

01 / THE RESULT AFTER COSTS

Donchian + SMA200

Claimed ~58%. Measured 41.76%. Needed after costs 41.12%: above break-even in this simulation under stated costs.

Dukascopy H1 Bid, EURUSD / EURJPY, 2017-01-02 to 2026-06-26. Spread 1.0 / 1.2 pips; commission \$7 per lot round trip; fixed USDJPY 140. Frozen rules, next-bar model fills. Different experiments from the source; not a forecast.

Source claim: ~100 hand-picked 30m trades at fixed 1.5R, win rate ~58%.

Missing source settings, sample dates and execution details prevent an exact replication.

[Trading Rush: original source](#)

02 / ONE FROZEN VERSION

Rules before results

Donchian(20) alternating low-then-high event + SMA200 filter, SL at the opposite band, 1.5R.

The signal uses a completed H1 candle. Entry is at the following available bar open.

One position per symbol. New signals while it is open are ignored.

The initial stop and 1.5R target stay fixed. R is the entry-to-stop distance.

If the same candle touches stop and target, the model takes the stop first.

Full frozen rules and open decisions

03 / FULL PERIOD, HELD-OUT SECTION

What was measured

Dukascopy H1 Bid: EURUSD and EURJPY. Full available period: 2017-01-02 to 2026-06-26.

In sample (IS): exits before 2024-01-01. Out of sample (OOS): exits on or after that boundary. The boundary follows the input timestamps (UTC+02:00).

Scope | Trades | TP / SL / END | Win rate

EURUSD | 544 | 213 / 331 / 0 | 39.15%

EURJPY | 477 | 213 / 263 / 1 | 44.75%

POOLED | 1,021 | 426 / 594 / 1 | 41.76%

END is an end-of-data exit, not a TP or SL. The win-rate denominator excludes END. Counts and rounding follow RESULTS.md.

EURUSD: IS 391 / 38.6% | OOS 153 / 40.5%

EURJPY: IS 344 / 46.2% | OOS 132 / 40.9%

POOLED: IS 735 / 42.2% | OOS 285 / 40.7%



Bars show recorded pooled win rates on a 0-100% scale; no future outcome implied.

04 / SENSITIVITY, NOT A BEST-CASE SEARCH

What changes with an assumption?

dc10 Donchian(10): pooled 2,028 trades, 40.03%.

atrstop (fixed 2.0 x ATR14 stop): pooled 2,454 trades, 41.08%.

Recorded range: 40.0-41.8%, all below the claimed ~58%.

Each variant changes one open choice. The same full two-symbol period is used. These variants do not reconstruct the source's unknown manual sample.

Fixed costs: EURUSD 1.0 pip / EURJPY 1.2 pip spread, half-spread adverse on each fill. Commission: \$7 per lot round trip (\$0.07 at 0.01 lot). EURJPY uses a fixed USDJPY conversion of 140.

breakeven win rate with costs 41.12%, effective R 1.43, R-denominated max drawdown 28.3R (trade-sequence units, no profit claim).

05 / CSV OBSERVATION, NOT A LIVE FILL

One timestamped rule receipt

EURUSD base trade 1: long. Recorded CSV values, not broker fills.

Rule: closed signal -> next available entry. Expected: enter after the signal bar closes.

Recorded: signal 2017-01-20T03:00:00+02:00; entry 2017-01-20T04:00:00+02:00.

Rule: fixed stop and 1.5R target. Expected: no trailing stop. The source fixes both at entry.

Recorded: risk 0.00923; entry fill 1.0682; exit fill 1.08194; TP. Costs change realized fill distance; the CSV alone is not a raw-target price check.

Rule: same-bar stop first. Expected: both_hit=1 exits at SL.

Not observed in the base ledger. The policy is in the engine; this run supplies no ambiguous-bar example.

Read the CSV and engine beside these rows. They are a timestamped audit excerpt, not a blanket rule-fidelity PASS. The PNG of this page is the public receipt image.

06 / NO PASS CLAIM

What this says about a challenge

A win rate is not a prop-rule verdict.

breakeven win rate with costs 41.12%, effective R 1.43, R-denominated max drawdown 28.3R (trade-sequence units, no profit claim).

The drawdown is in trade-sequence R units. It is not account-percent drawdown or a firm's daily-loss calculation.

A named firm needs its current published rules, account size, sizing, reset clock and treatment of open losses. None is supplied by this test. No challenge pass or failure is asserted.

Hourly bars hide intrabar paths. Spread, commission and currency conversion are fixed assumptions. These limitations remain even when a modeled rate is above the source claim.

07 / RULES, RECEIPTS, NEXT STEP

Bring your own case

Free pilot, 5 of 5 places open, because I need real cases for my site.

Send your EA, a screen recording or notes. I write the rules; you confirm them. I work on at most 2 cases at a time.

Places checked 2026-10-01 15:28 Berlin. This PDF is a dated snapshot; the pilot page shows the live count.

Send your case for the free pilot

Eligible MT5 challenge cases, direct free tier, written feedback within seven days. Submitting does not reserve a place; marketplace contacts stay there.

T99: one strategy, one symbol, one timeframe, three agreed rule cases, a 12-month historical test and a report with limits. Catalogue price: 99 EUR or USD. No promise about trading results.

T99 scope and next step

Article, rules, CSVs and source code

Historical measurement only, in this simulation under stated costs. Source claims are attributed, not independently verified.