

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 (2022.02.01 - 2022.03.01)**

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: **8 000**

レバレッジ: **1:500**

結果

ヒストリー品質: **99%**

バー: **1920**

総損益: **-2 695**

総利益: **3 926**

総損失: **-6 621**

ティック: **114010**

残高絶対ドロウダウン: **3 141**

残高最大ドロウダウン: **5 677 (54%)**

残高相対ドロウダウン: **54% (5 677)**

銘柄: **1**

証拠金絶対ドロウダウン: **3 601**

証拠金最大ドロウダウン: **7 441 (63%)**

証拠金相対ドロウダウン: **63% (7 441)**

プロフィットファクター: **0.59**

リカバリファクター: **-0.36**

AHPR: **0.9848 (-1.52%)**

GHPR: **0.9815 (-1.85%)**

期待利得: **-122.50**

シャープレシオ: **-5.00**

LR Correlation: **-0.88**

LR Standard Error: **777**

証拠金維持率: **193.34%**

Z-Score: **0.70 (51.61%)**

OnTester 結果: **0**

取引数: **22**

約定数: **44**

ショート (勝率 %): **10 (70.00%)**

勝ちトレード (勝率 %): **10 (45.45%)**

最大 勝ちトレード: **1 245**

平均 勝ちトレード: **393**

最大 連勝数 (金額): **3 (2 536)**

最大 連勝利益額 (数): **2 536 (3)**

平均 連勝利益額 (数): **1**

ロング (勝率 %): **12 (25.00%)**

負けトレード (負率 %): **12 (54.55%)**

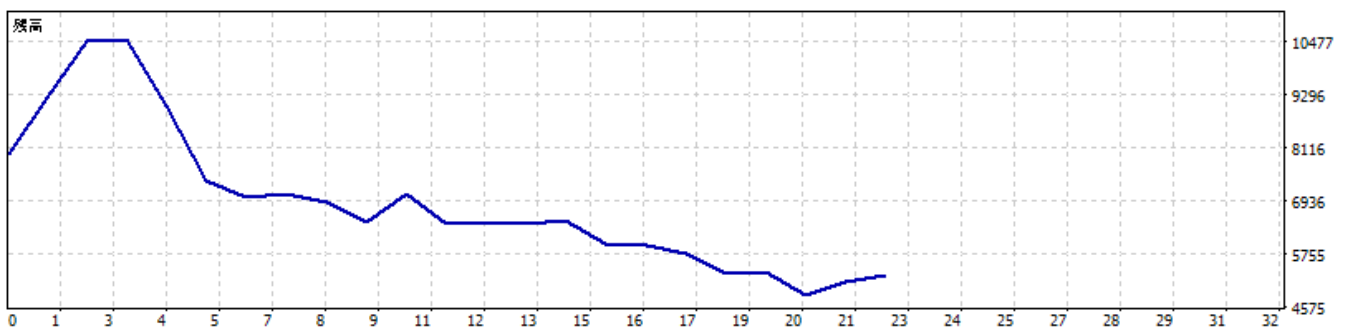
最大 負けトレード: **-1 649**

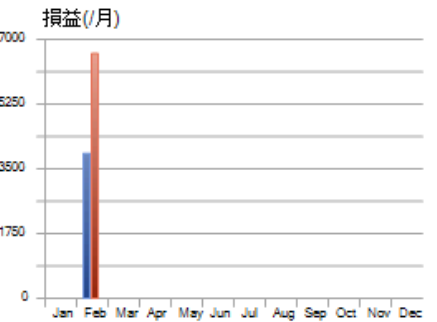
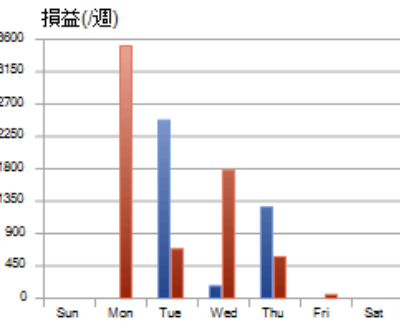
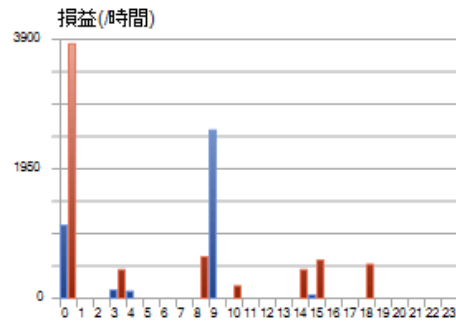
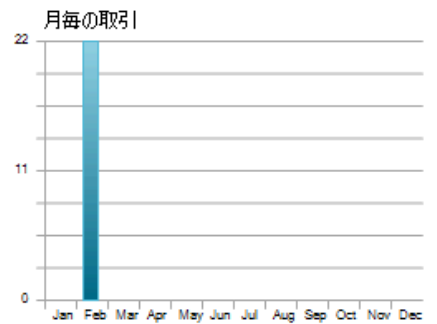
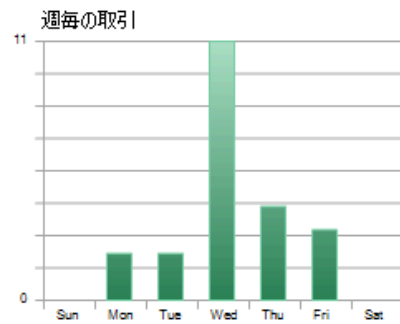
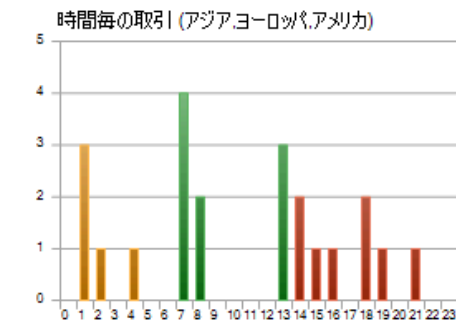
平均 負けトレード: **-552**

最大 連敗数 (金額): **4 (-1 198)**

最大 連敗損失額 (数): **-3 512 (3)**

平均 連敗数: **2**





Correlation (Profits,MFE):

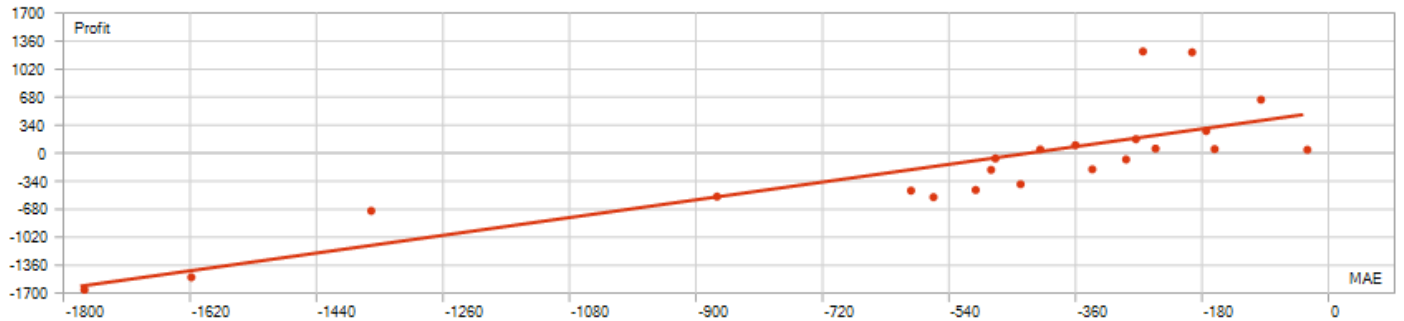
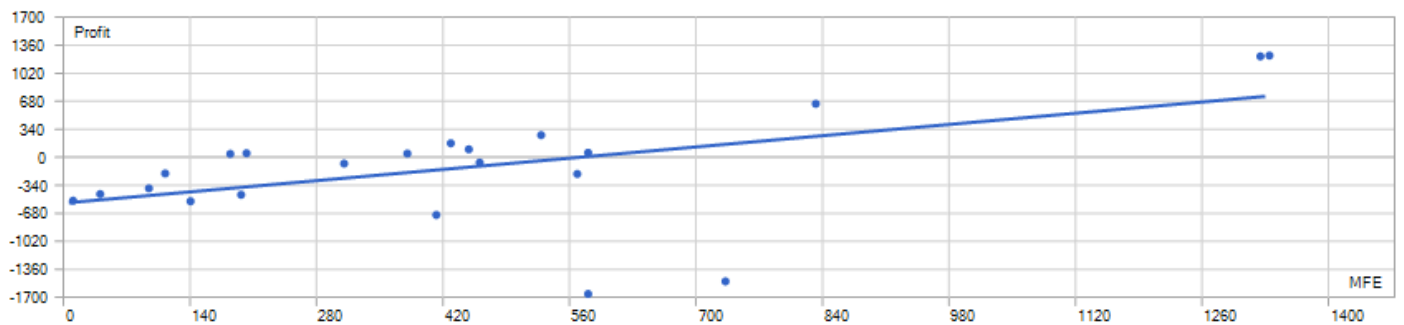
0.51

Correlation (Profits,MAE):

0.83

Correlation (MFE,MAE):

0.0341



ポジション最短保持時間:

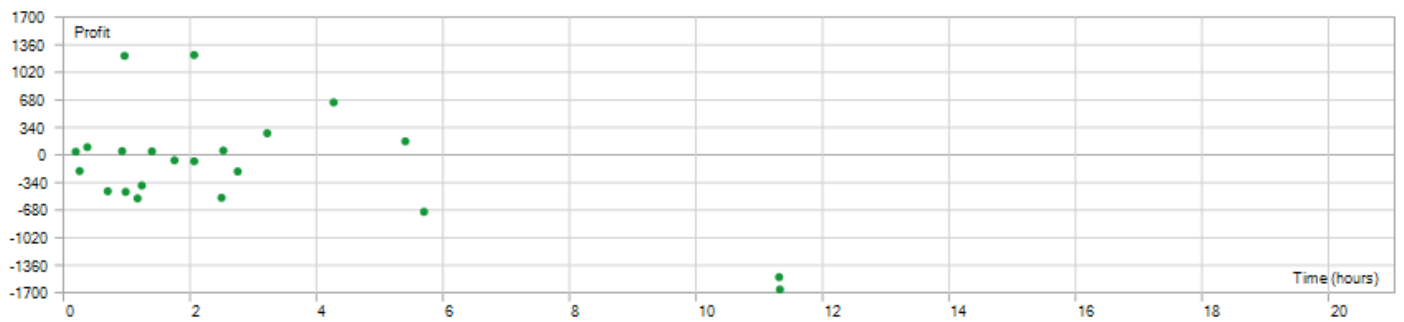
0:07:41

ポジション最長保持時間:

11:15:40

ポジション平均保持時間:

2:48:10



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
2022.02.01 07:32:20	2	USDJPYoff	sell	0.05 / 0.05	114.988			2022.02.01 07:32:20	filled	Exp-TesterPad
2022.02.01 08:38:20	3	USDJPYoff	sell	0.05 / 0.05	114.986			2022.02.01 08:38:20	filled	Exp-TesterPad

2022.02.01 09:32:20	4	USDJPYoff	buy	0.05 / 0.05	114.739		2022.02.01 09:32:20	filled	
2022.02.01 09:32:20	5	USDJPYoff	buy	0.05 / 0.05	114.739		2022.02.01 09:32:20	filled	
2022.02.02 08:11:00	6	USDJPYoff	sell	0.08 / 0.08	114.554		2022.02.02 08:11:00	filled	Exp-TesterPad
2022.02.02 09:31:00	7	USDJPYoff	buy	0.08 / 0.08	114.547		2022.02.02 09:31:00	filled	
2022.02.04 13:36:00	8	USDJPYoff	buy	0.08 / 0.08	115.356		2022.02.04 13:36:00	filled	Exp-TesterPad
2022.02.04 13:36:40	9	USDJPYoff	buy	0.08 / 0.08	115.337		2022.02.04 13:36:40	filled	Exp-TesterPad
2022.02.07 00:51:40	10	USDJPYoff	sell	0.08 / 0.08	115.150		2022.02.07 00:51:40	filled	
2022.02.07 00:51:40	11	USDJPYoff	sell	0.08 / 0.08	115.150		2022.02.07 00:51:40	filled	
2022.02.07 01:52:20	12	USDJPYoff	buy	0.06 / 0.06	115.326		2022.02.07 01:52:20	filled	Exp-TesterPad
2022.02.07 03:02:40	13	USDJPYoff	sell	0.06 / 0.06	115.265		2022.02.07 03:02:40	filled	
2022.02.09 01:17:59	14	USDJPYoff	sell	0.06 / 0.06	115.418		2022.02.09 01:17:59	filled	Exp-TesterPad
2022.02.09 03:45:40	15	USDJPYoff	buy	0.06 / 0.06	115.407		2022.02.09 03:45:40	filled	
2022.02.09 07:08:00	16	USDJPYoff	buy	0.06 / 0.06	115.475		2022.02.09 07:08:00	filled	Exp-TesterPad
2022.02.09 07:51:40	17	USDJPYoff	buy	0.06 / 0.06	115.432		2022.02.09 07:51:40	filled	Exp-TesterPad
2022.02.09 08:02:59	18	USDJPYoff	sell	0.06 / 0.06	115.401		2022.02.09 08:02:59	filled	
2022.02.09 08:02:59	19	USDJPYoff	sell	0.06 / 0.06	115.401		2022.02.09 08:02:59	filled	
2022.02.09 19:59:00	20	USDJPYoff	buy	0.06 / 0.06	115.480		2022.02.09 19:59:00	filled	Exp-TesterPad
2022.02.10 00:11:20	21	USDJPYoff	sell	0.06 / 0.06	115.590		2022.02.10 00:11:20	filled	
2022.02.14 18:26:20	22	USDJPYoff	buy	0.06 / 0.06	115.596		2022.02.14 18:26:20	filled	Exp-TesterPad
2022.02.15 00:04:20	23	USDJPYoff	sell	0.06 / 0.06	115.481		2022.02.15 00:04:20	filled	
2022.02.17 01:15:59	24	USDJPYoff	buy	0.06 / 0.06	115.485		2022.02.17 01:15:59	filled	Exp-TesterPad
2022.02.17 02:24:20	25	USDJPYoff	buy	0.06 / 0.06	115.464		2022.02.17 02:24:20	filled	Exp-TesterPad
2022.02.17 03:15:59	26	USDJPYoff	sell	0.06 / 0.06	115.474		2022.02.17 03:15:59	filled	
2022.02.17 03:15:59	27	USDJPYoff	sell	0.06 / 0.06	115.474		2022.02.17 03:15:59	filled	
2022.02.17 04:02:40	28	USDJPYoff	sell	0.06 / 0.06	115.226		2022.02.17 04:02:40	filled	Exp-TesterPad
2022.02.17 04:21:20	29	USDJPYoff	buy	0.06 / 0.06	115.208		2022.02.17 04:21:20	filled	
2022.02.17 16:06:00	30	USDJPYoff	sell	0.06 / 0.06	114.938		2022.02.17 16:06:00	filled	Exp-TesterPad
2022.02.17 18:31:59	31	USDJPYoff	buy	0.06 / 0.06	115.024		2022.02.17 18:31:59	filled	
2022.02.18 13:20:00	32	USDJPYoff	sell	0.06 / 0.06	115.047		2022.02.18 13:20:00	filled	Exp-TesterPad
2022.02.18 15:01:20	33	USDJPYoff	buy	0.06 / 0.06	115.056		2022.02.18 15:01:20	filled	
2022.02.23 07:51:00	34	USDJPYoff	buy	0.06 / 0.06	115.073		2022.02.23 07:51:00	filled	Exp-TesterPad
2022.02.23 10:32:20	35	USDJPYoff	sell	0.06 / 0.06	115.041		2022.02.23 10:32:20	filled	
2022.02.23 14:03:40	36	USDJPYoff	sell	0.04 / 0.04	115.009		2022.02.23 14:03:40	filled	Exp-TesterPad
2022.02.23 14:41:40	37	USDJPYoff	buy	0.04 / 0.04	115.118		2022.02.23 14:41:40	filled	
2022.02.23 14:48:00	38	USDJPYoff	buy	0.04 / 0.04	115.164		2022.02.23 14:48:00	filled	Exp-TesterPad
2022.02.23 15:43:59	39	USDJPYoff	buy	0.04 / 0.04	115.059		2022.02.23 15:43:59	filled	Exp-TesterPad
2022.02.23 15:51:40	40	USDJPYoff	sell	0.04 / 0.04	115.072		2022.02.23 15:51:40	filled	
2022.02.23 15:54:20	41	USDJPYoff	sell	0.04 / 0.04	115.033		2022.02.23 15:54:20	filled	
2022.02.23 18:54:00	42	USDJPYoff	sell	0.04 / 0.04	114.959		2022.02.23 18:54:00	filled	Exp-TesterPad
2022.02.23 21:04:59	43	USDJPYoff	sell	0.04 / 0.04	114.984		2022.02.23 21:04:59	filled	Exp-TesterPad
2022.02.24 00:14:20	44	USDJPYoff	buy	0.04 / 0.04	114.914		2022.02.24 00:14:20	filled	
2022.02.24 00:14:20	45	USDJPYoff	buy	0.04 / 0.04	114.914		2022.02.24 00:14:20	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
2022.02.01 00:00:00	1		balance					0	0	8 000	8 000	
2022.02.01 07:32:20	2	USDJPYoff	sell	in	0.05	114.988	2	0	0	0	8 000	Exp-TesterPad
2022.02.01 08:38:20	3	USDJPYoff	sell	in	0.05	114.986	3	0	0	0	8 000	Exp-TesterPad
2022.02.01 09:32:20	4	USDJPYoff	buy	out	0.05	114.739	4	0	0	1 235	9 235	
2022.02.01 09:32:20	5	USDJPYoff	buy	out	0.05	114.739	5	0	0	1 245	10 480	
2022.02.02 08:11:00	6	USDJPYoff	sell	in	0.08	114.554	6	0	0	0	10 480	Exp-TesterPad
2022.02.02 09:31:00	7	USDJPYoff	buy	out	0.08	114.547	7	0	0	56	10 536	
2022.02.04 13:36:00	8	USDJPYoff	buy	in	0.08	115.356	8	0	0	0	10 536	Exp-TesterPad
2022.02.04 13:36:40	9	USDJPYoff	buy	in	0.08	115.337	9	0	0	0	10 536	Exp-TesterPad
2022.02.07 00:51:40	10	USDJPYoff	sell	out	0.08	115.150	10	0	-1	-1 496	9 039	
2022.02.07 00:51:40	11	USDJPYoff	sell	out	0.08	115.150	11	0	-1	-1 648	7 390	
2022.02.07 01:52:20	12	USDJPYoff	buy	in	0.06	115.326	12	0	0	0	7 390	Exp-TesterPad
2022.02.07 03:02:40	13	USDJPYoff	sell	out	0.06	115.265	13	0	0	-366	7 024	
2022.02.09 01:17:59	14	USDJPYoff	sell	in	0.06	115.418	14	0	0	0	7 024	Exp-TesterPad
2022.02.09 03:45:40	15	USDJPYoff	buy	out	0.06	115.407	15	0	0	66	7 090	
2022.02.09 07:08:00	16	USDJPYoff	buy	in	0.06	115.475	16	0	0	0	7 090	Exp-TesterPad
2022.02.09 07:51:40	17	USDJPYoff	buy	in	0.06	115.432	17	0	0	0	7 090	Exp-TesterPad
2022.02.09 08:02:59	18	USDJPYoff	sell	out	0.06	115.401	18	0	0	-186	6 904	
2022.02.09 08:02:59	19	USDJPYoff	sell	out	0.06	115.401	19	0	0	-444	6 460	
2022.02.09 19:59:00	20	USDJPYoff	buy	in	0.06	115.480	20	0	0	0	6 460	Exp-TesterPad
2022.02.10 00:11:20	21	USDJPYoff	sell	out	0.06	115.590	21	0	-2	660	7 118	
2022.02.14 18:26:20	22	USDJPYoff	buy	in	0.06	115.596	22	0	0	0	7 118	Exp-TesterPad
2022.02.15 00:04:20	23	USDJPYoff	sell	out	0.06	115.481	23	0	-1	-690	6 427	
2022.02.17 01:15:59	24	USDJPYoff	buy	in	0.06	115.485	24	0	0	0	6 427	Exp-TesterPad
2022.02.17 02:24:20	25	USDJPYoff	buy	in	0.06	115.464	25	0	0	0	6 427	Exp-TesterPad
2022.02.17 03:15:59	26	USDJPYoff	sell	out	0.06	115.474	26	0	0	60	6 487	
2022.02.17 03:15:59	27	USDJPYoff	sell	out	0.06	115.474	27	0	0	-66	6 421	
2022.02.17 04:02:40	28	USDJPYoff	sell	in	0.06	115.226	28	0	0	0	6 421	Exp-TesterPad
2022.02.17 04:21:20	29	USDJPYoff	buy	out	0.06	115.208	29	0	0	108	6 529	
2022.02.17 16:06:00	30	USDJPYoff	sell	in	0.06	114.938	30	0	0	0	6 529	Exp-TesterPad
2022.02.17 18:31:59	31	USDJPYoff	buy	out	0.06	115.024	31	0	0	-516	6 013	
2022.02.18 13:20:00	32	USDJPYoff	sell	in	0.06	115.047	32	0	0	0	6 013	Exp-TesterPad
2022.02.18 15:01:20	33	USDJPYoff	buy	out	0.06	115.056	33	0	0	-54	5 959	
2022.02.23 07:51:00	34	USDJPYoff	buy	in	0.06	115.073	34	0	0	0	5 959	Exp-TesterPad
2022.02.23 10:32:20	35	USDJPYoff	sell	out	0.06	115.041	35	0	0	-192	5 767	
2022.02.23 14:03:40	36	USDJPYoff	sell	in	0.04	115.009	36	0	0	0	5 767	Exp-TesterPad
2022.02.23 14:41:40	37	USDJPYoff	buy	out	0.04	115.118	37	0	0	-436	5 331	
2022.02.23 14:48:00	38	USDJPYoff	buy	in	0.04	115.164	38	0	0	0	5 331	Exp-TesterPad
2022.02.23 15:43:59	39	USDJPYoff	buy	in	0.04	115.059	39	0	0	0	5 331	Exp-TesterPad
2022.02.23 15:51:40	40	USDJPYoff	sell	out	0.04	115.072	40	0	0	52	5 383	
2022.02.23 15:54:20	41	USDJPYoff	sell	out	0.04	115.033	41	0	0	-524	4 859	
2022.02.23 18:54:00	42	USDJPYoff	sell	in	0.04	114.959	42	0	0	0	4 859	Exp-TesterPad

2022.02.23 21:04:59	43	USDJPYoff	sell	in	0.04	114.984	43	0	0	0	4 859	Exp-TesterPad
2022.02.24 00:14:20	44	USDJPYoff	buy	out	0.04	114.914	44	0	-7	280	5 132	
2022.02.24 00:14:20	45	USDJPYoff	buy	out	0.04	114.914	45	0	-7	180	5 305	
								0	-19	-2 676	5 305	