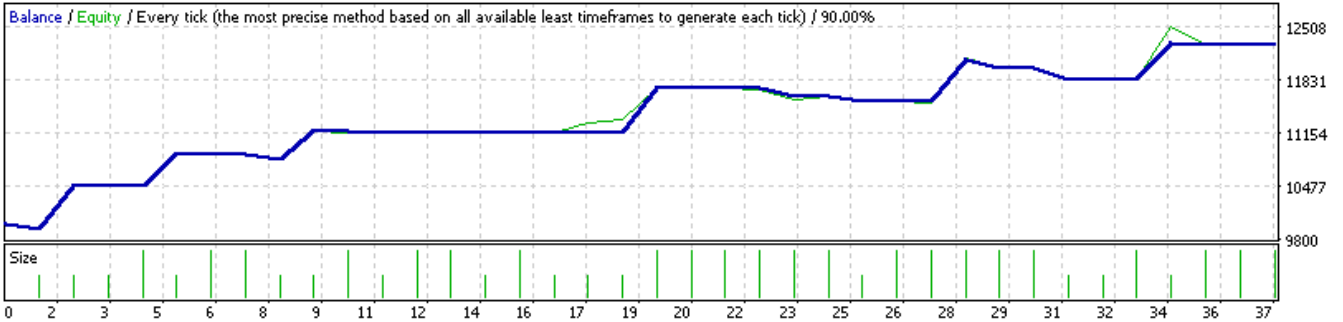


Strategy Tester Report
Engulfing_Bar_Trend
(Build 1170)

Symbol	USDCAD (US Dollar vs Canadian)		
Period	1 Hour (H1) 2014.01.01 23:00 - 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=60; EMA_Filter_Periods_2_e=0; EMA_Filter_Periods_1_Slope_e=10; EMA_Filter_Periods_2_Slope_e=0; EMA_Previous_Bars_e=14; EG_Close_Outside=0; EG_Min_Pips=40; EG_Close_p=0.8; s01=""; Trade_management_settings=""; EA_Trade_Confirmation=1; EA_Trade_Multiple=0; Entry_Buffer_Pips_e=9; Stop_Buffer_Pips_e=10; Bars_To_Enter=2; Risk_p_e=1; Risk_d_e=0; EG_Profit=6; Move_To_Breakeven_e=0.5; Comment_Long="Engulfing EA buystop"; Comment_Short="Engulfing EA sellstop"; Email=1; ID_e=12;		
Bars in test	31389 Ticks modelled	2744877 Modelling quality	90.00%
Mismatched charts errors	0		
Initial deposit	10000.00	Spread	Current (16)
Total net profit	2291.43 Gross profit	2857.88 Gross loss	-566.45
Profit factor	5.05 Expected payoff	61.93	
Absolute drawdown	156.52 Maximal drawdown	420.42 (3.53%) Relative drawdown	3.53% (420.42)
Total trades	37 Short positions (won %)	18 (33.33%) Long positions (won %)	19 (47.37%)
	Profit trades (% of total)	15 (40.54%) Loss trades (% of total)	22 (59.46%)
	Largest profit trade	564.33 loss trade	-131.21
	Average profit trade	190.53 loss trade	-25.75
	Maximum consecutive wins (profit in money)	4 (388.12) consecutive losses (loss in money)	5 (-251.49)
	Maximal consecutive profit (count of wins)	564.33 (1) consecutive loss (count of losses)	-251.49 (5)
	Average consecutive wins	1 consecutive losses	2



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2014.02.20 17:00	buy stop	1	0.20	1.11170	1.10550	1.14890		
2	2014.02.20 19:00	delete	1	0.20	1.11170	1.10550	1.14890		
3	2014.07.15 15:00	buy stop	2	0.20	1.07700	1.07100	1.11300		
4	2014.07.15 17:00	delete	2	0.20	1.07700	1.07100	1.11300		
5	2014.09.19 13:00	sell stop	3	0.10	1.08760	1.09880	1.02040		
6	2014.09.19 15:00	delete	3	0.10	1.08760	1.09880	1.02040		
7	2014.11.28 14:00	buy stop	4	0.10	1.14320	1.13530	1.19060		
8	2014.11.28 15:22	buy	4	0.10	1.14320	1.13530	1.19060		
9	2014.12.01 16:27	s/l	4	0.10	1.13530	1.13530	1.19060	-69.87	9930.13
10	2014.12.17 20:00	buy stop	5	0.10	1.16660	1.15490	1.23680		
11	2014.12.17 20:00	buy	5	0.10	1.16660	1.15490	1.23680		
12	2015.01.02 15:47	modify	5	0.10	1.16660	1.16660	1.23680		
13	2015.01.21 16:31	t/p	5	0.10	1.23680	1.16660	1.23680	564.06	10494.19
14	2015.01.22 17:00	buy stop	6	0.10	1.23880	1.23170	1.28140		
15	2015.01.22 18:05	buy	6	0.10	1.23880	1.23170	1.28140		
16	2015.01.23 11:13	modify	6	0.10	1.23880	1.23880	1.28140		
17	2015.01.23 13:43	s/l	6	0.10	1.23880	1.23880	1.28140	-0.09	10494.10

Strategy Tester: Engulfing_Bar_Trend

18	2015.02.12 14:00	buy stop	7	0.20	1.25760	1.25150	1.29420		
19	2015.02.12 14:32	delete	7	0.20	1.25760	1.25150	1.29420		
20	2015.03.25 13:00	sell stop	8	0.20	1.24630	1.25300	1.20610		
21	2015.03.25 14:42	delete	8	0.20	1.24630	1.25300	1.20610		
22	2015.04.02 13:00	sell stop	9	0.20	1.25970	1.26640	1.21950		
23	2015.04.02 13:07	sell	9	0.20	1.25970	1.26640	1.21950		
24	2015.04.02 14:25	modify	9	0.20	1.25970	1.25970	1.21950		
25	2015.04.02 15:38	s/l	9	0.20	1.25970	1.25970	1.21950	0.00	10494.10
26	2015.04.30 08:00	sell stop	10	0.10	1.19870	1.20640	1.15250		
27	2015.04.30 10:00	delete	10	0.10	1.19870	1.20640	1.15250		
28	2015.06.30 13:00	buy stop	11	0.10	1.24350	1.23510	1.29390		
29	2015.06.30 13:17	buy	11	0.10	1.24350	1.23510	1.29390		
30	2015.06.30 14:59	modify	11	0.10	1.24350	1.24350	1.29390		
31	2015.07.07 14:00	buy stop	12	0.20	1.27810	1.27130	1.31890		
32	2015.07.07 16:00	delete	12	0.20	1.27810	1.27130	1.31890		
33	2015.07.15 15:59	t/p	11	0.10	1.29390	1.24350	1.29390	388.12	10882.22
34	2015.09.21 13:00	buy stop	13	0.20	1.32250	1.31650	1.35850		
35	2015.09.21 13:24	buy	13	0.20	1.32250	1.31650	1.35850		
36	2015.09.21 17:55	modify	13	0.20	1.32250	1.32250	1.35850		
37	2015.09.21 18:46	s/l	13	0.20	1.32250	1.32250	1.35850	0.00	10882.22
38	2015.10.09 09:00	sell stop	14	0.20	1.29330	1.29930	1.25730		
39	2015.10.09 09:15	sell	14	0.20	1.29330	1.29930	1.25730		
40	2015.10.09 10:33	modify	14	0.20	1.29330	1.29330	1.25730		
41	2015.10.09 11:42	s/l	14	0.20	1.29330	1.29330	1.25730	0.00	10882.22
42	2015.10.09 15:00	sell stop	15	0.10	1.29170	1.30000	1.24190		
43	2015.10.09 15:05	sell	15	0.10	1.29170	1.30000	1.24190		
44	2015.10.12 18:21	s/l	15	0.10	1.30000	1.30000	1.24190	-65.43	10816.79
45	2015.11.09 15:00	buy stop	16	0.20	1.33030	1.32340	1.37170		
46	2015.11.09 17:00	delete	16	0.20	1.33030	1.32340	1.37170		
47	2016.01.04 16:00	buy stop	17	0.10	1.39490	1.38620	1.44710		
48	2016.01.04 16:06	buy	17	0.10	1.39490	1.38620	1.44710		
49	2016.01.05 16:22	modify	17	0.10	1.39490	1.39490	1.44710		
50	2016.01.06 16:00	buy stop	18	0.20	1.41070	1.40390	1.45150		
51	2016.01.06 18:00	delete	18	0.20	1.41070	1.40390	1.45150		
52	2016.01.15 06:32	t/p	17	0.10	1.44710	1.39490	1.44710	359.13	11175.92
53	2016.01.22 03:00	sell stop	19	0.20	1.42420	1.43080	1.38460		
54	2016.01.22 05:00	delete	19	0.20	1.42420	1.43080	1.38460		
55	2016.02.04 09:00	sell stop	20	0.20	1.37280	1.37900	1.33560		
56	2016.02.04 09:05	sell	20	0.20	1.37280	1.37900	1.33560		
57	2016.02.04 10:07	modify	20	0.20	1.37280	1.37280	1.33560		
58	2016.02.04 17:02	s/l	20	0.20	1.37280	1.37280	1.33560	0.00	11175.92
59	2016.02.08 16:00	buy stop	21	0.20	1.39790	1.39170	1.43510		
60	2016.02.08 16:34	delete	21	0.20	1.39790	1.39170	1.43510		
61	2016.02.25 16:00	sell stop	22	0.10	1.35670	1.36570	1.30270		
62	2016.02.25 17:50	sell	22	0.10	1.35670	1.36570	1.30270		
63	2016.02.25 19:08	modify	22	0.10	1.35670	1.35670	1.30270		
64	2016.02.29 09:36	s/l	22	0.10	1.35670	1.35670	1.30270	-2.12	11173.80
65	2016.02.29 14:00	sell stop	23	0.20	1.35140	1.35760	1.31420		
66	2016.02.29 14:03	sell	23	0.20	1.35140	1.35760	1.31420		
67	2016.03.01 07:47	modify	23	0.20	1.35140	1.35140	1.31420		
68	2016.03.01 09:01	s/l	23	0.20	1.35140	1.35140	1.31420	-1.06	11172.74
69	2016.03.01 19:00	sell stop	24	0.20	1.33760	1.34380	1.30040		
70	2016.03.01 21:00	delete	24	0.20	1.33760	1.34380	1.30040		
71	2016.03.02 16:00	sell stop	25	0.20	1.34330	1.35060	1.29950		
72	2016.03.02 18:00	delete	25	0.20	1.34330	1.35060	1.29950		

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73	2016.04.05 10:00	buy stop	26	0.20	1.31610	1.31010	1.35210		
74	2016.04.05 11:30	buy	26	0.20	1.31610	1.31010	1.35210		
75	2016.04.05 12:33	modify	26	0.20	1.31610	1.31610	1.35210		
76	2016.04.05 15:18	s/l	26	0.20	1.31610	1.31610	1.35210	0.00	11172.74
77	2016.04.12 15:00	sell stop	27	0.10	1.28370	1.29120	1.23870		
78	2016.04.12 15:10	sell	27	0.10	1.28370	1.29120	1.23870		
79	2016.04.12 15:19	modify	27	0.10	1.28370	1.28370	1.23870		
80	2016.04.13 23:37	s/l	27	0.10	1.28370	1.28370	1.23870	-0.53	11172.21
81	2016.04.19 14:00	sell stop	28	0.10	1.26580	1.27340	1.22020		
82	2016.04.19 14:01	sell	28	0.10	1.26580	1.27340	1.22020		
83	2016.04.20 15:00	sell stop	29	0.20	1.26460	1.27110	1.22560		
84	2016.04.20 15:08	sell	29	0.20	1.26460	1.27110	1.22560		
85	2016.04.20 15:17	modify	29	0.20	1.26460	1.26460	1.22560		
86	2016.04.20 15:17	modify	28	0.10	1.26580	1.26580	1.22020		
87	2016.04.20 19:39	s/l	29	0.20	1.26460	1.26460	1.22560	0.00	11172.21
88	2016.04.20 20:21	s/l	28	0.10	1.26580	1.26580	1.22020	-0.53	11171.68
89	2016.04.27 19:00	sell stop	30	0.10	1.25920	1.27020	1.19320		
90	2016.04.27 21:00	delete	30	0.10	1.25920	1.27020	1.19320		
91	2016.04.29 19:00	sell stop	31	0.20	1.25270	1.25960	1.21130		
92	2016.05.01 22:00	delete	31	0.20	1.25270	1.25960	1.21130		
93	2016.05.04 02:00	buy stop	32	0.20	1.27470	1.26850	1.31190		
94	2016.05.04 02:09	buy	32	0.20	1.27470	1.26850	1.31190		
95	2016.05.04 12:32	modify	32	0.20	1.27470	1.27470	1.31190		
96	2016.05.04 13:00	buy stop	33	0.10	1.28230	1.27250	1.34110		
97	2016.05.04 13:07	buy	33	0.10	1.28230	1.27250	1.34110		
98	2016.05.04 14:57	modify	33	0.10	1.28230	1.28230	1.34110		
99	2016.05.05 05:14	s/l	33	0.10	1.28230	1.28230	1.34110	-0.09	11171.59
100	2016.05.05 14:00	buy stop	34	0.10	1.28520	1.27750	1.33140		
101	2016.05.05 14:01	buy	34	0.10	1.28520	1.27750	1.33140		
102	2016.05.06 07:03	modify	34	0.10	1.28520	1.28520	1.33140		
103	2016.05.06 07:40	s/l	34	0.10	1.28520	1.28520	1.33140	-0.09	11171.50
104	2016.05.19 12:17	t/p	32	0.20	1.31190	1.27470	1.31190	564.33	11735.82
105	2016.05.20 14:00	buy stop	35	0.20	1.31380	1.30750	1.35160		
106	2016.05.20 14:16	buy	35	0.20	1.31380	1.30750	1.35160		
107	2016.05.23 13:01	modify	35	0.20	1.31380	1.31380	1.35160		
108	2016.05.23 14:03	s/l	35	0.20	1.31380	1.31380	1.35160	-0.56	11735.26
109	2016.06.09 14:00	sell stop	36	0.20	1.27150	1.27740	1.23610		
110	2016.06.09 14:48	sell	36	0.20	1.27150	1.27740	1.23610		
111	2016.06.10 12:32	modify	36	0.20	1.27150	1.27150	1.23610		
112	2016.06.10 13:42	s/l	36	0.20	1.27150	1.27150	1.23610	-1.06	11734.21
113	2016.06.16 07:00	buy stop	37	0.20	1.29680	1.29080	1.33280		
114	2016.06.16 07:02	buy	37	0.20	1.29680	1.29080	1.33280		
115	2016.06.16 10:49	modify	37	0.20	1.29680	1.29680	1.33280		
116	2016.06.16 16:43	s/l	37	0.20	1.29680	1.29680	1.33280	0.00	11734.21
117	2016.06.23 20:00	sell stop	38	0.20	1.27500	1.28160	1.23540		
118	2016.06.23 21:01	sell	38	0.20	1.27500	1.28160	1.23540		
119	2016.06.23 22:18	s/l	38	0.20	1.28160	1.28160	1.23540	-102.75	11631.46
120	2016.06.28 11:00	buy stop	39	0.20	1.30280	1.29620	1.34240		
121	2016.06.28 11:25	buy	39	0.20	1.30280	1.29620	1.34240		
122	2016.06.28 13:24	modify	39	0.20	1.30280	1.30280	1.34240		
123	2016.06.28 20:02	s/l	39	0.20	1.30280	1.30280	1.34240	0.00	11631.46
124	2016.07.11 14:00	buy stop	40	0.10	1.31230	1.30390	1.36270		
125	2016.07.11 14:02	buy	40	0.10	1.31230	1.30390	1.36270		
126	2016.07.12 09:07	s/l	40	0.10	1.30390	1.30390	1.36270	-64.51	11566.94
127	2016.08.16 08:00	sell stop	41	0.20	1.28610	1.29260	1.24710		

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128	2016.08.16 09:29	sell	41	0.20	1.28610	1.29260	1.24710		
129	2016.08.16 10:01	modify	41	0.20	1.28610	1.28610	1.24710		
130	2016.08.16 13:31	s/l	41	0.20	1.28610	1.28610	1.24710	0.00	11566.94
131	2016.08.17 15:00	sell stop	42	0.20	1.28500	1.29120	1.24780		
132	2016.08.17 17:00	delete	42	0.20	1.28500	1.29120	1.24780		
133	2016.10.19 15:00	sell stop	43	0.10	1.30010	1.31190	1.22930		
134	2016.10.19 16:53	delete	43	0.10	1.30010	1.31190	1.22930		
135	2016.11.09 02:00	sell stop	44	0.20	1.32640	1.33360	1.28320		
136	2016.11.09 03:02	delete	44	0.20	1.32640	1.33360	1.28320		
137	2016.11.10 16:00	buy stop	45	0.20	1.35130	1.34530	1.38730		
138	2016.11.10 18:00	delete	45	0.20	1.35130	1.34530	1.38730		
139	2016.11.21 15:00	sell stop	46	0.20	1.34140	1.34740	1.30540		
140	2016.11.21 15:20	sell	46	0.20	1.34140	1.34740	1.30540		
141	2016.11.22 10:03	modify	46	0.20	1.34140	1.34140	1.30540		
142	2016.11.22 14:31	s/l	46	0.20	1.34140	1.34140	1.30540	-1.06	11565.88
143	2017.01.03 16:00	sell stop	47	0.20	1.34070	1.34660	1.30530		
144	2017.01.03 17:15	sell	47	0.20	1.34070	1.34660	1.30530		
145	2017.01.04 10:22	modify	47	0.20	1.34070	1.34070	1.30530		
146	2017.01.12 09:29	t/p	47	0.20	1.30530	1.34070	1.30530	533.47	12099.35
147	2017.04.12 20:00	sell stop	48	0.20	1.32540	1.33320	1.27860		
148	2017.04.12 20:24	sell	48	0.20	1.32540	1.33320	1.27860		
149	2017.04.13 19:36	s/l	48	0.20	1.33320	1.33320	1.27860	-118.07	11981.29
150	2017.06.13 13:00	sell stop	49	0.20	1.32240	1.32940	1.28040		
151	2017.06.13 13:35	sell	49	0.20	1.32240	1.32940	1.28040		
152	2017.06.14 12:31	modify	49	0.20	1.32240	1.32240	1.28040		
153	2017.06.14 18:18	s/l	49	0.20	1.32240	1.32240	1.28040	-1.06	11980.23
154	2018.01.05 15:00	sell stop	50	0.10	1.23590	1.25200	1.13930		
155	2018.01.05 15:06	sell	50	0.10	1.23590	1.25200	1.13930		
156	2018.01.10 19:09	s/l	50	0.10	1.25200	1.25200	1.13930	-131.21	11849.02
157	2018.02.21 20:00	buy stop	51	0.10	1.26950	1.26140	1.31810		
158	2018.02.21 20:07	buy	51	0.10	1.26950	1.26140	1.31810		
159	2018.02.22 13:31	modify	51	0.10	1.26950	1.26950	1.31810		
160	2018.02.22 15:23	s/l	51	0.10	1.26950	1.26950	1.31810	-0.09	11848.93
161	2018.03.21 19:00	sell stop	52	0.20	1.29030	1.29790	1.24470		
162	2018.03.21 19:05	sell	52	0.20	1.29030	1.29790	1.24470		
163	2018.03.22 08:51	modify	52	0.20	1.29030	1.29030	1.24470		
164	2018.03.22 12:53	s/l	52	0.20	1.29030	1.29030	1.24470	-1.06	11847.87
165	2018.04.20 13:00	buy stop	53	0.10	1.27220	1.26210	1.33280		
166	2018.04.20 13:25	buy	53	0.10	1.27220	1.26210	1.33280		
167	2018.04.23 07:34	modify	53	0.10	1.27220	1.27220	1.33280		
168	2018.06.15 13:00	buy stop	54	0.20	1.31770	1.31110	1.35730		
169	2018.06.15 14:13	buy	54	0.20	1.31770	1.31110	1.35730		
170	2018.06.18 15:25	modify	54	0.20	1.31770	1.31770	1.35730		
171	2018.06.21 12:12	t/p	53	0.10	1.33280	1.27220	1.33280	448.78	12296.64
172	2018.06.29 14:31	s/l	54	0.20	1.31770	1.31770	1.35730	-2.61	12294.04
173	2018.08.10 16:00	buy stop	55	0.20	1.31320	1.30690	1.35100		
174	2018.08.10 16:48	buy	55	0.20	1.31320	1.30690	1.35100		
175	2018.08.13 03:00	modify	55	0.20	1.31320	1.31320	1.35100		
176	2018.08.13 13:05	s/l	55	0.20	1.31320	1.31320	1.35100	-0.56	12293.48
177	2018.08.31 12:00	buy stop	56	0.20	1.30530	1.29870	1.34490		
178	2018.08.31 12:40	buy	56	0.20	1.30530	1.29870	1.34490		
179	2018.09.03 15:27	modify	56	0.20	1.30530	1.30530	1.34490		
180	2018.09.11 20:36	s/l	56	0.20	1.30530	1.30530	1.34490	-2.05	12291.43