

# Strategy Tester Report

## IshikawaRobo-EX

FXDDTrading-MT4 Live Server 5 (Build 1380)

|            |   |              |                       |              |                    |
|------------|---|--------------|-----------------------|--------------|--------------------|
| 通貨ペア       | AUDCAD (Australian Dollar vs. Canadian Dollar)                        |              |                       |              |                    |
| 期間         | 5分足(M5) 2006.01.03 10:30 - 2023.03.31 23:55 (2006.01.01 - 2023.04.01) |              |                       |              |                    |
| モデル        | 全ティック (利用可能な最小時間枠による最も正確な方法)  |              |                       |              |                    |
| パラメーター     | MM=true; Magic1=1111; Magic2=2222; MaxSpread (Point) =50; AI=true;    |              |                       |              |                    |
| テストバー数     | 1194747   | モデルティック数     | 294213203             | モデリング品質      | 99.90%             |
| 不整合チャートエラー | 0   |              |                       |              |                    |
| 初期証拠金      | 1000000.00  | スプレッド        | 40                    |              |                    |
| 純益         | 2322030363.00   | 総利益          | 3514632341.82         | 総損失          | -1192601978.82     |
| プロフィットファクタ | 2.95  | 期待利得         | 118901.65             |              |                    |
| 絶対ドローダウン   | 11607.30  | 最大ドローダウン     | 185894085.04 (20.00%) | 相対ドローダウン     | 46.85% (973669.84) |
| 総取引数       | 19529   | 売りポジション(勝率%) | 11398 (72.60%)        | 買いポジション(勝率%) | 8131 (72.78%)      |
|            |   | 勝率(%)        | 14193 (72.68%)        | 負率(%)        | 5336 (27.32%)      |
|            | 最大  | 勝トレード        | 9678907.14            | 敗トレード        | -2697538.41        |
|            | 平均  | 勝トレード        | 247631.39             | 敗トレード        | -223501.12         |
|            | 最大  | 連勝(金額)       | 40 (109823.68)        | 連敗(金額)       | 15 (-23596195.55)  |
|            | 最大  | 連勝(トレード数)    | 52822955.21 (21)      | 連敗(トレード数)    | -23596195.55 (15)  |
|            | 平均  | 連勝           | 7                     | 連敗           | 2                  |



| #  | 時間               | 取引種別  | 注文番号 | 数量   | 価格      | 決済逆指値(S/L) | 決済指値(T/P) | 損益       | 残高         |
|----|------------------|-------|------|------|---------|------------|-----------|----------|------------|
| 1  | 2006.01.03 21:00 | buy   | 1    | 0.05 | 0.85362 | 0.67362    | 0.00000   |          |            |
| 2  | 2006.01.03 21:15 | close | 1    | 0.05 | 0.85461 | 0.67362    | 0.00000   | 483.09   | 1000483.09 |
| 3  | 2006.01.04 23:40 | buy   | 2    | 0.05 | 0.85630 | 0.67630    | 0.00000   |          |            |
| 4  | 2006.01.05 00:35 | close | 2    | 0.05 | 0.85711 | 0.67630    | 0.00000   | 326.50   | 1000809.59 |
| 5  | 2006.01.10 01:50 | buy   | 3    | 0.05 | 0.87735 | 0.69735    | 0.00000   |          |            |
| 6  | 2006.01.10 02:10 | close | 3    | 0.05 | 0.87784 | 0.69735    | 0.00000   | 239.10   | 1001048.69 |
| 7  | 2006.01.10 06:10 | buy   | 4    | 0.05 | 0.87666 | 0.69666    | 0.00000   |          |            |
| 8  | 2006.01.10 06:35 | buy   | 5    | 0.05 | 0.87524 | 0.69524    | 0.00000   |          |            |
| 9  | 2006.01.10 11:12 | close | 5    | 0.05 | 0.87643 | 0.69524    | 0.00000   | 580.69   | 1001629.38 |
| 10 | 2006.01.10 11:12 | close | 4    | 0.05 | 0.87643 | 0.69666    | 0.00000   | -112.23  | 1001517.15 |
| 11 | 2006.01.10 16:10 | buy   | 6    | 0.05 | 0.87649 | 0.69649    | 0.00000   |          |            |
| 12 | 2006.01.10 16:35 | buy   | 7    | 0.05 | 0.87549 | 0.69549    | 0.00000   |          |            |
| 13 | 2006.01.10 18:20 | buy   | 8    | 0.08 | 0.87366 | 0.69366    | 0.00000   |          |            |
| 14 | 2006.01.10 18:40 | buy   | 9    | 0.10 | 0.87263 | 0.69263    | 0.00000   |          |            |
| 15 | 2006.01.10 18:55 | buy   | 10   | 0.12 | 0.87155 | 0.69155    | 0.00000   |          |            |
| 16 | 2006.01.11 03:20 | close | 10   | 0.12 | 0.87385 | 0.69155    | 0.00000   | 2638.58  | 1004155.74 |
| 17 | 2006.01.11 03:20 | close | 9    | 0.10 | 0.87385 | 0.69263    | 0.00000   | 1144.81  | 1005300.55 |
| 18 | 2006.01.11 03:20 | close | 8    | 0.08 | 0.87385 | 0.69366    | 0.00000   | 111.68   | 1005412.23 |
| 19 | 2006.01.11 03:20 | close | 7    | 0.05 | 0.87385 | 0.69549    | 0.00000   | -823.20  | 1004589.03 |
| 20 | 2006.01.11 03:20 | close | 6    | 0.05 | 0.87385 | 0.69649    | 0.00000   | -1311.17 | 1003277.86 |
| 21 | 2006.01.11 04:31 | buy   | 11   | 0.05 | 0.87283 | 0.69283    | 0.00000   |          |            |
| 22 | 2006.01.11 05:21 | close | 11   | 0.05 | 0.87344 | 0.69283    | 0.00000   | 297.66   | 1003575.52 |
| 23 | 2006.01.11 05:35 | sell  | 12   | 0.06 | 0.87493 | 1.05493    | 0.00000   |          |            |
| 24 | 2006.01.11 08:00 | close | 12   | 0.06 | 0.87451 | 1.05493    | 0.00000   | 247.03   | 1003822.55 |
| 25 | 2006.01.11 08:45 | sell  | 13   | 0.06 | 0.87492 | 1.05492    | 0.00000   |          |            |
| 26 | 2006.01.11 09:30 | buy   | 14   | 0.06 | 0.87382 | 0.69382    | 0.00000   |          |            |
| 27 | 2006.01.11 09:30 | close | 13   | 0.06 | 0.87382 | 1.05492    | 0.00000   | 646.98   | 1004469.53 |
| 28 | 2006.01.11 11:50 | close | 14   | 0.06 | 0.87433 | 0.69382    | 0.00000   | 298.64   | 1004768.17 |
| 29 | 2006.01.11 11:55 | sell  | 15   | 0.06 | 0.87457 | 1.05457    | 0.00000   |          |            |

|    |                  |       |    |      |         |         |         |         |            |
|----|------------------|-------|----|------|---------|---------|---------|---------|------------|
| 30 | 2006.01.11 13:15 | sell  | 16 | 0.06 | 0.87571 | 1.05571 | 0.00000 |         |            |
| 31 | 2006.01.11 15:40 | buy   | 17 | 0.06 | 0.87451 | 0.69451 | 0.00000 |         |            |
| 32 | 2006.01.11 15:40 | close | 16 | 0.06 | 0.87451 | 1.05571 | 0.00000 | 705.80  | 1005473.97 |
| 33 | 2006.01.11 15:40 | close | 15 | 0.06 | 0.87451 | 1.05457 | 0.00000 | 35.29   | 1005509.26 |
| 34 | 2006.01.11 16:00 | buy   | 18 | 0.06 | 0.87320 | 0.69320 | 0.00000 |         |            |
| 35 | 2006.01.11 17:15 | close | 18 | 0.06 | 0.87433 | 0.69320 | 0.00000 | 661.69  | 1006170.95 |
| 36 | 2006.01.11 17:15 | close | 17 | 0.06 | 0.87433 | 0.69451 | 0.00000 | -105.40 | 1006065.55 |
| 37 | 2006.01.11 17:40 | sell  | 19 | 0.06 | 0.87466 | 1.05466 | 0.00000 |         |            |
| 38 | 2006.01.11 17:55 | sell  | 20 | 0.06 | 0.87573 | 1.05573 | 0.00000 |         |            |
| 39 | 2006.01.11 21:40 | buy   | 21 | 0.06 | 0.87454 | 0.69454 | 0.00000 |         |            |
| 40 | 2006.01.11 21:40 | close | 20 | 0.06 | 0.87454 | 1.05573 | 0.00000 | 699.91  | 1006765.46 |
| 41 | 2006.01.11 21:40 | close | 19 | 0.06 | 0.87454 | 1.05466 | 0.00000 | 70.57   | 1006836.03 |
| 42 | 2006.01.11 22:06 | sell  | 22 | 0.06 | 0.87476 | 1.05476 | 0.00000 |         |            |
| 43 | 2006.01.11 22:35 | close | 22 | 0.06 | 0.87427 | 1.05476 | 0.00000 | 288.20  | 1007124.23 |
| 44 | 2006.01.12 00:35 | sell  | 23 | 0.06 | 0.87518 | 1.05518 | 0.00000 |         |            |
| 45 | 2006.01.12 00:35 | close | 21 | 0.06 | 0.87518 | 0.69454 | 0.00000 | 292.25  | 1007416.48 |
| 46 | 2006.01.12 02:00 | close | 23 | 0.06 | 0.87475 | 1.05518 | 0.00000 | 252.91  | 1007669.39 |
| 47 | 2006.01.12 02:10 | sell  | 24 | 0.06 | 0.87502 | 1.05502 | 0.00000 |         |            |
| 48 | 2006.01.12 02:30 | close | 24 | 0.06 | 0.87462 | 1.05502 | 0.00000 | 235.26  | 1007904.65 |
| 49 | 2006.01.12 02:40 | sell  | 25 | 0.06 | 0.87527 | 1.05527 | 0.00000 |         |            |
| 50 | 2006.01.12 03:40 | close | 25 | 0.06 | 0.87468 | 1.05527 | 0.00000 | 347.01  | 1008251.66 |
| 51 | 2006.01.12 03:55 | sell  | 26 | 0.06 | 0.87469 | 1.05469 | 0.00000 |         |            |
| 52 | 2006.01.12 05:25 | close | 26 | 0.06 | 0.87429 | 1.05469 | 0.00000 | 235.27  | 1008486.93 |
| 53 | 2006.01.12 06:50 | sell  | 27 | 0.06 | 0.87472 | 1.05472 | 0.00000 |         |            |
| 54 | 2006.01.12 07:55 | close | 27 | 0.06 | 0.87432 | 1.05472 | 0.00000 | 235.26  | 1008722.19 |
| 55 | 2006.01.12 09:20 | buy   | 28 | 0.06 | 0.87311 | 0.69311 | 0.00000 |         |            |
| 56 | 2006.01.12 10:55 | close | 28 | 0.06 | 0.87381 | 0.69311 | 0.00000 | 409.90  | 1009132.09 |
| 57 | 2006.01.12 11:05 | sell  | 29 | 0.06 | 0.87471 | 1.05471 | 0.00000 |         |            |
| 58 | 2006.01.12 11:30 | close | 29 | 0.06 | 0.87420 | 1.05471 | 0.00000 | 299.96  | 1009432.05 |
| 59 | 2006.01.12 12:05 | buy   | 30 | 0.06 | 0.87314 | 0.69314 | 0.00000 |         |            |
| 60 | 2006.01.12 12:30 | buy   | 31 | 0.06 | 0.87208 | 0.69208 | 0.00000 |         |            |
| 61 | 2006.01.12 12:45 | close | 31 | 0.06 | 0.87342 | 0.69208 | 0.00000 | 784.66  | 1010216.71 |
| 62 | 2006.01.12 12:45 | close | 30 | 0.06 | 0.87342 | 0.69314 | 0.00000 | 163.96  | 1010380.67 |
| 63 | 2006.01.12 12:55 | sell  | 32 | 0.06 | 0.87434 | 1.05434 | 0.00000 |         |            |
| 64 | 2006.01.12 13:50 | sell  | 33 | 0.06 | 0.87560 | 1.05560 | 0.00000 |         |            |
| 65 | 2006.01.12 14:05 | close | 33 | 0.06 | 0.87426 | 1.05560 | 0.00000 | 788.14  | 1011168.81 |
| 66 | 2006.01.12 14:05 | close | 32 | 0.06 | 0.87426 | 1.05434 | 0.00000 | 47.05   | 1011215.86 |
| 67 | 2006.01.12 14:10 | buy   | 34 | 0.06 | 0.87349 | 0.69349 | 0.00000 |         |            |
| 68 | 2006.01.12 14:55 | close | 34 | 0.06 | 0.87419 | 0.69349 | 0.00000 | 409.89  | 1011625.75 |
| 69 | 2006.01.12 15:00 | sell  | 35 | 0.06 | 0.87464 | 1.05464 | 0.00000 |         |            |
| 70 | 2006.01.12 15:25 | close | 35 | 0.06 | 0.87409 | 1.05464 | 0.00000 | 323.49  | 1011949.24 |
| 71 | 2006.01.12 15:30 | buy   | 36 | 0.06 | 0.87322 | 0.69322 | 0.00000 |         |            |
| 72 | 2006.01.12 15:50 | close | 36 | 0.06 | 0.87390 | 0.69322 | 0.00000 | 398.18  | 1012347.42 |
| 73 | 2006.01.12 16:00 | buy   | 37 | 0.06 | 0.87289 | 0.69289 | 0.00000 |         |            |
| 74 | 2006.01.12 16:30 | close | 37 | 0.06 | 0.87335 | 0.69289 | 0.00000 | 269.36  | 1012616.78 |
| 75 | 2006.01.12 17:15 | sell  | 38 | 0.06 | 0.87424 | 1.05424 | 0.00000 |         |            |
| 76 | 2006.01.12 18:05 | close | 38 | 0.06 | 0.87377 | 1.05424 | 0.00000 | 276.44  | 1012893.22 |
| 77 | 2006.01.12 18:15 | buy   | 39 | 0.06 | 0.87339 | 0.69339 | 0.00000 |         |            |
| 78 | 2006.01.13 09:35 | sell  | 40 | 0.06 | 0.87301 | 1.05301 | 0.00000 |         |            |
| 79 | 2006.01.13 10:50 | close | 39 | 0.06 | 0.87399 | 0.69339 | 0.00000 | 323.84  | 1013217.06 |
| 80 | 2006.01.13 10:56 | sell  | 41 | 0.06 | 0.87403 | 1.05403 | 0.00000 |         |            |
| 81 | 2006.01.13 12:20 | close | 41 | 0.06 | 0.87312 | 1.05403 | 0.00000 | 535.22  | 1013752.28 |
| 82 | 2006.01.13 12:20 | close | 40 | 0.06 | 0.87312 | 1.05301 | 0.00000 | -64.70  | 1013687.58 |
| 83 | 2006.01.13 12:26 | buy   | 42 | 0.06 | 0.87278 | 0.69278 | 0.00000 |         |            |
| 84 | 2006.01.13 12:51 | sell  | 43 | 0.06 | 0.87293 | 1.05293 | 0.00000 |         |            |
| 85 | 2006.01.13 13:00 | close | 42 | 0.06 | 0.87343 | 0.69278 | 0.00000 | 380.61  | 1014068.19 |
| 86 | 2006.01.13 13:50 | buy   | 44 | 0.06 | 0.87210 | 0.69210 | 0.00000 |         |            |
| 87 | 2006.01.13 13:50 | close | 43 | 0.06 | 0.87210 | 1.05293 | 0.00000 | 488.17  | 1014556.36 |
| 88 | 2006.01.13 14:05 | close | 44 | 0.06 | 0.87263 | 0.69210 | 0.00000 | 310.35  | 1014866.71 |
| 89 | 2006.01.13 14:13 | sell  | 45 | 0.06 | 0.87296 | 1.05296 | 0.00000 |         |            |
| 90 | 2006.01.13 15:00 | close | 45 | 0.06 | 0.87254 | 1.05296 | 0.00000 | 247.03  | 1015113.74 |
| 91 | 2006.01.13 15:05 | buy   | 46 | 0.06 | 0.87108 | 0.69108 | 0.00000 |         |            |
| 92 | 2006.01.13 15:45 | close | 46 | 0.06 | 0.87182 | 0.69108 | 0.00000 | 433.32  | 1015547.06 |
| 93 | 2006.01.13 17:10 | sell  | 47 | 0.06 | 0.87328 | 1.05328 | 0.00000 |         |            |
| 94 | 2006.01.13 18:25 | sell  | 48 | 0.06 | 0.87444 | 1.05444 | 0.00000 |         |            |
| 95 | 2006.01.13 21:15 | sell  | 49 | 0.08 | 0.87554 | 1.05554 | 0.00000 |         |            |