

Strategy Tester Report

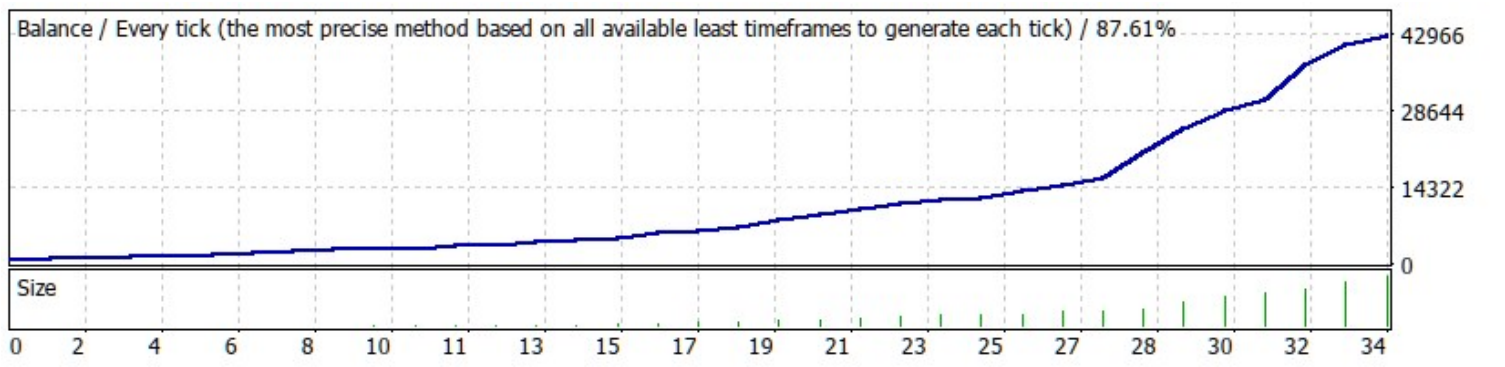
b3rf2.1.2

Forex.com-Live 121 (Build 1170)

Symbol EURUSD (Euro vs US Dollar)
 Period 30 Minutes (M30) 2018.10.01 00:00 - 2019.01.16 23:30 (2018.10.01 - 2019.01.17)
 Model Every tick (the most precise method based on all available least timeframes)

Parameters
 Version_3_9_6="EA Settings:"; LatestVersion="b3rf2.1.2"; TradeComment="b3rf2.1.2 eurUSD 10.1.2018-1.17.2019 m30 FL"; notes="\$41870.90 -- 34 100% 1231.50 -0.00 \$1000"; EANumber=201901191; EmergencyCloseAll=false; LabelAcc="Account Trading Settings:"; ShutDown=false; StopTradePercent=10; NanoAccount=true; PortionPC=100; PortionChange=1; MaxDDPercent=37; MaxSpread=5; UseHolidayShutDown=false; Holidays="18/12-01/01"; PlaySounds=false; AlertSound="Alert.wav"; EnableOncePerBar=true; TradeCommentLabel=""; MagicLabel=""; LabelIES="Indicator / Entry Settings:"; B3Traditional=false; ForceMarketCond=3; UseAnyEntry=false; MAEntry=0; CCIEntry=0; BollingerEntry=1; StochEntry=1; MACDEntry=2; LabelLS="Lot Size Settings:"; UseMM=true; LAF=1.9; Lot=0.01; Multiplier=0.4; LabelGS="Grid Settings:"; AutoCal=true; LabelATRTrFr="0:Chart, 1:M1, 2:M5, 3:M15, 4:M30, 5:H1, 6:H4, 7:D1, 8:W1, 9:MN1"; ATRTF=0; ATRPeriods=3; GAF=2.2; EntryDelay=2400; EntryOffset=5; UseSmartGrid=true; LabelTS="Trading Settings:"; MaxTrades=15; BreakEvenTrade=5; BEPlusPips=2; UseCloseOldest=true; CloseTradesLevel=5; ForceCloseOldest=true; MaxCloseTrades=3; CloseTPPips=10; ForceTPPips=0; MinTPPips=0; 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; LabelES="Exit Settings:"; MaximizeProfit=true; ProfitSet=70; MoveTP=30; TotalMoves=2; UseStopLoss=false; SLPips=30; TSLPips=10; TSLPipsMin=3; UsePowerOutSL=false; POSLPips=600; UseFIFO=true; LabelEE="Early Exit Settings:"; UseEarlyExit=false; EEStartHours=3; EEFirstTrade=true; EEHoursPC=0.5; EEStartLevel=5; EELevelPC=10; 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:"; MAPeriod=100; MADistance=10; LabelCCI="CCI Entry Settings:"; CCIPeriod=14; LabelBBS="Bollinger Bands Entry Settings:"; BollPeriod=5; BollDistance=15; BollDeviation=0.1; LabelSto="Stochastic Entry Settings:"; BuySellStochZone=98; KPeriod=3; DPeriod=2; Slowing=2; LabelMACD="MACD Entry Settings:"; LabelMACDTF="0:Chart, 1:M1, 2:M5, 3:M15, 4:M30, 5:H1, 6:H4, 7:D1, 8:W1, 9:MN1"; MACD_TF=0; FastPeriod=2; SlowPeriod=26; SignalPeriod=2; MACDPrice=0; LabelSG="Smart Grid Settings:"; LabelSGTF="0:Chart, 1:M1, 2:M5, 3:M15, 4:M30, 5:H1, 6:H4, 7:D1, 8:W1, 9:MN1"; RSI_TF=6; RSI_Period=3; RSI_Price=0; RSI_MA_Period=18; RSI_MA_Method=1; LabelOS="Other Settings:"; RecoupClosedLoss=true; Level=7; 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=10; displayYcord=22; displayCCIxCord=10; displayFont="Arial Bold"; displayFontSize=9; displaySpacing=14; displayRatio=1.3; displayColor=DeepSkyBlue; displayColorProfit=Green; displayColorLoss=Red; displayColorFGnd=Black; Debug=false; 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	4649	Ticks modelled	5466247	Modelling quality	87.61%
Mismatched charts errors	8				
Initial deposit	1000.00		Spread		30
Total net profit	41870.90	Gross profit	41870.90	Gross loss	-0.00
Profit factor		Expected payoff	1231.50		
Absolute drawdown	92.23	Maximal drawdown	4645.49 (14.51%)	Relative drawdown	27.19% (858.21)
Total trades	34	Short positions (won %)	20 (100.00%)	Long positions (won %)	14 (100.00%)
		Profit trades (% of total)	34 (100.00%)	Loss trades (% of total)	0 (0.00%)
		Largest profit trade	6482.70	loss trade	-0.00
		Average profit trade	1231.50	loss trade	-0.00
		Maximum consecutive wins (profit in money)	34 (41870.90)	consecutive losses (loss in money)	0 (-0.00)
		Maximal consecutive profit (count of wins)	41870.90 (34)	consecutive loss (count of losses)	-0.00 (0)
		Average consecutive wins	34	consecutive losses	0



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2018.10.02 15:00	sell	1	0.23	1.15557	0.00000	0.00000		
2	2018.10.03 22:30	close	1	0.23	1.14846	0.00000	0.00000	163.53	1163.53
3	2018.10.04 13:30	sell	2	0.27	1.15252	0.00000	0.00000		
4	2018.10.08 14:30	close	2	0.27	1.14870	0.00000	0.00000	103.14	1266.67
5	2018.10.09 06:30	buy	3	0.30	1.14748	0.00000	0.00000		

6	2018.10.10 19:00	close	3	0.30	1.15236	0.00000	0.00000	146.40	1413.07
7	2018.10.11 02:00	sell	4	0.33	1.15632	0.00000	0.00000		
8	2018.10.18 00:30	close	4	0.33	1.15057	0.00000	0.00000	189.75	1602.82
9	2018.10.18 08:00	sell	5	0.38	1.15148	0.00000	0.00000		
10	2018.10.19 03:00	close	5	0.38	1.14618	0.00000	0.00000	201.40	1804.22
11	2018.10.19 14:00	sell	6	0.42	1.14894	0.00000	0.00000		
12	2018.10.24 17:30	close	6	0.42	1.13850	0.00000	0.00000	438.48	2242.70
13	2018.10.25 13:00	sell	7	0.53	1.14293	0.00000	0.00000		
14	2018.10.26 14:00	close	7	0.53	1.13614	0.00000	0.00000	359.87	2602.57
15	2018.10.26 16:30	sell	8	0.61	1.14098	0.00000	0.00000		
16	2018.10.30 13:00	close	8	0.61	1.13730	0.00000	0.00000	224.48	2827.05
17	2018.10.31 13:30	buy	9	0.67	1.13166	0.00000	0.00000		
18	2018.10.31 16:30	close	9	0.67	1.13173	0.00000	0.00000	4.69	2831.74
19	2018.11.01 17:30	sell	10	0.67	1.14229	0.00000	0.00000		
20	2018.11.02 18:30	close	10	0.67	1.13903	0.00000	0.00000	218.42	3050.16
21	2018.11.05 15:00	sell	11	0.72	1.13975	0.00000	0.00000		
22	2018.11.09 10:00	close	11	0.72	1.13397	0.00000	0.00000	416.16	3466.32
23	2018.11.12 07:00	buy	12	0.82	1.12750	0.00000	0.00000		
24	2018.11.14 16:00	close	12	0.82	1.13074	0.00000	0.00000	265.68	3732.00
25	2018.11.15 10:00	buy	13	0.88	1.12877	0.00000	0.00000		
26	2018.11.15 20:30	close	13	0.88	1.13386	0.00000	0.00000	447.92	4179.92
27	2018.11.16 14:30	sell	14	0.99	1.14079	0.00000	0.00000		
28	2018.11.21 05:00	close	14	0.99	1.13799	0.00000	0.00000	277.20	4457.12
29	2018.11.22 10:30	sell	15	1.05	1.14253	0.00000	0.00000		
30	2018.11.23 10:00	close	15	1.05	1.13766	0.00000	0.00000	511.35	4968.47
31	2018.11.27 15:00	buy	16	1.18	1.12996	0.00000	0.00000		
32	2018.11.29 09:00	close	16	1.18	1.13755	0.00000	0.00000	895.62	5864.09
33	2018.11.29 13:00	sell	17	1.39	1.13858	0.00000	0.00000		
34	2018.12.02 22:00	close	17	1.39	1.13528	0.00000	0.00000	458.70	6322.79
35	2018.12.03 11:30	buy	18	1.50	1.13293	0.00000	0.00000		
36	2018.12.04 07:30	close	18	1.50	1.13823	0.00000	0.00000	795.00	7117.79
37	2018.12.04 10:00	sell	19	1.69	1.14098	0.00000	0.00000		
38	2018.12.05 03:30	close	19	1.69	1.13355	0.00000	0.00000	1255.67	8373.46
39	2018.12.05 15:00	buy	20	1.98	1.13255	0.00000	0.00000		
40	2018.12.06 16:00	close	20	1.98	1.13813	0.00000	0.00000	1104.84	9478.30
41	2018.12.10 01:30	sell	21	2.25	1.14330	0.00000	0.00000		
42	2018.12.11 12:00	close	21	2.25	1.13953	0.00000	0.00000	848.25	10326.55
43	2018.12.11 14:30	buy	22	2.45	1.13392	0.00000	0.00000		
44	2018.12.18 12:30	close	22	2.45	1.13856	0.00000	0.00000	1136.80	11463.35
45	2018.12.19 15:00	sell	23	2.72	1.14290	0.00000	0.00000		
46	2018.12.20 07:00	close	23	2.72	1.14112	0.00000	0.00000	484.16	11947.51
47	2018.12.20 10:00	sell	24	2.83	1.14774	0.00000	0.00000		
48	2018.12.20 17:30	close	24	2.83	1.14615	0.00000	0.00000	449.97	12397.48
49	2018.12.20 18:30	sell	25	2.94	1.14682	0.00000	0.00000		
50	2018.12.21 16:30	close	25	2.94	1.14148	0.00000	0.00000	1569.96	13967.44
51	2018.12.21 18:30	buy	26	3.31	1.13718	0.00000	0.00000		
52	2018.12.24 11:30	close	26	3.31	1.13995	0.00000	0.00000	916.87	14884.31
53	2018.12.26 18:00	buy	27	3.53	1.13581	0.00000	0.00000		
54	2018.12.27 12:30	close	27	3.53	1.13923	0.00000	0.00000	1207.26	16091.57
55	2018.12.31 11:30	sell	28	3.82	1.14611	0.00000	0.00000		
56	2019.01.02 18:30	close	28	3.82	1.13325	0.00000	0.00000	4912.52	21004.09
57	2019.01.03 00:00	buy	29	4.98	1.13144	0.00000	0.00000		
58	2019.01.03 17:30	close	29	4.98	1.14007	0.00000	0.00000	4297.74	25301.83
59	2019.01.04 14:00	buy	30	6.00	1.13734	0.00000	0.00000		
60	2019.01.07 09:00	close	30	6.00	1.14308	0.00000	0.00000	3444.00	28745.83
61	2019.01.08 14:00	buy	31	6.82	1.14297	0.00000	0.00000		
62	2019.01.09 09:00	close	31	6.82	1.14624	0.00000	0.00000	2230.14	30975.97
63	2019.01.09 15:00	sell	32	7.35	1.15229	0.00000	0.00000		
64	2019.01.15 11:30	close	32	7.35	1.14347	0.00000	0.00000	6482.70	37458.67
65	2019.01.15 15:00	sell	33	8.89	1.14534	0.00000	0.00000		
66	2019.01.15 20:30	close	33	8.89	1.14127	0.00000	0.00000	3618.23	41076.90
67	2019.01.16 12:00	buy	34	9.75	1.13804	0.00000	0.00000		

68

2019.01.16 23:59

close at stop

34

9.75

1.13988

0.00000

0.00000

1794.00

42870.90