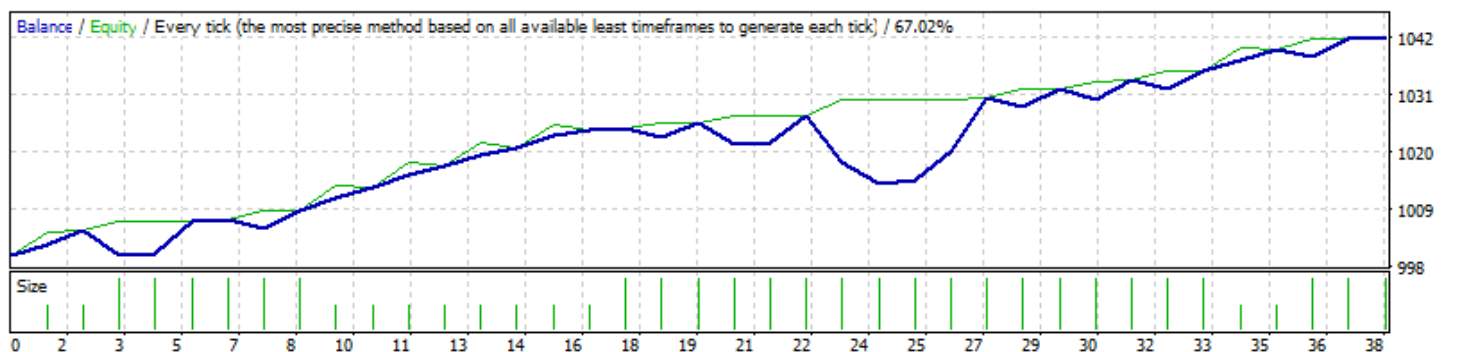


# Strategy Tester Report

## BiM\_LRSF\_19

### AdmiralMarkets-Demo (Build 1090)

Symbol	AUDCAD (Australian Dollar vs Canadian Dollar)			
Period	1 Hour (H1) 2018.04.26 20:00 - 2018.08.31 23:00 (2018.01.01 - 2018.09.02)			
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	2288	Ticks modelled	6738962	Modelling quality 67.02%
Mismatched charts errors	0			
Initial deposit	1000.00	Spread	Current (24)	
Total net profit	42.65	Gross profit	75.98	Gross loss -33.33
Profit factor	2.28	Expected payoff	1.12	
Absolute drawdown	46.70	Maximal drawdown	74.73 (7.27%)	Relative drawdown 7.27% (74.73)
Total trades	38	Short positions (won %)	20 (70.00%)	Long positions (won %) 18 (77.78%)
		Profit trades (% of total)	28 (73.68%)	Loss trades (% of total) 10 (26.32%)
	Largest	profit trade	10.40	loss trade -9.12
	Average	profit trade	2.71	loss trade -3.33
	Maximum	consecutive wins (profit in money)	10 (19.44)	consecutive losses (loss in money) 2 (-13.34)
	Maximal	consecutive profit (count of wins)	19.44 (10)	consecutive loss (count of losses) -13.34 (2)
	Average	consecutive wins	3	consecutive losses 1



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2018.04.27 05:03	sell	1	0.02	0.97164	0.00000	0.00000		
2	2018.04.27 05:03	modify	1	0.02	0.97164	0.97828	0.95884		
3	2018.04.27 05:26	sell limit	2	0.02	0.97508	0.00000	0.00000		
4	2018.04.30 16:37	modify	1	0.02	0.97164	0.97114	0.95884		
5	2018.04.30 16:37	modify	1	0.02	0.97164	0.97092	0.95884		
6	2018.04.30 16:37	close	1	0.01	0.96863	0.97092	0.95884	2.25	1002.25
7	2018.04.30 16:37	sell	3	0.01	0.97164	0.97092	0.95884		
8	2018.04.30 16:37	delete	2	0.02	0.97508	0.00000	0.00000		
9	2018.04.30 16:37	modify	3	0.01	0.97164	0.97072	0.95884		
10	2018.04.30 17:00	modify	3	0.01	0.97164	0.97014	0.95884		
11	2018.04.30 18:00	modify	3	0.01	0.97164	0.96886	0.95884		
12	2018.04.30 19:00	modify	3	0.01	0.97164	0.96787	0.95884		
13	2018.04.30 19:57	s/l	3	0.01	0.96787	0.96787	0.95884	2.84	1005.08
14	2018.05.02 00:05	sell	4	0.02	0.96224	0.00000	0.00000		
15	2018.05.02 00:05	modify	4	0.02	0.96224	0.96888	0.94944		
16	2018.05.02 06:33	sell limit	5	0.02	0.96568	0.00000	0.00000		
17	2018.05.02 21:38	sell	5	0.02	0.96568	0.00000	0.00000		
18	2018.05.02 21:38	sell limit	6	0.02	0.96912	0.00000	0.00000		
19	2018.05.02 21:38	modify	4	0.02	0.96224	0.97208	0.96332		

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20	2018.05.02 21:38	modify	5	0.02	0.96568	0.97208	0.96332		
21	2018.05.04 04:31	sell	6	0.02	0.96912	0.00000	0.00000		
22	2018.05.04 04:31	sell limit	7	0.02	0.97256	0.00000	0.00000		
23	2018.05.04 04:31	modify	4	0.02	0.96224	0.97552	0.96514		
24	2018.05.04 04:31	modify	5	0.02	0.96568	0.97552	0.96514		
25	2018.05.04 04:31	modify	6	0.02	0.96912	0.97552	0.96514		
26	2018.05.07 16:16	t/p	4	0.02	0.96514	0.97552	0.96514	-4.86	1000.23
27	2018.05.07 16:16	t/p	5	0.02	0.96514	0.97552	0.96514	0.39	1000.62
28	2018.05.07 16:16	t/p	6	0.02	0.96514	0.97552	0.96514	5.99	1006.61
29	2018.05.07 16:16	delete	7	0.02	0.97256	0.00000	0.00000		
30	2018.05.09 18:00	sell	8	0.02	0.95969	0.00000	0.00000		
31	2018.05.09 18:00	modify	8	0.02	0.95969	0.96633	0.94689		
32	2018.05.09 22:47	close	8	0.02	0.95940	0.96633	0.94689	0.45	1007.06
33	2018.05.17 11:32	sell	9	0.02	0.96082	0.00000	0.00000		
34	2018.05.17 11:32	modify	9	0.02	0.96082	0.96746	0.94802		
35	2018.05.17 12:08	sell limit	10	0.02	0.96426	0.00000	0.00000		
36	2018.05.18 02:20	sell	10	0.02	0.96426	0.00000	0.00000		
37	2018.05.18 02:20	sell limit	11	0.02	0.96770	0.00000	0.00000		
38	2018.05.18 02:20	modify	9	0.02	0.96082	0.97066	0.96190		
39	2018.05.18 02:20	modify	10	0.02	0.96426	0.97066	0.96190		
40	2018.05.18 13:52	t/p	9	0.02	0.96190	0.97066	0.96190	-1.74	1005.32
41	2018.05.18 13:52	t/p	10	0.02	0.96190	0.97066	0.96190	3.60	1008.92
42	2018.05.18 13:52	delete	11	0.02	0.96770	0.00000	0.00000		
43	2018.05.18 16:00	buy	12	0.02	0.96634	0.00000	0.00000		
44	2018.05.18 16:00	modify	12	0.02	0.96634	0.95994	0.97914		
45	2018.05.21 00:37	modify	12	0.02	0.96634	0.96684	0.97914		
46	2018.05.21 00:37	close	12	0.01	0.96935	0.96684	0.97914	2.30	1011.23
47	2018.05.21 00:37	buy	13	0.01	0.96634	0.96684	0.97914		
48	2018.05.21 00:37	close	13	0.01	0.96934	0.96684	0.97914	2.29	1013.52
49	2018.05.21 14:00	buy	14	0.02	0.96873	0.00000	0.00000		
50	2018.05.21 14:00	modify	14	0.02	0.96873	0.96233	0.98153		
51	2018.05.21 14:06	buy limit	15	0.02	0.96553	0.00000	0.00000		
52	2018.05.23 13:23	modify	14	0.02	0.96873	0.96923	0.98153		
53	2018.05.23 13:23	close	14	0.01	0.97173	0.96923	0.98153	2.29	1015.81
54	2018.05.23 13:23	buy	16	0.01	0.96873	0.96923	0.98153		
55	2018.05.23 13:23	delete	15	0.02	0.96553	0.00000	0.00000		
56	2018.05.23 13:46	modify	16	0.01	0.96873	0.96928	0.98153		
57	2018.05.23 13:47	modify	16	0.01	0.96873	0.96932	0.98153		
58	2018.05.23 13:47	modify	16	0.01	0.96873	0.96940	0.98153		
59	2018.05.23 15:17	modify	16	0.01	0.96873	0.96943	0.98153		
60	2018.05.23 15:44	modify	16	0.01	0.96873	0.97007	0.98153		
61	2018.05.23 17:00	close	16	0.01	0.97077	0.97007	0.98153	1.55	1017.37
62	2018.05.24 15:00	buy	17	0.02	0.97345	0.00000	0.00000		
63	2018.05.24 15:00	modify	17	0.02	0.97345	0.96705	0.98625		
64	2018.05.24 16:33	modify	17	0.02	0.97345	0.97395	0.98625		
65	2018.05.24 16:33	close	17	0.01	0.97645	0.97395	0.98625	2.29	1019.66
66	2018.05.24 16:33	buy	18	0.01	0.97345	0.97395	0.98625		
67	2018.05.25 00:05	close	18	0.01	0.97530	0.97395	0.98625	1.41	1021.07
68	2018.05.28 03:00	buy	19	0.02	0.98071	0.00000	0.00000		
69	2018.05.28 03:00	modify	19	0.02	0.98071	0.97431	0.99351		
70	2018.05.28 06:48	modify	19	0.02	0.98071	0.98121	0.99351		
71	2018.05.28 06:48	close	19	0.01	0.98371	0.98121	0.99351	2.29	1023.36
72	2018.05.28 06:48	buy	20	0.01	0.98071	0.98121	0.99351		
73	2018.05.28 11:00	close	20	0.01	0.98198	0.98121	0.99351	0.96	1024.32
74	2018.05.31 05:00	sell	21	0.02	0.97333	0.00000	0.00000		
75	2018.05.31 05:00	modify	21	0.02	0.97333	0.97997	0.96053		
76	2018.05.31 05:11	sell limit	22	0.02	0.97677	0.00000	0.00000		
77	2018.05.31 13:47	close	21	0.02	0.97304	0.97997	0.96053	0.45	1024.77
78	2018.05.31 13:47	delete	22	0.02	0.97677	0.00000	0.00000		
79	2018.06.06 05:00	buy	23	0.02	0.99077	0.00000	0.00000		
80	2018.06.06 05:00	modify	23	0.02	0.99077	0.98437	1.00357		

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81	2018.06.06 05:03	buy limit	24	0.02	0.98757	0.00000	0.00000		
82	2018.06.06 14:57	buy	24	0.02	0.98757	0.00000	0.00000		
83	2018.06.06 14:57	buy limit	25	0.02	0.98437	0.00000	0.00000		
84	2018.06.06 14:57	modify	23	0.02	0.99077	0.98117	0.98957		
85	2018.06.06 14:57	modify	24	0.02	0.98757	0.98117	0.98957		
86	2018.06.06 17:32	t/p	23	0.02	0.98957	0.98117	0.98957	-1.84	1022.93
87	2018.06.06 17:32	t/p	24	0.02	0.98957	0.98117	0.98957	3.05	1025.98
88	2018.06.06 17:32	delete	25	0.02	0.98437	0.00000	0.00000		
89	2018.06.07 11:00	buy	26	0.02	0.99148	0.00000	0.00000		
90	2018.06.07 11:00	modify	26	0.02	0.99148	0.98508	1.00428		
91	2018.06.07 11:39	buy limit	27	0.02	0.98828	0.00000	0.00000		
92	2018.06.08 06:13	buy	27	0.02	0.98828	0.00000	0.00000		
93	2018.06.08 06:13	buy limit	28	0.02	0.98508	0.00000	0.00000		
94	2018.06.08 06:13	modify	26	0.02	0.99148	0.98188	0.99028		
95	2018.06.08 06:13	modify	27	0.02	0.98828	0.98188	0.99028		
96	2018.06.08 13:03	buy	28	0.02	0.98508	0.00000	0.00000		
97	2018.06.08 13:03	buy limit	29	0.02	0.98188	0.00000	0.00000		
98	2018.06.08 13:03	modify	26	0.02	0.99148	0.97868	0.98858		
99	2018.06.08 13:03	modify	27	0.02	0.98828	0.97868	0.98858		
100	2018.06.08 13:03	modify	28	0.02	0.98508	0.97868	0.98858		
101	2018.06.08 15:33	t/p	26	0.02	0.98858	0.97868	0.98858	-4.43	1021.55
102	2018.06.08 15:33	t/p	27	0.02	0.98858	0.97868	0.98858	0.46	1022.01
103	2018.06.08 15:33	t/p	28	0.02	0.98858	0.97868	0.98858	5.34	1027.35
104	2018.06.08 15:33	delete	29	0.02	0.98188	0.00000	0.00000		
105	2018.06.12 06:00	buy	30	0.02	0.98990	0.00000	0.00000		
106	2018.06.12 06:00	modify	30	0.02	0.98990	0.98350	1.00270		
107	2018.06.12 06:17	buy limit	31	0.02	0.98670	0.00000	0.00000		
108	2018.06.12 20:12	buy	31	0.02	0.98670	0.00000	0.00000		
109	2018.06.12 20:12	buy limit	32	0.02	0.98350	0.00000	0.00000		
110	2018.06.12 20:12	modify	30	0.02	0.98990	0.98030	0.98870		
111	2018.06.12 20:12	modify	31	0.02	0.98670	0.98030	0.98870		
112	2018.06.13 21:10	buy	32	0.02	0.98350	0.00000	0.00000		
113	2018.06.13 21:10	buy limit	33	0.02	0.98030	0.00000	0.00000		
114	2018.06.13 21:10	modify	30	0.02	0.98990	0.97710	0.98700		
115	2018.06.13 21:10	modify	31	0.02	0.98670	0.97710	0.98700		
116	2018.06.13 21:10	modify	32	0.02	0.98350	0.97710	0.98700		
117	2018.06.14 08:43	buy	33	0.02	0.98030	0.00000	0.00000		
118	2018.06.14 08:43	buy limit	34	0.02	0.97710	0.00000	0.00000		
119	2018.06.14 08:43	modify	30	0.02	0.98990	0.97390	0.98540		
120	2018.06.14 08:43	modify	31	0.02	0.98670	0.97390	0.98540		
121	2018.06.14 08:43	modify	32	0.02	0.98350	0.97390	0.98540		
122	2018.06.14 08:43	modify	33	0.02	0.98030	0.97390	0.98540		
123	2018.06.19 02:38	buy	34	0.02	0.97710	0.00000	0.00000		
124	2018.06.19 02:38	buy limit	35	0.02	0.97390	0.00000	0.00000		
125	2018.06.19 02:38	modify	30	0.02	0.98990	0.97070	0.98390		
126	2018.06.19 02:38	modify	31	0.02	0.98670	0.97070	0.98390		
127	2018.06.19 02:38	modify	32	0.02	0.98350	0.97070	0.98390		
128	2018.06.19 02:38	modify	33	0.02	0.98030	0.97070	0.98390		
129	2018.06.19 02:38	modify	34	0.02	0.97710	0.97070	0.98390		
130	2018.06.22 09:33	t/p	30	0.02	0.98390	0.97070	0.98390	-9.12	1018.24
131	2018.06.22 09:33	t/p	31	0.02	0.98390	0.97070	0.98390	-4.23	1014.01
132	2018.06.22 09:33	t/p	32	0.02	0.98390	0.97070	0.98390	0.65	1014.66
133	2018.06.22 09:33	t/p	33	0.02	0.98390	0.97070	0.98390	5.53	1020.19
134	2018.06.22 09:33	t/p	34	0.02	0.98390	0.97070	0.98390	10.40	1030.59
135	2018.06.22 09:33	delete	35	0.02	0.97390	0.00000	0.00000		
136	2018.07.13 10:46	sell	36	0.02	0.97326	0.00000	0.00000		
137	2018.07.13 10:46	modify	36	0.02	0.97326	0.97990	0.96046		
138	2018.07.13 10:49	sell limit	37	0.02	0.97670	0.00000	0.00000		
139	2018.07.16 00:05	sell	37	0.02	0.97670	0.00000	0.00000		
140	2018.07.16 00:05	sell limit	38	0.02	0.98014	0.00000	0.00000		
141	2018.07.16 00:05	modify	36	0.02	0.97326	0.98310	0.97434		

142	2018.07.16 00:05	modify	37	0.02	0.97670	0.98310	0.97434		
143	2018.07.16 17:58	t/p	36	0.02	0.97434	0.98310	0.97434	-1.74	1028.85
144	2018.07.16 17:58	t/p	37	0.02	0.97434	0.98310	0.97434	3.60	1032.45
145	2018.07.16 17:58	delete	38	0.02	0.98014	0.00000	0.00000		
146	2018.07.17 13:00	sell	39	0.02	0.97414	0.00000	0.00000		
147	2018.07.17 13:00	modify	39	0.02	0.97414	0.98078	0.96134		
148	2018.07.17 13:05	sell limit	40	0.02	0.97758	0.00000	0.00000		
149	2018.07.19 04:30	sell	40	0.02	0.97758	0.00000	0.00000		
150	2018.07.19 04:30	sell limit	41	0.02	0.98102	0.00000	0.00000		
151	2018.07.19 04:30	modify	39	0.02	0.97414	0.98398	0.97522		
152	2018.07.19 04:30	modify	40	0.02	0.97758	0.98398	0.97522		
153	2018.07.19 10:08	t/p	39	0.02	0.97522	0.98398	0.97522	-2.00	1030.45
154	2018.07.19 10:08	t/p	40	0.02	0.97522	0.98398	0.97522	3.60	1034.05
155	2018.07.19 10:08	delete	41	0.02	0.98102	0.00000	0.00000		
156	2018.07.27 12:00	sell	42	0.02	0.96347	0.00000	0.00000		
157	2018.07.27 12:00	modify	42	0.02	0.96347	0.97011	0.95067		
158	2018.07.27 12:17	sell limit	43	0.02	0.96691	0.00000	0.00000		
159	2018.07.27 16:39	sell	43	0.02	0.96691	0.00000	0.00000		
160	2018.07.27 16:39	sell limit	44	0.02	0.97035	0.00000	0.00000		
161	2018.07.27 16:39	modify	42	0.02	0.96347	0.97331	0.96455		
162	2018.07.27 16:39	modify	43	0.02	0.96691	0.97331	0.96455		
163	2018.07.30 15:50	t/p	42	0.02	0.96455	0.97331	0.96455	-1.74	1032.31
164	2018.07.30 15:50	t/p	43	0.02	0.96455	0.97331	0.96455	3.51	1035.83
165	2018.07.30 15:50	delete	44	0.02	0.97035	0.00000	0.00000		
166	2018.08.13 18:00	sell	45	0.02	0.95489	0.00000	0.00000		
167	2018.08.13 18:00	modify	45	0.02	0.95489	0.96153	0.94209		
168	2018.08.13 18:46	sell limit	46	0.02	0.95833	0.00000	0.00000		
169	2018.08.14 09:39	modify	45	0.02	0.95489	0.95439	0.94209		
170	2018.08.14 09:39	modify	45	0.02	0.95489	0.95431	0.94209		
171	2018.08.14 09:39	close	45	0.01	0.95189	0.95431	0.94209	2.25	1038.07
172	2018.08.14 09:39	sell	47	0.01	0.95489	0.95431	0.94209		
173	2018.08.14 09:39	delete	46	0.02	0.95833	0.00000	0.00000		
174	2018.08.14 09:39	modify	47	0.01	0.95489	0.95393	0.94209		
175	2018.08.14 10:00	modify	47	0.01	0.95489	0.95380	0.94209		
176	2018.08.14 11:00	modify	47	0.01	0.95489	0.95197	0.94209		
177	2018.08.14 11:07	s/l	47	0.01	0.95197	0.95197	0.94209	2.19	1040.26
178	2018.08.30 05:00	sell	48	0.02	0.94149	0.00000	0.00000		
179	2018.08.30 05:00	modify	48	0.02	0.94149	0.94813	0.92869		
180	2018.08.30 05:02	sell limit	49	0.02	0.94493	0.00000	0.00000		
181	2018.08.30 15:30	sell	49	0.02	0.94493	0.00000	0.00000		
182	2018.08.30 15:30	sell limit	50	0.02	0.94837	0.00000	0.00000		
183	2018.08.30 15:30	modify	48	0.02	0.94149	0.95133	0.94257		
184	2018.08.30 15:30	modify	49	0.02	0.94493	0.95133	0.94257		
185	2018.08.30 21:19	t/p	48	0.02	0.94257	0.95133	0.94257	-1.65	1038.61
186	2018.08.30 21:19	t/p	49	0.02	0.94257	0.95133	0.94257	3.60	1042.21
187	2018.08.30 21:19	delete	50	0.02	0.94837	0.00000	0.00000		
188	2018.08.31 12:00	sell	51	0.02	0.94233	0.00000	0.00000		
189	2018.08.31 12:00	modify	51	0.02	0.94233	0.94897	0.92953		
190	2018.08.31 14:50	close	51	0.02	0.94204	0.94897	0.92953	0.44	1042.65