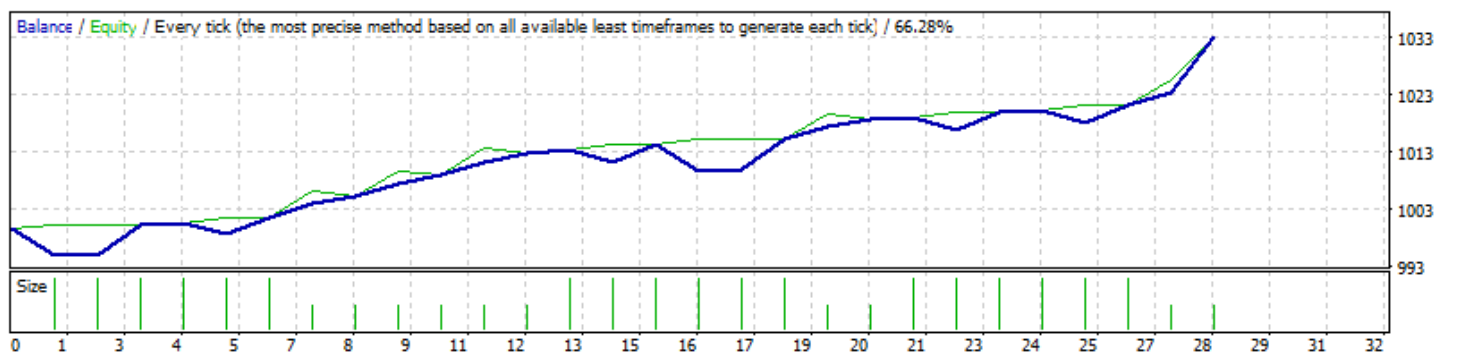


Strategy Tester Report

BiM_LRSF_19

ICMarkets-Live03 (Build 1090)

Symbol	AUDCAD (Australian Dollar vs Canadian Dollar)			
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	8110286	Modelling quality 66.28%
Mismatched charts errors	0			
Initial deposit	1000.00	Spread	Current (4)	
Total net profit	32.93	Gross profit	50.20	Gross loss -17.26
Profit factor	2.91	Expected payoff	1.18	
Absolute drawdown	25.62	Maximal drawdown	27.47 (2.74%)	Relative drawdown 2.74% (27.47)
Total trades	28	Short positions (won %)	17 (76.47%)	Long positions (won %) 11 (81.82%)
		Profit trades (% of total)	22 (78.57%)	Loss trades (% of total) 6 (21.43%)
	Largest	profit trade	9.51	loss trade -4.74
	Average	profit trade	2.28	loss trade -2.88
	Maximum	consecutive wins (profit in money)	8 (14.41)	consecutive losses (loss in money) 1 (-4.74)
	Maximal	consecutive profit (count of wins)	14.68 (3)	consecutive loss (count of losses) -4.74 (1)
	Average	consecutive wins	4	consecutive losses 1



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2018.05.02 00:00	sell	1	0.02	0.96205	0.00000	0.00000		
2	2018.05.02 00:00	modify	1	0.02	0.96205	0.96839	0.94945		
3	2018.05.02 00:45	sell limit	2	0.02	0.96529	0.00000	0.00000		
4	2018.05.02 21:11	sell	2	0.02	0.96529	0.00000	0.00000		
5	2018.05.02 21:11	sell limit	3	0.02	0.96853	0.00000	0.00000		
6	2018.05.02 21:11	modify	1	0.02	0.96205	0.97159	0.96323		
7	2018.05.02 21:11	modify	2	0.02	0.96529	0.97159	0.96323		
8	2018.05.03 15:32	sell	3	0.02	0.96853	0.00000	0.00000		
9	2018.05.03 15:32	sell limit	4	0.02	0.97177	0.00000	0.00000		
10	2018.05.03 15:32	modify	1	0.02	0.96205	0.97483	0.96495		
11	2018.05.03 15:32	modify	2	0.02	0.96529	0.97483	0.96495		
12	2018.05.03 15:32	modify	3	0.02	0.96853	0.97483	0.96495		
13	2018.05.08 16:19	t/p	1	0.02	0.96495	0.97483	0.96495	-4.74	995.26
14	2018.05.08 16:19	t/p	2	0.02	0.96495	0.97483	0.96495	0.20	995.46
15	2018.05.08 16:19	t/p	3	0.02	0.96495	0.97483	0.96495	5.23	1000.69
16	2018.05.08 16:19	delete	4	0.02	0.97177	0.00000	0.00000		
17	2018.05.09 18:00	sell	5	0.02	0.95980	0.00000	0.00000		
18	2018.05.09 18:00	modify	5	0.02	0.95980	0.96614	0.94720		
19	2018.05.09 22:55	close	5	0.02	0.95950	0.96614	0.94720	0.31	1001.00

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20	2018.05.16 17:42	sell	6	0.02	0.96065	0.00000	0.00000		
21	2018.05.16 17:42	modify	6	0.02	0.96065	0.96699	0.94805		
22	2018.05.16 17:48	sell limit	7	0.02	0.96389	0.00000	0.00000		
23	2018.05.18 02:03	sell	7	0.02	0.96389	0.00000	0.00000		
24	2018.05.18 02:03	sell limit	8	0.02	0.96713	0.00000	0.00000		
25	2018.05.18 02:03	modify	6	0.02	0.96065	0.97019	0.96183		
26	2018.05.18 02:03	modify	7	0.02	0.96389	0.97019	0.96183		
27	2018.05.18 13:48	t/p	6	0.02	0.96183	0.97019	0.96183	-2.06	998.94
28	2018.05.18 13:48	t/p	7	0.02	0.96183	0.97019	0.96183	3.00	1001.94
29	2018.05.18 13:48	delete	8	0.02	0.96713	0.00000	0.00000		
30	2018.05.18 16:00	buy	9	0.02	0.96622	0.00000	0.00000		
31	2018.05.18 16:00	modify	9	0.02	0.96622	0.95992	0.97882		
32	2018.05.21 00:32	modify	9	0.02	0.96622	0.96672	0.97882		
33	2018.05.21 00:32	close	9	0.01	0.96923	0.96672	0.97882	2.22	1004.16
34	2018.05.21 00:32	buy	10	0.01	0.96622	0.96672	0.97882		
35	2018.05.21 04:00	close	10	0.01	0.96790	0.96672	0.97882	1.21	1005.38
36	2018.05.21 14:00	buy	11	0.02	0.96862	0.00000	0.00000		
37	2018.05.21 14:00	modify	11	0.02	0.96862	0.96232	0.98122		
38	2018.05.22 07:40	buy limit	12	0.02	0.96542	0.00000	0.00000		
39	2018.05.23 13:22	modify	11	0.02	0.96862	0.96912	0.98122		
40	2018.05.23 13:22	close	11	0.01	0.97162	0.96912	0.98122	2.23	1007.61
41	2018.05.23 13:22	buy	13	0.01	0.96862	0.96912	0.98122		
42	2018.05.23 13:22	delete	12	0.02	0.96542	0.00000	0.00000		
43	2018.05.23 13:30	modify	13	0.01	0.96862	0.96913	0.98122		
44	2018.05.23 13:30	modify	13	0.01	0.96862	0.96919	0.98122		
45	2018.05.23 13:46	modify	13	0.01	0.96862	0.96926	0.98122		
46	2018.05.23 13:48	modify	13	0.01	0.96862	0.96953	0.98122		
47	2018.05.23 15:43	modify	13	0.01	0.96862	0.97014	0.98122		
48	2018.05.23 17:00	close	13	0.01	0.97087	0.97014	0.98122	1.65	1009.26
49	2018.05.24 15:00	buy	14	0.02	0.97337	0.00000	0.00000		
50	2018.05.24 15:00	modify	14	0.02	0.97337	0.96707	0.98597		
51	2018.05.24 16:32	modify	14	0.02	0.97337	0.97387	0.98597		
52	2018.05.24 16:32	close	14	0.01	0.97638	0.97387	0.98597	2.22	1011.48
53	2018.05.24 16:32	buy	15	0.01	0.97337	0.97387	0.98597		
54	2018.05.24 21:00	modify	15	0.01	0.97337	0.97406	0.98597		
55	2018.05.25 00:00	close	15	0.01	0.97550	0.97406	0.98597	1.55	1013.03
56	2018.05.31 05:00	sell	16	0.02	0.97343	0.00000	0.00000		
57	2018.05.31 05:00	modify	16	0.02	0.97343	0.97977	0.96083		
58	2018.05.31 05:18	sell limit	17	0.02	0.97667	0.00000	0.00000		
59	2018.05.31 13:48	close	16	0.02	0.97313	0.97977	0.96083	0.32	1013.35
60	2018.05.31 13:48	delete	17	0.02	0.97667	0.00000	0.00000		
61	2018.06.06 05:00	buy	18	0.02	0.99068	0.00000	0.00000		
62	2018.06.06 05:00	modify	18	0.02	0.99068	0.98438	1.00328		
63	2018.06.06 09:52	buy limit	19	0.02	0.98748	0.00000	0.00000		
64	2018.06.06 14:57	buy	19	0.02	0.98748	0.00000	0.00000		
65	2018.06.06 14:57	buy limit	20	0.02	0.98428	0.00000	0.00000		
66	2018.06.06 14:57	modify	18	0.02	0.99068	0.98118	0.98948		
67	2018.06.06 14:57	modify	19	0.02	0.98748	0.98118	0.98948		
68	2018.06.06 17:31	t/p	18	0.02	0.98948	0.98118	0.98948	-1.97	1011.38
69	2018.06.06 17:31	t/p	19	0.02	0.98948	0.98118	0.98948	2.91	1014.29
70	2018.06.06 17:31	delete	20	0.02	0.98428	0.00000	0.00000		
71	2018.06.07 11:00	buy	21	0.02	0.99136	0.00000	0.00000		
72	2018.06.07 11:00	modify	21	0.02	0.99136	0.98506	1.00396		
73	2018.06.07 11:48	buy limit	22	0.02	0.98816	0.00000	0.00000		
74	2018.06.08 06:14	buy	22	0.02	0.98816	0.00000	0.00000		
75	2018.06.08 06:14	buy limit	23	0.02	0.98496	0.00000	0.00000		
76	2018.06.08 06:14	modify	21	0.02	0.99136	0.98186	0.99016		
77	2018.06.08 06:14	modify	22	0.02	0.98816	0.98186	0.99016		
78	2018.06.08 13:03	buy	23	0.02	0.98496	0.00000	0.00000		
79	2018.06.08 13:03	buy limit	24	0.02	0.98176	0.00000	0.00000		
80	2018.06.08 13:03	modify	21	0.02	0.99136	0.97866	0.98846		

81	2018.06.08 13:03	modify	22	0.02	0.98816	0.97866	0.98846		
82	2018.06.08 13:03	modify	23	0.02	0.98496	0.97866	0.98846		
83	2018.06.08 15:33	t/p	21	0.02	0.98846	0.97866	0.98846	-4.55	1009.74
84	2018.06.08 15:33	t/p	22	0.02	0.98846	0.97866	0.98846	0.32	1010.06
85	2018.06.08 15:33	t/p	23	0.02	0.98846	0.97866	0.98846	5.20	1015.26
86	2018.06.08 15:33	delete	24	0.02	0.98176	0.00000	0.00000		
87	2018.06.13 17:00	sell	25	0.02	0.98559	0.00000	0.00000		
88	2018.06.13 17:00	modify	25	0.02	0.98559	0.99193	0.97299		
89	2018.06.13 18:28	sell limit	26	0.02	0.98883	0.00000	0.00000		
90	2018.06.13 21:27	modify	25	0.02	0.98559	0.98509	0.97299		
91	2018.06.13 21:27	close	25	0.01	0.98258	0.98509	0.97299	2.23	1017.49
92	2018.06.13 21:27	sell	27	0.01	0.98559	0.98509	0.97299		
93	2018.06.13 21:27	delete	26	0.02	0.98883	0.00000	0.00000		
94	2018.06.13 23:01	modify	27	0.01	0.98559	0.98401	0.97299		
95	2018.06.13 23:01	s/l	27	0.01	0.98401	0.98401	0.97299	1.14	1018.63
96	2018.06.14 22:00	sell	28	0.02	0.98045	0.00000	0.00000		
97	2018.06.14 22:00	modify	28	0.02	0.98045	0.98679	0.96785		
98	2018.06.15 04:38	close	28	0.02	0.98015	0.98679	0.96785	0.28	1018.91
99	2018.07.13 10:45	sell	29	0.02	0.97336	0.00000	0.00000		
100	2018.07.13 10:45	modify	29	0.02	0.97336	0.97970	0.96076		
101	2018.07.13 10:55	sell limit	30	0.02	0.97660	0.00000	0.00000		
102	2018.07.16 03:29	sell	30	0.02	0.97660	0.00000	0.00000		
103	2018.07.16 03:29	sell limit	31	0.02	0.97984	0.00000	0.00000		
104	2018.07.16 03:29	modify	29	0.02	0.97336	0.98290	0.97454		
105	2018.07.16 03:29	modify	30	0.02	0.97660	0.98290	0.97454		
106	2018.07.16 17:57	t/p	29	0.02	0.97454	0.98290	0.97454	-1.97	1016.94
107	2018.07.16 17:57	t/p	30	0.02	0.97454	0.98290	0.97454	3.00	1019.94
108	2018.07.16 17:57	delete	31	0.02	0.97984	0.00000	0.00000		
109	2018.07.17 13:00	sell	32	0.02	0.97423	0.00000	0.00000		
110	2018.07.17 13:00	modify	32	0.02	0.97423	0.98057	0.96163		
111	2018.07.17 13:08	sell limit	33	0.02	0.97747	0.00000	0.00000		
112	2018.07.18 12:15	close	32	0.02	0.97393	0.98057	0.96163	0.28	1020.22
113	2018.07.18 12:15	delete	33	0.02	0.97747	0.00000	0.00000		
114	2018.07.27 12:00	sell	34	0.02	0.96356	0.00000	0.00000		
115	2018.07.27 12:00	modify	34	0.02	0.96356	0.96990	0.95096		
116	2018.07.27 12:28	sell limit	35	0.02	0.96680	0.00000	0.00000		
117	2018.07.27 16:38	sell	35	0.02	0.96680	0.00000	0.00000		
118	2018.07.27 16:38	sell limit	36	0.02	0.97004	0.00000	0.00000		
119	2018.07.27 16:38	modify	34	0.02	0.96356	0.97310	0.96474		
120	2018.07.27 16:38	modify	35	0.02	0.96680	0.97310	0.96474		
121	2018.07.30 15:22	t/p	34	0.02	0.96474	0.97310	0.96474	-1.97	1018.25
122	2018.07.30 15:22	t/p	35	0.02	0.96474	0.97310	0.96474	2.97	1021.22
123	2018.07.30 15:22	delete	36	0.02	0.97004	0.00000	0.00000		
124	2018.08.13 18:00	sell	37	0.02	0.95498	0.00000	0.00000		
125	2018.08.13 18:00	modify	37	0.02	0.95498	0.96132	0.94238		
126	2018.08.13 18:48	sell limit	38	0.02	0.95822	0.00000	0.00000		
127	2018.08.14 09:36	modify	37	0.02	0.95498	0.95448	0.94238		
128	2018.08.14 09:36	close	37	0.01	0.95198	0.95448	0.94238	2.20	1023.42
129	2018.08.14 09:36	sell	39	0.01	0.95498	0.95448	0.94238		
130	2018.08.14 09:36	delete	38	0.02	0.95822	0.00000	0.00000		
131	2018.08.14 09:36	modify	39	0.01	0.95498	0.95440	0.94238		
132	2018.08.14 09:36	modify	39	0.01	0.95498	0.95402	0.94238		
133	2018.08.14 10:00	modify	39	0.01	0.95498	0.95390	0.94238		
134	2018.08.14 11:00	modify	39	0.01	0.95498	0.95205	0.94238		
135	2018.08.14 12:00	modify	39	0.01	0.95498	0.95188	0.94238		
136	2018.08.14 13:00	modify	39	0.01	0.95498	0.95130	0.94238		
137	2018.08.14 14:00	modify	39	0.01	0.95498	0.95112	0.94238		
138	2018.08.14 15:00	modify	39	0.01	0.95498	0.95072	0.94238		
139	2018.08.14 16:00	modify	39	0.01	0.95498	0.95059	0.94238		
140	2018.08.14 17:00	modify	39	0.01	0.95498	0.95006	0.94238		
141	2018.08.14 18:00	modify	39	0.01	0.95498	0.94991	0.94238		

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142	2018.08.14 19:00	modify	39	0.01	0.95498	0.94959	0.94238		
143	2018.08.14 20:00	modify	39	0.01	0.95498	0.94919	0.94238		
144	2018.08.14 21:00	modify	39	0.01	0.95498	0.94771	0.94238		
145	2018.08.14 22:00	modify	39	0.01	0.95498	0.94725	0.94238		
146	2018.08.14 23:00	modify	39	0.01	0.95498	0.94702	0.94238		
147	2018.08.15 00:00	modify	39	0.01	0.95498	0.94626	0.94238		
148	2018.08.15 01:00	modify	39	0.01	0.95498	0.94582	0.94238		
149	2018.08.15 02:00	modify	39	0.01	0.95498	0.94555	0.94238		
150	2018.08.15 03:00	modify	39	0.01	0.95498	0.94525	0.94238		
151	2018.08.15 04:00	modify	39	0.01	0.95498	0.94485	0.94238		
152	2018.08.15 05:00	modify	39	0.01	0.95498	0.94478	0.94238		
153	2018.08.15 06:00	modify	39	0.01	0.95498	0.94463	0.94238		
154	2018.08.15 06:02	t/p	39	0.01	0.94238	0.94463	0.94238	9.51	1032.93