USDCAD - BACKTEST RESULTS FOR MARCH 30, 2025 – MAY 9, 2025

Symbol:	E USDCAD V M5		M5 ~ (S)
Date:	Custom period V	2025.03.30	2025.05.09
Forward:	No ~	2024.10.27	
Delays:	Zero latency, ideal execution		Select a delay to emulate slippage and requotes during trade execution
Modelling:	Every tick based on real ticks		✓ ✓ profit in pips for faster calculations
Deposit	1000 ~ USD	~ 1:50	∽ leverage
Optimization:	Disabled		✓ ✓ ✓ visual mode with the display of charts, indicators and trades
lance / Equity			
	-v -vvvvvvvvvv-		лания и малания и мал Подати и малания и мал
lepost Load			
125.03.30 2025.04.01 2025.04.01 2025.04.08 202	25.04.08 2025.04.08 2025.04.08 2025.04.09	4.09 2025.04.09 2025.04.15 2025.04.16 2025.04	<u> 1. h. h 1. h 1. h 1. h. h 1. h. h. h. h. h. h. h. h. h. h</u>

Trade Exposure History News 10 Mailbox 11 Calendar Company Alerts Articles Code Base Ex	Journal	🤷 Market 🕬 Signals 🤤
History Quality 97%		
lars	Ticks 3372746	Symbols
itial Deposit 1 000.00		
otal Net Profit 339.45	Balance Drawdown Absolute 0.00	Equity Drawdown Absolute 160
ross Profit 388.21	Balance Drawdown Maximal 4.41 (0.42%)	Equity Drawdown Maximal 187.74 (18.2
iross Loss -48.76	Balance Drawdown Relative 0.42% (4.41)	Equity Drawdown Relative 18.27% (187.
ofit Factor 7.96	Expected Payoff 1.16	Margin Level 110.5
covery Factor 1.81	Sharpe Ratio 6.20	Z-Score -1.10 (72.8
HPR 1.0010 (0.10%)	LR Correlation 1.00	OnTester result
1.0010 (0.10%)	LR Standard Error 9.79	
tal Trades 292	Short Trades (won %) 172 (81.40%)	Long Trades (won %) 120 (74.1)
tal Deals 584	Profit Trades (% of total) 229 (78.42%)	Loss Trades (% of total) 63 (21.5
Largest	profit trade 12.60	loss trade -2
Average	profit trade 1.70	loss trade -
Maximum	consecutive wins (\$) 11 (22.65)	consecutive losses (\$) 3 (-4
Maximal	consecutive profit (count) 24.69 (10)	consecutive loss (count) -4.4
Average	consecutive wins 5	consecutive losses
45	Entries by weekdays	270 Entries by months
0 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 Profes and losses by hours	0 Sun Mon Tue Wed Thu Fri Sat Profils and kosses by weekdays	0 Jan Feb Mar Apr May Jun Jul Aug Sep Oct Nov Dec
	0 Sun Mon Tue Wed Thu Fri Sat	170 Jan Feb Mar Apr May Jun Jul Aug Sep Oct Nov Dec
Correlation (Profits,MFE) 0.95	Correlation (Profits,MAE) 0.03	Correlation (MFE,MAE) -0.0

Overview Settings Inputs Backtest Graph Optimization Results Agents Journal

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