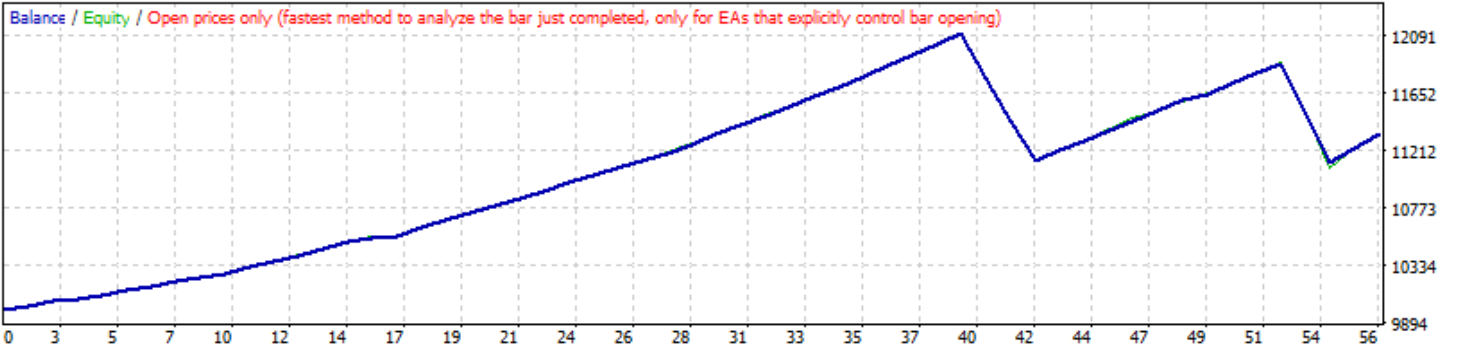


Strategy Tester Report

test

CedarLLC-Real2 (Build 1420)

Symbol	SPX500 (S&P 500 Index)			
Period	30 Minutes (M30) 2013.05.28 05:00 - 2024.11.26 23:59			
Model	Open prices only (only for Expert Advisors that explicitly control bar opening)			
Bars in test	113738	Ticks modelled	227228	Modelling quality n/a
Mismatched charts errors	0			
Initial deposit	10000.00	Spread	1	
Total net profit	1349.12	Gross profit	3075.61	Gross loss -1726.49
Profit factor	1.78	Expected payoff	24.09	
Absolute drawdown	20.62	Maximal drawdown	1076.56 (8.88%)	Relative drawdown 8.88% (1076.56)
Total trades	56	Short positions (won %)	0 (0.00%)	Long positions (won %) 56 (91.07%)
		Profit trades (% of total)	51 (91.07%)	Loss trades (% of total) 5 (8.93%)
	Largest	profit trade	112.39	loss trade -397.46
	Average	profit trade	60.31	loss trade -345.30
	Maximum	consecutive wins (profit in money)	39 (2110.82)	consecutive losses (loss in money) 3 (-970.47)
	Maximal	consecutive profit (count of wins)	2110.82 (39)	consecutive loss (count of losses) -970.47 (3)
	Average	consecutive wins	17	consecutive losses 3



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2013.12.11 21:00	buy	1	0.01	1782.17	1657.42	1817.81		
2	2013.12.20 16:00	t/p	1	0.01	1817.81	1657.42	1817.81	30.93	10030.93
3	2014.03.13 19:30	buy	2	0.01	1844.49	1715.38	1881.38		
4	2014.03.21 14:00	t/p	2	0.01	1881.38	1715.38	1881.38	32.70	10063.63
5	2014.04.07 00:30	buy	3	0.01	1863.18	1732.76	1900.44		
6	2014.05.13 12:00	t/p	3	0.01	1900.44	1732.76	1900.44	18.41	10082.04
7	2014.05.15 14:30	buy	4	0.01	1870.19	1739.28	1907.59		
8	2014.05.27 09:00	t/p	4	0.01	1907.59	1739.28	1907.59	31.12	10113.15
9	2014.12.09 13:30	buy	5	0.01	2039.81	1897.02	2080.61		
10	2014.12.23 14:00	t/p	5	0.01	2080.61	1897.02	2080.61	33.47	10146.62
11	2015.03.06 19:30	buy	6	0.01	2073.50	1928.36	2114.97		
12	2015.03.23 14:30	t/p	6	0.01	2114.97	1928.36	2114.97	32.57	10179.19
13	2015.11.12 17:30	buy	7	0.01	2055.56	1911.67	2096.67		
14	2015.11.20 15:30	t/p	7	0.01	2096.67	1911.67	2096.67	36.92	10216.11
15	2016.04.29 15:30	buy	8	0.01	2056.85	1912.87	2097.99		
16	2016.05.30 06:00	t/p	8	0.01	2097.99	1912.87	2097.99	24.91	10241.02
17	2017.03.21 18:00	buy	9	0.01	2345.01	2180.86	2391.91		
18	2017.04.25 19:30	t/p	9	0.01	2391.91	2180.86	2391.91	28.57	10269.59
19	2018.05.29 16:00	buy	10	0.01	2687.78	2499.64	2741.54		
20	2018.06.04 08:00	t/p	10	0.01	2741.54	2499.64	2741.54	50.62	10320.21
21	2018.06.19 07:30	buy	11	0.01	2735.68	2544.18	2790.39		
22	2018.07.10 00:30	t/p	11	0.01	2790.39	2544.18	2790.39	43.71	10363.92
23	2019.02.07 17:00	buy	12	0.01	2689.08	2500.84	2742.86		
24	2019.02.12 17:00	t/p	12	0.01	2742.86	2500.84	2742.86	51.16	10415.09
25	2019.03.07 15:30	buy	13	0.01	2748.28	2555.90	2803.25		
26	2019.03.13 14:00	t/p	13	0.01	2803.25	2555.90	2803.25	51.83	10466.91

27	2019.03.25 01:00	buy	14	0.01	2789.78	2594.50	2845.58		
28	2019.04.01 00:00	t/p	14	0.01	2845.58	2594.50	2845.58	52.13	10519.05
29	2019.05.06 00:00	buy	15	0.01	2894.08	2691.49	2951.96		
30	2019.06.20 09:30	t/p	15	0.01	2951.96	2691.49	2951.96	34.32	10553.37
31	2019.07.31 22:00	buy	16	0.01	2969.88	2761.99	3029.28		
32	2019.10.28 08:30	t/p	16	0.01	3029.28	2761.99	3029.28	12.80	10566.16
33	2019.12.03 10:30	buy	17	0.01	3101.38	2884.28	3163.41		
34	2019.12.12 15:00	t/p	17	0.01	3163.41	2884.28	3163.41	57.32	10623.48
35	2020.01.27 00:00	buy	18	0.01	3259.35	3031.20	3324.54		
36	2020.02.05 09:30	t/p	18	0.01	3324.54	3031.20	3324.54	60.48	10683.96
37	2020.04.21 15:00	buy	19	0.01	2748.06	2555.70	2803.02		
38	2020.04.22 19:00	t/p	19	0.01	2803.02	2555.70	2803.02	54.44	10738.39
39	2020.05.04 00:00	buy	20	0.01	2786.36	2591.31	2842.09		
40	2020.05.04 20:00	t/p	20	0.01	2842.09	2591.31	2842.09	55.73	10794.12
41	2020.05.13 16:00	buy	21	0.01	2821.46	2623.96	2877.89		
42	2020.05.18 00:30	t/p	21	0.01	2877.89	2623.96	2877.89	53.81	10847.94
43	2020.06.11 23:30	buy	22	0.01	3024.15	2812.46	3084.63		
44	2020.06.12 14:00	t/p	22	0.01	3084.63	2812.46	3084.63	59.96	10907.89
45	2020.06.22 00:00	buy	23	0.01	3064.76	2850.23	3126.06		
46	2020.06.22 22:30	t/p	23	0.01	3126.06	2850.23	3126.06	61.30	10969.19
47	2020.06.24 15:30	buy	24	0.01	3059.46	2845.30	3120.65		
48	2020.07.01 15:00	t/p	24	0.01	3120.65	2845.30	3120.65	57.52	11026.72
49	2020.07.24 07:00	buy	25	0.01	3214.25	2989.25	3278.54		
50	2020.07.30 22:30	t/p	25	0.01	3278.54	2989.25	3278.54	61.15	11087.86
51	2020.09.04 14:30	buy	26	0.01	3393.05	3155.54	3460.91		
52	2020.10.08 22:30	t/p	26	0.01	3460.91	3155.54	3460.91	50.06	11137.92
53	2020.10.19 19:00	buy	27	0.01	3430.95	3190.78	3499.57		
54	2020.11.05 10:30	t/p	27	0.01	3499.57	3190.78	3499.57	59.72	11197.64
55	2020.11.19 00:30	buy	28	0.01	3558.91	3309.79	3630.09		
56	2020.11.24 17:00	t/p	28	0.01	3630.09	3309.79	3630.09	68.56	11266.20
57	2020.12.11 11:00	buy	29	0.01	3634.04	3379.66	3706.72		
58	2020.12.16 11:00	t/p	29	0.01	3706.72	3379.66	3706.72	70.06	11336.26
59	2020.12.21 10:30	buy	30	0.01	3634.26	3379.86	3706.95		
60	2020.12.23 17:30	t/p	30	0.01	3706.95	3379.86	3706.95	71.64	11407.91
61	2021.01.04 17:00	buy	31	0.01	3682.64	3424.86	3756.29		
62	2021.01.06 16:00	t/p	31	0.01	3756.29	3424.86	3756.29	72.60	11480.51
63	2021.01.27 15:00	buy	32	0.01	3786.76	3521.69	3862.50		
64	2021.02.04 18:30	t/p	32	0.01	3862.50	3521.69	3862.50	71.55	11552.06
65	2021.02.23 11:00	buy	33	0.01	3849.61	3580.14	3926.60		
66	2021.02.24 19:00	t/p	33	0.01	3926.60	3580.14	3926.60	76.47	11628.53
67	2021.03.19 14:00	buy	34	0.01	3899.76	3626.78	3977.76		
68	2021.03.26 20:00	t/p	34	0.01	3977.76	3626.78	3977.76	74.33	11702.86
69	2021.05.04 15:30	buy	35	0.01	4139.66	3849.88	4222.45		
70	2021.05.07 14:00	t/p	35	0.01	4222.45	3849.88	4222.45	81.22	11784.08
71	2021.05.11 12:30	buy	36	0.01	4135.14	3845.68	4217.84		
72	2021.05.28 00:00	t/p	36	0.01	4217.84	3845.68	4217.84	73.80	11857.88
73	2021.07.19 01:00	buy	37	0.01	4306.45	4005.00	4392.58		
74	2021.07.23 15:00	t/p	37	0.01	4392.58	4005.00	4392.58	84.04	11941.91
75	2021.08.18 22:00	buy	38	0.01	4394.26	4086.66	4482.15		
76	2021.08.23 15:30	t/p	38	0.01	4482.15	4086.66	4482.15	85.27	12027.19
77	2021.11.26 07:30	buy	39	0.01	4627.16	4303.26	4719.70		
78	2021.12.13 00:00	t/p	39	0.01	4719.70	4303.26	4719.70	83.64	12110.82
79	2022.01.05 20:30	buy	40	0.01	4719.86	4389.47	4814.26		
80	2022.01.24 10:30	s/l	40	0.01	4389.47	4389.47	4814.26	-340.34	11770.48
81	2022.03.31 20:00	buy	41	0.01	4533.26	4215.93	4623.93		
82	2022.04.25 14:00	s/l	41	0.01	4215.93	4215.93	4623.93	-330.42	11440.06
83	2022.08.22 00:00	buy	42	0.01	4206.65	3912.18	4290.78		
84	2022.09.01 14:30	s/l	42	0.01	3912.18	3912.18	4290.78	-299.71	11140.36
85	2022.11.03 00:30	buy	43	0.01	3751.72	3489.10	3826.75		
86	2022.11.08 15:30	t/p	43	0.01	3826.75	3489.10	3826.75	72.41	11212.77

87	2022.11.17 13:00	buy	44	0.01	3924.81	3650.07	4003.31		
88	2022.11.22 21:00	t/p	44	0.01	4003.31	3650.07	4003.31	75.88	11288.65
89	2022.11.28 19:30	buy	45	0.01	3964.32	3686.82	4043.61		
90	2022.11.30 20:30	t/p	45	0.01	4043.61	3686.82	4043.61	78.24	11366.89
91	2022.12.06 15:00	buy	46	0.01	3973.39	3695.25	4052.86		
92	2022.12.13 13:30	t/p	46	0.01	4052.86	3695.25	4052.86	75.80	11442.70
93	2023.01.18 21:00	buy	47	0.01	3928.97	3653.94	4007.55		
94	2023.01.23 16:00	t/p	47	0.01	4007.55	3653.94	4007.55	75.96	11518.66
95	2023.02.10 03:30	buy	48	0.01	4072.62	3787.54	4154.07		
96	2023.02.14 13:30	t/p	48	0.01	4154.07	3787.54	4154.07	79.36	11598.02
97	2023.02.17 05:30	buy	49	0.01	4070.31	3785.39	4151.72		
98	2023.04.14 14:00	t/p	49	0.01	4151.72	3785.39	4151.72	52.09	11650.10
99	2023.04.26 19:00	buy	50	0.01	4054.99	3771.14	4136.09		
100	2023.04.27 19:00	t/p	50	0.01	4136.09	3771.14	4136.09	80.58	11730.68
101	2023.05.03 20:00	buy	51	0.01	4090.63	3804.29	4172.44		
102	2023.05.18 14:30	t/p	51	0.01	4172.44	3804.29	4172.44	73.96	11804.63
103	2023.05.24 10:30	buy	52	0.01	4131.38	3842.18	4214.01		
104	2023.05.29 00:00	t/p	52	0.01	4214.01	3842.18	4214.01	80.01	11884.65
105	2023.08.03 10:00	buy	53	0.01	4501.54	4186.43	4591.57		
106	2023.10.25 21:00	s/l	53	0.01	4186.43	4186.43	4591.57	-358.57	11526.07
107	2024.07.18 21:30	buy	54	0.01	5543.30	5155.27	5654.17		
108	2024.08.05 15:30	s/l	54	0.01	5155.27	5155.27	5654.17	-397.46	11128.62
109	2024.10.23 21:30	buy	55	0.01	5772.24	5368.18	5887.68		
110	2024.11.06 09:30	t/p	55	0.01	5887.68	5368.18	5887.68	108.11	11236.73
111	2024.11.15 17:30	buy	56	0.01	5881.38	5469.68	5999.01		
112	2024.11.25 13:00	t/p	56	0.01	5999.01	5469.68	5999.01	112.39	11349.12