Strategy Tester Report

(Build 3661)

Settings

Expert:	**backtestsession_1940322**
Symbol:	**GBPJPY**
Period:	**H4 (2023.04.01 - 2023.08.14)**
Inputs:	**MagicNumber=1940322**
	PipPointOverride=0.0
	MaxDeviationSlippage=10
	DisplayOrderInfo=false
	DisplayOrderErrors=true
	AllowManualTPSLChanges=false
	OrderComment=1940322 (1940322)
	iMA_MA_ma_period=50
	iMA_MA_ma_shift=0
	LotSizePercentage=100.0
	MaxNumberOfOpenOrders1=2
	StopLossModuleValue1=80.0
	OneQuotePerBar=false
Company:	**Alpari**
Currency:	**USD**
Initial Deposit:	**10 000.00**
Leverage:	**1:100**

Results

History Quality:	**100%**				
Bars:	**570**	Ticks:	**2269**	Symbols:	**1**
Total Net Profit:	**11 424.01**	Balance Drawdown Absolute:	**2.00**	Equity Drawdown Absolute:	**328.00**
Gross Profit:	**19 819.22**	Balance Drawdown Maximal:	**7 427.91 (28.39%)**	Equity Drawdown Maximal:	**9 424.24 (34.54%)**
Gross Loss:	**-8 395.21**	Balance Drawdown Relative:	**28.39% (7 427.91)**	Equity Drawdown Relative:	**34.54% (9 424.24)**
Profit Factor:	**2.36**	Expected Payoff:	**672.00**	Margin Level:	**688.53%**
Recovery Factor:	**1.21**	Sharpe Ratio:	**1.32**	Z-Score:	**-0.70 (51.61%)**
AHPR:	**1.0581 (5.81%)**	LR Correlation:	**0.78**	OnTester result:	**0**
GHPR:	**1.0458 (4.58%)**	LR Standard Error:	**3 134.10**		
Total Trades:	**17**	Short Trades (won %):	**0 (0.00%)**	Long Trades (won %):	**17 (35.29%)**
Total Deals:	**34**	Profit Trades (% of total):	**6 (35.29%)**	Loss Trades (% of total):	**11 (64.71%)**
		Largest profit trade:	**10 463.64**	Largest loss trade:	**-3 170.81**
		Average profit trade:	**3 303.20**	Average loss trade:	**-763.20**
		Maximum consecutive wins ($):	**3 (4 893.90)**	Maximum consecutive losses ($):	**7 (-7 393.46)**
		Maximal consecutive profit (count):	**10 463.64 (1)**	Maximal consecutive loss (count):	**-7 393.46 (7)**
		Average consecutive wins:	**2**	Average consecutive losses:	**4**

Entries by hours (Asia,Europe,USA)

Entries by weekdays

Entries by months
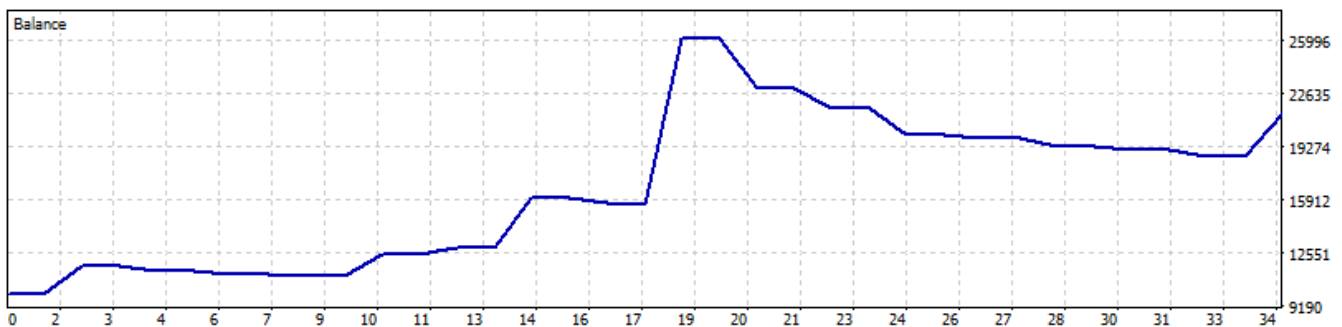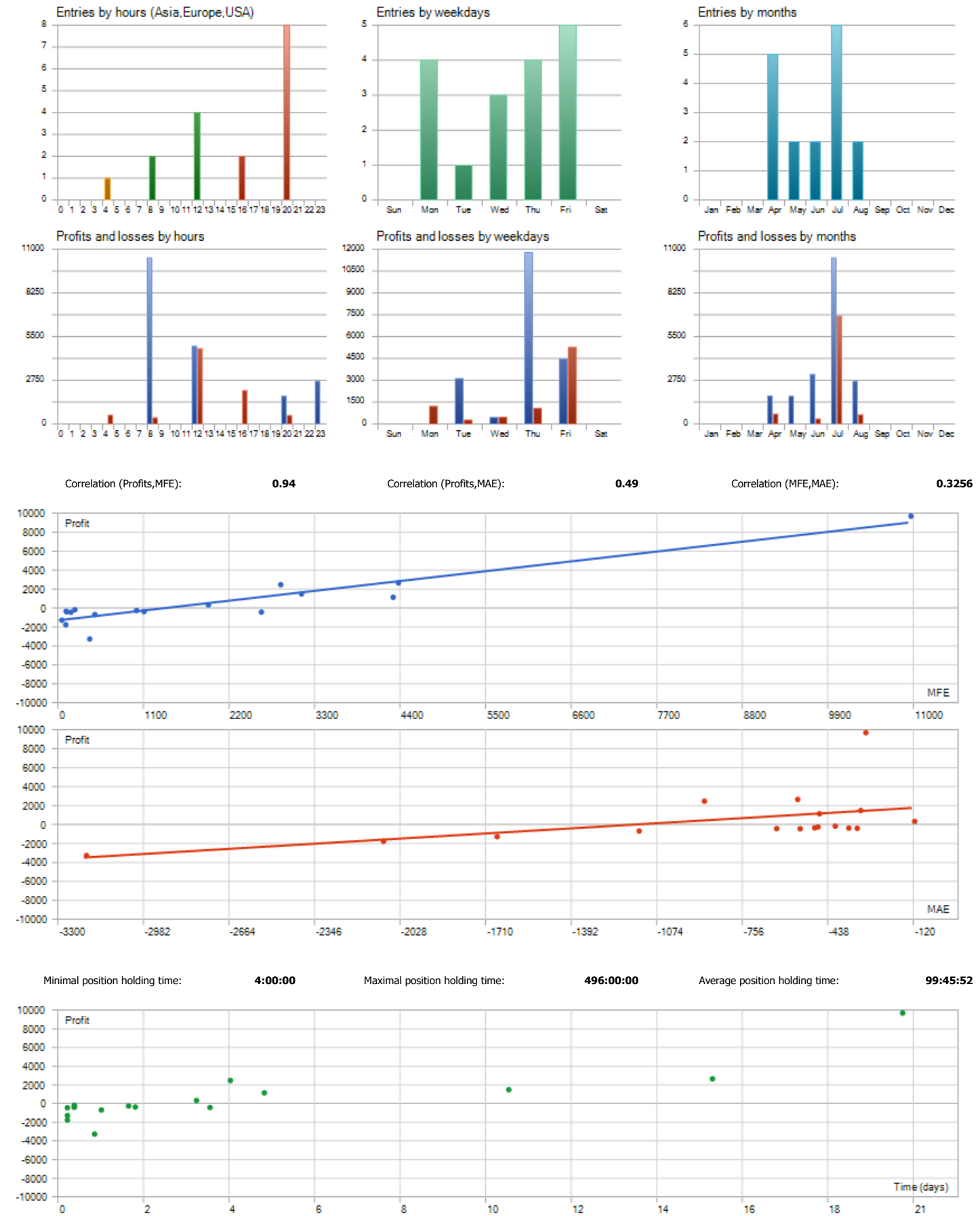
Profits and losses by hours

Profits and losses by weekdays

Profits and losses by months

Correlation (Profits,MFE):	**0.94**	Correlation (Profits,MAE):	**0.49**	Correlation (MFE,MAE):	**0.3256**

Minimal position holding time:	**4:00:00**	Maximal position holding time:	**496:00:00**	Average position holding time:	**99:45:52**