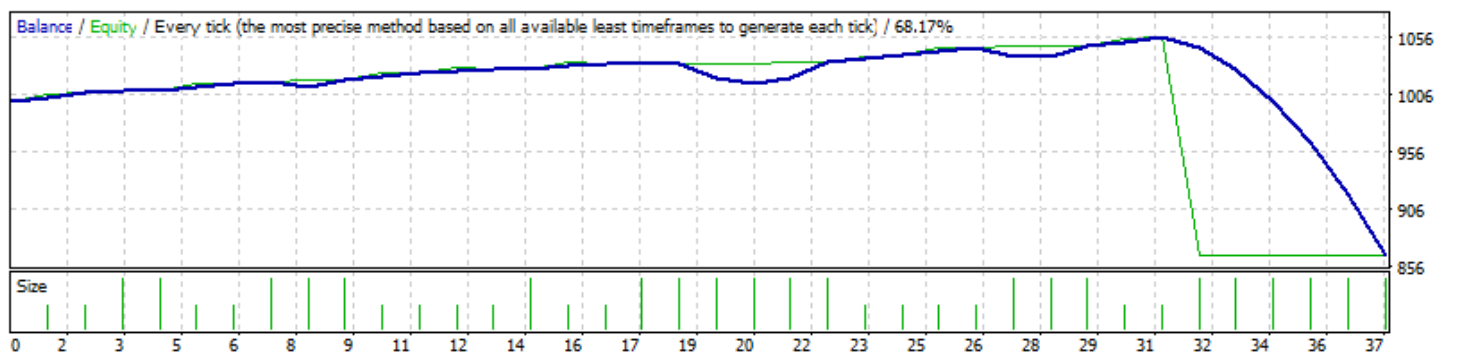


Strategy Tester Report

BiM_LRSF_19

ICMarkets-Live03 (Build 1090)

Symbol	EURUSD (Euro vs US Dollar)			
Period	1 Hour (H1) 2018.04.30 00:00 - 2018.08.24 23:00 (2018.01.01 - 2018.08.26)			
Model	Every tick (the most precise method based on all available least timeframes)			
Parameters	Entry_Options="-----"; MinLots=0.02; UseMAConfirm=false; MAConfirmFast=20; MAConfirmSlow=50; UseTrendFilter2=true; MM_Options="-----"; 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="-----"; UseMEME=true; MaxMEME=6; Trade_Options="-----"; UserAlias=""; MagicNumber=20170623; SpreadLimit=10; Slippage=100; SRLineColor=Brown;			
Bars in test	2140	Ticks modelled	9923509	Modelling quality 68.17%
Mismatched charts errors	1			
Initial deposit	1000.00	Spread	Current (1)	
Total net profit	-134.25	Gross profit	85.95	Gross loss -220.20
Profit factor	0.39	Expected payoff	-3.63	
Absolute drawdown	156.33	Maximal drawdown	214.71 (20.29%)	Relative drawdown 20.29% (214.71)
Total trades	37	Short positions (won %)	23 (69.57%)	Long positions (won %) 14 (78.57%)
		Profit trades (% of total)	27 (72.97%)	Loss trades (% of total) 10 (27.03%)
	Largest profit trade	13.71	loss trade	-53.70
	Average profit trade	3.18	loss trade	-22.02
	Maximum consecutive wins (profit in money)	10 (19.75)	consecutive losses (loss in money)	6 (-190.99)
	Maximal consecutive profit (count of wins)	31.17 (6)	consecutive loss (count of losses)	-190.99 (6)
	Average consecutive wins	7	consecutive losses	3



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2018.05.08 07:00	sell	1	0.02	1.19151	0.00000	0.00000		
2	2018.05.08 07:00	modify	1	0.02	1.19151	1.20022	1.17411		
3	2018.05.08 08:55	sell limit	2	0.02	1.19592	0.00000	0.00000		
4	2018.05.08 11:33	modify	1	0.02	1.19151	1.19101	1.17411		
5	2018.05.08 11:33	close	1	0.01	1.18851	1.19101	1.17411	2.93	1002.93
6	2018.05.08 11:33	sell	3	0.01	1.19151	1.19101	1.17411		
7	2018.05.08 11:33	delete	2	0.02	1.19592	0.00000	0.00000		
8	2018.05.08 13:00	modify	3	0.01	1.19151	1.18958	1.17411		
9	2018.05.08 14:00	modify	3	0.01	1.19151	1.18833	1.17411		
10	2018.05.08 15:00	modify	3	0.01	1.19151	1.18789	1.17411		
11	2018.05.08 16:00	modify	3	0.01	1.19151	1.18746	1.17411		
12	2018.05.08 17:00	modify	3	0.01	1.19151	1.18666	1.17411		
13	2018.05.08 18:00	modify	3	0.01	1.19151	1.18596	1.17411		
14	2018.05.08 18:03	s/l	3	0.01	1.18596	1.18596	1.17411	5.48	1008.41
15	2018.05.17 10:07	sell	4	0.02	1.17989	0.00000	0.00000		
16	2018.05.17 10:07	modify	4	0.02	1.17989	1.18860	1.16249		
17	2018.05.17 10:17	sell limit	5	0.02	1.18430	0.00000	0.00000		
18	2018.05.17 14:18	close	4	0.02	1.17959	1.18860	1.16249	0.46	1008.87
19	2018.05.17 14:18	delete	5	0.02	1.18430	0.00000	0.00000		

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20	2018.05.18 13:00	sell	6	0.02	1.17767	0.00000	0.00000		
21	2018.05.18 13:00	modify	6	0.02	1.17767	1.18638	1.16027		
22	2018.05.18 13:08	sell limit	7	0.02	1.18208	0.00000	0.00000		
23	2018.05.18 17:38	close	6	0.02	1.17737	1.18638	1.16027	0.46	1009.33
24	2018.05.18 17:38	delete	7	0.02	1.18208	0.00000	0.00000		
25	2018.05.22 16:16	sell	8	0.02	1.17738	0.00000	0.00000		
26	2018.05.22 16:16	modify	8	0.02	1.17738	1.18609	1.15998		
27	2018.05.22 16:17	sell limit	9	0.02	1.18179	0.00000	0.00000		
28	2018.05.23 10:02	modify	8	0.02	1.17738	1.17688	1.15998		
29	2018.05.23 10:02	modify	8	0.02	1.17738	1.17654	1.15998		
30	2018.05.23 10:02	close	8	0.01	1.17438	1.17654	1.15998	2.98	1012.31
31	2018.05.23 10:02	sell	10	0.01	1.17738	1.17654	1.15998		
32	2018.05.23 10:02	delete	9	0.02	1.18179	0.00000	0.00000		
33	2018.05.23 10:02	modify	10	0.01	1.17738	1.17625	1.15998		
34	2018.05.23 12:00	modify	10	0.01	1.17738	1.17308	1.15998		
35	2018.05.23 12:06	s/l	10	0.01	1.17308	1.17308	1.15998	4.28	1016.60
36	2018.05.28 11:28	sell	11	0.02	1.16805	0.00000	0.00000		
37	2018.05.28 11:28	modify	11	0.02	1.16805	1.17676	1.15065		
38	2018.05.28 11:38	sell limit	12	0.02	1.17246	0.00000	0.00000		
39	2018.05.28 12:38	close	11	0.02	1.16775	1.17676	1.15065	0.46	1017.06
40	2018.05.28 12:38	delete	12	0.02	1.17246	0.00000	0.00000		
41	2018.06.05 10:03	buy	13	0.02	1.17079	0.00000	0.00000		
42	2018.06.05 10:03	modify	13	0.02	1.17079	1.16209	1.18819		
43	2018.06.05 10:13	buy limit	14	0.02	1.16639	0.00000	0.00000		
44	2018.06.05 15:25	buy	14	0.02	1.16639	0.00000	0.00000		
45	2018.06.05 15:25	buy limit	15	0.02	1.16199	0.00000	0.00000		
46	2018.06.05 15:25	modify	13	0.02	1.17079	1.15769	1.16909		
47	2018.06.05 15:25	modify	14	0.02	1.16639	1.15769	1.16909		
48	2018.06.05 19:02	t/p	13	0.02	1.16909	1.15769	1.16909	-3.54	1013.52
49	2018.06.05 19:02	t/p	14	0.02	1.16909	1.15769	1.16909	5.26	1018.78
50	2018.06.05 19:02	delete	15	0.02	1.16199	0.00000	0.00000		
51	2018.06.05 20:00	buy	16	0.02	1.17154	0.00000	0.00000		
52	2018.06.05 20:00	modify	16	0.02	1.17154	1.16284	1.18894		
53	2018.06.05 22:13	buy limit	17	0.02	1.16714	0.00000	0.00000		
54	2018.06.06 09:32	modify	16	0.02	1.17154	1.17204	1.18894		
55	2018.06.06 09:32	close	16	0.01	1.17455	1.17204	1.18894	2.87	1021.64
56	2018.06.06 09:32	buy	18	0.01	1.17154	1.17204	1.18894		
57	2018.06.06 09:32	delete	17	0.02	1.16714	0.00000	0.00000		
58	2018.06.06 09:32	close	18	0.01	1.17454	1.17204	1.18894	2.86	1024.50
59	2018.06.06 11:00	buy	19	0.02	1.17610	0.00000	0.00000		
60	2018.06.06 11:00	modify	19	0.02	1.17610	1.16740	1.19350		
61	2018.06.06 11:27	buy limit	20	0.02	1.17170	0.00000	0.00000		
62	2018.06.06 16:47	modify	19	0.02	1.17610	1.17660	1.19350		
63	2018.06.06 16:47	close	19	0.01	1.17911	1.17660	1.19350	2.94	1027.44
64	2018.06.06 16:47	buy	21	0.01	1.17610	1.17660	1.19350		
65	2018.06.06 16:47	delete	20	0.02	1.17170	0.00000	0.00000		
66	2018.06.06 18:28	s/l	21	0.01	1.17660	1.17660	1.19350	0.43	1027.87
67	2018.06.14 15:00	sell	22	0.02	1.17385	0.00000	0.00000		
68	2018.06.14 15:00	modify	22	0.02	1.17385	1.18256	1.15645		
69	2018.06.14 15:17	close	22	0.02	1.17355	1.18256	1.15645	0.46	1028.33
70	2018.06.19 09:18	sell	23	0.02	1.16026	0.00000	0.00000		
71	2018.06.19 09:18	modify	23	0.02	1.16026	1.16897	1.14286		
72	2018.06.19 09:20	sell limit	24	0.02	1.16467	0.00000	0.00000		
73	2018.06.19 10:08	modify	23	0.02	1.16026	1.15976	1.14286		
74	2018.06.19 10:08	close	23	0.01	1.15726	1.15976	1.14286	2.93	1031.26
75	2018.06.19 10:08	sell	25	0.01	1.16026	1.15976	1.14286		
76	2018.06.19 10:08	delete	24	0.02	1.16467	0.00000	0.00000		
77	2018.06.19 11:00	modify	25	0.01	1.16026	1.15910	1.14286		
78	2018.06.19 11:02	s/l	25	0.01	1.15910	1.15910	1.14286	1.09	1032.35
79	2018.07.05 09:00	buy	26	0.02	1.16936	0.00000	0.00000		
80	2018.07.05 09:00	modify	26	0.02	1.16936	1.16066	1.18676		

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81	2018.07.05 09:27	buy limit	27	0.02	1.16496	0.00000	0.00000		
82	2018.07.05 09:59	close	26	0.02	1.16966	1.16066	1.18676	0.46	1032.81
83	2018.07.05 09:59	delete	27	0.02	1.16496	0.00000	0.00000		
84	2018.07.06 09:00	buy	28	0.02	1.17010	0.00000	0.00000		
85	2018.07.06 09:00	modify	28	0.02	1.17010	1.16140	1.18750		
86	2018.07.06 10:30	close	28	0.02	1.17040	1.16140	1.18750	0.46	1033.27
87	2018.07.11 16:00	buy	29	0.02	1.17519	0.00000	0.00000		
88	2018.07.11 16:00	modify	29	0.02	1.17519	1.16649	1.19259		
89	2018.07.11 16:06	buy limit	30	0.02	1.17079	0.00000	0.00000		
90	2018.07.11 19:30	buy	30	0.02	1.17079	0.00000	0.00000		
91	2018.07.11 19:30	buy limit	31	0.02	1.16639	0.00000	0.00000		
92	2018.07.11 19:30	modify	29	0.02	1.17519	1.16209	1.17349		
93	2018.07.11 19:30	modify	30	0.02	1.17079	1.16209	1.17349		
94	2018.07.12 13:57	buy	31	0.02	1.16639	0.00000	0.00000		
95	2018.07.12 13:57	buy limit	32	0.02	1.16199	0.00000	0.00000		
96	2018.07.12 13:57	modify	29	0.02	1.17519	1.15769	1.17119		
97	2018.07.12 13:57	modify	30	0.02	1.17079	1.15769	1.17119		
98	2018.07.12 13:57	modify	31	0.02	1.16639	1.15769	1.17119		
99	2018.07.13 11:20	buy	32	0.02	1.16199	0.00000	0.00000		
100	2018.07.13 11:20	buy limit	33	0.02	1.15759	0.00000	0.00000		
101	2018.07.13 11:20	modify	29	0.02	1.17519	1.15329	1.16899		
102	2018.07.13 11:20	modify	30	0.02	1.17079	1.15329	1.16899		
103	2018.07.13 11:20	modify	31	0.02	1.16639	1.15329	1.16899		
104	2018.07.13 11:20	modify	32	0.02	1.16199	1.15329	1.16899		
105	2018.07.16 00:01	t/p	29	0.02	1.16899	1.15329	1.16899	-13.28	1019.99
106	2018.07.16 00:01	t/p	30	0.02	1.16899	1.15329	1.16899	-4.48	1015.52
107	2018.07.16 00:01	t/p	31	0.02	1.16899	1.15329	1.16899	4.77	1020.28
108	2018.07.16 00:01	t/p	32	0.02	1.16899	1.15329	1.16899	13.71	1034.00
109	2018.07.16 00:01	delete	33	0.02	1.15759	0.00000	0.00000		
110	2018.07.19 09:05	sell	34	0.02	1.16396	0.00000	0.00000		
111	2018.07.19 09:05	modify	34	0.02	1.16396	1.17267	1.14656		
112	2018.07.19 10:16	modify	34	0.02	1.16396	1.16346	1.14656		
113	2018.07.19 10:16	close	34	0.01	1.16096	1.16346	1.14656	2.93	1036.93
114	2018.07.19 10:16	sell	35	0.01	1.16396	1.16346	1.14656		
115	2018.07.19 11:00	modify	35	0.01	1.16396	1.16274	1.14656		
116	2018.07.19 12:00	modify	35	0.01	1.16396	1.16187	1.14656		
117	2018.07.19 13:00	modify	35	0.01	1.16396	1.16158	1.14656		
118	2018.07.19 14:00	modify	35	0.01	1.16396	1.16142	1.14656		
119	2018.07.19 15:00	modify	35	0.01	1.16396	1.16010	1.14656		
120	2018.07.19 16:00	modify	35	0.01	1.16396	1.16008	1.14656		
121	2018.07.19 16:31	s/l	35	0.01	1.16008	1.16008	1.14656	3.81	1040.74
122	2018.07.25 10:00	buy	36	0.02	1.16985	0.00000	0.00000		
123	2018.07.25 10:00	modify	36	0.02	1.16985	1.16115	1.18725		
124	2018.07.25 10:07	buy limit	37	0.02	1.16545	0.00000	0.00000		
125	2018.07.25 22:45	modify	36	0.02	1.16985	1.17035	1.18725		
126	2018.07.25 22:45	close	36	0.01	1.17286	1.17035	1.18725	2.94	1043.68
127	2018.07.25 22:45	buy	38	0.01	1.16985	1.17035	1.18725		
128	2018.07.25 22:45	delete	37	0.02	1.16545	0.00000	0.00000		
129	2018.07.26 08:00	close	38	0.01	1.17315	1.17035	1.18725	3.01	1046.69
130	2018.08.06 14:00	sell	39	0.02	1.15375	0.00000	0.00000		
131	2018.08.06 14:00	modify	39	0.02	1.15375	1.16246	1.13635		
132	2018.08.06 14:59	sell limit	40	0.02	1.15816	0.00000	0.00000		
133	2018.08.07 09:55	sell	40	0.02	1.15816	0.00000	0.00000		
134	2018.08.07 09:55	sell limit	41	0.02	1.16257	0.00000	0.00000		
135	2018.08.07 09:55	modify	39	0.02	1.15375	1.16686	1.15545		
136	2018.08.07 09:55	modify	40	0.02	1.15816	1.16686	1.15545		
137	2018.08.08 07:13	sell	41	0.02	1.16257	0.00000	0.00000		
138	2018.08.08 07:13	sell limit	42	0.02	1.16698	0.00000	0.00000		
139	2018.08.08 07:13	modify	39	0.02	1.15375	1.17127	1.15775		
140	2018.08.08 07:13	modify	40	0.02	1.15816	1.17127	1.15775		
141	2018.08.08 07:13	modify	41	0.02	1.16257	1.17127	1.15775		

142	2018.08.08 15:37	t/p	39	0.02	1.15775	1.17127	1.15775	-7.93	1038.76
143	2018.08.08 15:37	t/p	40	0.02	1.15775	1.17127	1.15775	0.79	1039.55
144	2018.08.08 15:37	t/p	41	0.02	1.15775	1.17127	1.15775	9.50	1049.05
145	2018.08.08 15:37	delete	42	0.02	1.16698	0.00000	0.00000		
146	2018.08.13 20:00	sell	43	0.02	1.13938	0.00000	0.00000		
147	2018.08.13 20:00	modify	43	0.02	1.13938	1.14809	1.12198		
148	2018.08.13 20:27	sell limit	44	0.02	1.14379	0.00000	0.00000		
149	2018.08.14 18:16	modify	43	0.02	1.13938	1.13888	1.12198		
150	2018.08.14 18:16	modify	43	0.02	1.13938	1.13880	1.12198		
151	2018.08.14 18:16	close	43	0.01	1.13637	1.13880	1.12198	2.99	1052.04
152	2018.08.14 18:16	sell	45	0.01	1.13938	1.13880	1.12198		
153	2018.08.14 18:16	delete	44	0.02	1.14379	0.00000	0.00000		
154	2018.08.14 19:00	modify	45	0.01	1.13938	1.13746	1.12198		
155	2018.08.14 20:00	modify	45	0.01	1.13938	1.13526	1.12198		
156	2018.08.14 21:00	modify	45	0.01	1.13938	1.13486	1.12198		
157	2018.08.14 22:00	modify	45	0.01	1.13938	1.13467	1.12198		
158	2018.08.14 22:58	s/l	45	0.01	1.13467	1.13467	1.12198	4.69	1056.73
159	2018.08.16 20:53	sell	46	0.02	1.13495	0.00000	0.00000		
160	2018.08.16 20:53	modify	46	0.02	1.13495	1.14366	1.11755		
161	2018.08.16 20:55	sell limit	47	0.02	1.13936	0.00000	0.00000		
162	2018.08.17 09:47	sell	47	0.02	1.13936	0.00000	0.00000		
163	2018.08.17 09:47	sell limit	48	0.02	1.14377	0.00000	0.00000		
164	2018.08.17 09:47	modify	46	0.02	1.13495	1.14806	1.13665		
165	2018.08.17 09:47	modify	47	0.02	1.13936	1.14806	1.13665		
166	2018.08.17 21:43	sell	48	0.02	1.14377	0.00000	0.00000		
167	2018.08.17 21:43	sell limit	49	0.02	1.14818	0.00000	0.00000		
168	2018.08.17 21:43	modify	46	0.02	1.13495	1.15247	1.13895		
169	2018.08.17 21:43	modify	47	0.02	1.13936	1.15247	1.13895		
170	2018.08.17 21:43	modify	48	0.02	1.14377	1.15247	1.13895		
171	2018.08.20 23:25	sell	49	0.02	1.14818	0.00000	0.00000		
172	2018.08.20 23:25	sell limit	50	0.02	1.15259	0.00000	0.00000		
173	2018.08.20 23:25	modify	46	0.02	1.13495	1.15688	1.14116		
174	2018.08.20 23:25	modify	47	0.02	1.13936	1.15688	1.14116		
175	2018.08.20 23:25	modify	48	0.02	1.14377	1.15688	1.14116		
176	2018.08.20 23:25	modify	49	0.02	1.14818	1.15688	1.14116		
177	2018.08.21 03:33	sell	50	0.02	1.15259	0.00000	0.00000		
178	2018.08.21 03:33	sell limit	51	0.02	1.15700	0.00000	0.00000		
179	2018.08.21 03:33	modify	46	0.02	1.13495	1.16129	1.14326		
180	2018.08.21 03:33	modify	47	0.02	1.13936	1.16129	1.14326		
181	2018.08.21 03:33	modify	48	0.02	1.14377	1.16129	1.14326		
182	2018.08.21 03:33	modify	49	0.02	1.14818	1.16129	1.14326		
183	2018.08.21 03:33	modify	50	0.02	1.15259	1.16129	1.14326		
184	2018.08.21 19:56	sell	51	0.02	1.15700	0.00000	0.00000		
185	2018.08.21 19:56	modify	46	0.02	1.13495	1.16570	1.14517		
186	2018.08.21 19:56	modify	47	0.02	1.13936	1.16570	1.14517		
187	2018.08.21 19:56	modify	48	0.02	1.14377	1.16570	1.14517		
188	2018.08.21 19:56	modify	49	0.02	1.14818	1.16570	1.14517		
189	2018.08.21 19:56	modify	50	0.02	1.15259	1.16570	1.14517		
190	2018.08.21 19:56	modify	51	0.02	1.15700	1.16570	1.14517		
191	2018.08.24 23:56	close at stop	51	0.02	1.16216	1.16570	1.14517	-9.92	1046.81
192	2018.08.24 23:56	close at stop	50	0.02	1.16216	1.16570	1.14517	-18.74	1028.07
193	2018.08.24 23:56	close at stop	49	0.02	1.16216	1.16570	1.14517	-27.46	1000.61
194	2018.08.24 23:56	close at stop	48	0.02	1.16216	1.16570	1.14517	-36.17	964.44
195	2018.08.24 23:56	close at stop	47	0.02	1.16216	1.16570	1.14517	-44.99	919.45
196	2018.08.24 23:56	close at stop	46	0.02	1.16216	1.16570	1.14517	-53.70	865.75