

# DOCUMENTATION

QUANTFLEET



USDJPY

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# ROADMAP

01

## Concept

The goal is to create an edge in the market by high diversification, resulting in a low drawdown and consistent gains.

02

## Research

Analyze past data to get a reliable edge. A total of 54 different strategies were analyzed, while only 5 made it into the EA.

03

## Development

After finding strategies, it's important to maintain a clear infrastructure while developing.

04

## Quality

To reach maximum backtesting quality, the tick data settings were set to be as close to the real market environment. Including spread, swap and slippage.

05

## Backtesting

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

06

## Optimization

Optimization was also made in the same timeframe to avoid curvefitting and overoptimization.

07

## Forward testing

Out of sample backtesting from 2015 – 2018 and 2024-2025, as well as testing every year on it's own.

08

## Analyzing

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

09

## Protection

Spread spikes and connection losses can't be simulated. Therefore it is important to have a broad protection infrastructure that factors out any threads to the balance.

10

## Running Live

Testing if 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

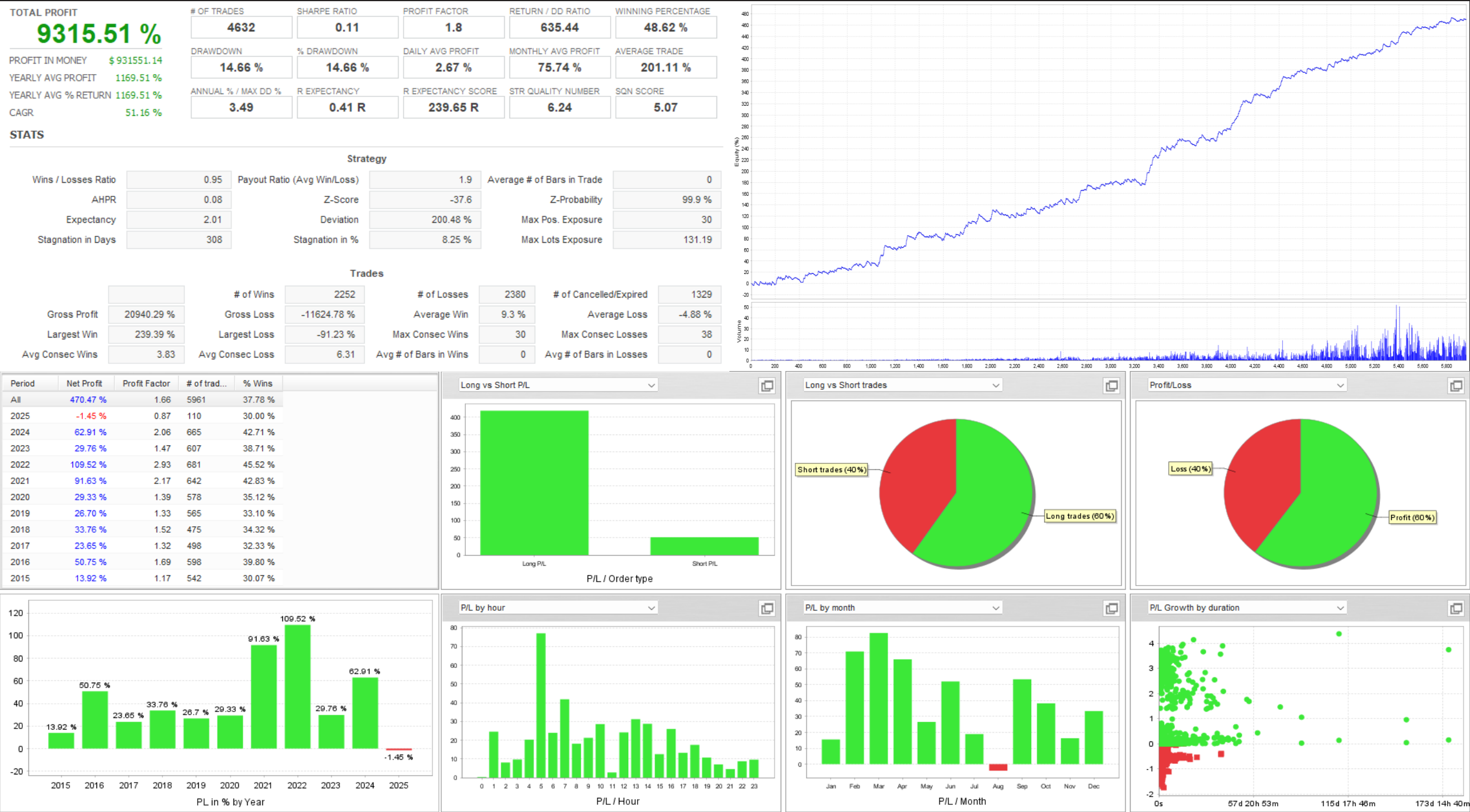
ALL TIME AND YEAR BY YEAR

# FULL TIME BACKTEST 10Y

MAX DRAWDOWN (Equity/Balance): 6.86% / 14.66%  
NUMBER OF TRADES: 4632  
PROFIT FACTOR: 1.80  
STRIKE RATE: 48.73%  
R EXPECTANCY: 0.41R

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





Stats

Wins / Losses Ratio

0.95

Payout Ratio (Avg Win/Loss)

1.9

Average # of Bars in Trade

0

AHPR

0.08

Z-Score

-37.6

Z-Probability

99.9 %

Expectancy

2.01

Deviation

200.48 %

Max Pos. Exposure

30

Stagnation in Days

308

Stagnation in %

8.25 %

Max Lots Exposure

131.19

Trades

Gross Profit

20940.29 %

# of Wins

2252

# of Losses

2380

# of Cancelled/Expired

1329

Largest Win

239.39 %

Gross Loss

-11624.78 %

Average Win

9.3 %

Average Loss

-4.88 %

Avg Consec Wins

3.83

Avg Consec Loss

6.31

Avg # of Bars in Wins

0

Avg # of Bars in Losses

0

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

P/L / Order type

Long vs Short trades

Long trades (60%)  
Short trades (40%)

Profit/Loss

Profit (60%)  
Loss (40%)

PL in % by Year

Year	PL in %
2015	13.92 %
2016	50.75 %
2017	23.65 %
2018	33.76 %
2019	26.7 %
2020	29.33 %
2021	91.63 %
2022	109.52 %
2023	29.76 %
2024	62.91 %
2025	-1.45 %

P/L in % by Year

P/L by hour

P/L / Hour

P/L by month

P/L / Month

P/L Growth by duration

0s  
57d 20h 53m  
115d 17h 46m  
173d 14h 40m

Energy (%)

Volume

2015

MAX DRAWDOWN (Equity/Balance): 14.67% / 11.42%  
NUMBER OF TRADES: 407  
PROFIT FACTOR: 1.16  
STRIKE RATE: 40.29%  
R EXPECTANCY: 0.10R

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

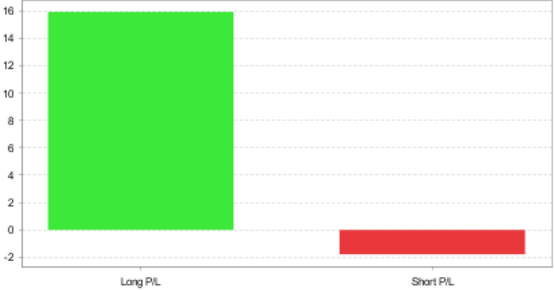
Wins / Losses Ratio	0.67	Payout Ratio (Avg Win/Loss)	1.74	Average # of Bars in Trade	0
AHPR	0.03	Z-Score	-10.34	Z-Probability	99.9 %
Expectancy	0.03	Deviation	3.4 %	Max Pos. Exposure	17
Stagnation in Days	111	Stagnation in %	31.09 %	Max Lots Exposure	2.6

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

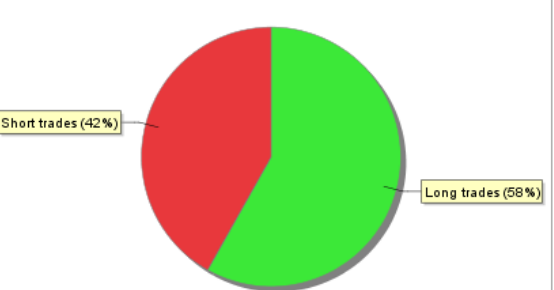
Period	Net Profit	Profit Factor	# of trad...	% Wins
All	14.14 %	1.18	540	30.19 %
2015	14.14 %	1.18	540	30.19 %

Long vs Short P/L

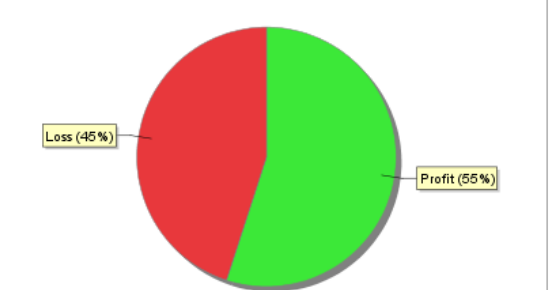


P/L / Order type

Long vs Short trades



Profit/Loss



PL in % by Year

P/L by hour



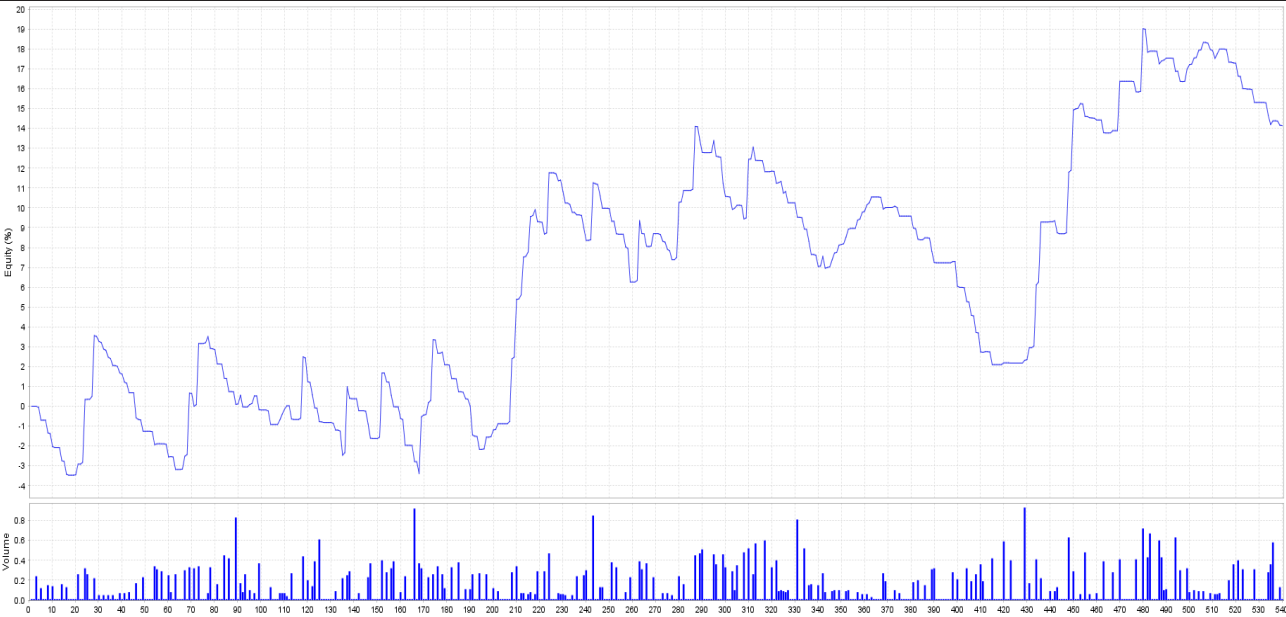
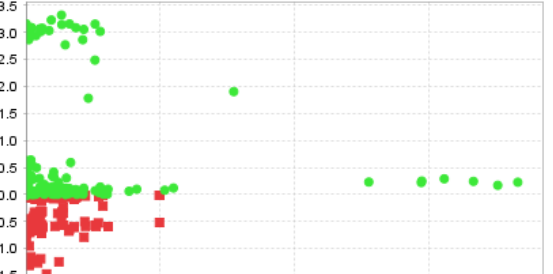
P/L / Hour

P/L by month



P/L / Month

P/L Growth by duration

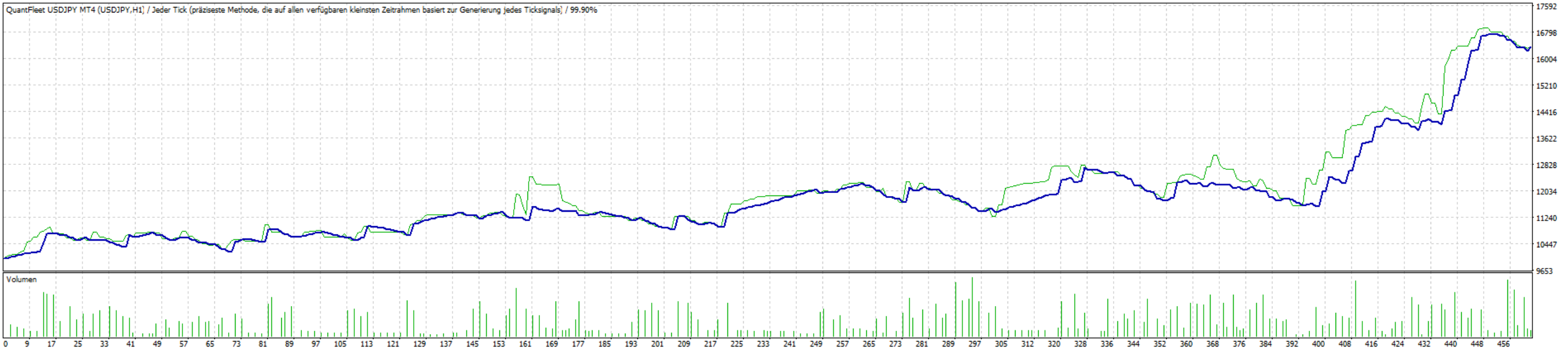


Volume

2016

MAX DRAWDOWN (Equity/Balance): 14.52% / 9.24%  
NUMBER OF TRADES: 462  
PROFIT FACTOR: 1.71  
STRIKE RATE: 51.08%  
R EXPECTANCY: 0.35R

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

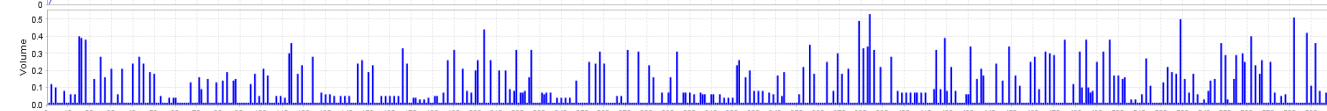
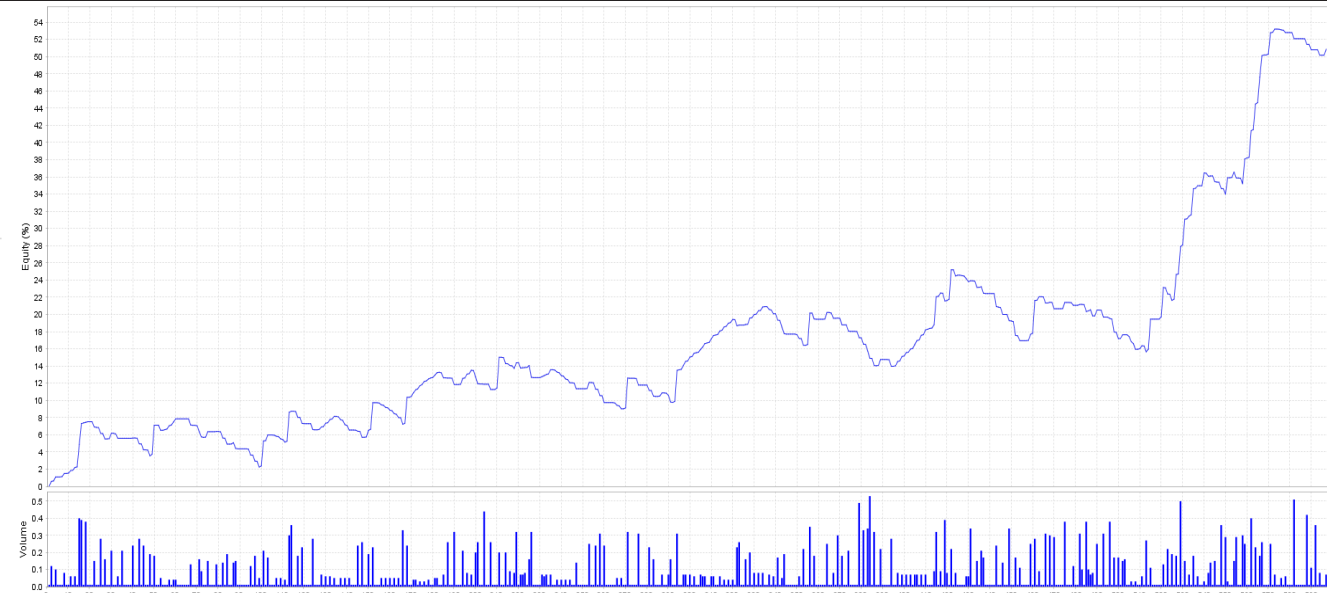
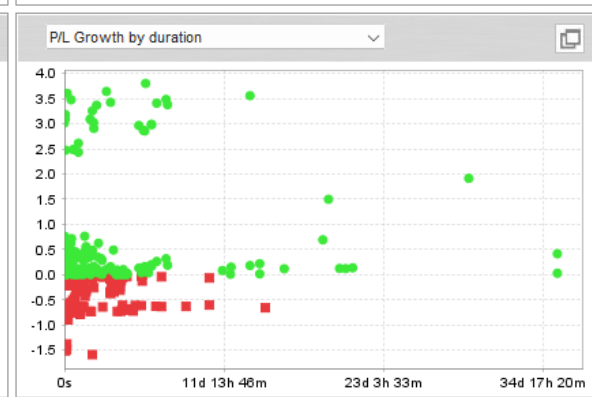
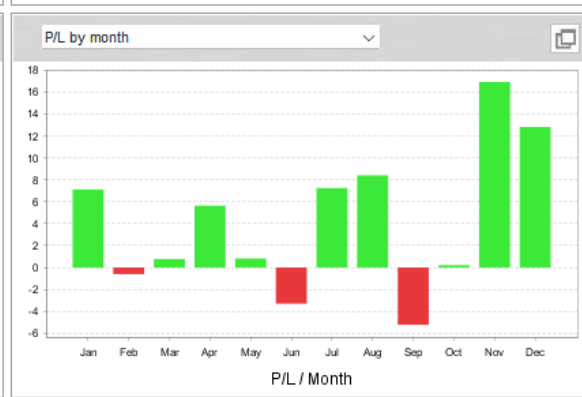
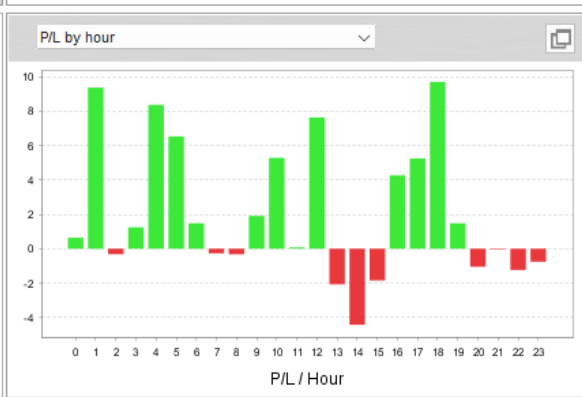
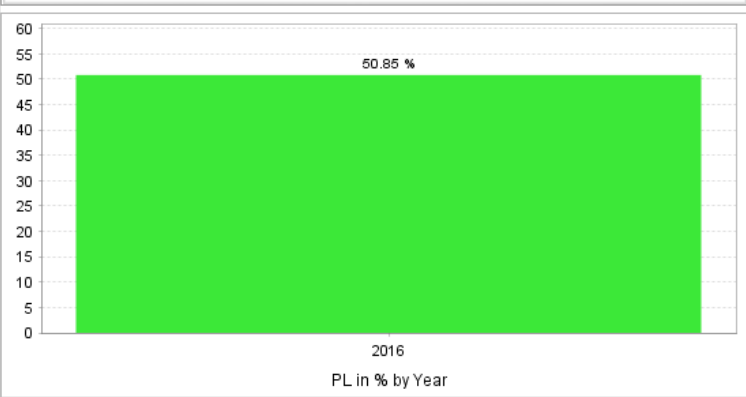
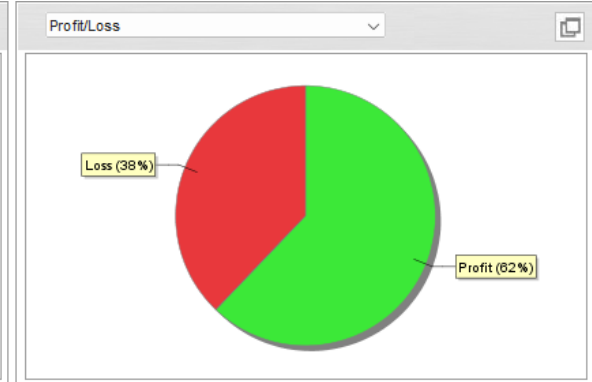
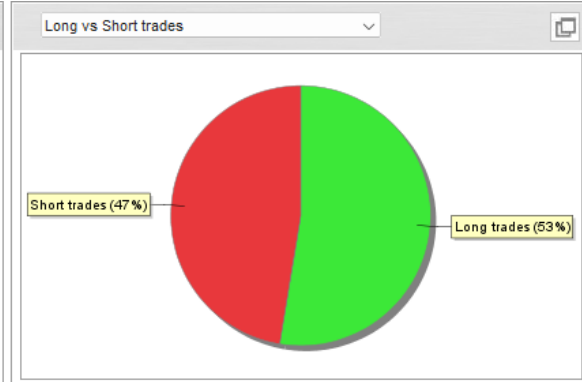
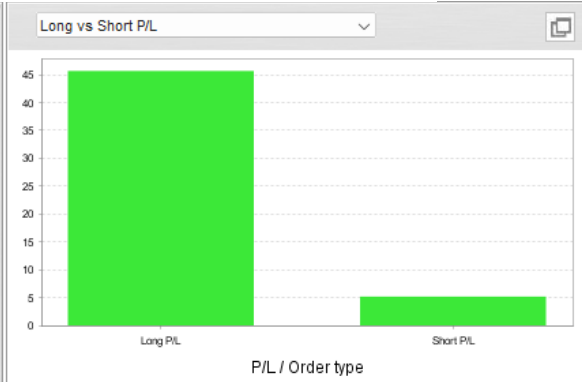


TOTAL PROFIT		# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING PERCENTAGE
63.58 %		462	0.12	1.72	6.88	50.87 %
PROFIT IN MONEY		DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MONTHLY AVG PROFIT	AVERAGE TRADE
\$ 6358.4		9.24 %	9.24 %	0.2 %	5.3 %	13.76 %
YEARLY AVG PROFIT		ANNUAL % / MAX DD %	R EXPECTANCY	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

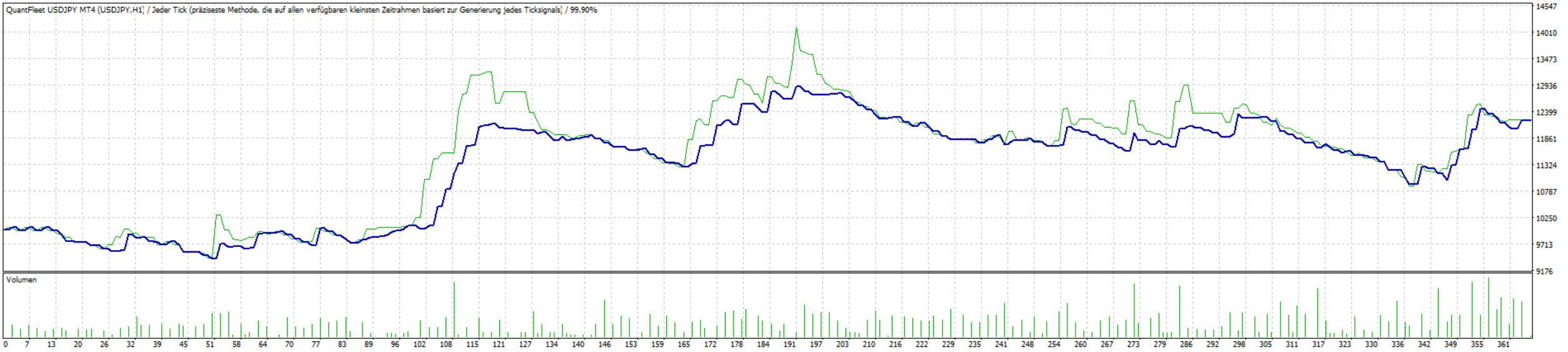
Period	Net Profit	Profit Factor	# of trad...	% Wins	
All	50.85 %	1.68	597	39.36 %	
2016	50.85 %	1.68	597	39.36 %	

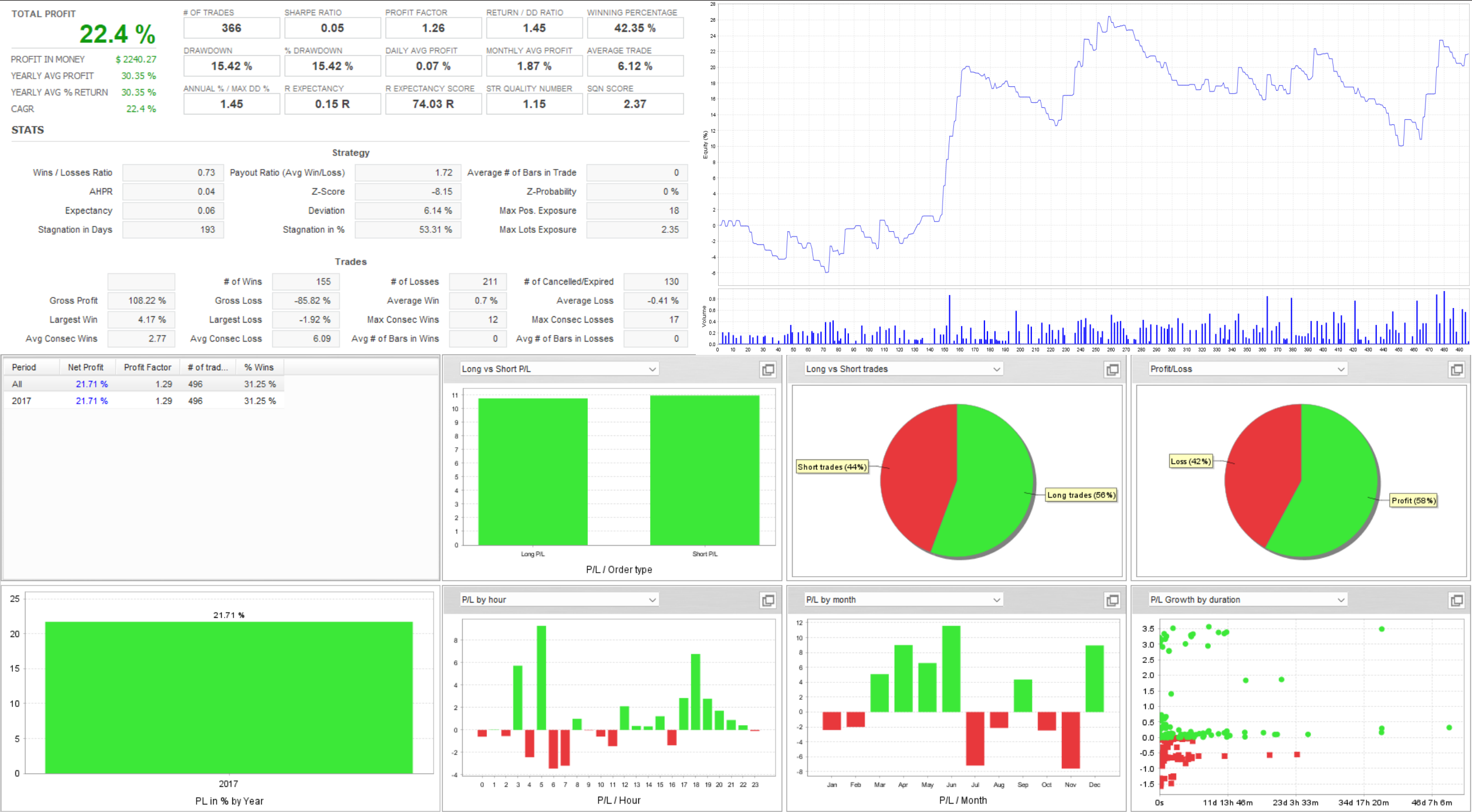


2017

MAX DRAWDOWN (Equity/Balance): 24.74% / 15.42%  
NUMBER OF TRADES: 366  
PROFIT FACTOR: 1.26  
STRIKE RATE: 42.62%  
R EXPECTANCY: 0.15R

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



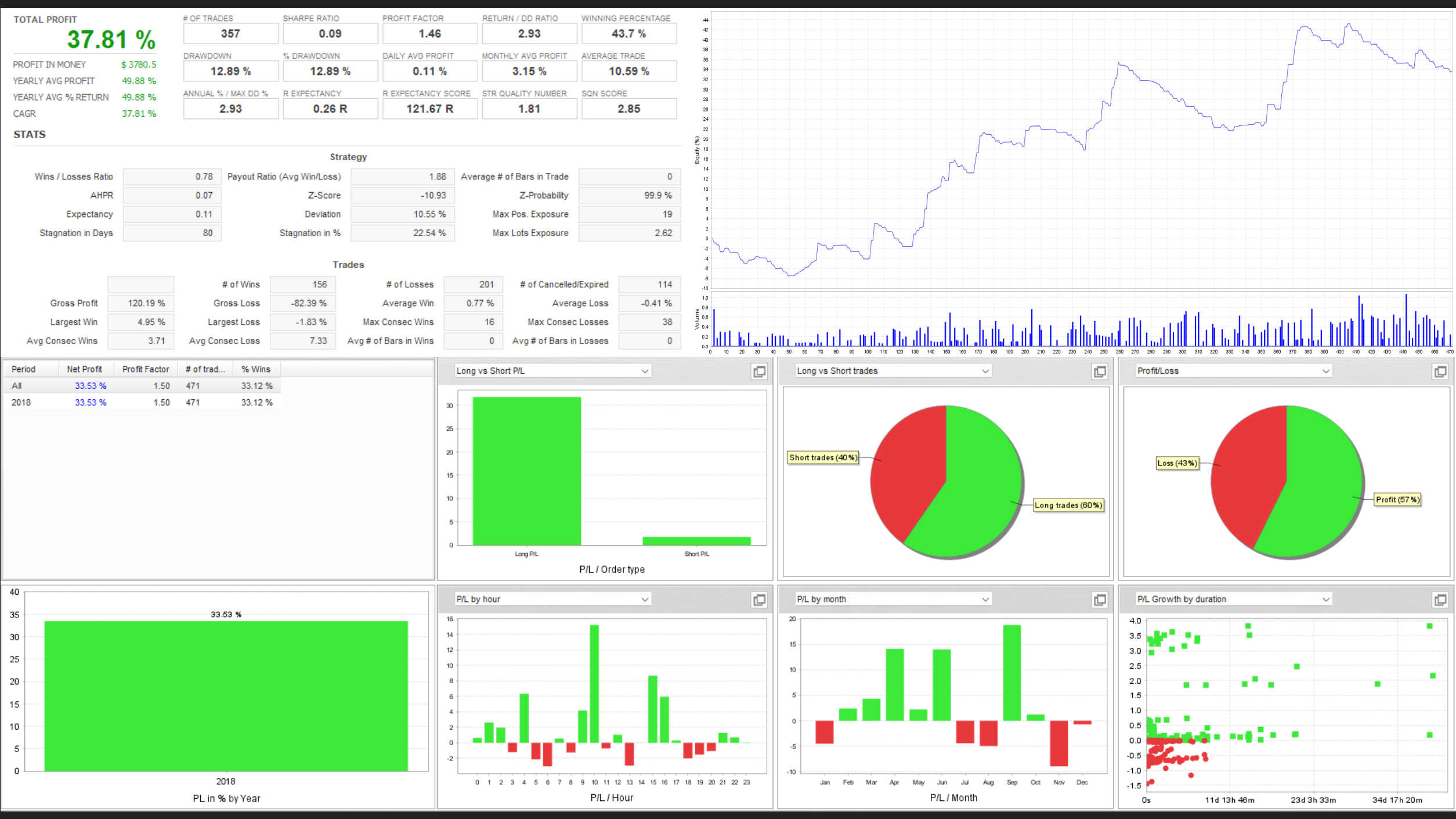


2018

MAX DRAWDOWN (Equity/Balance): 15.02% / 12.89%  
NUMBER OF TRADES: 357  
PROFIT FACTOR: 1.46  
STRIKE RATE: 43.70%  
R EXPECTANCY: 0.26R

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

MAX DRAWDOWN (Equity/Balance): 16.40% / 11.72%  
NUMBER OF TRADES: 432  
PROFIT FACTOR: 1.34  
STRIKE RATE: 43.98%  
R EXPECTANCY: 0.19R

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



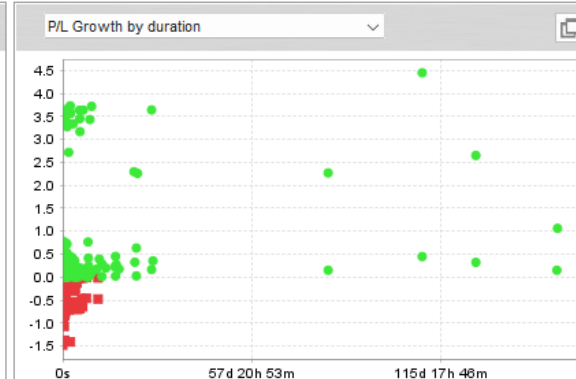
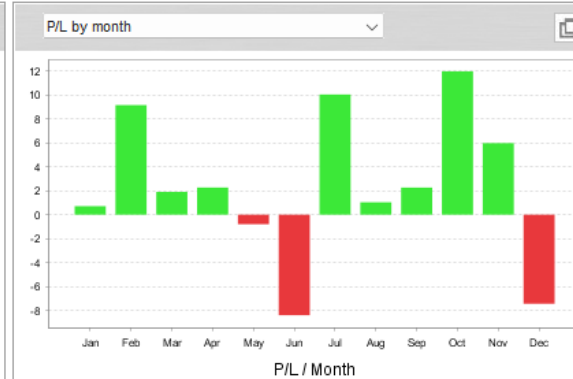
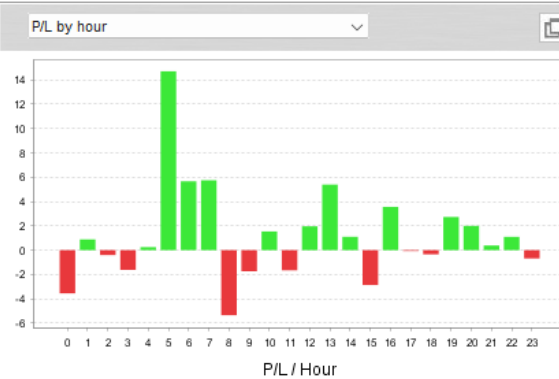
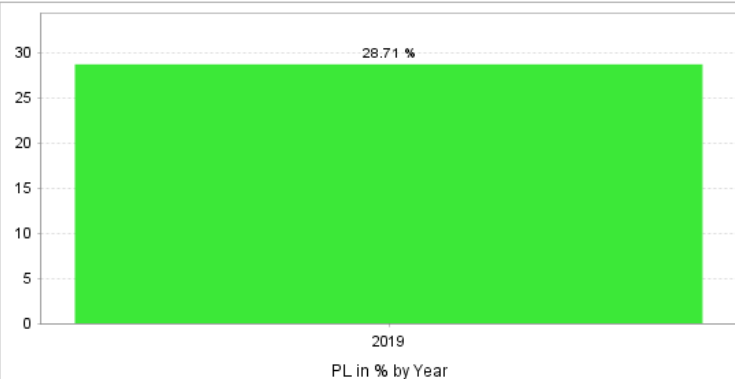
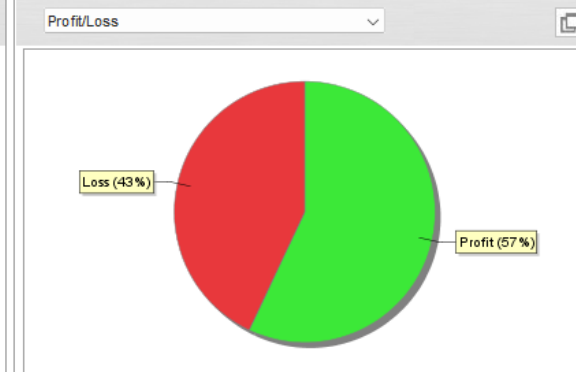
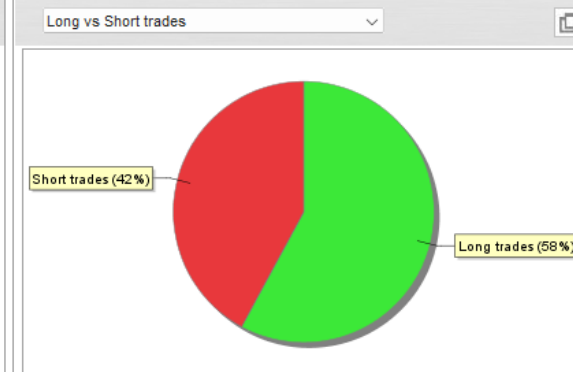
**31.03 %**

PROFIT IN MONEY	\$ 3103.42
YEARLY AVG PROFIT	40.44 %
YEARLY AVG % RETURN	40.44 %
CAGR	31.03 %

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

		# of Wins	189	# of Losses	243	# of Cancelled/Expired	131
Gross Profit	123 %	Gross Loss	-91.97 %	Average Win	0.65 %	Average Loss	-0.38 %
Largest Win	4.68 %	Largest Loss	-1.7 %	Max Consec Wins	12	Max Consec Losses	31
Avg Consec Wins	3.32	Avg Consec Loss	6.56	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

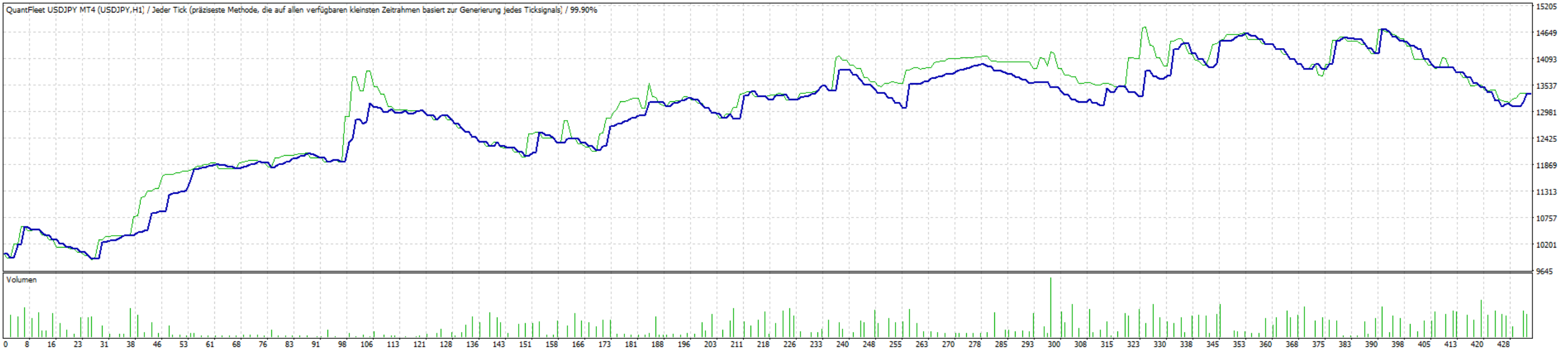
Period	Net Profit	Profit Factor	# of trad...	% Wins
All	28.71 %	1.35	563	33.57 %
2019	28.71 %	1.35	563	33.57 %



2020

MAX DRAWDOWN (Equity/Balance): 13.89% / 11.06%  
NUMBER OF TRADES: 433  
PROFIT FACTOR: 1.34  
STRIKE RATE: 46.65%  
R EXPECTANCY: 0.18R

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



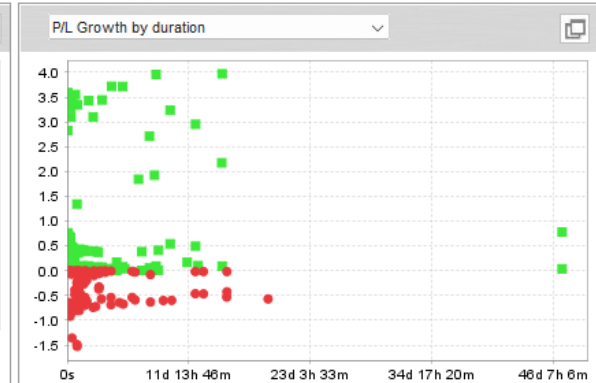
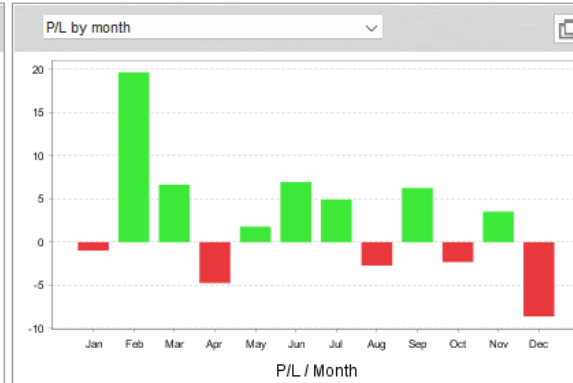
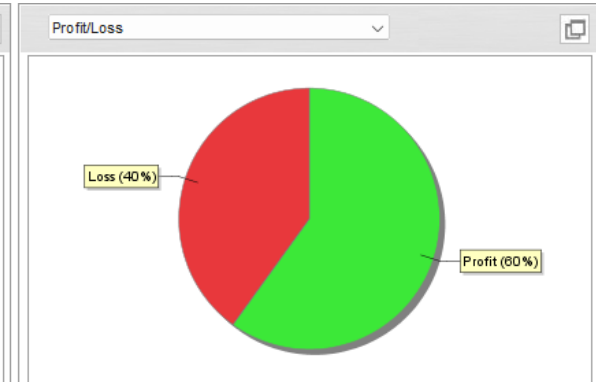
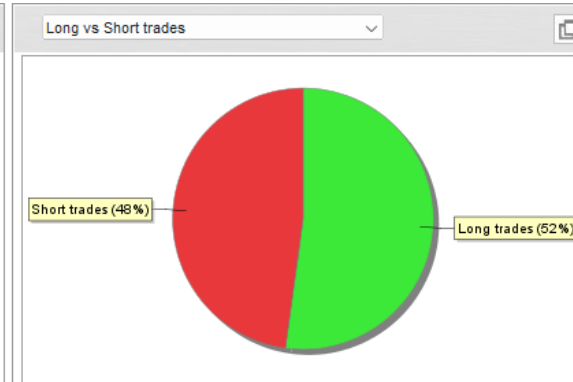
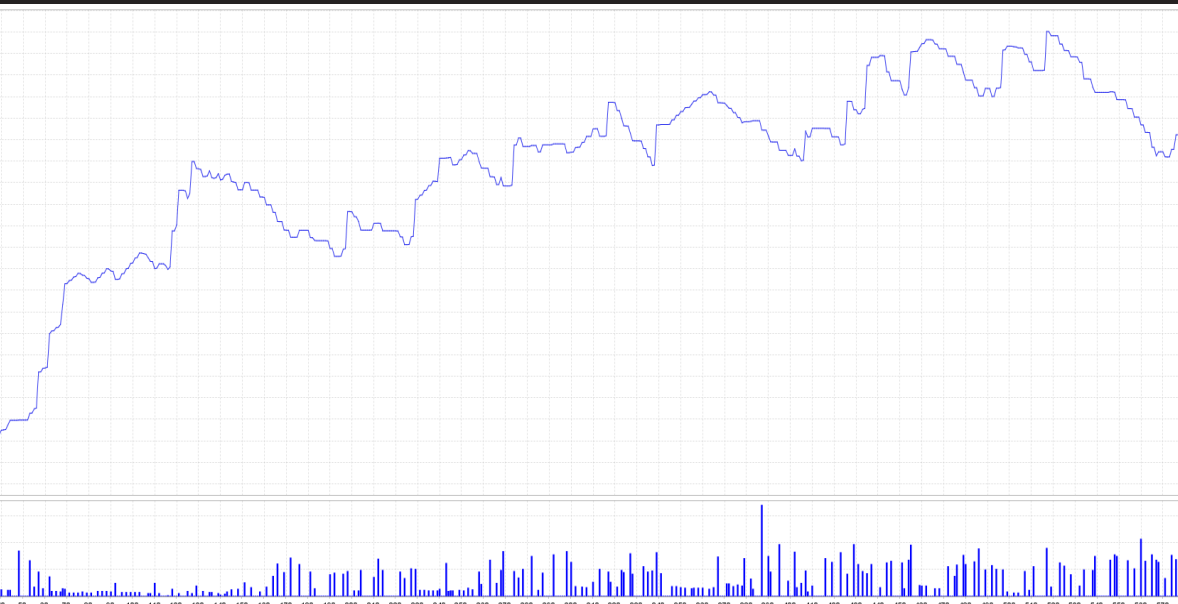
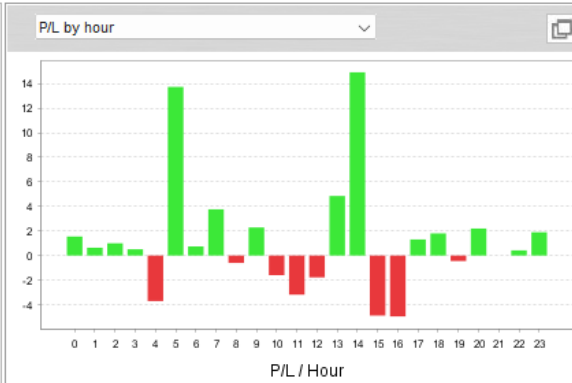
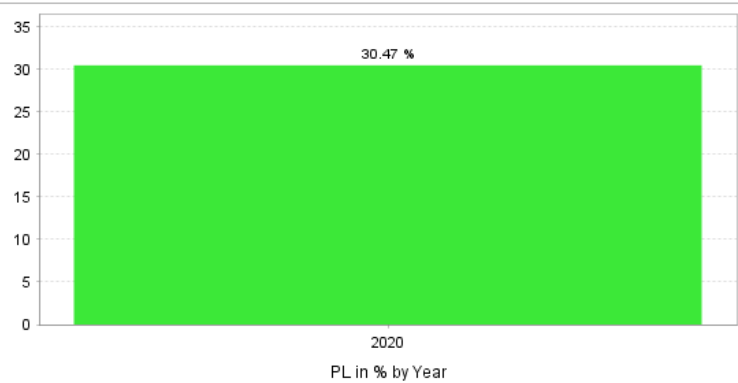
TOTAL PROFIT		# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING PERCENTAGE			
33.63 %		433	0.07	1.34	3.04	46.65 %			
PROFIT IN MONEY		DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MONTHLY AVG PROFIT	AVERAGE TRADE			
\$ 3363.27		11.06 %	11.06 %	0.1 %	2.8 %	7.77 %			
YEARLY AVG PROFIT		ANNUAL % / MAX DD %		R EXPECTANCY	R EXPECTANCY SCORE	STR QUALITY NUMBER			
44.81 %		3.04		0.18 R	104.21 R	1.54			
YEARLY AVG % RETURN		SQN SCORE							
44.81 %									
CAGR									
33.63 %									

## STATS

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							
		# of Wins	202	# of Losses	231	# of Cancelled/Expired	144
Gross Profit	132.62 %	Gross Loss	-98.99 %	Average Win	0.66 %	Average Loss	-0.43 %
Largest Win	5.46 %	Largest Loss	-2.18 %	Max Consec Wins	24	Max Consec Losses	28
Avg Consec Wins	3.81	Avg Consec Loss	7.08	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

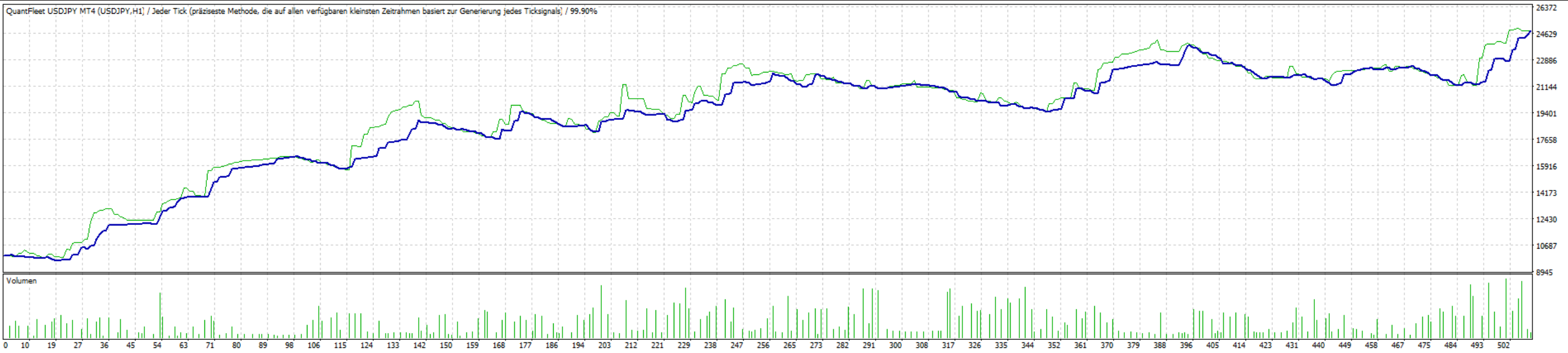
Period	Net Profit	Profit Factor	# of trad...	% Wins
All	30.47 %	1.40	577	35.01 %
2020	30.47 %	1.40	577	35.01 %



2021

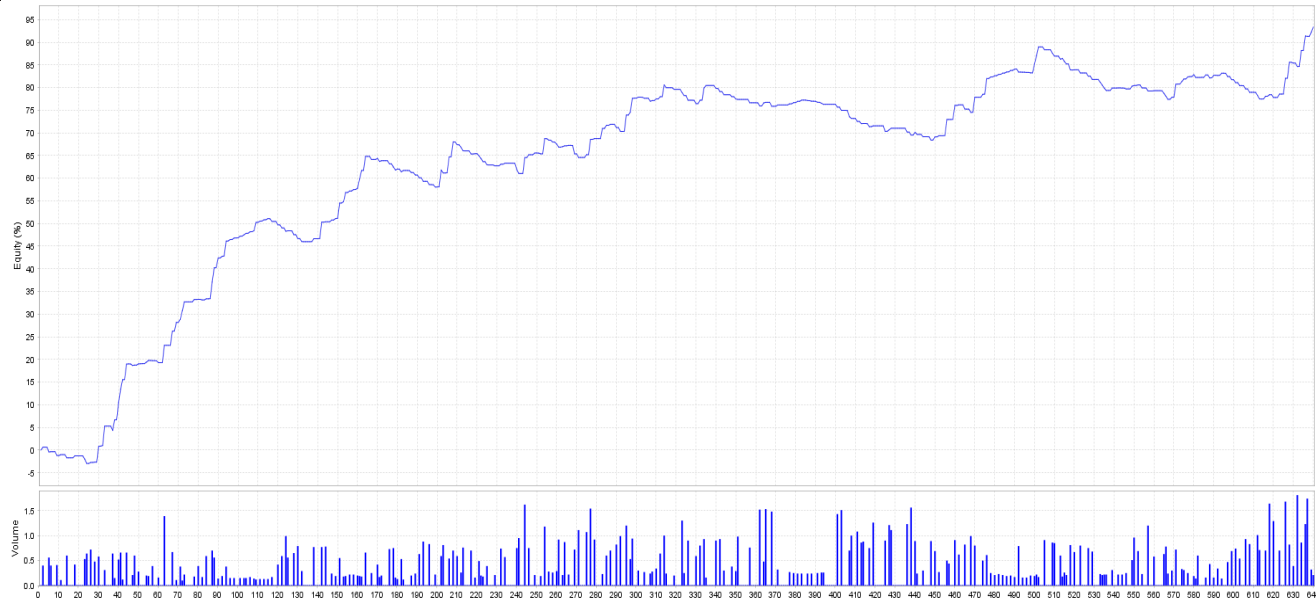
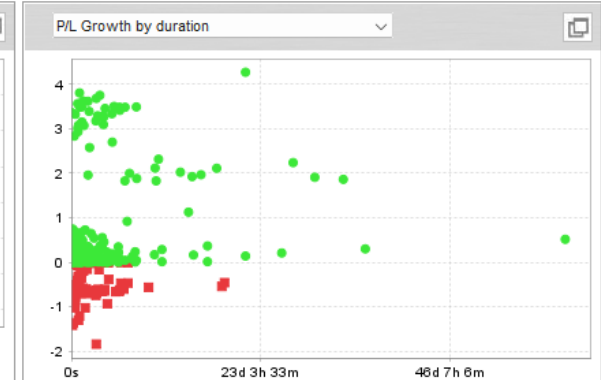
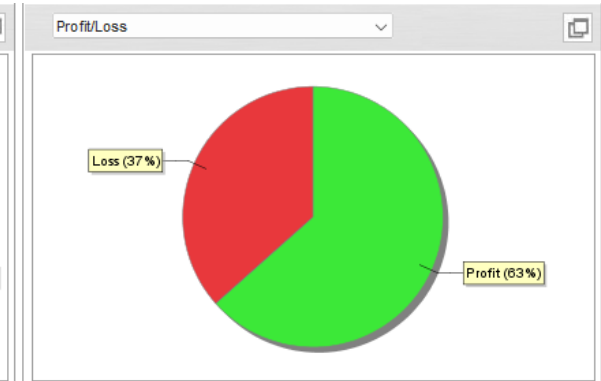
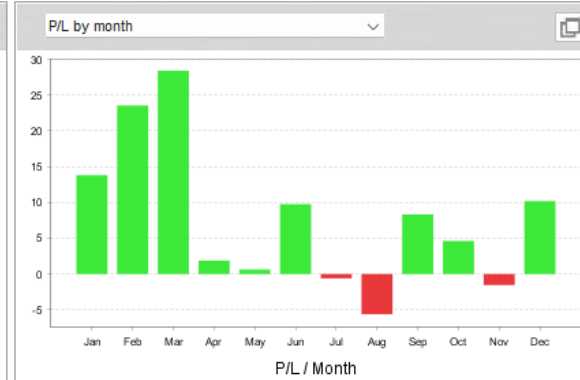
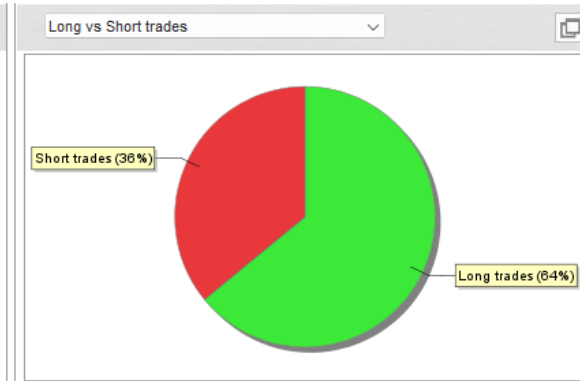
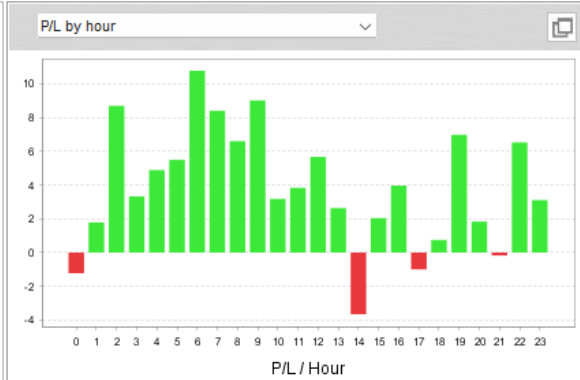
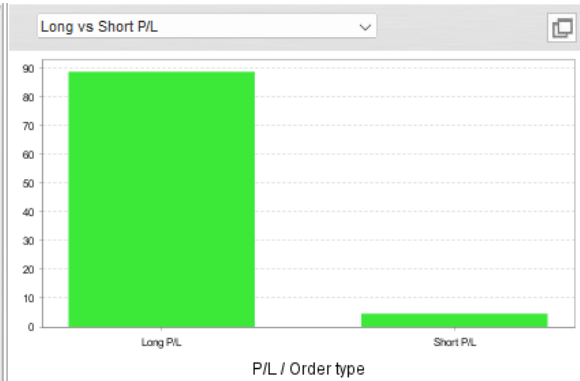
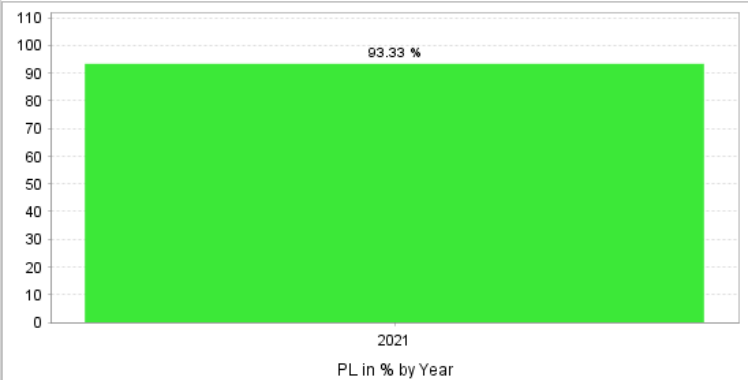
MAX DRAWDOWN (Equity/Balance): 13.32% / 11.57%  
NUMBER OF TRADES: 508  
PROFIT FACTOR: 1.96  
STRIKE RATE: 53.94%  
R EXPECTANCY: 0.44R

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

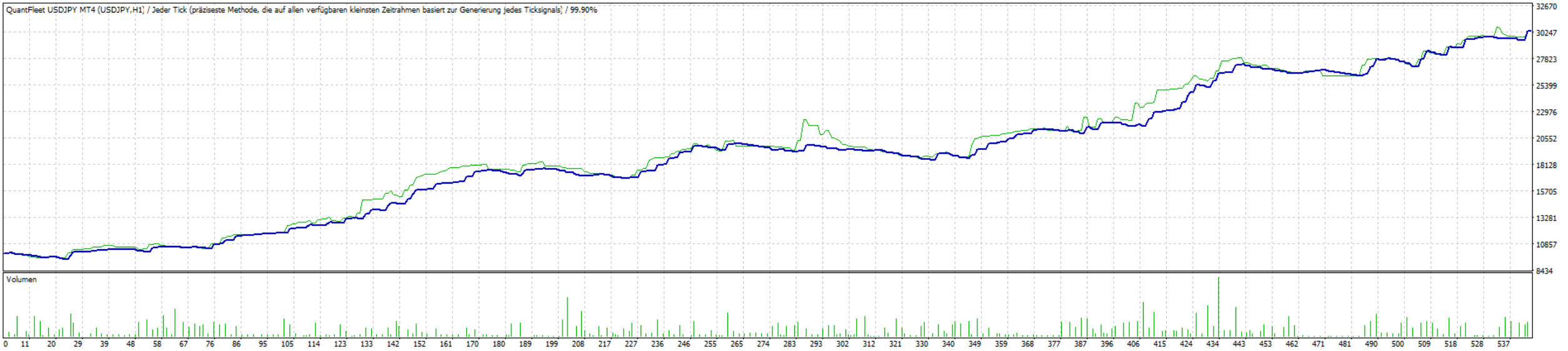
Period	Net Profit	Profit Factor	# of trad...	% Wins
All	93.33 %	2.18	640	42.81 %
2021	93.33 %	2.18	640	42.81 %



2022

MAX DRAWDOWN (Equity/Balance): 17.93% / 7.66%  
NUMBER OF TRADES: 544  
PROFIT FACTOR: 2.84  
STRIKE RATE: 57.54%  
R EXPECTANCY: 0.78R

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

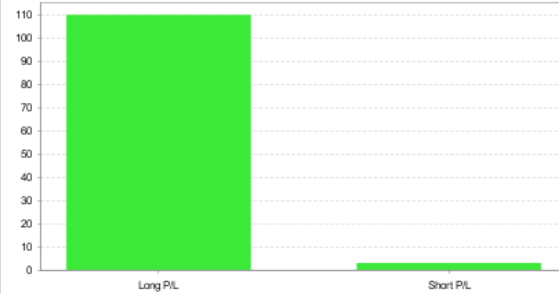
Wins / Losses Ratio	1.35	Payout Ratio (Avg Win/Loss)	2.09	Average # of Bars in Trade	0
AHPR	0.17	Z-Score	-14.01	Z-Probability	99.9 %
Expectancy	0.37	Deviation	37.14 %	Max Pos. Exposure	30
Stagnation in Days	78	Stagnation in %	21.61 %	Max Lots Exposure	2.87

### 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

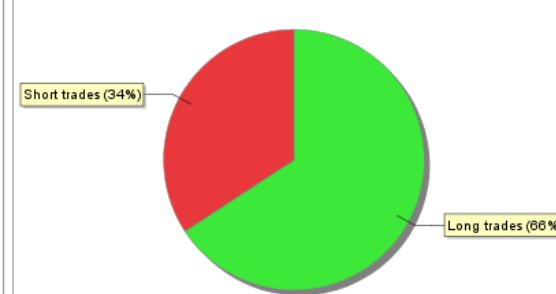
Period	Net Profit	Profit Factor	# of trad...	% Wins
All	113.01 %	2.91	681	45.96 %
2022	113.01 %	2.91	681	45.96 %

#### Long vs Short P/L

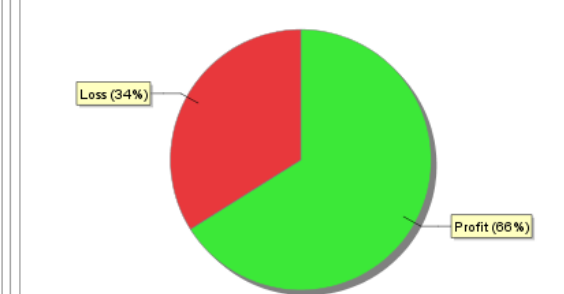


P/L / Order type

#### Long vs Short trades

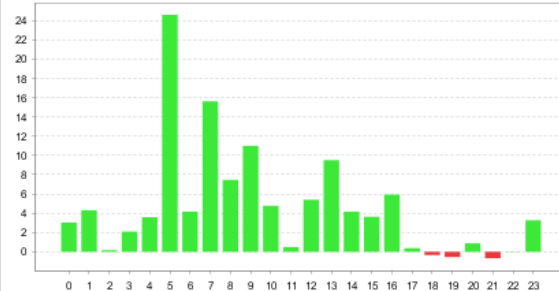


#### Profit/Loss



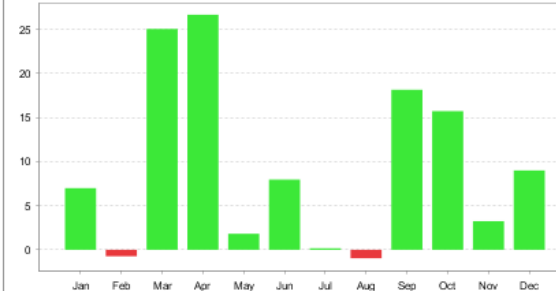
PL in % by Year

#### P/L by hour



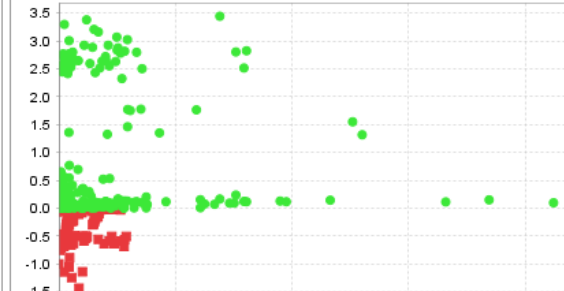
P/L / Hour

#### P/L by month



P/L / Month

#### P/L Growth by duration



2023

MAX DRAWDOWN (Equity/Balance): 11.34% / 6.91%  
NUMBER OF TRADES: 483  
PROFIT FACTOR: 1.49  
STRIKE RATE: 48.86%  
R EXPECTANCY: 0.25R

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



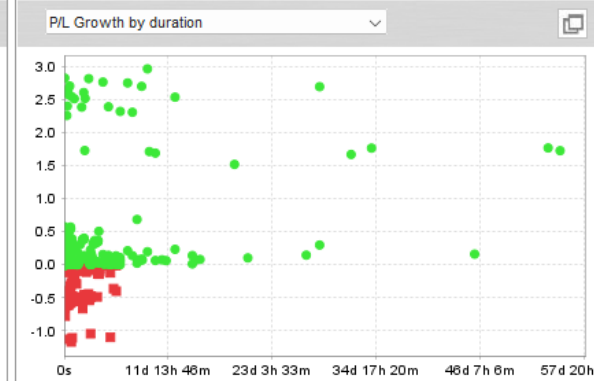
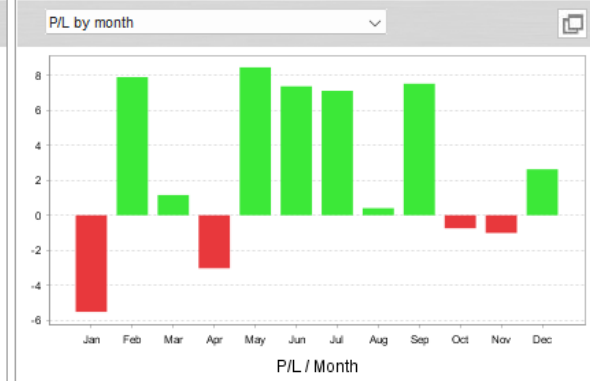
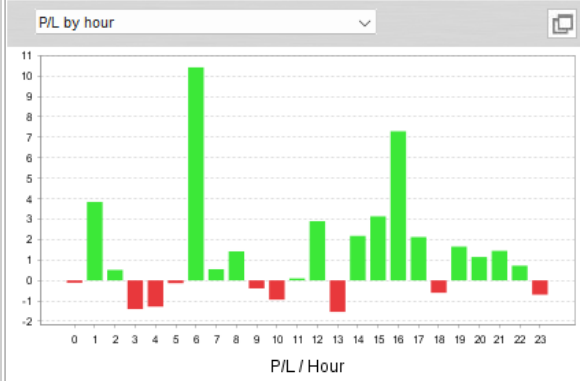
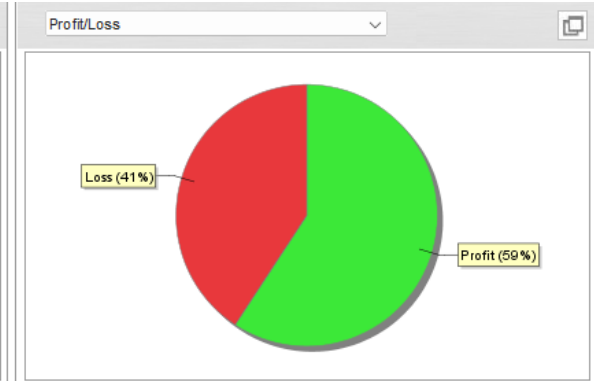
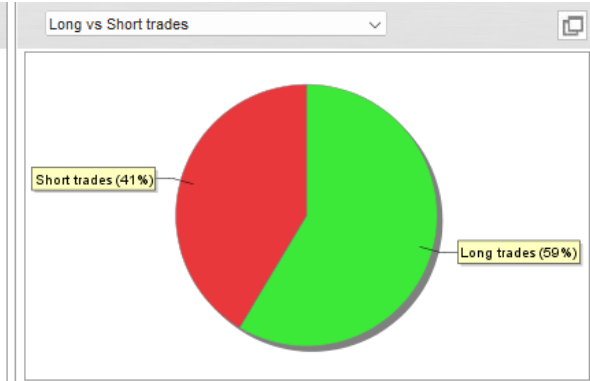
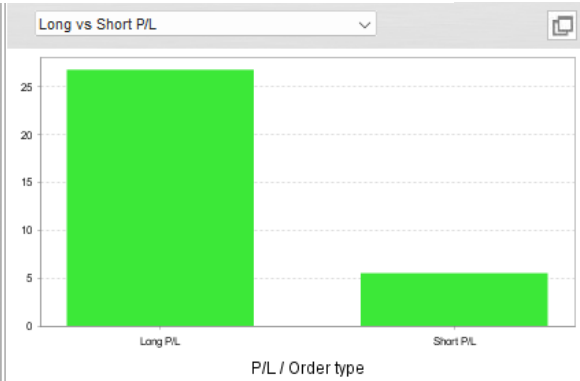
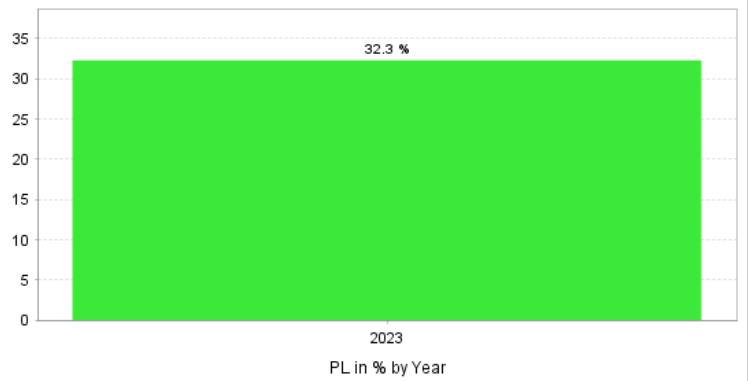
TOTAL PROFIT		# OF TRADES				SHARPE RATIO		PROFIT FACTOR		RETURN / DD RATIO		WINNING PERCENTAGE	
36.69 %		483		0.09		1.49		5.31		48.86 %			
PROFIT IN MONEY		\$ 3669.26		DRAWDOWN		% DRAWDOWN		DAILY AVG PROFIT		MONTHLY AVG PROFIT		AVERAGE TRADE	
YEARLY AVG PROFIT		46.03 %		6.91 %		6.91 %		0.11 %		3.06 %		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	Average # of Bars in Trade	0
AHPR	0.05	Z-Score	-11.38	Z-Probability	99.9 %
Expectancy	0.08	Deviation	7.57 %	Max Pos. Exposure	17
Stagnation in Days	66	Stagnation in %	18.23 %	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

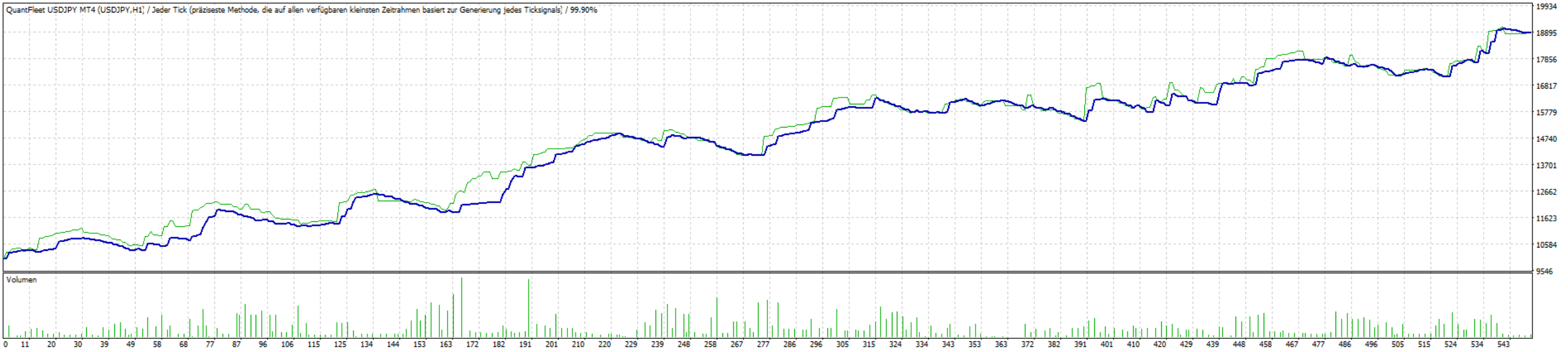
Period	Net Profit	Profit Factor	# of trad...	% Wins
All	32.30 %	1.49	606	38.94 %
2023	32.30 %	1.49	606	38.94 %



2024

MAX DRAWDOWN (Equity/Balance): 7.97% / 5.90%  
NUMBER OF TRADES: 550  
PROFIT FACTOR: 1.97  
STRIKE RATE: 52.18%  
R EXPECTANCY: 0.46R

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



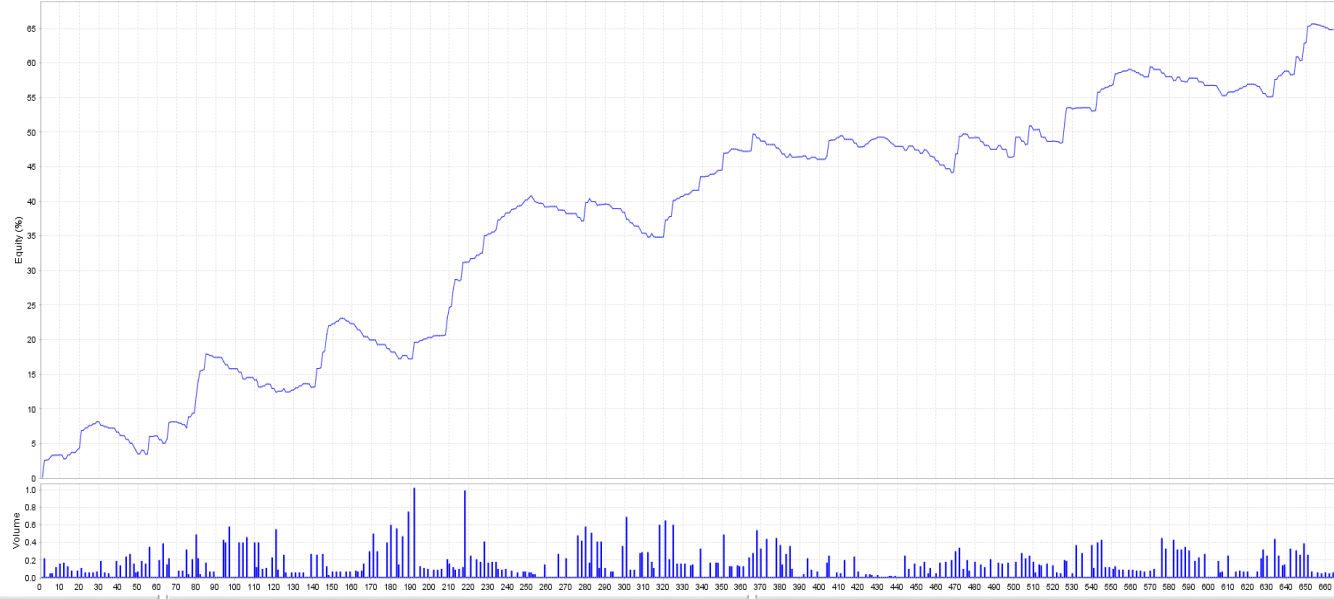
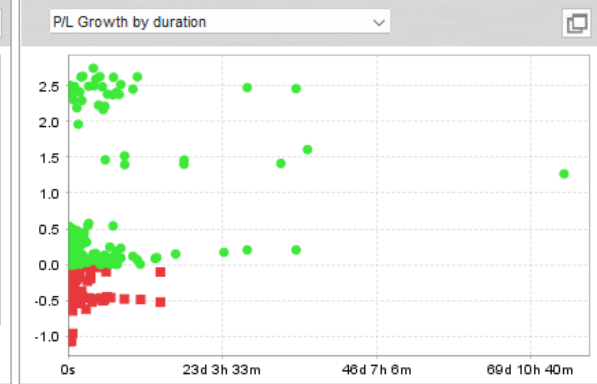
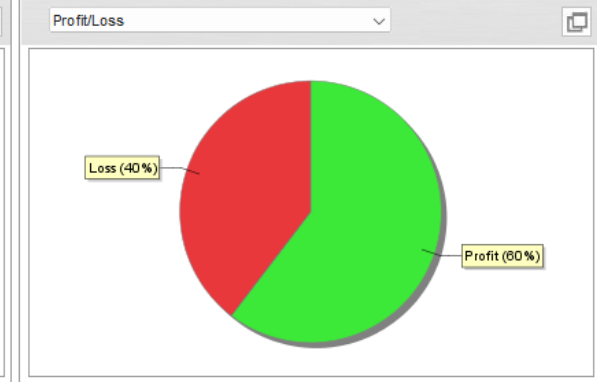
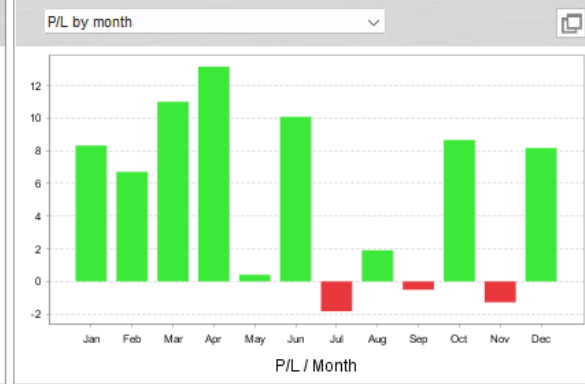
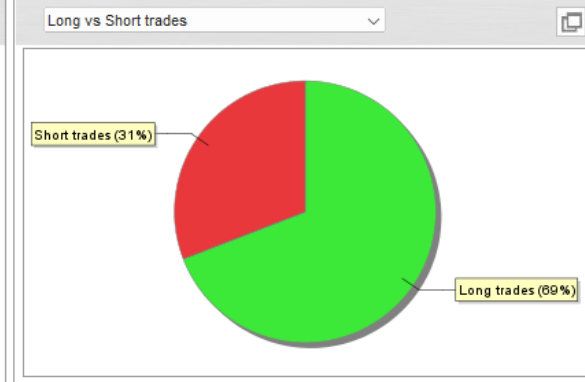
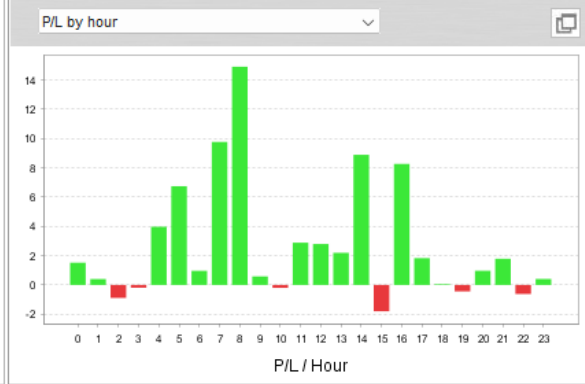
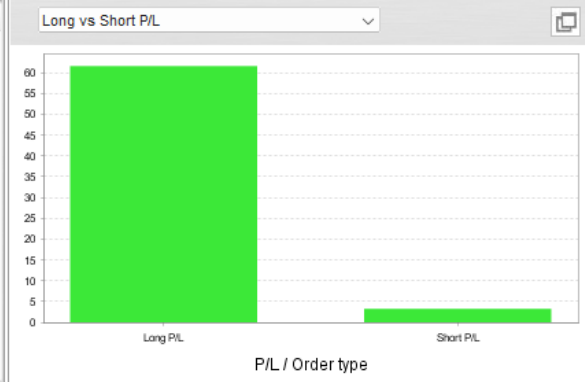
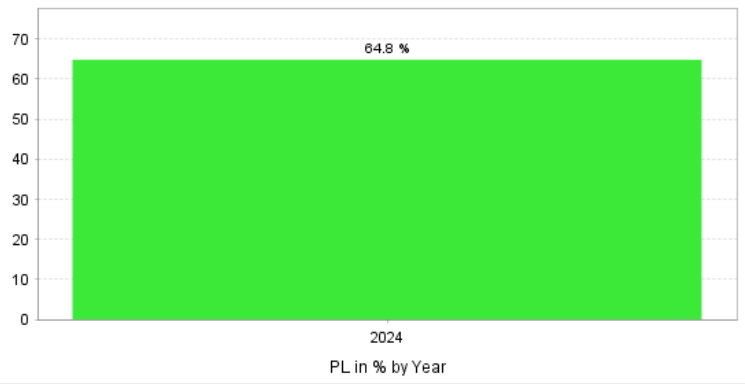
TOTAL PROFIT	88.78 %				
PROFIT IN MONEY	\$ 8878.29				
YEARLY AVG PROFIT	107.18 %				
YEARLY AVG % RETURN	107.18 %				
CAGR	88.78 %				
# OF TRADES	550	SHARPE RATIO	0.16	PROFIT FACTOR	1.97
DRAWDOWN	5.9 %	% DRAWDOWN	5.9 %	DAILY AVG PROFIT	0.25 %
ANNUAL % / MAX DD %	15.05	R EXPECTANCY	0.46 R	R EXPECTANCY SCORE	306.21 R
RETURN / DD RATIO	15.05	MONTHLY AVG PROFIT	7.4 %	STR QUALITY NUMBER	3.93
WINNING PERCENTAGE	52 %	AVERAGE TRADE	16.14 %	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 %

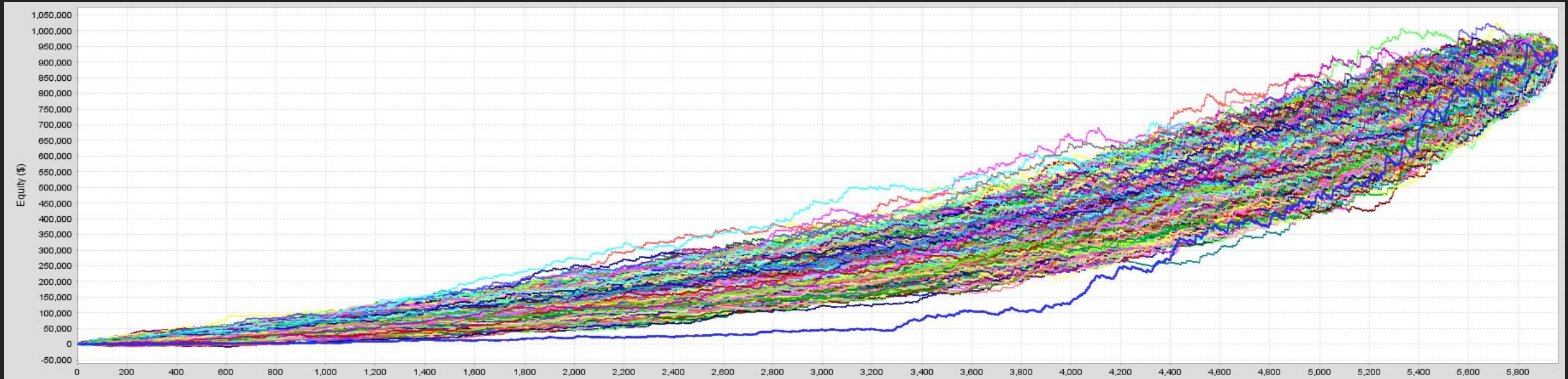


# MONTE CARLO ANALYSIS

# 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.

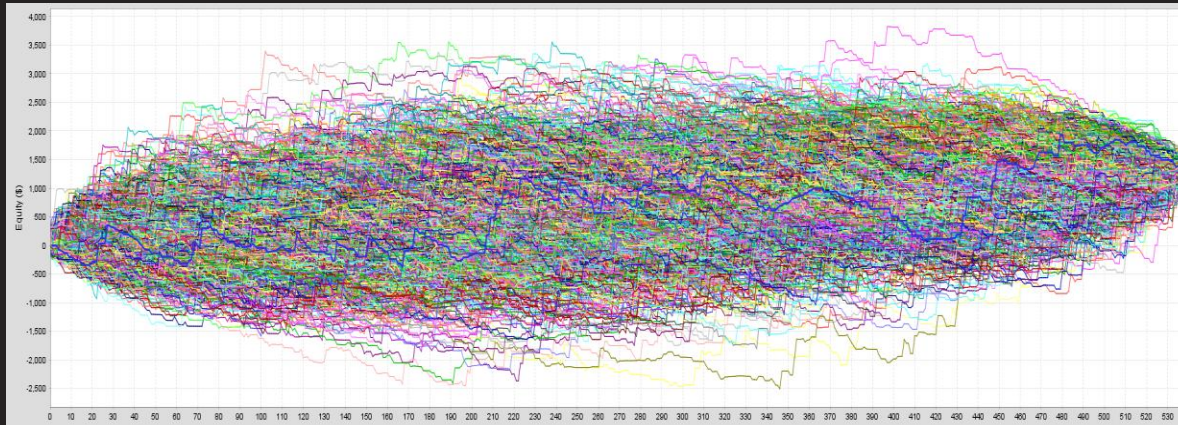
## FULL PERIOD ANALYSIS



Here are 1'000 simulated outcomes the EA has. But what to read out of that?  
Reading the numbers, here are the outcomes:

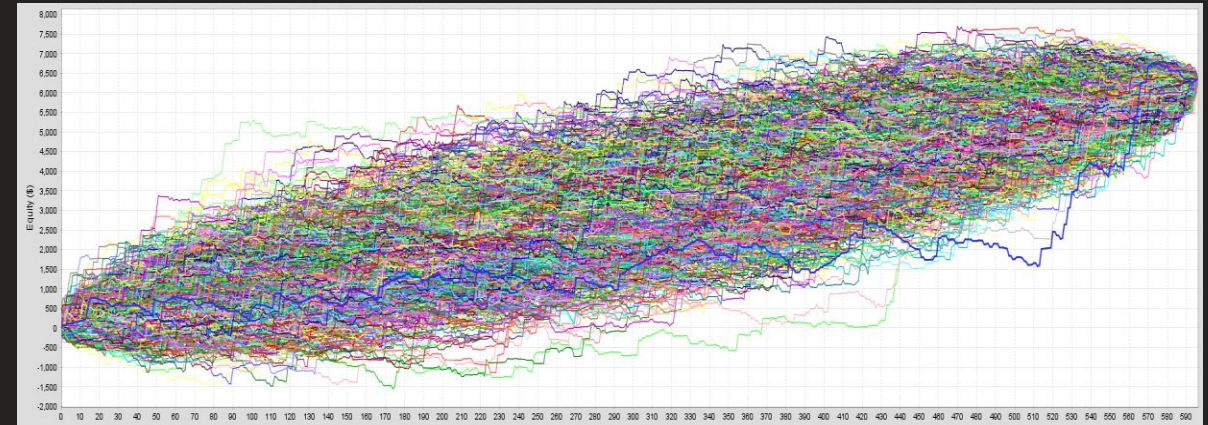
- There's a 1% chance in 10 years, the EA will have a drawdown of 60% or worse
- There's a 5% chance in 10 years, the EA will have a drawdown of 40% or worse
- There's a 20% chance in 10 years, the EA will have a drawdown of 30% or worse
- There's a 50% chance in 10 years, the EA will have a drawdown of 20% or worse

# MONTE CARLO YEAR OVER YEAR 1'000 SIMULATIONS



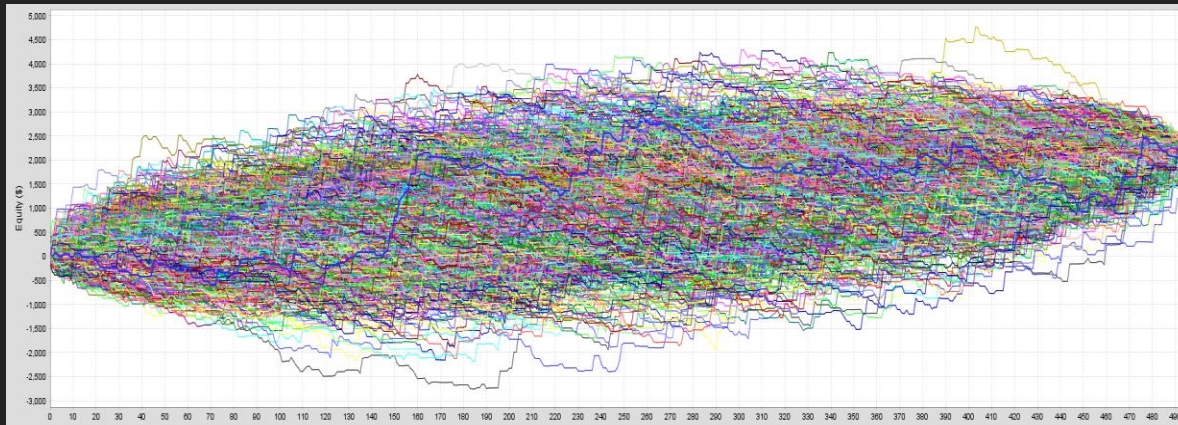
## 2015

- 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



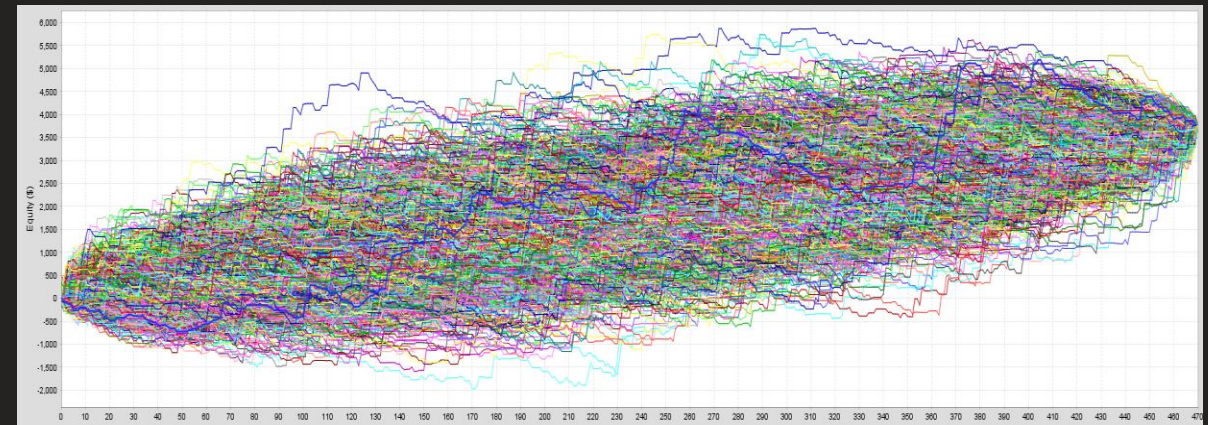
## 2016

- 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



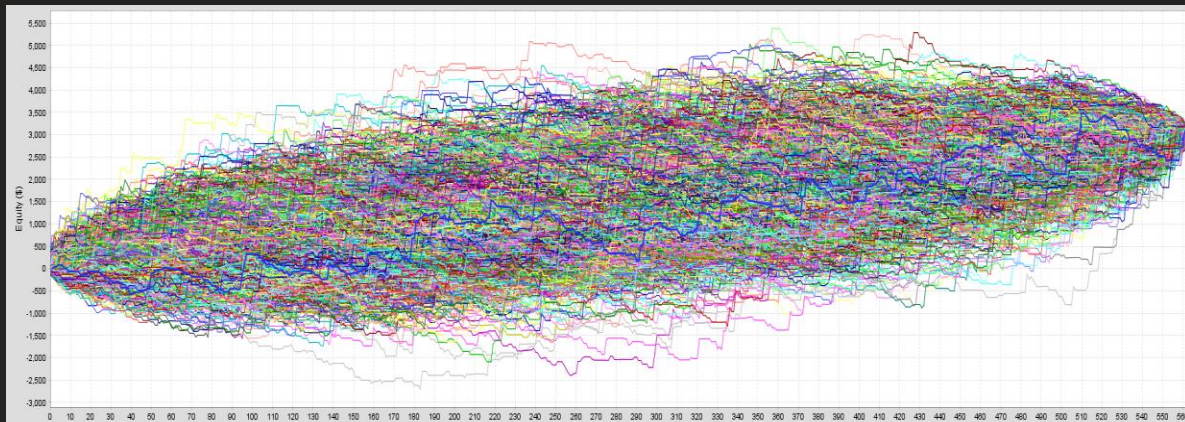
## 2017

- 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



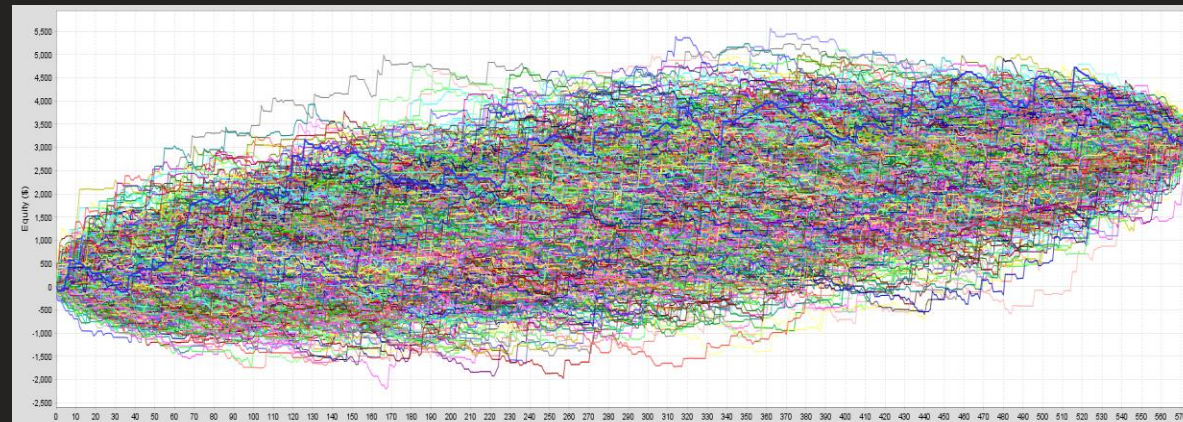
## 2018

- 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



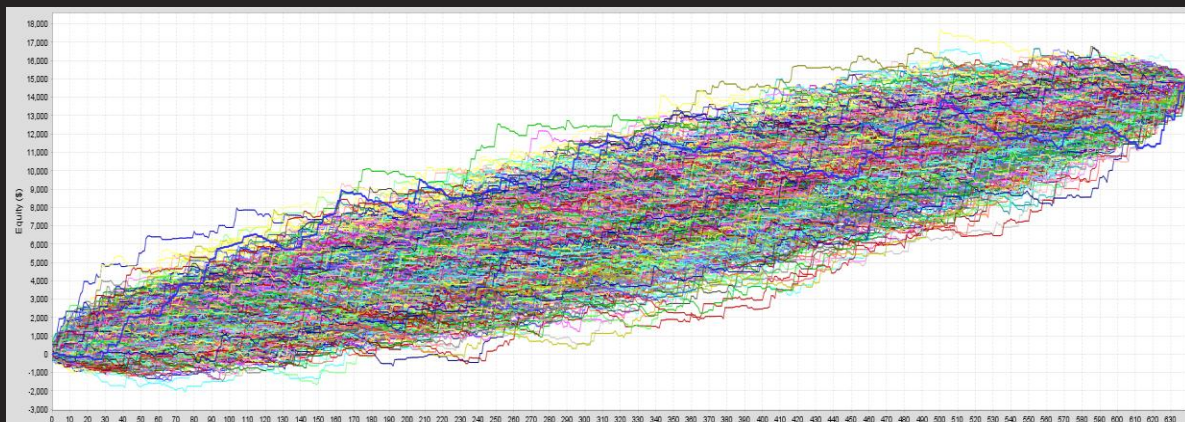
## 2019

- 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



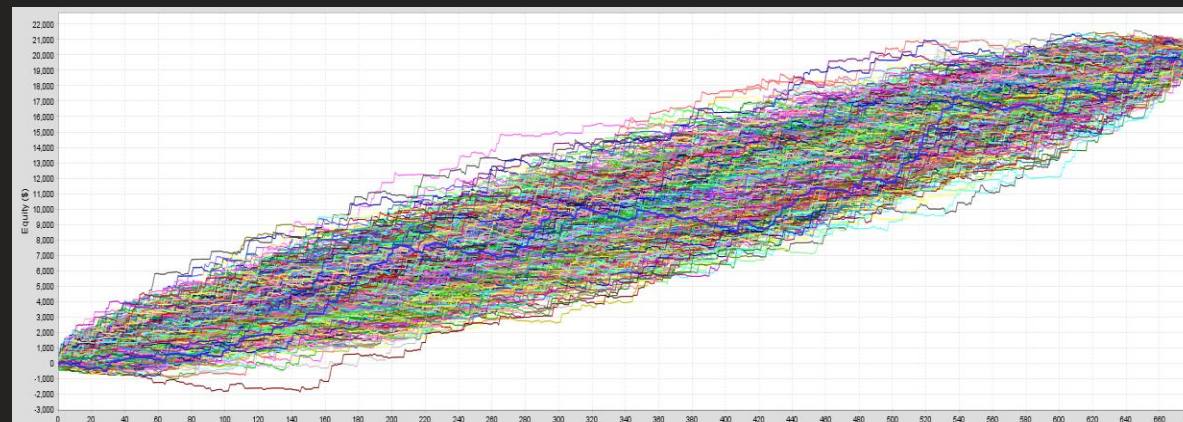
## 2020

- 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



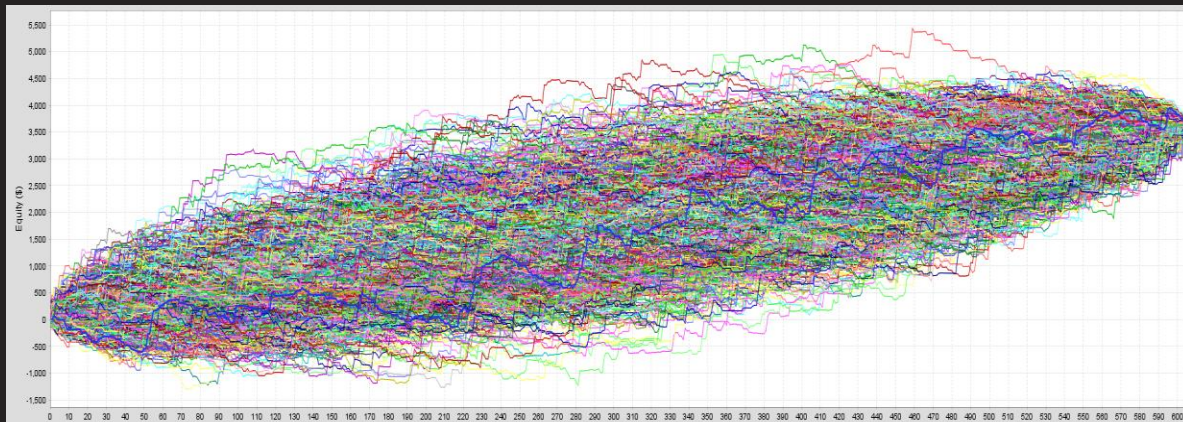
## 2021

- 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



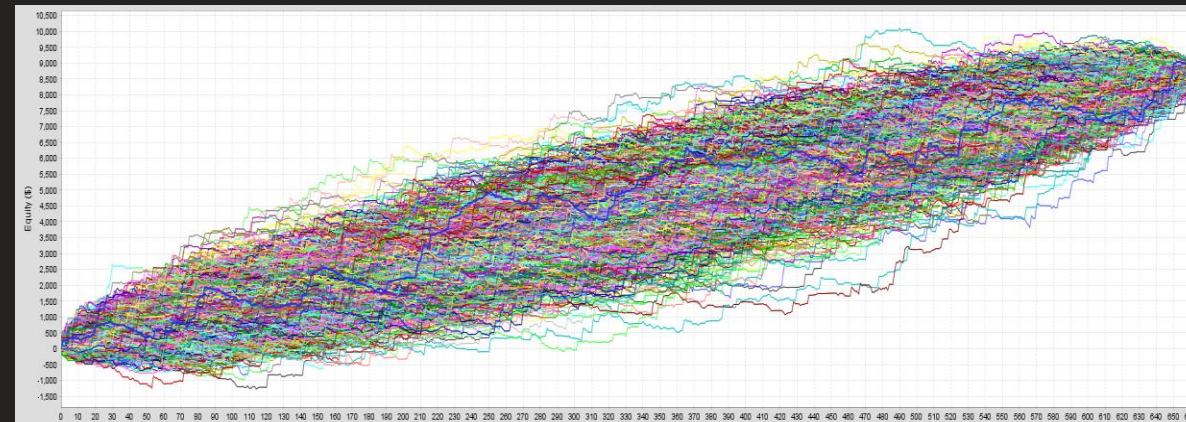
## 2022

- 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

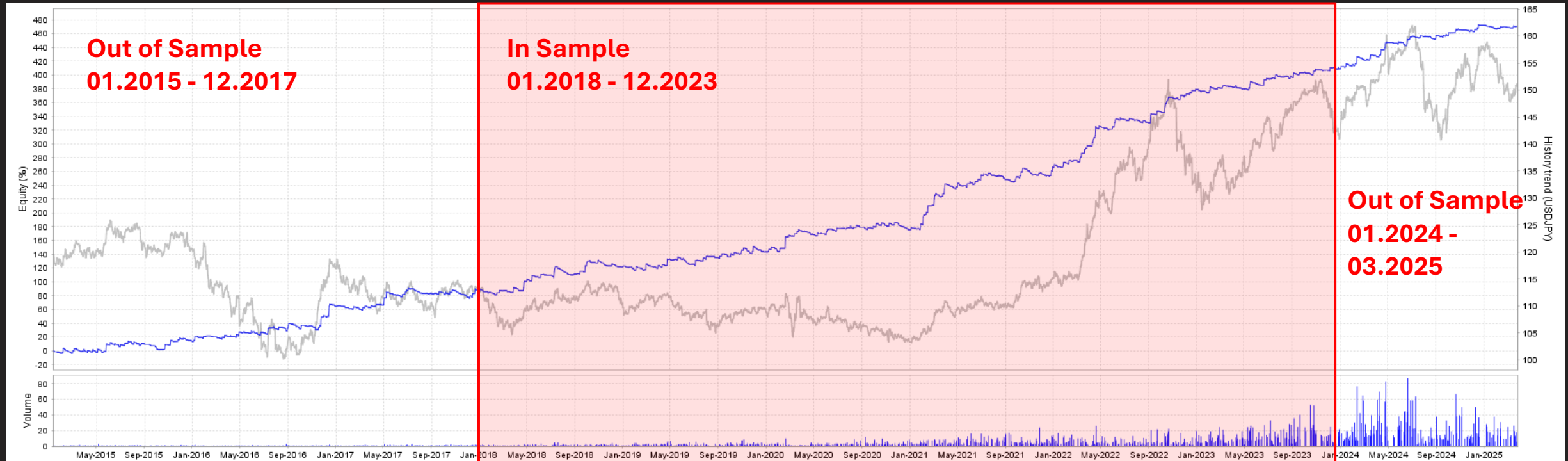
- There's a 1% chance, the EA will have a drawdown of 11% or worse
- There's a 10% chance, the EA will have a drawdown of 7% or worse
- There's a 50% chance, the EA will have a drawdown of 5% or worse

# SYMBOL CORRELATION ANALYSIS

# WHY LOOKING AT SYMBOL CORRELATION?

Symbol correlation is important to see, if the EA's performance is affected, if the currency pairs behaviour is changing. If so, that's a clear indication of curvefitting. But because we are here for the long run, it's necessary to have as little correlation as possible, to factor out future randomness.

## FULL PERIOD ANALYSIS



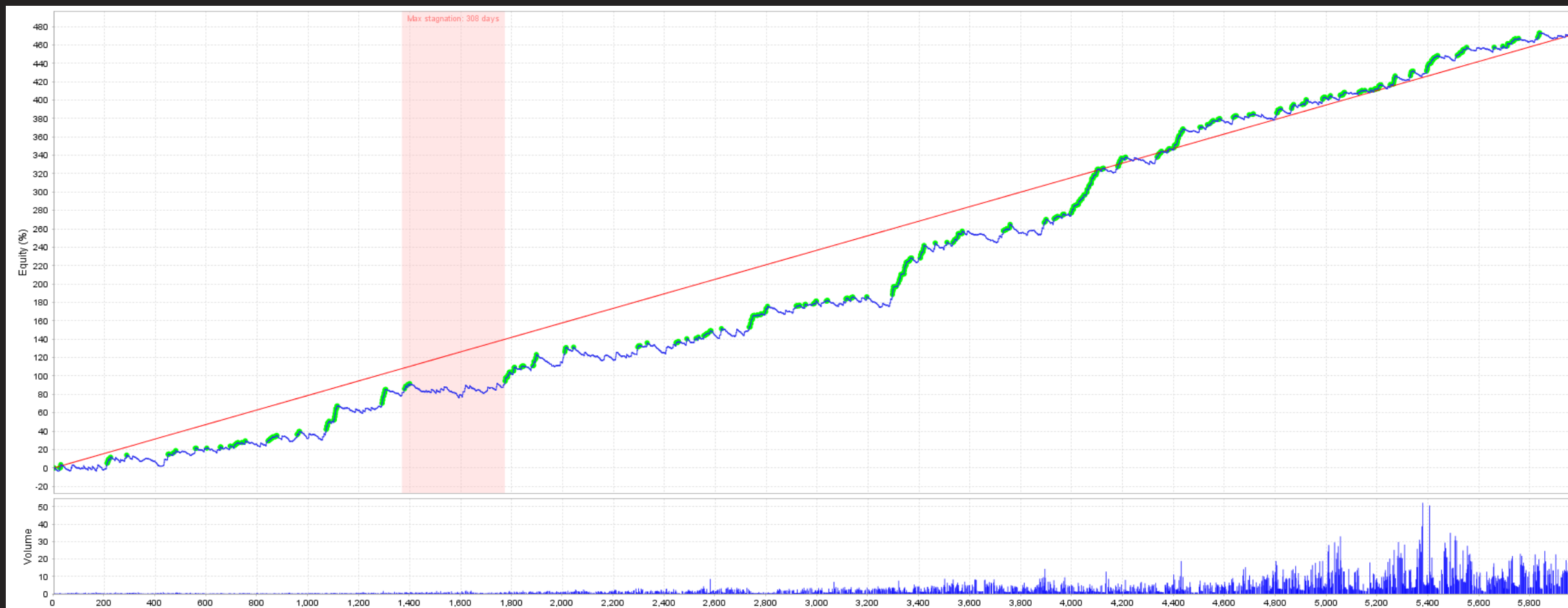
Here you can see the standardized overlapping charts. As you can see, the correlation is very little. The EA does work better in high momentum phases, but when the USDJPY has drawdowns, the EA is still able to achieve smaller gains or is able to minimize drawdowns.

# 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



# METATRADER INSIGHTS

USDJPY15-25tick,H1 144.916 144.942 144.761 144.862

CLIENT INFO

BROKER: Swissquote Bank SA  
SERVER: Swissquote-Server  
CURRENCY: CHF  
LEVERAGE: 100  
LOGIN NUMBER [REDACTED]

BUY 0.01 at 144.935

SL for -497, -0.34%

BUY 0.02 at 144.283

BUY 0.04 at 144.139

BUY 0.04 at 143.945

SL for -698, -0.48%

SL for -2001, -1.31%

SL for -242, -1.51%

SPREAD: 0.012  
TIMEFRAME: 16385.0  
SYMBOL: USDJPY15-25tick  
Market Properties

LOCAL: 2024.01.10 10:25  
SERVER: 2024.01.10 10:25  
GMT: 2024.01.10 10:25  
Time



USDJPY15-25tick,H1 158.144 158.194 158.118 158.185

CLIENT INFO

BROKER: Swissquote Bank SA  
SERVER: Swissquote-Server  
CURRENCY: CHF  
LEVERAGE: 100  
LOGIN NUMBER [REDACTED]

BUY STOP 0,01 at 158,394

SL for -507, -0.32%

SL for 821, -0.53%

SELL STOP 0,01 at 156,010

TP for 411, 0.26%

SPREAD: 0.012  
TIMEFRAME: 16385.0  
SYMBOL: USDJPY15-25tick  
Market Properties

LOCAL: 2025.01.09 07:07  
SERVER: 2025.01.09 07:07  
GMT: 2025.01.09 07:07  
Time

31 Dec 2024 31 Dec 19:00 2 Jan 03:00 2 Jan 11:00 2 Jan 19:00 3 Jan 03:00 3 Jan 11:00 3 Jan 19:00 6 Jan 03:00 6 Jan 11:00 6 Jan 19:00 7 Jan 03:00 7 Jan 11:00 7 Jan 19:00 8 Jan 03:00 8 Jan 11:00 8 Jan 19:00 9 Jan 03:00

160.003  
159.698  
159.393  
159.088  
158.783  
158.478  
158.185  
157.868  
157.563  
157.258  
156.953  
156.648  
156.343  
156.038  
155.733  
155.428  
155.123  
154.818  
154.513  
154.208

19.0

20.0

47.0

47.0

S2H

S3H

S1H

S2L

S3L

S1L

Variable	Wert
ab 0	FOR BACKTESTING IT'S NECESSARY TO USE TICK DATA BASED ON GMT +0
🔗 Enable Overlay	true
🔗 Enable Drawings	true
🔗 Auto DST	true
📅 DST Europe or US   For Summer: EU = APR-OCT   US = MAR-OCT	US
½ Maximum Trades per day	30.0
½ Maximum Orders per day	20.0
½ Spread Filter in Pips	5.0
½ Slippage Filter in Pips	5.0
ab 1	----- STRATEGY 1 -----
🔗 Trade Strategy 1	true
ab Strategy 1 comment	QuantFleet USDJPY Strategy 1
📅 Timeframe	1 Hour
½ Risk per trade (percent of balance)	0.5
½ TP (e.g. 200 = 1:2 RR)	450.0
½ Break even (e.g. 50 = after 50% of distance to TP)	65.0
📅 ATR timeframe	1 Day
½ ATR multiplier	0.35
½ Expiration	2.0
ab 2	----- STRATEGY 2 -----
🔗 Trade Strategy 2	true
ab Strategy 2 comment	QuantFleet USDJPY Strategy 2
📅 Timeframe	1 Hour
½ Risk per trade (percent of balance)	0.5
½ TP (e.g. 200 = 1:2 RR)	500.0
½ Break even (e.g. 50 = after 50% of distance to TP)	50.0
📅 Timeframe IB	1 Day
½ Range factor	0.5
½ Max range size	9999.0
½ Min range size	0.0
ab 3	----- STRATEGY 3 -----
🔗 Trade Strategy 3	true
ab Strategy 3 comment	QuantFleet USDJPY Strategy 3
📅 Timeframe	1 Hour
½ Risk per trade (percent of balance)	0.5
½ Lookback Period	20.0
½ ATR multiplier	3.0
½ EMA length for trailing SL	52.0
½ RSI upper	80.0
½ RSI lower	20.0

Variable	Wert
ab 4	----- STRATEGY 4 -----
🔗 Trade Strategy 4	true
ab Strategy 4 comment	QuantFleet USDJPY Strategy 4
📅 Timeframe	1 Week
½ Risk per trade (percent of balance)	1.0
½ TP (e.g. 200 = 1:2 RR)	50.0
½ Break even (e.g. 50 = after 50% of distance to TP)	65.0
½ SL depending on range size	0.4
½ IB factor	0.5
½ Max range size	9999.0
½ Min range size	0.0
ab 5	----- STRATEGY 5 -----
🔗 Trade Strategy 5	true
ab Strategy 5 comment	QuantFleet USDJPY Strategy 5
📅 Timeframe	4 Hours
½ Risk per trade (percent of balance)	0.5
½ TP (e.g. 200 = 1:2 RR)	300.0
½ Break even (e.g. 50 = after 50% of distance to TP)	30.0
½ ATR multiplier	3.5
½ EMA filter (length)	100.0
ab 6	----- CHART COLORS -----
📅 Calculation D1	1 Day
📅 Calculation H1	1 Hour
ab Background	22,26,37
ab Foreground	166,166,166
ab Bull candle	38,166,154
ab Bull candle border	38,166,154
ab Bear candle	239,83,80
ab Bear candle border	239,83,80
ab Ask line	239,83,80
ab Bid line	38,166,154
ab Stop levels	0,88,185
01 Magic Number, kind of...	2746

# 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 mathematical strategies. It sounded too good to be true. I began learning about creating these strategies, spending a lot of time in research and development, as well as backtesting and optimizing the EA's. Most of them didn't work.

I was too naive or misunderstood the concept of overoptimizing, curvefitting, in and out of sample backtests and so on. Now a few years later I learned a lot more about Expert Advisors, how to handle them and what to expect.

Without a doubt, in backtesting, this EA has shown a remarkable growth over the last 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 two 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. 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 or turn off strategies. 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.