

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 (2023.02.01 - 2023.03.01)

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

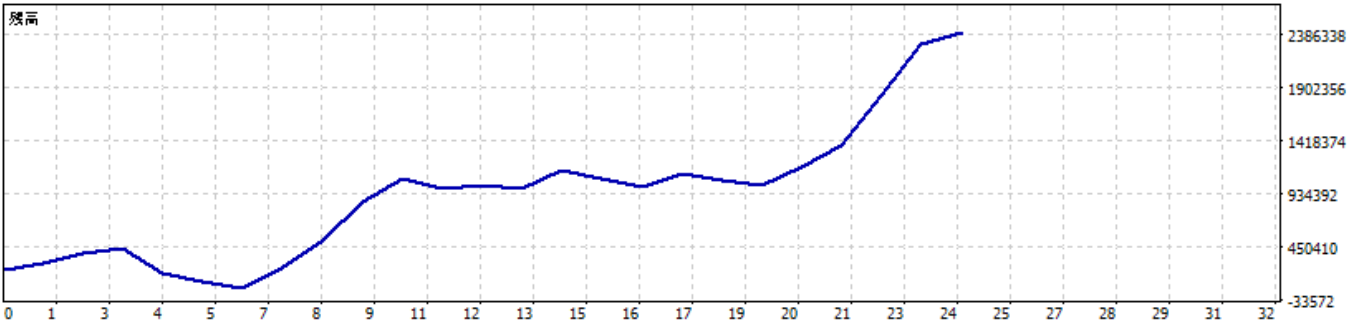
通貨: JPY

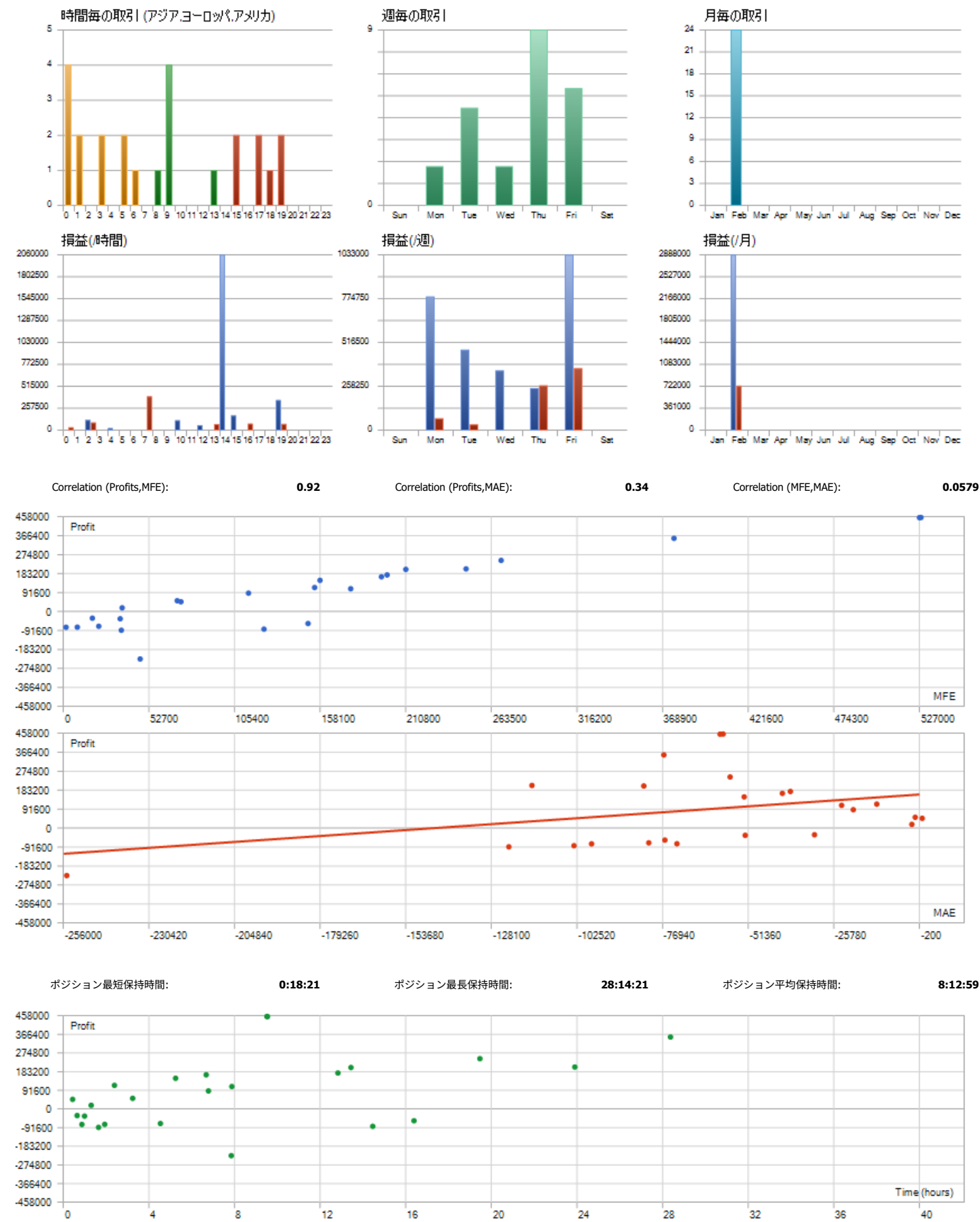
初期証拠金: 250 000

レバレッジ: 1:500

結果

ヒストリー品質:	0%	ティック:	114261	銘柄:	1
バー:	1920	残高絶対ドローダウン:	167 180	証拠金絶対ドローダウン:	244 580
総損益:	2 160 669	残高最大ドローダウン:	363 680 (81%)	証拠金最大ドローダウン:	757 400 (99%)
総利益:	2 887 640	残高相対ドローダウン:	81% (363 680)	証拠金相対ドローダウン:	99% (757 400)
総損失:	-726 971				
プロフィットファクター:	3.97	期待利得:	90 027.88	証拠金維持率:	7.10%
リカバリファクター:	2.85	シャープレシオ:	5.37	Z-Score:	-0.33 (25.86%)
AHPR:	1.1815 (18.15%)	LR Correlation:	0.89	OnTester 結果:	0
GHPR:	1.0990 (9.90%)	LR Standard Error:	284 562		
取引数:	24	ショート (勝率 %):	3 (100.00%)	ロング (勝率 %):	21 (57.14%)
約定数:	48	勝ちトレード (勝率 %):	15 (62.50%)	負けトレード (負率 %):	9 (37.50%)
		最大 勝ちトレード:	457 200	最大 負けトレード:	-226 400
		平均 勝ちトレード:	192 509	平均 負けトレード:	-80 775
		最大 連勝数 (金額):	5 (1 386 600)	最大 連敗数 (金額):	3 (-363 680)
		最大 連勝利益額 (数):	1 386 600 (5)	最大 連敗損失額 (数):	-363 680 (3)
		平均 連勝利益額 (数):	3	平均 連敗数:	2





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
2023.02.01 13:19:20	2	USDJPYoff	sell	1 / 1	129.662			2023.02.01 13:19:20	filled	Exp-TesterPad
2023.02.01 19:39:59	3	USDJPYoff	sell	1 / 1	129.246			2023.02.01 19:39:59	filled	Exp-TesterPad

2023.02.01 19:58:20	4	USDJPYoff	buy	1 / 1	128.746	2023.02.01 19:58:20	filled	
2023.02.01 19:58:20	5	USDJPYoff	buy	1 / 1	128.746	2023.02.01 19:58:20	filled	
2023.02.02 09:41:20	6	USDJPYoff	sell	1 / 1	128.988	2023.02.02 09:41:20	filled	Exp-TesterPad
2023.02.02 12:48:00	7	USDJPYoff	buy	1 / 1	128.439	2023.02.02 12:48:00	filled	
2023.02.09 15:42:40	8	USDJPYoff	buy	1.5 / 1.5	130.892	2023.02.09 15:42:40	filled	Exp-TesterPad
2023.02.09 17:38:20	9	USDJPYoff	buy	1.5 / 1.5	131.073	2023.02.09 17:38:20	filled	Exp-TesterPad
2023.02.10 00:15:00	10	USDJPYoff	buy	2 / 2	131.657	2023.02.10 00:15:00	filled	Exp-TesterPad
2023.02.10 07:58:00	11	USDJPYoff	sell	2 / 2	130.525	2023.02.10 07:58:00	filled	
2023.02.10 07:58:00	12	USDJPYoff	sell	1.5 / 1.5	130.525	2023.02.10 07:58:00	filled	
2023.02.10 07:58:00	13	USDJPYoff	sell	1.5 / 1.5	130.525	2023.02.10 07:58:00	filled	
2023.02.10 09:58:59	14	USDJPYoff	buy	2 / 2	130.963	2023.02.10 09:58:59	filled	Exp-TesterPad
2023.02.10 18:53:20	15	USDJPYoff	buy	2 / 2	131.495	2023.02.10 18:53:20	filled	Exp-TesterPad
2023.02.13 01:31:20	16	USDJPYoff	buy	2 / 2	131.846	2023.02.13 01:31:20	filled	Exp-TesterPad
2023.02.13 14:13:20	17	USDJPYoff	sell	2 / 2	132.744	2023.02.13 14:13:20	filled	
2023.02.13 14:13:20	18	USDJPYoff	sell	2 / 2	132.744	2023.02.13 14:13:20	filled	
2023.02.13 14:13:20	19	USDJPYoff	sell	2 / 2	132.744	2023.02.13 14:13:20	filled	
2023.02.14 19:31:59	20	USDJPYoff	buy	2 / 2	133.126	2023.02.14 19:31:59	filled	Exp-TesterPad
2023.02.15 19:17:59	21	USDJPYoff	sell	2 / 2	134.170	2023.02.15 19:17:59	filled	
2023.02.16 00:55:59	22	USDJPYoff	buy	3.01 / 3.01	134.051	2023.02.16 00:55:59	filled	Exp-TesterPad
2023.02.16 02:26:59	23	USDJPYoff	sell	3.01 / 3.01	133.760	2023.02.16 02:26:59	filled	
2023.02.16 03:30:40	24	USDJPYoff	buy	3 / 3	133.727	2023.02.16 03:30:40	filled	Exp-TesterPad
2023.02.16 04:40:59	25	USDJPYoff	sell	3 / 3	133.796	2023.02.16 04:40:59	filled	
2023.02.16 06:47:59	26	USDJPYoff	buy	3 / 3	133.958	2023.02.16 06:47:59	filled	Exp-TesterPad
2023.02.16 07:19:00	27	USDJPYoff	sell	3 / 3	133.860	2023.02.16 07:19:00	filled	
2023.02.16 08:37:59	28	USDJPYoff	buy	3 / 3	133.814	2023.02.16 08:37:59	filled	Exp-TesterPad
2023.02.16 15:10:40	29	USDJPYoff	sell	3 / 3	134.383	2023.02.16 15:10:40	filled	
2023.02.16 15:52:40	30	USDJPYoff	buy	3 / 3	134.282	2023.02.16 15:52:40	filled	Exp-TesterPad
2023.02.16 16:36:59	31	USDJPYoff	sell	3 / 3	134.038	2023.02.16 16:36:59	filled	
2023.02.16 17:18:40	32	USDJPYoff	buy	3 / 3	133.970	2023.02.16 17:18:40	filled	Exp-TesterPad
2023.02.16 19:06:59	33	USDJPYoff	sell	3 / 3	133.728	2023.02.16 19:06:59	filled	
2023.02.17 00:11:20	34	USDJPYoff	buy	3 / 3	134.180	2023.02.17 00:11:20	filled	Exp-TesterPad
2023.02.17 02:26:59	35	USDJPYoff	sell	3 / 3	134.576	2023.02.17 02:26:59	filled	
2023.02.20 09:09:00	36	USDJPYoff	buy	3 / 3	134.193	2023.02.20 09:09:00	filled	Exp-TesterPad
2023.02.20 13:33:20	37	USDJPYoff	sell	3 / 3	133.965	2023.02.20 13:33:20	filled	
2023.02.21 00:07:40	38	USDJPYoff	buy	3 / 3	134.325	2023.02.21 00:07:40	filled	Exp-TesterPad
2023.02.21 00:59:20	39	USDJPYoff	sell	3 / 3	134.218	2023.02.21 00:59:20	filled	
2023.02.21 01:30:20	40	USDJPYoff	buy	3 / 3	134.433	2023.02.21 01:30:20	filled	Exp-TesterPad
2023.02.21 09:41:59	41	USDJPYoff	buy	3 / 3	134.609	2023.02.21 09:41:59	filled	Exp-TesterPad
2023.02.21 14:48:59	42	USDJPYoff	sell	3 / 3	135.121	2023.02.21 14:48:59	filled	
2023.02.21 14:48:59	43	USDJPYoff	sell	3 / 3	135.121	2023.02.21 14:48:59	filled	
2023.02.24 05:17:20	44	USDJPYoff	buy	3 / 3	134.711	2023.02.24 05:17:20	filled	Exp-TesterPad
2023.02.24 05:19:00	45	USDJPYoff	buy	3 / 3	134.708	2023.02.24 05:19:00	filled	Exp-TesterPad
2023.02.24 14:41:59	46	USDJPYoff	sell	3 / 3	136.232	2023.02.24 14:41:59	filled	

2023.02.24 14:41:59	47	USDJPYoff	sell	3 / 3	136.232	2023.02.24 14:41:59	filled	
2023.02.28 03:09:00	48	USDJPYoff	buy	3 / 3	136.262	2023.02.28 03:09:00	filled	Exp-TesterPad
2023.02.28 10:53:40	49	USDJPYoff	sell	3 / 3	136.639	2023.02.28 10:53:40	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
2023.02.01 00:00:00	1		balance					0	0	250 000	250 000	
2023.02.01 13:19:20	2	USDJPYoff	sell	in	1	129.662	2	0	0	0	250 000	Exp-TesterPad
2023.02.01 19:39:59	3	USDJPYoff	sell	in	1	129.246	3	0	0	0	250 000	Exp-TesterPad
2023.02.01 19:58:20	4	USDJPYoff	buy	out	1	128.746	4	0	0	50 000	300 000	
2023.02.01 19:58:20	5	USDJPYoff	buy	out	1	128.746	5	0	0	91 600	391 600	
2023.02.02 09:41:20	6	USDJPYoff	sell	in	1	128.988	6	0	0	0	391 600	Exp-TesterPad
2023.02.02 12:48:00	7	USDJPYoff	buy	out	1	128.439	7	0	0	54 900	446 500	
2023.02.09 15:42:40	8	USDJPYoff	buy	in	1.5	130.892	8	0	0	0	446 500	Exp-TesterPad
2023.02.09 17:38:20	9	USDJPYoff	buy	in	1.5	131.073	9	0	0	0	446 500	Exp-TesterPad
2023.02.10 00:15:00	10	USDJPYoff	buy	in	2	131.657	10	0	0	0	446 500	Exp-TesterPad
2023.02.10 07:58:00	11	USDJPYoff	sell	out	2	130.525	11	0	0	-226 400	220 100	
2023.02.10 07:58:00	12	USDJPYoff	sell	out	1.5	130.525	12	0	-15	-82 200	137 885	
2023.02.10 07:58:00	13	USDJPYoff	sell	out	1.5	130.525	13	0	-15	-55 050	82 820	
2023.02.10 09:58:59	14	USDJPYoff	buy	in	2	130.963	14	0	0	0	82 820	Exp-TesterPad
2023.02.10 18:53:20	15	USDJPYoff	buy	in	2	131.495	15	0	0	0	82 820	Exp-TesterPad
2023.02.13 01:31:20	16	USDJPYoff	buy	in	2	131.846	16	0	0	0	82 820	Exp-TesterPad
2023.02.13 14:13:20	17	USDJPYoff	sell	out	2	132.744	17	0	0	179 600	262 420	
2023.02.13 14:13:20	18	USDJPYoff	sell	out	2	132.744	18	0	-20	249 800	512 200	
2023.02.13 14:13:20	19	USDJPYoff	sell	out	2	132.744	19	0	-20	356 200	868 380	
2023.02.14 19:31:59	20	USDJPYoff	buy	in	2	133.126	20	0	0	0	868 380	Exp-TesterPad
2023.02.15 19:17:59	21	USDJPYoff	sell	out	2	134.170	21	0	-20	208 800	1 077 160	
2023.02.16 00:55:59	22	USDJPYoff	buy	in	3.01	134.051	22	0	0	0	1 077 160	Exp-TesterPad
2023.02.16 02:26:59	23	USDJPYoff	sell	out	3.01	133.760	23	0	0	-87 591	989 569	
2023.02.16 03:30:40	24	USDJPYoff	buy	in	3	133.727	24	0	0	0	989 569	Exp-TesterPad
2023.02.16 04:40:59	25	USDJPYoff	sell	out	3	133.796	25	0	0	20 700	1 010 269	
2023.02.16 06:47:59	26	USDJPYoff	buy	in	3	133.958	26	0	0	0	1 010 269	Exp-TesterPad
2023.02.16 07:19:00	27	USDJPYoff	sell	out	3	133.860	27	0	0	-29 400	980 869	
2023.02.16 08:37:59	28	USDJPYoff	buy	in	3	133.814	28	0	0	0	980 869	Exp-TesterPad
2023.02.16 15:10:40	29	USDJPYoff	sell	out	3	134.383	29	0	0	170 700	1 151 569	
2023.02.16 15:52:40	30	USDJPYoff	buy	in	3	134.282	30	0	0	0	1 151 569	Exp-TesterPad
2023.02.16 16:36:59	31	USDJPYoff	sell	out	3	134.038	31	0	0	-73 200	1 078 369	
2023.02.16 17:18:40	32	USDJPYoff	buy	in	3	133.970	32	0	0	0	1 078 369	Exp-TesterPad
2023.02.16 19:06:59	33	USDJPYoff	sell	out	3	133.728	33	0	0	-72 600	1 005 769	
2023.02.17 00:11:20	34	USDJPYoff	buy	in	3	134.180	34	0	0	0	1 005 769	Exp-TesterPad
2023.02.17 02:26:59	35	USDJPYoff	sell	out	3	134.576	35	0	0	118 800	1 124 569	
2023.02.20 09:09:00	36	USDJPYoff	buy	in	3	134.193	36	0	0	0	1 124 569	Exp-TesterPad
2023.02.20 13:33:20	37	USDJPYoff	sell	out	3	133.965	37	0	0	-68 400	1 056 169	

2023.02.21 00:07:40	38	USDJPYoff	buy	in	3	134.325	38	0	0	0	1 056 169	Exp-TesterPad
2023.02.21 00:59:20	39	USDJPYoff	sell	out	3	134.218	39	0	0	-32 100	1 024 069	
2023.02.21 01:30:20	40	USDJPYoff	buy	in	3	134.433	40	0	0	0	1 024 069	Exp-TesterPad
2023.02.21 09:41:59	41	USDJPYoff	buy	in	3	134.609	41	0	0	0	1 024 069	Exp-TesterPad
2023.02.21 14:48:59	42	USDJPYoff	sell	out	3	135.121	42	0	0	153 600	1 177 669	
2023.02.21 14:48:59	43	USDJPYoff	sell	out	3	135.121	43	0	0	206 400	1 384 069	
2023.02.24 05:17:20	44	USDJPYoff	buy	in	3	134.711	44	0	0	0	1 384 069	Exp-TesterPad
2023.02.24 05:19:00	45	USDJPYoff	buy	in	3	134.708	45	0	0	0	1 384 069	Exp-TesterPad
2023.02.24 14:41:59	46	USDJPYoff	sell	out	3	136.232	46	0	0	457 200	1 841 269	
2023.02.24 14:41:59	47	USDJPYoff	sell	out	3	136.232	47	0	0	456 300	2 297 569	
2023.02.28 03:09:00	48	USDJPYoff	buy	in	3	136.262	48	0	0	0	2 297 569	Exp-TesterPad
2023.02.28 10:53:40	49	USDJPYoff	sell	out	3	136.639	49	0	0	113 100	2 410 669	
								0	-90	2 160 759	2 410 669	