

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: **-3 071**

総利益: **5 577**

総損失: **-8 648**

ティック: **72814**

残高絶対ドローダウン: **4 709**

残高最大ドローダウン: **5 318 (17%)**

残高相対ドローダウン: **17% (5 318)**

銘柄: **1**

証拠金絶対ドローダウン: **4 856**

証拠金最大ドローダウン: **6 613 (21%)**

証拠金相対ドローダウン: **21% (6 613)**

プロフィットファクター: **0.64**

リカバリファクター: **-0.46**

AHPR: **0.9972 (-0.28%)**

GHPR: **0.9970 (-0.30%)**

期待利得: **-85.31**

シャープレシオ: **-5.00**

LR Correlation: **-0.70**

LR Standard Error: **1 137**

証拠金維持率: **410.14%**

Z-Score: **-3.86 (99.74%)**

OnTester 結果: **0**

取引数: **36**

約定数: **72**

ショート (勝率 %): **6 (33.33%)**

勝ちトレード (勝率 %): **20 (55.56%)**

最大 勝ちトレード: **678**

平均 勝ちトレード: **279**

最大 連勝数 (金額): **9 (3 232)**

最大 連勝利益額 (数): **3 232 (9)**

平均 連勝利益額 (数): **5**

ロング (勝率 %): **30 (60.00%)**

負けトレード (負率 %): **16 (44.44%)**

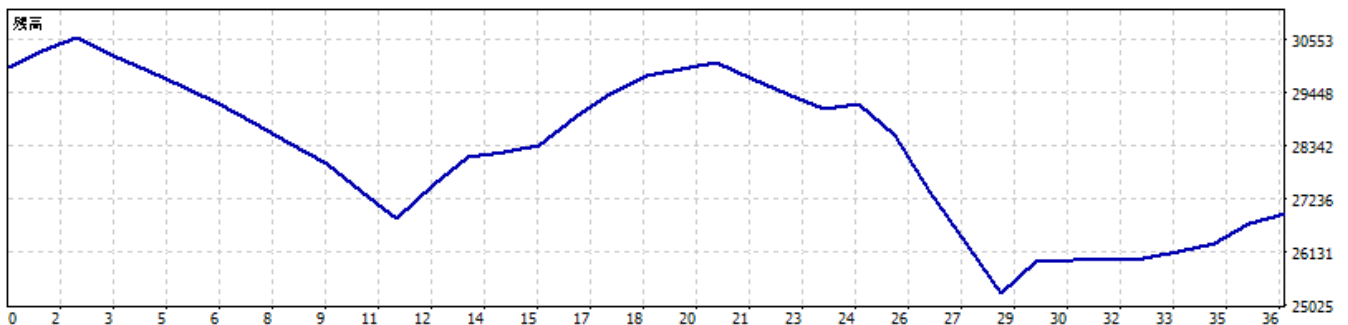
最大 負けトレード: **-1 183**

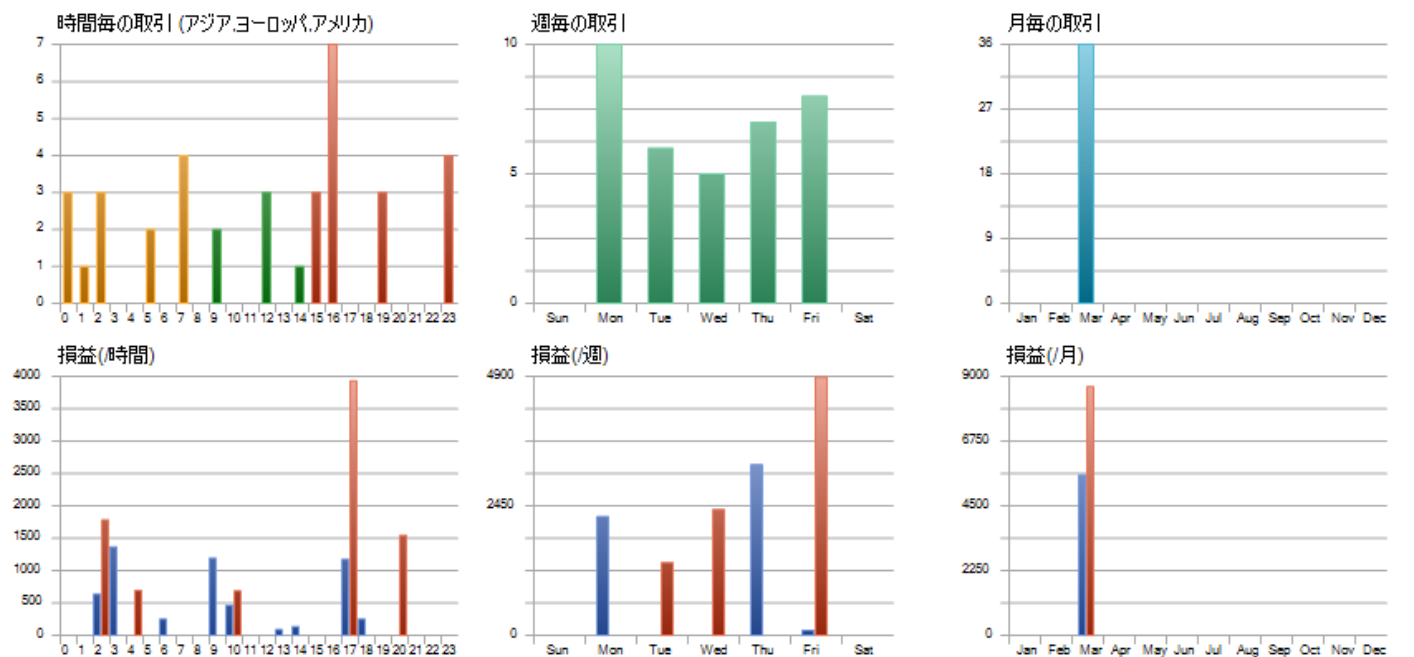
平均 負けトレード: **-541**

最大 連敗数 (金額): **9 (-3 762)**

最大 連敗損失額 (数): **-3 934 (4)**

平均 連敗数: **5**





Correlation (Profits,MFE):

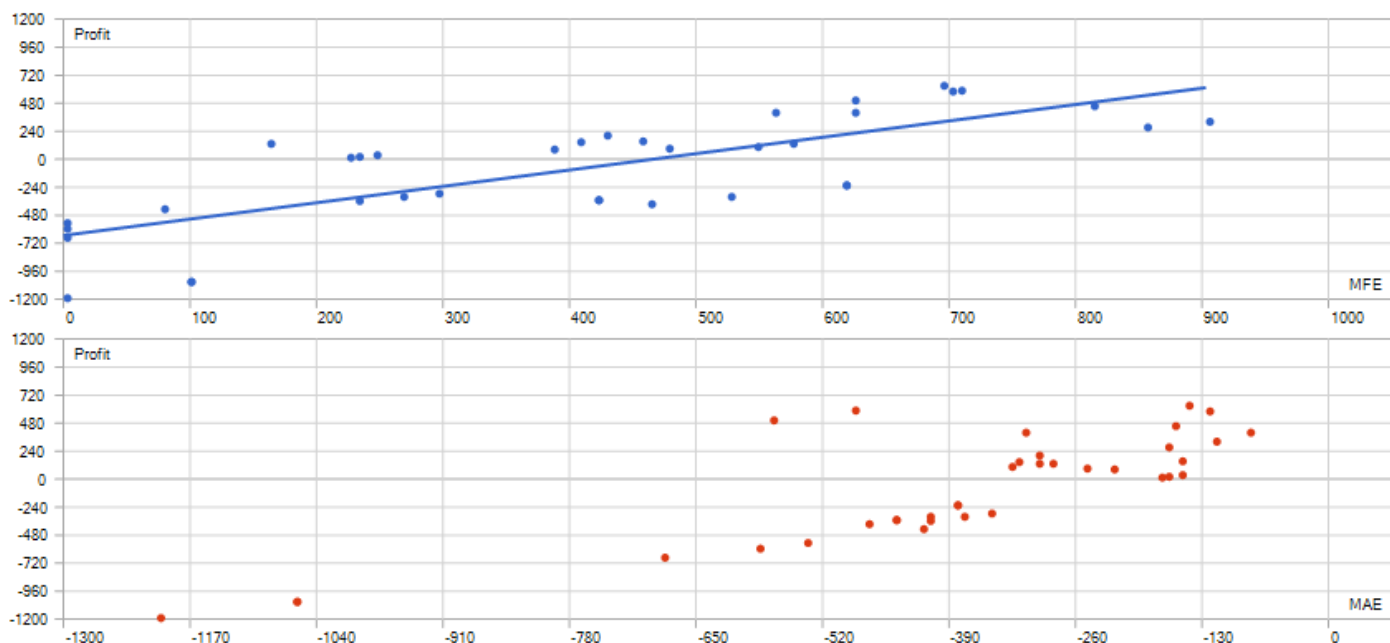
0.77

Correlation (Profits,MAE):

0.81

Correlation (MFE,MAE):

0.5809



ポジション最短保持時間:

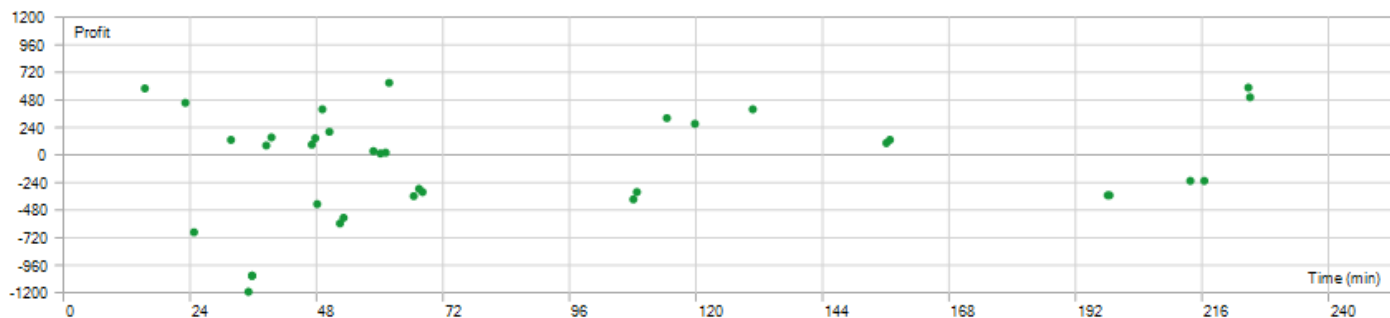
0:14:39

ポジション最長保持時間:

3:44:19

ポジション平均保持時間:

1:29:18



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
2021.03.22 07:05:40	2	USDJPY	sell	0.07 / 0.07	0.000			2021.03.22 07:05:40	filled	Exp-TesterPad
2021.03.22 07:10:59	3	USDJPY	sell	0.07 / 0.07	0.000			2021.03.22 07:10:59	filled	Exp-TesterPad

2021.03.22 09:04:40	4	USDJPY	buy	0.07 / 0.07	0.000	2021.03.22 09:04:40	filled	
2021.03.22 09:04:40	5	USDJPY	buy	0.07 / 0.07	0.000	2021.03.22 09:04:40	filled	
2021.03.23 02:15:00	6	USDJPY	buy	0.07 / 0.07	0.000	2021.03.23 02:15:00	filled	Exp-TesterPad
2021.03.23 02:15:40	7	USDJPY	buy	0.07 / 0.07	0.000	2021.03.23 02:15:40	filled	Exp-TesterPad
2021.03.23 04:03:00	8	USDJPY	sell	0.07 / 0.07	0.000	2021.03.23 04:03:00	filled	
2021.03.23 04:03:00	9	USDJPY	sell	0.07 / 0.07	0.000	2021.03.23 04:03:00	filled	
2021.03.23 07:10:40	10	USDJPY	sell	0.07 / 0.07	0.000	2021.03.23 07:10:40	filled	Exp-TesterPad
2021.03.23 07:11:00	11	USDJPY	sell	0.07 / 0.07	0.000	2021.03.23 07:11:00	filled	Exp-TesterPad
2021.03.23 10:28:20	12	USDJPY	buy	0.07 / 0.07	0.000	2021.03.23 10:28:20	filled	
2021.03.23 10:28:20	13	USDJPY	buy	0.07 / 0.07	0.000	2021.03.23 10:28:20	filled	
2021.03.23 23:16:20	14	USDJPY	sell	0.07 / 0.07	0.000	2021.03.23 23:16:20	filled	Exp-TesterPad
2021.03.23 23:18:59	15	USDJPY	sell	0.07 / 0.07	0.000	2021.03.23 23:18:59	filled	Exp-TesterPad
2021.03.24 02:51:59	16	USDJPY	buy	0.07 / 0.07	0.000	2021.03.24 02:51:59	filled	
2021.03.24 02:51:59	17	USDJPY	buy	0.07 / 0.07	0.000	2021.03.24 02:51:59	filled	
2021.03.24 19:25:59	18	USDJPY	buy	0.07 / 0.07	0.000	2021.03.24 19:25:59	filled	Exp-TesterPad
2021.03.24 19:26:40	19	USDJPY	buy	0.07 / 0.07	0.000	2021.03.24 19:26:40	filled	Exp-TesterPad
2021.03.24 19:30:59	20	USDJPY	buy	0.07 / 0.07	0.000	2021.03.24 19:30:59	filled	Exp-TesterPad
2021.03.24 20:18:20	21	USDJPY	sell	0.07 / 0.07	0.000	2021.03.24 20:18:20	filled	
2021.03.24 20:18:20	22	USDJPY	sell	0.07 / 0.07	0.000	2021.03.24 20:18:20	filled	
2021.03.24 20:18:20	23	USDJPY	sell	0.07 / 0.07	0.000	2021.03.24 20:18:20	filled	
2021.03.24 23:19:40	24	USDJPY	buy	0.07 / 0.07	0.000	2021.03.24 23:19:40	filled	Exp-TesterPad
2021.03.24 23:19:59	25	USDJPY	buy	0.07 / 0.07	0.000	2021.03.24 23:19:59	filled	Exp-TesterPad
2021.03.25 03:03:59	26	USDJPY	sell	0.07 / 0.07	0.000	2021.03.25 03:03:59	filled	
2021.03.25 03:03:59	27	USDJPY	sell	0.07 / 0.07	0.000	2021.03.25 03:03:59	filled	
2021.03.25 05:50:00	28	USDJPY	buy	0.07 / 0.07	0.000	2021.03.25 05:50:00	filled	Exp-TesterPad
2021.03.25 05:50:59	29	USDJPY	buy	0.07 / 0.07	0.000	2021.03.25 05:50:59	filled	Exp-TesterPad
2021.03.25 06:28:40	30	USDJPY	sell	0.07 / 0.07	0.000	2021.03.25 06:28:40	filled	
2021.03.25 06:28:40	31	USDJPY	sell	0.07 / 0.07	0.000	2021.03.25 06:28:40	filled	
2021.03.25 09:43:20	32	USDJPY	buy	0.07 / 0.07	0.000	2021.03.25 09:43:20	filled	Exp-TesterPad
2021.03.25 09:43:40	33	USDJPY	buy	0.07 / 0.07	0.000	2021.03.25 09:43:40	filled	Exp-TesterPad
2021.03.25 09:57:59	34	USDJPY	sell	0.07 / 0.07	0.000	2021.03.25 09:57:59	filled	
2021.03.25 10:06:00	35	USDJPY	sell	0.07 / 0.07	0.000	2021.03.25 10:06:00	filled	
2021.03.25 15:32:00	36	USDJPY	buy	0.07 / 0.07	0.000	2021.03.25 15:32:00	filled	Exp-TesterPad
2021.03.25 15:32:40	37	USDJPY	buy	0.07 / 0.07	0.000	2021.03.25 15:32:40	filled	Exp-TesterPad
2021.03.25 15:33:00	38	USDJPY	buy	0.07 / 0.07	0.000	2021.03.25 15:33:00	filled	Exp-TesterPad
2021.03.25 17:42:59	39	USDJPY	sell	0.07 / 0.07	0.000	2021.03.25 17:42:59	filled	
2021.03.25 18:08:00	40	USDJPY	sell	0.07 / 0.07	0.000	2021.03.25 18:08:00	filled	
2021.03.25 18:08:00	41	USDJPY	sell	0.07 / 0.07	0.000	2021.03.25 18:08:00	filled	
2021.03.26 00:56:40	42	USDJPY	buy	0.07 / 0.07	0.000	2021.03.26 00:56:40	filled	Exp-TesterPad
2021.03.26 00:57:20	43	USDJPY	buy	0.07 / 0.07	0.000	2021.03.26 00:57:20	filled	Exp-TesterPad
2021.03.26 00:58:20	44	USDJPY	buy	0.07 / 0.07	0.000	2021.03.26 00:58:20	filled	Exp-TesterPad
2021.03.26 02:04:00	45	USDJPY	sell	0.07 / 0.07	0.000	2021.03.26 02:04:00	filled	
2021.03.26 02:04:00	46	USDJPY	sell	0.07 / 0.07	0.000	2021.03.26 02:04:00	filled	

2021.03.26 02:04:00	47	USDJPY	sell	0.07 / 0.07	0.000				2021.03.26 02:04:00	filled	
2021.03.26 02:22:40	48	USDJPY	buy	0.07 / 0.07	0.000				2021.03.26 02:22:40	filled	Exp-TesterPad
2021.03.26 03:09:00	49	USDJPY	sell	0.07 / 0.07	0.000				2021.03.26 03:09:00	filled	
2021.03.26 16:41:59	50	USDJPY	buy	0.07 / 0.07	0.000				2021.03.26 16:41:59	filled	Exp-TesterPad
2021.03.26 16:42:00	51	USDJPY	buy	0.07 / 0.07	0.000				2021.03.26 16:42:00	filled	Exp-TesterPad
2021.03.26 16:42:40	52	USDJPY	buy	0.07 / 0.07	0.000				2021.03.26 16:42:40	filled	Exp-TesterPad
2021.03.26 16:53:00	53	USDJPY	buy	0.07 / 0.07	0.000				2021.03.26 16:53:00	filled	Exp-TesterPad
2021.03.26 17:16:59	54	USDJPY	sell	0.07 / 0.07	0.000				2021.03.26 17:16:59	filled	
2021.03.26 17:16:59	55	USDJPY	sell	0.07 / 0.07	0.000				2021.03.26 17:16:59	filled	
2021.03.26 17:16:59	56	USDJPY	sell	0.07 / 0.07	0.000				2021.03.26 17:16:59	filled	
2021.03.26 17:16:59	57	USDJPY	sell	0.07 / 0.07	0.000				2021.03.26 17:16:59	filled	
2021.03.29 01:15:40	58	USDJPY	buy	0.07 / 0.07	0.000				2021.03.29 01:15:40	filled	Exp-TesterPad
2021.03.29 02:16:40	59	USDJPY	sell	0.07 / 0.07	0.000				2021.03.29 02:16:40	filled	
2021.03.29 12:46:00	60	USDJPY	buy	0.07 / 0.07	0.000				2021.03.29 12:46:00	filled	Exp-TesterPad
2021.03.29 12:46:59	61	USDJPY	buy	0.07 / 0.07	0.000				2021.03.29 12:46:59	filled	Exp-TesterPad
2021.03.29 12:48:20	62	USDJPY	buy	0.07 / 0.07	0.000				2021.03.29 12:48:20	filled	Exp-TesterPad
2021.03.29 13:46:20	63	USDJPY	sell	0.07 / 0.07	0.000				2021.03.29 13:46:20	filled	
2021.03.29 13:46:20	64	USDJPY	sell	0.07 / 0.07	0.000				2021.03.29 13:46:20	filled	
2021.03.29 13:46:20	65	USDJPY	sell	0.07 / 0.07	0.000				2021.03.29 13:46:20	filled	
2021.03.29 14:22:40	66	USDJPY	buy	0.07 / 0.07	0.000				2021.03.29 14:22:40	filled	Exp-TesterPad
2021.03.29 14:53:40	67	USDJPY	sell	0.07 / 0.07	0.000				2021.03.29 14:53:40	filled	
2021.03.29 16:29:20	68	USDJPY	buy	0.07 / 0.07	0.000				2021.03.29 16:29:20	filled	Exp-TesterPad
2021.03.29 16:30:00	69	USDJPY	buy	0.07 / 0.07	0.000				2021.03.29 16:30:00	filled	Exp-TesterPad
2021.03.29 16:30:40	70	USDJPY	buy	0.07 / 0.07	0.000				2021.03.29 16:30:40	filled	Exp-TesterPad
2021.03.29 17:16:59	71	USDJPY	sell	0.07 / 0.07	0.000				2021.03.29 17:16:59	filled	
2021.03.29 17:19:00	72	USDJPY	sell	0.07 / 0.07	0.000				2021.03.29 17:19:00	filled	
2021.03.29 17:19:00	73	USDJPY	sell	0.07 / 0.07	0.000				2021.03.29 17:19:00	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	
2021.03.22 07:05:40	2	USDJPY	sell	in	0.07	108.814	2	0	0	0	30 000	Exp-TesterPad
2021.03.22 07:10:59	3	USDJPY	sell	in	0.07	108.821	3	0	0	0	30 000	Exp-TesterPad
2021.03.22 09:04:40	4	USDJPY	buy	out	0.07	108.774	4	0	0	329	30 329	
2021.03.22 09:04:40	5	USDJPY	buy	out	0.07	108.774	5	0	0	280	30 609	
2021.03.23 02:15:00	6	USDJPY	buy	in	0.07	108.791	6	0	0	0	30 609	Exp-TesterPad
2021.03.23 02:15:40	7	USDJPY	buy	in	0.07	108.800	7	0	0	0	30 609	Exp-TesterPad
2021.03.23 04:03:00	8	USDJPY	sell	out	0.07	108.746	8	0	0	-378	30 231	
2021.03.23 04:03:00	9	USDJPY	sell	out	0.07	108.746	9	0	0	-315	29 916	
2021.03.23 07:10:40	10	USDJPY	sell	in	0.07	108.742	10	0	0	0	29 916	Exp-TesterPad
2021.03.23 07:11:00	11	USDJPY	sell	in	0.07	108.742	11	0	0	0	29 916	Exp-TesterPad
2021.03.23 10:28:20	12	USDJPY	buy	out	0.07	108.791	12	0	0	-343	29 573	
2021.03.23 10:28:20	13	USDJPY	buy	out	0.07	108.791	13	0	0	-343	29 230	

2021.03.23 23:16:20	14	USDJPY	sell	in	0.07	108.597	14	0	0	0	29 230	Exp-TesterPad
2021.03.23 23:18:59	15	USDJPY	sell	in	0.07	108.597	15	0	0	0	29 230	Exp-TesterPad
2021.03.24 02:51:59	16	USDJPY	buy	out	0.07	108.628	16	0	-201	-217	28 812	
2021.03.24 02:51:59	17	USDJPY	buy	out	0.07	108.628	17	0	-201	-217	28 394	
2021.03.24 19:25:59	18	USDJPY	buy	in	0.07	108.803	18	0	0	0	28 394	Exp-TesterPad
2021.03.24 19:26:40	19	USDJPY	buy	in	0.07	108.810	19	0	0	0	28 394	Exp-TesterPad
2021.03.24 19:30:59	20	USDJPY	buy	in	0.07	108.786	20	0	0	0	28 394	Exp-TesterPad
2021.03.24 20:18:20	21	USDJPY	sell	out	0.07	108.726	21	0	0	-420	27 974	
2021.03.24 20:18:20	22	USDJPY	sell	out	0.07	108.726	22	0	0	-588	27 386	
2021.03.24 20:18:20	23	USDJPY	sell	out	0.07	108.726	23	0	0	-539	26 847	
2021.03.24 23:19:40	24	USDJPY	buy	in	0.07	108.787	24	0	0	0	26 847	Exp-TesterPad
2021.03.24 23:19:59	25	USDJPY	buy	in	0.07	108.775	25	0	0	0	26 847	Exp-TesterPad
2021.03.25 03:03:59	26	USDJPY	sell	out	0.07	108.860	26	0	83	595	27 525	
2021.03.25 03:03:59	27	USDJPY	sell	out	0.07	108.860	27	0	83	511	28 119	
2021.03.25 05:50:00	28	USDJPY	buy	in	0.07	108.910	28	0	0	0	28 119	Exp-TesterPad
2021.03.25 05:50:59	29	USDJPY	buy	in	0.07	108.920	29	0	0	0	28 119	Exp-TesterPad
2021.03.25 06:28:40	30	USDJPY	sell	out	0.07	108.933	30	0	0	91	28 210	
2021.03.25 06:28:40	31	USDJPY	sell	out	0.07	108.933	31	0	0	161	28 371	
2021.03.25 09:43:20	32	USDJPY	buy	in	0.07	108.969	32	0	0	0	28 371	Exp-TesterPad
2021.03.25 09:43:40	33	USDJPY	buy	in	0.07	108.974	33	0	0	0	28 371	Exp-TesterPad
2021.03.25 09:57:59	34	USDJPY	sell	out	0.07	109.053	34	0	0	588	28 959	
2021.03.25 10:06:00	35	USDJPY	sell	out	0.07	109.040	35	0	0	462	29 421	
2021.03.25 15:32:00	36	USDJPY	buy	in	0.07	109.104	36	0	0	0	29 421	Exp-TesterPad
2021.03.25 15:32:40	37	USDJPY	buy	in	0.07	109.108	37	0	0	0	29 421	Exp-TesterPad
2021.03.25 15:33:00	38	USDJPY	buy	in	0.07	109.106	38	0	0	0	29 421	Exp-TesterPad
2021.03.25 17:42:59	39	USDJPY	sell	out	0.07	109.164	39	0	0	406	29 827	
2021.03.25 18:08:00	40	USDJPY	sell	out	0.07	109.124	40	0	0	112	29 939	
2021.03.25 18:08:00	41	USDJPY	sell	out	0.07	109.124	41	0	0	140	30 079	
2021.03.26 00:56:40	42	USDJPY	buy	in	0.07	109.178	42	0	0	0	30 079	Exp-TesterPad
2021.03.26 00:57:20	43	USDJPY	buy	in	0.07	109.174	43	0	0	0	30 079	Exp-TesterPad
2021.03.26 00:58:20	44	USDJPY	buy	in	0.07	109.183	44	0	0	0	30 079	Exp-TesterPad
2021.03.26 02:04:00	45	USDJPY	sell	out	0.07	109.133	45	0	0	-350	29 729	
2021.03.26 02:04:00	46	USDJPY	sell	out	0.07	109.133	46	0	0	-287	29 442	
2021.03.26 02:04:00	47	USDJPY	sell	out	0.07	109.133	47	0	0	-315	29 127	
2021.03.26 02:22:40	48	USDJPY	buy	in	0.07	109.240	48	0	0	0	29 127	Exp-TesterPad
2021.03.26 03:09:00	49	USDJPY	sell	out	0.07	109.254	49	0	0	98	29 225	
2021.03.26 16:41:59	50	USDJPY	buy	in	0.07	109.759	50	0	0	0	29 225	Exp-TesterPad
2021.03.26 16:42:00	51	USDJPY	buy	in	0.07	109.759	51	0	0	0	29 225	Exp-TesterPad
2021.03.26 16:42:40	52	USDJPY	buy	in	0.07	109.779	52	0	0	0	29 225	Exp-TesterPad
2021.03.26 16:53:00	53	USDJPY	buy	in	0.07	109.705	53	0	0	0	29 225	Exp-TesterPad
2021.03.26 17:16:59	54	USDJPY	sell	out	0.07	109.610	54	0	0	-665	28 560	
2021.03.26 17:16:59	55	USDJPY	sell	out	0.07	109.610	55	0	0	-1 183	27 377	
2021.03.26 17:16:59	56	USDJPY	sell	out	0.07	109.610	56	0	0	-1 043	26 334	

2021.03.26 17:16:59	57	USDJPY	sell	out	0.07	109.610	57	0	0	-1 043	25 291	
2021.03.29 01:15:40	58	USDJPY	buy	in	0.07	109.687	58	0	0	0	25 291	Exp-TesterPad
2021.03.29 02:16:40	59	USDJPY	sell	out	0.07	109.778	59	0	0	637	25 928	
2021.03.29 12:46:00	60	USDJPY	buy	in	0.07	109.562	60	0	0	0	25 928	Exp-TesterPad
2021.03.29 12:46:59	61	USDJPY	buy	in	0.07	109.563	61	0	0	0	25 928	Exp-TesterPad
2021.03.29 12:48:20	62	USDJPY	buy	in	0.07	109.560	62	0	0	0	25 928	Exp-TesterPad
2021.03.29 13:46:20	63	USDJPY	sell	out	0.07	109.566	63	0	0	42	25 970	
2021.03.29 13:46:20	64	USDJPY	sell	out	0.07	109.566	64	0	0	21	25 991	
2021.03.29 13:46:20	65	USDJPY	sell	out	0.07	109.566	65	0	0	28	26 019	
2021.03.29 14:22:40	66	USDJPY	buy	in	0.07	109.620	66	0	0	0	26 019	Exp-TesterPad
2021.03.29 14:53:40	67	USDJPY	sell	out	0.07	109.640	67	0	0	140	26 159	
2021.03.29 16:29:20	68	USDJPY	buy	in	0.07	109.691	68	0	0	0	26 159	Exp-TesterPad
2021.03.29 16:30:00	69	USDJPY	buy	in	0.07	109.694	69	0	0	0	26 159	Exp-TesterPad
2021.03.29 16:30:40	70	USDJPY	buy	in	0.07	109.663	70	0	0	0	26 159	Exp-TesterPad
2021.03.29 17:16:59	71	USDJPY	sell	out	0.07	109.716	71	0	0	154	26 313	
2021.03.29 17:19:00	72	USDJPY	sell	out	0.07	109.721	72	0	0	406	26 719	
2021.03.29 17:19:00	73	USDJPY	sell	out	0.07	109.721	73	0	0	210	26 929	
								0	-236	-2 835	26 929	