## Strategy Tester Report BiM LRSF 19

AdmiralMarkets-Demo (Build 1090)

Symbol GBPUSD (Great Britain Pound vs US Dollar) Period 4 Hours (H4) 2018.01.02 00:00 - 2018.08.31 20:00 (2018.01.01 - 2018.09.02) 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 2045 Ticks modelled 21973302 Modelling quality 61.01% Mismatched 2 charts errors Initial 1000.00 Current (12) Spread deposit Total net 61.61 Gross profit 101.67 Gross loss -40.06profit Profit factor 2.54 Expected payoff 2.80 Absolute 201.08 Maximal drawdown 222.57 (21.79%) Relative drawdown 21.79% (222.57) drawdown Total 22 Short positions (won %) 12 (75.00%) Long positions (won %) 10 (100.00%) trades Profit trades (% of total) 19 (86.36%) Loss trades (% of total) 3 (13.64%) Largest profit trade 28.27 loss trade -23.79 Average profit trade 5.35 loss trade -13.353 (-40.06) consecutive wins (profit in money) 13 (84.55) consecutive losses (loss in money) Maximal consecutive profit (count of wins) 84.55 (13) consecutive loss (count of losses) -40.06 (3) Average consecutive wins 10 consecutive losses Balance / Equity / Every tick (the most precise method based on all available least timeframes to generate each tick) / 61.01% 1064 1041 1018 995 973 11 12 13 15 16 17 20 21 23 24 25 27 28 29 31 32 Time Туре Order Size Price S/L T / P Profit Balance 0.02 0.00000 2018.01.04 20:00 1.35469 0.00000 buv 1 2018.01.04 20:00 modify 1 0.02 1.35469 1.34449 1.37509 3 2018.01.04 20:23 buy limit 2 0.02 1.34959 0.00000 0.00000 2018.01.05 15:33 modify 1 0.02 1.35469 1.35519 1.37509 2018.01.05 15:33 5 close 1 0.01 1.35769 1.35519 1.37509 2.91 1002.91 2018.01.05 15:33 3 0.01 1.35469 1.35519 1.37509 buy 2018.01.05 15:33 delete 2 0.02 1.34959 0.00000 0.00000 2018.01.05 15:33 3 0.01 1.35519 1.37509 2.92 1005.83 8 close 1.35770 9 2018.01.30 16:00 buy 0.02 1.41409 0.00000 0.00000 2018.01.30 16:00 4 0.02 10 1.41409 1.40389 1.43449 modify 2018.01.30 16:08 0.02 0.00000 11 buy limit 1.40899 0.00000 2018.01.31 05:31 0.02 12 modify 1.41409 1.41459 1.43449 2018.01.31 05:31 0.01 1.41709 2.91 1008.73 13 1.41459 1.43449 close 14 2018.01.31 05:31 6 0.01 1.41409 1.41459 1.43449 buy 0.02 2018.01.31 05:31 5 1.40899 0.00000 0.00000 15 delete 16 2018.01.31 10:03 close 0.01 1.41690 1.41459 1.43449 2.72 1011.45 2018.02.09 16:00 7 0.02 17 1.38355 0.00000 0.00000 sell 18 2018.02.09 16:00 7 0.02 1.38355 1.39387 modify 1.36315

sell limit

8

0.02

1.38877

0.00000

0.00000

2018.02.09 16:03

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20	2018.02.09 16:33	modify	7	0.02	1.38355	1.38305	1.36315		
21	2018.02.09 16:33	close	7	0.01	1.38055	1.38305	1.36315	3.00	1014.45
22	2018.02.09 16:33	sell	9	0.01	1.38355	1.38305	1.36315		
23	2018.02.09 16:33	delete	8	0.02	1.38877	0.00000	0.00000		
24	2018.02.09 20:47	close	9	0.01	1.38088	1.38305	1.36315	2.67	1017.12
25	2018.02.14 16:00	sell	10	0.02	1.38324	0.00000	0.00000		
26	2018.02.14 16:00	modify	10	0.02	1.38324	1.39356	1.36284		
27	2018.02.14 16:01	sell limit	11	0.02	1.38846	0.00000	0.00000		
28	2018.02.14 17:07	sell	11	0.02	1.38846	0.00000	0.00000		
29	2018.02.14 17:07	sell limit	12	0.02	1.39368	0.00000	0.00000		
30	2018.02.14 17:07	modify	10	0.02	1.38324	1.39866	1.38513		
31	2018.02.14 17:07	modify	11	0.02	1.38846	1.39866	1.38513		
32	2018.02.14 17:41	sell	12	0.02	1.39368	0.00000	0.00000		
33	2018.02.14 17:41	sell limit	13	0.02	1.39890	0.00000	0.00000		
34	2018.02.14 17:41	modify	10	0.02	1.38324	1.40388	1.38784		
35	2018.02.14 17:41	modify	11	0.02	1.38846	1.40388	1.38784		
36	2018.02.14 17:41	modify	12	0.02	1.39368	1.40388	1.38784		
37	2018.02.14 20:16	sell	13	0.02	1.39890	0.00000	0.00000		
38	2018.02.14 20:16	sell limit	14	0.02	1.40412	0.00000	0.00000		
39	2018.02.14 20:16	modify	10	0.02	1.38324	1.40910	1.39045		
40	2018.02.14 20:16	modify	11	0.02	1.38846	1.40910	1.39045		
41	2018.02.14 20:16	modify	12	0.02	1.39368	1.40910	1.39045		
42	2018.02.14 20:16	modify	13	0.02	1.39890	1.40910	1.39045		
43	2018.02.15 09:27	sell	14	0.02	1.40412	0.00000	0.00000		
44	2018.02.15 09:27	sell limit	15	0.02	1.40934	0.00000	0.00000		
45	2018.02.15 09:27	modify	10	0.02	1.38324	1.41432	1.39296		
46	2018.02.15 09:27	modify	11	0.02	1.38846	1.41432	1.39296		
47	2018.02.15 09:27	modify	12	0.02	1.39368	1.41432	1.39296		
48	2018.02.15 09:27	modify	13	0.02	1.39890	1.41432	1.39296		
49	2018.02.15 09:27	modify	14	0.02	1.40412	1.41432	1.39296		
50	2018.02.15 15:15	sell	15	0.02	1.40934	0.00000	0.00000		
51	2018.02.15 15:15	modify	10	0.02	1.38324	1.41954	1.39527		
52	2018.02.15 15:15	modify	11	0.02	1.38846	1.41954	1.39527		
53	2018.02.15 15:15	modify	12	0.02	1.39368	1.41954	1.39527		
54	2018.02.15 15:15	modify	13	0.02	1.39890	1.41954	1.39527		
55	2018.02.15 15:15	modify	14	0.02	1.40412	1.41954	1.39527		
56	2018.02.15 15:15	modify	15	0.02	1.40934	1.41954	1.39527	22.70	002.22
57	2018.02.20 09:33	t/p	10	0.02	1.39527	1.41954	1.39527	-23.79	993.33
58 59	2018.02.20 09:33	t/p	11	0.02 0.02	1.39527	1.41954	1.39527	-13.35	979.98 977.06
60	2018.02.20 09:33 2018.02.20 09:33	t/p t/p	12 13	0.02	1.39527 1.39527	1.41954 1.41954	1.39527 1.39527	-2.91 7.53	984.59
61	2018.02.20 09:33	t/p	14	0.02	1.39527	1.41954	1.39527	17.83	1002.42
62	2018.02.20 09:33	t/p	15	0.02	1.39527	1.41954	1.39527	28.27	1002.42
63	2018.03.21 12:00	buy	16	0.02	1.40593	0.00000	0.00000	20.27	1050.70
64	2018.03.21 12:00	modify	16	0.02	1.40593	1.39573	1.42633		
65	2018.03.21 13:00	buy limit	17	0.02	1.40083	0.00000	0.00000		
66	2018.03.21 20:02	modify	16	0.02	1.40593	1.40643	1.42633		
67	2018.03.21 20:02	close	16	0.01	1.40893	1.40643	1.42633	3.00	1033.70
68	2018.03.21 20:02	buy	18	0.01	1.40593	1.40643	1.42633	5.00	1000.70
69	2018.03.21 20:02	delete	17	0.02	1.40083	0.00000	0.00000		
70	2018.03.22 04:13	modify	18	0.01	1.40593	1.41361	1.42633		
71	2018.03.22 08:10	close	18	0.01	1.41421	1.41361	1.42633	8.00	1041.70
72	2018.04.06 16:46	buy	19	0.02	1.40792	0.00000	0.00000		
73	2018.04.06 16:46	modify	19	0.02	1.40792	1.39772	1.42832		
74	2018.04.06 16:48	buy limit	20	0.02	1.40282	0.00000	0.00000		
75	2018.04.09 09:12	modify	19	0.02	1.40792	1.40842	1.42832		
76	2018.04.09 09:12	close	19	0.01	1.41092	1.40842	1.42832	2.91	1044.61
77	2018.04.09 09:12	buy	21	0.01	1.40792	1.40842	1.42832		
78	2018.04.09 09:12	delete	20	0.02	1.40282	0.00000	0.00000		
79	2018.04.09 10:03	s/l	21	0.01	1.40842	1.40842	1.42832	0.41	1045.02
80	2018.05.10 16:00	sell	22	0.02	1.35287	0.00000	0.00000		

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	81	2018.05.10 16:00	modify	22	0.02	1.35287	1.36319	1.33247		
	82	2018.05.10 16:01	sell limit	23	0.02	1.35809	0.00000	0.00000		
	83	2018.05.10 16:58	modify	22	0.02	1.35287	1.35237	1.33247		
	84	2018.05.10 16:58	close	22	0.01	1.34987	1.35237	1.33247	3.00	1048.02
	85	2018.05.10 16:58	sell	24	0.01	1.35287	1.35237	1.33247		
	86	2018.05.10 16:58	delete	23	0.02	1.35809	0.00000	0.00000		
	87	2018.05.10 18:07	close	24	0.01	1.35048	1.35237	1.33247	2.39	1050.41
	88	2018.06.14 20:00	sell	25	0.02	1.32997	0.00000	0.00000		
	89	2018.06.14 20:00	modify	25	0.02	1.32997	1.34029	1.30957		
	90	2018.06.14 20:00	sell limit	26	0.02	1.33519	0.00000	0.00000		
	91	2018.06.14 23:40	modify	25	0.02	1.32997	1.32947	1.30957		
	92	2018.06.14 23:40	close	25	0.01	1.32696	1.32947	1.30957	3.01	1053.42
	93	2018.06.14 23:40	sell	27	0.01	1.32997	1.32947	1.30957		
	94	2018.06.14 23:40	delete	26	0.02	1.33519	0.00000	0.00000		
	95	2018.06.15 04:00	modify	27	0.01	1.32997	1.32720	1.30957		
	96	2018.06.15 08:00	modify	27	0.01	1.32997	1.32577	1.30957		
	97	2018.06.15 10:51	close	27	0.01	1.32475	1.32577	1.30957	5.24	1058.66
	98	2018.08.29 20:00	buy	28	0.02	1.30054	0.00000	0.00000		
	99	2018.08.29 20:00	modify	28	0.02	1.30054	1.29034	1.32094		
	100	2018.08.29 20:27	buy limit	29	0.02	1.29544	0.00000	0.00000		
	101	2018.08.30 02:58	modify	28	0.02	1.30054	1.30104	1.32094		
	102	2018.08.30 02:58	close	28	0.01	1.30354	1.30104	1.32094	2.72	1061.38
	103	2018.08.30 02:58	buy	30	0.01	1.30054	1.30104	1.32094		
	104	2018.08.30 02:58	delete	29	0.02	1.29544	0.00000	0.00000		
	105	2018.08.30 11:25	s/l	30	0.01	1.30104	1.30104	1.32094	0.22	1061.61