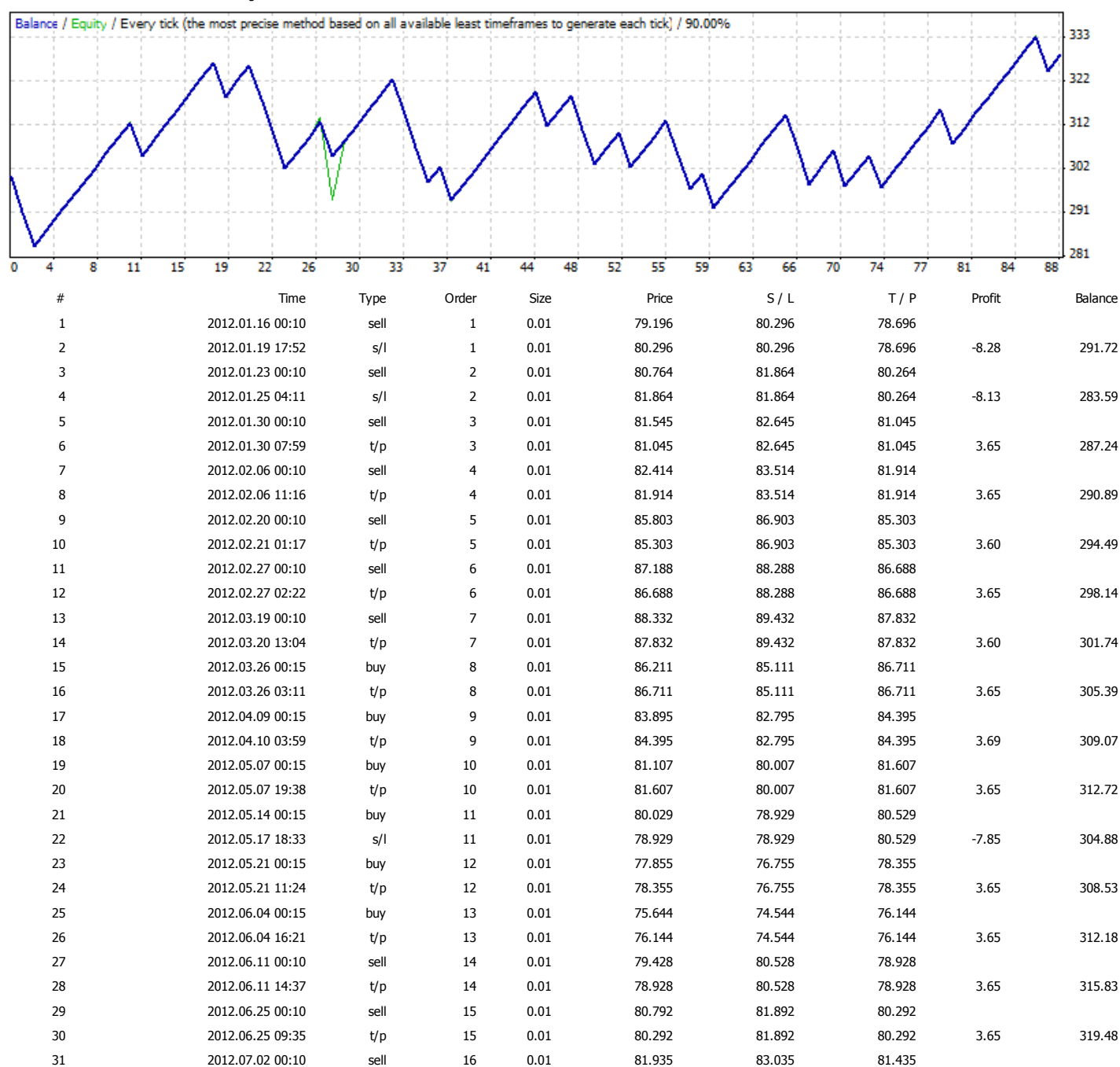


Strategy Tester Report

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=false;			
Bars in test	1910	Ticks modelled	56980415	Modelling quality 90.00%
Mismatched charts errors	0			
Initial deposit	300.00	Spread	5	
Total net profit	28.58	Gross profit	230.24	Gross loss -201.67
Profit factor	1.14	Expected payoff	0.32	
Absolute drawdown	17.76	Maximal drawdown	37.82 (11.56%)	Relative drawdown 11.56% (37.82)
Total trades	88	Short positions (won %)	48 (66.67%)	Long positions (won %) 40 (77.50%)
		Profit trades (% of total)	63 (71.59%)	Loss trades (% of total) 25 (28.41%)
	Largest profit trade	4.09		loss trade -8.47
	Average profit trade	3.65		loss trade -8.07
	Maximum consecutive wins (profit in money)	8 (29.14)	consecutive losses (loss in money)	3 (-24.37)
	Maximal consecutive profit (count of wins)	29.14 (8)	consecutive loss (count of losses)	-24.37 (3)
	Average consecutive wins	4	consecutive losses	1



32	2012.07.02 05:39	t/p	16	0.01	81.435	83.035	81.435	3.65	323.13
33	2012.07.30 00:10	sell	17	0.01	82.201	83.301	81.701		
34	2012.08.01 04:01	t/p	17	0.01	81.701	83.301	81.701	3.55	326.67
35	2012.08.27 00:15	buy	18	0.01	81.987	80.887	82.487		
36	2012.08.30 17:51	s/l	18	0.01	80.887	80.887	82.487	-7.85	318.83
37	2012.09.03 00:15	buy	19	0.01	80.594	79.494	81.094		
38	2012.09.06 17:31	t/p	19	0.01	81.094	79.494	81.094	3.83	322.66
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	326.26
41	2012.09.24 00:15	buy	21	0.01	81.714	80.614	82.214		
42	2012.09.26 02:30	s/l	21	0.01	80.614	80.614	82.214	-7.96	318.30
43	2012.10.22 00:10	sell	22	0.01	81.744	82.844	81.244		
44	2012.10.25 04:26	s/l	22	0.01	82.844	82.844	81.244	-8.28	310.02
45	2012.11.19 00:10	sell	23	0.01	84.202	85.302	83.702		
46	2012.11.21 11:22	s/l	23	0.01	85.302	85.302	83.702	-8.13	301.89
47	2012.11.26 00:10	sell	24	0.01	86.075	87.175	85.575		
48	2012.11.28 03:20	t/p	24	0.01	85.575	87.175	85.575	3.54	305.43
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	309.08
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	312.81
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	304.68
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	308.33
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	311.93
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	315.53
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	319.18
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	322.87
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	314.79
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	306.76
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	298.73
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	302.38
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	294.35
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	298.00
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	301.65
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	305.33
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	309.02
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	312.67
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	316.32
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	319.97
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	311.89
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	315.54
93	2013.07.22 00:10	sell	47	0.01	92.158	93.258	91.658		
94	2013.07.25 02:54	t/p	47	0.01	91.658	93.258	91.658	3.40	318.94
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	310.93
97	2013.08.05 00:15	buy	49	0.01	88.237	87.137	88.737		

98	2013.08.07 04:07	s/l	49	0.01	87.137	87.137	88.737	-7.97	302.97
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	306.62
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	310.27
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	302.19
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	305.79
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	309.45
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	313.10
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	305.02
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	296.94
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	300.63
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	292.64
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	296.33
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	299.99
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	303.64
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	307.32
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	310.97
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	314.62
131	2014.03.24 00:10	sell	66	0.01	92.959	94.059	92.459		
132	2014.03.26 07:00	s/l	66	0.01	94.059	94.059	92.459	-8.13	306.49
133	2014.03.31 00:10	sell	67	0.01	95.121	96.221	94.621		
134	2014.04.04 15:29	s/l	67	0.01	96.221	96.221	94.621	-8.33	298.16
135	2014.04.28 00:15	buy	68	0.01	94.773	93.673	95.273		
136	2014.05.08 04:30	t/p	68	0.01	95.273	93.673	95.273	4.09	302.25
137	2014.05.26 00:15	buy	69	0.01	94.163	93.063	94.663		
138	2014.05.29 23:28	t/p	69	0.01	94.663	93.063	94.663	3.83	306.08
139	2014.08.25 00:10	sell	70	0.01	96.957	98.057	96.457		
140	2014.09.03 15:44	s/l	70	0.01	98.057	98.057	96.457	-8.47	297.61
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	301.21
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	304.89
145	2014.09.29 00:15	buy	73	0.01	95.741	94.641	96.241		
146	2014.10.09 21:00	s/l	73	0.01	94.641	94.641	96.241	-7.59	297.30
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	300.95
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	304.60
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	308.25
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	311.90
155	2014.12.01 00:15	buy	78	0.01	100.677	99.577	101.177		
156	2014.12.05 16:58	t/p	78	0.01	101.177	99.577	101.177	3.87	315.77
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	307.78
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	311.43
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	315.08
163	2015.02.09 00:10	sell	82	0.01	92.391	93.491	91.891		
164	2015.02.12 02:50	t/p	82	0.01	91.891	93.491	91.891	3.40	318.47

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	322.12
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	325.81
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	329.46
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	333.06
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	324.98
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	328.58