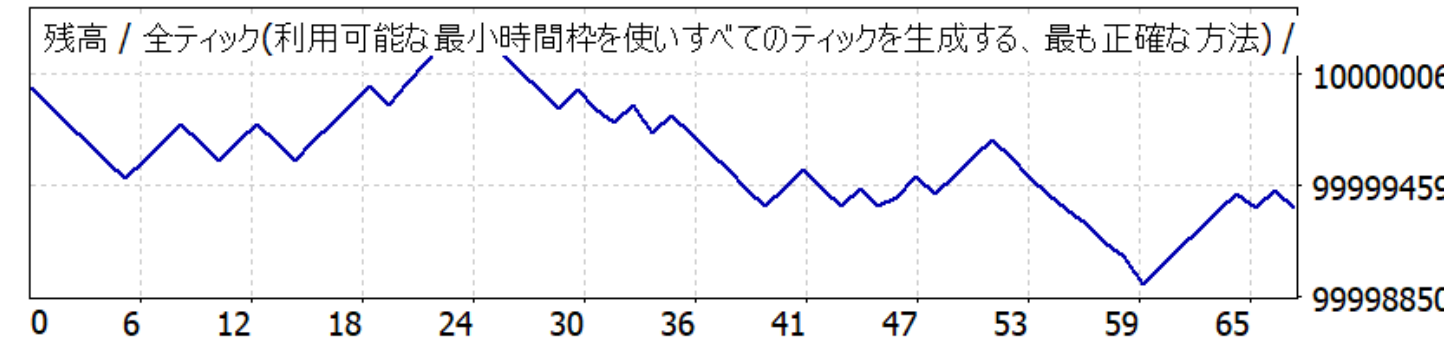


Strategy Tester Report
6_usdjpy_ism
TitanFX-05 (Build 1367)

通貨ペア	USDJPY (US Dollar vs Japanese Yen)			
期間	5分足(M5) 2016.08.01 06:00 - 2022.07.29 23:55 (2016.08.01 - 2022.07.30)			
モデル	全ティック (利用可能な最小時間枠による最も正確な方法)			
パラメーター	force_stop_price=-1000000; min_account_money=1000; slippage=3; time_input=0; current_input=0; normal_lots=0.01; min_lots=0.01; profit=100; loss=100; continue_loss=3; entry_interval=216000;			
テストバー数	449826	モデルティック数	223247493	モデリング品質 90.00%
不整合チャートエラー	0			
初期証拠金	100000000.00	スプレッド	10	
純益	-661.41	総利益	3028.81	総損失 -3690.22
プロフィットファクタ	0.82	期待利得	-9.87	
絶対ドローダウン	1100.33	最大ドローダウン	1435.01 (0.00%)	相対ドローダウン 0.00% (1435.01)
総取引数	67	売りポジション(勝率%)	39 (46.15%)	買いポジション(勝率%) 28 (42.86%)
		勝率(%)	30 (44.78%)	負率(%) 37 (55.22%)
	最大	勝トレード	120.92	敗トレード -154.87
	平均	勝トレード	100.96	敗トレード -99.74
	最大	連勝(金額)	5 (500.00)	連敗(金額) 8 (-795.11)
	最大	連勝(トレード数)	500.00 (5)	連敗(トレード数) -795.11 (8)
	平均	連勝	2	連敗 2



#	時間	取引種別	注文番号	数量	価格	決済逆指値(S/L)	決済指値(T/P)	損益	残高
1	2016.08.03 23:01	sell	1	0.01	101.147	0.000	0.000		
2	2016.08.03 23:04	close	1	0.01	101.247	0.000	0.000	-100.00	99999900.00
3	2016.09.07 23:01	sell	2	0.01	101.481	0.000	0.000		
4	2016.09.07 23:24	close	2	0.01	101.581	0.000	0.000	-100.00	99999800.00
5	2016.10.05 23:01	sell	3	0.01	103.437	0.000	0.000		
6	2016.10.05 23:09	close	3	0.01	103.537	0.000	0.000	-100.00	99999700.00
7	2016.11.02 23:01	sell	4	0.01	103.181	0.000	0.000		
8	2016.11.02 23:07	close	4	0.01	103.281	0.000	0.000	-100.00	99999600.00
9	2016.12.07 00:01	buy	5	0.01	114.031	0.000	0.000		
10	2016.12.07 00:14	close	5	0.01	113.931	0.000	0.000	-100.00	99999500.00
11	2017.01.04 00:01	buy	6	0.01	118.450	0.000	0.000		
12	2017.01.04 00:04	close	6	0.01	118.550	0.000	0.000	100.00	99999600.00
13	2017.02.01 00:01	sell	7	0.01	112.284	0.000	0.000		
14	2017.02.01 00:02	close	7	0.01	112.184	0.000	0.000	100.00	99999700.00
15	2017.03.01 00:01	sell	8	0.01	112.050	0.000	0.000		
16	2017.03.01 00:09	close	8	0.01	111.950	0.000	0.000	100.00	99999800.00
17	2017.04.05 23:01	sell	9	0.01	111.234	0.000	0.000		
18	2017.04.05 23:04	close	9	0.01	111.334	0.000	0.000	-100.00	99999700.00
19	2017.05.03 23:01	buy	10	0.01	112.458	0.000	0.000		
20	2017.05.03 23:47	close	10	0.01	112.358	0.000	0.000	-100.00	99999600.00
21	2017.06.07 23:01	sell	11	0.01	109.524	0.000	0.000		
22	2017.06.07 23:30	close	11	0.01	109.424	0.000	0.000	100.00	99999700.00

23	2017.07.05 23:01	sell	12	0.01	113.429	0.000	0.000		
24	2017.07.05 23:04	close	12	0.01	113.329	0.000	0.000	100.00	99999800.00
25	2017.08.02 23:01	sell	13	0.01	110.598	0.000	0.000		
26	2017.08.02 23:10	close	13	0.01	110.698	0.000	0.000	-100.00	99999700.00
27	2017.09.06 23:01	buy	14	0.01	109.122	0.000	0.000		
28	2017.09.06 23:03	close	14	0.01	109.022	0.000	0.000	-100.00	99999600.00
29	2017.11.01 23:01	sell	15	0.01	114.223	0.000	0.000		
30	2017.11.01 23:02	close	15	0.01	114.122	0.000	0.000	101.00	99999701.00
31	2017.12.06 00:01	buy	16	0.01	112.691	0.000	0.000		
32	2017.12.06 00:04	close	16	0.01	112.791	0.000	0.000	100.00	99999801.00
33	2018.01.03 00:01	sell	17	0.01	112.260	0.000	0.000		
34	2018.01.03 00:38	close	17	0.01	112.159	0.000	0.000	101.00	99999902.00
35	2018.02.07 00:01	sell	18	0.01	109.520	0.000	0.000		
36	2018.02.07 00:04	close	18	0.01	109.420	0.000	0.000	100.00	100000002.00
37	2018.03.07 00:01	buy	19	0.01	106.082	0.000	0.000		
38	2018.03.07 00:04	close	19	0.01	105.982	0.000	0.000	-100.00	99999902.00
39	2018.05.02 23:01	buy	20	0.01	109.907	0.000	0.000		
40	2018.05.03 00:02	close	20	0.01	110.008	0.000	0.000	120.92	100000022.92
41	2018.06.06 23:01	buy	21	0.01	109.962	0.000	0.000		
42	2018.06.07 00:15	close	21	0.01	110.062	0.000	0.000	119.92	100000142.84
43	2018.07.04 23:01	buy	22	0.01	110.495	0.000	0.000		
44	2018.07.05 09:10	close	22	0.01	110.595	0.000	0.000	119.92	100000262.76
45	2018.08.01 23:01	buy	23	0.01	111.935	0.000	0.000		
46	2018.08.02 00:32	close	23	0.01	111.835	0.000	0.000	-80.08	100000182.68
47	2018.09.05 23:01	sell	24	0.01	111.737	0.000	0.000		
48	2018.09.05 23:12	close	24	0.01	111.636	0.000	0.000	101.00	100000283.68
49	2018.10.03 23:01	sell	25	0.01	113.929	0.000	0.000		
50	2018.10.03 23:03	close	25	0.01	114.029	0.000	0.000	-100.00	100000183.68
51	2018.11.07 00:01	sell	26	0.01	113.253	0.000	0.000		
52	2018.11.07 00:47	close	26	0.01	113.353	0.000	0.000	-100.00	100000083.68
53	2018.12.05 00:01	sell	27	0.01	112.822	0.000	0.000		
54	2018.12.05 00:23	close	27	0.01	112.922	0.000	0.000	-100.00	99999983.68
55	2019.02.06 00:01	buy	28	0.01	109.928	0.000	0.000		
56	2019.02.06 00:05	close	28	0.01	109.828	0.000	0.000	-100.00	99999883.68
57	2019.03.06 00:01	buy	29	0.01	111.991	0.000	0.000		
58	2019.03.06 00:30	close	29	0.01	112.091	0.000	0.000	100.00	99999983.68
59	2019.04.03 23:01	sell	30	0.01	111.377	0.000	0.000		
60	2019.04.03 23:29	close	30	0.01	111.477	0.000	0.000	-100.00	99999883.68
61	2019.05.01 23:01	buy	31	0.01	111.217	0.000	0.000		
62	2019.05.02 03:00	close	31	0.01	111.117	0.000	0.000	-80.08	99999803.60
63	2019.06.05 23:01	sell	32	0.01	108.186	0.000	0.000		
64	2019.06.05 23:03	close	32	0.01	108.086	0.000	0.000	100.00	99999903.60
65	2019.07.03 23:01	sell	33	0.01	107.724	0.000	0.000		
66	2019.07.04 00:19	close	33	0.01	107.824	0.000	0.000	-154.87	99999748.73
67	2019.08.07 23:01	buy	34	0.01	105.647	0.000	0.000		
68	2019.08.07 23:04	close	34	0.01	105.747	0.000	0.000	100.00	99999848.73
69	2019.09.04 23:01	buy	35	0.01	106.258	0.000	0.000		
70	2019.09.04 23:22	close	35	0.01	106.158	0.000	0.000	-100.00	99999748.73
71	2019.10.02 23:01	sell	36	0.01	107.383	0.000	0.000		
72	2019.10.02 23:07	close	36	0.01	107.483	0.000	0.000	-100.00	99999648.73
73	2019.12.04 00:01	buy	37	0.01	108.695	0.000	0.000		
74	2019.12.04 00:46	close	37	0.01	108.595	0.000	0.000	-100.00	99999548.73
75	2020.01.01 00:01	sell	38	0.01	108.624	0.000	0.000		
76	2020.01.01 01:10	close	38	0.01	108.724	0.000	0.000	-100.00	99999448.73
77	2020.02.05 00:01	sell	39	0.01	109.229	0.000	0.000		
78	2020.02.05 00:28	close	39	0.01	109.329	0.000	0.000	-100.00	99999348.73
79	2020.03.04 00:01	buy	40	0.01	107.647	0.000	0.000		
80	2020.03.04 00:02	close	40	0.01	107.747	0.000	0.000	100.00	99999448.73
81	2020.04.01 23:01	sell	41	0.01	107.211	0.000	0.000		
82	2020.04.01 23:06	close	41	0.01	107.111	0.000	0.000	100.00	99999548.73
83	2020.05.06 23:01	sell	42	0.01	106.077	0.000	0.000		
84	2020.05.06 23:30	close	42	0.01	106.177	0.000	0.000	-100.00	99999448.73
85	2020.06.03 23:01	sell	43	0.01	108.682	0.000	0.000		

86	2020.06.03 23:43	close	43	0.01	108.782	0.000	0.000	-100.00	99999348.73
87	2020.07.01 23:01	sell	44	0.01	107.533	0.000	0.000		
88	2020.07.01 23:09	close	44	0.01	107.433	0.000	0.000	100.00	99999448.73
89	2020.08.05 23:01	buy	45	0.01	105.442	0.000	0.000		
90	2020.08.05 23:17	close	45	0.01	105.342	0.000	0.000	-100.00	99999348.73
91	2020.09.02 23:01	sell	46	0.01	106.227	0.000	0.000		
92	2020.09.03 00:04	close	46	0.01	106.127	0.000	0.000	45.13	99999393.86
93	2020.10.07 23:01	buy	47	0.01	106.003	0.000	0.000		
94	2020.10.08 09:39	close	47	0.01	106.103	0.000	0.000	119.92	99999513.78
95	2020.11.04 23:01	sell	48	0.01	104.470	0.000	0.000		
96	2020.11.04 23:28	close	48	0.01	104.570	0.000	0.000	-100.00	99999413.78
97	2020.12.02 00:01	buy	49	0.01	104.478	0.000	0.000		
98	2020.12.02 00:16	close	49	0.01	104.578	0.000	0.000	100.00	99999513.78
99	2021.01.06 00:01	sell	50	0.01	102.872	0.000	0.000		
100	2021.01.06 01:21	close	50	0.01	102.772	0.000	0.000	100.00	99999613.78
101	2021.02.03 00:01	sell	51	0.01	105.131	0.000	0.000		
102	2021.02.03 01:09	close	51	0.01	105.031	0.000	0.000	100.00	99999713.78
103	2021.03.03 00:01	sell	52	0.01	106.723	0.000	0.000		
104	2021.03.03 00:32	close	52	0.01	106.823	0.000	0.000	-100.00	99999613.78
105	2021.04.07 23:01	buy	53	0.01	109.839	0.000	0.000		
106	2021.04.07 23:06	close	53	0.01	109.739	0.000	0.000	-100.00	99999513.78
107	2021.05.05 23:01	buy	54	0.01	109.283	0.000	0.000		
108	2021.05.05 23:47	close	54	0.01	109.183	0.000	0.000	-100.00	99999413.78
109	2021.06.02 23:01	buy	55	0.01	109.699	0.000	0.000		
110	2021.06.03 00:01	close	55	0.01	109.599	0.000	0.000	-80.08	99999333.70
111	2021.07.07 23:01	buy	56	0.01	110.719	0.000	0.000		
112	2021.07.08 00:47	close	56	0.01	110.619	0.000	0.000	-80.08	99999253.62
113	2021.08.04 23:01	sell	57	0.01	108.973	0.000	0.000		
114	2021.08.04 23:02	close	57	0.01	109.073	0.000	0.000	-100.00	99999153.62
115	2021.09.01 23:01	buy	58	0.01	110.032	0.000	0.000		
116	2021.09.02 03:59	close	58	0.01	109.932	0.000	0.000	-80.08	99999073.54
117	2021.10.06 23:01	sell	59	0.01	111.282	0.000	0.000		
118	2021.10.07 00:22	close	59	0.01	111.382	0.000	0.000	-154.87	99998918.67
119	2021.12.01 00:01	buy	60	0.01	112.561	0.000	0.000		
120	2021.12.01 00:06	close	60	0.01	112.661	0.000	0.000	100.00	99999018.67
121	2022.01.05 00:01	sell	61	0.01	116.188	0.000	0.000		
122	2022.01.05 00:33	close	61	0.01	116.088	0.000	0.000	100.00	99999118.67
123	2022.02.02 00:01	sell	62	0.01	114.813	0.000	0.000		
124	2022.02.02 02:20	close	62	0.01	114.713	0.000	0.000	100.00	99999218.67
125	2022.03.02 00:01	sell	63	0.01	114.918	0.000	0.000		
126	2022.03.02 00:44	close	63	0.01	114.818	0.000	0.000	100.00	99999318.67
127	2022.04.06 23:01	sell	64	0.01	123.904	0.000	0.000		
128	2022.04.06 23:42	close	64	0.01	123.804	0.000	0.000	100.00	99999418.67
129	2022.05.04 23:01	buy	65	0.01	130.048	0.000	0.000		
130	2022.05.05 00:07	close	65	0.01	129.948	0.000	0.000	-80.08	99999338.59
131	2022.06.01 23:01	buy	66	0.01	129.572	0.000	0.000		
132	2022.06.01 23:04	close	66	0.01	129.672	0.000	0.000	100.00	99999438.59
133	2022.07.06 23:01	sell	67	0.01	135.584	0.000	0.000		
134	2022.07.06 23:01	close	67	0.01	135.684	0.000	0.000	-100.00	99999338.59