

Strategy Tester Report

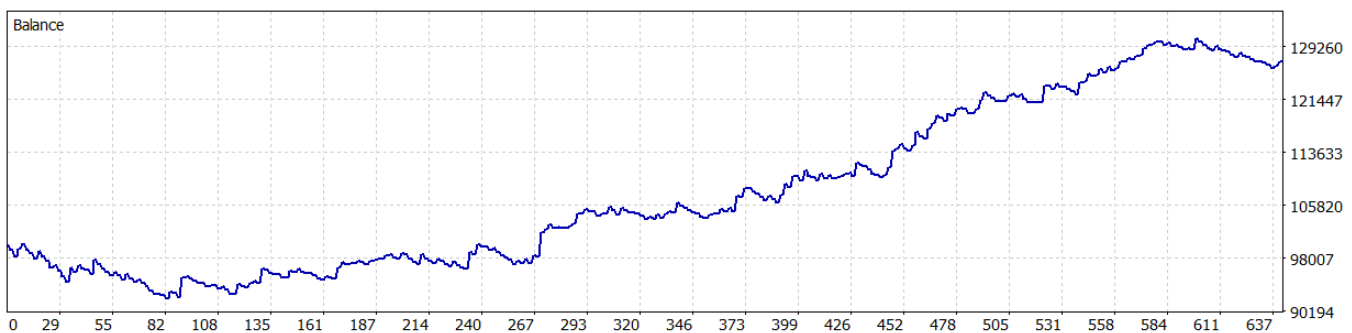
Darwinex-Demo (Build 5430)

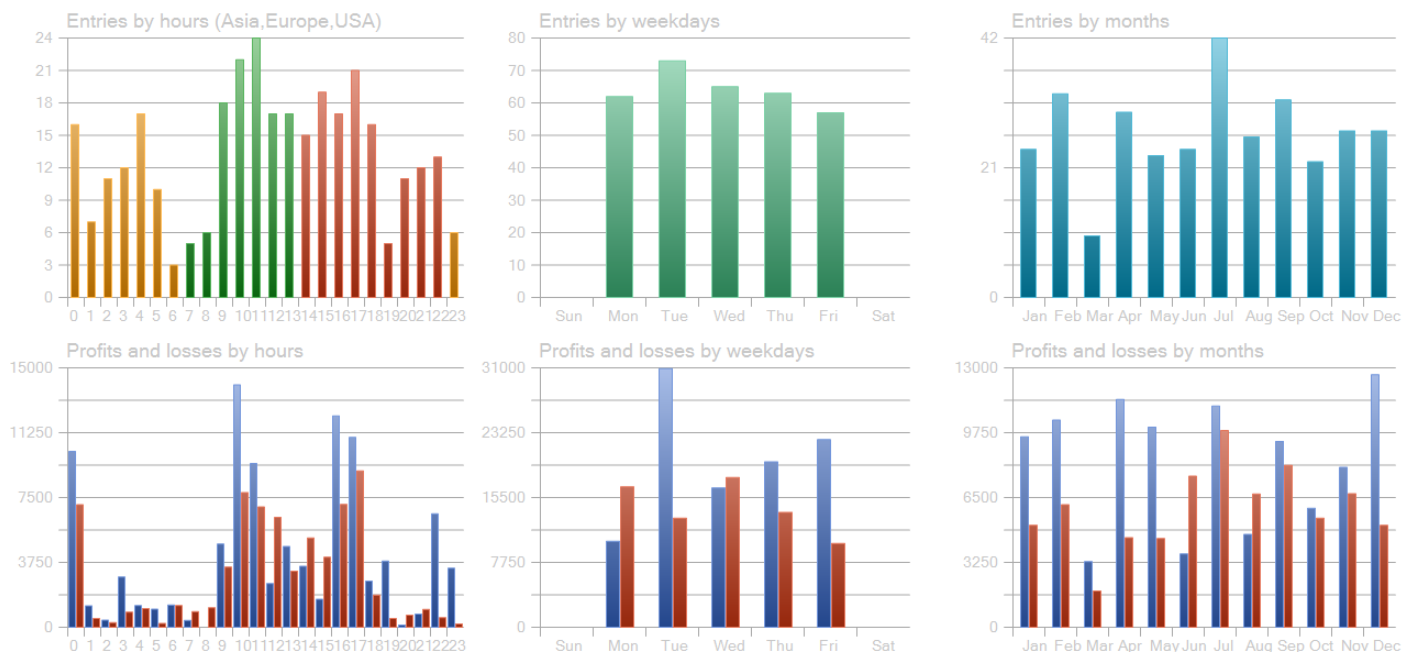
Settings

Expert: **MasterEA_5.4**
Symbol: **GBPJPY**
Period: **M5 (2012.01.01 - 2025.12.03)**
Inputs: =
 InpStrategy=7
 =
 =
 InpRiskLevel=100
 InpLimitType=0
 InpAccountDrawdownLimit=10
 InpAccountFloatingLimit=5.0
 InpStrategyDrawdownLimit=0
 InpAccountDDDrawdownLimit=5.0
 InpAccountDDDrawdownLimitOff=0
 =
 =
 InpPanelSize=0
 InpPanelWidth=1000
 InpPanelHeight=700
 InpPanelFontSize=10
 InpPanelColorTheme=0
Company: **Tradeslide Trading Tech Limited**
Currency: **USD**
Initial Deposit: **100 000.00**
Leverage: **1:200**

Results

History Quality:	99%	Ticks:	3974614	Symbols:	1
Bars:	1035612	Balance Drawdown Absolute:	7 888.17	Equity Drawdown Absolute:	8 066.67
Total Net Profit:	27 057.48	Balance Drawdown Maximal:	8 013.85 (8.00%)	Equity Drawdown Maximal:	10 154.58 (9.95%)
Gross Profit:	100 117.57	Balance Drawdown Relative:	8.00% (8 013.85)	Equity Drawdown Relative:	9.95% (10 154.58)
Gross Loss:	-73 060.09				
Profit Factor:	1.37	Expected Payoff:	84.55	Margin Level:	1356.33%
Recovery Factor:	2.66	Sharpe Ratio:	1.46	Z-Score:	1.59 (88.82%)
AHPR:	1.0008 (0.08%)	LR Correlation:	0.95	OnTester result:	0
GHPR:	1.0007 (0.07%)	LR Standard Error:	3 910.82		
Total Trades:	320	Short Trades (won %):	133 (40.60%)	Long Trades (won %):	187 (41.18%)
Total Deals:	640	Profit Trades (% of total):	131 (40.94%)	Loss Trades (% of total):	189 (59.06%)
		Largest profit trade:	3 680.13	Largest loss trade:	-889.08
		Average profit trade:	764.26	Average loss trade:	-378.68
		Maximum consecutive wins (\$):	6 (2 545.08)	Maximum consecutive losses (\$):	7 (-2 624.38)
		Maximal consecutive profit (count):	4 895.00 (5)	Maximal consecutive loss (count):	-2 624.38 (7)
		Average consecutive wins:	2	Average consecutive losses:	2





Correlation (Profits,MFE):

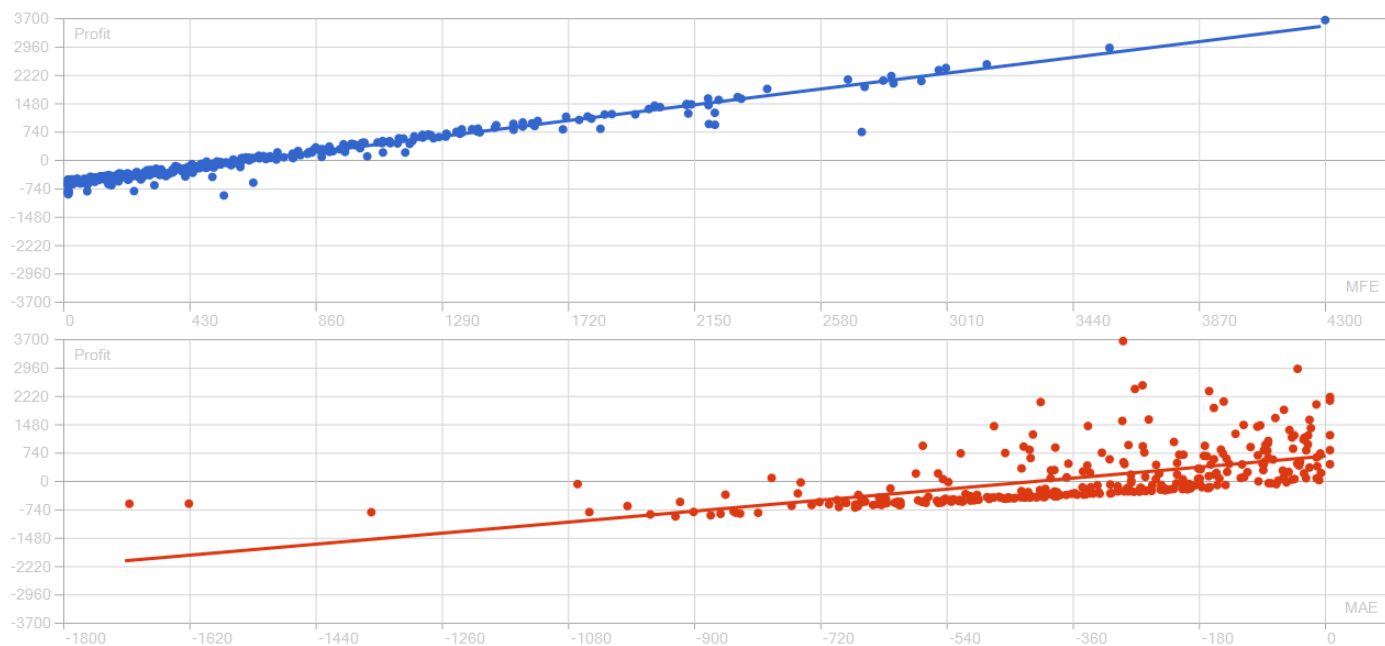
0.98

Correlation (Profits,MAE):

0.57

Correlation (MFE,MAE):

0.4999



Minimal position holding time:

0:14:57

Maximal position holding time:

95:54:58

Average position holding time:

13:37:34

