



AUDJPY — Backtesting

Strategy Tester Report

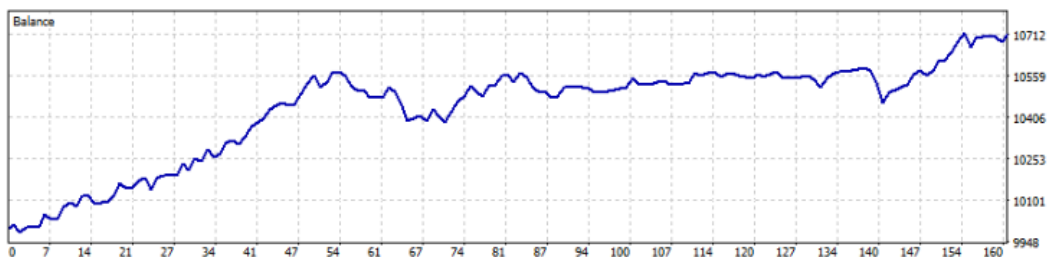
MetaQuotes-Demo (Build 6116)

Settings

Expert: **AUDJPY.v2(s)**
 Symbol: **AUDJPY**
 Period: **H1 (2021.07.31 - 2026.07.31)**
 Inputs: **01 — POSITION SIZING=**
 PositionSizeMode=0
 LotSize=0.1
 RiskPercentage=1.0
 FixedMonetaryRisk=100.0
02 — BROKER AND CONFIGURATION=
 SessionTimeReference=0
 BrokerUTCOffsetMinutes=120
 LocalReferenceUTCOffsetMinutes=120
03 — DASHBOARD=
 EnableDashboard=false
 Company: **MetaQuotes Ltd.**
 Currency: **USD**
 Initial Deposit: **10 000.00**
 Leverage: **1:100**

Results

History Quality:	99%	Ticks:	4946914	Symbols:	1
Bars:	20768	Balance Drawdown Absolute:	15.60	Equity Drawdown Absolute:	38.02
Total Net Profit:	712.94	Balance Drawdown Maximal:	183.75 (1.74%)	Equity Drawdown Maximal:	216.72 (2.05%)
Gross Profit:	1 850.57	Balance Drawdown Relative:	1.74% (183.75)	Equity Drawdown Relative:	2.05% (216.72)
Gross Loss:	-1 137.63				
Profit Factor:	1.63	Expected Payoff:	4.43	Margin Level:	13443.97%
Recovery Factor:	3.29	Sharpe Ratio:	4.28	Z-Score:	0.29 (22.05%)
AHPR:	1.0004 (0.04%)	LR Correlation:	0.86	OnTester result:	67.23999999999999
GHPR:	1.0004 (0.04%)	LR Standard Error:	93.42		
Total Trades:	161	Short Trades (won %):	27 (77.78%)	Long Trades (won %):	134 (67.16%)
Total Deals:	322	Profit Trades (% of total):	111 (68.94%)	Loss Trades (% of total):	50 (31.06%)
		Largest profit trade:	44.60	Largest loss trade:	-73.90
		Average profit trade:	16.67	Average loss trade:	-22.75
		Maximum consecutive wins (\$):	7 (156.00)	Maximum consecutive losses (\$):	3 (-128.83)
		Maximal consecutive profit (count):	156.73 (6)	Maximal consecutive loss (count):	-128.83 (3)
		Average consecutive wins:	3	Average consecutive losses:	1



AUDJPY — Forward Testing



Strategy Tester Report

MetaQuotes-Demo (Build 6116)

Settings

Expert: **AUDJPY.v2(s)**
 Symbol: **AUDJPY**
 Period: **H1 (2021.07.31 - 2026.07.31)**
 Inputs: **01 — POSITION SIZING=**
 PositionSizeMode=0
 LotSize=0.1
 RiskPercentage=1.0
 FixedMonetaryRisk=100.0
02 — BROKER AND CONFIGURATION=
 SessionTimeReference=0
 BrokerUTCOffsetMinutes=120
 LocalReferenceUTCOffsetMinutes=120
03 — DASHBOARD=
 EnableDashboard=false
 Company: **MetaQuotes Ltd.**
 Currency: **USD**
 Initial Deposit: **10 000.00**
 Leverage: **1:100**

Results

History Quality:	99%	Ticks:	2461843	Symbols:	1
Bars:	10316	Balance Drawdown Absolute:	18.03	Equity Drawdown Absolute:	38.86
Total Net Profit:	547.64	Balance Drawdown Maximal:	107.01 (1.05%)	Equity Drawdown Maximal:	157.73 (1.54%)
Gross Profit:	1 065.91	Balance Drawdown Relative:	1.05% (107.01)	Equity Drawdown Relative:	1.54% (157.73)
Gross Loss:	-518.27				
Profit Factor:	2.06	Expected Payoff:	6.60	Margin Level:	14523.93%
Recovery Factor:	3.47	Sharpe Ratio:	6.14	Z-Score:	0.91 (63.72%)
AHPR:	1.0006 (0.06%)	LR Correlation:	0.96	OnTester result:	69.64
GHPR:	1.0006 (0.06%)	LR Standard Error:	42.56		
Total Trades:	83	Short Trades (won %):	14 (64.29%)	Long Trades (won %):	69 (72.46%)
Total Deals:	166	Profit Trades (% of total):	59 (71.08%)	Loss Trades (% of total):	24 (28.92%)
		Largest profit trade:	37.58	Largest loss trade:	-38.56
		Average profit trade:	18.07	Average loss trade:	-21.59
		Maximum consecutive wins (\$):	11 (241.51)	Maximum consecutive losses (\$):	3 (-93.34)
		Maximal consecutive profit (count):	241.51 (11)	Maximal consecutive loss (count):	-93.34 (3)
		Average consecutive wins:	3	Average consecutive losses:	1

