

Raport Testera Strategii

OANDATMS-MT5 (Build 4153)

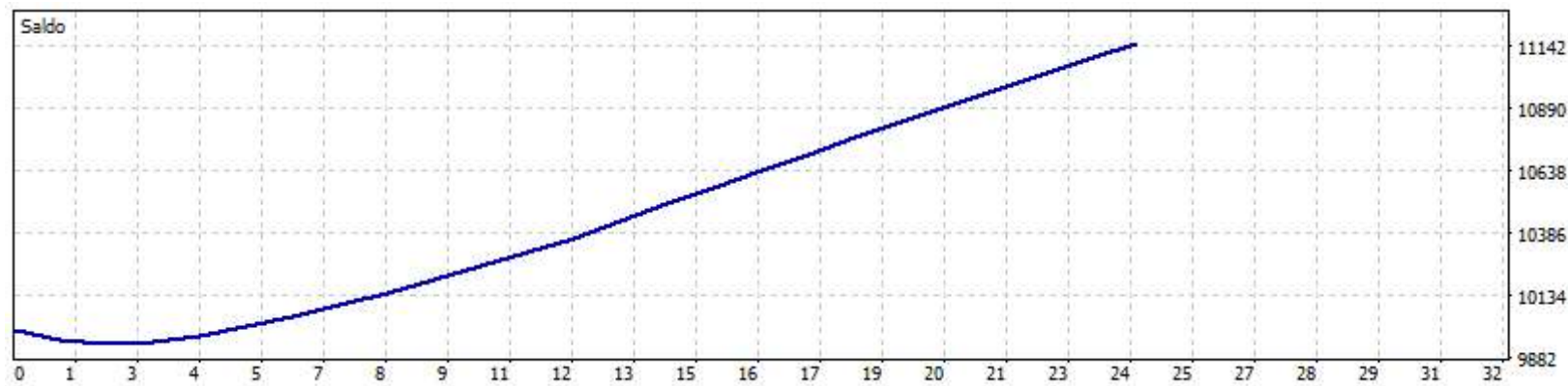
Ustawienia

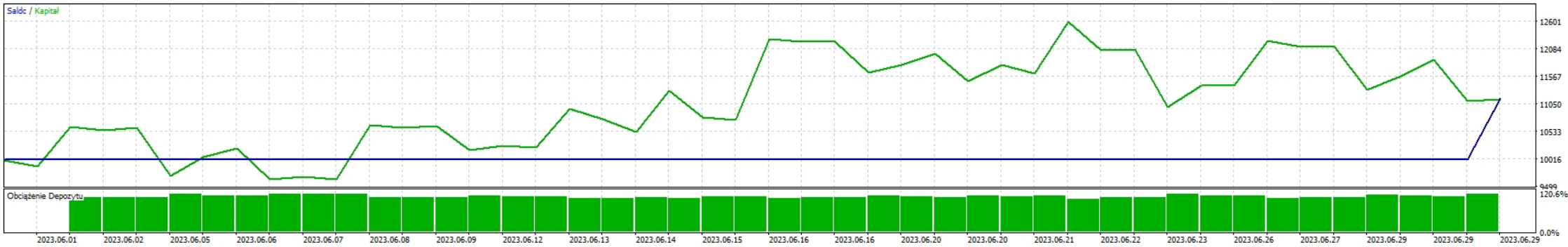
Ekspert: **Test**
Instrument: **EURUSD.pro**
Okres: **H1 (2023.06.01 - 2023.06.30)**
Parametry wejścia: **TimeFrame=16385**
=
RSIPeriod=14
RSIPrice=1
=
CCIPeriod=14
CCIPrice=6
=
ATRPeriod=14
=
FastPeriod=12
SlowPeriod=26
SignalPeriod=9
MACDPrice=1
Agent=1
Firma: **OANDA TMS Brokers S.A.**
Waluta: **PLN**
Depozyt Początkowy: **10 000.00**
Dźwignia: **1:30**

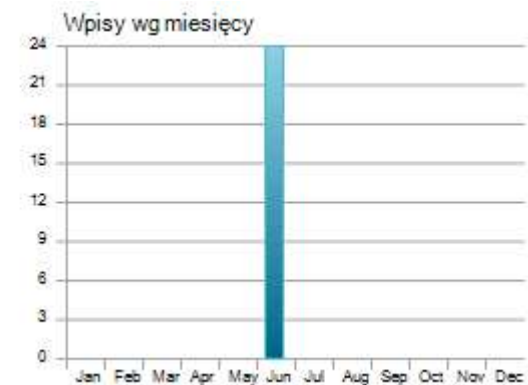
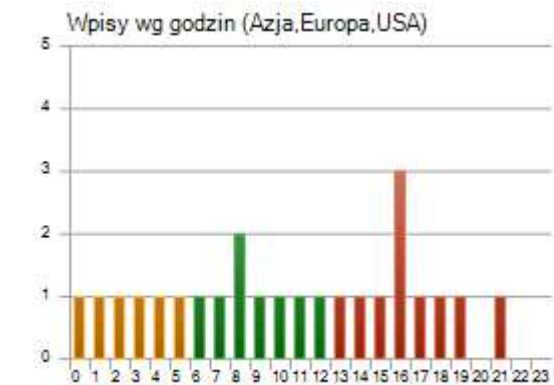
Wyniki

Jakość Historii:	100%	Wykres tickowy:	117629	Symbole:	1
Słupki:	503	Względne Obsunięcia Kapitału Salda:	57.14	Względne Obsunięcia Kapitału Equity:	353.13
Zysk Netto Ogółem:	1 154.86	Względne Obsunięcia Kapitału Salda:	57.14 (0.57%)	Względne Obsunięcia Kapitału Equity:	1 609.47 (12.76%)
Zysk Brutto:	1 212.00	Względne Obsunięcia Kapitału Salda:	0.57% (57.14)	Względne Obsunięcia Kapitału Equity:	12.76% (1 609.47)
Strata Brutto:	-57.14				
Wskaźnik Zysku:	21.21	Oczekiwany Payoff:	48.12	Poziom depozytu:	91.25%
Wskaźnik Odzyskania Kapitału:	0.72	Wskaźnik Sharpe'a:	2.06	Z-Score:	-3.32 (99.74%)
AHPR:	1.0046 (0.46%)	Korelacja LR:	0.99	Rezultat OnTester:	0
GHPR:	1.0046 (0.46%)	LR Błąd Standardowy:	71.55		

Wszystkie Transakcje:	24	Short Trades (wygrano %):	0 (0.00%)	Long Trades (wygrano %):	24 (91.67%)
Wszystkie Umowy:	48	Profit Trades (% całości):	22 (91.67%)	Loss Trades (% całości):	2 (8.33%)
		Największy zyskowna transakcja:	71.80	Największy stratna transakcja:	-39.06
		Średnia zyskowna transakcja:	55.09	Średnia stratna transakcja:	-28.57
		Maksimum :	22 (1 212.00)	Maksimum kolejne straty (\$):	2 (-57.14)
		Maksimum :	1 212.00 (22)	Maksimum straty (count):	-57.14 (2)
		Średnia :	22	Średnia kolejne straty:	2



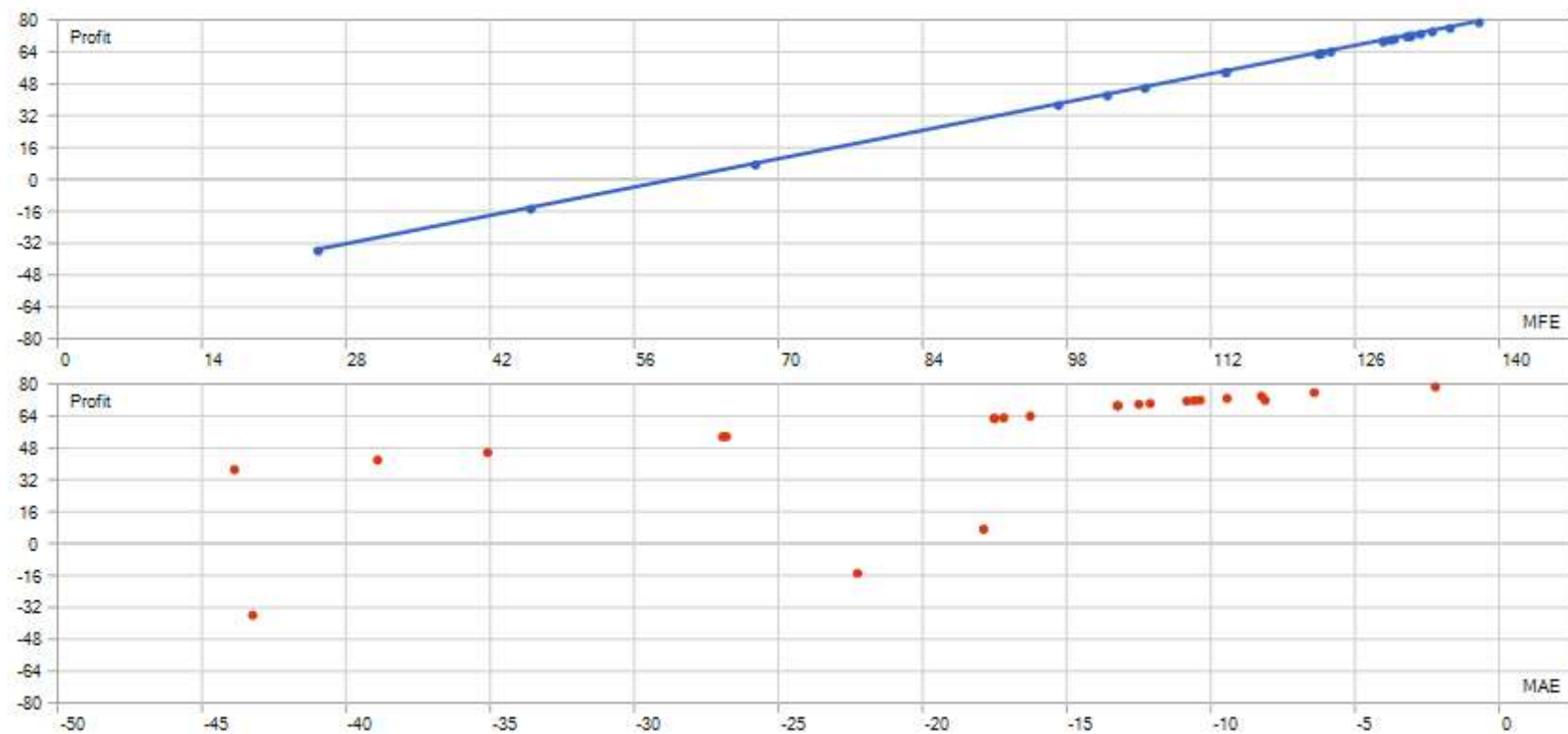




Korelacja (Zyski,MFE): **1.00**

Korelacja (Zyski,MAE): **0.67**

Korelacja (MFE,MAE): **0.6740**



Minimalny czas trzymywania pozycji:

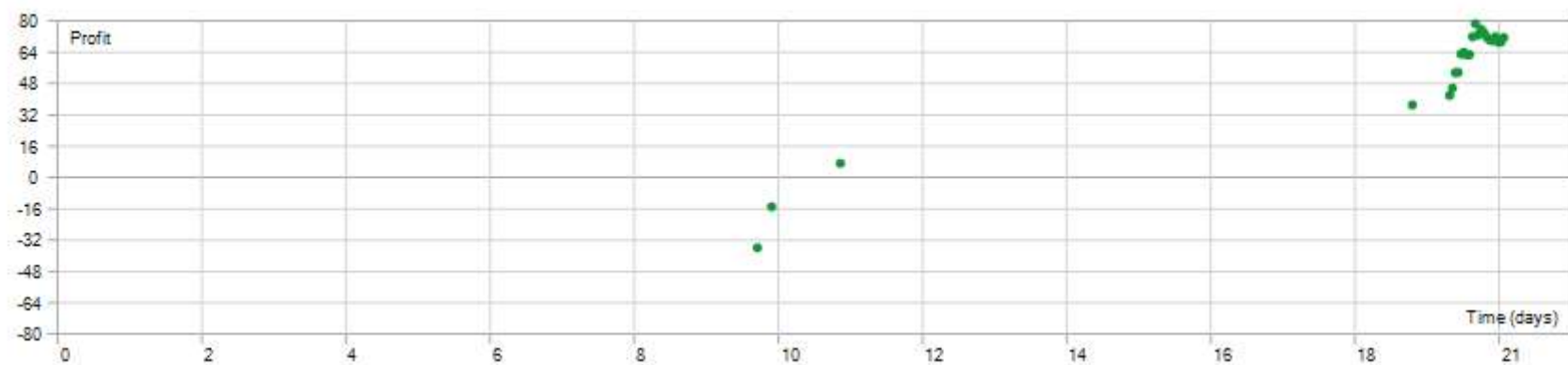
242:59:59

Maksymalny czas trzymywania pozycji:

503:59:59

Średni czas trzymywania pozycji:

463:32:29



Zlecenia

Czas Otwarcia	Zlecenie	Instrument	Typ	Wolumen	Cena	S / L	T / P	Czas	Stan	Komentarz
2023.06.01 00:00:00	2	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.01 00:00:00	filled	
2023.06.01 01:00:00	3	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.01 01:00:00	filled	
2023.06.01 02:00:00	4	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.01 02:00:00	filled	
2023.06.01 03:00:00	5	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.01 03:00:00	filled	
2023.06.01 04:00:00	6	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.01 04:00:00	filled	
2023.06.01 05:00:00	7	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.01 05:00:00	filled	
2023.06.01 06:00:00	8	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.01 06:00:00	filled	
2023.06.01 07:00:00	9	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.01 07:00:00	filled	
2023.06.01 08:00:00	10	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.01 08:00:00	filled	
2023.06.01 09:00:00	11	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.01 09:00:00	filled	
2023.06.01 10:00:00	12	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.01 10:00:00	filled	
2023.06.01 11:00:00	13	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.01 11:00:00	filled	
2023.06.01 12:00:00	14	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.01 12:00:00	filled	
2023.06.01 13:00:00	15	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.01 13:00:00	filled	
2023.06.01 14:00:00	16	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.01 14:00:00	filled	
2023.06.01 15:00:00	17	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.01 15:00:00	filled	
2023.06.01 16:00:00	18	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.01 16:00:00	filled	
2023.06.01 17:00:00	19	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.01 17:00:00	filled	
2023.06.01 18:00:00	20	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.01 18:00:00	filled	
2023.06.01 19:00:00	21	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.01 19:00:00	filled	
2023.06.02 08:00:00	34	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.02 08:00:00	filled	
2023.06.14 16:00:00	232	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.14 16:00:00	filled	
2023.06.15 16:00:00	256	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.15 16:00:00	filled	
2023.06.15 21:00:00	261	EURUSD.pro	buy	0.01 / 0.01	0.00000			2023.06.15 21:00:00	filled	
2023.06.29 23:59:59	501	EURUSD.pro	sell	0.01 / 0.01	0.00000			2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	502	EURUSD.pro	sell	0.01 / 0.01	0.00000			2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	503	EURUSD.pro	sell	0.01 / 0.01	0.00000			2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	504	EURUSD.pro	sell	0.01 / 0.01	0.00000			2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	505	EURUSD.pro	sell	0.01 / 0.01	0.00000			2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	506	EURUSD.pro	sell	0.01 / 0.01	0.00000			2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	507	EURUSD.pro	sell	0.01 / 0.01	0.00000			2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	508	EURUSD.pro	sell	0.01 / 0.01	0.00000			2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	509	EURUSD.pro	sell	0.01 / 0.01	0.00000			2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	510	EURUSD.pro	sell	0.01 / 0.01	0.00000			2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	511	EURUSD.pro	sell	0.01 / 0.01	0.00000			2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	512	EURUSD.pro	sell	0.01 / 0.01	0.00000			2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	513	EURUSD.pro	sell	0.01 / 0.01	0.00000			2023.06.29 23:59:59	filled	end of test

2023.06.29 23:59:59	514	EURUSD.pro	sell	0.01 / 0.01	0.00000		2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	515	EURUSD.pro	sell	0.01 / 0.01	0.00000		2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	516	EURUSD.pro	sell	0.01 / 0.01	0.00000		2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	517	EURUSD.pro	sell	0.01 / 0.01	0.00000		2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	518	EURUSD.pro	sell	0.01 / 0.01	0.00000		2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	519	EURUSD.pro	sell	0.01 / 0.01	0.00000		2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	520	EURUSD.pro	sell	0.01 / 0.01	0.00000		2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	521	EURUSD.pro	sell	0.01 / 0.01	0.00000		2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	522	EURUSD.pro	sell	0.01 / 0.01	0.00000		2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	523	EURUSD.pro	sell	0.01 / 0.01	0.00000		2023.06.29 23:59:59	filled	end of test
2023.06.29 23:59:59	524	EURUSD.pro	sell	0.01 / 0.01	0.00000		2023.06.29 23:59:59	filled	end of test

Transakcje

Czas	Umowa	Instrument	Typ	Kierunek	Wolumen	Cena	Zlecenie	Prowizja	Swap	Zysk	Saldo	Komentarz
2023.06.01 00:00:00	1		balance					0.00	0.00	10 000.00	10 000.00	
2023.06.01 00:00:00	2	EURUSD.pro	buy	in	0.01	1.06876	2	0.00	0.00	0.00	10 000.00	
2023.06.01 01:00:00	3	EURUSD.pro	buy	in	0.01	1.06932	3	0.00	0.00	0.00	10 000.00	
2023.06.01 02:00:00	4	EURUSD.pro	buy	in	0.01	1.06933	4	0.00	0.00	0.00	10 000.00	
2023.06.01 03:00:00	5	EURUSD.pro	buy	in	0.01	1.06865	5	0.00	0.00	0.00	10 000.00	
2023.06.01 04:00:00	6	EURUSD.pro	buy	in	0.01	1.06915	6	0.00	0.00	0.00	10 000.00	
2023.06.01 05:00:00	7	EURUSD.pro	buy	in	0.01	1.06906	7	0.00	0.00	0.00	10 000.00	
2023.06.01 06:00:00	8	EURUSD.pro	buy	in	0.01	1.06870	8	0.00	0.00	0.00	10 000.00	
2023.06.01 07:00:00	9	EURUSD.pro	buy	in	0.01	1.06815	9	0.00	0.00	0.00	10 000.00	
2023.06.01 08:00:00	10	EURUSD.pro	buy	in	0.01	1.06772	10	0.00	0.00	0.00	10 000.00	
2023.06.01 09:00:00	11	EURUSD.pro	buy	in	0.01	1.06843	11	0.00	0.00	0.00	10 000.00	
2023.06.01 10:00:00	12	EURUSD.pro	buy	in	0.01	1.06702	12	0.00	0.00	0.00	10 000.00	
2023.06.01 11:00:00	13	EURUSD.pro	buy	in	0.01	1.06866	13	0.00	0.00	0.00	10 000.00	
2023.06.01 12:00:00	14	EURUSD.pro	buy	in	0.01	1.07090	14	0.00	0.00	0.00	10 000.00	
2023.06.01 13:00:00	15	EURUSD.pro	buy	in	0.01	1.07089	15	0.00	0.00	0.00	10 000.00	
2023.06.01 14:00:00	16	EURUSD.pro	buy	in	0.01	1.07060	16	0.00	0.00	0.00	10 000.00	
2023.06.01 15:00:00	17	EURUSD.pro	buy	in	0.01	1.07082	17	0.00	0.00	0.00	10 000.00	
2023.06.01 16:00:00	18	EURUSD.pro	buy	in	0.01	1.07311	18	0.00	0.00	0.00	10 000.00	
2023.06.01 17:00:00	19	EURUSD.pro	buy	in	0.01	1.07314	19	0.00	0.00	0.00	10 000.00	
2023.06.01 18:00:00	20	EURUSD.pro	buy	in	0.01	1.07508	20	0.00	0.00	0.00	10 000.00	
2023.06.01 19:00:00	21	EURUSD.pro	buy	in	0.01	1.07599	21	0.00	0.00	0.00	10 000.00	
2023.06.02 08:00:00	22	EURUSD.pro	buy	in	0.01	1.07717	34	0.00	0.00	0.00	10 000.00	
2023.06.14 16:00:00	23	EURUSD.pro	buy	in	0.01	1.08448	232	0.00	0.00	0.00	10 000.00	
2023.06.15 16:00:00	24	EURUSD.pro	buy	in	0.01	1.08990	256	0.00	0.00	0.00	10 000.00	

2023.06.15 21:00:00	25	EURUSD.pro	buy	in	0.01	1.09503	261	0.00	0.00	0.00	10 000.00	
2023.06.29 23:59:59	26	EURUSD.pro	sell	out	0.01	1.08637	501	0.00	-3.65	-35.41	9 960.94	end of test
2023.06.29 23:59:59	27	EURUSD.pro	sell	out	0.01	1.08637	502	0.00	-3.65	-14.43	9 942.86	end of test
2023.06.29 23:59:59	28	EURUSD.pro	sell	out	0.01	1.08637	503	0.00	-4.44	7.73	9 946.15	end of test
2023.06.29 23:59:59	29	EURUSD.pro	sell	out	0.01	1.08637	504	0.00	-7.05	37.62	9 976.72	end of test
2023.06.29 23:59:59	30	EURUSD.pro	sell	out	0.01	1.08637	505	0.00	-7.32	42.44	10 011.84	end of test
2023.06.29 23:59:59	31	EURUSD.pro	sell	out	0.01	1.08637	506	0.00	-7.32	46.17	10 050.69	end of test
2023.06.29 23:59:59	32	EURUSD.pro	sell	out	0.01	1.08637	507	0.00	-7.32	54.10	10 097.47	end of test
2023.06.29 23:59:59	33	EURUSD.pro	sell	out	0.01	1.08637	508	0.00	-7.32	54.22	10 144.37	end of test
2023.06.29 23:59:59	34	EURUSD.pro	sell	out	0.01	1.08637	509	0.00	-7.32	63.59	10 200.64	end of test
2023.06.29 23:59:59	35	EURUSD.pro	sell	out	0.01	1.08637	510	0.00	-7.32	64.49	10 257.81	end of test
2023.06.29 23:59:59	36	EURUSD.pro	sell	out	0.01	1.08637	511	0.00	-7.32	63.30	10 313.79	end of test
2023.06.29 23:59:59	37	EURUSD.pro	sell	out	0.01	1.08637	512	0.00	-7.32	63.26	10 369.73	end of test
2023.06.29 23:59:59	38	EURUSD.pro	sell	out	0.01	1.08637	513	0.00	-7.32	72.42	10 434.83	end of test
2023.06.29 23:59:59	39	EURUSD.pro	sell	out	0.01	1.08637	514	0.00	-7.32	79.12	10 506.63	end of test
2023.06.29 23:59:59	40	EURUSD.pro	sell	out	0.01	1.08637	515	0.00	-7.32	73.36	10 572.67	end of test
2023.06.29 23:59:59	41	EURUSD.pro	sell	out	0.01	1.08637	516	0.00	-7.32	76.26	10 641.61	end of test
2023.06.29 23:59:59	42	EURUSD.pro	sell	out	0.01	1.08637	517	0.00	-7.32	74.50	10 708.79	end of test
2023.06.29 23:59:59	43	EURUSD.pro	sell	out	0.01	1.08637	518	0.00	-7.32	72.25	10 773.72	end of test
2023.06.29 23:59:59	44	EURUSD.pro	sell	out	0.01	1.08637	519	0.00	-7.32	70.78	10 837.18	end of test
2023.06.29 23:59:59	45	EURUSD.pro	sell	out	0.01	1.08637	520	0.00	-7.32	70.41	10 900.27	end of test
2023.06.29 23:59:59	46	EURUSD.pro	sell	out	0.01	1.08637	521	0.00	-7.32	72.46	10 965.41	end of test
2023.06.29 23:59:59	47	EURUSD.pro	sell	out	0.01	1.08637	522	0.00	-7.32	69.68	11 027.77	end of test
2023.06.29 23:59:59	48	EURUSD.pro	sell	out	0.01	1.08637	523	0.00	-7.32	69.72	11 090.17	end of test
2023.06.29 23:59:59	49	EURUSD.pro	sell	out	0.01	1.08637	524	0.00	-7.32	72.01	11 154.86	end of test
								0.00	-165.19	1 320.05	11 154.86	