



USDJPY - Backtesting

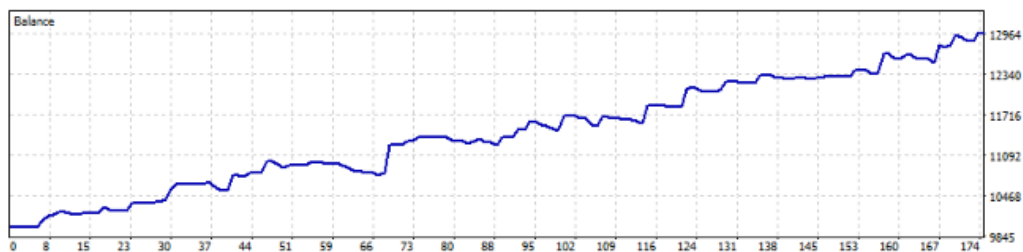
Strategy Tester Report MetaQuotes-Demo (Build 6104)

Settings

Expert: **USDJPY.v2(s)**
 Symbol: **USDJPY**
 Period: **H1 (2021.07.31 - 2026.07.31)**
 Inputs: **01 — POSITION SIZING=**
 PositionSizeMode=0
 LotSize=0.1
 RiskPercentage=50
 FixedMonetaryRisk=100.0
02 — BROKER AND TIME CONFIGURATION=
 SessionTimeReference=0
 BrokerUTCOffsetMinutes=120
 LocalReferenceUTCOffsetMinutes=120
03 — DASHBOARD=
 EnableDashboard=true
 Company: **MetaQuotes Ltd.**
 Currency: **USD**
 Initial Deposit: **10 000.00**
 Leverages: **1:100**

Results

History Quality:	99%	Ticks:	4920265	Symbols:	1
Bars:	20769	Balance Drawdown Absolute:	5.42	Equity Drawdown Absolute:	19.50
Total Net Profit:	2 964.96	Balance Drawdown Maximal:	232.37 (2.11%)	Equity Drawdown Maximal:	579.07 (4.43%)
Gross Profit:	4 804.81	Balance Drawdown Relative:	2.11% (232.37)	Equity Drawdown Relative:	4.43% (579.07)
Gross Loss:	-1 839.85	Expected Payoff:	10.98	Margin Level:	9980.50%
Profit Factor:	2.61	Sharpe Ratio:	2.98	Z-Score:	-0.99 (67.78%)
Recovery Factor:	5.12	LR Correlation:	0.99	OnTester result:	95.95
AHPR:	1.0010 (0.10%)	LR Standard Error:	116.74		
GHPR:	1.0010 (0.10%)				
Total Trades:	270	Short Trades (won %):	92 (48.91%)	Long Trades (won %):	178 (54.49%)
Total Deals:	540	Profit Trades (% of total):	142 (52.59%)	Loss Trades (% of total):	128 (47.41%)
		Largest profit trade:	441.56	Largest loss trade:	-98.90
		Average profit trade:	33.84	Average loss trade:	-14.37
		Maximum consecutive wins (\$):	7 (300.03)	Maximum consecutive losses (\$):	6 (-159.05)
		Maximal consecutive profit (count):	480.46 (2)	Maximal consecutive loss (count):	-159.05 (6)
		Average consecutive wins:	2	Average consecutive losses:	2





USDJPY - Forward Testing

Strategy Tester Report MetaQuotes-Demo (Build 6104)

Settings

Expert: **USDJPY.v2(s)**
 Symbol: **USDJPY**
 Period: **H1 (2021.07.31 - 2026.07.31)**
 Inputs: **01 — POSITION SIZING=**
 PositionSizeMode=0
 LotSize=0.1
 RiskPercentage=50
 FixedMonetaryRisk=100.0
02 — BROKER AND TIME CONFIGURATION=
 SessionTimeReference=0
 BrokerUTCOffsetMinutes=120
 LocalReferenceUTCOffsetMinutes=120
03 — DASHBOARD=
 EnableDashboard=true
 Company: **MetaQuotes Ltd.**
 Currency: **USD**
 Initial Deposit: **10 000.00**
 Leverage: **1:100**

Results

History Quality:	99%	Ticks:	2450014	Symbols:	1
Bars:	10318	Balance Drawdown Absolute:	108.16	Equity Drawdown Absolute:	120.29
Total Net Profit:	1 413.83	Balance Drawdown Maximal:	249.43 (2.25%)	Equity Drawdown Maximal:	330.25 (2.96%)
Gross Profit:	2 610.73	Balance Drawdown Relative:	2.25% (249.43)	Equity Drawdown Relative:	2.96% (330.25)
Gross Loss:	-1 196.90				
Profit Factor:	2.18	Expected Payoff:	9.62	Margin Level:	9879.71%
Recovery Factor:	4.28	Sharpe Ratio:	3.10	Z-Score:	0.21 (16.63%)
AHPR: 1.0009 (0.09%)		LR Correlation:	0.92	OnTester result:	86.15000000000001
GHPR: 1.0009 (0.09%)		LR Standard Error:	175.22		
Total Trades:	147	Short Trades (won %):	56 (58.93%)	Long Trades (won %):	91 (39.56%)
Total Deals:	294	Profit Trades (% of total):	69 (46.94%)	Loss Trades (% of total):	78 (53.06%)
		Largest profit trade:	261.87	Largest loss trade:	-72.70
		Average profit trade:	37.84	Average loss trade:	-15.34
		Maximum consecutive wins (\$):	5 (270.70)	Maximum consecutive losses (\$):	6 (-58.23)
		Maximal consecutive profit (count):	298.74 (3)	Maximal consecutive loss (count):	-130.77 (3)
		Average consecutive wins:	2	Average consecutive losses:	2

