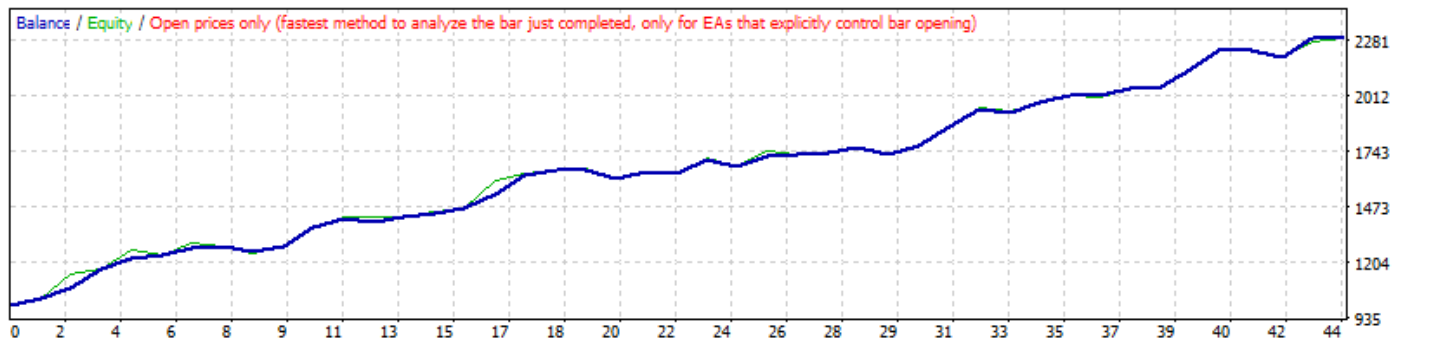


Strategy Tester Report

FX Blue - Trading Simulator v3

ICMarkets-Demo02 (Build 1212)

Symbol	EURUSD (Euro vs US Dollar)				
Period	15 Minutes (M15) 2019.01.04 17:00 - 2019.10.07 23:59 (2019.01.01 - 2019.10.08)				
Model	Open prices only (only for Expert Advisors that explicitly control bar opening)				
Parameters	Overrides="=== Speed settings ==="; SpeedFactor=0; SpeedFactorTickCount=1; PauseOptions="=== Pause on close ==="; PauseTester=0; OtherTimeframes="=== Create offline charts ==="; offline_M1=false; offline_M5=false; offline_M15=false; offline_M30=false; offline_H1=false; offline_H4=false; offline_D1=false; offline_W1=false; offline_MN1=false; OfflineUpdateMilliseconds=500; Scaling="=== Scaling for large screens ==="; AutoScaling=true;				
Bars in test	18945	Ticks modelled	37788	Modelling quality	n/a
Mismatched charts errors	0				
Initial deposit	1000.00	Spread	Current (10)		
Total net profit	1292.23	Gross profit	1523.45	Gross loss	-231.22
Profit factor	6.59	Expected payoff	29.37		
Absolute drawdown	16.72	Maximal drawdown	97.41 (7.34%)	Relative drawdown	7.34% (97.41)
Total trades	44	Short positions (won %)	24 (83.33%)	Long positions (won %)	20 (65.00%)
		Profit trades (% of total)	33 (75.00%)	Loss trades (% of total)	11 (25.00%)
		Largest profit trade	101.89	loss trade	-46.40
		Average profit trade	46.17	loss trade	-21.02
		Maximum consecutive wins (profit in money)	7 (285.60)	consecutive losses (loss in money)	2 (-42.83)
		Maximal consecutive profit (count of wins)	285.60 (7)	consecutive loss (count of losses)	-46.40 (1)
		Average consecutive wins	3	consecutive losses	1



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2019.01.07 11:00	buy	1	0.10	1.14326	0.00000	0.00000		
2	2019.01.07 17:45	modify	1	0.10	1.14326	1.14522	0.00000		
3	2019.01.07 21:45	modify	1	0.10	1.14326	1.14647	0.00000		
4	2019.01.08 03:15	s/l	1	0.10	1.14647	1.14647	0.00000	30.99	1030.98
5	2019.01.08 12:45	buy	2	0.10	1.14476	0.00000	0.00000		
6	2019.01.08 13:45	buy	3	0.10	1.14551	0.00000	0.00000		
7	2019.01.09 16:45	close	3	0.10	1.15101	0.00000	0.00000	53.88	1084.87
8	2019.01.09 18:15	modify	2	0.10	1.14476	1.15067	0.00000		
9	2019.01.10 00:45	modify	2	0.10	1.14476	1.15312	0.00000		
10	2019.01.10 07:30	modify	2	0.10	1.14476	1.15428	0.00000		
11	2019.01.10 10:00	s/l	2	0.10	1.15428	1.15428	0.00000	90.74	1175.61
12	2019.01.14 11:30	sell	4	0.10	1.14718	0.00000	0.00000		
13	2019.01.15 07:30	sell	5	0.10	1.14778	0.00000	0.00000		
14	2019.01.15 13:00	close	5	0.10	1.14304	0.00000	0.00000	47.40	1223.01
15	2019.01.15 13:00	modify	4	0.10	1.14718	1.14506	0.00000		
16	2019.01.15 17:00	s/l	4	0.10	1.14506	1.14506	0.00000	21.80	1244.81
17	2019.01.17 04:00	sell	6	0.10	1.13941	0.00000	0.00000		
18	2019.01.17 06:30	sell	7	0.10	1.13845	0.00000	0.00000		
19	2019.01.18 19:00	close	6	0.10	1.13631	0.00000	0.00000	31.60	1276.40
20	2019.01.21 01:30	modify	7	0.10	1.13845	1.13765	0.00000		
21	2019.01.21 02:15	s/l	7	0.10	1.13765	1.13765	0.00000	9.19	1285.60
22	2019.01.21 13:15	sell	8	0.10	1.13730	0.00000	0.00000		
23	2019.01.22 07:45	sell	9	0.10	1.13590	0.00000	0.00000		
24	2019.01.24 02:00	close	9	0.10	1.13871	0.00000	0.00000	-25.71	1259.89
25	2019.01.24 13:00	modify	8	0.10	1.13730	1.13518	0.00000		
26	2019.01.24 14:30	s/l	8	0.10	1.13518	1.13518	0.00000	24.18	1284.07

10/9/2019	Strategy Tester: FX Blue - Trading Simulator v3								
27	2019.02.05 02:45	sell	10	0.10	1.14370	0.00000	0.00000		
28	2019.02.05 19:00	modify	10	0.10	1.14370	1.14242	0.00000		
29	2019.02.06 07:15	modify	10	0.10	1.14370	1.14107	0.00000		
30	2019.02.06 11:00	modify	10	0.10	1.14370	1.14027	0.00000		
31	2019.02.06 21:15	modify	10	0.10	1.14370	1.13833	0.00000		
32	2019.02.07 06:00	modify	10	0.10	1.14370	1.13720	0.00000		
33	2019.02.07 14:15	modify	10	0.10	1.14370	1.13460	0.00000		
34	2019.02.07 15:15	s/l	10	0.10	1.13460	1.13460	0.00000	93.39	1377.46
35	2019.02.08 19:45	sell	11	0.10	1.13309	0.00000	0.00000		
36	2019.02.11 09:00	modify	11	0.10	1.13309	1.13308	0.00000		
37	2019.02.11 21:15	modify	11	0.10	1.13309	1.12869	0.00000		
38	2019.02.12 09:30	s/l	11	0.10	1.12869	1.12869	0.00000	45.19	1422.65
39	2019.02.12 13:30	sell	12	0.10	1.12772	0.00000	0.00000		
40	2019.02.13 12:15	sell	13	0.10	1.13183	0.00000	0.00000		
41	2019.02.13 17:45	close	12	0.10	1.12951	0.00000	0.00000	-17.30	1405.35
42	2019.02.13 17:45	close	13	0.10	1.12951	0.00000	0.00000	23.20	1428.55
43	2019.02.18 19:45	buy	14	0.10	1.13083	0.00000	0.00000		
44	2019.02.19 18:30	modify	14	0.10	1.13083	1.13154	0.00000		
45	2019.02.19 21:45	modify	14	0.10	1.13083	1.13284	0.00000		
46	2019.02.20 14:15	s/l	14	0.10	1.13284	1.13284	0.00000	17.87	1446.42
47	2019.03.01 11:00	sell	15	0.10	1.13633	0.00000	0.00000		
48	2019.03.04 12:00	modify	15	0.10	1.13633	1.13613	0.00000		
49	2019.03.04 15:15	modify	15	0.10	1.13633	1.13437	0.00000		
50	2019.03.04 15:30	s/l	15	0.10	1.13437	1.13437	0.00000	20.20	1466.62
51	2019.03.07 06:00	sell	16	0.10	1.13046	0.00000	0.00000		
52	2019.03.07 07:15	sell	17	0.10	1.13045	0.00000	0.00000		
53	2019.03.07 17:00	close	16	0.10	1.12339	0.00000	0.00000	70.70	1537.32
54	2019.03.07 19:15	modify	17	0.10	1.13045	1.12345	0.00000		
55	2019.03.08 00:00	modify	17	0.10	1.13045	1.12099	0.00000		
56	2019.03.08 09:00	s/l	17	0.10	1.12099	1.12099	0.00000	95.20	1632.51
57	2019.03.15 20:15	buy	18	0.10	1.13181	0.00000	0.00000		
58	2019.03.18 09:30	modify	18	0.10	1.13181	1.13160	0.00000		
59	2019.03.18 11:15	modify	18	0.10	1.13181	1.13308	0.00000		
60	2019.03.18 15:00	modify	18	0.10	1.13181	1.13384	0.00000		
61	2019.03.18 18:30	s/l	18	0.10	1.13384	1.13384	0.00000	19.19	1651.70
62	2019.03.29 12:45	sell	19	0.10	1.12163	0.00000	0.00000		
63	2019.04.01 09:00	modify	19	0.10	1.12163	1.12551	0.00000		
64	2019.04.02 00:00	modify	19	0.10	1.12163	1.12210	0.00000		
65	2019.04.02 13:00	modify	19	0.10	1.12163	1.12118	0.00000		
66	2019.04.02 15:45	s/l	19	0.10	1.12118	1.12118	0.00000	5.69	1657.39
67	2019.04.02 23:15	sell	20	0.10	1.12019	0.00000	0.00000		
68	2019.04.03 13:00	close	20	0.10	1.12489	0.00000	0.00000	-46.40	1610.99
69	2019.04.05 01:00	buy	21	0.10	1.12216	0.00000	0.00000		
70	2019.04.08 08:00	modify	21	0.10	1.12216	1.12086	0.00000		
71	2019.04.08 14:00	modify	21	0.10	1.12216	1.12235	0.00000		
72	2019.04.08 17:15	modify	21	0.10	1.12216	1.12515	0.00000		
73	2019.04.08 17:15	modify	21	0.10	1.12216	1.12598	0.00000		
74	2019.04.08 18:00	s/l	21	0.10	1.12598	1.12598	0.00000	37.09	1648.07
75	2019.04.16 07:00	buy	22	0.10	1.13037	0.00000	0.00000		
76	2019.04.16 18:30	close	22	0.10	1.12895	0.00000	0.00000	-14.20	1633.87
77	2019.04.24 05:30	sell	23	0.10	1.12135	0.00000	0.00000		
78	2019.04.24 05:30	modify	23	0.10	1.12135	1.12635	0.00000		
79	2019.04.24 18:00	modify	23	0.10	1.12135	1.12093	0.00000		
80	2019.04.24 21:00	modify	23	0.10	1.12135	1.11778	0.00000		
81	2019.04.25 01:00	modify	23	0.10	1.12135	1.11648	0.00000		
82	2019.04.25 23:30	modify	23	0.10	1.12135	1.11419	0.00000		
83	2019.04.26 05:45	s/l	23	0.10	1.11419	1.11419	0.00000	73.99	1707.86
84	2019.05.07 06:45	buy	24	0.10	1.12068	0.00000	0.00000		
85	2019.05.07 06:45	modify	24	0.10	1.12068	1.11568	0.00000		
86	2019.05.07 17:30	modify	24	0.10	1.12068	1.11734	0.00000		
87	2019.05.07 19:15	s/l	24	0.10	1.11734	1.11734	0.00000	-33.40	1674.46
88	2019.05.08 05:00	buy	25	0.10	1.11994	0.00000	0.00000		
89	2019.05.08 05:00	modify	25	0.10	1.11994	1.11494	0.00000		
90	2019.05.09 11:15	buy	26	0.10	1.11807	0.00000	0.00000		
91	2019.05.09 11:15	modify	26	0.10	1.11807	1.11307	0.00000		
92	2019.05.09 19:00	close	26	0.10	1.12277	1.11307	0.00000	47.00	1721.46
93	2019.05.09 22:45	modify	25	0.10	1.11994	1.12103	0.00000		

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94	2019.05.10 00:00	s/l	25	0.10	1.12103	1.12103	0.00000	6.44	1727.90
95	2019.05.13 11:15	buy	27	0.10	1.12309	0.00000	0.00000		
96	2019.05.13 11:15	modify	27	0.10	1.12309	1.11809	0.00000		
97	2019.05.13 17:15	modify	27	0.10	1.12309	1.12435	0.00000		
98	2019.05.13 18:00	s/l	27	0.10	1.12435	1.12435	0.00000	12.60	1740.50
99	2019.05.15 21:30	sell	28	0.10	1.12032	0.00000	0.00000		
100	2019.05.15 21:30	modify	28	0.10	1.12032	1.12532	0.00000		
101	2019.05.16 09:15	modify	28	0.10	1.12032	1.12308	0.00000		
102	2019.05.16 21:45	modify	28	0.10	1.12032	1.11952	0.00000		
103	2019.05.17 03:15	modify	28	0.10	1.12032	1.11847	0.00000		
104	2019.05.17 10:15	s/l	28	0.10	1.11847	1.11847	0.00000	20.89	1761.39
105	2019.05.22 17:45	buy	29	0.10	1.11620	0.00000	0.00000		
106	2019.05.22 17:45	modify	29	0.10	1.11620	1.11120	0.00000		
107	2019.05.23 04:45	modify	29	0.10	1.11620	1.11373	0.00000		
108	2019.05.23 10:15	s/l	29	0.10	1.11373	1.11373	0.00000	-28.04	1733.35
109	2019.06.06 16:30	buy	30	0.10	1.12717	0.00000	0.00000		
110	2019.06.06 16:30	modify	30	0.10	1.12717	1.12217	0.00000		
111	2019.06.07 17:45	modify	30	0.10	1.12717	1.12983	0.00000		
112	2019.06.07 20:00	modify	30	0.10	1.12717	1.13162	0.00000		
113	2019.06.10 02:15	s/l	30	0.10	1.13162	1.13162	0.00000	42.27	1775.62
114	2019.06.21 05:45	buy	31	0.10	1.13050	0.00000	0.00000		
115	2019.06.21 05:45	modify	31	0.10	1.13050	1.12550	0.00000		
116	2019.06.21 19:30	modify	31	0.10	1.13050	1.12993	0.00000		
117	2019.06.21 22:00	modify	31	0.10	1.13050	1.13301	0.00000		
118	2019.06.24 01:15	modify	31	0.10	1.13050	1.13550	0.00000		
119	2019.06.24 09:30	modify	31	0.10	1.13050	1.13657	0.00000		
120	2019.06.24 16:15	modify	31	0.10	1.13050	1.13787	0.00000		
121	2019.06.25 01:15	modify	31	0.10	1.13050	1.13876	0.00000		
122	2019.06.25 09:45	modify	31	0.10	1.13050	1.13938	0.00000		
123	2019.06.25 10:30	s/l	31	0.10	1.13938	1.13938	0.00000	86.57	1862.19
124	2019.06.28 16:15	sell	32	0.10	1.13874	0.00000	0.00000		
125	2019.06.28 16:15	modify	32	0.10	1.13874	1.14374	0.00000		
126	2019.07.01 08:15	modify	32	0.10	1.13874	1.13691	0.00000		
127	2019.07.01 20:30	modify	32	0.10	1.13874	1.13369	0.00000		
128	2019.07.02 01:00	modify	32	0.10	1.13874	1.13004	0.00000		
129	2019.07.02 10:45	s/l	32	0.10	1.13004	1.13004	0.00000	88.19	1950.38
130	2019.07.03 00:45	sell	33	0.10	1.12895	0.00000	0.00000		
131	2019.07.03 00:45	modify	33	0.10	1.12895	1.13395	0.00000		
132	2019.07.03 14:00	modify	33	0.10	1.12895	1.13096	0.00000		
133	2019.07.03 17:30	s/l	33	0.10	1.13096	1.13096	0.00000	-20.10	1930.28
134	2019.07.04 18:45	sell	34	0.10	1.12814	0.00000	0.00000		
135	2019.07.04 18:45	modify	34	0.10	1.12814	1.13314	0.00000		
136	2019.07.05 02:15	modify	34	0.10	1.12814	1.13041	0.00000		
137	2019.07.05 14:15	modify	34	0.10	1.12814	1.12739	0.00000		
138	2019.07.05 21:30	modify	34	0.10	1.12814	1.12327	0.00000		
139	2019.07.08 08:15	s/l	34	0.10	1.12327	1.12327	0.00000	49.89	1980.17
140	2019.07.10 14:00	buy	35	0.10	1.12177	0.00000	0.00000		
141	2019.07.10 14:00	modify	35	0.10	1.12177	1.11677	0.00000		
142	2019.07.10 18:30	modify	35	0.10	1.12177	1.12323	0.00000		
143	2019.07.11 04:15	modify	35	0.10	1.12177	1.12421	0.00000		
144	2019.07.11 08:15	modify	35	0.10	1.12177	1.12564	0.00000		
145	2019.07.11 16:30	s/l	35	0.10	1.12564	1.12564	0.00000	35.36	2015.53
146	2019.07.12 06:15	buy	36	0.10	1.12687	0.00000	0.00000		
147	2019.07.12 06:15	modify	36	0.10	1.12687	1.12187	0.00000		
148	2019.07.12 12:45	modify	36	0.10	1.12687	1.12369	0.00000		
149	2019.07.12 23:00	modify	36	0.10	1.12687	1.12579	0.00000		
150	2019.07.15 10:30	modify	36	0.10	1.12687	1.12687	0.00000		
151	2019.07.15 15:00	s/l	36	0.10	1.12687	1.12687	0.00000	-1.11	2014.41
152	2019.07.15 21:45	sell	37	0.10	1.12579	0.00000	0.00000		
153	2019.07.15 21:45	modify	37	0.10	1.12579	1.13079	0.00000		
154	2019.07.16 05:15	modify	37	0.10	1.12579	1.12831	0.00000		
155	2019.07.16 13:45	modify	37	0.10	1.12579	1.12531	0.00000		
156	2019.07.16 18:00	modify	37	0.10	1.12579	1.12304	0.00000		
157	2019.07.16 23:30	modify	37	0.10	1.12579	1.12181	0.00000		
158	2019.07.17 06:30	modify	37	0.10	1.12579	1.12251	0.00000		
159	2019.07.17 18:00	s/l	37	0.10	1.12251	1.12251	0.00000	33.99	2048.41
160	2019.07.26 09:45	sell	38	0.10	1.11405	0.00000	0.00000		

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161	2019.07.26 09:45	modify	38	0.10	1.11405	1.11905	0.00000		
162	2019.07.26 17:45	modify	38	0.10	1.11405	1.11615	0.00000		
163	2019.07.26 21:30	modify	38	0.10	1.11405	1.11335	0.00000		
164	2019.07.26 23:30	s/l	38	0.10	1.11335	1.11335	0.00000	7.00	2055.41
165	2019.07.30 05:45	sell	39	0.10	1.11410	0.00000	0.00000		
166	2019.07.30 05:45	modify	39	0.10	1.11410	1.11910	0.00000		
167	2019.07.31 01:15	modify	39	0.10	1.11410	1.11700	0.00000		
168	2019.07.31 09:30	modify	39	0.10	1.11410	1.11659	0.00000		
169	2019.07.31 22:00	modify	39	0.10	1.11410	1.11398	0.00000		
170	2019.08.01 02:00	modify	39	0.10	1.11410	1.11202	0.00000		
171	2019.08.01 04:45	modify	39	0.10	1.11410	1.10904	0.00000		
172	2019.08.01 08:30	modify	39	0.10	1.11410	1.10595	0.00000		
173	2019.08.01 14:30	modify	39	0.10	1.11410	1.10563	0.00000		
174	2019.08.01 17:30	s/l	39	0.10	1.10563	1.10563	0.00000	87.09	2142.50
175	2019.08.05 05:15	buy	40	0.10	1.11166	0.00000	0.00000		
176	2019.08.05 05:15	modify	40	0.10	1.11166	1.10666	0.00000		
177	2019.08.05 13:30	modify	40	0.10	1.11166	1.11287	0.00000		
178	2019.08.05 18:15	modify	40	0.10	1.11166	1.11437	0.00000		
179	2019.08.05 23:45	modify	40	0.10	1.11166	1.11762	0.00000		
180	2019.08.06 05:45	modify	40	0.10	1.11166	1.12196	0.00000		
181	2019.08.06 06:45	s/l	40	0.10	1.12196	1.12196	0.00000	101.89	2244.38
182	2019.08.08 05:00	buy	41	0.10	1.12084	0.00000	0.00000		
183	2019.08.08 05:00	modify	41	0.10	1.12084	1.11584	0.00000		
184	2019.08.09 00:15	modify	41	0.10	1.12084	1.11714	0.00000		
185	2019.08.09 08:30	close	41	0.10	1.11969	1.11714	0.00000	-12.62	2231.77
186	2019.08.22 22:00	buy	42	0.10	1.10860	0.00000	0.00000		
187	2019.08.22 22:00	modify	42	0.10	1.10860	1.10360	0.00000		
188	2019.08.23 06:30	modify	42	0.10	1.10860	1.10569	0.00000		
189	2019.08.23 12:45	s/l	42	0.10	1.10569	1.10569	0.00000	-30.21	2201.55
190	2019.08.30 05:30	sell	43	0.10	1.10499	0.00000	0.00000		
191	2019.08.30 05:30	modify	43	0.10	1.10499	1.10999	0.00000		
192	2019.08.30 16:00	modify	43	0.10	1.10499	1.10643	0.00000		
193	2019.08.30 22:30	modify	43	0.10	1.10499	1.10034	0.00000		
194	2019.09.02 09:15	modify	43	0.10	1.10499	1.09999	0.00000		
195	2019.09.02 14:00	modify	43	0.10	1.10499	1.09876	0.00000		
196	2019.09.02 21:00	modify	43	0.10	1.10499	1.09813	0.00000		
197	2019.09.03 08:15	modify	43	0.10	1.10499	1.09583	0.00000		
198	2019.09.03 17:15	s/l	43	0.10	1.09583	1.09583	0.00000	92.79	2294.34
199	2019.09.06 09:45	buy	44	0.10	1.10468	0.00000	0.00000		
200	2019.09.06 09:45	modify	44	0.10	1.10468	1.09968	0.00000		
201	2019.09.09 22:15	modify	44	0.10	1.10468	1.10458	0.00000		
202	2019.09.09 23:45	s/l	44	0.10	1.10458	1.10458	0.00000	-2.12	2292.23