

# Strategy Tester Report

## Fortress

ICMarketsSC-Demo03 (Build 1421)

Symbol USTEC (US Tech 100 Index)  
 Period Daily (D1) 2014.01.02 00:00 - 2025.02.07 00:00 (2014.01.01 - 2025.02.08)  
 Model Every tick (the most precise method based on all available least timeframes)  
 Parameters LotPercent=0.5; First\_dis=0.1; AddLotPercent=1; Add\_Dis=0.05; MaxOrders=12; Tpf=1.03; AveTp=1.02; magics=20241226;

Bars in test	3232	Ticks modelled	273308702	Modelling quality	n/a
Mismatched charts errors	<b>840384</b>				
Initial deposit	20000.00	Spread	2		
Total net profit	324213.99	Gross profit	402020.88	Gross loss	-77806.89
Profit factor	5.17	Expected payoff	4839.01		
Absolute drawdown	13708.12	Maximal drawdown	96129.14 (48.47%)	Relative drawdown	83.58% (32037.67)
Total trades	67	Short positions (won %)	0 (0.00%)	Long positions (won %)	67 (58.21%)
		Profit trades (% of total)	39 (58.21%)	Loss trades (% of total)	28 (41.79%)
		Largest profit trade	83972.16	loss trade	-12842.70
		Average profit trade	10308.23	loss trade	-2778.82
		Maximum consecutive wins (profit in money)	4 (47151.69)	consecutive losses (loss in money)	3 (-7429.29)
		Maximal consecutive profit (count of wins)	104870.08 (2)	consecutive loss (count of losses)	-12842.70 (1)
		Average consecutive wins	2	consecutive losses	1



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2014.10.15 15:33	buy	1	5.00	3712.25	0.00	0.00		
2	2014.11.21 07:10	close	1	5.00	4248.45	0.00	0.00	2068.65	22068.65
3	2015.08.21 15:17	buy	2	5.00	4224.35	0.00	0.00		
4	2015.08.24 11:58	buy	3	11.00	4013.13	0.00	0.00		
5	2015.08.25 14:45	close	3	11.00	4160.73	0.00	0.00	1587.19	23655.84
6	2015.08.25 14:45	close	2	5.00	4160.73	0.00	0.00	-384.30	23271.54

7	2015.08.25 14:45	buy	4	6.00	4160.76	0.00	0.00		
8	2016.02.08 11:48	buy	5	12.00	3952.72	0.00	0.00		
9	2016.08.15 15:24	close	5	12.00	4834.52	0.00	0.00	3074.52	26346.06
10	2016.08.15 15:24	close	4	6.00	4834.52	0.00	0.00	-3027.60	23318.46
11	2018.02.06 02:27	buy	6	4.00	6334.81	0.00	0.00		
12	2018.06.13 18:25	close	6	4.00	7249.87	0.00	0.00	1978.76	25297.22
13	2018.10.11 06:28	buy	7	4.00	6930.91	0.00	0.00		
14	2018.10.29 22:38	buy	8	8.00	6584.35	0.00	0.00		
15	2018.10.30 22:38	close	8	8.00	6833.87	0.00	0.00	1969.68	27266.90
16	2018.10.30 22:38	close	7	4.00	6833.87	0.00	0.00	-639.72	26627.18
17	2018.10.30 22:38	buy	9	4.00	6833.90	0.00	0.00		
18	2018.11.20 16:06	buy	10	8.00	6492.21	0.00	0.00		
19	2018.11.28 13:55	close	10	8.00	6738.24	0.00	0.00	1756.40	28383.58
20	2018.11.28 13:55	close	9	4.00	6738.24	0.00	0.00	-766.60	27616.98
21	2018.11.28 13:55	buy	11	4.00	6738.27	0.00	0.00		
22	2018.12.17 22:39	buy	12	9.00	6401.35	0.00	0.00		
23	2018.12.21 18:38	buy	13	9.00	6081.28	0.00	0.00		
24	2019.01.07 01:53	close	13	9.00	6458.31	0.00	0.00	2886.84	30503.82
25	2019.01.07 01:53	close	12	9.00	6458.31	0.00	0.00	-112.95	30390.87
26	2019.01.07 01:53	close	11	4.00	6458.31	0.00	0.00	-1649.44	28741.43
27	2019.01.07 01:54	buy	14	4.00	6458.34	0.00	0.00		
28	2019.07.11 06:37	close	14	4.00	7932.04	0.00	0.00	3445.40	32186.83
29	2019.08.06 02:48	buy	15	4.00	7230.80	0.00	0.00		
30	2019.11.12 17:18	close	15	4.00	8275.24	0.00	0.00	2880.24	35067.07
31	2020.02.26 11:01	buy	16	4.00	8777.43	0.00	0.00		
32	2020.02.28 05:13	buy	17	8.00	8338.53	0.00	0.00		
33	2020.03.02 10:31	close	17	8.00	8654.56	0.00	0.00	2448.80	37515.87
34	2020.03.02 10:31	close	16	4.00	8654.56	0.00	0.00	-557.68	36958.19
35	2020.03.02 10:31	buy	18	4.00	8654.65	0.00	0.00		
36	2020.03.09 01:14	buy	19	9.00	8221.90	0.00	0.00		
37	2020.03.12 04:19	buy	20	9.00	7810.80	0.00	0.00		
38	2020.03.12 19:30	buy	21	10.00	7379.42	0.00	0.00		
39	2020.03.13 06:00	buy	22	11.00	6950.52	0.00	0.00		
40	2020.03.13 22:48	close	22	11.00	7808.10	0.00	0.00	9433.38	46391.57
41	2020.03.13 22:48	close	21	10.00	7808.10	0.00	0.00	4253.70	50645.27
42	2020.03.13 22:48	close	20	9.00	7808.10	0.00	0.00	-54.09	50591.18
43	2020.03.13 22:48	close	19	9.00	7808.10	0.00	0.00	-3843.36	46747.82
44	2020.03.13 22:48	close	18	4.00	7808.10	0.00	0.00	-3531.84	43215.98
45	2020.03.13 22:48	buy	23	6.00	7808.38	0.00	0.00		
46	2020.03.16 16:30	buy	24	12.00	7107.02	0.00	0.00		
47	2020.03.16 18:00	close	24	12.00	7509.00	0.00	0.00	4823.76	48039.74
48	2020.03.16 18:00	close	23	6.00	7509.00	0.00	0.00	-1855.86	46183.88
49	2020.03.16 18:00	buy	25	6.00	7509.03	0.00	0.00		
50	2020.03.16 22:43	buy	26	13.00	7133.52	0.00	0.00		
51	2020.03.17 18:06	close	26	13.00	7397.15	0.00	0.00	3384.16	49568.04
52	2020.03.17 18:06	close	25	6.00	7397.15	0.00	0.00	-691.14	48876.90
53	2020.03.17 18:06	buy	27	7.00	7397.19	0.00	0.00		
54	2020.03.18 20:00	buy	28	14.00	7015.42	0.00	0.00		

55	2020.03.19 01:44	close	28	14.00	7285.57	0.00	0.00	3735.76	52612.66
56	2020.03.19 01:44	close	27	7.00	7285.57	0.00	0.00	-827.68	51784.98
57	2020.03.19 01:44	buy	29	7.00	7285.75	0.00	0.00		
58	2020.03.23 01:00	buy	30	15.00	6748.52	0.00	0.00		
59	2020.03.23 15:13	close	30	15.00	7057.95	0.00	0.00	4641.45	56426.43
60	2020.03.23 15:13	close	29	7.00	7057.95	0.00	0.00	-1687.28	54739.15
61	2020.03.23 15:13	buy	31	8.00	7058.28	0.00	0.00		
62	2020.06.10 15:49	close	31	8.00	10045.31	0.00	0.00	21804.32	76543.47
63	2020.09.04 17:48	buy	32	7.00	11218.56	0.00	0.00		
64	2020.12.28 19:19	close	32	7.00	12839.07	0.00	0.00	8679.02	85222.49
65	2021.03.04 17:07	buy	33	7.00	12514.79	0.00	0.00		
66	2021.06.23 08:49	close	33	7.00	14322.49	0.00	0.00	10082.03	95304.52
67	2022.01.19 06:48	buy	34	6.00	15090.67	0.00	0.00		
68	2022.01.24 12:19	buy	35	13.00	14336.13	0.00	0.00		
69	2022.01.31 22:44	close	35	13.00	14865.94	0.00	0.00	6586.32	101890.84
70	2022.01.31 22:44	close	34	6.00	14865.94	0.00	0.00	-1586.70	100304.14
71	2022.01.31 22:44	buy	36	7.00	14866.07	0.00	0.00		
72	2022.02.14 10:43	buy	37	14.00	14122.77	0.00	0.00		
73	2022.02.16 10:19	close	37	14.00	14657.99	0.00	0.00	7400.40	107704.54
74	2022.02.16 10:19	close	36	7.00	14657.99	0.00	0.00	-1827.28	105877.26
75	2022.02.16 10:19	buy	38	7.00	14658.10	0.00	0.00		
76	2022.02.18 20:18	buy	39	15.00	13925.17	0.00	0.00		
77	2022.02.24 05:18	buy	40	16.00	13228.80	0.00	0.00		
78	2022.02.25 15:14	close	40	16.00	14042.33	0.00	0.00	12963.52	118840.78
79	2022.02.25 15:14	close	39	15.00	14042.33	0.00	0.00	1409.85	120250.63
80	2022.02.25 15:14	close	38	7.00	14042.33	0.00	0.00	-4518.92	115731.71
81	2022.02.25 15:14	buy	41	8.00	14042.41	0.00	0.00		
82	2022.03.07 22:44	buy	42	17.00	13340.24	0.00	0.00		
83	2022.03.11 13:19	close	42	17.00	13836.24	0.00	0.00	8206.92	123938.63
84	2022.03.11 13:19	close	41	8.00	13836.24	0.00	0.00	-2020.08	121918.55
85	2022.03.11 13:19	buy	43	9.00	13836.51	0.00	0.00		
86	2022.03.14 19:18	buy	44	19.00	13144.64	0.00	0.00		
87	2022.03.16 11:00	close	44	19.00	13634.45	0.00	0.00	9180.61	131099.16
88	2022.03.16 11:00	close	43	9.00	13634.45	0.00	0.00	-1967.49	129131.67
89	2022.03.16 11:00	buy	45	9.00	13634.56	0.00	0.00		
90	2022.04.26 23:04	buy	46	20.00	12952.65	0.00	0.00		
91	2022.04.28 20:18	close	46	20.00	13427.58	0.00	0.00	9366.20	138497.87
92	2022.04.28 20:18	close	45	9.00	13427.58	0.00	0.00	-3143.79	135354.08
93	2022.04.28 20:18	buy	47	10.00	13427.63	0.00	0.00		
94	2022.05.02 16:33	buy	48	21.00	12756.20	0.00	0.00		
95	2022.05.04 21:46	close	48	21.00	13232.38	0.00	0.00	9860.76	145214.84
96	2022.05.04 21:46	close	47	10.00	13232.38	0.00	0.00	-2151.10	143063.74
97	2022.05.04 21:46	buy	49	11.00	13232.66	0.00	0.00		
98	2022.05.06 16:52	buy	50	23.00	12570.94	0.00	0.00		
99	2022.05.11 22:53	buy	51	24.00	11942.35	0.00	0.00		
100	2022.05.27 23:06	close	51	24.00	12685.08	0.00	0.00	16554.48	159618.22
101	2022.05.27 23:06	close	50	23.00	12685.08	0.00	0.00	1026.49	160644.71
102	2022.05.27 23:06	close	49	11.00	12685.08	0.00	0.00	-6860.81	153783.90

103	2022.05.27 23:06	buy	52	12.00	12685.16	0.00	0.00		
104	2022.06.10 15:38	buy	53	26.00	12050.74	0.00	0.00		
105	2022.06.13 11:24	buy	54	27.00	11448.01	0.00	0.00		
106	2022.06.27 05:37	close	54	27.00	12155.95	0.00	0.00	17863.20	171647.10
107	2022.06.27 05:37	close	53	26.00	12155.95	0.00	0.00	1272.44	172919.54
108	2022.06.27 05:37	close	52	12.00	12155.95	0.00	0.00	-7581.84	165337.70
109	2022.06.27 05:37	buy	55	14.00	12156.19	0.00	0.00		
110	2022.06.29 16:39	buy	56	29.00	11548.25	0.00	0.00		
111	2022.07.07 16:37	close	56	29.00	11981.18	0.00	0.00	11787.05	177124.75
112	2022.07.07 16:37	close	55	14.00	11981.18	0.00	0.00	-2913.54	174211.21
113	2022.07.07 16:37	buy	57	15.00	11981.31	0.00	0.00		
114	2022.09.23 12:34	buy	58	31.00	11382.18	0.00	0.00		
115	2022.10.11 10:09	buy	59	32.00	10813.06	0.00	0.00		
116	2022.10.25 16:31	close	59	32.00	11489.23	0.00	0.00	20154.56	194365.77
117	2022.10.25 16:31	close	58	31.00	11489.23	0.00	0.00	35.03	194400.80
118	2022.10.25 16:31	close	57	15.00	11489.23	0.00	0.00	-12842.70	181558.10
119	2022.10.25 16:31	buy	60	16.00	11489.32	0.00	0.00		
120	2022.10.27 23:31	buy	61	33.00	10914.55	0.00	0.00		
121	2022.10.28 17:22	close	61	33.00	11324.33	0.00	0.00	13413.51	194971.61
122	2022.10.28 17:22	close	60	16.00	11324.33	0.00	0.00	-2798.72	192172.89
123	2022.10.28 17:22	buy	62	17.00	11324.51	0.00	0.00		
124	2022.11.03 16:39	buy	63	36.00	10758.21	0.00	0.00		
125	2022.11.08 18:34	close	63	36.00	11158.73	0.00	0.00	13822.92	205995.81
126	2022.11.08 18:34	close	62	17.00	11158.73	0.00	0.00	-3437.23	202558.58
127	2022.11.08 18:34	buy	64	18.00	11158.87	0.00	0.00		
128	2024.01.19 21:03	close	64	18.00	17270.46	0.00	0.00	83972.16	286530.74
129	2024.07.30 19:53	buy	65	15.00	18695.57	0.00	0.00		
130	2024.08.05 08:01	buy	66	32.00	17760.56	0.00	0.00		
131	2024.08.07 16:38	close	66	32.00	18420.24	0.00	0.00	20897.92	307428.66
132	2024.08.07 16:38	close	65	15.00	18420.24	0.00	0.00	-4527.15	302901.51
133	2024.08.07 16:38	buy	67	16.00	18420.35	0.00	0.00		
134	2024.12.04 15:38	close	67	16.00	21396.27	0.00	0.00	41312.48	344213.99