Strategy Tester Report

ICMarketsSC-Demo (Build 5327)

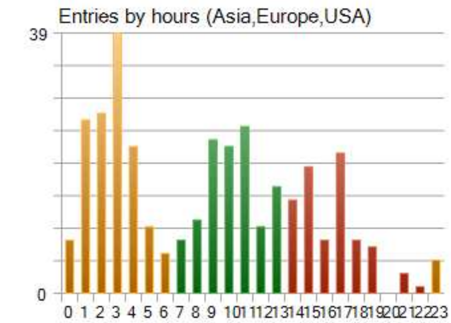
Settings

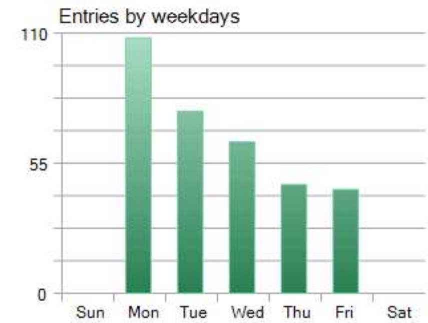
Expert:	**ALGO.FX.005**
Symbol:	**GBPJPY**
Period:	**H1 (2020.01.01 - 2025.10.10)**
Inputs:	**preferredFillingType=0**
	forceFillingType=false
	CustomComment=Strategy_1_37_112
	MagicNumber=11111
	ADXLowerPeriod1=20
	ProfitTarget1=335.0
	StopLoss1=95.0
	smm=----------- Money Management - Fixed size -----------
	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=20:00
	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=0.01
	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**

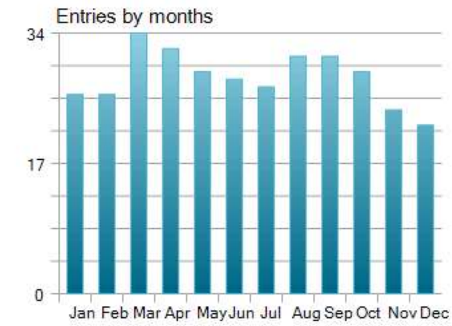
Results

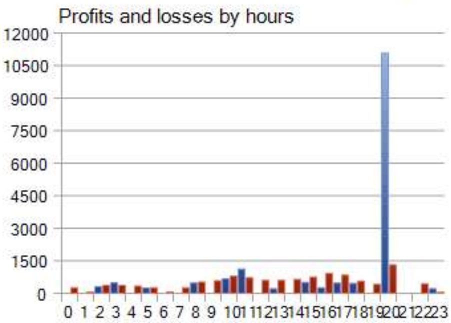
History Quality:	**100%**				
Bars:	**35956**	Ticks:	**204341371**	Symbols:	**1**
Total Net Profit:	**4 719.21**	Balance Drawdown Absolute:	**230.21**	Equity Drawdown Absolute:	**231.97**
Gross Profit:	**16 591.88**	Balance Drawdown Maximal:	**875.16 (10.83%)**	Equity Drawdown Maximal:	**994.81 (12.20%)**
Gross Loss:	**-11 872.67**	Balance Drawdown Relative:	**16.88% (562.60)**	Equity Drawdown Relative:	**17.88% (602.74)**
Profit Factor:	**1.40**	Expected Payoff:	**13.92**	Margin Level:	**2240.61%**
Recovery Factor:	**4.74**	Sharpe Ratio:	**1.54**	Z-Score:	**-1.47 (85.84%)**

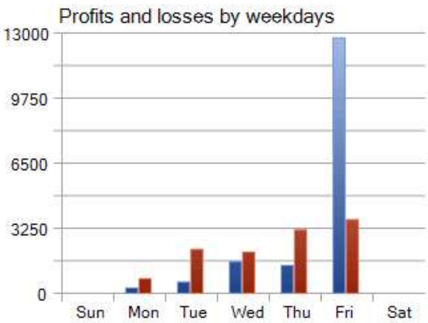
AHPR:	**1.0030 (0.30%)**	LR Correlation:	**0.98**	OnTester result:	**0**
GHPR:	**1.0028 (0.28%)**	LR Standard Error:	**345.92**		
Total Trades:	**339**	Short Trades (won %):	**0 (0.00%)**	Long Trades (won %):	**339 (43.66%)**
Total Deals:	**678**	Profit Trades (% of total):	**148 (43.66%)**	Loss Trades (% of total):	**191 (56.34%)**
		Largest profit trade:	**319.66**	Largest loss trade:	**-91.02**
		Average profit trade:	**112.11**	Average loss trade:	**-62.16**
		Maximum consecutive wins ($):	**8 (702.84)**	Maximum consecutive losses ($):	**12 (-729.57)**
		Maximal consecutive profit (count):	**702.84 (8)**	Maximal consecutive loss (count):	**-729.57 (12)**
		Average consecutive wins:	**2**	Average consecutive losses:	**2**



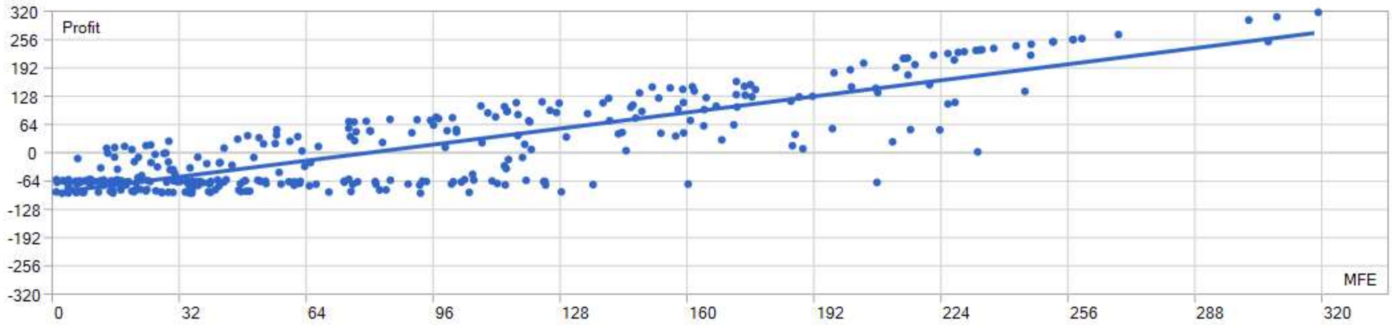


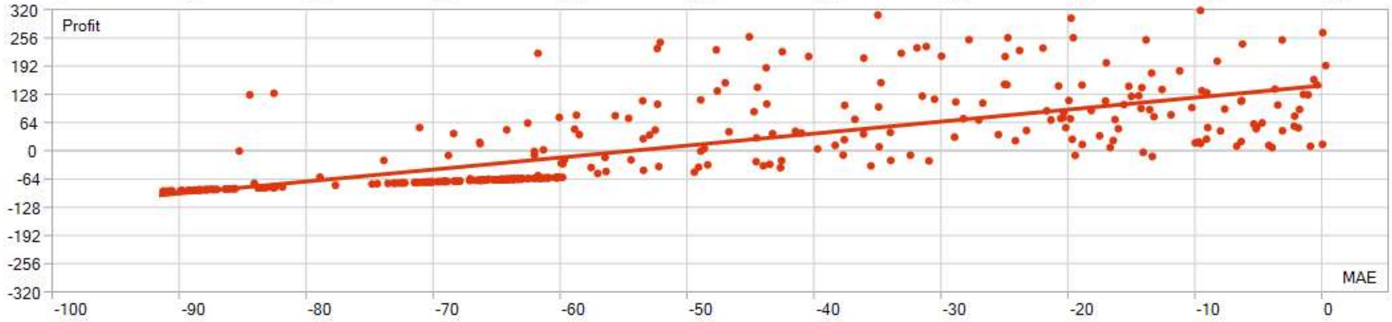




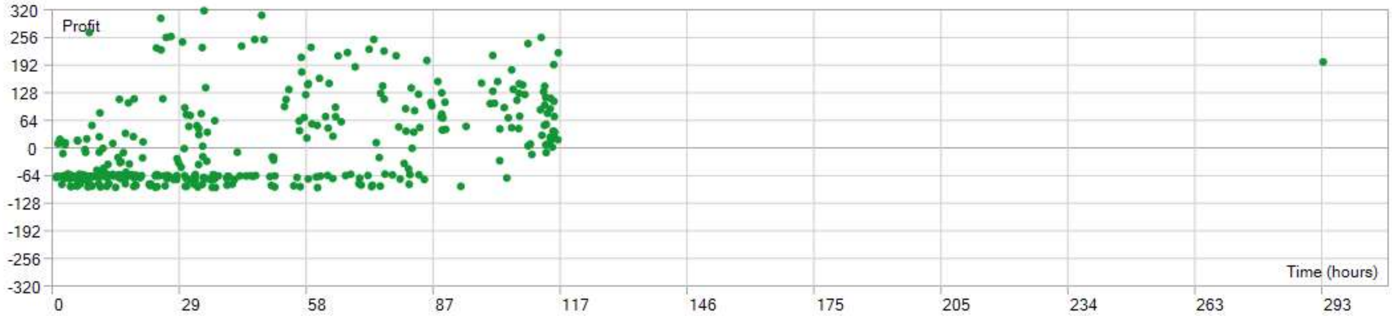


Correlation (Profits,MFE):	**0.85**	Correlation (Profits,MAE):	**0.71**	Correlation (MFE,MAE):	**0.5393**





Minimal position holding time:	0:01:02	Maximal position holding time:	292:24:23	Average position holding time:	47:36:18



0.00 1 182.36 3 536.85 7 719.21