

Strategy Tester Report

Chaos

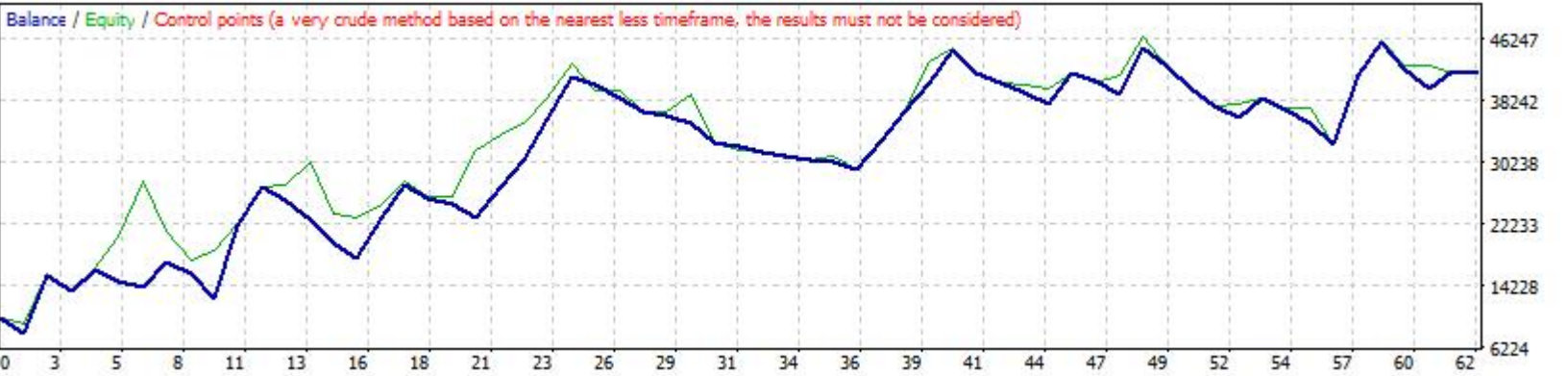
DBGMarkets-Demo (Build 1415)

Symbol	XAUUSD (Gold vs US Dollar)		
Period	1 Hour (H1) 2023.01.03 01:00 - 2024.05.16 23:00 (2023.01.01 - 2024.05.17)		
Model	Control points (a very crude method, the results must not be considered)		
Parameters	Lots=1; magics=20220721; mul_sl=3; up_mid_serise=0.25; dn_mid_serise=0.25; mk_mid_serise=0.2;		

Bars in test	9000	Ticks modelled	203111	Modelling quality	n/a
Mismatched charts errors	27				

Initial deposit	10000.00	Spread	20		
Total net profit	31891.14	Gross profit	99427.64	Gross loss	-67536.50
Profit factor	1.47	Expected payoff	514.37		
Absolute drawdown	949.36	Maximal drawdown	17051.82 (34.33%)	Relative drawdown	39.69% (11326.78)

Total trades	62	Short positions (won %)	31 (19.35%)	Long positions (won %)	31 (48.39%)
		Profit trades (% of total)	21 (33.87%)	Loss trades (% of total)	41 (66.13%)
	Largest	profit trade	9655.74	loss trade	-3501.18
	Average	profit trade	4734.65	loss trade	-1647.23
	Maximum	consecutive wins (profit in money)	4 (18298.76)	consecutive losses (loss in money)	12 (-12010.10)
	Maximal	consecutive profit (count of wins)	18298.76 (4)	consecutive loss (count of losses)	-12010.10 (12)
	Average	consecutive wins	2	consecutive losses	3



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2023.01.05 11:00	sell	1	1.00	1846.34	1865.04	1790.24		
2	2023.01.06 16:00	buy	2	1.00	1851.83	1825.00	1932.32		
3	2023.01.06 19:07	s/l	1	1.00	1865.04	1865.04	1790.24	-1851.36	8148.64
4	2023.01.19 22:15	t/p	2	1.00	1932.32	1825.00	1932.32	7578.66	15727.30
5	2023.01.23 17:00	sell	3	1.00	1916.49	1937.44	1853.64		
6	2023.01.24 08:40	s/l	3	1.00	1937.44	1937.44	1853.64	-2076.36	13650.94
7	2023.02.01 15:00	buy	4	1.00	1929.74	1920.38	1957.82		
8	2023.02.02 09:16	t/p	4	1.00	1957.82	1920.38	1957.82	2699.46	16350.40
9	2023.02.03 16:00	sell	5	1.00	1886.64	1927.51	1764.03		
10	2023.02.14 17:00	sell	6	1.00	1856.15	1875.67	1797.59		
11	2023.02.16 16:00	sell	7	1.00	1830.76	1844.74	1788.82		
12	2023.02.16 20:02	s/l	7	1.00	1844.74	1844.74	1788.82	-1398.00	14952.40
13	2023.02.27 16:00	buy	8	1.00	1815.32	1806.54	1841.66		
14	2023.02.28 10:20	s/l	8	1.00	1806.54	1806.54	1841.66	-914.18	14038.22
15	2023.03.08 18:00	buy	9	1.00	1820.79	1809.25	1855.41		
16	2023.03.10 16:45	t/p	9	1.00	1855.41	1809.25	1855.41	3317.28	17355.50
17	2023.03.10 17:00	buy	10	1.00	1858.48	1825.45	1957.57		
18	2023.03.13 00:03	s/l	6	1.00	1875.67	1875.67	1797.59	-1448.72	15906.78
19	2023.03.15 14:46	s/l	5	1.00	1927.51	1927.51	1764.03	-3378.68	12528.10
20	2023.03.17 16:40	t/p	10	1.00	1957.57	1825.45	1957.57	9655.74	22183.84
21	2023.03.22 17:00	buy	11	1.00	1950.74	1934.18	2000.42		
22	2023.03.23 20:02	t/p	11	1.00	2000.42	1934.18	2000.42	4859.46	27043.30
23	2023.04.04 17:00	buy	12	1.00	1992.48	1971.10	2056.62		
24	2023.04.05 16:00	buy	13	1.00	2031.68	2015.47	2080.31		
25	2023.04.05 17:45	s/l	13	1.00	2015.47	2015.47	2080.31	-1621.00	25422.30
26	2023.04.14 16:00	sell	14	1.00	2024.56	2048.54	1952.62		
27	2023.04.17 17:00	sell	15	1.00	1995.78	2028.00	1899.12		
28	2023.04.19 14:15	s/l	12	1.00	1971.10	1971.10	2056.62	-2680.70	22741.60
29	2023.04.28 18:00	buy	16	1.00	1992.46	1973.87	2048.23		
30	2023.05.03 18:00	buy	17	1.00	2021.35	2006.73	2065.21		
31	2023.05.03 20:20	s/l	15	1.00	2028.00	2028.00	1899.12	-2923.76	19817.84
32	2023.05.04 01:03	s/l	14	1.00	2048.54	2048.54	1952.62	-2025.20	17792.64
33	2023.05.04 01:03	t/p	16	1.00	2048.23	1973.87	2048.23	5359.92	23152.56
34	2023.05.04 01:10	t/p	17	1.00	2065.21	2006.73	2065.21	4277.46	27430.02
35	2023.05.24 15:00	buy	18	1.00	1982.00	1964.27	2035.19		
36	2023.05.24 18:00	sell	19	1.00	1969.37	1985.19	1921.91		
37	2023.05.24 18:40	s/l	18	1.00	1964.27	1964.27	2035.19	-1773.00	25657.02
38	2023.06.02 16:00	sell	20	1.00	1970.79	1983.32	1933.20		
39	2023.06.06 17:00	sell	21	1.00	1957.10	1966.24	1929.68		

40	2023.06.06 19:07	s/l	21	1.00	1966.24	1966.24	1929.68	-914.00	24743.02
41	2023.06.09 17:00	sell	22	1.00	1961.47	1972.93	1927.09		
42	2023.06.14 16:00	buy	23	1.00	1957.15	1939.94	2008.78		
43	2023.06.14 21:20	s/l	23	1.00	1939.94	1939.94	2008.78	-1721.00	23022.02
44	2023.06.15 04:50	t/p	20	1.00	1933.20	1983.32	1933.20	4001.32	27023.34
45	2023.06.15 15:20	t/p	22	1.00	1927.09	1972.93	1927.09	3549.84	30573.18
46	2023.06.19 13:00	sell	24	1.00	1950.31	1967.83	1897.75		
47	2023.06.21 16:50	t/p	19	1.00	1921.91	1985.19	1921.91	5267.92	35841.10
48	2023.06.27 18:00	sell	25	1.00	1917.11	1937.24	1856.72		
49	2023.06.29 15:50	t/p	24	1.00	1897.75	1967.83	1897.75	5479.68	41320.78
50	2023.07.03 17:00	buy	26	1.00	1926.15	1909.60	1975.80		
51	2023.07.05 10:00	sell	27	1.00	1922.02	1930.62	1896.22		
52	2023.07.05 16:10	s/l	27	1.00	1930.62	1930.62	1896.22	-860.00	40460.78
53	2023.07.06 15:20	s/l	26	1.00	1909.60	1909.60	1975.80	-1835.90	38624.88
54	2023.07.11 09:50	s/l	25	1.00	1937.24	1937.24	1856.72	-1752.04	36872.84
55	2023.07.12 16:00	buy	28	1.00	1943.31	1928.02	1989.18		
56	2023.07.13 16:00	buy	29	1.00	1957.63	1952.43	1973.23		
57	2023.07.14 17:20	s/l	29	1.00	1952.43	1952.43	1973.23	-556.18	36316.66
58	2023.07.19 18:00	sell	30	1.00	1974.41	1984.20	1945.04		
59	2023.07.20 04:45	s/l	30	1.00	1984.20	1984.20	1945.04	-923.08	35393.58
60	2023.08.03 16:00	sell	31	1.00	1932.71	1938.99	1913.87		
61	2023.08.04 15:32	s/l	28	1.00	1928.02	1928.02	1989.18	-2433.50	32960.08
62	2023.08.04 15:50	s/l	31	1.00	1938.99	1938.99	1913.87	-609.36	32350.72
63	2023.08.24 16:00	sell	32	1.00	1915.11	1922.81	1892.01		
64	2023.08.24 17:50	s/l	32	1.00	1922.81	1922.81	1892.01	-770.00	31580.72
65	2023.08.31 17:00	sell	33	1.00	1943.65	1948.97	1927.69		
66	2023.09.01 15:45	s/l	33	1.00	1948.97	1948.97	1927.69	-513.36	31067.36
67	2023.09.06 11:00	sell	34	1.00	1922.88	1934.65	1887.57		
68	2023.09.06 17:00	buy	35	1.00	1928.07	1922.60	1944.48		
69	2023.09.06 17:10	s/l	35	1.00	1922.60	1922.60	1944.48	-547.00	30520.36
70	2023.09.13 16:00	sell	36	1.00	1912.21	1914.96	1903.96		
71	2023.09.13 16:32	s/l	36	1.00	1914.96	1914.96	1903.96	-275.00	30245.36
72	2023.09.19 03:07	s/l	34	1.00	1934.65	1934.65	1887.57	-934.68	29310.68
73	2023.09.25 18:00	sell	37	1.00	1916.80	1929.02	1880.14		
74	2023.09.27 18:20	t/p	37	1.00	1880.14	1929.02	1880.14	3703.28	33013.96
75	2023.09.28 16:00	sell	38	1.00	1872.33	1884.97	1834.41		
76	2023.10.02 12:20	t/p	38	1.00	1834.41	1884.97	1834.41	3829.28	36843.24
77	2023.10.09 22:00	buy	39	1.00	1857.20	1844.14	1896.38		
78	2023.10.11 11:00	buy	40	1.00	1868.07	1852.89	1913.61		
79	2023.10.13 14:45	t/p	39	1.00	1896.38	1844.14	1896.38	3700.92	40544.16
80	2023.10.13 15:40	t/p	40	1.00	1913.61	1852.89	1913.61	4409.28	44953.44
81	2023.10.20 18:00	buy	41	1.00	1991.06	1960.72	2082.08		
82	2023.10.24 14:05	s/l	41	1.00	1960.72	1960.72	2082.08	-3106.36	41847.08
83	2023.11.01 17:00	buy	42	1.00	1986.73	1975.06	2021.74		
84	2023.11.01 18:32	s/l	42	1.00	1975.06	1975.06	2021.74	-1167.00	40680.08
85	2023.11.08 18:00	sell	43	1.00	1955.36	1970.96	1908.56		
86	2023.11.09 17:00	buy	44	1.00	1958.25	1944.58	1999.26		
87	2023.11.10 14:32	s/l	44	1.00	1944.58	1944.58	1999.26	-1403.18	39276.90
88	2023.11.13 19:00	buy	45	1.00	1945.91	1931.52	1989.08		
89	2023.11.14 16:50	s/l	43	1.00	1970.96	1970.96	1908.56	-1448.16	37828.74
90	2023.11.17 11:10	t/p	45	1.00	1989.08	1931.52	1989.08	4099.92	41928.66
91	2023.11.22 18:00	sell	46	1.00	1994.82	2007.48	1956.84		
92	2023.11.27 03:10	s/l	46	1.00	2007.48	2007.48	1956.84	-1172.80	40755.86
93	2023.11.28 17:00	buy	47	1.00	2026.13	2005.61	2087.69		
94	2023.11.30 17:00	sell	48	1.00	2036.41	2051.86	1990.06		
95	2023.12.01 17:20	s/l	48	1.00	2051.86	2051.86	1990.06	-1526.36	39229.50
96	2023.12.04 01:10	t/p	47	1.00	2087.69	2005.61	2087.69	5938.92	45168.42
97	2023.12.05 17:00	sell	49	1.00	2016.63	2041.16	1943.04		
98	2023.12.14 16:33	s/l	49	1.00	2041.16	2041.16	1943.04	-2247.96	42920.46
99	2024.01.05 18:00	buy	50	1.00	2055.02	2024.26	2147.30		
100	2024.01.08 13:10	s/l	50	1.00	2024.26	2024.26	2147.30	-3112.18	39808.28
101	2024.01.17 17:00	sell	51	1.00	2012.00	2033.72	1946.84		
102	2024.01.19 14:20	s/l	51	1.00	2033.72	2033.72	1946.84	-2097.44	37710.84
103	2024.01.22 17:00	sell	52	1.00	2022.61	2039.28	1972.60		
104	2024.01.25 16:00	buy	53	1.00	2019.45	2011.11	2044.47		
105	2024.01.30 09:50	s/l	52	1.00	2039.28	2039.28	1972.60	-1517.88	36192.96
106	2024.01.30 16:15	t/p	53	1.00	2044.47	2011.11	2044.47	2393.46	38586.42
107	2024.02.02 16:00	sell	54	1.00	2031.60	2065.35	1930.35		
108	2024.02.06 08:00	buy	55	1.00	2029.61	2014.84	2073.92		
109	2024.02.07 17:00	buy	56	1.00	2042.65	2029.49	2082.13		
110	2024.02.08 10:32	s/l	56	1.00	2029.49	2029.49	2082.13	-1424.54	37161.88
111	2024.02.12 16:20	s/l	55	1.00	2014.84	2014.84	2073.92	-1694.08	35467.80
112	2024.03.01 17:40	s/l	54	1.00	2065.35	2065.35	1930.35	-2853.08	32614.72
113	2024.03.01 18:00	buy	57	1.00	2069.26	2038.92	2160.28		
114	2024.03.07 06:20	t/p	57	1.00	2160.28	2038.92	2160.28	8884.92	41499.64
115	2024.03.28 13:00	buy	58	1.00	2198.01	2183.44	2241.72		

116	2024.04.01 01:00	t/p	58	1.00	2241.72	2183.44	2241.72	4298.64	45798.28
117	2024.04.12 20:00	sell	59	1.00	2369.17	2431.39	2182.51		
118	2024.04.16 20:00	buy	60	1.00	2397.57	2362.92	2501.52		
119	2024.04.17 19:50	s/l	60	1.00	2362.92	2362.92	2501.52	-3501.18	42297.10
120	2024.04.25 07:00	sell	61	1.00	2313.17	2337.17	2241.17		
121	2024.04.25 17:45	s/l	61	1.00	2337.17	2337.17	2241.17	-2400.00	39897.10
122	2024.05.14 17:00	buy	62	1.00	2353.92	2331.95	2419.83		
123	2024.05.16 23:59	close at stop	62	1.00	2376.59	2331.95	2419.83	2122.28	42019.38
124	2024.05.16 23:59	close at stop	59	1.00	2376.79	2431.39	2182.51	-128.24	41891.14