

Strategy Tester Report

XMGlobal-MT5 5 (Build 4790)

Settings

Expert: SpikeTrader

Symbol: GOLD

Period: H1 (2024.10.01 - 2024.12.31)

Inputs: =

Hold=10

BarsNumber=10

PercentageDifference=0.003

ThirdOrHalf=0.5

=

Lots=0.5

=

Slippage=30

OrderCommentary=Spike Trader

Company: XM Global Limited

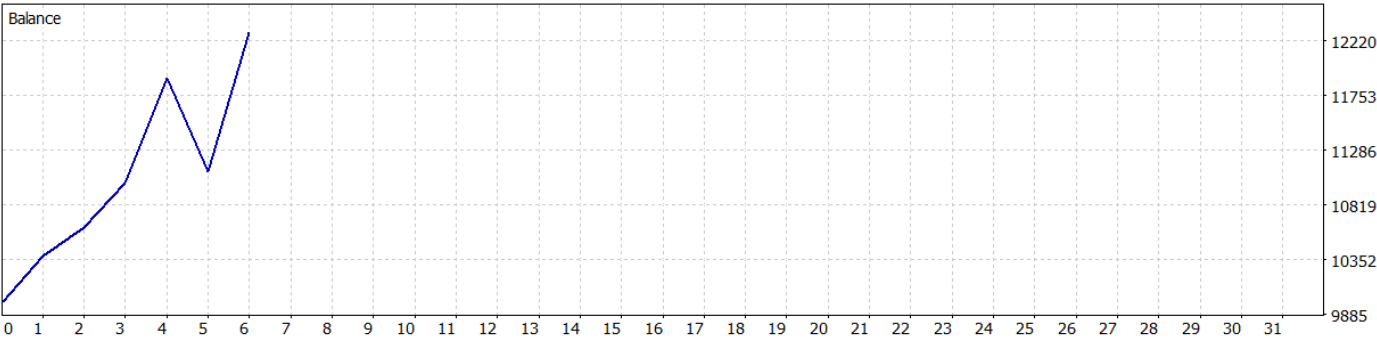
Currency: USD

Initial Deposit: 10 000.00

Leverage: 1:500

Results

History Quality:	100%	Ticks:	12899114	Symbols:	1
Bars:	1458	Balance Drawdown Absolute:	0.00	Equity Drawdown Absolute:	51.00
Total Net Profit:	2 292.19	Balance Drawdown Maximal:	794.00 (6.67%)	Equity Drawdown Maximal:	1 915.00 (15.30%)
Gross Profit:	3 086.19	Balance Drawdown Relative:	6.67% (794.00)	Equity Drawdown Relative:	15.30% (1 915.00)
Gross Loss:	-794.00				
Profit Factor:	3.89	Expected Payoff:	382.03	Margin Level:	3749.95%
Recovery Factor:	1.20	Sharpe Ratio:	0.94	Z-Score:	1.77 (92.33%)
AHPR:	1.0365 (3.65%)	LR Correlation:	0.89	OnTester result:	0
GHPR:	1.0350 (3.50%)	LR Standard Error:	376.00		
Total Trades:	6	Short Trades (won %):	3 (66.67%)	Long Trades (won %):	3 (100.00%)
Total Deals:	12	Profit Trades (% of total):	5 (83.33%)	Loss Trades (% of total):	1 (16.67%)
		Largest profit trade:	1 182.50	Largest loss trade:	-794.00
		Average profit trade:	617.24	Average loss trade:	-794.00
		Maximum consecutive wins (\$):	4 (1 903.69)	Maximum consecutive losses (\$):	1 (-794.00)
		Maximal consecutive profit (count):	1 903.69 (4)	Maximal consecutive loss (count):	-794.00 (1)
		Average consecutive wins:	3	Average consecutive losses:	1

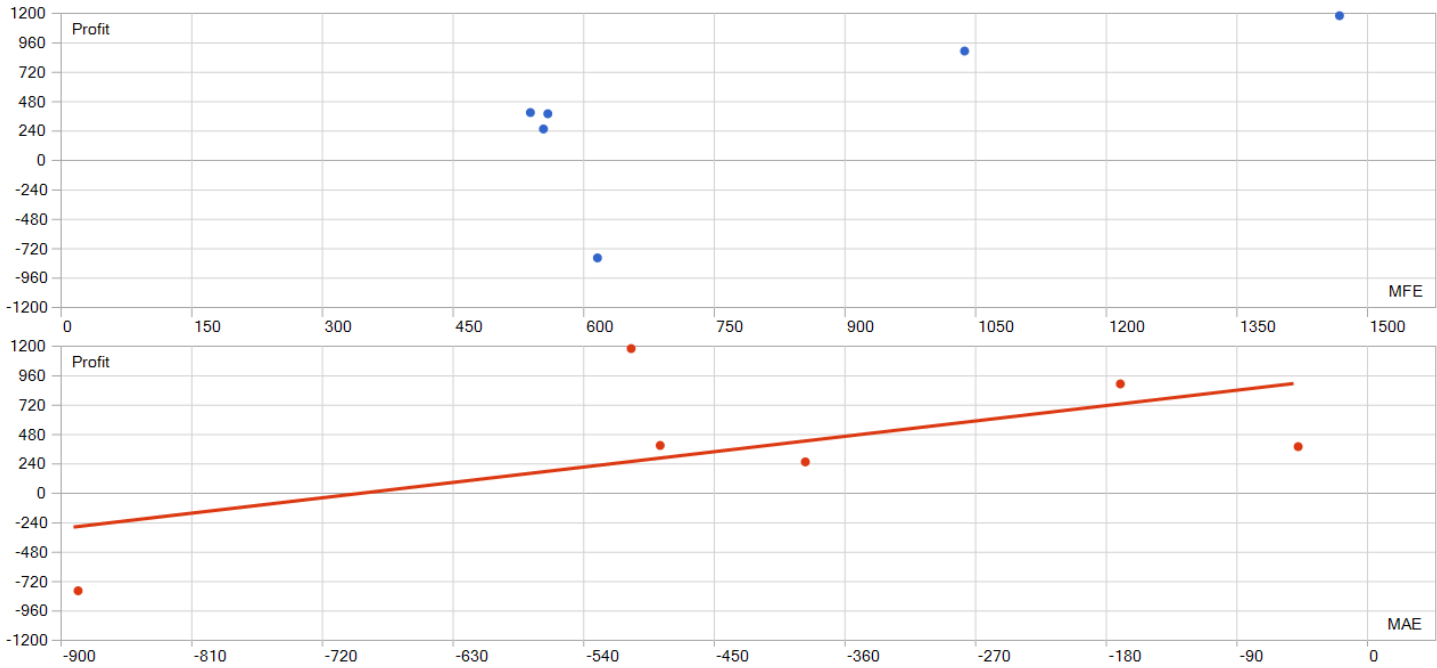




Correlation (Profits,MFE): **0.70**

Correlation (Profits,MAE): **0.60**

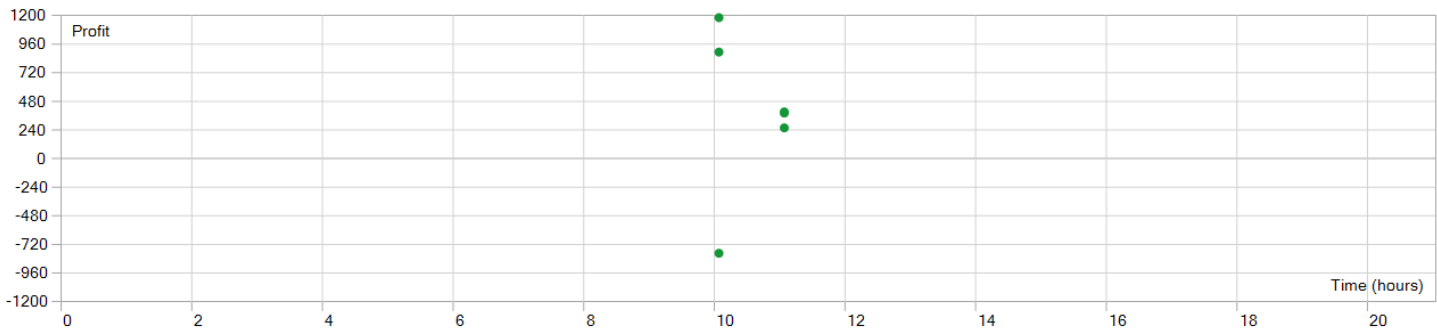
Correlation (MFE,MAE): **0.0127**



Minimal position holding time: **10:00:00**

Maximal position holding time: **11:00:00**

Average position holding time: **10:30:00**



Open Time	Order	Symbol	Type	Volume	Price	S / L	T / P	Time	State	Comment
2024.10.04 19:00:00	2	GOLD	sell	0.5 / 0.5	0.00			2024.10.04 19:00:00	filled	Spike Trader
2024.10.07 06:00:00	3	GOLD	buy	0.5 / 0.5	0.00			2024.10.07 06:00:00	filled	
2024.10.08 19:00:00	4	GOLD	buy	0.5 / 0.5	0.00			2024.10.08 19:00:00	filled	Spike Trader
2024.10.09 06:00:00	5	GOLD	sell	0.5 / 0.5	0.00			2024.10.09 06:00:00	filled	
2024.10.10 16:00:00	6	GOLD	buy	0.5 / 0.5	0.00			2024.10.10 16:00:00	filled	Spike Trader
2024.10.11 03:00:00	7	GOLD	sell	0.5 / 0.5	0.00			2024.10.11 03:00:00	filled	
2024.11.28 04:00:00	8	GOLD	buy	0.5 / 0.5	0.00			2024.11.28 04:00:00	filled	Spike Trader
2024.11.28 14:00:00	9	GOLD	sell	0.5 / 0.5	0.00			2024.11.28 14:00:00	filled	
2024.12.09 02:00:00	10	GOLD	sell	0.5 / 0.5	0.00			2024.12.09 02:00:00	filled	Spike Trader
2024.12.09 12:00:00	11	GOLD	buy	0.5 / 0.5	0.00			2024.12.09 12:00:00	filled	
2024.12.19 10:00:00	12	GOLD	sell	0.5 / 0.5	0.00			2024.12.19 10:00:00	filled	Spike Trader
2024.12.19 20:00:00	13	GOLD	buy	0.5 / 0.5	0.00			2024.12.19 20:00:00	filled	

Deals

Time	Deal	Symbol	Type	Direction	Volume	Price	Order	Commission	Swap	Profit	Balance	Comment
2024.10.01 00:00:00	1		balance						0.00	0.00	10 000.00	
2024.10.04 19:00:00	2	GOLD	sell	in	0.5	2653.11	2	0.00	0.00	0.00	10 000.00	Spike Trader
2024.10.07 06:00:00	3	GOLD	buy	out	0.5	2645.47	3	0.00	1.73	382.00	10 383.73	
2024.10.08 19:00:00	4	GOLD	buy	in	0.5	2613.15	4	0.00	0.00	0.00	10 383.73	Spike Trader
2024.10.09 06:00:00	5	GOLD	sell	out	0.5	2618.31	5	0.00	-12.02	258.00	10 629.71	
2024.10.10 16:00:00	6	GOLD	buy	in	0.5	2625.18	6	0.00	0.00	0.00	10 629.71	Spike Trader
2024.10.11 03:00:00	7	GOLD	sell	out	0.5	2633.02	7	0.00	-12.02	392.00	11 009.69	
2024.11.28 04:00:00	8	GOLD	buy	in	0.5	2628.93	8	0.00	0.00	0.00	11 009.69	Spike Trader
2024.11.28 14:00:00	9	GOLD	sell	out	0.5	2646.81	9	0.00	0.00	894.00	11 903.69	
2024.12.09 02:00:00	10	GOLD	sell	in	0.5	2639.90	10	0.00	0.00	0.00	11 903.69	Spike Trader
2024.12.09 12:00:00	11	GOLD	buy	out	0.5	2655.78	11	0.00	0.00	-794.00	11 109.69	
2024.12.19 10:00:00	12	GOLD	sell	in	0.5	2616.43	12	0.00	0.00	0.00	11 109.69	Spike Trader
2024.12.19 20:00:00	13	GOLD	buy	out	0.5	2592.78	13	0.00	0.00	1 182.50	12 292.19	
								0.00	-22.31	2 314.50	12 292.19	