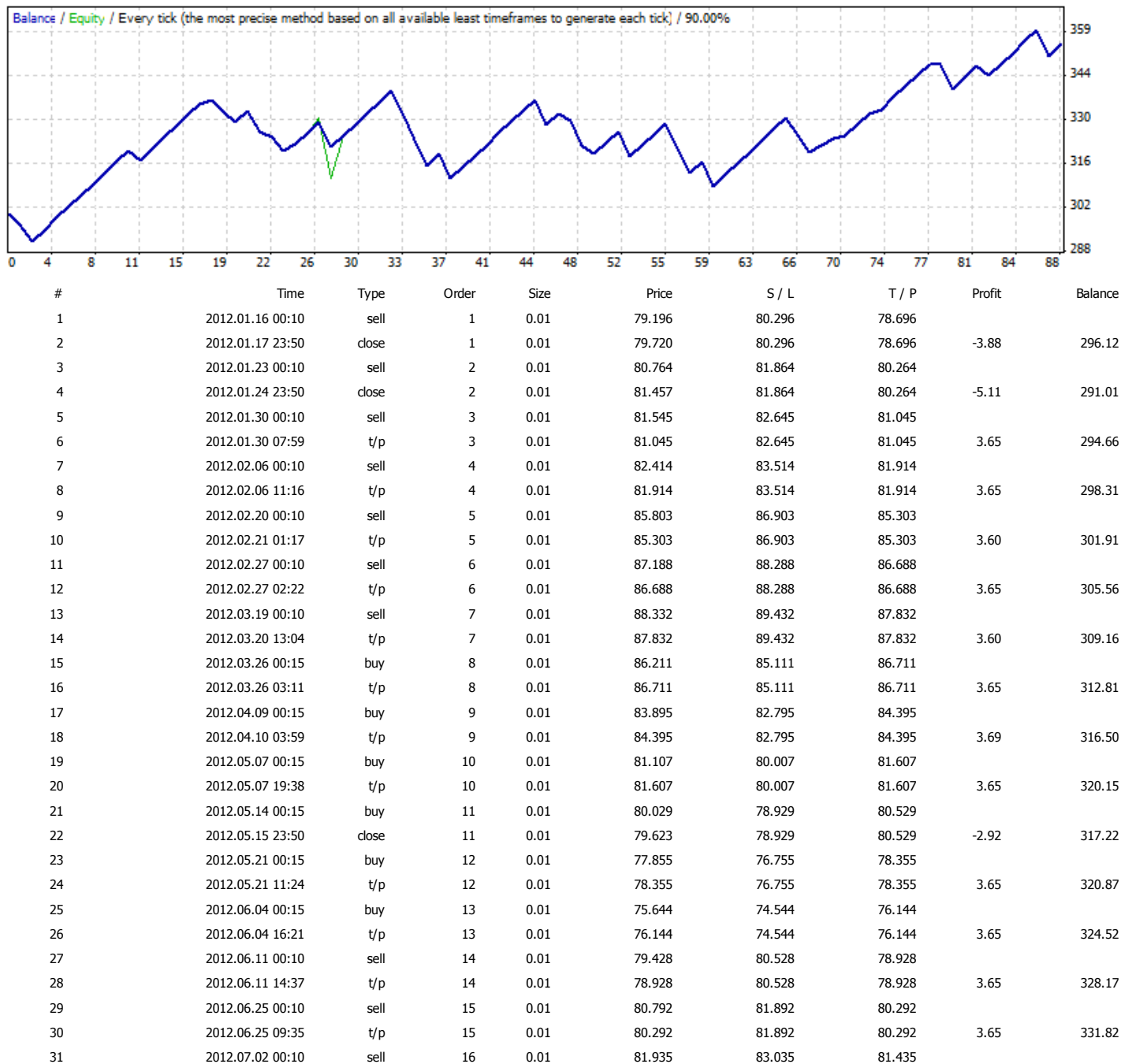


Strategy Tester Report

Va-Bank

Alpari-Demo (Build 840)

Symbol	AUDJPY (Australian Dollar vs Japanese Yen)			
Period	Daily (D1) 2012.01.02 00:00 - 2015.07.10 00:00 (2012.01.01 - 2015.07.12)			
Model	Every tick (the most precise method based on all available least timeframes)			
Parameters	Magic=0; Slip=50; StopLoss=110; TakeProfit=50; Lots=0.01; MinCandleSizeBODY=85; CloseOnDienstag=true;			
Bars in test	1910 Ticks modelled	56980415	Modelling quality	90.00%
Mismatched charts errors	0			
Initial deposit	300.00	Spread	5	
Total net profit	54.69 Gross profit	210.54 Gross loss	-155.85	
Profit factor	1.35 Expected payoff	0.62		
Absolute drawdown	10.34 Maximal drawdown	34.54 (10.16%) Relative drawdown	10.16% (34.54)	
Total trades	88 Short positions (won %)	48 (64.58%) Long positions (won %)	40 (75.00%)	
	Profit trades (% of total)	61 (69.32%) Loss trades (% of total)	27 (30.68%)	
	Largest profit trade	3.73 loss trade	-8.13	
	Average profit trade	3.45 loss trade	-5.77	
	Maximum consecutive wins (profit in money)	10 (28.53) consecutive losses (loss in money)	3 (-24.14)	
	Maximal consecutive profit (count of wins)	29.14 (8) consecutive loss (count of losses)	-24.14 (3)	
	Average consecutive wins	4 consecutive losses	2	



32	2012.07.02 05:39	t/p	16	0.01	81.435	83.035	81.435	3.65	335.47
33	2012.07.30 00:10	sell	17	0.01	82.201	83.301	81.701		
34	2012.07.31 23:50	close	17	0.01	82.025	83.301	81.701	1.24	336.71
35	2012.08.27 00:15	buy	18	0.01	81.987	80.887	82.487		
36	2012.08.28 23:50	close	18	0.01	81.453	80.887	82.487	-3.86	332.85
37	2012.09.03 00:15	buy	19	0.01	80.594	79.494	81.094		
38	2012.09.04 23:50	close	19	0.01	80.156	79.494	81.094	-3.16	329.68
39	2012.09.17 00:10	sell	20	0.01	82.678	83.778	82.178		
40	2012.09.18 03:50	t/p	20	0.01	82.178	83.778	82.178	3.60	333.28
41	2012.09.24 00:15	buy	21	0.01	81.714	80.614	82.214		
42	2012.09.25 23:50	close	21	0.01	80.761	80.614	82.214	-6.92	326.36
43	2012.10.22 00:10	sell	22	0.01	81.744	82.844	81.244		
44	2012.10.23 23:50	close	22	0.01	81.942	82.844	81.244	-1.50	324.86
45	2012.11.19 00:10	sell	23	0.01	84.202	85.302	83.702		
46	2012.11.20 23:50	close	23	0.01	84.815	85.302	83.702	-4.53	320.33
47	2012.11.26 00:10	sell	24	0.01	86.075	87.175	85.575		
48	2012.11.27 23:50	close	24	0.01	85.805	87.175	85.575	1.92	322.25
49	2012.12.17 00:10	sell	25	0.01	88.844	89.944	88.344		
50	2012.12.17 09:03	t/p	25	0.01	88.344	89.944	88.344	3.65	325.90
51	2012.12.24 00:15	buy	26	0.01	87.712	86.612	88.212		
52	2012.12.26 09:00	t/p	26	0.01	88.212	86.612	88.212	3.73	329.63
53	2012.12.31 00:10	sell	27	0.01	88.895	89.995	88.395		
54	2013.01.02 09:00	s/l	27	0.01	89.995	89.995	88.395	-8.13	321.50
55	2013.01.07 00:10	sell	28	0.01	92.439	93.539	91.939		
56	2013.01.07 07:30	t/p	28	0.01	91.939	93.539	91.939	3.65	325.15
57	2013.01.14 00:10	sell	29	0.01	94.122	95.222	93.622		
58	2013.01.15 05:06	t/p	29	0.01	93.622	95.222	93.622	3.60	328.75
59	2013.02.04 00:10	sell	30	0.01	96.649	97.749	96.149		
60	2013.02.05 00:47	t/p	30	0.01	96.149	97.749	96.149	3.60	332.35
61	2013.02.11 00:15	buy	31	0.01	95.574	94.474	96.074		
62	2013.02.11 14:16	t/p	31	0.01	96.074	94.474	96.074	3.65	336.00
63	2013.03.04 00:15	buy	32	0.01	95.183	94.083	95.683		
64	2013.03.05 17:41	t/p	32	0.01	95.683	94.083	95.683	3.69	339.69
65	2013.03.11 00:10	sell	33	0.01	98.113	99.213	97.613		
66	2013.03.12 00:44	s/l	33	0.01	99.213	99.213	97.613	-8.08	331.61
67	2013.03.18 00:10	sell	34	0.01	98.109	99.209	97.609		
68	2013.03.18 20:05	s/l	34	0.01	99.209	99.209	97.609	-8.03	323.58
69	2013.04.08 00:10	sell	35	0.01	101.834	102.934	101.334		
70	2013.04.08 20:51	s/l	35	0.01	102.934	102.934	101.334	-8.03	315.55
71	2013.04.15 00:10	sell	36	0.01	103.241	104.341	102.741		
72	2013.04.15 05:05	t/p	36	0.01	102.741	104.341	102.741	3.65	319.20
73	2013.04.22 00:15	buy	37	0.01	102.561	101.461	103.061		
74	2013.04.22 17:26	s/l	37	0.01	101.461	101.461	103.061	-8.03	311.17
75	2013.04.29 00:15	buy	38	0.01	100.732	99.632	101.232		
76	2013.04.29 10:28	t/p	38	0.01	101.232	99.632	101.232	3.65	314.82
77	2013.05.06 00:10	sell	39	0.01	102.143	103.243	101.643		
78	2013.05.06 15:20	t/p	39	0.01	101.643	103.243	101.643	3.65	318.47
79	2013.05.20 00:15	buy	40	0.01	100.269	99.169	100.769		
80	2013.05.21 09:06	t/p	40	0.01	100.769	99.169	100.769	3.69	322.15
81	2013.05.27 00:15	buy	41	0.01	97.534	96.434	98.034		
82	2013.05.28 05:15	t/p	41	0.01	98.034	96.434	98.034	3.69	325.84
83	2013.06.03 00:15	buy	42	0.01	96.488	95.388	96.988		
84	2013.06.03 14:34	t/p	42	0.01	96.988	95.388	96.988	3.65	329.49
85	2013.06.10 00:15	buy	43	0.01	92.094	90.994	92.594		
86	2013.06.10 01:51	t/p	43	0.01	92.594	90.994	92.594	3.65	333.14
87	2013.06.17 00:15	buy	44	0.01	90.054	88.954	90.554		
88	2013.06.17 03:06	t/p	44	0.01	90.554	88.954	90.554	3.65	336.79
89	2013.07.08 00:10	sell	45	0.01	91.615	92.715	91.115		
90	2013.07.09 09:46	s/l	45	0.01	92.715	92.715	91.115	-8.08	328.71
91	2013.07.15 00:15	buy	46	0.01	90.186	89.086	90.686		
92	2013.07.15 10:38	t/p	46	0.01	90.686	89.086	90.686	3.65	332.36
93	2013.07.22 00:10	sell	47	0.01	92.158	93.258	91.658		
94	2013.07.23 23:50	close	47	0.01	92.444	93.258	91.658	-2.13	330.23
95	2013.07.29 00:15	buy	48	0.01	90.792	89.692	91.292		
96	2013.07.30 06:03	s/l	48	0.01	89.692	89.692	91.292	-8.00	322.23
97	2013.08.05 00:15	buy	49	0.01	88.237	87.137	88.737		

98	2013.08.06 23:50	close	49	0.01	87.816	87.137	88.737	-3.04	319.18
99	2013.08.19 00:10	sell	50	0.01	89.613	90.713	89.113		
100	2013.08.19 20:35	t/p	50	0.01	89.113	90.713	89.113	3.65	322.83
101	2013.09.02 00:15	buy	51	0.01	87.913	86.813	88.413		
102	2013.09.02 06:11	t/p	51	0.01	88.413	86.813	88.413	3.65	326.48
103	2013.09.09 00:10	sell	52	0.01	91.742	92.842	91.242		
104	2013.09.10 13:02	s/l	52	0.01	92.842	92.842	91.242	-8.08	318.40
105	2013.09.23 00:10	sell	53	0.01	92.960	94.060	92.460		
106	2013.09.24 17:18	t/p	53	0.01	92.460	94.060	92.460	3.60	322.00
107	2013.09.30 00:15	buy	54	0.01	91.120	90.020	91.620		
108	2013.09.30 17:41	t/p	54	0.01	91.620	90.020	91.620	3.66	325.66
109	2013.10.07 00:10	sell	55	0.01	91.667	92.767	91.167		
110	2013.10.07 10:11	t/p	55	0.01	91.167	92.767	91.167	3.65	329.31
111	2013.10.14 00:10	sell	56	0.01	92.744	93.844	92.244		
112	2013.10.15 03:18	s/l	56	0.01	93.844	93.844	92.244	-8.08	321.23
113	2013.10.21 00:10	sell	57	0.01	94.535	95.635	94.035		
114	2013.10.22 16:29	s/l	57	0.01	95.635	95.635	94.035	-8.08	313.15
115	2013.11.25 00:15	buy	58	0.01	92.874	91.774	93.374		
116	2013.11.26 03:12	t/p	58	0.01	93.374	91.774	93.374	3.70	316.85
117	2013.12.16 00:15	buy	59	0.01	92.468	91.368	92.968		
118	2013.12.17 17:49	s/l	59	0.01	91.368	91.368	92.968	-7.99	308.85
119	2014.01.20 00:15	buy	60	0.01	91.478	90.378	91.978		
120	2014.01.21 02:44	t/p	60	0.01	91.978	90.378	91.978	3.69	312.54
121	2014.01.27 00:15	buy	61	0.01	88.498	87.398	88.998		
122	2014.01.27 02:43	t/p	61	0.01	88.998	87.398	88.998	3.66	316.20
123	2014.02.10 00:10	sell	62	0.01	91.742	92.842	91.242		
124	2014.02.10 09:19	t/p	62	0.01	91.242	92.842	91.242	3.65	319.85
125	2014.03.03 00:15	buy	63	0.01	90.455	89.355	90.955		
126	2014.03.04 05:30	t/p	63	0.01	90.955	89.355	90.955	3.69	323.54
127	2014.03.10 00:10	sell	64	0.01	93.425	94.525	92.925		
128	2014.03.10 09:04	t/p	64	0.01	92.925	94.525	92.925	3.65	327.19
129	2014.03.17 00:15	buy	65	0.01	91.495	90.395	91.995		
130	2014.03.17 06:36	t/p	65	0.01	91.995	90.395	91.995	3.65	330.84
131	2014.03.24 00:10	sell	66	0.01	92.959	94.059	92.459		
132	2014.03.25 23:50	close	66	0.01	93.707	94.059	92.459	-5.51	325.33
133	2014.03.31 00:10	sell	67	0.01	95.121	96.221	94.621		
134	2014.04.01 23:50	close	67	0.01	95.865	96.221	94.621	-5.48	319.85
135	2014.04.28 00:15	buy	68	0.01	94.773	93.673	95.273		
136	2014.04.29 23:50	close	68	0.01	95.089	93.673	95.273	2.35	322.19
137	2014.05.26 00:15	buy	69	0.01	94.163	93.063	94.663		
138	2014.05.27 23:50	close	69	0.01	94.430	93.063	94.663	1.99	324.18
139	2014.08.25 00:10	sell	70	0.01	96.957	98.057	96.457		
140	2014.08.26 23:50	close	70	0.01	96.843	98.057	96.457	0.79	324.97
141	2014.09.08 00:10	sell	71	0.01	98.400	99.500	97.900		
142	2014.09.09 16:58	t/p	71	0.01	97.900	99.500	97.900	3.60	328.57
143	2014.09.15 00:15	buy	72	0.01	96.644	95.544	97.144		
144	2014.09.16 18:53	t/p	72	0.01	97.144	95.544	97.144	3.69	332.25
145	2014.09.29 00:15	buy	73	0.01	95.741	94.641	96.241		
146	2014.09.30 23:50	close	73	0.01	95.943	94.641	96.241	1.52	333.77
147	2014.10.13 00:15	buy	74	0.01	93.370	92.270	93.870		
148	2014.10.13 11:34	t/p	74	0.01	93.870	92.270	93.870	3.65	337.42
149	2014.10.27 00:10	sell	75	0.01	95.270	96.370	94.770		
150	2014.10.27 16:00	t/p	75	0.01	94.770	96.370	94.770	3.65	341.07
151	2014.11.03 00:10	sell	76	0.01	98.891	99.991	98.391		
152	2014.11.03 02:40	t/p	76	0.01	98.391	99.991	98.391	3.65	344.72
153	2014.11.17 00:10	sell	77	0.01	102.034	103.134	101.534		
154	2014.11.17 04:35	t/p	77	0.01	101.534	103.134	101.534	3.65	348.37
155	2014.12.01 00:15	buy	78	0.01	100.677	99.577	101.177		
156	2014.12.02 23:50	close	78	0.01	100.669	99.577	101.177	-0.02	348.35
157	2014.12.15 00:15	buy	79	0.01	97.691	96.591	98.191		
158	2014.12.16 06:00	s/l	79	0.01	96.591	96.591	98.191	-7.99	340.35
159	2015.01.26 00:15	buy	80	0.01	92.574	91.474	93.074		
160	2015.01.26 02:20	t/p	80	0.01	93.074	91.474	93.074	3.65	344.00
161	2015.02.02 00:15	buy	81	0.01	90.877	89.777	91.377		
162	2015.02.02 02:55	t/p	81	0.01	91.377	89.777	91.377	3.65	347.65
163	2015.02.09 00:10	sell	82	0.01	92.391	93.491	91.891		
164	2015.02.10 23:50	close	82	0.01	92.805	93.491	91.891	-3.07	344.58

165	2015.02.23 00:10	sell	83	0.01	93.377	94.477	92.877		
166	2015.02.23 10:50	t/p	83	0.01	92.877	94.477	92.877	3.65	348.23
167	2015.04.06 00:15	buy	84	0.01	90.802	89.702	91.302		
168	2015.04.07 07:29	t/p	84	0.01	91.302	89.702	91.302	3.69	351.92
169	2015.04.13 00:10	sell	85	0.01	92.252	93.352	91.752		
170	2015.04.13 05:06	t/p	85	0.01	91.752	93.352	91.752	3.65	355.57
171	2015.05.04 00:10	sell	86	0.01	94.208	95.308	93.708		
172	2015.05.05 07:30	t/p	86	0.01	93.708	95.308	93.708	3.60	359.17
173	2015.05.11 00:10	sell	87	0.01	94.792	95.892	94.292		
174	2015.05.12 15:21	s/l	87	0.01	95.892	95.892	94.292	-8.08	351.09
175	2015.06.08 00:10	sell	88	0.01	95.696	96.796	95.196		
176	2015.06.09 12:59	t/p	88	0.01	95.196	96.796	95.196	3.60	354.69