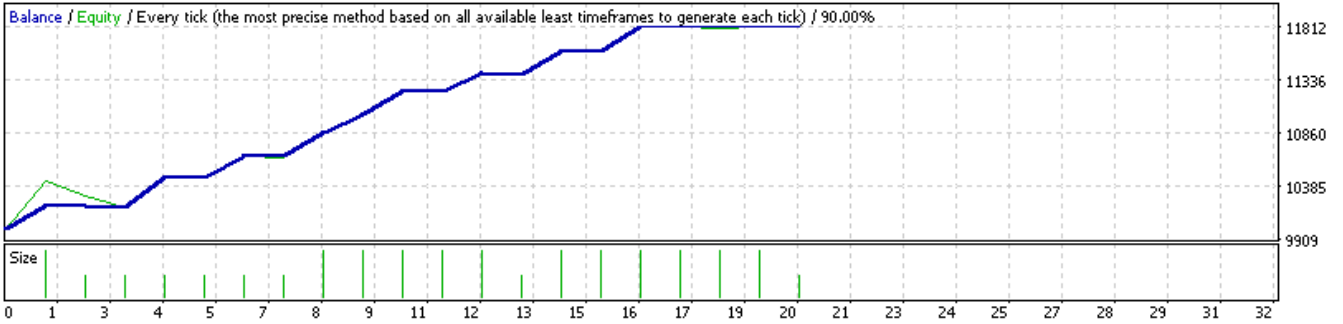


Strategy Tester Report

Engulfing_Bar_Trend

(Build 1170)

Symbol	USDCHF (US Dollar vs Swiss Franc)		
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=50; EMA_Filter_Periods_2_e=0; EMA_Filter_Periods_1_Slope_e=10; EMA_Filter_Periods_2_Slope_e=0; EMA_Previous_Bars_e=6; EG_Close_Outside=0; EG_Min_Pips=30; EG_Close_p=0.8; s01=""; Trade_management_settings=""; EA_Trade_Confirmation=1; EA_Trade_Multiple=0; Entry_Buffer_Pips_e=3; Stop_Buffer_Pips_e=5; Bars_To_Enter=2; 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=848456;		
Bars in test	31390	Ticks modelled	2463735 Modelling quality 90.00%
Mismatched charts errors	0		
Initial deposit	10000.00	Spread	Current (16)
Total net profit	1817.45	Gross profit	1822.12 Gross loss -4.67
Profit factor	390.40	Expected payoff	90.87
Absolute drawdown	7.60	Maximal drawdown	245.16 (2.35%) Relative drawdown 2.35% (245.16)
Total trades	20	Short positions (won %)	11 (72.73%) Long positions (won %) 9 (100.00%)
		Profit trades (% of total)	17 (85.00%) Loss trades (% of total) 3 (15.00%)
	Largest	profit trade	255.43 loss trade -2.33
	Average	profit trade	107.18 loss trade -1.56
	Maximum	consecutive wins (profit in money)	9 (1190.53) consecutive losses (loss in money) 1 (-2.33)
	Maximal	consecutive profit (count of wins)	1190.53 (9) consecutive loss (count of losses) -2.33 (1)
	Average	consecutive wins	6 consecutive losses 1



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2014.10.01 15:00	buy stop	1	0.20	0.95850	0.95410	0.96730		
2	2014.10.01 17:00	delete	1	0.20	0.95850	0.95410	0.96730		
3	2015.01.21 09:00	sell stop	2	0.10	0.86790	0.87720	0.84930		
4	2015.01.21 09:12	sell	2	0.10	0.86790	0.87720	0.84930		
5	2015.01.21 10:09	modify	2	0.10	0.86790	0.86790	0.84930		
6	2015.01.21 13:00	sell stop	3	0.20	0.86230	0.86670	0.85350		
7	2015.01.21 13:12	sell	3	0.20	0.86230	0.86670	0.85350		
8	2015.01.21 13:44	modify	3	0.20	0.86230	0.86230	0.85350		
9	2015.01.21 14:40	t/p	3	0.20	0.85350	0.86230	0.85350	206.58	10206.58
10	2015.01.22 06:00	sell stop	4	0.10	0.85840	0.86480	0.84560		
11	2015.01.22 06:03	sell	4	0.10	0.85840	0.86480	0.84560		
12	2015.01.22 08:38	modify	4	0.10	0.85840	0.85840	0.84560		
13	2015.01.22 08:47	s/l	4	0.10	0.85840	0.85840	0.84560	0.00	10206.58
14	2015.01.22 15:48	s/l	2	0.10	0.86790	0.86790	0.84930	-1.17	10205.41
15	2015.01.26 09:00	buy stop	5	0.10	0.88730	0.87570	0.91050		
16	2015.01.26 09:02	buy	5	0.10	0.88730	0.87570	0.91050		
17	2015.01.26 14:07	modify	5	0.10	0.88730	0.88730	0.91050		

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18	2015.01.27 08:49	t/p	5	0.10	0.91050	0.88730	0.91050	255.43	10460.84
19	2015.01.30 19:00	buy stop	6	0.10	0.92360	0.91670	0.93740		
20	2015.01.30 19:30	buy	6	0.10	0.92360	0.91670	0.93740		
21	2015.02.02 23:01	modify	6	0.10	0.92360	0.92360	0.93740		
22	2015.02.03 04:25	s/l	6	0.10	0.92360	0.92360	0.93740	2.60	10463.45
23	2015.03.06 12:00	buy stop	7	0.20	0.97830	0.97450	0.98590		
24	2015.03.06 13:21	delete	7	0.20	0.97830	0.97450	0.98590		
25	2015.03.06 14:00	buy stop	8	0.10	0.98210	0.97270	1.00090		
26	2015.03.06 14:12	buy	8	0.10	0.98210	0.97270	1.00090		
27	2015.03.09 03:47	modify	8	0.10	0.98210	0.98210	1.00090		
28	2015.03.11 08:04	t/p	8	0.10	1.00090	0.98210	1.00090	190.87	10654.32
29	2015.03.11 15:00	buy stop	9	0.10	1.00850	1.00270	1.02010		
30	2015.03.11 15:05	buy	9	0.10	1.00850	1.00270	1.02010		
31	2015.03.12 02:36	modify	9	0.10	1.00850	1.00850	1.02010		
32	2015.03.12 06:51	s/l	9	0.10	1.00850	1.00850	1.02010	0.65	10654.97
33	2015.03.24 08:00	sell stop	10	0.20	0.96370	0.96880	0.95350		
34	2015.03.24 08:03	sell	10	0.20	0.96370	0.96880	0.95350		
35	2015.03.24 08:26	modify	10	0.20	0.96370	0.96370	0.95350		
36	2015.03.26 08:07	t/p	10	0.20	0.95350	0.96370	0.95350	209.36	10864.33
37	2015.04.09 13:00	buy stop	11	0.20	0.97170	0.96750	0.98010		
38	2015.04.09 13:32	buy	11	0.20	0.97170	0.96750	0.98010		
39	2015.04.09 14:17	modify	11	0.20	0.97170	0.97170	0.98010		
40	2015.04.10 10:23	t/p	11	0.20	0.98010	0.97170	0.98010	172.71	11037.04
41	2015.05.06 07:00	sell stop	12	0.20	0.92170	0.92630	0.91250		
42	2015.05.06 07:38	sell	12	0.20	0.92170	0.92630	0.91250		
43	2015.05.06 13:44	modify	12	0.20	0.92170	0.92170	0.91250		
44	2015.05.06 14:12	t/p	12	0.20	0.91250	0.92170	0.91250	201.72	11238.76
45	2015.06.18 08:00	sell stop	13	0.20	0.91850	0.92250	0.91050		
46	2015.06.18 08:11	sell	13	0.20	0.91850	0.92250	0.91050		
47	2015.06.18 08:22	modify	13	0.20	0.91850	0.91850	0.91050		
48	2015.06.18 12:29	s/l	13	0.20	0.91850	0.91850	0.91050	0.00	11238.76
49	2015.08.04 18:00	buy stop	14	0.20	0.97530	0.97150	0.98290		
50	2015.08.04 18:01	buy	14	0.20	0.97530	0.97150	0.98290		
51	2015.08.04 18:39	modify	14	0.20	0.97530	0.97530	0.98290		
52	2015.08.06 07:58	t/p	14	0.20	0.98290	0.97530	0.98290	157.18	11395.94
53	2015.08.19 18:00	sell stop	15	0.10	0.96510	0.97090	0.95350		
54	2015.08.19 18:52	sell	15	0.10	0.96510	0.97090	0.95350		
55	2015.08.20 09:21	modify	15	0.10	0.96510	0.96510	0.95350		
56	2015.08.20 12:36	s/l	15	0.10	0.96510	0.96510	0.95350	-1.17	11394.78
57	2015.10.09 13:00	sell stop	16	0.20	0.95820	0.96230	0.95000		
58	2015.10.09 14:37	delete	16	0.20	0.95820	0.96230	0.95000		
59	2016.03.31 15:00	sell stop	17	0.20	0.95690	0.96110	0.94850		
60	2016.03.31 17:00	delete	17	0.20	0.95690	0.96110	0.94850		
61	2016.05.02 14:00	sell stop	18	0.20	0.95450	0.95940	0.94470		
62	2016.05.02 14:01	sell	18	0.20	0.95450	0.95940	0.94470		
63	2016.05.03 06:59	modify	18	0.20	0.95450	0.95450	0.94470		
64	2016.05.03 08:12	t/p	18	0.20	0.94470	0.95450	0.94470	205.20	11599.97
65	2016.05.05 14:00	buy stop	19	0.20	0.96670	0.96220	0.97570		
66	2016.05.05 14:02	buy	19	0.20	0.96670	0.96220	0.97570		
67	2016.05.05 16:21	modify	19	0.20	0.96670	0.96670	0.97570		
68	2016.05.06 08:40	s/l	19	0.20	0.96670	0.96670	0.97570	1.30	11601.27
69	2016.06.06 17:00	sell stop	20	0.20	0.96880	0.97420	0.95800		
70	2016.06.06 17:02	sell	20	0.20	0.96880	0.97420	0.95800		
71	2016.06.07 09:03	modify	20	0.20	0.96880	0.96880	0.95800		
72	2016.06.09 01:54	t/p	20	0.20	0.95800	0.96880	0.95800	218.51	11819.78

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73	2016.06.27 14:00	buy stop	21	0.20	0.97870	0.97450	0.98710		
74	2016.06.27 14:36	buy	21	0.20	0.97870	0.97450	0.98710		
75	2016.06.27 14:59	modify	21	0.20	0.97870	0.97870	0.98710		
76	2016.06.27 15:51	s/l	21	0.20	0.97870	0.97870	0.98710	0.00	11819.78
77	2016.08.16 10:00	sell stop	22	0.20	0.96200	0.96600	0.95400		
78	2016.08.16 10:05	sell	22	0.20	0.96200	0.96600	0.95400		
79	2016.08.16 12:21	modify	22	0.20	0.96200	0.96200	0.95400		
80	2016.08.16 12:38	s/l	22	0.20	0.96200	0.96200	0.95400	0.00	11819.78
81	2017.07.27 15:00	buy stop	23	0.20	0.96370	0.95940	0.97230		
82	2017.07.27 15:16	buy	23	0.20	0.96370	0.95940	0.97230		
83	2017.07.27 15:35	modify	23	0.20	0.96370	0.96370	0.97230		
84	2017.07.27 17:31	s/l	23	0.20	0.96370	0.96370	0.97230	0.00	11819.78
85	2017.08.09 08:00	sell stop	24	0.10	0.96350	0.96960	0.95130		
86	2017.08.09 08:21	sell	24	0.10	0.96350	0.96960	0.95130		
87	2017.08.11 03:21	modify	24	0.10	0.96350	0.96350	0.95130		
88	2017.08.11 13:04	s/l	24	0.10	0.96350	0.96350	0.95130	-2.33	11817.45
89	2017.08.14 18:00	buy stop	25	0.30	0.97330	0.96940	0.98110		
90	2017.08.14 20:00	delete	25	0.30	0.97330	0.96940	0.98110		