

# Strategy Tester Report

## ICMarketsSC-Demo (Build 5260)

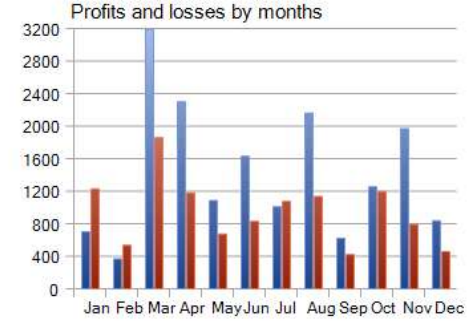
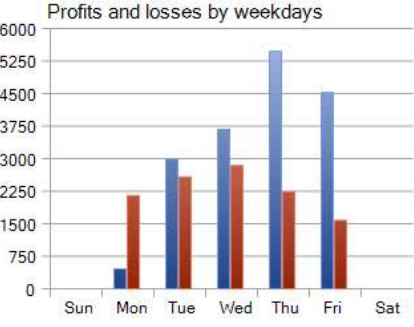
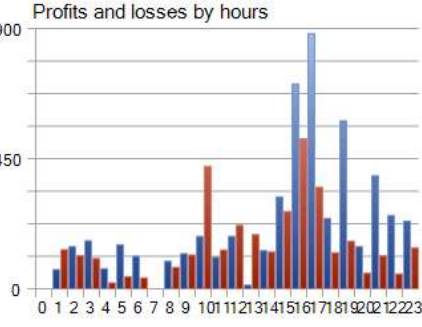
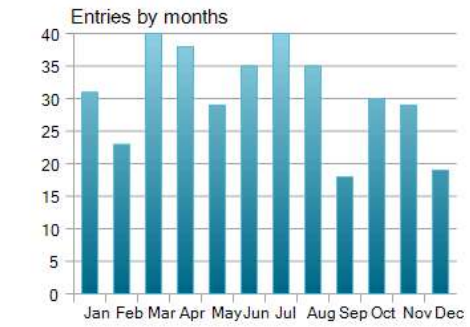
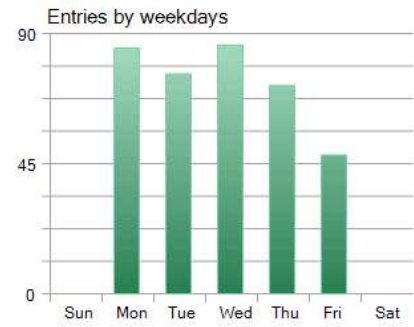
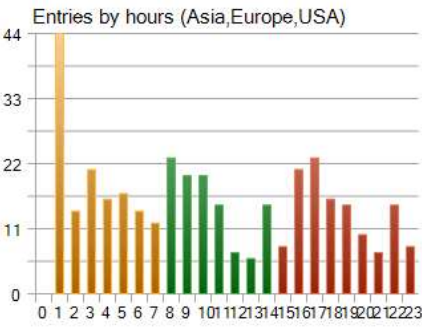
### Settings

Expert: **ALGO.IDX.001**  
 Symbol: **USTEC**  
 Period: **M30 (2020.01.01 - 2025.08.29)**  
 Inputs: **preferredFillingType=0**  
       **forceFillingType=false**  
       **CustomComment=Strategy\_3\_65\_109**  
       **MagicNumber=11111**  
       **BollingerBandsPrd1=10**  
       **ATRCrossUpPeriod1=33**  
       **ProfitTarget1=2,5**  
       **StopLossCoef1=1.7**  
       **TrailingStopCoef1=2.9**  
       **Period1=10**  
       **ExitAfterBars1=34**  
       **ProfitTargetCoef1=2,2**  
       **StopLoss1=0.8**  
       **TrailingStopCoef2=4.8**  
       **smm=----- Money Management - Fixed size -----**  
       **mmLots=1,0**  
       **mmMultiplier=1,0**  
       **mmStep=1,0**  
       **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=19:00**  
       **sltr=----- Limit Time Range -----**  
       **LimitTimeRange=false**  
       **SignalTimeRangeFrom=08:00**  
       **SignalTimeRangeTo=16:00**  
       **ExitAtEndOfRange=false**  
       **OrderTypeToExit=0**  
       **smmndfmp=----- 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**  
       **slx=----- Order expiration time (for stocks) -----**  
       **ExpirationTime=0**  
       **ModifyInsteadOfReplacing=false**  
 Company: **Raw Trading Ltd**  
 Currency: **USD**  
 Initial Deposit: **5 000,00**  
 Leverage: **1:100**

### Results

History Quality: **0% real ticks**

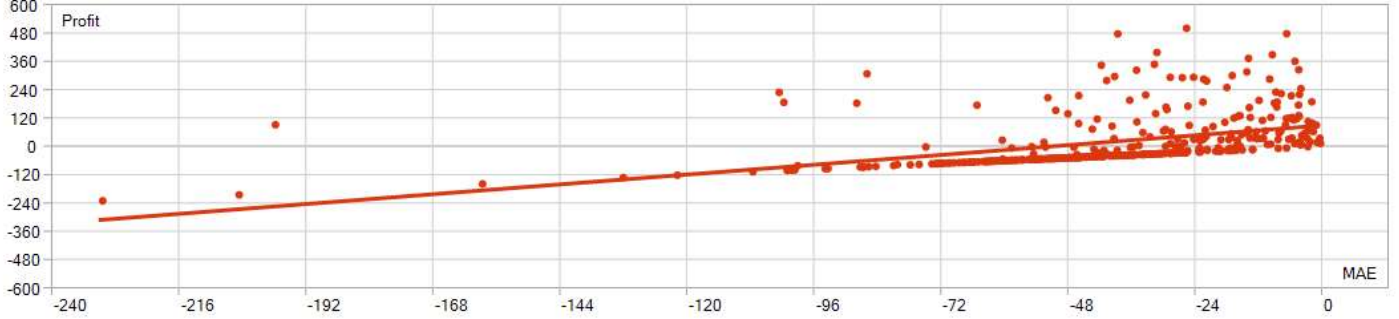
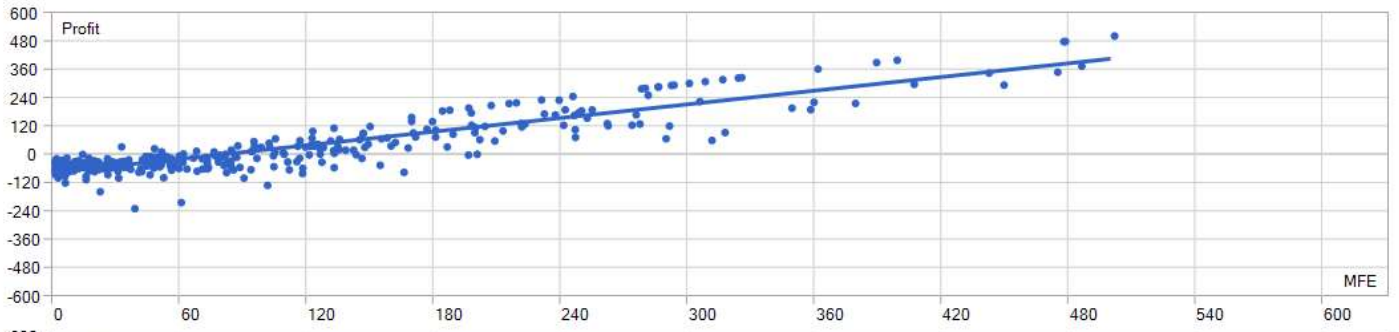
Bars:	<b>66786</b>	Ticks:	<b>244709515</b>	Symbols:	<b>1</b>
Total Net Profit:	<b>5 733.28</b>	Balance Drawdown Absolute:	<b>0.00</b>	Equity Drawdown Absolute:	<b>53.23</b>
Gross Profit:	<b>17 137.52</b>	Balance Drawdown Maximal:	<b>813.32 (10.40%)</b>	Equity Drawdown Maximal:	<b>929.46 (11.76%)</b>
Gross Loss:	<b>-11 404.24</b>	Balance Drawdown Relative:	<b>10.40% (813.32)</b>	Equity Drawdown Relative:	<b>11.76% (929.46)</b>
Profit Factor:	<b>1.50</b>	Expected Payoff:	<b>15.62</b>	Margin Level:	<b>8364.71%</b>
Recovery Factor:	<b>6.17</b>	Sharpe Ratio:	<b>18.92</b>	Z-Score:	<b>0.69 (50.98%)</b>
AHPR:	<b>1.0022 (0.22%)</b>	LR Correlation:	<b>0.97</b>	OnTester result:	<b>0</b>
GHPR:	<b>1.0021 (0.21%)</b>	LR Standard Error:	<b>408.85</b>		
Total Trades:	<b>367</b>	Short Trades (won %):	<b>0 (0.00%)</b>	Long Trades (won %):	<b>367 (35.69%)</b>
Total Deals:	<b>734</b>	Profit Trades (% of total):	<b>131 (35.69%)</b>	Loss Trades (% of total):	<b>236 (64.31%)</b>
		Largest profit trade:	<b>494.23</b>	Largest loss trade:	<b>-237.14</b>
		Average profit trade:	<b>130.82</b>	Average loss trade:	<b>-48.32</b>
		Maximum consecutive wins (\$):	<b>4 (502.59)</b>	Maximum consecutive losses (\$):	<b>13 (-272.05)</b>
		Maximal consecutive profit (count):	<b>941.32 (2)</b>	Maximal consecutive loss (count):	<b>-594.50 (8)</b>
		Average consecutive wins:	<b>1</b>	Average consecutive losses:	<b>3</b>



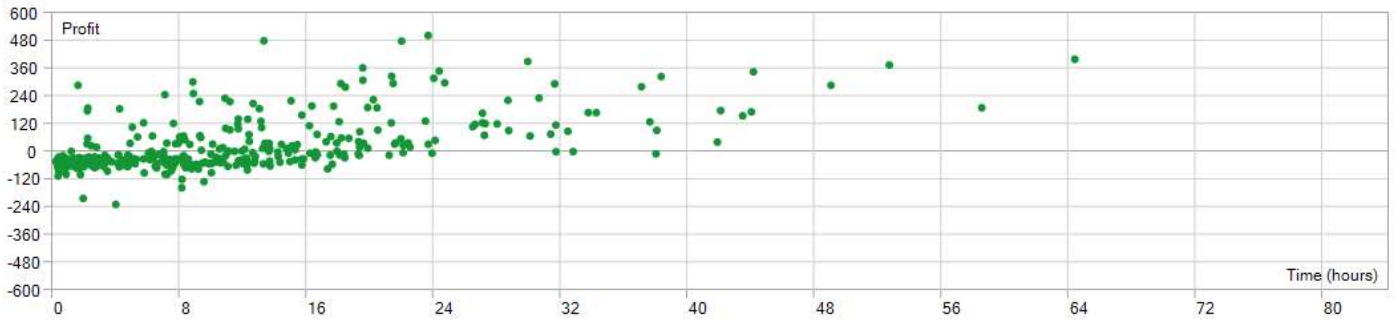
Correlation (Profits,MFE): **0.91**

Correlation (Profits,MAE): **0.45**

Correlation (MFE,MAE): **0.3148**



Minimal position holding time: **0:00:08** Maximal position holding time: **64:11:25** Average position holding time: **10:56:54**



**0.00 -640.95 6 374.23 10 733.28**