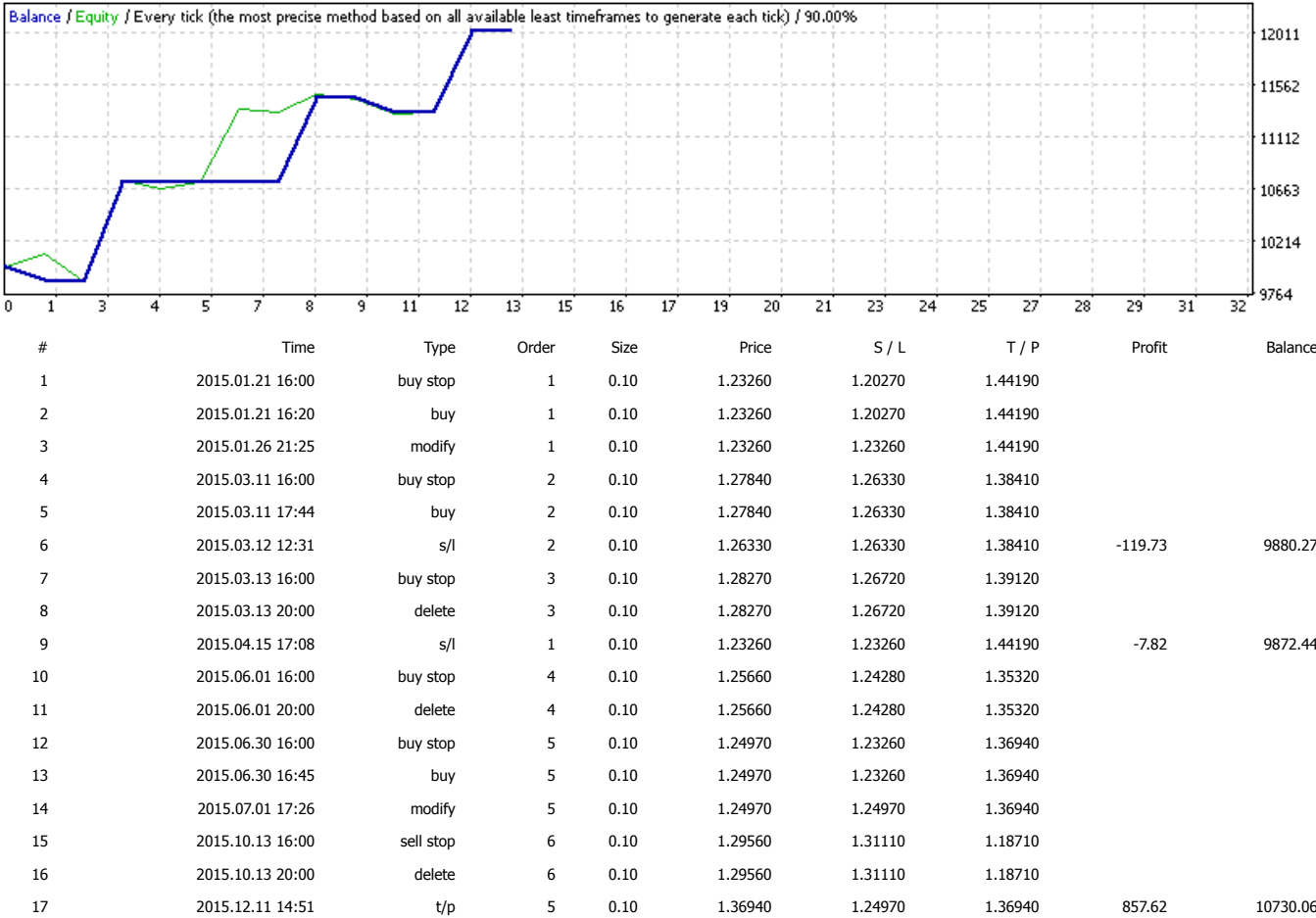


Strategy Tester Report

Engulfing_Bar_Trend

(Build 1170)

Symbol	USDCAD (US Dollar vs Canadian)		
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=36; EMA_Filter_Periods_2_e=0; EMA_Filter_Periods_1_Slope_e=25; EMA_Filter_Periods_2_Slope_e=0; EMA_Previous_Bars_e=18; EG_Close_Outside=0; EG_Min_Pips=90; 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=35; Bars_To_Enter=1; Risk_p_e=1; Risk_d_e=0; EG_Profit=7; Move_To_Breakeven_e=0.5; Comment_Long="Engulfing EA buystop"; Comment_Short="Engulfing EA sellstop"; Email=0; ID_e=4564;		
Bars in test	8890	Ticks modelled	2734949 Modelling quality 90.00%
Mismatched charts errors	0		
Initial deposit	10000.00	Spread	Current (16)
Total net profit	2031.13	Gross profit	2292.47 Gross loss -261.34
Profit factor	8.77	Expected payoff	156.24
Absolute drawdown	146.09	Maximal drawdown	516.68 (4.98%) Relative drawdown 4.98% (516.68)
Total trades	13	Short positions (won %)	6 (33.33%) Long positions (won %) 7 (14.29%)
		Profit trades (% of total)	3 (23.08%) Loss trades (% of total) 10 (76.92%)
		Largest profit trade	857.62 loss trade -123.95
		Average profit trade	764.16 loss trade -26.13
		Maximum consecutive wins (profit in money)	1 (857.62) consecutive losses (loss in money) 4 (-5.79)
		Maximal consecutive profit (count of wins)	857.62 (1) consecutive loss (count of losses) -127.56 (2)
		Average consecutive wins	1 consecutive losses 3



Strategy Tester: Engulfing_Bar_Trend

18	2016.01.11 16:00	buy stop	7	0.10	1.41930	1.40300	1.53340		
19	2016.01.11 16:10	buy	7	0.10	1.41930	1.40300	1.53340		
20	2016.01.12 16:00	buy stop	8	0.10	1.42780	1.41420	1.52300		
21	2016.01.12 16:14	buy	8	0.10	1.42780	1.41420	1.52300		
22	2016.01.12 16:14	modify	7	0.10	1.41930	1.41930	1.53340		
23	2016.01.13 09:12	s/l	7	0.10	1.41930	1.41930	1.53340	-0.19	10729.88
24	2016.01.13 18:44	modify	8	0.10	1.42780	1.42780	1.52300		
25	2016.01.21 16:19	s/l	8	0.10	1.42780	1.42780	1.52300	-0.84	10729.04
26	2016.01.26 12:00	sell stop	9	0.10	1.42150	1.43570	1.32210		
27	2016.01.26 12:04	sell	9	0.10	1.42150	1.43570	1.32210		
28	2016.01.26 14:07	modify	9	0.10	1.42150	1.42150	1.32210		
29	2016.02.09 16:00	sell stop	10	0.10	1.37850	1.39730	1.24690		
30	2016.02.09 20:00	delete	10	0.10	1.37850	1.39730	1.24690		
31	2016.03.03 16:00	sell stop	11	0.10	1.33710	1.35060	1.24260		
32	2016.03.03 18:25	sell	11	0.10	1.33710	1.35060	1.24260		
33	2016.03.04 16:00	sell stop	12	0.10	1.33580	1.35040	1.23360		
34	2016.03.04 16:06	sell	12	0.10	1.33580	1.35040	1.23360		
35	2016.03.07 15:58	modify	11	0.10	1.33710	1.33710	1.24260		
36	2016.03.07 17:11	modify	12	0.10	1.33580	1.33580	1.23360		
37	2016.03.08 14:18	s/l	12	0.10	1.33580	1.33580	1.23360	-2.12	10726.92
38	2016.03.08 14:33	s/l	11	0.10	1.33710	1.33710	1.24260	-2.65	10724.27
39	2016.03.09 16:00	sell stop	13	0.10	1.32850	1.34610	1.20530		
40	2016.03.09 16:06	sell	13	0.10	1.32850	1.34610	1.20530		
41	2016.03.11 14:38	t/p	9	0.10	1.32210	1.42150	1.32210	728.04	11452.31
42	2016.03.11 15:03	modify	13	0.10	1.32850	1.32850	1.20530		
43	2016.03.14 13:46	s/l	13	0.10	1.32850	1.32850	1.20530	-2.65	11449.66
44	2016.04.12 16:00	sell stop	14	0.10	1.27800	1.29370	1.16810		
45	2016.04.12 17:13	sell	14	0.10	1.27800	1.29370	1.16810		
46	2016.04.17 22:00	s/l	14	0.10	1.29370	1.29370	1.16810	-123.95	11325.71
47	2016.05.18 20:00	buy stop	15	0.10	1.30320	1.28570	1.42570		
48	2016.05.18 20:04	buy	15	0.10	1.30320	1.28570	1.42570		
49	2016.05.19 12:18	modify	15	0.10	1.30320	1.30320	1.42570		
50	2016.05.25 18:44	s/l	15	0.10	1.30320	1.30320	1.42570	-0.65	11325.06
51	2016.07.08 16:00	buy stop	16	0.10	1.30930	1.29520	1.40800		
52	2016.07.08 20:00	delete	16	0.10	1.30930	1.29520	1.40800		
53	2016.07.22 16:00	buy stop	17	0.10	1.31880	1.30200	1.43640		
54	2016.07.22 20:00	delete	17	0.10	1.31880	1.30200	1.43640		
55	2016.09.06 16:00	sell stop	18	0.10	1.28240	1.29600	1.18720		
56	2016.09.06 20:00	delete	18	0.10	1.28240	1.29600	1.18720		
57	2016.10.07 16:00	buy stop	19	0.10	1.33160	1.31500	1.44780		
58	2016.10.07 20:00	delete	19	0.10	1.33160	1.31500	1.44780		
59	2017.05.24 16:00	sell stop	20	0.10	1.34280	1.35600	1.25040		
60	2017.05.24 18:04	sell	20	0.10	1.34280	1.35600	1.25040		
61	2017.06.12 17:51	modify	20	0.10	1.34280	1.34280	1.25040		
62	2017.07.24 14:07	t/p	20	0.10	1.25040	1.34280	1.25040	706.82	12031.88
63	2017.09.06 16:00	sell stop	21	0.10	1.21840	1.24480	1.03360		
64	2017.09.06 20:00	delete	21	0.10	1.21840	1.24480	1.03360		
65	2017.10.25 16:00	buy stop	22	0.10	1.28030	1.26260	1.40420		
66	2017.10.25 16:09	buy	22	0.10	1.28030	1.26260	1.40420		
67	2017.10.27 12:10	modify	22	0.10	1.28030	1.28030	1.40420		
68	2017.11.02 19:09	s/l	22	0.10	1.28030	1.28030	1.40420	-0.75	12031.13
69	2018.01.05 16:00	sell stop	23	0.10	1.23530	1.25460	1.10020		
70	2018.01.05 20:00	delete	23	0.10	1.23530	1.25460	1.10020		