

DOCUMENTATION

QUANTFLEET



USDJPY

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DEVELOPERS ROADMAP

01

Concept

The goal is to create an edge in the market through high diversification, resulting in low drawdowns and consistent gains.

02

Research

Analyze past data to gain a reliable edge. A total of 54 different strategies were analyzed.

03

Development

After identifying the five best working strategies, it's important to maintain a clear infrastructure during the development process.

04

Quality

To achieve maximum backtesting quality, the tick data settings were configured to closely replicate the real market environment.

05

Backtesting

First backtests were made from 2018 – 2024 to see if the minimum criteria were met.

06

Optimization

Optimization was also performed in the same timeframe to avoid curve fitting and over-optimization.

07

Forward testing

Out-of-sample backtesting was conducted from 2015 – 2018 and 2024-2025, as well as testing each year individually.

08

Analyzing

All the results were then analyzed using Quant Analyzer to get a more precise insight.

09

Protection

Spread spikes and connection losses cannot be simulated. Therefore it is important to have a broad protection infrastructure that mitigates any threats to the balance.

10

Running Live

To verify that the EA does what it is supposed to do, it is required to test it first on a real account before distributing.

KEYFACTS

01 **9315.51% GAIN**

02 **5 INDEPENDENT STRATEGIES**

03 **STRIKE RATE OF 48.62%**

04 **R EXPECTANCY OF 0.41R**

05 **MAXIMUM DRAWDOWN OF 14.66%**

06 **4632 TRADES**

07 **BACKTESTING AS CLOSE AS POSSIBLE TO REAL CONDITIONS**

08 **PROFIT FACTOR OF 1.80**

09 **AVERAGE CONSEC WINS 3.83**

10 **AVERAGE CONSEC LOSS 6.31**

Keyfacts are based on the EA's default settings in Backtests over 10 years.

BACKTEST RESULTS

ALL TIME AND YEAR BY YEAR

FULL PERIOD BACKTEST

Getestete Kerzen	63827	Modellierte Ticks	253496075	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0				
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	920114.10	Bruttoprofit	2068128.71	Bruttoverlust	-1148014.61
Profitfaktor	1.80	Erwartetes Ergebnis	198.64		
Absoluter Rückgang	455.59	Maximaler Rückgang	65899.62 (6.86%)	Relativer Rückgang	23.81% (6401.41)
Anzahl an Trades	4632	Sell-Positionen (davon gewonnen %)	1077 (55.25%)	Buy-Positionen (davon gewonnen %)	3555 (46.75%)
		Gewonne Trades (in % von Gesamt)	2257 (48.73%)	Verlorene Trades (in % von Gesamt)	2375 (51.27%)
	Größter	Gewinntrade	23612.05	Verlusttrade	-8997.59
	Durchschnitt	Gewinntrade	916.32	Verlusttrade	-483.37
	Maximum	Gewinntrades in Folge (Profit in Geld)	36 (27133.15)	Verlusttrades in Folge (Verlust in Geld)	30 (-2416.74)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	92802.59 (31)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-34103.91 (15)
	Durchschnitt	Gewinntrades in Folge	5	Verlusttrades in Folge	5





Period

Net Profit

Profit Factor

of trad...

% Wins

All

470.47 %

1.66

5961

37.78 %

2025

-1.45 %

0.87

110

30.00 %

2024

62.91 %

2.06

665

42.71 %

2023

29.76 %

1.47

607

38.71 %

2022

109.52 %

2.93

681

45.52 %

2021

91.63 %

2.17

642

42.83 %

2020

29.33 %

1.39

578

35.12 %

2019

26.70 %

1.33

565

33.10 %

2018

33.76 %

1.52

475

34.32 %

2017

23.65 %

1.32

498

32.33 %

2016

50.75 %

1.69

598

39.80 %

2015

13.92 %

1.17

542

30.07 %

Long vs Short P/L

Long P/L

Short P/L

P/L / Order type

Long vs Short trades

Short trades (40%)

Long trades (60%)

Profit/Loss

Loss (40%)

Profit (60%)

PL in % by Year

13.92 %

50.75 %

23.65 %

33.76 %

26.7 %

29.33 %

91.63 %

109.52 %

29.76 %

62.91 %

-1.45 %

PL in % by Year

P/L by hour

0

1

2

3

4

5

6

7

8

9

10

11

12

13

14

15

16

17

18

19

20

21

22

23

P/L / Hour

P/L by month

Jan

Feb

Mar

Apr

May

Jun

Jul

Aug

Sep

Oct

Nov

Dec

P/L / Month

P/L Growth by duration

0s

57d 20h 53m

115d 17h 46m

173d 14h 40m

2015

Getestete Kerzen	6204	Modellierte Ticks	17584349	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0				
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	1353.84	Bruttoprofit	9752.53	Bruttoverlust	-8398.69
Profitfaktor	1.16	Erwartetes Ergebnis	3.33		
Absoluter Rückgang	455.59	Maximaler Rückgang	1718.93 (14.67%)	Relativer Rückgang	14.67% (1718.93)
Anzahl an Trades	407	Sell-Positionen (davon gewonnen %)	93 (44.09%)	Buy-Positionen (davon gewonnen %)	314 (39.17%)
		Gewonne Trades (in % von Gesamt)	164 (40.29%)	Verlorene Trades (in % von Gesamt)	243 (59.71%)
	Größter	Gewinntrade	364.06	Verlusttrade	-181.48
	Durchschnitt	Gewinntrade	59.47	Verlusttrade	-34.56
	Maximum	Gewinntrades in Folge (Profit in Geld)	18 (1235.29)	Verlusttrades in Folge (Verlust in Geld)	20 (-562.16)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	1235.29 (18)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-562.16 (20)
	Durchschnitt	Gewinntrades in Folge	4	Verlusttrades in Folge	6



TOTAL PROFIT

13.61 %

PROFIT IN MONEY \$ 1361.16

YEARLY AVG PROFIT 18.06 %

YEARLY AVG % RETURN 18.06 %

CAGR 13.61 %

STATS

# OF TRADES	407	SHARPE RATIO	0.04	PROFIT FACTOR	1.16	RETURN / DD RATIO	1.19	WINNING PERCENTAGE	40.05 %
DRAWDOWN	11.42 %	% DRAWDOWN	11.42 %	DAILY AVG PROFIT	0.04 %	MONTHLY AVG PROFIT	1.13 %	AVERAGE TRADE	3.34 %
ANNUAL % / MAX DD %	1.19	R EXPECTANCY	0.1 R	R EXPECTANCY SCORE	53.11 R	STR QUALITY NUMBER	0.78	SQN SCORE	0.58

Strategy

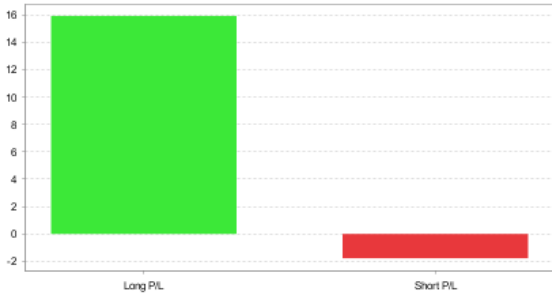
Wins / Losses Ratio	0.67	Payout Ratio (Avg Win/Loss)	1.74	Average # of Bars in Trade	0
AHPR	0.03	Z-Score	-10.34	Z-Probability	99.9 %
Expectancy	0.03	Deviation	3.4 %	Max Pos. Exposure	17
Stagnation in Days	111	Stagnation in %	31.09 %	Max Lots Exposure	2.6

Trades

		# of Wins	163	# of Losses	244	# of Cancelled/Expired	133
Gross Profit	97.52 %	Gross Loss	-83.91 %	Average Win	0.6 %	Average Loss	-0.34 %
Largest Win	3.64 %	Largest Loss	-1.81 %	Max Consec Wins	12	Max Consec Losses	26
Avg Consec Wins	2.96	Avg Consec Loss	6.73	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

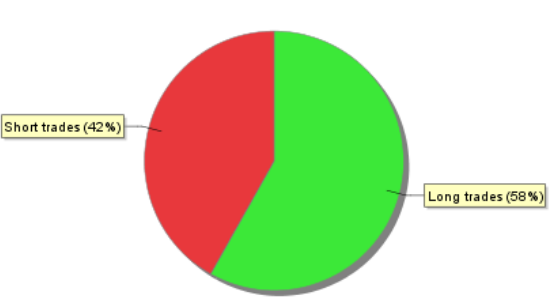
Period	Net Profit	Profit Factor	# of trad...	% Wins
All	14.14 %	1.18	540	30.19 %
2015	14.14 %	1.18	540	30.19 %

Long vs Short P/L

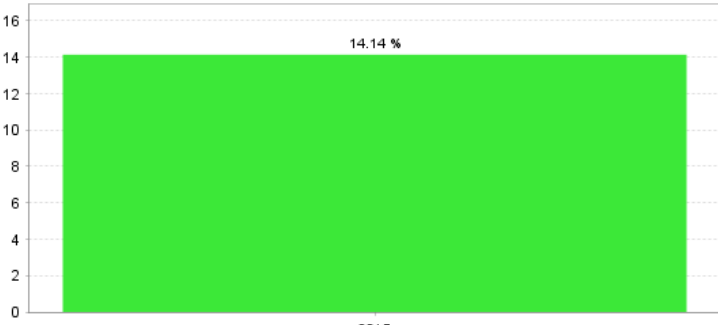
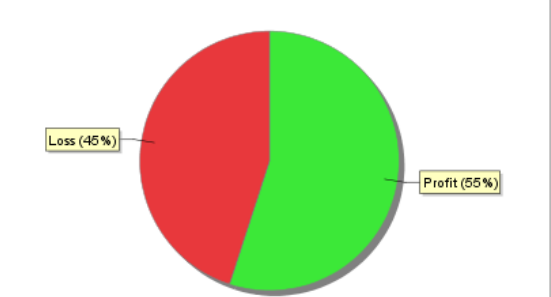


P/L / Order type

Long vs Short trades



Profit/Loss



PL in % by Year

P/L by hour



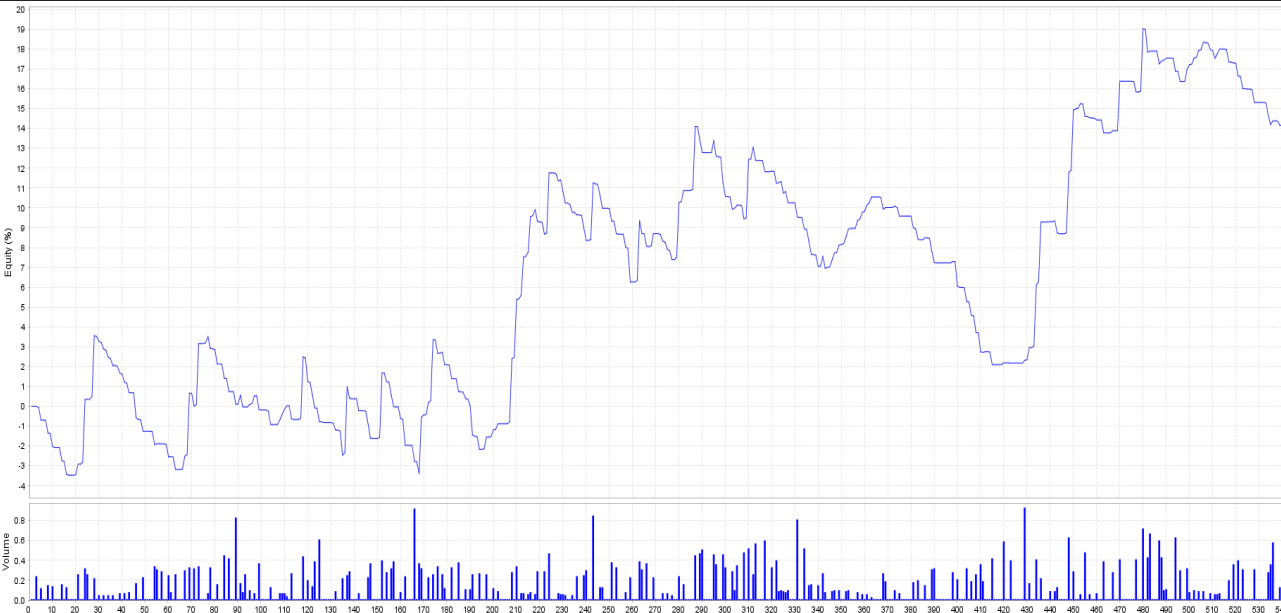
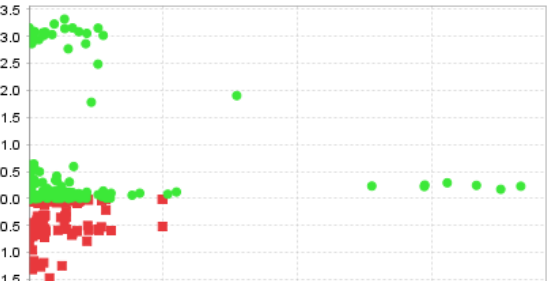
P/L / Hour

P/L by month



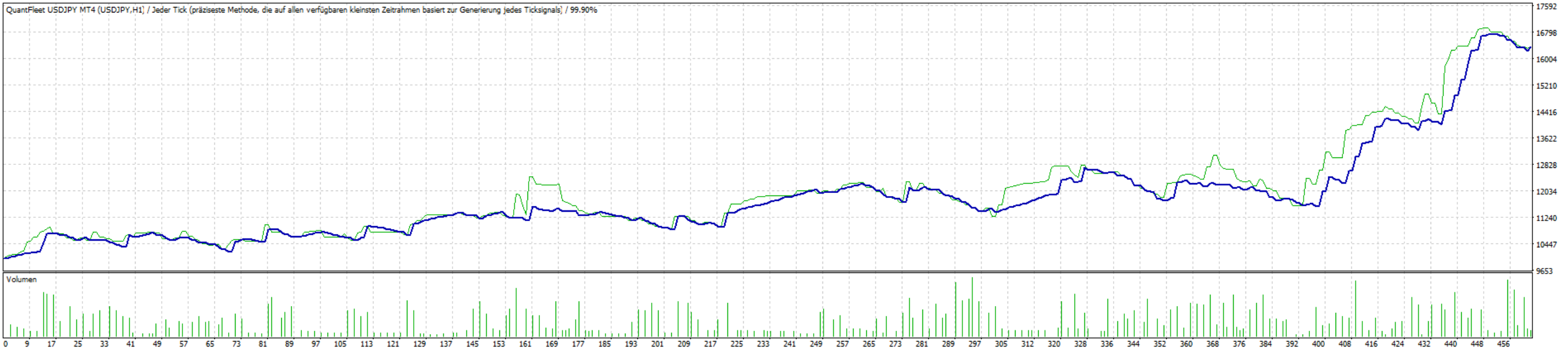
P/L / Month

P/L Growth by duration



2016

Getestete Kerzen	6339	Modellierte Ticks	26772924	Modellierungsqualität	99,90%
Fehler in Chartanpassung	0				
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	6350.82	Bruttoprofit	15236.79	Bruttoverlust	-8885.97
Profitfaktor	1.71	Erwartetes Ergebnis	13.75		
Absoluter Rückgang	25.53	Maximaler Rückgang	1970.61 (14.52%)	Relativer Rückgang	14.52% (1970.61)
Anzahl an Trades	462	Sell-Positionen (davon gewonnen %)	148 (52.03%)	Buy-Positionen (davon gewonnen %)	314 (50.64%)
		Gewonne Trades (in % von Gesamt)	236 (51.08%)	Verlorene Trades (in % von Gesamt)	226 (48.92%)
	Größter	Gewinntrade	458.84	Verlusttrade	-191.04
	Durchschnitt	Gewinntrade	64.56	Verlusttrade	-39.32
	Maximum	Gewinntrades in Folge (Profit in Geld)	28 (1102.95)	Verlusttrades in Folge (Verlust in Geld)	14 (-653.30)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	2722.89 (14)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-765.06 (12)
	Durchschnitt	Gewinntrades in Folge	5	Verlusttrades in Folge	5

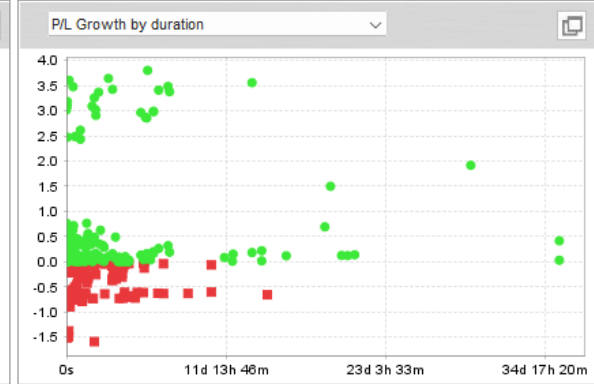
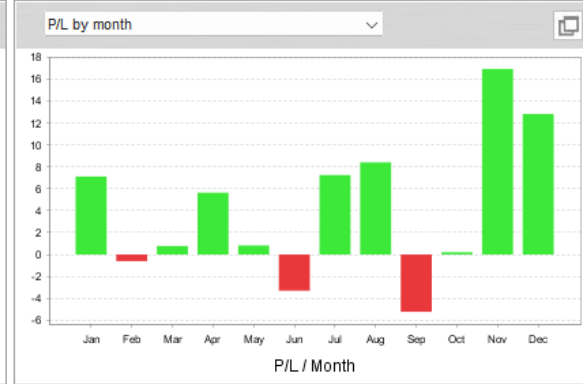
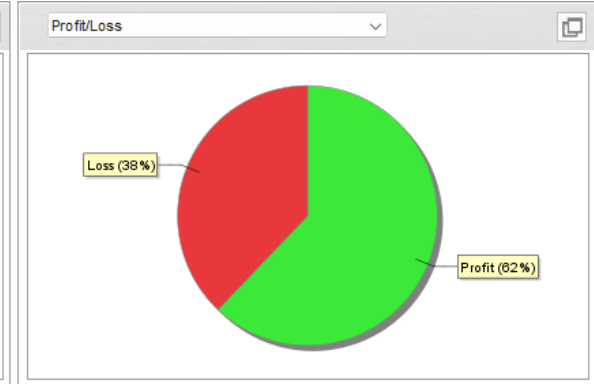
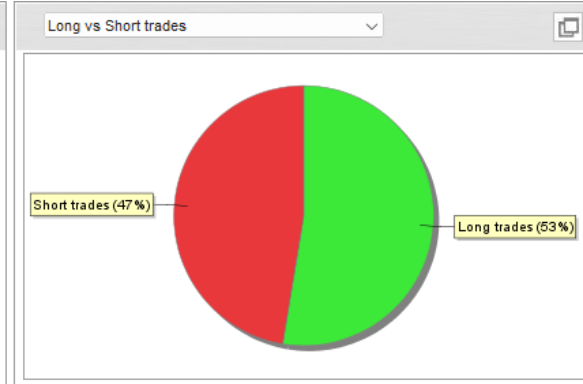
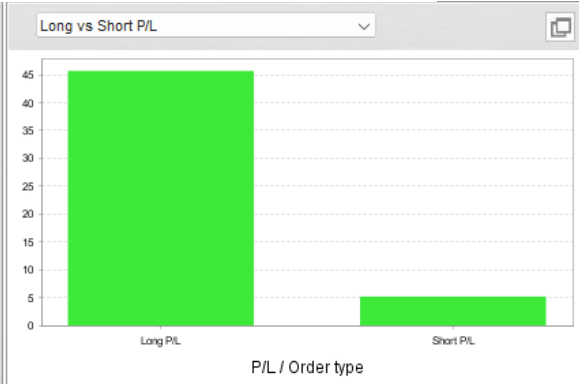
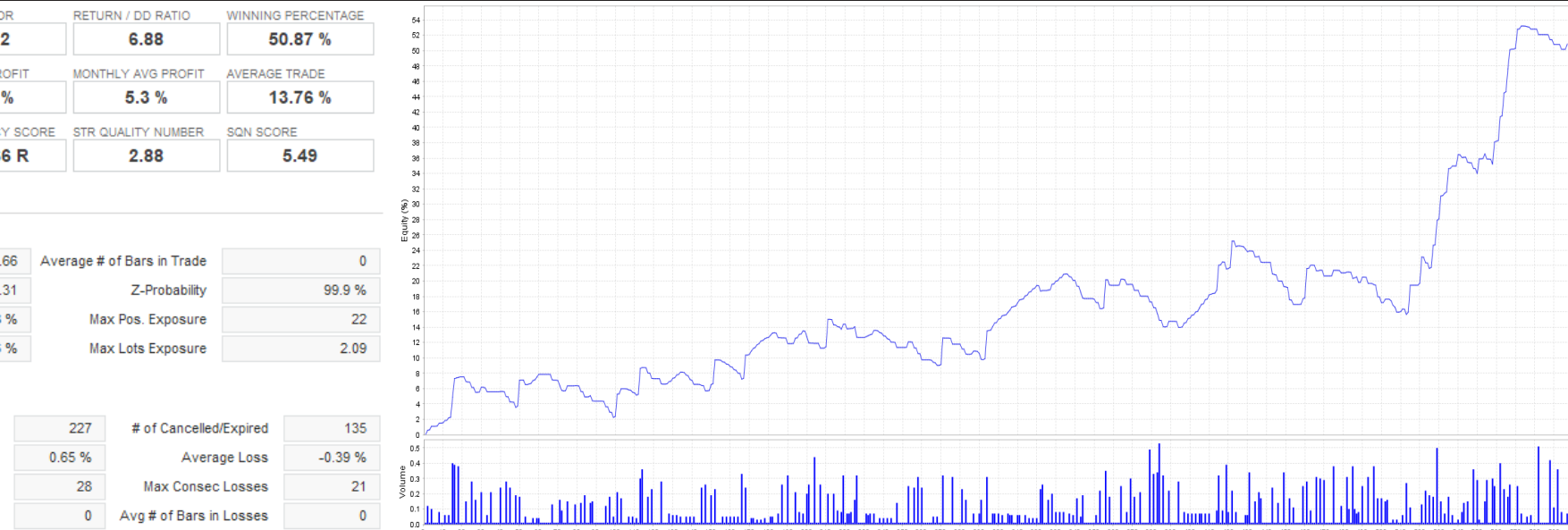
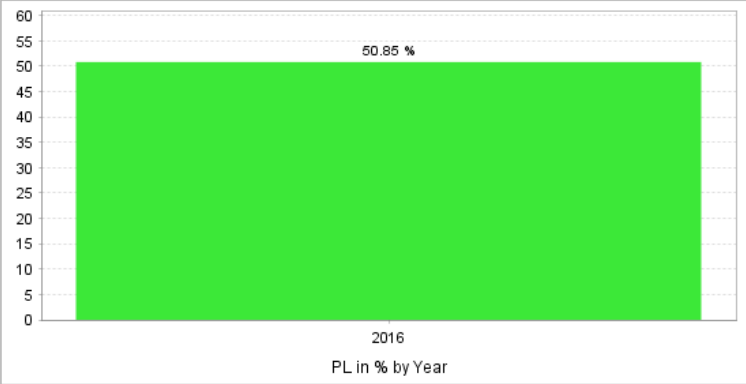


TOTAL PROFIT		# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING PERCENTAGE
63.58 %		462	0.12	1.72	6.88	50.87 %
PROFIT IN MONEY		DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MONTHLY AVG PROFIT	AVERAGE TRADE
\$ 6358.4		9.24 %	9.24 %	0.2 %	5.3 %	13.76 %
YEARLY AVG PROFIT		ANNUAL % / MAX DD %	R EXPECTANCY	R EXPECTANCY SCORE	STR QUALITY NUMBER	SQN SCORE
82.16 %		6.88	0.35 R	210.66 R	2.88	5.49
YEARLY AVG % RETURN						
82.16 %						
CAGR						
63.58 %						

STATS

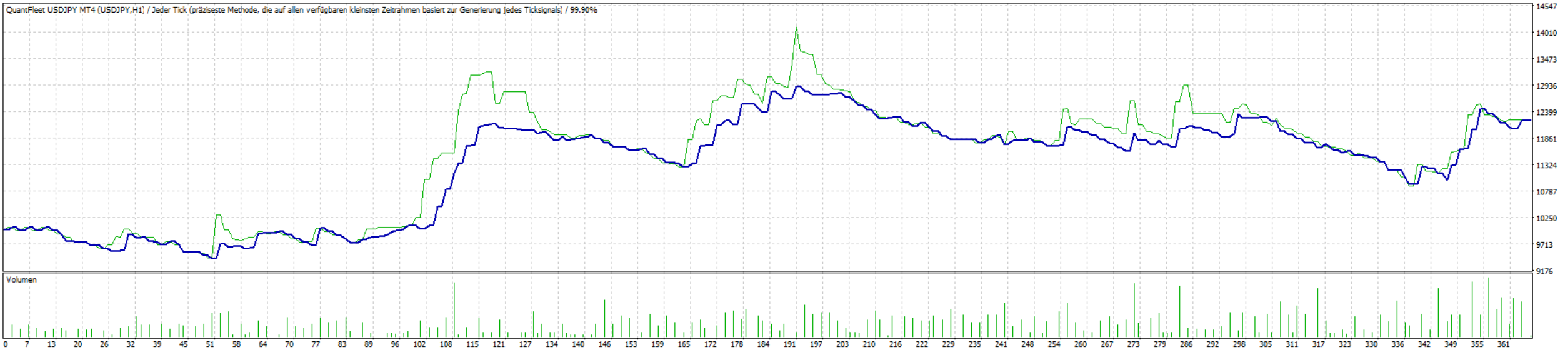
Strategy							
Wins / Losses Ratio	1.04	Payout Ratio (Avg Win/Loss)	1.66	Average # of Bars in Trade	0		
AHPR	0.09	Z-Score	-12.31	Z-Probability	99.9 %		
Expectancy	0.14	Deviation	13.68 %	Max Pos. Exposure	22		
Stagnation in Days	86	Stagnation in %	23.76 %	Max Lots Exposure	2.09		
Trades							
		# of Wins	235	# of Losses	227	# of Cancelled/Expired	135
Gross Profit	152.36 %	Gross Loss	-88.78 %	Average Win	0.65 %	Average Loss	-0.39 %
Largest Win	4.59 %	Largest Loss	-1.91 %	Max Consec Wins	28	Max Consec Losses	21
Avg Consec Wins	4.2	Avg Consec Loss	6.58	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

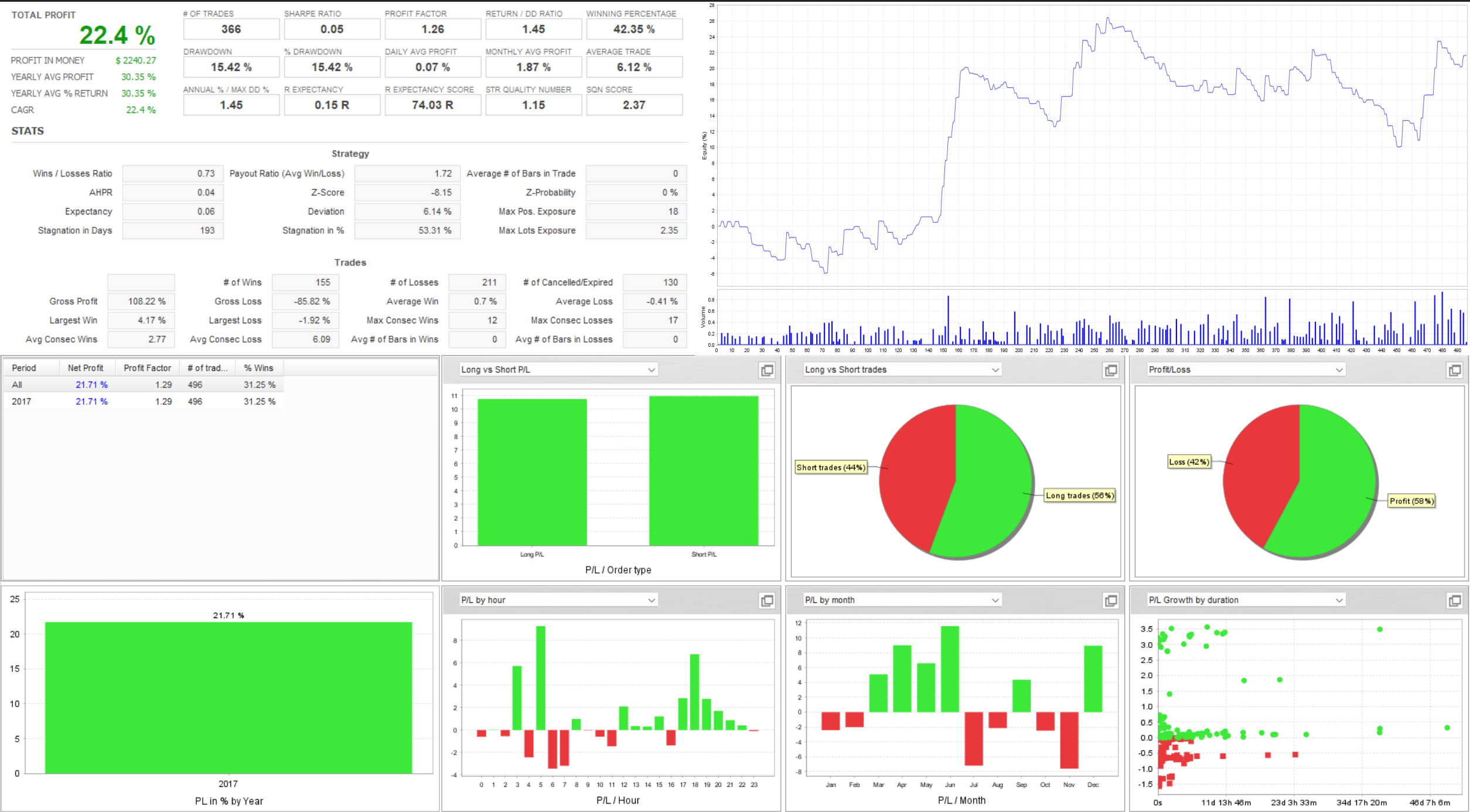
Period	Net Profit	Profit Factor	# of trad...	% Wins	
All	50.85 %	1.68	597	39.36 %	
2016	50.85 %	1.68	597	39.36 %	



2017

Getestete Kerzen	6325	Modellierte Ticks	18955963	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0				
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	2237.50	Bruttoprofit	10819.53	Bruttoverlust	-8582.03
Profitfaktor	1.26	Erwartetes Ergebnis	6.11		
Absoluter Rückgang	608.16	Maximaler Rückgang	3579.17 (24.74%)	Relativer Rückgang	24.74% (3579.17)
Anzahl an Trades	366	Sell-Positionen (davon gewonnen %)	90 (60.00%)	Buy-Positionen (davon gewonnen %)	276 (36.96%)
		Gewonne Trades (in % von Gesamt)	156 (42.62%)	Verlorene Trades (in % von Gesamt)	210 (57.38%)
	Größter	Gewinntrade	417.32	Verlusttrade	-191.97
	Durchschnitt	Gewinntrade	69.36	Verlusttrade	-40.87
	Maximum	Gewinntrades in Folge (Profit in Geld)	17 (2140.38)	Verlusttrades in Folge (Verlust in Geld)	14 (-486.30)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	2140.38 (17)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-486.30 (14)
	Durchschnitt	Gewinntrades in Folge	3	Verlusttrades in Folge	4

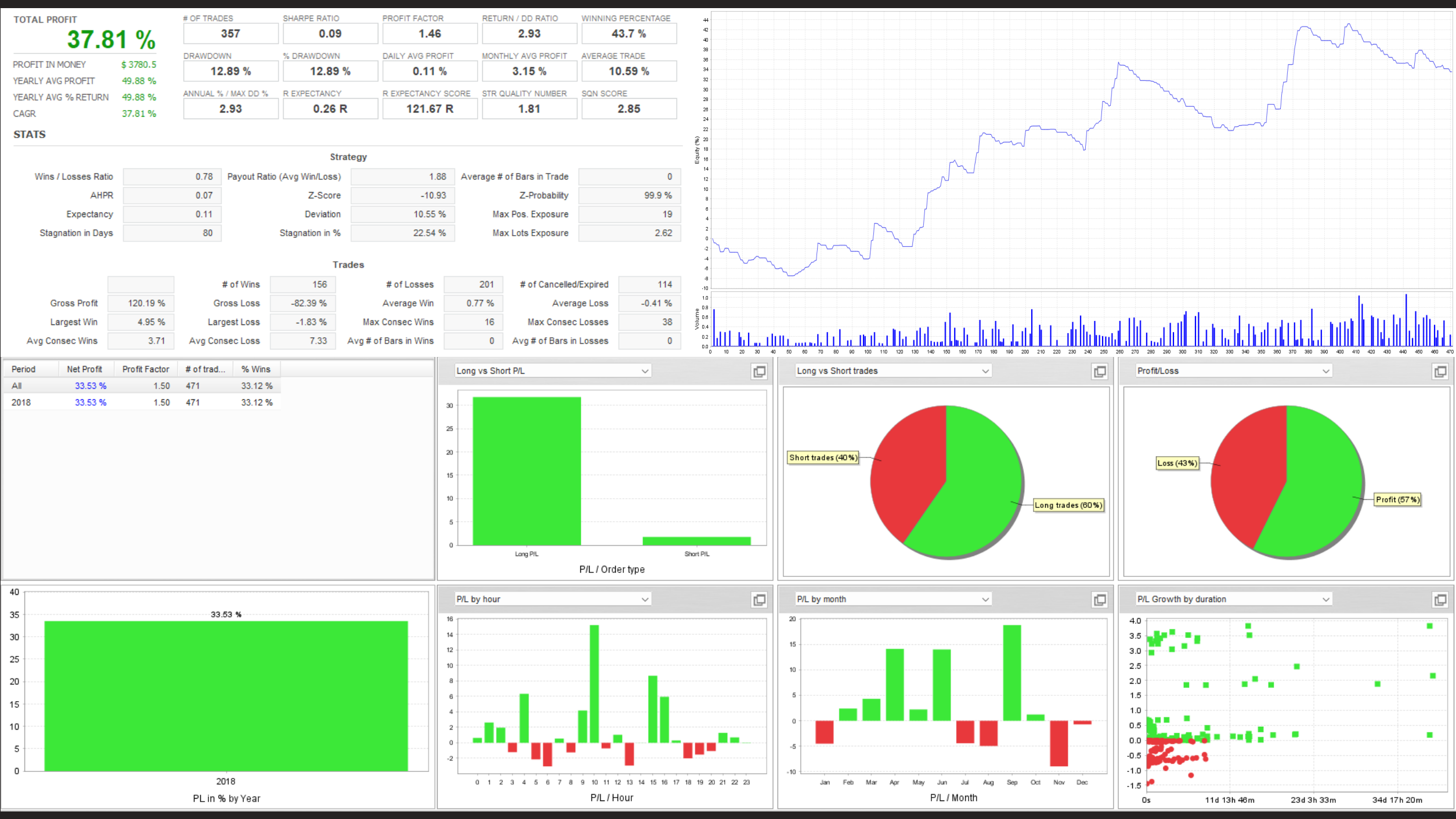




2018

Getestete Kerzen	6304	Modellierte Ticks	15783186	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0				
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	3779.18	Bruttoprofit	12018.93	Bruttoverlust	-8239.75
Profitfaktor	1.46	Erwartetes Ergebnis	10.59		
Absoluter Rückgang	906.55	Maximaler Rückgang	2161.65 (15.02%)	Relativer Rückgang	15.02% (2161.65)
Anzahl an Trades	357	Sell-Positionen (davon gewonnen %)	76 (48.68%)	Buy-Positionen (davon gewonnen %)	281 (42.35%)
		Gewonne Trades (in % von Gesamt)	156 (43.70%)	Verlorene Trades (in % von Gesamt)	201 (56.30%)
	Größter	Gewinntrade	495.16	Verlusttrade	-183.31
	Durchschnitt	Gewinntrade	77.04	Verlusttrade	-40.99
	Maximum	Gewinntrades in Folge (Profit in Geld)	19 (1458.50)	Verlusttrades in Folge (Verlust in Geld)	30 (-1084.40)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	2283.36 (14)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-1084.40 (30)
	Durchschnitt	Gewinntrades in Folge	5	Verlusttrades in Folge	6





2019

Getestete Kerzen	6301	Modellierte Ticks	16086174	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0				
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	3106.01	Bruttoprofit	12300.41	Bruttoverlust	-9194.40
Profitfaktor	1.34	Erwartetes Ergebnis	7.19		
Absoluter Rückgang	420.17	Maximaler Rückgang	1996.99 (16.40%)	Relativer Rückgang	16.40% (1996.99)
Anzahl an Trades	432	Sell-Positionen (davon gewonnen %)	106 (50.94%)	Buy-Positionen (davon gewonnen %)	326 (41.72%)
		Gewonne Trades (in % von Gesamt)	190 (43.98%)	Verlorene Trades (in % von Gesamt)	242 (56.02%)
	Größter	Gewinntrade	468.20	Verlusttrade	-169.88
	Durchschnitt	Gewinntrade	64.74	Verlusttrade	-37.99
	Maximum	Gewinntrades in Folge (Profit in Geld)	15 (816.78)	Verlusttrades in Folge (Verlust in Geld)	21 (-997.83)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	1060.11 (8)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-997.83 (21)
	Durchschnitt	Gewinntrades in Folge	4	Verlusttrades in Folge	6



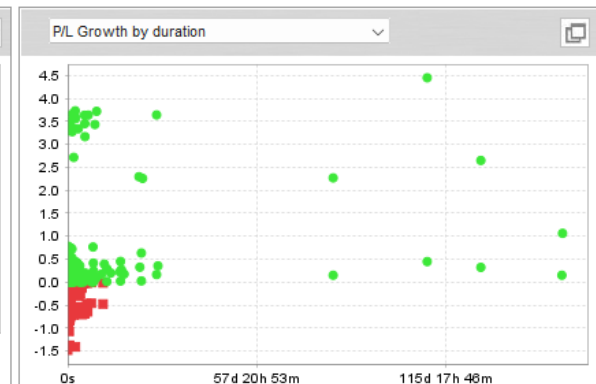
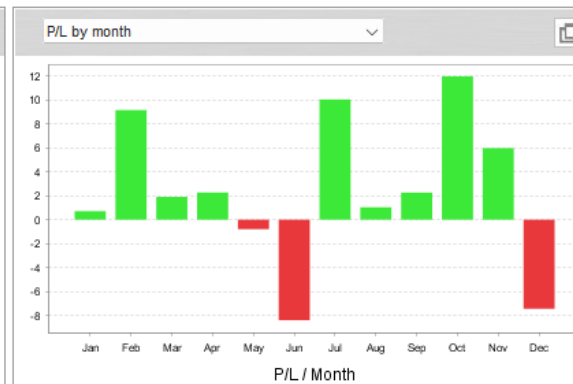
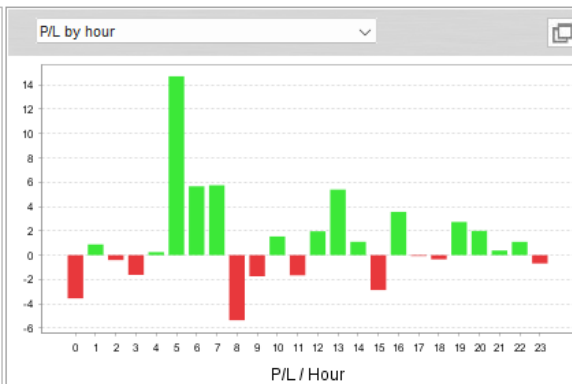
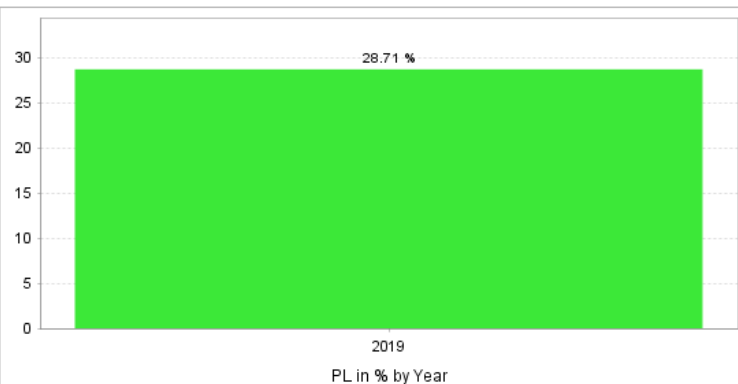
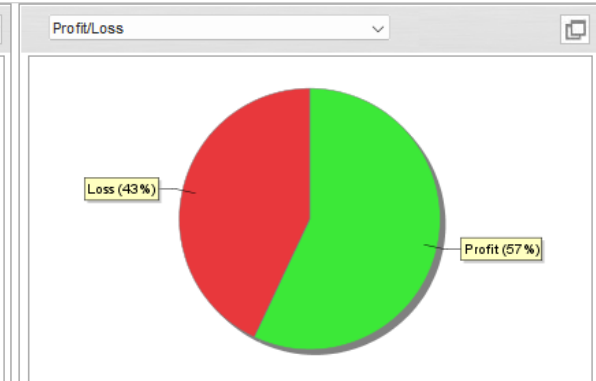
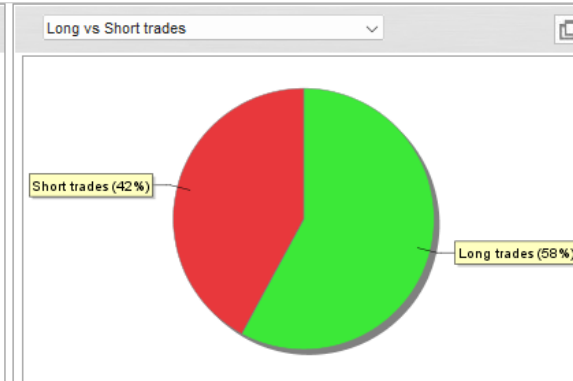
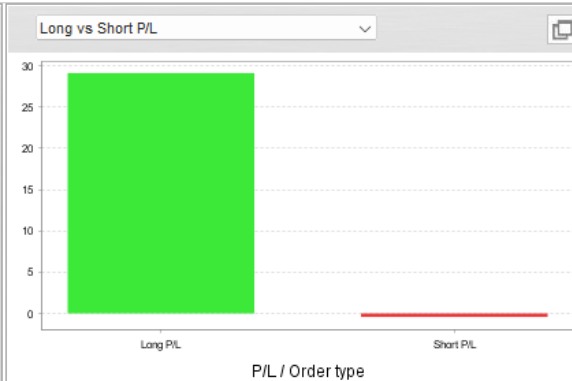
TOTAL PROFIT	31.03 %				
PROFIT IN MONEY	\$ 3103.42				
YEARLY AVG PROFIT	40.44 %				
YEARLY AVG % RETURN	40.44 %				
CAGR	31.03 %				
# OF TRADES	432	SHARPE RATIO	0.06	PROFIT FACTOR	1.34
RETURN / DD RATIO	2.65	WINNING PERCENTAGE	43.75 %	DRAWDOWN	11.72 %
% DRAWDOWN	11.72 %	DAILY AVG PROFIT	0.09 %	MONTHLY AVG PROFIT	2.59 %
AVERAGE TRADE	7.18 %	ANNUAL % / MAX DD %	2.65	R EXPECTANCY	0.19 R
R EXPECTANCY SCORE	106.43 R	STR QUALITY NUMBER	1.5	SQN SCORE	2.98

STATS

Strategy					
Wins / Losses Ratio	0.78	Payout Ratio (Avg Win/Loss)	1.72	Average # of Bars in Trade	0
AHPR	0.05	Z-Score	-12.09	Z-Probability	99.9 %
Expectancy	0.07	Deviation	7.18 %	Max Pos. Exposure	20
Stagnation in Days	79	Stagnation in %	21.76 %	Max Lots Exposure	4.2

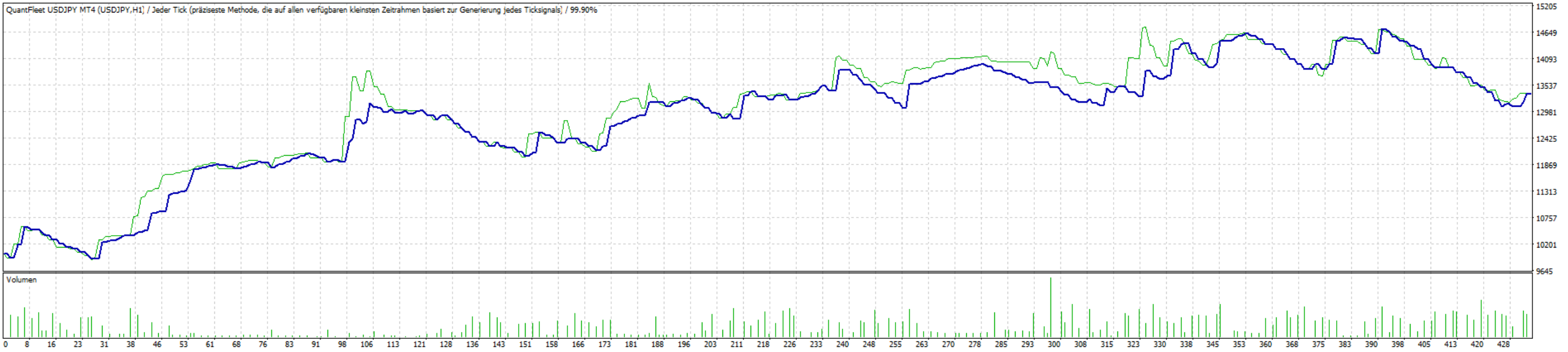
Trades					
Gross Profit	123 %	# of Wins	189	# of Losses	243
Largest Win	4.68 %	Gross Loss	-91.97 %	Average Win	0.65 %
Avg Consec Wins	3.32	Largest Loss	-1.7 %	Average Loss	-0.38 %
		Max Consec Wins	12	Max Consec Losses	31
		Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

Period	Net Profit	Profit Factor	# of trad...	% Wins
All	28.71 %	1.35	563	33.57 %
2019	28.71 %	1.35	563	33.57 %



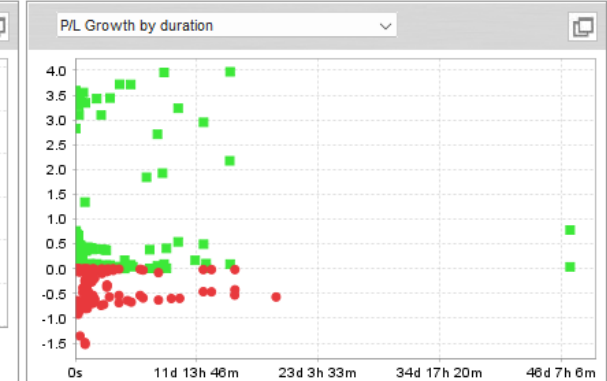
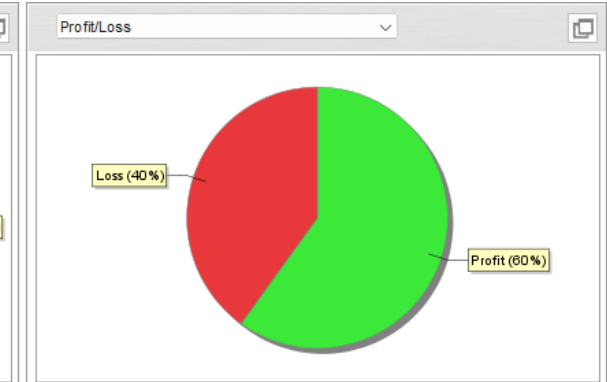
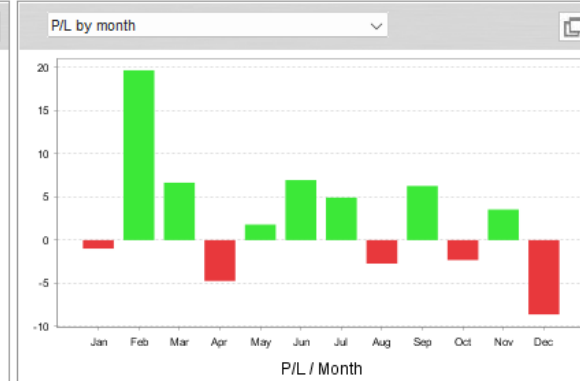
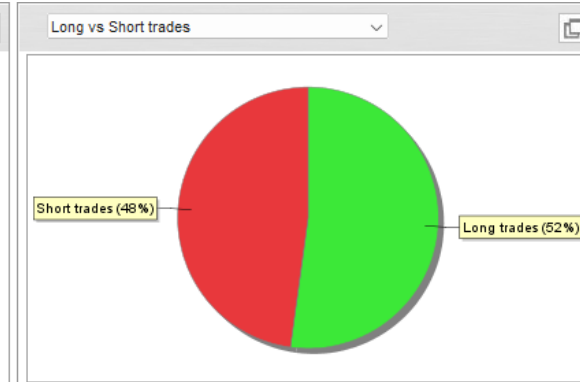
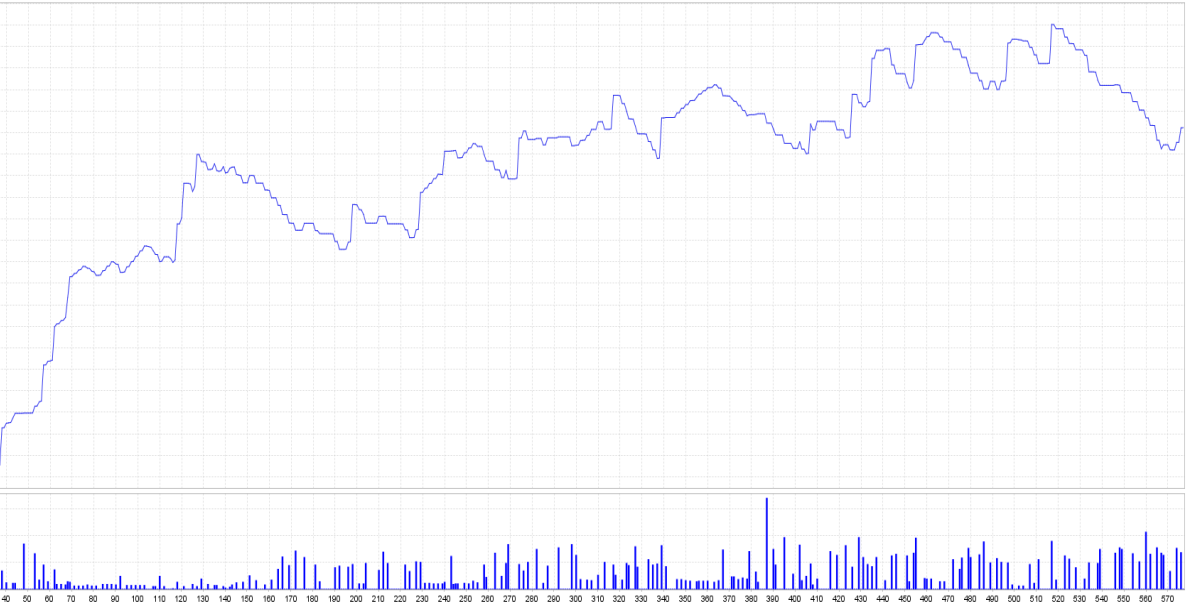
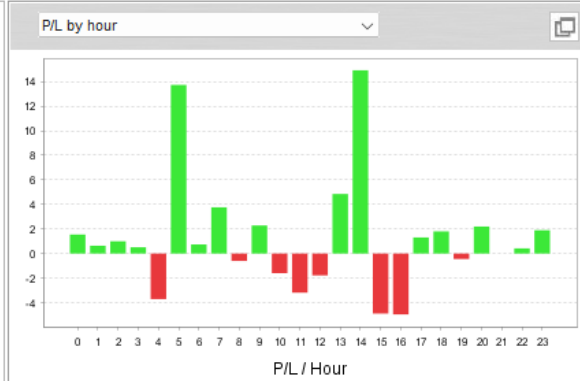
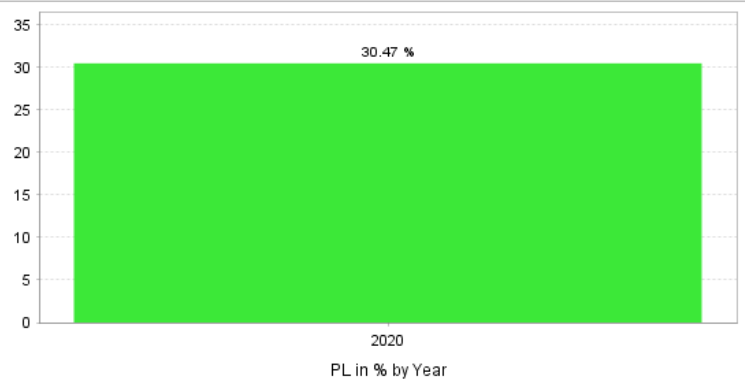
2020

Getestete Kerzen	6327	Modellierte Ticks	20403385	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0				
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	3375.40	Bruttoprofit	13282.43	Bruttoverlust	-9907.02
Profitfaktor	1.34	Erwartetes Ergebnis	7.80		
Absoluter Rückgang	162.93	Maximaler Rückgang	1932.34 (13.89%)	Relativer Rückgang	13.89% (1932.34)
Anzahl an Trades	433	Sell-Positionen (davon gewonnen %)	132 (66.67%)	Buy-Positionen (davon gewonnen %)	301 (37.87%)
		Gewonne Trades (in % von Gesamt)	202 (46.65%)	Verlorene Trades (in % von Gesamt)	231 (53.35%)
	Größter	Gewinntrade	546.07	Verlusttrade	-218.36
	Durchschnitt	Gewinntrade	65.75	Verlusttrade	-42.89
	Maximum	Gewinntrades in Folge (Profit in Geld)	34 (2001.67)	Verlusttrades in Folge (Verlust in Geld)	17 (-814.45)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	2001.67 (34)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-814.45 (17)
	Durchschnitt	Gewinntrades in Folge	5	Verlusttrades in Folge	6



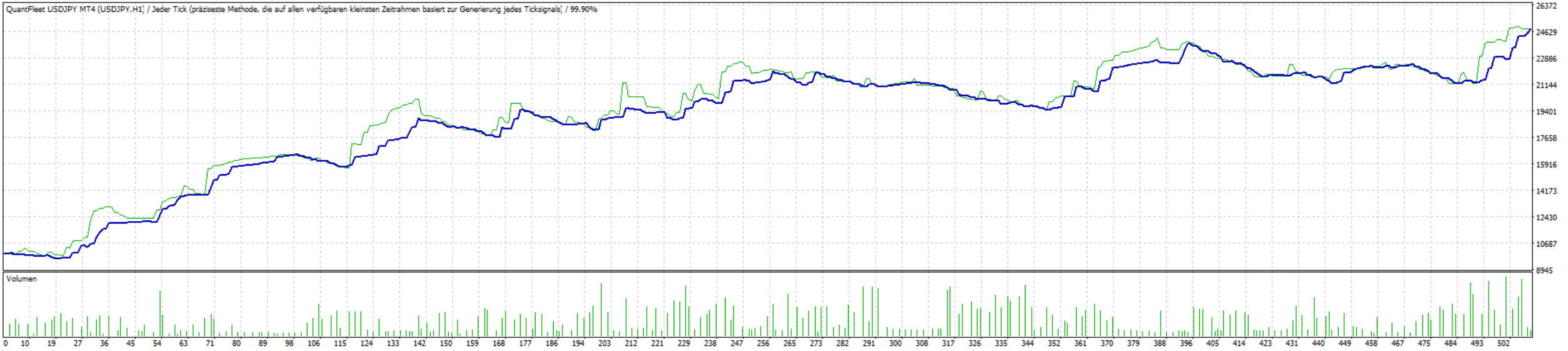
TOTAL PROFIT	33.63 %				
PROFIT IN MONEY	\$ 3363.27				
YEARLY AVG PROFIT	44.81 %				
YEARLY AVG % RETURN	44.81 %				
CAGR	33.63 %				
STATS					
Strategy	Strategy				
Wins / Losses Ratio	0.87	Payout Ratio (Avg Win/Loss)	1.53	Average # of Bars in Trade	0
AHPR	0.05	Z-Score	-11.85	Z-Probability	99.9 %
Expectancy	0.08	Deviation	7.77 %	Max Pos. Exposure	22
Stagnation in Days	85	Stagnation in %	23.35 %	Max Lots Exposure	4.29
Trades					
Gross Profit	132.62 %	Gross Loss	-98.99 %	Average Win	0.66 %
Largest Win	5.46 %	Largest Loss	-2.18 %	Max Consec Wins	24
Avg Consec Wins	3.81	Avg Consec Loss	7.08	Avg # of Bars in Wins	0

Period	Net Profit	Profit Factor	# of trad...	% Wins
All	30.47 %	1.40	577	35.01 %
2020	30.47 %	1.40	577	35.01 %



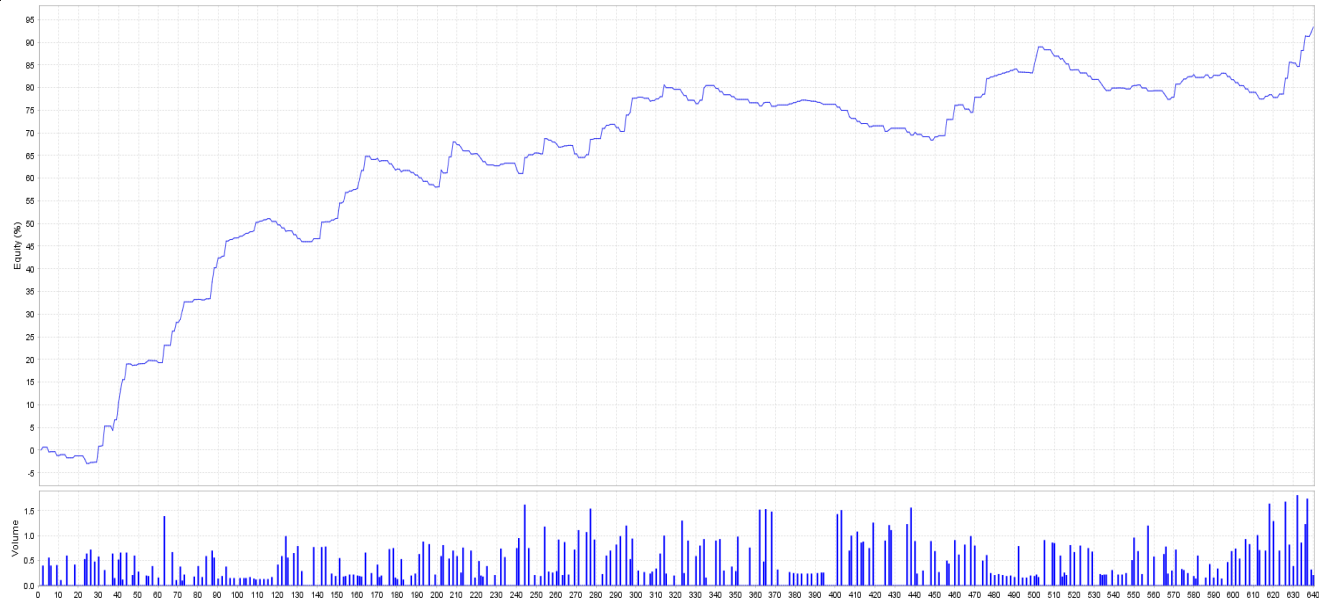
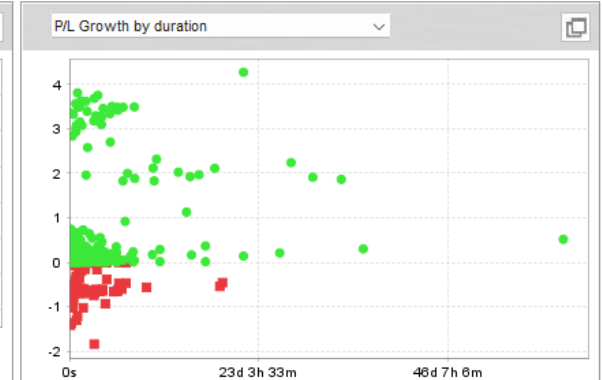
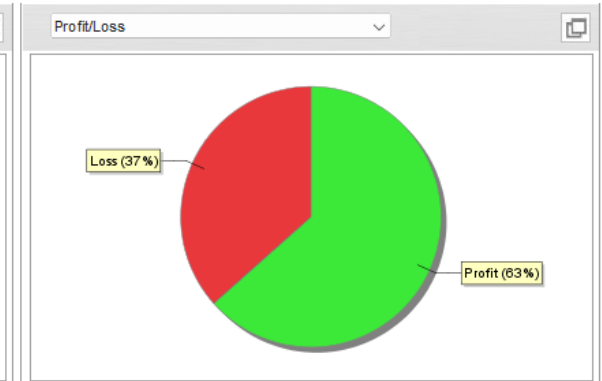
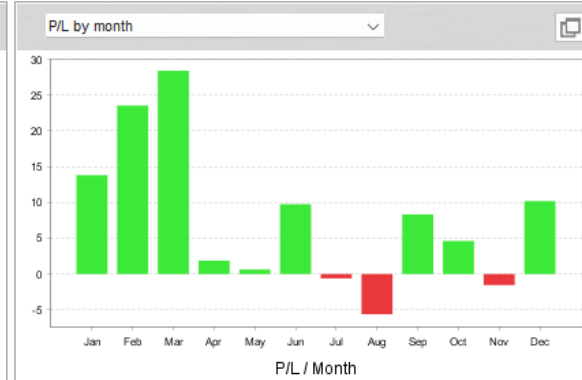
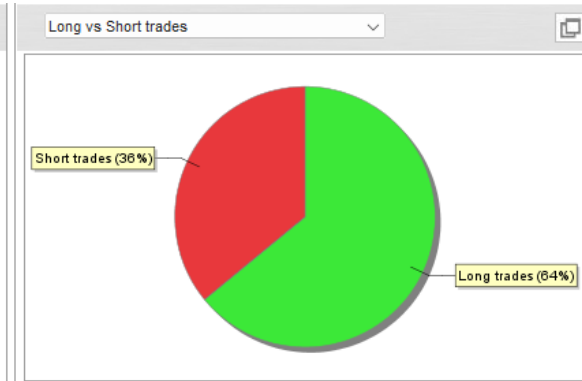
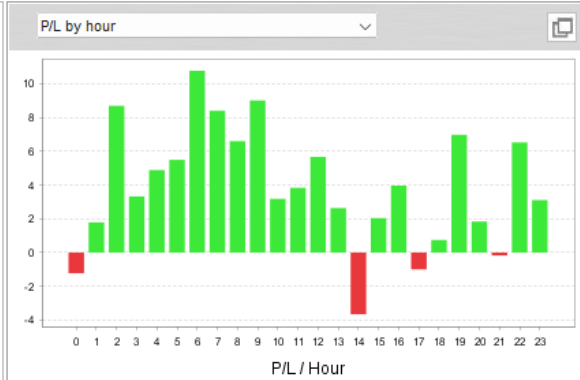
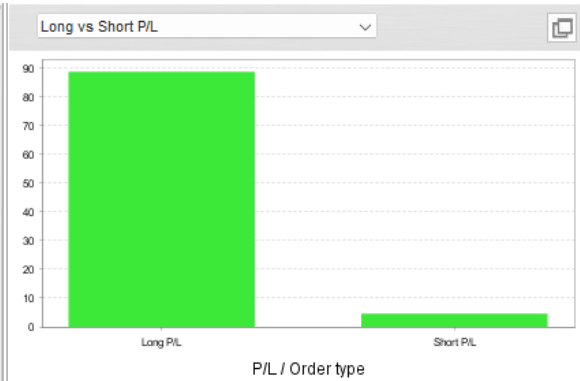
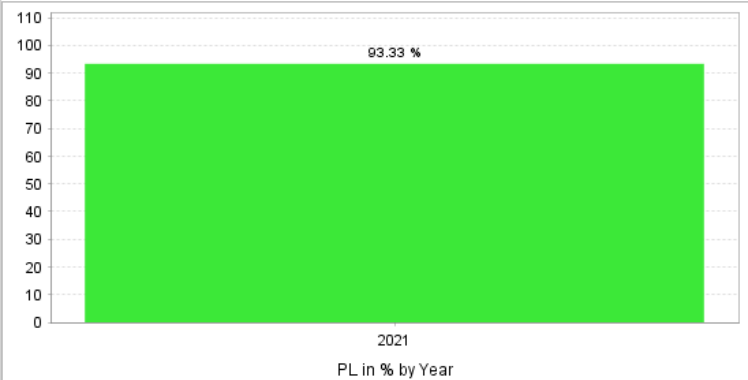
2021

Getestete Kerzen	6318	Modellierte Ticks	12777298	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0				
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	14817.42	Bruttoprofit	30293.52	Bruttoverlust	-15476.09
Profitfaktor	1.96	Erwartetes Ergebnis	29.17		
Absoluter Rückgang	191.37	Maximaler Rückgang	3247.76 (13.32%)	Relativer Rückgang	14.23% (3233.05)
Anzahl an Trades	508	Sell-Positionen (davon gewonnen %)	98 (52.04%)	Buy-Positionen (davon gewonnen %)	410 (54.39%)
		Gewonne Trades (in % von Gesamt)	274 (53.94%)	Verlorene Trades (in % von Gesamt)	234 (46.06%)
	Größter	Gewinntrade	795.43	Verlusttrade	-356.38
	Durchschnitt	Gewinntrade	110.56	Verlusttrade	-66.14
	Maximum	Gewinntrades in Folge (Profit in Geld)	32 (2689.68)	Verlusttrades in Folge (Verlust in Geld)	21 (-1079.97)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	2689.68 (32)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-1246.12 (16)
	Durchschnitt	Gewinntrades in Folge	5	Verlusttrades in Folge	5



TOTAL PROFIT		# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING PERCENTAGE
148.22 %		508	0.17	1.96	12.81	53.94 %
PROFIT IN MONEY \$ 14822.31		DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MONTHLY AVG PROFIT	AVERAGE TRADE
YEARLY AVG PROFIT 186.72 %		11.57 %	11.57 %	0.42 %	12.35 %	29.18 %
YEARLY AVG % RETURN 186.72 %		ANNUAL % / MAX DD %	R EXPECTANCY	R EXPECTANCY SCORE	STR QUALITY / NUMBER	SQN SCORE
CAGR 148.22 %		12.81	0.44 R	282.91 R	3.77	7.64

Period	Net Profit	Profit Factor	# of trad...	% Wins
All	93.33 %	2.18	640	42.81 %
2021	93.33 %	2.18	640	42.81 %



2022

Getestete Kerzen	6340	Modellierte Ticks	34034421	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0				
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	20402.08	Bruttoprofit	31475.23	Bruttoverlust	-11073.15
Profitfaktor	2.84	Erwartetes Ergebnis	37.50		
Absoluter Rückgang	493.59	Maximaler Rückgang	4081.50 (17.93%)	Relativer Rückgang	17.93% (4081.50)
Anzahl an Trades	544	Sell-Positionen (davon gewonnen %)	96 (43.75%)	Buy-Positionen (davon gewonnen %)	448 (60.49%)
		Gewonne Trades (in % von Gesamt)	313 (57.54%)	Verlorene Trades (in % von Gesamt)	231 (42.46%)
	Größter	Gewinntrade	769.30	Verlusttrade	-312.92
	Durchschnitt	Gewinntrade	100.56	Verlusttrade	-47.94
	Maximum	Gewinntrades in Folge (Profit in Geld)	36 (2181.54)	Verlusttrades in Folge (Verlust in Geld)	14 (-688.18)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	3728.05 (19)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-730.86 (10)
	Durchschnitt	Gewinntrades in Folge	7	Verlusttrades in Folge	5



TOTAL PROFIT
203.48 %

PROFIT IN MONEY \$ 20348.34
YEARLY AVG PROFIT 254.72 %
YEARLY AVG % RETURN 254.72 %
CAGR 203.48 %

STATS

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING PERCENTAGE
544	0.23	2.84	26.56	57.54 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MONTHLY AVG PROFIT	AVERAGE TRADE
7.66 %	7.66 %	0.58 %	16.96 %	37.41 %
ANNUAL % / MAX DD %	R EXPECTANCY	R EXPECTANCY SCORE	STR QUALITY NUMBER	SQN SCORE
26.56	0.78 R	530.68 R	5.43	12.93

Strategy

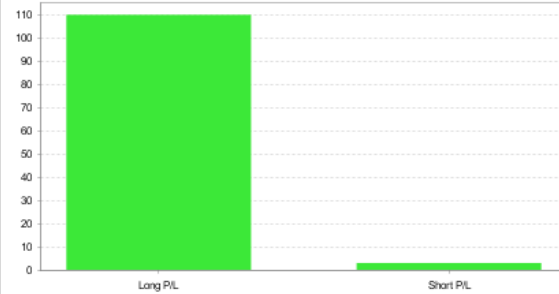
Wins / Losses Ratio	1.35	Payout Ratio (Avg Win/Loss)	2.09	Average # of Bars in Trade	0
AHPR	0.17	Z-Score	-14.01	Z-Probability	99.9 %
Expectancy	0.37	Deviation	37.14 %	Max Pos. Exposure	30
Stagnation in Days	78	Stagnation in %	21.61 %	Max Lots Exposure	2.87

Trades

		# of Wins	313	# of Losses	231	# of Cancelled/Expired	137
Gross Profit	314.19 %	Gross Loss	-110.7 %	Average Win	1 %	Average Loss	-0.48 %
Largest Win	7.69 %	Largest Loss	-3.13 %	Max Consec Wins	28	Max Consec Losses	21
Avg Consec Wins	4.89	Avg Consec Loss	5.84	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

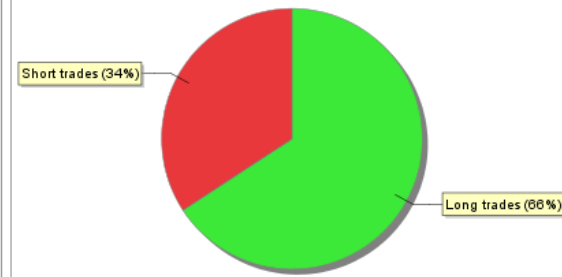
Period	Net Profit	Profit Factor	# of trad...	% Wins
All	113.01 %	2.91	681	45.96 %
2022	113.01 %	2.91	681	45.96 %

Long vs Short P/L

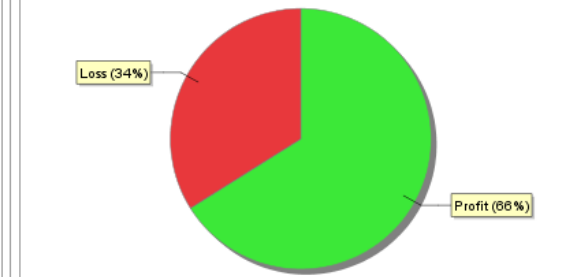


P/L / Order type

Long vs Short trades

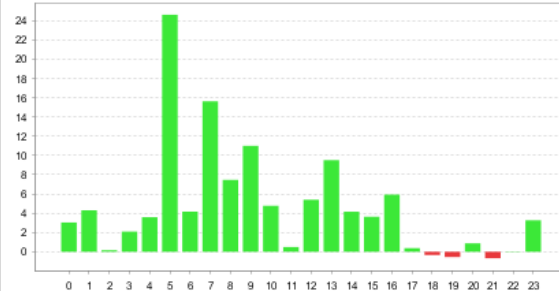


Profit/Loss



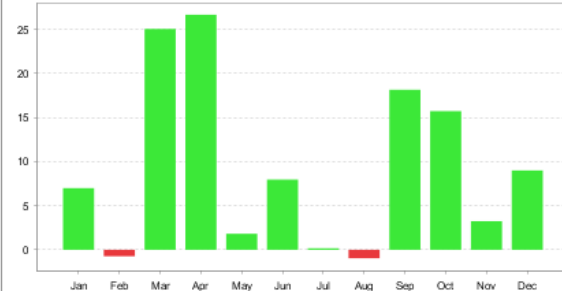
PL in % by Year

P/L by hour



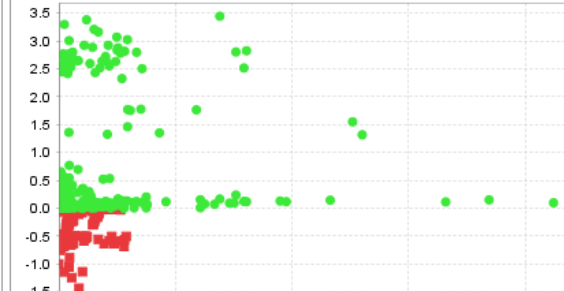
P/L / Hour

P/L by month



P/L / Month

P/L Growth by duration



2023

Getestete Kerzen	6324	Modellierte Ticks	41766184	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0				
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	3681.12	Bruttoprofit	11241.00	Bruttoverlust	-7559.87
Profitfaktor	1.49	Erwartetes Ergebnis	7.62		
Absoluter Rückgang	627.94	Maximaler Rückgang	1262.93 (11.34%)	Relativer Rückgang	11.86% (1261.37)
Anzahl an Trades	483	Sell-Positionen (davon gewonnen %)	128 (54.69%)	Buy-Positionen (davon gewonnen %)	355 (46.76%)
		Gewonne Trades (in % von Gesamt)	236 (48.86%)	Verlorene Trades (in % von Gesamt)	247 (51.14%)
	Größter	Gewinntrade	337.68	Verlusttrade	-152.56
	Durchschnitt	Gewinntrade	47.63	Verlusttrade	-30.61
	Maximum	Gewinntrades in Folge (Profit in Geld)	20 (1117.85)	Verlusttrades in Folge (Verlust in Geld)	13 (-209.61)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	1117.85 (20)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-429.22 (12)
	Durchschnitt	Gewinntrades in Folge	5	Verlusttrades in Folge	5



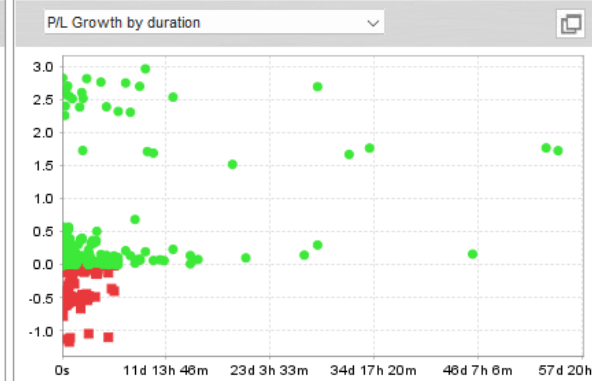
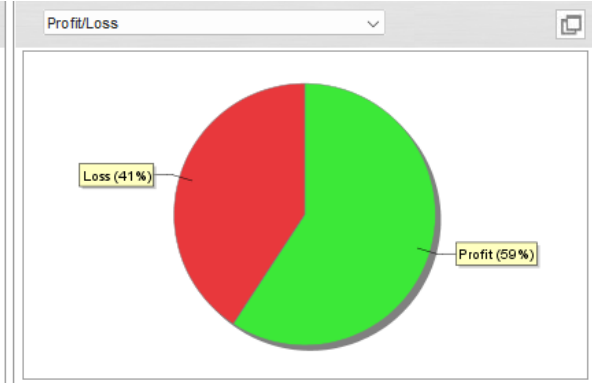
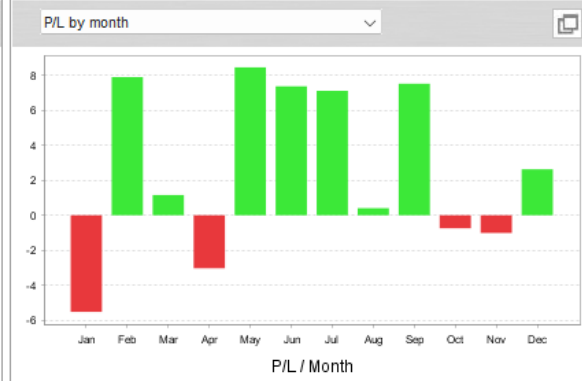
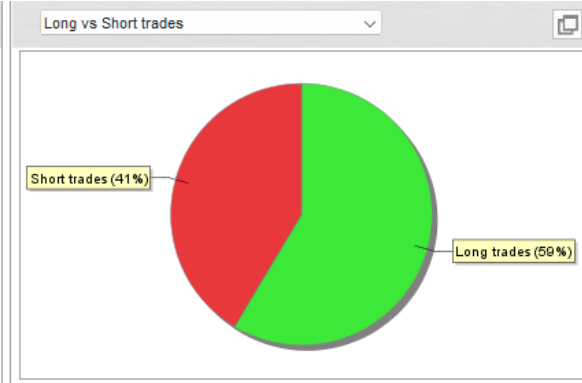
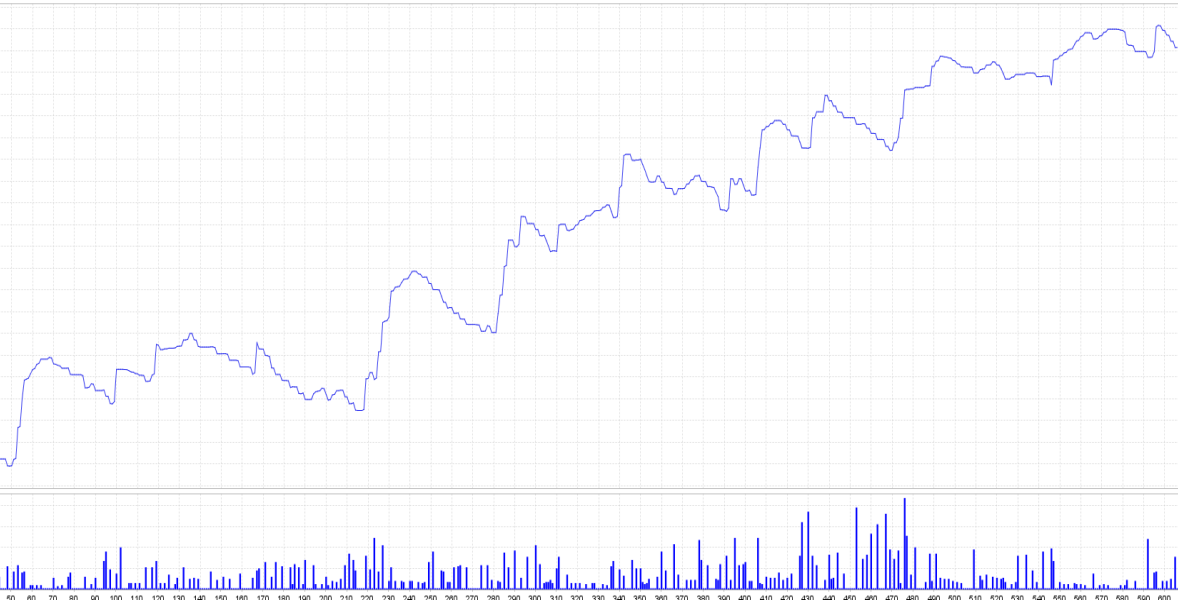
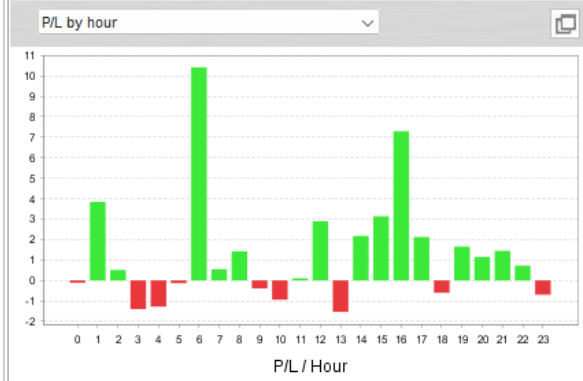
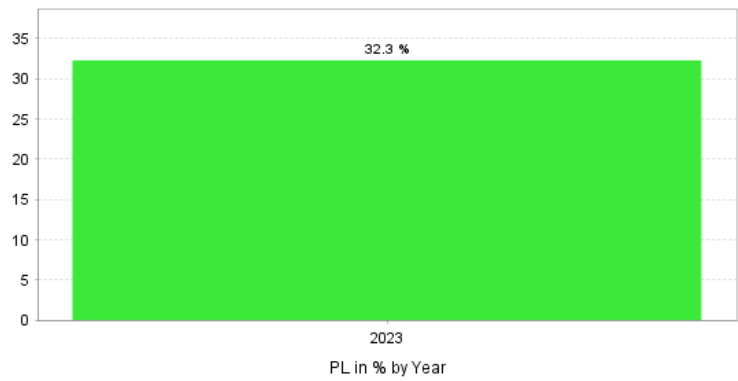
TOTAL PROFIT		# OF TRADES				SHARPE RATIO		PROFIT FACTOR		RETURN / DD RATIO		WINNING PERCENTAGE	
36.69 %		483		0.09		1.49		5.31		48.86 %			
PROFIT IN MONEY		\$ 3669.26		DRAWDOWN		% DRAWDOWN		DAILY AVG PROFIT		MONTHLY AVG PROFIT		AVERAGE TRADE	
YEARLY AVG PROFIT		46.03 %		6.91 %		6.91 %		0.11 %		3.06 %		7.6 %	
YEARLY AVG % RETURN		46.03 %		ANNUAL % / MAX DD %		R EXPECTANCY		R EXPECTANCY SCORE		STR QUALITY NUMBER		SQN SCORE	
CAGR		36.69 %		5.31		0.25 R		148.49 R		2.24		4.28	

STATS

Strategy					
Wins / Losses Ratio		0.96	Payout Ratio (Avg Win/Loss)		1.56
AHPR		0.05	Z-Score		-11.38
Expectancy		0.08	Deviation		7.57 %
Stagnation in Days		66	Stagnation in %		18.23 %
			Average # of Bars in Trade		0
			Z-Probability		99.9 %
			Max Pos. Exposure		17
			Max Lots Exposure		2.89

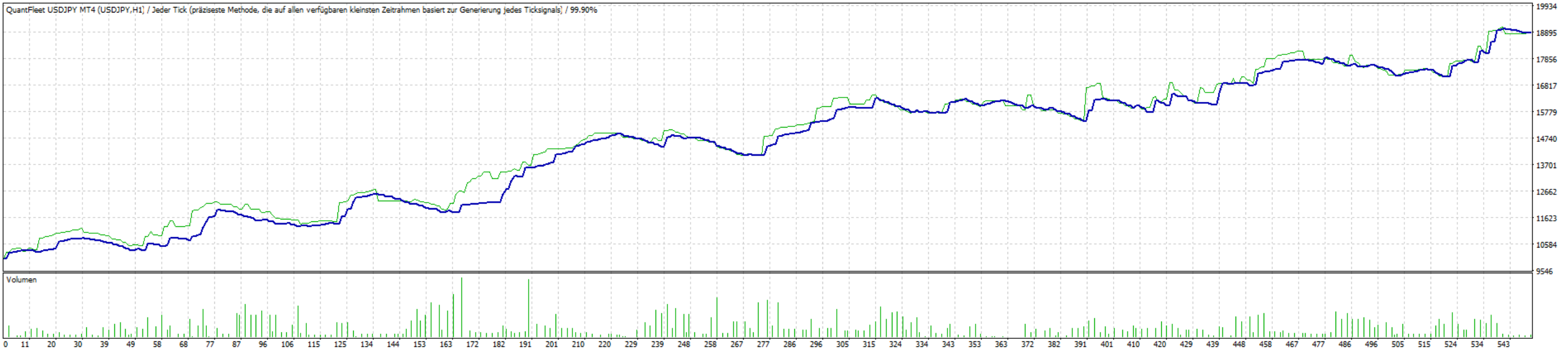
Trades							
		# of Wins	236	# of Losses	247	# of Cancelled/Expired	123
Gross Profit	112.21 %	Gross Loss	-75.52 %	Average Win	0.48 %	Average Loss	-0.31 %
Largest Win	3.38 %	Largest Loss	-1.53 %	Max Consec Wins	19	Max Consec Losses	20
Avg Consec Wins	3.75	Avg Consec Loss	5.78	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

Period	Net Profit	Profit Factor	# of trad...	% Wins
All	32.30 %	1.49	606	38.94 %
2023	32.30 %	1.49	606	38.94 %



2024

Getestete Kerzen	6325	Modellierte Ticks	39372572	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0				
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	8863.57	Bruttoprofit	18014.47	Bruttoverlust	-9150.91
Profitfaktor	1.97	Erwartetes Ergebnis	16.12		
Absoluter Rückgang	3.56	Maximaler Rückgang	1213.37 (7.97%)	Relativer Rückgang	9.49% (1185.74)
Anzahl an Trades	550	Sell-Positionen (davon gewonnen %)	91 (61.54%)	Buy-Positionen (davon gewonnen %)	459 (50.33%)
		Gewonne Trades (in % von Gesamt)	287 (52.18%)	Verlorene Trades (in % von Gesamt)	263 (47.82%)
	Größter	Gewinntrade	441.62	Verlusttrade	-175.41
	Durchschnitt	Gewinntrade	62.77	Verlusttrade	-34.79
	Maximum	Gewinntrades in Folge (Profit in Geld)	32 (1897.48)	Verlusttrades in Folge (Verlust in Geld)	18 (-496.32)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	1897.48 (32)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-536.83 (13)
	Durchschnitt	Gewinntrades in Folge	5	Verlusttrades in Folge	5



TOTAL PROFIT	88.78 %				
PROFIT IN MONEY	\$ 8878.29				
YEARLY AVG PROFIT	107.18 %				
YEARLY AVG % RETURN	107.18 %				
CAGR	88.78 %				

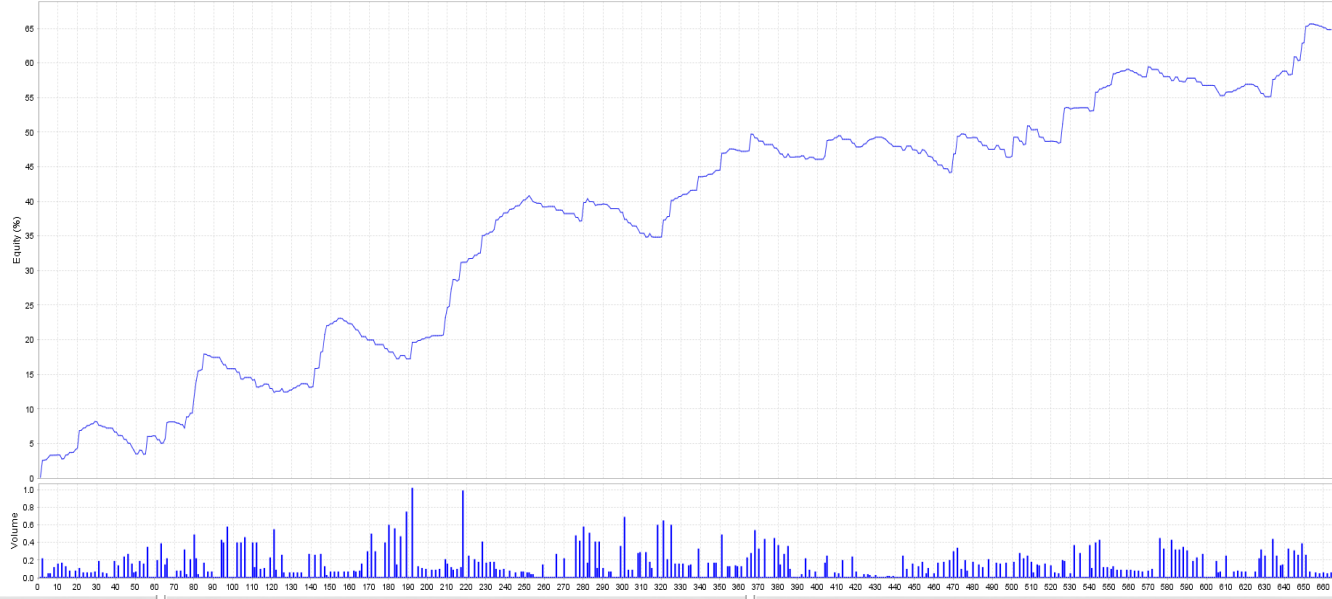
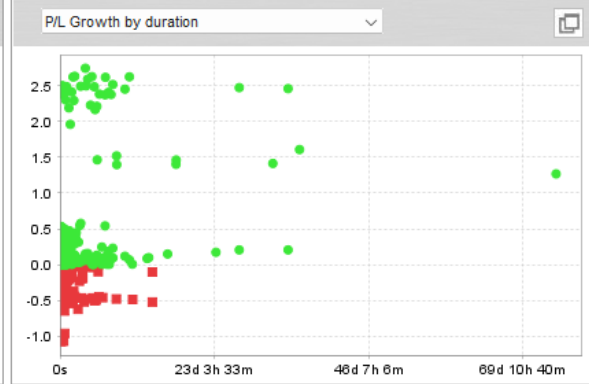
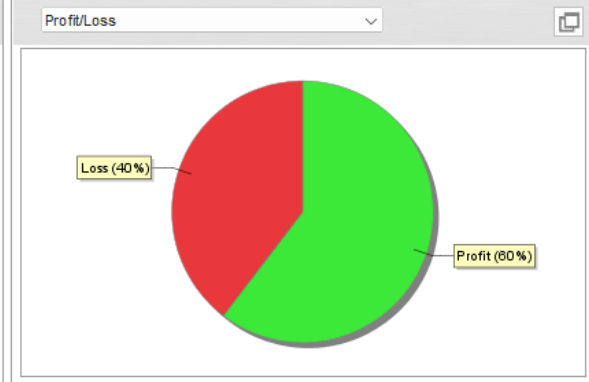
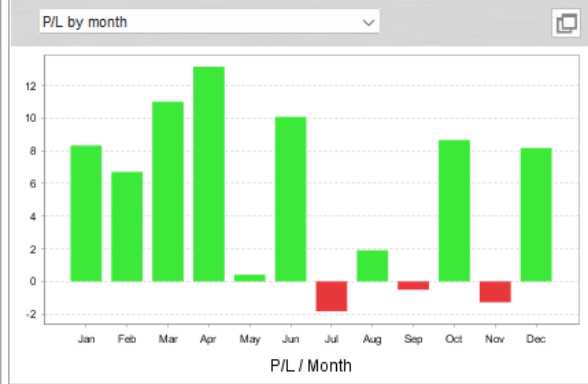
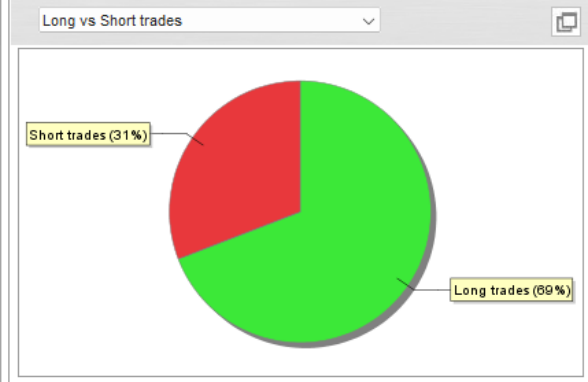
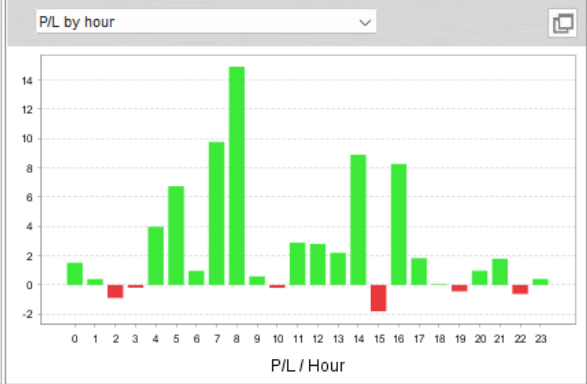
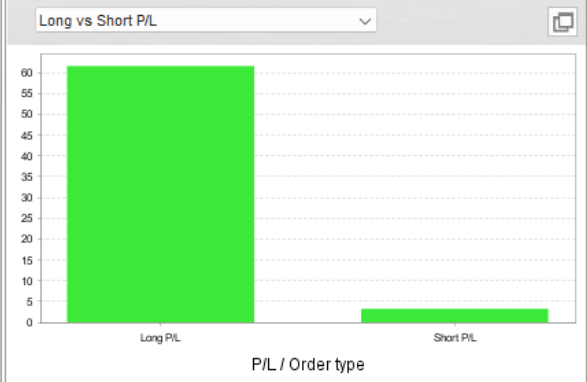
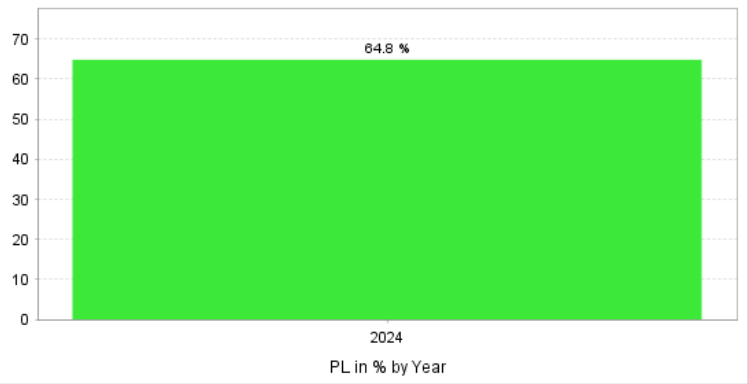
# OF TRADES	550	SHARPE RATIO	0.16	PROFIT FACTOR	1.97	RETURN / DD RATIO	15.05	WINNING PERCENTAGE	52 %
DRAWDOWN	5.9 %	% DRAWDOWN	5.9 %	DAILY AVG PROFIT	0.25 %	MONTHLY AVG PROFIT	7.4 %	AVERAGE TRADE	16.14 %
ANNUAL % / MAX DD %	15.05	R EXPECTANCY	0.46 R	R EXPECTANCY SCORE	306.21 R	STR QUALITY NUMBER	3.93	SQN SCORE	9.29

STATS

Strategy					
Wins / Losses Ratio	1.08	Payout Ratio (Avg Win/Loss)	1.82	Average # of Bars in Trade	0
AHPR	0.1	Z-Score	-13.65	Z-Probability	99.9 %
Expectancy	0.16	Deviation	16.03 %	Max Pos. Exposure	24
Stagnation in Days	94	Stagnation in %	25.9 %	Max Lots Exposure	2.65

Trades							
		# of Wins	286	# of Losses	264	# of Cancelled/Expired	114
Gross Profit	179.97 %	Gross Loss	-91.19 %	Average Win	0.63 %	Average Loss	-0.35 %
Largest Win	4.42 %	Largest Loss	-1.75 %	Max Consec Wins	20	Max Consec Losses	21
Avg Consec Wins	4.27	Avg Consec Loss	5.73	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

Period	Net Profit	Profit Factor	# of trad...	% Wins
All	64.80 %	2.03	664	43.07 %
2024	64.80 %	2.03	664	43.07 %

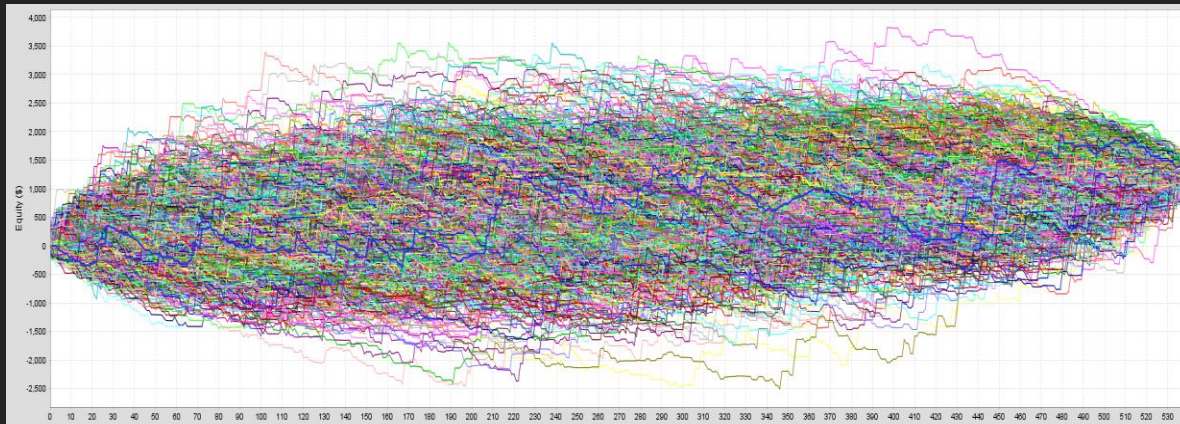


MONTE CARLO ANALYSIS

WHAT IS MONTE CARLO?

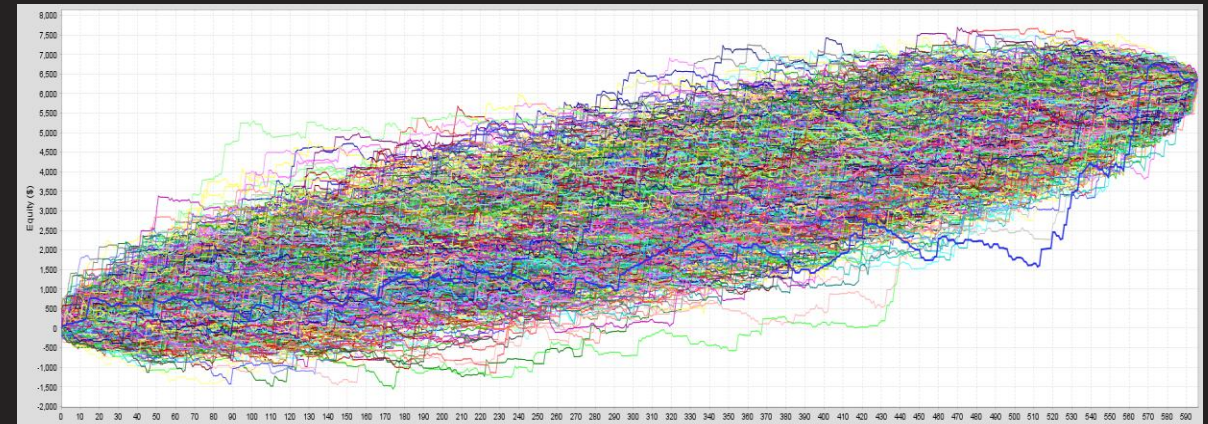
A Monte Carlo analysis is done to determine various outcomes. It scrambles the trade history and rearranges them randomly. This leads to a randomness as it occurs in the markets. It is a great way to know what drawdowns could occur and what the chances are.

MONTE CARLO YEAR OVER YEAR 1'000 SIMULATIONS



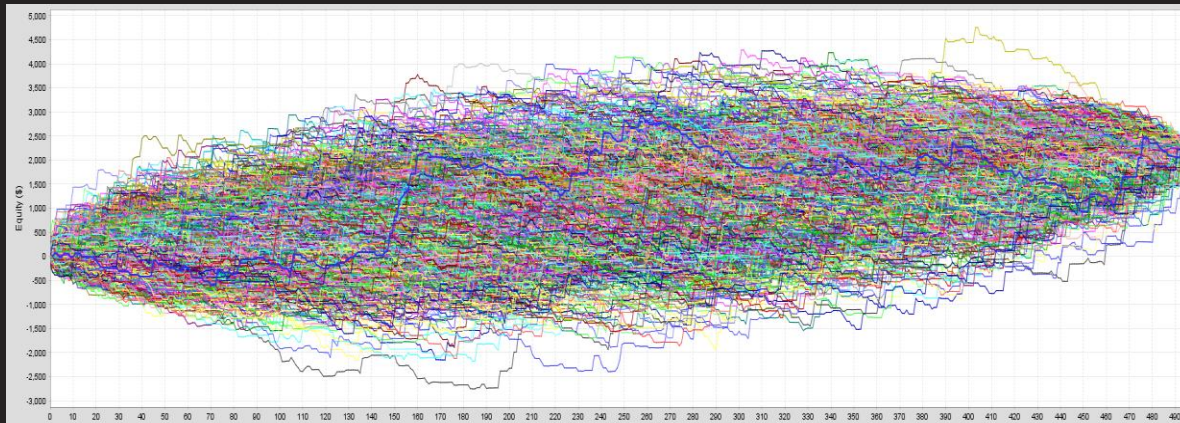
2015

- There's a 1% chance, the EA will have a drawdown of 21% or worse
- There's a 10% chance, the EA will have a drawdown of 16% or worse
- There's a 50% chance, the EA will have a drawdown of 11% or worse



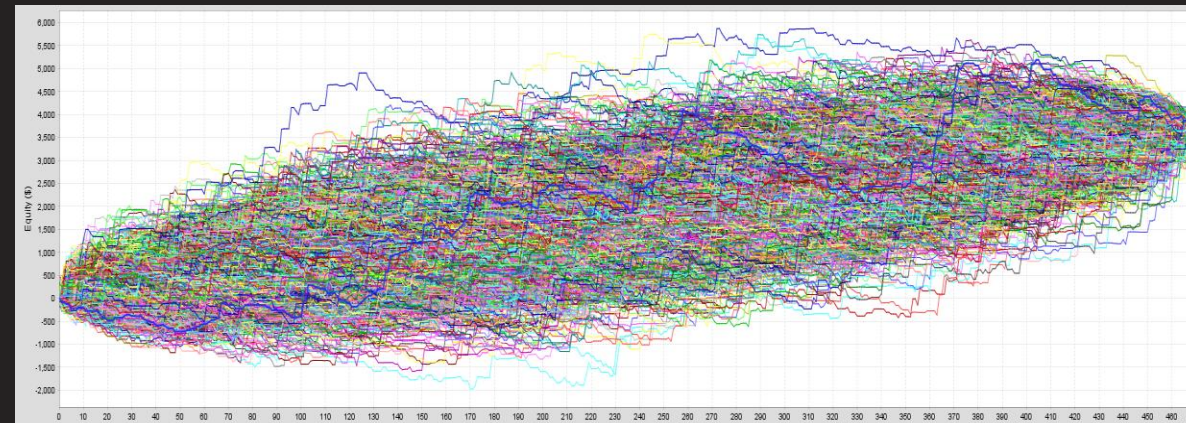
2016

- There's a 1% chance, the EA will have a drawdown of 14% or worse
- There's a 10% chance, the EA will have a drawdown of 10% or worse
- There's a 50% chance, the EA will have a drawdown of 7% or worse



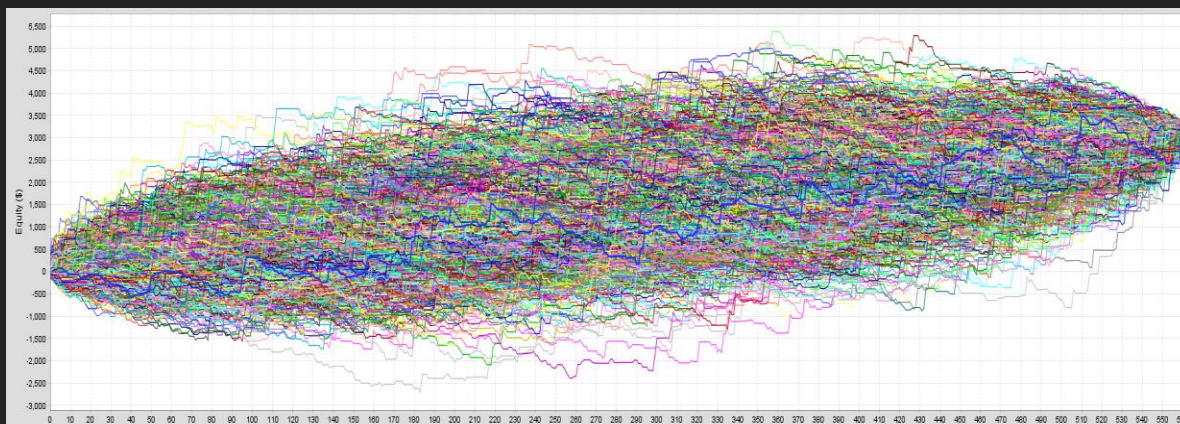
2017

- There's a 1% chance, the EA will have a drawdown of 21% or worse
- There's a 10% chance, the EA will have a drawdown of 17% or worse
- There's a 50% chance, the EA will have a drawdown of 11% or worse



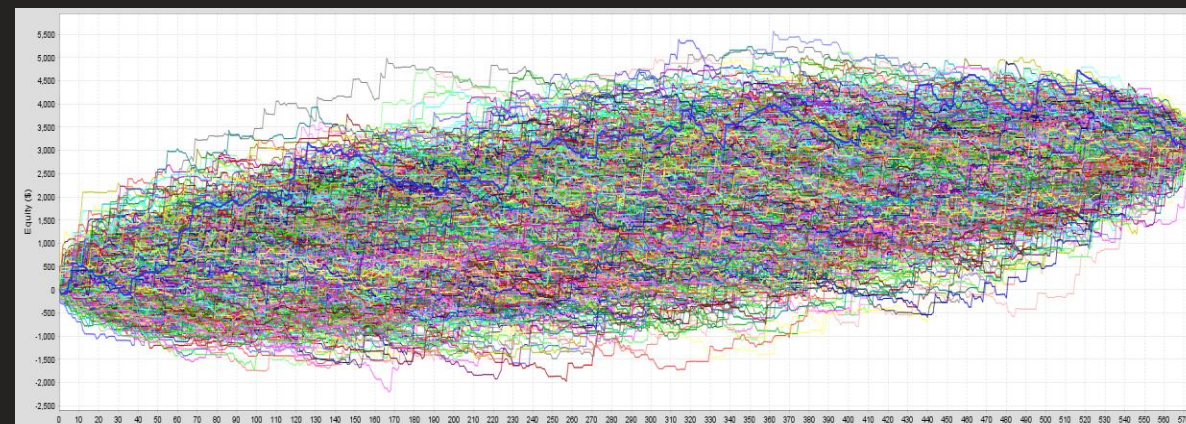
2018

- There's a 1% chance, the EA will have a drawdown of 17% or worse
- There's a 10% chance, the EA will have a drawdown of 13% or worse
- There's a 50% chance, the EA will have a drawdown of 13% or worse



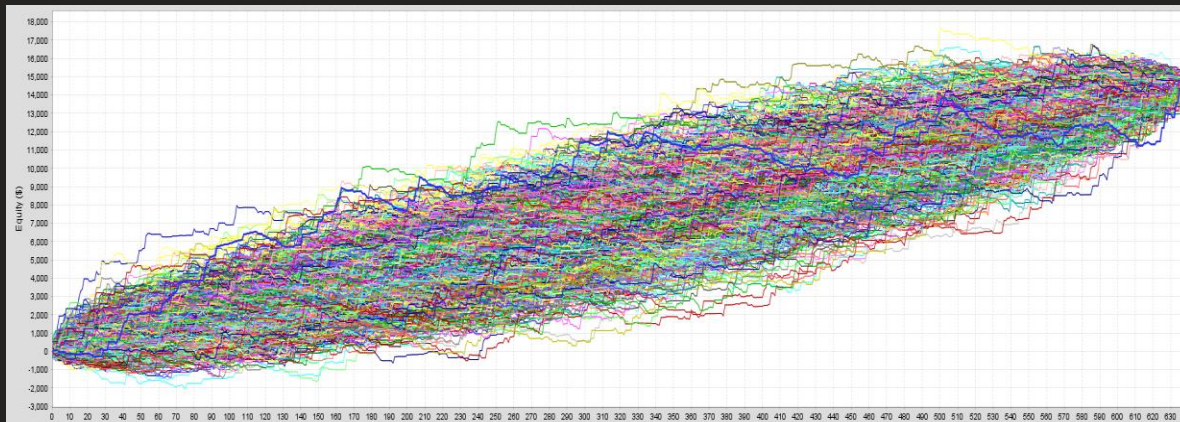
2019

- There's a 1% chance, the EA will have a drawdown of 20% or worse
- There's a 10% chance, the EA will have a drawdown of 15% or worse
- There's a 50% chance, the EA will have a drawdown of 10% or worse



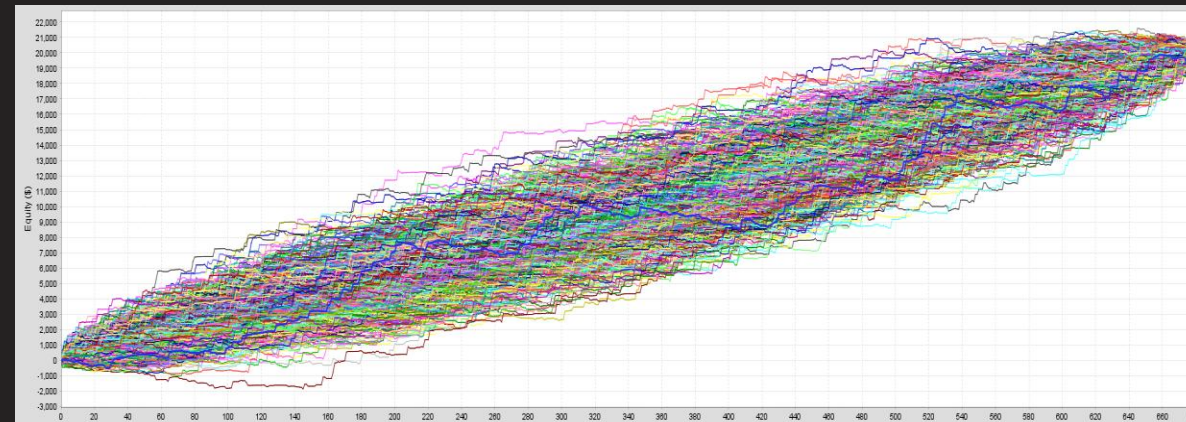
2020

- There's a 1% chance, the EA will have a drawdown of 19% or worse
- There's a 10% chance, the EA will have a drawdown of 14% or worse
- There's a 50% chance, the EA will have a drawdown of 10% or worse



2021

- There's a 1% chance, the EA will have a drawdown of 15% or worse
- There's a 10% chance, the EA will have a drawdown of 12% or worse
- There's a 50% chance, the EA will have a drawdown of 11% or worse



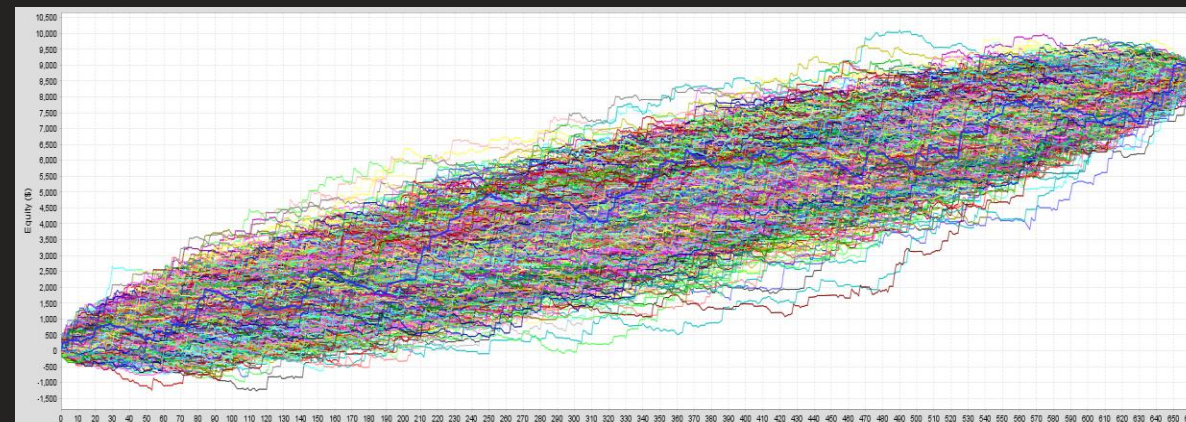
2022

- There's a 1% chance, the EA will have a drawdown of 10% or worse
- There's a 10% chance, the EA will have a drawdown of 7% or worse
- There's a 50% chance, the EA will have a drawdown of 5% or worse



2023

- There's a 1% chance, the EA will have a drawdown of 14% or worse
- There's a 10% chance, the EA will have a drawdown of 10% or worse
- There's a 50% chance, the EA will have a drawdown of 7% or worse



2024

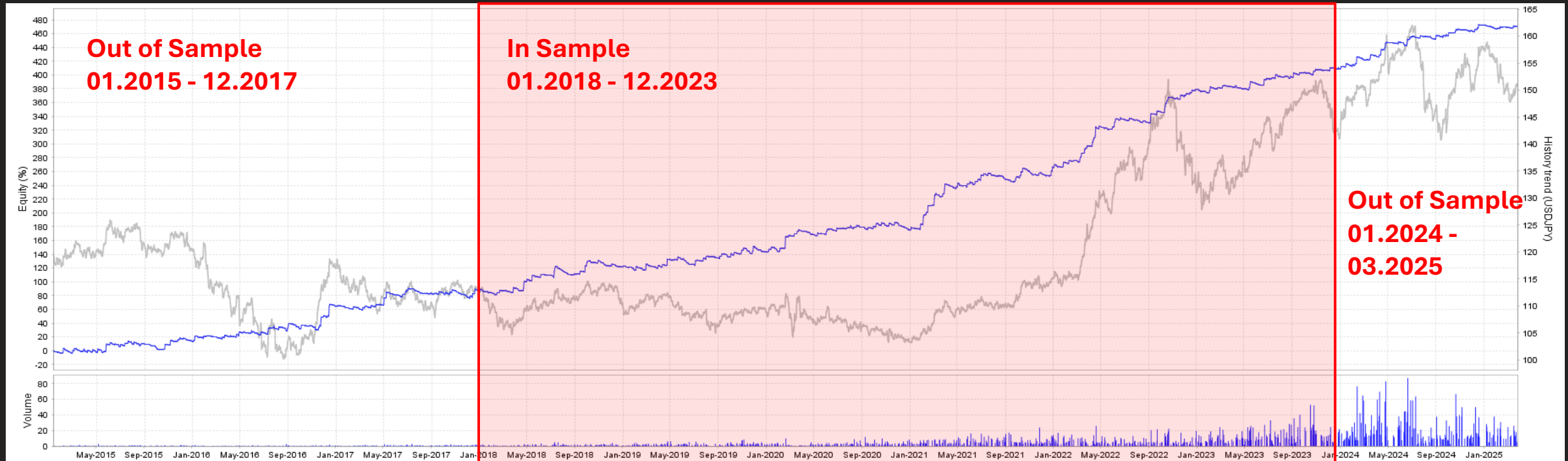
- There's a 1% chance, the EA will have a drawdown of 11% or worse
- There's a 10% chance, the EA will have a drawdown of 7% or worse
- There's a 50% chance, the EA will have a drawdown of 5% or worse

SYMBOL CORRELATION ANALYSIS

WHY LOOKING AT SYMBOL CORRELATION?

Symbol correlation is important to monitor. It helps identify whether the EA's performance is being affected by changes in the behavior of the currency pair. If this is the case, it may be an indication of curve fitting. However, since our focus is on long-term performance, it is essential to keep correlation as low as possible in order to reduce the impact of future randomness.

FULL PERIOD ANALYSIS



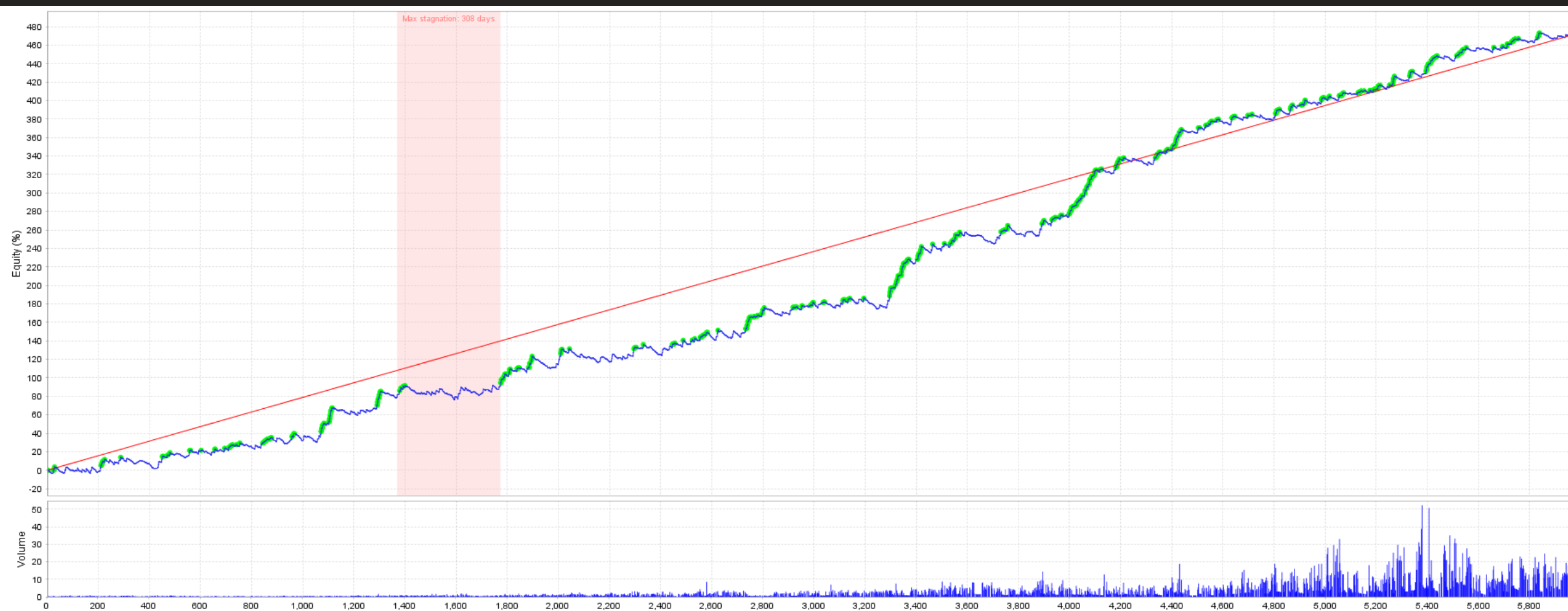
Here you can see the standardized overlapping charts. As you can see, the correlation is very little. The EA does work better in high momentum phases, but when the USDJPY has drawdowns, the EA is still able to achieve smaller gains or is able to minimize drawdowns.

STANDARDIZED GROWTH ANALYSIS

WHY LOOKING AT STANDARDIZED GROWTH?

Standardized growth analysis is a great way to look at the Algorithms stability. The straighter the curve the better. This way of looking at the curve is a reliable way to know what to expect in the future.

FULL PERIOD ANALYSIS



IMPORTANT NOTES

TRANSPARENCY

I now have six years of experience in trading the markets. I launched my own asset management company where I began investing clients' capital for a long term growth. After some time, I began trading more frequently because I saw the larger potential in doing so. Making 30% per year has a much larger compounding effect than averaging 10-20%. After a few years of trading manually, I discovered the automation of fully mathematical strategies. I began learning about creating these strategies, spending a lot of time in research and development, as well as backtesting and optimizing trading algorithms.

Without a doubt, in backtesting, this EA has shown a remarkable growth over the past 10 years. The performance curve looks pretty good and stable as you have seen in the year over year backtests.

In January, I ran it on my live account for the first time. I came across a few errors and bugs I wasn't aware of. The last three months I spent with fixing these to get as close to the backtest results as possible.

WHAT TO BE AWARE OF?

If you want to run this EA on a funded account, you should know a few things about the system's risk management. The average trade frequency is about one trade per day. If criteria is met, Strategy 3 may open a trade every hour, exceeding the one trade per day average. Risk per trade can be changed in the EA's settings. Analyzing the backtest results, I ran some Monte Carlo simulations. In four out of 100 simulations, the EA had a drawdown of 30% after activating. The chances are very little but not zero. If you want to eliminate these chances as good as possible, I recommend changing the EA's risk per trade. Setfiles are being provided.

CFDs are complex instruments and come with a high risk of losing money rapidly due to leverage. 82.12% of retail investor accounts lose money when trading CFDs. You should consider whether you understand how CFDs work and whether you can afford to take the high risk of losing your money.