

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 (2023.04.01 - 2023.05.01)**

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: **7 100 000**

レバレッジ: **1:500**

結果

ヒストリー品質: **99%**

バー: **1932**

ティック: **114607**

銘柄: **1**

総損益: **2 161 440**

残高絶対ドローダウン: **0**

証拠金絶対ドローダウン: **71 400**

総利益: **2 394 270**

残高最大ドローダウン: **225 600 (3%)**

証拠金最大ドローダウン: **398 400 (5%)**

総損失: **-232 830**

残高相対ドローダウン: **3% (225 600)**

証拠金相対ドローダウン: **5% (398 400)**

プロフィットファクター: **10.28**

期待利得: **93 975.65**

証拠金維持率: **2420.60%**

リカバリファクター: **5.43**

シャープレシオ: **26.95**

Z-Score: **-1.62 (89.48%)**

AHPR: **1.0117 (1.17%)**

LR Correlation: **0.98**

OnTester 結果: **0**

GHPR: **1.0116 (1.16%)**

LR Standard Error: **117 475**

取引数: **23**

ショート (勝率 %): **6 (66.67%)**

ロング (勝率 %): **17 (88.24%)**

約定数: **46**

勝ちトレード (勝率 %): **19 (82.61%)**

負けトレード (負率 %): **4 (17.39%)**

最大 勝ちトレード: **334 200**

最大 負けトレード: **-122 700**

平均 勝ちトレード: **126 014**

平均 負けトレード: **-58 208**

最大 連勝数 (金額): **15 (1 556 070)**

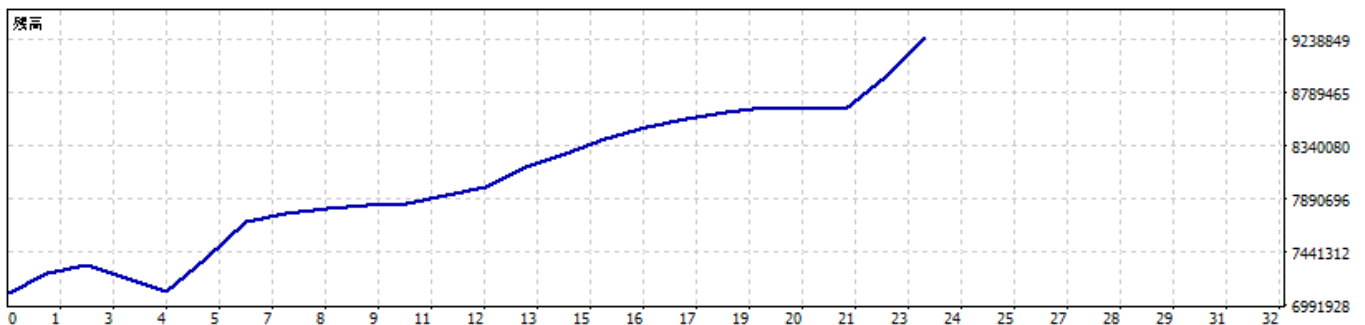
最大 連敗数 (金額): **2 (-225 600)**

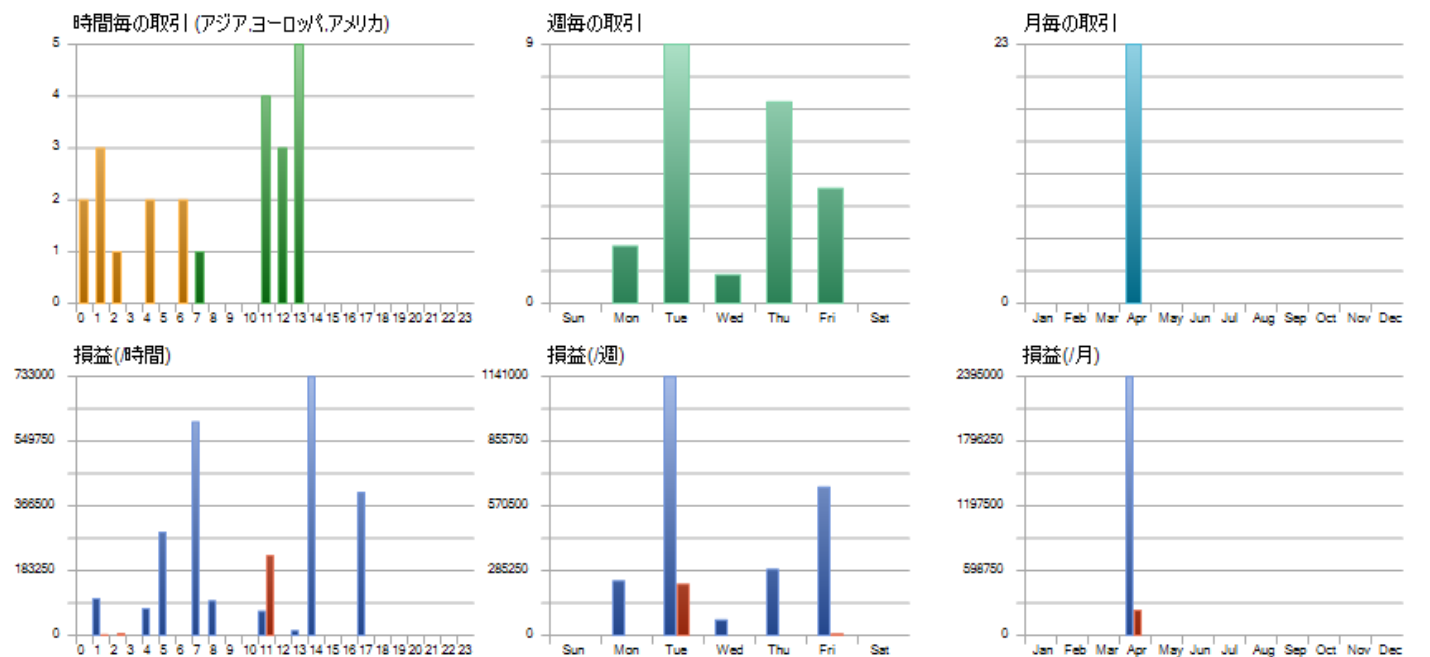
最大 連勝利益額 (数): **1 556 070 (15)**

最大 連敗損失額 (数): **-225 600 (2)**

平均 連勝利益額 (数): **6**

平均 連敗数: **2**





Correlation (Profits,MFE):

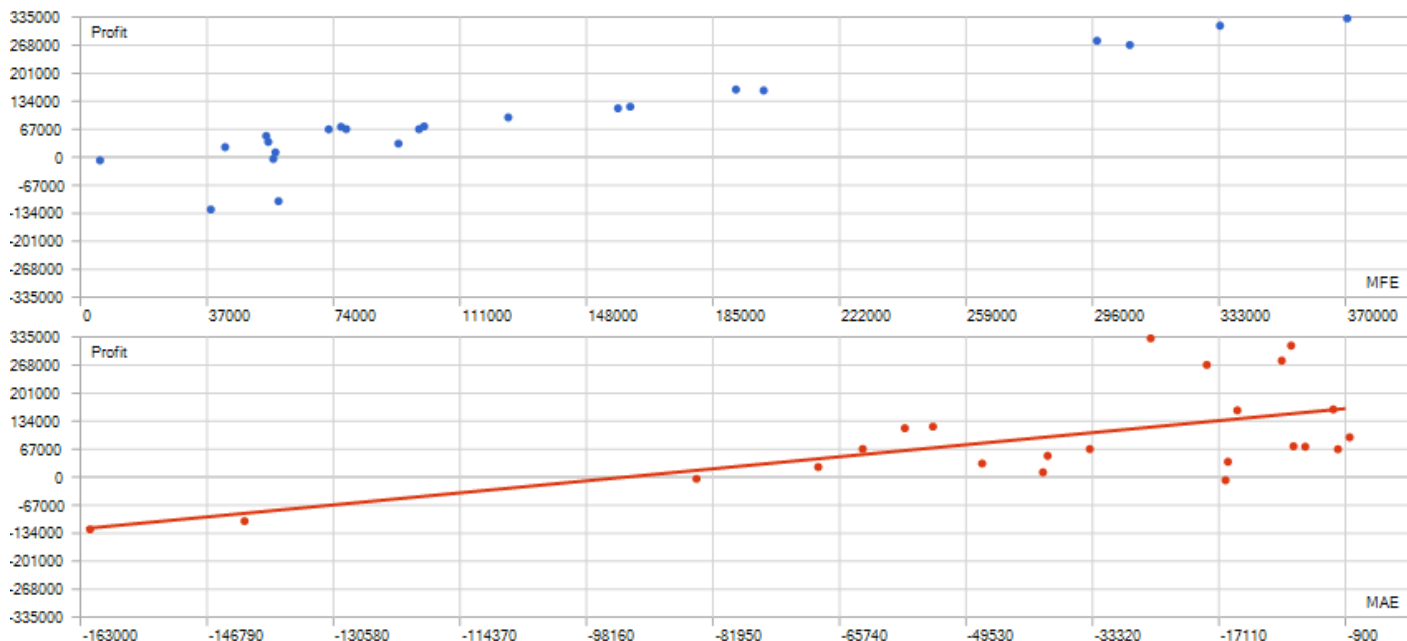
0.94

Correlation (Profits,MAE):

0.64

Correlation (MFE,MAE):

0.3832



ポジション最短保持時間:

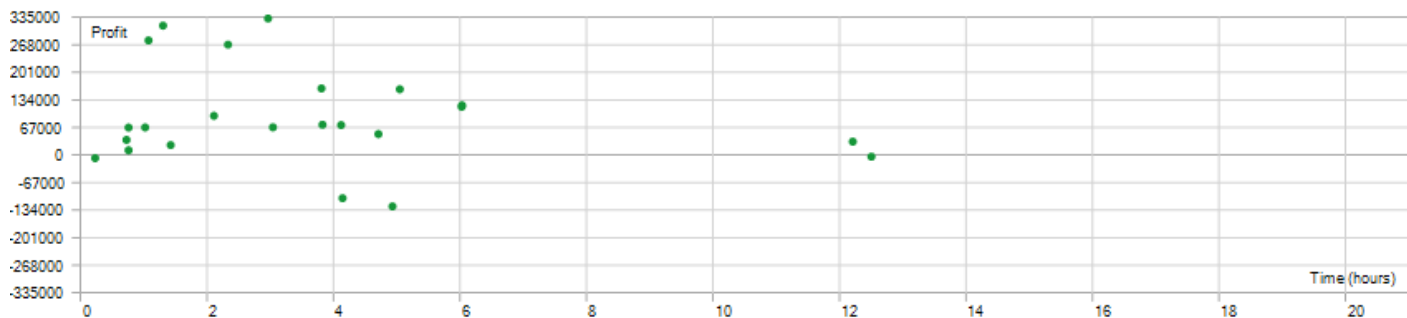
0:09:59

ポジション最長保持時間:

12:26:20

ポジション平均保持時間:

3:38:07



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
2023.04.03 01:33:00	2	USDJPYoff	buy	3 / 3	132.951			2023.04.03 01:33:00	filled	Exp-TesterPad
2023.04.03 05:17:40	3	USDJPYoff	sell	3 / 3	133.498			2023.04.03 05:17:40	filled	

2023.04.04 00:30:59	4	USDJPYoff	buy	3 / 3	132.422	2023.04.04 00:30:59	filled	Exp-TesterPad
2023.04.04 01:28:20	5	USDJPYoff	sell	3 / 3	132.653	2023.04.04 01:28:20	filled	
2023.04.04 06:42:00	6	USDJPYoff	sell	3 / 3	132.628	2023.04.04 06:42:00	filled	Exp-TesterPad
2023.04.04 07:29:20	7	USDJPYoff	sell	3 / 3	132.694	2023.04.04 07:29:20	filled	Exp-TesterPad
2023.04.04 11:33:59	8	USDJPYoff	buy	3 / 3	133.037	2023.04.04 11:33:59	filled	
2023.04.04 11:33:59	9	USDJPYoff	buy	3 / 3	133.037	2023.04.04 11:33:59	filled	
2023.04.04 13:18:40	10	USDJPYoff	sell	3 / 3	132.851	2023.04.04 13:18:40	filled	Exp-TesterPad
2023.04.04 13:32:20	11	USDJPYoff	sell	3 / 3	132.731	2023.04.04 13:32:20	filled	Exp-TesterPad
2023.04.04 14:32:59	12	USDJPYoff	buy	3 / 3	131.795	2023.04.04 14:32:59	filled	
2023.04.04 14:32:59	13	USDJPYoff	buy	3 / 3	131.795	2023.04.04 14:32:59	filled	
2023.04.05 11:16:40	14	USDJPYoff	sell	3 / 3	131.673	2023.04.05 11:16:40	filled	Exp-TesterPad
2023.04.05 11:58:20	15	USDJPYoff	buy	3 / 3	131.443	2023.04.05 11:58:20	filled	
2023.04.06 13:05:20	16	USDJPYoff	buy	3 / 3	131.766	2023.04.06 13:05:20	filled	Exp-TesterPad
2023.04.06 13:47:20	17	USDJPYoff	buy	3 / 3	131.724	2023.04.06 13:47:20	filled	Exp-TesterPad
2023.04.06 14:27:00	18	USDJPYoff	sell	3 / 3	131.854	2023.04.06 14:27:00	filled	
2023.04.06 14:27:00	19	USDJPYoff	sell	3 / 3	131.854	2023.04.06 14:27:00	filled	
2023.04.07 12:34:20	20	USDJPYoff	buy	3 / 3	132.187	2023.04.07 12:34:20	filled	Exp-TesterPad
2023.04.07 13:15:59	21	USDJPYoff	sell	3 / 3	132.233	2023.04.07 13:15:59	filled	
2023.04.10 00:28:20	22	USDJPYoff	buy	3 / 3	132.466	2023.04.10 00:28:20	filled	Exp-TesterPad
2023.04.10 04:13:59	23	USDJPYoff	sell	3 / 3	132.719	2023.04.10 04:13:59	filled	
2023.04.11 11:36:40	24	USDJPYoff	buy	3 / 3	133.231	2023.04.11 11:36:40	filled	Exp-TesterPad
2023.04.11 11:37:00	25	USDJPYoff	buy	3 / 3	133.243	2023.04.11 11:37:00	filled	Exp-TesterPad
2023.04.11 11:58:20	26	USDJPYoff	buy	3 / 3	133.261	2023.04.11 11:58:20	filled	Exp-TesterPad
2023.04.11 12:35:40	27	USDJPYoff	buy	3 / 3	133.101	2023.04.11 12:35:40	filled	Exp-TesterPad
2023.04.11 14:57:00	28	USDJPYoff	sell	3 / 3	133.493	2023.04.11 14:57:00	filled	
2023.04.11 17:34:40	29	USDJPYoff	sell	3 / 3	133.641	2023.04.11 17:34:40	filled	
2023.04.11 17:34:40	30	USDJPYoff	sell	3 / 3	133.641	2023.04.11 17:34:40	filled	
2023.04.11 17:34:40	31	USDJPYoff	sell	3 / 3	133.641	2023.04.11 17:34:40	filled	
2023.04.13 06:18:40	32	USDJPYoff	sell	3 / 3	133.315	2023.04.13 06:18:40	filled	Exp-TesterPad
2023.04.13 08:21:20	33	USDJPYoff	buy	3 / 3	132.990	2023.04.13 08:21:20	filled	
2023.04.27 01:11:00	34	USDJPYoff	buy	3 / 3	133.589	2023.04.27 01:11:00	filled	Exp-TesterPad
2023.04.27 01:46:20	35	USDJPYoff	buy	3 / 3	133.516	2023.04.27 01:46:20	filled	Exp-TesterPad
2023.04.27 05:49:40	36	USDJPYoff	sell	3 / 3	133.766	2023.04.27 05:49:40	filled	
2023.04.27 05:49:40	37	USDJPYoff	sell	3 / 3	133.766	2023.04.27 05:49:40	filled	
2023.04.27 12:45:20	38	USDJPYoff	buy	3 / 3	134.013	2023.04.27 12:45:20	filled	Exp-TesterPad
2023.04.27 13:02:59	39	USDJPYoff	buy	3 / 3	133.891	2023.04.27 13:02:59	filled	Exp-TesterPad
2023.04.28 01:11:40	40	USDJPYoff	sell	3 / 3	134.007	2023.04.28 01:11:40	filled	
2023.04.28 01:11:40	41	USDJPYoff	sell	3 / 3	134.007	2023.04.28 01:11:40	filled	
2023.04.28 02:22:00	42	USDJPYoff	buy	3 / 3	134.107	2023.04.28 02:22:00	filled	Exp-TesterPad
2023.04.28 02:31:59	43	USDJPYoff	sell	3 / 3	134.089	2023.04.28 02:31:59	filled	
2023.04.28 04:06:59	44	USDJPYoff	buy	3 / 3	134.528	2023.04.28 04:06:59	filled	Exp-TesterPad
2023.04.28 04:45:00	45	USDJPYoff	buy	3 / 3	134.740	2023.04.28 04:45:00	filled	Exp-TesterPad
2023.04.28 07:00:59	46	USDJPYoff	sell	3 / 3	135.642	2023.04.28 07:00:59	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
2023.04.01 00:00:00	1		balance					0	0	7 100 000	7 100 000	
2023.04.03 01:33:00	2	USDJPYoff	buy	in	3	132.951	2	0	0	0	7 100 000	Exp-TesterPad
2023.04.03 05:17:40	3	USDJPYoff	sell	out	3	133.498	3	0	0	164 100	7 264 100	
2023.04.04 00:30:59	4	USDJPYoff	buy	in	3	132.422	4	0	0	0	7 264 100	Exp-TesterPad
2023.04.04 01:28:20	5	USDJPYoff	sell	out	3	132.653	5	0	0	69 300	7 333 400	
2023.04.04 06:42:00	6	USDJPYoff	sell	in	3	132.628	6	0	0	0	7 333 400	Exp-TesterPad
2023.04.04 07:29:20	7	USDJPYoff	sell	in	3	132.694	7	0	0	0	7 333 400	Exp-TesterPad
2023.04.04 11:33:59	8	USDJPYoff	buy	out	3	133.037	8	0	0	-102 900	7 230 500	
2023.04.04 11:33:59	9	USDJPYoff	buy	out	3	133.037	9	0	0	-122 700	7 107 800	
2023.04.04 13:18:40	10	USDJPYoff	sell	in	3	132.851	10	0	0	0	7 107 800	Exp-TesterPad
2023.04.04 13:32:20	11	USDJPYoff	sell	in	3	132.731	11	0	0	0	7 107 800	Exp-TesterPad
2023.04.04 14:32:59	12	USDJPYoff	buy	out	3	131.795	12	0	0	280 800	7 388 600	
2023.04.04 14:32:59	13	USDJPYoff	buy	out	3	131.795	13	0	0	316 800	7 705 400	
2023.04.05 11:16:40	14	USDJPYoff	sell	in	3	131.673	14	0	0	0	7 705 400	Exp-TesterPad
2023.04.05 11:58:20	15	USDJPYoff	buy	out	3	131.443	15	0	0	69 000	7 774 400	
2023.04.06 13:05:20	16	USDJPYoff	buy	in	3	131.766	16	0	0	0	7 774 400	Exp-TesterPad
2023.04.06 13:47:20	17	USDJPYoff	buy	in	3	131.724	17	0	0	0	7 774 400	Exp-TesterPad
2023.04.06 14:27:00	18	USDJPYoff	sell	out	3	131.854	18	0	0	39 000	7 813 400	
2023.04.06 14:27:00	19	USDJPYoff	sell	out	3	131.854	19	0	0	26 400	7 839 800	
2023.04.07 12:34:20	20	USDJPYoff	buy	in	3	132.187	20	0	0	0	7 839 800	Exp-TesterPad
2023.04.07 13:15:59	21	USDJPYoff	sell	out	3	132.233	21	0	0	13 800	7 853 600	
2023.04.10 00:28:20	22	USDJPYoff	buy	in	3	132.466	22	0	0	0	7 853 600	Exp-TesterPad
2023.04.10 04:13:59	23	USDJPYoff	sell	out	3	132.719	23	0	0	75 900	7 929 500	
2023.04.11 11:36:40	24	USDJPYoff	buy	in	3	133.231	24	0	0	0	7 929 500	Exp-TesterPad
2023.04.11 11:37:00	25	USDJPYoff	buy	in	3	133.243	25	0	0	0	7 929 500	Exp-TesterPad
2023.04.11 11:58:20	26	USDJPYoff	buy	in	3	133.261	26	0	0	0	7 929 500	Exp-TesterPad
2023.04.11 12:35:40	27	USDJPYoff	buy	in	3	133.101	27	0	0	0	7 929 500	Exp-TesterPad
2023.04.11 14:57:00	28	USDJPYoff	sell	out	3	133.493	28	0	0	69 600	7 999 100	
2023.04.11 17:34:40	29	USDJPYoff	sell	out	3	133.641	29	0	0	162 000	8 161 100	
2023.04.11 17:34:40	30	USDJPYoff	sell	out	3	133.641	30	0	0	119 400	8 280 500	
2023.04.11 17:34:40	31	USDJPYoff	sell	out	3	133.641	31	0	0	123 000	8 403 500	
2023.04.13 06:18:40	32	USDJPYoff	sell	in	3	133.315	32	0	0	0	8 403 500	Exp-TesterPad
2023.04.13 08:21:20	33	USDJPYoff	buy	out	3	132.990	33	0	0	97 500	8 501 000	
2023.04.27 01:11:00	34	USDJPYoff	buy	in	3	133.589	34	0	0	0	8 501 000	Exp-TesterPad
2023.04.27 01:46:20	35	USDJPYoff	buy	in	3	133.516	35	0	0	0	8 501 000	Exp-TesterPad
2023.04.27 05:49:40	36	USDJPYoff	sell	out	3	133.766	36	0	0	75 000	8 576 000	
2023.04.27 05:49:40	37	USDJPYoff	sell	out	3	133.766	37	0	0	53 100	8 629 100	
2023.04.27 12:45:20	38	USDJPYoff	buy	in	3	134.013	38	0	0	0	8 629 100	Exp-TesterPad
2023.04.27 13:02:59	39	USDJPYoff	buy	in	3	133.891	39	0	0	0	8 629 100	Exp-TesterPad

2023.04.28 01:11:40	40	USDJPYoff	sell	out	3	134.007	40	0	-30	34 800	8 663 870	
2023.04.28 01:11:40	41	USDJPYoff	sell	out	3	134.007	41	0	-30	-1 800	8 662 040	
2023.04.28 02:22:00	42	USDJPYoff	buy	in	3	134.107	42	0	0	0	8 662 040	Exp-TesterPad
2023.04.28 02:31:59	43	USDJPYoff	sell	out	3	134.089	43	0	0	-5 400	8 656 640	
2023.04.28 04:06:59	44	USDJPYoff	buy	in	3	134.528	44	0	0	0	8 656 640	Exp-TesterPad
2023.04.28 04:45:00	45	USDJPYoff	buy	in	3	134.740	45	0	0	0	8 656 640	Exp-TesterPad
2023.04.28 07:00:59	46	USDJPYoff	sell	out	3	135.642	46	0	0	270 600	8 927 240	
2023.04.28 07:00:59	47	USDJPYoff	sell	out	3	135.642	47	0	0	334 200	9 261 440	
								0	-60	2 161 500	9 261 440	