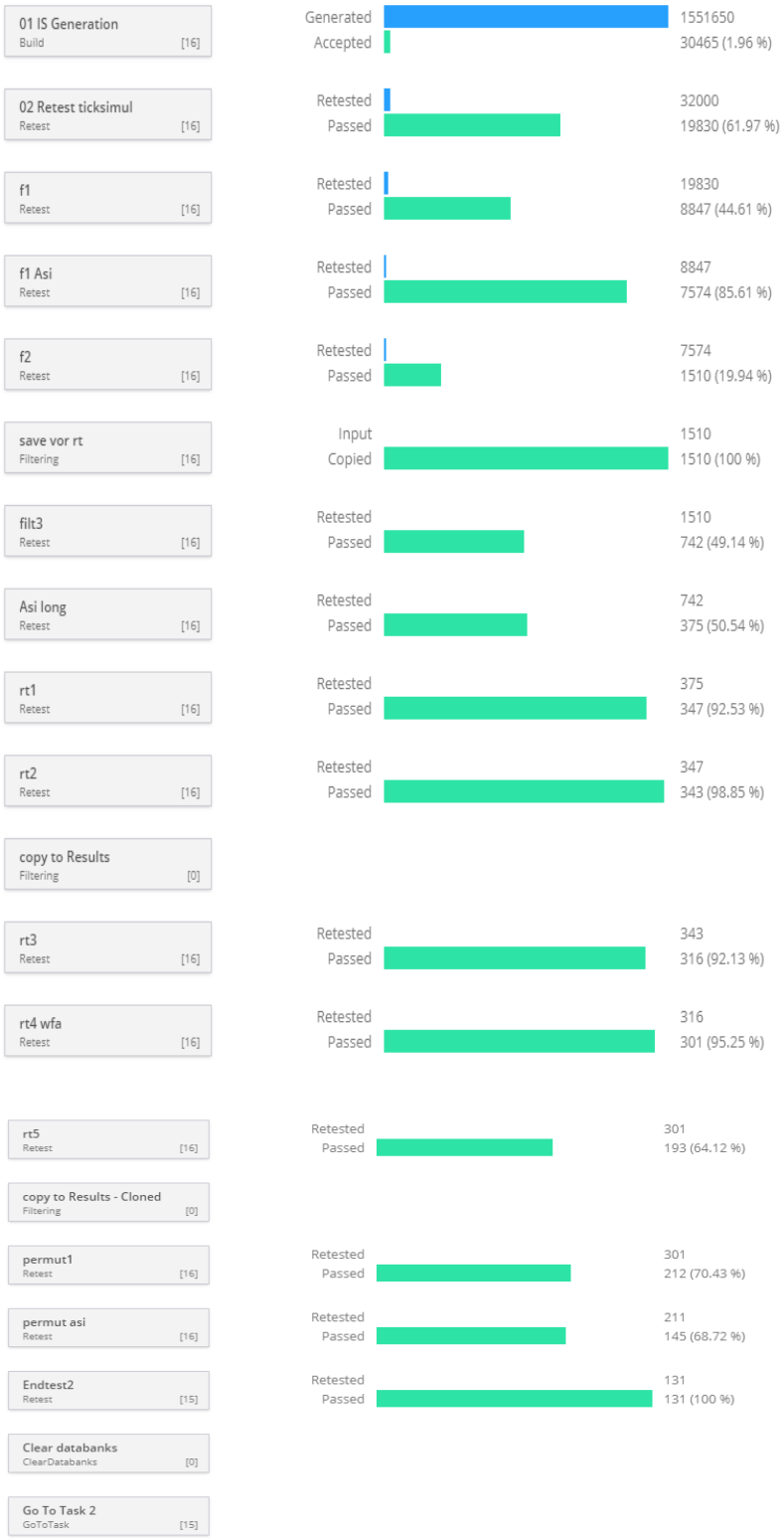
Q40 EURUSD M15 H1 workflow

# Inhaltsverzeichnis

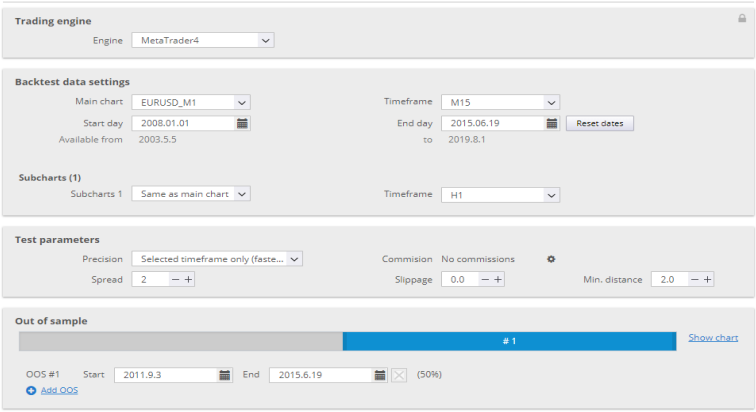
# Workflow

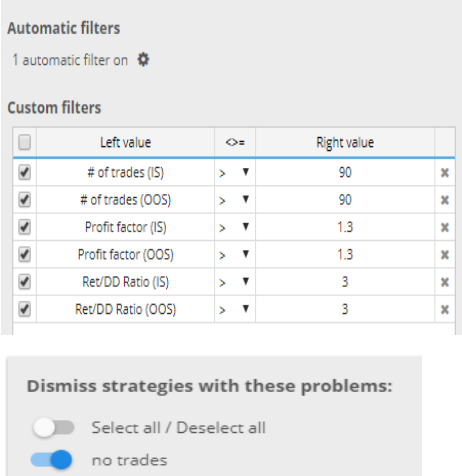
This workflow contains the following steps



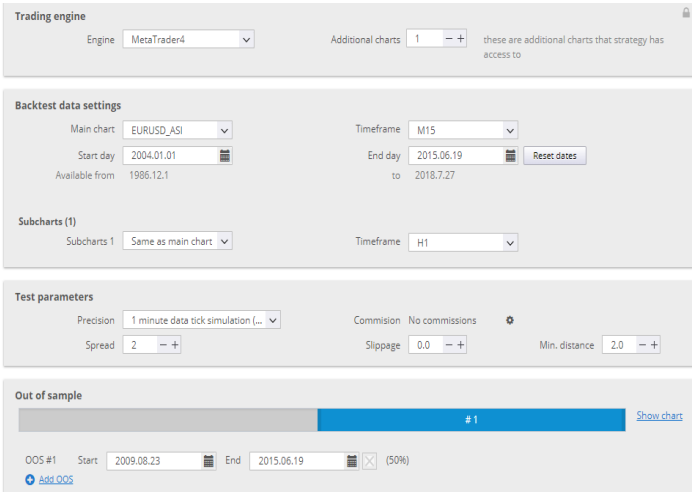

The generation was two weeks.

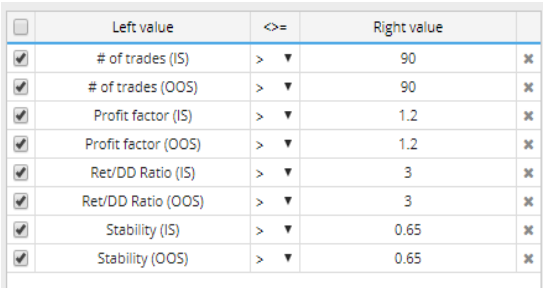
## Generation



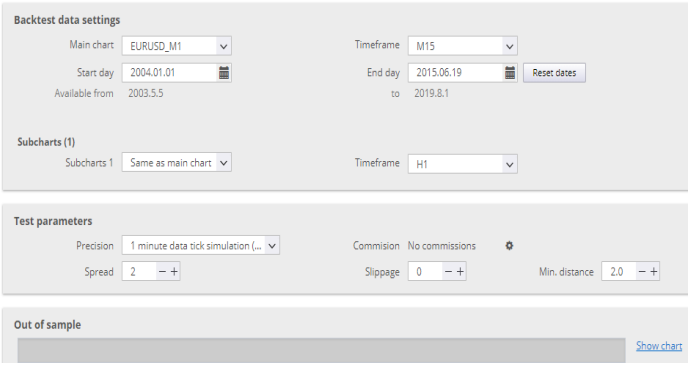



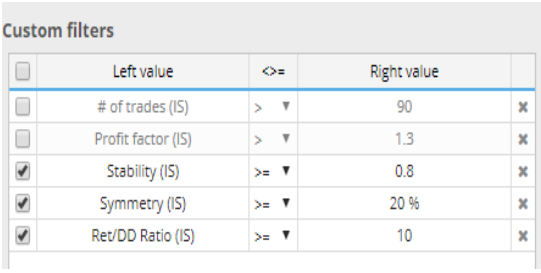

## Filter 02 Retest ticksimul




## Filter f1



## Filter f1 Asi

**Backtest data settings**

Main chart: EURUSD_ASI — Timeframe: M15
Start day: 2004.01.01 — End day: 2015.06.19 — Reset dates
Available from: 1986.12.1 — to: 2018.7.27

**Subcharts (1)**

Subcharts 1: Same as main chart — Timeframe: H1

**Test parameters**

Precision: 1 minute data tick simulation (... — Commision: No commissions
Spread: 2 — Slippage: 0 — Min. distance: 2.0

**Out of sample**

Show chart

**Custom filters**

| | Left value | <>= | Right value | |
|---|---|---|---|---|
| ☐ | # of trades (IS) | > | 90 | ✖ |
| ☐ | Profit factor (IS) | > | 1.3 | ✖ |
| ☑ | Stability (IS) | >= | 0.8 | ✖ |
| ☑ | Symmetry (IS) | >= | 20 % | ✖ |
| ☑ | Ret/DD Ratio (IS) | >= | 10 | ✖ |

## Filter f2

**Backtest data settings**

Main chart: EURUSD_ASI — Timeframe: M15
Start day: 2004.01.01 — End day: 2015.06.19 — Reset dates
Available from: 1986.12.1 — to: 2018.7.27

**Subcharts (1)**

Subcharts 1: Same as main chart — Timeframe: H1

**Test parameters**

Precision: 1 minute data tick simulation (... — Commision: No commissions
Spread: 2 — Slippage: 0 — Min. distance: 2.0

**Out of sample**

Show chart

| | Left value | <>= | Right value |
|---|---|---|---|
| ☐ | # of trades (IS) | > | 90 |
| ☐ | Profit factor (IS) | > | 1.3 |
| ☑ | Stability (IS) | >= | 0.8 |
| ☑ | Symmetry (IS) | >= | 20 % |
| ☑ | Ret/DD Ratio (IS) | >= | 10 |

## Filter f3

**Backtest data settings**

Main chart: EURUSD_M1 — Timeframe: M15
Start day: 2012.01.01 — End day: 2015.06.13 — Reset dates
Available from: 2003.5.5 — to: 2019.8.1

**Subcharts (1)**

Subcharts 1: Same as main chart — Timeframe: H1

**Test parameters**

Precision: 1 minute data tick simulation (... — Commision: No commissions
Spread: 2 — Slippage: 0.0 — Min. distance: 2.0

| | Left value | <>= | Right valu |
|---|---|---|---|
| ☐ | # of trades (IS) | > | 90 |
| ☐ | Profit factor (IS) | > | 1.2 |
| ☑ | Ret/DD Ratio (IS) | > | 4 |
| ☑ | Stability (IS) | > | 0.8 |

## Filter AsiLong

**Backtest data settings**

Main chart: EURUSD_ASI — Timeframe: M15
Start day: 1986.12.1 — End day: 2015.06.16 — Reset dates
Available from: 1986.12.1 — to: 2018.7.27

**Subcharts (1)**

Subcharts 1: Same as main chart — Timeframe: H1

**Test parameters**

Precision: 1 minute data tick simulation (... — Commision: No commissions
Spread: 2 — Slippage: 0.0 — Min. distance: 2.0

**Out of sample**

Show chart

Add OOS

| | Left value | <>= | Right value |
|---|---|---|---|
| ☐ | # of trades (IS) | > | 90 |
| ☐ | Profit factor (IS) | > | 1.2 |
| ☑ | Ret/DD Ratio (IS) | > | 10 |
| ☑ | Stability (IS) | > | 0.8 |

# Filter rt1

**Backtest data settings**

Main chart: EURUSD_M1 — Timeframe: M15
Start day: 2004.01.01 — End day: 2015.06.19 — Reset dates
Available from: 2003.5.5 — to: 2019.8.1

**Subcharts (1)**

Subcharts 1: Same as main chart — Timeframe: H1

**Test parameters**

Precision: 1 minute data tick simulation (... — Commision: No commissions
Spread: 2 — Slippage: 0.0 — Min. distance: 2.0

**Out of sample**

Show chart

**Strategy filtering conditions**

Configure how the strategies will be recognized as PASSED or FAILED.
If strategy fails any of the filter below (including cross check filters) it will be marked as FAILED.

Delete FAILED strategies from databank

**Automatic filters**

No automatic filters on

**Custom filters**

| | Left value | <>= | Right value | |
|---|---|---|---|---|
| | # of trades (IS) | > | 90 | × |
| | Profit factor (IS) | > | 1.2 | × |
| | Ret/DD Ratio (IS) | > | 3 | × |
| | Stability (IS) | > | 0.65 | × |

**Monte Carlo trades manipulation** | 2 tests with 100 simulations | 2 conditions

**Cross check - Monte Carlo trades manipulation**

This cross check uses Monte Carlo method to perform various simulations of resulting equity curve by manipulating the order of the trades.
It allows you to quickly assess how much the good results are dependent on order of the trades.

Settings | Filtering

Number of simulations: 100

| Use | Name |
|---|---|
| ☑ | Randomize trades order, with method Resampling |
| ☑ | Randomly skip trades, with probability 10 % |

Default
Method: Resampli...
undefined

Settings | **Filtering**

If you define any conditions here they will be evaluated after this cross check is computed.
If strategy fails these conditions, it will be dismissed (thrown away) and no further cross check will be evaluated.

| | Left value | <>= | Right value |
|---|---|---|---|
| ☑ | Net profit (MC trades, Conf. level 80%) | >= | 60% of Net profit |
| ☑ | Max DD % (MC trades, Conf. level 80%) | <= | 175% of Max DD % |

# Filter rt2

**Backtest data settings**

Main chart: EURUSD_M1 — Timeframe: M15
Start day: 2004.01.01 — End day: 2015.06.19 — Reset dates
Available from: 2003.5.5 — to: 2019.8.1

**Subcharts (1)**

Subcharts 1: Same as main chart — Timeframe: H1

**Test parameters**

Precision: 1 minute data tick simulation (... — Commision: No commissions
Spread: 2 — Slippage: 0.0 — Min. distance: 2.0

**Out of sample**

Show chart

Add OOS

**STANDARD (SLOW)**

Cross checks that require multiple additional backtests

Retest on additional markets

Monte Carlo retest methods

Delete FAILED strategies fr

**Automatic filters**

No automatic filters on

**Custom filters**

| Left value |
|---|
| # of trades (IS) |
| # of trades (OOS) |
| Profit factor (IS) |
| Profit factor (OOS) |
| Ret/DD Ratio (IS) |
| Ret/DD Ratio (OOS) |
| Stability (IS) |
| Stability (OOS) |

Number of simulations 150

| Use | Name |
|---|---|
| ☑ | Randomize history data, with probability 30 % and max price change 5 % of ATR |
| ☐ | Randomize min distance from price from 0 to 10 |
| ☑ | Randomize slippage from 0 to 3 |
| ☑ | Randomize spread from 1 to 3 |
| ☑ | Randomize starting bar, with max change 100 |
| ☑ | Randomize strategy parameters, with probability 10 % and max change 5 % |

Default
Probability 30
Max change 5
undefined

Settings | **Filtering**

If you define any conditions here they will be evaluated after this cross check is computed.
If strategy fails these conditions, it will be dismissed (thrown away) and no further cross check will be evaluated.

| | Left value | <>= | Right value |
|---|---|---|---|
| ☑ | Net profit (MC retest, Conf. level 80%) | >= | 50% of Net profit |
| ☑ | Max DD % (MC retest, Conf. level 80%) | <= | 200% of Max DD % |

## *Filter rt3*

**Backtest data settings**
Main chart EURUSD_M1 — Timeframe M15
Start day 2004.01.01 — End day 2015.06.13 — Reset dates
Available from 2003.5.5 — to 2019.8.1

**Subcharts (1)**
Subcharts 1 Same as main chart — Timeframe H1

**Test parameters**
Precision 1 minute data tick simulation (... — Commision No commissions
Spread 2 — Slippage 0.0 — Min. distance 2.0

**Out of sample**
Show chart

Delete FAILED s

**Automatic filters**
No automatic filters on

**Custom filters**

| | Left value |
|---|---|
| ☐ | # of trades ( |
| ☐ | Profit factor |
| ☐ | Ret/DD Ratio |
| ☐ | Stability (IS |

**Opt. Profile / Sys. Param. Permutation**

This cross check performs optimization of the strategy and then evaluates its Optimization profile - see the conditions in filter.

**Settings** | Filtering

Optimize: Periods, Exit types
Maximum tests: 300
you can limit the number of optimizations, and this lim

Settings | **Filtering**

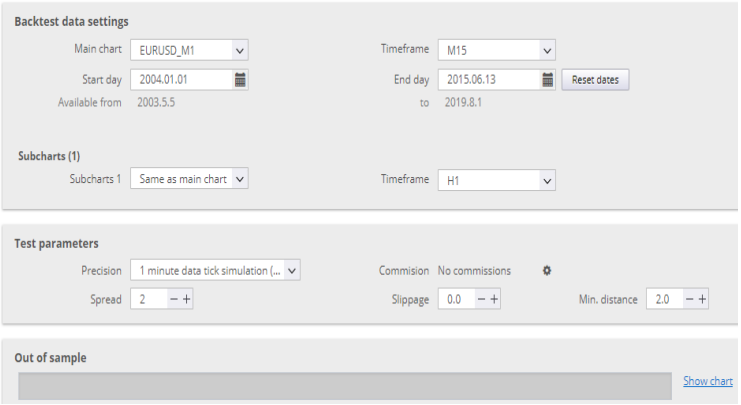
**Optimization Profile conditions**
Conditions below are evaluated. Cross check fails if any of them fail.

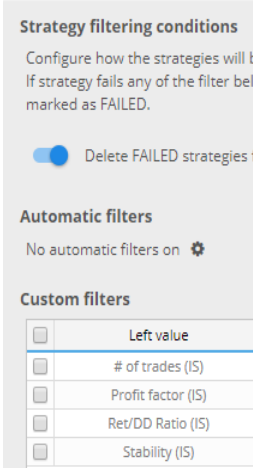
% of Profitable Optimizations > 30
Average profit (in $) of all optimizations is > $ 0
Uniform distribution - less than 5 changes from
Best Optimization profit < 3 StDev of average pr

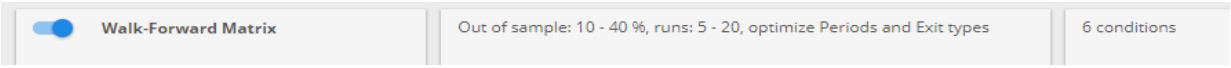
**System Parameters Permutation conditions**
Cross check fails if any of the conditions below fails.

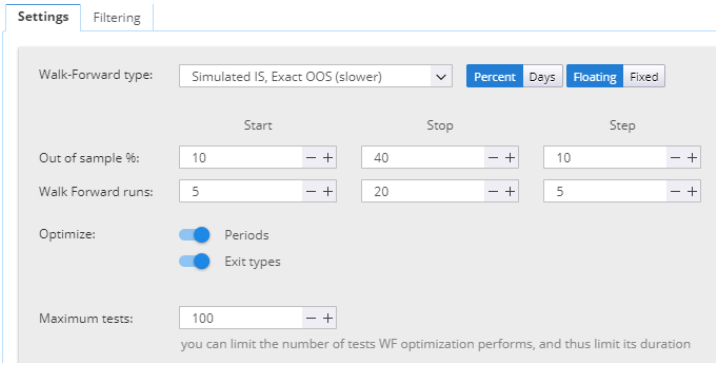
| | Left value | <>= | Right value |
|---|---|---|---|
| ☑ | Net profit (Median) | > | 0 |

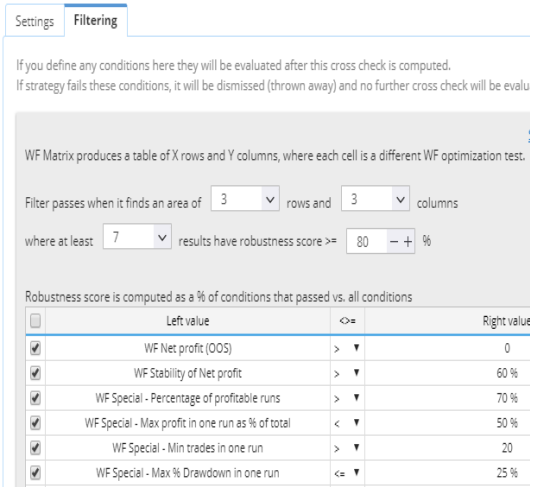
## *Filter rt4 wfa*



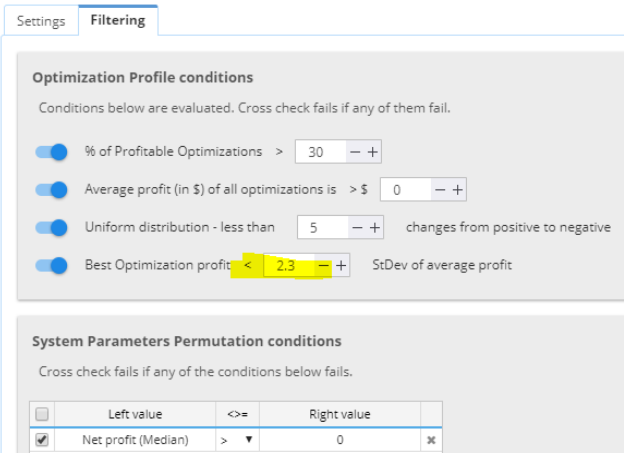




## *Filter Rt5*

Same as rt3 but



## *Filter permut1*

**Backtest data settings**

Main chart: EURUSD_M1 | Timeframe: M15
Start day: 2008.01.01 | End day: 2015.06.13 | Reset dates
Available from: 2003.5.5 | to: 2019.8.1

**Subcharts (1)**

Subcharts 1: Same as main chart | Timeframe: H1

**Test parameters**

Precision: 1 minute data tick simulation (... | Commision: No commissions
Spread: 2 | Slippage: 0.0 | Min. distance: 2.0

Opt. Profile / Sys. Param. Permutation | Max optimizations: 500 | 5 conditions

**Optimization Profile conditions**

Conditions below are evaluated. Cross check fails if any of them fail.

- % of Profitable Optimizations > 30
- Average profit (in $) of all optimizations is > $ 0
- Uniform distribution - less than 5 changes from positive to negative
- Best Optimization profit < 2.5 StDev of average profit

## *Filter permut asi*

**Backtest data settings**

Main chart: EURUSD_ASI | Timeframe: M15
Start day: 2008.01.01 | End day: 2015.06.13 | Reset dates
Available from: 1986.12.1 | to: 2018.7.27

**Subcharts (1)**

Subcharts 1: Same as main chart | Timeframe: H1

**Test parameters**

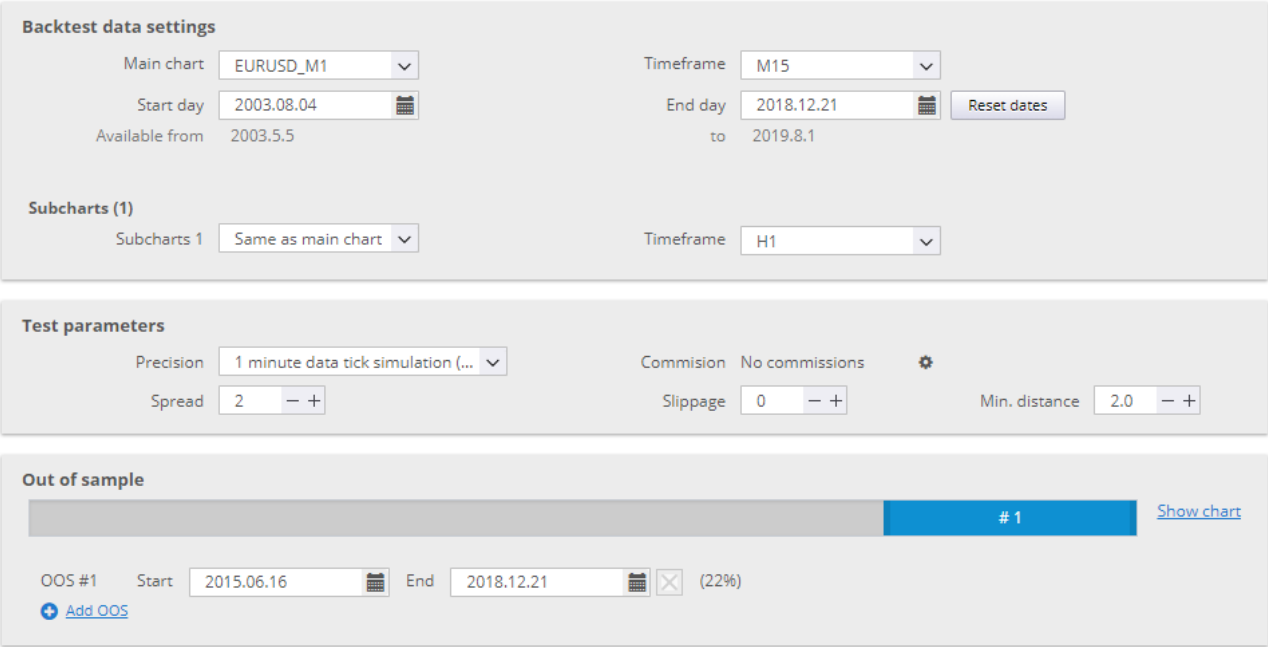
Precision: 1 minute data tick simulation (... | Commision: No commissions
Spread: 2 | Slippage: 0.0 | Min. distance: 2.0

**Optimization Profile conditions**

Conditions below are evaluated. Cross check fails if any of them fail.

- % of Profitable Optimizations > 30
- Average profit (in $) of all optimizations is > $ 0
- Uniform distribution - less than 5 changes from positive to negative
- Best Optimization profit < 2.5 StDev of average profit

## *Make Endtest*




## *Build Portfolio*