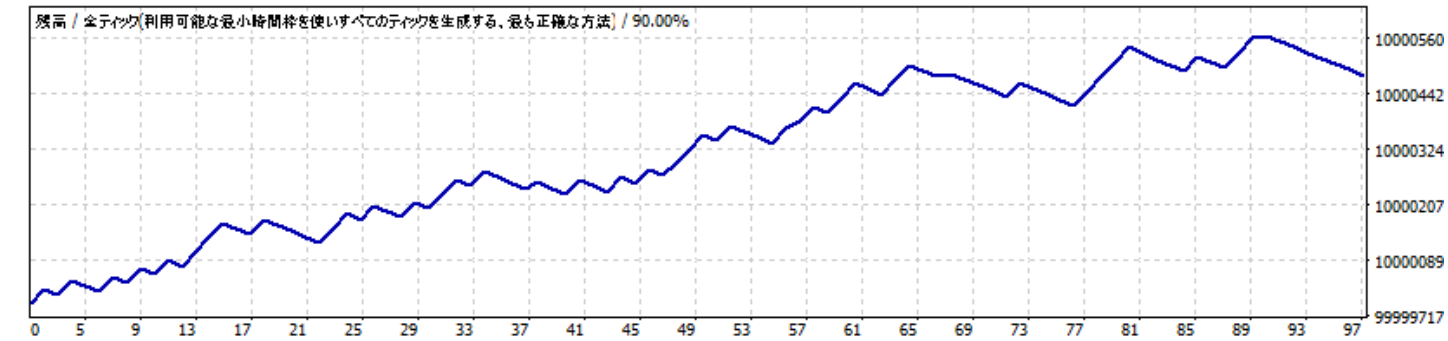


Strategy Tester Report  
common\_25\_usdjpy\_ma  
TitanFX-05 (Build 1367)

通貨ペア	USDJPY (US Dollar vs Japanese Yen)				
期間	5分足(M5) 2015.08.01 00:00 - 2022.07.09 05:55 (2015.08.01 - 2022.07.31)				
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	input_force_stop_price=-1000000; input_min_account_money=1000; input_slippage=3; time_input=0; current_input=0; input_normal_lots=0.01; input_min_lots=0.01; input_profit=300; input_loss=120; input_continue_loss=3; input_entry_interval=1000000; input_summer_entry_start_hour=10; input_summer_entry_end_hour=23;				
テストバ ー数	520072	モデルティック数	254638600	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	4821.60	総利益	11561.63	総損失	-6740.03
プロフィ ットファ クタ	1.72	期待利得	49.71		
絶対ドロ ーダウン	109.00	最大ドローダウン	1071.65 (0.00%)	相対ドローダウン	0.00% (1071.65)
総取引数	97	売りポジション(勝率%)	41 (46.34%)	買いポジション(勝率%)	56 (39.29%)
		勝率(%)	41 (42.27%)	負率 (%)	56 (57.73%)
	最大	勝トレード	333.20	敗トレード	-138.29
	平均	勝トレード	281.99	敗トレード	-120.36
	最大	連勝(金額)	4 (1228.19)	連敗(金額)	7 (-841.00)
	最大	連勝(トレード数)	1228.19 (4)	連敗(トレード数)	-841.00 (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	2015.09.15 15:00	sell	1	0.01	119.777	0.000	0.000		
2	2015.09.15 17:04	close	1	0.01	119.477	0.000	0.000	300.00	100000300.00
3	2015.10.22 23:00	buy	2	0.01	120.449	0.000	0.000		
4	2015.10.22 23:27	close	2	0.01	120.329	0.000	0.000	-120.00	100000180.00
5	2015.11.06 16:00	buy	3	0.01	121.930	0.000	0.000		
6	2015.11.06 22:30	close	3	0.01	122.231	0.000	0.000	301.00	100000481.00
7	2015.11.27 16:00	sell	4	0.01	122.381	0.000	0.000		
8	2015.11.27 18:44	close	4	0.01	122.501	0.000	0.000	-120.00	100000361.00
9	2015.12.15 15:00	sell	5	0.01	120.801	0.000	0.000		
10	2015.12.15 17:33	close	5	0.01	120.921	0.000	0.000	-120.00	100000241.00
11	2016.03.11 16:00	buy	6	0.01	113.482	0.000	0.000		
12	2016.03.11 17:00	close	6	0.01	113.782	0.000	0.000	300.00	100000541.00
13	2016.03.31 14:00	sell	7	0.01	112.194	0.000	0.000		
14	2016.03.31 14:10	close	7	0.01	112.314	0.000	0.000	-120.00	100000421.00
15	2016.04.22 15:00	buy	8	0.01	110.372	0.000	0.000		
16	2016.04.22 16:31	close	8	0.01	110.672	0.000	0.000	300.00	100000721.00
17	2016.05.12 14:00	buy	9	0.01	108.894	0.000	0.000		
18	2016.05.12 16:26	close	9	0.01	108.774	0.000	0.000	-120.00	100000601.00

19	2016.06.03 22:00	sell	10	0.01	107.577	0.000	0.000		
20	2016.06.03 22:16	close	10	0.01	107.277	0.000	0.000	300.00	100000901.00
21	2016.06.23 20:00	buy	11	0.01	105.768	0.000	0.000		
22	2016.06.23 20:38	close	11	0.01	105.648	0.000	0.000	-120.00	100000781.00
23	2016.07.20 18:00	buy	12	0.01	106.476	0.000	0.000		
24	2016.07.21 00:09	close	12	0.01	106.776	0.000	0.000	319.92	100001100.92
25	2016.08.16 11:00	sell	13	0.01	100.909	0.000	0.000		
26	2016.08.16 11:40	close	13	0.01	100.609	0.000	0.000	300.00	100001400.92
27	2016.08.30 15:00	buy	14	0.01	102.189	0.000	0.000		
28	2016.08.30 21:54	close	14	0.01	102.489	0.000	0.000	300.00	100001700.92
29	2016.09.20 16:00	sell	15	0.01	101.585	0.000	0.000		
30	2016.09.20 16:26	close	15	0.01	101.705	0.000	0.000	-120.00	100001580.92
31	2016.10.24 11:00	buy	16	0.01	103.957	0.000	0.000		
32	2016.10.24 14:40	close	16	0.01	103.837	0.000	0.000	-120.00	100001460.92
33	2016.11.08 20:00	buy	17	0.01	104.616	0.000	0.000		
34	2016.11.09 01:21	close	17	0.01	104.916	0.000	0.000	306.64	100001767.56
35	2016.11.23 17:00	buy	18	0.01	111.077	0.000	0.000		
36	2016.11.23 18:54	close	18	0.01	110.957	0.000	0.000	-120.00	100001647.56
37	2016.12.06 19:00	buy	19	0.01	114.130	0.000	0.000		
38	2016.12.06 20:05	close	19	0.01	114.010	0.000	0.000	-120.00	100001527.56
39	2017.01.04 11:00	buy	20	0.01	118.117	0.000	0.000		
40	2017.01.04 11:47	close	20	0.01	117.997	0.000	0.000	-120.00	100001407.56
41	2017.01.17 12:00	sell	21	0.01	114.029	0.000	0.000		
42	2017.01.17 12:12	close	21	0.01	114.149	0.000	0.000	-120.00	100001287.56
43	2017.02.08 22:00	sell	22	0.01	112.007	0.000	0.000		
44	2017.02.08 23:47	close	22	0.01	111.707	0.000	0.000	300.00	100001587.56
45	2017.03.17 19:00	sell	23	0.01	113.227	0.000	0.000		
46	2017.03.17 23:01	close	23	0.01	112.927	0.000	0.000	300.00	100001887.56
47	2017.03.30 10:00	buy	24	0.01	111.372	0.000	0.000		
48	2017.03.30 12:25	close	24	0.01	111.252	0.000	0.000	-120.00	100001767.56
49	2017.04.14 15:00	sell	25	0.01	108.892	0.000	0.000		
50	2017.04.14 23:50	close	25	0.01	108.592	0.000	0.000	300.00	100002067.56
51	2017.04.28 19:00	buy	26	0.01	111.499	0.000	0.000		
52	2017.04.28 20:08	close	26	0.01	111.379	0.000	0.000	-120.00	100001947.56
53	2017.05.25 19:00	buy	27	0.01	111.894	0.000	0.000		
54	2017.05.25 20:33	close	27	0.01	111.774	0.000	0.000	-120.00	100001827.56
55	2017.06.14 23:00	sell	28	0.01	109.293	0.000	0.000		
56	2017.06.14 23:15	close	28	0.01	108.993	0.000	0.000	300.00	100002127.56
57	2017.07.05 17:00	buy	29	0.01	113.553	0.000	0.000		
58	2017.07.05 22:44	close	29	0.01	113.433	0.000	0.000	-120.00	100002007.56
59	2017.07.18 10:00	sell	30	0.01	112.381	0.000	0.000		
60	2017.07.18 12:27	close	30	0.01	112.081	0.000	0.000	300.00	100002307.56
61	2017.08.10 20:00	sell	31	0.01	109.799	0.000	0.000		
62	2017.08.10 23:04	close	31	0.01	109.499	0.000	0.000	300.00	100002607.56
63	2017.08.24 15:00	sell	32	0.01	109.082	0.000	0.000		
64	2017.08.24 15:37	close	32	0.01	109.202	0.000	0.000	-120.00	100002487.56
65	2017.09.07 18:00	sell	33	0.01	108.943	0.000	0.000		
66	2017.09.07 23:10	close	33	0.01	108.643	0.000	0.000	300.00	100002787.56
67	2017.10.03 11:00	buy	34	0.01	113.146	0.000	0.000		
68	2017.10.03 15:30	close	34	0.01	113.026	0.000	0.000	-120.00	100002667.56
69	2017.10.16 16:00	sell	35	0.01	111.811	0.000	0.000		
70	2017.10.17 02:22	close	35	0.01	111.931	0.000	0.000	-138.29	100002529.27
71	2017.11.02 21:00	buy	36	0.01	114.147	0.000	0.000		
72	2017.11.02 22:45	close	36	0.01	114.027	0.000	0.000	-120.00	100002409.27
73	2017.11.17 11:00	sell	37	0.01	112.585	0.000	0.000		
74	2017.11.18 00:00	close	37	0.01	112.435	0.000	0.000	150.00	100002559.27
75	2017.12.01 23:00	buy	38	0.01	112.742	0.000	0.000		
76	2017.12.01 23:43	close	38	0.01	112.622	0.000	0.000	-120.00	100002439.27
77	2017.12.18 22:00	sell	39	0.01	112.492	0.000	0.000		
78	2017.12.19 05:17	close	39	0.01	112.612	0.000	0.000	-138.29	100002300.98
79	2018.01.02 18:00	sell	40	0.01	112.392	0.000	0.000		
80	2018.01.02 23:16	close	40	0.01	112.092	0.000	0.000	300.00	100002600.98
81	2018.02.02 12:00	buy	41	0.01	109.691	0.000	0.000		

82	2018.02.02 12:55	close	41	0.01	109.570	0.000	0.000	-121.00	100002479.98
83	2018.02.23 22:00	sell	42	0.01	106.726	0.000	0.000		
84	2018.02.23 23:28	close	42	0.01	106.846	0.000	0.000	-120.00	100002359.98
85	2018.03.28 19:00	buy	43	0.01	105.692	0.000	0.000		
86	2018.03.28 20:38	close	43	0.01	105.993	0.000	0.000	301.00	100002660.98
87	2018.04.09 19:00	buy	44	0.01	107.159	0.000	0.000		
88	2018.04.09 20:54	close	44	0.01	107.039	0.000	0.000	-120.00	100002540.98
89	2018.05.21 10:00	buy	45	0.01	111.029	0.000	0.000		
90	2018.05.21 14:41	close	45	0.01	111.330	0.000	0.000	301.00	100002841.98
91	2018.07.11 20:00	buy	46	0.01	111.280	0.000	0.000		
92	2018.07.11 21:55	close	46	0.01	111.159	0.000	0.000	-121.00	100002720.98
93	2018.08.08 16:00	sell	47	0.01	111.098	0.000	0.000		
94	2018.08.09 09:12	close	47	0.01	110.798	0.000	0.000	245.13	100002966.11
95	2018.09.13 14:00	buy	48	0.01	111.424	0.000	0.000		
96	2018.09.13 23:07	close	48	0.01	111.724	0.000	0.000	300.00	100003266.11
97	2018.09.27 22:00	buy	49	0.01	113.041	0.000	0.000		
98	2018.09.28 00:36	close	49	0.01	113.342	0.000	0.000	307.64	100003573.75
99	2018.11.14 23:00	buy	50	0.01	114.012	0.000	0.000		
100	2018.11.14 23:48	close	50	0.01	113.892	0.000	0.000	-120.00	100003453.75
101	2018.12.20 15:00	sell	51	0.01	112.086	0.000	0.000		
102	2018.12.20 18:46	close	51	0.01	111.786	0.000	0.000	300.00	100003753.75
103	2019.01.09 12:00	buy	52	0.01	108.943	0.000	0.000		
104	2019.01.09 14:03	close	52	0.01	108.823	0.000	0.000	-120.00	100003633.75
105	2019.01.25 11:00	buy	53	0.01	109.755	0.000	0.000		
106	2019.01.25 23:44	close	53	0.01	109.635	0.000	0.000	-120.00	100003513.75
107	2019.02.20 11:00	buy	54	0.01	110.873	0.000	0.000		
108	2019.02.20 12:41	close	54	0.01	110.753	0.000	0.000	-120.00	100003393.75
109	2019.03.14 11:00	buy	55	0.01	111.462	0.000	0.000		
110	2019.03.15 01:06	close	55	0.01	111.762	0.000	0.000	306.64	100003700.39
111	2019.04.04 23:00	buy	56	0.01	111.580	0.000	0.000		
112	2019.04.06 00:00	close	56	0.01	111.737	0.000	0.000	163.64	100003864.03
113	2019.05.13 17:00	sell	57	0.01	109.655	0.000	0.000		
114	2019.05.13 21:15	close	57	0.01	109.355	0.000	0.000	300.00	100004164.03
115	2019.06.19 16:00	sell	58	0.01	108.255	0.000	0.000		
116	2019.06.19 16:30	close	58	0.01	108.375	0.000	0.000	-120.00	100004044.03
117	2019.07.08 21:00	buy	59	0.01	108.574	0.000	0.000		
118	2019.07.09 09:39	close	59	0.01	108.874	0.000	0.000	306.64	100004350.67
119	2019.07.25 23:00	buy	60	0.01	108.498	0.000	0.000		
120	2019.07.26 21:30	close	60	0.01	108.798	0.000	0.000	306.64	100004657.31
121	2019.08.13 19:00	sell	61	0.01	105.148	0.000	0.000		
122	2019.08.13 21:30	close	61	0.01	105.268	0.000	0.000	-120.00	100004537.31
123	2019.08.27 13:00	sell	62	0.01	105.665	0.000	0.000		
124	2019.08.27 17:14	close	62	0.01	105.785	0.000	0.000	-120.00	100004417.31
125	2019.09.09 17:00	buy	63	0.01	106.976	0.000	0.000		
126	2019.09.10 08:54	close	63	0.01	107.276	0.000	0.000	306.64	100004723.95
127	2019.11.07 20:00	buy	64	0.01	109.180	0.000	0.000		
128	2019.11.08 02:38	close	64	0.01	109.480	0.000	0.000	306.64	100005030.59
129	2020.01.29 19:00	sell	65	0.01	109.039	0.000	0.000		
130	2020.01.29 22:18	close	65	0.01	109.159	0.000	0.000	-120.00	100004910.59
131	2020.02.12 12:00	buy	66	0.01	109.882	0.000	0.000		
132	2020.02.13 16:08	close	66	0.01	109.762	0.000	0.000	-100.08	100004810.51
133	2020.04.24 23:00	sell	67	0.01	107.496	0.000	0.000		
134	2020.04.25 00:00	close	67	0.01	107.442	0.000	0.000	54.00	100004864.51
135	2020.06.15 21:00	buy	68	0.01	107.386	0.000	0.000		
136	2020.06.15 23:30	close	68	0.01	107.266	0.000	0.000	-120.00	100004744.51
137	2020.07.21 14:00	buy	69	0.01	107.331	0.000	0.000		
138	2020.07.21 19:14	close	69	0.01	107.211	0.000	0.000	-120.00	100004624.51
139	2020.08.04 10:00	buy	70	0.01	106.142	0.000	0.000		
140	2020.08.04 14:02	close	70	0.01	106.022	0.000	0.000	-120.00	100004504.51
141	2020.09.01 12:00	sell	71	0.01	105.624	0.000	0.000		
142	2020.09.01 13:41	close	71	0.01	105.744	0.000	0.000	-120.00	100004384.51
143	2020.09.17 16:00	sell	72	0.01	104.831	0.000	0.000		
144	2020.09.18 17:48	close	72	0.01	104.531	0.000	0.000	281.71	100004666.22

145	2020.10.14 11:00	sell	73	0.01	105.333	0.000	0.000		
146	2020.10.14 13:00	close	73	0.01	105.453	0.000	0.000	-120.00	100004546.22
147	2020.10.29 19:00	sell	74	0.01	104.114	0.000	0.000		
148	2020.10.29 20:54	close	74	0.01	104.234	0.000	0.000	-120.00	100004426.22
149	2020.11.11 18:00	buy	75	0.01	105.530	0.000	0.000		
150	2020.11.11 18:29	close	75	0.01	105.410	0.000	0.000	-120.00	100004306.22
151	2020.11.24 23:00	buy	76	0.01	104.674	0.000	0.000		
152	2020.11.25 03:33	close	76	0.01	104.554	0.000	0.000	-113.36	100004192.86
153	2021.01.05 16:00	sell	77	0.01	102.908	0.000	0.000		
154	2021.01.06 09:23	close	77	0.01	102.608	0.000	0.000	281.71	100004474.57
155	2021.02.01 18:00	buy	78	0.01	104.886	0.000	0.000		
156	2021.02.04 14:30	close	78	0.01	105.186	0.000	0.000	333.20	100004807.77
157	2021.02.16 23:00	buy	79	0.01	105.742	0.000	0.000		
158	2021.02.17 06:58	close	79	0.01	106.042	0.000	0.000	306.64	100005114.41
159	2021.03.29 23:00	buy	80	0.01	109.746	0.000	0.000		
160	2021.03.30 15:28	close	80	0.01	110.046	0.000	0.000	306.64	100005421.05
161	2021.04.26 11:00	sell	81	0.01	107.776	0.000	0.000		
162	2021.04.26 20:41	close	81	0.01	107.897	0.000	0.000	-121.00	100005300.05
163	2021.05.11 21:00	sell	82	0.01	108.594	0.000	0.000		
164	2021.05.12 08:55	close	82	0.01	108.714	0.000	0.000	-138.29	100005161.76
165	2021.05.24 16:00	sell	83	0.01	108.745	0.000	0.000		
166	2021.05.24 17:35	close	83	0.01	108.865	0.000	0.000	-120.00	100005041.76
167	2021.06.14 23:00	buy	84	0.01	109.938	0.000	0.000		
168	2021.06.16 21:21	close	84	0.01	109.818	0.000	0.000	-106.72	100004935.04
169	2021.07.23 13:00	buy	85	0.01	110.269	0.000	0.000		
170	2021.07.23 20:31	close	85	0.01	110.569	0.000	0.000	300.00	100005235.04
171	2021.09.14 11:00	buy	86	0.01	110.098	0.000	0.000		
172	2021.09.14 16:21	close	86	0.01	109.977	0.000	0.000	-121.00	100005114.04
173	2021.10.07 15:00	buy	87	0.01	111.509	0.000	0.000		
174	2021.10.07 15:37	close	87	0.01	111.389	0.000	0.000	-120.00	100004994.04
175	2021.11.08 18:00	sell	88	0.01	113.454	0.000	0.000		
176	2021.11.08 23:18	close	88	0.01	113.153	0.000	0.000	301.00	100005295.04
177	2021.11.24 22:00	buy	89	0.01	115.142	0.000	0.000		
178	2021.11.25 00:17	close	89	0.01	115.443	0.000	0.000	320.92	100005615.96
179	2021.12.23 18:00	buy	90	0.01	114.324	0.000	0.000		
180	2021.12.25 00:00	close	90	0.01	114.364	0.000	0.000	46.64	100005662.60
181	2022.01.10 21:00	sell	91	0.01	115.312	0.000	0.000		
182	2022.01.10 23:15	close	91	0.01	115.432	0.000	0.000	-120.00	100005542.60
183	2022.01.31 12:00	buy	92	0.01	115.582	0.000	0.000		
184	2022.01.31 13:36	close	92	0.01	115.462	0.000	0.000	-120.00	100005422.60
185	2022.04.04 13:00	buy	93	0.01	122.728	0.000	0.000		
186	2022.04.04 13:38	close	93	0.01	122.608	0.000	0.000	-120.00	100005302.60
187	2022.04.22 22:00	buy	94	0.01	128.464	0.000	0.000		
188	2022.04.22 22:08	close	94	0.01	128.344	0.000	0.000	-120.00	100005182.60
189	2022.05.11 17:00	sell	95	0.01	129.946	0.000	0.000		
190	2022.05.11 17:07	close	95	0.01	130.066	0.000	0.000	-120.00	100005062.60
191	2022.05.26 17:00	sell	96	0.01	126.611	0.000	0.000		
192	2022.05.26 17:20	close	96	0.01	126.731	0.000	0.000	-120.00	100004942.60
193	2022.06.29 19:00	buy	97	0.01	136.514	0.000	0.000		
194	2022.06.29 19:24	close	97	0.01	136.393	0.000	0.000	-121.00	100004821.60