EAポートフォリオ　mbzs

As of 08/25/2016

顧問契約・手続き等に関するお問合せ
株式会社トリロジー・サポートデスク
info@trgy.co.jp +81(0)6-6356-4045

MetaTrader 4

■W2C-EAポートフォリオ運用について

開発者：　株式会社トリロジー
URL　：　http://www.trgy.co.jp/

■要約

・2005年～2015年の11年間のバックテストに裏付けられたEA群
・リスクコントロールに重点を置いた設計方針
・4種類のEAに多通貨ペアでポートフォリオ運用を行う
・本レポート内成績は、最大レバレッジ2.4倍（平均1倍程度）で取得
・検証期間（11年）から導かれる最大のスタートロット（≒最大リスク）は、原資1万ドルに対して各EA0.1lot　合計2.4lot
・勝率は平均38%、利大損小ロジック採用
・エントリーに加え、イグジットにもエッヂを効かせたロジック
・バックテストとフォワード成績の差の抑制が最大の特長

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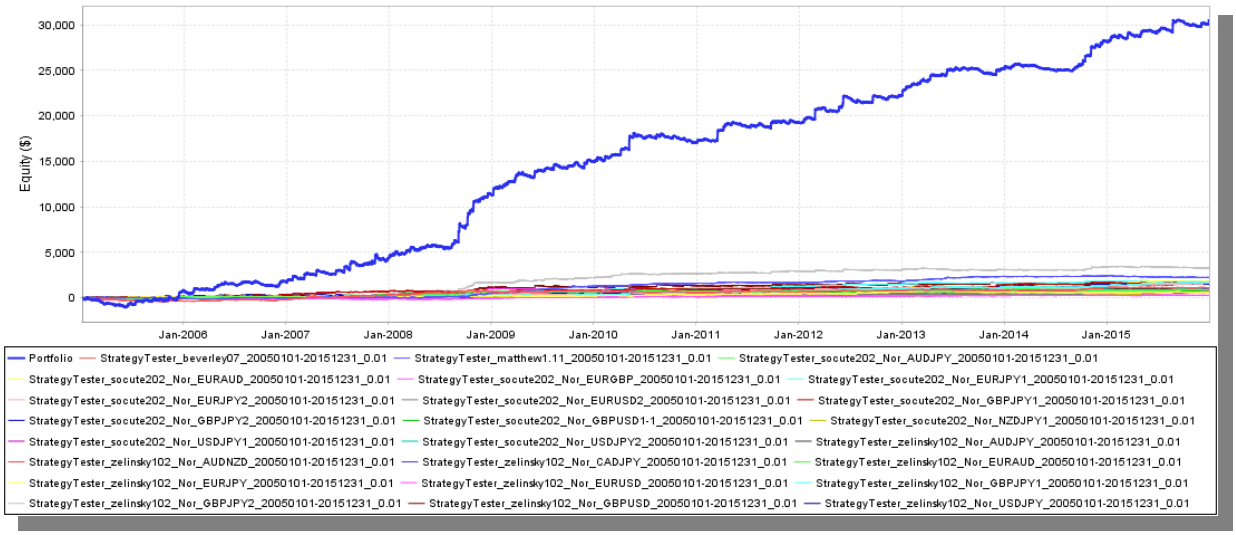
■ 2005-2015

使用EA

W2C-Matthew , W2C-Beverley , W2C-Zelinsky , W2C-Socute

収益曲線

下図参照



成績詳細

下表、下図参照

TOTAL PROFIT	# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
$ 30472.91	29104	0	1.29	28.24	37.91 %
PROFIT IN PIPS 313550.8 PIPS	**DRAWDOWN**	**% DRAWDOWN**	**DAILY AVG PROFIT**	**MTHLY AVG PROFIT**	**AVERAGE TRADE**
YRLY AVG PROFIT $ 2770.2	$ 1078.94	0.45 %	$ 7.59	$ 230.86	$ 8.22
YRLY AVG % RET 1.15 %					
CAGR 1.09 %					

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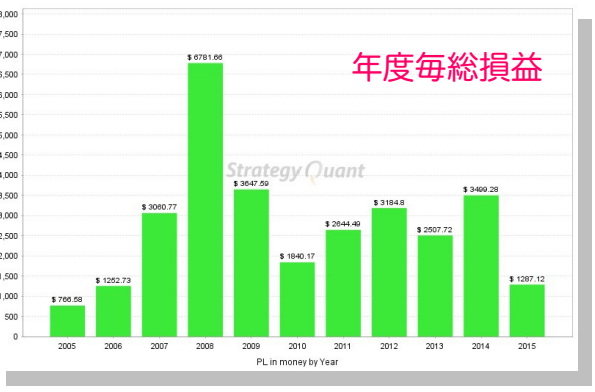

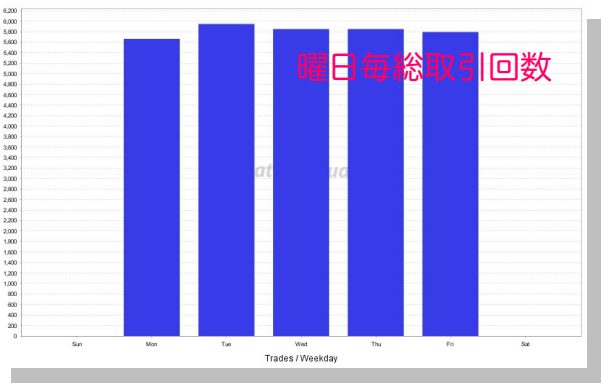

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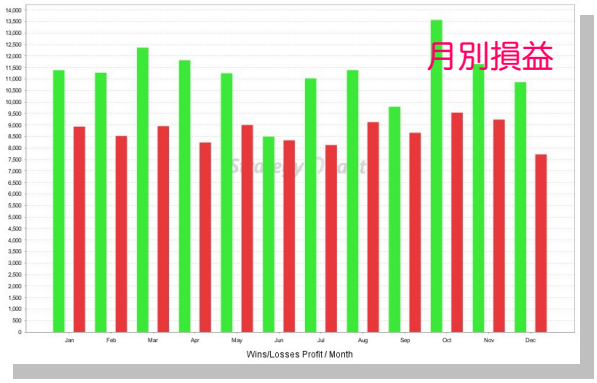

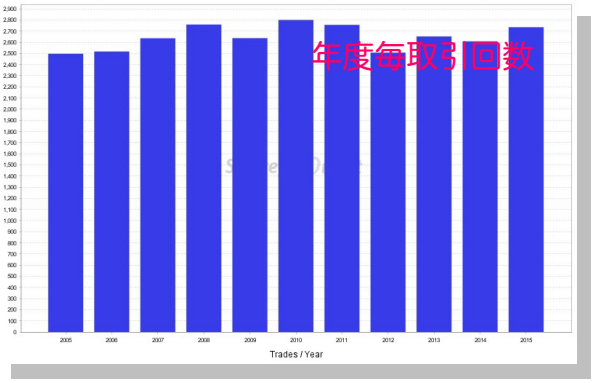

各EA成績
下表参照

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit
S1	StrategyTester_matthew1.11_20050101-20151231_0.01	9.26	43.73 %	$ 242.21	2.19 %	$ 204.01	$ 17
S2	StrategyTester_beverley07_20050101-20151231_0.01	2.46	41.74 %	$ 444.99	4.43 %	$ 99.43	$ 8.29
S3	StrategyTester_zelinsky102_Nor_AUDJPY_20050101-20151231_0.01	4.02	29.49 %	$ 223.49	2.19 %	$ 82.21	$ 6.85
S4	StrategyTester_zelinsky102_Nor_AUDNZD_20050101-20151231_0.01	5.61	25.45 %	$ 97.65	0.95 %	$ 64.53	$ 5.37
S5	StrategyTester_zelinsky102_Nor_CADJPY_20050101-20151231_0.01	4.6	34.99 %	$ 233.51	2.12 %	$ 126.25	$ 10.52
S6	StrategyTester_zelinsky102_Nor_EURAUD_20050101-20151231_0.01	2.89	24.87 %	$ 338.06	3.19 %	$ 88.85	$ 7.4
S7	StrategyTester_zelinsky102_Nor_EURJPY_20050101-20151231_0.01	7.67	34.3 %	$ 243.46	2.24 %	$ 172.29	$ 14.37
S8	StrategyTester_zelinsky102_Nor_EURUSD_20050101-20151231_0.01	5.65	27.12 %	$ 285.44	2.59 %	$ 146.51	$ 12.21
S9	StrategyTester_zelinsky102_Nor_GBPJPY1_20050101-20151231_0.01	18.72	40.66 %	$ 99.21	0.98 %	$ 178.58	$ 14.86
S10	StrategyTester_zelinsky102_Nor_GBPJPY2_20050101-20151231_0.01	14.2	27.2 %	$ 238.01	2.37 %	$ 307.26	$ 25.6
S11	StrategyTester_zelinsky102_Nor_GBPUSD_20050101-20151231_0.01	7.71	21.03 %	$ 214.94	1.9 %	$ 150.77	$ 12.56
S12	StrategyTester_zelinsky102_Nor_USDJPY_20050101-20151231_0.01	5.59	35.98 %	$ 165.85	1.58 %	$ 84.23	$ 7.02
S13	StrategyTester_socute202_Nor_AUDJPY_20050101-20151231_0.01	5.49	12.93 %	$ 160.63	1.48 %	$ 83.5	$ 6.95
S14	StrategyTester_socute202_Nor_EURAUD_20050101-20151231_0.01	3.93	38.69 %	$ 146.72	1.37 %	$ 52.45	$ 4.37
S15	StrategyTester_socute202_Nor_EURGBP_20050101-20151231_0.01	1.61	45.19 %	$ 170.15	1.7 %	$ 24.87	$ 2.07
S16	StrategyTester_socute202_Nor_EURJPY1_20050101-20151231_0.01	9.38	39.88 %	$ 185.52	1.81 %	$ 158.22	$ 13.19
S17	StrategyTester_socute202_Nor_EURJPY2_20050101-20151231_0.01	11.19	37.1 %	$ 145.1	1.41 %	$ 147.65	$ 12.3
S18	StrategyTester_socute202_Nor_EURUSD2_20050101-20151231_0.01	3.3	25 %	$ 223.47	2.15 %	$ 66.9	$ 5.58
S19	StrategyTester_socute202_Nor_GBPJPY1_20050101-20151231_0.01	7.55	31.33 %	$ 225.36	2.07 %	$ 155.83	$ 12.99
S20	StrategyTester_socute202_Nor_GBPJPY2_20050101-20151231_0.01	7.67	46.04 %	$ 204.06	1.89 %	$ 142.19	$ 11.85
S21	StrategyTester_socute202_Nor_GBPUSD1-1_20050101-20151231_0.01	3.27	50.32 %	$ 224.25	2.07 %	$ 66.65	$ 5.56
S22	StrategyTester_socute202_Nor_NZDJPY1_20050101-20151231_0.01	4.18	23.03 %	$ 154.99	1.48 %	$ 79.35	$ 6.61
S23	StrategyTester_socute202_Nor_USDJPY1_20050101-20151231_0.01	3.99	46.06 %	$ 227.33	2.16 %	$ 82.5	$ 6.88
S24	StrategyTester_socute202_Nor_USDJPY2_20050101-20151231_0.01	5.71	37.16 %	$ 166.59	1.57 %	$ 86.49	$ 7.2

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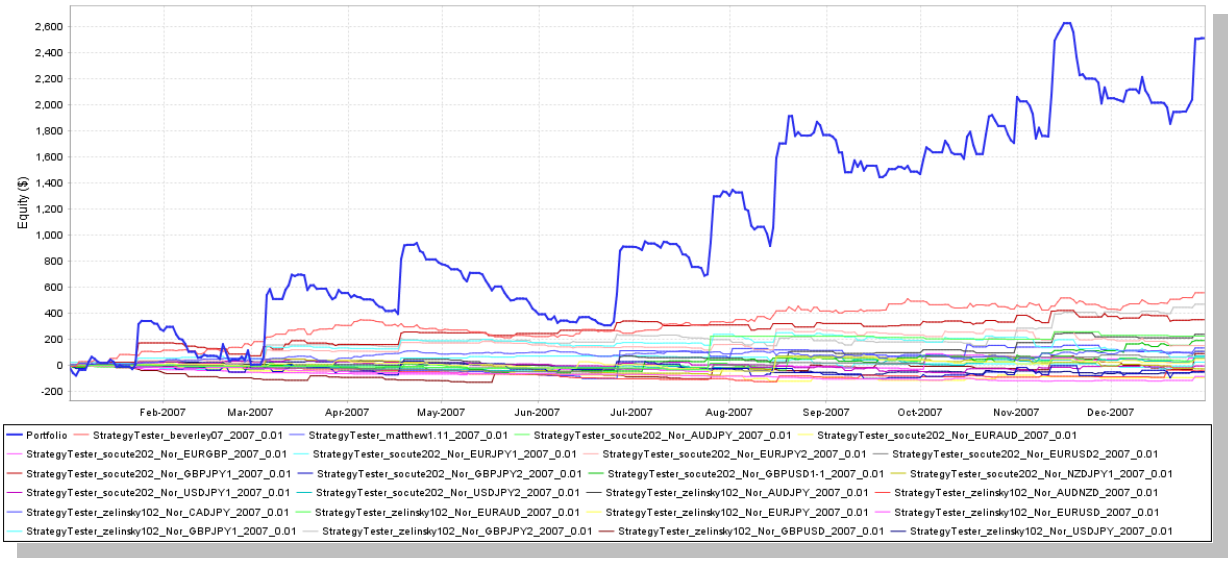
■ 2007

収益曲線



成績詳細

TOTAL PROFIT	
$ 2512.36	
PROFIT IN PIPS	25898.8 PIPS
YRLY AVG PROFIT	$ 2512.32
YRLY AVG % RET	1.05 %
CAGR	1.05 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
2743	0	1.24	3.16	39.25 %
DRAWDOWN	**% DRAWDOWN**	**DAILY AVG PROFIT**	**MTHLY AVG PROFIT**	**AVERAGE TRADE**
$ 795.62	0.33 %	$ 6.9	$ 209.36	$ 8.42

generated by Quant Analyzer

各EA成績

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit
S2	StrategyTester_beverley07_2007_0.01	4.01	46.38 %	$ 138.51	1.34 %	$ 554.86	$ 46.24
S3	StrategyTester_matthew1.11_2007_0.01	1.42	47.52 %	$ 72.33	0.72 %	$ 102.72	$ 8.56
S4	StrategyTester_socute202_Nor_AUDJPY_2007_0.01	5.99	20 %	$ 36.99	0.37 %	$ 221.39	$ 18.45
S5	StrategyTester_socute202_Nor_EURAUD_2007_0.01	0.47	34.41 %	$ 89.45	0.89 %	$ 41.87	$ 3.49
S6	StrategyTester_socute202_Nor_EURGBP_2007_0.01	-0.71	27.96 %	$ 125.63	1.26 %	$ -89.7	$ -7.47
S7	StrategyTester_socute202_Nor_EURJPY1_2007_0.01	0.33	44.44 %	$ 185.5	1.81 %	$ 61.99	$ 5.17
S8	StrategyTester_socute202_Nor_EURJPY2_2007_0.01	1.15	39.78 %	$ 128.95	1.26 %	$ 147.87	$ 12.33
S9	StrategyTester_socute202_Nor_EURUSD2_2007_0.01	1.98	28.26 %	$ 53.1	0.53 %	$ 105.21	$ 8.78
S10	StrategyTester_socute202_Nor_GBPJPY1_2007_0.01	3.48	47.06 %	$ 99.58	0.98 %	$ 346.84	$ 28.92
S11	StrategyTester_socute202_Nor_GBPJPY2_2007_0.01	-0.34	47.67 %	$ 162.77	1.62 %	$ -55.16	$ -4.6
S12	StrategyTester_socute202_Nor_GBPUSD1-1_2007_0.01	2.42	52.21 %	$ 77.3	0.77 %	$ 187.07	$ 15.58
S13	StrategyTester_socute202_Nor_NZDJPY1_2007_0.01	-0.25	18.87 %	$ 122.62	1.22 %	$ -33.38	$ -2.78
S14	StrategyTester_socute202_Nor_USDJPY1_2007_0.01	-0.08	46.61 %	$ 106.87	1.06 %	$ -8.45	$ -0.7
S15	StrategyTester_socute202_Nor_USDJPY2_2007_0.01	1.01	39.25 %	$ 67.94	0.68 %	$ 68.9	$ 5.74
S16	StrategyTester_zelinsky102_Nor_AUDJPY_2007_0.01	3.3	37.74 %	$ 71.22	0.71 %	$ 235.37	$ 19.6
S17	StrategyTester_zelinsky102_Nor_AUDNZD_2007_0.01	-0.32	14.52 %	$ 129.89	1.3 %	$ -41.8	$ -3.48
S18	StrategyTester_zelinsky102_Nor_CADJPY_2007_0.01	1.24	31.91 %	$ 105.26	1.05 %	$ 142.11	$ 11.84
S19	StrategyTester_zelinsky102_Nor_EURAUD_2007_0.01	0.93	31.16 %	$ 60.14	0.6 %	$ 55.82	$ 4.65
S20	StrategyTester_zelinsky102_Nor_EURJPY_2007_0.01	-0.77	30.56 %	$ 127.19	1.27 %	$ -97.45	$ -8.11
S21	StrategyTester_zelinsky102_Nor_EURUSD_2007_0.01	0.69	16.39 %	$ 76.92	0.77 %	$ 52.83	$ 4.41
S22	StrategyTester_zelinsky102_Nor_GBPJPY1_2007_0.01	0.21	37.5 %	$ 99.22	0.99 %	$ 23	$ 1.91
S23	StrategyTester_zelinsky102_Nor_GBPJPY2_2007_0.01	3.44	32.32 %	$ 135.74	1.33 %	$ 466.94	$ 38.9
S24	StrategyTester_zelinsky102_Nor_GBPUSD_2007_0.01	0.65	19.72 %	$ 133.8	1.34 %	$ 87.25	$ 7.27
S25	StrategyTester_zelinsky102_Nor_USDJPY_2007_0.01	-0.48	33.33 %	$ 110.61	1.1 %	$ -52.72	$ -4.39

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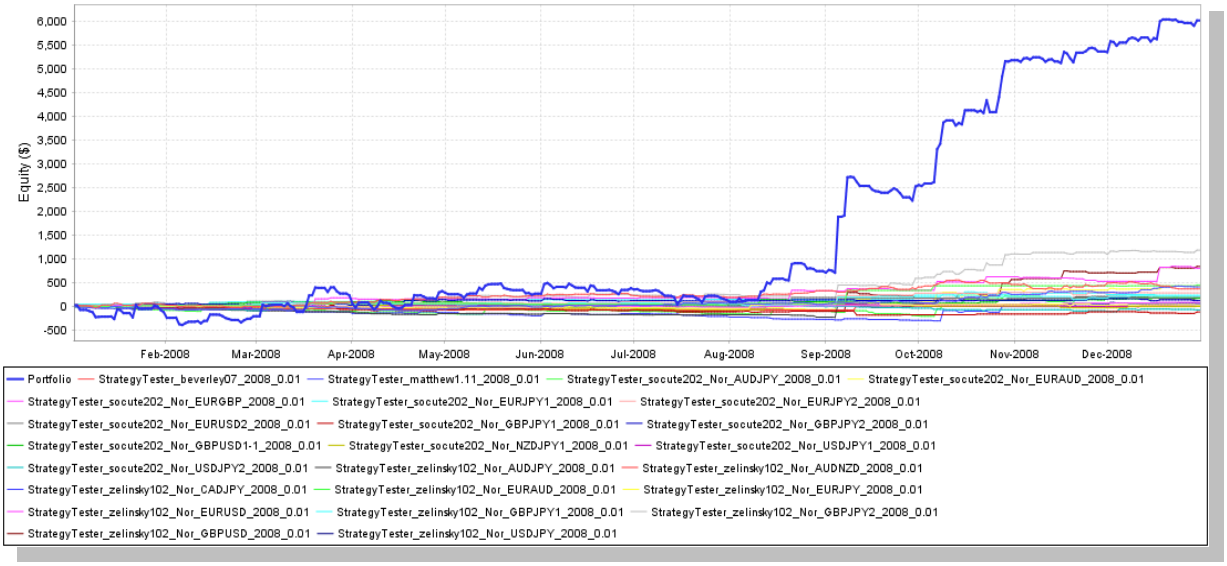
■ 2008

収益曲線



成績詳細

TOTAL PROFIT		# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
$ 6013.89		2782	0	1.44	9.69	42.73 %
PROFIT IN PIPS	60593.9 PIPS	DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
YRLY AVG PROFIT	$ 6013.8	$ 620.64	0.26 %	$ 16.48	$ 501.16	$ 11.88
YRLY AVG % RET	2.51 %					
CAGR	2.51 %					

generated by Quant Analyzer

各EA成績

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit
S2	StrategyTester_beverley07_2008_0.01	1.8	40.75 %	$ 202.62	1.92 %	$ 364.04	$ 30.34
S3	StrategyTester_matthew1.11_2008_0.01	4.3	44.14 %	$ 94.76	0.95 %	$ 407.82	$ 33.99
S4	StrategyTester_socute202_Nor_AUDJPY_2008_0.01	8.85	35.71 %	$ 50.61	0.5 %	$ 489.65	$ 40.73
S5	StrategyTester_socute202_Nor_EURAUD_2008_0.01	0.34	51.32 %	$ 78.56	0.78 %	$ 26.82	$ 2.23
S6	StrategyTester_socute202_Nor_EURGBP_2008_0.01	1.46	48.91 %	$ 54.83	0.55 %	$ 80.17	$ 6.68
S7	StrategyTester_socute202_Nor_EURJPY1_2008_0.01	2.3	51.9 %	$ 94.12	0.92 %	$ 216.06	$ 18.01
S8	StrategyTester_socute202_Nor_EURJPY2_2008_0.01	4.08	50 %	$ 68.72	0.68 %	$ 280.47	$ 23.36
S9	StrategyTester_socute202_Nor_EURUSD2_2008_0.01	3.09	30.77 %	$ 61.9	0.61 %	$ 208.64	$ 17.41
S10	StrategyTester_socute202_Nor_GBPJPY1_2008_0.01	-0.54	43.84 %	$ 223.58	2.23 %	$ -119.83	$ -9.99
S11	StrategyTester_socute202_Nor_GBPJPY2_2008_0.01	0.88	56.52 %	$ 132.51	1.31 %	$ 116.96	$ 9.75
S12	StrategyTester_socute202_Nor_GBPUSD1-1_2008_0.01	1.39	57.41 %	$ 122.4	1.21 %	$ 170.6	$ 14.22
S13	StrategyTester_socute202_Nor_NZDJPY1_2008_0.01	-0.04	27.5 %	$ 117.83	1.17 %	$ -5.14	$ -0.43
S14	StrategyTester_socute202_Nor_USDJPY1_2008_0.01	0.11	53.57 %	$ 85.75	0.85 %	$ 9.57	$ 0.8
S15	StrategyTester_socute202_Nor_USDJPY2_2008_0.01	-0.55	42.06 %	$ 136.57	1.36 %	$ -74.81	$ -6.23
S16	StrategyTester_zelinsky102_Nor_AUDJPY_2008_0.01	0.73	32.81 %	$ 235.96	2.36 %	$ 172.02	$ 14.33
S17	StrategyTester_zelinsky102_Nor_AUDNZD_2008_0.01	-0.03	17.07 %	$ 89.02	0.89 %	$ -2.69	$ -0.22
S18	StrategyTester_zelinsky102_Nor_CADJPY_2008_0.01	0.12	30.38 %	$ 306.48	3.06 %	$ 35.47	$ 2.96
S19	StrategyTester_zelinsky102_Nor_EURAUD_2008_0.01	0.78	27.95 %	$ 210.18	2.1 %	$ 164.86	$ 13.74
S20	StrategyTester_zelinsky102_Nor_EURJPY_2008_0.01	3.85	44.26 %	$ 108.72	1.06 %	$ 418.54	$ 34.86
S21	StrategyTester_zelinsky102_Nor_EURUSD_2008_0.01	7.33	39.73 %	$ 108.94	1.03 %	$ 797.86	$ 66.52
S22	StrategyTester_zelinsky102_Nor_GBPJPY1_2008_0.01	3.3	54.84 %	$ 70	0.68 %	$ 277.27	$ 23.11
S23	StrategyTester_zelinsky102_Nor_GBPJPY2_2008_0.01	13.55	42.02 %	$ 87.22	0.86 %	$ 1181.24	$ 98.47
S24	StrategyTester_zelinsky102_Nor_GBPUSD_2008_0.01	6.65	37.31 %	$ 125.9	1.22 %	$ 836.3	$ 69.73
S25	StrategyTester_zelinsky102_Nor_USDJPY_2008_0.01	1.19	45.45 %	$ 54.7	0.55 %	$ 65.28	$ 5.44

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■ 2009

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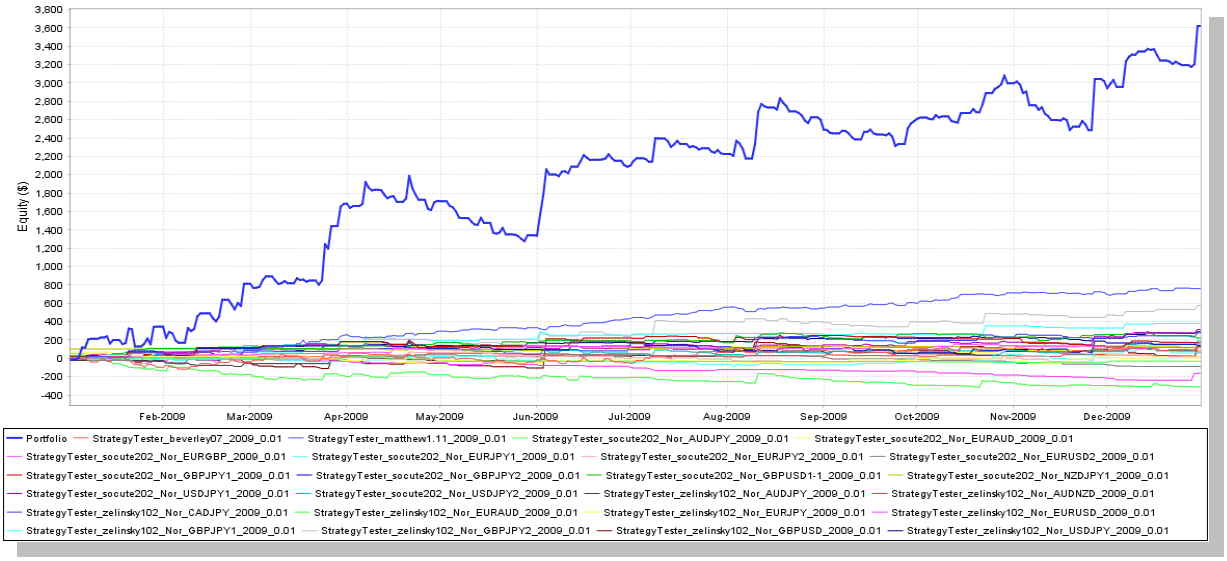

成績詳細

TOTAL PROFIT		# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
$ 3619.42		2652	0	1.3	4.97	43.63 %
PROFIT IN PIPS	34354 PIPS	DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
YRLY AVG PROFIT	$ 3619.42	$ 727.78	0.3 %	$ 9.92	$ 301.62	$ 10.45
YRLY AVG % RET	1.51 %					
CAGR	1.51 %					

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各EA成績

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit
S2	StrategyTester_beverley07_2009_0.01	0.63	37.72 %	$ 127.91	1.28 %	$ 80.09	$ 6.67
S3	StrategyTester_matthew1.11_2009_0.01	14.35	50.62 %	$ 52.92	0.5 %	$ 759.22	$ 63.26
S4	StrategyTester_socute202_Nor_AUDJPY_2009_0.01	-0.45	17.65 %	$ 69.43	0.69 %	$ -42.04	$ -3.5
S5	StrategyTester_socute202_Nor_EURAUD_2009_0.01	0.14	49.23 %	$ 108.9	1.08 %	$ 16.34	$ 1.36
S6	StrategyTester_socute202_Nor_EURGBP_2009_0.01	2.49	61.11 %	$ 45.91	0.45 %	$ 114.48	$ 9.54
S7	StrategyTester_socute202_Nor_EURJPY1_2009_0.01	0.47	53.01 %	$ 124.87	1.24 %	$ 58.17	$ 4.85
S8	StrategyTester_socute202_Nor_EURJPY2_2009_0.01	0.16	51.35 %	$ 120.42	1.2 %	$ 18.94	$ 1.58
S9	StrategyTester_socute202_Nor_EURUSD2_2009_0.01	-0.65	23.08 %	$ 137.41	1.37 %	$ -97.29	$ -8.1
S10	StrategyTester_socute202_Nor_GBPJPY1_2009_0.01	1.31	39.73 %	$ 128.76	1.26 %	$ 168.9	$ 14.08
S11	StrategyTester_socute202_Nor_GBPJPY2_2009_0.01	1.08	50 %	$ 132.19	1.3 %	$ 143.09	$ 11.93
S12	StrategyTester_socute202_Nor_GBPUSD1-1_2009_0.01	2.26	62.11 %	$ 98.51	0.97 %	$ 222.37	$ 18.52
S13	StrategyTester_socute202_Nor_NZDJPY1_2009_0.01	7.28	41.67 %	$ 19.4	0.19 %	$ 169.38	$ 14.12
S14	StrategyTester_socute202_Nor_USDJPY1_2009_0.01	5.04	51.3 %	$ 62.39	0.61 %	$ 314.31	$ 26.18
S15	StrategyTester_socute202_Nor_USDJPY2_2009_0.01	1.41	46.43 %	$ 133.18	1.31 %	$ 187.57	$ 15.63
S16	StrategyTester_zelinsky102_Nor_AUDJPY_2009_0.01	1.47	43.33 %	$ 88.4	0.88 %	$ 129.98	$ 10.83
S17	StrategyTester_zelinsky102_Nor_AUDNZD_2009_0.01	1.84	29.73 %	$ 33.47	0.33 %	$ 67.12	$ 5.6
S18	StrategyTester_zelinsky102_Nor_CADJPY_2009_0.01	3.05	41.89 %	$ 90.89	0.9 %	$ 277.65	$ 23.14
S19	StrategyTester_zelinsky102_Nor_EURAUD_2009_0.01	-0.99	24.38 %	$ 315.14	3.15 %	$ -310.45	$ -25.87
S20	StrategyTester_zelinsky102_Nor_EURJPY_2009_0.01	1.33	40 %	$ 102.64	1.01 %	$ 137.01	$ 11.42
S21	StrategyTester_zelinsky102_Nor_EURUSD_2009_0.01	-0.68	28.3 %	$ 238.52	2.39 %	$ -162.84	$ -13.56
S22	StrategyTester_zelinsky102_Nor_GBPJPY1_2009_0.01	5.31	57.14 %	$ 71.8	0.71 %	$ 381.14	$ 31.76
S23	StrategyTester_zelinsky102_Nor_GBPJPY2_2009_0.01	4.98	41.18 %	$ 115.65	1.15 %	$ 575.4	$ 47.95
S24	StrategyTester_zelinsky102_Nor_GBPUSD_2009_0.01	0.71	25.84 %	$ 193.14	1.89 %	$ 138	$ 11.5
S25	StrategyTester_zelinsky102_Nor_USDJPY_2009_0.01	4.98	43.75 %	$ 58.11	0.58 %	$ 289.34	$ 24.11

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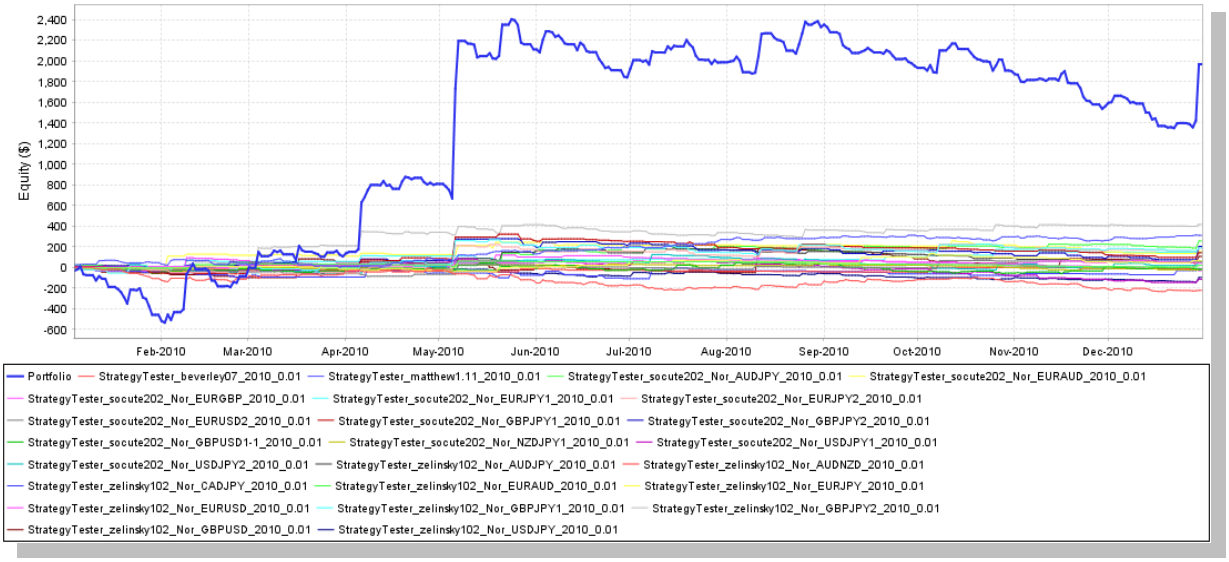
■ 2010

収益曲線



成績詳細

TOTAL PROFIT	
$ 1968.95	
PROFIT IN PIPS	21087.4 PIPS
YRLY AVG PROFIT	$ 1968.95
YRLY AVG % RET	0.82 %
CAGR	0.82 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
2832	0	1.18	1.85	37.42 %
DRAWDOWN	**% DRAWDOWN**	**DAILY AVG PROFIT**	**MTHLY AVG PROFIT**	**AVERAGE TRADE**
$ 1065.72	0.44 %	$ 5.39	$ 164.08	$ 8.48

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各EA成績

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit
S2	StrategyTester_beverley07_2010_0.01	-0.92	39.26 %	$ 239.32	2.39 %	$ -220.91	$ -18.41
S3	StrategyTester_matthew1.11_2010_0.01	3.72	45.65 %	$ 84.05	0.83 %	$ 312.29	$ 26.02
S4	StrategyTester_socute202_Nor_AUDJPY_2010_0.01	0.38	14.29 %	$ 57.81	0.57 %	$ 23.96	$ 2
S5	StrategyTester_socute202_Nor_EURAUD_2010_0.01	0.74	40 %	$ 88.37	0.87 %	$ 64.99	$ 5.42
S6	StrategyTester_socute202_Nor_EURGBP_2010_0.01	0.92	53.26 %	$ 46.29	0.46 %	$ 42.65	$ 3.55
S7	StrategyTester_socute202_Nor_EURJPY1_2010_0.01	1.34	36.17 %	$ 140.98	1.37 %	$ 188.29	$ 15.69
S8	StrategyTester_socute202_Nor_EURJPY2_2010_0.01	1.55	32.95 %	$ 120.87	1.18 %	$ 187.06	$ 15.59
S9	StrategyTester_socute202_Nor_EURUSD2_2010_0.01	0.73	28.57 %	$ 86.06	0.86 %	$ 63.27	$ 5.27
S10	StrategyTester_socute202_Nor_GBPJPY1_2010_0.01	0.64	26.58 %	$ 225.31	2.18 %	$ 143.16	$ 11.94
S11	StrategyTester_socute202_Nor_GBPJPY2_2010_0.01	1.01	47.89 %	$ 204.01	1.98 %	$ 205.2	$ 17.09
S12	StrategyTester_socute202_Nor_GBPUSD1-1_2010_0.01	-0.17	53.78 %	$ 108.93	1.08 %	$ -18.88	$ -1.57
S13	StrategyTester_socute202_Nor_NZDJPY1_2010_0.01	-0.28	17.5 %	$ 64.8	0.65 %	$ -18.05	$ -1.5
S14	StrategyTester_socute202_Nor_USDJPY1_2010_0.01	-0.5	38.66 %	$ 227.33	2.25 %	$ -112.98	$ -9.41
S15	StrategyTester_socute202_Nor_USDJPY2_2010_0.01	0.34	32 %	$ 149.69	1.48 %	$ 50.49	$ 4.21
S16	StrategyTester_zelinsky102_Nor_AUDJPY_2010_0.01	0.38	28.57 %	$ 157.34	1.54 %	$ 60.47	$ 5.04
S17	StrategyTester_zelinsky102_Nor_AUDNZD_2010_0.01	0.98	26.19 %	$ 52.71	0.53 %	$ 51.5	$ 4.29
S18	StrategyTester_zelinsky102_Nor_CADJPY_2010_0.01	-0.1	30.3 %	$ 107.92	1.08 %	$ -10.67	$ -0.89
S19	StrategyTester_zelinsky102_Nor_EURAUD_2010_0.01	3.86	32.14 %	$ 66.68	0.67 %	$ 257.07	$ 21.42
S20	StrategyTester_zelinsky102_Nor_EURJPY_2010_0.01	1.17	34.69 %	$ 130.25	1.27 %	$ 153.08	$ 12.75
S21	StrategyTester_zelinsky102_Nor_EURUSD_2010_0.01	-0.18	25.42 %	$ 156.15	1.54 %	$ -28.85	$ -2.4
S22	StrategyTester_zelinsky102_Nor_GBPJPY1_2010_0.01	2.3	44.44 %	$ 64.95	0.64 %	$ 179.1	$ 14.93
S23	StrategyTester_zelinsky102_Nor_GBPJPY2_2010_0.01	3.52	29.91 %	$ 118.75	1.14 %	$ 417.73	$ 34.82
S24	StrategyTester_zelinsky102_Nor_GBPUSD_2010_0.01	0.58	17.39 %	$ 186.01	1.82 %	$ 107.37	$ 8.95
S25	StrategyTester_zelinsky102_Nor_USDJPY_2010_0.01	-0.67	31.41 %	$ 144.37	1.44 %	$ -96.49	$ -8.04

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■ 2011

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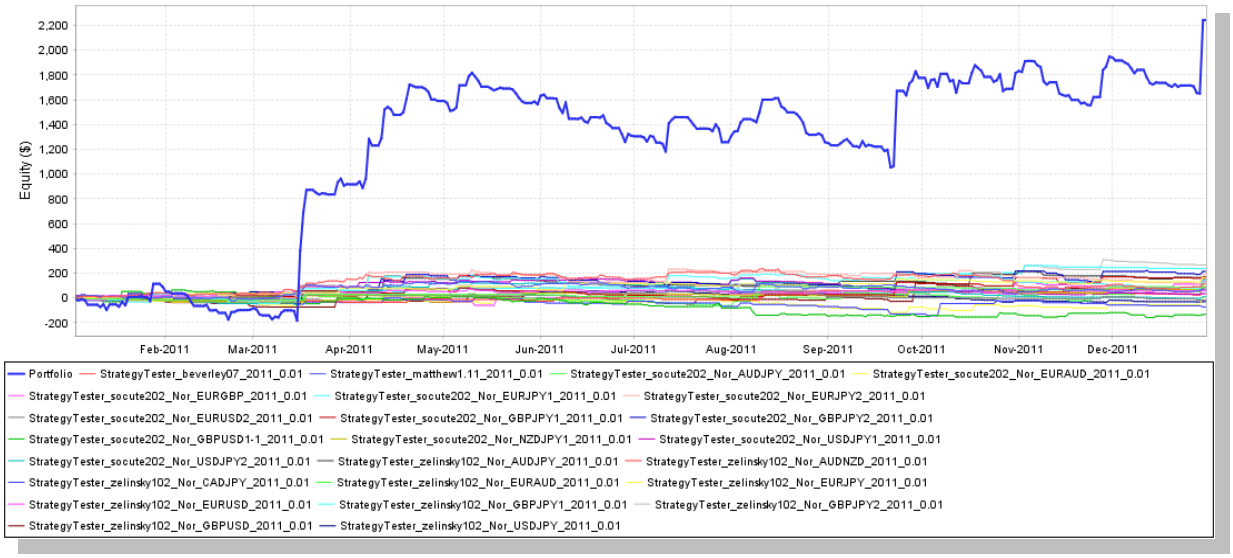

成績詳細

TOTAL PROFIT	$ 2243.1
PROFIT IN PIPS	23838.6 PIPS
YRLY AVG PROFIT	$ 2243.07
YRLY AVG % RET	0.93 %
CAGR	0.93 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
2761	0	1.24	2.78	35.96 %

DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
$ 806.12	0.33 %	$ 6.18	$ 186.93	$ 7.5

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#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit
S2	StrategyTester_beverley07_2011_0.01	0.68	45.25 %	$ 164.94	1.61 %	$ 112.18	$ 9.35
S3	StrategyTester_matthew1.11_2011_0.01	0.56	38.35 %	$ 126.43	1.25 %	$ 71.15	$ 5.93
S4	StrategyTester_socute202_Nor_AUDJPY_2011_0.01	3.46	12.9 %	$ 25.71	0.25 %	$ 89.07	$ 7.42
S5	StrategyTester_socute202_Nor_EURAUD_2011_0.01	4.04	39.71 %	$ 40.48	0.4 %	$ 163.6	$ 13.64
S6	StrategyTester_socute202_Nor_EURGBP_2011_0.01	1.49	51.79 %	$ 39.37	0.39 %	$ 58.53	$ 4.88
S7	StrategyTester_socute202_Nor_EURJPY1_2011_0.01	1.19	37.14 %	$ 119.81	1.18 %	$ 142.37	$ 11.86
S8	StrategyTester_socute202_Nor_EURJPY2_2011_0.01	1.64	35.42 %	$ 114.88	1.12 %	$ 188.74	$ 15.72
S9	StrategyTester_socute202_Nor_EURUSD2_2011_0.01	-0.23	25.64 %	$ 74.63	0.74 %	$ -17.1	$ -1.42
S10	StrategyTester_socute202_Nor_GBPJPY1_2011_0.01	1.74	24.69 %	$ 96.37	0.96 %	$ 167.56	$ 13.97
S11	StrategyTester_socute202_Nor_GBPJPY2_2011_0.01	1.83	42.53 %	$ 116.72	1.15 %	$ 214.08	$ 17.83
S12	StrategyTester_socute202_Nor_GBPUSD1-1_2011_0.01	-0.6	45.9 %	$ 222.83	2.21 %	$ -132.68	$ -11.05
S13	StrategyTester_socute202_Nor_NZDJPY1_2011_0.01	2.3	31.25 %	$ 31.27	0.31 %	$ 71.97	$ 6
S14	StrategyTester_socute202_Nor_USDJPY1_2011_0.01	0.25	35.64 %	$ 137	1.35 %	$ 34.72	$ 2.89
S15	StrategyTester_socute202_Nor_USDJPY2_2011_0.01	0.05	25.29 %	$ 157.86	1.55 %	$ 8.38	$ 0.7
S16	StrategyTester_zelinsky102_Nor_AUDJPY_2011_0.01	2.06	30.16 %	$ 82.84	0.81 %	$ 170.95	$ 14.25
S17	StrategyTester_zelinsky102_Nor_AUDNZD_2011_0.01	2.36	25.71 %	$ 37.86	0.38 %	$ 89.5	$ 7.45
S18	StrategyTester_zelinsky102_Nor_CADJPY_2011_0.01	-0.5	32.08 %	$ 145.01	1.45 %	$ -72.64	$ -6.05
S19	StrategyTester_zelinsky102_Nor_EURAUD_2011_0.01	1.18	24.03 %	$ 100.3	1 %	$ 117.98	$ 9.83
S20	StrategyTester_zelinsky102_Nor_EURJPY_2011_0.01	0.1	27.78 %	$ 121.67	1.22 %	$ 12.55	$ 1.05
S21	StrategyTester_zelinsky102_Nor_EURUSD_2011_0.01	1.77	40.32 %	$ 74.4	0.74 %	$ 131.85	$ 10.99
S22	StrategyTester_zelinsky102_Nor_GBPJPY1_2011_0.01	5.04	37.04 %	$ 46.88	0.46 %	$ 258	$ 21.46
S23	StrategyTester_zelinsky102_Nor_GBPJPY2_2011_0.01	3.06	24.76 %	$ 86.67	0.86 %	$ 265.6	$ 22.13
S24	StrategyTester_zelinsky102_Nor_GBPUSD_2011_0.01	1.85	25 %	$ 80.35	0.8 %	$ 148.29	$ 12.37
S25	StrategyTester_zelinsky102_Nor_USDJPY_2011_0.01	-0.23	28.98 %	$ 128.56	1.27 %	$ -29.8	$ -2.48

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■ 2012

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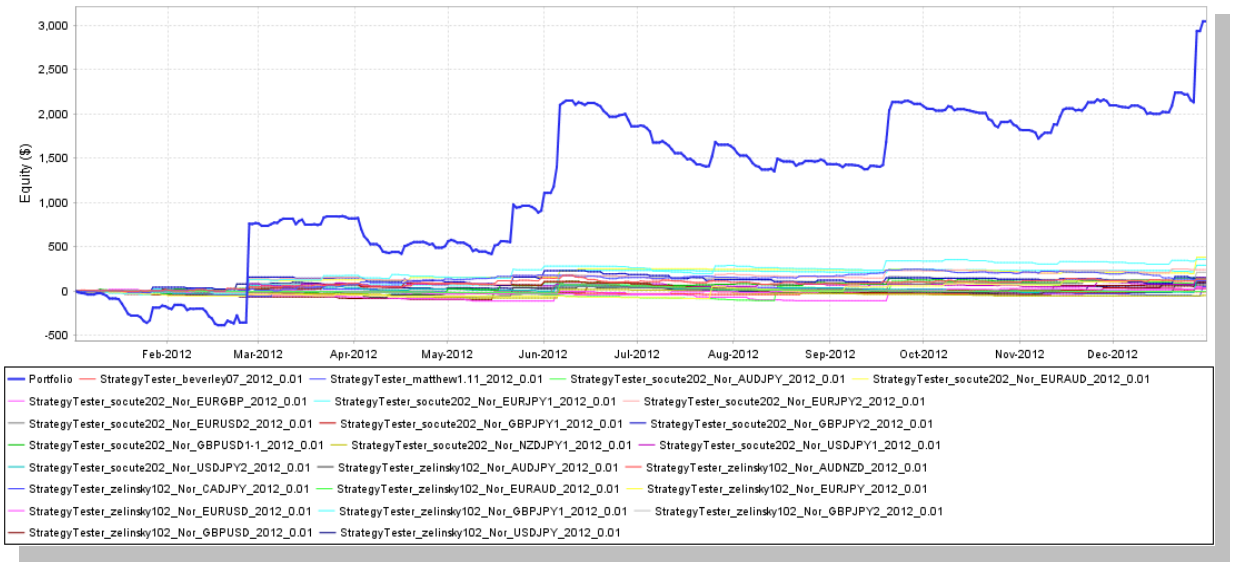

成績詳細

TOTAL PROFIT		# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
$ 3044.39		2545	0	1.43	3.71	33.74 %
PROFIT IN PIPS	30609.1 PIPS	DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
YRLY AVG PROFIT	$ 3044.34	$ 821.05	0.34 %	$ 8.34	$ 253.7	$ 6.78
YRLY AVG % RET	1.27 %					
CAGR	1.27 %					

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各EA成績

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit
S2	StrategyTester_beverley07_2012_0.01	1.33	42.54 %	$ 99.51	0.98 %	$ 132.28	$ 11.02
S3	StrategyTester_matthew1.11_2012_0.01	0.85	41.47 %	$ 135.46	1.32 %	$ 115.37	$ 9.61
S4	StrategyTester_socute202_Nor_AUDJPY_2012_0.01	-0.07	4 %	$ 77.39	0.77 %	$ -5.68	$ -0.47
S5	StrategyTester_socute202_Nor_EURAUD_2012_0.01	1.39	32.43 %	$ 84.52	0.85 %	$ 117.88	$ 9.82
S6	StrategyTester_socute202_Nor_EURGBP_2012_0.01	0.49	42.27 %	$ 61.75	0.62 %	$ 30.45	$ 2.54
S7	StrategyTester_socute202_Nor_EURJPY1_2012_0.01	4.1	35 %	$ 87.62	0.85 %	$ 358.78	$ 29.91
S8	StrategyTester_socute202_Nor_EURJPY2_2012_0.01	2.94	29.58 %	$ 81.77	0.8 %	$ 240.29	$ 20.03
S9	StrategyTester_socute202_Nor_EURUSD2_2012_0.01	3.18	31.43 %	$ 45.24	0.45 %	$ 144.15	$ 12
S10	StrategyTester_socute202_Nor_GBPJPY1_2012_0.01	0.28	18.46 %	$ 107.26	1.06 %	$ 30.09	$ 2.51
S11	StrategyTester_socute202_Nor_GBPJPY2_2012_0.01	1.04	41.27 %	$ 142.38	1.39 %	$ 148.07	$ 12.33
S12	StrategyTester_socute202_Nor_GBPUSD1-1_2012_0.01	2.18	46.3 %	$ 65.03	0.65 %	$ 142.09	$ 11.84
S13	StrategyTester_socute202_Nor_NZDJPY1_2012_0.01	-0.63	10.81 %	$ 77.67	0.78 %	$ -49.17	$ -4.09
S14	StrategyTester_socute202_Nor_USDJPY1_2012_0.01	3.07	37.37 %	$ 49.65	0.49 %	$ 152.24	$ 12.69
S15	StrategyTester_socute202_Nor_USDJPY2_2012_0.01	1.57	25.64 %	$ 81.2	0.81 %	$ 127.15	$ 10.6
S16	StrategyTester_zelinsky102_Nor_AUDJPY_2012_0.01	0.73	24.59 %	$ 94.92	0.95 %	$ 69.51	$ 5.79
S17	StrategyTester_zelinsky102_Nor_AUDNZD_2012_0.01	-0.18	27.66 %	$ 46.45	0.46 %	$ -8.35	$ -0.69
S18	StrategyTester_zelinsky102_Nor_CADJPY_2012_0.01	0.4	18.87 %	$ 126.64	1.26 %	$ 50.26	$ 4.19
S19	StrategyTester_zelinsky102_Nor_EURAUD_2012_0.01	1	20.34 %	$ 122.04	1.22 %	$ 121.59	$ 10.14
S20	StrategyTester_zelinsky102_Nor_EURJPY_2012_0.01	6.9	45.16 %	$ 55.42	0.54 %	$ 417.4	$ 34.77
S21	StrategyTester_zelinsky102_Nor_EURUSD_2012_0.01	0.45	24.14 %	$ 111.83	1.12 %	$ 50.41	$ 4.2
S22	StrategyTester_zelinsky102_Nor_GBPJPY1_2012_0.01	9.24	34.62 %	$ 31.45	0.31 %	$ 290.17	$ 24.22
S23	StrategyTester_zelinsky102_Nor_GBPJPY2_2012_0.01	2.41	19.59 %	$ 87.69	0.87 %	$ 211.28	$ 17.61
S24	StrategyTester_zelinsky102_Nor_GBPUSD_2012_0.01	0.94	19.61 %	$ 105.81	1.05 %	$ 99.32	$ 8.28
S25	StrategyTester_zelinsky102_Nor_USDJPY_2012_0.01	0.75	27.67 %	$ 123.77	1.23 %	$ 92.64	$ 7.72

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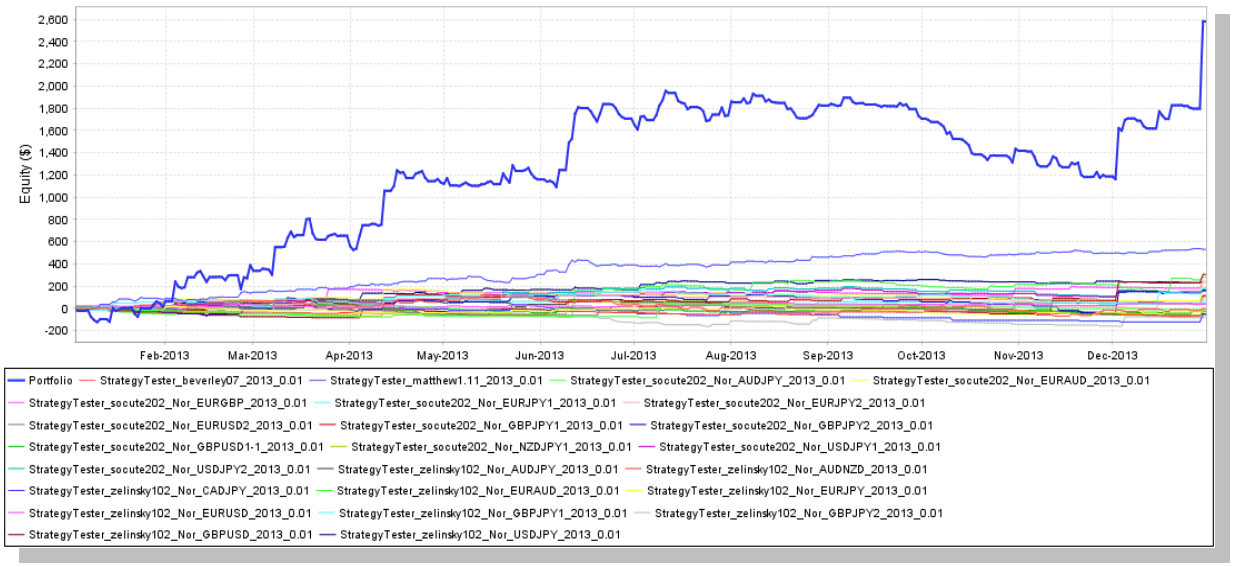

成績詳細

TOTAL PROFIT		# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
$ 2582.56		2654	0	1.28	3.16	38.87 %
PROFIT IN PIPS	26468.1 PIPS	DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
YRLY AVG PROFIT	$ 2582.6	$ 817.67	0.34 %	$ 7.09	$ 215.21	$ 7.91
YRLY AVG % RET	1.08 %					
CAGR	1.08 %					

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#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit
S2	StrategyTester_beverley07_2013_0.01	-0.01	44.53 %	$ 192.67	1.9 %	$ -1.64	$ -0.14
S3	StrategyTester_matthew1.11_2013_0.01	7.88	48.23 %	$ 67.34	0.65 %	$ 530.9	$ 44.25
S4	StrategyTester_socute202_Nor_AUDJPY_2013_0.01	-0.14	10.26 %	$ 83.35	0.83 %	$ -11.69	$ -0.97
S5	StrategyTester_socute202_Nor_EURAUD_2013_0.01	-0.21	28.95 %	$ 85.95	0.86 %	$ -18.42	$ -1.53
S6	StrategyTester_socute202_Nor_EURGBP_2013_0.01	0.93	48.51 %	$ 39.9	0.4 %	$ 37.31	$ 3.11
S7	StrategyTester_socute202_Nor_EURJPY1_2013_0.01	1.46	43 %	$ 126.02	1.24 %	$ 183.95	$ 15.34
S8	StrategyTester_socute202_Nor_EURJPY2_2013_0.01	0.77	37.78 %	$ 121.33	1.2 %	$ 93.67	$ 7.81
S9	StrategyTester_socute202_Nor_EURUSD2_2013_0.01	0.51	23.91 %	$ 80.45	0.8 %	$ 41.22	$ 3.44
S10	StrategyTester_socute202_Nor_GBPJPY1_2013_0.01	4.15	31.08 %	$ 73.54	0.73 %	$ 305.21	$ 25.43
S11	StrategyTester_socute202_Nor_GBPJPY2_2013_0.01	0.99	46.58 %	$ 164.76	1.63 %	$ 163.05	$ 13.59
S12	StrategyTester_socute202_Nor_GBPUSD1-1_2013_0.01	-0.18	41.8 %	$ 126.3	1.26 %	$ -22.91	$ -1.91
S13	StrategyTester_socute202_Nor_NZDJPY1_2013_0.01	-0.18	19.51 %	$ 127.5	1.27 %	$ -23.46	$ -1.95
S14	StrategyTester_socute202_Nor_USDJPY1_2013_0.01	2.05	52.59 %	$ 76.79	0.75 %	$ 157.15	$ 13.1
S15	StrategyTester_socute202_Nor_USDJPY2_2013_0.01	2.12	46.67 %	$ 85.43	0.84 %	$ 180.87	$ 15.07
S16	StrategyTester_zelinsky102_Nor_AUDJPY_2013_0.01	-0.33	30.19 %	$ 144.24	1.43 %	$ -48	$ -4
S17	StrategyTester_zelinsky102_Nor_AUDNZD_2013_0.01	-0.32	17.31 %	$ 71.31	0.71 %	$ -23.06	$ -1.92
S18	StrategyTester_zelinsky102_Nor_CADJPY_2013_0.01	-0.35	30 %	$ 159.38	1.59 %	$ -55.48	$ -4.62
S19	StrategyTester_zelinsky102_Nor_EURAUD_2013_0.01	2.47	21.97 %	$ 113.74	1.13 %	$ 280.54	$ 23.38
S20	StrategyTester_zelinsky102_Nor_EURJPY_2013_0.01	2.32	35.14 %	$ 103.32	1.02 %	$ 239.63	$ 19.99
S21	StrategyTester_zelinsky102_Nor_EURUSD_2013_0.01	4.25	29.41 %	$ 55.78	0.55 %	$ 236.92	$ 19.74
S22	StrategyTester_zelinsky102_Nor_GBPJPY1_2013_0.01	1.6	40.91 %	$ 40.94	0.41 %	$ 78.6	$ 6.55
S23	StrategyTester_zelinsky102_Nor_GBPJPY2_2013_0.01	-0.35	22.32 %	$ 238.12	2.36 %	$ -83.63	$ -6.97
S24	StrategyTester_zelinsky102_Nor_GBPUSD_2013_0.01	1.34	20 %	$ 85.08	0.85 %	$ 113.73	$ 9.48
S25	StrategyTester_zelinsky102_Nor_USDJPY_2013_0.01	6.1	41.61 %	$ 39.47	0.38 %	$ 240.72	$ 20.06

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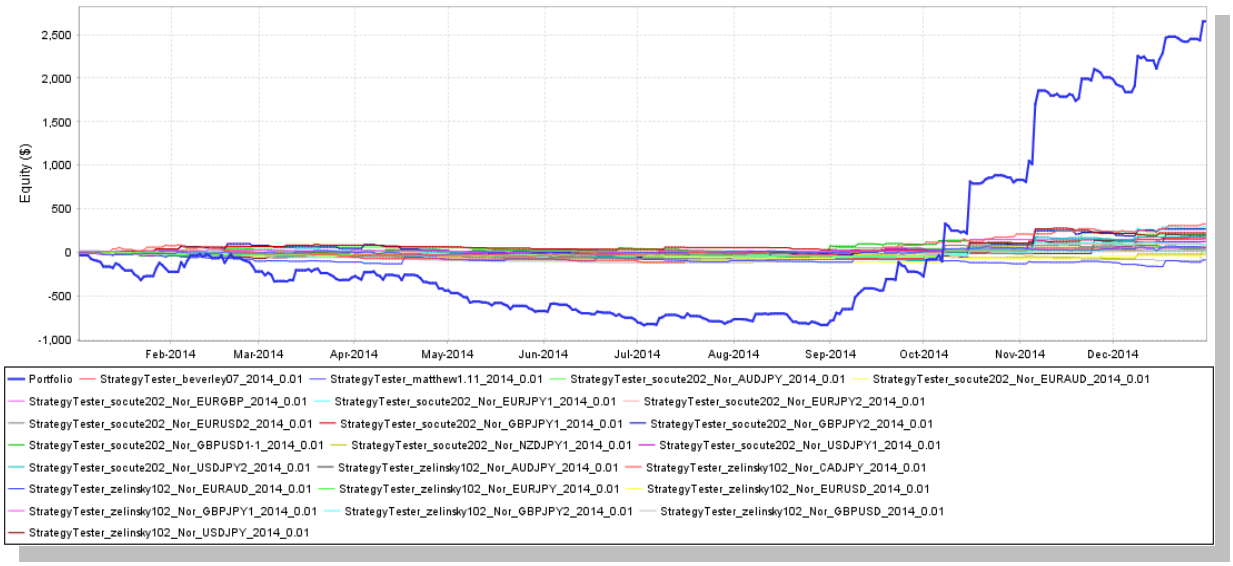

成績詳細

TOTAL PROFIT	$ 2651.25
PROFIT IN PIPS	27205.4 PIPS
YRLY AVG PROFIT	$ 2651.25
YRLY AVG % RET	1.15 %
CAGR	1.15 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
2565	0	1.38	3.07	35.21 %

DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
$ 863.04	0.38 %	$ 7.28	$ 220.94	$ 6.42

generated by Quant Analyzer

各EA成績

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit
S2	StrategyTester_beverley07_2014_0.01	2.25	42.97 %	$ 144.51	1.43 %	$ 325.5	$ 27.12
S3	StrategyTester_matthew1.11_2014_0.01	1.02	43.13 %	$ 57.57	0.57 %	$ 58.99	$ 4.92
S4	StrategyTester_socute202_Nor_AUDJPY_2014_0.01	0.26	12 %	$ 53.76	0.54 %	$ 14.16	$ 1.18
S5	StrategyTester_socute202_Nor_EURAUD_2014_0.01	-0.44	37.04 %	$ 79.28	0.79 %	$ -34.54	$ -2.88
S6	StrategyTester_socute202_Nor_EURGBP_2014_0.01	0.81	44.76 %	$ 36.1	0.36 %	$ 29.35	$ 2.44
S7	StrategyTester_socute202_Nor_EURJPY1_2014_0.01	0.9	35.11 %	$ 102.88	1.02 %	$ 92.71	$ 7.73
S8	StrategyTester_socute202_Nor_EURJPY2_2014_0.01	0.78	33.7 %	$ 93.33	0.93 %	$ 72.5	$ 6.04
S9	StrategyTester_socute202_Nor_EURUSD2_2014_0.01	0.67	11.11 %	$ 81.8	0.82 %	$ 54.6	$ 4.55
S10	StrategyTester_socute202_Nor_GBPJPY1_2014_0.01	2.6	25.37 %	$ 85.37	0.83 %	$ 222.28	$ 18.51
S11	StrategyTester_socute202_Nor_GBPJPY2_2014_0.01	1.7	37.33 %	$ 156.88	1.55 %	$ 265.82	$ 22.16
S12	StrategyTester_socute202_Nor_GBPUSD1-1_2014_0.01	0.51	43.69 %	$ 96.57	0.95 %	$ 49.15	$ 4.1
S13	StrategyTester_socute202_Nor_NZDJPY1_2014_0.01	-0.2	18.37 %	$ 106.1	1.06 %	$ -20.9	$ -1.74
S14	StrategyTester_socute202_Nor_USDJPY1_2014_0.01	2.73	44 %	$ 45.59	0.45 %	$ 124.31	$ 10.36
S15	StrategyTester_socute202_Nor_USDJPY2_2014_0.01	1.9	34.15 %	$ 95.28	0.95 %	$ 180.56	$ 15.05
S16	StrategyTester_zelinsky102_Nor_AUDJPY_2014_0.01	5.47	28.3 %	$ 35.69	0.36 %	$ 194.95	$ 16.26
S17	StrategyTester_zelinsky102_Nor_CADJPY_2014_0.01	1.41	36.11 %	$ 114.89	1.15 %	$ 162.45	$ 13.54
S18	StrategyTester_zelinsky102_Nor_EURAUD_2014_0.01	-0.53	23.02 %	$ 163.42	1.63 %	$ -87.13	$ -7.26
S19	StrategyTester_zelinsky102_Nor_EURJPY_2014_0.01	2.37	25.53 %	$ 87.53	0.87 %	$ 207.38	$ 17.3
S20	StrategyTester_zelinsky102_Nor_EURUSD_2014_0.01	0.51	19.64 %	$ 119.91	1.2 %	$ 60.85	$ 5.07
S21	StrategyTester_zelinsky102_Nor_GBPJPY1_2014_0.01	2.75	32.26 %	$ 55.55	0.55 %	$ 152.86	$ 12.74
S22	StrategyTester_zelinsky102_Nor_GBPJPY2_2014_0.01	3.8	21.78 %	$ 76.54	0.76 %	$ 291.17	$ 24.26
S23	StrategyTester_zelinsky102_Nor_GBPUSD_2014_0.01	0.22	10 %	$ 155.14	1.54 %	$ 34.15	$ 2.85
S24	StrategyTester_zelinsky102_Nor_USDJPY_2014_0.01	2.77	36 %	$ 71.97	0.72 %	$ 199.52	$ 16.63

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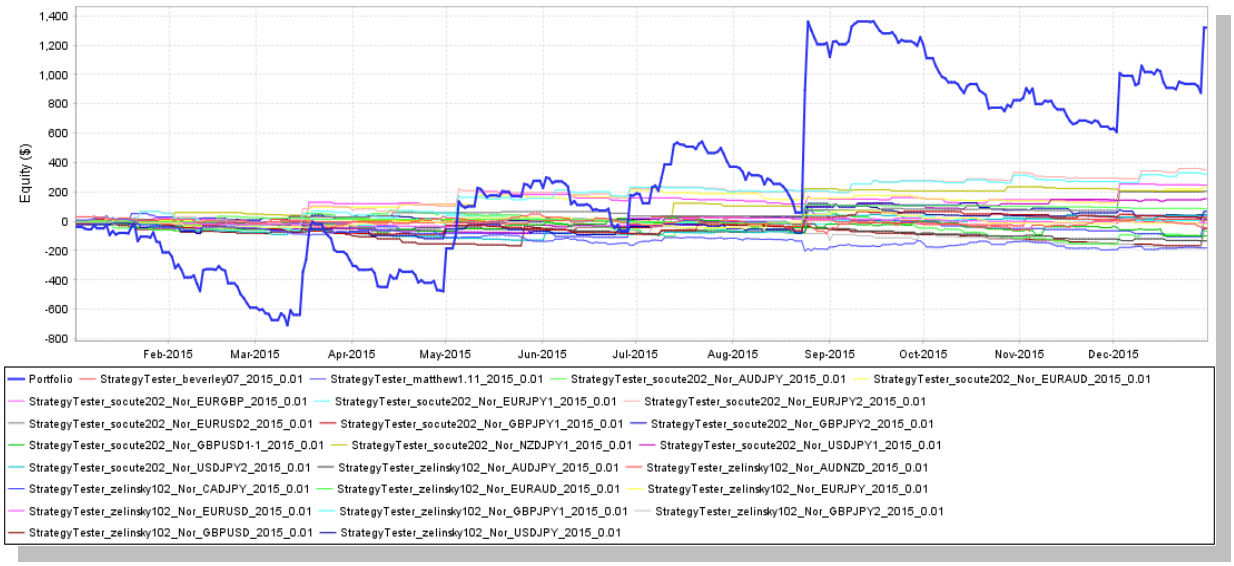
■ 2015

収益曲線



成績詳細

TOTAL PROFIT		# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
$ 1318.81		2749	0	1.13	1.58	36.09 %
PROFIT IN PIPS	13388.5 PIPS	DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
YRLY AVG PROFIT	$ 1318.79	$ 832.26	0.34 %	$ 3.62	$ 109.9	$ 7.66
YRLY AVG % RET	0.55 %					
CAGR	0.55 %					

generated by Quant Analyzer

各EA成績

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit
S2	StrategyTester_beverley07_2015_0.01	-0.34	41.32 %	$ 131.94	1.31 %	$ -44.47	$ -3.71
S3	StrategyTester_matthew1.11_2015_0.01	-0.76	39.47 %	$ 240.28	2.39 %	$ -182.44	$ -15.2
S4	StrategyTester_socute202_Nor_AUDJPY_2015_0.01	1.44	10.26 %	$ 58.69	0.58 %	$ 92.03	$ 7.67
S5	StrategyTester_socute202_Nor_EURAUD_2015_0.01	-0.23	43.75 %	$ 99.97	0.99 %	$ -22.86	$ -1.9
S6	StrategyTester_socute202_Nor_EURGBP_2015_0.01	-0.28	45.37 %	$ 43.97	0.44 %	$ -12.47	$ -1.04
S7	StrategyTester_socute202_Nor_EURJPY1_2015_0.01	2.48	42.27 %	$ 129.06	1.28 %	$ 320.01	$ 26.67
S8	StrategyTester_socute202_Nor_EURJPY2_2015_0.01	3.58	41.11 %	$ 98.28	0.98 %	$ 351.86	$ 29.32
S9	StrategyTester_socute202_Nor_EURUSD2_2015_0.01	6.75	37.93 %	$ 30.22	0.3 %	$ 204.22	$ 17
S10	StrategyTester_socute202_Nor_GBPJPY1_2015_0.01	0.23	24.18 %	$ 109.77	1.1 %	$ 24.82	$ 2.07
S11	StrategyTester_socute202_Nor_GBPJPY2_2015_0.01	0.55	47.13 %	$ 118.79	1.19 %	$ 65.58	$ 5.46
S12	StrategyTester_socute202_Nor_GBPUSD1-1_2015_0.01	-0.74	44.64 %	$ 135.26	1.35 %	$ -100.42	$ -8.37
S13	StrategyTester_socute202_Nor_NZDJPY1_2015_0.01	3.29	25.64 %	$ 61.6	0.61 %	$ 202.42	$ 16.88
S14	StrategyTester_socute202_Nor_USDJPY1_2015_0.01	1.84	49.09 %	$ 82.86	0.83 %	$ 152.7	$ 12.72
S15	StrategyTester_socute202_Nor_USDJPY2_2015_0.01	0.35	34.65 %	$ 129.18	1.29 %	$ 45.8	$ 3.82
S16	StrategyTester_zelinsky102_Nor_AUDJPY_2015_0.01	-0.98	30.65 %	$ 136.74	1.37 %	$ -134.41	$ -11.2
S17	StrategyTester_zelinsky102_Nor_AUDNZD_2015_0.01	0.1	22.22 %	$ 62.99	0.63 %	$ 6.43	$ 0.54
S18	StrategyTester_zelinsky102_Nor_CADJPY_2015_0.01	0.07	22.45 %	$ 177.98	1.77 %	$ 12.31	$ 1.03
S19	StrategyTester_zelinsky102_Nor_EURAUD_2015_0.01	-0.26	24.66 %	$ 257.84	2.56 %	$ -67.5	$ -5.62
S20	StrategyTester_zelinsky102_Nor_EURJPY_2015_0.01	2.39	40.43 %	$ 96.71	0.95 %	$ 231.4	$ 19.27
S21	StrategyTester_zelinsky102_Nor_EURUSD_2015_0.01	2.91	28.3 %	$ 84.32	0.83 %	$ 245.45	$ 20.47
S22	StrategyTester_zelinsky102_Nor_GBPJPY1_2015_0.01	0.19	33.33 %	$ 58.74	0.59 %	$ 11.35	$ 0.95
S23	StrategyTester_zelinsky102_Nor_GBPJPY2_2015_0.01	-0.34	20.56 %	$ 198.77	1.98 %	$ -67.34	$ -5.61
S24	StrategyTester_zelinsky102_Nor_GBPUSD_2015_0.01	-0.3	16.46 %	$ 167.31	1.67 %	$ -49.85	$ -4.16
S25	StrategyTester_zelinsky102_Nor_USDJPY_2015_0.01	0.44	34.42 %	$ 95.97	0.95 %	$ 42.11	$ 3.51

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