

Strategy Tester Report

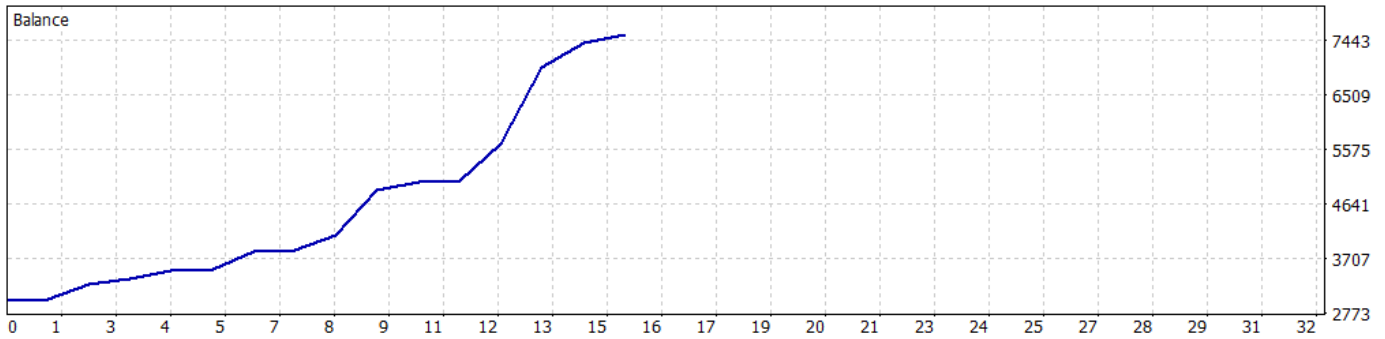
ICMarketsSC-Demo (Build 2815)

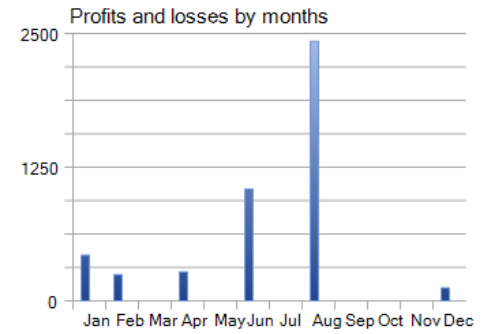
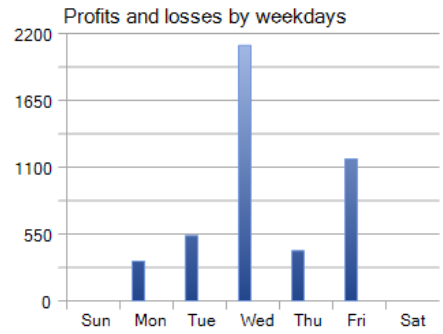
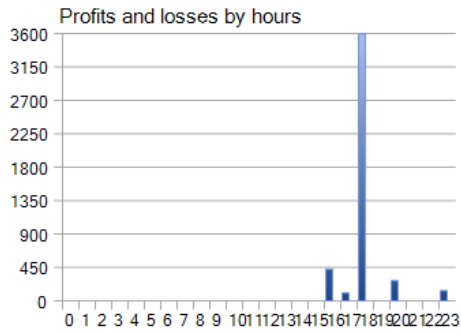
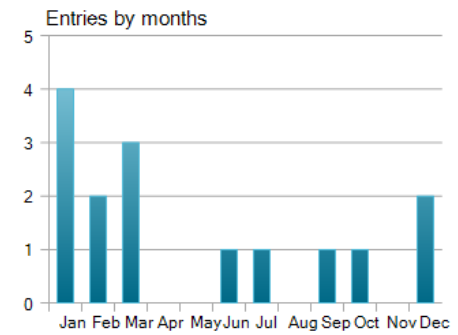
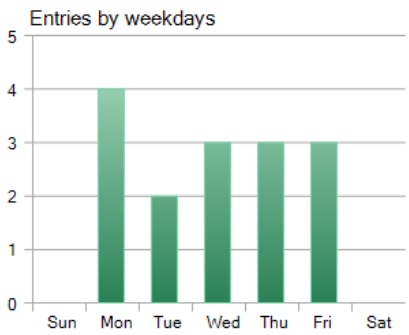
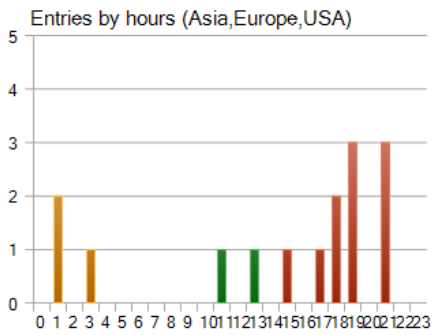
Settings

Expert: **xSP5 Safe Risk**
 Symbol: **US500**
 Period: **(2016.01.01 - 2021.02.19)**
 Broker: **Raw Trading Ltd**
 Currency: **USD**
 Initial Deposit: **3 000.00**
 Leverage: **1:100**

Results

History Quality:	100% real ticks	Ticks:	68595661	Symbols:	1
Bars:	6755	Balance Drawdown Absolute:	0.00	Equity Drawdown Absolute:	116.39
Total Net Profit:	4 548.49	Balance Drawdown Maximal:	0.00 (0.00%)	Equity Drawdown Maximal:	1 223.41 (23.49%)
Gross Profit:	4 548.49	Balance Drawdown Relative:	0.00% (0.00)	Equity Drawdown Relative:	23.49% (1 223.41)
Gross Loss:	0.00	Profit Factor:	0.00	Expected Payoff:	303.23
Recovery Factor:	2.05	Recovery Factor:	2.05	Sharpe Ratio:	1.00
AHPR:	1.0653 (6.53%)	AHPR:	1.0653 (6.53%)	LR Correlation:	0.95
GHPR:	1.0634 (6.34%)	GHPR:	1.0634 (6.34%)	LR Standard Error:	530.03
Margin Level:	6031.93%	Margin Level:	6031.93%	Z-Score:	0.00 (0.00%)
OnTester result:	0	OnTester result:	0	OnTester result:	0
Total Trades:	15	Short Trades (won %):	0 (0.00%)	Long Trades (won %):	15 (100.00%)
Total Deals:	30	Profit Trades (% of total):	15 (100.00%)	Loss Trades (% of total):	0 (0.00%)
Largest profit trade:	1 304.72	Largest profit trade:	1 304.72	Largest loss trade:	0.00
Average profit trade:	303.23	Average profit trade:	303.23	Average loss trade:	0.00
Maximum consecutive wins (\$):	15 (4 548.49)	Maximum consecutive wins (\$):	15 (4 548.49)	Maximum consecutive losses (\$):	0 (0.00)
Maximal consecutive profit (count):	4 548.49 (15)	Maximal consecutive profit (count):	4 548.49 (15)	Maximal consecutive loss (count):	0.00 (0)
Average consecutive wins:	15	Average consecutive wins:	15	Average consecutive losses:	0





Correlation (Profits,MFE):

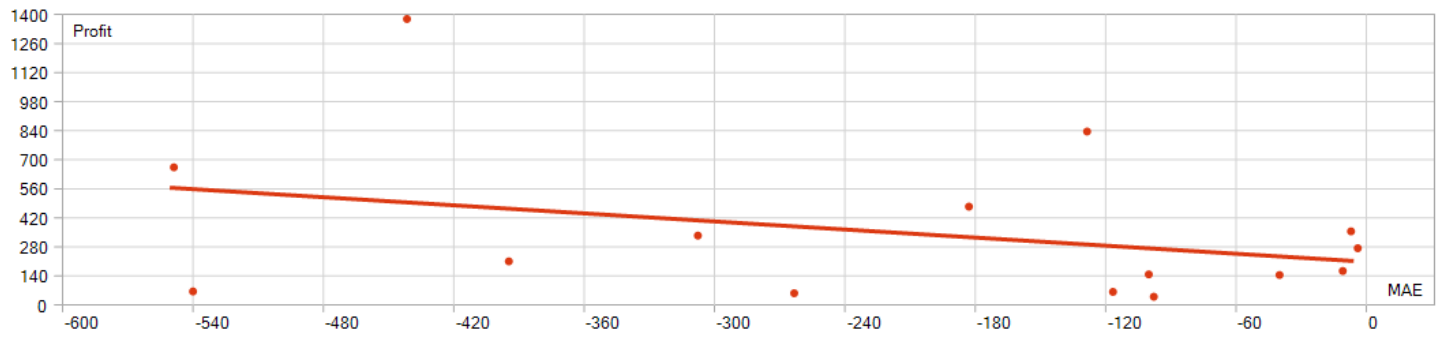
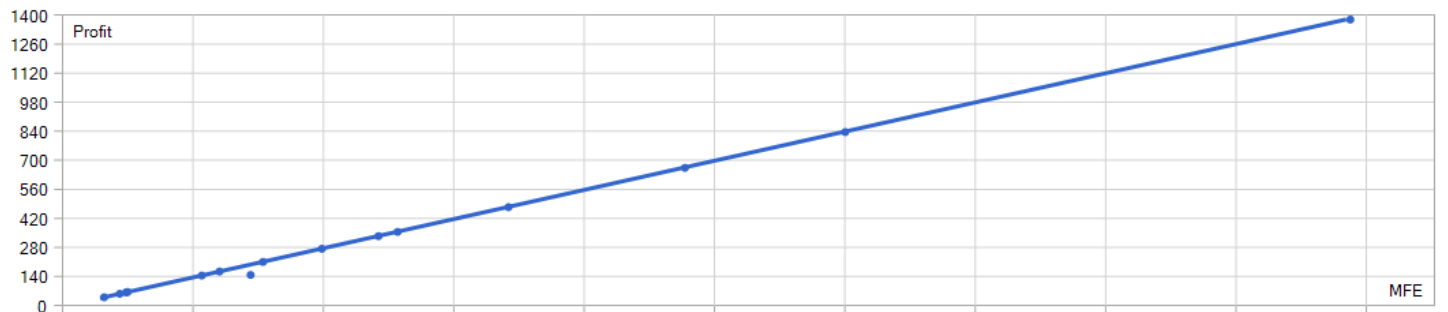
1.00

Correlation (Profits,MAE):

-0.34

Correlation (MFE,MAE):

-0.3344



Minimal position holding time:

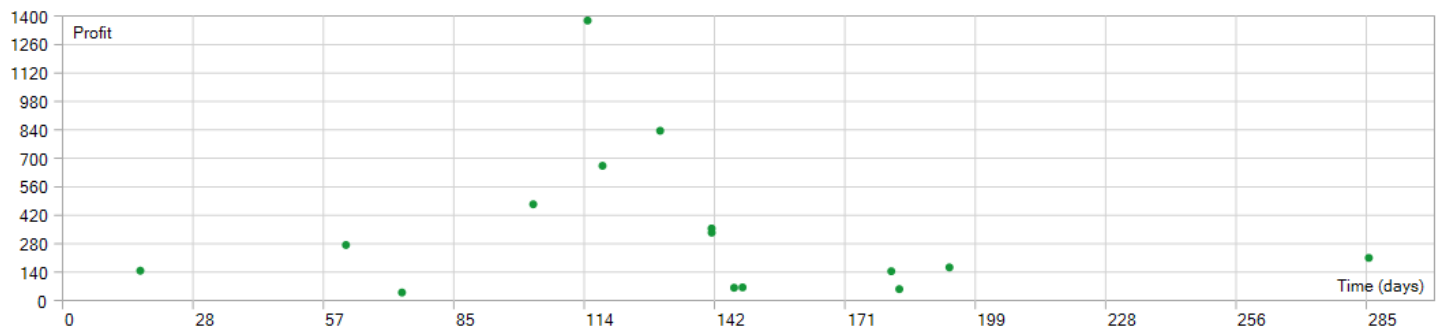
385:42:59

Maximal position holding time:

6831:21:42

Average position holding time:

3245:26:50



Orders

Open Time	Order	Symbol	Type	Volume	Price	S / L	T / P	Time	State	Comment
2016.01.04 13:37:20	2	US500_BACKTEST	buy	0.5 / 0.5	0.00		2288.25	2016.01.04 13:37:20	filled	
2016.01.20 19:24:13	3	US500_BACKTEST	buy	1 / 1	0.00		2087.75	2016.01.20 19:24:13	filled	
2016.04.14 20:05:30	4	US500_BACKTEST	sell	0.5 / 0.5	0.00			2016.04.14 20:05:30	filled	tp 2087.75
2016.04.14 20:05:30	5	US500_BACKTEST	sell	1 / 1	0.00			2016.04.14 20:05:30	filled	tp 2087.75
2016.06.14 11:22:32	6	US500_BACKTEST	buy	0.5 / 0.5	0.00		2364.50	2016.06.14 11:22:32	filled	
2017.02.21 17:20:29	7	US500_BACKTEST	sell	0.5 / 0.5	0.00			2017.02.21 17:20:29	filled	tp 2364.50
2017.03.21 19:53:04	8	US500_BACKTEST	buy	0.5 / 0.5	0.00		2674.50	2017.03.21 19:53:04	filled	
2017.12.15 18:33:27	9	US500_BACKTEST	sell	0.5 / 0.5	0.00			2017.12.15 18:33:27	filled	tp 2674.50
2018.02.02 21:57:37	10	US500_BACKTEST	buy	0.5 / 0.5	0.00		3155.25	2018.02.02 21:57:37	filled	
2018.02.09 19:50:50	11	US500_BACKTEST	buy	1 / 1	0.00		2896.25	2018.02.09 19:50:50	filled	
2018.08.27 18:58:00	12	US500_BACKTEST	sell	0.5 / 0.5	0.00			2018.08.27 18:58:00	filled	tp 2896.25
2018.08.27 18:58:00	13	US500_BACKTEST	sell	1 / 1	0.00			2018.08.27 18:58:00	filled	tp 2896.25
2018.10.10 18:04:40	14	US500_BACKTEST	buy	0.5 / 0.5	0.00		3243.00	2018.10.10 18:04:40	filled	
2018.12.06 18:26:12	15	US500_BACKTEST	buy	1 / 1	0.00		2991.50	2018.12.06 18:26:12	filled	
2018.12.24 01:00:00	16	US500_BACKTEST	buy	1.5 / 1.5	0.00		2959.00	2018.12.24 01:00:00	filled	
2019.06.21 18:05:42	17	US500_BACKTEST	sell	0.5 / 0.5	0.00			2019.06.21 18:05:42	filled	tp 2959.00
2019.06.21 18:05:42	18	US500_BACKTEST	sell	1 / 1	0.00			2019.06.21 18:05:42	filled	tp 2959.00
2019.06.21 18:05:42	19	US500_BACKTEST	sell	1.5 / 1.5	0.00			2019.06.21 18:05:42	filled	tp 2959.00
2019.07.18 03:13:03	20	US500_BACKTEST	buy	0.5 / 0.5	0.00		3393.50	2019.07.18 03:13:03	filled	
2020.01.27 01:00:03	21	US500_BACKTEST	buy	0.5 / 0.5	0.00		3724.75	2020.01.27 01:00:03	filled	
2020.03.09 15:49:46	22	US500_BACKTEST	buy	1 / 1	0.00		3398.75	2020.03.09 15:49:46	filled	
2020.03.12 21:59:01	23	US500_BACKTEST	buy	1.5 / 1.5	0.00		3398.75	2020.03.12 21:59:01	filled	
2020.08.19 18:34:45	24	US500_BACKTEST	sell	0.5 / 0.5	0.00			2020.08.19 18:34:45	filled	tp 3398.75
2020.08.19 18:34:45	25	US500_BACKTEST	sell	0.5 / 0.5	0.00			2020.08.19 18:34:45	filled	tp 3398.75
2020.08.19 18:34:45	26	US500_BACKTEST	sell	1 / 1	0.00			2020.08.19 18:34:45	filled	tp 3398.75
2020.08.19 18:34:45	27	US500_BACKTEST	sell	1.5 / 1.5	0.00			2020.08.19 18:34:45	filled	tp 3398.75
2020.09.04 17:29:49	28	US500_BACKTEST	buy	1 / 1	0.00		3868.25	2020.09.04 17:29:49	filled	
2021.01.26 16:30:48	29	US500_BACKTEST	sell	1 / 1	0.00			2021.01.26 16:30:48	filled	tp 3868.25
2021.01.27 21:32:00	30	US500_BACKTEST	buy	1 / 1	0.00		4293.00	2021.01.27 21:32:00	filled	
2021.02.18 23:14:59	31	US500_BACKTEST	sell	1 / 1	0.00			2021.02.18 23:14:59	filled	end of test

Deals

Time	Deal	Symbol	Type	Direction	Volume	Price	Order	Commission	Swap	Profit	Balance	Comment
2016.01.01 00:00:00	1		balance					0.00	0.00	3 000.00	3 000.00	
2016.01.04 13:37:20	2	US500_BACKTEST	buy	in	0.5	2007.51	2	0.00	0.00	0.00	3 000.00	
2016.01.20 19:24:13	3	US500_BACKTEST	buy	in	1	1813.917	3	0.00	0.00	0.00	3 000.00	
2016.04.14 20:05:30	4	US500_BACKTEST	sell	out	0.5	2087.858	4	0.00	-15.29	40.17	3 024.88	tp 2087.75
2016.04.14 20:05:30	5	US500_BACKTEST	sell	out	1	2087.858	5	0.00	-26.23	273.94	3 272.59	tp 2087.75

2016.06.14 11:22:32	6	US500_BACKTEST	buy	in	0.5	2074.557	6	0.00	0.00	0.00	3 272.59	
2017.02.21 17:20:29	7	US500_BACKTEST	sell	out	0.5	2364.54	7	0.00	-38.18	144.99	3 379.40	tp 2364.50
2017.03.21 19:53:04	8	US500_BACKTEST	buy	in	0.5	2346.611	8	0.00	0.00	0.00	3 379.40	
2017.12.15 18:33:27	9	US500_BACKTEST	sell	out	0.5	2674.60	9	0.00	-40.73	163.99	3 502.66	tp 2674.50
2018.02.02 21:57:37	10	US500_BACKTEST	buy	in	0.5	2769.23	10	0.00	0.00	0.00	3 502.66	
2018.02.09 19:50:50	11	US500_BACKTEST	buy	in	1	2541.13	11	0.00	0.00	0.00	3 502.66	
2018.08.27 18:58:00	12	US500_BACKTEST	sell	out	0.5	2896.369	12	0.00	-31.20	63.57	3 535.03	tp 2896.25
2018.08.27 18:58:00	13	US500_BACKTEST	sell	out	1	2896.369	13	0.00	-61.40	355.24	3 828.87	tp 2896.25
2018.10.10 18:04:40	14	US500_BACKTEST	buy	in	0.5	2845.23	14	0.00	0.00	0.00	3 828.87	
2018.12.06 18:26:12	15	US500_BACKTEST	buy	in	1	2624.33	15	0.00	0.00	0.00	3 828.87	
2018.12.24 01:00:00	16	US500_BACKTEST	buy	in	1.5	2401.73	16	0.00	0.00	0.00	3 828.87	
2019.06.21 18:05:42	17	US500_BACKTEST	sell	out	0.5	2959.07	17	0.00	-38.48	56.92	3 847.31	tp 2959.00
2019.06.21 18:05:42	18	US500_BACKTEST	sell	out	1	2959.07	18	0.00	-60.77	334.74	4 121.28	tp 2959.00
2019.06.21 18:05:42	19	US500_BACKTEST	sell	out	1.5	2959.07	19	0.00	-82.34	836.01	4 874.95	tp 2959.00
2019.07.18 03:13:03	20	US500_BACKTEST	buy	in	0.5	2977.33	20	0.00	0.00	0.00	4 874.95	
2020.01.27 01:00:03	21	US500_BACKTEST	buy	in	0.5	3268.054	21	0.00	0.00	0.00	4 874.95	
2020.03.09 15:49:46	22	US500_BACKTEST	buy	in	1	2734.966	22	0.00	0.00	0.00	4 874.95	
2020.03.12 21:59:01	23	US500_BACKTEST	buy	in	1.5	2479.866	23	0.00	0.00	0.00	4 874.95	
2020.08.19 18:34:45	24	US500_BACKTEST	sell	out	0.5	3398.749	24	0.00	-60.29	210.71	5 025.37	tp 3398.75
2020.08.19 18:34:45	25	US500_BACKTEST	sell	out	0.5	3398.749	25	0.00	-31.04	65.35	5 059.68	tp 3398.75
2020.08.19 18:34:45	26	US500_BACKTEST	sell	out	1	3398.749	26	0.00	-50.30	663.78	5 673.16	tp 3398.75
2020.08.19 18:34:45	27	US500_BACKTEST	sell	out	1.5	3398.749	27	0.00	-73.60	1 378.32	6 977.88	tp 3398.75
2020.09.04 17:29:49	28	US500_BACKTEST	buy	in	1	3393.954	28	0.00	0.00	0.00	6 977.88	
2021.01.26 16:30:48	29	US500_BACKTEST	sell	out	1	3868.251	29	0.00	-44.43	474.30	7 407.75	tp 3868.25
2021.01.27 21:32:00	30	US500_BACKTEST	buy	in	1	3766.201	30	0.00	0.00	0.00	7 407.75	
2021.02.18 23:14:59	31	US500_BACKTEST	sell	out	1	3913.733	31	0.00	-6.79	147.53	7 548.49	end of test
								0.00	-661.07	5 209.56	7 548.49	