

Strategy Tester Report

Aberration

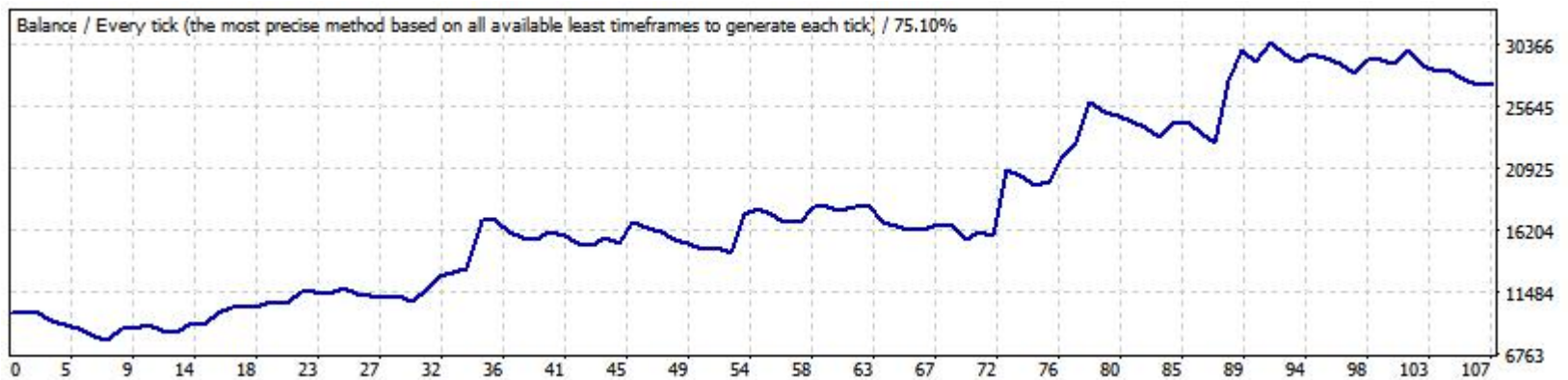
CPTMarketsLtd-Demo (Build 1353)

Symbol: GBPJPY (Great Britain Pound vs Japanese Yen)
 Period: 1 Hour (H1) 2021.06.01 00:00 - 2022.08.21 23:05 (2021.06.01 - 2022.08.22)
 Model: Every tick (the most precise method based on all available least timeframes)
 Parameters: Lots=1; magics=220127; Length=70; app_price=0; ma_method=0; StdDevUp=1.6; StdDevDn=-1.6; slpoint=0; tppoint=0;

Bars in test: 8657 Ticks modelled 30763741 Modelling quality 75.10%
 Mismatched charts errors: 16

Initial deposit: 10000.00 Spread: 20
 Total net profit: 17335.94 Gross profit 44040.20 Gross loss -26704.26
 Profit factor: 1.65 Expected payoff 162.02
 Absolute drawdown: 2282.27 Maximal drawdown 5135.39 (18.35%) Relative drawdown 26.31% (2754.84)

Total trades: 107 Short positions (won %): 58 (32.76%) Long positions (won %): 49 (40.82%)
 Profit trades (% of total): 39 (36.45%) Loss trades (% of total): 68 (63.55%)
 Largest profit trade: 4899.47 loss trade -1245.20
 Average profit trade: 1129.24 loss trade -392.71
 Maximum consecutive wins (profit in money): 5 (6188.98) consecutive losses (loss in money): 7 (-2101.67)
 Maximal consecutive profit (count of wins): 6989.24 (2) consecutive loss (count of losses): -2715.41 (6)
 Average consecutive wins: 2 consecutive losses 3



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2021.06.01 11:00	sell	1	1.00	155.400	0.000	0.000		
2	2021.06.03 01:00	close	1	1.00	155.423	0.000	0.000	-47.98	9952.02
3	2021.06.06 22:05	sell	2	1.00	155.063	0.000	0.000		
4	2021.06.08 19:00	close	2	1.00	155.095	0.000	0.000	-38.93	9913.09
5	2021.06.09 09:00	buy	3	1.00	155.316	0.000	0.000		
6	2021.06.09 13:00	close	3	1.00	154.626	0.000	0.000	-502.51	9410.58
7	2021.06.09 13:00	sell	4	1.00	154.626	0.000	0.000		
8	2021.06.10 13:00	close	4	1.00	155.144	0.000	0.000	-400.63	9009.95
9	2021.06.14 09:00	sell	5	1.00	154.429	0.000	0.000		
10	2021.06.14 13:00	close	5	1.00	154.865	0.000	0.000	-317.51	8692.44
11	2021.06.14 15:00	buy	6	1.00	155.265	0.000	0.000		
12	2021.06.15 12:00	close	6	1.00	154.622	0.000	0.000	-466.41	8226.03
13	2021.06.15 12:00	sell	7	1.00	154.622	0.000	0.000		
14	2021.06.15 15:00	close	7	1.00	155.072	0.000	0.000	-327.70	7898.33
15	2021.06.17 08:00	sell	8	1.00	154.536	0.000	0.000		
16	2021.06.21 16:00	close	8	1.00	153.366	0.000	0.000	836.40	8734.74
17	2021.06.22 15:00	buy	9	1.00	154.091	0.000	0.000		
18	2021.06.24 12:00	close	9	1.00	154.150	0.000	0.000	50.49	8785.23
19	2021.06.25 11:00	sell	10	1.00	153.953	0.000	0.000		
20	2021.06.30 18:00	close	10	1.00	153.460	0.000	0.000	335.59	9120.82
21	2021.07.01 12:00	buy	11	1.00	153.943	0.000	0.000		
22	2021.07.02 09:00	close	11	1.00	153.320	0.000	0.000	-451.86	8668.96
23	2021.07.06 03:00	buy	12	1.00	153.883	0.000	0.000		
24	2021.07.06 09:00	close	12	1.00	153.505	0.000	0.000	-275.31	8393.65
25	2021.07.06 11:00	sell	13	1.00	153.289	0.000	0.000		
26	2021.07.09 13:00	close	13	1.00	152.229	0.000	0.000	732.89	9126.54
27	2021.07.14 16:00	sell	14	1.00	152.424	0.000	0.000		
28	2021.07.16 09:00	close	14	1.00	152.583	0.000	0.000	-147.02	8979.52
29	2021.07.16 17:00	sell	15	1.00	151.695	0.000	0.000		
30	2021.07.21 13:00	close	15	1.00	150.262	0.000	0.000	1020.14	9999.66
31	2021.07.21 18:00	buy	16	1.00	151.246	0.000	0.000		
32	2021.07.27 08:00	close	16	1.00	151.847	0.000	0.000	449.01	10448.66
33	2021.07.28 09:00	buy	17	1.00	152.747	0.000	0.000		
34	2021.07.30 15:00	close	17	1.00	152.632	0.000	0.000	-76.24	10372.43
35	2021.08.02 01:00	sell	18	1.00	152.389	0.000	0.000		
36	2021.08.04 08:00	close	18	1.00	152.117	0.000	0.000	182.46	10554.89
37	2021.08.05 06:00	buy	19	1.00	152.379	0.000	0.000		
38	2021.08.09 17:00	close	19	1.00	152.695	0.000	0.000	233.90	10788.80

39	2021.08.10 09:00	buy	20	1.00	153.197	0.000	0.000		
40	2021.08.12 09:00	close	20	1.00	152.977	0.000	0.000	-152.70	10636.10
41	2021.08.12 15:00	sell	21	1.00	152.657	0.000	0.000		
42	2021.08.18 13:00	close	21	1.00	151.262	0.000	0.000	984.65	11620.75
43	2021.08.19 08:00	sell	22	1.00	150.373	0.000	0.000		
44	2021.08.23 10:00	close	22	1.00	150.425	0.000	0.000	-53.49	11567.26
45	2021.08.24 06:00	buy	23	1.00	150.924	0.000	0.000		
46	2021.08.26 18:00	close	23	1.00	150.772	0.000	0.000	-103.18	11464.09
47	2021.08.31 05:00	buy	24	1.00	151.460	0.000	0.000		
48	2021.09.06 15:00	close	24	1.00	151.878	0.000	0.000	315.72	11779.80
49	2021.09.07 11:00	sell	25	1.00	151.629	0.000	0.000		
50	2021.09.07 19:00	close	25	1.00	152.070	0.000	0.000	-321.14	11458.66
51	2021.09.08 08:00	sell	26	1.00	151.747	0.000	0.000		
52	2021.09.09 10:00	close	26	1.00	151.893	0.000	0.000	-129.74	11328.92
53	2021.09.10 04:00	buy	27	1.00	152.201	0.000	0.000		
54	2021.09.14 15:00	close	27	1.00	151.874	0.000	0.000	-234.39	11094.53
55	2021.09.14 17:00	sell	28	1.00	151.823	0.000	0.000		
56	2021.09.17 03:00	close	28	1.00	151.525	0.000	0.000	177.97	11272.50
57	2021.09.17 12:00	buy	29	1.00	151.772	0.000	0.000		
58	2021.09.17 15:00	close	29	1.00	151.168	0.000	0.000	-439.89	10832.61
59	2021.09.17 19:00	sell	30	1.00	151.002	0.000	0.000		
60	2021.09.22 16:00	close	30	1.00	149.815	0.000	0.000	840.97	11673.58
61	2021.09.23 07:00	buy	31	1.00	150.019	0.000	0.000		
62	2021.09.28 11:00	close	31	1.00	151.569	0.000	0.000	1134.49	12808.07
63	2021.09.28 15:00	sell	32	1.00	150.843	0.000	0.000		
64	2021.10.01 12:00	close	32	1.00	150.523	0.000	0.000	193.98	13002.06
65	2021.10.04 08:00	buy	33	1.00	150.782	0.000	0.000		
66	2021.10.06 10:00	close	33	1.00	151.125	0.000	0.000	253.56	13255.62
67	2021.10.07 17:00	buy	34	1.00	152.066	0.000	0.000		
68	2021.10.20 12:00	close	34	1.00	157.209	0.000	0.000	3765.98	17021.60
69	2021.10.21 17:00	sell	35	1.00	156.858	0.000	0.000		
70	2021.10.26 03:00	close	35	1.00	156.835	0.000	0.000	-6.67	17014.93
71	2021.10.26 11:00	buy	36	1.00	157.646	0.000	0.000		
72	2021.10.27 08:00	close	36	1.00	156.345	0.000	0.000	-945.55	16069.38
73	2021.10.27 09:00	sell	37	1.00	156.029	0.000	0.000		
74	2021.10.28 21:05	close	37	1.00	156.603	0.000	0.000	-441.38	15627.99
75	2021.11.01 18:00	sell	38	1.00	155.835	0.000	0.000		
76	2021.11.03 15:00	close	38	1.00	155.842	0.000	0.000	-20.72	15607.28
77	2021.11.04 13:00	sell	39	1.00	154.287	0.000	0.000		
78	2021.11.09 10:00	close	39	1.00	153.497	0.000	0.000	551.83	16159.11
79	2021.11.09 15:00	sell	40	1.00	152.876	0.000	0.000		
80	2021.11.10 08:00	close	40	1.00	153.303	0.000	0.000	-318.73	15840.38
81	2021.11.10 15:00	buy	41	1.00	153.690	0.000	0.000		
82	2021.11.10 19:00	close	41	1.00	152.941	0.000	0.000	-545.46	15294.92
83	2021.11.10 20:00	sell	42	1.00	152.666	0.000	0.000		
84	2021.11.12 18:00	close	42	1.00	152.901	0.000	0.000	-202.35	15092.57
85	2021.11.15 15:00	buy	43	1.00	153.058	0.000	0.000		
86	2021.11.19 09:00	close	43	1.00	153.939	0.000	0.000	652.82	15745.38
87	2021.11.19 10:00	sell	44	1.00	153.141	0.000	0.000		
88	2021.11.22 15:00	close	44	1.00	153.821	0.000	0.000	-502.92	15242.47
89	2021.11.25 13:00	sell	45	1.00	153.547	0.000	0.000		
90	2021.12.01 05:00	close	45	1.00	151.219	0.000	0.000	1663.80	16906.27
91	2021.12.01 17:00	sell	46	1.00	150.148	0.000	0.000		
92	2021.12.02 10:00	close	46	1.00	150.741	0.000	0.000	-455.19	16451.07
93	2021.12.03 16:00	sell	47	1.00	149.664	0.000	0.000		
94	2021.12.06 10:00	close	47	1.00	150.181	0.000	0.000	-384.24	16066.84
95	2021.12.07 05:00	buy	48	1.00	150.962	0.000	0.000		
96	2021.12.08 08:00	close	48	1.00	150.172	0.000	0.000	-573.39	15493.45
97	2021.12.09 08:00	sell	49	1.00	149.805	0.000	0.000		
98	2021.12.10 12:00	close	49	1.00	150.172	0.000	0.000	-275.03	15218.42
99	2021.12.13 10:00	buy	50	1.00	150.619	0.000	0.000		
100	2021.12.13 17:00	close	50	1.00	150.085	0.000	0.000	-388.85	14829.57
101	2021.12.15 08:00	buy	51	1.00	150.716	0.000	0.000		
102	2021.12.17 11:00	close	51	1.00	150.842	0.000	0.000	99.27	14928.84
103	2021.12.20 00:00	sell	52	1.00	150.160	0.000	0.000		
104	2021.12.21 13:00	close	52	1.00	150.728	0.000	0.000	-421.37	14507.48
105	2021.12.21 22:05	buy	53	1.00	151.208	0.000	0.000		
106	2022.01.03 14:00	close	53	1.00	155.293	0.000	0.000	2999.08	17506.56
107	2022.01.04 05:00	buy	54	1.00	155.971	0.000	0.000		
108	2022.01.06 08:00	close	54	1.00	156.411	0.000	0.000	327.93	17834.49
109	2022.01.10 13:00	sell	55	1.00	156.364	0.000	0.000		
110	2022.01.11 04:00	close	55	1.00	156.833	0.000	0.000	-349.29	17485.20
111	2022.01.12 14:00	buy	56	1.00	157.584	0.000	0.000		
112	2022.01.12 20:00	close	56	1.00	156.837	0.000	0.000	-543.96	16941.24
113	2022.01.13 17:00	sell	57	1.00	156.526	0.000	0.000		
114	2022.01.17 10:00	close	57	1.00	156.645	0.000	0.000	-102.27	16838.98

115	2022.01.18 13:00	sell	58	1.00	155.782	0.000	0.000		
116	2022.01.25 20:00	close	58	1.00	154.011	0.000	0.000	1234.86	18073.84
117	2022.01.26 14:00	buy	59	1.00	154.419	0.000	0.000		
118	2022.01.28 18:00	close	59	1.00	154.279	0.000	0.000	-94.43	17979.41
119	2022.01.31 02:00	buy	60	1.00	154.855	0.000	0.000		
120	2022.02.01 04:00	close	60	1.00	154.543	0.000	0.000	-225.31	17754.10
121	2022.02.01 22:05	buy	61	1.00	155.043	0.000	0.000		
122	2022.02.07 10:00	close	61	1.00	155.455	0.000	0.000	311.31	18065.41
123	2022.02.08 16:00	buy	62	1.00	156.678	0.000	0.000		
124	2022.02.11 19:00	close	62	1.00	156.558	0.000	0.000	-77.98	17987.43
125	2022.02.14 09:00	sell	63	1.00	155.393	0.000	0.000		
126	2022.02.15 09:00	close	63	1.00	156.820	0.000	0.000	-1046.82	16940.61
127	2022.02.18 09:00	buy	64	1.00	157.082	0.000	0.000		
128	2022.02.18 14:00	close	64	1.00	156.570	0.000	0.000	-372.83	16567.78
129	2022.02.18 17:00	sell	65	1.00	156.324	0.000	0.000		
130	2022.02.21 07:00	close	65	1.00	156.654	0.000	0.000	-248.09	16319.70
131	2022.02.21 14:00	sell	66	1.00	156.250	0.000	0.000		
132	2022.02.22 16:00	close	66	1.00	156.375	0.000	0.000	-98.83	16220.87
133	2022.02.23 19:00	sell	67	1.00	155.710	0.000	0.000		
134	2022.02.28 11:00	close	67	1.00	154.980	0.000	0.000	492.49	16713.36
135	2022.03.01 11:00	sell	68	1.00	153.813	0.000	0.000		
136	2022.03.02 15:00	close	68	1.00	154.029	0.000	0.000	-165.08	16548.28
137	2022.03.03 07:00	buy	69	1.00	155.222	0.000	0.000		
138	2022.03.03 20:00	close	69	1.00	153.908	0.000	0.000	-956.86	15591.42
139	2022.03.04 14:00	sell	70	1.00	152.708	0.000	0.000		
140	2022.03.09 02:00	close	70	1.00	151.973	0.000	0.000	511.75	16103.17
141	2022.03.09 10:00	buy	71	1.00	152.372	0.000	0.000		
142	2022.03.10 20:00	close	71	1.00	152.057	0.000	0.000	-223.75	15879.42
143	2022.03.11 12:00	buy	72	1.00	153.236	0.000	0.000		
144	2022.03.25 09:00	close	72	1.00	159.928	0.000	0.000	4899.47	20778.90
145	2022.03.28 02:00	buy	73	1.00	161.850	0.000	0.000		
146	2022.03.29 04:00	close	73	1.00	161.303	0.000	0.000	-396.45	20382.45
147	2022.03.30 03:00	sell	74	1.00	159.765	0.000	0.000		
148	2022.04.01 02:00	close	74	1.00	160.703	0.000	0.000	-714.21	19668.24
149	2022.04.05 10:00	buy	75	1.00	161.418	0.000	0.000		
150	2022.04.08 07:00	close	75	1.00	161.802	0.000	0.000	289.03	19957.27
151	2022.04.08 19:00	buy	76	1.00	162.163	0.000	0.000		
152	2022.04.18 08:00	close	76	1.00	164.739	0.000	0.000	1890.91	21848.18
153	2022.04.19 01:00	buy	77	1.00	165.596	0.000	0.000		
154	2022.04.21 18:00	close	77	1.00	167.078	0.000	0.000	1086.72	22934.90
155	2022.04.22 06:00	sell	78	1.00	166.580	0.000	0.000		
156	2022.04.28 04:00	close	78	1.00	162.275	0.000	0.000	3087.73	26022.64
157	2022.04.28 07:00	buy	79	1.00	163.672	0.000	0.000		
158	2022.05.02 17:00	close	79	1.00	162.675	0.000	0.000	-722.29	25300.35
159	2022.05.03 11:00	sell	80	1.00	162.526	0.000	0.000		
160	2022.05.04 20:00	close	80	1.00	162.950	0.000	0.000	-316.55	24983.80
161	2022.05.05 05:00	sell	81	1.00	162.175	0.000	0.000		
162	2022.05.05 09:00	close	81	1.00	162.735	0.000	0.000	-407.77	24576.03
163	2022.05.05 12:00	sell	82	1.00	161.111	0.000	0.000		
164	2022.05.09 11:00	close	82	1.00	161.816	0.000	0.000	-528.97	24047.07
165	2022.05.10 09:00	sell	83	1.00	160.471	0.000	0.000		
166	2022.05.11 14:00	close	83	1.00	161.323	0.000	0.000	-628.20	23418.87
167	2022.05.11 17:00	sell	84	1.00	159.679	0.000	0.000		
168	2022.05.15 21:05	close	84	1.00	158.284	0.000	0.000	984.55	24403.42
169	2022.05.16 21:05	buy	85	1.00	159.102	0.000	0.000		
170	2022.05.18 14:00	close	85	1.00	159.359	0.000	0.000	190.92	24594.34
171	2022.05.23 06:00	buy	86	1.00	160.463	0.000	0.000		
172	2022.05.24 09:00	close	86	1.00	159.103	0.000	0.000	-988.52	23605.82
173	2022.05.24 13:00	sell	87	1.00	158.927	0.000	0.000		
174	2022.05.25 15:00	close	87	1.00	159.768	0.000	0.000	-620.19	22985.63
175	2022.05.30 10:00	buy	88	1.00	160.998	0.000	0.000		
176	2022.06.10 06:00	close	88	1.00	167.263	0.000	0.000	4586.59	27572.22
177	2022.06.10 11:00	sell	89	1.00	166.462	0.000	0.000		
178	2022.06.15 23:05	close	89	1.00	163.130	0.000	0.000	2402.65	29974.87
179	2022.06.16 09:00	sell	90	1.00	161.569	0.000	0.000		
180	2022.06.16 15:00	close	90	1.00	162.719	0.000	0.000	-837.34	29137.53
181	2022.06.17 01:00	buy	91	1.00	164.202	0.000	0.000		
182	2022.06.23 02:00	close	91	1.00	166.199	0.000	0.000	1465.47	30603.00
183	2022.06.23 08:00	sell	92	1.00	164.816	0.000	0.000		
184	2022.06.24 20:00	close	92	1.00	166.123	0.000	0.000	-959.45	29643.55
185	2022.06.28 07:00	buy	93	1.00	166.463	0.000	0.000		
186	2022.06.28 21:05	close	93	1.00	165.803	0.000	0.000	-480.60	29162.95
187	2022.06.29 19:00	sell	94	1.00	165.446	0.000	0.000		
188	2022.07.04 13:00	close	94	1.00	164.575	0.000	0.000	595.14	29758.09
189	2022.07.05 13:00	sell	95	1.00	162.587	0.000	0.000		
190	2022.07.07 09:00	close	95	1.00	162.946	0.000	0.000	-292.63	29465.46

191	2022.07.08 16:00	buy	96	1.00	163.910	0.000	0.000		
192	2022.07.12 01:00	close	96	1.00	163.189	0.000	0.000	-521.26	28944.20
193	2022.07.12 09:00	sell	97	1.00	162.309	0.000	0.000		
194	2022.07.13 03:00	close	97	1.00	163.256	0.000	0.000	-697.33	28246.88
195	2022.07.14 06:00	buy	98	1.00	164.068	0.000	0.000		
196	2022.07.21 08:00	close	98	1.00	165.492	0.000	0.000	1050.10	29296.97
197	2022.07.21 15:00	sell	99	1.00	164.724	0.000	0.000		
198	2022.07.25 12:00	close	99	1.00	164.752	0.000	0.000	-36.01	29260.97
199	2022.07.27 05:00	buy	100	1.00	165.233	0.000	0.000		
200	2022.07.28 03:00	close	100	1.00	164.721	0.000	0.000	-367.19	28893.78
201	2022.07.28 13:00	sell	101	1.00	163.511	0.000	0.000		
202	2022.08.02 18:00	close	101	1.00	161.889	0.000	0.000	1157.57	30051.35
203	2022.08.04 09:00	buy	102	1.00	163.388	0.000	0.000		
204	2022.08.04 12:00	close	102	1.00	161.678	0.000	0.000	-1245.20	28806.15
205	2022.08.05 15:00	buy	103	1.00	163.223	0.000	0.000		
206	2022.08.10 13:00	close	103	1.00	162.691	0.000	0.000	-381.76	28424.39
207	2022.08.10 13:00	sell	104	1.00	162.691	0.000	0.000		
208	2022.08.12 07:00	close	104	1.00	162.681	0.000	0.000	-23.95	28400.44
209	2022.08.15 01:00	sell	105	1.00	161.528	0.000	0.000		
210	2022.08.16 13:00	close	105	1.00	162.268	0.000	0.000	-546.60	27853.84
211	2022.08.17 07:00	buy	106	1.00	162.772	0.000	0.000		
212	2022.08.18 14:00	close	106	1.00	162.096	0.000	0.000	-486.61	27367.24
213	2022.08.19 14:00	sell	107	1.00	161.921	0.000	0.000		
214	2022.08.21 23:59	close at stop	107	1.00	161.964	0.000	0.000	-31.30	27335.94