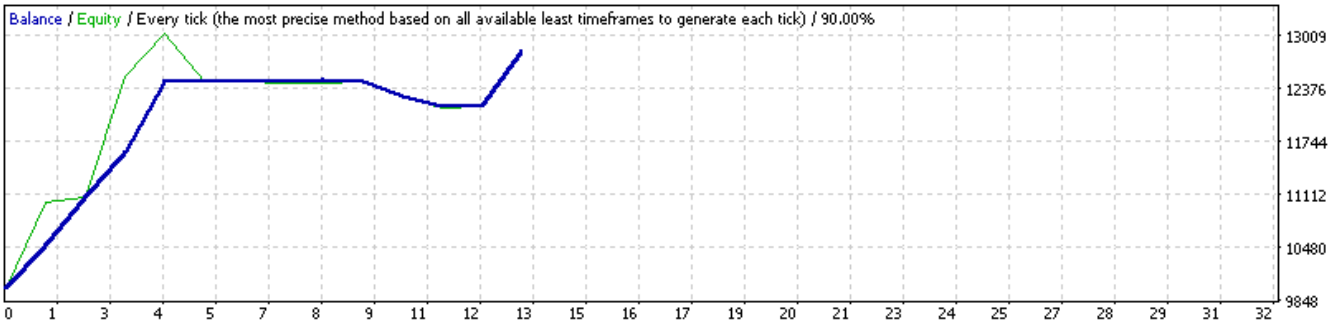


Strategy Tester Report

IB_Trend 1.00

(Build 1170)

Symbol	USDCHF (US Dollar vs Swiss Franc)		
Period	Daily (D1) 2014.01.01 00:00 - 2018.12.28 00:00 (2014.01.01 - 2018.12.30)		
Model	Every tick (the most precise method based on all available least timeframes)		
Parameters	INBO=" --- Inside Bar Break Out --- "; IBMinimumMotherbarPips=20; IBMinimumPips=9; IBBars=2; IBBarsToBreakout=3; IBEntryBufferPips=0; IBStopInsideBar=false; IBStopBufferPips=20; IBProfitFactor=6; IBRiskPercent=1; IBRiskDollar=0; IBMoveToBreakEven=0.5; IBFILTER=" --- Inside Bar Break Out Filter Settings --- "; IBEMAPeriod_1=8; IBEMADelta_1=10; IBEMAPeriod_2=0; IBEMADelta_2=0; IBEMACandlesCompare=10; IBFilterAbove=false; OTH=" --- Other Settings --- "; IBMaxTradesAllowed=20; WeekdayOnly=true; GMTOffset=0; MagicNumber=765456; EAName="IB"; SendEmail=true; PlotArrow=true;		
Bars in test	2546 Ticks modelled	2449290 Modelling quality	90.00%
Mismatched charts errors	0		
Initial deposit	10000.00	Spread	Current (16)
Total net profit	2826.77 Gross profit	3156.36 Gross loss	-329.59
Profit factor	9.58 Expected payoff	217.44	
Absolute drawdown	154.47 Maximal drawdown	927.67 (7.11%) Relative drawdown	7.11% (927.67)
Total trades	13 Short positions (won %)	5 (0.00%) Long positions (won %)	8 (87.50%)
	Profit trades (% of total)	7 (53.85%) Loss trades (% of total)	6 (46.15%)
	Largest profit trade	842.68 loss trade	-190.88
	Average profit trade	450.91 loss trade	-54.93
	Maximum consecutive wins (profit in money)	5 (2475.00) consecutive losses (loss in money)	4 (-319.09)
	Maximal consecutive profit (count of wins)	2475.00 (5) consecutive loss (count of losses)	-319.09 (4)
	Average consecutive wins	2 consecutive losses	3



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2014.08.05 00:00	buy stop	1	0.10	0.90950	0.00000	0.00000		
2	2014.08.05 00:00	modify	1	0.10	0.90950	0.90190	0.95510		
3	2014.08.05 10:12	buy	1	0.10	0.90950	0.90190	0.95510		
4	2014.08.12 00:00	buy stop	2	0.10	0.90960	0.00000	0.00000		
5	2014.08.12 00:00	modify	2	0.10	0.90960	0.90110	0.96060		
6	2014.08.12 09:01	buy	2	0.10	0.90960	0.90110	0.96060		
7	2014.08.20 18:16	modify	1	0.10	0.90950	0.90950	0.95510		
8	2014.08.21 01:38	modify	2	0.10	0.90960	0.90960	0.96060		
9	2014.10.01 00:33	t/p	1	0.10	0.95510	0.90950	0.95510	514.52	10514.52
10	2014.10.03 12:31	t/p	2	0.10	0.96060	0.90960	0.96060	564.63	11079.15
11	2014.10.19 22:00	sell stop	3	0.10	0.93670	0.00000	0.00000		
12	2014.10.19 22:00	modify	3	0.10	0.93670	0.95800	0.80890		
13	2014.10.22 00:00	delete	3	0.10	0.93670	0.95800	0.80890		
14	2015.01.20 00:00	sell stop	4	0.10	0.84480	0.00000	0.00000		
15	2015.01.20 00:00	modify	4	0.10	0.84480	0.88230	0.61980		
16	2015.01.20 07:01	delete	4	0.10	0.84480	0.88230	0.61980		
17	2015.02.03 00:00	buy stop	5	0.10	0.92860	0.00000	0.00000		

18	2015.02.03 00:00	modify	5	0.10	0.92860	0.91480	1.01140		
19	2015.02.03 02:17	buy	5	0.10	0.92860	0.91480	1.01140		
20	2015.02.17 00:00	buy stop	6	0.10	0.93330	0.00000	0.00000		
21	2015.02.17 00:00	modify	6	0.10	0.93330	0.92470	0.98490		
22	2015.02.17 00:00	buy	6	0.10	0.93330	0.92470	0.98490		
23	2015.02.17 08:18	modify	5	0.10	0.92860	0.92860	1.01140		
24	2015.02.18 07:36	modify	6	0.10	0.93330	0.93330	0.98490		
25	2015.02.24 00:00	buy stop	7	0.10	0.95330	0.00000	0.00000		
26	2015.02.24 00:00	modify	7	0.10	0.95330	0.93540	1.06070		
27	2015.02.26 13:52	buy	7	0.10	0.95330	0.93540	1.06070		
28	2015.03.04 05:16	modify	7	0.10	0.95330	0.95330	1.06070		
29	2015.03.06 17:01	t/p	6	0.10	0.98490	0.93330	0.98490	534.97	11614.12
30	2015.03.12 02:36	t/p	5	0.10	1.01140	0.92860	1.01140	842.68	12456.79
31	2015.03.22 23:00	buy stop	8	0.10	1.00670	0.00000	0.00000		
32	2015.03.22 23:00	modify	8	0.10	1.00670	0.96130	1.27910		
33	2015.03.24 00:00	delete	8	0.10	1.00670	0.96130	1.27910		
34	2015.03.26 08:07	s/l	7	0.10	0.95330	0.95330	1.06070	18.21	12475.00
35	2015.06.16 00:00	sell stop	9	0.10	0.92410	0.00000	0.00000		
36	2015.06.16 00:00	modify	9	0.10	0.92410	0.94090	0.82330		
37	2015.06.17 07:31	sell	9	0.10	0.92410	0.94090	0.82330		
38	2015.06.18 08:23	modify	9	0.10	0.92410	0.92410	0.82330		
39	2015.06.18 16:46	s/l	9	0.10	0.92410	0.92410	0.82330	-1.17	12473.84
40	2015.08.16 22:00	buy stop	10	0.10	0.98880	0.00000	0.00000		
41	2015.08.16 22:00	modify	10	0.10	0.98880	0.96590	1.12620		
42	2015.08.19 00:00	delete	10	0.10	0.98880	0.96590	1.12620		
43	2015.10.06 00:00	buy stop	11	0.10	0.97930	0.00000	0.00000		
44	2015.10.06 00:00	modify	11	0.10	0.97930	0.96230	1.08130		
45	2015.10.07 00:01	delete	11	0.10	0.97930	0.96230	1.08130		
46	2015.10.13 00:00	sell stop	12	0.10	0.95850	0.00000	0.00000		
47	2015.10.13 00:00	modify	12	0.10	0.95850	0.96940	0.89310		
48	2015.10.13 07:50	sell	12	0.10	0.95850	0.96940	0.89310		
49	2015.10.14 12:37	modify	12	0.10	0.95850	0.95850	0.89310		
50	2015.10.21 09:22	s/l	12	0.10	0.95850	0.95850	0.89310	-9.33	12464.50
51	2015.11.10 00:00	buy stop	13	0.10	1.00740	0.00000	0.00000		
52	2015.11.10 00:00	modify	13	0.10	1.00740	0.99230	1.09800		
53	2015.11.10 14:41	buy	13	0.10	1.00740	0.99230	1.09800		
54	2015.11.17 16:36	modify	13	0.10	1.00740	1.00740	1.09800		
55	2015.12.03 14:45	s/l	13	0.10	1.00740	1.00740	1.09800	14.96	12479.46
56	2016.03.15 00:00	sell stop	14	0.10	0.98020	0.00000	0.00000		
57	2016.03.15 00:00	modify	14	0.10	0.98020	0.99090	0.91600		
58	2016.03.16 14:53	delete	14	0.10	0.98020	0.99090	0.91600		
59	2016.04.05 00:00	sell stop	15	0.10	0.95550	0.00000	0.00000		
60	2016.04.05 00:00	modify	15	0.10	0.95550	0.96440	0.90210		
61	2016.04.05 15:43	sell	15	0.10	0.95550	0.96440	0.90210		
62	2016.04.11 13:54	modify	15	0.10	0.95550	0.95550	0.90210		
63	2016.04.12 12:55	s/l	15	0.10	0.95550	0.95550	0.90210	-8.17	12471.29
64	2016.08.02 00:00	sell stop	16	0.10	0.96350	0.00000	0.00000		
65	2016.08.02 00:00	modify	16	0.10	0.96350	0.98190	0.85310		
66	2016.08.02 15:25	sell	16	0.10	0.96350	0.98190	0.85310		
67	2016.08.05 13:31	s/l	16	0.10	0.98190	0.98190	0.85310	-190.88	12280.41
68	2016.10.04 00:00	sell stop	17	0.10	0.96460	0.00000	0.00000		
69	2016.10.04 00:00	modify	17	0.10	0.96460	0.97720	0.88900		
70	2016.10.04 06:48	delete	17	0.10	0.96460	0.97720	0.88900		
71	2016.11.01 00:00	buy stop	18	0.10	0.99480	0.00000	0.00000		
72	2016.11.01 00:00	modify	18	0.10	0.99480	0.98360	1.06200		

73	2016.11.01 12:41	delete	18	0.10	0.99480	0.98360	1.06200		
74	2017.02.03 00:00	sell stop	19	0.10	0.98600	0.00000	0.00000		
75	2017.02.03 00:00	modify	19	0.10	0.98600	0.99830	0.91220		
76	2017.02.07 00:00	delete	19	0.10	0.98600	0.99830	0.91220		
77	2017.08.08 00:00	buy stop	20	0.10	0.97620	0.00000	0.00000		
78	2017.08.08 00:00	modify	20	0.10	0.97620	0.96490	1.04400		
79	2017.08.08 15:01	buy	20	0.10	0.97620	0.96490	1.04400		
80	2017.08.09 07:57	s/l	20	0.10	0.96490	0.96490	1.04400	-116.54	12163.87
81	2018.01.07 23:01	sell stop	21	0.10	0.97100	0.00000	0.00000		
82	2018.01.07 23:01	modify	21	0.10	0.97100	0.98150	0.90800		
83	2018.01.09 09:31	delete	21	0.10	0.97100	0.98150	0.90800		
84	2018.01.30 00:00	sell stop	22	0.10	0.93230	0.00000	0.00000		
85	2018.01.30 00:00	modify	22	0.10	0.93230	0.94480	0.85730		
86	2018.01.30 12:18	sell	22	0.10	0.93230	0.94480	0.85730		
87	2018.02.01 20:43	modify	22	0.10	0.93230	0.93230	0.85730		
88	2018.02.02 14:55	s/l	22	0.10	0.93230	0.93230	0.85730	-3.50	12160.37
89	2018.03.06 00:00	buy stop	23	0.10	0.94220	0.00000	0.00000		
90	2018.03.06 00:00	modify	23	0.10	0.94220	0.93170	1.00520		
91	2018.03.07 14:46	buy	23	0.10	0.94220	0.93170	1.00520		
92	2018.03.08 15:01	modify	23	0.10	0.94220	0.94220	1.00520		
93	2018.05.07 11:37	t/p	23	0.10	1.00520	0.94220	1.00520	666.40	12826.77
94	2018.06.12 00:00	sell stop	24	0.10	0.98010	0.00000	0.00000		
95	2018.06.12 00:00	modify	24	0.10	0.98010	0.99060	0.91710		
96	2018.06.14 13:17	delete	24	0.10	0.98010	0.99060	0.91710		