (% of total) 18 (90.00%) Loss trades (% of total) 2 (10.00%) Largest profit trade 8.07 loss trade -3.66 Average profit trade 2.03 loss trade -2.64 consecutive wins (profit in money) 7 (12.60) consecutive losses (loss in money) 1 (-3.66) Maximal consecutive profit (count of wins) 16.98 (6) consecutive loss (count of losses) -3.66(1)Average consecutive wins 6 consecutive losses Balance / Equity / Every tick (the most precise method based on all available least timeframes to generate each tick) / n/a 1031 1023 1015 1007 998 13 15 16 17 20 21 23 24 25 27 28 29 31 12 Time Type Order Size Price S/L T / P Profit Balance 0.02 0.97004 0.00000 2018.05.22 07:00 1 0.00000 buv 2 2018.05.22 07:00 modify 1 0.02 0.97004 0.96474 0.98064 2 3 2018.05.22 07:31 buy limit 0.02 0.96734 0.00000 0.00000 2018.05.23 01:40 close 1 0.02 0.97034 0.96474 0.98064 0.44 1000.44 5 2018.05.23 01:40 2 0.00000 delete 0.02 0.96734 0.00000 3 6 2018.05.23 09:05 0.02 0.97073 0.00000 0.00000 buy 2018.05.23 09:05 modify 3 0.02 0.97073 0.96543 0.98133 2018.05.23 09:22 8 4 0.02 0.96803 0.00000 0.00000 buy limit 9 2018.05.23 13:26 3 0.02 0.97103 0.96543 0.98133 0.46 1000.90 2018.05.23 13:26 4 0.02 0.00000 10 delete 0.96803 0.00000 2018.05.23 23:05 5 0.00000 11 buy 0.02 0.97137 0.00000 2018.05.23 23:05 5 0.02 0.97137 0.96607 0.98197 12 modify 2018.05.24 00:05 6 0.02 0.00000 0.00000 13 buy limit 0.96867 2018.05.24 12:27 modify 5 0.02 0.97137 0.97187 0.98197 14 2018.05.24 12:27 5 2.27 1003.17 0.01 0.97437 0.97187 0.98197 15 close 16 2018.05.24 12:27 buy 7 0.01 0.97137 0.97187 0.98197 17 2018.05.24 12:27 6 0.02 0.00000 0.96867 0.00000 delete 2018.05.24 13:30 7 0.01 0.97327 0.98197 18 modify 0.97137 19 2018.05.24 18:01 modify 7 0.01 0.97137 0.97405 0.98197

018			St	rategy les	ter: BiM_LRSF_1	9			
20	2018.05.24 21:00	close	7	0.01	0.97574	0.97405	0.98197	3.31	1006.48
21	2018.05.31 02:00	sell	8	0.02	0.97345	0.00000	0.00000		
22	2018.05.31 02:00	modify	8	0.02	0.97345	0.97883	0.96285		
23	2018.05.31 02:16	sell limit	9	0.02	0.97623	0.00000	0.00000		
24	2018.05.31 10:47	close	8	0.02	0.97317	0.97883	0.96285	0.42	1006.90
25	2018.05.31 10:47	delete	9	0.02	0.97623	0.00000	0.00000		
26	2018.06.06 02:00	buy	10	0.02	0.99071	0.00000	0.00000		
27	2018.06.06 02:00	modify	10	0.02	0.99071	0.98541	1.00131		
28	2018.06.06 06:45	buy limit	11	0.02	0.98801	0.00000	0.00000		
29	2018.06.06 11:07	buy	11	0.02	0.98801	0.00000	0.00000		
30	2018.06.06 11:07	buy limit	12	0.02	0.98531	0.00000	0.00000		
31	2018.06.06 11:07	modify	10	0.02	0.99071	0.98271	0.98966		
32	2018.06.06 11:07	modify	11	0.02	0.98801	0.98271	0.98966		
33	2018.06.06 12:30	buy	12	0.02	0.98531	0.00000	0.00000		
34	2018.06.06 12:30	buy limit	13	0.02	0.98261	0.00000	0.00000		
35	2018.06.06 12:30	modify	10	0.02	0.99071	0.98001	0.98831		
36	2018.06.06 12:30	modify	11	0.02	0.98801	0.98001	0.98831		
37	2018.06.06 12:30	modify	12	0.02	0.98531	0.98001	0.98831		
38	2018.06.06 14:09	t/p	10	0.02	0.98831	0.98001	0.98831	-3.66	1003.24
39	2018.06.06 14:09	t/p	11	0.02	0.98831	0.98001	0.98831	0.46	1003.70
40	2018.06.06 14:09	t/p	12	0.02	0.98831	0.98001	0.98831	4.59	1008.29
41	2018.06.06 14:09	delete	13	0.02	0.98261	0.00000	0.00000		
42	2018.06.13 14:00	sell	14	0.02	0.98559	0.00000	0.00000		
43	2018.06.13 14:00	modify	14	0.02	0.98559	0.99097	0.97499		
44	2018.06.13 15:14	sell limit	15	0.02	0.98837	0.00000	0.00000		
45	2018.06.13 18:27	modify	14	0.02	0.98559	0.98509	0.97499		
46	2018.06.13 18:27	close	14	0.01	0.98259	0.98509	0.97499	2.29	1010.58
47	2018.06.13 18:27	sell	16	0.01	0.98559	0.98509	0.97499		
48	2018.06.13 18:27	delete	15	0.02	0.98837	0.00000	0.00000		
49	2018.06.13 20:00	modify	16	0.01	0.98559	0.98401	0.97499		
50	2018.06.13 20:00	s/l	16	0.01	0.98401	0.98401	0.97499	1.20	1011.78
51	2018.06.14 19:00	sell	17	0.02	0.98046	0.00000	0.00000		
52	2018.06.14 19:00	modify	17	0.02	0.98046	0.98584	0.96986		
53	2018.06.14 19:14	sell limit	18	0.02	0.98324	0.00000	0.00000		
54	2018.06.15 01:29	close	17	0.02	0.98017	0.98584	0.96986	0.42	1012.19
55	2018.06.15 01:29	delete	18	0.02	0.98324	0.00000	0.00000		
56	2018.07.04 09:18	sell	19	0.02	0.97161	0.00000	0.00000		
57	2018.07.04 09:18	modify	19	0.02	0.97161	0.97699	0.96101		
58	2018.07.05 05:39	modify	19	0.02	0.97161	0.97111	0.96101		
59	2018.07.05 05:39	modify	19	0.02	0.97161	0.97079	0.96101		
60	2018.07.05 05:39	close	19	0.01	0.96861	0.97079	0.96101	2.26	1014.45
61	2018.07.05 05:39	sell	20	0.01	0.97161	0.97079	0.96101		
62	2018.07.05 05:39	modify	20	0.01	0.97161	0.97063	0.96101		
63	2018.07.05 05:39	modify	20	0.01	0.97161	0.97022	0.96101		
64	2018.07.05 05:39	modify	20	0.01	0.97161	0.97013	0.96101		
65	2018.07.05 06:00	modify	20	0.01	0.97161	0.96975	0.96101	4.20	1015.01
66	2018.07.05 06:28	s/l	20	0.01	0.96975	0.96975	0.96101	1.39	1015.84
67	2018.07.17 10:00	sell	21	0.02	0.97424	0.00000	0.00000		
68	2018.07.17 10:00	modify	21	0.02	0.97424	0.97962	0.96364		
69	2018.07.17 10:03	sell limit	22	0.02	0.97702	0.00000	0.00000		
70	2018.07.19 01:30	sell	22	0.02	0.97702	0.00000	0.00000		
71	2018.07.19 01:30	sell limit	23	0.02	0.97980	0.00000	0.00000		
72	2018.07.19 01:30	modify	21	0.02	0.97424	0.98232	0.97525		
73	2018.07.19 01:30	modify	22	0.02	0.97702	0.98232	0.97525	1.63	101101
74	2018.07.19 07:08	t/p	21	0.02	0.97525	0.98232	0.97525	-1.63	1014.21
75 76	2018.07.19 07:08	t/p	22	0.02	0.97525	0.98232	0.97525	2.70	1016.91
76 77	2018.07.19 07:08	delete	23	0.02	0.97980	0.00000	0.00000		
77	2018.07.27 09:00	sell	24	0.02	0.96353	0.00000	0.00000		
78	2018.07.27 09:00	modify	24	0.02	0.96353	0.96891	0.95293		
79 80	2018.07.27 09:28	sell limit	25	0.02	0.96631	0.00000	0.00000	0.44	1017.25
80	2018.07.27 12:30	close	24	0.02	0.96324	0.96891	0.95293	0.44	1017.35

018				Strategy To	ester: BiM_LRS	F_19			
8:	2018.07.27 12:30	delete	25	0.02	0.96631	0.00000	0.00000		
82	2 2018.08.01 07:00	sell	26	0.02	0.96436	0.00000	0.00000		
83	3 2018.08.01 07:00	modify	26	0.02	0.96436	0.96974	0.95376		
84	4 2018.08.01 08:59	sell limit	27	0.02	0.96714	0.00000	0.00000		
8!	5 2018.08.01 14:58	modify	26	0.02	0.96436	0.96386	0.95376		
86	5 2018.08.01 14:58	modify	26	0.02	0.96436	0.96330	0.95376		
87	7 2018.08.01 14:58	close	26	0.01	0.96136	0.96330	0.95376	2.29	1019.64
88	3 2018.08.01 14:58	sell	28	0.01	0.96436	0.96330	0.95376		
89	2018.08.01 14:58	delete	27	0.02	0.96714	0.00000	0.00000		
90	2018.08.01 15:00	modify	28	0.01	0.96436	0.96327	0.95376		
9:	2018.08.01 15:05	modify	28	0.01	0.96436	0.96281	0.95376		
92	2 2018.08.01 15:18	s/l	28	0.01	0.96281	0.96281	0.95376	1.19	1020.83
93	3 2018.08.13 15:00	sell	29	0.02	0.95499	0.00000	0.00000		
94	4 2018.08.13 15:00	modify	29	0.02	0.95499	0.96037	0.94439		
9!	5 2018.08.13 15:48	sell limit	30	0.02	0.95777	0.00000	0.00000		
96	2018.08.14 06:36	modify	29	0.02	0.95499	0.95449	0.94439		
97	7 2018.08.14 06:36	modify	29	0.02	0.95499	0.95441	0.94439		
98	3 2018.08.14 06:36	close	29	0.01	0.95198	0.95441	0.94439	2.29	1023.12
99	2018.08.14 06:36	sell	31	0.01	0.95499	0.95441	0.94439		
100	2018.08.14 06:36	delete	30	0.02	0.95777	0.00000	0.00000		
10	2018.08.14 06:36	modify	31	0.01	0.95499	0.95402	0.94439		
102	2 2018.08.14 07:00	modify	31	0.01	0.95499	0.95389	0.94439		
103	3 2018.08.14 08:00	modify	31	0.01	0.95499	0.95207	0.94439		
104	4 2018.08.14 09:00	modify	31	0.01	0.95499	0.95186	0.94439		
10	2018.08.14 10:00	modify	31	0.01	0.95499	0.95128	0.94439		
106	5 2018.08.14 11:00	modify	31	0.01	0.95499	0.95114	0.94439		
107	7 2018.08.14 12:00	modify	31	0.01	0.95499	0.95074	0.94439		
108	3 2018.08.14 13:00	modify	31	0.01	0.95499	0.95059	0.94439		
109	2018.08.14 14:00	modify	31	0.01	0.95499	0.95004	0.94439		
110	2018.08.14 15:00	modify	31	0.01	0.95499	0.94990	0.94439		
11	2018.08.14 16:00	modify	31	0.01	0.95499	0.94960	0.94439		
112	2 2018.08.14 17:00	modify	31	0.01	0.95499	0.94920	0.94439		
113	3 2018.08.14 18:00	modify	31	0.01	0.95499	0.94772	0.94439		
114	4 2018.08.14 19:00	modify	31	0.01	0.95499	0.94725	0.94439		
11!	5 2018.08.14 20:00	modify	31	0.01	0.95499	0.94701	0.94439		
116	5 2018.08.14 21:05	modify	31	0.01	0.95499	0.94627	0.94439		
117	7 2018.08.14 22:05	modify	31	0.01	0.95499	0.94572	0.94439		
118	3 2018.08.14 23:05	modify	31	0.01	0.95499	0.94545	0.94439		
119	2018.08.15 00:00	modify	31	0.01	0.95499	0.94524	0.94439		
120	2018.08.15 00:04	t/p	31	0.01	0.94439	0.94524	0.94439	8.07	1031.19