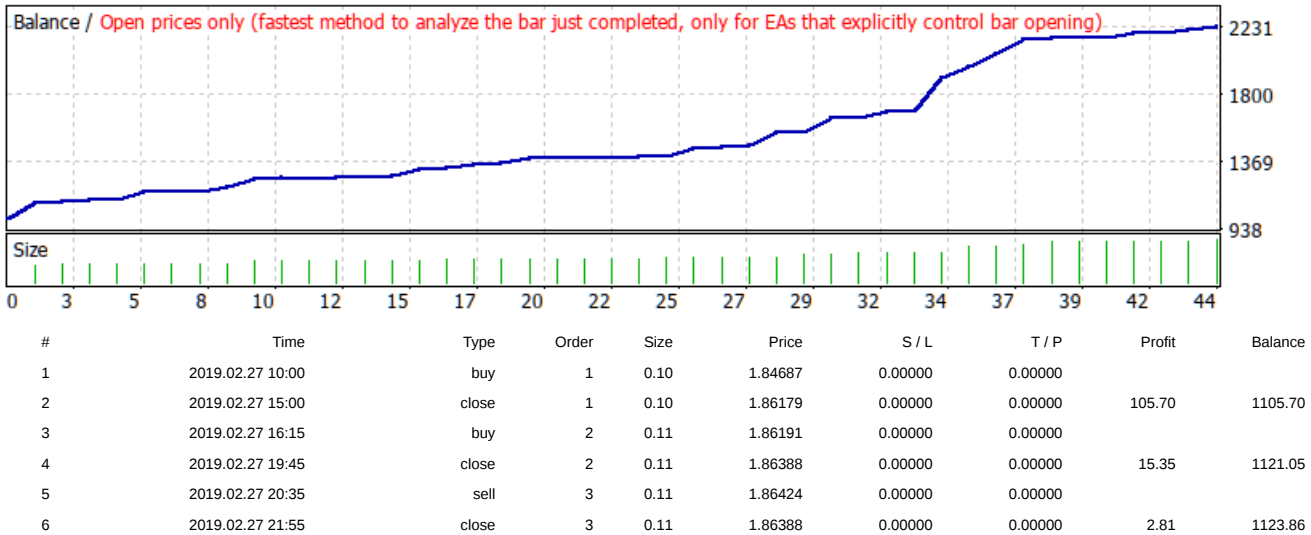


Strategy Tester Report

b3rf2.1.5

OANDA-v20 Live-2 (Build 1170)

Symbol	GBP AUD (GBP/AUD)				
Period	5 Minutes (M5) 2019.02.27 08:00 - 2019.03.14 23:59 (2019.02.01 - 2019.03.15)				
Model	Open prices only (only for Expert Advisors that explicitly control bar opening)				
Parameters	Version_b3rf2_1_5="EA Settings: "; LatestVersion="b3rf2.1.5"; TradeComment="b3rf2.1.5 gbp aud 2.1-3.15.2019 m5 OL"; notes="\$1230.54 426.79 44 98% 28.68 -2.89 \$1000 0.9"; notes2="works well down thru 10% PortionPC"; EANumber=20190314; EmergencyCloseAll=false; LabelAcc="Account Trading Settings: "; ShutDown=false; StopTradePercent=10; NanoAccount=true; PortionPC=100; PortionChange=1; MaxDDPercent=14; MaxSpread=5; UseHolidayShutdown=false; Holidays="18/12-01/01"; PlaySounds=false; AlertSound="Alert.wav"; EnableOncePerBar=true; LabelES="Indicator / Entry Settings: "; B3Traditional=false; ForceMarketCond=3; UseAnyEntry=false; LabelLS="Lot Size Settings: "; UseMM=true; LAF=0.7; Lot=0.01; Multiplier=0.5; LabelGS="Grid Settings: "; AutoCal=true; ATRTF=0; ATRPeriods=2; GAF=2; EntryDelay=2400; EntryOffset=5; UseSmartGrid=true; LabelTS="Trading Settings: "; MaxTrades=1; BreakEvenTrade=7; BEPlusPips=6; UseCloseOldest=false; CloseTradesLevel=1; ForceCloseOldest=true; MaxCloseTrades=6; CloseTPPPips=4; ForceTPPPips=0; MinTPPPips=0; LabelES="Exit Settings: ... smoother without maximizeprofits ..."; MaximizeProfit=true; ProfitSet=10; MoveTP=10; TotalMoves=24; UseStopLoss=true; SLPips=0; TSLPipsMin=14; UsePowerOutSL=false; POSLPips=600; UseFIFO=true; LabelEE="Early Exit Settings: "; UseEarlyExit=true; EEStartHours=6; EEFirstTrade=false; EEHoursPC=6.1; EEStartLevel=9; EELevelPC=2; EEAllowLoss=false; LabelAdv="Advanced Settings Change sparingly"; LabelGrid="Grid Size Settings: "; SetCountArray="4,4"; GridSetArray="25,50,100"; TP_SetArray="50,100,200"; LabelMA="MA Entry Settings: only adds slightly ... maybe better off"; MAEntry=0; MAPeriod=56; MADistance=4; LabelCCI="CCI Entry Settings: "; CCIEntry=1; CCIPeriod=5; LabelBBS="Bollinger Bands Entry Settings: "; BollingerEntry=0; BollPeriod=60; BollDistance=1; BollDeviation=2.5; LabelSto="Stochastic Entry Settings: "; StochEntry=2; BuySellStochZone=44; KPeriod=3; DPeriod=3; Slowing=2; LabelMACD="MACD Entry Settings: "; MACDEntry=2; MACD_TF=0; FastPeriod=6; SlowPeriod=5; SignalPeriod=3; MACDPrice=0; LabelSG="Smart Grid Settings: "; RSI_TF=6; RSI_Period=19; RSI_Price=0; RSI_MA_Period=18; RSI_MA_Method=1; LabelHS="Hedge Settings: "; HedgeSymbol=""; CorrPeriod=30; UseHedge=false; DDorLevel="DD"; HedgeStart=20; hLotMult=0.8; hMaxLossPips=30; hFixedSL=false; hTakeProfit=30; hReEntryPC=5; StopTrailAtBE=true; ReduceTrailStop=true; LabelOS="Other Settings: "; RecoupClosedLoss=true; Level=6; slip=99; SaveStats=false; StatsPeriod=3600; StatsInitialise=true; LabelUE="Email Settings: "; UseEmail=false; LabelEDD="At what DD% would you like Email warnings (Max: 49, Disable: 0)?"; EmailDD1=20; EmailDD2=30; EmailDD3=40; LabelEH="Number of hours before DD timer resets"; EmailHours=24; LabelDisplay="Used to Adjust Overlay"; displayOverlay=true; displayLogo=true; displayCCI=true; displayLines=true; displayXcord=100; displayYcord=22; displayCCIxCord=10; displayFont="Arial Bold"; displayFontSize=9; displaySpacing=14; displayRatio=1.3; displayColor=DeepSkyBlue; displayColorProfit=Green; displayColorLoss=Red; displayColorFGnd=White; Debug=true; LabelOpt="These values can only be used while optimizing"; UseGridOpt=false; SetArray1=4; SetArray2=4; SetArray3=0; SetArray4=0; GridArray1=25; GridArray2=50; GridArray3=100; GridArray4=0; GridArray5=0; TPArray1=50; TPArray2=100; TPArray3=200; TPArray4=0; TPArray5=0;				
Bars in test	4362	Ticks modelled	7719	Modelling quality	n/a
Mismatched charts errors	0				
Initial deposit	1000.00	Spread	30		
Total net profit	1230.54	Gross profit	1233.43	Gross loss	-2.89
Profit factor	426.79	Expected payoff	27.97		
Absolute drawdown	0.00	Maximal drawdown	235.10 (10.13%)	Relative drawdown	10.13% (235.10)
Total trades	44	Short positions (won %)	22 (95.45%)	Long positions (won %)	22 (100.00%)
		Profit trades (% of total)	43 (97.73%)	Loss trades (% of total)	1 (2.27%)
Largest profit trade		212.24	loss trade		-2.89
Average profit trade		28.68	loss trade		-2.89
Maximum consecutive wins (profit in money)		33 (965.61)	consecutive losses (loss in money)		1 (-2.89)
Maximal consecutive profit (count of wins)		965.61 (33)	consecutive loss (count of losses)		-2.89 (1)
Average consecutive wins		22	consecutive losses		1



7	2019.02.27 23:30	sell	4	0.11	1.86364	0.00000	0.00000		
8	2019.02.28 01:55	close	4	0.11	1.86320	0.00000	0.00000	3.43	1127.29
9	2019.02.28 03:05	buy	5	0.11	1.86424	0.00000	0.00000		
10	2019.02.28 21:15	close	5	0.11	1.87105	0.00000	0.00000	53.07	1180.36
11	2019.02.28 23:30	sell	6	0.11	1.86847	0.00000	0.00000		
12	2019.03.01 01:05	close	6	0.11	1.86831	0.00000	0.00000	1.25	1181.61
13	2019.03.01 01:45	sell	7	0.11	1.86781	0.00000	0.00000		
14	2019.03.01 10:25	close	7	0.11	1.86766	0.00000	0.00000	1.17	1182.78
15	2019.03.01 11:30	sell	8	0.11	1.86496	0.00000	0.00000		
16	2019.03.01 14:25	close	8	0.11	1.86138	0.00000	0.00000	27.91	1210.69
17	2019.03.01 16:00	buy	9	0.12	1.86235	0.00000	0.00000		
18	2019.03.01 16:55	close	9	0.12	1.86888	0.00000	0.00000	55.51	1266.20
19	2019.03.01 17:30	buy	10	0.12	1.86757	0.00000	0.00000		
20	2019.03.01 19:25	close	10	0.12	1.86776	0.00000	0.00000	1.62	1267.82
21	2019.03.01 21:30	sell	11	0.12	1.86491	0.00000	0.00000		
22	2019.03.04 00:30	close	11	0.12	1.86525	0.00000	0.00000	-2.89	1264.93
23	2019.03.04 01:05	sell	12	0.12	1.86257	0.00000	0.00000		
24	2019.03.04 16:50	close	12	0.12	1.86207	0.00000	0.00000	4.26	1269.19
25	2019.03.04 17:30	sell	13	0.12	1.86168	0.00000	0.00000		
26	2019.03.04 18:55	close	13	0.12	1.86117	0.00000	0.00000	4.34	1273.53
27	2019.03.04 20:30	sell	14	0.12	1.86051	0.00000	0.00000		
28	2019.03.04 23:15	close	14	0.12	1.85904	0.00000	0.00000	12.50	1286.03
29	2019.03.04 23:30	sell	15	0.12	1.85795	0.00000	0.00000		
30	2019.03.05 16:30	close	15	0.12	1.85349	0.00000	0.00000	37.92	1323.95
31	2019.03.05 20:00	buy	16	0.13	1.85784	0.00000	0.00000		
32	2019.03.05 20:55	close	16	0.13	1.85839	0.00000	0.00000	5.06	1329.01
33	2019.03.05 21:30	buy	17	0.13	1.85956	0.00000	0.00000		
34	2019.03.06 03:35	close	17	0.13	1.86243	0.00000	0.00000	26.43	1355.44
35	2019.03.06 04:50	buy	18	0.13	1.86570	0.00000	0.00000		
36	2019.03.06 08:00	close	18	0.13	1.86690	0.00000	0.00000	11.05	1366.49
37	2019.03.06 08:30	buy	19	0.13	1.86788	0.00000	0.00000		
38	2019.03.06 10:55	close	19	0.13	1.87049	0.00000	0.00000	24.04	1390.53
39	2019.03.06 13:30	buy	20	0.13	1.87046	0.00000	0.00000		
40	2019.03.06 19:10	close	20	0.13	1.87112	0.00000	0.00000	6.08	1396.61
41	2019.03.06 20:00	buy	21	0.13	1.87398	0.00000	0.00000		
42	2019.03.06 23:30	close	21	0.13	1.87403	0.00000	0.00000	0.46	1397.07
43	2019.03.07 00:00	sell	22	0.13	1.87218	0.00000	0.00000		
44	2019.03.07 04:30	close	22	0.13	1.87199	0.00000	0.00000	1.75	1398.82
45	2019.03.07 04:45	sell	23	0.13	1.87108	0.00000	0.00000		
46	2019.03.07 07:05	close	23	0.13	1.87035	0.00000	0.00000	6.72	1405.54
47	2019.03.07 09:00	sell	24	0.14	1.86917	0.00000	0.00000		
48	2019.03.07 12:00	close	24	0.14	1.86873	0.00000	0.00000	4.36	1409.90
49	2019.03.07 12:20	sell	25	0.14	1.86818	0.00000	0.00000		
50	2019.03.07 17:25	close	25	0.14	1.86379	0.00000	0.00000	43.55	1453.45
51	2019.03.07 21:25	sell	26	0.14	1.86364	0.00000	0.00000		
52	2019.03.08 12:10	close	26	0.14	1.86233	0.00000	0.00000	12.99	1466.44
53	2019.03.08 12:25	sell	27	0.14	1.86116	0.00000	0.00000		
54	2019.03.08 15:50	close	27	0.14	1.85969	0.00000	0.00000	14.58	1481.02
55	2019.03.08 16:30	sell	28	0.14	1.85396	0.00000	0.00000		
56	2019.03.08 21:40	close	28	0.14	1.84627	0.00000	0.00000	76.28	1557.30
57	2019.03.08 22:00	buy	29	0.15	1.84669	0.00000	0.00000		
58	2019.03.08 23:35	close	29	0.15	1.84696	0.00000	0.00000	2.87	1560.17
59	2019.03.08 23:55	buy	30	0.15	1.84771	0.00000	0.00000		
60	2019.03.11 19:45	close	30	0.15	1.85630	0.00000	0.00000	91.28	1651.45
61	2019.03.11 20:00	buy	31	0.16	1.86089	0.00000	0.00000		
62	2019.03.11 20:25	close	31	0.16	1.86130	0.00000	0.00000	4.65	1656.10
63	2019.03.11 20:45	buy	32	0.16	1.86531	0.00000	0.00000		

64	2019.03.12 05:35	close	32	0.16	1.86844	0.00000	0.00000	35.48	1691.58
65	2019.03.12 06:15	sell	33	0.16	1.86844	0.00000	0.00000		
66	2019.03.12 07:35	close	33	0.16	1.86836	0.00000	0.00000	0.91	1692.49
67	2019.03.12 07:50	sell	34	0.16	1.86763	0.00000	0.00000		
68	2019.03.12 16:25	close	34	0.16	1.84891	0.00000	0.00000	212.24	1904.73
69	2019.03.12 18:30	sell	35	0.19	1.85014	0.00000	0.00000		
70	2019.03.12 23:25	close	35	0.19	1.84435	0.00000	0.00000	77.95	1982.68
71	2019.03.13 02:00	buy	36	0.19	1.84811	0.00000	0.00000		
72	2019.03.13 08:35	close	36	0.19	1.85411	0.00000	0.00000	80.76	2063.44
73	2019.03.13 09:00	buy	37	0.20	1.85583	0.00000	0.00000		
74	2019.03.13 15:00	close	37	0.20	1.86208	0.00000	0.00000	88.55	2151.99
75	2019.03.13 15:20	buy	38	0.21	1.86301	0.00000	0.00000		
76	2019.03.13 16:15	close	38	0.21	1.86349	0.00000	0.00000	7.14	2159.13
77	2019.03.13 16:30	buy	39	0.21	1.86566	0.00000	0.00000		
78	2019.03.13 18:35	close	39	0.21	1.86602	0.00000	0.00000	5.35	2164.48
79	2019.03.13 21:00	sell	40	0.21	1.86397	0.00000	0.00000		
80	2019.03.13 21:40	close	40	0.21	1.86396	0.00000	0.00000	0.15	2164.63
81	2019.03.13 23:10	buy	41	0.21	1.87137	0.00000	0.00000		
82	2019.03.14 02:55	close	41	0.21	1.87337	0.00000	0.00000	29.75	2194.38
83	2019.03.14 07:00	buy	42	0.21	1.87608	0.00000	0.00000		
84	2019.03.14 09:20	close	42	0.21	1.87609	0.00000	0.00000	0.15	2194.53
85	2019.03.14 09:35	buy	43	0.21	1.87700	0.00000	0.00000		
86	2019.03.14 12:25	close	43	0.21	1.87853	0.00000	0.00000	22.76	2217.29
87	2019.03.14 13:30	sell	44	0.22	1.87493	0.00000	0.00000		
88	2019.03.14 23:59	close at stop	44	0.22	1.87408	0.00000	0.00000	13.25	2230.54