Strategy Tester Report BiM LRSF 19

AdmiralMarkets-Demo (Build 1090)

Symbol GBPJPY (Great Britain Pound vs Japanese Yen) Period 1 Hour (H1) 2018.04.26 20:00 - 2018.08.31 23:00 (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 2288 Ticks modelled 14621736 Modelling quality 67.00% Mismatched 3 charts errors Initial 1000.00 Current (23) Spread deposit Total net 53.74 Gross profit 114.66 Gross loss -60.92profit Profit factor 1.88 Expected payoff 1.58 Absolute 215.48 Maximal drawdown 238.78 (23.33%) Relative drawdown 23.33% (238.78) drawdown Total 34 Short positions (won %) 22 (81.82%) Long positions (won %) 12 (100.00%) trades Profit trades (% of total) 30 (88.24%) Loss trades (% of total) 4 (11.76%) Largest profit trade 33.73 loss trade -31.79 Average profit trade 3.82 loss trade -15.23consecutive wins (profit in money) 20 (89.75) consecutive losses (loss in money) 3 (-56.08) Maximal consecutive profit (count of wins) 89.75 (20) consecutive loss (count of losses) -56.08 (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) / 67.00% 1053 1030 1006 983 959 10 11 13 16 19 21 23 26 28 31 33 Time Туре Order Size Price S/L T / P Profit Balance 0.02 2018.05.02 17:00 sell 149,477 0.000 0.000 1 2018.05.02 17:00 modify 1 0.02 149.477 150.900 146.677 3 2018.05.02 17:01 sell limit 2 0.02 150.200 0.000 0.000 2018.05.02 22:16 modify 0.02 149.477 149,427 146.677 2018.05.02 22:16 2.70 5 close 1 0.01 149.177 149.427 146.677 1002.70 2018.05.02 22:16 sell 3 0.01 149.477 149.427 146.677 2018.05.02 22:16 delete 2 0.02 150.200 0.000 0.000 2018.05.02 23:00 0.01 modify 3 149,477 149.337 146,677 8 9 2018.05.03 00:05 modify 3 0.01 149.477 149.194 146.677 2018.05.03 01:00 3 0.01 10 modify 149.477 149.125 146.677 2018.05.03 01:00 3 0.01 149.125 3.01 1005.71 11 s/l 149.125 146.677 2018.05.11 10:00 0.02 0.000 0.000 12 sell 147.731 2018.05.11 10:00 0.02 147.731 149.154 144.931 13 modify 14 2018.05.11 10:00 sell limit 5 0.02 148.454 0.000 0.000 0.02 0.000 15 2018.05.11 15:52 5 148,454 0.000 sell 16 2018.05.11 15:52 sell limit 0.02 149.177 0.000 0.000 2018.05.11 15:52 0.02 147.731 148,000 17 149.854 modify 18 2018.05.11 15:52 0.02 149.854 148.000 modify 148.454 19 2018.05.11 19:03 t/p 0.02 148,000 149.854 148.000 -4.84 1000.87

2018			S	strategy le	ester: BiM_LRSF_	19			
20	2018.05.11 19:03	t/p	5	0.02	148.000	149.854	148.000	8.18	1009.05
21	2018.05.11 19:03	delete	6	0.02	149.177	0.000	0.000		
22	2018.05.22 10:03	buy	7	0.02	149.275	0.000	0.000		
23	2018.05.22 10:03	modify	7	0.02	149.275	147.875	152.075		
24	2018.05.22 10:04	buy limit	8	0.02	148.575	0.000	0.000		
25	2018.05.22 11:27	modify	7	0.02	149.275	149.325	152.075		
26	2018.05.22 11:27	close	7	0.01	149.576	149.325	152.075	2.71	1011.76
27	2018.05.22 11:27	buy	9	0.01	149.275	149.325	152.075		
28	2018.05.22 11:27	delete	8	0.02	148.575	0.000	0.000		
29	2018.05.22 12:32	s/l	9	0.01	149.325	149.325	152.075	0.45	1012.21
30	2018.05.24 17:00	sell	10	0.02	146.172	0.000	0.000		
31	2018.05.24 17:00	modify	10	0.02	146.172	147.595	143.372		
32	2018.05.24 17:08	sell limit	11	0.02	146.895	0.000	0.000		
33	2018.05.24 17:33	modify	10	0.02	146.172	146.122	143.372		
34	2018.05.24 17:33	close	10	0.01	145.872	146.122	143.372	2.71	1014.92
35	2018.05.24 17:33	sell	12	0.01	146.172	146.122	143.372		
36	2018.05.24 17:33	delete	11	0.02	146.895	0.000	0.000		
37	2018.05.24 18:56	s/l	12	0.01	146.122	146.122	143.372	0.45	1015.37
38	2018.05.25 10:00	sell	13	0.02	146.095	0.000	0.000		
39	2018.05.25 10:00	modify	13	0.02	146.095	147.518	143.295		
40	2018.05.25 10:23	close	13	0.02	146.066	147.518	143.295	0.53	1015.90
41	2018.05.29 04:00	sell	14	0.02	145.370	0.000	0.000		
42	2018.05.29 04:00	modify	14	0.02	145.370	146.793	142.570		
43	2018.05.29 04:08	modify	14	0.02	145.370	145.320	142.570		
44	2018.05.29 04:08	close	14	0.01	145.070	145.320	142.570	2.70	1018.60
45	2018.05.29 04:08	sell	15	0.01	145.370	145.320	142.570		
46	2018.05.29 06:00	modify 	15	0.01	145.370	145.206	142.570		
47	2018.05.29 06:02	s/l	15	0.01	145.206	145.206	142.570	1.47	1020.07
48	2018.05.31 17:00	sell	16	0.02	144.174	0.000	0.000		
49	2018.05.31 17:00	modify	16	0.02	144.174	145.597	141.374		
50	2018.05.31 17:00	sell limit	17	0.02	144.897	0.000	0.000		
51	2018.06.01 04:17	sell	17	0.02	144.897	0.000	0.000		
52	2018.06.01 04:17	sell limit	18	0.02	145.620	0.000	0.000		
53	2018.06.01 04:17	modify	16	0.02	144.174	146.297	144.443		
54	2018.06.01 04:17	modify	17	0.02	144.897	146.297	144.443		
55 56	2018.06.01 13:23	sell	18 19	0.02 0.02	145.620 146.343	0.000	0.000 0.000		
50 57	2018.06.01 13:23 2018.06.01 13:23	sell limit modify	16			0.000			
58	2018.06.01 13:23	modify	17	0.02 0.02	144.174 144.897	147.020 147.020	144.814 144.814		
59	2018.06.01 13:23	modify	18	0.02	145.620	147.020	144.814		
60	2018.06.04 02:57	sell	19	0.02	146.343	0.000	0.000		
61	2018.06.04 02:57	sell limit	20	0.02	147.066	0.000	0.000		
62	2018.06.04 02:57	modify	16	0.02	144.174	147.743	145.176		
63	2018.06.04 02:57	modify	17	0.02	144.897	147.743	145.176		
64	2018.06.04 02:57	modify	18	0.02	145.620	147.743	145.176		
65	2018.06.04 02:57	modify	19	0.02	146.343	147.743	145.176		
66	2018.06.05 23:45	sell	20	0.02	147.066	0.000	0.000		
67	2018.06.05 23:45	sell limit	21	0.02	147.789	0.000	0.000		
68	2018.06.05 23:45	modify	16	0.02	144.174	148.466	145.527		
69	2018.06.05 23:45	modify	17	0.02	144.897	148.466	145.527		
70	2018.06.05 23:45	modify	18	0.02	145.620	148.466	145.527		
71	2018.06.05 23:45	modify	19	0.02	146.343	148.466	145.527		
72	2018.06.05 23:45	modify	20	0.02	147.066	148.466	145.527		
73	2018.06.06 10:22	sell	21	0.02	147.789	0.000	0.000		
74	2018.06.06 10:22	modify	16	0.02	144.174	149.189	145.839		
75	2018.06.06 10:22	modify	17	0.02	144.897	149.189	145.839		
76	2018.06.06 10:22	modify	18	0.02	145.620	149.189	145.839		
77	2018.06.06 10:22	modify	19	0.02	146.343	149.189	145.839		
78	2018.06.06 10:22	modify	20	0.02	147.066	149.189	145.839		
79	2018.06.06 10:22	modify	21	0.02	147.789	149.189	145.839		
80	2018.06.19 04:52	t/p	16	0.02	145.839	149.189	145.839	-31.79	988.29

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	81	2018.06.19 04:52	t/p	17	0.02	145.839	149.189	145.839	-18.66	969.63
	82	2018.06.19 04:52	t/p	18	0.02	145.839	149.189	145.839	-5.64	963.99
	83	2018.06.19 04:52	t/p	19	0.02	145.839	149.189	145.839	7.49	971.47
	84	2018.06.19 04:52	t/p	20	0.02	145.839	149.189	145.839	20.60	992.08
	85	2018.06.19 04:52	t/p	21	0.02	145.839	149.189	145.839	33.73	1025.81
	86	2018.06.21 15:38	buy	22	0.02	146.176	0.000	0.000		
	87	2018.06.21 15:38	modify	22	0.02	146.176	144.776	148.976		
	88	2018.06.21 15:39	buy limit	23	0.02	145.476	0.000	0.000		
	89	2018.06.22 10:26	modify	22	0.02	146.176	146.226	148.976	2.70	1020 51
	90 91	2018.06.22 10:26	close	22 24	0.01	146.476	146.226	148.976 148.976	2.70	1028.51
	92	2018.06.22 10:26 2018.06.22 10:26	buy delete	23	0.01 0.02	146.176 145.476	146.226 0.000	0.000		
	93	2018.06.22 12:00	modify	24	0.02	146.176	146.260	148.976		
	94	2018.06.22 13:03	s/l	24	0.01	146.260	146.260	148.976	0.75	1029.26
	95	2018.07.03 09:00	buy	25	0.02	145.873	0.000	0.000	0.75	1023.20
	96	2018.07.03 09:00	modify	25	0.02	145.873	144.473	148.673		
	97	2018.07.03 09:00	buy limit	26	0.02	145.173	0.000	0.000		
	98	2018.07.03 09:30	close	25	0.02	145.902	144.473	148.673	0.52	1029.78
	99	2018.07.03 09:30	delete	26	0.02	145.173	0.000	0.000		
	100	2018.07.05 09:00	buy	27	0.02	146.435	0.000	0.000		
	101	2018.07.05 09:00	modify	27	0.02	146.435	145.035	149.235		
	102	2018.07.05 09:00	buy limit	28	0.02	145.735	0.000	0.000		
	103	2018.07.05 11:00	close	27	0.02	146.463	145.035	149.235	0.51	1030.29
	104	2018.07.05 11:00	delete	28	0.02	145.735	0.000	0.000		
	105	2018.07.09 00:05	buy	29	0.02	147.067	0.000	0.000		
	106	2018.07.09 00:05	modify	29	0.02	147.067	145.667	149.867		
	107	2018.07.09 00:15	buy limit	30	0.02	146.367	0.000	0.000		
	108	2018.07.09 09:19	close	29	0.02	147.095	145.667	149.867	0.50	1030.79
	109	2018.07.09 09:19	delete	30	0.02	146.367	0.000	0.000		
	110	2018.07.31 09:31	buy	31	0.02	146.242	0.000	0.000		
	111	2018.07.31 09:31	modify	31	0.02	146.242	144.842	149.042		
	112	2018.07.31 09:32	buy limit	32	0.02	145.542	0.000	0.000		
	113	2018.07.31 11:31	modify	31	0.02	146.242	146.292	149.042		
	114	2018.07.31 11:31	close	31	0.01	146.542	146.292	149.042	2.70	1033.49
	115	2018.07.31 11:31	buy	33	0.01	146.242	146.292	149.042		
	116	2018.07.31 11:31	delete	32	0.02	145.542	0.000	0.000		
	117	2018.07.31 12:00	modify	33	0.01	146.242	146.321	149.042		
	118	2018.07.31 16:24	modify	33	0.01	146.242	146.504	149.042		
	119 120	2018.07.31 17:00 2018.07.31 17:52	modify close	33 33	0.01 0.01	146.242 146.588	146.514 146.514	149.042 149.042	3.12	1036.61
	120 121	2018.08.06 11:00	sell	34	0.01	144.363	0.000	0.000	3.12	1036.61
	122	2018.08.06 11:00	modify	34	0.02	144.363	145.786	141.563		
	123	2018.08.06 12:33	close	34	0.02	144.334	145.786	141.563	0.53	1037.14
	124	2018.08.07 14:16	sell	35	0.02	144.038	0.000	0.000	0.55	1007.11
	125	2018.08.07 14:16	modify	35	0.02	144.038	145.461	141.238		
	126	2018.08.07 14:20	sell limit	36	0.02	144.761	0.000	0.000		
	127	2018.08.07 17:29	close	35	0.02	144.009	145.461	141.238	0.52	1037.66
	128	2018.08.07 17:29	delete	36	0.02	144.761	0.000	0.000		
	129	2018.08.08 10:00	sell	37	0.02	143.720	0.000	0.000		
	130	2018.08.08 10:00	modify	37	0.02	143.720	145.143	140.920		
	131	2018.08.08 10:26	modify	37	0.02	143.720	143.670	140.920		
	132	2018.08.08 10:26	close	37	0.01	143.420	143.670	140.920	2.70	1040.36
	133	2018.08.08 10:26	sell	38	0.01	143.720	143.670	140.920		
	134	2018.08.08 12:00	modify	38	0.01	143.720	143.450	140.920		
	135	2018.08.08 13:00	modify	38	0.01	143.720	143.256	140.920		
	136	2018.08.08 14:00	modify	38	0.01	143.720	143.199	140.920		
	137	2018.08.08 15:00	modify	38	0.01	143.720	142.965	140.920		
	138	2018.08.08 15:21	s/l	38	0.01	142.965	142.965	140.920	6.80	1047.16
	139	2018.08.15 07:00	sell	39	0.02	141.270	0.000	0.000		
	140	2018.08.15 07:00	modify	39	0.02	141.270	142.693	138.470		
	141	2018.08.15 07:51	sell limit	40	0.02	141.993	0.000	0.000		

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142	2018.08.15 13:58	close	39	0.02	141.241	142.693	138.470	0.52	1047.68
143	2018.08.15 13:58	delete	40	0.02	141.993	0.000	0.000		
144	2018.08.17 11:00	sell	41	0.02	140.745	0.000	0.000		
145	2018.08.17 11:00	modify	41	0.02	140.745	142.168	137.945		
146	2018.08.17 11:01	sell limit	42	0.02	141.468	0.000	0.000		
147	2018.08.17 13:00	modify	41	0.02	140.745	140.695	137.945		
148	2018.08.17 13:00	close	41	0.01	140.445	140.695	137.945	2.70	1050.38
149	2018.08.17 13:00	sell	43	0.01	140.745	140.695	137.945		
150	2018.08.17 13:00	delete	42	0.02	141.468	0.000	0.000		
151	2018.08.17 14:00	modify	43	0.01	140.745	140.544	137.945		
152	2018.08.17 14:07	s/l	43	0.01	140.544	140.544	137.945	1.81	1052.19
153	2018.08.23 14:00	buy	44	0.02	143.015	0.000	0.000		
154	2018.08.23 14:00	modify	44	0.02	143.015	141.615	145.815		
155	2018.08.23 14:00	buy limit	45	0.02	142.315	0.000	0.000		
156	2018.08.24 14:53	close	44	0.02	143.044	141.615	145.815	0.51	1052.70
157	2018.08.24 14:53	delete	45	0.02	142.315	0.000	0.000		
158	2018.08.27 01:00	buy	46	0.02	142.984	0.000	0.000		
159	2018.08.27 01:00	modify	46	0.02	142.984	141.584	145.784		
160	2018.08.27 01:00	buy limit	47	0.02	142.284	0.000	0.000		
161	2018.08.27 03:50	close	46	0.02	143.013	141.584	145.784	0.52	1053.22
162	2018.08.27 03:50	delete	47	0.02	142.284	0.000	0.000		
163	2018.08.29 12:15	buy	48	0.02	143.252	0.000	0.000		
164	2018.08.29 12:15	modify	48	0.02	143.252	141.852	146.052		
165	2018.08.29 12:33	buy limit	49	0.02	142.552	0.000	0.000		
166	2018.08.29 14:00	close	48	0.02	143.281	141.852	146.052	0.52	1053.74
167	2018.08.29 14:00	delete	49	0.02	142.552	0.000	0.000		