

ストラテジーテスターレポート

XMTrading-MT5 3 (Build 4755)

設定

エキスパート: **Exp5 Tester PAD for Strategy Tester**

銘柄: **USDJPYoff**

期間: **M15 (2022.01.01 - 2022.02.01)**

パラメータ: **Desc1=www.expforex.com/?p=41**

Desc2=www.mql5.com/en/blogs/post/721115

Desc3=www.mql5.com/en/market/product/25963

o0=#####

TypeFilling=5

StepForEdit=0

StepForLot=0.0

o1=#####

EAPadPRO= ===== EAPadPRO Info

ShowEaPadPro=true

FontName=Roboto

Notice_Open_NameSound=ok

Notice_Close_NameSound=request

Notice_Modify_NameSound=stops

Notice_Error_NameSound=alert2

PrintToLog=true

会社: **Tradexfin Limited**

通貨: **JPY**

初期証拠金: **10 000**

レバレッジ: **1:500**

結果

ヒストリー品質: **99%**

バー: **2024**

総損益: **-2 250**

総利益: **7 837**

総損失: **-10 087**

ティック: **119494**

残高絶対ドロウダウン: **2 845**

残高最大ドロウダウン: **7 904 (52%)**

残高相対ドロウダウン: **52% (7 904)**

銘柄: **1**

証拠金絶対ドロウダウン: **3 005**

証拠金最大ドロウダウン: **9 615 (58%)**

証拠金相対ドロウダウン: **58% (9 615)**

プロフィットファクター: **0.78**

リカバリファクター: **-0.23**

AHPR: **0.9940 (-0.60%)**

GHPR: **0.9879 (-1.21%)**

期待利得: **-107.14**

シャープレシオ: **-5.00**

LR Correlation: **-0.26**

LR Standard Error: **2 299**

証拠金維持率: **157.86%**

Z-Score: **0.28 (22.05%)**

OnTester 結果: **0**

取引数: **21**

約定数: **42**

ショート (勝率 %): **10 (70.00%)**

勝ちトレード (勝率 %): **13 (61.90%)**

最大 勝ちトレード: **2 385**

平均 勝ちトレード: **603**

最大 連勝数 (金額): **4 (3 019)**

最大 連勝利益額 (数): **3 019 (4)**

平均 連勝利益額 (数): **2**

ロング (勝率 %): **11 (54.55%)**

負けトレード (負率 %): **8 (38.10%)**

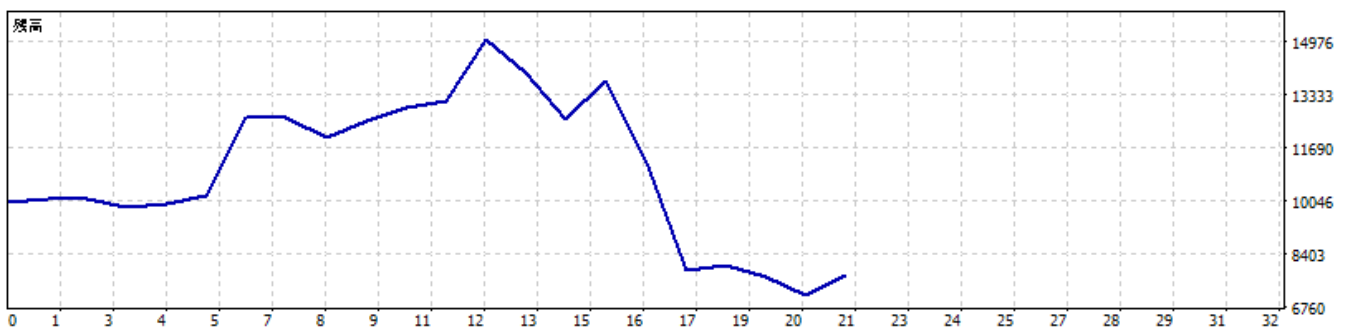
最大 負けトレード: **-3 344**

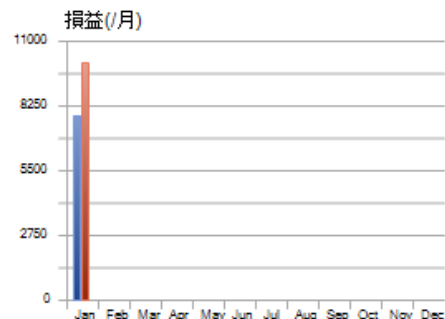
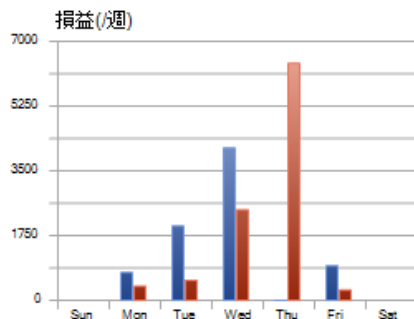
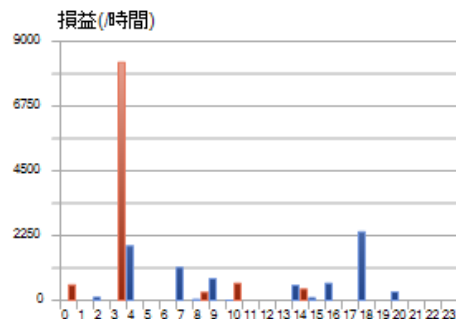
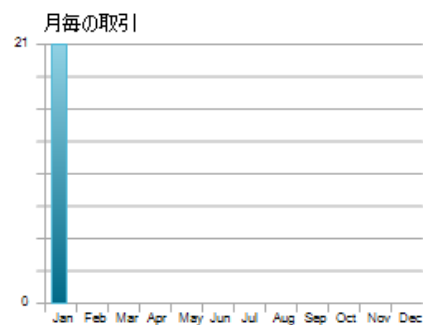
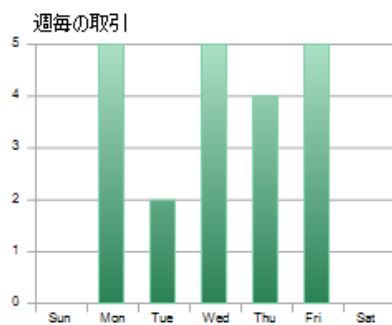
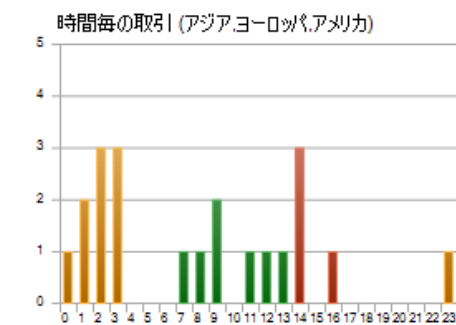
平均 負けトレード: **-1 261**

最大 連敗数 (金額): **2 (-5 819)**

最大 連敗損失額 (数): **-5 819 (2)**

平均 連敗数: **2**





Correlation (Profits,MFE):

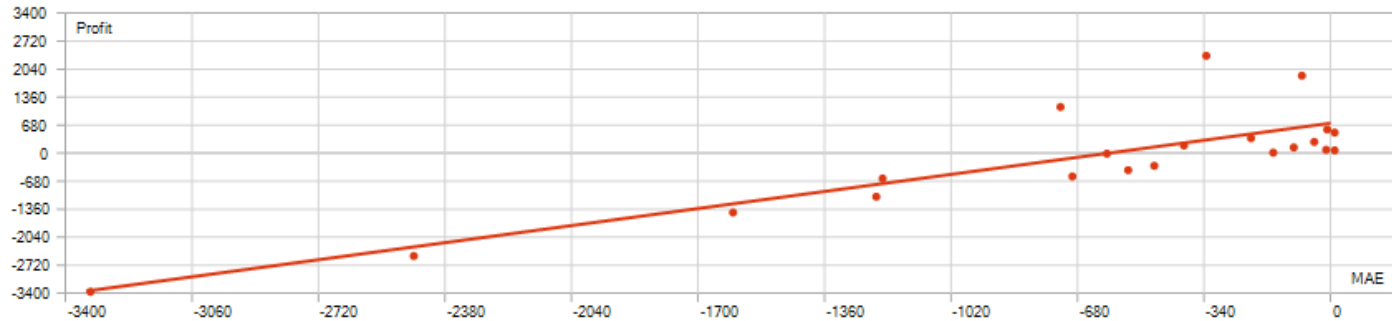
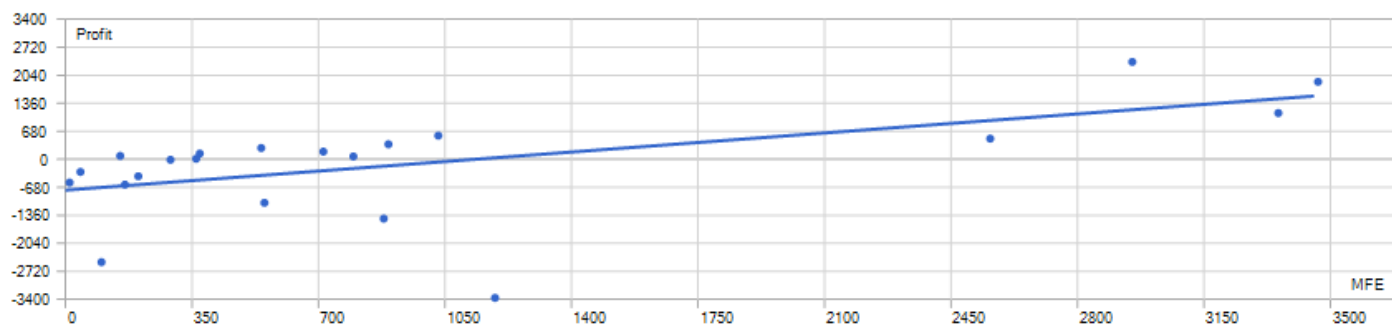
0.57

Correlation (Profits,MAE):

0.84

Correlation (MFE,MAE):

0.1479



ポジション最短保持時間:

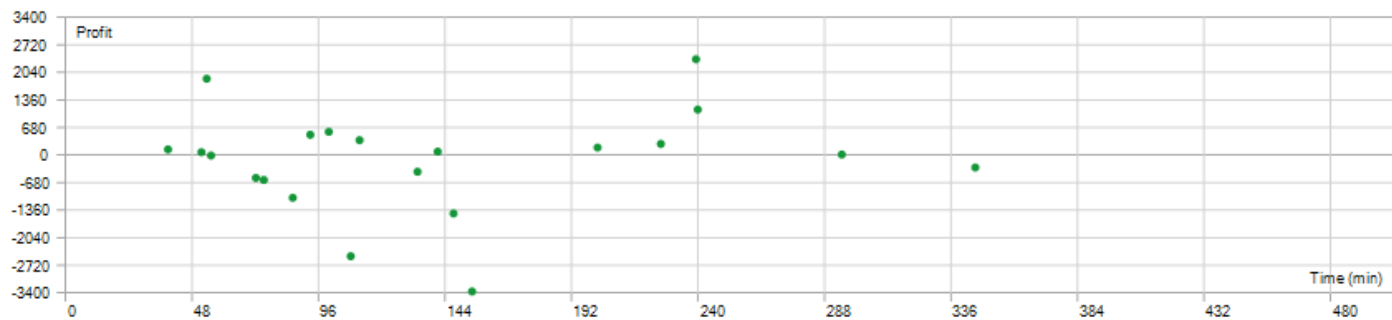
0:37:19

ポジション最長保持時間:

5:43:39

ポジション平均保持時間:

2:19:47



注文

約定時刻	注文	銘柄	タイプ	数量	価格	決済逆指値(S/L)	決済指値(T/P)	時間	状況	コメント
2022.01.04 00:16:00	2	USDJPYoff	buy	0.01 / 0.01	115.344			2022.01.04 00:16:00	filled	Exp-TesterPad
2022.01.04 02:35:40	3	USDJPYoff	sell	0.01 / 0.01	115.449			2022.01.04 02:35:40	filled	

2022.01.07 02:41:20	4	USDJPYoff	buy	0.05 / 0.05	115.939		2022.01.07 02:41:20	filled	Exp-TesterPad
2022.01.07 03:32:00	5	USDJPYoff	buy	0.05 / 0.05	115.875		2022.01.07 03:32:00	filled	Exp-TesterPad
2022.01.07 08:24:59	6	USDJPYoff	sell	0.05 / 0.05	115.882		2022.01.07 08:24:59	filled	
2022.01.07 08:24:59	7	USDJPYoff	sell	0.05 / 0.05	115.882		2022.01.07 08:24:59	filled	
2022.01.07 14:48:59	8	USDJPYoff	sell	0.05 / 0.05	115.749		2022.01.07 14:48:59	filled	Exp-TesterPad
2022.01.07 15:38:59	9	USDJPYoff	buy	0.05 / 0.05	115.731		2022.01.07 15:38:59	filled	
2022.01.07 16:52:20	10	USDJPYoff	sell	0.05 / 0.05	115.657		2022.01.07 16:52:20	filled	Exp-TesterPad
2022.01.07 20:36:40	11	USDJPYoff	buy	0.05 / 0.05	115.598		2022.01.07 20:36:40	filled	
2022.01.12 14:33:40	12	USDJPYoff	sell	0.05 / 0.05	115.109		2022.01.12 14:33:40	filled	Exp-TesterPad
2022.01.12 18:31:20	13	USDJPYoff	buy	0.05 / 0.05	114.632		2022.01.12 18:31:20	filled	
2022.01.13 08:48:00	14	USDJPYoff	sell	0.09 / 0.09	114.461		2022.01.13 08:48:00	filled	Exp-TesterPad
2022.01.13 09:08:00	15	USDJPYoff	sell	0.09 / 0.09	114.528		2022.01.13 09:08:00	filled	Exp-TesterPad
2022.01.13 10:01:40	16	USDJPYoff	buy	0.09 / 0.09	114.527		2022.01.13 10:01:40	filled	
2022.01.13 10:01:40	17	USDJPYoff	buy	0.09 / 0.09	114.527		2022.01.13 10:01:40	filled	
2022.01.14 13:01:40	18	USDJPYoff	sell	0.09 / 0.09	113.765		2022.01.14 13:01:40	filled	Exp-TesterPad
2022.01.14 14:32:59	19	USDJPYoff	buy	0.09 / 0.09	113.707		2022.01.14 14:32:59	filled	
2022.01.17 12:46:40	20	USDJPYoff	buy	0.09 / 0.09	114.571		2022.01.17 12:46:40	filled	Exp-TesterPad
2022.01.17 14:16:59	21	USDJPYoff	buy	0.09 / 0.09	114.551		2022.01.17 14:16:59	filled	Exp-TesterPad
2022.01.17 16:07:00	22	USDJPYoff	sell	0.09 / 0.09	114.594		2022.01.17 16:07:00	filled	
2022.01.17 16:07:00	23	USDJPYoff	sell	0.09 / 0.09	114.594		2022.01.17 16:07:00	filled	
2022.01.18 03:14:20	24	USDJPYoff	buy	0.11 / 0.11	114.742		2022.01.18 03:14:20	filled	Exp-TesterPad
2022.01.18 04:06:20	25	USDJPYoff	sell	0.11 / 0.11	114.915		2022.01.18 04:06:20	filled	
2022.01.19 01:01:00	26	USDJPYoff	buy	0.11 / 0.11	114.708		2022.01.19 01:01:00	filled	Exp-TesterPad
2022.01.19 02:02:00	27	USDJPYoff	buy	0.11 / 0.11	114.673		2022.01.19 02:02:00	filled	Exp-TesterPad
2022.01.19 03:26:40	28	USDJPYoff	sell	0.11 / 0.11	114.579		2022.01.19 03:26:40	filled	
2022.01.19 03:26:40	29	USDJPYoff	sell	0.11 / 0.11	114.579		2022.01.19 03:26:40	filled	
2022.01.19 03:48:20	30	USDJPYoff	sell	0.11 / 0.11	114.511		2022.01.19 03:48:20	filled	Exp-TesterPad
2022.01.19 07:46:40	31	USDJPYoff	buy	0.11 / 0.11	114.407		2022.01.19 07:46:40	filled	
2022.01.20 01:15:59	32	USDJPYoff	sell	0.11 / 0.11	114.131		2022.01.20 01:15:59	filled	Exp-TesterPad
2022.01.20 02:01:59	33	USDJPYoff	sell	0.11 / 0.11	114.210		2022.01.20 02:01:59	filled	Exp-TesterPad
2022.01.20 03:48:40	34	USDJPYoff	buy	0.11 / 0.11	114.435		2022.01.20 03:48:40	filled	
2022.01.20 03:48:40	35	USDJPYoff	buy	0.11 / 0.11	114.435		2022.01.20 03:48:40	filled	
2022.01.24 09:01:40	36	USDJPYoff	sell	0.05 / 0.05	113.572		2022.01.24 09:01:40	filled	Exp-TesterPad
2022.01.24 09:38:59	37	USDJPYoff	buy	0.05 / 0.05	113.540		2022.01.24 09:38:59	filled	
2022.01.24 11:49:59	38	USDJPYoff	buy	0.05 / 0.05	113.793		2022.01.24 11:49:59	filled	Exp-TesterPad
2022.01.24 14:02:00	39	USDJPYoff	sell	0.05 / 0.05	113.715		2022.01.24 14:02:00	filled	
2022.01.24 23:35:20	40	USDJPYoff	buy	0.05 / 0.05	114.071		2022.01.24 23:35:20	filled	Exp-TesterPad
2022.01.25 00:46:00	41	USDJPYoff	sell	0.05 / 0.05	113.962		2022.01.25 00:46:00	filled	
2022.01.26 07:56:00	42	USDJPYoff	buy	0.05 / 0.05	113.976		2022.01.26 07:56:00	filled	Exp-TesterPad
2022.01.26 09:34:20	43	USDJPYoff	sell	0.05 / 0.05	114.095		2022.01.26 09:34:20	filled	

約定

時間	約定	銘柄	タイプ	新規・決済	数量	価格	注文	手数料	スワップ	損益	残高	コメント
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2022.01.01 00:00:00	1		balance					0	0	10 000	10 000	
2022.01.04 00:16:00	2	USDJPYoff	buy	in	0.01	115.344	2	0	0	0	10 000	Exp-TesterPad
2022.01.04 02:35:40	3	USDJPYoff	sell	out	0.01	115.449	3	0	0	105	10 105	
2022.01.07 02:41:20	4	USDJPYoff	buy	in	0.05	115.939	4	0	0	0	10 105	Exp-TesterPad
2022.01.07 03:32:00	5	USDJPYoff	buy	in	0.05	115.875	5	0	0	0	10 105	Exp-TesterPad
2022.01.07 08:24:59	6	USDJPYoff	sell	out	0.05	115.882	6	0	0	35	10 140	
2022.01.07 08:24:59	7	USDJPYoff	sell	out	0.05	115.882	7	0	0	-285	9 855	
2022.01.07 14:48:59	8	USDJPYoff	sell	in	0.05	115.749	8	0	0	0	9 855	Exp-TesterPad
2022.01.07 15:38:59	9	USDJPYoff	buy	out	0.05	115.731	9	0	0	90	9 945	
2022.01.07 16:52:20	10	USDJPYoff	sell	in	0.05	115.657	10	0	0	0	9 945	Exp-TesterPad
2022.01.07 20:36:40	11	USDJPYoff	buy	out	0.05	115.598	11	0	0	295	10 240	
2022.01.12 14:33:40	12	USDJPYoff	sell	in	0.05	115.109	12	0	0	0	10 240	Exp-TesterPad
2022.01.12 18:31:20	13	USDJPYoff	buy	out	0.05	114.632	13	0	0	2 385	12 625	
2022.01.13 08:48:00	14	USDJPYoff	sell	in	0.09	114.461	14	0	0	0	12 625	Exp-TesterPad
2022.01.13 09:08:00	15	USDJPYoff	sell	in	0.09	114.528	15	0	0	0	12 625	Exp-TesterPad
2022.01.13 10:01:40	16	USDJPYoff	buy	out	0.09	114.527	16	0	0	9	12 634	
2022.01.13 10:01:40	17	USDJPYoff	buy	out	0.09	114.527	17	0	0	-594	12 040	
2022.01.14 13:01:40	18	USDJPYoff	sell	in	0.09	113.765	18	0	0	0	12 040	Exp-TesterPad
2022.01.14 14:32:59	19	USDJPYoff	buy	out	0.09	113.707	19	0	0	522	12 562	
2022.01.17 12:46:40	20	USDJPYoff	buy	in	0.09	114.571	20	0	0	0	12 562	Exp-TesterPad
2022.01.17 14:16:59	21	USDJPYoff	buy	in	0.09	114.551	21	0	0	0	12 562	Exp-TesterPad
2022.01.17 16:07:00	22	USDJPYoff	sell	out	0.09	114.594	22	0	0	387	12 949	
2022.01.17 16:07:00	23	USDJPYoff	sell	out	0.09	114.594	23	0	0	207	13 156	
2022.01.18 03:14:20	24	USDJPYoff	buy	in	0.11	114.742	24	0	0	0	13 156	Exp-TesterPad
2022.01.18 04:06:20	25	USDJPYoff	sell	out	0.11	114.915	25	0	0	1 903	15 059	
2022.01.19 01:01:00	26	USDJPYoff	buy	in	0.11	114.708	26	0	0	0	15 059	Exp-TesterPad
2022.01.19 02:02:00	27	USDJPYoff	buy	in	0.11	114.673	27	0	0	0	15 059	Exp-TesterPad
2022.01.19 03:26:40	28	USDJPYoff	sell	out	0.11	114.579	28	0	0	-1 034	14 025	
2022.01.19 03:26:40	29	USDJPYoff	sell	out	0.11	114.579	29	0	0	-1 419	12 606	
2022.01.19 03:48:20	30	USDJPYoff	sell	in	0.11	114.511	30	0	0	0	12 606	Exp-TesterPad
2022.01.19 07:46:40	31	USDJPYoff	buy	out	0.11	114.407	31	0	0	1 144	13 750	
2022.01.20 01:15:59	32	USDJPYoff	sell	in	0.11	114.131	32	0	0	0	13 750	Exp-TesterPad
2022.01.20 02:01:59	33	USDJPYoff	sell	in	0.11	114.210	33	0	0	0	13 750	Exp-TesterPad
2022.01.20 03:48:40	34	USDJPYoff	buy	out	0.11	114.435	34	0	0	-2 475	11 275	
2022.01.20 03:48:40	35	USDJPYoff	buy	out	0.11	114.435	35	0	0	-3 344	7 931	
2022.01.24 09:01:40	36	USDJPYoff	sell	in	0.05	113.572	36	0	0	0	7 931	Exp-TesterPad
2022.01.24 09:38:59	37	USDJPYoff	buy	out	0.05	113.540	37	0	0	160	8 091	
2022.01.24 11:49:59	38	USDJPYoff	buy	in	0.05	113.793	38	0	0	0	8 091	Exp-TesterPad
2022.01.24 14:02:00	39	USDJPYoff	sell	out	0.05	113.715	39	0	0	-390	7 701	
2022.01.24 23:35:20	40	USDJPYoff	buy	in	0.05	114.071	40	0	0	0	7 701	Exp-TesterPad
2022.01.25 00:46:00	41	USDJPYoff	sell	out	0.05	113.962	41	0	-1	-545	7 155	
2022.01.26 07:56:00	42	USDJPYoff	buy	in	0.05	113.976	42	0	0	0	7 155	Exp-TesterPad
2022.01.26 09:34:20	43	USDJPYoff	sell	out	0.05	114.095	43	0	0	595	7 750	
								0	-1	-2 249	7 750	

