

Strategy Tester Report

Blessing3 VolFilter

Pepperstone-Demo02 (Build 1361)

Symbol	XAUUSD (Gold vs US Dollar)				
Period	1 Minute (M1) 2022.06.01 01:05 - 2022.11.11 23:54 (2022.06.01 - 2022.11.12)				
Model	Every tick (the most precise method based on all available least timeframes)				
Parameters	Version_4_9_6_26="EA Settings: "; TradeComment="B4 VF"; EANumber=1; EmergencyCloseAll=false; LabelAcc="Account Trading Settings: "; ShutDown=false; StopTradePercent=10; NanoAccount=false; PortionPC=100; PortionChange=1; MaxDDPercent=65; MaxSpread=25; UseHolidayShutdown=true; Holidays="18/12-01/01"; PlaySounds=false; AlertSound="Alert.wav"; LabelIES="Indicator / Entry Settings: "; B3Traditional=true; ForceMarketCond=2; UseAnyEntry=false; MAEntry=0; CCIEntry=0; StdDevEntry=0; RSIEntry=2; BollingerEntry=1; IchimokuEntry=1; StochEntry=0; MACDEntry=1; VolFilter=0; LabelLS="Lot Size Settings: "; UseMM=true; LAF=0.25; Lot=0.01; Multiplier=1.4; LabelGS="Grid Settings: "; AutoCal=true; LabelATRTrFr="0:Chart, 1:M1, 2:M5, 3:M15, 4:M30, 5:H1, 6:H4, 7:D1, 8:W1, 9:MN1"; ATRTF=0; ATRPeriods=21; GAF=1.1; EntryDelay=2400; EntryOffset=5; UseSmartGrid=true; LabelTS="Trading Settings: "; MaxTrades=15; BreakEvenTrade=12; BEPlusPips=2; UseCloseOldest=false; CloseTradesLevel=5; ForceCloseOldest=true; MaxCloseTrades=4; CloseTPPips=10; ForceTPPips=0; MinTPPips=0; LabelHS="Hedge Settings: "; HedgeSymbol="USDCHF"; CorrPeriod=30; UseHedge=false; DDorLevel="DD"; HedgeStart=10; hLotMult=0.8; hMaxLossPips=30; hFixedSL=false; hTakeProfit=30; hReEntryPC=5; StopTrailAtBE=true; ReduceTrailStop=true; LabelES="Exit Settings: "; MaximizeProfit=false; ProfitSet=70; MoveTP=20; TotalMoves=5; UseStopLoss=false; SLPips=35; TSLPips=20; TSLPipsMin=3; UsePowerOutSL=false; POSLPips=600; UseFIFO=false; LabelEE="Early Exit Settings: "; UseEarlyExit=false; EEStartHours=3; EEFirstTrade=true; EEHoursPC=0.5; EEStartLevel=5; EELevelPC=10; EEAllowLoss=false; LabelAdv="Advanced Settings Change sparingly"; LabelGrid="Grid Size Settings: "; SetCountArray="4,4"; GridSetArray="25,50,100"; TP_SetArray="50,100,200"; LabelMA="MA Entry Settings: "; MAPeriod=100; MADistance=10; LabelCCI="CCI Entry Settings: "; CCIPeriod=14; LabelStdDev="StdDev Entry Settings: "; StdDevPeriod=15; sigma=1; LabelRSI="RSI Entry Settings: "; RSIbuy=60; RSI Sell=40; LabelBBS="Bollinger Bands Entry Settings: "; BollPeriod=10; BollDistance=10; BollDeviation=0.5; LabelIchi="Ichimoku Cloud Entry Settings: "; ICHI_TF=0; Tenkan_Sen=9; Kijun_Sen=26; Senkou_Span=52; useCloudBreakOut=true; useTenkenKijunX=2; usePriceXTenken=false; usePriceXKijun=false; useChikuspan=false; useCloudSL=false; LabelSto="Stochastic Entry Settings: "; BuySellStochZone=20; KPeriod=10; DPeriod=2; Slowing=2; LabelMACD="MACD Entry Settings: "; LabelMACDTF="0:Chart, 1:M1, 2:M5, 3:M15, 4:M30, 5:H1, 6:H4, 7:D1, 8:W1, 9:MN1"; MACD_TF=0; FastPeriod=12; SlowPeriod=26; SignalPeriod=9; MACDPrice=0; LabelVol="Volatility Filter Settings: "; LengthVol=8; TF_Vol=0; Level_Vol=0.5; LabelSG="Smart Grid Settings: "; LabelSGTF="0:Chart, 1:M1, 2:M5, 3:M15, 4:M30, 5:H1, 6:H4, 7:D1, 8:W1, 9:MN1"; RSI_TF=3; RSI_Period=14; RSI_Price=0; RSI_MA_Period=10; RSI_MA_Method=0; RSI_up=60; RSI_dn=40; LabelOS="Other Settings: "; RecoupClosedLoss=true; Level=7; slip=99; SaveStats=true; StatsPeriod=900; StatsInitialise=true; LabelUE="Email Settings: "; UseEmail=false; LabelEDD="At what DD% would you like Email warnings (Max: 49, Disable: 0)?"; EmailDD1=20; EmailDD2=30; EmailDD3=40; LabelEH="Number of hours before DD timer resets"; EmailHours=24; LabelDisplay="Used to Adjust Overlay"; displayOverlay=true; displayLogo=false; displayCCI=true; displayLines=true; displayXcord=100; displayYcord=22; displayCCIxCord=10; displayFont="Tahoma"; displayFontSize=7; displaySpacing=12; displayRatio=1; displayColor=White; displayColorProfit=Green; displayColorLoss=Red; displayColorFGnd=White; Debug=false; LabelOpt="These values can only be used while optimizing"; UseGridOpt=false; SetArray1=4; SetArray2=4; SetArray3=0; SetArray4=0; GridArray1=25; GridArray2=50; GridArray3=100; GridArray4=0; GridArray5=0; TPArry1=50; TPArry2=100; TPArry3=200; TPArry4=0; TPArry5=0;				
Bars in test	150917	Ticks modelled	10355330	Modelling quality	25.00%
Mismatched charts errors	0				
Initial deposit	10000.00	Spread			Current (10)
Total net profit	4033.69	Gross profit	12577.89	Gross loss	-8544.20
Profit factor	1.47	Expected payoff	1.34		
Absolute drawdown	2015.95	Maximal drawdown	4423.14 (33.64%)	Relative drawdown	33.64% (4423.14)
Total trades	3015	Short positions (won %)	1729 (72.87%)	Long positions (won %)	1286 (72.24%)
		Profit trades (% of total)	2189 (72.60%)	Loss trades (% of total)	826 (27.40%)
	Largest	profit trade	1170.39	loss trade	-203.58
	Average	profit trade	5.75	loss trade	-10.34
	Maximum	consecutive wins (profit in money)	27 (52.59)	consecutive losses (loss in money)	11 (-1200.03)
	Maximal	consecutive profit (count of wins)	1254.48 (4)	consecutive loss (count of losses)	-1200.03 (11)
	Average	consecutive wins	4	consecutive losses	2

