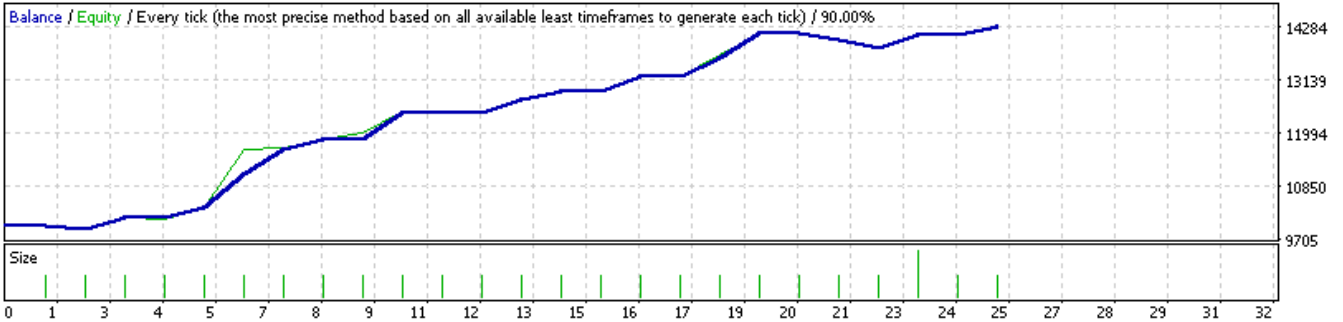


Strategy Tester Report
Engulfing_Bar_Trend
(Build 1170)

Symbol	GBPJPY (British Pound vs Japanese Yen)				
Period	Daily (D1) 2014.01.01 00:00 - 2018.12.28 00:00 (2014.01.01 - 2018.12.30)				
Model	Every tick (the most precise method based on all available least timeframes)				
Parameters	s004=""; s005="- - - ENGULFING BAR EA SETTINGS"; Entry_signal_settings=""; EMA_Filter_Periods_1_e=4; EMA_Filter_Periods_2_e=100; EMA_Filter_Periods_1_Slope_e=25; EMA_Filter_Periods_2_Slope_e=5; EMA_Previous_Bars_e=2; EG_Close_Outside=0; EG_Min_Pips=60; EG_Close_p=0.8; s01=""; Trade_management_settings=""; EA_Trade_Confirmation=1; EA_Trade_Multiple=0; Entry_Buffer_Pips_e=5; Stop_Buffer_Pips_e=5; Bars_To_Enter=1; Risk_p_e=1; Risk_d_e=0; EG_Profit=2; Move_To_Breakeven_e=0.5; Comment_Long="Engulfing EA buystop"; Comment_Short="Engulfing EA sellstop"; Email=0; ID_e=6575675;				
Bars in test	2546	Ticks modelled	3661400	Modelling quality	90.00%
Mismatched charts errors	0				
Initial deposit	10000.00	Spread			Current (23)
Total net profit	4304.99	Gross profit	4705.91	Gross loss	-400.92
Profit factor	11.74	Expected payoff	172.20		
Absolute drawdown	90.61	Maximal drawdown	522.22 (4.57%)	Relative drawdown	4.57% (522.22)
Total trades	25	Short positions (won %)	10 (70.00%)	Long positions (won %)	15 (60.00%)
		Profit trades (% of total)	16 (64.00%)	Loss trades (% of total)	9 (36.00%)
	Largest	profit trade	715.60	loss trade	-163.41
	Average	profit trade	294.12	loss trade	-44.55
	Maximum	consecutive wins (profit in money)	5 (1240.75)	consecutive losses (loss in money)	2 (-326.05)
	Maximal	consecutive profit (count of wins)	1702.75 (4)	consecutive loss (count of losses)	-326.05 (2)
	Average	consecutive wins	2	consecutive losses	1



18	2015.02.24 00:00	buy stop	7	0.10	184.030	182.530	187.030		
19	2015.02.24 06:39	buy	7	0.10	184.030	182.530	187.030		
20	2015.02.26 00:56	modify	7	0.10	184.030	184.030	187.030		
21	2015.02.26 13:30	s/l	7	0.10	184.030	184.030	187.030	-0.08	10171.90
22	2015.04.28 00:00	buy stop	8	0.10	181.560	180.220	184.240		
23	2015.04.28 06:12	buy	8	0.10	181.560	180.220	184.240		
24	2015.04.28 17:54	modify	8	0.10	181.560	181.560	184.240		
25	2015.05.01 07:42	t/p	8	0.10	184.240	181.560	184.240	237.74	10409.64
26	2015.05.08 00:00	buy stop	9	0.10	184.910	180.870	192.990		
27	2015.05.08 01:41	buy	9	0.10	184.910	180.870	192.990		
28	2015.05.11 15:20	modify	9	0.10	184.910	184.910	192.990		
29	2015.05.12 00:00	buy stop	10	0.10	187.410	184.500	193.230		
30	2015.05.12 08:34	buy	10	0.10	187.410	184.500	193.230		
31	2015.05.21 08:31	modify	10	0.10	187.410	187.410	193.230		
32	2015.06.16 00:00	buy stop	11	0.10	192.660	191.340	195.300		
33	2015.06.16 01:43	buy	11	0.10	192.660	191.340	195.300		
34	2015.06.16 01:45	t/p	9	0.10	192.990	184.910	192.990	715.60	11125.24
35	2015.06.17 05:13	t/p	10	0.10	193.230	187.410	193.230	515.15	11640.39
36	2015.06.17 07:27	modify	11	0.10	192.660	192.660	195.300		
37	2015.06.17 16:36	t/p	11	0.10	195.300	192.660	195.300	234.26	11874.65
38	2015.12.20 23:01	sell stop	12	0.10	180.600	183.910	173.980		
39	2015.12.20 23:02	sell	12	0.10	180.600	183.910	173.980		
40	2015.12.29 00:00	sell stop	13	0.10	178.900	180.060	176.580		
41	2015.12.29 10:29	modify	12	0.10	180.600	180.600	173.980		
42	2015.12.29 10:30	sell	13	0.10	178.900	180.060	176.580		
43	2015.12.29 13:14	modify	13	0.10	178.900	178.900	176.580		
44	2015.12.30 14:37	s/l	13	0.10	178.900	178.900	176.580	-0.61	11874.04
45	2016.01.06 01:22	t/p	12	0.10	173.980	180.600	173.980	577.12	12451.17
46	2016.01.20 00:00	sell stop	14	0.10	166.260	169.100	160.580		
47	2016.01.20 01:07	sell	14	0.10	166.260	169.100	160.580		
48	2016.01.20 07:10	modify	14	0.10	166.260	166.260	160.580		
49	2016.01.20 23:37	s/l	14	0.10	166.260	166.260	160.580	0.00	12451.17
50	2016.02.11 00:00	sell stop	15	0.10	164.350	167.640	157.770		
51	2016.02.11 00:44	sell	15	0.10	164.350	167.640	157.770		
52	2016.02.11 08:16	modify	15	0.10	164.350	164.350	157.770		
53	2016.02.12 18:24	s/l	15	0.10	164.350	164.350	157.770	-0.61	12450.56
54	2016.04.05 00:00	sell stop	16	0.10	158.100	159.600	155.100		
55	2016.04.05 02:01	sell	16	0.10	158.100	159.600	155.100		
56	2016.04.05 06:40	modify	16	0.10	158.100	158.100	155.100		
57	2016.04.06 11:28	t/p	16	0.10	155.100	158.100	155.100	265.60	12716.16
58	2016.07.05 00:00	sell stop	17	0.10	135.630	136.790	133.310		
59	2016.07.05 01:12	sell	17	0.10	135.630	136.790	133.310		
60	2016.07.05 06:06	modify	17	0.10	135.630	135.630	133.310		
61	2016.07.05 12:52	t/p	17	0.10	133.310	135.630	133.310	205.88	12922.04
62	2016.07.26 00:00	sell stop	18	0.10	138.210	140.110	134.410		
63	2016.07.26 00:11	sell	18	0.10	138.210	140.110	134.410		
64	2016.07.26 01:01	modify	18	0.10	138.210	138.210	134.410		
65	2016.07.27 00:14	s/l	18	0.10	138.210	138.210	134.410	-0.61	12921.43
66	2016.07.31 22:00	sell stop	19	0.10	134.860	139.170	126.240		
67	2016.08.01 00:00	delete	19	0.10	134.860	139.170	126.240		
68	2016.08.02 00:00	sell stop	20	0.10	134.450	136.250	130.850		
69	2016.08.02 06:08	sell	20	0.10	134.450	136.250	130.850		
70	2016.08.04 11:06	modify	20	0.10	134.450	134.450	130.850		
71	2016.08.12 14:28	t/p	20	0.10	130.850	134.450	130.850	313.39	13234.83
72	2016.08.14 22:00	sell stop	21	0.10	130.300	132.550	125.800		

73	2016.08.15 00:00	delete	21	0.10	130.300	132.550	125.800		
74	2016.09.22 00:00	sell stop	22	0.10	130.330	133.260	124.470		
75	2016.09.23 00:00	delete	22	0.10	130.330	133.260	124.470		
76	2016.11.15 00:00	buy stop	23	0.10	135.640	134.140	138.640		
77	2016.11.15 19:01	buy	23	0.10	135.640	134.140	138.640		
78	2016.11.15 19:40	modify	23	0.10	135.640	135.640	138.640		
79	2016.11.15 23:54	s/l	23	0.10	135.640	135.640	138.640	0.00	13234.83
80	2016.11.18 00:00	buy stop	24	0.10	137.010	134.910	141.210		
81	2016.11.18 02:57	buy	24	0.10	137.010	134.910	141.210		
82	2016.11.21 14:27	modify	24	0.10	137.010	137.010	141.210		
83	2016.11.22 00:00	buy stop	25	0.10	138.880	136.220	144.200		
84	2016.11.23 00:00	delete	25	0.10	138.880	136.220	144.200		
85	2016.11.24 00:00	buy stop	26	0.10	140.330	137.200	146.590		
86	2016.11.24 08:12	buy	26	0.10	140.330	137.200	146.590		
87	2016.11.24 16:02	t/p	24	0.10	141.210	137.010	141.210	372.51	13607.34
88	2016.11.30 16:58	modify	26	0.10	140.330	140.330	146.590		
89	2016.12.13 10:47	t/p	26	0.10	146.590	140.330	146.590	554.85	14162.18
90	2016.12.15 00:00	buy stop	27	0.10	147.310	145.140	151.650		
91	2016.12.15 01:18	buy	27	0.10	147.310	145.140	151.650		
92	2016.12.15 12:05	modify	27	0.10	147.310	147.310	151.650		
93	2016.12.15 13:04	s/l	27	0.10	147.310	147.310	151.650	0.00	14162.18
94	2017.07.04 00:00	buy stop	28	0.10	146.940	145.830	149.160		
95	2017.07.05 00:00	delete	28	0.10	146.940	145.830	149.160		
96	2018.01.23 00:00	buy stop	29	0.10	155.260	153.420	158.940		
97	2018.01.23 02:32	buy	29	0.10	155.260	153.420	158.940		
98	2018.01.26 17:30	s/l	29	0.10	153.420	153.420	158.940	-163.41	13998.77
99	2018.04.13 00:00	buy stop	30	0.10	152.920	151.090	156.580		
100	2018.04.13 01:14	buy	30	0.10	152.920	151.090	156.580		
101	2018.04.17 00:00	buy stop	31	0.10	153.770	152.570	156.170		
102	2018.04.18 00:00	delete	31	0.10	153.770	152.570	156.170		
103	2018.04.19 17:58	s/l	30	0.10	151.090	151.090	156.580	-162.64	13836.13
104	2018.08.07 00:00	sell stop	32	0.20	143.970	144.740	142.430		
105	2018.08.07 12:12	sell	32	0.20	143.970	144.740	142.430		
106	2018.08.08 07:17	modify	32	0.20	143.970	143.970	142.430		
107	2018.08.09 01:28	t/p	32	0.20	142.430	143.970	142.430	270.89	14107.02
108	2018.11.06 00:00	buy stop	33	0.10	147.920	146.780	150.200		
109	2018.11.06 00:09	buy	33	0.10	147.920	146.780	150.200		
110	2018.11.06 18:30	modify	33	0.10	147.920	147.920	150.200		
111	2018.11.09 09:56	s/l	33	0.10	147.920	147.920	150.200	-0.11	14106.91
112	2018.12.18 00:00	sell stop	34	0.10	142.080	143.220	139.800		
113	2018.12.18 01:35	sell	34	0.10	142.080	143.220	139.800		
114	2018.12.20 07:14	modify	34	0.10	142.080	142.080	139.800		
115	2018.12.25 06:11	t/p	34	0.10	139.800	142.080	139.800	198.08	14304.99