



Why the EA said no.

XAUUSD H1, every rule's verdict logged on every bar. Verification report.

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The brief. Daniel's gold EA took fewer trades than its signals. Daniel wanted to know which rule says no, and how often.

The question. Which rule says no, how often, and can a log answer that without changing a single trade?

Its own trade still open

465

of the 626 stopped signals came while the EA's own trade was still open. For 449 of them, no other rule said no.

Rebuilt without the EA's code

1,196

signals rebuilt from broker A's bars by a separate checker: 0 mismatches, 11 verdicts set apart with their cause.

- **The top blocker wasn't a filter.** Of 1,202 signals in 10,396 H1 bars, 576 reached an order and 626 were stopped. The first rule that said no: 465 its own open trade, 115 the ATR band, 26 the daily loss guard, 13 news, 7 the spread rule and 0 the weekly close.
- **The log changes nothing.** On, off and on again with the same .ex5: the same 564 trades each time, and the two logs byte for byte the same.
- **A separate checker agrees.** Written from the decisions alone, without the EA's code, it rebuilt 10,375 bars and 1,196 signals from broker A's bars, against the same calendar file: 0 mismatches. 11 verdicts the bars can't settle are set apart, each with its cause.

The edge. One broker's real ticks in the MT5 tester, one window, 0 ms of delay. Which rule counts first follows the EA's written order: counted with no other rule against them, its own open trade stopped 449. The checker leaves out the first 21 bars of the export, 6 of them signals, for lack of history. The log says why the EA said no, not whether a trade would have done well.

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A backtest in the MT5 Strategy Tester: a simulation of the past. It shows why the EA said no to each signal, not how a strategy did. No profit promised.

What we built

One EA for MT5: a channel breakout on XAUUSD H1 with six rules read in a fixed order, and a log of every decision inside it. The decisions came first, in writing (SHA-256 374c6fbdcf7d), then the code.

The signal

Once per H1 bar, on its first tick, the bar that just closed is the possible signal. A close above the highest high of the 20 bars before it buys, a close below their lowest low sells. Stop 1.5 ATR(14) and target 2 ATR(14) from the entry, 0.10 lots.

The six rules, in the order the EA reads them

Rule	What it does	Setting
1 Weekly close	30 minutes before the week's last session it closes what is open, and takes no entry until the new week. The week's end comes from a table of gold's trading hours, holidays included.	30 min
2 Daily loss guard	5% of the initial balance a day, counted from the firm's midnight, Central European time. It acts 0.5% before the limit, closes everything and blocks entries until the firm's next day.	5%, acts 0.5% before
3 One position at a time	The EA's own rule: no new entry while its trade is open.	no input
4 News	No entry from 30 minutes before to 30 minutes after each NFP, CPI and FOMC statement, both edges included, read from a calendar file.	30 min
5 Spread	No entry if Ask minus Bid at the decision tick is above 40 points.	40 points
6 ATR band	No entry if ATR(14) on the signal bar is below 0.20% or above 0.80% of its close.	0.20% to 0.80%

Each rule but the EA's own has an input, and at 0 it is off. The daily limit is the firm's rule written into the EA, not a prop firm approval. The calendar is a file: each new release date has to be added to it.

The log

- One row per H1 bar, with or without a signal: 10,396 rows, 28 fields each.
- Every rule's state on every bar, and for a signal every rule's verdict, not only the first that says no.
- For an order, the tester's reply as it came: the retcode and its text, the order, the deal, the fill price and the volume.
- Its own input. Off, the EA has to place the same trades, and page 4 shows it does.

The tester's replies

576 signals reached an order. 564 came back 10009, "done at" their fill price. 12 came back 10018, "market closed": the tester refused them and they never became trades. The tester's report lists 564 positions. The log also keeps the 12 refused orders, each with its reply.

What stopped the 626

Each of the 626 stopped signals, counted three ways. The first rule that said no depends on the order the EA reads the rules in. The other two counts don't.

Rule	First that said no	The only rule that said no	Would stop on its own
1 Weekly close	0	0	0
2 Daily loss guard	26	24	26
3 One position at a time: its own trade open	465	449	465
4 News	13	12	16
5 Spread	7	5	8
6 ATR band	115	115	132
Stopped signals	626	605	

First: the first rule in the EA's order that said no, so each stopped signal counts once. **The only rule:** signals one rule stopped with no other against them. **On its own:** every signal that rule says no to, whatever the others say. The 465 for its own open trade are the signals that came while that trade was open.

The 21 with two rules against them

Both rules said no	Signals
own trade open + ATR band	13
own trade open + news	2
spread + ATR band	2
daily loss + ATR band	1
daily loss + news	1
news + ATR band	1
own trade open + spread	1

605 stopped signals had one rule against them and 21 had two. None had three.

Why the order matters, and how little

In each pair the first rule in the EA's order takes the signal. The 13 with its own trade open and the ATR band also saying no count for the open trade, because the EA reads it third and the ATR band sixth.

Read in any other order, its own open trade would still lead: never fewer than 449, the signals it stopped alone, against never more than 132 for the ATR band, the signals that rule says no to on its own.

The weekly close stopped 0

The EA decides on the first tick of each H1 bar, and none of the 10,396 decisions fell in the week's last 30 minutes: 0 rows of the log with the weekly close on. Its job is the close before the weekend, which a count of stopped signals doesn't measure.

How we checked it

Three runs of the same compiled EA in the MT5 Strategy Tester, on broker A's real ticks for XAUUSD H1, Jan 1, 2025 to Oct 5, 2026, all on Oct 12, 2026. Then a separate checker on the log.

The three runs

Run	Log	Positions	Against run 1
1	on	564	the reference
2	off	564	the same positions, field by field
3	on again	564	the same positions, and the same log byte for byte

One .ex5, SHA-256 bb6081ab6cb0, in the three runs, with the same inputs except the log's own. 94,846,928 ticks and 10,396 H1 bars in each.

A separate checker

- 1 Written from the decisions, blind to the EA.** A Python script that never reads the EA's code. It rebuilds each row of the log from broker A's H1 and 1-minute bars as the tester built them, the same calendar file, the table of gold's trading hours, the positions in the tester's report and the guard's own log.
- 2 The signal and the ATR.** The channel of the 20 bars before the signal bar, and the ATR as MT5's iATR, the simple average of the true range of the last 14 bars. Both have to match the log.
- 3 Each rule, rebuilt.** The weekly close from the trading hours, the daily loss from the guard's log by the firm's day, its own trade from the report's positions, news against the same calendar file in server time with both edges included, the spread from each minute's lowest spread, and the ATR band against 0.20% and 0.80%.
- 4 What it can't settle goes apart.** A spread the log reads above 40 points in a minute whose lowest spread is 40 or less, an ATR within 0.001 of a band edge, or a position that closed in the same second as the decision. For those, the first rule is read from the log.

What the checker found

10,375 of 10,375

rows of the log rebuilt from the bars: channel, close, ATR and signal all match

1,196 of 1,196

signals with the same verdict and the same first rule

0

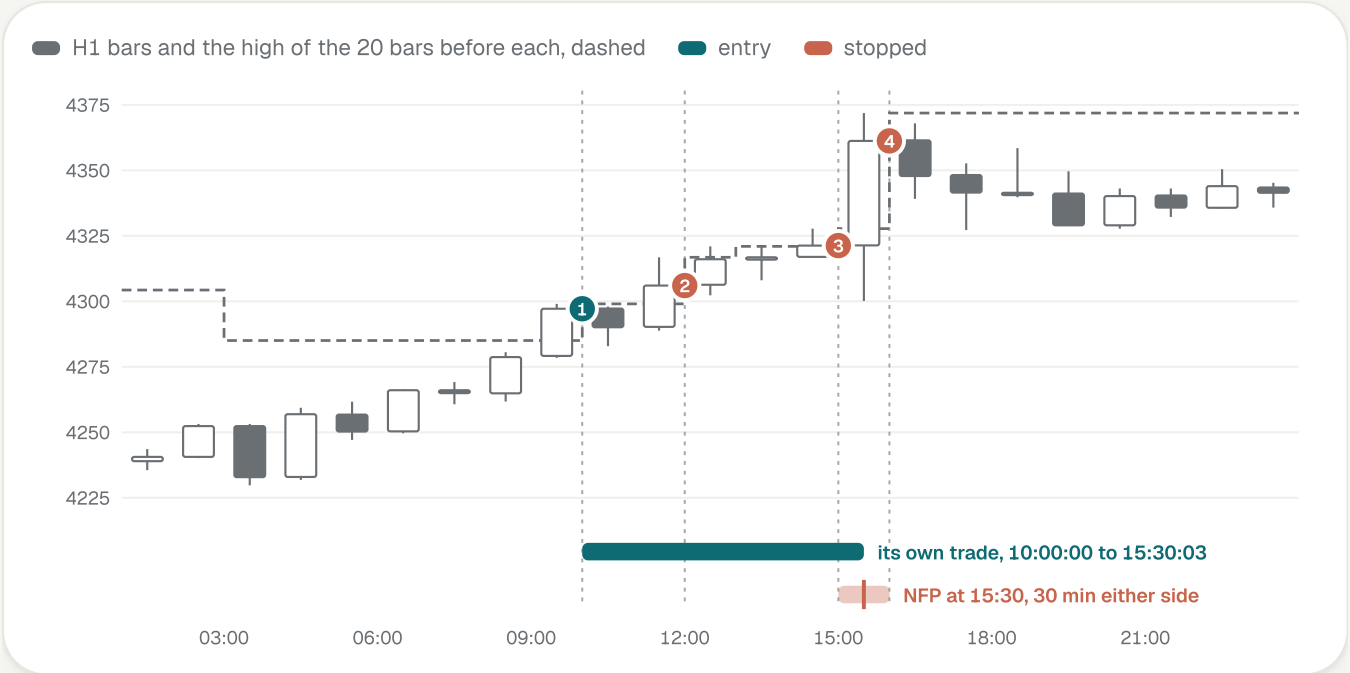
mismatches. 11 verdicts set apart, each listed on page 6

Rule by rule, the verdicts that match: the weekly close 1,196, the daily loss guard 1,196, its own open trade 1,195, news 1,196, the spread rule 1,191 and the ATR band 1,191. The other 11 are the ones set apart.

The first 21 rows of the log are left out, 6 of them signals: the channel and the ATR need bars from before the export. Before any run, the bars gave 1,196 signals in the rows the checker covers, 781 buys and 415 sells, and the log has every one.

Aug 7, 2026, step by step

A real day from the log, server time: one entry, a signal its own open trade stopped, one that two rules stopped, and one that news stopped. It is the only day in the log with all four.



The four decisions, as the log wrote them

	Decided at	Signal	Close	20-bar high	Verdict	Rules that said no	Detail
1	10:00:00	buy	4297.14	4285.05	entry	none	10009, done at 4297.46
2	12:00:00	buy	4305.98	4299.05	stopped	own trade open	its 10:00:00 trade still open
3	15:00:00	buy	4321.30	4320.98	stopped	own trade open + news	NFP 2026.08.07 15:30 -30 min
4	16:00:00	buy	4361.20	4327.72	stopped	news	NFP 2026.08.07 15:30 +30 min

The checker rebuilt the four verdicts from the bars, the tester's report and the same calendar file: 4 of 4 match.

Its own trade

From the tester's report: buy 0.10 lots at 4297.46 from 10:00:00, closed by its target, 4329.45, at 15:30:03. Decisions 2 and 3 came while it was open.

The calendar file

NFP on Aug 7, 2026 at 08:30 New York time, 15:30 on the server. The rule says no for 30 minutes either side, both edges included: decisions 3 and 4 sit on the two edges.

Two rules at once

Decision 3 had two rules against it. The EA reads its own open trade third and news fourth, so the signal counts for its own open trade in the 465 of page 3, and not in the 449 that rule stopped alone.

One row of the log, field by field

Decision 1 of Aug 7, 2026, the 10:00:00 entry, as the EA wrote it. 28 fields per row, 27 here. The one left out holds the account's value at the decision: this report shows no account results.

Field	Value	What it holds
time	2026.08.07 10:00:00	When the EA decided: the first tick of the new bar, server time
signal_bar	2026.08.07 09:00	The bar that just closed
signal	buy	buy, sell or none, from the 20-bar channel
close	4297.14	The signal bar's close
channel_high	4285.05	Highest high of the 20 bars before it
channel_low	4223.38	Lowest low of the 20 bars before it
atr	15.99	ATR(14) of the signal bar
atr_pct	0.3722	That ATR, in % of the close
spread_points	19	Ask minus Bid at the decision tick, in points
weekly_close	0	1 if the weekly close says no
daily_loss	0	1 if the daily loss guard says no
open_position	0	1 if its own trade is open
news	0	1 if NFP, CPI or FOMC is within 30 minutes
spread	0	1 if the spread is above 40 points
atr_band	0	1 if the ATR is outside the band
first_layer	empty	The first rule that said no, in the EA's order
layers	empty	Every rule that said no
verdict	entry	entry, stopped or no signal
news_detail	empty	Which release, and its distance in minutes
week_closed_until	empty	Until when the weekly close blocks entries
guard_reason	empty	Why the guard blocks, when it does
retcode	10009	The tester's reply code
reply	done at 4297.46	The tester's reply, as text
order	1028	The order's ticket
deal	1028	The deal's ticket
fill_price	4297.46	Where it filled
volume	0.10	The volume filled, in lots

The 11 verdicts set apart

The checker matched every row, and left these 11 rule verdicts to the log: 1 on its own trade, 5 on the spread and 5 on the ATR band. Server time, the moment of the decision.

Decided at	Rule	Why the bars can't settle it
2025.01.28 17:00:00	Spread	42 points in the log, the minute's lowest was 22
2025.02.05 11:00:00	ATR band	ATR at 0.2005% of the close, within 0.001 of the 0.20% edge
2025.05.20 17:00:00	Its own trade	a position closed in the same second
2025.06.02 17:00:00	Spread	56 points in the log, the minute's lowest was 22
2025.08.07 10:00:00	ATR band	ATR at 0.1993% of the close, within 0.001 of the 0.20% edge
2025.08.27 20:00:00	ATR band	ATR at 0.2007% of the close, within 0.001 of the 0.20% edge
2025.08.29 20:00:00	ATR band	ATR at 0.1998% of the close, within 0.001 of the 0.20% edge
2025.10.06 02:00:00	Spread	60 points in the log, the minute's lowest was 17
2025.11.28 03:00:00	ATR band	ATR at 0.2006% of the close, within 0.001 of the 0.20% edge
2025.12.04 08:00:00	Spread	60 points in the log, the minute's lowest was 17
2026.01.29 02:00:00	Spread	214 points in the log, the minute's lowest was 17

Limits

- One broker and one window: broker A's real ticks for XAUUSD H1, Jan 1, 2025 to Oct 5, 2026, in the MT5 tester with 0 ms of delay. Another broker can change which rule says no, and a live account replies in its own way: the 12 “market closed” replies are the tester's.
- “First” follows the order the decisions fixed. Counted with no other rule against them, its own open trade stopped 449, and 21 signals had two rules against them.
- The checker covers 10,375 of the 10,396 rows: the first 21, 6 of them signals, have too few bars before them in the export. 11 verdicts it can't settle are set apart, each with its cause on page 6.
- The news rule reads a calendar file of NFP, CPI and FOMC dates. It doesn't update itself: each new date has to be added.
- The daily loss guard runs the firm's rules as written, not a prop firm approval.
- The log says why the EA said no, not whether a trade it skipped would have done well. No profit promised.

Setup and files

Platform	MetaTrader 5 Strategy Tester, terminal build 6230
Broker	broker A, the server of a demo account. Its name goes privately.
Model	Every tick based on real ticks, history quality 100% real ticks
Symbol and data	XAUUSD: 94,846,928 ticks and 10,396 H1 bars in each run
Window	Jan 1, 2025 to Oct 5, 2026. The first bar is on Jan 2, 2025.
Delay and leverage	0 ms added to every order, leverage 1:500
EA and runs	one .ex5 built with MetaTrader 5 build 6230, three runs on Oct 12, 2026, 0.10 lots

What it is	SHA-256
the decisions	374c6fbdcf7d9f39e031d0a07a5bae199f666a8ec9a64ebf2da12198e02ccb85
the EA, source	8b49a20421a176e9ae0fe8dad96181b8615b84636ce19664653400199e8b5b48
the log module	ecc5c4c31ca1db6535bd706c315496531befcee62ba9781f9ab1d3a0079ddf2a
the EA, compiled	bb6081ab6cb09784d144b9c9eec3eeec9aacc426d66b2d6af7fb02c740eb681a
run 1, report	735e9ceab3bd32dc253d0426a0d99554868e6c5b7db51696fd459e18d98ef06
run 2, report	e7fac9ea1a2d117c02de3375e1ac2ac64f21d7c8f1c000189a527fbbae8f12cd
run 3, report	6dd9e4ece30a4c695061c052f81685a489c3c1b07268c9f1ea36403af3902ad2
the log, runs 1 and 3	2b0adee069f1269577baf335e44833e8065a2e6ff3fa1d733c1cb3b9dc504940
the positions, 3 runs	76560133b1fdf527c40fead4c5e60dd8bf1d64299f7cc8721a5b817289d0c2e9
the guard's log	fb873a5324da60729d3f2c95396b7d8d84d36365a720c00abdb520dd983c6825
the runs' summary	a7914aaf5ec272325ba38bd960eee50769f0e36b0a4415e281cdd8e58fca1241
the counting script	f66608c70d1f446bceee5f225d9d5df1bd88485ee984063974712ec464632bc2
what it counted	7e85b00d32fadffdd937192319755862b6dfb689594c5e389ca7762d4c4e75be
the checker	14ec659ea8fd238aaea11304e0139f2f908463887800346ddd188e6b00be1d2a
what it found	c1357a028a14fa4a7db15a547f7334890bd97516c9ace2af302c29db5196e51e
the evidence script	5991cb7afb92822d61c26e17e50d7615e912bdb13fdfdb496bf3d385a83323c3
what it took	320795fbd5597671cca7519e40426d49f25d4f1390e171aa0f637749b18afa31
H1 bars, broker A	8ae454c9d05c8bd08e992cb3c471a5559b7e507c3d5d68babb94ff40cc369b41
1-minute bars	a4be9ffdf8499d25b13a2898f80e8693e82b27371e1a65eb439e1ce0c552d08f
the calendar file	c2bb765c1ea5a096d8142ce73ed217e64f45890e04bb6fb6c7fe4c220e7ef786
gold's trading hours	05329d6528aa828c4f1e499cb77a325ce052219fbee9cf7055cb5eb844bea785

The .ex5 matches the hash in the three manifests. The two logs are one file, and so are the three lists of positions.

Ask us privately for the broker's name and the logs behind every count.

Work with us

The same work, on your EA: a log of every decision inside it, proven to leave every trade as it was, and the rule that stops it, found and counted.

Free first look, once per trader

Send your EA's source and the days you expected a trade, or just 'log'. You get, in writing, the rule in its code that said no on each day, with a quote. Adding the log, or changing the rule that stops it, is paid work and needs the source. No payment.

Got another MT5 project? Tell us about it.

How paid work runs

- Free first look.
- Written quote.
- Milestones.
- You test the EA on your MT5.
- Final payment.
- A project takes 1 to 3 weeks.

Quote

Every project is quoted in writing for your case, after the free first look.

What we don't do

No profit promises, no signals, no decompiling.

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