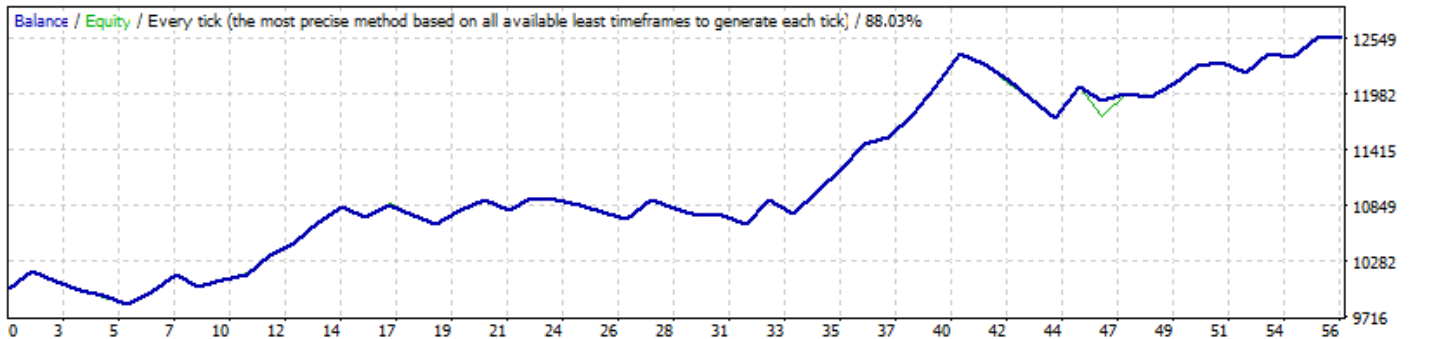


Strategy Tester Report

Surfing_v1.1_RO

Alpari-ECN1 (Build 1260)

Symbol	WTI (WTI Crude Oil)			
Period	4 Hours (H4) 2016.11.14 04:00 - 2020.04.24 20:00 (2016.10.01 - 2020.04.25)			
Model	Every tick (the most precise method based on all available least timeframes)			
Parameters	LotType=0; Lots=0.1; Risk=3; RecoveryLotFactor=1; Magic=1919; CloseManual=false; Max_Spread=0; CheckSpreadOnSell=false; _z="SL/TP"; ProfitLockTrigger=1; OnlySL=false; TakeProfit=0; StopLoss_ind=0; ATRTakeProfit=125; ATRStopLoss=15; HedgeTP=0; ATRPeriod_TP=10; ATR_TF=1440; SysSL=1; SLcandle=3; TrallSL=true; CheckGoUp=false; CenterClose=false; RSIClose=false; Profitpoints=5; BodyClose=0; VolClose=100; AddSL=0; _s1="Параметры тренда по МА"; MA_Period_Main=19; MA_Period_Contr=19; MA_Period_Second=10; Trend=false; MA_Period_Trend=100; MA_Period_Trend2=50; Trend_timeframe=1440; TrendDef=1; CheckUP=false; _s2="Параметры индикатора RSI"; RSI_Period=15; RSI_Level=55; Stochastic_on=false; Stochastic_TF=240; Stochastic_Level=20; _s3="Параметры индикатора МА в подвале"; MA_Period_base=10; Rebound=false; Vol=0.5; Vol_rise=false; IVAR_Period=8; IVAR_Bars=1000; FlatLevel=0.46; FlatLevel_contr=0.46; _z5=""; BE=5; PauseAfterLoss=120; S_23="Candle Size Filter"; maxcandle=175; mincandle=0; barcount=2; Procent=0; S_5="<==== TRADE TIME FILTER =====>"; GMTOffset=0; Start_Trade_Hour=1; End_Trade_Hour=21; PauseStart1_H=0; PauseEnd1_H=0; Friday_End_Trade_Hour=13; Fibon=false; kf=33; fibo_nLeft=50; fibo_nRight=50; fibo_filter=10; B025="===== Support & Resistance levels settings ====="; BackLimit=300; LifeTimeAfterBust=3; RemainLevels=true; CandlesToBust=3; SupRes=4; PriceToLevel=0; PriceForTabu=2; HardOnly=true; CloseOnLevel=0; LevelProfit=0; B0696="##### Murrey levels Settings #####"; MurreyLevel_on=false; P_Murrey=256; TFind=6; ShowOldUr=true; MurreyReversLevel_sell=8; MurreyCloseLevel_sell=0; Kmur=1; Murrey_redraw=false; MurreyCheckSL=false; LevelPlus=1; IIS="===== Ролловер ====="; RO_on=false; _RO_1="Время начала периода"; RO_1_hour=0; RO_1_minut=0; _RO_2="Время окончания периода"; RO_2_hour=1; RO_2_minut=0;			
Bars in test	4592	Ticks modelled	10254426	Modelling quality 88.03%
Mismatched charts errors	0			
Initial deposit	10000.00	Spread		10
Total net profit	2577.00	Gross profit	4987.00	Gross loss -2410.00
Profit factor	2.07	Expected payoff	46.02	
Absolute drawdown	157.00	Maximal drawdown	854.00 (6.82%)	Relative drawdown 6.82% (854.00)
Total trades	56	Short positions (won %)	36 (63.89%)	Long positions (won %) 20 (40.00%)
		Profit trades (% of total)	31 (55.36%)	Loss trades (% of total) 25 (44.64%)
		Largest profit trade	333.00	loss trade -191.00
		Average profit trade	160.87	loss trade -96.40
		Maximum consecutive wins (profit in money)	7 (1626.00)	consecutive losses (loss in money) 4 (-652.00)
		Maximal consecutive profit (count of wins)	1626.00 (7)	consecutive loss (count of losses) -652.00 (4)
		Average consecutive wins	2	consecutive losses 2



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2016.12.09 03:00	buy	1	0.10	51.88	0.00	0.00		
2	2016.12.09 03:00	modify	1	0.10	51.88	50.56	54.47		
3	2016.12.12 03:00	modify	1	0.10	51.88	51.23	54.47		
4	2016.12.12 03:01	t/p	1	0.10	54.47	51.23	54.47	190.00	10190.00
5	2016.12.16 12:00	sell	2	0.10	51.84	0.00	0.00		
6	2016.12.16 12:00	modify	2	0.10	51.84	52.97	49.96		
7	2016.12.16 18:24	s/l	2	0.10	52.97	52.97	49.96	-113.00	10077.00
8	2016.12.19 03:00	buy	3	0.10	53.37	0.00	0.00		
9	2016.12.19 03:00	modify	3	0.10	53.37	51.95	55.26		
10	2016.12.21 03:00	modify	3	0.10	53.37	52.77	55.26		
11	2016.12.21 04:00	modify	3	0.10	53.37	52.89	55.26		
12	2016.12.21 08:00	modify	3	0.10	53.37	52.96	55.26		
13	2016.12.21 12:00	modify	3	0.10	53.37	53.05	55.26		
14	2016.12.21 17:30	s/l	3	0.10	53.05	53.05	55.26	-78.00	9999.00
15	2017.01.16 16:00	sell	4	0.10	52.88	0.00	0.00		
16	2017.01.16 16:00	modify	4	0.10	52.88	53.65	51.00		
17	2017.01.17 11:24	s/l	4	0.10	53.65	53.65	51.00	-70.00	9929.00
18	2017.01.30 20:00	sell	5	0.10	52.88	0.00	0.00		
19	2017.01.30 20:00	modify	5	0.10	52.88	53.71	51.41		
20	2017.01.31 17:36	s/l	5	0.10	53.71	53.71	51.41	-76.00	9853.00