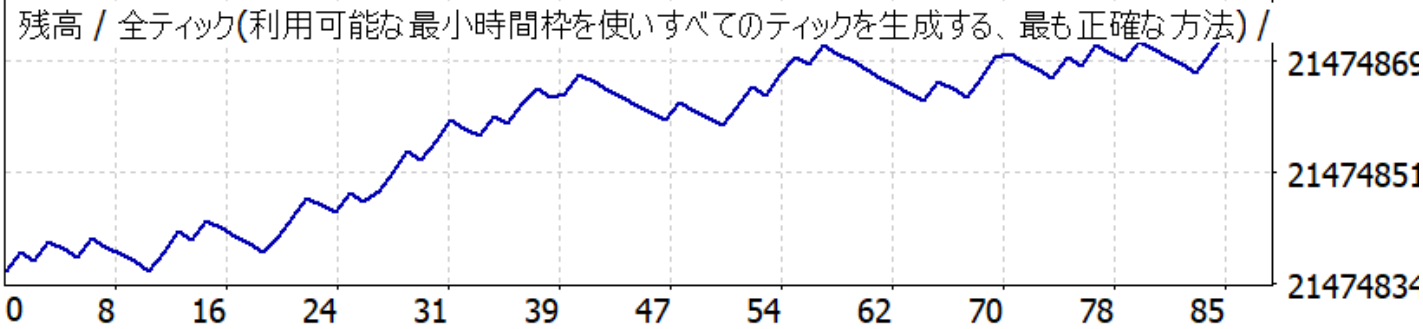


Strategy Tester Report

8_usjp_ma

LandFX-Live3 (Build 1367)

通貨ペア	USDJPY (US Dollar vs Japanese Yen)			
期間	5分足(M5) 2017.08.01 00:00 - 2022.07.29 23:55 (2017.08.01 - 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	one_time_loss=2000; min_account_money=1000; slippage=3; a8_profit=300; a8_loss=120; a8_min_lots_mode=1; a8_continue_loss=3;			
テストバー数	374729	モデルティック数	164366769	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	2147483647.00	スプレッド	10	
純益	3747.00	総利益	10044.00	総損失 -6297.00
プロフィットファクタ	1.60	期待利得	42.58	
絶対ドロウダウン	88.00	最大ドロウダウン	959.80 (0.00%)	相対ドロウダウン 0.00% (959.80)
総取引数	88	売りポジション(勝率%)	41 (41.46%)	買いポジション(勝率%) 47 (40.43%)
		勝率(%)	36 (40.91%)	負率 (%) 52 (59.09%)
		最大 勝トレード	321.00	敗トレード -142.20
		平均 勝トレード	279.00	敗トレード -121.10
		最大 連勝(金額)	3 (838.60)	連敗(金額) 7 (-854.80)
		最大 連勝(トレード数)	838.60 (3)	連敗(トレード数) -854.80 (7)
		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	2017.08.10 20:00	sell	1	0.01	109.799	0.000	0.000		
2	2017.08.10 23:04	close	1	0.01	109.499	0.000	0.000	300.00	2147483947.00
3	2017.08.24 15:00	sell	2	0.01	109.082	0.000	0.000		
4	2017.08.24 15:37	close	2	0.01	109.202	0.000	0.000	-120.00	2147483827.00
5	2017.09.07 18:00	sell	3	0.01	108.943	0.000	0.000		
6	2017.09.07 23:10	close	3	0.01	108.643	0.000	0.000	300.00	2147484127.00
7	2017.10.12 15:00	sell	4	0.01	112.270	0.000	0.000		
8	2017.10.12 18:24	close	4	0.01	112.390	0.000	0.000	-120.00	2147484007.00
9	2017.10.16 16:00	sell	5	0.01	111.811	0.000	0.000		
10	2017.10.17 02:22	close	5	0.01	111.931	0.000	0.000	-142.20	2147483864.80
11	2017.10.18 16:00	buy	6	0.01	112.424	0.000	0.000		
12	2017.10.18 18:14	close	6	0.01	112.724	0.000	0.000	300.00	2147484164.80
13	2017.11.02 21:00	buy	7	0.01	114.147	0.000	0.000		
14	2017.11.02 22:45	close	7	0.01	114.027	0.000	0.000	-120.00	2147484044.80
15	2017.11.27 14:00	sell	8	0.01	111.340	0.000	0.000		
16	2017.11.27 15:54	close	8	0.01	111.460	0.000	0.000	-120.00	2147483924.80
17	2017.12.01 23:00	buy	9	0.01	112.742	0.000	0.000		
18	2017.12.01 23:43	close	9	0.01	112.622	0.000	0.000	-120.00	2147483804.80
19	2017.12.18 22:00	sell	10	0.01	112.492	0.000	0.000		
20	2017.12.19 05:17	close	10	0.01	112.612	0.000	0.000	-142.20	2147483662.60
21	2018.01.02 18:00	sell	11	0.01	112.392	0.000	0.000		
22	2018.01.02 23:16	close	11	0.01	112.092	0.000	0.000	300.00	2147483962.60
23	2018.02.13 14:00	sell	12	0.01	108.345	0.000	0.000		
24	2018.02.13 16:04	close	12	0.01	108.045	0.000	0.000	300.00	2147484262.60
25	2018.02.23 22:00	sell	13	0.01	106.726	0.000	0.000		

26	2018.02.23 23:28	close	13	0.01	106.846	0.000	0.000	-120.00	2147484142.60
27	2018.03.28 19:00	buy	14	0.01	105.692	0.000	0.000		
28	2018.03.28 20:38	close	14	0.01	105.993	0.000	0.000	301.00	2147484443.60
29	2018.04.06 14:00	buy	15	0.01	107.363	0.000	0.000		
30	2018.04.06 21:30	close	15	0.01	107.243	0.000	0.000	-120.00	2147484323.60
31	2018.04.09 19:00	buy	16	0.01	107.159	0.000	0.000		
32	2018.04.09 20:54	close	16	0.01	107.039	0.000	0.000	-120.00	2147484203.60
33	2018.05.31 23:00	sell	17	0.01	108.492	0.000	0.000		
34	2018.05.31 23:58	close	17	0.01	108.612	0.000	0.000	-120.00	2147484083.60
35	2018.07.11 20:00	buy	18	0.01	111.280	0.000	0.000		
36	2018.07.11 21:55	close	18	0.01	111.159	0.000	0.000	-121.00	2147483962.60
37	2018.08.08 16:00	sell	19	0.01	111.098	0.000	0.000		
38	2018.08.09 09:12	close	19	0.01	110.798	0.000	0.000	233.40	2147484196.00
39	2018.09.13 14:00	buy	20	0.01	111.424	0.000	0.000		
40	2018.09.13 23:07	close	20	0.01	111.724	0.000	0.000	300.00	2147484496.00
41	2018.09.27 22:00	buy	21	0.01	113.041	0.000	0.000		
42	2018.09.28 00:36	close	21	0.01	113.342	0.000	0.000	305.20	2147484801.20
43	2018.10.08 18:00	sell	22	0.01	113.269	0.000	0.000		
44	2018.10.08 19:03	close	22	0.01	113.389	0.000	0.000	-120.00	2147484681.20
45	2018.11.14 23:00	buy	23	0.01	114.012	0.000	0.000		
46	2018.11.14 23:48	close	23	0.01	113.892	0.000	0.000	-120.00	2147484561.20
47	2018.12.20 15:00	sell	24	0.01	112.086	0.000	0.000		
48	2018.12.20 18:46	close	24	0.01	111.786	0.000	0.000	300.00	2147484861.20
49	2019.02.22 14:00	buy	25	0.01	110.791	0.000	0.000		
50	2019.02.22 22:47	close	25	0.01	110.671	0.000	0.000	-120.00	2147484741.20
51	2019.04.04 23:00	buy	26	0.01	111.580	0.000	0.000		
52	2019.04.06 00:00	close	26	0.01	111.737	0.000	0.000	161.20	2147484902.40
53	2019.05.13 17:00	sell	27	0.01	109.655	0.000	0.000		
54	2019.05.13 21:15	close	27	0.01	109.355	0.000	0.000	300.00	2147485202.40
55	2019.05.15 17:00	sell	28	0.01	109.503	0.000	0.000		
56	2019.05.15 21:35	close	28	0.01	109.203	0.000	0.000	300.00	2147485502.40
57	2019.06.19 16:00	sell	29	0.01	108.255	0.000	0.000		
58	2019.06.19 16:30	close	29	0.01	108.375	0.000	0.000	-120.00	2147485382.40
59	2019.07.08 21:00	buy	30	0.01	108.574	0.000	0.000		
60	2019.07.09 09:39	close	30	0.01	108.874	0.000	0.000	304.20	2147485686.60
61	2019.07.25 23:00	buy	31	0.01	108.498	0.000	0.000		
62	2019.07.26 21:30	close	31	0.01	108.798	0.000	0.000	304.20	2147485990.80
63	2019.08.13 19:00	sell	32	0.01	105.148	0.000	0.000		
64	2019.08.13 21:30	close	32	0.01	105.268	0.000	0.000	-120.00	2147485870.80
65	2019.08.27 13:00	sell	33	0.01	105.665	0.000	0.000		
66	2019.08.27 17:14	close	33	0.01	105.785	0.000	0.000	-120.00	2147485750.80
67	2019.09.09 17:00	buy	34	0.01	106.976	0.000	0.000		
68	2019.09.10 08:54	close	34	0.01	107.276	0.000	0.000	304.20	2147486055.00
69	2019.09.18 12:00	buy	35	0.01	108.271	0.000	0.000		
70	2019.09.18 21:08	close	35	0.01	108.151	0.000	0.000	-120.00	2147485935.00
71	2019.11.07 20:00	buy	36	0.01	109.180	0.000	0.000		
72	2019.11.08 02:38	close	36	0.01	109.480	0.000	0.000	304.20	2147486239.20
73	2019.11.13 19:00	sell	37	0.01	108.899	0.000	0.000		
74	2019.11.14 18:10	close	37	0.01	108.599	0.000	0.000	233.40	2147486472.60
75	2020.01.29 19:00	sell	38	0.01	109.039	0.000	0.000		
76	2020.01.29 22:18	close	38	0.01	109.159	0.000	0.000	-120.00	2147486352.60
77	2020.04.24 23:00	sell	39	0.01	107.496	0.000	0.000		
78	2020.04.25 00:00	close	39	0.01	107.442	0.000	0.000	54.00	2147486406.60
79	2020.04.28 17:00	sell	40	0.01	107.073	0.000	0.000		
80	2020.04.28 18:24	close	40	0.01	106.772	0.000	0.000	301.00	2147486707.60
81	2020.04.30 15:00	sell	41	0.01	106.472	0.000	0.000		
82	2020.04.30 15:48	close	41	0.01	106.592	0.000	0.000	-120.00	2147486587.60
83	2020.06.15 21:00	buy	42	0.01	107.386	0.000	0.000		
84	2020.06.15 23:30	close	42	0.01	107.266	0.000	0.000	-120.00	2147486467.60
85	2020.07.21 14:00	buy	43	0.01	107.331	0.000	0.000		
86	2020.07.21 19:14	close	43	0.01	107.211	0.000	0.000	-120.00	2147486347.60
87	2020.08.06 23:00	sell	44	0.01	105.397	0.000	0.000		
88	2020.08.06 23:20	close	44	0.01	105.517	0.000	0.000	-120.00	2147486227.60

89	2020.08.13 21:00	buy	45	0.01	106.972	0.000	0.000		
90	2020.08.13 22:47	close	45	0.01	106.852	0.000	0.000	-120.00	2147486107.60
91	2020.09.01 12:00	sell	46	0.01	105.624	0.000	0.000		
92	2020.09.01 13:41	close	46	0.01	105.744	0.000	0.000	-120.00	2147485987.60
93	2020.09.17 16:00	sell	47	0.01	104.831	0.000	0.000		
94	2020.09.18 17:48	close	47	0.01	104.531	0.000	0.000	277.80	2147486265.40
95	2020.10.29 19:00	sell	48	0.01	104.114	0.000	0.000		
96	2020.10.29 20:54	close	48	0.01	104.234	0.000	0.000	-120.00	2147486145.40
97	2020.11.11 18:00	buy	49	0.01	105.530	0.000	0.000		
98	2020.11.11 18:29	close	49	0.01	105.410	0.000	0.000	-120.00	2147486025.40
99	2020.11.24 23:00	buy	50	0.01	104.674	0.000	0.000		
100	2020.11.25 03:33	close	50	0.01	104.554	0.000	0.000	-115.80	2147485909.60
101	2021.01.05 16:00	sell	51	0.01	102.908	0.000	0.000		
102	2021.01.06 09:23	close	51	0.01	102.608	0.000	0.000	277.80	2147486187.40
103	2021.02.01 18:00	buy	52	0.01	104.886	0.000	0.000		
104	2021.02.04 14:30	close	52	0.01	105.186	0.000	0.000	321.00	2147486508.40
105	2021.02.08 14:00	buy	53	0.01	105.526	0.000	0.000		
106	2021.02.08 23:17	close	53	0.01	105.406	0.000	0.000	-120.00	2147486388.40
107	2021.02.16 23:00	buy	54	0.01	105.742	0.000	0.000		
108	2021.02.17 06:58	close	54	0.01	106.042	0.000	0.000	304.20	2147486692.60
109	2021.02.22 23:00	sell	55	0.01	105.327	0.000	0.000		
110	2021.02.23 00:12	close	55	0.01	105.027	0.000	0.000	277.80	2147486970.40
111	2021.02.26 19:00	buy	56	0.01	106.463	0.000	0.000		
112	2021.02.26 20:57	close	56	0.01	106.343	0.000	0.000	-120.00	2147486850.40
113	2021.03.29 23:00	buy	57	0.01	109.746	0.000	0.000		
114	2021.03.30 15:28	close	57	0.01	110.046	0.000	0.000	304.20	2147487154.60
115	2021.04.29 18:00	buy	58	0.01	108.987	0.000	0.000		
116	2021.04.29 20:05	close	58	0.01	108.867	0.000	0.000	-120.00	2147487034.60
117	2021.05.04 16:00	buy	59	0.01	109.380	0.000	0.000		
118	2021.05.04 20:41	close	59	0.01	109.260	0.000	0.000	-120.00	2147486914.60
119	2021.05.06 19:00	sell	60	0.01	109.133	0.000	0.000		
120	2021.05.06 21:18	close	60	0.01	109.253	0.000	0.000	-120.00	2147486794.60
121	2021.05.11 21:00	sell	61	0.01	108.594	0.000	0.000		
122	2021.05.12 08:55	close	61	0.01	108.714	0.000	0.000	-142.20	2147486652.40
123	2021.05.24 16:00	sell	62	0.01	108.745	0.000	0.000		
124	2021.05.24 17:35	close	62	0.01	108.865	0.000	0.000	-120.00	2147486532.40
125	2021.06.03 15:00	buy	63	0.01	109.784	0.000	0.000		
126	2021.06.03 19:01	close	63	0.01	109.663	0.000	0.000	-121.00	2147486411.40
127	2021.06.14 23:00	buy	64	0.01	109.938	0.000	0.000		
128	2021.06.16 21:21	close	64	0.01	109.818	0.000	0.000	-111.60	2147486299.80
129	2021.07.23 13:00	buy	65	0.01	110.269	0.000	0.000		
130	2021.07.23 20:31	close	65	0.01	110.569	0.000	0.000	300.00	2147486599.80
131	2021.10.07 15:00	buy	66	0.01	111.509	0.000	0.000		
132	2021.10.07 15:37	close	66	0.01	111.389	0.000	0.000	-120.00	2147486479.80
133	2021.10.14 13:00	buy	67	0.01	113.553	0.000	0.000		
134	2021.10.14 15:15	close	67	0.01	113.433	0.000	0.000	-120.00	2147486359.80
135	2021.11.08 18:00	sell	68	0.01	113.454	0.000	0.000		
136	2021.11.08 23:18	close	68	0.01	113.153	0.000	0.000	301.00	2147486660.80
137	2021.11.24 22:00	buy	69	0.01	115.142	0.000	0.000		
138	2021.11.25 00:17	close	69	0.01	115.443	0.000	0.000	313.60	2147486974.40
139	2021.12.23 18:00	buy	70	0.01	114.324	0.000	0.000		
140	2021.12.25 00:00	close	70	0.01	114.364	0.000	0.000	44.20	2147487018.60
141	2021.12.29 14:00	buy	71	0.01	114.856	0.000	0.000		
142	2021.12.29 23:48	close	71	0.01	114.736	0.000	0.000	-120.00	2147486898.60
143	2021.12.31 17:00	buy	72	0.01	115.150	0.000	0.000		
144	2021.12.31 18:18	close	72	0.01	115.030	0.000	0.000	-120.00	2147486778.60
145	2022.01.10 21:00	sell	73	0.01	115.312	0.000	0.000		
146	2022.01.10 23:15	close	73	0.01	115.432	0.000	0.000	-120.00	2147486658.60
147	2022.02.02 18:00	sell	74	0.01	114.513	0.000	0.000		
148	2022.02.02 22:15	close	74	0.01	114.205	0.000	0.000	308.00	2147486966.60
149	2022.04.04 13:00	buy	75	0.01	122.728	0.000	0.000		
150	2022.04.04 13:38	close	75	0.01	122.608	0.000	0.000	-120.00	2147486846.60
151	2022.04.07 20:00	buy	76	0.01	123.820	0.000	0.000		

152	2022.04.08 07:41	close	76	0.01	124.120	0.000	0.000	304.20	2147487150.80
153	2022.04.12 16:00	buy	77	0.01	125.655	0.000	0.000		
154	2022.04.12 16:22	close	77	0.01	125.535	0.000	0.000	-120.00	2147487030.80
155	2022.04.22 22:00	buy	78	0.01	128.464	0.000	0.000		
156	2022.04.22 22:08	close	78	0.01	128.344	0.000	0.000	-120.00	2147486910.80
157	2022.05.02 23:00	buy	79	0.01	129.966	0.000	0.000		
158	2022.05.03 00:13	close	79	0.01	130.266	0.000	0.000	304.20	2147487215.00
159	2022.05.11 17:00	sell	80	0.01	129.946	0.000	0.000		
160	2022.05.11 17:07	close	80	0.01	130.066	0.000	0.000	-120.00	2147487095.00
161	2022.05.19 18:00	sell	81	0.01	127.799	0.000	0.000		
162	2022.05.19 18:01	close	81	0.01	127.919	0.000	0.000	-120.00	2147486975.00
163	2022.05.26 17:00	sell	82	0.01	126.611	0.000	0.000		
164	2022.05.26 17:20	close	82	0.01	126.731	0.000	0.000	-120.00	2147486855.00
165	2022.05.30 17:00	buy	83	0.01	127.387	0.000	0.000		
166	2022.05.30 17:46	close	83	0.01	127.267	0.000	0.000	-120.00	2147486735.00
167	2022.06.03 16:00	buy	84	0.01	129.950	0.000	0.000		
168	2022.06.03 21:30	close	84	0.01	130.250	0.000	0.000	300.00	2147487035.00
169	2022.06.06 23:00	buy	85	0.01	130.950	0.000	0.000		
170	2022.06.06 23:32	close	85	0.01	131.250	0.000	0.000	300.00	2147487335.00
171	2022.06.29 19:00	buy	86	0.01	136.514	0.000	0.000		
172	2022.06.29 19:24	close	86	0.01	136.393	0.000	0.000	-121.00	2147487214.00
173	2022.07.19 13:00	sell	87	0.01	138.023	0.000	0.000		
174	2022.07.19 15:56	close	87	0.01	137.723	0.000	0.000	300.00	2147487514.00
175	2022.07.26 22:00	sell	88	0.01	136.494	0.000	0.000		
176	2022.07.26 23:10	close	88	0.01	136.614	0.000	0.000	-120.00	2147487394.00