

Strategy Tester Report

ICMarketsSC-Demo (Build 5327)

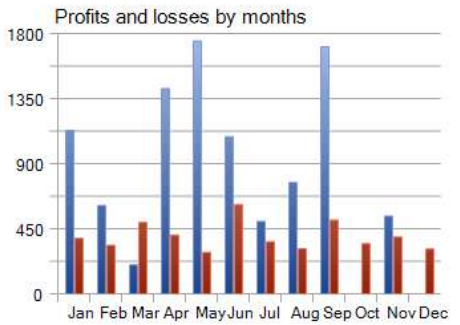
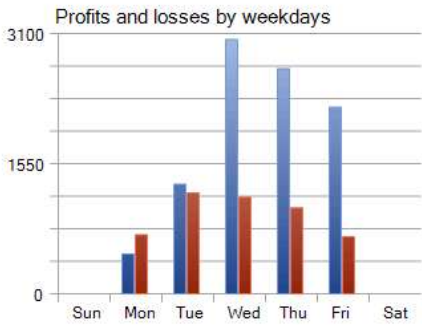
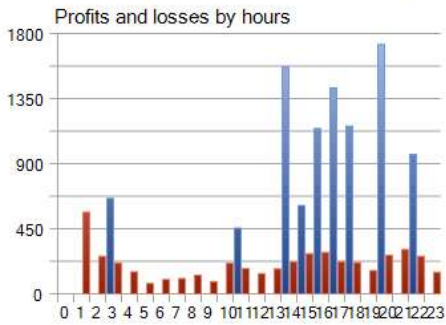
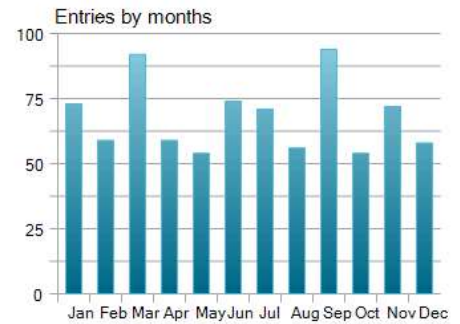
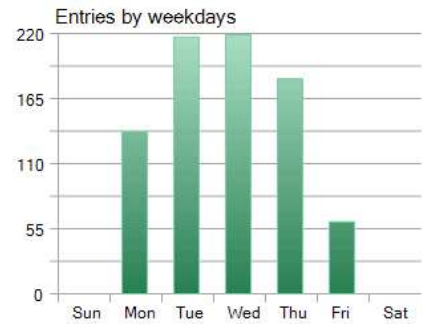
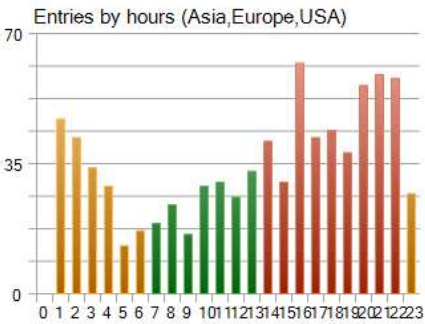
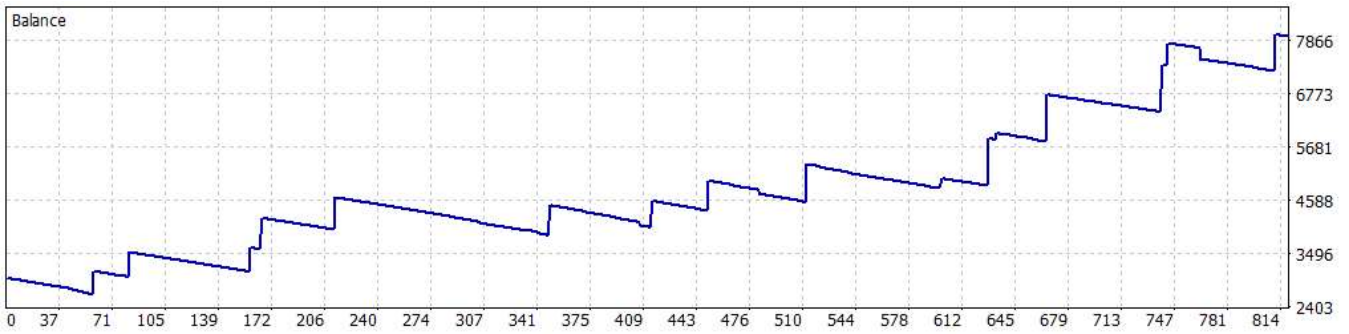
Settings

Expert: **ALGO.IDX.002**
 Symbol: **USTEC**
 Period: **M30 (2020.01.01 - 2025.10.10)**
 Inputs: **preferredFillingType=0**
 forceFillingType=false
 CustomComment=ALGO.IDX.002
 MagicNumber=11111
 variable5=0,0
 BollingerBandsPrd1=14
 ProfitTarget1=1,7
 StopLoss1=145
 Period1=80
 ProfitTarget2=325
 StopLoss2=0,6
 smm=----- Money Management - Fixed size -----
 mmLots=3
 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
 smmddmp=----- 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
 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:	99%				
Bars:	68127	Ticks:	252402779	Symbols:	1
Total Net Profit:	4 947.91	Balance Drawdown Absolute:	330.72	Equity Drawdown Absolute:	330.81
Gross Profit:	9 720.32	Balance Drawdown Maximal:	773.80 (16.65%)	Equity Drawdown Maximal:	935.14 (19.44%)

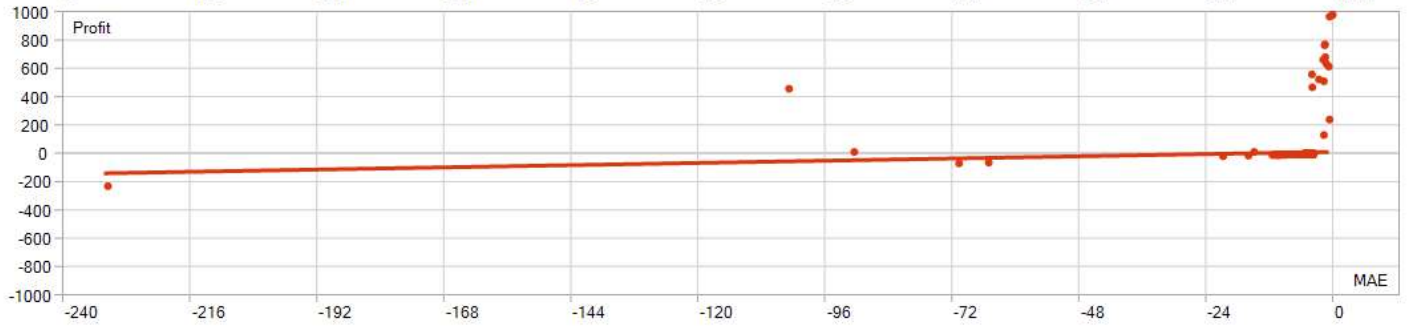
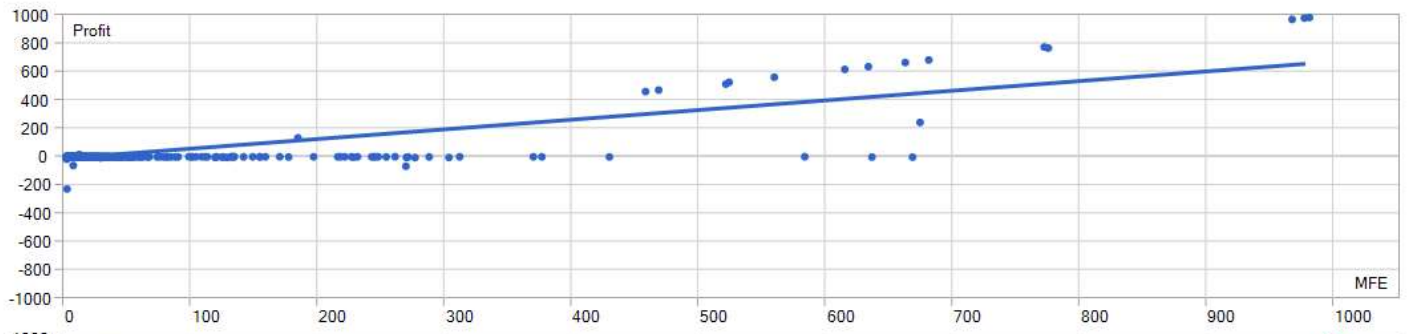
Gross Loss:	-4 772.41	Balance Drawdown Relative:	16.65% (773.80)	Equity Drawdown Relative:	19.44% (935.14)
Profit Factor:	2.04	Expected Payoff:	6.06	Margin Level:	1623.91%
Recovery Factor:	5.29	Sharpe Ratio:	6.00	Z-Score:	-0.58 (43.13%)
AHPR:	1.0014 (0.14%)	LR Correlation:	0.93	OnTester result:	0
GHRP:	1.0012 (0.12%)	LR Standard Error:	493.85		
Total Trades:	816	Short Trades (won %):	2 (100.00%)	Long Trades (won %):	814 (1.97%)
Total Deals:	1632	Profit Trades (% of total):	18 (2.21%)	Loss Trades (% of total):	798 (97.79%)
		Largest profit trade:	964.83	Largest loss trade:	-232.23
		Average profit trade:	540.02	Average loss trade:	-5.98
		Maximum consecutive wins (\$):	2 (965.35)	Maximum consecutive losses (\$):	122 (-685.88)
		Maximal consecutive profit (count):	965.35 (2)	Maximal consecutive loss (count):	-685.88 (122)
		Average consecutive wins:	1	Average consecutive losses:	44



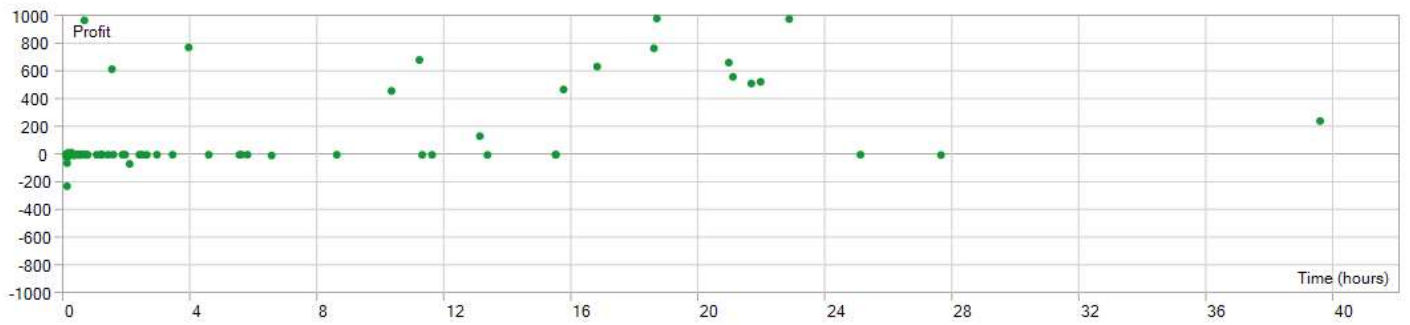
Correlation (Profits,MFE): **0.81**

Correlation (Profits,MAE): **0.07**

Correlation (MFE,MAE): **-0.0222**



Minimal position holding time: **0:00:01** Maximal position holding time: **39:28:30** Average position holding time: **0:33:32**



0.00 -359.48 5 307.39 7 947.91