

Strategy Tester Report

AbaMacd

ICMarkets-Demo01 (Build 1260)

Symbol	EURUSD (Euro vs US Dollar)				
Period	15 Minutes (M15) 2012.01.02 00:00 - 2020.05.07 11:59 (2012.01.01 - 2020.05.10)				
Model	Open prices only (only for Expert Advisors that explicitly control bar opening)				
Parameters	<div>gen="----General inputs----"; TradingTimeFrame=15; EveryTickMode=false; UseTickClosure=true; Lot=0.01; RiskPercent=0; LotsPerDollopOfCash=0; SizeOfDollop=40; UseBalance=false; UseEquity=true; StopTrading=false; DeletePendingAfterThisManyMinutes=1200; bandi=1; bandii=1; bandiii=1; bandiv=1; bandv=1; bandvi=1; bandvii=1; bandviii=1; bandix=1; bandx=1; setup01=true; setup02=true; setup03=true; rkmi="---- Risk Mitigation ----"; MaxAllowableCashLoss=29; Itcbs="---- Only k In If Both Buys and Sells Are Open ----"; LossToCloseBuyOrSellTrades=27; ProfitUpl=10; ProfitBuffer=1; TrailLock=4; TrailGap=5; TradesOpen=1; asep3="-----"; MagicNumber=0; MaxSlippagePips=5; PostTradeAttemptWaitSeconds=10; xses="----Pips Between Market And Pending Orders-----"; sep1zx="===== "; StopsOrLimits="---- Send Stops Or Limit inputs ----"; trailt="----TrailTrades----"; UseTrailStop=false; JumpStep=14; BEProfit=3; SLMinDistanceToPriceBE=6; SLMinDistanceToPriceJS=17; sep1a="===== "; sfs="----SafetyFeature-----"; sep3="===== "; hts="----Stealth stop loss and take profit inputs----"; PipsHiddenFromCriminal=0; sep7="===== "; trh="----Trading hours-----"; tr1="tradingHours is a comma delimited list"; tr1a="of start and stop times."; tr2="Prefix start with '+', stop with '-"'; tr2a="Use 24H format, local time."; tr3="Example '+07.00,-10.30,+14.15,-16.00'"; tr3a="Do not leave spaces"; tr4="Blank input means 24 hour trading."; tradingHours=""; sep1de="===== "; fsmt="---- Inputs applied to individual days ----"; FridayStopTradingHour=24; MondayCloseAllHour=24; TuesdayCloseAllHour=24; WednesdayCloseAllHour=24; ThursdayCloseAllHour=24; FridayCloseAllHour=24; SaturdayStopTradingHour=24; SaturdayCloseAllHour=24; TradeSundayCandle=false; MondayStartHour=0; EndHourStopsSent=23.3; sep7b="===== "; roll="---- Rollover time ----"; DisableEaDuringRollover=false; ro1="Use 24H format, SERVER time."; ro2="Example: '23.55'"; RollOverStarts="23.55"; RollOverEnds="00.05"; sep10="===== "; amc="----Available Margin checks----"; sco="ScoobsMarginCheck=false; fk="ForexKiwi"; UseForexKiwi=false; FkMinimumMarginPercent=300; sep11="===== "; asi="----Average spread inputs----"; TicksToCount=MultiplierToDetectStopHunt=10; se52="===== "; oad="----Odds and ends----"; ChartRefreshDelaySeconds=3; DisplayGapSize=30; DisplayAsText=true; KeepTextOnTop=true; DisplayX=100; DisplayY=0; fontSise=10; fontName="Arial"; colour=White; Piip01=1; Piip02=2; Piip05=5; Piip10=10; Piip20=20; sep1g="===== ";</div>				
Bars in test	207626	Ticks modelled	414217	Modelling quality	
Mismatched charts errors	0				
Initial deposit	200.00	Spread			
Total net profit	44.36	Gross profit	67.22	Gross loss	
Profit factor	2.94	Expected payoff	2.33		
Absolute drawdown	0.00	Maximal drawdown	7.84 (3.59%)	Relative drawdown	3.59%
Total trades	19	Short positions (won %)	0 (0.00%)	Long positions (won %)	19 (63.16%)
		Profit trades (% of total)	13 (68.42%)	Loss trades (% of total)	6 (31.58%)
	Largest	profit trade	5.20	loss trade	
	Average	profit trade	5.17	loss trade	
Maximum	consecutive wins (profit in money)		5 (25.83)	consecutive losses (loss in money)	2

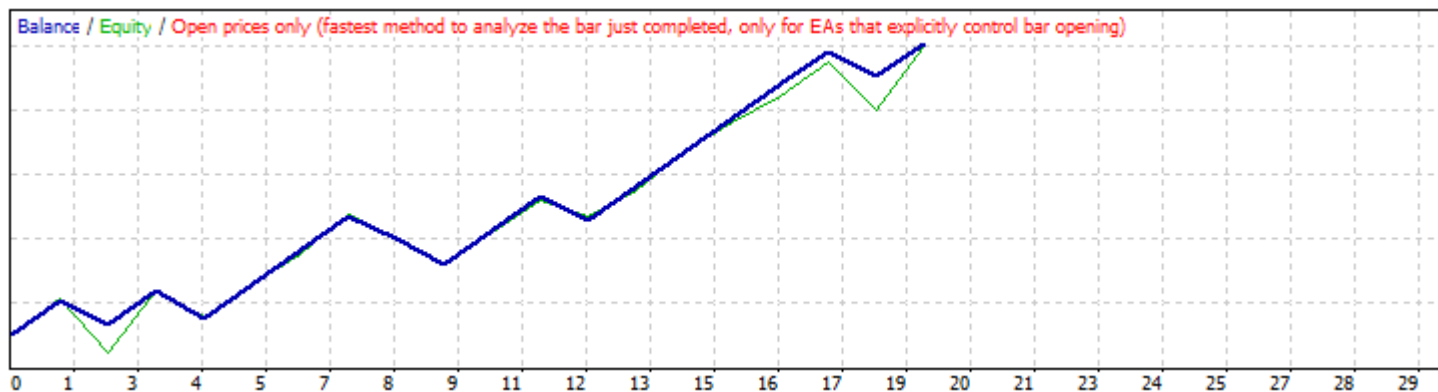
Maximal consecutive profit (count of wins)

25.83 (5) consecutive loss (count of losses)

-7

Average consecutive wins

2 consecutive losses



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	B
1	2012.01.02 16:00	buy stop	1	0.01	1.29521	1.28921	1.30041		
2	2012.01.02 22:00	delete	1	0.01	1.29521	1.28921	1.30041		
3	2012.01.02 22:00	buy stop	2	0.01	1.29458	1.28858	1.29978		
4	2012.01.03 01:30	buy	2	0.01	1.29458	1.28858	1.29978		
5	2012.01.03 08:15	t/p	2	0.01	1.29978	1.28858	1.29978	5.20	
6	2013.01.22 04:00	buy stop	3	0.01	1.33288	1.32688	1.33808		
7	2013.01.22 05:00	delete	3	0.01	1.33288	1.32688	1.33808		
8	2013.01.22 05:15	buy stop	4	0.01	1.33675	1.33075	1.34195		
9	2013.01.22 08:15	buy	4	0.01	1.33675	1.33075	1.34195		
10	2013.01.22 09:30	modify	4	0.01	1.33675	1.33317	1.34195		
11	2013.01.22 10:15	s/l	4	0.01	1.33317	1.33317	1.34195	-3.58	
12	2013.02.19 12:00	buy stop	5	0.01	1.33559	1.32959	1.34079		
13	2013.02.19 15:30	buy	5	0.01	1.33559	1.32959	1.34079		
14	2013.02.20 01:15	t/p	5	0.01	1.34079	1.32959	1.34079	5.16	
15	2013.02.28 20:00	buy stop	6	0.01	1.30999	1.30399	1.31519		
16	2013.03.01 02:00	delete	6	0.01	1.30999	1.30399	1.31519		
17	2013.03.01 02:00	buy stop	7	0.01	1.30858	1.30258	1.31378		
18	2013.03.01 08:00	delete	7	0.01	1.30858	1.30258	1.31378		
19	2013.03.13 12:00	buy stop	8	0.01	1.30252	1.29652	1.30772		
20	2013.03.13 14:45	delete	8	0.01	1.30252	1.29652	1.30772		

21	2013.03.13 15:00	buy stop	9	0.01	1.29612	1.29012	1.30132	
22	2013.03.13 18:15	buy	9	0.01	1.29612	1.29012	1.30132	
23	2013.03.14 11:30	modify	9	0.01	1.29612	1.29202	1.30132	
24	2013.03.14 12:15	s/l	9	0.01	1.29202	1.29202	1.30132	-4.23
25	2013.04.01 04:00	buy stop	10	0.01	1.27970	1.27370	1.28490	
26	2013.04.01 08:30	buy	10	0.01	1.27970	1.27370	1.28490	
27	2013.04.01 16:15	t/p	10	0.01	1.28490	1.27370	1.28490	5.20
28	2013.04.22 08:00	buy stop	11	0.01	1.30907	1.30307	1.31427	
29	2013.04.22 09:45	delete	11	0.01	1.30907	1.30307	1.31427	
30	2013.04.22 10:00	buy stop	12	0.01	1.30575	1.29975	1.31095	
31	2013.04.22 16:00	delete	12	0.01	1.30575	1.29975	1.31095	
32	2013.05.07 20:00	buy stop	13	0.01	1.31060	1.30460	1.31580	
33	2013.05.08 02:00	delete	13	0.01	1.31060	1.30460	1.31580	
34	2013.05.08 02:00	buy stop	14	0.01	1.30952	1.30352	1.31472	
35	2013.05.08 04:00	buy	14	0.01	1.30952	1.30352	1.31472	
36	2013.05.08 12:15	t/p	14	0.01	1.31472	1.30352	1.31472	5.20
37	2013.08.22 04:00	buy stop	15	0.01	1.33591	1.32991	1.34111	
38	2013.08.22 10:00	delete	15	0.01	1.33591	1.32991	1.34111	
39	2013.09.27 04:00	buy stop	16	0.01	1.34947	1.34347	1.35467	
40	2013.09.27 06:45	delete	16	0.01	1.34947	1.34347	1.35467	
41	2013.09.27 07:00	buy stop	17	0.01	1.35069	1.34469	1.35589	
42	2013.09.27 10:45	delete	17	0.01	1.35069	1.34469	1.35589	
43	2013.10.09 08:00	buy stop	18	0.01	1.35829	1.35229	1.36349	
44	2013.10.09 13:15	delete	18	0.01	1.35829	1.35229	1.36349	
45	2013.11.12 08:00	buy stop	19	0.01	1.34063	1.33463	1.34583	
46	2013.11.12 12:15	buy	19	0.01	1.34063	1.33463	1.34583	
47	2013.11.12 13:00	modify	19	0.01	1.34063	1.33699	1.34583	
48	2013.11.13 17:45	t/p	19	0.01	1.34583	1.33699	1.34583	5.16

49	2013.12.24 12:00	buy stop	20	0.01	1.36935	1.36335	1.37455	
50	2013.12.24 18:00	delete	20	0.01	1.36935	1.36335	1.37455	
51	2014.01.02 04:00	buy stop	21	0.01	1.37859	1.37259	1.38379	
52	2014.01.02 08:45	delete	21	0.01	1.37859	1.37259	1.38379	
53	2014.01.22 20:00	buy stop	22	0.01	1.35658	1.35058	1.36178	
54	2014.01.23 02:00	delete	22	0.01	1.35658	1.35058	1.36178	
55	2014.01.23 02:00	buy stop	23	0.01	1.35571	1.34971	1.36091	
56	2014.01.23 08:00	delete	23	0.01	1.35571	1.34971	1.36091	
57	2014.02.05 08:00	buy stop	24	0.01	1.35261	1.34661	1.35781	
58	2014.02.05 09:45	delete	24	0.01	1.35261	1.34661	1.35781	
59	2014.02.05 10:00	buy stop	25	0.01	1.35400	1.34800	1.35920	
60	2014.02.05 14:15	buy	25	0.01	1.35400	1.34800	1.35920	
61	2014.02.05 15:00	modify	25	0.01	1.35400	1.34994	1.35920	
62	2014.02.05 15:30	modify	25	0.01	1.35400	1.35007	1.35920	
63	2014.02.05 16:00	modify	25	0.01	1.35400	1.35024	1.35920	
64	2014.02.05 18:00	modify	25	0.01	1.35400	1.35033	1.35920	
65	2014.02.06 06:15	modify	25	0.01	1.35400	1.35062	1.35920	
66	2014.02.06 13:45	s/l	25	0.01	1.35062	1.35062	1.35920	-3.51
67	2014.07.15 08:00	buy stop	26	0.01	1.36379	1.35779	1.36899	
68	2014.07.15 10:45	delete	26	0.01	1.36379	1.35779	1.36899	
69	2014.07.15 11:00	buy stop	27	0.01	1.36245	1.35645	1.36765	
70	2014.07.15 16:45	delete	27	0.01	1.36245	1.35645	1.36765	
71	2014.08.29 16:00	buy stop	28	0.01	1.31952	1.31352	1.32472	
72	2014.08.29 17:30	delete	28	0.01	1.31952	1.31352	1.32472	
73	2014.08.29 17:45	buy stop	29	0.01	1.31699	1.31099	1.32219	
74	2014.09.01 00:00	delete	29	0.01	1.31699	1.31099	1.32219	
75	2015.01.30 12:00	buy stop	30	0.01	1.13293	1.12693	1.13813	
76	2015.01.30 12:15	buy	30	0.01	1.13293	1.12693	1.13813	

77	2015.01.30 15:00	modify	30	0.01	1.13293	1.12900	1.13813	
78	2015.01.30 17:45	s/l	30	0.01	1.12900	1.12900	1.13813	-3.93
79	2015.02.05 04:00	buy stop	31	0.01	1.13619	1.13019	1.14139	
80	2015.02.05 09:45	buy	31	0.01	1.13619	1.13019	1.14139	
81	2015.02.05 12:30	t/p	31	0.01	1.14139	1.13019	1.14139	5.20
82	2015.03.20 00:00	buy stop	32	0.01	1.06762	1.06162	1.07282	
83	2015.03.20 02:00	buy	32	0.01	1.06762	1.06162	1.07282	
84	2015.03.20 14:15	t/p	32	0.01	1.07282	1.06162	1.07282	5.20
85	2015.06.26 16:00	buy stop	33	0.01	1.11974	1.11374	1.12494	
86	2015.06.26 22:00	delete	33	0.01	1.11974	1.11374	1.12494	
87	2015.09.28 12:00	buy stop	34	0.01	1.11999	1.11399	1.12519	
88	2015.09.28 13:00	buy	34	0.01	1.11999	1.11399	1.12519	
89	2015.09.28 13:30	modify	34	0.01	1.11999	1.11632	1.12519	
90	2015.09.28 14:00	modify	34	0.01	1.11999	1.11634	1.12519	
91	2015.09.28 15:30	s/l	34	0.01	1.11634	1.11634	1.12519	-3.65
92	2015.09.28 15:30	buy stop	35	0.01	1.11895	1.11295	1.12415	
93	2015.09.28 17:30	buy	35	0.01	1.11895	1.11295	1.12415	
94	2015.09.28 18:45	t/p	35	0.01	1.12415	1.11295	1.12415	5.20
95	2015.09.28 18:45	buy stop	36	0.01	1.12551	1.11951	1.13071	
96	2015.09.29 00:45	delete	36	0.01	1.12551	1.11951	1.13071	
97	2016.01.19 04:00	buy stop	37	0.01	1.09069	1.08469	1.09589	
98	2016.01.19 09:15	delete	37	0.01	1.09069	1.08469	1.09589	
99	2016.01.26 12:00	buy stop	38	0.01	1.08573	1.07973	1.09093	
100	2016.01.26 18:00	delete	38	0.01	1.08573	1.07973	1.09093	
101	2016.01.26 18:00	buy stop	39	0.01	1.08684	1.08084	1.09204	
102	2016.01.27 00:00	buy	39	0.01	1.08684	1.08084	1.09204	
103	2016.01.28 11:15	t/p	39	0.01	1.09204	1.08084	1.09204	5.07
104	2016.06.28 20:00	buy stop	40	0.01	1.10724	1.10124	1.11244	

105	2016.06.28 23:00	buy	40	0.01	1.10724	1.10124	1.11244	
106	2016.06.29 04:30	modify	40	0.01	1.10724	1.10355	1.11244	
107	2016.06.29 05:00	modify	40	0.01	1.10724	1.10366	1.11244	
108	2016.06.29 17:15	t/p	40	0.01	1.11244	1.10366	1.11244	5.16
109	2016.07.27 08:00	buy stop	41	0.01	1.10196	1.09596	1.10716	
110	2016.07.27 14:00	delete	41	0.01	1.10196	1.09596	1.10716	
111	2016.07.27 20:00	buy stop	42	0.01	1.10108	1.09508	1.10628	
112	2016.07.27 21:30	buy	42	0.01	1.10108	1.09508	1.10628	
113	2016.07.27 22:30	t/p	42	0.01	1.10628	1.09508	1.10628	5.20
114	2016.07.27 22:30	buy stop	43	0.01	1.10667	1.10067	1.11187	
115	2016.07.28 00:15	buy	43	0.01	1.10667	1.10067	1.11187	
116	2016.07.28 10:45	t/p	43	0.01	1.11187	1.10067	1.11187	5.20
117	2016.12.14 04:00	buy stop	44	0.01	1.06533	1.05933	1.07053	
118	2016.12.14 09:15	buy	44	0.01	1.06533	1.05933	1.07053	
119	2016.12.14 10:30	modify	44	0.01	1.06533	1.06111	1.07053	
120	2016.12.14 11:45	modify	44	0.01	1.06533	1.06121	1.07053	
121	2016.12.14 12:30	modify	44	0.01	1.06533	1.06136	1.07053	
122	2016.12.14 21:15	s/l	44	0.01	1.06136	1.06136	1.07053	-3.97
123	2017.04.12 16:00	buy stop	45	0.01	1.06201	1.05601	1.06721	
124	2017.04.12 17:45	delete	45	0.01	1.06201	1.05601	1.06721	
125	2017.04.12 18:00	buy stop	46	0.01	1.06385	1.05785	1.06905	
126	2017.04.12 19:30	delete	46	0.01	1.06385	1.05785	1.06905	
127	2017.04.12 19:45	buy stop	47	0.01	1.06237	1.05637	1.06757	
128	2017.04.12 22:30	buy	47	0.01	1.06237	1.05637	1.06757	
129	2017.04.13 05:45	t/p	47	0.01	1.06757	1.05637	1.06757	5.07
130	2017.05.26 16:00	buy stop	48	0.01	1.12001	1.11401	1.12521	
131	2017.05.26 22:00	delete	48	0.01	1.12001	1.11401	1.12521	
132	2017.09.05 04:00	buy stop	49	0.01	1.19194	1.18594	1.19714	

133	2017.09.05 10:00	delete	49	0.01	1.19194	1.18594	1.19714
134	2017.11.01 04:00	buy stop	50	0.01	1.16598	1.15998	1.17118
135	2017.11.01 10:00	delete	50	0.01	1.16598	1.15998	1.17118
136	2017.11.01 10:00	buy stop	51	0.01	1.16597	1.15997	1.17117
137	2017.11.01 16:00	delete	51	0.01	1.16597	1.15997	1.17117
138	2018.11.23 12:00	buy stop	52	0.01	1.13939	1.13339	1.14459
139	2018.11.23 18:00	delete	52	0.01	1.13939	1.13339	1.14459
140	2019.02.04 20:00	buy stop	53	0.01	1.14507	1.13907	1.15027
141	2019.02.05 02:00	delete	53	0.01	1.14507	1.13907	1.15027
142	2019.04.23 08:00	buy stop	54	0.01	1.12695	1.12095	1.13215
143	2019.04.23 14:00	delete	54	0.01	1.12695	1.12095	1.13215
144	2019.04.23 14:00	buy stop	55	0.01	1.12723	1.12123	1.13243
145	2019.04.23 15:45	delete	55	0.01	1.12723	1.12123	1.13243
146	2019.06.28 20:00	buy stop	56	0.01	1.13784	1.13184	1.14304
147	2019.07.01 00:00	delete	56	0.01	1.13784	1.13184	1.14304
148	2019.07.01 00:00	buy stop	57	0.01	1.13870	1.13270	1.14390
149	2019.07.01 06:00	delete	57	0.01	1.13870	1.13270	1.14390
150	2019.08.12 00:00	buy stop	58	0.01	1.12177	1.11577	1.12697
151	2019.08.12 06:00	delete	58	0.01	1.12177	1.11577	1.12697