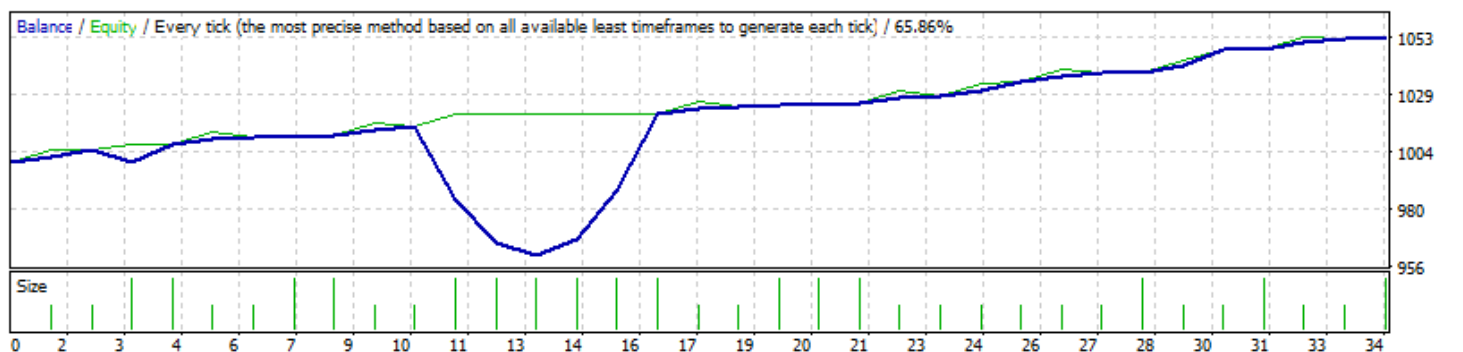


Strategy Tester Report

BiM_LRSF_19

ICMarkets-Live03 (Build 1090)

Symbol	GBPJPY (Great Britain Pound vs Japanese Yen)			
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	15447447	Modelling quality 65.86%
Mismatched charts errors	0			
Initial deposit	1000.00	Spread	Current (9)	
Total net profit	53.18	Gross profit	113.61	Gross loss -60.43
Profit factor	1.88	Expected payoff	1.56	
Absolute drawdown	221.99	Maximal drawdown	241.12 (23.66%)	Relative drawdown 23.66% (241.12)
Total trades	34	Short positions (won %)	22 (81.82%)	Long positions (won %) 12 (100.00%)
		Profit trades (% of total)	30 (88.24%)	Loss trades (% of total) 4 (11.76%)
	Largest profit trade	32.93	loss trade	-31.27
	Average profit trade	3.79	loss trade	-15.11
	Maximum consecutive wins (profit in money)	21 (92.70)	consecutive losses (loss in money)	3 (-55.32)
	Maximal consecutive profit (count of wins)	92.70 (21)	consecutive loss (count of losses)	-55.32 (3)
	Average consecutive wins	10	consecutive losses	2



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2018.05.02 17:00	sell	1	0.02	149.491	0.000	0.000		
2	2018.05.02 17:00	modify	1	0.02	149.491	150.900	146.691		
3	2018.05.02 17:01	sell limit	2	0.02	150.200	0.000	0.000		
4	2018.05.02 22:13	modify	1	0.02	149.491	149.441	146.691		
5	2018.05.02 22:13	close	1	0.01	149.191	149.441	146.691	2.63	1002.63
6	2018.05.02 22:13	sell	3	0.01	149.491	149.441	146.691		
7	2018.05.02 22:13	delete	2	0.02	150.200	0.000	0.000		
8	2018.05.02 23:00	modify	3	0.01	149.491	149.347	146.691		
9	2018.05.03 00:00	modify	3	0.01	149.491	149.202	146.691		
10	2018.05.03 01:00	modify	3	0.01	149.491	149.161	146.691		
11	2018.05.03 01:08	s/l	3	0.01	149.161	149.161	146.691	2.77	1005.40
12	2018.05.11 10:00	sell	4	0.02	147.745	0.000	0.000		
13	2018.05.11 10:00	modify	4	0.02	147.745	149.154	144.945		
14	2018.05.11 10:01	sell limit	5	0.02	148.454	0.000	0.000		
15	2018.05.11 15:53	sell	5	0.02	148.454	0.000	0.000		
16	2018.05.11 15:53	sell limit	6	0.02	149.163	0.000	0.000		
17	2018.05.11 15:53	modify	4	0.02	147.745	149.854	148.021		
18	2018.05.11 15:53	modify	5	0.02	148.454	149.854	148.021		
19	2018.05.11 19:02	t/p	4	0.02	148.021	149.854	148.021	-5.11	1000.29

9/3/2018

Strategy Tester: BiM_LRSF_19

20	2018.05.11 19:02	t/p	5	0.02	148.021	149.854	148.021	7.66	1007.95
21	2018.05.11 19:02	delete	6	0.02	149.163	0.000	0.000		
22	2018.05.22 10:03	buy	7	0.02	149.280	0.000	0.000		
23	2018.05.22 10:03	modify	7	0.02	149.280	147.880	152.080		
24	2018.05.22 10:04	buy limit	8	0.02	148.580	0.000	0.000		
25	2018.05.22 11:27	modify	7	0.02	149.280	149.330	152.080		
26	2018.05.22 11:27	close	7	0.01	149.580	149.330	152.080	2.63	1010.58
27	2018.05.22 11:27	buy	9	0.01	149.280	149.330	152.080		
28	2018.05.22 11:27	delete	8	0.02	148.580	0.000	0.000		
29	2018.05.22 12:33	s/l	9	0.01	149.330	149.330	152.080	0.38	1010.96
30	2018.05.24 17:00	sell	10	0.02	146.192	0.000	0.000		
31	2018.05.24 17:00	modify	10	0.02	146.192	147.601	143.392		
32	2018.05.24 17:07	close	10	0.02	146.163	147.601	143.392	0.38	1011.34
33	2018.05.25 10:00	sell	11	0.02	146.112	0.000	0.000		
34	2018.05.25 10:00	modify	11	0.02	146.112	147.521	143.312		
35	2018.05.25 10:23	close	11	0.02	146.083	147.521	143.312	0.38	1011.72
36	2018.05.29 04:00	sell	12	0.02	145.381	0.000	0.000		
37	2018.05.29 04:00	modify	12	0.02	145.381	146.790	142.581		
38	2018.05.29 04:08	modify	12	0.02	145.381	145.331	142.581		
39	2018.05.29 04:08	close	12	0.01	145.080	145.331	142.581	2.64	1014.36
40	2018.05.29 04:08	sell	13	0.01	145.381	145.331	142.581		
41	2018.05.29 06:00	modify	13	0.01	145.381	145.212	142.581		
42	2018.05.29 06:03	s/l	13	0.01	145.212	145.212	142.581	1.45	1015.81
43	2018.05.31 17:00	sell	14	0.02	144.186	0.000	0.000		
44	2018.05.31 17:00	modify	14	0.02	144.186	145.595	141.386		
45	2018.05.31 17:01	sell limit	15	0.02	144.895	0.000	0.000		
46	2018.06.01 04:16	sell	15	0.02	144.895	0.000	0.000		
47	2018.06.01 04:16	sell limit	16	0.02	145.604	0.000	0.000		
48	2018.06.01 04:16	modify	14	0.02	144.186	146.295	144.462		
49	2018.06.01 04:16	modify	15	0.02	144.895	146.295	144.462		
50	2018.06.01 13:23	sell	16	0.02	145.604	0.000	0.000		
51	2018.06.01 13:23	sell limit	17	0.02	146.313	0.000	0.000		
52	2018.06.01 13:23	modify	14	0.02	144.186	147.004	144.826		
53	2018.06.01 13:23	modify	15	0.02	144.895	147.004	144.826		
54	2018.06.01 13:23	modify	16	0.02	145.604	147.004	144.826		
55	2018.06.04 02:56	sell	17	0.02	146.313	0.000	0.000		
56	2018.06.04 02:56	sell limit	18	0.02	147.022	0.000	0.000		
57	2018.06.04 02:56	modify	14	0.02	144.186	147.713	145.181		
58	2018.06.04 02:56	modify	15	0.02	144.895	147.713	145.181		
59	2018.06.04 02:56	modify	16	0.02	145.604	147.713	145.181		
60	2018.06.04 02:56	modify	17	0.02	146.313	147.713	145.181		
61	2018.06.05 23:18	sell	18	0.02	147.022	0.000	0.000		
62	2018.06.05 23:18	sell limit	19	0.02	147.731	0.000	0.000		
63	2018.06.05 23:18	modify	14	0.02	144.186	148.422	145.525		
64	2018.06.05 23:18	modify	15	0.02	144.895	148.422	145.525		
65	2018.06.05 23:18	modify	16	0.02	145.604	148.422	145.525		
66	2018.06.05 23:18	modify	17	0.02	146.313	148.422	145.525		
67	2018.06.05 23:18	modify	18	0.02	147.022	148.422	145.525		
68	2018.06.06 10:05	sell	19	0.02	147.731	0.000	0.000		
69	2018.06.06 10:05	modify	14	0.02	144.186	149.131	145.830		
70	2018.06.06 10:05	modify	15	0.02	144.895	149.131	145.830		
71	2018.06.06 10:05	modify	16	0.02	145.604	149.131	145.830		
72	2018.06.06 10:05	modify	17	0.02	146.313	149.131	145.830		
73	2018.06.06 10:05	modify	18	0.02	147.022	149.131	145.830		
74	2018.06.06 10:05	modify	19	0.02	147.731	149.131	145.830		
75	2018.06.19 04:52	t/p	14	0.02	145.830	149.131	145.830	-31.27	984.53
76	2018.06.19 04:52	t/p	15	0.02	145.830	149.131	145.830	-18.41	966.12
77	2018.06.19 04:52	t/p	16	0.02	145.830	149.131	145.830	-5.64	960.48
78	2018.06.19 04:52	t/p	17	0.02	145.830	149.131	145.830	7.22	967.70
79	2018.06.19 04:52	t/p	18	0.02	145.830	149.131	145.830	20.07	987.77
80	2018.06.19 04:52	t/p	19	0.02	145.830	149.131	145.830	32.93	1020.69

9/3/2018

Strategy Tester: BiM_LRSF_19

81	2018.06.21 15:38	buy	20	0.02	146.171	0.000	0.000		
82	2018.06.21 15:38	modify	20	0.02	146.171	144.771	148.971		
83	2018.06.21 15:39	buy limit	21	0.02	145.471	0.000	0.000		
84	2018.06.22 10:23	modify	20	0.02	146.171	146.221	148.971		
85	2018.06.22 10:23	close	20	0.01	146.471	146.221	148.971	2.64	1023.33
86	2018.06.22 10:23	buy	22	0.01	146.171	146.221	148.971		
87	2018.06.22 10:23	delete	21	0.02	145.471	0.000	0.000		
88	2018.06.22 12:00	modify	22	0.01	146.171	146.268	148.971		
89	2018.06.22 13:03	s/l	22	0.01	146.268	146.268	148.971	0.81	1024.14
90	2018.07.03 09:00	buy	23	0.02	145.867	0.000	0.000		
91	2018.07.03 09:00	modify	23	0.02	145.867	144.467	148.667		
92	2018.07.03 09:01	buy limit	24	0.02	145.167	0.000	0.000		
93	2018.07.03 09:30	close	23	0.02	145.895	144.467	148.667	0.36	1024.50
94	2018.07.03 09:30	delete	24	0.02	145.167	0.000	0.000		
95	2018.07.05 09:00	buy	25	0.02	146.428	0.000	0.000		
96	2018.07.05 09:00	modify	25	0.02	146.428	145.028	149.228		
97	2018.07.05 09:02	buy limit	26	0.02	145.728	0.000	0.000		
98	2018.07.05 11:01	close	25	0.02	146.457	145.028	149.228	0.38	1024.88
99	2018.07.05 11:01	delete	26	0.02	145.728	0.000	0.000		
100	2018.07.09 00:01	buy	27	0.02	146.852	0.000	0.000		
101	2018.07.09 00:01	modify	27	0.02	146.852	145.452	149.652		
102	2018.07.09 01:39	close	27	0.02	146.881	145.452	149.652	0.38	1025.26
103	2018.07.09 09:00	buy	28	0.02	146.975	0.000	0.000		
104	2018.07.09 09:00	modify	28	0.02	146.975	145.575	149.775		
105	2018.07.09 09:14	modify	28	0.02	146.975	147.025	149.775		
106	2018.07.09 09:14	close	28	0.01	147.275	147.025	149.775	2.63	1027.89
107	2018.07.09 09:14	buy	29	0.01	146.975	147.025	149.775		
108	2018.07.09 09:56	s/l	29	0.01	147.025	147.025	149.775	0.38	1028.27
109	2018.07.31 09:30	buy	30	0.02	146.225	0.000	0.000		
110	2018.07.31 09:30	modify	30	0.02	146.225	144.825	149.025		
111	2018.07.31 09:32	buy limit	31	0.02	145.525	0.000	0.000		
112	2018.07.31 11:26	modify	30	0.02	146.225	146.275	149.025		
113	2018.07.31 11:26	close	30	0.01	146.525	146.275	149.025	2.63	1030.90
114	2018.07.31 11:26	buy	32	0.01	146.225	146.275	149.025		
115	2018.07.31 11:26	delete	31	0.02	145.525	0.000	0.000		
116	2018.07.31 12:00	modify	32	0.01	146.225	146.329	149.025		
117	2018.07.31 16:24	modify	32	0.01	146.225	146.514	149.025		
118	2018.07.31 17:00	modify	32	0.01	146.225	146.521	149.025		
119	2018.07.31 17:51	close	32	0.01	146.619	146.521	149.025	3.47	1034.37
120	2018.08.06 11:00	sell	33	0.02	144.369	0.000	0.000		
121	2018.08.06 11:00	modify	33	0.02	144.369	145.778	141.569		
122	2018.08.06 15:54	modify	33	0.02	144.369	144.319	141.569		
123	2018.08.06 15:54	modify	33	0.02	144.369	144.307	141.569		
124	2018.08.06 15:54	close	33	0.01	144.069	144.307	141.569	2.63	1037.00
125	2018.08.06 15:54	sell	34	0.01	144.369	144.307	141.569		
126	2018.08.06 15:54	modify	34	0.01	144.369	144.230	141.569		
127	2018.08.06 16:00	modify	34	0.01	144.369	144.211	141.569		
128	2018.08.06 16:16	s/l	34	0.01	144.211	144.211	141.569	1.35	1038.35
129	2018.08.07 14:16	sell	35	0.02	144.047	0.000	0.000		
130	2018.08.07 14:16	modify	35	0.02	144.047	145.456	141.247		
131	2018.08.07 14:20	sell limit	36	0.02	144.756	0.000	0.000		
132	2018.08.07 17:57	close	35	0.02	144.019	145.456	141.247	0.36	1038.71
133	2018.08.07 17:57	delete	36	0.02	144.756	0.000	0.000		
134	2018.08.08 10:00	sell	37	0.02	143.732	0.000	0.000		
135	2018.08.08 10:00	modify	37	0.02	143.732	145.141	140.932		
136	2018.08.08 10:26	modify	37	0.02	143.732	143.682	140.932		
137	2018.08.08 10:26	close	37	0.01	143.432	143.682	140.932	2.63	1041.34
138	2018.08.08 10:26	sell	38	0.01	143.732	143.682	140.932		
139	2018.08.08 12:00	modify	38	0.01	143.732	143.457	140.932		
140	2018.08.08 13:00	modify	38	0.01	143.732	143.266	140.932		
141	2018.08.08 14:00	modify	38	0.01	143.732	143.206	140.932		

9/3/2018

Strategy Tester: BiM_LRSF_19

142	2018.08.08 15:00	modify	38	0.01	143.732	142.973	140.932		
143	2018.08.08 15:26	s/l	38	0.01	142.973	142.973	140.932	6.76	1048.10
144	2018.08.15 07:00	sell	39	0.02	141.277	0.000	0.000		
145	2018.08.15 07:00	modify	39	0.02	141.277	142.686	138.477		
146	2018.08.15 07:56	sell limit	40	0.02	141.986	0.000	0.000		
147	2018.08.15 13:59	close	39	0.02	141.249	142.686	138.477	0.37	1048.47
148	2018.08.15 13:59	delete	40	0.02	141.986	0.000	0.000		
149	2018.08.17 11:00	sell	41	0.02	140.750	0.000	0.000		
150	2018.08.17 11:00	modify	41	0.02	140.750	142.159	137.950		
151	2018.08.17 11:02	sell limit	42	0.02	141.459	0.000	0.000		
152	2018.08.17 12:53	modify	41	0.02	140.750	140.700	137.950		
153	2018.08.17 12:53	close	41	0.01	140.450	140.700	137.950	2.63	1051.10
154	2018.08.17 12:53	sell	43	0.01	140.750	140.700	137.950		
155	2018.08.17 12:53	delete	42	0.02	141.459	0.000	0.000		
156	2018.08.17 14:00	modify	43	0.01	140.750	140.554	137.950		
157	2018.08.17 14:07	s/l	43	0.01	140.554	140.554	137.950	1.70	1052.80
158	2018.08.23 14:00	buy	44	0.02	143.009	0.000	0.000		
159	2018.08.23 14:00	modify	44	0.02	143.009	141.609	145.809		
160	2018.08.23 14:00	buy limit	45	0.02	142.309	0.000	0.000		
161	2018.08.24 14:53	close	44	0.02	143.037	141.609	145.809	0.38	1053.18
162	2018.08.24 14:53	delete	45	0.02	142.309	0.000	0.000		