

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: **USDJPY**

期間: **M15 (2021.03.13 - 2021.04.01)**

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: **30 000**

レバレッジ: **1:500**

結果

ヒストリー品質: **100%**

バー: **1248**

総損益: **-6 132**

総利益: **2 898**

総損失: **-9 030**

ティック: **72814**

残高絶対ドロウダウン: **6 132**

残高最大ドロウダウン: **7 203 (23%)**

残高相対ドロウダウン: **23% (7 203)**

銘柄: **1**

証拠金絶対ドロウダウン: **6 489**

証拠金最大ドロウダウン: **7 868 (25%)**

証拠金相対ドロウダウン: **25% (7 868)**

プロフィットファクター: **0.32**

リカバリファクター: **-0.78**

AHPR: **0.9911 (-0.89%)**

GHPR: **0.9909 (-0.91%)**

期待利得: **-245.28**

シャープレシオ: **-5.00**

LR Correlation: **-0.94**

LR Standard Error: **873**

証拠金維持率: **771.11%**

Z-Score: **0.88 (62.11%)**

OnTester 結果: **0**

取引数: **25**

約定数: **50**

ショート (勝率 %): **12 (16.67%)**

勝ちトレード (勝率 %): **9 (36.00%)**

最大 勝ちトレード: **665**

平均 勝ちトレード: **322**

最大 連勝数 (金額): **2 (707)**

最大 連勝利益額 (数): **707 (2)**

平均 連勝利益額 (数): **1**

ロング (勝率 %): **13 (53.85%)**

負けトレード (負率 %): **16 (64.00%)**

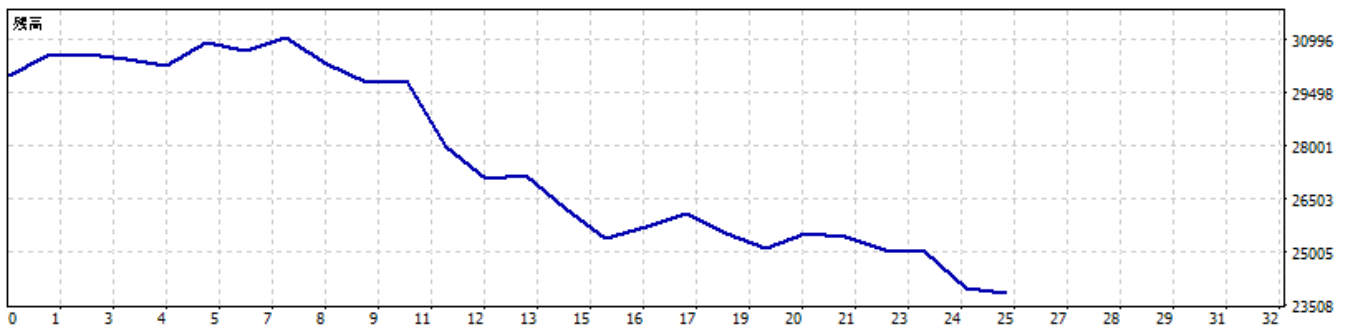
最大 負けトレード: **-1 855**

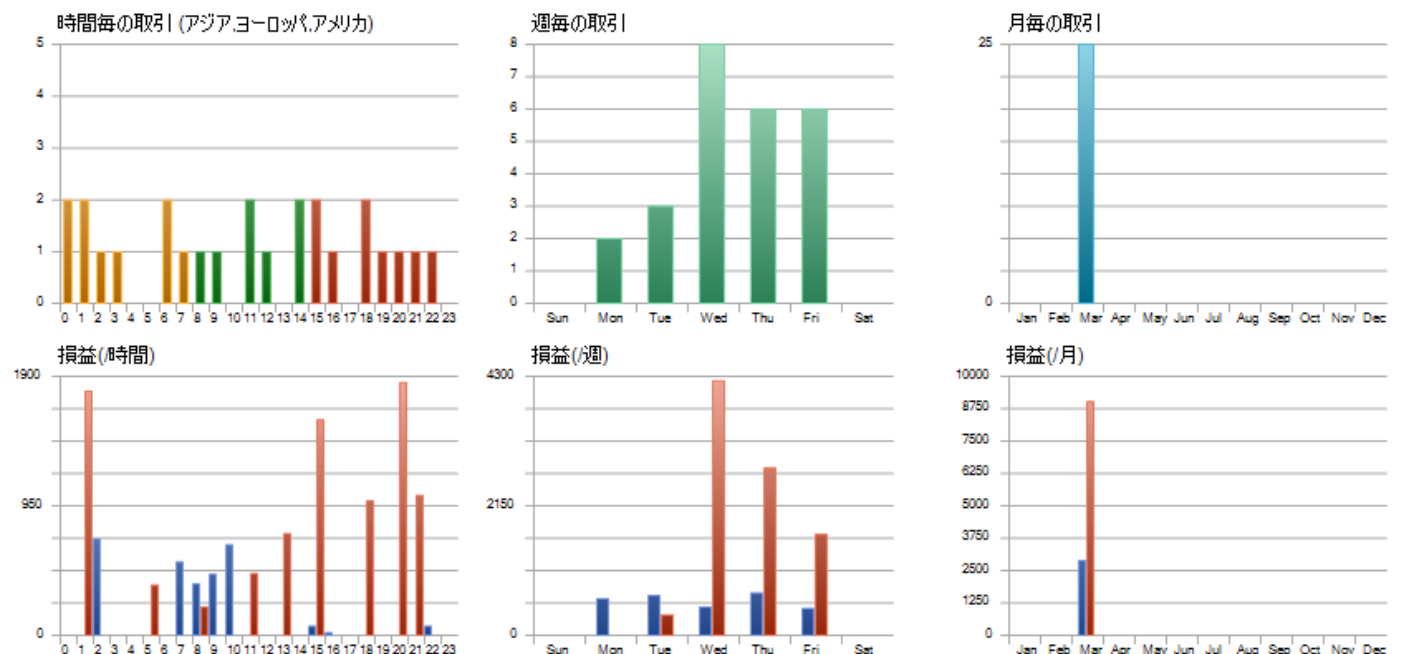
平均 負けトレード: **-564**

最大 連敗数 (金額): **5 (-1 680)**

最大 連敗損失額 (数): **-2 737 (2)**

平均 連敗数: **2**





Correlation (Profits,MFE):

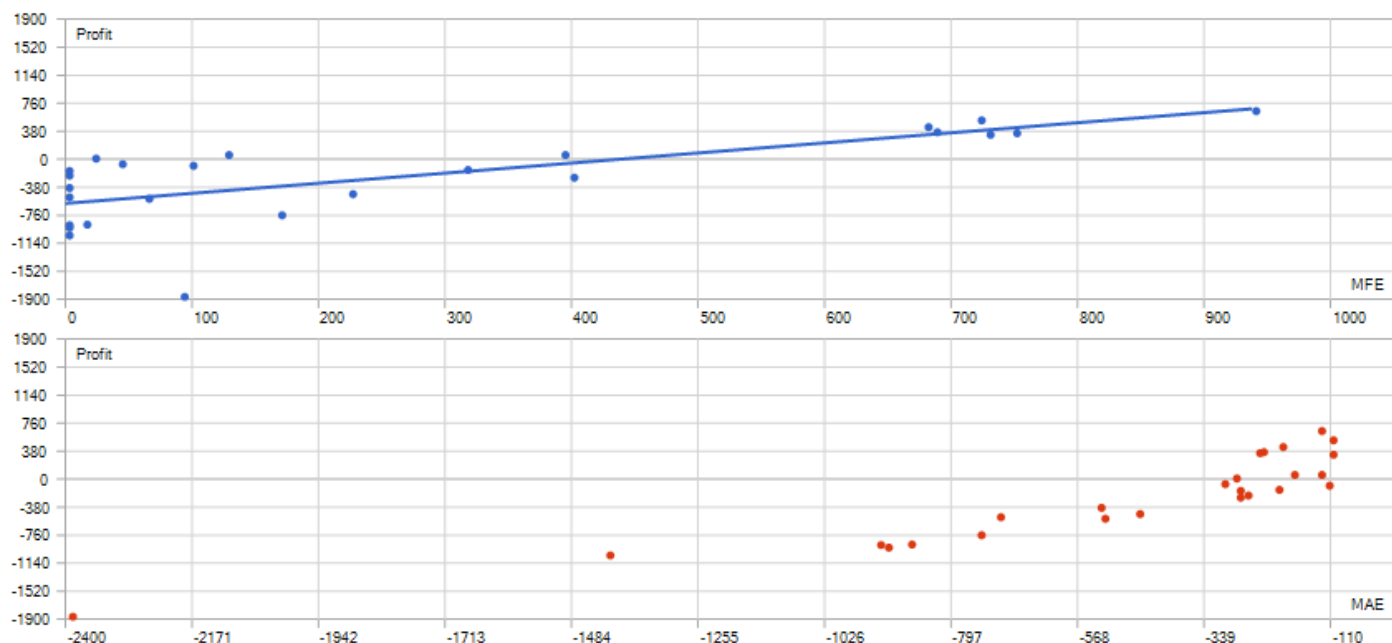
0.72

Correlation (Profits,MAE):

0.90

Correlation (MFE,MAE):

0.4475



ポジション最短保持時間:

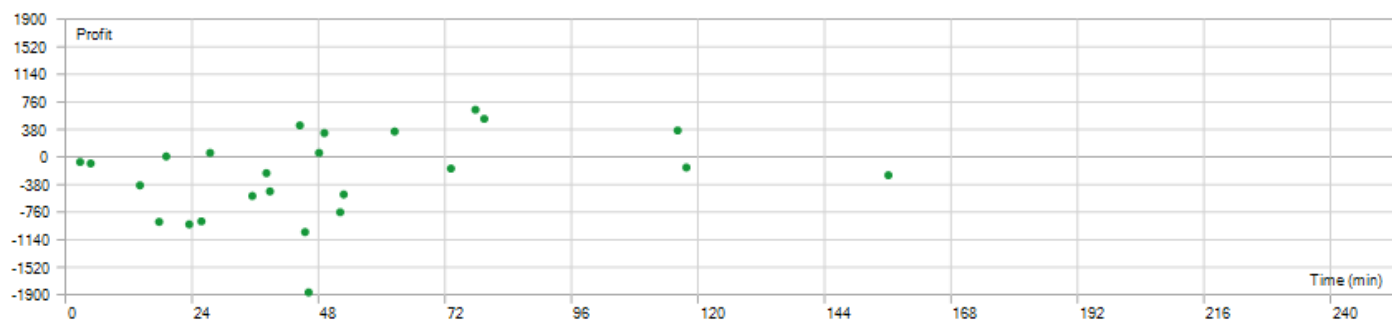
0:02:00

ポジション最長保持時間:

2:35:20

ポジション平均保持時間:

0:49:57



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
2021.03.15 06:07:40	2	USDJPY	buy	0.07 / 0.07	0.000			2021.03.15 06:07:40	filled	Exp-TesterPad
2021.03.15 07:26:20	3	USDJPY	sell	0.07 / 0.07	0.000			2021.03.15 07:26:20	filled	

2021.03.15 15:00:00	4	USDJPY	buy	0.07 / 0.07	0.000	2021.03.15 15:00:00	filled	Exp-TesterPad
2021.03.15 15:47:20	5	USDJPY	sell	0.07 / 0.07	0.000	2021.03.15 15:47:20	filled	
2021.03.16 03:31:40	6	USDJPY	buy	0.07 / 0.07	0.000	2021.03.16 03:31:40	filled	Exp-TesterPad
2021.03.16 05:28:40	7	USDJPY	sell	0.07 / 0.07	0.000	2021.03.16 05:28:40	filled	
2021.03.16 07:47:20	8	USDJPY	buy	0.07 / 0.07	0.000	2021.03.16 07:47:20	filled	Exp-TesterPad
2021.03.16 08:24:40	9	USDJPY	sell	0.07 / 0.07	0.000	2021.03.16 08:24:40	filled	
2021.03.16 08:50:59	10	USDJPY	buy	0.07 / 0.07	0.000	2021.03.16 08:50:59	filled	Exp-TesterPad
2021.03.16 10:07:59	11	USDJPY	sell	0.07 / 0.07	0.000	2021.03.16 10:07:59	filled	
2021.03.17 02:42:40	12	USDJPY	buy	0.07 / 0.07	0.000	2021.03.17 02:42:40	filled	Exp-TesterPad
2021.03.17 05:18:00	13	USDJPY	sell	0.07 / 0.07	0.000	2021.03.17 05:18:00	filled	
2021.03.17 06:15:59	14	USDJPY	buy	0.07 / 0.07	0.000	2021.03.17 06:15:59	filled	Exp-TesterPad
2021.03.17 08:11:20	15	USDJPY	sell	0.07 / 0.07	0.000	2021.03.17 08:11:20	filled	
2021.03.17 12:17:20	16	USDJPY	sell	0.07 / 0.07	0.000	2021.03.17 12:17:20	filled	Exp-TesterPad
2021.03.17 13:08:40	17	USDJPY	buy	0.07 / 0.07	0.000	2021.03.17 13:08:40	filled	
2021.03.17 14:24:00	18	USDJPY	buy	0.07 / 0.07	0.000	2021.03.17 14:24:00	filled	Exp-TesterPad
2021.03.17 15:16:00	19	USDJPY	sell	0.07 / 0.07	0.000	2021.03.17 15:16:00	filled	
2021.03.17 16:19:00	20	USDJPY	buy	0.07 / 0.07	0.000	2021.03.17 16:19:00	filled	Exp-TesterPad
2021.03.17 16:37:20	21	USDJPY	sell	0.07 / 0.07	0.000	2021.03.17 16:37:20	filled	
2021.03.17 19:30:59	22	USDJPY	buy	0.07 / 0.07	0.000	2021.03.17 19:30:59	filled	Exp-TesterPad
2021.03.17 20:16:20	23	USDJPY	sell	0.07 / 0.07	0.000	2021.03.17 20:16:20	filled	
2021.03.17 21:35:00	24	USDJPY	sell	0.07 / 0.07	0.000	2021.03.17 21:35:00	filled	Exp-TesterPad
2021.03.17 21:51:59	25	USDJPY	buy	0.07 / 0.07	0.000	2021.03.17 21:51:59	filled	
2021.03.17 22:30:20	26	USDJPY	sell	0.07 / 0.07	0.000	2021.03.17 22:30:20	filled	Exp-TesterPad
2021.03.17 22:56:59	27	USDJPY	buy	0.07 / 0.07	0.000	2021.03.17 22:56:59	filled	
2021.03.18 00:35:40	28	USDJPY	sell	0.07 / 0.07	0.000	2021.03.18 00:35:40	filled	Exp-TesterPad
2021.03.18 00:37:59	29	USDJPY	sell	0.07 / 0.07	0.000	2021.03.18 00:37:59	filled	Exp-TesterPad
2021.03.18 01:00:40	30	USDJPY	buy	0.07 / 0.07	0.000	2021.03.18 01:00:40	filled	
2021.03.18 01:00:40	31	USDJPY	buy	0.07 / 0.07	0.000	2021.03.18 01:00:40	filled	
2021.03.18 01:18:20	32	USDJPY	buy	0.07 / 0.07	0.000	2021.03.18 01:18:20	filled	Exp-TesterPad
2021.03.18 01:31:40	33	USDJPY	buy	0.07 / 0.07	0.000	2021.03.18 01:31:40	filled	Exp-TesterPad
2021.03.18 02:20:00	34	USDJPY	sell	0.07 / 0.07	0.000	2021.03.18 02:20:00	filled	
2021.03.18 02:20:00	35	USDJPY	sell	0.07 / 0.07	0.000	2021.03.18 02:20:00	filled	
2021.03.18 18:02:20	36	USDJPY	sell	0.07 / 0.07	0.000	2021.03.18 18:02:20	filled	Exp-TesterPad
2021.03.18 18:05:40	37	USDJPY	sell	0.07 / 0.07	0.000	2021.03.18 18:05:40	filled	Exp-TesterPad
2021.03.18 18:40:20	38	USDJPY	buy	0.07 / 0.07	0.000	2021.03.18 18:40:20	filled	
2021.03.18 18:40:20	39	USDJPY	buy	0.07 / 0.07	0.000	2021.03.18 18:40:20	filled	
2021.03.19 09:08:59	40	USDJPY	sell	0.07 / 0.07	0.000	2021.03.19 09:08:59	filled	Exp-TesterPad
2021.03.19 09:52:40	41	USDJPY	buy	0.07 / 0.07	0.000	2021.03.19 09:52:40	filled	
2021.03.19 11:18:00	42	USDJPY	buy	0.07 / 0.07	0.000	2021.03.19 11:18:00	filled	Exp-TesterPad
2021.03.19 11:22:00	43	USDJPY	sell	0.07 / 0.07	0.000	2021.03.19 11:22:00	filled	
2021.03.19 11:23:40	44	USDJPY	sell	0.07 / 0.07	0.000	2021.03.19 11:23:40	filled	Exp-TesterPad
2021.03.19 11:37:00	45	USDJPY	buy	0.07 / 0.07	0.000	2021.03.19 11:37:00	filled	
2021.03.19 14:18:20	46	USDJPY	sell	0.07 / 0.07	0.000	2021.03.19 14:18:20	filled	Exp-TesterPad

2021.03.19 15:01:00	47	USDJPY	sell	0.07 / 0.07	0.000				2021.03.19 15:01:00	filled	Exp-TesterPad
2021.03.19 15:03:00	48	USDJPY	buy	0.07 / 0.07	0.000				2021.03.19 15:03:00	filled	
2021.03.19 15:03:00	49	USDJPY	buy	0.07 / 0.07	0.000				2021.03.19 15:03:00	filled	
2021.03.19 20:20:59	50	USDJPY	sell	0.07 / 0.07	0.000				2021.03.19 20:20:59	filled	Exp-TesterPad
2021.03.19 21:33:20	51	USDJPY	buy	0.07 / 0.07	0.000				2021.03.19 21:33:20	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
2021.03.13 00:00:00	1		balance					0	0	30 000	30 000	
2021.03.15 06:07:40	2	USDJPY	buy	in	0.07	109.139	2	0	0	0	30 000	Exp-TesterPad
2021.03.15 07:26:20	3	USDJPY	sell	out	0.07	109.216	3	0	0	539	30 539	
2021.03.15 15:00:00	4	USDJPY	buy	in	0.07	109.169	4	0	0	0	30 539	Exp-TesterPad
2021.03.15 15:47:20	5	USDJPY	sell	out	0.07	109.179	5	0	0	70	30 609	
2021.03.16 03:31:40	6	USDJPY	buy	in	0.07	109.180	6	0	0	0	30 609	Exp-TesterPad
2021.03.16 05:28:40	7	USDJPY	sell	out	0.07	109.161	7	0	0	-133	30 476	
2021.03.16 07:47:20	8	USDJPY	buy	in	0.07	109.189	8	0	0	0	30 476	Exp-TesterPad
2021.03.16 08:24:40	9	USDJPY	sell	out	0.07	109.159	9	0	0	-210	30 266	
2021.03.16 08:50:59	10	USDJPY	buy	in	0.07	109.148	10	0	0	0	30 266	Exp-TesterPad
2021.03.16 10:07:59	11	USDJPY	sell	out	0.07	109.243	11	0	0	665	30 931	
2021.03.17 02:42:40	12	USDJPY	buy	in	0.07	109.104	12	0	0	0	30 931	Exp-TesterPad
2021.03.17 05:18:00	13	USDJPY	sell	out	0.07	109.070	13	0	0	-238	30 693	
2021.03.17 06:15:59	14	USDJPY	buy	in	0.07	109.103	14	0	0	0	30 693	Exp-TesterPad
2021.03.17 08:11:20	15	USDJPY	sell	out	0.07	109.157	15	0	0	378	31 071	
2021.03.17 12:17:20	16	USDJPY	sell	in	0.07	109.059	16	0	0	0	31 071	Exp-TesterPad
2021.03.17 13:08:40	17	USDJPY	buy	out	0.07	109.166	17	0	0	-749	30 322	
2021.03.17 14:24:00	18	USDJPY	buy	in	0.07	109.246	18	0	0	0	30 322	Exp-TesterPad
2021.03.17 15:16:00	19	USDJPY	sell	out	0.07	109.174	19	0	0	-504	29 818	
2021.03.17 16:19:00	20	USDJPY	buy	in	0.07	109.161	20	0	0	0	29 818	Exp-TesterPad
2021.03.17 16:37:20	21	USDJPY	sell	out	0.07	109.164	21	0	0	21	29 839	
2021.03.17 19:30:59	22	USDJPY	buy	in	0.07	109.261	22	0	0	0	29 839	Exp-TesterPad
2021.03.17 20:16:20	23	USDJPY	sell	out	0.07	108.996	23	0	0	-1 855	27 984	
2021.03.17 21:35:00	24	USDJPY	sell	in	0.07	108.757	24	0	0	0	27 984	Exp-TesterPad
2021.03.17 21:51:59	25	USDJPY	buy	out	0.07	108.883	25	0	0	-882	27 102	
2021.03.17 22:30:20	26	USDJPY	sell	in	0.07	108.856	26	0	0	0	27 102	Exp-TesterPad
2021.03.17 22:56:59	27	USDJPY	buy	out	0.07	108.846	27	0	0	70	27 172	
2021.03.18 00:35:40	28	USDJPY	sell	in	0.07	108.751	28	0	0	0	27 172	Exp-TesterPad
2021.03.18 00:37:59	29	USDJPY	sell	in	0.07	108.745	29	0	0	0	27 172	Exp-TesterPad
2021.03.18 01:00:40	30	USDJPY	buy	out	0.07	108.876	30	0	0	-917	26 255	
2021.03.18 01:00:40	31	USDJPY	buy	out	0.07	108.876	31	0	0	-875	25 380	
2021.03.18 01:18:20	32	USDJPY	buy	in	0.07	108.855	32	0	0	0	25 380	Exp-TesterPad
2021.03.18 01:31:40	33	USDJPY	buy	in	0.07	108.858	33	0	0	0	25 380	Exp-TesterPad
2021.03.18 02:20:00	34	USDJPY	sell	out	0.07	108.907	34	0	0	343	25 723	
2021.03.18 02:20:00	35	USDJPY	sell	out	0.07	108.907	35	0	0	364	26 087	

2021.03.18 18:02:20	36	USDJPY	sell	in	0.07	108.958	36	0	0	0	26 087	Exp-TesterPad
2021.03.18 18:05:40	37	USDJPY	sell	in	0.07	108.949	37	0	0	0	26 087	Exp-TesterPad
2021.03.18 18:40:20	38	USDJPY	buy	out	0.07	109.024	38	0	0	-525	25 562	
2021.03.18 18:40:20	39	USDJPY	buy	out	0.07	109.024	39	0	0	-462	25 100	
2021.03.19 09:08:59	40	USDJPY	sell	in	0.07	108.820	40	0	0	0	25 100	Exp-TesterPad
2021.03.19 09:52:40	41	USDJPY	buy	out	0.07	108.756	41	0	0	448	25 548	
2021.03.19 11:18:00	42	USDJPY	buy	in	0.07	108.671	42	0	0	0	25 548	Exp-TesterPad
2021.03.19 11:22:00	43	USDJPY	sell	out	0.07	108.660	43	0	0	-77	25 471	
2021.03.19 11:23:40	44	USDJPY	sell	in	0.07	108.680	44	0	0	0	25 471	Exp-TesterPad
2021.03.19 11:37:00	45	USDJPY	buy	out	0.07	108.734	45	0	0	-378	25 093	
2021.03.19 14:18:20	46	USDJPY	sell	in	0.07	108.808	46	0	0	0	25 093	Exp-TesterPad
2021.03.19 15:01:00	47	USDJPY	sell	in	0.07	108.946	47	0	0	0	25 093	Exp-TesterPad
2021.03.19 15:03:00	48	USDJPY	buy	out	0.07	108.954	48	0	0	-56	25 037	
2021.03.19 15:03:00	49	USDJPY	buy	out	0.07	108.954	49	0	0	-1 022	24 015	
2021.03.19 20:20:59	50	USDJPY	sell	in	0.07	108.876	50	0	0	0	24 015	Exp-TesterPad
2021.03.19 21:33:20	51	USDJPY	buy	out	0.07	108.897	51	0	0	-147	23 868	
								0	0	-6 132	23 868	