

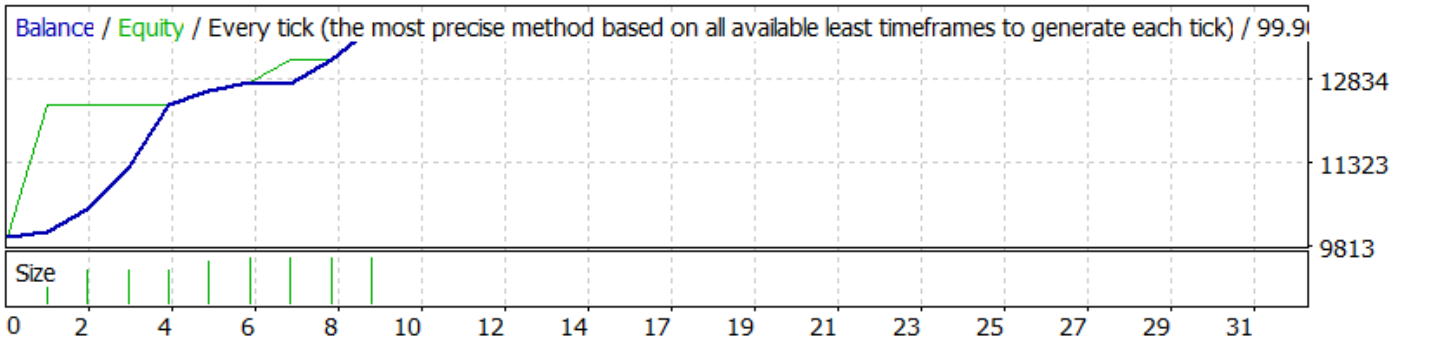
Strategy Tester Report

Heron 1.02

InfinoxCapitalLimited-InfinoxUK (Build 1260)

Symbol: EURGBP (Euro vs Great Britain Pound)
 Period: Daily (D1) 2015.08.02 00:00 - 2020.07.06 00:00 (2015.08.01 - 2020.07.07)
 Model: Every tick (the most precise method based on all available least timeframes)
 Parameters: Freq_1=170; Freq_Plus1=0; TriggerBuy=3; TriggerSell=9; Risk=10; MaxOpenOrders=99; TriggerInterval=3; TS_Distance=60; TS_Step=100;

Bars in test	1641 Ticks modelled	105206066 Modelling quality	99.90%
Mismatched charts errors	0		
Initial deposit	10000.00	Spread	Variable
Total net profit	3749.81 Gross profit	3781.91 Gross loss	-32.10
Profit factor	117.80 Expected payoff	416.65	
Absolute drawdown	2362.53 Maximal drawdown	2650.03 (25.76%) Relative drawdown	25.76% (2650.03)
Total trades	9 Short positions (won %)	5 (100.00%) Long positions (won %)	4 (75.00%)
	Profit trades (% of total)	8 (88.89%) Loss trades (% of total)	1 (11.11%)
	Largest profit trade	1135.78 loss trade	-32.10
	Average profit trade	472.74 loss trade	-32.10
	Maximum consecutive wins (profit in money)	6 (2791.98) consecutive losses (loss in money)	1 (-32.10)
	Maximal consecutive profit (count of wins)	2791.98 (6) consecutive loss (count of losses)	-32.10 (1)
	Average consecutive wins	4 consecutive losses	1



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2016.07.05 07:44	sell	1	0.10	0.84803	0.00000	0.00000		
2	2016.10.03 07:30	sell	2	0.10	0.87349	0.00000	0.00000		
3	2016.10.06 23:07	sell	3	0.10	0.89996	0.00000	0.00000		
4	2016.10.06 23:09	sell	4	0.10	0.93131	0.00000	0.00000		
5	2016.12.01 10:35	modify	4	0.10	0.93131	0.84504	0.00000		
6	2016.12.01 10:35	modify	3	0.10	0.89996	0.84504	0.00000		
7	2016.12.01 10:35	modify	2	0.10	0.87349	0.84504	0.00000		
8	2016.12.01 10:35	modify	1	0.10	0.84803	0.84504	0.00000		
9	2016.12.01 10:55	modify	4	0.10	0.93131	0.84443	0.00000		
10	2016.12.01 10:55	modify	3	0.10	0.89996	0.84443	0.00000		
11	2016.12.01 10:55	modify	2	0.10	0.87349	0.84443	0.00000		
12	2016.12.01 10:55	modify	1	0.10	0.84803	0.84443	0.00000		
13	2016.12.01 10:58	modify	4	0.10	0.93131	0.84383	0.00000		
14	2016.12.01 10:58	modify	3	0.10	0.89996	0.84383	0.00000		
15	2016.12.01 10:58	modify	2	0.10	0.87349	0.84383	0.00000		
16	2016.12.01 10:58	modify	1	0.10	0.84803	0.84383	0.00000		
17	2016.12.01 11:01	modify	4	0.10	0.93131	0.84321	0.00000		
18	2016.12.01 11:01	modify	3	0.10	0.89996	0.84321	0.00000		
19	2016.12.01 11:01	modify	2	0.10	0.87349	0.84321	0.00000		
20	2016.12.01 11:01	modify	1	0.10	0.84803	0.84321	0.00000		
21	2016.12.01 11:03	modify	4	0.10	0.93131	0.84257	0.00000		
22	2016.12.01 11:03	modify	3	0.10	0.89996	0.84257	0.00000		
23	2016.12.01 11:03	modify	2	0.10	0.87349	0.84257	0.00000		
24	2016.12.01 11:03	modify	1	0.10	0.84803	0.84257	0.00000		
25	2016.12.01 11:08	modify	4	0.10	0.93131	0.84194	0.00000		
26	2016.12.01 11:08	modify	3	0.10	0.89996	0.84194	0.00000		
27	2016.12.01 11:08	modify	2	0.10	0.87349	0.84194	0.00000		
28	2016.12.01 11:08	modify	1	0.10	0.84803	0.84194	0.00000		
29	2016.12.01 11:09	modify	4	0.10	0.93131	0.84130	0.00000		
30	2016.12.01 11:09	modify	3	0.10	0.89996	0.84130	0.00000		
31	2016.12.01 11:09	modify	2	0.10	0.87349	0.84130	0.00000		

32	2016.12.01 11:09	modify	1	0.10	0.84803	0.84130	0.00000		
33	2016.12.01 11:13	s/l	1	0.10	0.84130	0.84130	0.00000	87.51	10087.51
34	2016.12.01 11:13	s/l	2	0.10	0.84130	0.84130	0.00000	406.91	10494.42
35	2016.12.01 11:13	s/l	3	0.10	0.84130	0.84130	0.00000	740.54	11234.96
36	2016.12.01 11:13	s/l	4	0.10	0.84130	0.84130	0.00000	1135.78	12370.74
37	2017.04.18 17:40	buy	5	0.12	0.83714	0.00000	0.00000		
38	2017.05.16 08:54	modify	5	0.12	0.83714	0.85540	0.00000		
39	2017.05.16 08:56	s/l	5	0.12	0.85540	0.85540	0.00000	262.25	12632.98
40	2019.01.24 23:47	buy	6	0.13	0.86341	0.00000	0.00000		
41	2019.05.17 09:48	modify	6	0.13	0.86341	0.87440	0.00000		
42	2019.05.17 11:50	modify	6	0.13	0.86341	0.87500	0.00000		
43	2019.05.17 14:02	modify	6	0.13	0.86341	0.87560	0.00000		
44	2019.05.17 15:43	modify	6	0.13	0.86341	0.87621	0.00000		
45	2019.05.17 15:57	modify	6	0.13	0.86341	0.87684	0.00000		
46	2019.05.17 16:24	s/l	6	0.13	0.87684	0.87684	0.00000	159.00	12791.98
47	2019.10.16 12:22	buy	7	0.13	0.86150	0.00000	0.00000		
48	2019.12.12 22:00	buy	8	0.13	0.83551	0.00000	0.00000		
49	2020.03.01 23:08	modify	8	0.13	0.83551	0.86345	0.00000		
50	2020.03.01 23:08	modify	7	0.13	0.86150	0.86345	0.00000		
51	2020.03.01 23:19	modify	8	0.13	0.83551	0.86406	0.00000		
52	2020.03.01 23:19	modify	7	0.13	0.86150	0.86406	0.00000		
53	2020.03.01 23:27	s/l	7	0.13	0.86406	0.86406	0.00000	-32.10	12759.88
54	2020.03.01 23:27	s/l	8	0.13	0.86406	0.86406	0.00000	425.64	13185.52
55	2020.03.18 16:53	sell	9	0.13	0.93970	0.00000	0.00000		
56	2020.07.06 23:59	close at stop	9	0.13	0.90542	0.00000	0.00000	564.29	13749.81