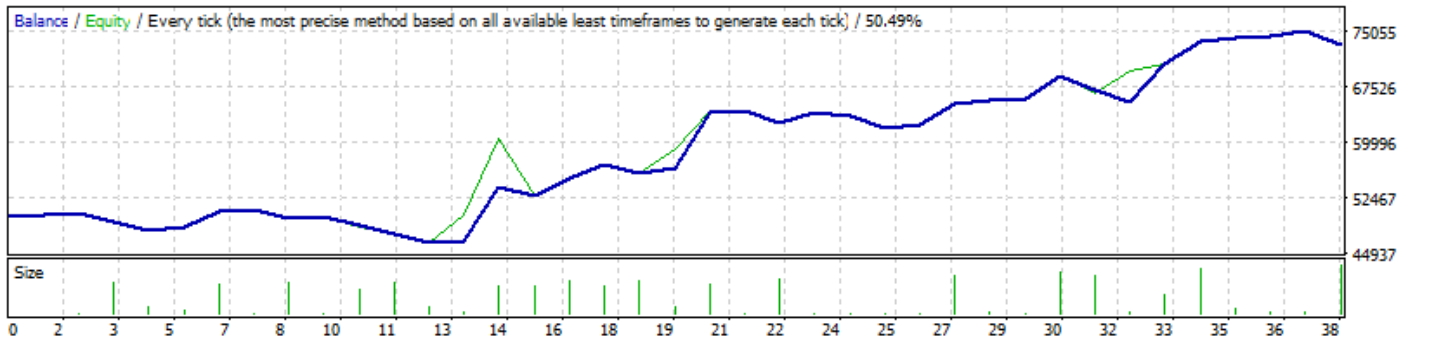


Strategy Tester Report

AlgoStrategyTest

IG-LIVE (Build 1170)

Symbol	EURUSD(£) (FX Spot EUR/USD, bet in £1 per USD 0.00010)			
Period	30 Minutes (M30) 2019.04.24 19:30 - 2019.07.04 13:30 (2010.01.01 - 2019.12.31)			
Model	Every tick (the most precise method based on all available least timeframes)			
Bars in test	2537	Ticks modelled	4461500	Modelling quality 50.49%
Mismatched charts errors	1			
Initial deposit	50000.00	Spread	7	
Total net profit	23348.27	Gross profit	42122.34	Gross loss -18774.07
Profit factor	2.24	Expected payoff	614.43	
Absolute drawdown	4339.41	Maximal drawdown	8836.10 (14.47%)	Relative drawdown 14.47% (8836.10)
Total trades	38	Short positions (won %)	24 (58.33%)	Long positions (won %) 14 (71.43%)
		Profit trades (% of total)	24 (63.16%)	Loss trades (% of total) 14 (36.84%)
		Largest profit trade	7521.15	loss trade -1880.55
		Average profit trade	1755.10	loss trade -1341.00
		Maximum consecutive wins (profit in money)	5 (9729.65)	consecutive losses (loss in money) 3 (-3690.99)
		Maximal consecutive profit (count of wins)	9729.65 (5)	consecutive loss (count of losses) -3690.99 (3)
		Average consecutive wins	3	consecutive losses 2



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2019.04.24 22:01	sell	1	11.50	1.11534	1.12618	1.11415		
2	2019.04.25 09:18	t/p	1	11.50	1.11415	1.12618	1.11415	136.85	50136.85
3	2019.04.30 22:01	sell	2	22.00	1.12140	1.12708	1.11867		
4	2019.05.01 21:55	close	2	22.00	1.11955	1.12708	1.11867	407.00	50543.85
5	2019.05.06 22:01	buy	3	200.50	1.11987	1.11924	1.12099		
6	2019.05.06 22:19	s/l	3	200.50	1.11924	1.11924	1.12099	-1263.15	49280.70
7	2019.05.07 22:01	sell	4	60.00	1.11893	1.12098	1.11774		
8	2019.05.08 07:14	s/l	4	60.00	1.12098	1.12098	1.11774	-1230.00	48050.70
9	2019.05.08 22:01	sell	5	42.90	1.11904	1.12184	1.11785		
10	2019.05.09 09:18	t/p	5	42.90	1.11785	1.12184	1.11785	510.51	48561.21
11	2019.05.09 22:01	buy	6	192.70	1.12132	1.12069	1.12244		
12	2019.05.10 01:14	t/p	6	192.70	1.12244	1.12069	1.12244	2158.24	50719.45
13	2019.05.15 22:01	sell	7	28.10	1.11995	1.12445	1.11876		
14	2019.05.16 14:00	t/p	7	28.10	1.11876	1.12445	1.11876	334.39	51053.84
15	2019.05.16 22:01	sell	8	24.60	1.11733	1.12250	1.11614		
16	2019.05.16 22:14	sell	9	202.50	1.11723	1.11786	1.11325		
17	2019.05.17 02:44	s/l	9	202.50	1.11786	1.11786	1.11325	-1275.75	49778.09
18	2019.05.17 10:30	t/p	8	24.60	1.11614	1.12250	1.11614	292.74	50070.83
19	2019.05.20 22:01	buy	10	198.60	1.11654	1.11591	1.11766		
20	2019.05.21 00:30	buy	11	162.50	1.11716	1.11639	1.12107		
21	2019.05.21 02:06	s/l	11	162.50	1.11639	1.11639	1.12107	-1251.25	48819.58
22	2019.05.21 06:03	s/l	10	198.60	1.11591	1.11591	1.11766	-1251.18	47568.40
23	2019.05.21 22:01	sell	12	66.40	1.11574	1.11753	1.11455		
24	2019.05.22 13:31	s/l	12	66.40	1.11753	1.11753	1.11455	-1188.56	46379.84
25	2019.05.22 22:01	sell	13	30.10	1.11502	1.11886	1.11383		
26	2019.05.23 05:07	sell	14	184.00	1.11492	1.11555	1.11095		
27	2019.05.23 07:37	sell	15	181.10	1.11463	1.11527	1.11066		
28	2019.05.23 08:07	t/p	13	30.10	1.11383	1.11886	1.11383	358.19	46738.03
29	2019.05.23 14:39	t/p	14	184.00	1.11095	1.11555	1.11095	7304.80	54042.83
30	2019.05.23 15:37	s/l	15	181.10	1.11527	1.11527	1.11066	-1159.04	52883.79
31	2019.05.23 22:01	buy	16	209.80	1.11746	1.11683	1.11858		
32	2019.05.24 07:04	t/p	16	209.80	1.11858	1.11683	1.11858	2349.76	55233.55

33	2019.05.27 05:54	sell	17	181.60	1.12080	1.12156	1.11681		
34	2019.05.27 12:45	close	17	181.60	1.11977	1.12156	1.11681	1870.48	57104.03
35	2019.05.27 12:45	buy	18	209.90	1.11976	1.11908	1.12368		
36	2019.05.27 14:22	close	18	209.90	1.11915	1.11908	1.12368	-1280.39	55823.64
37	2019.05.27 14:22	sell	19	188.50	1.11916	1.11990	1.11517		
38	2019.05.27 22:01	sell	20	63.10	1.11896	1.12117	1.11777		
39	2019.05.28 07:54	t/p	20	63.10	1.11777	1.12117	1.11777	750.89	56574.53
40	2019.05.28 22:01	sell	21	25.20	1.11595	1.12156	1.11476		
41	2019.05.29 10:09	t/p	19	188.50	1.11517	1.11990	1.11517	7521.15	64095.68
42	2019.05.29 14:06	t/p	21	25.20	1.11476	1.12156	1.11476	299.88	64395.56
43	2019.05.30 06:09	sell	22	220.50	1.11365	1.11438	1.10968		
44	2019.05.30 10:54	s/l	22	220.50	1.11438	1.11438	1.10968	-1609.65	62785.91
45	2019.05.30 22:01	buy	23	27.50	1.11287	1.10717	1.11729		
46	2019.05.31 15:24	t/p	23	27.50	1.11729	1.10717	1.11729	1215.50	64001.41
47	2019.06.03 22:01	sell	24	28.10	1.12401	1.12970	1.11735		
48	2019.06.04 21:55	close	24	28.10	1.12526	1.12970	1.11735	-351.25	63650.16
49	2019.06.04 22:01	sell	25	27.90	1.12501	1.13071	1.12445		
50	2019.06.05 13:28	s/l	25	27.90	1.13071	1.13071	1.12445	-1590.30	62059.86
51	2019.06.10 22:02	buy	26	26.70	1.13117	1.12537	1.13310		
52	2019.06.11 08:23	t/p	26	26.70	1.13310	1.12537	1.13310	515.31	62575.17
53	2019.06.11 22:01	buy	27	244.40	1.13262	1.13198	1.13375		
54	2019.06.12 07:00	t/p	27	244.40	1.13375	1.13198	1.13375	2761.72	65336.89
55	2019.06.12 22:01	sell	28	31.90	1.12868	1.13380	1.12748		
56	2019.06.13 13:54	t/p	28	31.90	1.12748	1.13380	1.12748	382.80	65719.69
57	2019.06.13 22:01	sell	29	24.10	1.12759	1.13439	1.12639		
58	2019.06.14 10:14	t/p	29	24.10	1.12639	1.13439	1.12639	289.20	66008.89
59	2019.06.17 22:02	buy	30	261.90	1.12181	1.12118	1.12293		
60	2019.06.18 02:24	t/p	30	261.90	1.12293	1.12118	1.12293	2933.28	68942.17
61	2019.06.18 22:01	sell	31	31.10	1.11923	1.12476	1.11804		
62	2019.06.19 15:03	sell	32	242.70	1.12016	1.12087	1.11617		
63	2019.06.19 15:08	s/l	32	242.70	1.12087	1.12087	1.11617	-1723.17	67219.00
64	2019.06.19 15:30	buy	33	130.20	1.12136	1.12007	1.12528		
65	2019.06.19 19:04	s/l	31	31.10	1.12476	1.12476	1.11804	-1719.83	65499.17
66	2019.06.19 19:06	t/p	33	130.20	1.12528	1.12007	1.12528	5103.84	70603.01
67	2019.06.19 22:01	buy	34	280.10	1.12264	1.12201	1.12376		
68	2019.06.20 00:15	t/p	34	280.10	1.12376	1.12201	1.12376	3137.12	73740.13
69	2019.06.20 22:01	buy	35	50.60	1.12901	1.12537	1.13014		
70	2019.06.21 02:51	t/p	35	50.60	1.13014	1.12537	1.13014	571.78	74311.91
71	2019.06.26 22:01	sell	36	32.30	1.13670	1.14245	1.13613		
72	2019.06.27 03:14	t/p	36	32.30	1.13613	1.14245	1.13613	184.11	74496.02
73	2019.06.27 22:01	buy	37	32.00	1.13686	1.13104	1.13915		
74	2019.06.28 08:39	t/p	37	32.00	1.13915	1.13104	1.13915	732.80	75228.82
75	2019.07.02 02:00	sell	38	298.50	1.12839	1.12902	1.12437		
76	2019.07.02 05:59	s/l	38	298.50	1.12902	1.12902	1.12437	-1880.55	73348.27