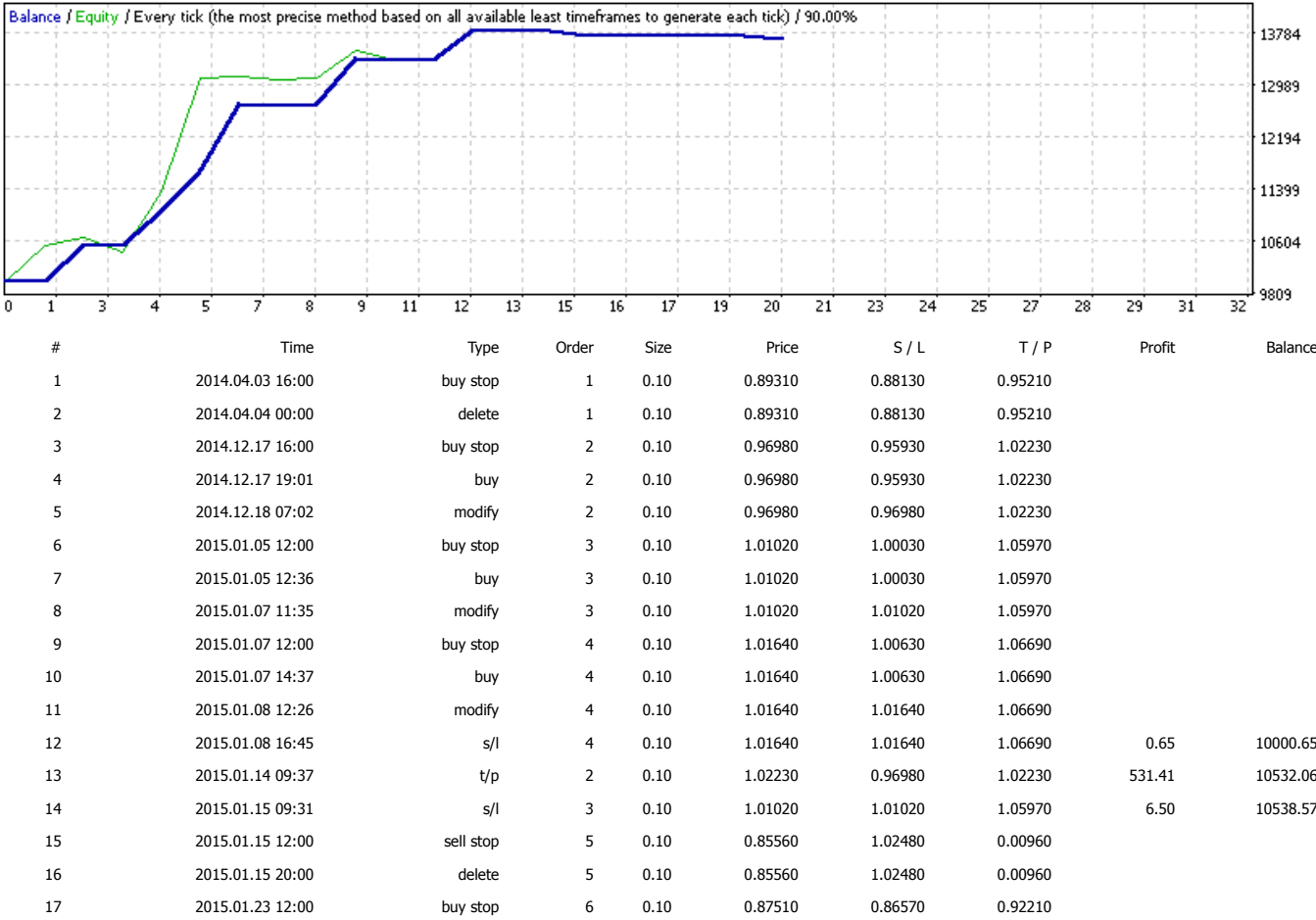


Strategy Tester Report

Engulfing_Bar_Trend

(Build 1170)

Symbol	USDCHF (US Dollar vs Swiss Franc)				
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=10; EMA_Filter_Periods_2_e=0; EMA_Filter_Periods_1_Slope_e=10; EMA_Filter_Periods_2_Slope_e=0; EMA_Previous_Bars_e=2; EG_Close_Outside=0; EG_Min_Pips=50; EG_Close_p=0.85; s01=""; Trade_management_settings=""; EA_Trade_Confirmation=1; EA_Trade_Multiple=0; Entry_Buffer_Pips_e=5; Stop_Buffer_Pips_e=30; Bars_To_Enter=2; Risk_p_e=1; Risk_d_e=0; EG_Profit=5; Move_To_Breakeven_e=0.5; Comment_Long="Engulfing EA buystop"; Comment_Short="Engulfing EA sellstop"; Email=0; ID_e=848456;				
Bars in test	8890	Ticks modelled	2452485	Modelling quality	90.00%
Mismatched charts errors	0				
Initial deposit	10000.00	Spread			Current (16)
Total net profit	3707.34	Gross profit	3870.84	Gross loss	-163.50
Profit factor	23.67	Expected payoff	185.37		
Absolute drawdown	74.80	Maximal drawdown	649.52 (4.87%)	Relative drawdown	4.87% (649.52)
Total trades	20	Short positions (won %)	8 (12.50%)	Long positions (won %)	12 (100.00%)
		Profit trades (% of total)	13 (65.00%)	Loss trades (% of total)	7 (35.00%)
	Largest	profit trade	1007.77	loss trade	-80.51
	Average	profit trade	297.76	loss trade	-23.36
	Maximum	consecutive wins (profit in money)	6 (2692.32)	consecutive losses (loss in money)	3 (-85.18)
	Maximal	consecutive profit (count of wins)	2692.32 (6)	consecutive loss (count of losses)	-85.18 (3)
	Average	consecutive wins	3	consecutive losses	1



18	2015.01.23 12:00	buy	6	0.10	0.87510	0.86570	0.92210		
19	2015.01.23 18:21	modify	6	0.10	0.87510	0.87510	0.92210		
20	2015.01.26 12:00	buy stop	7	0.10	0.89260	0.87320	0.98960		
21	2015.01.26 13:03	buy	7	0.10	0.89260	0.87320	0.98960		
22	2015.01.26 20:54	modify	7	0.10	0.89260	0.89260	0.98960		
23	2015.01.29 10:56	t/p	6	0.10	0.92210	0.87510	0.92210	513.61	11052.18
24	2015.01.30 08:00	buy stop	8	0.10	0.92840	0.91640	0.98840		
25	2015.01.30 14:55	buy	8	0.10	0.92840	0.91640	0.98840		
26	2015.02.17 07:20	modify	8	0.10	0.92840	0.92840	0.98840		
27	2015.02.19 12:00	buy stop	9	0.10	0.94840	0.93530	1.01390		
28	2015.02.19 12:16	buy	9	0.10	0.94840	0.93530	1.01390		
29	2015.03.02 00:22	modify	9	0.10	0.94840	0.94840	1.01390		
30	2015.03.02 20:00	buy stop	10	0.10	0.96010	0.95150	1.00310		
31	2015.03.03 04:00	delete	10	0.10	0.96010	0.95150	1.00310		
32	2015.03.10 03:15	t/p	8	0.10	0.98840	0.92840	0.98840	632.37	11684.55
33	2015.03.10 03:29	t/p	7	0.10	0.98960	0.89260	0.98960	1007.77	12692.32
34	2015.03.19 12:00	sell stop	11	0.10	0.98760	1.00120	0.91960		
35	2015.03.19 15:22	sell	11	0.10	0.98760	1.00120	0.91960		
36	2015.03.20 12:51	modify	11	0.10	0.98760	0.98760	0.91960		
37	2015.03.23 12:00	sell stop	12	0.10	0.97090	0.98400	0.90540		
38	2015.03.23 12:11	sell	12	0.10	0.97090	0.98400	0.90540		
39	2015.03.23 19:47	modify	12	0.10	0.97090	0.97090	0.90540		
40	2015.03.30 16:00	buy stop	13	0.10	0.96920	0.95880	1.02120		
41	2015.03.31 00:00	delete	13	0.10	0.96920	0.95880	1.02120		
42	2015.03.31 07:12	s/l	12	0.10	0.97090	0.97090	0.90540	-9.33	12682.98
43	2015.04.03 13:13	s/l	9	0.10	0.94840	0.94840	1.01390	27.97	12710.95
44	2015.04.30 08:00	sell stop	14	0.10	0.93340	0.94480	0.87640		
45	2015.04.30 08:02	sell	14	0.10	0.93340	0.94480	0.87640		
46	2015.05.05 14:22	modify	14	0.10	0.93340	0.93340	0.87640		
47	2015.05.06 12:52	t/p	11	0.10	0.91960	0.98760	0.91960	683.48	13394.43
48	2015.05.11 01:09	s/l	14	0.10	0.93340	0.93340	0.87640	-12.84	13381.60
49	2015.07.29 20:00	buy stop	15	0.10	0.96930	0.95750	1.02830		
50	2015.07.30 04:00	delete	15	0.10	0.96930	0.95750	1.02830		
51	2015.08.05 16:00	buy stop	16	0.10	0.98250	0.97290	1.03050		
52	2015.08.06 00:00	delete	16	0.10	0.98250	0.97290	1.03050		
53	2015.08.06 08:00	buy stop	17	0.10	0.98400	0.97370	1.03550		
54	2015.08.06 08:55	buy	17	0.10	0.98400	0.97370	1.03550		
55	2015.08.11 16:29	modify	17	0.10	0.98400	0.98400	1.03550		
56	2015.08.12 06:02	s/l	17	0.10	0.98400	0.98400	1.03550	3.90	13385.50
57	2015.09.17 20:00	sell stop	18	0.10	0.95850	0.97530	0.87450		
58	2015.09.18 04:00	delete	18	0.10	0.95850	0.97530	0.87450		
59	2015.10.26 12:00	buy stop	19	0.10	0.98110	0.97260	1.02360		
60	2015.10.26 12:21	buy	19	0.10	0.98110	0.97260	1.02360		
61	2015.10.27 16:05	modify	19	0.10	0.98110	0.98110	1.02360		
62	2015.10.28 20:00	buy stop	20	0.10	0.99600	0.97910	1.08050		
63	2015.10.29 04:00	delete	20	0.10	0.99600	0.97910	1.08050		
64	2015.11.25 15:44	t/p	19	0.10	1.02360	0.98110	1.02360	434.55	13820.05
65	2015.12.02 20:00	sell stop	21	0.10	1.01730	1.03340	0.93680		
66	2015.12.03 04:00	delete	21	0.10	1.01730	1.03340	0.93680		
67	2016.01.22 12:00	buy stop	22	0.10	1.01300	1.00440	1.05600		
68	2016.01.22 12:45	buy	22	0.10	1.01300	1.00440	1.05600		
69	2016.01.26 14:07	modify	22	0.10	1.01300	1.01300	1.05600		
70	2016.01.27 13:32	s/l	22	0.10	1.01300	1.01300	1.05600	3.25	13823.31
71	2016.02.09 12:00	sell stop	23	0.10	0.97910	0.98950	0.92710		
72	2016.02.09 12:52	sell	23	0.10	0.97910	0.98950	0.92710		

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73	2016.02.09 13:40	modify	23	0.10	0.97910	0.97910	0.92710		
74	2016.02.10 15:27	s/l	23	0.10	0.97910	0.97910	0.92710	-1.17	13822.14
75	2016.03.10 16:00	sell stop	24	0.10	0.98510	1.01190	0.85110		
76	2016.03.10 16:35	sell	24	0.10	0.98510	1.01190	0.85110		
77	2016.03.17 09:51	modify	24	0.10	0.98510	0.98510	0.85110		
78	2016.05.18 18:09	s/l	24	0.10	0.98510	0.98510	0.85110	-80.51	13741.63
79	2016.06.20 00:00	sell stop	25	0.10	0.95810	0.96660	0.91560		
80	2016.06.20 03:10	sell	25	0.10	0.95810	0.96660	0.91560		
81	2016.06.23 09:45	modify	25	0.10	0.95810	0.95810	0.91560		
82	2016.06.23 15:17	s/l	25	0.10	0.95810	0.95810	0.91560	-3.50	13738.13
83	2016.08.26 16:00	buy stop	26	0.10	0.97320	0.96000	1.03920		
84	2016.08.26 16:09	buy	26	0.10	0.97320	0.96000	1.03920		
85	2016.08.29 12:31	modify	26	0.10	0.97320	0.97320	1.03920		
86	2016.09.06 14:39	s/l	26	0.10	0.97320	0.97320	1.03920	7.15	13745.28
87	2017.03.22 16:00	sell stop	27	0.10	0.98760	0.99670	0.94210		
88	2017.03.23 00:00	delete	27	0.10	0.98760	0.99670	0.94210		
89	2017.08.25 16:00	sell stop	28	0.10	0.95650	0.96890	0.89450		
90	2017.08.25 16:05	sell	28	0.10	0.95650	0.96890	0.89450		
91	2017.08.28 22:10	modify	28	0.10	0.95650	0.95650	0.89450		
92	2017.08.30 06:19	s/l	28	0.10	0.95650	0.95650	0.89450	-5.83	13739.45
93	2018.04.26 16:00	buy stop	29	0.10	0.98910	0.97850	1.04210		
94	2018.04.26 19:00	buy	29	0.10	0.98910	0.97850	1.04210		
95	2018.05.01 13:30	modify	29	0.10	0.98910	0.98910	1.04210		
96	2018.05.02 20:00	buy stop	30	0.10	1.00020	0.99090	1.04670		
97	2018.05.03 04:00	delete	30	0.10	1.00020	0.99090	1.04670		
98	2018.05.24 13:45	s/l	29	0.10	0.98910	0.98910	1.04210	18.21	13757.66
99	2018.09.30 22:00	buy stop	31	0.10	0.98180	0.97200	1.03080		
100	2018.10.01 04:00	delete	31	0.10	0.98180	0.97200	1.03080		
101	2018.12.28 12:00	sell stop	32	0.10	0.98080	0.98930	0.93830		
102	2018.12.28 12:12	sell	32	0.10	0.98080	0.98930	0.93830		
103	2018.11.20 17:41	close at stop	32	0.10	0.98576	0.98930	0.93830	-50.32	13707.34