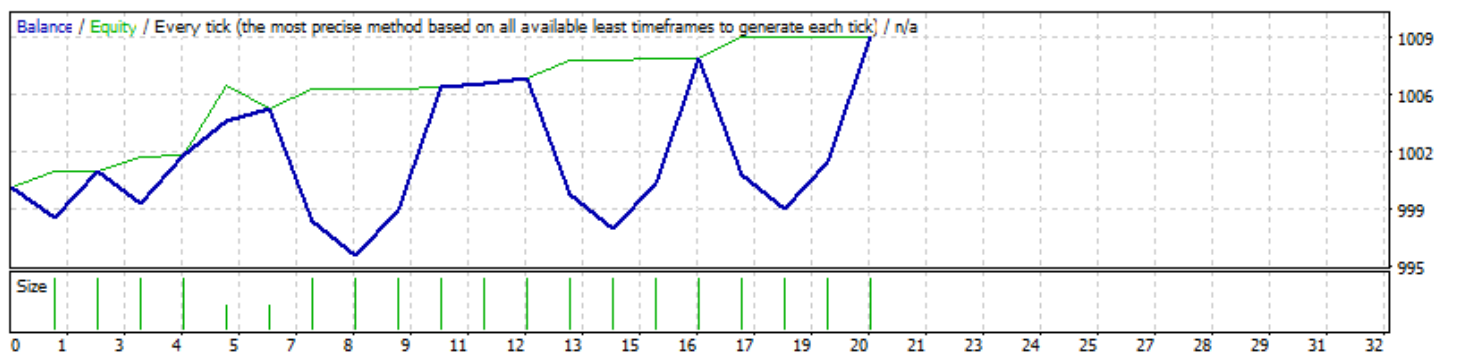


Strategy Tester Report

BiM_LRSF_19

ICMarkets-Live03 (Build 1090)

Symbol	AUDCAD (Australian Dollar vs Canadian Dollar)			
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	16637714	Modelling quality n/a
Mismatched charts errors	3333			
Initial deposit	1000.00	Spread	Current (6)	
Total net profit	9.30	Gross profit	41.01	Gross loss -31.71
Profit factor	1.29	Expected payoff	0.46	
Absolute drawdown	28.83	Maximal drawdown	36.45 (3.61%)	Relative drawdown 3.61% (36.45)
Total trades	20	Short positions (won %)	12 (66.67%)	Long positions (won %) 8 (50.00%)
		Profit trades (% of total)	12 (60.00%)	Loss trades (% of total) 8 (40.00%)
	Largest	profit trade	7.84	loss trade -7.17
	Average	profit trade	3.42	loss trade -3.96
	Maximum	consecutive wins (profit in money)	4 (11.04)	consecutive losses (loss in money) 2 (-9.37)
	Maximal	consecutive profit (count of wins)	11.04 (4)	consecutive loss (count of losses) -9.37 (2)
	Average	consecutive wins	2	consecutive losses 2



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2018.01.15 08:00	buy	1	0.02	0.98997	0.00000	0.00000		
2	2018.01.15 08:00	modify	1	0.02	0.98997	0.98357	1.00277		
3	2018.01.15 08:28	buy limit	2	0.02	0.98677	0.00000	0.00000		
4	2018.01.16 16:30	buy	2	0.02	0.98677	0.00000	0.00000		
5	2018.01.16 16:30	buy limit	3	0.02	0.98357	0.00000	0.00000		
6	2018.01.16 16:30	modify	1	0.02	0.98997	0.98037	0.98877		
7	2018.01.16 16:30	modify	2	0.02	0.98677	0.98037	0.98877		
8	2018.01.16 19:03	t/p	1	0.02	0.98877	0.98037	0.98877	-1.97	998.03
9	2018.01.16 19:03	t/p	2	0.02	0.98877	0.98037	0.98877	2.91	1000.94
10	2018.01.16 19:03	delete	3	0.02	0.98357	0.00000	0.00000		
11	2018.01.24 12:00	buy	4	0.02	0.99549	0.00000	0.00000		
12	2018.01.24 12:00	modify	4	0.02	0.99549	0.98909	1.00829		
13	2018.01.24 13:50	buy limit	5	0.02	0.99229	0.00000	0.00000		
14	2018.01.25 21:48	buy	5	0.02	0.99229	0.00000	0.00000		
15	2018.01.25 21:48	buy limit	6	0.02	0.98909	0.00000	0.00000		
16	2018.01.25 21:48	modify	4	0.02	0.99549	0.98589	0.99429		
17	2018.01.25 21:48	modify	5	0.02	0.99229	0.98589	0.99429		
18	2018.01.25 23:20	t/p	4	0.02	0.99429	0.98589	0.99429	-1.94	999.00
19	2018.01.25 23:20	t/p	5	0.02	0.99429	0.98589	0.99429	2.91	1001.91

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20	2018.01.25 23:20	delete	6	0.02	0.98909	0.00000	0.00000		
21	2018.02.07 12:00	sell	7	0.02	0.98434	0.00000	0.00000		
22	2018.02.07 12:00	modify	7	0.02	0.98434	0.99080	0.97154		
23	2018.02.07 12:08	sell limit	8	0.02	0.98760	0.00000	0.00000		
24	2018.02.08 06:13	modify	7	0.02	0.98434	0.98384	0.97154		
25	2018.02.08 06:13	modify	7	0.02	0.98434	0.98354	0.97154		
26	2018.02.08 06:13	close	7	0.01	0.98134	0.98354	0.97154	2.17	1004.08
27	2018.02.08 06:13	sell	9	0.01	0.98434	0.98354	0.97154		
28	2018.02.08 06:13	delete	8	0.02	0.98760	0.00000	0.00000		
29	2018.02.08 08:00	modify	9	0.01	0.98434	0.98325	0.97154		
30	2018.02.08 08:08	s/l	9	0.01	0.98325	0.98325	0.97154	0.71	1004.80
31	2018.02.22 16:00	buy	10	0.02	0.99701	0.00000	0.00000		
32	2018.02.22 16:00	modify	10	0.02	0.99701	0.99061	1.00981		
33	2018.02.22 16:43	buy limit	11	0.02	0.99381	0.00000	0.00000		
34	2018.02.23 12:23	buy	11	0.02	0.99381	0.00000	0.00000		
35	2018.02.23 12:23	buy limit	12	0.02	0.99061	0.00000	0.00000		
36	2018.02.23 12:23	modify	10	0.02	0.99701	0.98741	0.99581		
37	2018.02.23 12:23	modify	11	0.02	0.99381	0.98741	0.99581		
38	2018.02.23 15:31	buy	12	0.02	0.99061	0.00000	0.00000		
39	2018.02.23 15:31	buy limit	13	0.02	0.98741	0.00000	0.00000		
40	2018.02.23 15:31	modify	10	0.02	0.99701	0.98421	0.99411		
41	2018.02.23 15:31	modify	11	0.02	0.99381	0.98421	0.99411		
42	2018.02.23 15:31	modify	12	0.02	0.99061	0.98421	0.99411		
43	2018.02.23 15:33	buy	13	0.02	0.98741	0.00000	0.00000		
44	2018.02.23 15:33	buy limit	14	0.02	0.98421	0.00000	0.00000		
45	2018.02.23 15:33	modify	10	0.02	0.99701	0.98101	0.99251		
46	2018.02.23 15:33	modify	11	0.02	0.99381	0.98101	0.99251		
47	2018.02.23 15:33	modify	12	0.02	0.99061	0.98101	0.99251		
48	2018.02.23 15:33	modify	13	0.02	0.98741	0.98101	0.99251		
49	2018.02.26 03:38	t/p	10	0.02	0.99251	0.98101	0.99251	-6.99	997.80
50	2018.02.26 03:38	t/p	11	0.02	0.99251	0.98101	0.99251	-2.11	995.69
51	2018.02.26 03:38	t/p	12	0.02	0.99251	0.98101	0.99251	2.77	998.46
52	2018.02.26 03:38	t/p	13	0.02	0.99251	0.98101	0.99251	7.65	1006.11
53	2018.02.26 03:38	delete	14	0.02	0.98421	0.00000	0.00000		
54	2018.07.19 16:00	sell	15	0.02	0.97236	0.00000	0.00000		
55	2018.07.19 16:00	modify	15	0.02	0.97236	0.97882	0.95956		
56	2018.07.19 17:14	close	15	0.02	0.97207	0.97882	0.95956	0.31	1006.42
57	2018.07.25 16:52	sell	16	0.02	0.97143	0.00000	0.00000		
58	2018.07.25 16:52	modify	16	0.02	0.97143	0.97789	0.95863		
59	2018.07.25 17:52	sell limit	17	0.02	0.97469	0.00000	0.00000		
60	2018.07.25 21:32	close	16	0.02	0.97114	0.97789	0.95863	0.31	1006.73
61	2018.07.25 21:32	delete	17	0.02	0.97469	0.00000	0.00000		
62	2018.08.07 00:00	sell	18	0.02	0.96035	0.00000	0.00000		
63	2018.08.07 00:00	modify	18	0.02	0.96035	0.96681	0.94755		
64	2018.08.07 03:13	sell limit	19	0.02	0.96361	0.00000	0.00000		
65	2018.08.07 10:01	sell	19	0.02	0.96361	0.00000	0.00000		
66	2018.08.07 10:01	sell limit	20	0.02	0.96687	0.00000	0.00000		
67	2018.08.07 10:01	modify	18	0.02	0.96035	0.97001	0.96152		
68	2018.08.07 10:01	modify	19	0.02	0.96361	0.97001	0.96152		
69	2018.08.07 18:41	sell	20	0.02	0.96687	0.00000	0.00000		
70	2018.08.07 18:41	sell limit	21	0.02	0.97013	0.00000	0.00000		
71	2018.08.07 18:41	modify	18	0.02	0.96035	0.97327	0.96325		
72	2018.08.07 18:41	modify	19	0.02	0.96361	0.97327	0.96325		
73	2018.08.07 18:41	modify	20	0.02	0.96687	0.97327	0.96325		
74	2018.08.08 03:06	sell	21	0.02	0.97013	0.00000	0.00000		
75	2018.08.08 03:06	sell limit	22	0.02	0.97339	0.00000	0.00000		
76	2018.08.08 03:06	modify	18	0.02	0.96035	0.97653	0.96488		
77	2018.08.08 03:06	modify	19	0.02	0.96361	0.97653	0.96488		
78	2018.08.08 03:06	modify	20	0.02	0.96687	0.97653	0.96488		
79	2018.08.08 03:06	modify	21	0.02	0.97013	0.97653	0.96488		
80	2018.08.09 17:53	t/p	18	0.02	0.96488	0.97653	0.96488	-7.17	999.56

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81	2018.08.09 17:53	t/p	19	0.02	0.96488	0.97653	0.96488	-2.20	997.36
82	2018.08.09 17:53	t/p	20	0.02	0.96488	0.97653	0.96488	2.78	1000.14
83	2018.08.09 17:53	t/p	21	0.02	0.96488	0.97653	0.96488	7.78	1007.92
84	2018.08.09 17:53	delete	22	0.02	0.97339	0.00000	0.00000		
85	2018.08.17 16:00	sell	23	0.02	0.95146	0.00000	0.00000		
86	2018.08.17 16:00	modify	23	0.02	0.95146	0.95792	0.93866		
87	2018.08.17 16:04	sell limit	24	0.02	0.95472	0.00000	0.00000		
88	2018.08.17 21:42	sell	24	0.02	0.95472	0.00000	0.00000		
89	2018.08.17 21:42	sell limit	25	0.02	0.95798	0.00000	0.00000		
90	2018.08.17 21:42	modify	23	0.02	0.95146	0.96112	0.95263		
91	2018.08.17 21:42	modify	24	0.02	0.95472	0.96112	0.95263		
92	2018.08.21 00:07	sell	25	0.02	0.95798	0.00000	0.00000		
93	2018.08.21 00:07	sell limit	26	0.02	0.96124	0.00000	0.00000		
94	2018.08.21 00:07	modify	23	0.02	0.95146	0.96438	0.95436		
95	2018.08.21 00:07	modify	24	0.02	0.95472	0.96438	0.95436		
96	2018.08.21 00:07	modify	25	0.02	0.95798	0.96438	0.95436		
97	2018.08.21 21:21	sell	26	0.02	0.96124	0.00000	0.00000		
98	2018.08.21 21:21	sell limit	27	0.02	0.96450	0.00000	0.00000		
99	2018.08.21 21:21	modify	23	0.02	0.95146	0.96764	0.95599		
100	2018.08.21 21:21	modify	24	0.02	0.95472	0.96764	0.95599		
101	2018.08.21 21:21	modify	25	0.02	0.95798	0.96764	0.95599		
102	2018.08.21 21:21	modify	26	0.02	0.96124	0.96764	0.95599		
103	2018.08.22 20:10	t/p	23	0.02	0.95599	0.96764	0.95599	-7.15	1000.77
104	2018.08.22 20:10	t/p	24	0.02	0.95599	0.96764	0.95599	-2.17	998.60
105	2018.08.22 20:10	t/p	25	0.02	0.95599	0.96764	0.95599	2.86	1001.46
106	2018.08.22 20:10	t/p	26	0.02	0.95599	0.96764	0.95599	7.84	1009.30
107	2018.08.22 20:10	delete	27	0.02	0.96450	0.00000	0.00000		