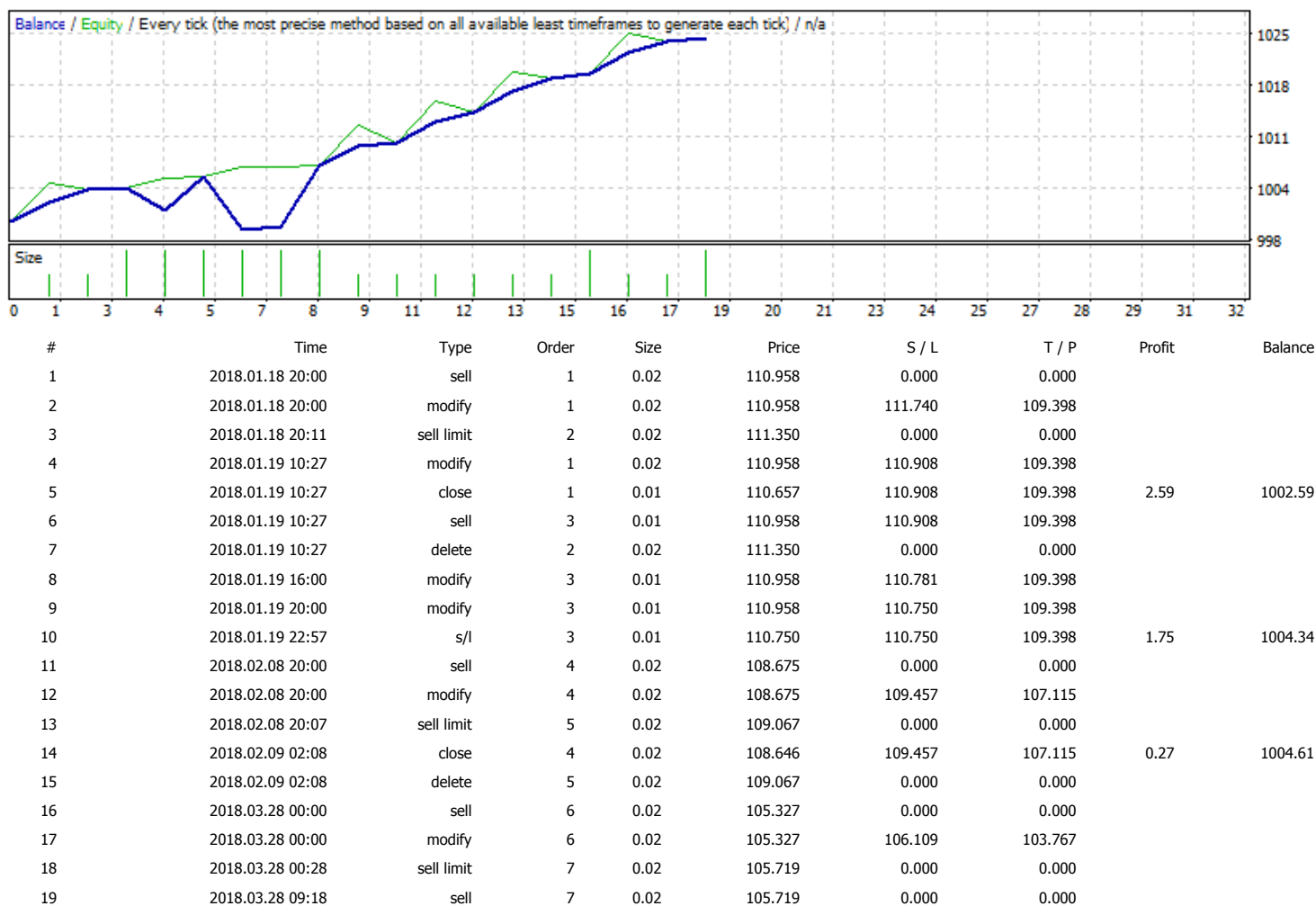


Strategy Tester Report

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)			
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	2015	Ticks modelled	25202539	Modelling quality n/a
Mismatched charts errors	755			
Initial deposit	1000.00	Spread	Current (2)	
Total net profit	24.20	Gross profit	34.23	Gross loss -10.03
Profit factor	3.41	Expected payoff	1.34	
Absolute drawdown	23.27	Maximal drawdown	31.59 (3.13%)	Relative drawdown 3.13% (31.59)
Total trades	18	Short positions (won %)	9 (77.78%)	Long positions (won %) 9 (100.00%)
		Profit trades (% of total)	16 (88.89%)	Loss trades (% of total) 2 (11.11%)
	Largest	profit trade	7.92	loss trade -6.97
	Average	profit trade	2.14	loss trade -5.02
	Maximum	consecutive wins (profit in money)	12 (25.25)	consecutive losses (loss in money) 1 (-6.97)
	Maximal	consecutive profit (count of wins)	25.25 (12)	consecutive loss (count of losses) -6.97 (1)
	Average	consecutive wins	5	consecutive losses 1



9/3/2018

Strategy Tester: BiM_LRSF_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		
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		
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	0.01	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		
56	2018.06.12 02:13	delete	17	0.02	109.595	0.000	0.000		
57	2018.06.12 08:03	modify	18	0.01	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		
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 07:26	modify	19	0.02	110.825	110.875	112.385		
63	2018.07.10 07:26	close	19	0.01	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		
65	2018.07.10 07:26	delete	20	0.02	110.435	0.000	0.000		
66	2018.07.10 12:57	modify	21	0.01	110.825	110.949	112.385		
67	2018.07.10 14:08	modify	21	0.01	110.825	111.025	112.385		
68	2018.07.10 23:56	s/l	21	0.01	111.025	111.025	112.385	1.78	1018.95
69	2018.07.11 20:00	buy	22	0.02	111.895	0.000	0.000		
70	2018.07.11 20:00	modify	22	0.02	111.895	111.115	113.455		
71	2018.07.12 00:43	close	22	0.02	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		
75	2018.07.18 02:07	close	23	0.01	112.956	112.705	114.215	2.64	1022.26
76	2018.07.18 02:07	buy	24	0.01	112.655	112.705	114.215		
77	2018.07.18 09:35	modify	24	0.01	112.655	112.800	114.215		
78	2018.07.18 09:38	modify	24	0.01	112.655	112.833	114.215		
79	2018.07.18 15:06	s/l	24	0.01	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		