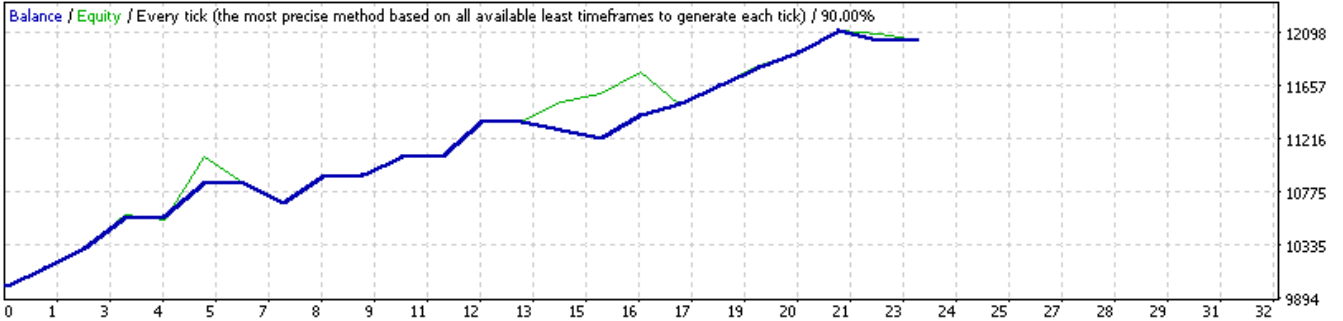


Strategy Tester Report

PA_PinBar_Trend_v2

(Build 1170)

Symbol	USDCHF (US Dollar vs Swiss Franc)					
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	s0=" - - - - - PINBAR - - - - - "; Min_PB_Size=30; Min_Wick=0.8; Max_Nose=0.2; Correlate=false; Wick_Brake=false; Min_Wick_Break_Pips=5; Prev_Candles=2; s1=" - - - - - EMAs - - - - - "; EMA_Filter_Periods_1=0; EMA_Filter_Periods_1_Slope=0; EMA_Filter_Periods_2=0; EMA_Filter_Periods_2_Slope=0; EMA_Previous_Bars=0; Wick_Brake_EMA_Low=false; Wick_Brake_EMA_High=false; s2=" - - - - - LIMIT ORDER - - - - - "; Limit_Order=false; Limit_Order_Level=0; Min_Pip_Retracement=0; Too_Far_To_Retrace=0; s3=" - - - - - ENTRY - - - - - "; Close_Outside_Pin_Entry=false; Max_Bars_To_Enter=2; Entry_Buffer_Pips=5; Stop_Buffer_Pips=25; Reward_Factor=2; Move_To_Breakeven=1; Risk_p=1; Risk_d=0; Max_Trades_Allowed=20; Order_Confirm=false; s6=" - - - - - NOTIFICATIONS - - - - - "; Email_Alert=true; Push_Notification=true; s7=" - - - - - "; ID=456464; Order_Comment="PA_PinBar_Trend";					
Bars in test	2546	Ticks modelled		2449290	Modelling quality	90.00%
Mismatched charts errors	0					
Initial deposit	10000.00				Spread	Current (16)
Total net profit	2032.59	Gross profit		2427.57	Gross loss	-394.97
Profit factor	6.15	Expected payoff		88.37		
Absolute drawdown	16.35	Maximal drawdown		529.77 (4.49%)	Relative drawdown	4.49% (529.77)
Total trades	23	Short positions (won %)		4 (75.00%)	Long positions (won %)	19 (78.95%)
		Profit trades (% of total)		18 (78.26%)	Loss trades (% of total)	5 (21.74%)
	Largest	profit trade		291.77	loss trade	-164.48
	Average	profit trade		134.86	loss trade	-78.99
	Maximum	consecutive wins (profit in money)		6 (899.03)	consecutive losses (loss in money)	2 (-143.37)
	Maximal	consecutive profit (count of wins)		899.03 (6)	consecutive loss (count of losses)	-164.48 (1)
	Average	consecutive wins		6	consecutive losses	2



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2014.12.23 00:00	buy stop	1	0.10	0.98530	0.97790	1.00010		
2	2014.12.23 13:21	buy	1	0.10	0.98530	0.97790	1.00010		
3	2014.12.31 18:00	modify	1	0.10	0.98530	0.98530	1.00010		
4	2015.01.02 14:39	t/p	1	0.10	1.00010	0.98530	1.00010	154.49	10154.49
5	2015.02.17 00:00	buy stop	2	0.10	0.93290	0.92560	0.94750		
6	2015.02.17 00:00	buy	2	0.10	0.93290	0.92560	0.94750		
7	2015.02.18 12:20	modify	2	0.10	0.93290	0.93290	0.94750		
8	2015.02.19 11:16	t/p	2	0.10	0.94750	0.93290	0.94750	155.37	10309.87
9	2015.03.01 23:00	buy stop	3	0.10	0.95490	0.94240	0.97990		
10	2015.03.02 00:13	buy	3	0.10	0.95490	0.94240	0.97990		
11	2015.03.04 15:05	modify	3	0.10	0.95490	0.95490	0.97990		
12	2015.03.06 13:35	t/p	3	0.10	0.97990	0.95490	0.97990	257.28	10567.15
13	2015.07.24 00:00	buy stop	4	0.10	0.96060	0.94990	0.98200		
14	2015.07.24 02:02	buy	4	0.10	0.96060	0.94990	0.98200		
15	2015.07.28 00:00	buy stop	5	0.10	0.96360	0.95040	0.99000		

16	2015.07.28 06:12	buy	5	0.10	0.96360	0.95040	0.99000		
17	2015.07.30 09:04	modify	4	0.10	0.96060	0.96060	0.98200		
18	2015.07.31 12:31	s/l	4	0.10	0.96060	0.96060	0.98200	4.55	10571.70
19	2015.08.02 22:00	buy stop	6	0.10	0.96880	0.95220	1.00200		
20	2015.08.03 15:58	buy	6	0.10	0.96880	0.95220	1.00200		
21	2015.08.04 18:32	modify	5	0.10	0.96360	0.96360	0.99000		
22	2015.08.07 12:32	modify	6	0.10	0.96880	0.96880	1.00200		
23	2015.08.11 16:33	t/p	5	0.10	0.99000	0.96360	0.99000	275.78	10847.48
24	2015.08.12 15:08	s/l	6	0.10	0.96880	0.96880	1.00200	5.85	10853.33
25	2015.09.25 00:00	buy stop	7	0.10	0.98070	0.96440	1.01330		
26	2015.09.25 07:21	buy	7	0.10	0.98070	0.96440	1.01330		
27	2015.10.02 14:08	s/l	7	0.10	0.96440	0.96440	1.01330	-164.48	10688.85
28	2015.10.21 00:00	buy stop	8	0.10	0.95730	0.94700	0.97790		
29	2015.10.21 09:22	buy	8	0.10	0.95730	0.94700	0.97790		
30	2015.10.22 12:44	modify	8	0.10	0.95730	0.95730	0.97790		
31	2015.10.23 13:52	t/p	8	0.10	0.97790	0.95730	0.97790	211.94	10900.79
32	2015.12.17 00:00	buy stop	9	0.10	0.99230	0.97850	1.01990		
33	2015.12.17 00:12	buy	9	0.10	0.99230	0.97850	1.01990		
34	2016.01.05 09:20	modify	9	0.10	0.99230	0.99230	1.01990		
35	2016.01.07 20:22	s/l	9	0.10	0.99230	0.99230	1.01990	13.66	10914.45
36	2016.01.11 00:00	buy stop	10	0.10	0.99350	0.98570	1.00910		
37	2016.01.11 00:03	buy	10	0.10	0.99350	0.98570	1.00910		
38	2016.01.11 15:39	modify	10	0.10	0.99350	0.99350	1.00910		
39	2016.01.13 12:26	t/p	10	0.10	1.00910	0.99350	1.00910	155.89	11070.34
40	2016.03.09 00:00	buy stop	11	0.10	0.99740	0.98750	1.01720		
41	2016.03.09 01:30	buy	11	0.10	0.99740	0.98750	1.01720		
42	2016.03.10 13:01	modify	11	0.10	0.99740	0.99740	1.01720		
43	2016.03.10 14:04	s/l	11	0.10	0.99740	0.99740	1.01720	0.65	11070.99
44	2016.05.04 00:00	buy stop	12	0.10	0.95570	0.94180	0.98350		
45	2016.05.04 01:38	buy	12	0.10	0.95570	0.94180	0.98350		
46	2016.05.06 12:45	modify	12	0.10	0.95570	0.95570	0.98350		
47	2016.05.18 07:20	t/p	12	0.10	0.98350	0.95570	0.98350	291.77	11362.76
48	2016.06.22 00:00	buy stop	13	0.10	0.96310	0.95460	0.98010		
49	2016.06.22 13:54	delete	13	0.10	0.96310	0.95460	0.98010		
50	2016.07.22 00:00	sell stop	14	0.10	0.98340	0.99280	0.96460		
51	2016.07.25 00:00	delete	14	0.10	0.98340	0.99280	0.96460		
52	2016.08.24 00:00	buy stop	15	0.10	0.96390	0.95680	0.97810		
53	2016.08.24 00:52	buy	15	0.10	0.96390	0.95680	0.97810		
54	2016.08.26 14:01	modify	15	0.10	0.96390	0.96390	0.97810		
55	2016.08.26 14:15	s/l	15	0.10	0.96390	0.96390	0.97810	1.30	11364.06
56	2016.11.10 00:00	buy stop	16	0.10	0.98520	0.95240	1.05080		
57	2016.11.10 10:17	buy	16	0.10	0.98520	0.95240	1.05080		
58	2016.11.23 19:06	modify	16	0.10	0.98520	0.98520	1.05080		
59	2016.12.05 00:00	buy stop	17	0.10	1.01680	1.00930	1.03180		
60	2016.12.05 00:17	buy	17	0.10	1.01680	1.00930	1.03180		
61	2016.12.05 12:36	s/l	17	0.10	1.00930	1.00930	1.03180	-74.36	11289.70
62	2016.12.23 00:00	buy stop	18	0.10	1.02710	1.01960	1.04210		
63	2016.12.23 15:07	buy	18	0.10	1.02710	1.01960	1.04210		
64	2016.12.30 00:40	s/l	18	0.10	1.01960	1.01960	1.04210	-69.01	11220.69
65	2017.02.03 00:00	buy stop	19	0.10	0.99410	0.98450	1.01330		
66	2017.02.03 09:29	buy	19	0.10	0.99410	0.98450	1.01330		
67	2017.02.10 13:14	modify	19	0.10	0.99410	0.99410	1.01330		
68	2017.02.22 11:33	t/p	19	0.10	1.01330	0.99410	1.01330	201.82	11422.51
69	2017.03.27 06:49	s/l	16	0.10	0.98520	0.98520	1.05080	89.11	11511.62
70	2017.04.16 22:00	buy stop	20	0.10	1.00630	1.00010	1.01870		

71	2017.04.17 07:16	delete	20	0.10	1.00630	1.00010	1.01870		
72	2017.07.06 00:00	sell stop	21	0.10	0.96280	0.97100	0.94640		
73	2017.07.06 12:20	sell	21	0.10	0.96280	0.97100	0.94640		
74	2017.07.18 09:23	modify	21	0.10	0.96280	0.96280	0.94640		
75	2017.07.21 16:29	t/p	21	0.10	0.94640	0.96280	0.94640	155.79	11667.41
76	2017.10.08 22:00	sell stop	22	0.10	0.97640	0.98590	0.95740		
77	2017.10.10 00:00	delete	22	0.10	0.97640	0.98590	0.95740		
78	2017.10.29 23:01	sell stop	23	0.10	0.99710	1.00610	0.97910		
79	2017.10.30 03:05	sell	23	0.10	0.99710	1.00610	0.97910		
80	2017.11.14 18:10	modify	23	0.10	0.99710	0.99710	0.97910		
81	2017.11.24 16:11	t/p	23	0.10	0.97910	0.99710	0.97910	154.68	11822.09
82	2018.02.13 00:00	buy stop	24	0.10	0.94040	0.93380	0.95360		
83	2018.02.13 06:24	delete	24	0.10	0.94040	0.93380	0.95360		
84	2018.07.29 22:00	sell stop	25	0.10	0.99250	1.00010	0.97730		
85	2018.07.30 09:18	sell	25	0.10	0.99250	1.00010	0.97730		
86	2018.08.21 17:29	modify	25	0.10	0.99250	0.99250	0.97730		
87	2018.08.28 08:31	t/p	25	0.10	0.97730	0.99250	0.97730	121.70	11943.79
88	2018.09.23 22:00	buy stop	26	0.10	0.96010	0.95160	0.97710		
89	2018.09.24 06:04	buy	26	0.10	0.96010	0.95160	0.97710		
90	2018.09.26 11:49	modify	26	0.10	0.96010	0.96010	0.97710		
91	2018.09.27 15:37	t/p	26	0.10	0.97710	0.96010	0.97710	175.93	12119.72
92	2018.10.07 22:00	sell stop	27	0.10	0.99040	0.99740	0.97640		
93	2018.10.09 00:00	delete	27	0.10	0.99040	0.99740	0.97640		
94	2018.12.05 00:00	buy stop	28	0.10	0.99850	0.99050	1.01450		
95	2018.12.05 02:38	buy	28	0.10	0.99850	0.99050	1.01450		
96	2018.12.06 00:00	sell stop	29	0.10	0.99640	1.00290	0.98340		
97	2018.12.06 01:39	sell	29	0.10	0.99640	1.00290	0.98340		
98	2018.12.06 16:25	s/l	28	0.10	0.99050	0.99050	1.01450	-80.13	12039.59
99	2018.12.06 16:27	modify	29	0.10	0.99640	0.99640	0.98340		
100	2018.12.11 00:00	buy stop	30	0.10	0.99090	0.98440	1.00390		
101	2018.12.11 10:03	delete	30	0.10	0.99090	0.98440	1.00390		
102	2018.12.12 13:33	s/l	29	0.10	0.99640	0.99640	0.98340	-7.00	12032.59