

Strategy Tester Report

AMPGlobalUSA-Live (Build 5120)

Settings

Expert: **tflow50 - 1.8**
Symbol: **MNQU25**
Period: **H1 (2025.02.03 - 2025.07.04)**
Inputs: **tradeType=2**
Is_Min_Points_Limit=true
LimitXX=25
gs=0
LotSize=1
slType=0
stopLoss=150
takeProfit=22500
slippage=5
magicNumber=123
a13=0
tradesInTrend=2
a1v=0
candles=12
a12=0
candlesTwoCross=121
a82=0
closeOnEMACross=true
closeOnCloseAbove=false
closeOnBullish=false
a42=0
slDistance=5510
entryDistance=490
a43=0
maDistance=390
a19=0
allowTS=true
a92=0
period=48
multiplier=4
showFilling=false
a9d=0
r=25
s=13
sp=13
sm=1
tsLevel=-35
a9=0
ma_period1=50
ma_shift1=0
ma_method1=1
ma_price1=1
a91=0
ma_period2=200
ma_shift2=0
ma_method2=0

ma_price2=1
a96=0
atrPeriod=10
atrMultiplier=3
cl=0
useTime=true
startTime=14:00
endTime=15:00
Company: **AMP Global Clearing LLC**
Currency: **USD**
Initial Deposit: **5 000.00**
Leverage: **1:1**

Results

History Quality:	85%				
Bars:	2299	Ticks:	6583	Symbols:	1
Total Net Profit:	14 304.50	Balance Drawdown Absolute:	0.00	Equity Drawdown Absolute:	352.00
Gross Profit:	16 102.00	Balance Drawdown Maximal:	1 371.50 (7.18%)	Equity Drawdown Maximal:	2 140.50 (18.70%)
Gross Loss:	-1 797.50	Balance Drawdown Relative:	7.18% (1 371.50)	Equity Drawdown Relative:	18.70% (2 140.50)
Profit Factor:	8.96	Expected Payoff:	953.63	Margin Level:	4648.00%
Recovery Factor:	6.68	Sharpe Ratio:	2.03	Z-Score:	-0.39 (30.35%)
AHPR:	1.1107 (11.07%)	LR Correlation:	0.88	OnTester result:	0
GHPR:	1.0942 (9.42%)	LR Standard Error:	2 280.74		
Total Trades:	15	Short Trades (won %):	3 (66.67%)	Long Trades (won %):	12 (33.33%)
Total Deals:	30	Profit Trades (% of total):	6 (40.00%)	Loss Trades (% of total):	9 (60.00%)
		Largest profit trade:	4 500.00	Largest loss trade:	-365.00
		Average profit trade:	2 683.67	Average loss trade:	-199.72
		Maximum consecutive wins (\$):	2 (5 400.50)	Maximum consecutive losses (\$):	6 (-1 371.50)
		Maximal consecutive profit (count):	5 400.50 (2)	Maximal consecutive loss (count):	-1 371.50 (6)
		Average consecutive wins:	2	Average consecutive losses:	3

 Graph

 Graph

Correlation (Profits,MFE):	0.97	Correlation (Profits,MAE):	-0.41	Correlation (MFE,MAE):	-0.4392
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 Graph

Minimal position holding time:	0:59:57	Maximal position holding time:	243:59:57	Average position holding time:	102:39:57
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 Graph

Orders

Open Time	Order	Symbol	Type	Volume	Price	S / L	T / P	Time	State	Comment
2025.02.05 16:00:00	2	MNQU25	buy	1 / 1	22154.75	21932.75	24404.75	2025.02.05 16:00:00	filled	
2025.02.19 15:59:57	3	MNQU25	sell	1 / 1	22605.00			2025.02.19 15:59:57	filled	sl 22605.00
2025.02.24 16:00:00	4	MNQU25	sell	1 / 1	21987.00	22432.50	19737.00	2025.02.24 16:00:00	filled	

2025.03.10 19:59:57	5	MNQU25	buy	1 / 1	19737.00				2025.03.10 19:59:57	filled	tp 19737.00
2025.03.20 12:00:00	6	MNQU25	buy	1 / 1	20059.50	20018.75	22309.50		2025.03.20 12:00:00	filled	
2025.03.20 13:59:57	7	MNQU25	sell	1 / 1	20018.75				2025.03.20 13:59:57	filled	sl 20018.75
2025.03.21 09:00:00	8	MNQU25	buy	1 / 1	20001.75	19979.50	22251.75		2025.03.21 09:00:00	filled	
2025.03.21 09:59:57	9	MNQU25	sell	1 / 1	19979.50				2025.03.21 09:59:57	filled	sl 19979.50
2025.03.28 16:00:00	10	MNQU25	sell	1 / 1	19747.00	20271.75	17497.00		2025.03.28 16:00:00	filled	
2025.04.06 22:00:00	11	MNQU25	buy	1 / 1	17497.00				2025.04.06 22:00:00	filled	tp 17497.00
2025.04.16 20:00:00	12	MNQU25	buy	1 / 1	18580.25	18430.25	20830.25		2025.04.16 20:00:00	filled	
2025.04.21 02:59:58	13	MNQU25	sell	1 / 1	18430.25				2025.04.21 02:59:58	filled	sl 18430.25
2025.04.23 22:00:00	14	MNQU25	buy	1 / 1	18995.50	18757.75	21245.50		2025.04.23 22:00:00	filled	
2025.05.07 18:59:57	15	MNQU25	sell	1 / 1	19902.00				2025.05.07 18:59:57	filled	sl 19902.00
2025.05.07 19:00:00	16	MNQU25	buy	1 / 1	20073.25	19940.50	22323.25		2025.05.07 19:00:00	filled	
2025.05.21 17:59:58	17	MNQU25	sell	1 / 1	21476.25				2025.05.21 17:59:58	filled	sl 21476.25
2025.05.22 14:00:00	18	MNQU25	buy	1 / 1	21518.25	21440.50	23768.25		2025.05.22 14:00:00	filled	
2025.05.22 14:59:58	19	MNQU25	sell	1 / 1	21440.50				2025.05.22 14:59:58	filled	sl 21440.50
2025.05.28 02:00:00	20	MNQU25	buy	1 / 1	21688.00	21505.50	23938.00		2025.05.28 02:00:00	filled	
2025.05.30 01:59:57	21	MNQU25	sell	1 / 1	21505.50				2025.05.30 01:59:57	filled	sl 21505.50
2025.05.30 02:00:00	22	MNQU25	buy	1 / 1	21573.00	21544.75	23823.00		2025.05.30 02:00:00	filled	
2025.05.30 12:59:58	23	MNQU25	sell	1 / 1	21544.75				2025.05.30 12:59:58	filled	sl 21544.75
2025.06.05 23:00:00	24	MNQU25	buy	1 / 1	21787.00	21699.75	24037.00		2025.06.05 23:00:00	filled	
2025.06.13 02:59:58	25	MNQU25	sell	1 / 1	21699.75				2025.06.13 02:59:58	filled	sl 21699.75
2025.06.16 20:00:00	26	MNQU25	buy	1 / 1	22176.00	22000.00	24426.00		2025.06.16 20:00:00	filled	
2025.06.17 10:59:58	27	MNQU25	sell	1 / 1	22000.00				2025.06.17 10:59:58	filled	sl 22000.00
2025.06.18 00:00:00	28	MNQU25	sell	1 / 1	21905.75	22039.75	19655.75		2025.06.18 00:00:00	filled	
2025.06.18 09:59:57	29	MNQU25	buy	1 / 1	22039.75				2025.06.18 09:59:57	filled	sl 22039.75
2025.06.24 05:00:00	30	MNQU25	buy	1 / 1	22243.50	21963.50	24493.50		2025.06.24 05:00:00	filled	
2025.07.03 23:59:59	31	MNQU25	sell	1 / 1	23034.75				2025.07.03 23:59:59	filled	end of test

Deals

Time	Deal	Symbol	Type	Direction	Volume	Price	Order	Commission	Swap	Profit	Balance	Comment
2025.02.03 00:00:00	1		balance						0.00	0.00	5 000.00	
2025.02.05 16:00:00	2	MNQU25	buy	in	1	22154.75	2	0.00	0.00	0.00	5 000.00	
2025.02.19 15:59:57	3	MNQU25	sell	out	1	22605.00	3	0.00	0.00	900.50	5 900.50	sl 22605.00

2025.02.24 16:00:00	4	MNQU25	sell	in	1	21987.00	4	0.00	0.00	0.00	5 900.50	
2025.03.10 19:59:57	5	MNQU25	buy	out	1	19737.00	5	0.00	0.00	4 500.00	10 400.50	tp 19737.00
2025.03.20 12:00:00	6	MNQU25	buy	in	1	20059.50	6	0.00	0.00	0.00	10 400.50	
2025.03.20 13:59:57	7	MNQU25	sell	out	1	20018.75	7	0.00	0.00	-81.50	10 319.00	sl 20018.75
2025.03.21 09:00:00	8	MNQU25	buy	in	1	20001.75	8	0.00	0.00	0.00	10 319.00	
2025.03.21 09:59:57	9	MNQU25	sell	out	1	19979.50	9	0.00	0.00	-44.50	10 274.50	sl 19979.50
2025.03.28 16:00:00	10	MNQU25	sell	in	1	19747.00	10	0.00	0.00	0.00	10 274.50	
2025.04.06 22:00:00	11	MNQU25	buy	out	1	17497.00	11	0.00	0.00	4 500.00	14 774.50	tp 17497.00
2025.04.16 20:00:00	12	MNQU25	buy	in	1	18580.25	12	0.00	0.00	0.00	14 774.50	
2025.04.21 02:59:58	13	MNQU25	sell	out	1	18430.25	13	0.00	0.00	-300.00	14 474.50	sl 18430.25
2025.04.23 22:00:00	14	MNQU25	buy	in	1	18995.50	14	0.00	0.00	0.00	14 474.50	
2025.05.07 18:59:57	15	MNQU25	sell	out	1	19902.00	15	0.00	0.00	1 813.00	16 287.50	sl 19902.00
2025.05.07 19:00:00	16	MNQU25	buy	in	1	20073.25	16	0.00	0.00	0.00	16 287.50	
2025.05.21 17:59:58	17	MNQU25	sell	out	1	21476.25	17	0.00	0.00	2 806.00	19 093.50	sl 21476.25
2025.05.22 14:00:00	18	MNQU25	buy	in	1	21518.25	18	0.00	0.00	0.00	19 093.50	
2025.05.22 14:59:58	19	MNQU25	sell	out	1	21440.50	19	0.00	0.00	-155.50	18 938.00	sl 21440.50
2025.05.28 02:00:00	20	MNQU25	buy	in	1	21688.00	20	0.00	0.00	0.00	18 938.00	
2025.05.30 01:59:57	21	MNQU25	sell	out	1	21505.50	21	0.00	0.00	-365.00	18 573.00	sl 21505.50
2025.05.30 02:00:00	22	MNQU25	buy	in	1	21573.00	22	0.00	0.00	0.00	18 573.00	
2025.05.30 12:59:58	23	MNQU25	sell	out	1	21544.75	23	0.00	0.00	-56.50	18 516.50	sl 21544.75
2025.06.05 23:00:00	24	MNQU25	buy	in	1	21787.00	24	0.00	0.00	0.00	18 516.50	
2025.06.13 02:59:58	25	MNQU25	sell	out	1	21699.75	25	0.00	0.00	-174.50	18 342.00	sl 21699.75
2025.06.16 20:00:00	26	MNQU25	buy	in	1	22176.00	26	0.00	0.00	0.00	18 342.00	
2025.06.17 10:59:58	27	MNQU25	sell	out	1	22000.00	27	0.00	0.00	-352.00	17 990.00	sl 22000.00
2025.06.18 00:00:00	28	MNQU25	sell	in	1	21905.75	28	0.00	0.00	0.00	17 990.00	
2025.06.18 09:59:57	29	MNQU25	buy	out	1	22039.75	29	0.00	0.00	-268.00	17 722.00	sl 22039.75
2025.06.24 05:00:00	30	MNQU25	buy	in	1	22243.50	30	0.00	0.00	0.00	17 722.00	
2025.07.03 23:59:59	31	MNQU25	sell	out	1	23034.75	31	0.00	0.00	1 582.50	19 304.50	end of test
								0.00	0.00	14 304.50	19 304.50	