

Strategy Tester Report

XMGlobal-MT5 5 (Build 4790)

Settings

Expert: SpikeTrader

Symbol: GOLD

Period: M15 (2024.06.01 - 2024.12.31)

Inputs: =

Hold=5

BarsNumber=7

PercentageDifference=0.003

ThirdOrHalf=0.5

=

Lots=0.5

=

Slippage=30

OrderCommentary=Spike Trader

Company: XM Global Limited

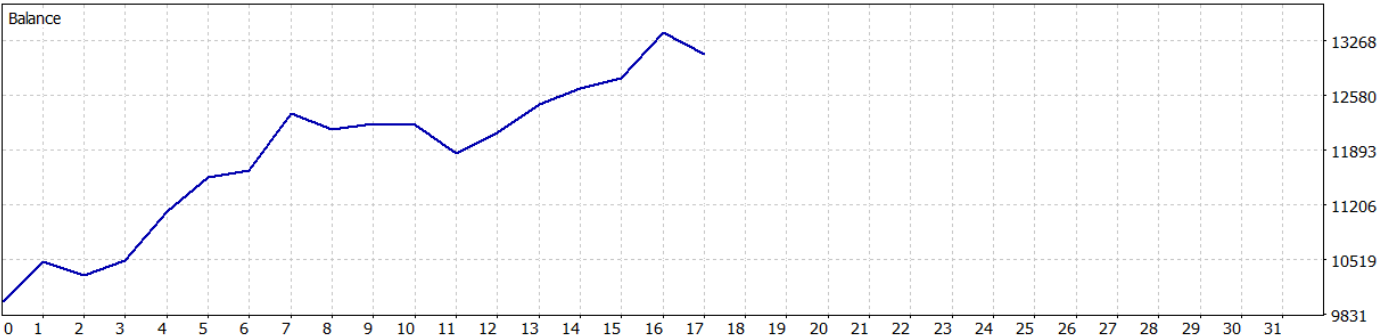
Currency: USD

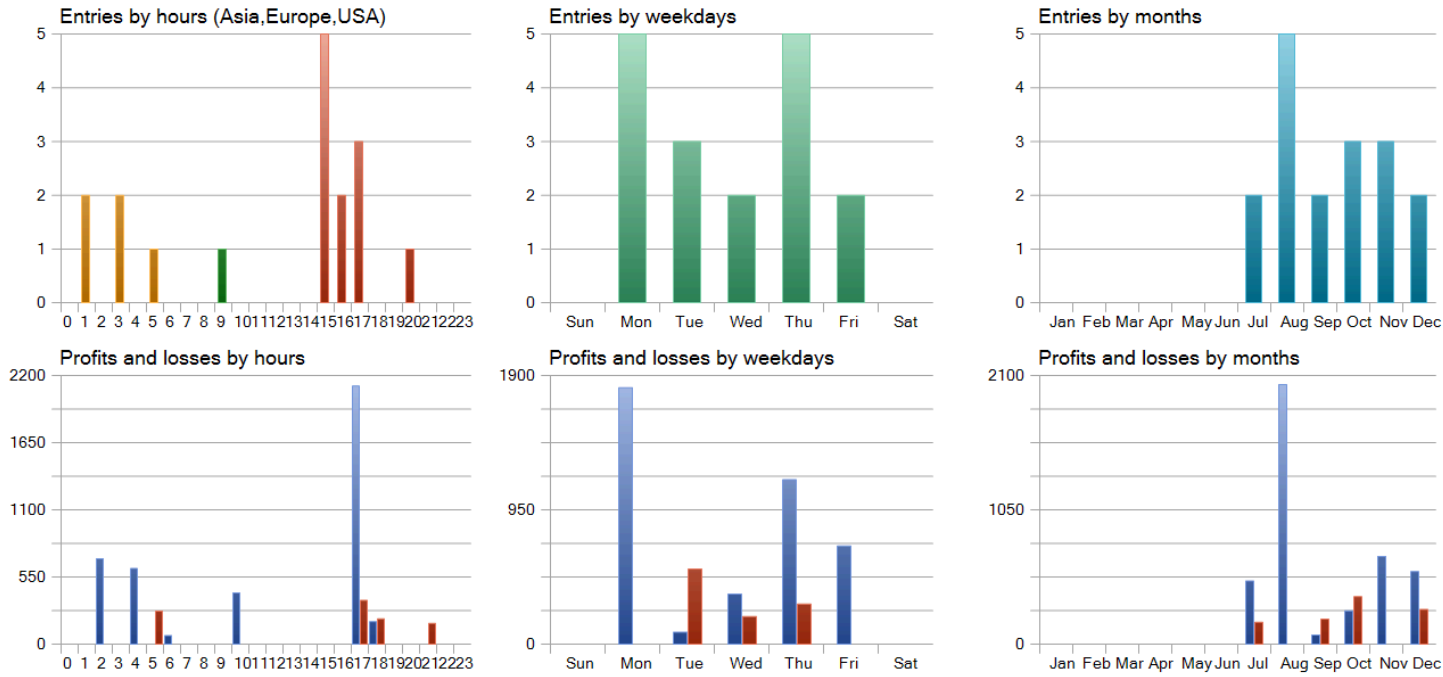
Initial Deposit: 10 000.00

Leverage: 1:500

Results

History Quality:	100%	Ticks:	27375824	Symbols:	1
Bars:	13708	Balance Drawdown Absolute:	0.00	Equity Drawdown Absolute:	302.50
Total Net Profit:	3 101.50	Balance Drawdown Maximal:	496.50 (4.02%)	Equity Drawdown Maximal:	946.50 (7.57%)
Gross Profit:	4 114.00	Balance Drawdown Relative:	4.02% (496.50)	Equity Drawdown Relative:	7.57% (946.50)
Gross Loss:	-1 012.50				
Profit Factor:	4.06	Expected Payoff:	182.44	Margin Level:	4086.43%
Recovery Factor:	3.28	Sharpe Ratio:	16.85	Z-Score:	0.27 (21.28%)
AHPR:	1.0164 (1.64%)	LR Correlation:	0.94	OnTester result:	0
GHPR:	1.0160 (1.60%)	LR Standard Error:	344.30		
Total Trades:	17	Short Trades (won %):	5 (60.00%)	Long Trades (won %):	12 (75.00%)
Total Deals:	34	Profit Trades (% of total):	12 (70.59%)	Loss Trades (% of total):	5 (29.41%)
		Largest profit trade:	717.50	Largest loss trade:	-360.50
		Average profit trade:	342.83	Average loss trade:	-202.50
		Maximum consecutive wins (\$):	5 (2 030.00)	Maximum consecutive losses (\$):	2 (-372.00)
		Maximal consecutive profit (count):	2 030.00 (5)	Maximal consecutive loss (count):	-372.00 (2)
		Average consecutive wins:	3	Average consecutive losses:	1

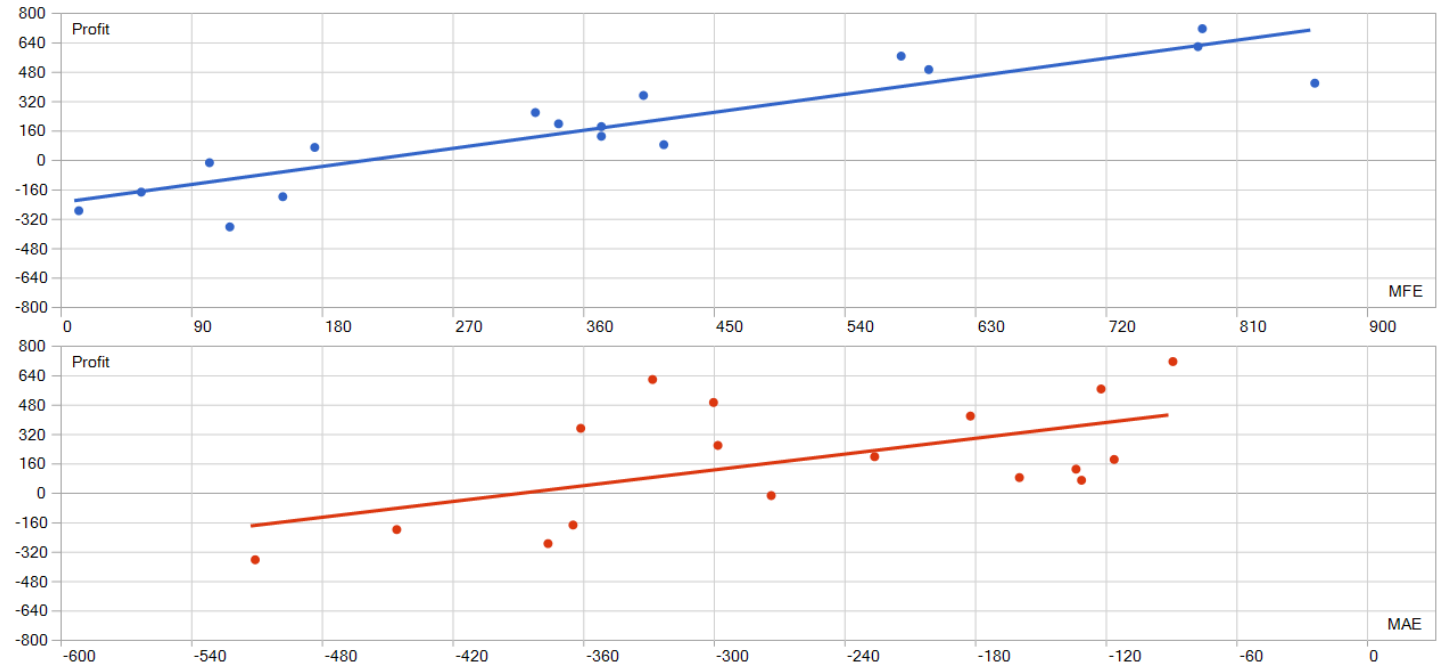




Correlation (Profits,MFE): **0.90**

Correlation (Profits,MAE): **0.57**

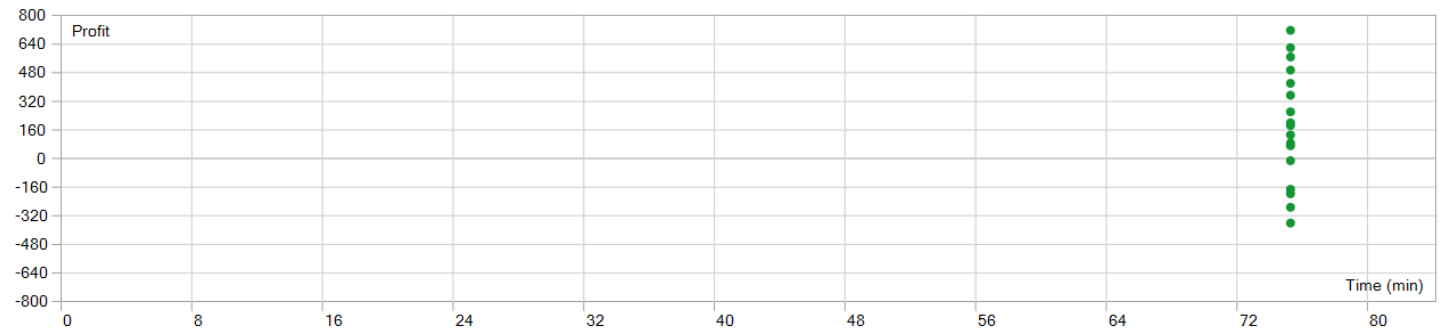
Correlation (MFE,MAE): **0.4809**



Minimal position holding time: **1:15:00**

Maximal position holding time: **1:15:00**

Average position holding time: **1:15:00**



Orders

Open Time	Order	Symbol	Type	Volume	Price	S / L	T / P	Time	State	Comment
2024.07.05 15:45:00	2	GOLD	buy	0.5 / 0.5	0.00			2024.07.05 15:45:00	filled	Spike Trader
2024.07.05 17:00:00	3	GOLD	sell	0.5 / 0.5	0.00			2024.07.05 17:00:00	filled	
2024.07.30 20:15:00	4	GOLD	sell	0.5 / 0.5	0.00			2024.07.30 20:15:00	filled	Spike Trader
2024.07.30 21:30:00	5	GOLD	buy	0.5 / 0.5	0.00			2024.07.30 21:30:00	filled	
2024.08.01 17:15:00	6	GOLD	sell	0.5 / 0.5	0.00			2024.08.01 17:15:00	filled	Spike Trader
2024.08.01 18:30:00	7	GOLD	buy	0.5 / 0.5	0.00			2024.08.01 18:30:00	filled	
2024.08.05 03:30:00	8	GOLD	buy	0.5 / 0.5	0.00			2024.08.05 03:30:00	filled	Spike Trader
2024.08.05 04:45:00	9	GOLD	sell	0.5 / 0.5	0.00			2024.08.05 04:45:00	filled	
2024.08.05 09:30:00	10	GOLD	buy	0.5 / 0.5	0.00			2024.08.05 09:30:00	filled	Spike Trader
2024.08.05 10:45:00	11	GOLD	sell	0.5 / 0.5	0.00			2024.08.05 10:45:00	filled	
2024.08.13 16:30:00	12	GOLD	buy	0.5 / 0.5	0.00			2024.08.13 16:30:00	filled	Spike Trader
2024.08.13 17:45:00	13	GOLD	sell	0.5 / 0.5	0.00			2024.08.13 17:45:00	filled	
2024.08.15 16:15:00	14	GOLD	buy	0.5 / 0.5	0.00			2024.08.15 16:15:00	filled	Spike Trader
2024.08.15 17:30:00	15	GOLD	sell	0.5 / 0.5	0.00			2024.08.15 17:30:00	filled	
2024.09.04 17:15:00	16	GOLD	sell	0.5 / 0.5	0.00			2024.09.04 17:15:00	filled	Spike Trader
2024.09.04 18:30:00	17	GOLD	buy	0.5 / 0.5	0.00			2024.09.04 18:30:00	filled	
2024.09.30 05:00:00	18	GOLD	buy	0.5 / 0.5	0.00			2024.09.30 05:00:00	filled	Spike Trader
2024.09.30 06:15:00	19	GOLD	sell	0.5 / 0.5	0.00			2024.09.30 06:15:00	filled	
2024.10.03 17:15:00	20	GOLD	buy	0.5 / 0.5	0.00			2024.10.03 17:15:00	filled	Spike Trader
2024.10.03 18:30:00	21	GOLD	sell	0.5 / 0.5	0.00			2024.10.03 18:30:00	filled	
2024.10.08 15:45:00	22	GOLD	buy	0.5 / 0.5	0.00			2024.10.08 15:45:00	filled	Spike Trader
2024.10.08 17:00:00	23	GOLD	sell	0.5 / 0.5	0.00			2024.10.08 17:00:00	filled	
2024.10.10 15:45:00	24	GOLD	buy	0.5 / 0.5	0.00			2024.10.10 15:45:00	filled	Spike Trader
2024.10.10 17:00:00	25	GOLD	sell	0.5 / 0.5	0.00			2024.10.10 17:00:00	filled	
2024.11.13 15:45:00	26	GOLD	sell	0.5 / 0.5	0.00			2024.11.13 15:45:00	filled	Spike Trader
2024.11.13 17:00:00	27	GOLD	buy	0.5 / 0.5	0.00			2024.11.13 17:00:00	filled	
2024.11.15 15:45:00	28	GOLD	buy	0.5 / 0.5	0.00			2024.11.15 15:45:00	filled	Spike Trader
2024.11.15 17:00:00	29	GOLD	sell	0.5 / 0.5	0.00			2024.11.15 17:00:00	filled	
2024.11.25 01:15:00	30	GOLD	buy	0.5 / 0.5	0.00			2024.11.25 01:15:00	filled	Spike Trader
2024.11.25 02:30:00	31	GOLD	sell	0.5 / 0.5	0.00			2024.11.25 02:30:00	filled	
2024.12.09 01:15:00	32	GOLD	sell	0.5 / 0.5	0.00			2024.12.09 01:15:00	filled	Spike Trader
2024.12.09 02:30:00	33	GOLD	buy	0.5 / 0.5	0.00			2024.12.09 02:30:00	filled	
2024.12.12 03:45:00	34	GOLD	buy	0.5 / 0.5	0.00			2024.12.12 03:45:00	filled	Spike Trader
2024.12.12 05:00:00	35	GOLD	sell	0.5 / 0.5	0.00			2024.12.12 05:00:00	filled	

Deals

Time	Deal	Symbol	Type	Direction	Volume	Price	Order	Commission	Swap	Profit	Balance	Comment
2024.06.01 00:00:00	1		balance					0.00	0.00	10 000.00	10 000.00	

2024.07.05 15:45:00	2	GOLD	buy	in	0.5	2373.13	2	0.00	0.00	0.00	10 000.00	Spike Trader
2024.07.05 17:00:00	3	GOLD	sell	out	0.5	2383.03	3	0.00	0.00	495.00	10 495.00	
2024.07.30 20:15:00	4	GOLD	sell	in	0.5	2402.15	4	0.00	0.00	0.00	10 495.00	Spike Trader
2024.07.30 21:30:00	5	GOLD	buy	out	0.5	2405.58	5	0.00	0.00	-171.50	10 323.50	
2024.08.01 17:15:00	6	GOLD	sell	in	0.5	2450.75	6	0.00	0.00	0.00	10 323.50	Spike Trader
2024.08.01 18:30:00	7	GOLD	buy	out	0.5	2447.05	7	0.00	0.00	185.00	10 508.50	
2024.08.05 03:30:00	8	GOLD	buy	in	0.5	2425.75	8	0.00	0.00	0.00	10 508.50	Spike Trader
2024.08.05 04:45:00	9	GOLD	sell	out	0.5	2438.15	9	0.00	0.00	620.00	11 128.50	
2024.08.05 09:30:00	10	GOLD	buy	in	0.5	2428.18	10	0.00	0.00	0.00	11 128.50	Spike Trader
2024.08.05 10:45:00	11	GOLD	sell	out	0.5	2436.60	11	0.00	0.00	421.00	11 549.50	
2024.08.13 16:30:00	12	GOLD	buy	in	0.5	2467.24	12	0.00	0.00	0.00	11 549.50	Spike Trader
2024.08.13 17:45:00	13	GOLD	sell	out	0.5	2468.97	13	0.00	0.00	86.50	11 636.00	
2024.08.15 16:15:00	14	GOLD	buy	in	0.5	2437.76	14	0.00	0.00	0.00	11 636.00	Spike Trader
2024.08.15 17:30:00	15	GOLD	sell	out	0.5	2452.11	15	0.00	0.00	717.50	12 353.50	
2024.09.04 17:15:00	16	GOLD	sell	in	0.5	2491.44	16	0.00	0.00	0.00	12 353.50	Spike Trader
2024.09.04 18:30:00	17	GOLD	buy	out	0.5	2495.37	17	0.00	0.00	-196.50	12 157.00	
2024.09.30 05:00:00	18	GOLD	buy	in	0.5	2652.82	18	0.00	0.00	0.00	12 157.00	Spike Trader
2024.09.30 06:15:00	19	GOLD	sell	out	0.5	2654.26	19	0.00	0.00	72.00	12 229.00	
2024.10.03 17:15:00	20	GOLD	buy	in	0.5	2651.50	20	0.00	0.00	0.00	12 229.00	Spike Trader
2024.10.03 18:30:00	21	GOLD	sell	out	0.5	2651.27	21	0.00	0.00	-11.50	12 217.50	
2024.10.08 15:45:00	22	GOLD	buy	in	0.5	2646.76	22	0.00	0.00	0.00	12 217.50	Spike Trader
2024.10.08 17:00:00	23	GOLD	sell	out	0.5	2639.55	23	0.00	0.00	-360.50	11 857.00	
2024.10.10 15:45:00	24	GOLD	buy	in	0.5	2621.38	24	0.00	0.00	0.00	11 857.00	Spike Trader
2024.10.10 17:00:00	25	GOLD	sell	out	0.5	2626.61	25	0.00	0.00	261.50	12 118.50	
2024.11.13 15:45:00	26	GOLD	sell	in	0.5	2609.26	26	0.00	0.00	0.00	12 118.50	Spike Trader
2024.11.13 17:00:00	27	GOLD	buy	out	0.5	2602.17	27	0.00	0.00	354.50	12 473.00	
2024.11.15 15:45:00	28	GOLD	buy	in	0.5	2568.69	28	0.00	0.00	0.00	12 473.00	Spike Trader
2024.11.15 17:00:00	29	GOLD	sell	out	0.5	2572.69	29	0.00	0.00	200.00	12 673.00	
2024.11.25 01:15:00	30	GOLD	buy	in	0.5	2713.85	30	0.00	0.00	0.00	12 673.00	Spike Trader
2024.11.25 02:30:00	31	GOLD	sell	out	0.5	2716.50	31	0.00	0.00	132.50	12 805.50	
2024.12.09 01:15:00	32	GOLD	sell	in	0.5	2642.45	32	0.00	0.00	0.00	12 805.50	Spike Trader
2024.12.09 02:30:00	33	GOLD	buy	out	0.5	2631.08	33	0.00	0.00	568.50	13 374.00	
2024.12.12 03:45:00	34	GOLD	buy	in	0.5	2711.19	34	0.00	0.00	0.00	13 374.00	Spike Trader
2024.12.12 05:00:00	35	GOLD	sell	out	0.5	2705.74	35	0.00	0.00	-272.50	13 101.50	
								0.00	0.00	3 101.50	13 101.50	