

Strategy Tester Report

5_usdjpy_koyo_tokei

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	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=75; loss=70; continue_loss=3; entry_interval=216000;				
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	53.00	総利益	2953.00	総損失	-2900.00
プロフィットファクタ	1.02	期待利得	0.65		
絶対ドローダウン	316.00	最大ドローダウン	894.00 (0.00%)	相対ドローダウン	0.00% (894.00)
総取引数	82	売りポジション(勝率%)	39 (38.46%)	買いポジション(勝率%)	43 (55.81%)
		勝率(%)	39 (47.56%)	負率 (%)	43 (52.44%)
	最大	勝トレード	77.00	敗トレード	-71.00
	平均	勝トレード	75.72	敗トレード	-67.44
	最大	連勝(金額)	5 (379.00)	連敗(金額)	5 (-351.00)
	最大	連勝(トレード数)	379.00 (5)	連敗(トレード数)	-351.00 (5)
	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	2015.08.07 21:31	buy	1	0.01	124.941	0.000	0.000		
2	2015.08.07 21:32	close	1	0.01	125.016	0.000	0.000	75.00	100000075.00
3	2015.09.04 21:31	buy	2	0.01	119.299	0.000	0.000		
4	2015.09.04 21:31	close	2	0.01	119.375	0.000	0.000	76.00	100000151.00
5	2015.10.02 21:31	sell	3	0.01	119.609	0.000	0.000		
6	2015.10.02 21:31	close	3	0.01	119.679	0.000	0.000	-70.00	100000081.00
7	2015.11.06 22:31	buy	4	0.01	122.838	0.000	0.000		
8	2015.11.06 22:31	close	4	0.01	122.914	0.000	0.000	76.00	100000157.00
9	2015.12.04 22:31	buy	5	0.01	123.162	0.000	0.000		
10	2015.12.04 22:33	close	5	0.01	123.238	0.000	0.000	76.00	100000233.00
11	2016.02.05 22:31	buy	6	0.01	116.696	0.000	0.000		
12	2016.02.05 22:31	close	6	0.01	116.773	0.000	0.000	77.00	100000310.00
13	2016.03.04 22:31	buy	7	0.01	113.997	0.000	0.000		
14	2016.03.04 22:31	close	7	0.01	114.072	0.000	0.000	75.00	100000385.00
15	2016.04.01 21:31	buy	8	0.01	112.270	0.000	0.000		
16	2016.04.01 21:31	close	8	0.01	112.199	0.000	0.000	-71.00	100000314.00
17	2016.05.06 21:31	sell	9	0.01	106.658	0.000	0.000		
18	2016.05.06 21:31	close	9	0.01	106.583	0.000	0.000	75.00	100000389.00
19	2016.06.03 21:31	sell	10	0.01	107.987	0.000	0.000		
20	2016.06.03 21:31	close	10	0.01	108.058	0.000	0.000	-71.00	100000318.00
21	2016.07.01 21:31	buy	11	0.01	102.684	0.000	0.000		
22	2016.07.01 21:52	close	11	0.01	102.614	0.000	0.000	-70.00	100000248.00
23	2016.08.05 21:31	buy	12	0.01	101.384	0.000	0.000		
24	2016.08.05 21:31	close	12	0.01	101.459	0.000	0.000	75.00	100000323.00
25	2016.09.02 21:31	sell	13	0.01	103.020	0.000	0.000		
26	2016.09.02 21:31	close	13	0.01	103.090	0.000	0.000	-70.00	100000253.00
27	2016.10.07 21:31	sell	14	0.01	103.693	0.000	0.000		
28	2016.10.07 21:31	close	14	0.01	103.617	0.000	0.000	76.00	100000329.00
29	2016.11.04 21:31	buy	15	0.01	103.125	0.000	0.000		
30	2016.11.04 21:32	close	15	0.01	103.200	0.000	0.000	75.00	100000404.00
31	2016.12.02 22:31	sell	16	0.01	113.779	0.000	0.000		
32	2016.12.02 22:31	close	16	0.01	113.702	0.000	0.000	77.00	100000481.00

33	2017.01.06 22:31	buy	17	0.01	116.244	0.000	0.000		
34	2017.01.06 22:31	close	17	0.01	116.174	0.000	0.000	-70.00	100000411.00
35	2017.02.03 22:31	sell	18	0.01	112.638	0.000	0.000		
36	2017.02.03 22:31	close	18	0.01	112.708	0.000	0.000	-70.00	100000341.00
37	2017.03.03 22:31	buy	19	0.01	114.364	0.000	0.000		
38	2017.03.03 22:44	close	19	0.01	114.294	0.000	0.000	-70.00	100000271.00
39	2017.04.07 21:31	sell	20	0.01	110.285	0.000	0.000		
40	2017.04.07 21:31	close	20	0.01	110.355	0.000	0.000	-70.00	100000201.00
41	2017.05.05 21:31	buy	21	0.01	112.593	0.000	0.000		
42	2017.05.05 21:31	close	21	0.01	112.522	0.000	0.000	-71.00	100000130.00
43	2017.06.02 21:31	sell	22	0.01	111.116	0.000	0.000		
44	2017.06.02 21:31	close	22	0.01	111.039	0.000	0.000	77.00	100000207.00
45	2017.07.07 21:31	sell	23	0.01	113.616	0.000	0.000		
46	2017.07.07 21:31	close	23	0.01	113.540	0.000	0.000	76.00	100000283.00
47	2017.08.04 21:31	buy	24	0.01	110.577	0.000	0.000		
48	2017.08.04 21:31	close	24	0.01	110.652	0.000	0.000	75.00	100000358.00
49	2017.09.01 21:31	sell	25	0.01	109.680	0.000	0.000		
50	2017.09.01 21:31	close	25	0.01	109.605	0.000	0.000	75.00	100000433.00
51	2017.10.06 21:31	buy	26	0.01	113.123	0.000	0.000		
52	2017.10.06 21:32	close	26	0.01	113.199	0.000	0.000	76.00	100000509.00
53	2017.11.03 21:31	sell	27	0.01	113.702	0.000	0.000		
54	2017.11.03 21:31	close	27	0.01	113.772	0.000	0.000	-70.00	100000439.00
55	2017.12.01 22:31	buy	28	0.01	112.489	0.000	0.000		
56	2017.12.01 22:34	close	28	0.01	112.565	0.000	0.000	76.00	100000515.00
57	2018.01.05 22:31	sell	29	0.01	113.061	0.000	0.000		
58	2018.01.05 22:33	close	29	0.01	113.131	0.000	0.000	-70.00	100000445.00
59	2018.02.02 22:31	buy	30	0.01	110.161	0.000	0.000		
60	2018.02.02 22:31	close	30	0.01	110.236	0.000	0.000	75.00	100000520.00
61	2018.03.02 22:31	sell	31	0.01	105.409	0.000	0.000		
62	2018.03.02 22:50	close	31	0.01	105.479	0.000	0.000	-70.00	100000450.00
63	2018.04.06 21:31	sell	32	0.01	107.182	0.000	0.000		
64	2018.04.06 21:31	close	32	0.01	107.252	0.000	0.000	-70.00	100000380.00
65	2018.05.04 21:31	sell	33	0.01	108.776	0.000	0.000		
66	2018.05.04 21:31	close	33	0.01	108.846	0.000	0.000	-70.00	100000310.00
67	2018.06.01 21:31	buy	34	0.01	109.658	0.000	0.000		
68	2018.06.01 21:31	close	34	0.01	109.588	0.000	0.000	-70.00	100000240.00
69	2018.07.06 21:31	sell	35	0.01	110.613	0.000	0.000		
70	2018.07.06 21:31	close	35	0.01	110.536	0.000	0.000	77.00	100000317.00
71	2018.08.03 21:31	sell	36	0.01	111.508	0.000	0.000		
72	2018.08.03 21:43	close	36	0.01	111.432	0.000	0.000	76.00	100000393.00
73	2018.09.07 21:31	buy	37	0.01	110.989	0.000	0.000		
74	2018.09.07 21:32	close	37	0.01	111.065	0.000	0.000	76.00	100000469.00
75	2018.10.05 21:31	sell	38	0.01	113.861	0.000	0.000		
76	2018.10.05 21:33	close	38	0.01	113.931	0.000	0.000	-70.00	100000399.00
77	2018.11.02 21:31	buy	39	0.01	112.982	0.000	0.000		
78	2018.11.02 21:44	close	39	0.01	112.912	0.000	0.000	-70.00	100000329.00
79	2018.12.07 22:31	sell	40	0.01	112.691	0.000	0.000		
80	2018.12.07 22:36	close	40	0.01	112.761	0.000	0.000	-70.00	100000259.00
81	2019.01.04 22:31	buy	41	0.01	108.343	0.000	0.000		
82	2019.01.04 22:31	close	41	0.01	108.273	0.000	0.000	-70.00	100000189.00
83	2019.02.01 22:31	buy	42	0.01	108.945	0.000	0.000		
84	2019.02.01 22:32	close	42	0.01	109.021	0.000	0.000	76.00	100000265.00
85	2019.03.01 22:31	sell	43	0.01	111.867	0.000	0.000		
86	2019.03.02 00:00	close	43	0.01	111.877	0.000	0.000	-10.00	100000255.00
87	2019.04.05 21:31	buy	44	0.01	111.691	0.000	0.000		
88	2019.04.05 21:33	close	44	0.01	111.621	0.000	0.000	-70.00	100000185.00
89	2019.05.03 21:31	buy	45	0.01	111.614	0.000	0.000		
90	2019.05.03 21:39	close	45	0.01	111.544	0.000	0.000	-70.00	100000115.00
91	2019.06.07 21:31	sell	46	0.01	108.187	0.000	0.000		
92	2019.06.07 21:35	close	46	0.01	108.111	0.000	0.000	76.00	100000191.00
93	2019.07.05 21:31	buy	47	0.01	108.289	0.000	0.000		
94	2019.07.05 21:37	close	47	0.01	108.364	0.000	0.000	75.00	100000266.00
95	2019.08.02 21:31	sell	48	0.01	106.701	0.000	0.000		

96	2019.08.02 21:31	close	48	0.01	106.625	0.000	0.000	76.00	100000342.00
97	2019.09.06 21:31	sell	49	0.01	106.862	0.000	0.000		
98	2019.09.06 21:32	close	49	0.01	106.932	0.000	0.000	-70.00	100000272.00
99	2019.10.04 21:31	buy	50	0.01	106.896	0.000	0.000		
100	2019.10.04 21:32	close	50	0.01	106.971	0.000	0.000	75.00	100000347.00
101	2019.11.01 21:31	buy	51	0.01	108.197	0.000	0.000		
102	2019.11.01 21:45	close	51	0.01	108.127	0.000	0.000	-70.00	100000277.00
103	2019.12.06 22:31	buy	52	0.01	108.780	0.000	0.000		
104	2019.12.06 22:32	close	52	0.01	108.855	0.000	0.000	75.00	100000352.00
105	2020.01.03 22:31	sell	53	0.01	108.133	0.000	0.000		
106	2020.01.03 23:02	close	53	0.01	108.203	0.000	0.000	-70.00	100000282.00
107	2020.02.07 22:31	buy	54	0.01	109.967	0.000	0.000		
108	2020.02.07 22:31	close	54	0.01	109.897	0.000	0.000	-70.00	100000212.00
109	2020.03.06 22:31	buy	55	0.01	105.200	0.000	0.000		
110	2020.03.06 22:32	close	55	0.01	105.130	0.000	0.000	-70.00	100000142.00
111	2020.04.03 21:31	sell	56	0.01	108.366	0.000	0.000		
112	2020.04.03 21:31	close	56	0.01	108.436	0.000	0.000	-70.00	100000072.00
113	2020.05.01 21:31	sell	57	0.01	106.701	0.000	0.000		
114	2020.05.01 21:40	close	57	0.01	106.625	0.000	0.000	76.00	100000148.00
115	2020.06.05 21:31	buy	58	0.01	109.488	0.000	0.000		
116	2020.06.05 21:31	close	58	0.01	109.418	0.000	0.000	-70.00	100000078.00
117	2020.07.03 21:31	sell	59	0.01	107.520	0.000	0.000		
118	2020.07.04 00:00	close	59	0.01	107.537	0.000	0.000	-17.00	100000061.00
119	2020.08.07 21:31	buy	60	0.01	105.833	0.000	0.000		
120	2020.08.07 21:32	close	60	0.01	105.763	0.000	0.000	-70.00	99999991.00
121	2020.09.04 21:31	buy	61	0.01	106.315	0.000	0.000		
122	2020.09.04 21:32	close	61	0.01	106.245	0.000	0.000	-70.00	99999921.00
123	2020.10.02 21:31	sell	62	0.01	105.163	0.000	0.000		
124	2020.10.02 21:36	close	62	0.01	105.233	0.000	0.000	-70.00	99999851.00
125	2020.11.06 22:31	buy	63	0.01	103.389	0.000	0.000		
126	2020.11.06 22:33	close	63	0.01	103.465	0.000	0.000	76.00	99999927.00
127	2020.12.04 22:31	sell	64	0.01	103.916	0.000	0.000		
128	2020.12.04 22:40	close	64	0.01	103.840	0.000	0.000	76.00	100000003.00
129	2021.02.05 22:31	sell	65	0.01	105.584	0.000	0.000		
130	2021.02.05 22:32	close	65	0.01	105.654	0.000	0.000	-70.00	99999933.00
131	2021.03.05 22:31	buy	66	0.01	108.499	0.000	0.000		
132	2021.03.05 22:32	close	66	0.01	108.575	0.000	0.000	76.00	100000009.00
133	2021.04.02 21:31	buy	67	0.01	110.564	0.000	0.000		
134	2021.04.02 22:04	close	67	0.01	110.641	0.000	0.000	77.00	100000086.00
135	2021.05.07 21:31	sell	68	0.01	108.805	0.000	0.000		
136	2021.05.07 21:31	close	68	0.01	108.730	0.000	0.000	75.00	100000161.00
137	2021.06.04 21:31	sell	69	0.01	109.792	0.000	0.000		
138	2021.06.04 21:31	close	69	0.01	109.862	0.000	0.000	-70.00	100000091.00
139	2021.07.02 21:31	buy	70	0.01	111.546	0.000	0.000		
140	2021.07.02 21:32	close	70	0.01	111.476	0.000	0.000	-70.00	100000021.00
141	2021.08.06 21:31	buy	71	0.01	110.036	0.000	0.000		
142	2021.08.06 21:31	close	71	0.01	109.966	0.000	0.000	-70.00	99999951.00
143	2021.09.03 21:31	sell	72	0.01	109.675	0.000	0.000		
144	2021.09.03 21:34	close	72	0.01	109.745	0.000	0.000	-70.00	99999881.00
145	2021.10.01 21:31	sell	73	0.01	111.129	0.000	0.000		
146	2021.10.01 21:42	close	73	0.01	111.054	0.000	0.000	75.00	99999956.00
147	2021.11.05 21:31	buy	74	0.01	113.986	0.000	0.000		
148	2021.11.05 21:37	close	74	0.01	113.916	0.000	0.000	-70.00	99999886.00
149	2021.12.03 22:31	sell	75	0.01	113.036	0.000	0.000		
150	2021.12.03 22:31	close	75	0.01	113.106	0.000	0.000	-70.00	99999816.00
151	2022.01.07 22:31	sell	76	0.01	115.774	0.000	0.000		
152	2022.01.07 22:31	close	76	0.01	115.844	0.000	0.000	-70.00	99999746.00
153	2022.02.04 22:31	buy	77	0.01	115.227	0.000	0.000		
154	2022.02.04 22:34	close	77	0.01	115.302	0.000	0.000	75.00	99999821.00
155	2022.03.04 22:31	sell	78	0.01	115.389	0.000	0.000		
156	2022.03.04 22:34	close	78	0.01	115.313	0.000	0.000	76.00	99999897.00
157	2022.04.01 21:31	buy	79	0.01	122.627	0.000	0.000		
158	2022.04.01 21:31	close	79	0.01	122.703	0.000	0.000	76.00	99999973.00

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159	2022.05.06 21:31	sell	80	0.01	130.206	0.000	0.000		
160	2022.05.06 21:31	close	80	0.01	130.276	0.000	0.000	-70.00	99999903.00
161	2022.06.03 21:31	buy	81	0.01	130.255	0.000	0.000		
162	2022.06.03 21:31	close	81	0.01	130.330	0.000	0.000	75.00	99999978.00
163	2022.07.01 21:31	buy	82	0.01	135.231	0.000	0.000		
164	2022.07.01 21:37	close	82	0.01	135.306	0.000	0.000	75.00	100000053.00