

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 (2023.03.01 - 2023.04.01)**

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**

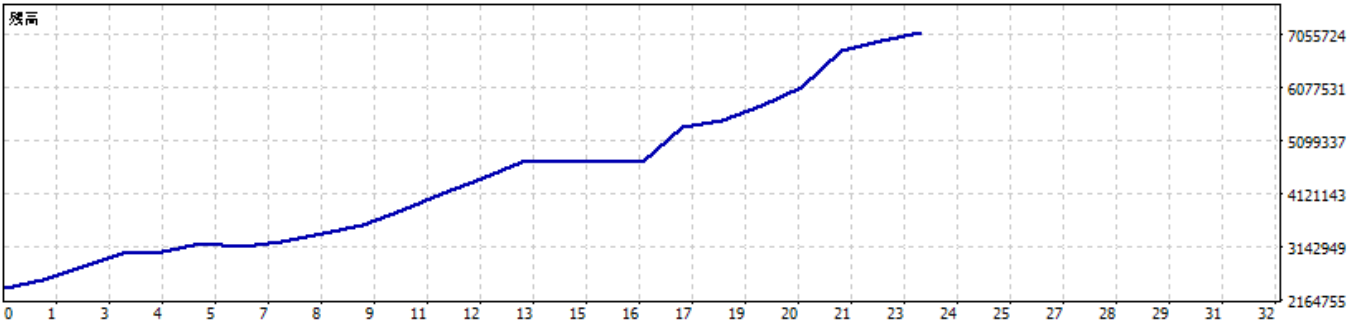
通貨: **JPY**

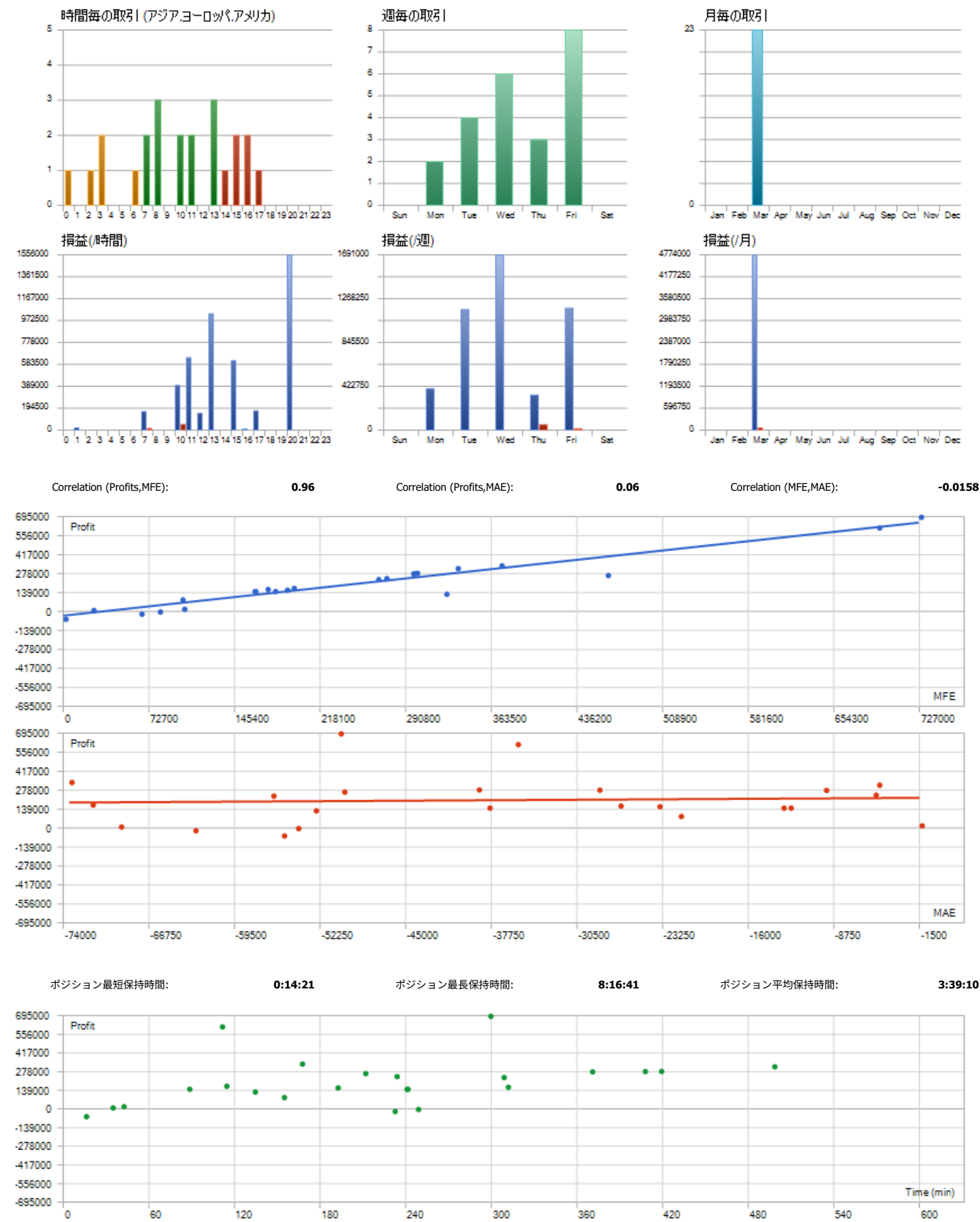
初期証拠金: **2 400 000**

レバレッジ: **1:500**

結果

ヒストリー品質:	99%	ティック:	130998	銘柄:	1
バー:	2200	残高絶対ドローダウン:	0	証拠金絶対ドローダウン:	56 400
総損益:	4 704 900	残高最大ドローダウン:	53 100 (2%)	証拠金最大ドローダウン:	512 400 (11%)
総利益:	4 773 000	残高相対ドローダウン:	2% (53 100)	証拠金相対ドローダウン:	11% (512 400)
総損失:	-68 100				
プロフィットファクター:	70.09	期待利得:	204 560.87	証拠金維持率:	1016.25%
リカバリファクター:	9.18	シャープレシオ:	39.28	Z-Score:	1.28 (79.95%)
AHPR:	1.0490 (4.90%)	LR Correlation:	0.98	OnTester 結果:	0
GHPR:	1.0483 (4.83%)	LR Standard Error:	298 154		
取引数:	23	ショート (勝率 %):	14 (92.86%)	ロング (勝率 %):	9 (88.89%)
約定数:	46	勝ちトレード (勝率 %):	21 (91.30%)	負けトレード (負率 %):	2 (8.70%)
		最大 勝ちトレード:	694 800	最大 負けトレード:	-53 100
		平均 勝ちトレード:	227 286	平均 負けトレード:	-34 050
		最大 連勝数 (金額):	8 (2 373 300)	最大 連敗数 (金額):	1 (-53 100)
		最大 連勝利益額 (数):	2 373 300 (8)	最大 連敗損失額 (数):	-53 100 (1)
		平均 連勝利益額 (数):	7	平均 連敗数:	1





損益(時間)

損益(週)

損益(月)

Correlation (Profits,MFE): 0.96

Correlation (Profits,MAE): 0.06

Correlation (MFE,MAE): -0.0158

Profit

Profit

ポジション最短保持時間: 0:14:21

ポジション最長保持時間: 8:16:41

ポジション平均保持時間: 3:39:10

Profit

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
2023.03.01 06:33:00	2	USDJPYoff	sell	3 / 3	136.233			2023.03.01 06:33:00	filled	Exp-TesterPad
2023.03.01 07:48:00	3	USDJPYoff	sell	3 / 3	136.256			2023.03.01 07:48:00	filled	Exp-TesterPad

2023.03.01 08:29:20	4	USDJPYoff	sell	3 / 3	135.975	2023.03.01 08:29:20	filled	Exp-TesterPad
2023.03.01 11:40:00	5	USDJPYoff	buy	3 / 3	135.438	2023.03.01 11:40:00	filled	
2023.03.01 11:40:00	6	USDJPYoff	buy	3 / 3	135.438	2023.03.01 11:40:00	filled	
2023.03.01 11:40:00	7	USDJPYoff	buy	3 / 3	135.438	2023.03.01 11:40:00	filled	
2023.03.01 15:35:00	8	USDJPYoff	buy	3 / 3	136.114	2023.03.01 15:35:00	filled	Exp-TesterPad
2023.03.01 16:07:59	9	USDJPYoff	sell	3 / 3	136.155	2023.03.01 16:07:59	filled	
2023.03.02 02:16:00	10	USDJPYoff	buy	3 / 3	136.281	2023.03.02 02:16:00	filled	Exp-TesterPad
2023.03.02 07:26:00	11	USDJPYoff	sell	3 / 3	136.834	2023.03.02 07:26:00	filled	
2023.03.02 10:37:59	12	USDJPYoff	sell	3 / 3	136.529	2023.03.02 10:37:59	filled	Exp-TesterPad
2023.03.02 10:52:20	13	USDJPYoff	buy	3 / 3	136.706	2023.03.02 10:52:20	filled	
2023.03.03 16:16:40	14	USDJPYoff	sell	3 / 3	136.283	2023.03.03 16:16:40	filled	Exp-TesterPad
2023.03.03 16:17:20	15	USDJPYoff	sell	3 / 3	136.281	2023.03.03 16:17:20	filled	Exp-TesterPad
2023.03.03 17:43:20	16	USDJPYoff	sell	3 / 3	136.077	2023.03.03 17:43:20	filled	Exp-TesterPad
2023.03.03 20:16:20	17	USDJPYoff	buy	3 / 3	135.780	2023.03.03 20:16:20	filled	
2023.03.03 20:16:20	18	USDJPYoff	buy	3 / 3	135.780	2023.03.03 20:16:20	filled	
2023.03.03 20:16:20	19	USDJPYoff	buy	3 / 3	135.780	2023.03.03 20:16:20	filled	
2023.03.07 11:57:59	20	USDJPYoff	buy	3 / 3	136.055	2023.03.07 11:57:59	filled	Exp-TesterPad
2023.03.07 13:17:20	21	USDJPYoff	buy	3 / 3	136.170	2023.03.07 13:17:20	filled	Exp-TesterPad
2023.03.07 13:28:40	22	USDJPYoff	buy	3 / 3	136.174	2023.03.07 13:28:40	filled	Exp-TesterPad
2023.03.07 14:05:40	23	USDJPYoff	buy	3 / 3	136.181	2023.03.07 14:05:40	filled	Exp-TesterPad
2023.03.07 20:14:40	24	USDJPYoff	sell	3 / 3	137.116	2023.03.07 20:14:40	filled	
2023.03.07 20:14:40	25	USDJPYoff	sell	3 / 3	137.116	2023.03.07 20:14:40	filled	
2023.03.07 20:14:40	26	USDJPYoff	sell	3 / 3	137.116	2023.03.07 20:14:40	filled	
2023.03.07 20:14:40	27	USDJPYoff	sell	3 / 3	137.116	2023.03.07 20:14:40	filled	
2023.03.10 00:22:00	28	USDJPYoff	sell	3 / 3	136.147	2023.03.10 00:22:00	filled	Exp-TesterPad
2023.03.10 01:02:40	29	USDJPYoff	buy	3 / 3	136.077	2023.03.10 01:02:40	filled	
2023.03.10 03:15:59	30	USDJPYoff	buy	3 / 3	136.589	2023.03.10 03:15:59	filled	Exp-TesterPad
2023.03.10 03:32:20	31	USDJPYoff	buy	3 / 3	136.641	2023.03.10 03:32:20	filled	Exp-TesterPad
2023.03.10 07:23:00	32	USDJPYoff	sell	3 / 3	136.591	2023.03.10 07:23:00	filled	
2023.03.10 07:23:00	33	USDJPYoff	sell	3 / 3	136.591	2023.03.10 07:23:00	filled	
2023.03.10 13:20:20	34	USDJPYoff	sell	3 / 3	136.649	2023.03.10 13:20:20	filled	Exp-TesterPad
2023.03.10 15:09:59	35	USDJPYoff	buy	3 / 3	134.596	2023.03.10 15:09:59	filled	
2023.03.13 07:23:00	36	USDJPYoff	sell	3 / 3	134.482	2023.03.13 07:23:00	filled	Exp-TesterPad
2023.03.13 08:40:20	37	USDJPYoff	sell	3 / 3	134.025	2023.03.13 08:40:20	filled	Exp-TesterPad
2023.03.13 10:53:00	38	USDJPYoff	buy	3 / 3	133.589	2023.03.13 10:53:00	filled	
2023.03.13 10:53:00	39	USDJPYoff	buy	3 / 3	133.589	2023.03.13 10:53:00	filled	
2023.03.15 08:02:59	40	USDJPYoff	sell	3 / 3	134.945	2023.03.15 08:02:59	filled	Exp-TesterPad
2023.03.15 10:14:59	41	USDJPYoff	sell	3 / 3	133.758	2023.03.15 10:14:59	filled	Exp-TesterPad
2023.03.15 13:00:40	42	USDJPYoff	buy	3 / 3	132.629	2023.03.15 13:00:40	filled	
2023.03.15 13:00:40	43	USDJPYoff	buy	3 / 3	132.629	2023.03.15 13:00:40	filled	
2023.03.16 15:53:20	44	USDJPYoff	buy	3 / 3	133.087	2023.03.16 15:53:20	filled	Exp-TesterPad
2023.03.16 17:46:00	45	USDJPYoff	sell	3 / 3	133.666	2023.03.16 17:46:00	filled	
2023.03.17 11:25:40	46	USDJPYoff	sell	3 / 3	132.614	2023.03.17 11:25:40	filled	Exp-TesterPad

2023.03.17
12:52:20

47

USDJPYoff

buy

3 / 3

132.111

2023.03.17 12:52:20

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
2023.03.01 00:00:00	1		balance					0	0	2 400 000	2 400 000	
2023.03.01 06:33:00	2	USDJPYoff	sell	in	3	136.233	2	0	0	0	2 400 000	Exp-TesterPad
2023.03.01 07:48:00	3	USDJPYoff	sell	in	3	136.256	3	0	0	0	2 400 000	Exp-TesterPad
2023.03.01 08:29:20	4	USDJPYoff	sell	in	3	135.975	4	0	0	0	2 400 000	Exp-TesterPad
2023.03.01 11:40:00	5	USDJPYoff	buy	out	3	135.438	5	0	0	161 100	2 561 100	
2023.03.01 11:40:00	6	USDJPYoff	buy	out	3	135.438	6	0	0	245 400	2 806 500	
2023.03.01 11:40:00	7	USDJPYoff	buy	out	3	135.438	7	0	0	238 500	3 045 000	
2023.03.01 15:35:00	8	USDJPYoff	buy	in	3	136.114	8	0	0	0	3 045 000	Exp-TesterPad
2023.03.01 16:07:59	9	USDJPYoff	sell	out	3	136.155	9	0	0	12 300	3 057 300	
2023.03.02 02:16:00	10	USDJPYoff	buy	in	3	136.281	10	0	0	0	3 057 300	Exp-TesterPad
2023.03.02 07:26:00	11	USDJPYoff	sell	out	3	136.834	11	0	0	165 900	3 223 200	
2023.03.02 10:37:59	12	USDJPYoff	sell	in	3	136.529	12	0	0	0	3 223 200	Exp-TesterPad
2023.03.02 10:52:20	13	USDJPYoff	buy	out	3	136.706	13	0	0	-53 100	3 170 100	
2023.03.03 16:16:40	14	USDJPYoff	sell	in	3	136.283	14	0	0	0	3 170 100	Exp-TesterPad
2023.03.03 16:17:20	15	USDJPYoff	sell	in	3	136.281	15	0	0	0	3 170 100	Exp-TesterPad
2023.03.03 17:43:20	16	USDJPYoff	sell	in	3	136.077	16	0	0	0	3 170 100	Exp-TesterPad
2023.03.03 20:16:20	17	USDJPYoff	buy	out	3	135.780	17	0	0	89 100	3 259 200	
2023.03.03 20:16:20	18	USDJPYoff	buy	out	3	135.780	18	0	0	150 300	3 409 500	
2023.03.03 20:16:20	19	USDJPYoff	buy	out	3	135.780	19	0	0	150 900	3 560 400	
2023.03.07 11:57:59	20	USDJPYoff	buy	in	3	136.055	20	0	0	0	3 560 400	Exp-TesterPad
2023.03.07 13:17:20	21	USDJPYoff	buy	in	3	136.170	21	0	0	0	3 560 400	Exp-TesterPad
2023.03.07 13:28:40	22	USDJPYoff	buy	in	3	136.174	22	0	0	0	3 560 400	Exp-TesterPad
2023.03.07 14:05:40	23	USDJPYoff	buy	in	3	136.181	23	0	0	0	3 560 400	Exp-TesterPad
2023.03.07 20:14:40	24	USDJPYoff	sell	out	3	137.116	24	0	0	280 500	3 840 900	
2023.03.07 20:14:40	25	USDJPYoff	sell	out	3	137.116	25	0	0	282 600	4 123 500	
2023.03.07 20:14:40	26	USDJPYoff	sell	out	3	137.116	26	0	0	283 800	4 407 300	
2023.03.07 20:14:40	27	USDJPYoff	sell	out	3	137.116	27	0	0	318 300	4 725 600	
2023.03.10 00:22:00	28	USDJPYoff	sell	in	3	136.147	28	0	0	0	4 725 600	Exp-TesterPad
2023.03.10 01:02:40	29	USDJPYoff	buy	out	3	136.077	29	0	0	21 000	4 746 600	
2023.03.10 03:15:59	30	USDJPYoff	buy	in	3	136.589	30	0	0	0	4 746 600	Exp-TesterPad
2023.03.10 03:32:20	31	USDJPYoff	buy	in	3	136.641	31	0	0	0	4 746 600	Exp-TesterPad
2023.03.10 07:23:00	32	USDJPYoff	sell	out	3	136.591	32	0	0	-15 000	4 731 600	
2023.03.10 07:23:00	33	USDJPYoff	sell	out	3	136.591	33	0	0	600	4 732 200	
2023.03.10 13:20:20	34	USDJPYoff	sell	in	3	136.649	34	0	0	0	4 732 200	Exp-TesterPad
2023.03.10 15:09:59	35	USDJPYoff	buy	out	3	134.596	35	0	0	615 900	5 348 100	
2023.03.13 07:23:00	36	USDJPYoff	sell	in	3	134.482	36	0	0	0	5 348 100	Exp-TesterPad
2023.03.13 08:40:20	37	USDJPYoff	sell	in	3	134.025	37	0	0	0	5 348 100	Exp-TesterPad
2023.03.13 10:53:00	38	USDJPYoff	buy	out	3	133.589	38	0	0	130 800	5 478 900	
2023.03.13 10:53:00	39	USDJPYoff	buy	out	3	133.589	39	0	0	267 900	5 746 800	

2023.03.15 08:02:59	40	USDJPYoff	sell	in	3	134.945	40	0	0	0	5 746 800	Exp-TesterPad
2023.03.15 10:14:59	41	USDJPYoff	sell	in	3	133.758	41	0	0	0	5 746 800	Exp-TesterPad
2023.03.15 13:00:40	42	USDJPYoff	buy	out	3	132.629	42	0	0	338 700	6 085 500	
2023.03.15 13:00:40	43	USDJPYoff	buy	out	3	132.629	43	0	0	694 800	6 780 300	
2023.03.16 15:53:20	44	USDJPYoff	buy	in	3	133.087	44	0	0	0	6 780 300	Exp-TesterPad
2023.03.16 17:46:00	45	USDJPYoff	sell	out	3	133.666	45	0	0	173 700	6 954 000	
2023.03.17 11:25:40	46	USDJPYoff	sell	in	3	132.614	46	0	0	0	6 954 000	Exp-TesterPad
2023.03.17 12:52:20	47	USDJPYoff	buy	out	3	132.111	47	0	0	150 900	7 104 900	
								0	0	4 704 900	7 104 900	