

Strategy Tester Report

Ares

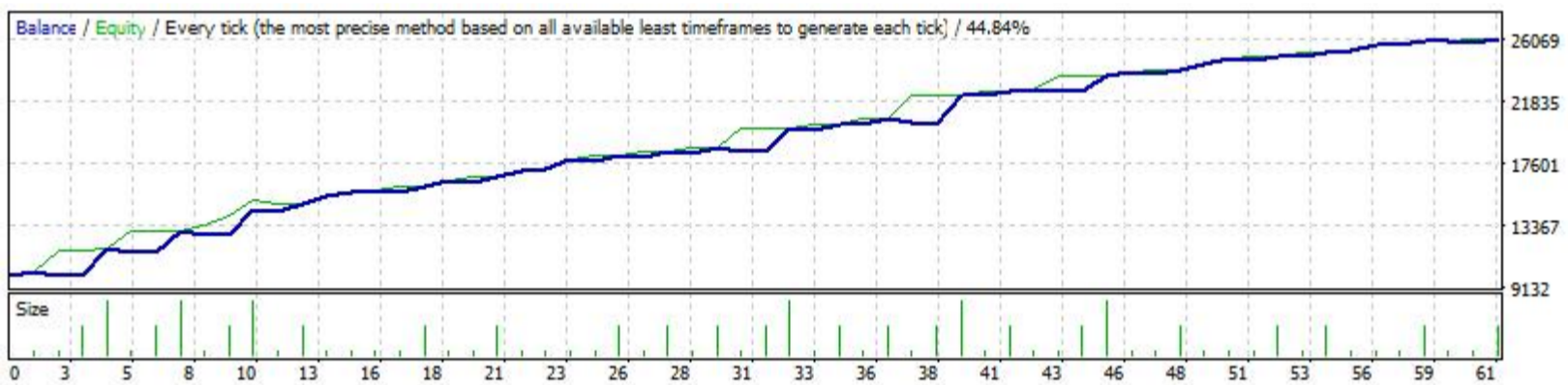
DBGMarkets-Demo (Build 1415)

Symbol EURGBP (Euro vs Great Britain Pound)
 Period 1 Hour (H1) 2023.07.24 04:00 - 2024.05.16 23:00 (2023.01.01 - 2024.05.17)
 Model Every tick (the most precise method based on all available least timeframes)
 Parameters Lots=1; magics=220112; cciperiod=30; length=60; up_cci=100; dn_cci=-100; multiple=4; price_dispoint=100; cci_dispoint=10; kcount=3; atrperiod=25; atr_time=2; add_lot_time=3;

Bars in test 5185 Ticks modelled 13637697 Modelling quality 44.84%
 Mismatched charts errors 7

Initial deposit 10000.00 Spread Current (17)
 Total net profit 16167.04 Gross profit 18956.04 Gross loss -2789.00
 Profit factor 6.80 Expected payoff 265.03
 Absolute drawdown 1691.58 Maximal drawdown 3064.18 (14.44%) Relative drawdown 23.61% (2877.29)

Total trades 61 Short positions (won %) 33 (63.64%) Long positions (won %) 28 (64.29%)
 Profit trades (% of total) 39 (63.93%) Loss trades (% of total) 22 (36.07%)
 Largest profit trade 1991.97 loss trade -304.99
 Average profit trade 486.05 loss trade -126.77
 Maximum consecutive wins (profit in money) 4 (1485.01) consecutive losses (loss in money) 2 (-366.26)
 Maximal consecutive profit (count of wins) 1991.97 (1) consecutive loss (count of losses) -366.26 (2)
 Average consecutive wins 2 consecutive losses 1



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2023.07.25 21:00	buy	1	1.00	0.85728	0.00000	0.00000		
2	2023.07.25 21:00	modify	1	1.00	0.85728	0.00000	0.85904		
3	2023.07.27 13:26	t/p	1	1.00	0.85904	0.00000	0.85904	203.17	10203.17
4	2023.08.02 18:00	sell	2	1.00	0.86129	0.00000	0.00000		
5	2023.08.02 18:00	modify	2	1.00	0.86129	0.00000	0.85529		
6	2023.08.03 13:16	sell	3	4.00	0.86336	0.00000	0.00000		
7	2023.08.03 13:16	modify	3	4.00	0.86336	0.00000	0.86233		
8	2023.08.03 13:16	modify	2	1.00	0.86129	0.00000	0.86233		
9	2023.08.03 14:39	sell	4	7.00	0.86543	0.00000	0.00000		
10	2023.08.03 14:39	modify	4	7.00	0.86543	0.00000	0.86336		
11	2023.08.03 14:39	modify	3	4.00	0.86336	0.00000	0.86336		
12	2023.08.03 14:39	modify	2	1.00	0.86129	0.00000	0.86336		
13	2023.08.03 15:38	t/p	2	1.00	0.86336	0.00000	0.86336	-259.57	9943.60
14	2023.08.03 15:38	t/p	3	4.00	0.86336	0.00000	0.86336	0.00	9943.60
15	2023.08.03 15:38	t/p	4	7.00	0.86336	0.00000	0.86336	1841.01	11784.61
16	2023.09.07 15:00	sell	5	1.00	0.85900	0.00000	0.00000		
17	2023.09.07 15:00	modify	5	1.00	0.85900	0.00000	0.85484		
18	2023.09.12 23:37	sell	6	4.00	0.86066	0.00000	0.00000		
19	2023.09.12 23:37	modify	6	4.00	0.86066	0.00000	0.85983		
20	2023.09.12 23:37	modify	5	1.00	0.85900	0.00000	0.85983		
21	2023.09.13 09:29	sell	7	7.00	0.86232	0.00000	0.00000		
22	2023.09.13 09:29	modify	7	7.00	0.86232	0.00000	0.86066		
23	2023.09.13 09:29	modify	6	4.00	0.86066	0.00000	0.86066		
24	2023.09.13 09:29	modify	5	1.00	0.85900	0.00000	0.86066		
25	2023.09.13 11:37	t/p	5	1.00	0.86066	0.00000	0.86066	-206.34	11578.27
26	2023.09.13 11:37	t/p	6	4.00	0.86066	0.00000	0.86066	4.57	11582.84
27	2023.09.13 11:37	t/p	7	7.00	0.86066	0.00000	0.86066	1476.38	13059.22
28	2023.09.21 14:00	sell	8	1.00	0.86553	0.00000	0.00000		
29	2023.09.21 14:00	modify	8	1.00	0.86553	0.00000	0.85785		
30	2023.09.21 14:26	sell	9	4.00	0.86739	0.00000	0.00000		
31	2023.09.21 14:26	modify	9	4.00	0.86739	0.00000	0.86646		
32	2023.09.21 14:26	modify	8	1.00	0.86553	0.00000	0.86646		
33	2023.09.21 14:39	sell	10	7.00	0.86925	0.00000	0.00000		
34	2023.09.21 14:39	modify	10	7.00	0.86925	0.00000	0.86739		
35	2023.09.21 14:39	modify	9	4.00	0.86739	0.00000	0.86739		
36	2023.09.21 14:39	modify	8	1.00	0.86553	0.00000	0.86739		
37	2023.09.21 14:55	t/p	8	1.00	0.86739	0.00000	0.86739	-236.33	12822.89

38	2023.09.21 14:55	t/p	9	4.00	0.86739	0.00000	0.86739	0.00	12822.89
39	2023.09.21 14:55	t/p	10	7.00	0.86739	0.00000	0.86739	1654.25	14477.14
40	2023.09.21 16:00	sell	11	1.00	0.86742	0.00000	0.00000		
41	2023.09.21 16:00	modify	11	1.00	0.86742	0.00000	0.85946		
42	2023.09.22 15:38	sell	12	4.00	0.86962	0.00000	0.00000		
43	2023.09.22 15:38	modify	12	4.00	0.86962	0.00000	0.86852		
44	2023.09.22 15:38	modify	11	1.00	0.86742	0.00000	0.86852		
45	2023.09.22 16:38	t/p	11	1.00	0.86852	0.00000	0.86852	-138.62	14338.52
46	2023.09.22 16:38	t/p	12	4.00	0.86852	0.00000	0.86852	559.05	14897.57
47	2023.09.28 14:01	buy	13	1.00	0.86421	0.00000	0.00000		
48	2023.09.28 14:01	modify	13	1.00	0.86421	0.00000	0.86889		
49	2023.10.03 13:38	t/p	13	1.00	0.86889	0.00000	0.86889	579.23	15476.81
50	2023.10.16 14:00	sell	14	1.00	0.86662	0.00000	0.00000		
51	2023.10.16 14:00	modify	14	1.00	0.86662	0.00000	0.86486		
52	2023.10.16 18:36	t/p	14	1.00	0.86486	0.00000	0.86486	223.61	15700.42
53	2023.10.17 15:00	sell	15	1.00	0.86781	0.00000	0.00000		
54	2023.10.17 15:00	modify	15	1.00	0.86781	0.00000	0.86685		
55	2023.10.18 10:04	t/p	15	1.00	0.86685	0.00000	0.86685	123.11	15823.53
56	2023.10.20 04:00	sell	16	1.00	0.87207	0.00000	0.00000		
57	2023.10.20 04:00	modify	16	1.00	0.87207	0.00000	0.87091		
58	2023.10.20 09:33	sell	17	4.00	0.87357	0.00000	0.00000		
59	2023.10.20 09:33	modify	17	4.00	0.87357	0.00000	0.87282		
60	2023.10.20 09:33	modify	16	1.00	0.87207	0.00000	0.87282		
61	2023.10.20 10:03	t/p	16	1.00	0.87282	0.00000	0.87282	-95.30	15728.23
62	2023.10.20 10:03	t/p	17	4.00	0.87282	0.00000	0.87282	381.17	16109.40
63	2023.10.20 13:00	sell	18	1.00	0.87319	0.00000	0.00000		
64	2023.10.20 13:00	modify	18	1.00	0.87319	0.00000	0.87015		
65	2023.10.23 06:04	t/p	18	1.00	0.87015	0.00000	0.87015	387.39	16496.79
66	2023.10.30 18:00	sell	19	1.00	0.87339	0.00000	0.00000		
67	2023.10.30 18:00	modify	19	1.00	0.87339	0.00000	0.87103		
68	2023.10.31 12:37	sell	20	4.00	0.87492	0.00000	0.00000		
69	2023.10.31 12:37	modify	20	4.00	0.87492	0.00000	0.87416		
70	2023.10.31 12:37	modify	19	1.00	0.87339	0.00000	0.87416		
71	2023.10.31 14:14	t/p	19	1.00	0.87416	0.00000	0.87416	-96.69	16400.11
72	2023.10.31 14:14	t/p	20	4.00	0.87416	0.00000	0.87416	386.24	16786.35
73	2023.11.01 13:00	buy	21	1.00	0.86907	0.00000	0.00000		
74	2023.11.01 13:00	modify	21	1.00	0.86907	0.00000	0.87179		
75	2023.11.02 12:39	t/p	21	1.00	0.87179	0.00000	0.87179	330.23	17116.58
76	2023.11.02 18:00	sell	22	1.00	0.87326	0.00000	0.00000		
77	2023.11.02 18:00	modify	22	1.00	0.87326	0.00000	0.87242		
78	2023.11.02 18:51	t/p	22	1.00	0.87242	0.00000	0.87242	106.73	17223.31
79	2023.11.14 19:00	buy	23	1.00	0.87019	0.00000	0.00000		
80	2023.11.14 19:00	modify	23	1.00	0.87019	0.00000	0.87571		
81	2023.11.16 09:38	t/p	23	1.00	0.87571	0.00000	0.87571	680.84	17904.15
82	2023.11.21 21:00	buy	24	1.00	0.87098	0.00000	0.00000		
83	2023.11.21 21:00	modify	24	1.00	0.87098	0.00000	0.87430		
84	2023.11.22 11:04	buy	25	4.00	0.86955	0.00000	0.00000		
85	2023.11.22 11:04	modify	25	4.00	0.86955	0.00000	0.87027		
86	2023.11.22 11:04	modify	24	1.00	0.87098	0.00000	0.87027		
87	2023.11.22 11:38	t/p	24	1.00	0.87027	0.00000	0.87027	-95.31	17808.84
88	2023.11.22 11:38	t/p	25	4.00	0.87027	0.00000	0.87027	365.87	18174.71
89	2023.11.23 15:00	buy	26	1.00	0.86944	0.00000	0.00000		
90	2023.11.23 15:00	modify	26	1.00	0.86944	0.00000	0.87268		
91	2023.11.24 16:37	buy	27	4.00	0.86786	0.00000	0.00000		
92	2023.11.24 16:37	modify	27	4.00	0.86786	0.00000	0.86865		
93	2023.11.24 16:37	modify	26	1.00	0.86944	0.00000	0.86865		
94	2023.11.27 04:29	t/p	26	1.00	0.86865	0.00000	0.86865	-110.57	18064.14
95	2023.11.27 04:29	t/p	27	4.00	0.86865	0.00000	0.86865	381.02	18445.16
96	2023.11.29 22:00	buy	28	1.00	0.86437	0.00000	0.00000		
97	2023.11.29 22:00	modify	28	1.00	0.86437	0.00000	0.86753		
98	2023.11.30 09:38	buy	29	4.00	0.86299	0.00000	0.00000		
99	2023.11.30 09:38	modify	29	4.00	0.86299	0.00000	0.86368		
100	2023.11.30 09:38	modify	28	1.00	0.86437	0.00000	0.86368		
101	2023.11.30 11:39	t/p	28	1.00	0.86368	0.00000	0.86368	-102.97	18342.20
102	2023.11.30 11:39	t/p	29	4.00	0.86368	0.00000	0.86368	350.63	18692.83
103	2023.12.12 18:18	sell	30	1.00	0.85930	0.00000	0.00000		
104	2023.12.12 18:18	modify	30	1.00	0.85930	0.00000	0.85342		
105	2023.12.13 09:47	sell	31	4.00	0.86099	0.00000	0.00000		
106	2023.12.13 09:47	modify	31	4.00	0.86099	0.00000	0.86015		
107	2023.12.13 09:47	modify	30	1.00	0.85930	0.00000	0.86015		
108	2023.12.13 21:28	sell	32	7.00	0.86278	0.00000	0.00000		
109	2023.12.13 21:28	modify	32	7.00	0.86278	0.00000	0.86104		
110	2023.12.13 21:28	modify	31	4.00	0.86099	0.00000	0.86104		
111	2023.12.13 21:28	modify	30	1.00	0.85930	0.00000	0.86104		
112	2023.12.14 00:38	t/p	30	1.00	0.86104	0.00000	0.86104	-216.51	18476.32
113	2023.12.14 00:38	t/p	31	4.00	0.86104	0.00000	0.86104	-11.69	18464.62

114	2023.12.14 00:38	t/p	32	7.00	0.86104	0.00000	0.86104	1571.52	20036.15
115	2023.12.18 20:00	sell	33	1.00	0.86357	0.00000	0.00000		
116	2023.12.18 20:00	modify	33	1.00	0.86357	0.00000	0.85961		
117	2023.12.20 09:26	sell	34	4.00	0.86534	0.00000	0.00000		
118	2023.12.20 09:26	modify	34	4.00	0.86534	0.00000	0.86446		
119	2023.12.20 09:26	modify	33	1.00	0.86357	0.00000	0.86446		
120	2023.12.20 13:38	t/p	33	1.00	0.86446	0.00000	0.86446	-110.79	19925.35
121	2023.12.20 13:38	t/p	34	4.00	0.86446	0.00000	0.86446	447.23	20372.58
122	2023.12.21 16:23	sell	35	1.00	0.86691	0.00000	0.00000		
123	2023.12.21 16:23	modify	35	1.00	0.86691	0.00000	0.86263		
124	2023.12.27 10:27	sell	36	4.00	0.86871	0.00000	0.00000		
125	2023.12.27 10:27	modify	36	4.00	0.86871	0.00000	0.86781		
126	2023.12.27 10:27	modify	35	1.00	0.86691	0.00000	0.86781		
127	2023.12.27 14:12	t/p	35	1.00	0.86781	0.00000	0.86781	-109.78	20262.80
128	2023.12.27 14:12	t/p	36	4.00	0.86781	0.00000	0.86781	457.40	20720.20
129	2024.01.02 12:02	buy	37	1.00	0.86594	0.00000	0.00000		
130	2024.01.02 12:02	modify	37	1.00	0.86594	0.00000	0.87170		
131	2024.01.03 17:29	buy	38	4.00	0.86370	0.00000	0.00000		
132	2024.01.03 17:29	modify	38	4.00	0.86370	0.00000	0.86482		
133	2024.01.03 17:29	modify	37	1.00	0.86594	0.00000	0.86482		
134	2024.01.04 00:39	buy	39	7.00	0.86146	0.00000	0.00000		
135	2024.01.04 00:39	modify	39	7.00	0.86146	0.00000	0.86370		
136	2024.01.04 00:39	modify	38	4.00	0.86370	0.00000	0.86370		
137	2024.01.04 00:39	modify	37	1.00	0.86594	0.00000	0.86370		
138	2024.01.04 15:39	t/p	37	1.00	0.86370	0.00000	0.86370	-304.99	20415.21
139	2024.01.04 15:39	t/p	38	4.00	0.86370	0.00000	0.86370	-61.26	20353.95
140	2024.01.04 15:39	t/p	39	7.00	0.86370	0.00000	0.86370	1991.97	22345.92
141	2024.01.05 12:38	buy	40	1.00	0.86228	0.00000	0.00000		
142	2024.01.05 12:38	modify	40	1.00	0.86228	0.00000	0.86880		
143	2024.01.05 17:38	buy	41	4.00	0.86078	0.00000	0.00000		
144	2024.01.05 17:38	modify	41	4.00	0.86078	0.00000	0.86153		
145	2024.01.05 17:38	modify	40	1.00	0.86228	0.00000	0.86153		
146	2024.01.08 10:39	t/p	40	1.00	0.86153	0.00000	0.86153	-100.39	22245.53
147	2024.01.08 10:39	t/p	41	4.00	0.86153	0.00000	0.86153	360.70	22606.23
148	2024.01.09 00:00	buy	42	1.00	0.85908	0.00000	0.00000		
149	2024.01.09 00:00	modify	42	1.00	0.85908	0.00000	0.86028		
150	2024.01.09 16:36	t/p	42	1.00	0.86028	0.00000	0.86028	152.45	22758.68
151	2024.02.07 14:00	buy	43	1.00	0.85279	0.00000	0.00000		
152	2024.02.07 14:00	modify	43	1.00	0.85279	0.00000	0.85627		
153	2024.02.13 09:37	buy	44	4.00	0.85159	0.00000	0.00000		
154	2024.02.13 09:37	modify	44	4.00	0.85159	0.00000	0.85219		
155	2024.02.13 09:37	modify	43	1.00	0.85279	0.00000	0.85219		
156	2024.02.13 12:39	buy	45	7.00	0.85039	0.00000	0.00000		
157	2024.02.13 12:39	modify	45	7.00	0.85039	0.00000	0.85159		
158	2024.02.13 12:39	modify	44	4.00	0.85159	0.00000	0.85159		
159	2024.02.13 12:39	modify	43	1.00	0.85279	0.00000	0.85159		
160	2024.02.13 15:03	t/p	43	1.00	0.85159	0.00000	0.85159	-183.08	22575.60
161	2024.02.13 15:03	t/p	44	4.00	0.85159	0.00000	0.85159	0.00	22575.60
162	2024.02.13 15:03	t/p	45	7.00	0.85159	0.00000	0.85159	1067.14	23642.74
163	2024.02.23 16:01	buy	46	1.00	0.85352	0.00000	0.00000		
164	2024.02.23 16:01	modify	46	1.00	0.85352	0.00000	0.85516		
165	2024.02.26 11:37	t/p	46	1.00	0.85516	0.00000	0.85516	203.24	23845.98
166	2024.03.12 13:00	sell	47	1.00	0.85449	0.00000	0.00000		
167	2024.03.12 13:00	modify	47	1.00	0.85449	0.00000	0.85321		
168	2024.03.13 20:01	sell	48	4.00	0.85563	0.00000	0.00000		
169	2024.03.13 20:01	modify	48	4.00	0.85563	0.00000	0.85506		
170	2024.03.13 20:01	modify	47	1.00	0.85449	0.00000	0.85506		
171	2024.03.14 09:29	t/p	47	1.00	0.85506	0.00000	0.85506	-67.85	23778.14
172	2024.03.14 09:29	t/p	48	4.00	0.85506	0.00000	0.85506	303.41	24081.54
173	2024.03.22 15:00	sell	49	1.00	0.85947	0.00000	0.00000		
174	2024.03.22 15:00	modify	49	1.00	0.85947	0.00000	0.85675		
175	2024.03.25 14:24	t/p	49	1.00	0.85675	0.00000	0.85675	346.73	24428.27
176	2024.03.29 06:07	buy	50	1.00	0.85415	0.00000	0.00000		
177	2024.03.29 06:07	modify	50	1.00	0.85415	0.00000	0.85683		
178	2024.04.02 16:28	t/p	50	1.00	0.85683	0.00000	0.85683	330.25	24758.52
179	2024.04.02 19:00	sell	51	1.00	0.85636	0.00000	0.00000		
180	2024.04.02 19:00	modify	51	1.00	0.85636	0.00000	0.85204		
181	2024.04.03 16:19	sell	52	4.00	0.85753	0.00000	0.00000		
182	2024.04.03 16:19	modify	52	4.00	0.85753	0.00000	0.85695		
183	2024.04.03 16:19	modify	51	1.00	0.85636	0.00000	0.85695		
184	2024.04.03 19:26	t/p	51	1.00	0.85695	0.00000	0.85695	-73.82	24684.71
185	2024.04.03 19:26	t/p	52	4.00	0.85695	0.00000	0.85695	294.77	24979.48
186	2024.04.10 17:02	buy	53	1.00	0.85558	0.00000	0.00000		
187	2024.04.10 17:02	modify	53	1.00	0.85558	0.00000	0.85938		
188	2024.04.11 15:38	buy	54	4.00	0.85459	0.00000	0.00000		
189	2024.04.11 15:38	modify	54	4.00	0.85459	0.00000	0.85509		

190	2024.04.11 15:38	modify	53	1.00	0.85558	0.00000	0.85509		
191	2024.04.11 16:36	t/p	53	1.00	0.85509	0.00000	0.85509	-77.57	24901.91
192	2024.04.11 16:36	t/p	54	4.00	0.85509	0.00000	0.85509	254.08	25155.99
193	2024.04.12 13:17	buy	55	1.00	0.85319	0.00000	0.00000		
194	2024.04.12 13:17	modify	55	1.00	0.85319	0.00000	0.85491		
195	2024.04.12 17:36	t/p	55	1.00	0.85491	0.00000	0.85491	218.51	25374.50
196	2024.04.22 15:00	sell	56	1.00	0.86351	0.00000	0.00000		
197	2024.04.22 15:00	modify	56	1.00	0.86351	0.00000	0.86055		
198	2024.04.23 15:12	t/p	56	1.00	0.86055	0.00000	0.86055	377.22	25751.72
199	2024.04.25 00:18	buy	57	1.00	0.85841	0.00000	0.00000		
200	2024.04.25 00:18	modify	57	1.00	0.85841	0.00000	0.86001		
201	2024.04.25 10:36	buy	58	4.00	0.85743	0.00000	0.00000		
202	2024.04.25 10:36	modify	58	4.00	0.85743	0.00000	0.85792		
203	2024.04.25 10:36	modify	57	1.00	0.85841	0.00000	0.85792		
204	2024.04.25 16:39	t/p	57	1.00	0.85792	0.00000	0.85792	-62.25	25689.47
205	2024.04.25 16:39	t/p	58	4.00	0.85792	0.00000	0.85792	249.00	25938.47
206	2024.05.07 21:00	sell	59	1.00	0.85972	0.00000	0.00000		
207	2024.05.07 21:00	modify	59	1.00	0.85972	0.00000	0.85952		
208	2024.05.08 00:00	t/p	59	1.00	0.85952	0.00000	0.85952	26.55	25965.03
209	2024.05.15 14:00	buy	60	1.00	0.85874	0.00000	0.00000		
210	2024.05.15 14:00	modify	60	1.00	0.85874	0.00000	0.86362		
211	2024.05.15 15:30	buy	61	4.00	0.85768	0.00000	0.00000		
212	2024.05.15 15:30	modify	61	4.00	0.85768	0.00000	0.85821		
213	2024.05.15 15:30	modify	60	1.00	0.85874	0.00000	0.85821		
214	2024.05.15 15:30	t/p	60	1.00	0.85821	0.00000	0.85821	-67.34	25897.69
215	2024.05.15 15:30	t/p	61	4.00	0.85821	0.00000	0.85821	269.35	26167.04