

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 (2023.05.01 - 2023.06.01)**

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: **9 200 000**

レバレッジ: **1:500**

結果

ヒストリー品質: **99%**

バー: **2208**

総損益: **1 554 720**

総利益: **1 674 420**

総損失: **-119 700**

ティック: **131458**

残高絶対ドローダウン: **0**

残高最大ドローダウン: **92 400 (1%)**

残高相対ドローダウン: **1% (92 400)**

銘柄: **1**

証拠金絶対ドローダウン: **42 180**

証拠金最大ドローダウン: **406 200 (4%)**

証拠金相対ドローダウン: **4% (406 200)**

プロフィットファクター: **13.99**

リカバリファクター: **3.83**

AHPR: **1.0068 (0.68%)**

GHPR: **1.0068 (0.68%)**

期待利得: **67 596.52**

シャープレシオ: **28.19**

LR Correlation: **0.98**

LR Standard Error: **81 447**

証拠金維持率: **4130.48%**

Z-Score: **0.43 (33.28%)**

OnTester 結果: **0**

取引数: **23**

約定数: **46**

ショート (勝率 %): **12 (75.00%)**

勝ちトレード (勝率 %): **18 (78.26%)**

最大 勝ちトレード: **177 300**

平均 勝ちトレード: **93 023**

最大 連勝数 (金額): **5 (576 120)**

最大 連勝利益額 (数): **576 120 (5)**

平均 連勝利益額 (数): **4**

ロング (勝率 %): **11 (81.82%)**

負けトレード (負率 %): **5 (21.74%)**

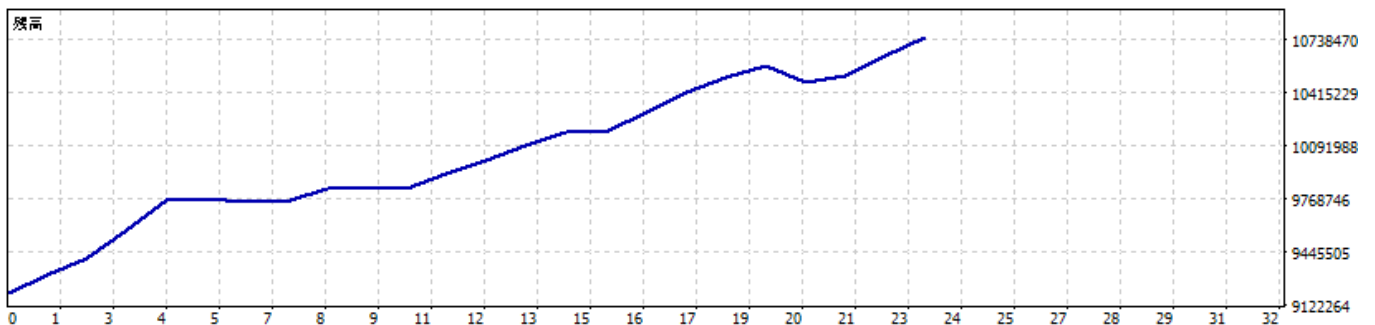
最大 負けトレード: **-92 400**

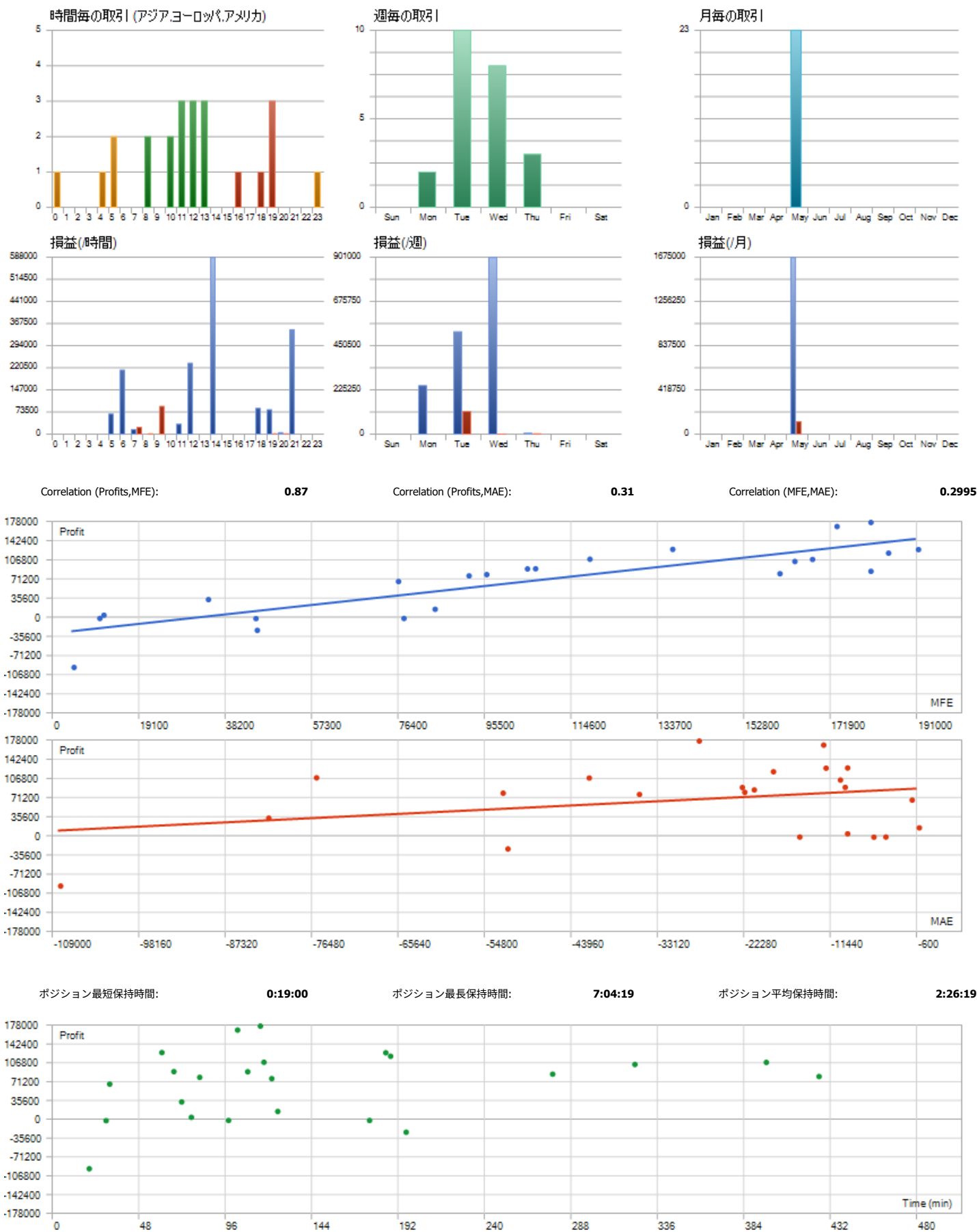
平均 負けトレード: **-23 940**

最大 連敗数 (金額): **2 (-24 600)**

最大 連敗損失額 (数): **-92 400 (1)**

平均 連敗数: **1**





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
2023.05.02 23:46:20	2	USDJPYoff	sell	3 / 3	136.434			2023.05.02 23:46:20	filled	Exp-TesterPad
2023.05.03 00:59:20	3	USDJPYoff	sell	3 / 3	136.421			2023.05.03 00:59:20	filled	Exp-TesterPad

2023.05.03 06:21:20	4	USDJPYoff	buy	3 / 3	136.072	2023.05.03 06:21:20	filled	
2023.05.03 06:21:20	5	USDJPYoff	buy	3 / 3	136.072	2023.05.03 06:21:20	filled	
2023.05.03 19:27:20	6	USDJPYoff	sell	3 / 3	135.240	2023.05.03 19:27:20	filled	Exp-TesterPad
2023.05.03 19:39:59	7	USDJPYoff	sell	3 / 3	135.215	2023.05.03 19:39:59	filled	Exp-TesterPad
2023.05.03 21:21:20	8	USDJPYoff	buy	3 / 3	134.649	2023.05.03 21:21:20	filled	
2023.05.03 21:21:20	9	USDJPYoff	buy	3 / 3	134.649	2023.05.03 21:21:20	filled	
2023.05.09 04:02:40	10	USDJPYoff	sell	3 / 3	134.872	2023.05.09 04:02:40	filled	Exp-TesterPad
2023.05.09 05:14:00	11	USDJPYoff	sell	3 / 3	135.003	2023.05.09 05:14:00	filled	Exp-TesterPad
2023.05.09 07:17:40	12	USDJPYoff	buy	3 / 3	134.950	2023.05.09 07:17:40	filled	
2023.05.09 07:17:40	13	USDJPYoff	buy	3 / 3	134.950	2023.05.09 07:17:40	filled	
2023.05.10 12:41:40	14	USDJPYoff	sell	3 / 3	134.646	2023.05.10 12:41:40	filled	Exp-TesterPad
2023.05.10 16:51:20	15	USDJPYoff	sell	3 / 3	134.369	2023.05.10 16:51:20	filled	Exp-TesterPad
2023.05.10 19:45:59	16	USDJPYoff	buy	3 / 3	134.373	2023.05.10 19:45:59	filled	
2023.05.10 19:45:59	17	USDJPYoff	buy	3 / 3	134.373	2023.05.10 19:45:59	filled	
2023.05.11 18:41:20	18	USDJPYoff	buy	3 / 3	134.554	2023.05.11 18:41:20	filled	Exp-TesterPad
2023.05.11 19:01:59	19	USDJPYoff	buy	3 / 3	134.534	2023.05.11 19:01:59	filled	Exp-TesterPad
2023.05.11 20:17:40	20	USDJPYoff	sell	3 / 3	134.550	2023.05.11 20:17:40	filled	
2023.05.11 20:17:40	21	USDJPYoff	sell	3 / 3	134.550	2023.05.11 20:17:40	filled	
2023.05.16 12:50:40	22	USDJPYoff	buy	3 / 3	136.183	2023.05.16 12:50:40	filled	Exp-TesterPad
2023.05.16 13:04:00	23	USDJPYoff	buy	3 / 3	136.140	2023.05.16 13:04:00	filled	Exp-TesterPad
2023.05.16 14:51:00	24	USDJPYoff	sell	3 / 3	136.443	2023.05.16 14:51:00	filled	
2023.05.16 14:51:00	25	USDJPYoff	sell	3 / 3	136.443	2023.05.16 14:51:00	filled	
2023.05.17 12:58:00	26	USDJPYoff	buy	3 / 3	137.137	2023.05.17 12:58:00	filled	Exp-TesterPad
2023.05.17 13:12:20	27	USDJPYoff	buy	3 / 3	137.101	2023.05.17 13:12:20	filled	Exp-TesterPad
2023.05.17 14:18:20	28	USDJPYoff	sell	3 / 3	137.405	2023.05.17 14:18:20	filled	
2023.05.17 14:18:20	29	USDJPYoff	sell	3 / 3	137.405	2023.05.17 14:18:20	filled	
2023.05.18 08:09:59	30	USDJPYoff	buy	3 / 3	137.788	2023.05.18 08:09:59	filled	Exp-TesterPad
2023.05.18 08:38:20	31	USDJPYoff	sell	3 / 3	137.783	2023.05.18 08:38:20	filled	
2023.05.22 11:16:20	32	USDJPYoff	buy	3 / 3	138.049	2023.05.22 11:16:20	filled	Exp-TesterPad
2023.05.22 11:19:00	33	USDJPYoff	buy	3 / 3	138.027	2023.05.22 11:19:00	filled	Exp-TesterPad
2023.05.22 14:22:40	34	USDJPYoff	sell	3 / 3	138.450	2023.05.22 14:22:40	filled	
2023.05.22 14:22:40	35	USDJPYoff	sell	3 / 3	138.450	2023.05.22 14:22:40	filled	
2023.05.24 13:45:00	36	USDJPYoff	buy	3 / 3	138.784	2023.05.24 13:45:00	filled	Exp-TesterPad
2023.05.24 18:21:20	37	USDJPYoff	sell	3 / 3	139.072	2023.05.24 18:21:20	filled	
2023.05.30 05:21:59	38	USDJPYoff	buy	3 / 3	140.416	2023.05.30 05:21:59	filled	Exp-TesterPad
2023.05.30 05:52:20	39	USDJPYoff	sell	3 / 3	140.641	2023.05.30 05:52:20	filled	
2023.05.30 08:46:20	40	USDJPYoff	sell	3 / 3	140.150	2023.05.30 08:46:20	filled	Exp-TesterPad
2023.05.30 09:05:20	41	USDJPYoff	buy	3 / 3	140.458	2023.05.30 09:05:20	filled	
2023.05.30 10:03:40	42	USDJPYoff	sell	3 / 3	140.027	2023.05.30 10:03:40	filled	Exp-TesterPad
2023.05.30 10:04:59	43	USDJPYoff	sell	3 / 3	140.047	2023.05.30 10:04:59	filled	Exp-TesterPad
2023.05.30 11:01:40	44	USDJPYoff	sell	3 / 3	140.108	2023.05.30 11:01:40	filled	Exp-TesterPad
2023.05.30 11:13:59	45	USDJPYoff	buy	3 / 3	139.914	2023.05.30 11:13:59	filled	
2023.05.30 12:01:00	46	USDJPYoff	buy	3 / 3	139.684	2023.05.30 12:01:00	filled	

2023.05.30
12:01:00

47

USDJPYoff

buy

3 / 3

139.684

2023.05.30 12:01:00

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
2023.05.01 00:00:00	1		balance					0	0	9 200 000	9 200 000	
2023.05.02 23:46:20	2	USDJPYoff	sell	in	3	136.434	2	0	0	0	9 200 000	Exp-TesterPad
2023.05.03 00:59:20	3	USDJPYoff	sell	in	3	136.421	3	0	0	0	9 200 000	Exp-TesterPad
2023.05.03 06:21:20	4	USDJPYoff	buy	out	3	136.072	4	0	0	104 700	9 304 700	
2023.05.03 06:21:20	5	USDJPYoff	buy	out	3	136.072	5	0	-180	108 600	9 413 120	
2023.05.03 19:27:20	6	USDJPYoff	sell	in	3	135.240	6	0	0	0	9 413 120	Exp-TesterPad
2023.05.03 19:39:59	7	USDJPYoff	sell	in	3	135.215	7	0	0	0	9 413 120	Exp-TesterPad
2023.05.03 21:21:20	8	USDJPYoff	buy	out	3	134.649	8	0	0	169 800	9 582 920	
2023.05.03 21:21:20	9	USDJPYoff	buy	out	3	134.649	9	0	0	177 300	9 760 220	
2023.05.09 04:02:40	10	USDJPYoff	sell	in	3	134.872	10	0	0	0	9 760 220	Exp-TesterPad
2023.05.09 05:14:00	11	USDJPYoff	sell	in	3	135.003	11	0	0	0	9 760 220	Exp-TesterPad
2023.05.09 07:17:40	12	USDJPYoff	buy	out	3	134.950	12	0	0	15 900	9 776 120	
2023.05.09 07:17:40	13	USDJPYoff	buy	out	3	134.950	13	0	0	-23 400	9 752 720	
2023.05.10 12:41:40	14	USDJPYoff	sell	in	3	134.646	14	0	0	0	9 752 720	Exp-TesterPad
2023.05.10 16:51:20	15	USDJPYoff	sell	in	3	134.369	15	0	0	0	9 752 720	Exp-TesterPad
2023.05.10 19:45:59	16	USDJPYoff	buy	out	3	134.373	16	0	0	-1 200	9 751 520	
2023.05.10 19:45:59	17	USDJPYoff	buy	out	3	134.373	17	0	0	81 900	9 833 420	
2023.05.11 18:41:20	18	USDJPYoff	buy	in	3	134.554	18	0	0	0	9 833 420	Exp-TesterPad
2023.05.11 19:01:59	19	USDJPYoff	buy	in	3	134.534	19	0	0	0	9 833 420	Exp-TesterPad
2023.05.11 20:17:40	20	USDJPYoff	sell	out	3	134.550	20	0	0	4 800	9 838 220	
2023.05.11 20:17:40	21	USDJPYoff	sell	out	3	134.550	21	0	0	-1 200	9 837 020	
2023.05.16 12:50:40	22	USDJPYoff	buy	in	3	136.183	22	0	0	0	9 837 020	Exp-TesterPad
2023.05.16 13:04:00	23	USDJPYoff	buy	in	3	136.140	23	0	0	0	9 837 020	Exp-TesterPad
2023.05.16 14:51:00	24	USDJPYoff	sell	out	3	136.443	24	0	0	90 900	9 927 920	
2023.05.16 14:51:00	25	USDJPYoff	sell	out	3	136.443	25	0	0	78 000	10 005 920	
2023.05.17 12:58:00	26	USDJPYoff	buy	in	3	137.137	26	0	0	0	10 005 920	Exp-TesterPad
2023.05.17 13:12:20	27	USDJPYoff	buy	in	3	137.101	27	0	0	0	10 005 920	Exp-TesterPad
2023.05.17 14:18:20	28	USDJPYoff	sell	out	3	137.405	28	0	0	91 200	10 097 120	
2023.05.17 14:18:20	29	USDJPYoff	sell	out	3	137.405	29	0	0	80 400	10 177 520	
2023.05.18 08:09:59	30	USDJPYoff	buy	in	3	137.788	30	0	0	0	10 177 520	Exp-TesterPad
2023.05.18 08:38:20	31	USDJPYoff	sell	out	3	137.783	31	0	0	-1 500	10 176 020	
2023.05.22 11:16:20	32	USDJPYoff	buy	in	3	138.049	32	0	0	0	10 176 020	Exp-TesterPad
2023.05.22 11:19:00	33	USDJPYoff	buy	in	3	138.027	33	0	0	0	10 176 020	Exp-TesterPad
2023.05.22 14:22:40	34	USDJPYoff	sell	out	3	138.450	34	0	0	126 900	10 302 920	
2023.05.22 14:22:40	35	USDJPYoff	sell	out	3	138.450	35	0	0	120 300	10 423 220	
2023.05.24 13:45:00	36	USDJPYoff	buy	in	3	138.784	36	0	0	0	10 423 220	Exp-TesterPad
2023.05.24 18:21:20	37	USDJPYoff	sell	out	3	139.072	37	0	0	86 400	10 509 620	
2023.05.30 05:21:59	38	USDJPYoff	buy	in	3	140.416	38	0	0	0	10 509 620	Exp-TesterPad
2023.05.30 05:52:20	39	USDJPYoff	sell	out	3	140.641	39	0	0	67 500	10 577 120	

2023.05.30 08:46:20	40	USDJPYoff	sell	in	3	140.150	40	0	0	0	10 577 120	Exp-TesterPad
2023.05.30 09:05:20	41	USDJPYoff	buy	out	3	140.458	41	0	0	-92 400	10 484 720	
2023.05.30 10:03:40	42	USDJPYoff	sell	in	3	140.027	42	0	0	0	10 484 720	Exp-TesterPad
2023.05.30 10:04:59	43	USDJPYoff	sell	in	3	140.047	43	0	0	0	10 484 720	Exp-TesterPad
2023.05.30 11:01:40	44	USDJPYoff	sell	in	3	140.108	44	0	0	0	10 484 720	Exp-TesterPad
2023.05.30 11:13:59	45	USDJPYoff	buy	out	3	139.914	45	0	0	33 900	10 518 620	
2023.05.30 12:01:00	46	USDJPYoff	buy	out	3	139.684	46	0	0	127 200	10 645 820	
2023.05.30 12:01:00	47	USDJPYoff	buy	out	3	139.684	47	0	0	108 900	10 754 720	
								0	-180	1 554 900	10 754 720	