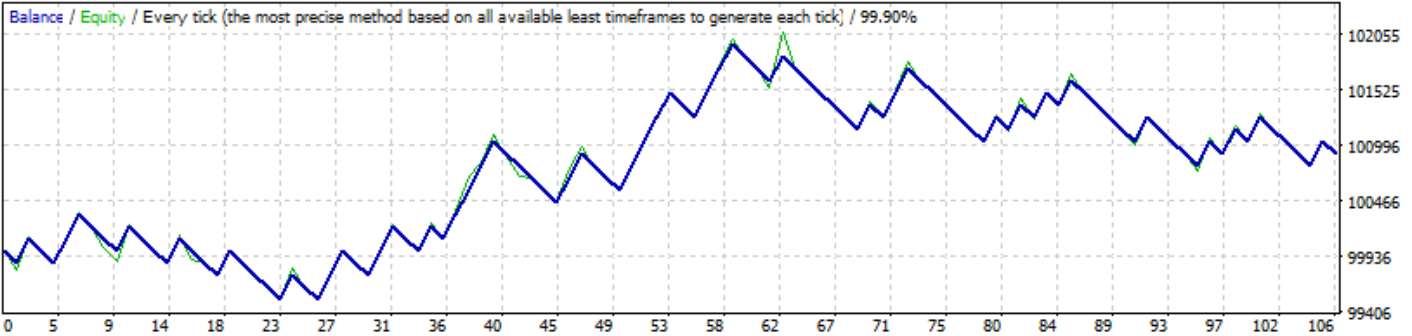


Strategy Tester Report
RangeBreak_V6
Dukascopy-demo-1 (Build 1335)

| | | | | |
|--------------------------|---|--|-----------------|--|
| Symbol | GBR.IDX (FTSE 100 Index) | | | |
| Period | 1 Minute (M1) 2021.01.04 04:00 - 2021.06.07 23:59 (2021.01.01 - 2021.06.08) | | | |
| Model | Every tick (the most precise method based on all available least timeframes) | | | |
| Parameters | A1="<<=== General ===>>"; Lot=100; Multiplier=0; MaxLot=0; Magic=423658; A2="<<=== Position Management ===>>"; UseStopLoss=true; UserSL=1000; UseTakeProfit=true; UserTP=2000; UseTrailSL=false; UserTSStart=100; UserTSStop=50; UserTSStep=20; A10="<<=== Profit Trailing Stop ===>>"; UserPTSStart=750; UserPTSStop=500; UserPTSStep=100; A3="<<=== Strategy ===>>"; StopReverse=false; Stop=false; RangeStartHour=9; RangeStartMin=45; RangeEndHour=10; RangeEndMin=0; MinRangeSize=100; MaxRangeSize=999999; Buffer=0; A4="<<=== ADR ===>>"; UseADR=false; DaysNum=10; ADRLimit=75; A6="<<=== Daily Set ===>>"; MaxLoss=3000; MaxOrder=1; TT="<<=== TRADING HOUR ===>>"; StartHour=9; StartMin=0; EndHour=18; EndMin=0; DD="<<=== TRADING DAYS ===>>"; Sunday=false; Monday=true; Tuesday=true; Wednesday=true; Thursday=true; Friday=true; Saturday=false; | | | |
| Bars in test | 139736 | Ticks modelled | 5905539 | Modelling quality 99.90% |
| Mismatched charts errors | 0 | | | |
| Initial deposit | 100000.00 | Spread | 10 | |
| Total net profit | 928.00 | Gross profit | 8816.12 | Gross loss -7888.12 |
| Profit factor | 1.12 | Expected payoff | 8.75 | |
| Absolute drawdown | 571.14 | Maximal drawdown | 1448.56 (1.42%) | Relative drawdown 1.42% (1448.56) |
| Total trades | 106 | Short positions (won %) | 53 (33.96%) | Long positions (won %) 53 (37.74%) |
| | | Profit trades (% of total) | 38 (35.85%) | Loss trades (% of total) 68 (64.15%) |
| | | Largest profit trade | 232.04 | loss trade -116.02 |
| | | Average profit trade | 232.00 | loss trade -116.00 |
| | | Maximum consecutive wins (profit in money) | 4 (927.98) | consecutive losses (loss in money) 6 (-696.00) |
| | | Maximal consecutive profit (count of wins) | 927.98 (4) | consecutive loss (count of losses) -696.00 (6) |
| | | Average consecutive wins | 2 | consecutive losses 3 |



| # | Time | Type | Order | Size | Price | S / L | T / P | Profit | Balance |
|----|------------------|--------|-------|--------|----------|----------|----------|---------|-----------|
| 1 | 2021.01.05 10:02 | buy | 1 | 100.00 | 6569.718 | 0.000 | 0.000 | | |
| 2 | 2021.01.05 10:02 | modify | 1 | 100.00 | 6569.718 | 6568.718 | 6571.718 | | |
| 3 | 2021.01.05 10:02 | s/l | 1 | 100.00 | 6568.718 | 6568.718 | 6571.718 | -116.00 | 99884.00 |
| 4 | 2021.01.06 09:00 | buy | 2 | 100.00 | 6631.161 | 0.000 | 0.000 | | |
| 5 | 2021.01.06 09:00 | modify | 2 | 100.00 | 6631.161 | 6630.161 | 6633.161 | | |
| 6 | 2021.01.06 09:00 | t/p | 2 | 100.00 | 6633.161 | 6630.161 | 6633.161 | 232.01 | 100116.01 |
| 7 | 2021.01.07 09:00 | buy | 3 | 100.00 | 6882.079 | 0.000 | 0.000 | | |
| 8 | 2021.01.07 09:00 | modify | 3 | 100.00 | 6882.079 | 6881.079 | 6884.079 | | |
| 9 | 2021.01.07 09:00 | s/l | 3 | 100.00 | 6881.079 | 6881.079 | 6884.079 | -116.00 | 100000.01 |
| 10 | 2021.01.08 10:05 | sell | 4 | 100.00 | 6895.148 | 0.000 | 0.000 | | |
| 11 | 2021.01.08 10:05 | modify | 4 | 100.00 | 6895.148 | 6896.148 | 6893.148 | | |
| 12 | 2021.01.08 10:05 | s/l | 4 | 100.00 | 6896.148 | 6896.148 | 6893.148 | -116.00 | 99884.01 |
| 13 | 2021.01.11 09:00 | sell | 5 | 100.00 | 6864.951 | 0.000 | 0.000 | | |
| 14 | 2021.01.11 09:00 | modify | 5 | 100.00 | 6864.951 | 6865.951 | 6862.951 | | |
| 15 | 2021.01.11 09:02 | t/p | 5 | 100.00 | 6862.951 | 6865.951 | 6862.951 | 232.01 | 100116.02 |
| 16 | 2021.01.12 09:00 | sell | 6 | 100.00 | 6806.999 | 0.000 | 0.000 | | |
| 17 | 2021.01.12 09:00 | modify | 6 | 100.00 | 6806.999 | 6807.999 | 6804.999 | | |
| 18 | 2021.01.12 09:03 | t/p | 6 | 100.00 | 6804.999 | 6807.999 | 6804.999 | 232.01 | 100348.03 |
| 19 | 2021.01.13 09:00 | sell | 7 | 100.00 | 6759.196 | 0.000 | 0.000 | | |
| 20 | 2021.01.13 09:00 | modify | 7 | 100.00 | 6759.196 | 6760.196 | 6757.196 | | |
| 21 | 2021.01.13 09:02 | s/l | 7 | 100.00 | 6760.196 | 6760.196 | 6757.196 | -116.00 | 100232.03 |
| 22 | 2021.01.14 09:00 | sell | 8 | 100.00 | 6757.521 | 0.000 | 0.000 | | |
| 23 | 2021.01.14 09:00 | modify | 8 | 100.00 | 6757.521 | 6758.521 | 6755.521 | | |
| 24 | 2021.01.14 09:00 | s/l | 8 | 100.00 | 6758.521 | 6758.521 | 6755.521 | -116.00 | 100116.03 |

| | | | | | | | | | | |
|----------|--------------------------------|--------|----|--------|----------|----------|----------|---------|-----------|--|
| 8.6.2021 | Strategy Tester: RangeBreak_V6 | | | | | | | | | |
| 25 | 2021.01.15 09:04 | sell | 9 | 100.00 | 6763.884 | 0.000 | 0.000 | | | |
| 26 | 2021.01.15 09:04 | modify | 9 | 100.00 | 6763.884 | 6764.884 | 6761.884 | | | |
| 27 | 2021.01.15 09:04 | s/l | 9 | 100.00 | 6764.884 | 6764.884 | 6761.884 | -116.00 | 100000.03 | |
| 28 | 2021.01.18 09:00 | sell | 10 | 100.00 | 6726.431 | 0.000 | 0.000 | | | |
| 29 | 2021.01.18 09:00 | modify | 10 | 100.00 | 6726.431 | 6727.431 | 6724.431 | | | |
| 30 | 2021.01.18 09:05 | t/p | 10 | 100.00 | 6724.431 | 6727.431 | 6724.431 | 232.01 | 100232.04 | |
| 31 | 2021.01.19 09:00 | buy | 11 | 100.00 | 6747.003 | 0.000 | 0.000 | | | |
| 32 | 2021.01.19 09:00 | modify | 11 | 100.00 | 6747.003 | 6746.003 | 6749.003 | | | |
| 33 | 2021.01.19 09:00 | s/l | 11 | 100.00 | 6746.003 | 6746.003 | 6749.003 | -116.00 | 100116.04 | |
| 34 | 2021.01.20 09:00 | sell | 12 | 100.00 | 6728.218 | 0.000 | 0.000 | | | |
| 35 | 2021.01.20 09:00 | modify | 12 | 100.00 | 6728.218 | 6729.218 | 6726.218 | | | |
| 36 | 2021.01.20 09:00 | s/l | 12 | 100.00 | 6729.218 | 6729.218 | 6726.218 | -116.00 | 100000.04 | |
| 37 | 2021.01.21 09:00 | buy | 13 | 100.00 | 6771.181 | 0.000 | 0.000 | | | |
| 38 | 2021.01.21 09:00 | modify | 13 | 100.00 | 6771.181 | 6770.181 | 6773.181 | | | |
| 39 | 2021.01.21 09:06 | s/l | 13 | 100.00 | 6770.181 | 6770.181 | 6773.181 | -116.00 | 99884.04 | |
| 40 | 2021.01.22 09:00 | sell | 14 | 100.00 | 6711.757 | 0.000 | 0.000 | | | |
| 41 | 2021.01.22 09:00 | modify | 14 | 100.00 | 6711.757 | 6712.757 | 6709.757 | | | |
| 42 | 2021.01.22 09:03 | t/p | 14 | 100.00 | 6709.757 | 6712.757 | 6709.757 | 232.01 | 100116.05 | |
| 43 | 2021.01.25 09:17 | sell | 15 | 100.00 | 6707.086 | 0.000 | 0.000 | | | |
| 44 | 2021.01.25 09:17 | modify | 15 | 100.00 | 6707.086 | 6708.086 | 6705.086 | | | |
| 45 | 2021.01.25 09:18 | s/l | 15 | 100.00 | 6708.086 | 6708.086 | 6705.086 | -116.00 | 100000.05 | |
| 46 | 2021.01.26 09:00 | sell | 16 | 100.00 | 6636.634 | 0.000 | 0.000 | | | |
| 47 | 2021.01.26 09:00 | modify | 16 | 100.00 | 6636.634 | 6637.634 | 6634.634 | | | |
| 48 | 2021.01.26 09:01 | s/l | 16 | 100.00 | 6637.634 | 6637.634 | 6634.634 | -116.00 | 99884.05 | |
| 49 | 2021.01.27 09:00 | buy | 17 | 100.00 | 6639.797 | 0.000 | 0.000 | | | |
| 50 | 2021.01.27 09:00 | modify | 17 | 100.00 | 6639.797 | 6638.797 | 6641.797 | | | |
| 51 | 2021.01.27 09:00 | s/l | 17 | 100.00 | 6638.797 | 6638.797 | 6641.797 | -116.00 | 99768.05 | |
| 52 | 2021.01.28 09:00 | sell | 18 | 100.00 | 6512.209 | 0.000 | 0.000 | | | |
| 53 | 2021.01.28 09:00 | modify | 18 | 100.00 | 6512.209 | 6513.209 | 6510.209 | | | |
| 54 | 2021.01.28 09:00 | t/p | 18 | 100.00 | 6510.209 | 6513.209 | 6510.209 | 231.99 | 100000.04 | |
| 55 | 2021.01.29 09:00 | sell | 19 | 100.00 | 6439.262 | 0.000 | 0.000 | | | |
| 56 | 2021.01.29 09:00 | modify | 19 | 100.00 | 6439.262 | 6440.262 | 6437.262 | | | |
| 57 | 2021.01.29 09:00 | s/l | 19 | 100.00 | 6440.262 | 6440.262 | 6437.262 | -116.00 | 99884.04 | |
| 58 | 2021.02.01 09:00 | sell | 20 | 100.00 | 6421.284 | 0.000 | 0.000 | | | |
| 59 | 2021.02.01 09:00 | modify | 20 | 100.00 | 6421.284 | 6422.284 | 6419.284 | | | |
| 60 | 2021.02.01 09:00 | s/l | 20 | 100.00 | 6422.284 | 6422.284 | 6419.284 | -116.00 | 99768.04 | |
| 61 | 2021.02.02 09:00 | buy | 21 | 100.00 | 6511.687 | 0.000 | 0.000 | | | |
| 62 | 2021.02.02 09:00 | modify | 21 | 100.00 | 6511.687 | 6510.687 | 6513.687 | | | |
| 63 | 2021.02.02 09:01 | s/l | 21 | 100.00 | 6510.687 | 6510.687 | 6513.687 | -115.99 | 99652.05 | |
| 64 | 2021.02.03 09:00 | buy | 22 | 100.00 | 6541.450 | 0.000 | 0.000 | | | |
| 65 | 2021.02.03 09:00 | modify | 22 | 100.00 | 6541.450 | 6540.450 | 6543.450 | | | |
| 66 | 2021.02.03 09:05 | s/l | 22 | 100.00 | 6540.450 | 6540.450 | 6543.450 | -116.00 | 99536.05 | |
| 67 | 2021.02.04 09:00 | sell | 23 | 100.00 | 6506.892 | 0.000 | 0.000 | | | |
| 68 | 2021.02.04 09:00 | modify | 23 | 100.00 | 6506.892 | 6507.892 | 6504.892 | | | |
| 69 | 2021.02.04 09:01 | t/p | 23 | 100.00 | 6504.892 | 6507.892 | 6504.892 | 231.99 | 99768.04 | |
| 70 | 2021.02.05 09:00 | sell | 24 | 100.00 | 6500.625 | 0.000 | 0.000 | | | |
| 71 | 2021.02.05 09:00 | modify | 24 | 100.00 | 6500.625 | 6501.625 | 6498.625 | | | |
| 72 | 2021.02.05 09:09 | s/l | 24 | 100.00 | 6501.625 | 6501.625 | 6498.625 | -116.00 | 99652.04 | |
| 73 | 2021.02.08 09:00 | buy | 25 | 100.00 | 6535.294 | 0.000 | 0.000 | | | |
| 74 | 2021.02.08 09:00 | modify | 25 | 100.00 | 6535.294 | 6534.294 | 6537.294 | | | |
| 75 | 2021.02.08 09:00 | s/l | 25 | 100.00 | 6534.294 | 6534.294 | 6537.294 | -116.00 | 99536.04 | |
| 76 | 2021.02.09 09:00 | sell | 26 | 100.00 | 6528.107 | 0.000 | 0.000 | | | |
| 77 | 2021.02.09 09:00 | modify | 26 | 100.00 | 6528.107 | 6529.107 | 6526.107 | | | |
| 78 | 2021.02.09 09:04 | t/p | 26 | 100.00 | 6526.107 | 6529.107 | 6526.107 | 231.99 | 99768.03 | |
| 79 | 2021.02.10 09:00 | buy | 27 | 100.00 | 6569.376 | 0.000 | 0.000 | | | |
| 80 | 2021.02.10 09:00 | modify | 27 | 100.00 | 6569.376 | 6568.376 | 6571.376 | | | |
| 81 | 2021.02.10 09:10 | t/p | 27 | 100.00 | 6571.376 | 6568.376 | 6571.376 | 231.99 | 100000.02 | |
| 82 | 2021.02.11 09:00 | sell | 28 | 100.00 | 6516.338 | 0.000 | 0.000 | | | |
| 83 | 2021.02.11 09:00 | modify | 28 | 100.00 | 6516.338 | 6517.338 | 6514.338 | | | |
| 84 | 2021.02.11 09:00 | s/l | 28 | 100.00 | 6517.338 | 6517.338 | 6514.338 | -116.00 | 99884.02 | |
| 85 | 2021.02.12 09:00 | sell | 29 | 100.00 | 6516.223 | 0.000 | 0.000 | | | |
| 86 | 2021.02.12 09:00 | modify | 29 | 100.00 | 6516.223 | 6517.223 | 6514.223 | | | |
| 87 | 2021.02.12 09:00 | s/l | 29 | 100.00 | 6517.223 | 6517.223 | 6514.223 | -116.00 | 99768.02 | |
| 88 | 2021.02.15 09:00 | buy | 30 | 100.00 | 6632.272 | 0.000 | 0.000 | | | |
| 89 | 2021.02.15 09:00 | modify | 30 | 100.00 | 6632.272 | 6631.272 | 6634.272 | | | |
| 90 | 2021.02.15 09:01 | t/p | 30 | 100.00 | 6634.272 | 6631.272 | 6634.272 | 231.99 | 100000.01 | |
| 91 | 2021.02.16 09:00 | buy | 31 | 100.00 | 6772.614 | 0.000 | 0.000 | | | |

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|----------|--------------------------------|--------|----|--------|----------|----------|----------|---------|-----------|
| 8.6.2021 | Strategy Tester: RangeBreak_V6 | | | | | | | | |
| 92 | 2021.02.16 09:00 | modify | 31 | 100.00 | 6772.614 | 6771.614 | 6774.614 | | |
| 93 | 2021.02.16 09:03 | t/p | 31 | 100.00 | 6774.614 | 6771.614 | 6774.614 | 232.00 | 100232.01 |
| 94 | 2021.02.17 09:00 | sell | 32 | 100.00 | 6757.821 | 0.000 | 0.000 | | |
| 95 | 2021.02.17 09:00 | modify | 32 | 100.00 | 6757.821 | 6758.821 | 6755.821 | | |
| 96 | 2021.02.17 09:10 | s/l | 32 | 100.00 | 6758.821 | 6758.821 | 6755.821 | -116.00 | 100116.01 |
| 97 | 2021.02.18 09:00 | sell | 33 | 100.00 | 6711.580 | 0.000 | 0.000 | | |
| 98 | 2021.02.18 09:00 | modify | 33 | 100.00 | 6711.580 | 6712.580 | 6709.580 | | |
| 99 | 2021.02.18 09:00 | s/l | 33 | 100.00 | 6712.580 | 6712.580 | 6709.580 | -116.00 | 100000.01 |
| 100 | 2021.02.19 09:00 | sell | 34 | 100.00 | 6608.273 | 0.000 | 0.000 | | |
| 101 | 2021.02.19 09:00 | modify | 34 | 100.00 | 6608.273 | 6609.273 | 6606.273 | | |
| 102 | 2021.02.19 09:01 | t/p | 34 | 100.00 | 6606.273 | 6609.273 | 6606.273 | 232.00 | 100232.01 |
| 103 | 2021.02.22 09:00 | sell | 35 | 100.00 | 6588.255 | 0.000 | 0.000 | | |
| 104 | 2021.02.22 09:00 | modify | 35 | 100.00 | 6588.255 | 6589.255 | 6586.255 | | |
| 105 | 2021.02.22 09:00 | s/l | 35 | 100.00 | 6589.255 | 6589.255 | 6586.255 | -116.00 | 100116.01 |
| 106 | 2021.02.23 09:00 | buy | 36 | 100.00 | 6636.468 | 0.000 | 0.000 | | |
| 107 | 2021.02.23 09:00 | modify | 36 | 100.00 | 6636.468 | 6635.468 | 6638.468 | | |
| 108 | 2021.02.23 09:02 | t/p | 36 | 100.00 | 6638.468 | 6635.468 | 6638.468 | 232.00 | 100348.01 |
| 109 | 2021.02.24 09:00 | sell | 37 | 100.00 | 6577.723 | 0.000 | 0.000 | | |
| 110 | 2021.02.24 09:00 | modify | 37 | 100.00 | 6577.723 | 6578.723 | 6575.723 | | |
| 111 | 2021.02.24 09:00 | t/p | 37 | 100.00 | 6575.723 | 6578.723 | 6575.723 | 232.00 | 100580.01 |
| 112 | 2021.02.25 09:00 | buy | 38 | 100.00 | 6687.598 | 0.000 | 0.000 | | |
| 113 | 2021.02.25 09:00 | modify | 38 | 100.00 | 6687.598 | 6686.598 | 6689.598 | | |
| 114 | 2021.02.25 09:03 | t/p | 38 | 100.00 | 6689.598 | 6686.598 | 6689.598 | 231.99 | 100812.00 |
| 115 | 2021.02.26 09:00 | sell | 39 | 100.00 | 6561.920 | 0.000 | 0.000 | | |
| 116 | 2021.02.26 09:00 | modify | 39 | 100.00 | 6561.920 | 6562.920 | 6559.920 | | |
| 117 | 2021.02.26 09:00 | t/p | 39 | 100.00 | 6559.920 | 6562.920 | 6559.920 | 231.99 | 101043.99 |
| 118 | 2021.03.01 09:00 | sell | 40 | 100.00 | 6531.984 | 0.000 | 0.000 | | |
| 119 | 2021.03.01 09:00 | modify | 40 | 100.00 | 6531.984 | 6532.984 | 6529.984 | | |
| 120 | 2021.03.01 09:01 | s/l | 40 | 100.00 | 6532.984 | 6532.984 | 6529.984 | -116.00 | 100927.99 |
| 121 | 2021.03.02 09:00 | buy | 41 | 100.00 | 6558.814 | 0.000 | 0.000 | | |
| 122 | 2021.03.02 09:00 | modify | 41 | 100.00 | 6558.814 | 6557.814 | 6560.814 | | |
| 123 | 2021.03.02 09:00 | s/l | 41 | 100.00 | 6557.814 | 6557.814 | 6560.814 | -116.00 | 100811.99 |
| 124 | 2021.03.03 09:00 | buy | 42 | 100.00 | 6657.510 | 0.000 | 0.000 | | |
| 125 | 2021.03.03 09:00 | modify | 42 | 100.00 | 6657.510 | 6656.510 | 6659.510 | | |
| 126 | 2021.03.03 09:00 | s/l | 42 | 100.00 | 6656.510 | 6656.510 | 6659.510 | -116.00 | 100695.99 |
| 127 | 2021.03.04 09:00 | sell | 43 | 100.00 | 6608.911 | 0.000 | 0.000 | | |
| 128 | 2021.03.04 09:00 | modify | 43 | 100.00 | 6608.911 | 6609.911 | 6606.911 | | |
| 129 | 2021.03.04 09:00 | s/l | 43 | 100.00 | 6609.911 | 6609.911 | 6606.911 | -116.00 | 100579.99 |
| 130 | 2021.03.05 09:08 | sell | 44 | 100.00 | 6600.908 | 0.000 | 0.000 | | |
| 131 | 2021.03.05 09:08 | modify | 44 | 100.00 | 6600.908 | 6601.908 | 6598.908 | | |
| 132 | 2021.03.05 09:10 | s/l | 44 | 100.00 | 6601.908 | 6601.908 | 6598.908 | -115.99 | 100464.00 |
| 133 | 2021.03.08 09:00 | buy | 45 | 100.00 | 6679.792 | 0.000 | 0.000 | | |
| 134 | 2021.03.08 09:00 | modify | 45 | 100.00 | 6679.792 | 6678.792 | 6681.792 | | |
| 135 | 2021.03.08 09:00 | t/p | 45 | 100.00 | 6681.792 | 6678.792 | 6681.792 | 231.98 | 100695.98 |
| 136 | 2021.03.09 09:00 | buy | 46 | 100.00 | 6710.559 | 0.000 | 0.000 | | |
| 137 | 2021.03.09 09:00 | modify | 46 | 100.00 | 6710.559 | 6709.559 | 6712.559 | | |
| 138 | 2021.03.09 09:08 | t/p | 46 | 100.00 | 6712.559 | 6709.559 | 6712.559 | 231.99 | 100927.97 |
| 139 | 2021.03.10 09:00 | sell | 47 | 100.00 | 6691.396 | 0.000 | 0.000 | | |
| 140 | 2021.03.10 09:00 | modify | 47 | 100.00 | 6691.396 | 6692.396 | 6689.396 | | |
| 141 | 2021.03.10 09:00 | s/l | 47 | 100.00 | 6692.396 | 6692.396 | 6689.396 | -116.00 | 100811.97 |
| 142 | 2021.03.11 09:00 | buy | 48 | 100.00 | 6739.358 | 0.000 | 0.000 | | |
| 143 | 2021.03.11 09:00 | modify | 48 | 100.00 | 6739.358 | 6738.358 | 6741.358 | | |
| 144 | 2021.03.11 09:00 | s/l | 48 | 100.00 | 6738.358 | 6738.358 | 6741.358 | -116.00 | 100695.97 |
| 145 | 2021.03.12 09:00 | sell | 49 | 100.00 | 6714.430 | 0.000 | 0.000 | | |
| 146 | 2021.03.12 09:00 | modify | 49 | 100.00 | 6714.430 | 6715.430 | 6712.430 | | |
| 147 | 2021.03.12 09:00 | s/l | 49 | 100.00 | 6715.430 | 6715.430 | 6712.430 | -116.00 | 100579.97 |
| 148 | 2021.03.15 09:00 | buy | 50 | 100.00 | 6796.521 | 0.000 | 0.000 | | |
| 149 | 2021.03.15 09:00 | modify | 50 | 100.00 | 6796.521 | 6795.521 | 6798.521 | | |
| 150 | 2021.03.15 09:00 | t/p | 50 | 100.00 | 6798.521 | 6795.521 | 6798.521 | 232.00 | 100811.97 |
| 151 | 2021.03.16 09:00 | sell | 51 | 100.00 | 6781.962 | 0.000 | 0.000 | | |
| 152 | 2021.03.16 09:00 | modify | 51 | 100.00 | 6781.962 | 6782.962 | 6779.962 | | |
| 153 | 2021.03.16 09:01 | t/p | 51 | 100.00 | 6779.962 | 6782.962 | 6779.962 | 231.98 | 101043.95 |
| 154 | 2021.03.17 09:00 | buy | 52 | 100.00 | 6794.779 | 0.000 | 0.000 | | |
| 155 | 2021.03.17 09:00 | modify | 52 | 100.00 | 6794.779 | 6793.779 | 6796.779 | | |
| 156 | 2021.03.17 09:01 | t/p | 52 | 100.00 | 6796.779 | 6793.779 | 6796.779 | 231.99 | 101275.94 |
| 157 | 2021.03.18 09:00 | sell | 53 | 100.00 | 6791.297 | 0.000 | 0.000 | | |
| 158 | 2021.03.18 09:00 | modify | 53 | 100.00 | 6791.297 | 6792.297 | 6789.297 | | |

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|----------|--------------------------------|--------|----|--------|----------|----------|----------|---------|-----------|
| 8.6.2021 | Strategy Tester: RangeBreak_V6 | | | | | | | | |
| 159 | 2021.03.18 09:11 | t/p | 53 | 100.00 | 6789.297 | 6792.297 | 6789.297 | 231.99 | 101507.93 |
| 160 | 2021.03.19 09:00 | sell | 54 | 100.00 | 6731.321 | 0.000 | 0.000 | | |
| 161 | 2021.03.19 09:00 | modify | 54 | 100.00 | 6731.321 | 6732.321 | 6729.321 | | |
| 162 | 2021.03.19 09:00 | s/l | 54 | 100.00 | 6732.321 | 6732.321 | 6729.321 | -115.99 | 101391.94 |
| 163 | 2021.03.22 09:00 | sell | 55 | 100.00 | 6702.012 | 0.000 | 0.000 | | |
| 164 | 2021.03.22 09:00 | modify | 55 | 100.00 | 6702.012 | 6703.012 | 6700.012 | | |
| 165 | 2021.03.22 09:00 | s/l | 55 | 100.00 | 6703.012 | 6703.012 | 6700.012 | -116.00 | 101275.94 |
| 166 | 2021.03.23 09:00 | sell | 56 | 100.00 | 6687.287 | 0.000 | 0.000 | | |
| 167 | 2021.03.23 09:00 | modify | 56 | 100.00 | 6687.287 | 6688.287 | 6685.287 | | |
| 168 | 2021.03.23 09:00 | t/p | 56 | 100.00 | 6685.287 | 6688.287 | 6685.287 | 232.00 | 101507.94 |
| 169 | 2021.03.24 09:00 | sell | 57 | 100.00 | 6666.060 | 0.000 | 0.000 | | |
| 170 | 2021.03.24 09:00 | modify | 57 | 100.00 | 6666.060 | 6667.060 | 6664.060 | | |
| 171 | 2021.03.24 09:04 | t/p | 57 | 100.00 | 6664.060 | 6667.060 | 6664.060 | 232.01 | 101739.95 |
| 172 | 2021.03.25 09:00 | buy | 58 | 100.00 | 6691.532 | 0.000 | 0.000 | | |
| 173 | 2021.03.25 09:00 | modify | 58 | 100.00 | 6691.532 | 6690.532 | 6693.532 | | |
| 174 | 2021.03.25 09:01 | t/p | 58 | 100.00 | 6693.532 | 6690.532 | 6693.532 | 232.00 | 101971.95 |
| 175 | 2021.03.26 09:00 | buy | 59 | 100.00 | 6711.855 | 0.000 | 0.000 | | |
| 176 | 2021.03.26 09:00 | modify | 59 | 100.00 | 6711.855 | 6710.855 | 6713.855 | | |
| 177 | 2021.03.26 09:03 | s/l | 59 | 100.00 | 6710.855 | 6710.855 | 6713.855 | -116.00 | 101855.95 |
| 178 | 2021.03.29 09:00 | buy | 60 | 100.00 | 6734.537 | 0.000 | 0.000 | | |
| 179 | 2021.03.29 09:00 | modify | 60 | 100.00 | 6734.537 | 6733.537 | 6736.537 | | |
| 180 | 2021.03.29 09:00 | s/l | 60 | 100.00 | 6733.537 | 6733.537 | 6736.537 | -116.00 | 101739.95 |
| 181 | 2021.03.30 09:00 | buy | 61 | 100.00 | 6763.857 | 0.000 | 0.000 | | |
| 182 | 2021.03.30 09:00 | modify | 61 | 100.00 | 6763.857 | 6762.857 | 6765.857 | | |
| 183 | 2021.03.30 09:00 | s/l | 61 | 100.00 | 6762.857 | 6762.857 | 6765.857 | -116.00 | 101623.95 |
| 184 | 2021.03.31 09:00 | sell | 62 | 100.00 | 6760.000 | 0.000 | 0.000 | | |
| 185 | 2021.03.31 09:00 | modify | 62 | 100.00 | 6760.000 | 6761.000 | 6758.000 | | |
| 186 | 2021.03.31 09:00 | t/p | 62 | 100.00 | 6758.000 | 6761.000 | 6758.000 | 232.01 | 101855.96 |
| 187 | 2021.04.01 09:00 | sell | 63 | 100.00 | 6727.088 | 0.000 | 0.000 | | |
| 188 | 2021.04.01 09:00 | modify | 63 | 100.00 | 6727.088 | 6728.088 | 6725.088 | | |
| 189 | 2021.04.01 09:09 | s/l | 63 | 100.00 | 6728.088 | 6728.088 | 6725.088 | -116.00 | 101739.96 |
| 190 | 2021.04.06 09:00 | buy | 64 | 100.00 | 6772.744 | 0.000 | 0.000 | | |
| 191 | 2021.04.06 09:00 | modify | 64 | 100.00 | 6772.744 | 6771.744 | 6774.744 | | |
| 192 | 2021.04.06 09:00 | s/l | 64 | 100.00 | 6771.744 | 6771.744 | 6774.744 | -116.00 | 101623.96 |
| 193 | 2021.04.07 09:00 | buy | 65 | 100.00 | 6834.315 | 0.000 | 0.000 | | |
| 194 | 2021.04.07 09:00 | modify | 65 | 100.00 | 6834.315 | 6833.315 | 6836.315 | | |
| 195 | 2021.04.07 09:02 | s/l | 65 | 100.00 | 6833.315 | 6833.315 | 6836.315 | -116.00 | 101507.96 |
| 196 | 2021.04.08 09:00 | buy | 66 | 100.00 | 6906.825 | 0.000 | 0.000 | | |
| 197 | 2021.04.08 09:00 | modify | 66 | 100.00 | 6906.825 | 6905.825 | 6908.825 | | |
| 198 | 2021.04.08 09:00 | s/l | 66 | 100.00 | 6905.825 | 6905.825 | 6908.825 | -116.00 | 101391.96 |
| 199 | 2021.04.09 09:00 | buy | 67 | 100.00 | 6946.564 | 0.000 | 0.000 | | |
| 200 | 2021.04.09 09:00 | modify | 67 | 100.00 | 6946.564 | 6945.564 | 6948.564 | | |
| 201 | 2021.04.09 09:07 | s/l | 67 | 100.00 | 6945.564 | 6945.564 | 6948.564 | -116.00 | 101275.96 |
| 202 | 2021.04.12 09:00 | sell | 68 | 100.00 | 6896.361 | 0.000 | 0.000 | | |
| 203 | 2021.04.12 09:00 | modify | 68 | 100.00 | 6896.361 | 6897.361 | 6894.361 | | |
| 204 | 2021.04.12 09:01 | s/l | 68 | 100.00 | 6897.361 | 6897.361 | 6894.361 | -116.00 | 101159.96 |
| 205 | 2021.04.13 09:00 | sell | 69 | 100.00 | 6891.629 | 0.000 | 0.000 | | |
| 206 | 2021.04.13 09:00 | modify | 69 | 100.00 | 6891.629 | 6892.629 | 6889.629 | | |
| 207 | 2021.04.13 09:00 | t/p | 69 | 100.00 | 6889.629 | 6892.629 | 6889.629 | 232.01 | 101391.97 |
| 208 | 2021.04.14 09:00 | buy | 70 | 100.00 | 6895.583 | 0.000 | 0.000 | | |
| 209 | 2021.04.14 09:00 | modify | 70 | 100.00 | 6895.583 | 6894.583 | 6897.583 | | |
| 210 | 2021.04.14 09:02 | s/l | 70 | 100.00 | 6894.583 | 6894.583 | 6897.583 | -116.00 | 101275.97 |
| 211 | 2021.04.15 09:00 | buy | 71 | 100.00 | 6940.955 | 0.000 | 0.000 | | |
| 212 | 2021.04.15 09:00 | modify | 71 | 100.00 | 6940.955 | 6939.955 | 6942.955 | | |
| 213 | 2021.04.15 09:08 | t/p | 71 | 100.00 | 6942.955 | 6939.955 | 6942.955 | 232.01 | 101507.98 |
| 214 | 2021.04.16 09:00 | buy | 72 | 100.00 | 6987.838 | 0.000 | 0.000 | | |
| 215 | 2021.04.16 09:00 | modify | 72 | 100.00 | 6987.838 | 6986.838 | 6989.838 | | |
| 216 | 2021.04.16 09:07 | t/p | 72 | 100.00 | 6989.838 | 6986.838 | 6989.838 | 232.01 | 101739.99 |
| 217 | 2021.04.19 09:00 | buy | 73 | 100.00 | 7014.542 | 0.000 | 0.000 | | |
| 218 | 2021.04.19 09:00 | modify | 73 | 100.00 | 7014.542 | 7013.542 | 7016.542 | | |
| 219 | 2021.04.19 09:02 | s/l | 73 | 100.00 | 7013.542 | 7013.542 | 7016.542 | -116.00 | 101623.99 |
| 220 | 2021.04.20 09:00 | sell | 74 | 100.00 | 6998.494 | 0.000 | 0.000 | | |
| 221 | 2021.04.20 09:00 | modify | 74 | 100.00 | 6998.494 | 6999.494 | 6996.494 | | |
| 222 | 2021.04.20 09:01 | s/l | 74 | 100.00 | 6999.494 | 6999.494 | 6996.494 | -116.00 | 101507.99 |
| 223 | 2021.04.21 09:00 | sell | 75 | 100.00 | 6860.681 | 0.000 | 0.000 | | |
| 224 | 2021.04.21 09:00 | modify | 75 | 100.00 | 6860.681 | 6861.681 | 6858.681 | | |
| 225 | 2021.04.21 09:00 | s/l | 75 | 100.00 | 6861.681 | 6861.681 | 6858.681 | -116.00 | 101391.99 |

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|----------|--------------------------------|--------|----|--------|----------|----------|----------|---------|-----------|
| 8.6.2021 | Strategy Tester: RangeBreak_V6 | | | | | | | | |
| 226 | 2021.04.22 09:00 | buy | 76 | 100.00 | 6931.014 | 0.000 | 0.000 | | |
| 227 | 2021.04.22 09:00 | modify | 76 | 100.00 | 6931.014 | 6930.014 | 6933.014 | | |
| 228 | 2021.04.22 09:00 | s/l | 76 | 100.00 | 6930.014 | 6930.014 | 6933.014 | -116.00 | 101275.99 |
| 229 | 2021.04.23 09:00 | sell | 77 | 100.00 | 6911.848 | 0.000 | 0.000 | | |
| 230 | 2021.04.23 09:00 | modify | 77 | 100.00 | 6911.848 | 6912.848 | 6909.848 | | |
| 231 | 2021.04.23 09:02 | s/l | 77 | 100.00 | 6912.848 | 6912.848 | 6909.848 | -116.00 | 101159.99 |
| 232 | 2021.04.26 09:00 | buy | 78 | 100.00 | 6934.308 | 0.000 | 0.000 | | |
| 233 | 2021.04.26 09:00 | modify | 78 | 100.00 | 6934.308 | 6933.308 | 6936.308 | | |
| 234 | 2021.04.26 09:00 | s/l | 78 | 100.00 | 6933.308 | 6933.308 | 6936.308 | -116.00 | 101043.99 |
| 235 | 2021.04.27 09:00 | buy | 79 | 100.00 | 6958.808 | 0.000 | 0.000 | | |
| 236 | 2021.04.27 09:00 | modify | 79 | 100.00 | 6958.808 | 6957.808 | 6960.808 | | |
| 237 | 2021.04.27 09:00 | t/p | 79 | 100.00 | 6960.808 | 6957.808 | 6960.808 | 232.01 | 101276.00 |
| 238 | 2021.04.28 09:00 | sell | 80 | 100.00 | 6953.608 | 0.000 | 0.000 | | |
| 239 | 2021.04.28 09:00 | modify | 80 | 100.00 | 6953.608 | 6954.608 | 6951.608 | | |
| 240 | 2021.04.28 09:01 | s/l | 80 | 100.00 | 6954.608 | 6954.608 | 6951.608 | -116.00 | 101160.00 |
| 241 | 2021.04.29 09:00 | buy | 81 | 100.00 | 6970.061 | 0.000 | 0.000 | | |
| 242 | 2021.04.29 09:00 | modify | 81 | 100.00 | 6970.061 | 6969.061 | 6972.061 | | |
| 243 | 2021.04.29 09:46 | t/p | 81 | 100.00 | 6972.061 | 6969.061 | 6972.061 | 232.00 | 101392.00 |
| 244 | 2021.04.30 09:00 | sell | 82 | 100.00 | 6946.347 | 0.000 | 0.000 | | |
| 245 | 2021.04.30 09:00 | modify | 82 | 100.00 | 6946.347 | 6947.347 | 6944.347 | | |
| 246 | 2021.04.30 09:02 | s/l | 82 | 100.00 | 6947.347 | 6947.347 | 6944.347 | -116.00 | 101276.00 |
| 247 | 2021.05.04 09:00 | buy | 83 | 100.00 | 6993.899 | 0.000 | 0.000 | | |
| 248 | 2021.05.04 09:00 | modify | 83 | 100.00 | 6993.899 | 6992.899 | 6995.899 | | |
| 249 | 2021.05.04 09:01 | t/p | 83 | 100.00 | 6995.899 | 6992.899 | 6995.899 | 232.00 | 101508.00 |
| 250 | 2021.05.05 09:00 | sell | 84 | 100.00 | 6959.902 | 0.000 | 0.000 | | |
| 251 | 2021.05.05 09:00 | modify | 84 | 100.00 | 6959.902 | 6960.902 | 6957.902 | | |
| 252 | 2021.05.05 09:02 | s/l | 84 | 100.00 | 6960.902 | 6960.902 | 6957.902 | -116.00 | 101392.00 |
| 253 | 2021.05.06 09:00 | buy | 85 | 100.00 | 7036.828 | 0.000 | 0.000 | | |
| 254 | 2021.05.06 09:00 | modify | 85 | 100.00 | 7036.828 | 7035.828 | 7038.828 | | |
| 255 | 2021.05.06 09:01 | t/p | 85 | 100.00 | 7038.828 | 7035.828 | 7038.828 | 232.01 | 101624.01 |
| 256 | 2021.05.07 09:00 | buy | 86 | 100.00 | 7104.704 | 0.000 | 0.000 | | |
| 257 | 2021.05.07 09:00 | modify | 86 | 100.00 | 7104.704 | 7103.704 | 7106.704 | | |
| 258 | 2021.05.07 09:00 | s/l | 86 | 100.00 | 7103.704 | 7103.704 | 7106.704 | -116.00 | 101508.01 |
| 259 | 2021.05.10 09:00 | buy | 87 | 100.00 | 7150.665 | 0.000 | 0.000 | | |
| 260 | 2021.05.10 09:00 | modify | 87 | 100.00 | 7150.665 | 7149.665 | 7152.665 | | |
| 261 | 2021.05.10 09:00 | s/l | 87 | 100.00 | 7149.665 | 7149.665 | 7152.665 | -116.00 | 101392.01 |
| 262 | 2021.05.11 09:00 | sell | 88 | 100.00 | 7030.234 | 0.000 | 0.000 | | |
| 263 | 2021.05.11 09:00 | modify | 88 | 100.00 | 7030.234 | 7031.234 | 7028.234 | | |
| 264 | 2021.05.11 09:00 | s/l | 88 | 100.00 | 7031.234 | 7031.234 | 7028.234 | -116.00 | 101276.01 |
| 265 | 2021.05.12 09:00 | sell | 89 | 100.00 | 6913.455 | 0.000 | 0.000 | | |
| 266 | 2021.05.12 09:00 | modify | 89 | 100.00 | 6913.455 | 6914.455 | 6911.455 | | |
| 267 | 2021.05.12 09:00 | s/l | 89 | 100.00 | 6914.455 | 6914.455 | 6911.455 | -116.00 | 101160.01 |
| 268 | 2021.05.13 09:00 | buy | 90 | 100.00 | 6971.455 | 0.000 | 0.000 | | |
| 269 | 2021.05.13 09:00 | modify | 90 | 100.00 | 6971.455 | 6970.455 | 6973.455 | | |
| 270 | 2021.05.13 09:00 | s/l | 90 | 100.00 | 6970.455 | 6970.455 | 6973.455 | -116.01 | 101044.00 |
| 271 | 2021.05.14 09:00 | buy | 91 | 100.00 | 6999.733 | 0.000 | 0.000 | | |
| 272 | 2021.05.14 09:00 | modify | 91 | 100.00 | 6999.733 | 6998.733 | 7001.733 | | |
| 273 | 2021.05.14 09:00 | t/p | 91 | 100.00 | 7001.733 | 6998.733 | 7001.733 | 232.01 | 101276.01 |
| 274 | 2021.05.17 09:00 | buy | 92 | 100.00 | 7046.708 | 0.000 | 0.000 | | |
| 275 | 2021.05.17 09:00 | modify | 92 | 100.00 | 7046.708 | 7045.708 | 7048.708 | | |
| 276 | 2021.05.17 09:01 | s/l | 92 | 100.00 | 7045.708 | 7045.708 | 7048.708 | -116.00 | 101160.01 |
| 277 | 2021.05.18 09:00 | buy | 93 | 100.00 | 7091.494 | 0.000 | 0.000 | | |
| 278 | 2021.05.18 09:00 | modify | 93 | 100.00 | 7091.494 | 7090.494 | 7093.494 | | |
| 279 | 2021.05.18 09:01 | s/l | 93 | 100.00 | 7090.494 | 7090.494 | 7093.494 | -116.00 | 101044.01 |
| 280 | 2021.05.19 09:00 | sell | 94 | 100.00 | 6974.133 | 0.000 | 0.000 | | |
| 281 | 2021.05.19 09:00 | modify | 94 | 100.00 | 6974.133 | 6975.133 | 6972.133 | | |
| 282 | 2021.05.19 09:01 | s/l | 94 | 100.00 | 6975.133 | 6975.133 | 6972.133 | -116.00 | 100928.01 |
| 283 | 2021.05.20 09:00 | buy | 95 | 100.00 | 7001.887 | 0.000 | 0.000 | | |
| 284 | 2021.05.20 09:00 | modify | 95 | 100.00 | 7001.887 | 7000.887 | 7003.887 | | |
| 285 | 2021.05.20 09:00 | s/l | 95 | 100.00 | 7000.887 | 7000.887 | 7003.887 | -116.01 | 100812.00 |
| 286 | 2021.05.21 09:00 | buy | 96 | 100.00 | 7025.705 | 0.000 | 0.000 | | |
| 287 | 2021.05.21 09:00 | modify | 96 | 100.00 | 7025.705 | 7024.705 | 7027.705 | | |
| 288 | 2021.05.21 09:14 | t/p | 96 | 100.00 | 7027.705 | 7024.705 | 7027.705 | 232.02 | 101044.02 |
| 289 | 2021.05.24 09:00 | buy | 97 | 100.00 | 7033.398 | 0.000 | 0.000 | | |
| 290 | 2021.05.24 09:00 | modify | 97 | 100.00 | 7033.398 | 7032.398 | 7035.398 | | |
| 291 | 2021.05.24 09:00 | s/l | 97 | 100.00 | 7032.398 | 7032.398 | 7035.398 | -116.01 | 100928.01 |
| 292 | 2021.05.25 09:00 | buy | 98 | 100.00 | 7058.102 | 0.000 | 0.000 | | |

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|----------|--------------------------------|--------|-----|--------|----------|----------|----------|---------|-----------|
| 8.6.2021 | Strategy Tester: RangeBreak_V6 | | | | | | | | |
| 293 | 2021.05.25 09:00 | modify | 98 | 100.00 | 7058.102 | 7057.102 | 7060.102 | | |
| 294 | 2021.05.25 09:15 | t/p | 98 | 100.00 | 7060.102 | 7057.102 | 7060.102 | 232.03 | 101160.04 |
| 295 | 2021.05.26 09:00 | sell | 99 | 100.00 | 7033.183 | 0.000 | 0.000 | | |
| 296 | 2021.05.26 09:00 | modify | 99 | 100.00 | 7033.183 | 7034.183 | 7031.183 | | |
| 297 | 2021.05.26 09:08 | s/l | 99 | 100.00 | 7034.183 | 7034.183 | 7031.183 | -116.02 | 101044.02 |
| 298 | 2021.05.27 09:00 | sell | 100 | 100.00 | 7030.301 | 0.000 | 0.000 | | |
| 299 | 2021.05.27 09:00 | modify | 100 | 100.00 | 7030.301 | 7031.301 | 7028.301 | | |
| 300 | 2021.05.27 09:03 | t/p | 100 | 100.00 | 7028.301 | 7031.301 | 7028.301 | 232.04 | 101276.06 |
| 301 | 2021.05.28 09:00 | buy | 101 | 100.00 | 7042.697 | 0.000 | 0.000 | | |
| 302 | 2021.05.28 09:00 | modify | 101 | 100.00 | 7042.697 | 7041.697 | 7044.697 | | |
| 303 | 2021.05.28 09:06 | s/l | 101 | 100.00 | 7041.697 | 7041.697 | 7044.697 | -116.02 | 101160.04 |
| 304 | 2021.06.01 09:00 | sell | 102 | 100.00 | 7007.080 | 0.000 | 0.000 | | |
| 305 | 2021.06.01 09:00 | modify | 102 | 100.00 | 7007.080 | 7008.080 | 7005.080 | | |
| 306 | 2021.06.01 09:00 | s/l | 102 | 100.00 | 7008.080 | 7008.080 | 7005.080 | -116.02 | 101044.02 |
| 307 | 2021.06.02 09:00 | buy | 103 | 100.00 | 7078.217 | 0.000 | 0.000 | | |
| 308 | 2021.06.02 09:00 | modify | 103 | 100.00 | 7078.217 | 7077.217 | 7080.217 | | |
| 309 | 2021.06.02 09:02 | s/l | 103 | 100.00 | 7077.217 | 7077.217 | 7080.217 | -116.02 | 100928.00 |
| 310 | 2021.06.03 09:00 | buy | 104 | 100.00 | 7113.214 | 0.000 | 0.000 | | |
| 311 | 2021.06.03 09:00 | modify | 104 | 100.00 | 7113.214 | 7112.214 | 7115.214 | | |
| 312 | 2021.06.03 09:08 | s/l | 104 | 100.00 | 7112.214 | 7112.214 | 7115.214 | -116.02 | 100811.98 |
| 313 | 2021.06.04 09:00 | sell | 105 | 100.00 | 7067.407 | 0.000 | 0.000 | | |
| 314 | 2021.06.04 09:00 | modify | 105 | 100.00 | 7067.407 | 7068.407 | 7065.407 | | |
| 315 | 2021.06.04 09:00 | t/p | 105 | 100.00 | 7065.407 | 7068.407 | 7065.407 | 232.04 | 101044.02 |
| 316 | 2021.06.07 09:00 | buy | 106 | 100.00 | 7068.387 | 0.000 | 0.000 | | |
| 317 | 2021.06.07 09:00 | modify | 106 | 100.00 | 7068.387 | 7067.387 | 7070.387 | | |
| 318 | 2021.06.07 09:07 | s/l | 106 | 100.00 | 7067.387 | 7067.387 | 7070.387 | -116.02 | 100928.00 |