Time Series: AUG/AUG-5min.csv

In Sample: 1 years

Out of Sample: 1 months

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Net Equity ¥561,824.96

Net Profit ¥61,824.96

Net Profit To Worst Drawdown 180.47%

Average Loser -0.93%

Average Winner 1.23%

Average Winner To Average Loser 132.38%

Gross Gain ¥161,153.63

Gross Loss (¥99,328.67)

Gross Gain Period ¥429,831.52

Gross Loss Period (¥368,006.56)

Profit Factor 1.62

Profit Factor Period 1.17

Trade Count 45

Long Trade Count 31.0

Short Trade Count 14.0

Average Drawdown (¥13,422.11)

Worst Drawdown (¥34,257.26)

Percent Winners 55.56%

Percent Losers 44.44%

Best Winner 3.73%

Worst Loser -2.45%

Best Winner To Worst Loser 152.38%

Winners Losers Ratio 125.00%

Sharpe Ratio 0.18913

Average RoR 0.2695%

Average Std Dev 1.42%

Avg Bars In Trade 473.13

Avg Bars In Winning Trade 561.84

Avg Bars In Losing Trade 362.25

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Slippage 70

Max Bars Back 10001

Series Date Start 2019-05-22 09:05:00

Series Date End 2023-04-21 15:00:00

Time Series: AUG/AUG-5min.csv

In Sample: 1 years

Out of Sample: 2 months

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Net Equity ¥515,020.47

Net Profit ¥15,020.47

Net Profit To Worst Drawdown 40.27%

Average Loser -1.39%

Average Winner 1.67%

Average Winner To Average Loser 120.60%

Gross Gain ¥148,444.61

Gross Loss (¥133,424.14)

Gross Gain Period ¥478,340.00

Gross Loss Period (¥463,319.53)

Profit Factor 1.11

Profit Factor Period 1.03

Trade Count 37

Long Trade Count 23.0

Short Trade Count 14.0

Average Drawdown (¥19,481.44)

Worst Drawdown (¥37,302.66)

Percent Winners 48.65%

Percent Losers 51.35%

Best Winner 6.53%

Worst Loser -3.55%

Best Winner To Worst Loser 183.81%

Winners Losers Ratio 94.74%

Sharpe Ratio 0.05131

Average RoR 0.1014%

Average Std Dev 1.98%

Avg Bars In Trade 679.51

Avg Bars In Winning Trade 958.94

Avg Bars In Losing Trade 414.79

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Slippage 70

Max Bars Back 10001

Series Date Start 2019-06-24 09:05:00

Series Date End 2023-04-21 15:00:00

Time Series: AUG/AUG-5min.csv

In Sample: 1 years

Out of Sample: 3 months

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Net Equity ¥574,024.74

Net Profit ¥74,024.74

Net Profit To Worst Drawdown 250.23%

Average Loser -1.13%

Average Winner 1.81%

Average Winner To Average Loser 160.38%

Gross Gain ¥152,432.38

Gross Loss (¥78,407.64)

Gross Gain Period ¥526,770.00

Gross Loss Period (¥452,745.26)

Profit Factor 1.94

Profit Factor Period 1.16

Trade Count 29

Long Trade Count 17.0

Short Trade Count 12.0

Average Drawdown (¥13,713.23)

Worst Drawdown (¥29,582.66)

Percent Winners 55.17%

Percent Losers 44.83%

Best Winner 4.00%

Worst Loser -2.42%

Best Winner To Worst Loser 165.00%

Winners Losers Ratio 123.08%

Sharpe Ratio 0.27597

Average RoR 0.4930%

Average Std Dev 1.79%

Avg Bars In Trade 896.1

Avg Bars In Winning Trade 1344.94

Avg Bars In Losing Trade 343.69

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Slippage 70

Max Bars Back 10001

Series Date Start 2019-07-22 09:05:00

Series Date End 2023-04-21 15:00:00

Time Series: AUG/AUG-5min.csv

In Sample: 2 years

Out of Sample: 1 months

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Net Equity ¥463,110.08

Net Profit ¥-36,889.92

Net Profit To Worst Drawdown -41.73%

Average Loser -1.25%

Average Winner 1.48%

Average Winner To Average Loser 118.28%

Gross Gain ¥92,726.62

Gross Loss (¥129,616.54)

Gross Gain Period ¥257,485.00

Gross Loss Period (¥294,374.92)

Profit Factor 0.72

Profit Factor Period 0.87

Trade Count 34

Long Trade Count 21.0

Short Trade Count 13.0

Average Drawdown (¥51,817.10)

Worst Drawdown (¥88,410.12)

Percent Winners 38.24%

Percent Losers 61.76%

Best Winner 6.31%

Worst Loser -4.04%

Best Winner To Worst Loser 156.24%

Winners Losers Ratio 61.90%

Sharpe Ratio -0.10912

Average RoR -0.2073%

Average Std Dev 1.90%

Avg Bars In Trade 434.53

Avg Bars In Winning Trade 635.92

Avg Bars In Losing Trade 309.86

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Slippage 70

Max Bars Back 10001

Series Date Start 2020-05-22 09:05:00

Series Date End 2023-04-21 15:00:00

Time Series: AUG/AUG-5min.csv

In Sample: 2 years

Out of Sample: 2 months

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Net Equity ¥441,656.58

Net Profit ¥-58,343.42

Net Profit To Worst Drawdown -56.17%

Average Loser -1.31%

Average Winner 1.60%

Average Winner To Average Loser 122.23%

Gross Gain ¥69,663.32

Gross Loss (¥128,006.74)

Gross Gain Period ¥263,560.00

Gross Loss Period (¥321,903.42)

Profit Factor 0.54

Profit Factor Period 0.82

Trade Count 29

Long Trade Count 18.0

Short Trade Count 11.0

Average Drawdown (¥55,443.52)

Worst Drawdown (¥103,875.12)

Percent Winners 31.03%

Percent Losers 68.97%

Best Winner 6.39%

Worst Loser -3.99%

Best Winner To Worst Loser 160.22%

Winners Losers Ratio 45.00%

Sharpe Ratio -0.21344

Average RoR -0.4065%

Average Std Dev 1.90%

Avg Bars In Trade 512.48

Avg Bars In Winning Trade 824.11

Avg Bars In Losing Trade 372.25

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Slippage 70

Max Bars Back 10001

Series Date Start 2020-06-22 09:05:00

Series Date End 2023-04-21 15:00:00

Time Series: AUG/AUG-5min.csv

In Sample: 2 years

Out of Sample: 3 months

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Net Equity ¥490,532.68

Net Profit ¥-9,467.32

Net Profit To Worst Drawdown -12.48%

Average Loser -1.53%

Average Winner 2.23%

Average Winner To Average Loser 145.90%

Gross Gain ¥98,807.98

Gross Loss (¥108,275.30)

Gross Gain Period ¥307,840.00

Gross Loss Period (¥317,307.32)

Profit Factor 0.91

Profit Factor Period 0.97

Trade Count 23

Long Trade Count 14.0

Short Trade Count 9.0

Average Drawdown (¥48,904.42)

Worst Drawdown (¥75,862.52)

Percent Winners 39.13%

Percent Losers 60.87%

Best Winner 6.20%

Worst Loser -3.48%

Best Winner To Worst Loser 178.24%

Winners Losers Ratio 64.29%

Sharpe Ratio -0.02543

Average RoR -0.0577%

Average Std Dev 2.27%

Avg Bars In Trade 656.96

Avg Bars In Winning Trade 969.89

Avg Bars In Losing Trade 455.79

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Slippage 70

Max Bars Back 10001

Series Date Start 2020-07-22 09:05:00

Series Date End 2023-04-21 15:00:00