Strategy Tester Report BiM LRSF 19

ICMarkets-Live03 (Build 1090)

Symbol USDJPY (US Dollar vs Japanese Yen)

Period 4 Hours (H4) 2018.01.02 00:00 - 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="-**Parameters**

UseBreakEvenMA=true; UseBreakEvenSL=true; BreakEvenTrigger=30; BreakEvenPips=5; UseTrailingSL=true; TrailingPips=30; UseProfProt=true; TriggerProtPips=40; 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 2015 Ticks modelled 25202539 Modelling quality n/a

Mismatched

charts

errors

Initial 1000.00 Current (2) Spread deposit

Total net 24.20 Gross profit 34.23 Gross loss -10.03profit

Profit factor 3.41 Expected payoff 1.34

consecutive wins (profit in money)

Absolute 23.27 Maximal drawdown 31.59 (3.13%) Relative drawdown 3.13% (31.59) drawdown

Total 18 Short positions (won %) 9 (77.78%) Long positions (won %) 9 (100.00%) trades

> Profit trades (% of total) 16 (88.89%) Loss trades (% of total) 2 (11.11%)

> > 12 (25.25) consecutive losses (loss in money)

Largest profit trade 7.92 loss trade -6.97 Average profit trade 2.14 loss trade -5.02

Maximal consecutive profit (count of wins) 25.25 (12) consecutive loss (count of losses) -6.97(1)

Average consecutive wins 5 consecutive losses Balance / Equity / Every tick (the most precise method based on all available least timeframes to generate each tick) / n/a 1025 1018 1011 1004 998 12 15 16 17 19 20 21 23 24 25 27 28 29 31 32 # Time Type Order Size Price S/L T / P Profit Balance 2018.01.18 20:00 0.02 0.000 sell 110.958 0.000 1 1 2 2018.01.18 20:00 modify 1 0.02 110.958 111.740 109.398 2 0.000 3 2018.01.18 20:11 sell limit 0.02 111.350 0.000 2018.01.19 10:27 modify 1 0.02 110.958 110.908 109.398 5 2.59 2018.01.19 10:27 close 1 0.01 110.657 110.908 109.398 1002.59 6 2018.01.19 10:27 sell 3 0.01 110.958 110.908 109.398 7 2018.01.19 10:27 delete 2 0.02 111.350 0.000 0.000 3 0.01 8 2018.01.19 16:00 110.958 110.781 109.398 modify 9 2018.01.19 20:00 modify 3 0.01 110.958 110.750 109.398 2018.01.19 22:57 3 0.01 110.750 109.398 10 110.750 1.75 1004.34 s/l 2018.02.08 20:00 0.02 108.675 11 sell 0.000 0.000 2018.02.08 20:00 0.02 108.675 107.115 12 modify 4 109.457 13 2018.02.08 20:07 sell limit 5 0.02 109.067 0.000 0.000 14 2018.02.09 02:08 4 0.02 108.646 109.457 107.115 0.27 1004.61 close 5 0.02 2018.02.09 02:08 109.067 0.000 0.000 15 delete 16 2018.03.28 00:00 sell 6 0.02 105.327 0.000 0.000 2018.03.28 00:00 6 0.02 105.327 103.767 17 106.109 modify 2018.03.28 00:28 7 0.02 0.000 18 sell limit 105.719 0.000 19 2018.03.28 09:18 sell 7 0.02 105.719 0.000 0.000

1 (-6.97)

9/3/2010				Strategy	rester. blivi_LR	SF_19			
20	2018.03.28 09:18	sell limit	8	0.02	106.111	0.000	0.000		
21	2018.03.28 09:18	modify	6	0.02	105.327	106.499	105.481		
22	2018.03.28 09:18	modify	7	0.02	105.719	106.499	105.481		
23	2018.03.28 10:43	t/p	6	0.02	105.481	106.499	105.481	-3.06	1001.55
24	2018.03.28 10:43	t/p	7	0.02	105.481	106.499	105.481	4.37	1005.92
25	2018.03.28 10:43	delete	8	0.02	106.111	0.000	0.000		
26	2018.04.02 20:42	sell	9	0.02	105.794	0.000	0.000		
27	2018.04.02 20:42	modify	9	0.02	105.794	106.576	104.234		
28	2018.04.02 21:52	sell limit	10	0.02	106.186	0.000	0.000		
29	2018.04.03 11:13	sell	10	0.02	106.186	0.000	0.000		
30	2018.04.03 11:13	sell limit	11	0.02	106.578	0.000	0.000		
31	2018.04.03 11:13	modify	9	0.02	105.794	106.966	105.948		
32	2018.04.03 11:13	modify	10	0.02	106.186	106.966	105.948		
33	2018.04.03 17:48	sell	11	0.02	106.578	0.000	0.000		
34	2018.04.03 17:48	sell limit	12	0.02	106.970	0.000	0.000		
35	2018.04.03 17:48	modify	9	0.02	105.794	107.358	106.144		
36	2018.04.03 17:48	modify	10	0.02	106.186	107.358	106.144		
37	2018.04.03 17:48	modify	11	0.02	106.578	107.358	106.144		
38	2018.04.04 11:02	t/p	9	0.02	106.144	107.358	106.144	-6.97	998.95
39	2018.04.04 11:02	t/p	10	0.02	106.144	107.358	106.144	0.53	999.48
40	2018.04.04 11:02	t/p	11	0.02	106.144	107.358	106.144	7.92	1007.40
41	2018.04.04 11:02	delete	12	0.02	106.970	0.000	0.000		
42	2018.05.17 12:00	buy	13	0.02	110.673	0.000	0.000		
43	2018.05.17 12:00	modify	13	0.02	110.673	109.893	112.233		
44	2018.05.17 13:18	buy limit	14	0.02	110.283	0.000	0.000		
45	2018.05.18 04:15	modify	13	0.02	110.673	110.723	112.233		
46	2018.05.18 04:15	close	13	0.01	110.974	110.723	112.233	2.69	1010.09
47	2018.05.18 04:15	buy	15	0.01	110.673	110.723	112.233	2.03	1010.03
48	2018.05.18 04:15	delete	14	0.02	110.283	0.000	0.000		
49	2018.05.18 17:38	s/l	15	0.01	110.723	110.723	112.233	0.43	1010.52
50	2018.06.11 09:18	buy	16	0.02	109.985	0.000	0.000	0.15	1010.52
51	2018.06.11 09:18	modify	16	0.02	109.985	109.205	111.545		
52	2018.06.11 15:02	buy limit	17	0.02	109.595	0.000	0.000		
53	2018.06.12 02:13	modify	16	0.02	109.985	110.035	111.545		
54	2018.06.12 02:13	close	16	0.02	110.286	110.035	111.545	2.71	1013.22
55	2018.06.12 02:13	buy	18	0.01	109.985	110.035	111.545	2.71	1013.22
56	2018.06.12 02:13	delete	17	0.02	109.595	0.000	0.000		
57	2018.06.12 08:03	modify	18	0.02	109.985	110.127	111.545		
58	2018.06.12 12:39	s/l	18	0.01	110.127	110.127	111.545	1.27	1014.49
59	2018.07.09 20:00	buy	19	0.02	110.825	0.000	0.000	1.27	1011.15
60	2018.07.09 20:00	modify	19	0.02	110.825	110.045	112.385		
61	2018.07.10 00:01	buy limit	20	0.02	110.435	0.000	0.000		
62	2018.07.10 00:01	modify	19	0.02	110.435	110.875	112.385		
63	2018.07.10 07:26	close	19	0.02	111.125	110.875	112.385	2.68	1017.17
64	2018.07.10 07:26	buy	21	0.01	110.825	110.875	112.385	2.00	1017.17
65	2018.07.10 07:26	delete	20	0.01	110.435	0.000	0.000		
66	2018.07.10 07.20	modify	21	0.02	110.435	110.949	112.385		
67	2018.07.10 12.37			0.01		111.025			
68		modify	21		110.825	111.025	112.385 112.385	1.78	1018.95
69	2018.07.10 23:56 2018.07.11 20:00	s/l	21 22		111.025 111.895	0.000	0.000	1.70	1016.93
		buy							
70 71	2018.07.11 20:00	modify	22		111.895	111.115	113.455	0.67	1010.63
71 72	2018.07.12 00:43	close	22		111.924	111.115	113.455	0.67	1019.62
72	2018.07.17 16:00	buy	23	0.02	112.655	0.000	0.000		
73	2018.07.17 16:00	modify	23	0.02	112.655	111.875	114.215		
74	2018.07.18 02:07	modify	23	0.02	112.655	112.705	114.215	2.64	1000.05
75 76	2018.07.18 02:07	close	23	0.01	112.956	112.705	114.215	2.64	1022.26
76 77	2018.07.18 02:07	buy	24		112.655	112.705	114.215		
77	2018.07.18 09:35	modify	24		112.655	112.800	114.215		
78	2018.07.18 09:38	modify	24		112.655	112.833	114.215		
79	2018.07.18 15:06	s/I	24		112.833	112.833	114.215	1.56	1023.82
80	2018.08.15 17:10	sell	25	0.02	110.630	0.000	0.000		

9/3/2018	Strategy Tester: BiM_LRSF_19									
81	2018.08.15 17:10	modify	25	0.02	110.630	111.412	109.070			
82	2018.08.15 17:13	sell limit	26	0.02	111.022	0.000	0.000			
83	2018.08.15 18:09	close	25	0.02	110.601	111.412	109.070	0.38	1024.20	
84	2018.08.15 18:09	delete	26	0.02	111.022	0.000	0.000			