Strategy Tester Report BiM LRSF 19

AdmiralMarkets-Demo (Build 1090)

Symbol GBPJPY (Great Britain Pound vs Japanese Yen) 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 31350101 Modelling quality 60.47% Mismatched 2 charts errors Initial 1000.00 Current (23) Spread deposit Total net -303.32 Gross profit 51.58 Gross loss -354.90 profit Profit factor 0.15 Expected payoff -15.17 Absolute 303.32 Maximal drawdown 336.37 (32.56%) Relative drawdown 32.56% (336.37) drawdown Total 20 Short positions (won %) 10 (30.00%) Long positions (won %) 10 (70.00%) trades Profit trades (% of total) 10 (50.00%) Loss trades (% of total) 10 (50.00%) Largest profit trade 10.21 loss trade -87.49 Average profit trade 5.16 loss trade -35.49consecutive wins (profit in money) 3 (11.04) consecutive losses (loss in money) 6 (-335.78) Maximal consecutive profit (count of wins) 12.91 (2) consecutive loss (count of losses) -335.78 (6) Average consecutive wins 2 consecutive losses Balance / Equity / Every tick (the most precise method based on all available least timeframes to generate each tick) / 60.47% 1030 943 855 767 680 11 12 13 15 16 17 19 20 21 23 24 25 27 28 29 31 32 Time Туре Order Size Price S/L T / P Profit Balance 2018.01.22 12:00 0.02 153.868 0.000 0.000 buv 1 2018.01.22 12:00 modify 1 0.02 153.868 152.538 156.528 3 2018.01.22 12:11 buy limit 2 0.02 153.198 0.000 0.000 2018.01.22 15:47 modify 1 0.02 153.868 153.918 156.528 2018.01.22 15:47 5 close 1 0.01 154.168 153.918 156.528 2.70 1002.70 2018.01.22 15:47 3 0.01 153.868 153.918 156.528 buy 2018.01.22 15:47 delete 2 0.02 153.198 0.000 0.000 2018.01.22 20:00 0.01 3 153.868 154.077 156.528 8 modify 9 2018.01.23 01:36 modify 3 0.01 153.868 154.895 156.528 2018.01.23 04:00 3 0.01 10 modify 153.868 155,004 156,528 2018.01.23 05:02 3 0.01 155.004 155.004 156.528 10.21 1012.91 11 s/l 2018.03.19 16:00 0.02 149,201 0.000 0.000 12 buy 2018.03.19 16:00 0.02 149.201 147.871 151.861 13 modify 14 2018.03.19 16:11 buy limit 5 0.02 148.531 0.000 0.000 0.02 15 2018.03.19 17:42 5 148.531 0.000 0.000 buy 16 2018.03.19 17:42 buy limit 0.02 147.861 0.000 0.000 2018.03.19 17:42 0.02 17 modify 149.201 147,201 148.936 18 2018.03.19 17:42 0.02 148.531 147.201 148.936 modify 19 2018.03.19 21:22 t/p 0.02 148.936 147.201 148.936 -4.77 1008.14

2010				Strategy	TESTEL BINI_LRSF	_19			
20	2018.03.19 21:22	t/p	5	0.02	148.936	147.201	148.936	7.29	1015.43
21	2018.03.19 21:22	delete	6	0.02	147.861	0.000	0.000		
22	2018.03.28 16:00	buy	7	0.02	150.009	0.000	0.000		
23	2018.03.28 16:00	modify	7	0.02	150.009	148.679	152.669		
24	2018.03.28 16:00	buy limit	8	0.02	149.339	0.000	0.000		
25	2018.03.28 20:22	modify	7	0.02	150.009	150.059	152.669	2.70	1010.13
26	2018.03.28 20:22	close	7	0.01	150.309	150.059	152.669	2.70	1018.13
27 28	2018.03.28 20:22 2018.03.28 20:22	buy delete	9	0.01 0.02	150.009 149.339	150.059 0.000	152.669 0.000		
29	2018.03.29 04:19	close	9	0.02	150.128	150.059	152.669	1.05	1019.18
30	2018.04.17 00:05	buy	10	0.01	153.575	0.000	0.000	1.03	1019.10
31	2018.04.17 00:05	modify	10	0.02	153.575	152.245	156.235		
32	2018.04.17 02:57	buy limit	11	0.02	152.905	0.000	0.000		
33	2018.04.17 19:52	buy	11	0.02	152.905	0.000	0.000		
34	2018.04.17 19:52	buy limit	12	0.02	152.235	0.000	0.000		
35	2018.04.17 19:52	modify	10	0.02	153.575	151.575	153.310		
36	2018.04.17 19:52	modify	11	0.02	152.905	151.575	153.310		
37	2018.04.18 04:21	t/p	10	0.02	153.310	151.575	153.310	-4.78	1014.40
38	2018.04.18 04:21	t/p	11	0.02	153.310	151.575	153.310	7.28	1021.68
39	2018.04.18 04:21	delete	12	0.02	152.235	0.000	0.000		
40	2018.06.11 09:33	buy	13	0.02	147.791	0.000	0.000		
41	2018.06.11 09:33	modify	13	0.02	147.791	146.461	150.451		
42	2018.06.11 09:37	buy limit	14	0.02	147.121	0.000	0.000		
43	2018.06.11 11:33	buy	14	0.02	147.121	0.000	0.000		
44	2018.06.11 11:33	buy limit	15	0.02	146.451	0.000	0.000		
45	2018.06.11 11:33	modify	13	0.02	147.791	145.791	147.526		
46	2018.06.11 11:33	modify	14	0.02	147.121	145.791	147.526	4.70	1015.00
47	2018.06.12 02:13	t/p	13	0.02	147.526	145.791	147.526	-4.78 7.20	1016.89
48 49	2018.06.12 02:13	t/p	14 15	0.02	147.526	145.791	147.526 0.000	7.28	1024.17
50	2018.06.12 02:13 2018.07.25 20:00	delete sell	16	0.02 0.02	146.451 145.933	0.000	0.000		
51	2018.07.25 20:00	modify	16	0.02	145.933	147.286	143.273		
52	2018.07.25 20:42	sell limit	17	0.02	146.626	0.000	0.000		
53	2018.07.27 03:27	modify	16	0.02	145.933	145.883	143.273		
54	2018.07.27 03:27	close	16	0.01	145.632	145.883	143.273	2.50	1026.67
55	2018.07.27 03:27	sell	18	0.01	145.933	145.883	143.273		
56	2018.07.27 03:27	delete	17	0.02	146.626	0.000	0.000		
57	2018.07.27 04:00	modify	18	0.01	145.933	145.818	143.273		
58	2018.07.27 08:00	modify	18	0.01	145.933	145.602	143.273		
59	2018.07.27 08:00	s/l	18	0.01	145.602	145.602	143.273	2.77	1029.44
60	2018.08.17 16:00	sell	19	0.02	140.477	0.000	0.000		
61	2018.08.17 16:00	modify	19	0.02	140.477	141.830	137.817		
62	2018.08.17 16:00	sell limit	20	0.02	141.170	0.000	0.000		
63	2018.08.20 14:04	sell	20	0.02	141.170	0.000	0.000		
64	2018.08.20 14:04	sell limit	21	0.02	141.863	0.000	0.000		
65	2018.08.20 14:04	modify	19	0.02	140.477	142.500	140.731		
66	2018.08.20 14:04	modify	20	0.02	141.170	142.500	140.731	4.70	1004.65
67	2018.08.21 01:45	t/p	19	0.02	140.731	142.500	140.731	-4.78 7.00	1024.65
68 69	2018.08.21 01:45 2018.08.21 01:45	t/p delete	20 21	0.02 0.02	140.731 141.863	142.500 0.000	140.731 0.000	7.80	1032.46
70	2018.08.21 04:00	sell	22	0.02	140.797	0.000	0.000		
71	2018.08.21 04:00	modify	22	0.02	140.797	142.150	138.137		
72	2018.08.21 04:09	sell limit	23	0.02	141.490	0.000	0.000		
73	2018.08.21 13:28	sell	23	0.02	141.490	0.000	0.000		
74	2018.08.21 13:28	sell limit	24	0.02	142.183	0.000	0.000		
75	2018.08.21 13:28	modify	22	0.02	140.797	142.820	141.051		
76	2018.08.21 13:28	modify	23	0.02	141.490	142.820	141.051		
77	2018.08.21 17:58	sell	24	0.02	142.183	0.000	0.000		
78	2018.08.21 17:58	sell limit	25	0.02	142.876	0.000	0.000		
79	2018.08.21 17:58	modify	22	0.02	140.797	143.513	141.407		
80	2018.08.21 17:58	modify	23	0.02	141.490	143.513	141.407		

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81	2018.08.21 17:58	modify	24	0.02	142.183	143.513	141.407		
82	2018.08.23 04:36	sell	25	0.02	142.876	0.000	0.000		
83	2018.08.23 04:36	sell limit	26	0.02	143.569	0.000	0.000		
84	2018.08.23 04:36	modify	22	0.02	140.797	144.206	141.754		
85	2018.08.23 04:36	modify	23	0.02	141.490	144.206	141.754		
86	2018.08.23 04:36	modify	24	0.02	142.183	144.206	141.754		
87	2018.08.23 04:36	modify	25	0.02	142.876	144.206	141.754		
88	2018.08.28 15:53	sell	26	0.02	143.569	0.000	0.000		
89	2018.08.28 15:53	sell limit	27	0.02	144.262	0.000	0.000		
90	2018.08.28 15:53	modify	22	0.02	140.797	144.899	142.090		
91	2018.08.28 15:53	modify	23	0.02	141.490	144.899	142.090		
92	2018.08.28 15:53	modify	24	0.02	142.183	144.899	142.090		
93	2018.08.28 15:53	modify	25	0.02	142.876	144.899	142.090		
94	2018.08.28 15:53	modify	26	0.02	143.569	144.899	142.090		
95	2018.08.29 16:59	sell	27	0.02	144.262	0.000	0.000		
96	2018.08.29 16:59	modify	22	0.02	140.797	145.592	142.387		
97	2018.08.29 16:59	modify	23	0.02	141.490	145.592	142.387		
98	2018.08.29 16:59	modify	24	0.02	142.183	145.592	142.387		
99	2018.08.29 16:59	modify	25	0.02	142.876	145.592	142.387		
100	2018.08.29 16:59	modify	26	0.02	143.569	145.592	142.387		
101	2018.08.29 16:59	modify	27	0.02	144.262	145.592	142.387		
102	2018.08.30 00:53	s/l	22	0.02	145.592	145.592	142.387	-87.49	944.97
103	2018.08.30 00:53	s/l	23	0.02	145.592	145.592	142.387	-75.02	869.95
104	2018.08.30 00:53	s/l	24	0.02	145.592	145.592	142.387	-62.54	807.41
105	2018.08.30 00:53	s/l	25	0.02	145.592	145.592	142.387	-49.63	757.78
106	2018.08.30 00:53	s/I	26	0.02	145.592	145.592	142.387	-36.84	720.93
107	2018.08.30 00:53	s/I	27	0.02	145.592	145.592	142.387	-24.26	696.68