

Strategy Tester Report

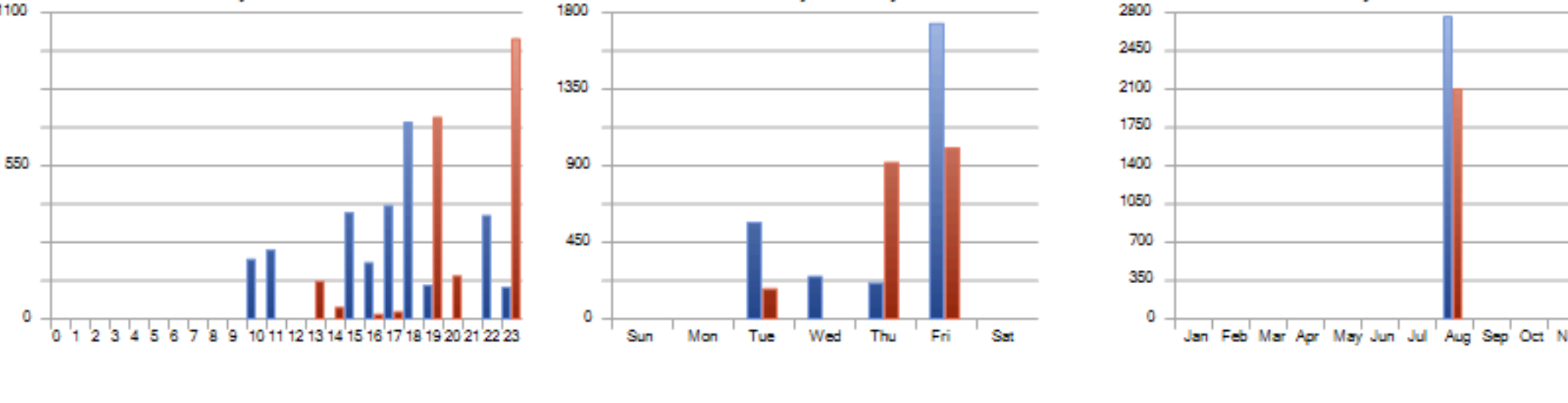
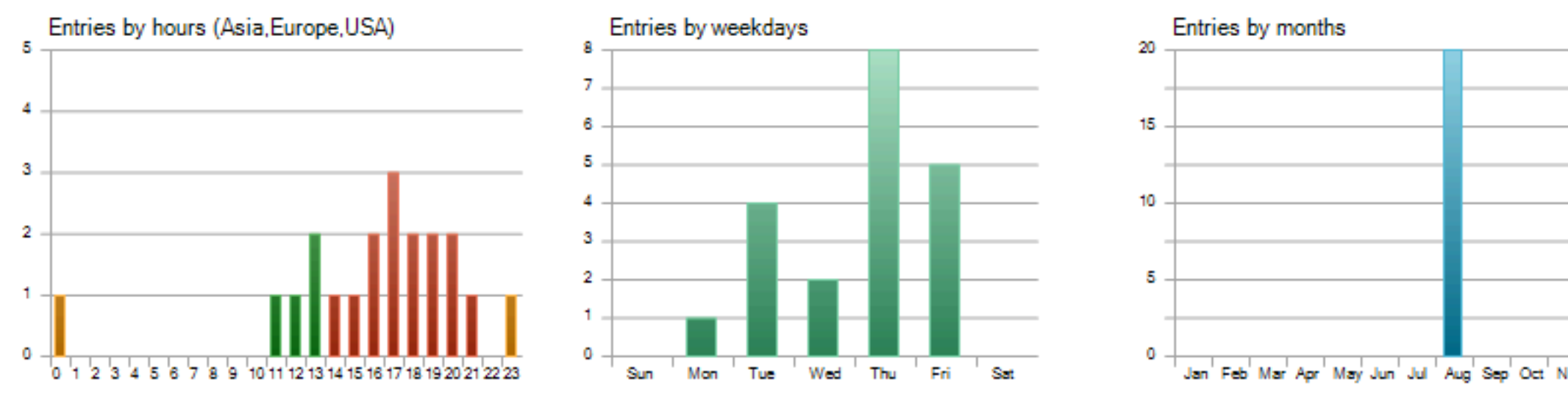
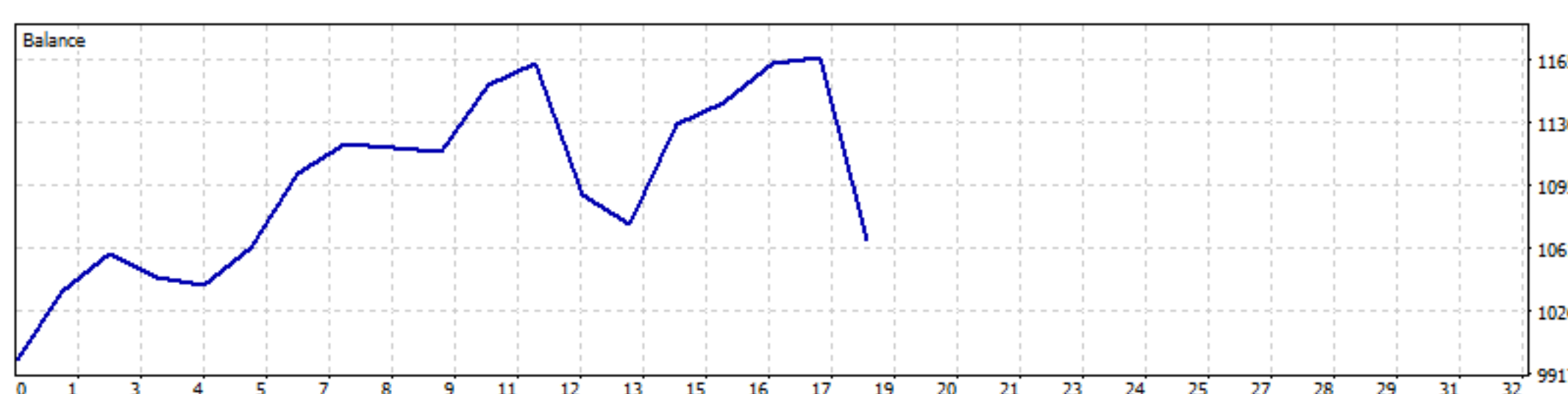
MetaQuotes-Demo (Build 4661)

Settings

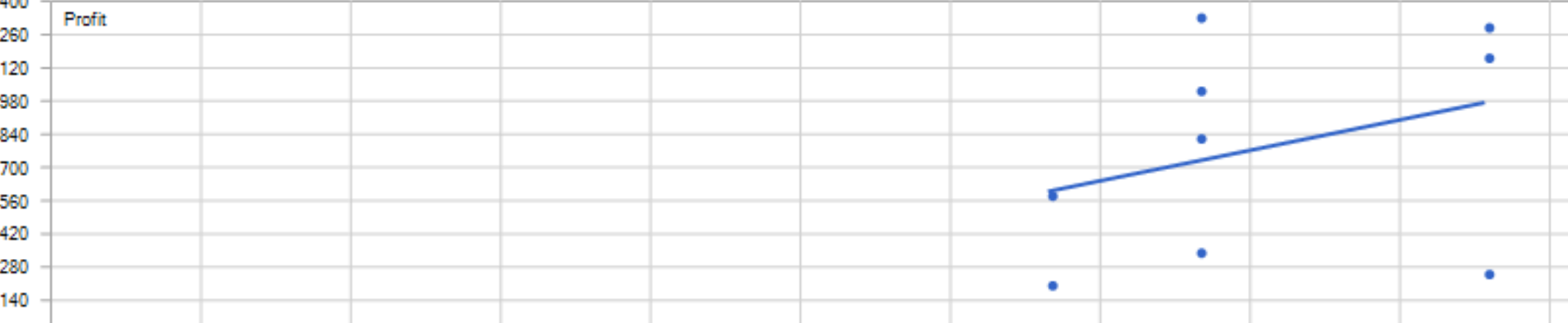
Expert: **lab2**
 Symbol: **EURUSD**
 Period: **H1 (2024.08.01 - 2024.09.01)**
 Inputs: =
 aggregationMethod=0
 =
 pSMAShort=3
 pSMALong=6
 sma1=-0.0014
 sma2=-0.0007
 sma3=0.0005
 sma4=0.0020
 SMAweight=0
 =
 pRSI=14
 rsi1=36
 rsi2=39
 rsi3=64
 rsi4=67
 RSIweight=1
 =
 pBB=20
 BBdev=1.8
 deltaBB=0.0020
 BBweight=2
 Company: **MetaQuotes Ltd.**
 Currency: **profit in pips**
 Initial Deposit: **10 000.00**
 Leverage: **1:100**

Results

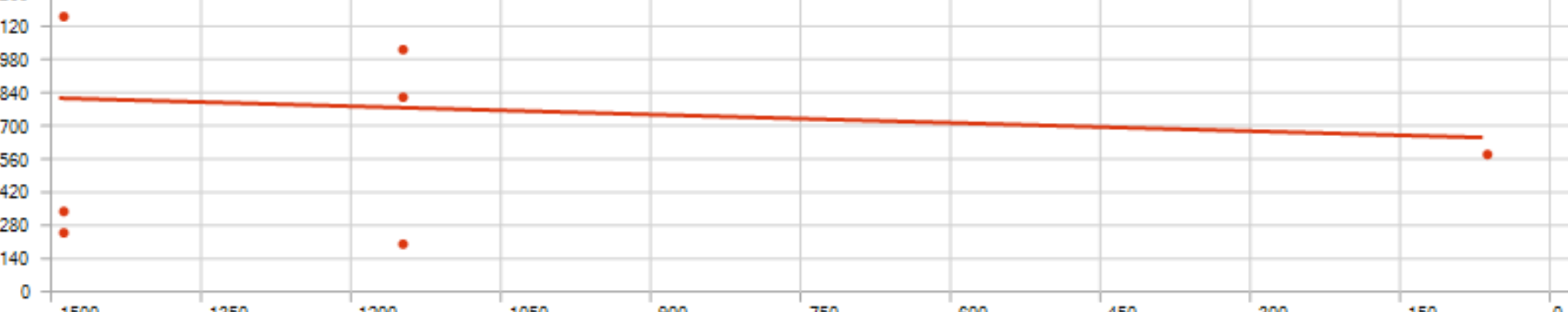
| | | |
|---------------------------------|---|--|
| History Quality: 100% | Ticks: 2066 | Symbols: 1 |
| Bars: 528 | Balance Drawdown Absolute: 0.00 | Equity Drawdown Absolute: 569.21 |
| Total Net Profit: 662.10 | Balance Drawdown Maximal: 1 005.00 (8.61%) | Equity Drawdown Maximal: 1 513.00 (12.99%) |
| Gross Profit: 2 763.11 | Balance Drawdown Relative: 8.61% (1 005.00) | Equity Drawdown Relative: 12.99% (1 513.00) |
| Gross Loss: -2 101.01 | | |
| Profit Factor: 1.32 | Expected Payoff: 36.78 | Margin Level: 943.08% |
| Recovery Factor: 0.44 | Sharpe Ratio: 0.60 | Z-Score: -0.54 (41.08%) |
| AHPR: 1.0041 (0.41%) | LR Correlation: 0.70 | OnTester result: 0 |
| GHPR: 1.0036 (0.36%) | LR Standard Error: 359.79 | |
| Total Trades: 18 | Short Trades (won %): 8 (25.00%) | Long Trades (won %): 10 (90.00%) |
| Total Deals: 30 | Profit Trades (% of total): 11 (61.11%) | Loss Trades (% of total): 7 (38.89%) |
| | Largest profit trade: 546.94 | Largest loss trade: -1 005.00 |
| | Average profit trade: 251.19 | Average loss trade: -300.14 |
| | Maximum consecutive wins (\$): 4 (916.52) | Maximum consecutive losses (\$): 2 (-878.14) |
| | Maximal consecutive profit (count): 916.52 (4) | Maximal consecutive loss (count): -1 005.00 (1) |
| | Average consecutive wins: 3 | Average consecutive losses: 2 |



Correlation (Profits,MFE): **0.34** Correlation (Profits,MAE): **-0.12** Correlation (MFE,MAE): **-0.6754**



Minimal position holding time: **23:00:00** Maximal position holding time: **124:00:00** Average position holding time: **57:19:59**



Orders

| Open Time | Order | Symbol | Type | Volume | Price | S / L | T / P | Time | State | Comment |
|---------------------|-------|--------|------|-------------|---------|-------|-------|---------------------|--------|----------------|
| 2024.08.01 12:00:00 | 2 | EURUSD | buy | 0.95 / 0.95 | 1.07844 | | | 2024.08.01 12:00:00 | filled | long position |
| 2024.08.01 13:00:00 | 3 | EURUSD | buy | 0.05 / 0.05 | 1.07783 | | | 2024.08.01 13:00:00 | filled | long position |
| 2024.08.02 15:00:00 | 4 | EURUSD | sell | 0.81 / 0.81 | 1.08312 | | | 2024.08.02 15:00:00 | filled | short position |
| 2024.08.02 16:00:00 | 5 | EURUSD | sell | 1 / 1 | 1.08904 | | | 2024.08.02 16:00:00 | filled | short position |
| 2024.08.02 17:00:00 | 6 | EURUSD | sell | 0.19 / 0.19 | 1.09053 | | | 2024.08.02 17:00:00 | filled | short position |
| 2024.08.06 13:00:00 | 7 | EURUSD | buy | 0.73 / 0.73 | 1.09117 | | | 2024.08.06 13:00:00 | filled | long position |
| 2024.08.06 14:00:00 | 8 | EURUSD | buy | 0.91 / 0.91 | 1.09084 | | | 2024.08.06 14:00:00 | filled | long position |
| 2024.08.06 15:00:00 | 9 | EURUSD | buy | 0.36 / 0.36 | 1.09167 | | | 2024.08.06 15:00:00 | filled | long position |
| 2024.08.08 11:00:00 | 10 | EURUSD | sell | 0.75 / 0.75 | 1.09398 | | | 2024.08.08 11:00:00 | filled | short position |
| 2024.08.08 16:00:00 | 11 | EURUSD | buy | 0.74 / 0.74 | 1.08978 | | | 2024.08.08 16:00:00 | filled | long position |
| 2024.08.08 17:00:00 | 12 | EURUSD | buy | 0.01 / 0.01 | 1.08934 | | | 2024.08.08 17:00:00 | filled | long position |
| 2024.08.13 17:00:00 | 13 | EURUSD | sell | 0.71 / 0.71 | 1.09585 | | | 2024.08.13 17:00:00 | filled | short position |
| 2024.08.13 18:00:00 | 14 | EURUSD | sell | 0.86 / 0.86 | 1.09560 | | | 2024.08.13 18:00:00 | filled | short position |
| 2024.08.13 19:00:00 | 15 | EURUSD | sell | 0.43 / 0.43 | 1.09533 | | | 2024.08.13 19:00:00 | filled | short position |
| 2024.08.15 16:00:00 | 16 | EURUSD | buy | 0.82 / 0.82 | 1.09568 | | | 2024.08.15 16:00:00 | filled | long position |
| 2024.08.15 17:00:00 | 17 | EURUSD | buy | 0.91 / 0.91 | 1.09689 | | | 2024.08.15 17:00:00 | filled | long position |
| 2024.08.15 18:00:00 | 18 | EURUSD | buy | 0.27 / 0.27 | 1.09833 | | | 2024.08.15 18:00:00 | filled | long position |
| 2024.08.16 22:00:00 | 19 | EURUSD | sell | 0.78 / 0.78 | 1.10204 | | | 2024.08.16 22:00:00 | filled | short position |
| 2024.08.16 23:00:00 | 20 | EURUSD | sell | 0.88 / 0.88 | 1.10242 | | | 2024.08.16 23:00:00 | filled | short position |
| 2024.08.19 00:00:00 | 21 | EURUSD | sell | 0.34 / 0.34 | 1.10268 | | | 2024.08.19 00:00:00 | filled | short position |
| 2024.08.22 19:00:00 | 22 | EURUSD | buy | 0.82 / 0.82 | 1.11134 | | | 2024.08.22 19:00:00 | filled | long position |
| 2024.08.22 20:00:00 | 23 | EURUSD | buy | 0.84 / 0.84 | 1.11107 | | | 2024.08.22 20:00:00 | filled | long position |
| 2024.08.22 21:00:00 | 24 | EURUSD | buy | 0.34 / 0.34 | 1.11030 | | | 2024.08.22 21:00:00 | filled | long position |
| 2024.08.23 18:00:00 | 25 | EURUSD | sell | 0.82 / 0.82 | 1.11748 | | | 2024.08.23 18:00:00 | filled | short position |
| 2024.08.23 19:00:00 | 26 | EURUSD | sell | 0.97 / 0.97 | 1.11752 | | | 2024.08.23 19:00:00 | filled | short position |
| 2024.08.23 20:00:00 | 27 | EURUSD | sell | 0.21 / 0.21 | 1.11738 | | | 2024.08.23 20:00:00 | filled | short position |
| 2024.08.28 10:00:00 | 28 | EURUSD | buy | 0.81 / 0.81 | 1.11485 | | | 2024.08.28 10:00:00 | filled | long position |
| 2024.08.28 11:00:00 | 29 | EURUSD | buy | 0.73 / 0.73 | 1.11565 | | | 2024.08.28 11:00:00 | filled | long position |
| 2024.08.28 13:00:00 | 30 | EURUSD | buy | 0.46 / 0.46 | 1.11359 | | | 2024.08.28 13:00:00 | filled | long position |
| 2024.08.30 23:59:59 | 31 | EURUSD | sell | 1 / 1 | 1.10465 | | | 2024.08.30 23:59:59 | filled | end of test |

Deals

| Time | Deal | Symbol | Type | Direction | Volume | Price | Order | Commission | Swap | Profit | Balance | Comment |
|---------------------|------|--------|---------|-----------|--------|---------|-------|------------|------|-----------|-----------|----------------|
| 2024.08.01 00:00:00 | 1 | | balance | | | | | 0.00 | 0.00 | 10 000.00 | 10 000.00 | |
| 2024.08.01 12:00:00 | 2 | EURUSD | buy | in | 0.95 | 1.07844 | 2 | 0.00 | 0.00 | 0.00 | 10 000.00 | long position |
| 2024.08.01 13:00:00 | 3 | EURUSD | buy | in | 0.05 | 1.07783 | 3 | 0.00 | 0.00 | 0.00 | 10 000.00 | long position |
| 2024.08.02 15:00:00 | 4 | EURUSD | sell | out | 0.81 | 1.08312 | 4 | 0.00 | 0.00 | 381.51 | 10 381.51 | short position |
| 2024.08.02 16:00:00 | 5 | EURUSD | sell | in/out | 1 | 1.08904 | 5 | 0.00 | 0.00 | 201.97 | 10 583.48 | short position |
| 2024.08.02 17:00:00 | 6 | EURUSD | sell | in | 0.19 | 1.09053 | 6 | 0.00 | 0.00 | 0.00 | 10 583.48 | short position |
| 2024.08.06 13:00:00 | 7 | EURUSD | buy | out | 0.73 | 1.09117 | 7 | 0.00 | 0.00 | -135.05 | 10 448.43 | long position |
| 2024.08.06 14:00:00 | 8 | EURUSD | buy | in/out | 0.91 | 1.09084 | 8 | 0.00 | 0.00 | -41.04 | 10 407.39 | long position |
| 2024.08.06 15:00:00 | 9 | EURUSD | buy | in | 0.36 | 1.09167 | 9 | 0.00 | 0.00 | 0.00 | 10 407.39 | long position |
| 2024.08.08 11:00:00 | 10 | EURUSD | sell | out | 0.75 | 1.09398 | 10 | 0.00 | 0.00 | 213.00 | 10 620.39 | short position |
| 2024.08.08 16:00:00 | 11 | EURUSD | buy | in | 0.74 | 1.08978 | 11 | 0.00 | 0.00 | 0.00 | 10 620.39 | long position |
| 2024.08.08 17:00:00 | 12 | EURUSD | buy | in | 0.01 | 1.08934 | 12 | 0.00 | 0.00 | 0.00 | 10 620.39 | long position |
| 2024.08.13 17:00:00 | 13 | EURUSD | sell | out | 0.71 | 1.09585 | 13 | 0.00 | 0.00 | 406.83 | 11 027.22 | short position |
| 2024.08.13 18:00:00 | 14 | EURUSD | sell | in/out | 0.86 | 1.09560 | 14 | 0.00 | 0.00 | 158.92 | 11 186.14 | short position |
| 2024.08.13 19:00:00 | 15 | EURUSD | sell | in | 0.43 | 1.09533 | 15 | 0.00 | 0.00 | 0.00 | 11 186.14 | short position |
| 2024.08.15 16:00:00 | 16 | EURUSD | buy | out | 0.82 | 1.09568 | 16 | 0.00 | 0.00 | -16.40 | 11 169.74 | long position |
| 2024.08.15 17:00:00 | 17 | EURUSD | buy | in/out | 0.91 | 1.09689 | 17 | 0.00 | 0.00 | -25.38 | 11 144.36 | long position |
| 2024.08.15 18:00:00 | 18 | EURUSD | buy | in | 0.27 | 1.09833 | 18 | 0.00 | 0.00 | 0.00 | 11 144.36 | long position |
| 2024.08.16 22:00:00 | 19 | EURUSD | sell | out | 0.78 | 1.10204 | 19 | 0.00 | 0.00 | 371.28 | 11 515.64 | short position |
| 2024.08.16 23:00:00 | 20 | EURUSD | sell | in/out | 0.88 | 1.10242 | 20 | 0.00 | 0.00 | 113.08 | 11 628.72 | short position |
| 2024.08.19 00:00:00 | 21 | EURUSD | sell | in | 0.34 | 1.10268 | 21 | 0.00 | 0.00 | 0.00 | 11 628.72 | short position |
| 2024.08.22 19:00:00 | 22 | EURUSD | buy | out | 0.82 | 1.11134 | 22 | 0.00 | 0.00 | -724.06 | 10 904.66 | long position |
| 2024.08.22 20:00:00 | 23 | EURUSD | buy | in/out | 0.84 | 1.11107 | 23 | 0.00 | 0.00 | -154.08 | 10 750.58 | long position |
| 2024.08.22 21:00:00 | 24 | EURUSD | buy | in | 0.34 | 1.11030 | 24 | 0.00 | 0.00 | 0.00 | 10 750.58 | long position |
| 2024.08.23 18:00:00 | 25 | EURUSD | sell | out | 0.82 | 1.11748 | 25 | 0.00 | 0.00 | 546.94 | 11 297.52 | short position |
| 2024.08.23 19:00:00 | 26 | EURUSD | sell | in/out | 0.97 | 1.11752 | 26 | 0.00 | 0.00 | 120.78 | 11 418.30 | short position |
| 2024.08.23 20:00:00 | 27 | EURUSD | sell | in | 0.21 | 1.11738 | 27 | 0.00 | 0.00 | 0.00 | 11 418.30 | short position |
| 2024.08.28 10:00:00 | 28 | EURUSD | buy | out | 0.81 | 1.11485 | 28 | 0.00 | 0.00 | 213.84 | 11 632.14 | long position |
| 2024.08.28 11:00:00 | 29 | EURUSD | buy | in/out | 0.73 | 1.11565 | 29 | 0.00 | 0.00 | 34.96 | 11 667.10 | long position |
| 2024.08.28 13:00:00 | 30 | EURUSD | buy | in | 0.46 | 1.11359 | 30 | 0.00 | 0.00 | 0.00 | 11 667.10 | long position |
| 2024.08.30 23:59:59 | 31 | EURUSD | sell | out | 1 | 1.10465 | 31 | 0.00 | 0.00 | -1 005.00 | 10 662.10 | end of test |

0.00 0.00 662.10 10 662.10