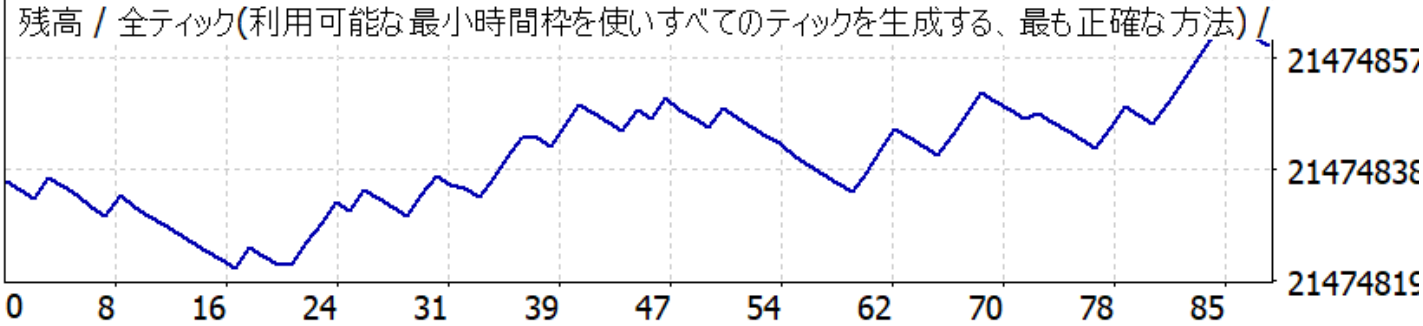


Strategy Tester Report

1_usjp_5rsi

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; a1_profit=360; a1_loss=150; a1_min_lots_mode=1; a1_continue_loss=3; a1_entry_interval=100000; rsi_low_point=25; rsi_high_point=75; long_timeframe=15; short_timeframe=5;			
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	2352.20	総利益	10844.80	総損失 -8492.60
プロフィットファクタ	1.28	期待利得	26.73	
絶対ドローダウン	1530.60	最大ドローダウン	1870.60 (0.00%)	相対ドローダウン 0.00% (1870.60)
総取引数	88	売りポジション(勝率%)	44 (34.09%)	買いポジション(勝率%) 44 (40.91%)
		勝率(%)	33 (37.50%)	負け率(%) 55 (62.50%)
	最大	勝トレード	372.60	敗トレード -238.80
	平均	勝トレード	328.63	敗トレード -154.41
	最大	連勝(金額)	5 (1804.20)	連敗(金額) 9 (-1441.00)
	最大	連勝(トレード数)	1804.20 (5)	連敗(トレード数) -1441.00 (9)
	平均	連勝	2	連敗 3



#	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	2017.08.16 17:00	buy	1	0.01	110.882	0.000	0.000		
2	2017.08.16 21:30	close	1	0.01	110.732	0.000	0.000	-150.00	2147483497.00
3	2017.08.30 16:00	buy	2	0.01	110.091	0.000	0.000		
4	2017.08.30 16:57	close	2	0.01	109.941	0.000	0.000	-150.00	2147483347.00
5	2017.09.11 22:00	buy	3	0.01	108.741	0.000	0.000		
6	2017.09.12 00:53	close	3	0.01	109.101	0.000	0.000	364.20	2147483711.20
7	2017.09.15 19:00	buy	4	0.01	111.229	0.000	0.000		
8	2017.09.15 21:15	close	4	0.01	111.079	0.000	0.000	-150.00	2147483561.20
9	2017.09.27 18:00	buy	5	0.01	112.913	0.000	0.000		
10	2017.09.27 23:37	close	5	0.01	112.763	0.000	0.000	-150.00	2147483411.20
11	2017.12.13 23:00	sell	6	0.01	113.061	0.000	0.000		
12	2017.12.14 00:31	close	6	0.01	113.212	0.000	0.000	-217.60	2147483193.60
13	2017.12.21 17:00	buy	7	0.01	113.583	0.000	0.000		
14	2017.12.21 19:24	close	7	0.01	113.432	0.000	0.000	-151.00	2147483042.60
15	2018.01.04 23:00	buy	8	0.01	112.840	0.000	0.000		
16	2018.01.05 17:18	close	8	0.01	113.200	0.000	0.000	364.20	2147483406.80
17	2018.03.21 18:00	sell	9	0.01	106.317	0.000	0.000		
18	2018.03.22 03:01	close	9	0.01	106.468	0.000	0.000	-217.60	2147483189.20
19	2018.03.22 22:00	sell	10	0.01	105.408	0.000	0.000		
20	2018.03.22 22:51	close	10	0.01	105.558	0.000	0.000	-150.00	2147483039.20
21	2018.04.12 23:00	buy	11	0.01	107.384	0.000	0.000		
22	2018.04.13 01:58	close	11	0.01	107.234	0.000	0.000	-145.80	2147482893.40

23	2018.05.04 22:00	sell	12	0.01	108.806	0.000	0.000		
24	2018.05.04 22:05	close	12	0.01	108.956	0.000	0.000	-150.00	2147482743.40
25	2018.05.21 15:00	buy	13	0.01	111.319	0.000	0.000		
26	2018.05.21 22:38	close	13	0.01	111.169	0.000	0.000	-150.00	2147482593.40
27	2018.05.23 19:00	sell	14	0.01	109.598	0.000	0.000		
28	2018.05.23 19:24	close	14	0.01	109.748	0.000	0.000	-150.00	2147482443.40
29	2018.08.07 22:00	sell	15	0.01	111.030	0.000	0.000		
30	2018.08.07 22:40	close	15	0.01	111.180	0.000	0.000	-150.00	2147482293.40
31	2018.09.26 16:00	sell	16	0.01	112.857	0.000	0.000		
32	2018.09.26 20:59	close	16	0.01	113.007	0.000	0.000	-150.00	2147482143.40
33	2018.10.04 22:00	sell	17	0.01	114.132	0.000	0.000		
34	2018.10.04 23:22	close	17	0.01	113.772	0.000	0.000	360.00	2147482503.40
35	2018.10.29 21:00	buy	18	0.01	112.383	0.000	0.000		
36	2018.10.30 04:32	close	18	0.01	112.233	0.000	0.000	-145.80	2147482357.60
37	2018.11.21 20:00	buy	19	0.01	113.132	0.000	0.000		
38	2018.11.21 20:48	close	19	0.01	112.982	0.000	0.000	-150.00	2147482207.60
39	2018.11.23 15:00	sell	20	0.01	112.847	0.000	0.000		
40	2018.11.24 00:00	close	20	0.01	112.811	0.000	0.000	36.00	2147482243.60
41	2018.12.20 15:00	sell	21	0.01	112.078	0.000	0.000		
42	2018.12.20 18:49	close	21	0.01	111.718	0.000	0.000	360.00	2147482603.60
43	2018.12.31 18:00	sell	22	0.01	110.087	0.000	0.000		
44	2019.01.01 00:56	close	22	0.01	109.727	0.000	0.000	337.80	2147482941.40
45	2019.01.02 16:00	sell	23	0.01	109.256	0.000	0.000		
46	2019.01.02 18:06	close	23	0.01	108.896	0.000	0.000	360.00	2147483301.40
47	2019.03.08 23:00	sell	24	0.01	110.950	0.000	0.000		
48	2019.03.08 23:50	close	24	0.01	111.100	0.000	0.000	-150.00	2147483151.40
49	2019.04.11 23:00	buy	25	0.01	111.343	0.000	0.000		
50	2019.04.12 09:19	close	25	0.01	111.703	0.000	0.000	364.20	2147483515.60
51	2019.05.13 22:00	sell	26	0.01	109.135	0.000	0.000		
52	2019.05.14 02:38	close	26	0.01	109.285	0.000	0.000	-172.20	2147483343.40
53	2019.05.15 19:00	sell	27	0.01	109.342	0.000	0.000		
54	2019.05.15 23:13	close	27	0.01	109.492	0.000	0.000	-150.00	2147483193.40
55	2019.06.07 22:00	sell	28	0.01	107.989	0.000	0.000		
56	2019.06.07 22:38	close	28	0.01	108.139	0.000	0.000	-150.00	2147483043.40
57	2019.07.05 16:00	buy	29	0.01	107.946	0.000	0.000		
58	2019.07.05 21:30	close	29	0.01	108.307	0.000	0.000	361.00	2147483404.40
59	2019.08.01 23:00	sell	30	0.01	108.501	0.000	0.000		
60	2019.08.02 01:45	close	30	0.01	108.141	0.000	0.000	337.80	2147483742.20
61	2019.08.14 21:00	sell	31	0.01	105.863	0.000	0.000		
62	2019.08.14 21:58	close	31	0.01	106.013	0.000	0.000	-150.00	2147483592.20
63	2019.09.06 23:00	sell	32	0.01	106.717	0.000	0.000		
64	2019.09.07 00:00	close	32	0.01	106.782	0.000	0.000	-65.00	2147483527.20
65	2019.09.19 13:00	sell	33	0.01	107.859	0.000	0.000		
66	2019.09.19 15:55	close	33	0.01	108.009	0.000	0.000	-150.00	2147483377.20
67	2019.10.31 19:00	sell	34	0.01	108.298	0.000	0.000		
68	2019.11.01 02:31	close	34	0.01	107.938	0.000	0.000	337.80	2147483715.00
69	2019.11.07 17:00	buy	35	0.01	108.972	0.000	0.000		
70	2019.11.08 00:51	close	35	0.01	109.333	0.000	0.000	365.20	2147484080.20
71	2019.11.18 23:00	sell	36	0.01	108.786	0.000	0.000		
72	2019.11.20 08:07	close	36	0.01	108.426	0.000	0.000	315.60	2147484395.80
73	2019.12.06 23:00	buy	37	0.01	108.838	0.000	0.000		
74	2019.12.07 00:00	close	37	0.01	108.844	0.000	0.000	6.00	2147484401.80
75	2020.02.12 18:00	buy	38	0.01	110.117	0.000	0.000		
76	2020.02.12 18:34	close	38	0.01	109.967	0.000	0.000	-150.00	2147484251.80
77	2020.02.19 23:00	buy	39	0.01	110.665	0.000	0.000		
78	2020.02.20 01:15	close	39	0.01	111.025	0.000	0.000	372.60	2147484624.40
79	2020.02.28 13:00	sell	40	0.01	109.143	0.000	0.000		
80	2020.02.28 17:35	close	40	0.01	108.783	0.000	0.000	360.00	2147484984.40
81	2020.03.09 23:00	sell	41	0.01	102.448	0.000	0.000		
82	2020.03.10 00:48	close	41	0.01	102.598	0.000	0.000	-172.20	2147484812.20
83	2020.04.15 18:00	buy	42	0.01	107.459	0.000	0.000		
84	2020.04.15 19:09	close	42	0.01	107.309	0.000	0.000	-150.00	2147484662.20
85	2020.04.27 16:00	sell	43	0.01	107.144	0.000	0.000		

86	2020.04.27 23:11	close	43	0.01	107.294	0.000	0.000	-150.00	2147484512.20
87	2020.06.02 22:00	buy	44	0.01	108.315	0.000	0.000		
88	2020.06.03 01:25	close	44	0.01	108.676	0.000	0.000	365.20	2147484877.40
89	2020.07.07 19:00	buy	45	0.01	107.745	0.000	0.000		
90	2020.07.07 23:05	close	45	0.01	107.595	0.000	0.000	-150.00	2147484727.40
91	2020.07.13 18:00	buy	46	0.01	107.071	0.000	0.000		
92	2020.07.14 21:30	close	46	0.01	107.432	0.000	0.000	365.20	2147485092.60
93	2020.07.15 22:00	sell	47	0.01	106.816	0.000	0.000		
94	2020.07.16 01:14	close	47	0.01	106.966	0.000	0.000	-216.60	2147484876.00
95	2020.07.24 17:00	sell	48	0.01	106.216	0.000	0.000		
96	2020.07.24 17:36	close	48	0.01	106.366	0.000	0.000	-150.00	2147484726.00
97	2020.07.31 12:00	sell	49	0.01	104.257	0.000	0.000		
98	2020.07.31 12:22	close	49	0.01	104.407	0.000	0.000	-150.00	2147484576.00
99	2020.08.18 16:00	sell	50	0.01	105.524	0.000	0.000		
100	2020.08.19 09:04	close	50	0.01	105.164	0.000	0.000	337.80	2147484913.80
101	2020.08.25 18:00	buy	51	0.01	106.342	0.000	0.000		
102	2020.08.26 17:35	close	51	0.01	106.192	0.000	0.000	-145.80	2147484768.00
103	2020.09.08 22:00	sell	52	0.01	105.987	0.000	0.000		
104	2020.09.09 19:02	close	52	0.01	106.138	0.000	0.000	-173.20	2147484594.80
105	2020.10.02 15:00	sell	53	0.01	105.092	0.000	0.000		
106	2020.10.02 16:27	close	53	0.01	105.242	0.000	0.000	-150.00	2147484444.80
107	2020.10.07 17:00	buy	54	0.01	105.870	0.000	0.000		
108	2020.10.09 23:00	close	54	0.01	105.720	0.000	0.000	-133.20	2147484311.60
109	2020.10.14 22:00	sell	55	0.01	105.232	0.000	0.000		
110	2020.10.16 00:56	close	55	0.01	105.382	0.000	0.000	-238.80	2147484072.80
111	2020.10.20 21:00	buy	56	0.01	105.687	0.000	0.000		
112	2020.10.20 23:49	close	56	0.01	105.537	0.000	0.000	-150.00	2147483922.80
113	2020.10.28 14:00	sell	57	0.01	104.242	0.000	0.000		
114	2020.10.28 21:38	close	57	0.01	104.392	0.000	0.000	-150.00	2147483772.80
115	2020.10.30 15:00	sell	58	0.01	104.224	0.000	0.000		
116	2020.10.30 16:05	close	58	0.01	104.374	0.000	0.000	-150.00	2147483622.80
117	2020.11.02 18:00	buy	59	0.01	104.923	0.000	0.000		
118	2020.11.02 19:09	close	59	0.01	104.773	0.000	0.000	-150.00	2147483472.80
119	2021.02.09 14:00	sell	60	0.01	104.877	0.000	0.000		
120	2021.02.10 00:47	close	60	0.01	104.516	0.000	0.000	338.80	2147483811.60
121	2021.02.24 19:00	buy	61	0.01	105.783	0.000	0.000		
122	2021.02.25 18:01	close	61	0.01	106.143	0.000	0.000	372.60	2147484184.20
123	2021.03.04 18:00	buy	62	0.01	107.295	0.000	0.000		
124	2021.03.05 02:10	close	62	0.01	107.655	0.000	0.000	364.20	2147484548.40
125	2021.04.08 22:00	sell	63	0.01	109.077	0.000	0.000		
126	2021.04.08 23:40	close	63	0.01	109.227	0.000	0.000	-150.00	2147484398.40
127	2021.04.13 12:00	buy	64	0.01	109.639	0.000	0.000		
128	2021.04.13 16:31	close	64	0.01	109.489	0.000	0.000	-150.00	2147484248.40
129	2021.04.19 18:00	sell	65	0.01	108.081	0.000	0.000		
130	2021.04.19 22:19	close	65	0.01	108.231	0.000	0.000	-150.00	2147484098.40
131	2021.05.12 22:00	buy	66	0.01	109.009	0.000	0.000		
132	2021.05.12 23:08	close	66	0.01	109.369	0.000	0.000	360.00	2147484458.40
133	2021.05.27 23:00	buy	67	0.01	109.480	0.000	0.000		
134	2021.05.28 00:51	close	67	0.01	109.840	0.000	0.000	364.20	2147484822.60
135	2021.07.08 15:00	sell	68	0.01	110.278	0.000	0.000		
136	2021.07.08 16:45	close	68	0.01	109.918	0.000	0.000	360.00	2147485182.60
137	2021.07.19 23:00	sell	69	0.01	109.202	0.000	0.000		
138	2021.07.19 23:41	close	69	0.01	109.352	0.000	0.000	-150.00	2147485032.60
139	2021.08.19 12:00	buy	70	0.01	110.159	0.000	0.000		
140	2021.08.19 15:18	close	70	0.01	110.009	0.000	0.000	-150.00	2147484882.60
141	2021.08.26 17:00	buy	71	0.01	110.172	0.000	0.000		
142	2021.08.26 20:19	close	71	0.01	110.022	0.000	0.000	-150.00	2147484732.60
143	2021.09.09 17:00	sell	72	0.01	109.949	0.000	0.000		
144	2021.09.11 00:00	close	72	0.01	109.845	0.000	0.000	81.80	2147484814.40
145	2021.09.28 22:00	buy	73	0.01	111.569	0.000	0.000		
146	2021.09.28 22:30	close	73	0.01	111.419	0.000	0.000	-150.00	2147484664.40
147	2021.10.12 22:00	buy	74	0.01	113.670	0.000	0.000		
148	2021.10.12 22:09	close	74	0.01	113.520	0.000	0.000	-150.00	2147484514.40

149	2021.11.09 13:00	sell	75	0.01	112.842	0.000	0.000		
150	2021.11.09 17:24	close	75	0.01	112.992	0.000	0.000	-150.00	2147484364.40
151	2021.12.22 18:00	buy	76	0.01	114.307	0.000	0.000		
152	2021.12.22 23:04	close	76	0.01	114.156	0.000	0.000	-151.00	2147484213.40
153	2021.12.27 19:00	buy	77	0.01	114.677	0.000	0.000		
154	2021.12.29 20:05	close	77	0.01	115.037	0.000	0.000	368.40	2147484581.80
155	2022.01.04 13:00	buy	78	0.01	115.717	0.000	0.000		
156	2022.01.04 20:26	close	78	0.01	116.077	0.000	0.000	360.00	2147484941.80
157	2022.01.11 23:00	buy	79	0.01	115.618	0.000	0.000		
158	2022.01.12 00:25	close	79	0.01	115.468	0.000	0.000	-145.80	2147484796.00
159	2022.01.14 13:00	sell	80	0.01	113.724	0.000	0.000		
160	2022.01.14 16:18	close	80	0.01	113.874	0.000	0.000	-150.00	2147484646.00
161	2022.01.27 20:00	buy	81	0.01	115.165	0.000	0.000		
162	2022.01.28 16:09	close	81	0.01	115.525	0.000	0.000	364.20	2147485010.20
163	2022.03.11 13:00	buy	82	0.01	116.459	0.000	0.000		
164	2022.03.11 17:14	close	82	0.01	116.819	0.000	0.000	360.00	2147485370.20
165	2022.03.22 14:00	buy	83	0.01	120.385	0.000	0.000		
166	2022.03.22 18:48	close	83	0.01	120.745	0.000	0.000	360.00	2147485730.20
167	2022.03.30 12:00	sell	84	0.01	121.905	0.000	0.000		
168	2022.03.30 12:12	close	84	0.01	121.545	0.000	0.000	360.00	2147486090.20
169	2022.05.11 17:00	sell	85	0.01	129.971	0.000	0.000		
170	2022.05.11 18:14	close	85	0.01	129.611	0.000	0.000	360.00	2147486450.20
171	2022.06.17 12:00	buy	86	0.01	133.709	0.000	0.000		
172	2022.06.17 12:14	close	86	0.01	133.559	0.000	0.000	-150.00	2147486300.20
173	2022.06.28 21:00	buy	87	0.01	136.098	0.000	0.000		
174	2022.06.28 21:09	close	87	0.01	135.947	0.000	0.000	-151.00	2147486149.20
175	2022.07.08 22:00	buy	88	0.01	136.433	0.000	0.000		
176	2022.07.08 22:35	close	88	0.01	136.283	0.000	0.000	-150.00	2147485999.20