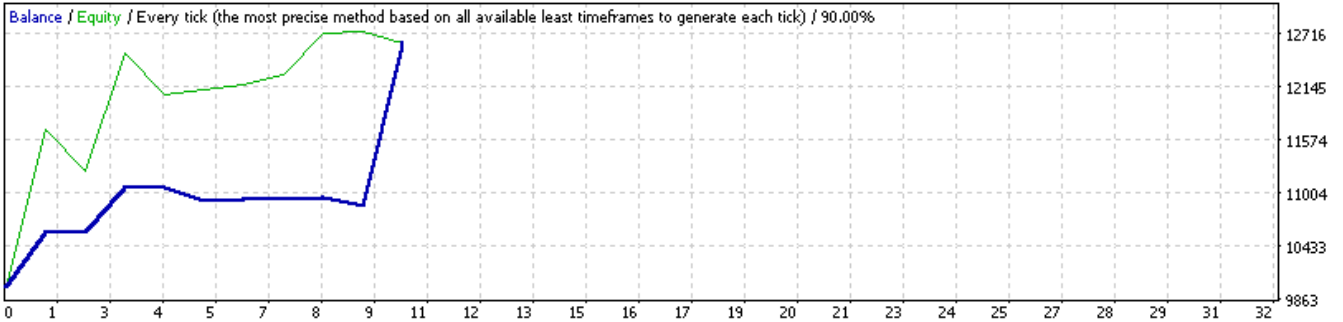


Strategy Tester Report

Engulfing_Bar_Trend

(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	s004=""; s005="- - - ENGULFING BAR EA SETTINGS"; Entry_signal_settings=""; EMA_Filter_Periods_1_e=5; EMA_Filter_Periods_2_e=0; EMA_Filter_Periods_1_Slope_e=40; EMA_Filter_Periods_2_Slope_e=0; EMA_Previous_Bars_e=4; EG_Close_Outside=0; EG_Min_Pips=80; EG_Close_p=0.8; s01=""; Trade_management_settings=""; EA_Trade_Confirmation=1; EA_Trade_Multiple=0; Entry_Buffer_Pips_e=0; Stop_Buffer_Pips_e=0; Bars_To_Enter=1; 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=0; ID_e=848456;				
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	2624.18	Gross profit	2864.76	Gross loss	-240.59
Profit factor	11.91	Expected payoff	262.42		
Absolute drawdown	118.66	Maximal drawdown	1006.09 (8.61%)	Relative drawdown	8.61% (1006.09)
Total trades	10	Short positions (won %)	4 (0.00%)	Long positions (won %)	6 (100.00%)
		Profit trades (% of total)	6 (60.00%)	Loss trades (% of total)	4 (40.00%)
	Largest	profit trade	1759.72	loss trade	-131.80
	Average	profit trade	477.46	loss trade	-60.15
	Maximum	consecutive wins (profit in money)	3 (36.42)	consecutive losses (loss in money)	2 (-138.80)
	Maximal	consecutive profit (count of wins)	1759.72 (1)	consecutive loss (count of losses)	-138.80 (2)
	Average	consecutive wins	2	consecutive losses	1



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2015.01.27 00:00	buy stop	1	0.10	0.90390	0.87600	1.07130		
2	2015.01.27 05:20	buy	1	0.10	0.90390	0.87600	1.07130		
3	2015.01.29 10:29	modify	1	0.10	0.90390	0.90390	1.07130		
4	2015.02.27 00:00	buy stop	2	0.10	0.95450	0.94480	1.01270		
5	2015.02.27 20:00	buy	2	0.10	0.95450	0.94480	1.01270		
6	2015.03.02 18:26	modify	2	0.10	0.95450	0.95450	1.01270		
7	2015.03.12 04:00	t/p	2	0.10	1.01270	0.95450	1.01270	583.16	10583.16
8	2015.03.24 00:00	sell stop	3	0.10	0.96400	0.98100	0.86200		
9	2015.03.24 07:55	sell	3	0.10	0.96400	0.98100	0.86200		
10	2015.03.24 11:44	modify	3	0.10	0.96400	0.96400	0.86200		
11	2015.03.26 17:30	s/l	3	0.10	0.96400	0.96400	0.86200	-2.33	10580.82
12	2015.05.24 22:00	buy stop	4	0.10	0.94550	0.92870	1.04630		
13	2015.05.25 00:00	delete	4	0.10	0.94550	0.92870	1.04630		
14	2015.10.27 00:00	buy stop	5	0.10	0.98360	0.97560	1.03160		
15	2015.10.27 10:08	buy	5	0.10	0.98360	0.97560	1.03160		
16	2015.10.28 18:03	modify	5	0.10	0.98360	0.98360	1.03160		
17	2015.11.27 10:14	t/p	5	0.10	1.03160	0.98360	1.03160	485.46	11066.29

Strategy Tester: Engulfing_Bar_Trend

18	2016.03.17 00:00	sell stop	6	0.10	0.97490	0.99110	0.87770		
19	2016.03.17 08:03	sell	6	0.10	0.97490	0.99110	0.87770		
20	2016.03.17 14:01	modify	6	0.10	0.97490	0.97490	0.87770		
21	2016.03.23 06:59	s/l	6	0.10	0.97490	0.97490	0.87770	-7.00	11059.28
22	2016.06.05 22:00	sell stop	7	0.10	0.97520	0.99180	0.87560		
23	2016.06.06 00:00	delete	7	0.10	0.97520	0.99180	0.87560		
24	2016.08.28 22:00	buy stop	8	0.10	0.97910	0.96300	1.07570		
25	2016.08.29 00:00	delete	8	0.10	0.97910	0.96300	1.07570		
26	2017.07.21 00:00	sell stop	9	0.10	0.94930	0.96130	0.87730		
27	2017.07.21 06:46	sell	9	0.10	0.94930	0.96130	0.87730		
28	2017.07.27 13:04	s/l	9	0.10	0.96130	0.96130	0.87730	-131.80	10927.48
29	2017.07.28 00:00	buy stop	10	0.10	0.96590	0.94890	1.06790		
30	2017.07.28 00:54	buy	10	0.10	0.96590	0.94890	1.06790		
31	2017.08.04 13:15	modify	10	0.10	0.96590	0.96590	1.06790		
32	2017.08.09 03:57	s/l	10	0.10	0.96590	0.96590	1.06790	7.81	10935.29
33	2017.09.21 00:00	buy stop	11	0.10	0.97160	0.95880	1.04840		
34	2017.09.21 00:18	buy	11	0.10	0.97160	0.95880	1.04840		
35	2017.10.03 05:19	modify	11	0.10	0.97160	0.97160	1.04840		
36	2017.10.04 00:20	s/l	11	0.10	0.97160	0.97160	1.04840	8.46	10943.74
37	2018.06.15 00:00	buy stop	12	0.10	0.99740	0.98240	1.08740		
38	2018.06.15 00:51	buy	12	0.10	0.99740	0.98240	1.08740		
39	2018.07.13 10:25	modify	12	0.10	0.99740	0.99740	1.08740		
40	2018.07.16 11:18	s/l	12	0.10	0.99740	0.99740	1.08740	20.16	10963.91
41	2018.11.20 00:00	sell stop	13	0.10	0.99230	1.00050	0.94310		
42	2018.11.20 03:46	sell	13	0.10	0.99230	1.00050	0.94310		
43	2018.12.05 16:01	s/l	13	0.10	1.00050	1.00050	0.94310	-99.45	10864.46
44	2018.12.28 20:51	close at stop	1	0.10	0.98560	0.90390	1.07130	1759.72	12624.18