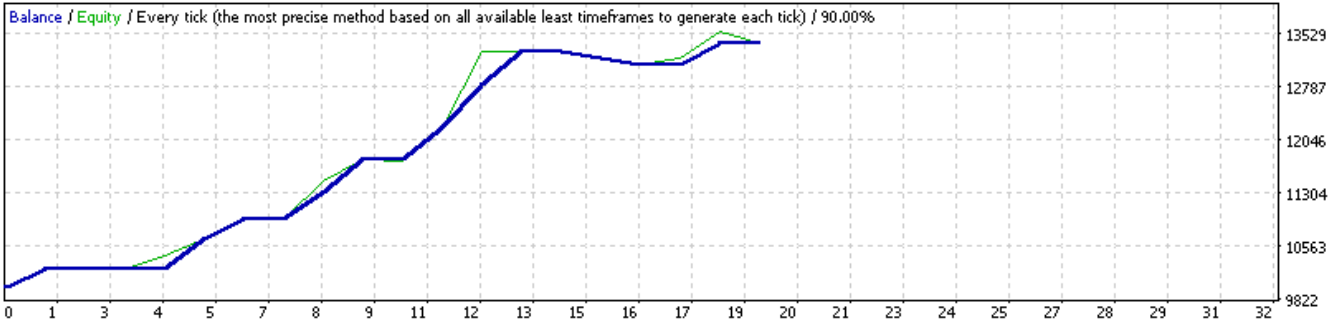


Strategy Tester Report

Engulfing\_Bar\_Trend

(Build 1170)

|                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                                    |                                                            |
|--------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------|------------------------------------------------------------|
| Symbol                   | GBPJPY (British Pound vs Japanese Yen)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                    |                                                            |
| Period                   | 4 Hours (H4) 2014.01.01 20:00 - 2018.12.28 20:00 (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=40; EMA_Filter_Periods_2_e=250; EMA_Filter_Periods_1_Slope_e=15; EMA_Filter_Periods_2_Slope_e=35; EMA_Previous_Bars_e=10; EG_Close_Outside=0; EG_Min_Pips=50; EG_Close_p=0.8; s01=""; Trade_management_settings=""; EA_Trade_Confirmation=1; EA_Trade_Multiple=0; Entry_Buffer_Pips_e=15; Stop_Buffer_Pips_e=25; Bars_To_Enter=3; Risk_p_e=1; Risk_d_e=0; EG_Profit=3; Move_To_Breakeven_e=0.5; Comment_Long="Engulfing EA buystop"; Comment_Short="Engulfing EA sellstop"; Email=0; ID_e=6575675; |                                    |                                                            |
| Bars in test             | 8890                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | Ticks modelled                     | 3662366 Modelling quality 90.00%                           |
| Mismatched charts errors | 0                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                    |                                                            |
| Initial deposit          | 10000.00                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | Spread                             | Current (23)                                               |
| Total net profit         | 3401.48                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | Gross profit                       | 3602.56 Gross loss -201.09                                 |
| Profit factor            | 17.92                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | Expected payoff                    | 179.03                                                     |
| Absolute drawdown        | 19.52                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | Maximal drawdown                   | 409.15 (3.04%) Relative drawdown 3.04% (409.15)            |
| Total trades             | 19                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | Short positions (won %)            | 10 (60.00%) Long positions (won %) 9 (55.56%)              |
|                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Profit trades (% of total)         | 11 (57.89%) Loss trades (% of total) 8 (42.11%)            |
|                          | Largest                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | profit trade                       | 605.38 loss trade -100.88                                  |
|                          | Average                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | profit trade                       | 327.51 loss trade -25.14                                   |
|                          | Maximum                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | consecutive wins (profit in money) | 5 (1527.79) consecutive losses (loss in money) 3 (-199.98) |
|                          | Maximal                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | consecutive profit (count of wins) | 1527.79 (5) consecutive loss (count of losses) -199.98 (3) |
|                          | Average                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | consecutive wins                   | 3 consecutive losses 2                                     |



| #  | Time             | Type      | Order | Size | Price   | S / L   | T / P   | Profit | Balance  |
|----|------------------|-----------|-------|------|---------|---------|---------|--------|----------|
| 1  | 2014.11.19 04:00 | buy stop  | 1     | 0.10 | 183.190 | 182.250 | 186.010 |        |          |
| 2  | 2014.11.19 04:25 | buy       | 1     | 0.10 | 183.190 | 182.250 | 186.010 |        |          |
| 3  | 2014.11.19 09:32 | modify    | 1     | 0.10 | 183.190 | 183.190 | 186.010 |        |          |
| 4  | 2014.11.20 05:25 | t/p       | 1     | 0.10 | 186.010 | 183.190 | 186.010 | 250.23 | 10250.23 |
| 5  | 2014.11.26 12:00 | buy stop  | 2     | 0.10 | 185.500 | 184.490 | 188.530 |        |          |
| 6  | 2014.11.26 12:12 | buy       | 2     | 0.10 | 185.500 | 184.490 | 188.530 |        |          |
| 7  | 2014.11.26 18:37 | modify    | 2     | 0.10 | 185.500 | 185.500 | 188.530 |        |          |
| 8  | 2014.11.27 00:58 | s/l       | 2     | 0.10 | 185.500 | 185.500 | 188.530 | -0.04  | 10250.19 |
| 9  | 2014.12.01 12:00 | buy stop  | 3     | 0.10 | 186.440 | 184.760 | 191.480 |        |          |
| 10 | 2014.12.02 00:00 | delete    | 3     | 0.10 | 186.440 | 184.760 | 191.480 |        |          |
| 11 | 2014.12.03 12:00 | buy stop  | 4     | 0.10 | 187.230 | 185.990 | 190.950 |        |          |
| 12 | 2014.12.03 13:12 | buy       | 4     | 0.10 | 187.230 | 185.990 | 190.950 |        |          |
| 13 | 2014.12.03 15:34 | modify    | 4     | 0.10 | 187.230 | 187.230 | 190.950 |        |          |
| 14 | 2014.12.09 13:27 | s/l       | 4     | 0.10 | 187.230 | 187.230 | 190.950 | -0.23  | 10249.96 |
| 15 | 2015.01.19 04:00 | sell stop | 5     | 0.10 | 176.820 | 178.370 | 172.170 |        |          |
| 16 | 2015.01.19 16:00 | delete    | 5     | 0.10 | 176.820 | 178.370 | 172.170 |        |          |
| 17 | 2015.05.11 12:00 | buy stop  | 6     | 0.10 | 185.900 | 184.300 | 190.700 |        |          |

|    |                  |           |    |      |         |         |         |         |          |
|----|------------------|-----------|----|------|---------|---------|---------|---------|----------|
| 18 | 2015.05.11 12:30 | buy       | 6  | 0.10 | 185.900 | 184.300 | 190.700 |         |          |
| 19 | 2015.05.11 14:52 | modify    | 6  | 0.10 | 185.900 | 185.900 | 190.700 |         |          |
| 20 | 2015.05.14 08:00 | buy stop  | 7  | 0.10 | 188.050 | 187.080 | 190.960 |         |          |
| 21 | 2015.05.14 09:09 | buy       | 7  | 0.10 | 188.050 | 187.080 | 190.960 |         |          |
| 22 | 2015.05.15 06:25 | modify    | 7  | 0.10 | 188.050 | 188.050 | 190.960 |         |          |
| 23 | 2015.05.15 08:55 | s/l       | 7  | 0.10 | 188.050 | 188.050 | 190.960 | -0.04   | 10249.93 |
| 24 | 2015.06.03 08:08 | t/p       | 6  | 0.10 | 190.700 | 185.900 | 190.700 | 425.11  | 10675.04 |
| 25 | 2015.06.12 08:00 | buy stop  | 8  | 0.10 | 192.000 | 190.970 | 195.090 |         |          |
| 26 | 2015.06.12 08:11 | buy       | 8  | 0.10 | 192.000 | 190.970 | 195.090 |         |          |
| 27 | 2015.06.15 17:30 | modify    | 8  | 0.10 | 192.000 | 192.000 | 195.090 |         |          |
| 28 | 2015.06.17 10:05 | t/p       | 8  | 0.10 | 195.090 | 192.000 | 195.090 | 274.04  | 10949.08 |
| 29 | 2015.09.01 08:00 | sell stop | 9  | 0.10 | 184.390 | 186.400 | 178.360 |         |          |
| 30 | 2015.09.01 08:11 | sell      | 9  | 0.10 | 184.390 | 186.400 | 178.360 |         |          |
| 31 | 2015.09.01 08:36 | modify    | 9  | 0.10 | 184.390 | 184.390 | 178.360 |         |          |
| 32 | 2015.09.01 10:19 | s/l       | 9  | 0.10 | 184.390 | 184.390 | 178.360 | 0.00    | 10949.08 |
| 33 | 2015.09.08 04:00 | sell stop | 10 | 0.10 | 181.660 | 182.760 | 178.360 |         |          |
| 34 | 2015.09.08 05:42 | delete    | 10 | 0.10 | 181.660 | 182.760 | 178.360 |         |          |
| 35 | 2015.12.29 12:00 | sell stop | 11 | 0.10 | 178.300 | 179.710 | 174.070 |         |          |
| 36 | 2015.12.29 13:14 | sell      | 11 | 0.10 | 178.300 | 179.710 | 174.070 |         |          |
| 37 | 2015.12.31 15:23 | modify    | 11 | 0.10 | 178.300 | 178.300 | 174.070 |         |          |
| 38 | 2016.01.04 04:00 | sell stop | 12 | 0.10 | 175.840 | 177.570 | 170.650 |         |          |
| 39 | 2016.01.04 05:42 | sell      | 12 | 0.10 | 175.840 | 177.570 | 170.650 |         |          |
| 40 | 2016.01.05 09:20 | modify    | 12 | 0.10 | 175.840 | 175.840 | 170.650 |         |          |
| 41 | 2016.01.06 01:22 | t/p       | 11 | 0.10 | 174.070 | 178.300 | 174.070 | 370.51  | 11319.59 |
| 42 | 2016.01.08 16:36 | t/p       | 12 | 0.10 | 170.650 | 175.840 | 170.650 | 458.12  | 11777.72 |
| 43 | 2016.01.12 12:00 | sell stop | 13 | 0.10 | 169.610 | 171.290 | 164.570 |         |          |
| 44 | 2016.01.12 14:34 | sell      | 13 | 0.10 | 169.610 | 171.290 | 164.570 |         |          |
| 45 | 2016.01.13 12:00 | sell stop | 14 | 0.10 | 169.860 | 171.480 | 165.000 |         |          |
| 46 | 2016.01.13 20:43 | sell      | 14 | 0.10 | 169.860 | 171.480 | 165.000 |         |          |
| 47 | 2016.01.14 01:12 | modify    | 14 | 0.10 | 169.860 | 169.860 | 165.000 |         |          |
| 48 | 2016.01.14 06:42 | s/l       | 14 | 0.10 | 169.860 | 169.860 | 165.000 | -0.61   | 11777.11 |
| 49 | 2016.01.15 08:58 | modify    | 13 | 0.10 | 169.610 | 169.610 | 164.570 |         |          |
| 50 | 2016.01.20 08:24 | t/p       | 13 | 0.10 | 164.570 | 169.610 | 164.570 | 442.38  | 12219.49 |
| 51 | 2016.02.16 12:00 | sell stop | 15 | 0.10 | 164.010 | 166.300 | 157.140 |         |          |
| 52 | 2016.02.16 13:01 | sell      | 15 | 0.10 | 164.010 | 166.300 | 157.140 |         |          |
| 53 | 2016.02.16 14:57 | modify    | 15 | 0.10 | 164.010 | 164.010 | 157.140 |         |          |
| 54 | 2016.02.17 20:00 | sell stop | 16 | 0.10 | 162.300 | 164.070 | 156.990 |         |          |
| 55 | 2016.02.18 07:02 | sell      | 16 | 0.10 | 162.300 | 164.070 | 156.990 |         |          |
| 56 | 2016.02.19 01:53 | modify    | 16 | 0.10 | 162.300 | 162.300 | 156.990 |         |          |
| 57 | 2016.02.23 18:46 | t/p       | 15 | 0.10 | 157.140 | 164.010 | 157.140 | 605.38  | 12824.88 |
| 58 | 2016.02.23 20:07 | t/p       | 16 | 0.10 | 156.990 | 162.300 | 156.990 | 468.17  | 13293.04 |
| 59 | 2016.04.07 04:00 | sell stop | 17 | 0.10 | 153.770 | 155.510 | 148.550 |         |          |
| 60 | 2016.04.07 06:36 | sell      | 17 | 0.10 | 153.770 | 155.510 | 148.550 |         |          |
| 61 | 2016.04.07 07:36 | modify    | 17 | 0.10 | 153.770 | 153.770 | 148.550 |         |          |
| 62 | 2016.04.08 07:44 | s/l       | 17 | 0.10 | 153.770 | 153.770 | 148.550 | -0.61   | 13292.43 |
| 63 | 2016.08.03 04:00 | sell stop | 18 | 0.10 | 134.160 | 135.270 | 130.830 |         |          |
| 64 | 2016.08.03 04:28 | sell      | 18 | 0.10 | 134.160 | 135.270 | 130.830 |         |          |
| 65 | 2016.08.03 10:11 | s/l       | 18 | 0.10 | 135.270 | 135.270 | 130.830 | -98.50  | 13193.93 |
| 66 | 2016.08.11 08:00 | sell stop | 19 | 0.10 | 131.120 | 132.250 | 127.730 |         |          |
| 67 | 2016.08.11 08:03 | sell      | 19 | 0.10 | 131.120 | 132.250 | 127.730 |         |          |
| 68 | 2016.08.12 00:31 | s/l       | 19 | 0.10 | 132.250 | 132.250 | 127.730 | -100.88 | 13093.06 |
| 69 | 2016.12.09 12:00 | buy stop  | 20 | 0.10 | 144.610 | 143.450 | 148.090 |         |          |
| 70 | 2016.12.09 12:43 | buy       | 20 | 0.10 | 144.610 | 143.450 | 148.090 |         |          |
| 71 | 2016.12.11 23:01 | modify    | 20 | 0.10 | 144.610 | 144.610 | 148.090 |         |          |
| 72 | 2016.12.12 08:00 | buy stop  | 21 | 0.10 | 145.730 | 144.640 | 149.000 |         |          |

|    |                  |          |    |      |         |         |         |        |          |
|----|------------------|----------|----|------|---------|---------|---------|--------|----------|
| 73 | 2016.12.12 08:27 | buy      | 21 | 0.10 | 145.730 | 144.640 | 149.000 |        |          |
| 74 | 2016.12.12 13:12 | modify   | 21 | 0.10 | 145.730 | 145.730 | 149.000 |        |          |
| 75 | 2016.12.12 18:19 | s/l      | 21 | 0.10 | 145.730 | 145.730 | 149.000 | 0.00   | 13093.06 |
| 76 | 2016.12.14 16:00 | buy stop | 22 | 0.10 | 146.190 | 144.940 | 149.940 |        |          |
| 77 | 2016.12.14 17:02 | buy      | 22 | 0.10 | 146.190 | 144.940 | 149.940 |        |          |
| 78 | 2016.12.14 19:13 | modify   | 22 | 0.10 | 146.190 | 146.190 | 149.940 |        |          |
| 79 | 2016.12.15 11:35 | t/p      | 20 | 0.10 | 148.090 | 144.610 | 148.090 | 308.61 | 13401.67 |
| 80 | 2016.12.19 08:07 | s/l      | 22 | 0.10 | 146.190 | 146.190 | 149.940 | -0.19  | 13401.48 |