

Strategy Tester Report

ICMarketsSC-Demo (Build 5260)

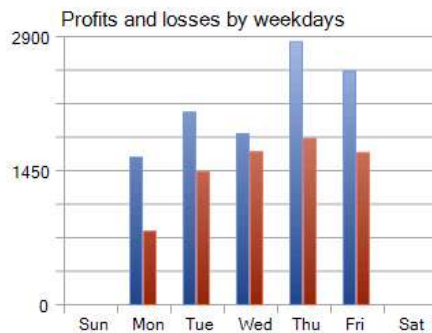
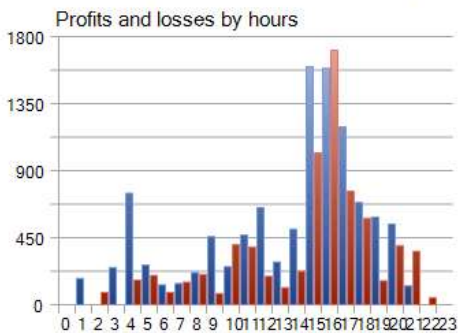
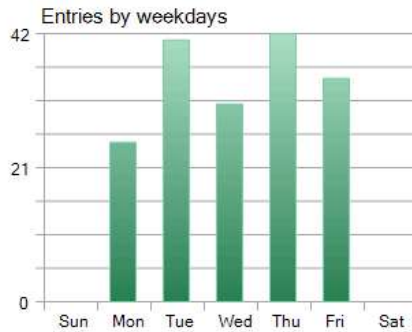
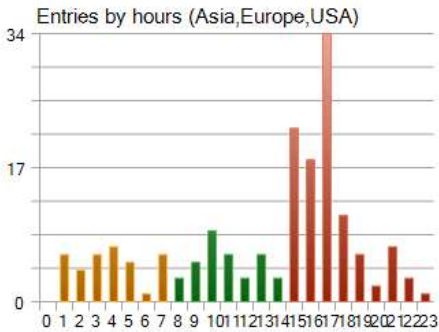
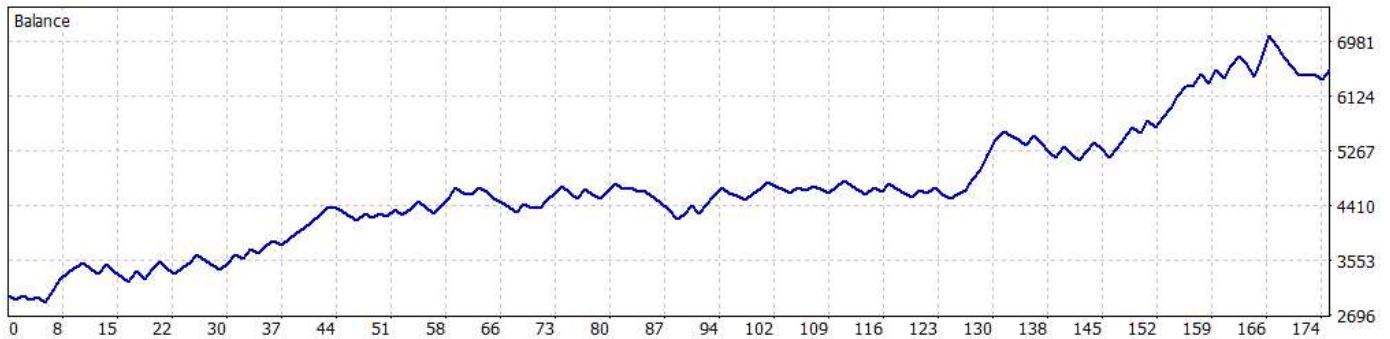
Settings

Expert: **ALGO.CMD.003**
 Symbol: **XAUUSD**
 Period: **M30 (2020.01.01 - 2025.08.29)**
 Inputs: **preferredFillingType=0**
 forceFillingType=false
 CustomComment=ALGO.CMD.003
 MagicNumber=11111
 variable5=0.0
 HullMovingAvrPrd1=24
 MomCrossPeriod1=40
 KCerPeriod1=390
 ProfitTargetCoef1=4,0
 StopLossCoef1=2,5
 TrailingStop1=10000.0
 Period1=390
 ProfitTargetCoef2=2,6
 StopLossCoef2=1,8
 TrailingStopCoef1=1,4
 smm=----- Money Management - Fixed size -----
 mmLots=0,1
 mmMultiplier=1,0
 mmStep=0,01
 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=23:04
 seof=----- Exit On Friday -----
 ExitOnFriday=true
 FridayExitTime=20:40
 sltr=----- Limit Time Range -----
 LimitTimeRange=false
 SignalTimeRangeFrom=08:00
 SignalTimeRangeTo=16:00
 ExitAtEndOfRange=false
 OrderTypeToExit=0
 smmmdfmp=----- 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=0,001
 tradeInSessionHoursOnly=true
 MAX_ORDER_RETRIES=20
 OpenBarDelay=0
 slex=----- Order expiration time (for stocks) -----
 ExpirationTime=0
 ModifyInsteadOfReplacing=false

Company: **Raw Trading Ltd**
 Currency: **USD**
 Initial Deposit: **3 000.00**
 Leverage: **1:100**

Results

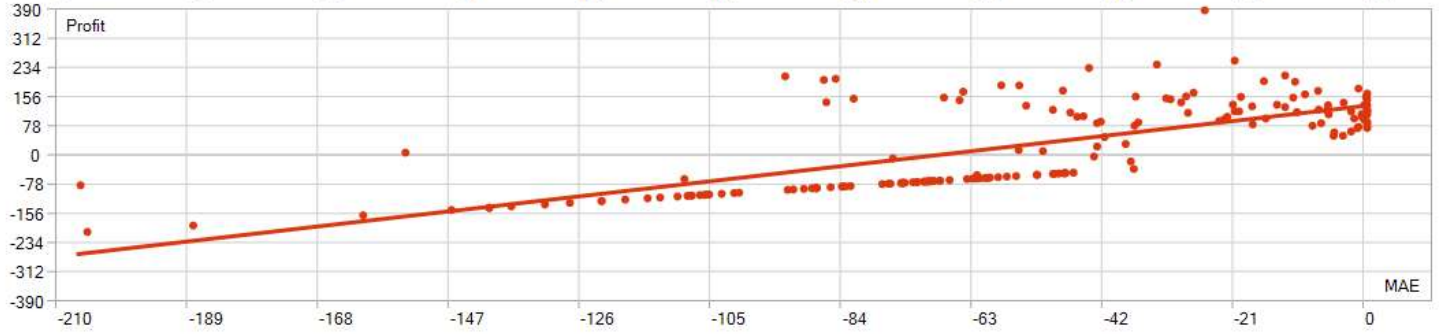
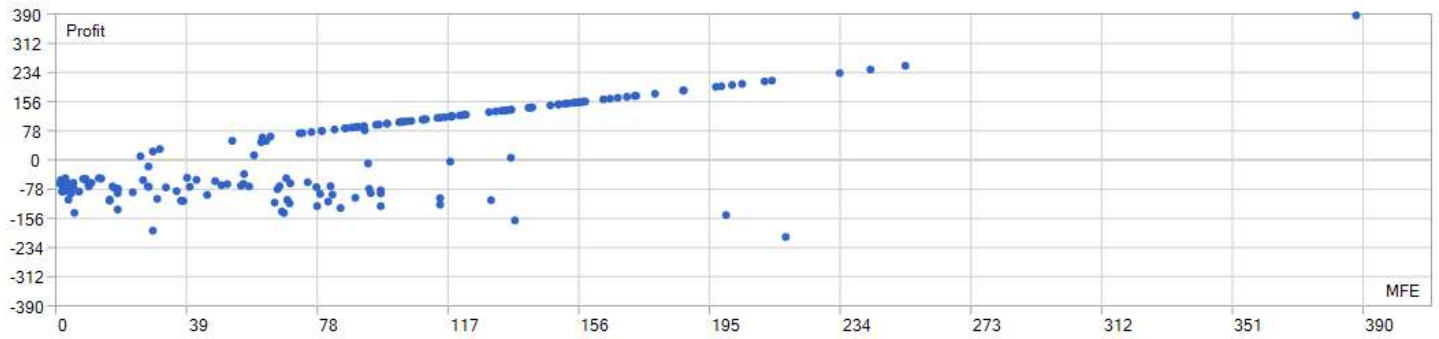
History Quality:	0% real ticks	Ticks:	177409627	Symbols:	1
Bars:	66927	Balance Drawdown Absolute:	95.14	Equity Drawdown Absolute:	220.94
Total Net Profit:	3 568.42	Balance Drawdown Maximal:	695.78 (9.83%)	Equity Drawdown Maximal:	930.92 (12.91%)
Gross Profit:	10 906.45	Balance Drawdown Relative:	11.55% (550.40)	Equity Drawdown Relative:	12.91% (930.92)
Gross Loss:	-7 338.03	Expected Payoff:	20.51	Margin Level:	1664.84%
Profit Factor:	1.49	Sharpe Ratio:	28.44	Z-Score:	0.38 (29.61%)
Recovery Factor:	3.83	LR Correlation:	0.93	OnTester result:	0
AHPR:	1.0048 (0.48%)	LR Standard Error:	346.39		
GHPR:	1.0045 (0.45%)				
Total Trades:	174	Short Trades (won %):	1 (0.00%)	Long Trades (won %):	173 (50.87%)
Total Deals:	348	Profit Trades (% of total):	88 (50.57%)	Loss Trades (% of total):	86 (49.43%)
		Largest profit trade:	386.70	Largest loss trade:	-205.60
		Average profit trade:	123.94	Average loss trade:	-85.33
		Maximum consecutive wins (\$):	7 (1 050.06)	Maximum consecutive losses (\$):	6 (-491.20)
		Maximal consecutive profit (count):	1 050.06 (7)	Maximal consecutive loss (count):	-619.84 (4)
		Average consecutive wins:	2	Average consecutive losses:	2



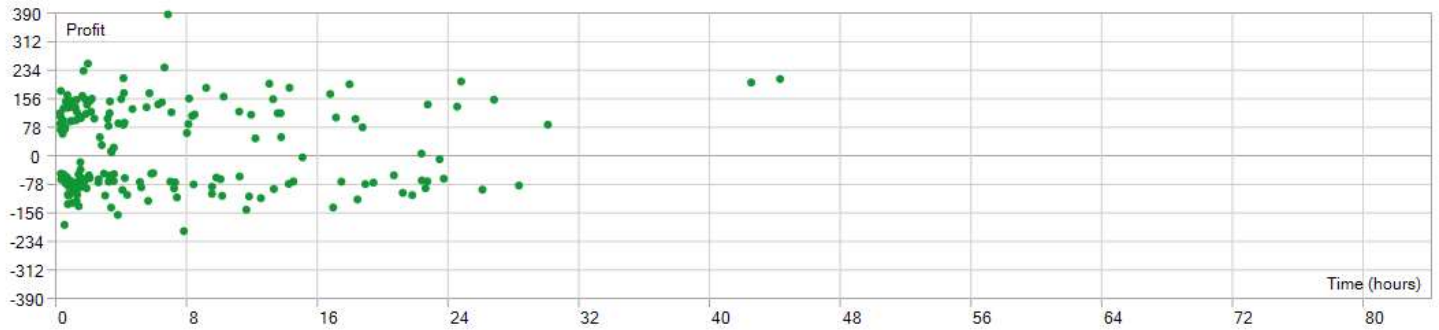
Correlation (Profits,MFE): **0.75**

Correlation (Profits,MAE): **0.73**

Correlation (MFE,MAE): **0.2651**



Minimal position holding time: **0:00:19** Maximal position holding time: **44:04:08** Average position holding time: **7:06:52**



Orders

Open Time	Order	Symbol	Type	Volume	Price	S / L	T / P	Time	State	Comment
							0.00	-368.38	3 936.80	6 568.42