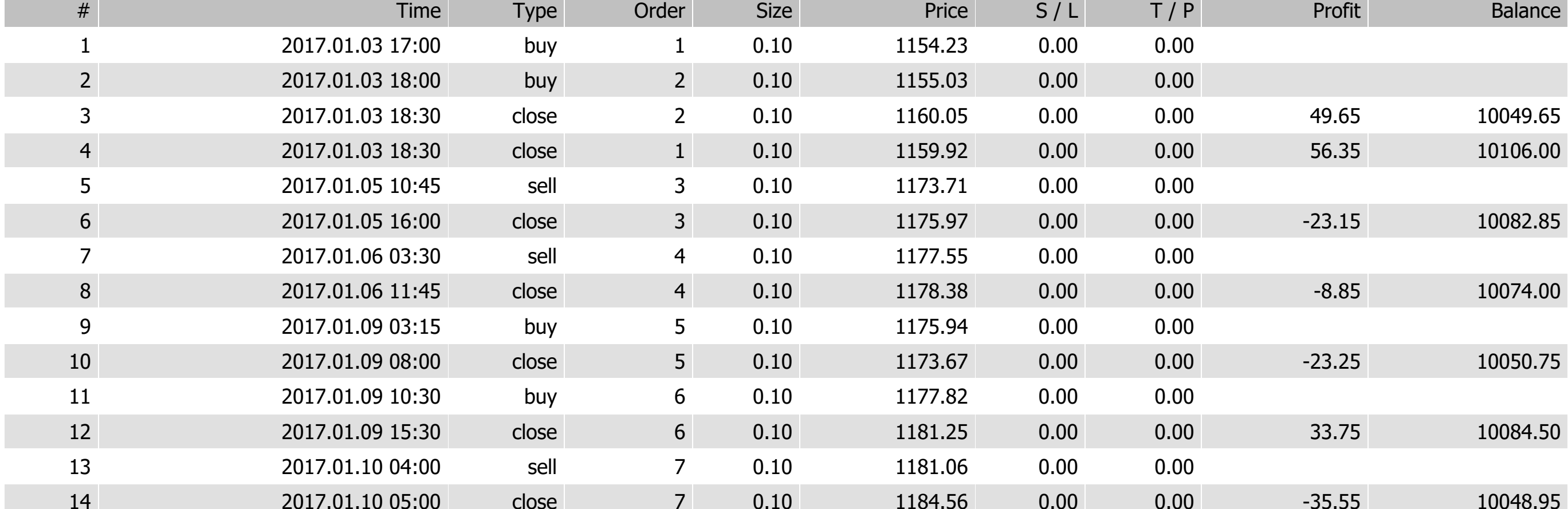


Strategy Tester Report
WilliamKema Kijun
ICMarkets-Demo1 (Build 1170)

Symbol	XAUUSD (Gold vs US Dollar)		
Period	15 Minutes (M15) 2017.01.03 01:00 - 2019.07.31 23:45 (2017.01.01 - 2019.08.01)		
Model	Every tick (the most precise method based on all available least timeframes)		
Parameters	s1="----- William's Percent Range -----"; Wperiod=100; Wuplevel=-20; Wdnlevel=-80; MaonWperiod=55; MaonWmethod=1; MaonWhit0=0; s2="----- Volume and Volatility -----"; VolumeFast=5; VolumeSlow=14; VolatilityFast=14; VolatilitySlow=23; Smoothing=0.5; s3="----- Junk Smoothed Kijun Slope -----"; KijunPeriod=25; KijunLength=5; s4="----- Management -----"; ktm1=0.1; ktm2=0.1; ktm3=0.1; ktm4=0.05; ktm5=0.1; ktm6=0.05; ktm7=0.05; ktm8=0.02; ktm9=0.02; ktm10=0.01; sltype=0; slamount=50; slpercent=1; slsteps=40; kijunclose=true; Sinsteps=40; Sinamount=50; Sinpercent=1; Maxspreadbool=false; Maxspread=100; Maxslippagebool=false; slippage=100; MagicNumber=1414; comment="";		
Bars in test	61013	Ticks modelled	99568949 Modelling quality 99.90%
Mismatched charts errors	0		
Initial deposit	10000.00	Spread	Variable
Total net profit	-93.37	Gross profit	2067.49
Profit factor	0.96	Expected payoff	-0.60
Absolute drawdown	226.67	Maximal drawdown	361.92 (3.57%)
Total trades	155	Short positions (won %)	83 (36.14%)
		Long positions (won %)	72 (48.61%)
		Profit trades (% of total)	65 (41.94%)
		Loss trades (% of total)	90 (58.06%)
		Largest profit trade	168.26
		Loss trade	-168.83
		Average profit trade	31.81
		Loss trade	-24.01
		Maximum consecutive wins (profit in money)	5 (156.53)
		consecutive losses (loss in money)	6 (-292.48)
		Maximum consecutive profit (count of wins)	225.94 (3)
		consecutive loss (count of losses)	-292.48 (6)
		Average consecutive wins	2
		consecutive losses	2



15	2017.01.10 09:45	sell	8	0.10	1184.41	0.00	0.00		
16	2017.01.10 11:30	close	8	0.10	1184.28	0.00	0.00	0.75	10049.70
17	2017.01.10 11:30	sell	9	0.10	1183.08	0.00	0.00		
18	2017.01.10 14:45	sell	10	0.10	1183.42	0.00	0.00		
19	2017.01.10 16:30	close	10	0.10	1185.23	0.00	0.00	-18.65	10031.05
20	2017.01.10 16:30	close	9	0.10	1185.24	0.00	0.00	-22.15	10008.90
21	2017.01.11 04:30	sell	11	0.10	1186.98	0.00	0.00		
22	2017.01.11 05:45	close	11	0.10	1187.79	0.00	0.00	-8.65	10000.25
23	2017.01.11 10:15	sell	12	0.10	1188.02	0.00	0.00		
24	2017.01.11 10:45	close	12	0.10	1190.61	0.00	0.00	-26.45	9973.80
25	2017.01.11 11:45	sell	13	0.10	1188.67	0.00	0.00		
26	2017.01.11 13:45	close	13	0.10	1189.88	0.00	0.00	-12.65	9961.15
27	2017.01.11 16:30	sell	14	0.10	1184.34	0.00	0.00		
28	2017.01.11 17:00	close	14	0.10	1180.74	0.00	0.00	35.45	9996.60
29	2017.01.11 18:30	buy	15	0.10	1186.55	0.00	0.00		
30	2017.01.11 20:00	close	15	0.10	1188.56	0.00	0.00	19.55	10016.15
31	2017.01.12 15:45	sell	16	0.10	1200.65	0.00	0.00		
32	2017.01.12 17:15	close	16	0.10	1205.37	0.00	0.00	-47.75	9968.40
33	2017.01.12 17:45	sell	17	0.10	1199.94	0.00	0.00		
34	2017.01.13 03:00	close	17	0.10	1194.33	0.00	0.00	56.46	10024.86
35	2017.01.13 09:45	buy	18	0.10	1196.75	0.00	0.00		
36	2017.01.13 16:15	close	18	0.10	1194.73	0.00	0.00	-20.75	10004.11
37	2017.01.13 17:30	buy	19	0.10	1194.55	0.00	0.00		
38	2017.01.13 21:30	close	19	0.10	1198.62	0.00	0.00	40.15	10044.26
39	2017.01.16 10:15	sell	20	0.10	1201.84	0.00	0.00		
40	2017.01.16 16:45	close	20	0.10	1203.93	0.00	0.00	-21.45	10022.81
41	2017.01.17 14:30	sell	21	0.10	1213.22	0.00	0.00		
42	2017.01.17 16:15	close	21	0.10	1216.37	0.00	0.00	-32.05	9990.76
43	2017.01.18 07:45	sell	22	0.10	1212.03	0.00	0.00		
44	2017.01.18 09:45	close	22	0.10	1210.96	0.00	0.00	10.15	10000.91
45	2017.01.18 16:30	buy	23	0.10	1214.86	0.00	0.00		
46	2017.01.18 17:45	close	23	0.10	1216.51	0.00	0.00	15.95	10016.86
47	2017.01.19 10:45	buy	24	0.10	1203.02	0.00	0.00		
48	2017.01.19 16:30	close	24	0.10	1199.77	0.00	0.00	-33.05	9983.81
49	2017.01.19 22:00	buy	25	0.10	1205.73	0.00	0.00		
50	2017.01.20 03:15	close	25	0.10	1205.95	0.00	0.00	0.53	9984.34
51	2017.01.20 10:15	sell	26	0.10	1205.07	0.00	0.00		
52	2017.01.20 16:30	close	26	0.10	1203.46	0.00	0.00	15.55	9999.89
53	2017.01.23 09:30	sell	27	0.10	1214.82	0.00	0.00		
54	2017.01.23 15:45	close	27	0.10	1215.11	0.00	0.00	-3.45	9996.44
55	2017.01.24 08:30	sell	28	0.10	1215.16	0.00	0.00		
56	2017.01.24 16:15	close	28	0.10	1214.15	0.00	0.00	9.55	10005.99
57	2017.01.25 17:30	buy	29	0.10	1198.62	0.00	0.00		
58	2017.01.25 18:45	buy	30	0.10	1200.34	0.00	0.00		
59	2017.01.25 19:15	close	30	0.10	1199.71	0.00	0.00	-6.85	9999.14
60	2017.01.25 19:15	close	29	0.10	1199.60	0.00	0.00	9.25	10008.39
61	2017.01.26 11:00	buy	31	0.10	1198.02	0.00	0.00		
62	2017.01.26 11:45	close	31	0.10	1194.98	0.00	0.00	-30.95	9977.44
63	2017.01.26 16:45	buy	32	0.10	1190.26	0.00	0.00		
64	2017.01.27 01:00	close	32	0.10	1188.92	0.00	0.00	-15.07	9962.37
65	2017.01.27 12:15	buy	33	0.10	1184.94	0.00	0.00		
66	2017.01.27 15:15	close	33	0.10	1182.65	0.00	0.00	-23.45	9938.92
67	2017.01.27 16:15	buy	34	0.10	1187.37	0.00	0.00		
68	2017.01.27 21:00	close	34	0.10	1189.51	0.00	0.00	20.85	9959.77
69	2017.01.30 08:15	sell	35	0.10	1192.14	0.00	0.00		
70	2017.01.30 15:00	close	35	0.10	1191.32	0.00	0.00	7.65	9967.42
71	2017.01.31 10:45	sell	36	0.10	1197.57	0.00	0.00		
72	2017.01.31 14:15	close	36	0.10	1204.04	0.00	0.00	-65.25	9902.17
73	2017.02.01 02:45	sell	37	0.10	1210.18	0.00	0.00		
74	2017.02.01 04:00	sell	38	0.10	1209.53	0.00	0.00		
75	2017.02.01 10:45	close	38	0.10	1210.31	0.00	0.00	-8.35	9993.82
76	2017.02.01 10:45	close	37	0.10	1210.29	0.00	0.00	-1.65	9992.17
77	2017.02.01 15:15	sell	39	0.10	1209.26	0.00	0.00		
78	2017.02.01 16:15	close	39	0.10	1204.87	0.00	0.00	43.35	9935.52
79	2017.02.01 21:45	buy	40	0.10	1210.81	0.00	0.00		
80	2017.02.02 02:15	close	40	0.10	1210.79	0.00	0.00	-4.11	9931.41
81	2017.02.02 17:15	sell	41	0.10	1219.30	0.00	0.00		
82	2017.02.03 04:30	close	41	0.10	1214.23	0.00	0.00	51.06	9982.47
83	2017.02.03 16:15	buy	42	0.10	1216.99	0.00	0.00		
84	2017.02.03 18:45	close	42	0.10	1220.00	0.00	0.00	29.55	10012.02
85	2017.02.07 03:15	sell	43	0.10	1231.98	0.00	0.00		
86	2017.02.07 04:00	sell	44	0.10	1232.00	0.00	0.00		
87	2017.02.07 08:00	close	44	0.10	1234.27	0.00	0.00	-23.25	9988.77
88	2017.02.07 08:00	close	43	0.10	1234.39	0.00	0.00	-24.65	9964.12
89	2017.02.07 10:00	sell	45	0.10	1230.75	0.00	0.00		
90	2017.02.07 16:45	close	45	0.10	1231.32	0.00	0.00	-6.25	9957.87
91	2017.02.08 09:00	sell	46	0.10	1231.03	0.00	0.00		
92	2017.02.08 10:45	close	46	0.10	1234.52	0.00	0.00	-35.45	9922.42
93	2017.02.08 17:45	sell	47	0.10	1240.45	0.00	0.00		
94	2017.02.08 23:30	close	47	0.10	1241.35	0.00	0.00	-9.55	9912.87
95	2017.02.09 13:45	sell	48	0.10	1236.78	0.00	0.00		
96	2017.02.09 16:45	close	48	0.10	1242.82	0.00	0.00	-60.95	9851.92
97	2017.02.10 15:15	buy	49	0.10	1227.76	0.00	0.00		
98	2017.02.10 17:15	buy	50	0.10	1230.79	0.00	0.00		
99	2017.02.10 19:30	close	50	0.10	1233.85	0.00	0.00	30.05	9881.97
100	2017.02.10 19:30	close	49	0.10	1233.85	0.00	0.00	60.35	9942.32
101	2017.02.13 02:15	sell	51	0.10	1225.12	0.00	0.00		
102	2017.02.13 08:45	close	51	0.10	1231.46	0.00	0.00	-23.95	9918.37
103	2017.02.14 06:30	buy	52	0.10	1228.39	0.00	0.00		
104	2017.02.14 10:15	close	52	0.10	1227.32	0.00	0.00	-11.25	9907.12
105	2017.02.14 17:00	sell	53	0.10	1230.27	0.00	0.00		
106	2017.02.14 17:45	close	53	0.10	1222.53	0.00	0.00	76.85	9983.97
107	2017.02.15 11:45	buy	54	0.10	1226.80	0.00	0.00		
108	2017.02.15 16:00	close	54	0.10	1219.91	0.00	0.00	-69.45	9914.52
109	2017.02.15 16:45	buy	55	0.10	1224.56	0.00	0.00		
110	2017.02.15 18:45	close	55	0.10	1230.23	0.00	0.00	56.15	9970.67
111	2017.02.15 08:45	sell	56	0.10	1232.58	0.00	0.00		
112	2017.02.16 10:30	close	56	0.10	1235.12	0.00	0.00	-25.95	9944.72
113	2017.02.17 03:45	sell	57	0.10	1237.43	0.00	0.00		
114	2017.02.17 11:30	close	57	0.10	1240.69	0.00	0.00	-33.15	9911.57
115	2017.02.20 09:45	buy	58	0.10	1235.58	0.00	0.00		
116	2017.02.20 10:30	buy	59	0.10	1235.88	0.00	0.00		
117	2017.02.21 01:30	close	59	0.10	1237.01	0.00	0.00	9.63	9921.20
118	2017.02.21 01:30	close	58	0.10	1237.07	0.00	0.00	13.23	9934.43
119	2017.02.21 08:45	buy	60	0.10	1234.74	0.00	0.00		
120	2017.02.21 11:00	close	60	0.10	1232.66	0.00	0.00	-21.35	9913.08
121	2017.02.21 18:15	buy	61	0.10	1234.86	0.00	0.00		
122	2017.02.21 18:45	close	61	0.10	1236.55	0.00	0.00	-16.35	9929.43
123	2017.02.22 08:15	sell	62</						