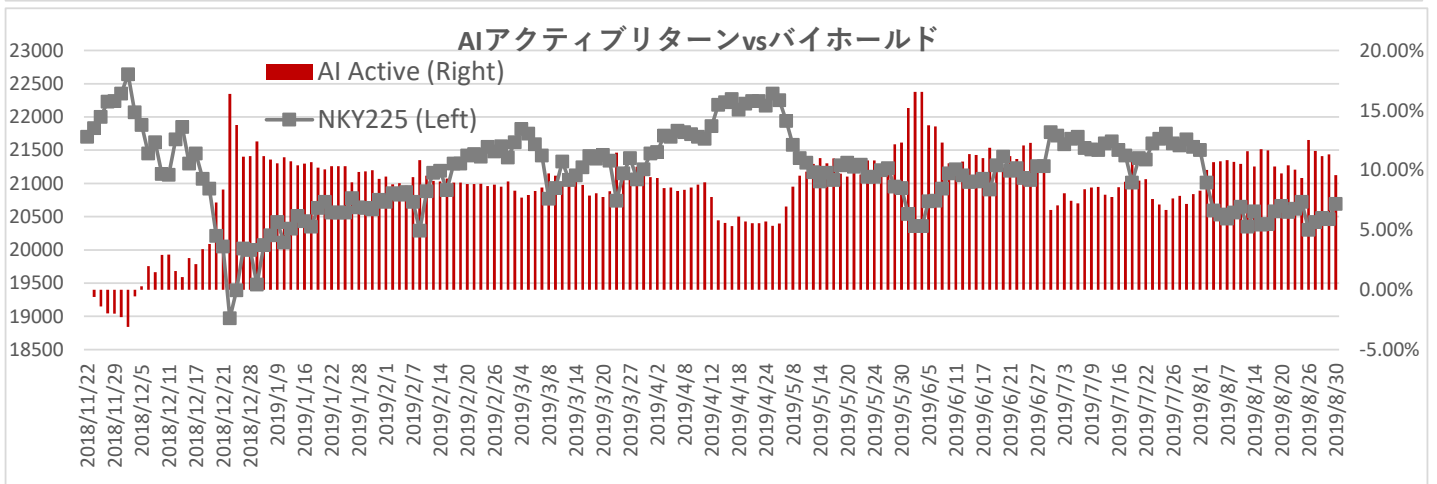
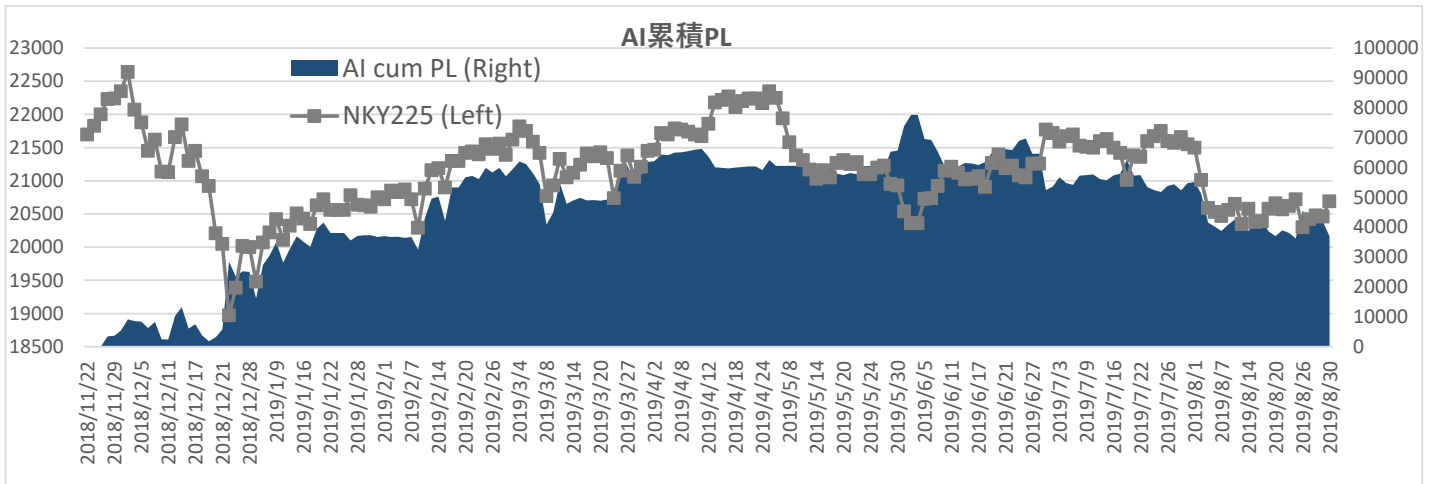
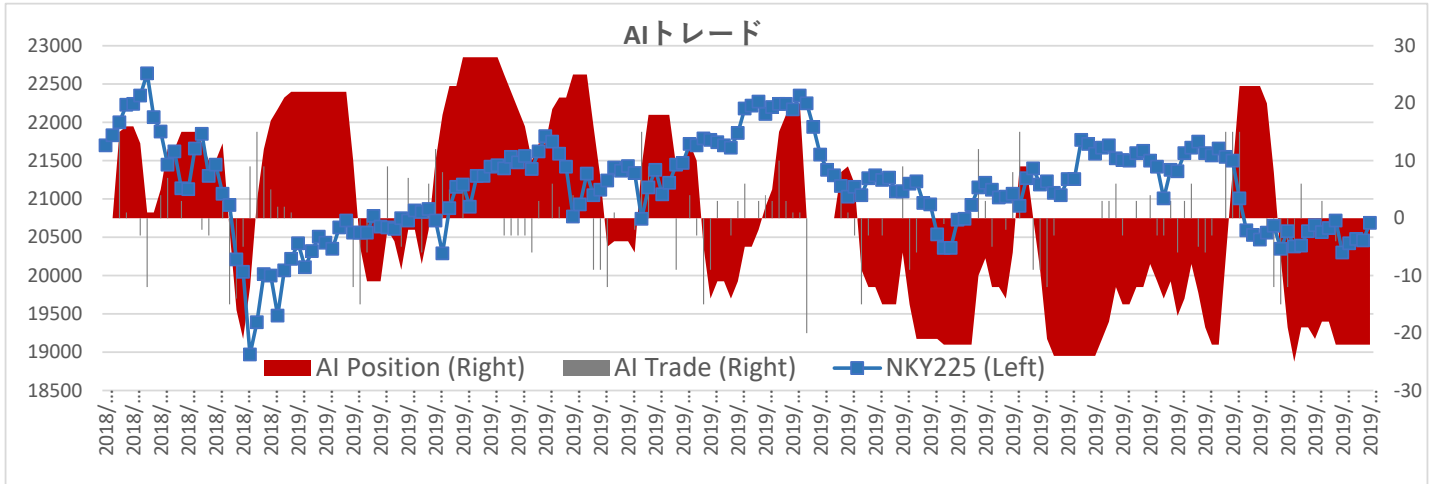


「トラックレコード」

取引対象商品	日経225先物ラージ（日本市場）
取引条件	各国各指標各引け値がそろった時点で、翌営業日の大引けで何単位売買するかを予測
	トレードは1回あたりショート15枚～ロング15枚の中からAIが選択 ポジションはショート30枚からロング30枚（手持ちの現金を超えたトレードは出来ない）制約を訓練時に学習済み。外からのアルゴリズムは使用しない。
計測開始日	2018年11月23日



マンスリーパフォーマンス

	AI					Benchmark	Active	NAV
	PV	Monthly PL	Monthly Return	Cumulative PL	Cumulative Return	Cumulative Return	Cumulative Return	
2018/11/22	750,000	----	----	----	----	----	----	10,000
2018/11/30	755,370	5,370	0.72%	5,370	0.72%	3.00%	-2.28%	10,072
2018/12/28	775,030	19,660	2.60%	25,030	3.34%	-7.83%	11.17%	10,334
2019/1/31	786,740	11,710	1.51%	36,740	4.90%	-4.38%	9.28%	10,490
2019/2/28	807,110	20,370	2.59%	57,110	7.61%	-1.43%	9.04%	10,761
2019/3/29	807,600	490	0.06%	57,600	7.68%	-2.26%	9.94%	10,768
2019/4/26	810,510	2,910	0.36%	60,510	8.07%	2.53%	5.53%	10,807
2019/5/31	823,850	13,340	1.65%	73,850	9.85%	-5.35%	15.19%	10,985
2019/6/28	814,640	-9,210	-1.12%	64,640	8.62%	-2.03%	10.65%	10,862
2019/7/31	804,770	-9,870	-1.21%	54,770	7.30%	-0.69%	7.99%	10,730
2019/8/30	786,910	-17,860	-2.22%	36,910	4.92%	-4.65%	9.58%	10,492

トレード詳細

Date	AI Trade	AI Position	Idx Price	AI CumPL	AI Return	Idx Return	Active Return
2018/11/22	0	0	21700	0	0.0%	0.0%	0.0%
2018/11/26	0	0	21830	0	0.0%	0.6%	-0.6%
2018/11/27	15	15	22000	0	0.0%	1.4%	-1.4%
2018/11/28	1	16	22230	3450	0.5%	2.4%	-2.0%
2018/11/29	0	16	22240	3610	0.5%	2.5%	-2.0%
2018/11/30	-3	13	22350	5370	0.7%	3.0%	-2.3%
2018/12/3	-12	1	22640	9140	1.2%	4.3%	-3.1%
2018/12/4	0	1	22070	8570	1.1%	1.7%	-0.6%
2018/12/5	4	5	21880	8380	1.1%	0.8%	0.3%
2018/12/6	7	12	21450	6230	0.8%	-1.2%	2.0%
2018/12/7	0	12	21620	8270	1.1%	-0.4%	1.5%
2018/12/10	3	15	21140	2510	0.3%	-2.6%	2.9%
2018/12/11	0	15	21130	2360	0.3%	-2.6%	2.9%
2018/12/12	0	15	21660	10310	1.4%	-0.2%	1.6%
2018/12/13	-2	13	21850	13160	1.8%	0.7%	1.1%
2018/12/14	-3	10	21300	6010	0.8%	-1.8%	2.6%
2018/12/17	0	10	21450	7510	1.0%	-1.2%	2.2%
2018/12/18	3	13	21070	3710	0.5%	-2.9%	3.4%
2018/12/19	-15	-2	20920	1760	0.2%	-3.6%	3.8%
2018/12/20	-14	-16	20210	3180	0.4%	-6.9%	7.3%
2018/12/21	-5	-21	20050	5740	0.8%	-7.6%	8.4%
2018/12/25	9	-12	18970	28420	3.8%	-12.6%	16.4%
2018/12/26	15	3	19390	23380	3.1%	-10.6%	13.8%
2018/12/27	9	12	20020	25270	3.4%	-7.7%	11.1%
2018/12/28	5	17	20000	25030	3.3%	-7.8%	11.2%
2019/1/4	2	19	19480	16190	2.2%	-10.2%	12.4%
2019/1/7	2	21	20070	27400	3.7%	-7.5%	11.2%
2019/1/8	1	22	20220	30550	4.1%	-6.8%	10.9%
2019/1/9	0	22	20420	34950	4.7%	-5.9%	10.6%
2019/1/10	0	22	20110	28130	3.8%	-7.3%	11.1%
2019/1/11	0	22	20320	32750	4.4%	-6.4%	10.7%
2019/1/15	0	22	20510	36930	4.9%	-5.5%	10.4%
2019/1/16	0	22	20430	35170	4.7%	-5.9%	10.5%
2019/1/17	0	22	20350	33410	4.5%	-6.2%	10.7%
2019/1/18	0	22	20630	39570	5.3%	-4.9%	10.2%
2019/1/21	0	22	20720	41550	5.5%	-4.5%	10.1%
2019/1/22	-12	10	20560	38030	5.1%	-5.3%	10.3%
2019/1/23	-15	-5	20560	38030	5.1%	-5.3%	10.3%
2019/1/24	-6	-11	20560	38030	5.1%	-5.3%	10.3%
2019/1/25	0	-11	20780	35610	4.7%	-4.2%	9.0%

Date	AI Trade	AI Position	Idx Price	AI CumPL	AI Return	Idx Return	Active Return
2019/1/28	0	-11	20640	37150	5.0%	-4.9%	9.8%
2019/1/29	9	-2	20630	37260	5.0%	-4.9%	9.9%
2019/1/30	-2	-4	20610	37300	5.0%	-5.0%	10.0%
2019/1/31	-5	-9	20750	36740	4.9%	-4.4%	9.3%
2019/2/1	7	-2	20720	37010	4.9%	-4.5%	9.5%
2019/2/4	0	-2	20850	36750	4.9%	-3.9%	8.8%
2019/2/5	-6	-8	20830	36790	4.9%	-4.0%	8.9%
2019/2/6	6	-2	20870	36470	4.9%	-3.8%	8.7%
2019/2/7	12	10	20720	36770	4.9%	-4.5%	9.4%
2019/2/8	8	18	20290	32470	4.3%	-6.5%	10.8%
2019/2/12	5	23	20880	43090	5.7%	-3.8%	9.5%
2019/2/13	0	23	21160	49530	6.6%	-2.5%	9.1%
2019/2/14	5	28	21190	50220	6.7%	-2.4%	9.0%
2019/2/15	0	28	20900	42100	5.6%	-3.7%	9.3%
2019/2/18	0	28	21300	53300	7.1%	-1.8%	8.9%
2019/2/19	0	28	21300	53300	7.1%	-1.8%	8.9%
2019/2/20	0	28	21420	56660	7.6%	-1.3%	8.8%
2019/2/21	0	28	21440	57220	7.6%	-1.2%	8.8%
2019/2/22	-3	25	21400	56100	7.5%	-1.4%	8.9%
2019/2/25	-3	22	21550	59850	8.0%	-0.7%	8.7%
2019/2/26	-3	19	21480	58310	7.8%	-1.0%	8.8%
2019/2/27	-3	16	21560	59830	8.0%	-0.6%	8.6%
2019/2/28	-6	10	21390	57110	7.6%	-1.4%	9.0%
2019/3/1	3	13	21620	59410	7.9%	-0.4%	8.3%
2019/3/4	0	13	21820	62010	8.3%	0.6%	7.7%
2019/3/5	6	19	21750	61100	8.1%	0.2%	7.9%
2019/3/6	2	21	21590	58060	7.7%	-0.5%	8.2%
2019/3/7	0	21	21420	54490	7.3%	-1.3%	8.6%
2019/3/8	4	25	20770	40840	5.4%	-4.3%	9.7%
2019/3/11	0	25	20930	44840	6.0%	-3.5%	9.5%
2019/3/12	0	25	21330	54840	7.3%	-1.7%	9.0%
2019/3/13	-9	16	21050	47840	6.4%	-3.0%	9.4%
2019/3/14	-9	7	21120	48960	6.5%	-2.7%	9.2%
2019/3/15	-12	-5	21240	49800	6.6%	-2.1%	8.8%
2019/3/18	1	-4	21410	48950	6.5%	-1.3%	7.9%
2019/3/19	0	-4	21370	49110	6.5%	-1.5%	8.1%
2019/3/20	0	-4	21430	48870	6.5%	-1.2%	7.8%
2019/3/22	-2	-6	21340	49230	6.6%	-1.7%	8.2%
2019/3/25	15	9	20740	52830	7.0%	-4.4%	11.5%
2019/3/26	9	18	21150	56520	7.5%	-2.5%	10.1%

Date	AI Trade	AI Position	Idx Price	AI CumPL	AI Return	Idx Return	Active Return
2019/3/27	0	18	21380	60660	8.1%	-1.5%	9.6%
2019/3/28	0	18	21060	54900	7.3%	-2.9%	10.3%
2019/3/29	0	18	21210	57600	7.7%	-2.3%	9.9%
2019/4/1	-9	9	21450	61920	8.3%	-1.2%	9.4%
2019/4/2	0	9	21470	62100	8.3%	-1.1%	9.3%
2019/4/3	4	13	21720	64350	8.6%	0.1%	8.5%
2019/4/4	-3	10	21700	64090	8.5%	0.0%	8.5%
2019/4/5	-15	-5	21790	64990	8.7%	0.4%	8.3%
2019/4/8	-9	-14	21770	65090	8.7%	0.3%	8.4%
2019/4/9	3	-11	21740	65510	8.7%	0.2%	8.6%
2019/4/10	0	-11	21700	65950	8.8%	0.0%	8.8%
2019/4/11	-3	-14	21670	66280	8.8%	-0.1%	9.0%
2019/4/12	3	-11	21860	63620	8.5%	0.7%	7.7%
2019/4/15	6	-5	22180	60100	8.0%	2.2%	5.8%
2019/4/16	0	-5	22220	59900	8.0%	2.4%	5.6%
2019/4/17	3	-2	22270	59650	8.0%	2.6%	5.3%
2019/4/18	4	2	22110	59970	8.0%	1.9%	6.1%
2019/4/19	3	5	22200	60150	8.0%	2.3%	5.7%
2019/4/22	10	15	22240	60350	8.0%	2.5%	5.6%
2019/4/23	3	18	22240	60350	8.0%	2.5%	5.6%
2019/4/24	1	19	22170	59090	7.9%	2.2%	5.7%
2019/4/25	1	20	22350	62510	8.3%	3.0%	5.3%
2019/4/26	-20	0	22250	60510	8.1%	2.5%	5.5%
2019/5/7	0	0	21940	60510	8.1%	1.1%	7.0%
2019/5/8	0	0	21580	60510	8.1%	-0.6%	8.6%
2019/5/9	0	0	21380	60510	8.1%	-1.5%	9.5%
2019/5/10	0	0	21310	60510	8.1%	-1.8%	9.9%
2019/5/13	8	8	21170	60510	8.1%	-2.4%	10.5%
2019/5/14	1	9	21030	59390	7.9%	-3.1%	11.0%
2019/5/15	-3	6	21160	60560	8.1%	-2.5%	10.6%
2019/5/16	-15	-9	21050	59900	8.0%	-3.0%	11.0%
2019/5/17	-3	-12	21270	57920	7.7%	-2.0%	9.7%
2019/5/20	0	-12	21310	57440	7.7%	-1.8%	9.5%
2019/5/21	-3	-15	21250	58160	7.8%	-2.1%	9.8%
2019/5/22	0	-15	21280	57710	7.7%	-1.9%	9.6%
2019/5/23	0	-15	21100	60410	8.1%	-2.8%	10.8%
2019/5/24	9	-6	21100	60410	8.1%	-2.8%	10.8%
2019/5/27	-9	-15	21200	59810	8.0%	-2.3%	10.3%
2019/5/28	-6	-21	21230	59360	7.9%	-2.2%	10.1%
2019/5/29	0	-21	20950	65240	8.7%	-3.5%	12.2%

Date	AI Trade	AI Position	Idx Price	AI CumPL	AI Return	Idx Return	Active Return
2019/5/30	0	-21	20930	65660	8.8%	-3.5%	12.3%
2019/5/31	0	-21	20540	73850	9.8%	-5.3%	15.2%
2019/6/3	-1	-22	20360	77630	10.4%	-6.2%	16.5%
2019/6/4	0	-22	20360	77630	10.4%	-6.2%	16.5%
2019/6/5	0	-22	20730	69490	9.3%	-4.5%	13.7%
2019/6/6	0	-22	20740	69270	9.2%	-4.4%	13.7%
2019/6/7	0	-22	20920	65310	8.7%	-3.6%	12.3%
2019/6/10	12	-10	21150	60250	8.0%	-2.5%	10.6%
2019/6/11	3	-7	21210	59650	8.0%	-2.3%	10.2%
2019/6/12	-5	-12	21120	60280	8.0%	-2.7%	10.7%
2019/6/13	0	-12	21020	61480	8.2%	-3.1%	11.3%
2019/6/14	-2	-14	21030	61360	8.2%	-3.1%	11.3%
2019/6/17	8	-6	21070	60800	8.1%	-2.9%	11.0%
2019/6/18	15	9	20910	61760	8.2%	-3.6%	11.9%
2019/6/19	0	9	21270	65000	8.7%	-2.0%	10.6%
2019/6/20	-9	0	21400	66170	8.8%	-1.4%	10.2%
2019/6/21	-9	-9	21190	66170	8.8%	-2.4%	11.2%
2019/6/24	-12	-21	21230	65810	8.8%	-2.2%	10.9%
2019/6/25	-3	-24	21080	68960	9.2%	-2.9%	12.1%
2019/6/26	0	-24	21050	69680	9.3%	-3.0%	12.3%
2019/6/27	0	-24	21260	64640	8.6%	-2.0%	10.6%
2019/6/28	0	-24	21260	64640	8.6%	-2.0%	10.6%
2019/7/1	0	-24	21770	52400	7.0%	0.3%	6.7%
2019/7/2	0	-24	21720	53600	7.1%	0.1%	7.1%
2019/7/3	0	-24	21590	56720	7.6%	-0.5%	8.1%
2019/7/4	3	-21	21670	54800	7.3%	-0.1%	7.4%
2019/7/5	3	-18	21700	54170	7.2%	0.0%	7.2%
2019/7/8	6	-12	21530	57230	7.6%	-0.8%	8.4%
2019/7/9	-3	-15	21510	57470	7.7%	-0.9%	8.5%
2019/7/10	0	-15	21500	57620	7.7%	-0.9%	8.6%
2019/7/11	3	-12	21600	56120	7.5%	-0.5%	7.9%
2019/7/12	0	-12	21630	55760	7.4%	-0.3%	7.8%
2019/7/16	4	-8	21500	57320	7.6%	-0.9%	8.6%
2019/7/17	-3	-11	21420	57960	7.7%	-1.3%	9.0%
2019/7/18	-3	-14	21010	62470	8.3%	-3.2%	11.5%
2019/7/19	3	-11	21380	57290	7.6%	-1.5%	9.1%
2019/7/22	-6	-17	21360	57510	7.7%	-1.6%	9.2%
2019/7/23	3	-14	21600	53430	7.1%	-0.5%	7.6%
2019/7/24	6	-8	21670	52450	7.0%	-0.1%	7.1%
2019/7/25	-5	-13	21750	51810	6.9%	0.2%	6.7%

Date	AI Trade	AI Position	Idx Price	AI CumPL	AI Return	Idx Return	Active Return
2019/7/26	-6	-19	21600	53760	7.2%	-0.5%	7.6%
2019/7/29	-3	-22	21570	54330	7.2%	-0.6%	7.8%
2019/7/30	0	-22	21660	52350	7.0%	-0.2%	7.2%
2019/7/31	15	-7	21550	54770	7.3%	-0.7%	8.0%
2019/8/1	15	8	21500	55120	7.3%	-0.9%	8.3%
2019/8/2	15	23	21010	51200	6.8%	-3.2%	10.0%
2019/8/5	0	23	20590	41540	5.5%	-5.1%	10.7%
2019/8/6	0	23	20530	40160	5.4%	-5.4%	10.7%
2019/8/7	0	23	20470	38780	5.2%	-5.7%	10.8%
2019/8/8	-3	20	20560	40850	5.4%	-5.3%	10.7%
2019/8/9	-12	8	20650	42650	5.7%	-4.8%	10.5%
2019/8/13	-15	-7	20350	40250	5.4%	-6.2%	11.6%
2019/8/14	-12	-19	20580	38640	5.2%	-5.2%	10.3%
2019/8/15	-6	-25	20380	42440	5.7%	-6.1%	11.7%
2019/8/16	6	-19	20390	42190	5.6%	-6.0%	11.7%
2019/8/19	0	-19	20580	38580	5.1%	-5.2%	10.3%
2019/8/20	-2	-21	20660	37060	4.9%	-4.8%	9.7%
2019/8/21	3	-18	20570	38950	5.2%	-5.2%	10.4%
2019/8/22	0	-18	20620	38050	5.1%	-5.0%	10.1%
2019/8/23	-4	-22	20720	36250	4.8%	-4.5%	9.3%
2019/8/26	0	-22	20300	45490	6.1%	-6.5%	12.5%
2019/8/27	0	-22	20420	42850	5.7%	-5.9%	11.6%
2019/8/28	0	-22	20480	41530	5.5%	-5.6%	11.2%
2019/8/29	0	-22	20460	41970	5.6%	-5.7%	11.3%
2019/8/30	0	-22	20690	36910	4.9%	-4.7%	9.6%