

# From Idea to Reality

Quant Strategies Built for Bear & Bull Market Dominance



&



THE BEAR & BULL  
QUANT CARTEL

Why MT4 Tick-Based Backtesting Is the Final Truth for Algorithmic Trading

# CHAPTER 1

## What this guide is NOT

- This is not a beginner explanation
- No “click here, click there” instructions
- No marketing talk

## What this guide IS

### A realistic explanation of:

- why tick data exists
- what MT4 actually tests
- and why serious EA builders always end up in MT4, even if they start in generators like EA Studio

## What is Tick Data Suite?

Tick Data Suite (TDS) is not a strategy tool.  
It is a reality injection for MT4.

## What does Tick Data Suite actually do?

### Tick Data Suite:

- imports real historical ticks (bid/ask per tick)
- reconstructs:
  - spread at each moment
  - intrabar price movement
  - volatility
  - gaps & news spikes
- replaces fake MT4 modelling with real market behavior

### In other words:

TDS forces MT4 to test the way the market actually behaves.

## What does the MetaTrader 4 Backtester actually do?

The MT4 Strategy Tester:

- simulates order execution
- calculates:
  - spread impact
  - slippage
  - stop loss / take profit fills
  - margin usage
  - floating drawdown
- and most importantly: order timing per tick

### Without Tick Data Suite:

**MT4 uses:**


- “Every tick (simulated)”
- artificial ticks
- fixed spreads

 this is NOT how brokers operate

### With Tick Data Suite:

**MT4 uses:**


- real ticks
- real spread variation
- realistic fills

 this is as close as possible to live trading

## Why this is crucial for algo builders

### An EA can:

 look perfect in generators


 fail in live trading

### Why?

Because the market does not move per candle, but per tick.

### Typical things only MT4 + TDS reveals:

- SL hit within a candle
- TP missed due to spread widening
- entry not filled by a small margin
- breakeven that activates too late
- scalps that only work on “ideal” ticks

 Things that EA Studio / StrategyQuant do not simulate at the execution level.

🤔 “But EA Studio is almost always the same as MT4...”

That’s correct.

And that’s good news, not a contradiction.

**EA Studio is:**

- a strategy discovery engine
- based on:
  - bar-based logic
  - fixed assumptions
  - mathematical consistency

**MT4 + TDS is:**

- an execution reality check
- based on:
  - tick flow
  - broker mechanics
  - market friction

## **The right mindset:**

EA Studio = idea validation

MT4 + Tick Data = reality filter

You use both, but for different purposes.

## **The professional workflow**

- Build the strategy in EA Studio
- Run robustness checks
- Final validation in MT4 with Tick Data Suite

## **Only then:**

- **Demo trading**
- **live trading**
- **or copy trading**
- **or portfolio deployment**

 **MT4 + TDS is not an extra step**

**It is the final gatekeeper.**

**Generators create strategies.**

**Tick-based MT4 backtests eliminate illusions.**

**Only what remains there deserves live capital.**

Symbol	Downloaded...	Start date	Oldest downl...	Most recent...	
Majors					
EURUSD	8,312	4/05/2003	4/05/2003	3/02/2026	⋮ ⏴
GBPUSD	0	4/05/2003	-	-	⋮ ⏴
USDJPY	8,327	4/05/2003	4/05/2003	18/02/2026	⋮ ⏴
USDCAD	0	3/08/2003	-	-	⋮ ⏴
USDCHF	0	4/05/2003	-	-	⋮ ⏴
AUDUSD	0	3/08/2003	-	-	⋮ ⏴
NZDUSD	0	3/08/2003	-	-	⋮ ⏴
Minors					
USDCNH	0	27/06/2012	-	-	⋮ ⏴
USDDKK	0	4/08/2003	-	-	⋮ ⏴
USDHKD	0	13/03/2007	-	-	⋮ ⏴
USDHUF	0	13/03/2007	-	-	⋮ ⏴
USDMXN	0	13/03/2007	-	-	⋮ ⏴
USDNOK	0	4/08/2003	-	-	⋮ ⏴
USDPLN	0	13/03/2007	-	-	⋮ ⏴
USDSEK	0	4/08/2003	-	-	⋮ ⏴
USDSGD	0	16/11/2004	-	-	⋮ ⏴
USDTRY	0	13/03/2007	-	-	⋮ ⏴
USDZAR	0	1/12/1999	-	-	⋮ ⏴
Crosses					
AUDCAD	0	3/01/2006	-	-	⋮ ⏴
AUDCHF	0	1/03/2006	-	-	⋮ ⏴
AUDJPY	0	30/11/2003	-	-	⋮ ⏴
AUDNZD	0	12/12/2006	-	-	⋮ ⏴
AUDSGD	0	14/03/2007	-	-	⋮ ⏴
CADCHF	0	2/01/2006	-	-	⋮ ⏴
CADHKD	0	13/03/2007	-	-	⋮ ⏴
CADJPY	0	25/10/2004	-	-	⋮ ⏴
CHFJPY	0	3/08/2003	-	-	⋮ ⏴
CHFSGD	0	4/06/2007	-	-	⋮ ⏴
EURAUD	0	7/10/2005	-	-	⋮ ⏴

Total size on disk: 4,22 GB | Free space: 762,61 GB

## CHAPTER 2 – Tick Data Selection: What You See Here and Why It's Crucial

### What do you see in this screen?

This screen is the Tick Data Suite Data Manager overview.

Here you define which market data MT4 is allowed to use later for tick-based backtests.

Symbol	Downloaded...	Start date	Oldest downl...	Most recent...	
▣ Majors					
EURUSD	8,312	4/05/2003	4/05/2003	3/02/2026	⋮ 📄
GBPUSD	0	4/05/2003	-	-	⋮ 📄
USDJPY	8,327	4/05/2003	4/05/2003	18/02/2026	⋮ 📄
USDCAD	0	3/08/2003	-	-	⋮ 📄
USDCHF	0	4/05/2003	-	-	⋮ 📄
AUDUSD	0	3/08/2003	-	-	⋮ 📄
NZDUSD	0	3/08/2003	-	-	⋮ 📄
▣ Minors					
USDCNH	0	27/06/2012	-	-	⋮ 📄
USDDKK	0	4/08/2003	-	-	⋮ 📄
USDHKD	0	13/03/2007	-	-	⋮ 📄
USDHUF	0	13/03/2007	-	-	⋮ 📄
USDMXN	0	13/03/2007	-	-	⋮ 📄
USDNOK	0	4/08/2003	-	-	⋮ 📄
USDPLN	0	13/03/2007	-	-	⋮ 📄
USDSEK	0	4/08/2003	-	-	⋮ 📄
USDSGD	0	16/11/2004	-	-	⋮ 📄
USDTRY	0	13/03/2007	-	-	⋮ 📄
USDZAR	0	1/12/1999	-	-	⋮ 📄
▣ Crosses					
AUDCAD	0	3/01/2006	-	-	⋮ 📄
AUDCHF	0	1/03/2006	-	-	⋮ 📄
AUDJPY	0	30/11/2003	-	-	⋮ 📄
AUDNZD	0	12/12/2006	-	-	⋮ 📄
AUSGD	0	14/03/2007	-	-	⋮ 📄
CADCHF	0	2/01/2006	-	-	⋮ 📄
CADHKD	0	13/03/2007	-	-	⋮ 📄
CADJPY	0	25/10/2004	-	-	⋮ 📄
CHFJPY	0	3/08/2003	-	-	⋮ 📄
CHFSGD	0	4/06/2007	-	-	⋮ 📄
EURAUD	0	7/10/2005	-	-	⋮ 📄

Total size on disk: 4,22 GB | Free space: 762,61 GB

**Specifically, for each symbol you see:**

### Symbol

The currency pair (Majors, Minors, Crosses)

### Downloaded ticks

How many real ticks are already available locally

### Start date

From when tick data is available

### Oldest downloaded / Most recent

The actual period that has already been downloaded

### At the bottom, you also see:

- Total disk space used by your tick data
- Free space (important: tick data consumes a lot of disk space)

Symbol	Downloaded...	Start date	Oldest downl...	Most recent...	
Majors					
EURUSD	8,312	4/05/2003	4/05/2003	3/02/2026	⋮ ⚙
GBPUSD	0	4/05/2003	-	-	⋮ ⚙
USDJPY	8,327	4/05/2003	4/05/2003	18/02/2026	⋮ ⚙
USDCAD	0	3/08/2003	-	-	⋮ ⚙
USDCHF	0	4/05/2003	-	-	⋮ ⚙
AUDUSD	0	3/08/2003	-	-	⋮ ⚙
NZDUSD	0	3/08/2003	-	-	⋮ ⚙
Minors					
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USDHKD	0	13/03/2007	-	-	⋮ ⚙
USDHUF	0	13/03/2007	-	-	⋮ ⚙
USDMXN	0	13/03/2007	-	-	⋮ ⚙
USDNOK	0	4/08/2003	-	-	⋮ ⚙
USDPLN	0	13/03/2007	-	-	⋮ ⚙
USDSEK	0	4/08/2003	-	-	⋮ ⚙
USDSGD	0	16/11/2004	-	-	⋮ ⚙
USDTRY	0	13/03/2007	-	-	⋮ ⚙
USDZAR	0	1/12/1999	-	-	⋮ ⚙
Crosses					
AUDCAD	0	3/01/2006	-	-	⋮ ⚙
AUDCHF	0	1/03/2006	-	-	⋮ ⚙
AUDJPY	0	30/11/2003	-	-	⋮ ⚙
AUDNZD	0	12/12/2006	-	-	⋮ ⚙
AUDSGD	0	14/03/2007	-	-	⋮ ⚙
CADCHF	0	2/01/2006	-	-	⋮ ⚙
CADHKD	0	13/03/2007	-	-	⋮ ⚙
CADJPY	0	25/10/2004	-	-	⋮ ⚙
CHFJPY	0	3/08/2003	-	-	⋮ ⚙
CHFSGD	0	4/06/2007	-	-	⋮ ⚙
EURAUD	0	7/10/2005	-	-	⋮ ⚙

Total size on disk: 4,22 GB | Free space: 762,61 GB

## 🎯 What can you do here?

This is where you decide which reality you want to test.

### With Tick Data Suite, you can:

- download tick data per symbol
- define exactly:
  - which markets
  - which period
  - which level of granularity
- force MT4 to work only with that data

👉 This is NOT a “download everything and done” screen.

It is a filter before your backtest.

## Important rule

NEVER download tick data for symbols that your broker does not support.

### Why?

#### Because:

#### Every broker has:

- different symbols
- different contract specifications
- different spreads
- different tick flows

#### Tick data from an unsupported symbol is:


- irrelevant
- misleading
- sometimes even unusable in MT4


## Example:

Your broker trades EURUSD, USDJPY, XAUUSD

→ then you download ONLY those symbols

- no exotic pairs “just because they are available”

 More data ≠ better backtest

 Relevant data = accurate backtest

## Why do many pairs show “0 ticks”?

That’s normal.

### **This means:**

- tick data is available
- but not yet downloaded

Tick Data Suite only downloads what you explicitly select.

### **This is designed intentionally:**

- to save disk space
- to maintain high performance
- to force you to be selective

### **Professional builders:**

- don’t download everything
- only download their live trading universe

## Relationship with the MetaTrader 4 Backtester

This screen determines what MT4 is able to simulate.

### **Without tick data:**


MT4 uses:

- simulated ticks
- fixed spreads
- bar-based assumptions

### **With tick data:**

MT4 uses:

- real bid/ask per tick
- spread variation
- intrabar movement
- realistic order fills

 The MT4 backtester is only as good as the tick data you select here.

## Practical guideline

For a professional setup:

First define clearly:

- which broker
- which symbols
- which period is relevant for live trading

Download only those symbols

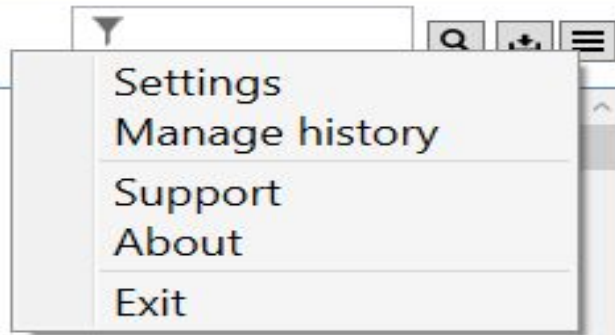
Download sufficient history  
(at least equal to your EA Studio  
backtest)

Never test with data you cannot access  
live

**Tick Data Suite is not a data  
collector.**

**It is a reality filter.**

**What you select here determines  
what MT4 will later be able to  
validate.**

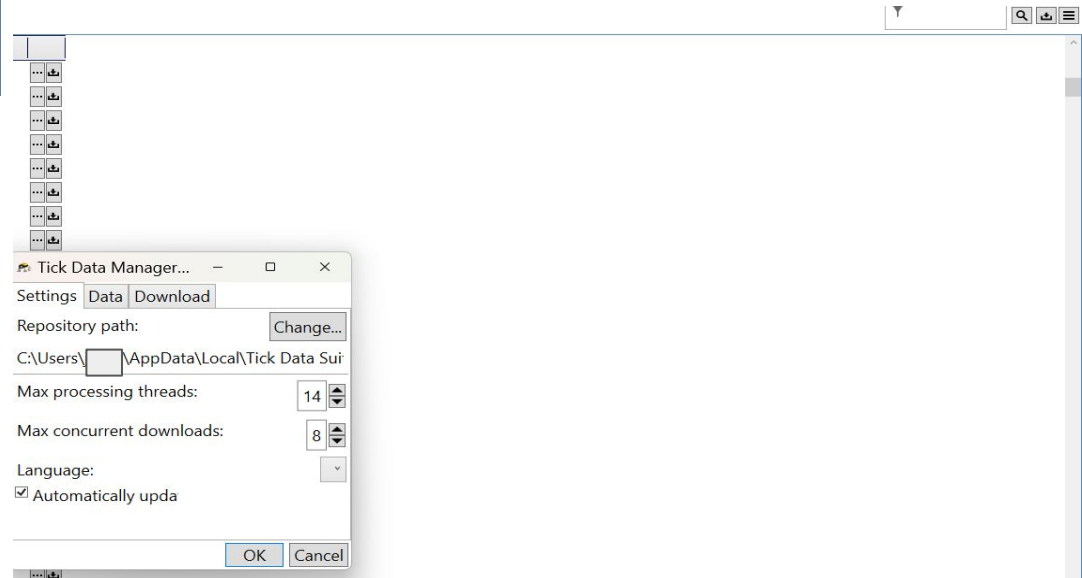


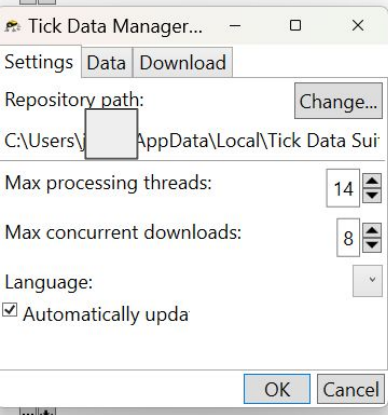
## CHAPTER 3 – Tick Data Suite Settings (Basic Configuration)

You open this menu by clicking the three lines in the top right and selecting **Settings**.

Here you define how Tick Data Suite handles data, not what you download.

So this chapter is about behavior and control, not about symbols.





## Settings Tab – Performance & Stability

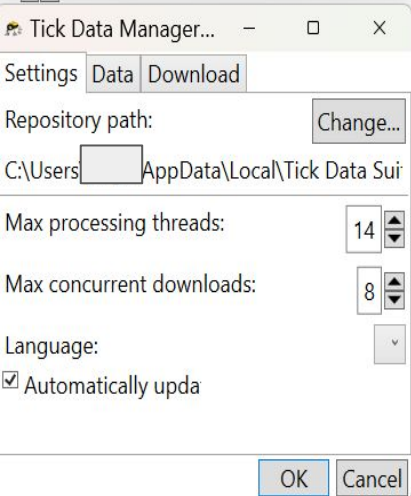
### Repository Path

This is the folder where all tick data is stored locally.

### Best practice:

- Use a drive with sufficient free space
- Only change this before starting large downloads

Tick data can easily take up multiple gigabytes.



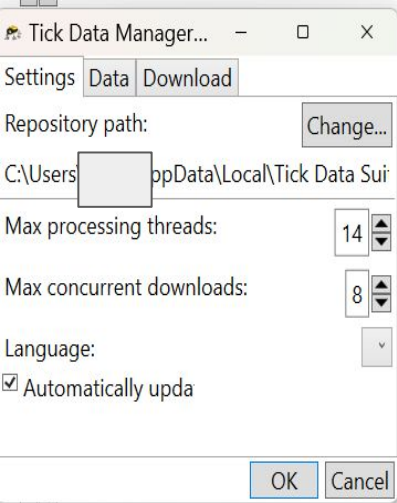
## Max Processing Threads

Number of CPU threads used for:

- decompressing
- processing
- importing

👉 Can be set high on a strong PC

👉 Affects processing speed, not the data itself



## Max Concurrent Downloads

Number of simultaneous downloads

### Guideline:

- Too high → unstable downloads
- Too low → slow

👉 Moderate setting = most stable result

Download mirrors

- Use content delivery network
- Use the eareview.net mirror
- Use the eareview.net Alpari mirror

Quick download

Start date

- Last downloaded date
- Symbol start date
- Custom:

End date

- Most recent available date
- Custom:

## Download Tab – Source & Period

### Download Mirrors

Here you choose where Tick Data Suite retrieves its data from.

- CDN (content delivery network)
- eareview.net
- eareview.net Alpari mirror

- ✓ Multiple sources = more reliable downloads
- ✓ Leave this enabled by default

### Download mirrors

- Use content delivery network
- Use the eareview.net mirror
- Use the eareview.net Alpari mirror

### Quick download

#### Start date

- Last downloaded date
- Symbol start date
- Custom:  

#### End date

- Most recent available date
- Custom:  

## Start & End Date (Quick Download)

### Here you define:

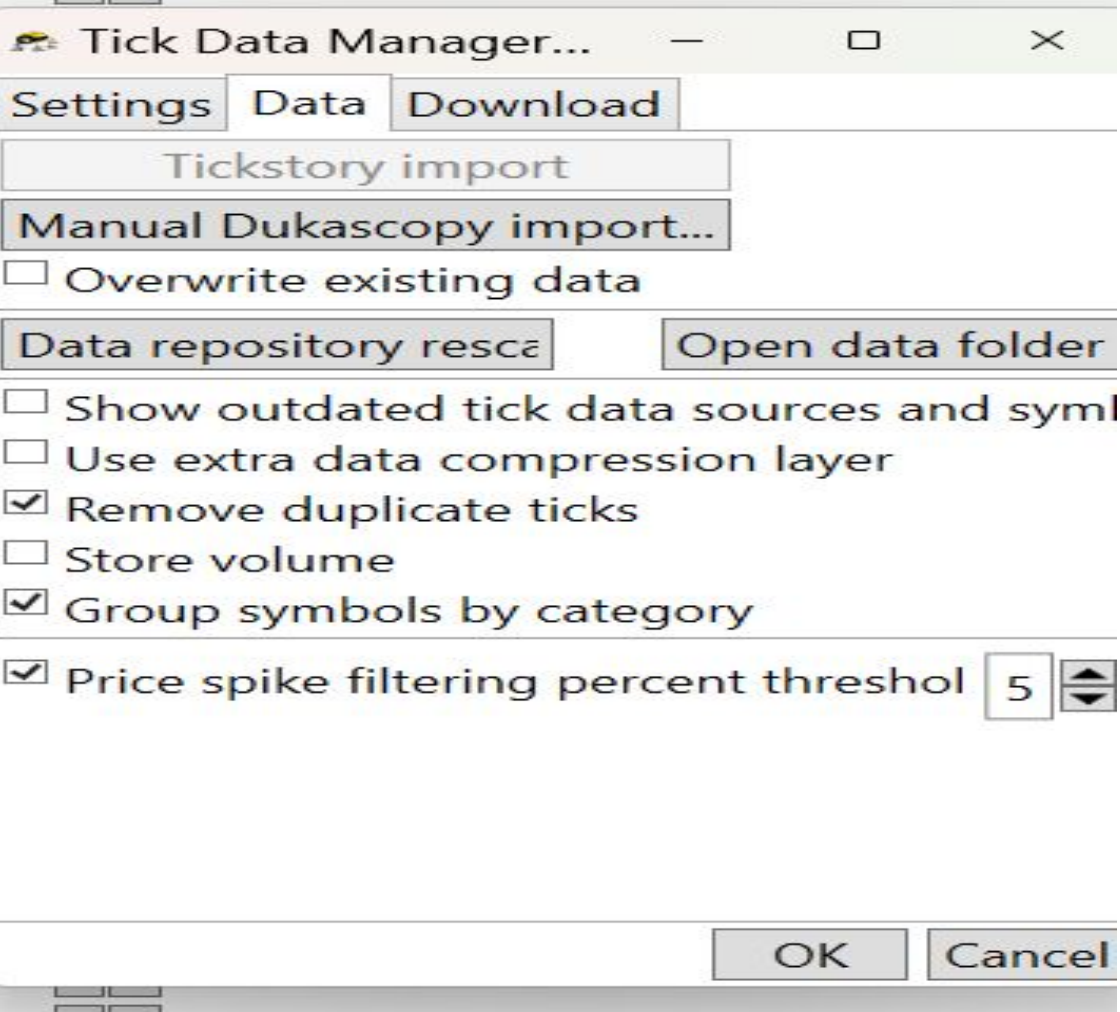
- from when
- until when  
tick data will be downloaded.

### Typical setup:

- Start: Symbol start date or Last downloaded date
- End: Most recent available date

### 👉 This helps you avoid:

- unnecessary downloads
- gaps in your data



## Data Tab – Data Quality & Filtering

This is an important but often misunderstood tab.

### Overwrite Existing Data

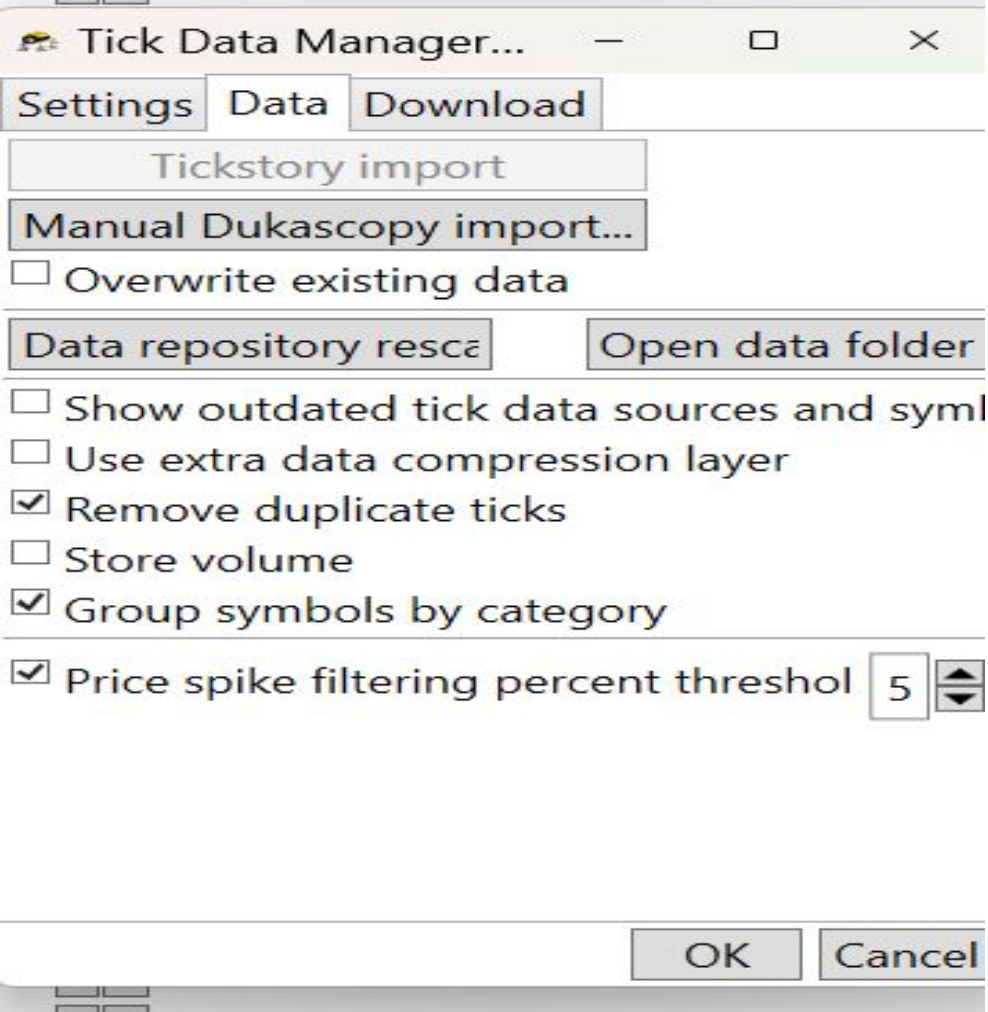
 Leave OFF

Only use this if you intentionally want to re-import everything.

### Remove Duplicate Ticks

 Leave ON

Removes duplicate ticks → cleaner data.

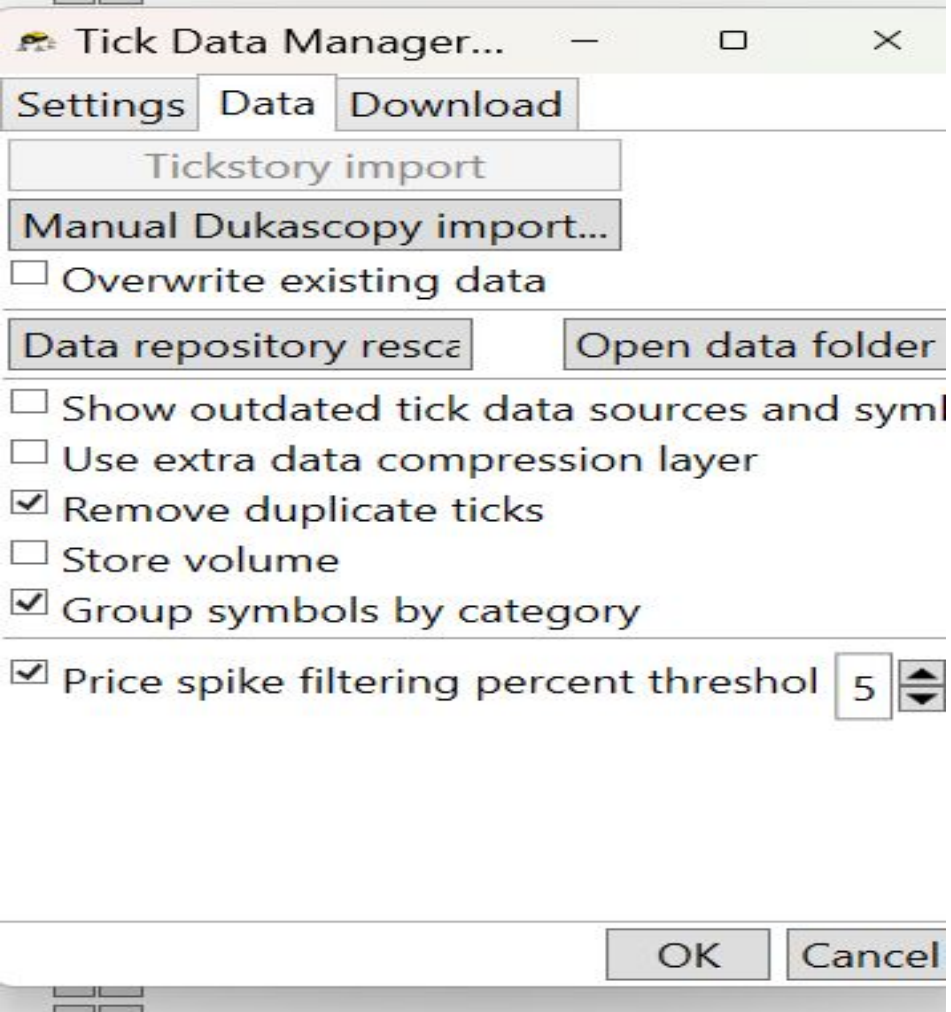


## Price Spike Filtering

Filters extreme spikes that are not real market movements.

- 5% is a safe default
- Too low = real volatility gets filtered out
- Too high = fake spikes remain

👍 This is not curve fitting, but data correction.



## Store Volume

### Only useful if:

- your strategy uses volume
- or you analyze volume-based logic

**Otherwise:** not necessary.

## Important mindset

These settings do not improve a strategy.

They make sure poor data does not ruin your strategy.

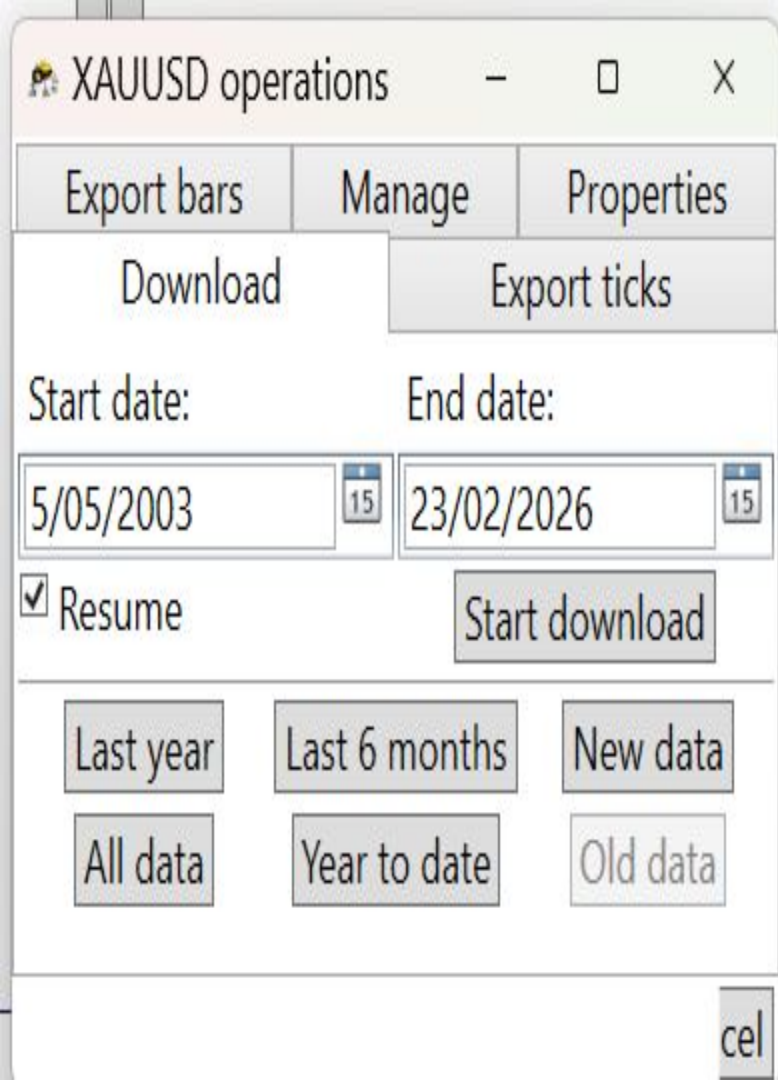
### Tick Data Suite:

- does not make your EA better
- but prevents it from looking better than it really is

## Key summary sentence

Chapter 3 is not about what you test,  
but about how clean that test is.

Correct settings = honest backtest.



## CHAPTER 4 – Downloading Tick Data per Symbol

This screen opens when you click the three dots (...) next to a symbol in Tick Data Suite and select **Download** (for example, XAUUSD).

Only after this action does the per-symbol download window appear.

From this point, Tick Data Suite works fully autonomously.

### Correct step-by-step action

- Go to the symbol list in Tick Data Suite
- Find the desired symbol (e.g., XAUUSD)
- Click the three dots (...) next to the symbol
- Select **Download**
- The tick data download window opens

XAUUSD operations

Export bars   Manage   Properties

Download   Export ticks

Start date:   End date:

5/05/2003   23/02/2026

Resume   Start download

Last year   Last 6 months   New data

All data   Year to date   Old data

cel

## 📅 What do you see in this screen?

You only configure two things here:

### Start Date

From when tick data will be downloaded.

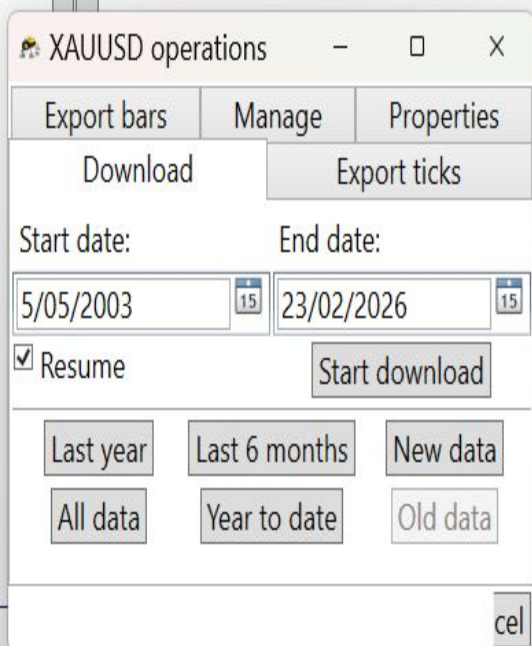
### End Date

Until when tick data will be downloaded.

### Additionally:

**Resume** is enabled by default

→ automatically resumes downloads after interruption



## ▶ What should you do here?

In most cases: almost nothing.

### Standard workflow (recommended)

- **Leave:**
  - Start date = Symbol start date
  - End date = Most recent available date
- Click **Start download**

That's it.

## 🧠 What does Tick Data Suite do automatically here?

As soon as you click **Start download**:

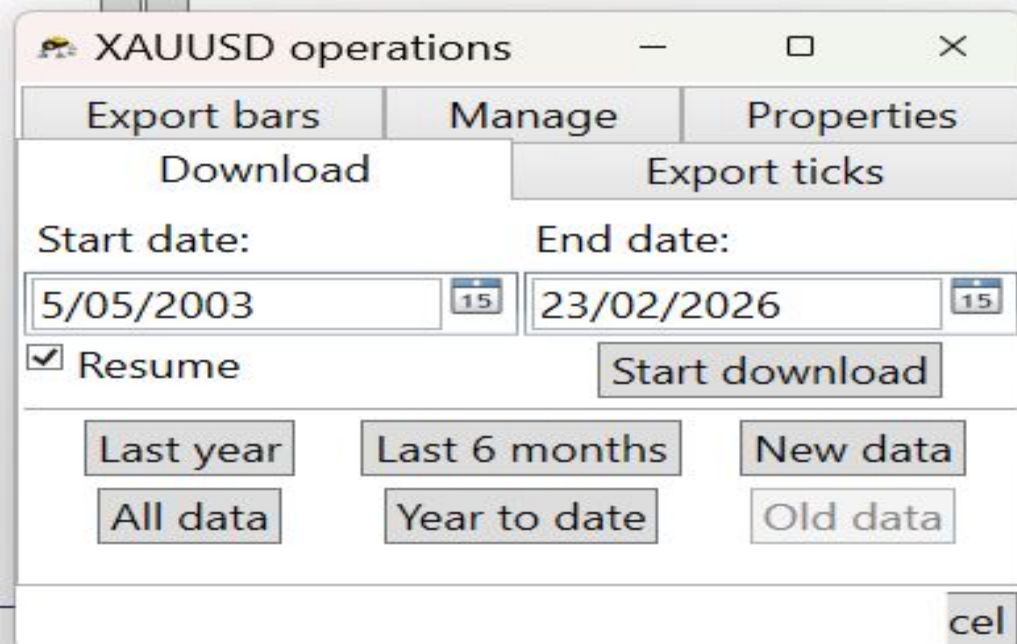
### Tick Data Suite:

- retrieves real tick data
- **processes:**
  - bid/ask per tick
  - spread variation
  - intrabar movement
- checks:
  - duplicates
  - gaps in data
- stores everything correctly locally
- makes the data immediately usable for MT4

👉 No manual import required

👉 No extra steps

👉 No additional settings needed



## Useful Quick Options

You can also choose:

- Last year
- Last 6 months
- Year to date
- All data

Useful when:

- you want to test something quickly
- or only simulate recent market conditions

### Key summary sentence

In this screen, you don't need to optimize anything.

One click is enough.

Tick Data Suite does the rest.

# CHAPTER 5 – MT4 Strategy Tester (Final Validation)

The MT4 Strategy Tester is where you test a robot not theoretically, but practically.

We have already discussed this in detail earlier here we focus only on what you set here and why.

See this chapter as the final reality check before live or copy trading.

The screenshot shows the MT4 Strategy Tester configuration interface. It includes several input fields and buttons:

- Expert Adviseur:** EA Studio XAUUSD M30(30)24.11.2024 1246965628.ex4
- Symbol:** XAUUSD, Gold vs US Dollar
- Model:** Elk vinkje (de meest nauwkeurige methode op basis van alle beschikbare laatste tijdsframes om elk vinkje te genereren)
- Gebruik datum:** Checked
- Van:** 2005.01.01
- Tot:** 2026.02.20
- Visuele modus:** Unchecked
- Verder naar:** 2026.02.23
- Tick data settings:** Use tick data (checked)
- Periode:** M30
- Spread:** 25
- Optimalisatie:** Unchecked
- Buttons:** Expert eigenschappen, Symbol eigenschappen, Grafiek openen, Expewijzigen, Starten

## ⚙️ Expert Advisor – which robot are you testing?

At the top, under **Expert Advisor**, you select the robot you want to backtest.

### These are:

- your own EAs
- usually exported from EA Studio
- exactly as they would run live

👉 Here you select the code you want to validate, not the strategy idea.

The screenshot shows the 'Expert Advisor' configuration window in MetaTrader 5. The window is titled 'Expert Adviseur' and contains the following settings:

- Expert Adviseur:** EA Studio XAUUSD M30(38)(24.11.2024 1246365628.ex4
- Symbol:** XAUUSD, Gold vs US Dollar
- Model:** Elk vinkje (de meest nauwkeurige methode op basis van alle beschikbare laatste tijdsframes om elk vinkje te genereren)
- Gebruik datum:**  (checked)
- Van:** 2005.01.01
- Tot:** 2026.02.20
- Visuele modus:**  (unchecked)
- Verder naar:** 2026.02.23
- Tick data settings:**  (unchecked)
- Use tick data:**  (checked)
- Expert eigenschappen:**
- Periode:** M30
- Symbol eigenschappen:**
- Spread:** 25
- Grafiek openen:**
- Optimalisatie:**  (unchecked)
- Expewijzigen:**
- Starten:**
- Instellingen:**

## Symbol – which market are you testing?

Under **Symbol**, you select the instrument (e.g., XAUUSD).

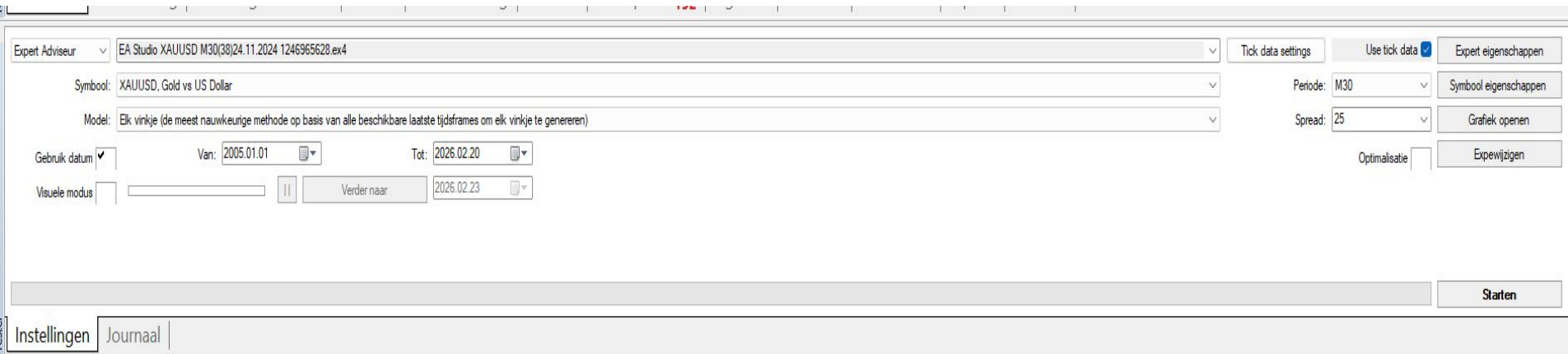
### Important:

- Only choose symbols for which you have downloaded tick data in Tick Data Suite
- MT4 uses that tick data directly

No tick data for this symbol = no realistic backtest.

### Therefore:

- always download all available data for a symbol in Tick Data Suite
- this ensures you are not limited in your testing period



Expert Adviseur: EA Studio XAUUSD M30(38)(24.11.2024 1246965628.ex4

Symbol: XAUUSD, Gold vs US Dollar

Model: Elk vinkje (de meest nauwkeurige methode op basis van alle beschikbare laatste tijdsframes om elk vinkje te genereren)

Gebruik datum: Van: 2005.01.01 Tot: 2026.02.20

Visuele modus: [ ] [ ] Verder naar: 2026.02.23

Tick data settings: Use tick data  Expert eigenschappen

Periode: M30 Symbol eigenschappen

Spread: 25 Grafiek openen

Optimalisatie [ ] Expewijzigen

Starten

Instellingen | Journaal

## Use Date – why I always test long periods

With **Use Date**, you define which part of the available tick data you want to test.

You can select any period here, as long as tick data exists.

### **My personal guideline (important for the guide)**

#### **Minimum requirement:**

✓ the robot must work from 2007  
(just before the 2008 financial crisis)

#### **Additional stress test (optional):**

🔍 2003 / 2005 → 2026

I do this to see:

- whether the robot survives older market regimes
- or if it only works in “modern” conditions

⚠️ A robot that only works from 2007 onward is not automatically rejected, but it must at least handle that period.

## Visual Mode – what is it and when do you use it?

### Visual Mode shows:


- price movements on the chart
- entries / exits
- SL & TP
- trade logic in action

### Use this:

 not for performance analysis

### but to check:

- whether trades open logically
- whether SL/TP are triggered correctly
- whether timing is accurate

 Visual Mode is a debug tool, not an evaluation tool.



## Spread – here is the difference with EA Studio

This is a very important point.


In the MT4 Strategy Tester:

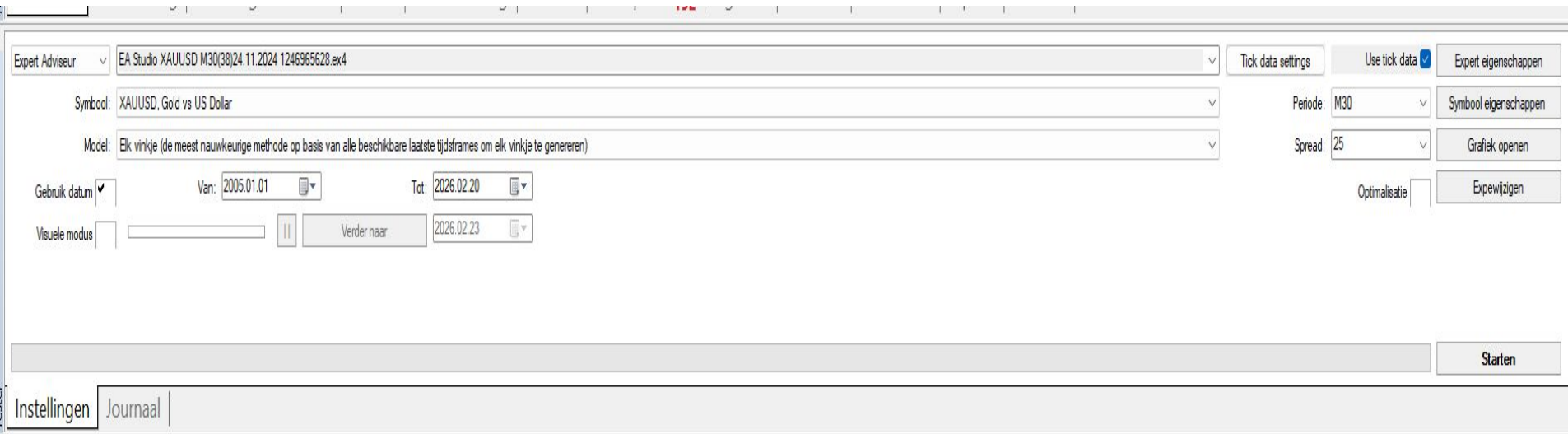
Spread is always expressed in pips.

**So:**

Spread = 25

means: 25 pips

 This is NOT the same as EA Studio, where spreads are often set in points.



The screenshot shows the 'Expert Advisor' settings window in the MT4 Strategy Tester. The 'Expert Adviseur' dropdown is set to 'EA Studio XAUUSD M30(38)24.11.2024 1246965628.ex4'. The 'Symbol' is 'XAUUSD, Gold vs US Dollar'. The 'Model' is 'Elk vinkje (de meest nauwkeurige methode op basis van alle beschikbare laatste tijdsframes om elk vinkje te genereren)'. The 'Gebruik datum' is checked, with 'Van' set to '2005.01.01' and 'Tot' set to '2026.02.20'. The 'Visuele modus' is unchecked, with a 'Verder naar' button and a date '2026.02.23'. On the right, 'Tick data settings' are visible, with 'Use tick data' checked and 'Spread' set to '25'. Other buttons include 'Expert eigenschappen', 'Symbol eigenschappen', 'Grafiek openen', 'Expewijzigen', and 'Starten'.

Expert Adviseur	EA Studio XAUUSD M30(38)24.11.2024 1246965628.ex4	Tick data settings	Use tick data <input checked="" type="checkbox"/>	Expert eigenschappen
Symbol	XAUUSD, Gold vs US Dollar	Periode	M30	Symbol eigenschappen
Model	Elk vinkje (de meest nauwkeurige methode op basis van alle beschikbare laatste tijdsframes om elk vinkje te genereren)	Spread	25	Grafiek openen
Gebruik datum	<input checked="" type="checkbox"/>	Optimalisatie	<input type="checkbox"/>	Expewijzigen
Van	2005.01.01			
Tot	2026.02.20			
Verder naar	2026.02.23			
Starten				

## 👉 In MT4:

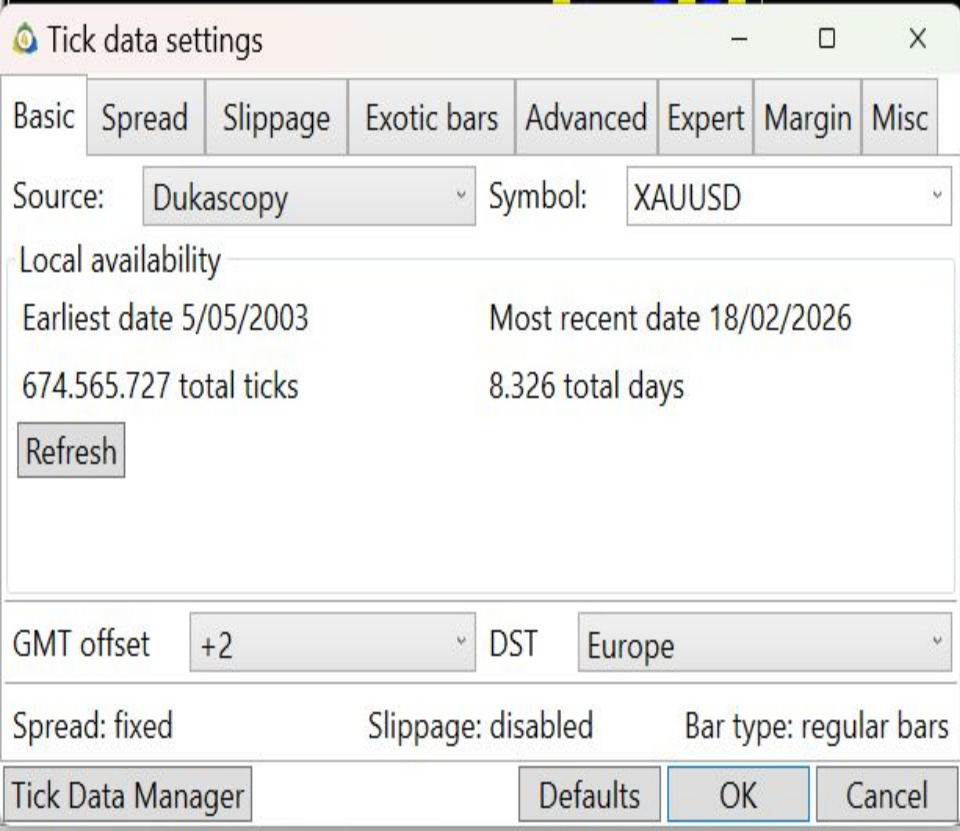
- 25 = 25 pips
- no conversion
- no multiplication

This is exactly how the broker calculates it.

## 🔑 Key summary sentence

MT4 is not a strategy generator.

It is the place where a robot must prove that it can survive real markets, real spreads, and real crisis periods.



## CHAPTER 6 – Tick Data Settings in MT4 (Time & Market Structure)

This screen is opened in the MetaTrader 4 Strategy Tester via **Tick data settings** (and works together with Tick Data Suite).

Here you define how MT4 interprets the tick data, not which data is used.

👉 This chapter is entirely about time, sessions, and market structure.

## 🧠 What do Tick Data Settings do?

### These settings determine:

- how ticks are grouped into candles
- when a trading day starts and ends
- how sessions (Asia / London / New York) are aligned
- whether your backtest matches live trading timing

A mistake here =

- ✗ shifted candles
- ✗ incorrect entries
- ✗ different trades than live

Tick data settings

Basic Spread Slippage Exotic bars Advanced Expert Margin Misc

Source: Dukascopy Symbol: XAUUSD

Local availability

Earliest date 5/05/2003 Most recent date 18/02/2026

674,565,727 total ticks 8,326 total days

Refresh

GMT offset: +2 DST: Europe

Spread: fixed Slippage: disabled Bar type: regular bars

Tick Data Manager Defaults OK Cancel

Tick data settings

Basic Spread Slippage Exotic bars Advanced Expert Margin Misc

Source: Dukascopy Symbol: XAUUSD

Local availability

Earliest date 5/05/2003 Most recent date 18/02/2026

674.565.727 total ticks 8.326 total days

Refresh

GMT offset +2 DST Europe

Spread: fixed Slippage: disabled Bar type: regular bars

Tick Data Manager Defaults OK Cancel

## Source & Symbol

### Source: Dukascopy

→ data source of your tick data

**Symbol:** e.g., XAUUSD

### This must match:

- what you downloaded in Tick Data Suite
- what you are testing in the MT4 Strategy Tester

Tick data settings

Basic Spread Slippage Exotic bars Advanced Expert Margin Misc

Source: Dukascopy Symbol: XAUUSD

Local availability

Earliest date 5/05/2003 Most recent date 18/02/2026

674.565.727 total ticks 8.326 total days

Refresh

GMT offset +2 DST Europe

Spread: fixed Slippage: disabled Bar type: regular bars

Tick Data Manager Defaults OK Cancel

## GMT Offset – this is the MOST IMPORTANT field

**GMT offset = +2**

This MUST match your broker.

### Examples:

- BlackBull → uses GMT+2
- IC Markets → also uses GMT+2 (depending on server)


 Always verify your broker's exact GMT settings.

### Set accordingly:

- **GMT offset = your broker's GMT**
- **DST = Europe (if your broker follows European DST)**

 This ensures that:

- **candles open/close exactly the same as live**
- **sessions are aligned correctly**
- **time-based logic (filters, entries) works properly**

 **A wrong GMT offset makes every backtest unreliable, even with perfect tick data.**

Tick data settings

Basic Spread Slippage Exotic bars Advanced Expert Margin Misc

Source: Dukascopy Symbol: XAUUSD

Local availability

Earliest date 5/05/2003 Most recent date 18/02/2026

674.565.727 total ticks 8.326 total days

Refresh

GMT offset +2 DST Europe

Spread: fixed Slippage: disabled Bar type: regular bars

Tick Data Manager Defaults OK Cancel

## DST (Daylight Saving Time)

Use **Europe** (in my case, because my broker's server follows European DST)

### For everyone:

Always check which GMT/DST settings your broker uses and match that exactly.


Ensures correct summer/winter time shifts

### Without the correct DST:

- candle times shift
- strategy behavior changes invisibly

### Other Basic Settings (leave as default)

- Spread: fixed
- Slippage: disabled
- Bar type: regular bars

 These settings allow the tick data to pass through as purely as possible, without additional simulation or distortion.

Tick data settings

Basic Spread Slippage Exotic bars Advanced Expert Margin Misc

Source: Dukascopy Symbol: XAUUSD

Local availability

Earliest date 5/05/2003 Most recent date 18/02/2026

674.565.727 total ticks 8.326 total days

Refresh

GMT offset +2 DST Europe

Spread: fixed Slippage: disabled Bar type: regular bars

Tick Data Manager Defaults OK Cancel

## Local Availability (informational)

Here you can see:

- earliest available date
- most recent date
- total number of ticks
- total period in days

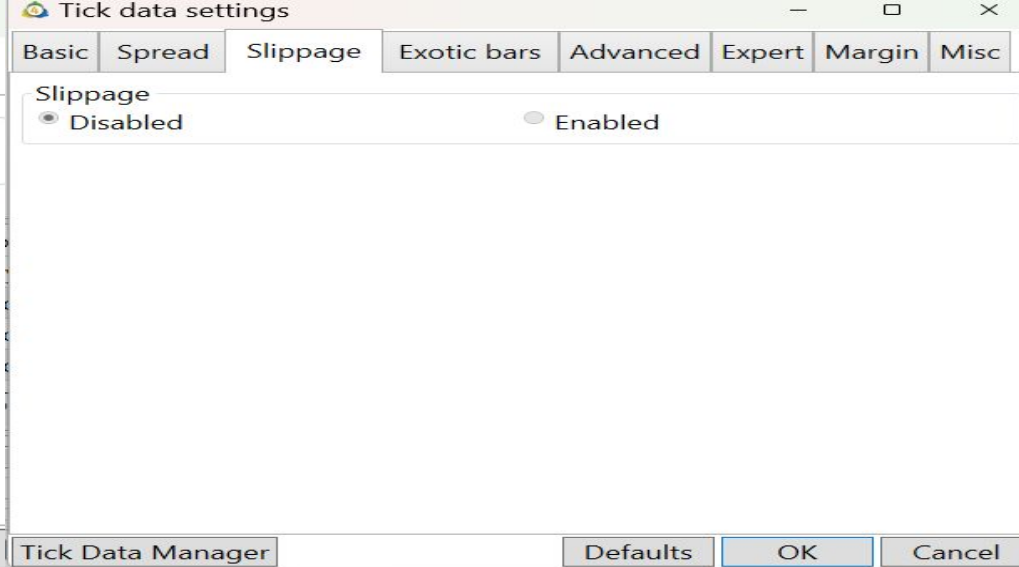
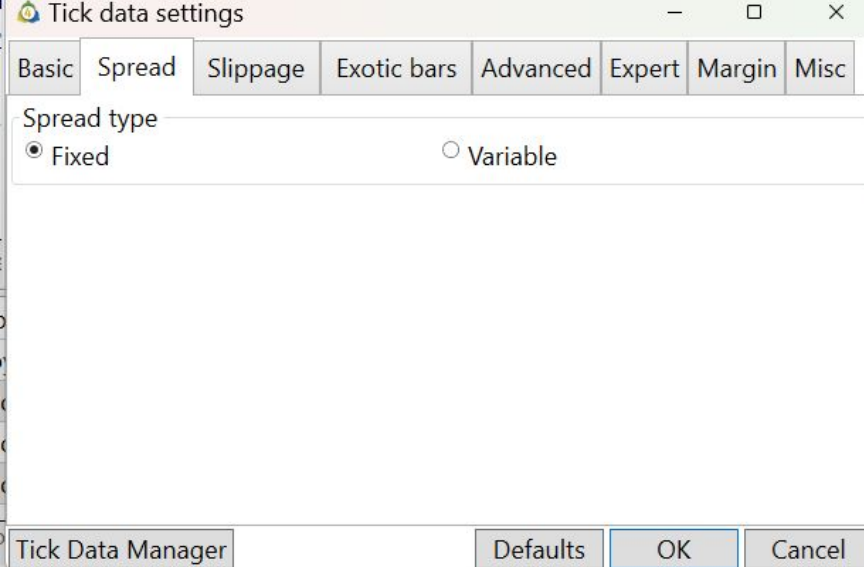
This confirms:

- that your data is fully available locally
- that you can use any desired testing period

## Key summary sentence

**Tick data without the correct GMT offset is like a clock that runs incorrectly.**

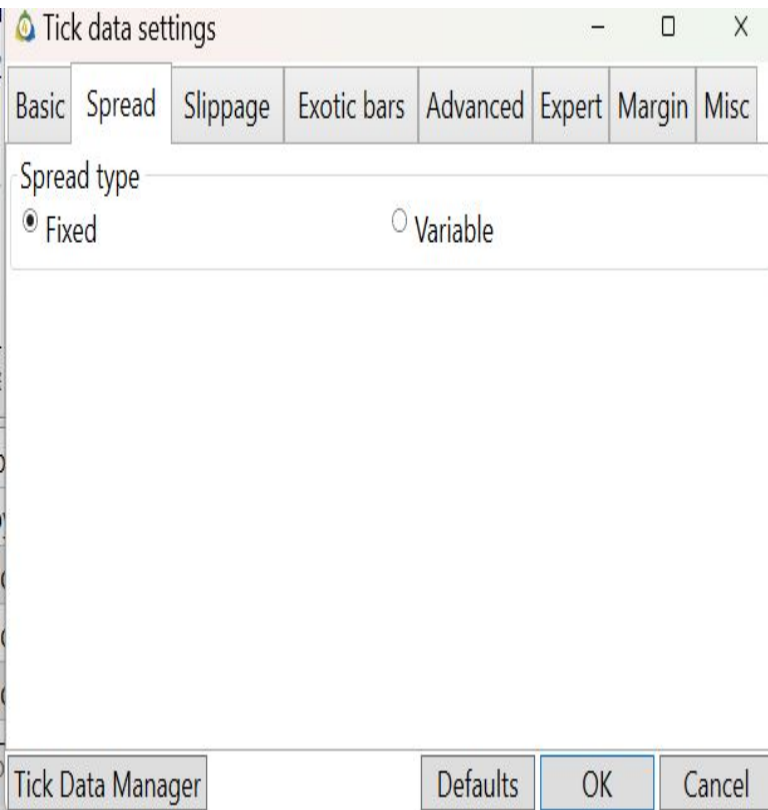
**Everything seems to work until you go live.**



## CHAPTER 7 – Spread & Slippage Settings (Tick Data Settings)

In this part of MetaTrader 4, you define how strict and realistic execution is simulated on top of the tick data from Tick Data Suite.

This chapter is not about “nice results,” but about survivability.



## Spread Type – Fixed vs Variable

**In the Spread tab, you can choose between:**

- Fixed
- Variable

**My choice: Fixed spread**

**Why?**

Because I deliberately make my backtests stricter than live conditions.

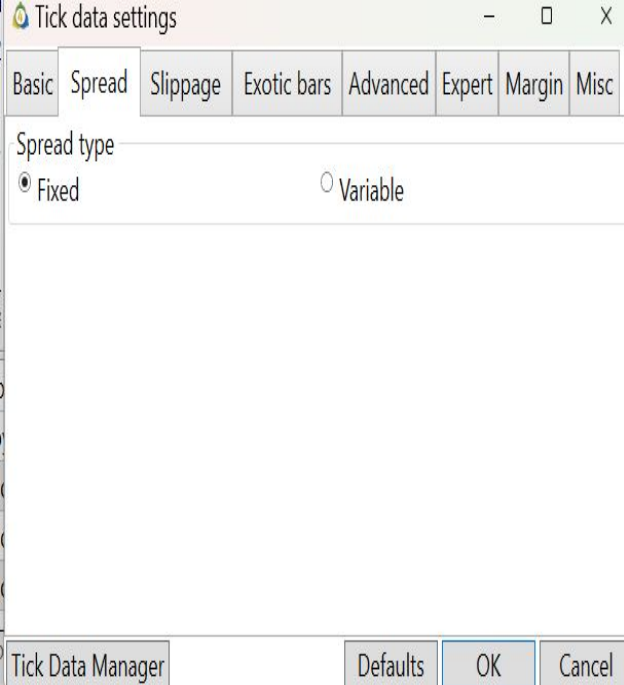
**Real-world conditions:**

**Forex pairs (e.g., on IC Markets):**

- typically 1–3 pips

**Gold (XAUUSD):**

- on average 12–20 pips
- sometimes higher during volatility



## My approach:

In the MT4 Strategy Tester, I always test with approximately  $\pm 30$  pips spread.

### This is:

- higher than normal
- but realistically strict
- perfect for filtering out weak robots

👉 A robot that survives this has margin.

**Fixed spread = controllable strictness**  
**Variable spread = extra noise without additional insight (at this stage)**

## 🧠 Why not use a variable spread?

### Variable spread:

- may seem more realistic

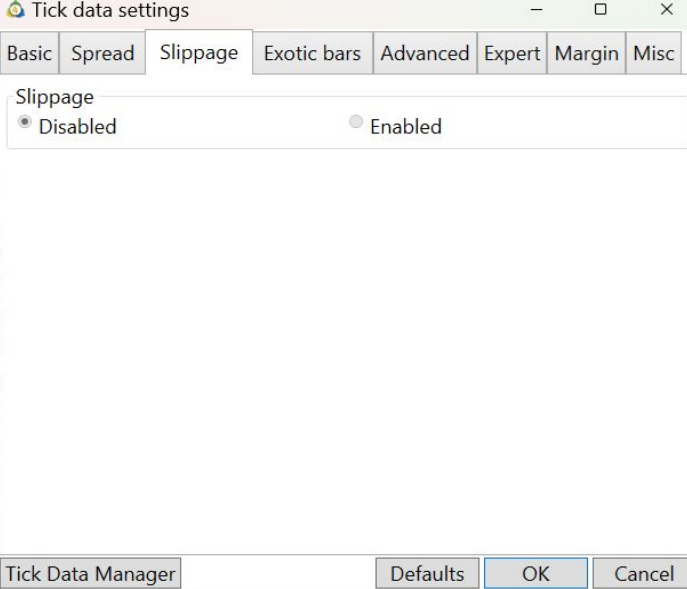
### but:

- varies per broker
- varies per session
- can make results unnecessarily unstable

### Because:

- I already deliberately set the spread higher
- and execution stress is tested elsewhere

fixed spread is the cleanest choice here.



## ⚠️ Slippage Disabled (and why that's okay)

**In the Slippage tab, you see:**

- Disabled
- Enabled

**Situation in practice**

**In my case:**

- Slippage appears to be bugged
- It cannot be enabled

**Why this is not a problem**

**Because:**

- slippage is already extensively tested in Monte Carlo within EA Studio

**There, the following are already simulated:**

- random execution
- delays
- fill variations

👉 Slippage risks are therefore already accounted for before MT4.

## When to enable slippage?

### If:

- it works technically
- and you want to run an extra live-boost test

### Then:

- Enabled slippage  
→ closer to live execution

### But:

- Not having it enabled here does not invalidate your test, as long as slippage is already correctly accounted for elsewhere.

## When should you enable slippage?

### If:

- it works technically
- and you want to run an additional live-like stress test

### Then:

- **Enabled slippage**  
→ closer to real live execution

### However:

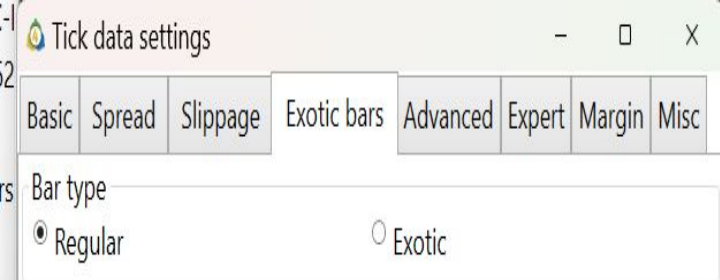
The absence of slippage here does not invalidate your test, as long as slippage has already been properly accounted for elsewhere.

## Key summary sentence

**Fixed spread makes the test strict.**

**Monte Carlo captures execution risk.**

**MT4 confirms whether the robot truly holds up.**



## CHAPTER 8 – Exotic Bars (Which Option and Why)

In Tick Data Suite, you can choose which bar type MT4 uses to convert ticks into candles.

**Here you have two options:**

- Regular
- Exotic

Specialized tools for using exotic bars in a live environment are available at:



## Regular Bars (default – use this)

### Regular bars are:

- classic time-based candles (M1, M5, M30, ...)
- exactly as your broker uses them
- identical to what your EA sees in live trading

👉 This is the correct choice for standard EAs.

### Why Regular bars?

- 1-to-1 match with live trading
- no additional price interpretation
- no altered candle structure
- fully compatible with EA Studio & MT4

✓ Always use this unless your EA explicitly requires something else

## Exotic Bars (do not use in standard setups)

### Exotic bars are:

- non-time-based candles

### such as:

- Renko
- Range bars
- other synthetic bar types

### These:

- do not exist by default with brokers
- require additional tools in live trading
- change how price is constructed

👉 Your backtest can differ from live trading if you use this incorrectly.

## ✔ When Exotic Bars do make sense

### Only if:

- your EA is specifically built for Renko / Range bars
- you use the exact same exotic bar tool in live trading
- you are certain that backtest = live setup

### Otherwise:

Do not use them.

## 🔑 Key summary sentence

Regular bars = real market

Exotic bars = synthetic market

Only test what you can actually run live.

Tick data settings

Basic Spread Slippage Exotic bars **Advanced** Expert Margin Misc

Leverage 1: 500 Bars before data 100

Lots

Minimum 0,01  Maximum 100

Step 0,01

Commission

Base 6,5 Charged Per lot, round trip

Type Money

Simulate live execution

Stop loss  Take profit

Stop orders  Limit orders

Tick Data Manager Defaults OK Cancel

## CHAPTER 9 – Advanced Settings (Explanation per Option)

This screen belongs to Tick Data Suite within MetaTrader 4.

👉 Think of this as: **Symbol Specifications for the backtester**

So: leverage, lot sizes, commission, execution rules.

**In most cases, Tick Data Suite handles this automatically via:**

- broker symbol properties
- MT4 account settings
- tick data context

The checkboxes are only there to manually override something.

Tick data settings

Basic Spread Slippage Exotic bars **Advanced** Expert Margin Misc

Leverage 1: 500 Bars before data 100

Lots

Minimum 0,01  Maximum 100

Step 0,01

Commission

Base 6,5 Charged Per lot, round trip

Type Money

Simulate live execution

Stop loss  Take profit

Stop orders  Limit orders

Tick Data Manager Defaults OK Cancel

## ⚙️ Meaning per component

### ◆ Leverage

**Purpose:** simulate leverage (e.g., 1:500)

- Not checked → MT4 uses broker/account leverage
- Checked → you force the leverage manually

👉 Usually NOT needed  
(TDS + MT4 handle this correctly by default)

## ♦ Lots (Minimum / Maximum / Step)

**Purpose:** define lot size limits

- Not checked → broker defines this
- Checked → you manually force min / max / step

👉 Normally handled automatically

## ♦ Commission

**Purpose:** simulate commission per trade

- **Base:** e.g., 6.5
- **Charged:** per lot, round turn
- **Type:** money

👉 **THIS IS IMPORTANT TO UNDERSTAND CORRECTLY**

The MT4 Strategy Tester does not have its own commission field.

**Commission comes from:**

- either broker symbol specifications
- or Tick Data Suite (if enabled)
- Not checked = TDS relies on broker info (or no commission)
- Checked = you manually force the commission (exactly like symbol specs)

👉 In 90% of cases, TDS handles this correctly automatically

## ◆ Simulate Live Execution

**These settings define which order types are simulated:**

- Stop loss
- Take profit
- Stop orders
- Limit orders

👉 For standard EAs:  
SL & TP are sufficient

Pending orders are already handled by  
MT4

## 🧠 Important to remember

This tab is not a strategy setting.  
It is purely account and broker behavior.

- ✓ Tick Data Suite tries to handle this correctly automatically
- ✓ The checkboxes are only there to override settings

## 🔑 Key summary sentence

**Advanced settings = broker rules for the backtester.**

**Tick Data Suite usually handles this automatically.**

**Only enable them if you intentionally want to override something.**

Tick data settings

Basic Spread Slippage Exotic bars Advanced Expert Margin Misc

Digits   Contract size

Stops level   Freeze level

Tick value   Tick size

Base currency   GTC pendings

Profit mode   Price factor

Swap

Long swap  Short swap

Swap enabled  Swap type

Shift bar start time

H4 bar shift  D1 bar shift

Shift the data to the past  Shift the price

[How to shift the tick data to the past](#)

Tick Data Manager Defaults OK Cancel

## CHAPTER 10 – Symbol / Misc Settings (Broker Specifications)

This tab in Tick Data Suite within MetaTrader 4 contains symbol-specific properties.

👉 **Think of this literally as:**



**Symbol Specifications** as defined by your broker (digits, contract size, swap, tick value, etc.)


Tick Data Suite tries to import these automatically and correctly. The checkboxes are only there to manually override them.

## Digits / Contract Size

**Digits:** number of decimal places (e.g., 2 for gold)

**Contract size:** contract value (e.g., 100 for XAUUSD)


-  Not checked → broker defines this
-  Checked → you manually force this

 Normally leave this untouched  
Incorrect digits = completely invalid  
backtest

## Stops Level / Freeze Level

Minimum distance for SL/TP or order modifications

- Usually defined by the broker

 Do not adjust

Only relevant for very specific broker restrictions



## Tick Value / Tick Size

**Tick value:** value of one tick

**Tick size:** minimum price movement

👉 Critical for PnL calculations

👉 Automatically set correctly via the broker

✗ Manual adjustment = risk of incorrect results



## Base Currency / Profit Mode

**Base currency:** e.g., XAU

**Profit mode:** Forex

👉 Determines how profit and loss are calculated

👉 Leave as default

## Swap (Overnight Interest)

**Long swap / Short swap:** costs or gains overnight

**Swap enabled:** on/off

**Swap type:** Points

 **Relevant for:**

- swing / long-term EAs

 **Less relevant for:**


- intraday / scalping

Tick Data Suite usually reads this automatically from broker data.

## Bar Shift (H4 / D1)

Shifts the starting point of candles

Used for exotic / custom sessions

 Do not use in standard setups

You have already configured GMT & DST correctly (Chapter 6)

## ◀ Shift the Data / Shift the Price

Artificially shifts data or price

### Only used for:

- research
- debugging
- academic testing

👉 NEVER use for real validation

## 🧠 Important to remember

This tab does not change the strategy.

It only defines how the symbol behaves.

✓ It is almost identical to broker symbol specifications

✓ Tick Data Suite tries to handle this correctly automatically

✓ Checkboxes = override = only for exceptions

## 🔑 Key summary sentence

**Chapter 10 is not a configuration chapter.**

**It is a control panel for broker rules.**

**If everything is correct, you leave it untouched.**

Tick data settings

Basic Spread Slippage Exotic bars Advanced Expert Margin Misc

Stopout 50  Stopout mode Percent

Margin

Free margin mode All  Margin mode Forex

Initial 100  Maintenance 0

Hedged 50  Divider 1

Currency XAU

Tick Data Manager Defaults OK Cancel

## CHAPTER 11 – Margin Settings (Risk & Liquidation Rules)

This tab belongs to Tick Data Suite within MetaTrader 4 and defines how margin, stop-out, and liquidation are simulated during the backtest.

👉 Think of this as: broker margin rules for the backtester.

### In most cases:

Tick Data Suite + MT4 automatically inherit these values from the broker.

The checkboxes are only there to override them.

Tick data settings

Basic Spread Slippage Exotic bars Advanced Expert Margin Misc

Stopout 50  Stopout mode Percent

Margin

Free margin mode All  Margin mode Forex

Initial 100  Maintenance 0

Hedged 50  Divider 1



Currency XAU

Tick Data Manager Defaults OK Cancel

## ⚠ Stopout

**Stopout:** level at which positions are forcibly closed

**Stopout mode:** Percent

-  Not checked → broker defines the stop-out
-  Checked → you manually force it (e.g., 50%)

👉 Usually do not enable this  
You want the same liquidation rules as live

## Margin Mode

Determines the margin rule (e.g., Forex)

- Depends on the instrument and broker

👉 Do not modify

## 💰 Margin (core of this tab)

### Free Margin Mode

Determines how free margin is calculated (e.g., All)



- Broker-specific

👉 Leave it automatic

### Initial / Maintenance

**Initial:** initial margin

**Maintenance:** maintenance margin

-  Not checked → broker defines this
-  Checked → you manually force the values

👉 Leave untouched, unless you intentionally test stress scenarios

Tick data settings

Basic Spread Slippage Exotic bars Advanced Expert Margin Misc

Stopout 50  Stopout mode Percent

Margin

Free margin mode All  Margin mode Forex

Initial 100  Maintenance 0

Hedged 50  Divider 1

Currency XAU

## Hedged

Margin handling for hedged positions

👉 **Only relevant if:**

- your EA actively uses hedge logic
- and your broker has specific hedge rules

Otherwise: leave as default.

🔑 **Key summary sentence**

**Margin settings simulate broker liquidation.**

**Tick Data Suite usually handles this automatically.**

**You only use the checkboxes to intentionally override settings.**

## Divider

Internal factor for margin calculation

👉 Do not touch

## Currency

Margin currency (e.g., XAU for XAUUSD)

👉 Automatically set correctly via the broker

Tick Data Manager

Defaults

OK

Cancel

Testen Invoer Optimalisatie

Initieële storting: 10000 EUR

Posities: Long &amp; Short

Optimalisatie

Optimized parameter: Balance

Genetic algorithm 

OK

Annuleren

Resetten

## CHAPTER 12 – MT4 Strategy Tester: Test / Inputs / Optimization

This window belongs to the MetaTrader 4 Strategy Tester and determines how your backtest or optimization is executed.

👉 This does not affect market data, only account and optimization logic.


## TAB: Testing

### Initial Deposit

Starting capital of the backtest  
(e.g., 10,000 EUR)

### Used for:

- drawdown calculation
- risk & lot sizing
- margin usage


 Should be realistic, but:  
profit factors and robustness do  
not change with a higher amount  
only absolute profit / € values do

## Currency

Account currency (e.g., EUR)

### Must match:

- your MT4 account
- or your intended live setup


 For comparability: always  
keep it consistent

## Positions

### Long & Short

### Determines whether the EA can:

- open only buy trades
- open only sell trades
- or open both

 **In your workflow:**  
always use **Long & Short**,  
unless the strategy is explicitly  
directional

## ⚙️ TAB: Optimization

### Optimized Parameter

Here you choose what MT4 optimizes for.

### Examples:

- Balance
- Profit factor
- Drawdown
- Custom criteria

👉 **Balance** = maximizes final balance

✓ Good for initial filtering

✗ Not suitable as the only quality metric

## ● Important nuance

The real optimization has already been done in EA Studio.

**During the build process in the EA Studio Reactor, parameters have already been:**

- optimized
- filtered
- robustness-tested

**including:**

- Monte Carlo
- Walk-Forward Analysis

👉 Therefore, further optimization in MT4 is not necessary and is even discouraged.

## MT4 is used here for:

- validation
- realistic execution check
- time and spread behavior

## Not for:

- new optimization
- curve fitting
- parameter hunting

## Practical guideline

### Optimization tab in MT4:

- optional
- use minimally

### In most cases:

- simply leave it on **Balance**
- or do not run optimization at all

## Key summary sentence

**EA Studio builds and optimizes.**

**MT4 confirms and validates.**

**Whoever re-optimizes in MT4 loses robustness.**

Variabel	Waarde	Starten	Stap	Stop
<input type="checkbox"/> -- Expert Properties --	-----			
<input checked="" type="checkbox"/> Magic number	1246965628			
<input checked="" type="checkbox"/> Entry lots	0.4			
<input type="checkbox"/> Stop Loss (pips)	17378	17378	0	0
<input type="checkbox"/> Take Profit (pips)	0	0	0	0
<input checked="" type="checkbox"/> -- Bollinger Bands --	-----			
<input type="checkbox"/> Period			0	0
<input type="checkbox"/> Deviation			0.0	0.0
<input checked="" type="checkbox"/> -- Moving Average --	-----			
<input type="checkbox"/> Period			0	0
<input type="checkbox"/> Shift			0	0
<input checked="" type="checkbox"/> -- Entry Protections --	-----			
<input checked="" type="checkbox"/> Max spread (points)	0			
<input checked="" type="checkbox"/> Max open positions (all expe...	0			
<input checked="" type="checkbox"/> Max open lots (all experts)	0.0			
<input checked="" type="checkbox"/> -- Daily Protections --	-----			
<input checked="" type="checkbox"/> Maximum daily loss (currency)	0			
<input checked="" type="checkbox"/> Maximum daily drawdown %	0.0			
<input checked="" type="checkbox"/> Daily reset hour (terminal time)	0			
<input checked="" type="checkbox"/> -- Account Protections --	-----			
<input checked="" type="checkbox"/> Minimum equity (currency)	0			
<input checked="" type="checkbox"/> Maximum equity drawdown %	0.0			
<input checked="" type="checkbox"/> Maximum equity (currency)	0			
<input checked="" type="checkbox"/> -- News Filter --	-----			
<input checked="" type="checkbox"/> News priority	News filter dis...			
<input checked="" type="checkbox"/> News currencies	USD, EUR			
<input checked="" type="checkbox"/> Before Medium news (minutes)	2			
<input checked="" type="checkbox"/> After Medium news (minutes)	2			
<input checked="" type="checkbox"/> Before High news (minutes)	2			
<input checked="" type="checkbox"/> After High news (minutes)	5			
<input checked="" type="checkbox"/> News records to show	10			
<input checked="" type="checkbox"/> -- Stats --	-----			
<input checked="" type="checkbox"/> Position stats	true			
<input checked="" type="checkbox"/> Robot stats	true			

Laad

Sla op

OK

Annuleren

Resetten

## CHAPTER 13 – Strategy Tester Parameters (What They Are and How to Use Them)

This screen shows the EA parameters in the MetaTrader 4 Strategy Tester.

**Important to understand:**

**These parameters are identical everywhere:**

- in EA Studio
- in the MT4 backtester
- on demo
- and live

There is no difference in logic. Only the context (data, spread, execution) changes.

## What are these parameters?

These are the configurable controls of your EA, including:

- **Entry lots** → lot size / risk
- **Stop Loss (pips)** → SL distance
- **Take Profit (pips)** → TP distance


### Indicator settings

- Bollinger Bands (period, deviation)
- Moving Average (period, shift)

### Protections

- max spread
- max open positions
- daily loss / drawdown
- equity protections


### News filter (if present)

 Everything you see here is exactly what the EA uses live.

## Protections (important note)

### Protections include:

- max spread
- max open positions
- daily loss / daily drawdown
- equity protections

 The functionality is technically correct and can work with proper settings, but personally I do not use these protections by default.

## Why not?

Because we build and test robots based on historical behavior.

### A good robot:

- should have already performed correctly in the past
- according to its own rules and strategy
- without additional account interventions  
(unless it is over-optimized, in which case it gets rejected anyway)

### When you add account protections:

- you start changing the original behavior of the robot
- the robot begins to trade differently than it was built and tested for

### Because:

- these protections were not part of the original strategy
- and were not included in the historical tests

 You are introducing a new variable that has never been validated.

## ⚠️ When are protections often misused?

In practice, protections are mainly seen in:

- prop firm trading
- people who:
  - want to pass challenges quickly
  - have little patience
  - want to cover the risk of dangerous robots

**This often involves:**

- grid robots
- martingale robots
- aggressive short-term systems

👉 These robots need protections because the underlying system is not robust.

## 🧠 My personal approach

If you use robots that you truly understand:

- extensively tested on demo
- already running live for a long time
- across different market conditions

👉 then you do not need account protections.

You learn:

- what your robot can handle
- which drawdowns are normal
- when it is under pressure
- and when it is not

That level of confidence cannot be replaced with an extra checkbox.

 **Key summary sentence**

**Account protections change the behavior of a robot.**

**Use them only if they are part of the strategy.**

**A robust EA does not need band-aids.**

## CHAPTER 14 – Interpreting Results in the MT4 Strategy Tester

Resultaat	Grafiek	Rapport	Journal
-----------	---------	---------	---------

**After running a backtest, MetaTrader 4 shows four main tabs:**

- Results
- Graph
- Report
- Journal

Each tab has its own function.

Together, they tell the full story of the robot.

#	Tijd	Type	Opdracht	Grootte	Prijs	S / L	T / P	Winst	Saldo
1	2005.01.12 16:00	buy	1	0.40	423.65	249.62			
2	2005.01.13 10:31	close	1	0.40	425.79	249.62		13.99	10013.99
3	2005.01.18 20:31	buy	2	0.40	423.54	249.51			
4	2005.01.19 20:00	close	2	0.40	422.38	249.51		-60.67	9953.32
5	2005.01.21 18:30	buy	3	0.40	424.93	250.90			
6	2005.01.24 15:30	close	3	0.40	426.38	250.90		27.94	9981.27
7	2005.01.26 18:00	buy	4	0.40	426.52	252.49			
8	2005.01.27 13:00	close	4	0.40	425.53	252.49		-92.27	9889.00
9	2005.02.10 05:30	buy	5	0.40	414.18	240.15			
10	2005.02.10 14:01	close	5	0.40	411.95	240.15		-78.30	9810.70
11	2005.02.10 17:00	buy	6	0.40	415.37	241.34			
12	2005.02.11 13:00	close	6	0.40	416.42	241.34		14.35	9825.05
13	2005.02.11 18:30	buy	7	0.40	420.82	246.79			
14	2005.02.15 12:00	close	7	0.40	423.92	246.79		65.26	9890.31
15	2005.02.17 12:30	buy	8	0.40	426.11	252.08			

## Results – raw trades (no analysis)

This tab shows:

- each individual trade
- open & close time
- lot size
- entry price
- SL / TP
- profit or loss per trade
- evolution of the balance

👉 This is not an evaluation tab, but a logbook.

## What do you use this for?

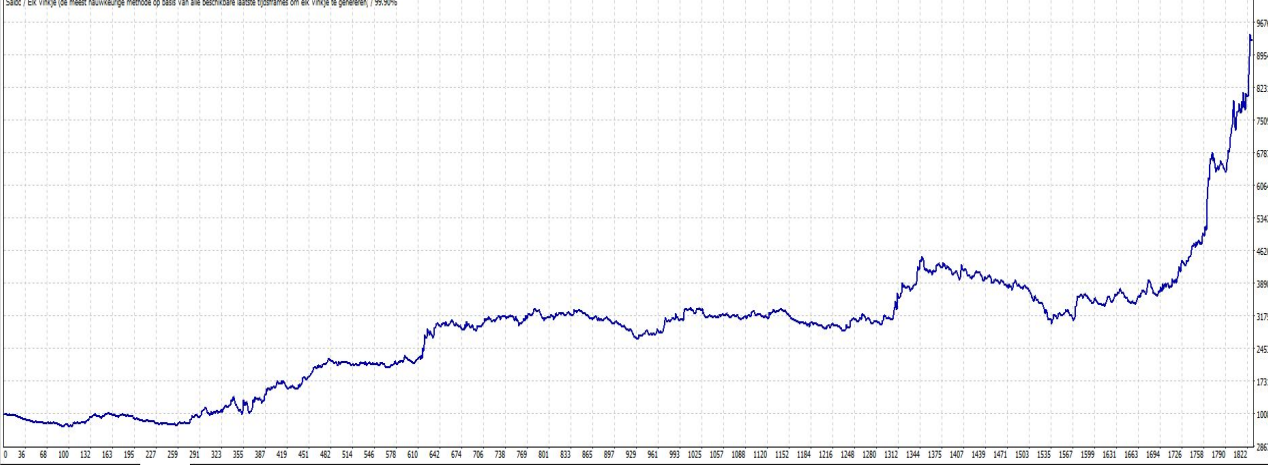
To check whether:

- trades open and close correctly
- SL is hit logically
- there are no strange fills or duplicate trades

To spot:

- execution errors
- unexpected behavior

Not to decide whether a robot is “good.”



## Graph – equity curve (structure > endpoint)

This tab shows:

- the equity / balance curve over time

👉 Here you do NOT look at:

- how high it ends
- how fast it grows

👉 You look at:

- structure
- consistency
- drawdown phases
- recovery behavior

### What you look for here (important):

- long flat periods → normal
- controlled drawdowns → healthy
- no “straight line up” → no overfitting
- survival across different market regimes

A curve that survives everything is more important than a curve that explodes.

Staven in test	255106	Gemiddelde tikken	664687476	Modellerings kwaliteit	99.90%
Afwijkende Grafiekfouten	0				
Initiële storting	10000.00			Spread	25
Totale netto winst	82905.89	Bruto winst	330729.55	Bruto verlies	-247823.66
Winstfactor	1.33	Verwachte uitbetaling	45.38		
Absolute vermindering	2879.32	Maximale drawdown	16904.34 (16.16%)	Relatieve drawdown	34.47% (15695.01)
Totale transacties	1827	Short posities (won %)	0 (0.00%)	Long posities (won %)	1827 (42.26%)
		Winst transacties (% van totaal)	772 (42.26%)	Verlies transacties (% van totaal)	1055 (57.74%)
	Grootste	winst transactie	6605.15	verlies transactie	-3561.32
	Gemiddelde	winst transactie	428.41	verlies transactie	-234.90
	Maximum	Opeenvolgende winst trades (winst in geld)	7 (3260.08)	Opeenvolgende verlies trades (verlies in geld)	17 (-2631.03)
	Maximaal	Opeenvolgende winst (telling van winst trans...)	13734.44 (3)	Opeenvolgende verliezen (telling van verlies t...)	-6602.66 (3)
	Gemiddeld	Opeenvolgende winsten	2	Opeenvolgende verliezen	2



## Report – this is the core

This is the most important tab.

### Here you see:

- total net profit
- profit factor
- maximum drawdown (absolute & relative)
- number of trades
- win rate
- average profit / loss
- expectancy
- consecutive wins/losses

👉 This is where you make decisions.

Tijd	Bericht
2026.02.23 12:...	XAUUSD,M30: 664681103 tick events (255006 bars, 664687476 bar states) processed in 0:03:41.062 (total time 0:06:10.359)
2026.02.23 12:...	2026.02.19 13:00:00 EA Studio XAUUSD M30(38)24.11.2024 1246965628 XAUUSD,M30: close #1827 buy 0.40 XAUUSD at 4991.79 sl: 4817.76 at price 4992.98
2026.02.23 12:...	2026.02.18 17:00:00 EA Studio XAUUSD M30(38)24.11.2024 1246965628 XAUUSD,M30: open #1827 buy 0.40 XAUUSD at 4991.79 sl: 4817.76 ok
2026.02.23 12:...	2026.02.12 03:30:00 EA Studio XAUUSD M30(38)24.11.2024 1246965628 XAUUSD,M30: close #1826 buy 0.40 XAUUSD at 5093.27 sl: 4919.24 at price 5058.51
2026.02.23 12:...	2026.02.11 13:00:00 EA Studio XAUUSD M30(38)24.11.2024 1246965628 XAUUSD,M30: open #1826 buy 0.40 XAUUSD at 5093.27 sl: 4919.24 ok
2026.02.23 12:...	2026.01.29 18:30:00 EA Studio XAUUSD M30(38)24.11.2024 1246965628 XAUUSD,M30: close #1825 buy 0.40 XAUUSD at 5141.72 sl: 4967.69 at price 5289.15
2026.02.23 12:...	2026.01.27 22:30:00 EA Studio XAUUSD M30(38)24.11.2024 1246965628 XAUUSD,M30: open #1825 buy 0.40 XAUUSD at 5141.72 sl: 4967.69 ok
2026.02.23 12:...	2026.01.26 22:00:00 EA Studio XAUUSD M30(38)24.11.2024 1246965628 XAUUSD,M30: close #1824 buy 0.40 XAUUSD at 4904.60 sl: 4730.57 at price 5028.27
2026.02.23 12:...	2026.01.22 20:00:00 EA Studio XAUUSD M30(38)24.11.2024 1246965628 XAUUSD,M30: open #1824 buy 0.40 XAUUSD at 4904.60 sl: 4730.57 ok
2026.02.23 12:...	2026.01.21 21:00:00 EA Studio XAUUSD M30(38)24.11.2024 1246965628 XAUUSD,M30: close #1823 buy 0.40 XAUUSD at 4712.50 sl: 4538.47 at price 4850.13
2026.02.23 12:...	2026.01.20 09:00:00 EA Studio XAUUSD M30(38)24.11.2024 1246965628 XAUUSD,M30: open #1823 buy 0.40 XAUUSD at 4712.50 sl: 4538.47 ok
2026.02.23 12:...	2026.01.19 19:00:00 EA Studio XAUUSD M30(38)24.11.2024 1246965628 XAUUSD,M30: close #1822 buy 0.40 XAUUSD at 4678.59 sl: 4504.56 at price 4671.98
2026.02.23 12:...	2026.01.19 01:30:00 EA Studio XAUUSD M30(38)24.11.2024 1246965628 XAUUSD,M30: open #1822 buy 0.40 XAUUSD at 4678.59 sl: 4504.56 ok
2026.02.23 12:...	2026.01.14 11:30:00 EA Studio XAUUSD M30(38)24.11.2024 1246965628 XAUUSD,M30: close #1821 buy 0.40 XAUUSD at 4628.23 sl: 4454.20 at price 4637.27
2026.02.23 12:...	2026.01.14 06:00:00 EA Studio XAUUSD M30(38)24.11.2024 1246965628 XAUUSD,M30: open #1821 buy 0.40 XAUUSD at 4628.23 sl: 4454.20 ok

## Journal – technical truth

### The journal shows:

- every action of the EA
- order opens
- order closes
- errors (if any)
- tick processing

### Here you also see:

- number of processed ticks
- duration of the backtest
- confirmation of 99.9% modelling quality

### You use this tab to check:

- whether the backtest ran correctly from a technical standpoint
- whether there are no errors
- whether tick data was actually used

If there are errors here,  
the entire backtest is worthless regardless of the curve.

 **Key summary sentence**

**MT4 does not show you success.  
It shows you survival.**

**Whoever learns to read what is  
shown here  
stops hoping and starts knowing.**