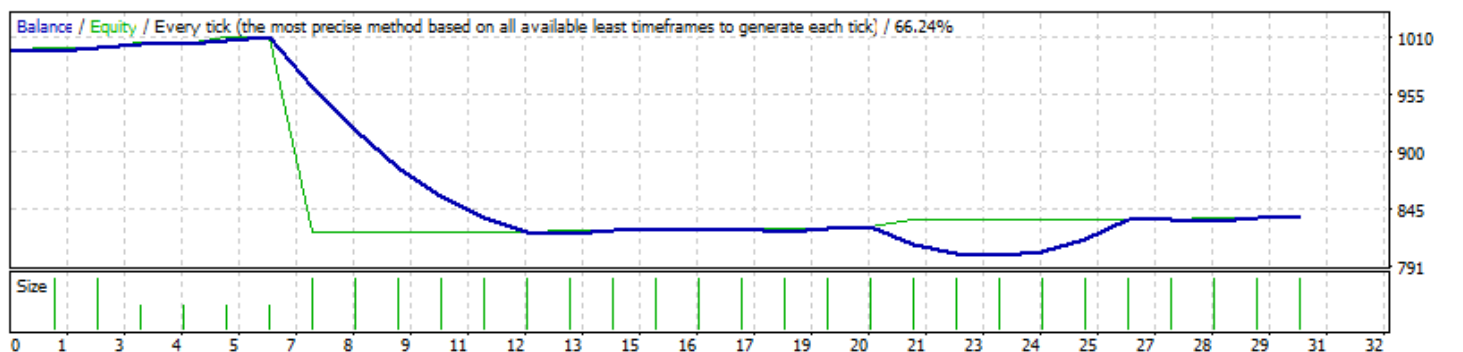


# Strategy Tester Report

## BiM\_LRSF\_19

### ICMarkets-Live03 (Build 1090)

Symbol	AUDJPY (Australian Dollar vs Japanese Yen)			
Period	1 Hour (H1) 2018.05.02 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	2092	Ticks modelled	10801840	Modelling quality 66.24%
Mismatched charts errors	1			
Initial deposit	1000.00	Spread	Current (4)	
Total net profit	-161.61	Gross profit	64.36	Gross loss -225.97
Profit factor	0.28	Expected payoff	-5.39	
Absolute drawdown	280.21	Maximal drawdown	294.28 (29.02%)	Relative drawdown 29.02% (294.28)
Total trades	30	Short positions (won %)	9 (77.78%)	Long positions (won %) 21 (47.62%)
		Profit trades (% of total)	17 (56.67%)	Loss trades (% of total) 13 (43.33%)
	Largest profit trade	18.69	loss trade	-48.60
	Average profit trade	3.79	loss trade	-17.38
	Maximum consecutive wins (profit in money)	5 (14.47)	consecutive losses (loss in money)	7 (-189.96)
	Maximal consecutive profit (count of wins)	35.71 (4)	consecutive loss (count of losses)	-189.96 (7)
	Average consecutive wins	3	consecutive losses	3



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2018.05.02 04:00	sell	1	0.02	82.157	0.000	0.000		
2	2018.05.02 04:00	modify	1	0.02	82.157	82.931	80.617		
3	2018.05.02 04:02	sell limit	2	0.02	82.551	0.000	0.000		
4	2018.05.02 09:42	sell	2	0.02	82.551	0.000	0.000		
5	2018.05.02 09:42	sell limit	3	0.02	82.945	0.000	0.000		
6	2018.05.02 09:42	modify	1	0.02	82.157	83.321	82.310		
7	2018.05.02 09:42	modify	2	0.02	82.551	83.321	82.310		
8	2018.05.02 16:43	t/p	1	0.02	82.310	83.321	82.310	-2.89	997.11
9	2018.05.02 16:43	t/p	2	0.02	82.310	83.321	82.310	4.19	1001.30
10	2018.05.02 16:43	delete	3	0.02	82.945	0.000	0.000		
11	2018.05.04 10:03	sell	4	0.02	82.111	0.000	0.000		
12	2018.05.04 10:03	modify	4	0.02	82.111	82.885	80.571		
13	2018.05.04 15:41	modify	4	0.02	82.111	82.061	80.571		
14	2018.05.04 15:41	modify	4	0.02	82.111	82.060	80.571		
15	2018.05.04 15:41	close	4	0.01	81.810	82.060	80.571	2.63	1003.93
16	2018.05.04 15:41	sell	5	0.01	82.111	82.060	80.571		
17	2018.05.04 15:41	modify	5	0.01	82.111	82.038	80.571		
18	2018.05.04 15:41	modify	5	0.01	82.111	81.973	80.571		
19	2018.05.04 15:53	s/l	5	0.01	81.973	81.973	80.571	1.17	1005.10

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20	2018.05.16 17:00	buy	6	0.02	82.775	0.000	0.000		
21	2018.05.16 17:00	modify	6	0.02	82.775	82.005	84.315		
22	2018.05.16 18:15	buy limit	7	0.02	82.385	0.000	0.000		
23	2018.05.17 04:48	modify	6	0.02	82.775	82.825	84.315		
24	2018.05.17 04:48	close	6	0.01	83.076	82.825	84.315	2.73	1007.83
25	2018.05.17 04:48	buy	8	0.01	82.775	82.825	84.315		
26	2018.05.17 04:48	delete	7	0.02	82.385	0.000	0.000		
27	2018.05.17 05:08	modify	8	0.01	82.775	82.826	84.315		
28	2018.05.17 10:42	modify	8	0.01	82.775	83.026	84.315		
29	2018.05.17 12:25	modify	8	0.01	82.775	83.074	84.315		
30	2018.05.17 14:00	close	8	0.01	83.191	83.074	84.315	3.76	1011.58
31	2018.05.22 10:00	buy	9	0.02	84.335	0.000	0.000		
32	2018.05.22 10:00	modify	9	0.02	84.335	83.565	85.875		
33	2018.05.22 11:52	buy limit	10	0.02	83.945	0.000	0.000		
34	2018.05.23 02:03	buy	10	0.02	83.945	0.000	0.000		
35	2018.05.23 02:03	buy limit	11	0.02	83.555	0.000	0.000		
36	2018.05.23 02:03	modify	9	0.02	84.335	83.175	84.180		
37	2018.05.23 02:03	modify	10	0.02	83.945	83.175	84.180		
38	2018.05.23 04:38	buy	11	0.02	83.555	0.000	0.000		
39	2018.05.23 04:38	buy limit	12	0.02	83.165	0.000	0.000		
40	2018.05.23 04:38	modify	9	0.02	84.335	82.785	83.985		
41	2018.05.23 04:38	modify	10	0.02	83.945	82.785	83.985		
42	2018.05.23 04:38	modify	11	0.02	83.555	82.785	83.985		
43	2018.05.23 09:57	buy	12	0.02	83.165	0.000	0.000		
44	2018.05.23 09:57	buy limit	13	0.02	82.775	0.000	0.000		
45	2018.05.23 09:57	modify	9	0.02	84.335	82.395	83.790		
46	2018.05.23 09:57	modify	10	0.02	83.945	82.395	83.790		
47	2018.05.23 09:57	modify	11	0.02	83.555	82.395	83.790		
48	2018.05.23 09:57	modify	12	0.02	83.165	82.395	83.790		
49	2018.05.23 10:58	buy	13	0.02	82.775	0.000	0.000		
50	2018.05.23 10:58	buy limit	14	0.02	82.385	0.000	0.000		
51	2018.05.23 10:58	modify	9	0.02	84.335	82.005	83.595		
52	2018.05.23 10:58	modify	10	0.02	83.945	82.005	83.595		
53	2018.05.23 10:58	modify	11	0.02	83.555	82.005	83.595		
54	2018.05.23 10:58	modify	12	0.02	83.165	82.005	83.595		
55	2018.05.23 10:58	modify	13	0.02	82.775	82.005	83.595		
56	2018.05.24 18:01	buy	14	0.02	82.385	0.000	0.000		
57	2018.05.24 18:01	modify	9	0.02	84.335	81.615	83.430		
58	2018.05.24 18:01	modify	10	0.02	83.945	81.615	83.430		
59	2018.05.24 18:01	modify	11	0.02	83.555	81.615	83.430		
60	2018.05.24 18:01	modify	12	0.02	83.165	81.615	83.430		
61	2018.05.24 18:01	modify	13	0.02	82.775	81.615	83.430		
62	2018.05.24 18:01	modify	14	0.02	82.385	81.615	83.430		
63	2018.05.29 11:38	s/l	9	0.02	81.615	81.615	83.430	-48.60	962.98
64	2018.05.29 11:38	s/l	10	0.02	81.615	81.615	83.430	-41.66	921.33
65	2018.05.29 11:38	s/l	11	0.02	81.615	81.615	83.430	-34.65	886.68
66	2018.05.29 11:38	s/l	12	0.02	81.615	81.615	83.430	-27.65	859.04
67	2018.05.29 11:38	s/l	13	0.02	81.615	81.615	83.430	-20.64	838.40
68	2018.05.29 11:38	s/l	14	0.02	81.615	81.615	83.430	-13.81	824.59
69	2018.05.31 17:00	sell	15	0.02	82.150	0.000	0.000		
70	2018.05.31 17:00	modify	15	0.02	82.150	82.924	80.610		
71	2018.05.31 17:01	sell limit	16	0.02	82.544	0.000	0.000		
72	2018.06.01 04:16	sell	16	0.02	82.544	0.000	0.000		
73	2018.06.01 04:16	sell limit	17	0.02	82.938	0.000	0.000		
74	2018.06.01 04:16	modify	15	0.02	82.150	83.314	82.303		
75	2018.06.01 04:16	modify	16	0.02	82.544	83.314	82.303		
76	2018.06.01 08:05	t/p	15	0.02	82.303	83.314	82.303	-2.98	821.62
77	2018.06.01 08:05	t/p	16	0.02	82.303	83.314	82.303	4.19	825.81
78	2018.06.01 08:05	delete	17	0.02	82.938	0.000	0.000		
79	2018.06.19 03:00	sell	18	0.02	81.531	0.000	0.000		
80	2018.06.19 03:00	modify	18	0.02	81.531	82.305	79.991		

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81	2018.06.19 03:22	sell limit	19	0.02	81.925	0.000	0.000		
82	2018.06.19 05:33	close	18	0.02	81.502	82.305	79.991	0.38	826.19
83	2018.06.19 05:33	delete	19	0.02	81.925	0.000	0.000		
84	2018.06.26 05:00	sell	20	0.02	81.096	0.000	0.000		
85	2018.06.26 05:00	modify	20	0.02	81.096	81.870	79.556		
86	2018.06.26 05:22	sell limit	21	0.02	81.490	0.000	0.000		
87	2018.06.27 05:37	close	20	0.02	81.067	81.870	79.556	0.30	826.49
88	2018.06.27 05:37	delete	21	0.02	81.490	0.000	0.000		
89	2018.06.29 06:00	buy	22	0.02	81.733	0.000	0.000		
90	2018.06.29 06:00	modify	22	0.02	81.733	80.963	83.273		
91	2018.06.29 06:07	buy limit	23	0.02	81.343	0.000	0.000		
92	2018.06.29 12:39	close	22	0.02	81.762	80.963	83.273	0.38	826.87
93	2018.06.29 12:39	delete	23	0.02	81.343	0.000	0.000		
94	2018.07.04 05:00	buy	24	0.02	81.826	0.000	0.000		
95	2018.07.04 05:00	modify	24	0.02	81.826	81.056	83.366		
96	2018.07.04 05:00	buy limit	25	0.02	81.436	0.000	0.000		
97	2018.07.05 04:04	buy	25	0.02	81.436	0.000	0.000		
98	2018.07.05 04:04	buy limit	26	0.02	81.046	0.000	0.000		
99	2018.07.05 04:04	modify	24	0.02	81.826	80.666	81.671		
100	2018.07.05 04:04	modify	25	0.02	81.436	80.666	81.671		
101	2018.07.05 08:55	t/p	24	0.02	81.671	80.666	81.671	-2.76	824.11
102	2018.07.05 08:55	t/p	25	0.02	81.671	80.666	81.671	4.08	828.19
103	2018.07.05 08:55	delete	26	0.02	81.046	0.000	0.000		
104	2018.07.10 17:00	buy	27	0.02	82.931	0.000	0.000		
105	2018.07.10 17:00	modify	27	0.02	82.931	82.161	84.471		
106	2018.07.10 23:52	close	27	0.02	82.960	82.161	84.471	0.38	828.57
107	2018.07.19 05:00	buy	28	0.02	83.792	0.000	0.000		
108	2018.07.19 05:00	modify	28	0.02	83.792	83.022	85.332		
109	2018.07.19 05:02	buy limit	29	0.02	83.402	0.000	0.000		
110	2018.07.19 10:08	buy	29	0.02	83.402	0.000	0.000		
111	2018.07.19 10:08	buy limit	30	0.02	83.012	0.000	0.000		
112	2018.07.19 10:08	modify	28	0.02	83.792	82.632	83.637		
113	2018.07.19 10:08	modify	29	0.02	83.402	82.632	83.637		
114	2018.07.19 13:42	buy	30	0.02	83.012	0.000	0.000		
115	2018.07.19 13:42	buy limit	31	0.02	82.622	0.000	0.000		
116	2018.07.19 13:42	modify	28	0.02	83.792	82.242	83.442		
117	2018.07.19 13:42	modify	29	0.02	83.402	82.242	83.442		
118	2018.07.19 13:42	modify	30	0.02	83.012	82.242	83.442		
119	2018.07.19 20:02	buy	31	0.02	82.622	0.000	0.000		
120	2018.07.19 20:02	buy limit	32	0.02	82.232	0.000	0.000		
121	2018.07.19 20:02	modify	28	0.02	83.792	81.852	83.247		
122	2018.07.19 20:02	modify	29	0.02	83.402	81.852	83.247		
123	2018.07.19 20:02	modify	30	0.02	83.012	81.852	83.247		
124	2018.07.19 20:02	modify	31	0.02	82.622	81.852	83.247		
125	2018.07.20 04:45	buy	32	0.02	82.232	0.000	0.000		
126	2018.07.20 04:45	buy limit	33	0.02	81.842	0.000	0.000		
127	2018.07.20 04:45	modify	28	0.02	83.792	81.462	83.052		
128	2018.07.20 04:45	modify	29	0.02	83.402	81.462	83.052		
129	2018.07.20 04:45	modify	30	0.02	83.012	81.462	83.052		
130	2018.07.20 04:45	modify	31	0.02	82.622	81.462	83.052		
131	2018.07.20 04:45	modify	32	0.02	82.232	81.462	83.052		
132	2018.07.24 04:18	buy	33	0.02	81.842	0.000	0.000		
133	2018.07.24 04:18	modify	28	0.02	83.792	81.072	82.887		
134	2018.07.24 04:18	modify	29	0.02	83.402	81.072	82.887		
135	2018.07.24 04:18	modify	30	0.02	83.012	81.072	82.887		
136	2018.07.24 04:18	modify	31	0.02	82.622	81.072	82.887		
137	2018.07.24 04:18	modify	32	0.02	82.232	81.072	82.887		
138	2018.07.24 04:18	modify	33	0.02	81.842	81.072	82.887		
139	2018.07.25 04:30	t/p	28	0.02	82.887	81.072	82.887	-16.17	812.40
140	2018.07.25 04:30	t/p	29	0.02	82.887	81.072	82.887	-9.16	803.24
141	2018.07.25 04:30	t/p	30	0.02	82.887	81.072	82.887	-2.16	801.08

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142	2018.07.25 04:30	t/p	31	0.02	82.887	81.072	82.887	4.85	805.93
143	2018.07.25 04:30	t/p	32	0.02	82.887	81.072	82.887	11.79	817.72
144	2018.07.25 04:30	t/p	33	0.02	82.887	81.072	82.887	18.69	836.41
145	2018.07.25 06:22	sell	34	0.02	82.293	0.000	0.000		
146	2018.07.25 06:22	modify	34	0.02	82.293	83.067	80.753		
147	2018.07.25 06:33	sell limit	35	0.02	82.687	0.000	0.000		
148	2018.07.25 18:46	close	34	0.02	82.264	83.067	80.753	0.38	836.79
149	2018.07.25 18:46	delete	35	0.02	82.687	0.000	0.000		
150	2018.08.07 22:00	buy	36	0.02	82.709	0.000	0.000		
151	2018.08.07 22:00	modify	36	0.02	82.709	81.939	84.249		
152	2018.08.07 23:27	buy limit	37	0.02	82.319	0.000	0.000		
153	2018.08.08 10:28	buy	37	0.02	82.319	0.000	0.000		
154	2018.08.08 10:28	buy limit	38	0.02	81.929	0.000	0.000		
155	2018.08.08 10:28	modify	36	0.02	82.709	81.549	82.554		
156	2018.08.08 10:28	modify	37	0.02	82.319	81.549	82.554		
157	2018.08.08 21:46	t/p	36	0.02	82.554	81.549	82.554	-2.86	833.93
158	2018.08.08 21:46	t/p	37	0.02	82.554	81.549	82.554	4.08	838.01
159	2018.08.08 21:46	delete	38	0.02	81.929	0.000	0.000		
160	2018.08.22 16:00	buy	39	0.02	81.173	0.000	0.000		
161	2018.08.22 16:00	modify	39	0.02	81.173	80.403	82.713		
162	2018.08.22 16:17	buy limit	40	0.02	80.783	0.000	0.000		
163	2018.08.22 21:19	close	39	0.02	81.202	80.403	82.713	0.38	838.39
164	2018.08.22 21:19	delete	40	0.02	80.783	0.000	0.000		