

Strategy Tester Report

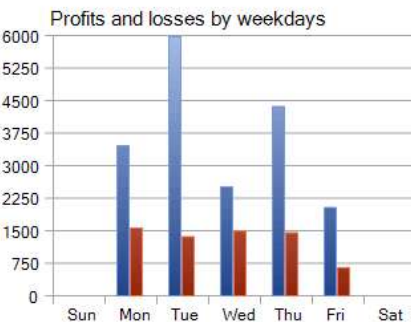
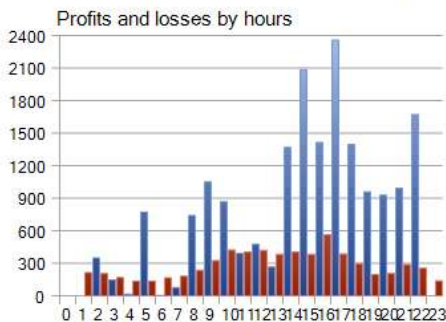
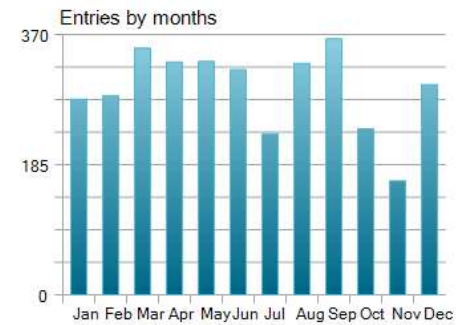
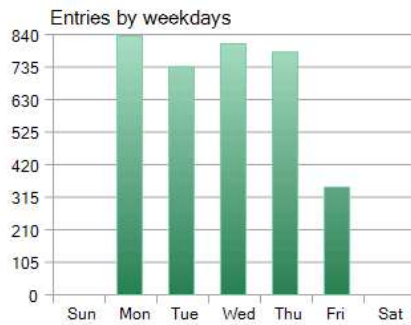
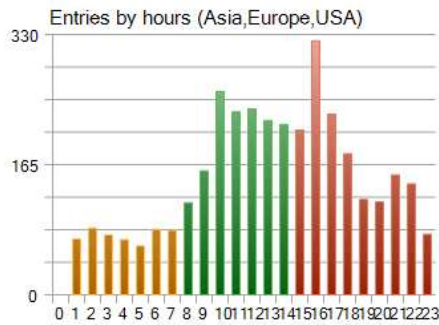
ICMarketsSC-Demo (Build 5327)

Settings

Expert: **ALGO.IDX.004**
 Symbol: **US30**
 Period: **M30 (2020.01.05 - 2025.08.29)**
 Inputs: **preferredFillingType=0**
 forceFillingType=false
 CustomComment=Strategy 4.22.114
 MagicNumber=11111
 variable5=0,0
 KCPeriod1=394
 BBBarOpensPeriod1=373
 ProfitTarget1=2.1
 StopLoss1=115,0
 TrailingStopCoef1=1.0
 Period1=25
 ProfitTarget2=2.5
 StopLoss2=150.0
 TrailingStopCoef2=3.3
 TrailingActCef1=1.5
 smm=----- Money Management - Fixed size -----
 mmLots=1,0
 mmMultiplier=1,0
 mmStep=0,0
 InitialCapital=10000,0
 sdtw=----- Dont Trade On Weekends -----
 DontTradeOnWeekends=false
 FridayCloseTime=00:38
 SundayOpenTime=00:38
 seod=----- Exit At End Of Day -----
 ExitAtEndOfDay=false
 EODExitTime=15:00
 seof=----- Exit On Friday -----
 ExitOnFriday=true
 FridayExitTime=14:30
 sltr=----- Limit Time Range -----
 LimitTimeRange=false
 SignalTimeRangeFrom=08:00
 SignalTimeRangeTo=16:00
 ExitAtEndOfRange=false
 OrderTypeToExit=0
 smmddfmp=----- Max distance from market price -----
 LimitMaxDistanceFromMarketPrice=false
 MaxDistanceFromMarketPct=6.0
 smtpd=----- Max Trades Per Day -----
 MaxTradesPerDay=0
 smmslpt=----- Min/Max SL/PT -----
 MinimumSL=0
 MinimumPT=0
 MaximumSL=0
 MaximumPT=0
 slts=----- Use Tick size from SQ (for CFDs) -----
 UseSQTickSize=false
 MainChartTickSizeSQ=0.1
 tradeInSessionHoursOnly=true
 MAX_ORDER_RETRIES=20
 OpenBarDelay=0
 slx=----- Order expiration time (for stocks) -----
 ExpirationTime=0
 ModifyInsteadOfReplacing=false
 Company: **Raw Trading Ltd**
 Currency: **USD**
 Initial Deposit: **3 000,00**
 Leverage: **1:100**

Results

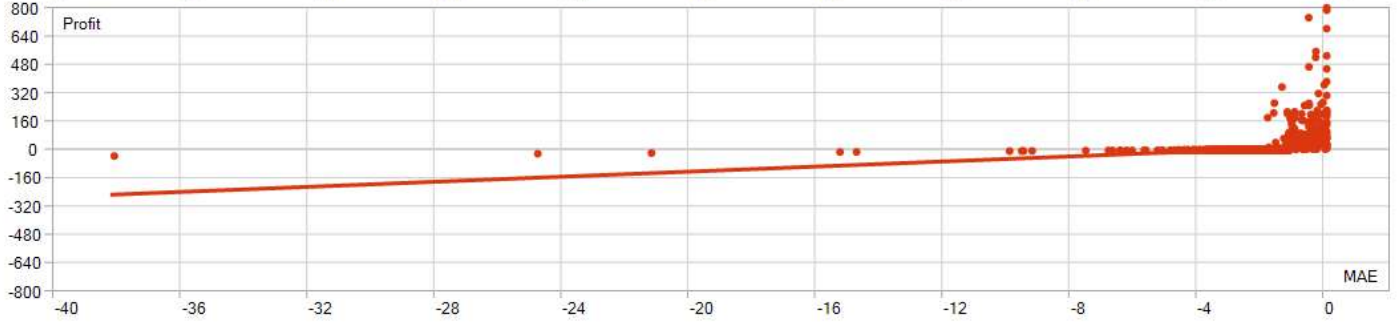
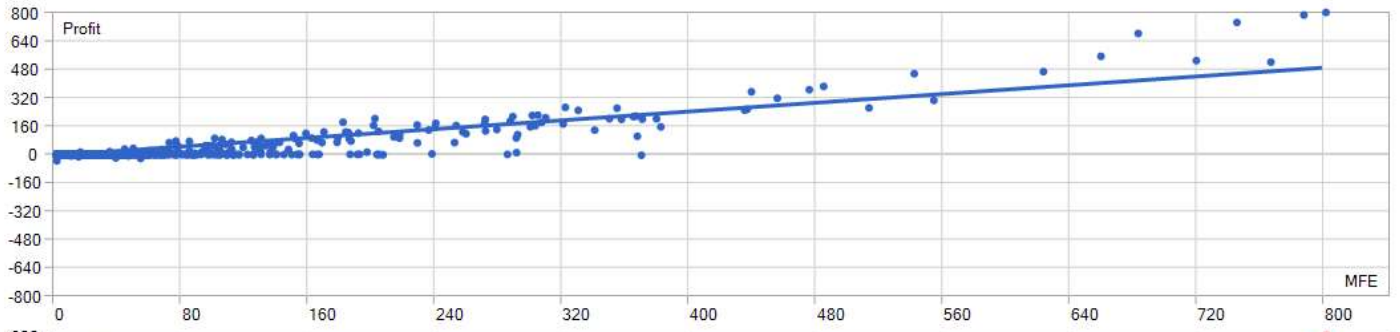
History Quality:	0% real ticks	Ticks:	150508486	Symbols:	1
Bars:	66674	Balance Drawdown Absolute:	196.03	Equity Drawdown Absolute:	196.03
Total Net Profit:	11 815.28	Balance Drawdown Maximal:	499.94 (13.85%)	Equity Drawdown Maximal:	685.87 (18.08%)
Gross Profit:	18 354.47	Balance Drawdown Relative:	13.85% (499.94)	Equity Drawdown Relative:	18.08% (685.87)
Gross Loss:	-6 539.19	Expected Payoff:	3.36	Margin Level:	1972.33%
Profit Factor:	2.81	Sharpe Ratio:	35.11	Z-Score:	-0.19 (15.07%)
Recovery Factor:	17.23	LR Correlation:	0.98	OnTester result:	0
AHPR:	1.0005 (0.05%)	LR Standard Error:	759.85		
GHPR:	1.0005 (0.05%)				
Total Trades:	3514	Short Trades (won %):	264 (2.65%)	Long Trades (won %):	3250 (4.18%)
Total Deals:	7028	Profit Trades (% of total):	143 (4.07%)	Loss Trades (% of total):	3371 (95.93%)
		Largest profit trade:	799.52	Largest loss trade:	-38.19
		Average profit trade:	128.35	Average loss trade:	-1.94
		Maximum consecutive wins (\$):	2 (427.33)	Maximum consecutive losses (\$):	132 (-273.68)
		Maximal consecutive profit (count):	799.52 (1)	Maximal consecutive loss (count):	-273.68 (132)
		Average consecutive wins:	1	Average consecutive losses:	25



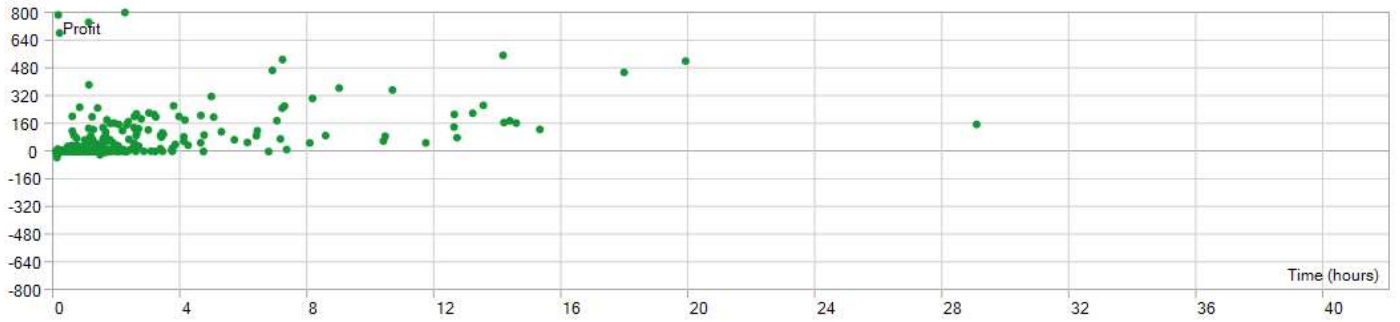
Correlation (Profits,MFE): **0.89**

Correlation (Profits,MAE): **0.19**

Correlation (MFE,MAE): **0.1572**



Minimal position holding time: **28:58:20** Maximal position holding time: **28:58:20** Average position holding time: **0:12:56**



Orders

Open Time	Order	Symbol	Type	Volume	Price	S / L	T / P	Time	State	Comment
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