

Strategy Tester Report

Terminator

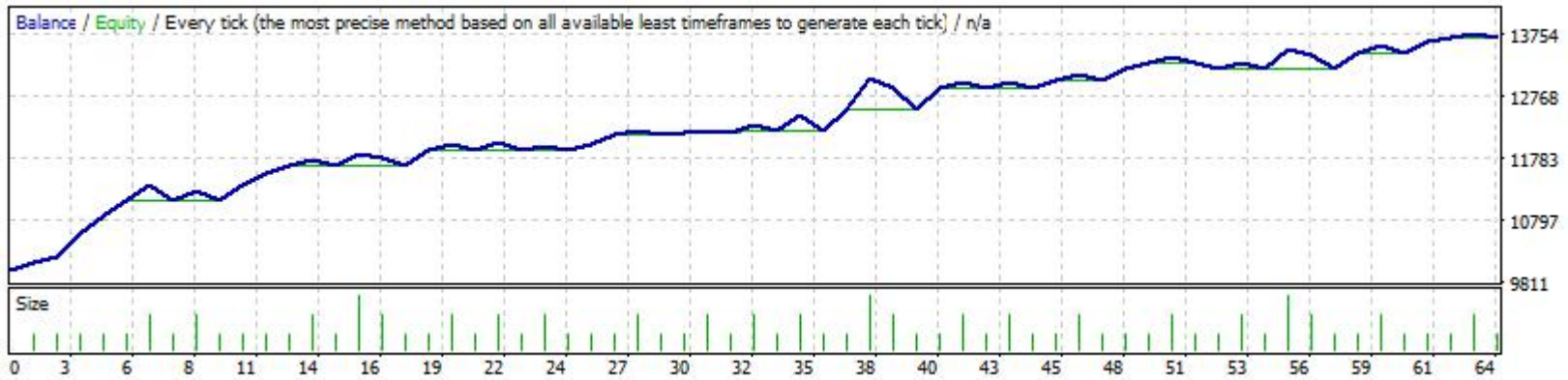
ForexTime-ECN-demo (Build 1330)

Symbol XAUUSD (Gold (Spot))
 Period 1 Hour (H1) 2020.01.02 06:00 - 2021.03.26 22:00 (2020.01.01 - 2021.03.29)
 Model Every tick (the most precise method based on all available least timeframes)
 Parameters Lots=0.2; add_lot=0.2; band_len=20; deviation=2; ma_length1=3; ma_length2=8; magics=21031201; Times=2; add_serise=0.75;

Bars in test 8292 Ticks modelled 35330490 Modelling quality n/a
 Mismatched charts errors **1159**

Initial deposit 10000.00 Spread 15
 Total net profit 3697.00 Gross profit 6623.88 Gross loss -2926.88
 Profit factor 2.26 Expected payoff 57.77
 Absolute drawdown 77.60 Maximal drawdown 1366.40 (10.70%) Relative drawdown 10.70% (1366.40)

Total trades 64 Short positions (won %) 20 (65.00%) Long positions (won %) 44 (61.36%)
 Profit trades (% of total) 40 (62.50%) Loss trades (% of total) 24 (37.50%)
 Largest profit trade 503.40 loss trade -335.40
 Average profit trade 165.60 loss trade -121.95
 Maximum consecutive wins (profit in money) 6 (1362.08) consecutive losses (loss in money) 2 (-503.00)
 Maximal consecutive profit (count of wins) 1362.08 (6) consecutive loss (count of losses) -503.00 (2)
 Average consecutive wins 2 consecutive losses 1



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2020.01.30 17:37	sell	1	0.20	1582.23	0.00	0.00		
2	2020.01.30 17:37	modify	1	0.20	1582.23	1594.76	0.00		
3	2020.01.30 23:02	close	1	0.20	1575.89	1594.76	0.00	126.80	10126.80
4	2020.02.11 17:42	buy	2	0.20	1565.03	0.00	0.00		
5	2020.02.11 17:42	modify	2	0.20	1565.03	1545.97	0.00		
6	2020.02.12 18:41	close	2	0.20	1569.74	1545.97	0.00	91.68	10218.48
7	2020.03.25 13:33	buy	3	0.20	1598.27	0.00	0.00		
8	2020.03.25 13:33	modify	3	0.20	1598.27	1524.62	0.00		
9	2020.03.26 12:32	close	3	0.20	1618.07	1524.62	0.00	388.44	10606.92
10	2020.03.27 16:19	buy	4	0.20	1616.38	0.00	0.00		
11	2020.03.27 16:19	modify	4	0.20	1616.38	1586.26	0.00		
12	2020.03.27 21:05	close	4	0.20	1629.41	1586.26	0.00	260.60	10867.52
13	2020.03.30 01:24	sell	5	0.20	1629.39	0.00	0.00		
14	2020.03.30 01:24	modify	5	0.20	1629.39	1653.41	0.00		
15	2020.03.30 03:50	close	5	0.20	1616.65	1653.41	0.00	254.80	11122.32
16	2020.03.31 19:33	buy	6	0.20	1599.14	0.00	0.00		
17	2020.03.31 19:33	modify	6	0.20	1599.14	1551.19	0.00		
18	2020.03.31 22:22	buy	7	0.40	1581.16	0.00	0.00		

19	2020.03.31 22:22	modify	7	0.40	1581.16	1551.19	0.00		
20	2020.04.01 07:43	close	7	0.40	1587.28	1551.19	0.00	239.76	11362.08
21	2020.04.01 07:43	close	6	0.20	1587.28	1551.19	0.00	-239.72	11122.36
22	2020.04.21 12:21	buy	8	0.20	1684.95	0.00	0.00		
23	2020.04.21 12:21	modify	8	0.20	1684.95	1657.64	0.00		
24	2020.04.21 12:21	buy	9	0.40	1674.58	0.00	0.00		
25	2020.04.21 12:21	modify	9	0.40	1674.58	1657.64	0.00		
26	2020.04.21 12:22	close	9	0.40	1678.04	1657.64	0.00	138.40	11260.76
27	2020.04.21 12:22	close	8	0.20	1678.04	1657.64	0.00	-138.20	11122.56
28	2020.05.04 17:33	sell	10	0.20	1709.95	0.00	0.00		
29	2020.05.04 17:33	modify	10	0.20	1709.95	1743.62	0.00		
30	2020.05.05 04:07	close	10	0.20	1697.65	1743.62	0.00	245.08	11367.64
31	2020.05.05 10:07	buy	11	0.20	1694.97	0.00	0.00		
32	2020.05.05 10:07	modify	11	0.20	1694.97	1664.95	0.00		
33	2020.05.05 20:42	close	11	0.20	1704.77	1664.95	0.00	196.00	11563.64
34	2020.05.11 17:15	buy	12	0.20	1699.01	0.00	0.00		
35	2020.05.11 17:15	modify	12	0.20	1699.01	1675.99	0.00		
36	2020.05.12 10:41	close	12	0.20	1704.94	1675.99	0.00	116.08	11679.72
37	2020.05.15 15:29	sell	13	0.20	1737.42	0.00	0.00		
38	2020.05.15 15:29	modify	13	0.20	1737.42	1755.58	0.00		
39	2020.05.15 15:52	sell	14	0.40	1744.24	0.00	0.00		
40	2020.05.15 15:52	modify	14	0.40	1744.24	1755.58	0.00		
41	2020.05.15 16:00	close	14	0.40	1741.94	1755.58	0.00	92.00	11771.72
42	2020.05.15 16:00	close	13	0.20	1741.94	1755.58	0.00	-90.40	11681.32
43	2020.05.20 23:50	buy	15	0.20	1746.19	0.00	0.00		
44	2020.05.20 23:50	modify	15	0.20	1746.19	1735.40	0.00		
45	2020.05.21 05:46	buy	16	0.40	1742.14	0.00	0.00		
46	2020.05.21 05:46	modify	16	0.40	1742.14	1735.40	0.00		
47	2020.05.21 05:48	buy	17	0.60	1738.05	0.00	0.00		
48	2020.05.21 05:48	modify	17	0.60	1738.05	1735.40	0.00		

49	2020.05.21 06:07	close	17	0.60	1740.84	1735.40	0.00	167.40	11848.72
50	2020.05.21 06:07	close	16	0.40	1740.84	1735.40	0.00	-52.00	11796.72
51	2020.05.21 06:07	close	15	0.20	1740.84	1735.40	0.00	-114.56	11682.16
52	2020.05.29 04:14	buy	18	0.20	1713.97	0.00	0.00		
53	2020.05.29 04:14	modify	18	0.20	1713.97	1690.23	0.00		
54	2020.05.29 11:55	close	18	0.20	1725.54	1690.23	0.00	231.40	11913.56
55	2020.06.02 18:28	buy	19	0.20	1735.23	0.00	0.00		
56	2020.06.02 18:28	modify	19	0.20	1735.23	1718.10	0.00		
57	2020.06.02 18:52	buy	20	0.40	1728.80	0.00	0.00		
58	2020.06.02 18:52	modify	20	0.40	1728.80	1718.10	0.00		
59	2020.06.02 19:01	close	20	0.40	1730.97	1718.10	0.00	86.80	12000.36
60	2020.06.02 19:01	close	19	0.20	1730.97	1718.10	0.00	-85.20	11915.16
61	2020.06.10 21:29	sell	21	0.20	1724.59	0.00	0.00		
62	2020.06.10 21:29	modify	21	0.20	1724.59	1750.29	0.00		
63	2020.06.10 22:28	sell	22	0.40	1734.23	0.00	0.00		
64	2020.06.10 22:28	modify	22	0.40	1734.23	1750.29	0.00		
65	2020.06.11 04:39	close	22	0.40	1730.87	1750.29	0.00	128.88	12044.04
66	2020.06.11 04:39	close	21	0.20	1730.87	1750.29	0.00	-128.36	11915.68
67	2020.06.17 10:38	buy	23	0.20	1723.02	0.00	0.00		
68	2020.06.17 10:38	modify	23	0.20	1723.02	1708.92	0.00		
69	2020.06.17 12:26	buy	24	0.40	1717.73	0.00	0.00		
70	2020.06.17 12:26	modify	24	0.40	1717.73	1708.92	0.00		
71	2020.06.17 14:01	close	24	0.40	1719.50	1708.92	0.00	70.80	11986.48
72	2020.06.17 14:01	close	23	0.20	1719.50	1708.92	0.00	-70.40	11916.08
73	2020.06.18 12:38	buy	25	0.20	1722.90	0.00	0.00		
74	2020.06.18 12:38	modify	25	0.20	1722.90	1707.20	0.00		
75	2020.06.19 08:37	close	25	0.20	1727.60	1707.20	0.00	91.48	12007.56
76	2020.06.29 19:39	buy	26	0.20	1767.70	0.00	0.00		
77	2020.06.29 19:39	modify	26	0.20	1767.70	1752.76	0.00		
78	2020.06.30 17:19	close	26	0.20	1775.18	1752.76	0.00	147.08	12154.64

79	2020.07.02 15:39	buy	27	0.20	1765.48	0.00	0.00		
80	2020.07.02 15:39	modify	27	0.20	1765.48	1748.71	0.00		
81	2020.07.02 16:04	buy	28	0.40	1759.19	0.00	0.00		
82	2020.07.02 16:04	modify	28	0.40	1759.19	1748.71	0.00		
83	2020.07.02 16:17	close	28	0.40	1761.29	1748.71	0.00	84.00	12238.64
84	2020.07.02 16:17	close	27	0.20	1761.29	1748.71	0.00	-83.80	12154.84
85	2020.07.02 17:28	sell	29	0.20	1776.38	0.00	0.00		
86	2020.07.02 17:28	modify	29	0.20	1776.38	1802.65	0.00		
87	2020.07.03 16:37	close	29	0.20	1774.01	1802.65	0.00	46.48	12201.32
88	2020.07.06 04:28	buy	30	0.20	1773.71	0.00	0.00		
89	2020.07.06 04:28	modify	30	0.20	1773.71	1767.37	0.00		
90	2020.07.06 05:03	buy	31	0.40	1771.33	0.00	0.00		
91	2020.07.06 05:03	modify	31	0.40	1771.33	1767.37	0.00		
92	2020.07.06 05:26	close	31	0.40	1772.13	1767.37	0.00	32.00	12233.32
93	2020.07.06 05:26	close	30	0.20	1772.13	1767.37	0.00	-31.60	12201.72
94	2020.07.16 19:36	buy	32	0.20	1802.90	0.00	0.00		
95	2020.07.16 19:36	modify	32	0.20	1802.90	1782.15	0.00		
96	2020.07.16 22:39	buy	33	0.40	1795.12	0.00	0.00		
97	2020.07.16 22:39	modify	33	0.40	1795.12	1782.15	0.00		
98	2020.07.17 01:00	close	33	0.40	1798.09	1782.15	0.00	113.76	12315.48
99	2020.07.17 01:00	close	32	0.20	1798.09	1782.15	0.00	-98.72	12216.76
100	2020.07.23 17:29	sell	34	0.20	1886.16	0.00	0.00		
101	2020.07.23 17:29	modify	34	0.20	1886.16	1936.37	0.00		
102	2020.07.24 16:38	sell	35	0.40	1904.99	0.00	0.00		
103	2020.07.24 16:38	modify	35	0.40	1904.99	1936.37	0.00		
104	2020.07.24 18:37	close	35	0.40	1898.69	1936.37	0.00	252.00	12468.76
105	2020.07.24 18:37	close	34	0.20	1898.69	1936.37	0.00	-251.52	12217.24
106	2020.08.17 02:37	buy	36	0.20	1936.53	0.00	0.00		
107	2020.08.17 02:37	modify	36	0.20	1936.53	1900.34	0.00		
108	2020.08.17 10:26	close	36	0.20	1953.90	1900.34	0.00	347.40	12564.64

109	2020.09.02 14:37	buy	37	0.20	1958.86	0.00	0.00		
110	2020.09.02 14:37	modify	37	0.20	1958.86	1925.32	0.00		
111	2020.09.02 17:27	buy	38	0.40	1946.28	0.00	0.00		
112	2020.09.02 17:27	modify	38	0.40	1946.28	1925.32	0.00		
113	2020.09.02 19:31	buy	39	0.60	1933.70	0.00	0.00		
114	2020.09.02 19:31	modify	39	0.60	1933.70	1925.32	0.00		
115	2020.09.02 20:39	close	39	0.60	1942.09	1925.32	0.00	503.40	13068.04
116	2020.09.02 20:39	close	38	0.40	1942.09	1925.32	0.00	-167.60	12900.44
117	2020.09.02 20:39	close	37	0.20	1942.09	1925.32	0.00	-335.40	12565.04
118	2020.09.03 18:37	buy	40	0.20	1925.90	0.00	0.00		
119	2020.09.03 18:37	modify	40	0.20	1925.90	1874.95	0.00		
120	2020.09.04 15:02	close	40	0.20	1943.45	1874.95	0.00	348.48	12913.52
121	2020.09.08 11:39	buy	41	0.20	1923.87	0.00	0.00		
122	2020.09.08 11:39	modify	41	0.20	1923.87	1904.47	0.00		
123	2020.09.08 13:27	buy	42	0.40	1916.60	0.00	0.00		
124	2020.09.08 13:27	modify	42	0.40	1916.60	1904.47	0.00		
125	2020.09.08 14:14	close	42	0.40	1919.03	1904.47	0.00	97.20	13010.72
126	2020.09.08 14:14	close	41	0.20	1919.03	1904.47	0.00	-96.80	12913.92
127	2020.10.08 08:33	sell	43	0.20	1890.21	0.00	0.00		
128	2020.10.08 08:33	modify	43	0.20	1890.21	1904.39	0.00		
129	2020.10.08 15:27	sell	44	0.40	1895.53	0.00	0.00		
130	2020.10.08 15:27	modify	44	0.40	1895.53	1904.39	0.00		
131	2020.10.08 17:05	close	44	0.40	1893.75	1904.39	0.00	71.20	12985.12
132	2020.10.08 17:05	close	43	0.20	1893.75	1904.39	0.00	-70.80	12914.32
133	2020.11.17 15:47	sell	45	0.20	1891.95	0.00	0.00		
134	2020.11.17 15:47	modify	45	0.20	1891.95	1904.35	0.00		
135	2020.11.17 17:33	close	45	0.20	1885.65	1904.35	0.00	126.00	13040.32
136	2020.11.17 17:33	buy	46	0.20	1885.65	0.00	0.00		
137	2020.11.17 17:33	modify	46	0.20	1885.65	1872.43	0.00		
138	2020.11.17 22:44	buy	47	0.40	1880.64	0.00	0.00		

139	2020.11.17 22:44	modify	47	0.40	1880.64	1872.43	0.00		
140	2020.11.18 01:13	close	47	0.40	1882.48	1872.43	0.00	68.56	13108.88
141	2020.11.18 01:13	close	46	0.20	1882.48	1872.43	0.00	-65.92	13042.96
142	2020.12.18 16:54	buy	48	0.20	1878.30	0.00	0.00		
143	2020.12.18 16:54	modify	48	0.20	1878.30	1860.11	0.00		
144	2020.12.21 02:36	close	48	0.20	1887.48	1860.11	0.00	181.08	13224.04
145	2020.12.22 17:53	buy	49	0.20	1866.79	0.00	0.00		
146	2020.12.22 17:53	modify	49	0.20	1866.79	1830.98	0.00		
147	2020.12.23 16:19	close	49	0.20	1870.92	1830.98	0.00	80.08	13304.12
148	2020.12.23 16:19	sell	50	0.20	1870.92	0.00	0.00		
149	2020.12.23 16:19	modify	50	0.20	1870.92	1892.67	0.00		
150	2020.12.24 04:19	sell	51	0.40	1879.08	0.00	0.00		
151	2020.12.24 04:19	modify	51	0.40	1879.08	1892.67	0.00		
152	2020.12.24 05:27	close	51	0.40	1876.31	1892.67	0.00	110.80	13414.92
153	2020.12.24 05:27	close	50	0.20	1876.31	1892.67	0.00	-110.56	13304.36
154	2021.01.20 16:22	sell	52	0.20	1860.47	0.00	0.00		
155	2021.01.20 16:22	modify	52	0.20	1860.47	1909.21	0.00		
156	2021.01.21 15:01	close	52	0.20	1864.27	1909.21	0.00	-78.76	13225.60
157	2021.02.02 05:07	buy	53	0.20	1856.19	0.00	0.00		
158	2021.02.02 05:07	modify	53	0.20	1856.19	1837.06	0.00		
159	2021.02.02 09:25	buy	54	0.40	1848.99	0.00	0.00		
160	2021.02.02 09:25	modify	54	0.40	1848.99	1837.06	0.00		
161	2021.02.02 09:39	close	54	0.40	1851.40	1837.06	0.00	96.40	13322.00
162	2021.02.02 09:39	close	53	0.20	1851.40	1837.06	0.00	-95.80	13226.20
163	2021.02.03 16:48	buy	55	0.20	1832.48	0.00	0.00		
164	2021.02.03 16:48	modify	55	0.20	1832.48	1812.10	0.00		
165	2021.02.04 03:52	buy	56	0.40	1824.82	0.00	0.00		
166	2021.02.04 03:52	modify	56	0.40	1824.82	1812.10	0.00		
167	2021.02.04 07:43	buy	57	0.60	1817.15	0.00	0.00		
168	2021.02.04 07:43	modify	57	0.60	1817.15	1812.10	0.00		

169	2021.02.04 08:42	close	57	0.60	1822.33	1812.10	0.00	310.80	13537.00
170	2021.02.04 08:42	close	56	0.40	1822.33	1812.10	0.00	-99.60	13437.40
171	2021.02.04 08:42	close	55	0.20	1822.33	1812.10	0.00	-210.56	13226.84
172	2021.02.10 15:31	sell	58	0.20	1847.53	0.00	0.00		
173	2021.02.10 15:31	modify	58	0.20	1847.53	1875.70	0.00		
174	2021.02.11 04:36	close	58	0.20	1835.96	1875.70	0.00	228.64	13455.48
175	2021.02.17 15:17	buy	59	0.20	1785.22	0.00	0.00		
176	2021.02.17 15:17	modify	59	0.20	1785.22	1759.02	0.00		
177	2021.02.17 15:31	buy	60	0.40	1775.40	0.00	0.00		
178	2021.02.17 15:31	modify	60	0.40	1775.40	1759.02	0.00		
179	2021.02.17 15:34	close	60	0.40	1778.68	1759.02	0.00	131.20	13586.68
180	2021.02.17 15:34	close	59	0.20	1778.68	1759.02	0.00	-130.80	13455.88
181	2021.02.23 16:36	buy	61	0.20	1804.08	0.00	0.00		
182	2021.02.23 16:36	modify	61	0.20	1804.08	1780.94	0.00		
183	2021.02.24 04:30	close	61	0.20	1813.66	1780.94	0.00	189.08	13644.96
184	2021.03.24 11:41	sell	62	0.20	1734.30	0.00	0.00		
185	2021.03.24 11:41	modify	62	0.20	1734.30	1752.77	0.00		
186	2021.03.25 12:05	close	62	0.20	1731.61	1752.77	0.00	51.04	13696.00
187	2021.03.25 15:24	sell	63	0.20	1737.58	0.00	0.00		
188	2021.03.25 15:24	modify	63	0.20	1737.58	1753.61	0.00		
189	2021.03.25 15:38	sell	64	0.40	1743.59	0.00	0.00		
190	2021.03.25 15:38	modify	64	0.40	1743.59	1753.61	0.00		
191	2021.03.25 15:49	close	64	0.40	1741.57	1753.61	0.00	80.80	13776.80
192	2021.03.25 15:49	close	63	0.20	1741.57	1753.61	0.00	-79.80	13697.00