

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 – 2022 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 – 2017 and 2023-2025, 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 **32760% GAIN**

02 **70% CAGR**

03 **50% STRIKE RATE**

04 **0.29R EXPECTANCY**

05 **6.24 QA STR QUALITY NUMBER**

06 **10500 TRADES**

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

08 **1.56 PROFIT FACTOR**

09 **4.08 AVERAGE CONSEC WINS**

10 **6.87 AVERAGE CONSEC LOSS**

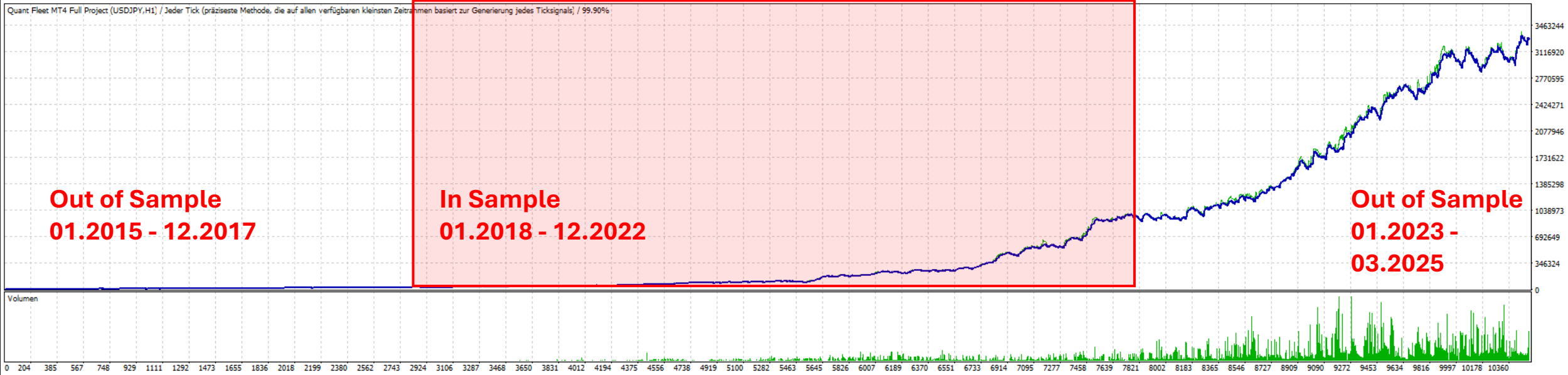
Keyfacts are based on the EA's default settings in Backtests over 10 years.

BACKTEST RESULTS

ALL TIME AND YEAR BY YEAR

FULL PERIOD BACKTEST

Getestete Kerzen	65007	Modellierte Ticks	262236566	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0				
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	2682583.73	Bruttoprofit	7467508.36	Bruttoverlust	-4784924.62
Profittfaktor	1.56	Erwartetes Ergebnis	258.91		
Absoluter Rückgang	2057.70	Maximaler Rückgang	333320.09 (12.55%)	Relativer Rückgang	23.70% (8340.22)
Anzahl an Trades	10361	Sell-Positionen (davon gewonnen %)	3671 (48.46%)	Buy-Positionen (davon gewonnen %)	6690 (49.96%)
		Gewonne Trades (in % von Gesamt)	5121 (49.43%)	Verlorene Trades (in % von Gesamt)	5240 (50.57%)
	Größter	Gewinntrade	66478.05	Verlusttrade	-14809.97
	Durchschnitt	Gewinntrade	1458.21	Verlusttrade	-913.15
	Maximum	Gewinntrades in Folge (Profit in Geld)	75 (50638.98)	Verlusttrades in Folge (Verlust in Geld)	43 (-6800.17)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	215385.10 (16)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-97942.89 (12)
	Durchschnitt	Gewinntrades in Folge	6	Verlusttrades in Folge	6



TOTAL PROFIT
32759.91 %

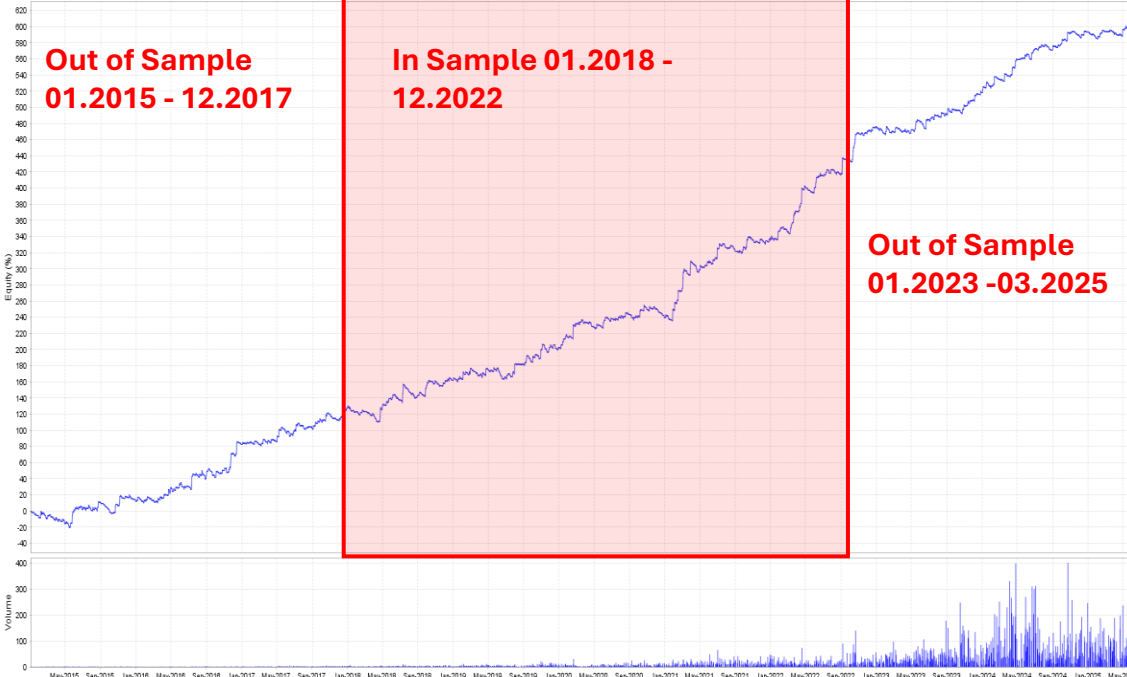
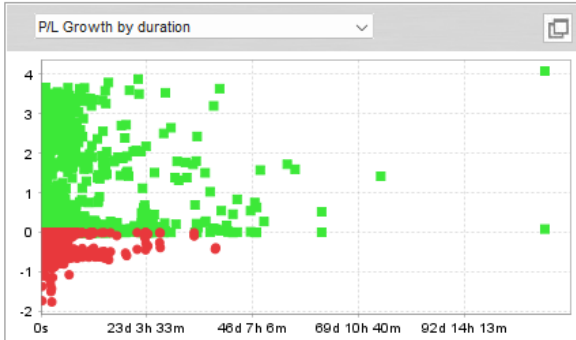
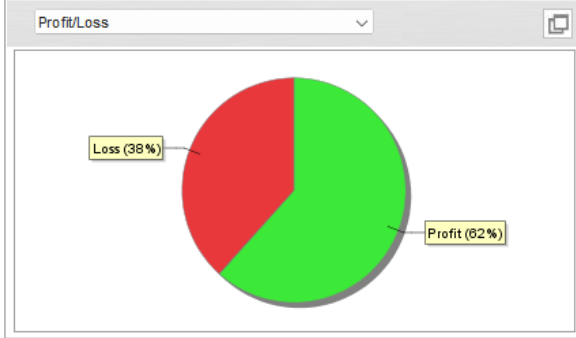
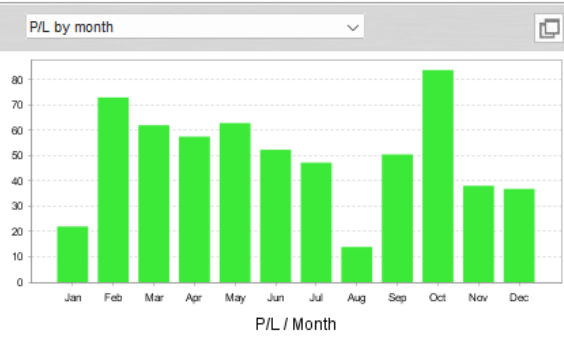
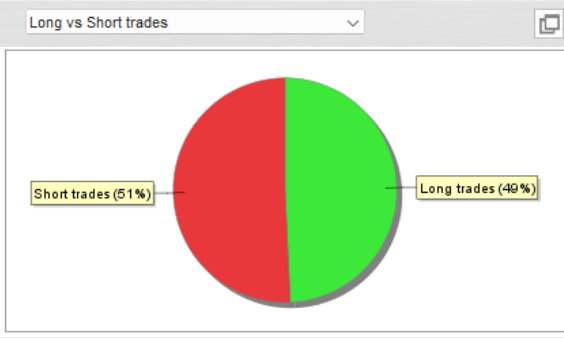
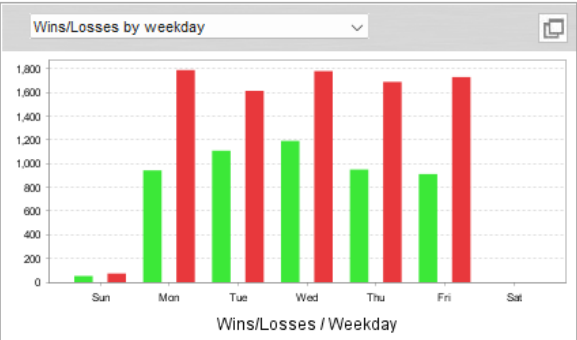
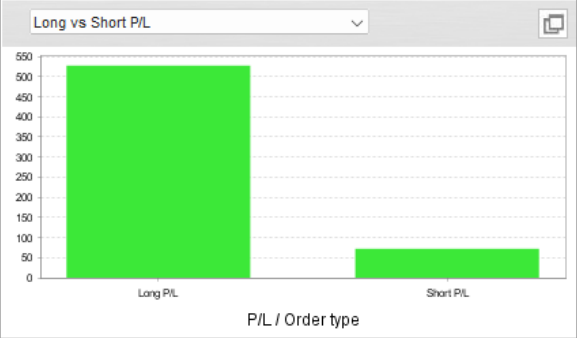
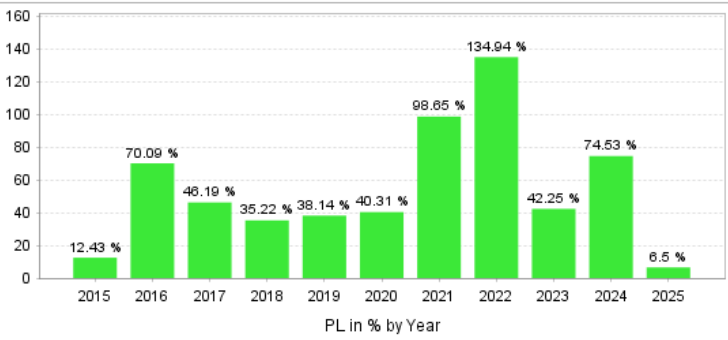
PROFIT IN MONEY \$ 3275991.42
YEARLY AVG PROFIT 4151.55 %
YEARLY AVG % RETURN 4151.55 %
CAGR 69.35 %

STATS

Strategy					
Wins / Losses Ratio	0.97	Payout Ratio (Avg Win/Loss)	1.62	Average # of Bars in Trade	0
AHPR	0.04	Z-Score	-64.76	Z-Probability	99.9 %
Expectancy	3.12	Deviation	313.13 %	Max Pos. Exposure	47
Stagnation in Days	151	Stagnation in %	3.97 %	Max Lots Exposure	523.78

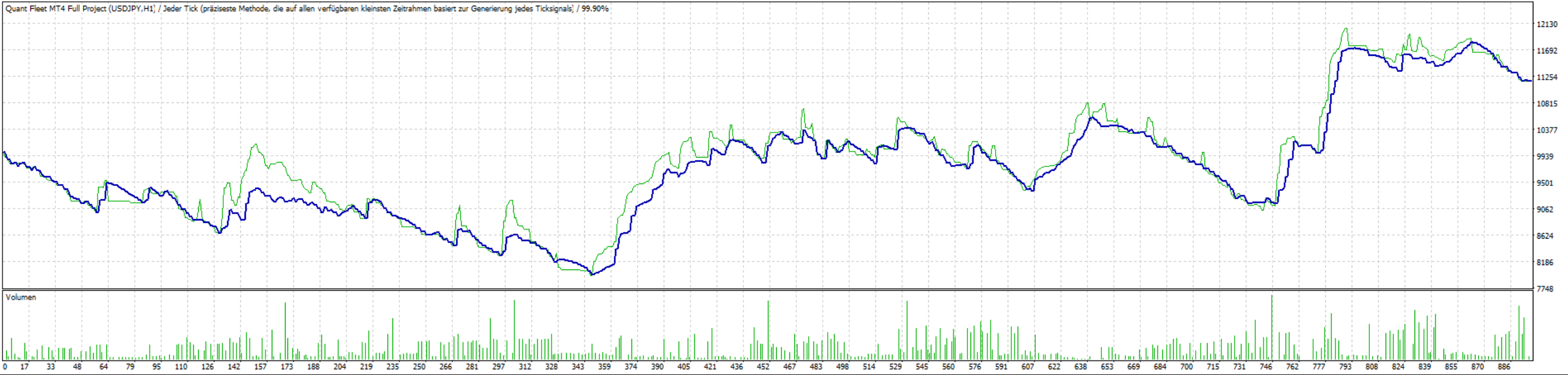
Trades					
Gross Profit	90702.52 %	# of Wins	5163	# of Losses	5327
Largest Win	796.53 %	Gross Loss	-57942.61 %	# of Cancelled/Expired	3357
Avg Consec Wins	4.08	Average Win	17.57 %	Average Loss	-10.88 %
		Largest Loss	-172.78 %	Max Consec Wins	49
		Avg Consec Loss	6.87	Max Consec Losses	59
		Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

Period	Net Profit	Profit Factor	# of trad...	% Wins
All	599.26 %	1.49	13847	37.29 %
2025	6.50 %	1.17	552	35.33 %
2024	74.53 %	1.76	1552	41.24 %
2023	42.25 %	1.37	1443	37.49 %
2022	134.94 %	2.33	1625	43.63 %
2021	98.65 %	1.82	1302	39.48 %
2020	40.31 %	1.35	1194	36.35 %
2019	38.14 %	1.29	1197	35.34 %
2018	35.22 %	1.29	1139	34.77 %
2017	46.19 %	1.38	1200	33.67 %
2016	70.09 %	1.54	1444	37.12 %



2015 Out of Sample

Getestete Kerzen	6304	Modellierte Ticks	17934974	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0	<div><div></div></div>			
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	1164.90	Bruttoprofit	13517.22	Bruttoverlust	-12352.32
Profitfaktor	1.09	Erwartetes Ergebnis	1.30		
Absoluter Rückgang	2063.59	Maximaler Rückgang	2307.02 (22.52%)	Relativer Rückgang	22.52% (2307.02)
Anzahl an Trades	897	Sell-Positionen (davon gewonnen %)	324 (41.05%)	Buy-Positionen (davon gewonnen %)	573 (42.58%)
		Gewonne Trades (in % von Gesamt)	377 (42.03%)	Verlorene Trades (in % von Gesamt)	520 (57.97%)
	Größter	Gewinntrade	315.33	Verlusttrade	-174.09
	Durchschnitt	Gewinntrade	35.85	Verlusttrade	-23.75
	Maximum	Gewinntrades in Folge (Profit in Geld)	45 (1763.43)	Verlusttrades in Folge (Verlust in Geld)	30 (-667.31)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	1763.43 (45)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-667.31 (30)
	Durchschnitt	Gewinntrades in Folge	5	Verlusttrades in Folge	6



TOTAL PROFIT
11.79 %

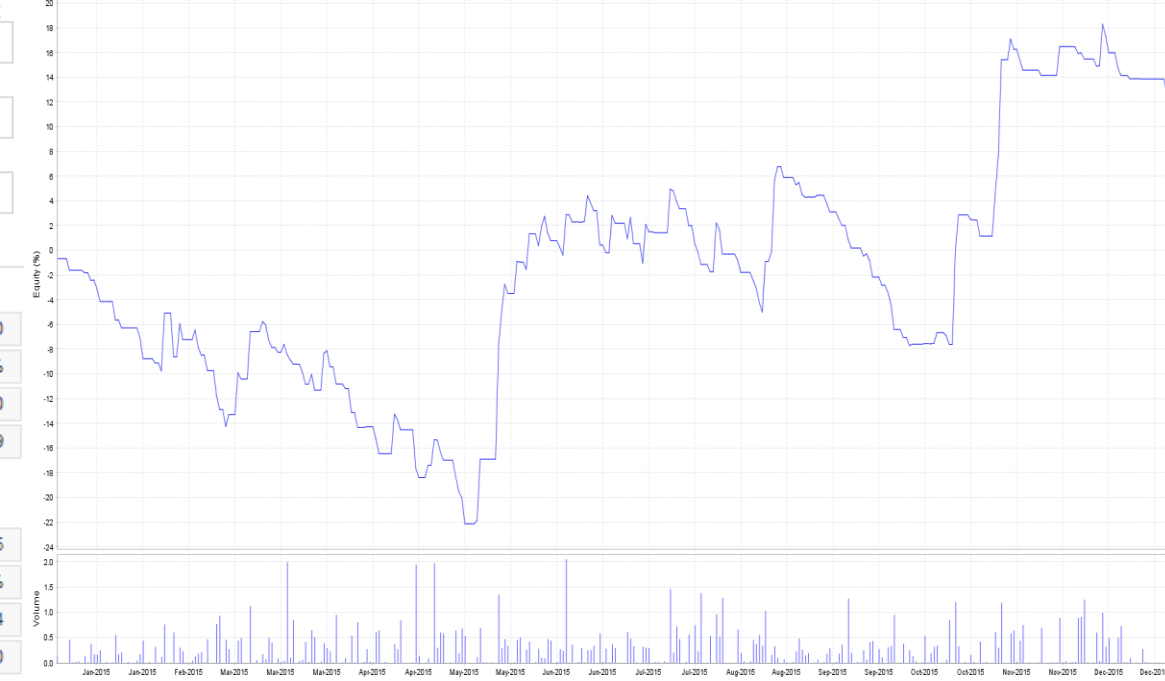
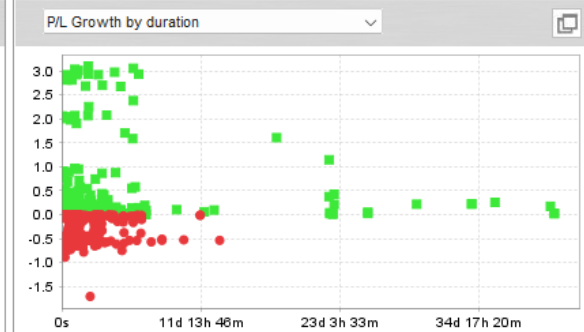
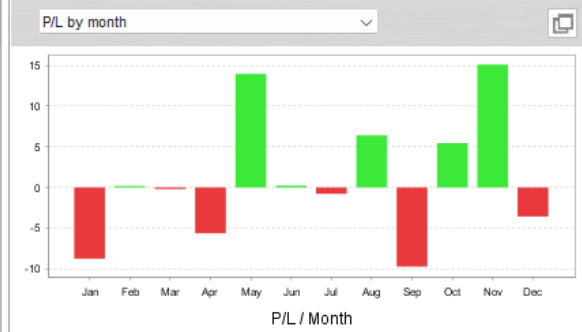
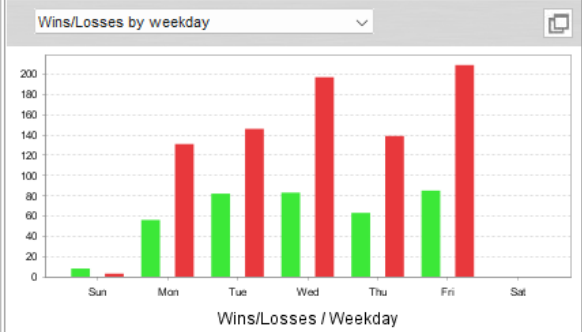
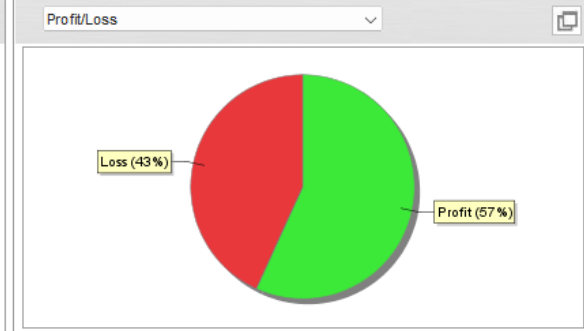
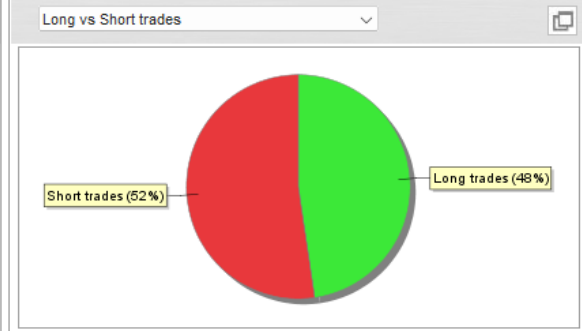
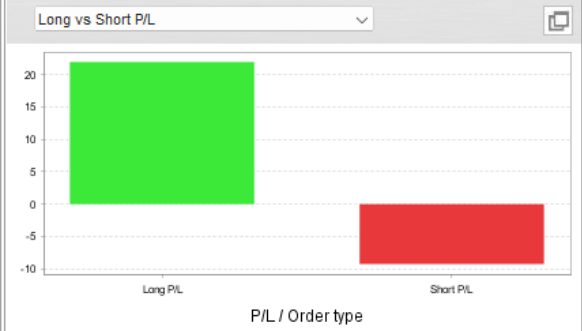
PROFIT IN MONEY \$ 1179.29
YEARLY AVG PROFIT 15.8 %
YEARLY AVG % RETURN 15.8 %
CAGR 11.79 %

STATS

Strategy					
Wins / Losses Ratio	0.73	Payout Ratio (Avg Win/Loss)	1.51	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-18.48	Z-Probability	99.9 %
Expectancy	0.01	Deviation	1.39 %	Max Pos. Exposure	30
Stagnation in Days	155	Stagnation in %	42.7 %	Max Lots Exposure	2.19

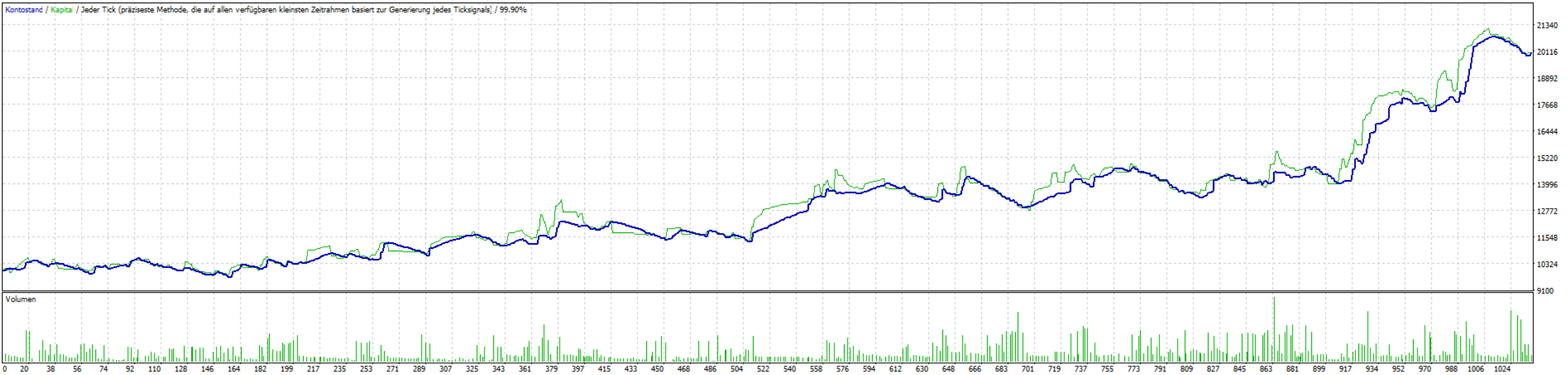
Trades					
		# of Wins	377	# of Losses	520
		# of Cancelled/Expired	305		
Gross Profit	134.28 %	Gross Loss	-122.49 %	Average Win	0.36 %
Largest Win	3.1 %	Largest Loss	-1.74 %	Average Loss	-0.24 %
Avg Consec Wins	3.59	Avg Consec Loss	7.78	Max Consec Wins	20
				Max Consec Losses	44
				Avg # of Bars in Wins	0
				Avg # of Bars in Losses	0

Period	Net Profit	Profit Factor	# of trad...	% Wins
All	12.71 %	1.10	1202	31.36 %
2015	12.71 %	1.10	1202	31.36 %



2016 Out of Sample

Getestete Kerzen	6339	Modellierte Ticks	26772924	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0				
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	10063.33	Bruttoprofit	26581.67	Bruttoverlust	-16518.34
Profitfaktor	1.61	Erwartetes Ergebnis	9.70		
Absoluter Rückgang	327.96	Maximaler Rückgang	2295.25 (14.08%)	Relativer Rückgang	15.23% (2032.07)
Anzahl an Trades	1037	Sell-Positionen (davon gewonnen %)	439 (48.06%)	Buy-Positionen (davon gewonnen %)	598 (52.34%)
		Gewonne Trades (in % von Gesamt)	524 (50.53%)	Verlorene Trades (in % von Gesamt)	513 (49.47%)
	Größter	Gewinntrade	546.82	Verlusttrade	-140.10
	Durchschnitt	Gewinntrade	50.73	Verlusttrade	-32.20
	Maximum	Gewinntrades in Folge (Profit in Geld)	47 (2114.99)	Verlusttrades in Folge (Verlust in Geld)	27 (-620.45)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	2833.69 (25)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-670.67 (16)
	Durchschnitt	Gewinntrades in Folge	6	Verlusttrades in Folge	6



TOTAL PROFIT

99.3 %

PROFIT IN MONEY \$ 9930.25

YEARLY AVG PROFIT 133.58 %

YEARLY AVG % RETURN 133.58 %

CAGR 99.3 %

STATS

OF TRADES

1037

SHARPE RATIO

0.09

PROFIT FACTOR

1.61

RETURN / DD RATIO

10.14

WINNING PERCENTAGE

50.53 %

DRAWDOWN

9.79 %

% DRAWDOWN

9.79 %

DAILY AVG PROFIT

0.28 %

MONTHLY AVG PROFIT

8.28 %

AVERAGE TRADE

9.58 %

ANNUAL % / MAX DD %

10.14

R EXPECTANCY

0.3 R

R EXPECTANCY SCORE

417.44 R

STR QUALITY NUMBER

3.6

SQN SCORE

10.81

Strategy

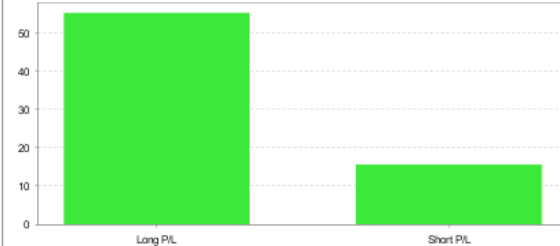
Wins / Losses Ratio	1.02	Payout Ratio (Avg Win/Loss)	1.57	Average # of Bars in Trade	0
AHPR	0.05	Z-Score	-21.15	Z-Probability	99.9 %
Expectancy	0.1	Deviation	9.54 %	Max Pos. Exposure	43
Stagnation in Days	57	Stagnation in %	15.75 %	Max Lots Exposure	2.98

Trades

		# of Wins	524	# of Losses	513	# of Cancelled/Expired	358
Gross Profit	262.78 %	Gross Loss	-163.48 %	Average Win	0.5 %	Average Loss	-0.32 %
Largest Win	5.38 %	Largest Loss	-1.37 %	Max Consec Wins	43	Max Consec Losses	37
Avg Consec Wins	4.64	Avg Consec Loss	7.78	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

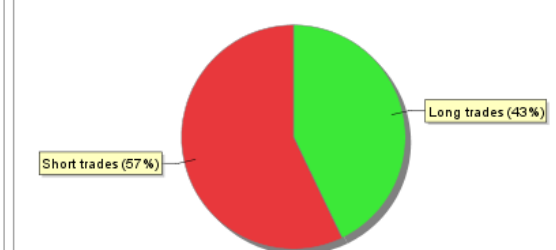
Period	Net Profit	Profit Factor	# of trad...	% Wins
All	71.03 %	1.55	1395	37.56 %
2016	71.03 %	1.55	1395	37.56 %

Long vs Short P/L

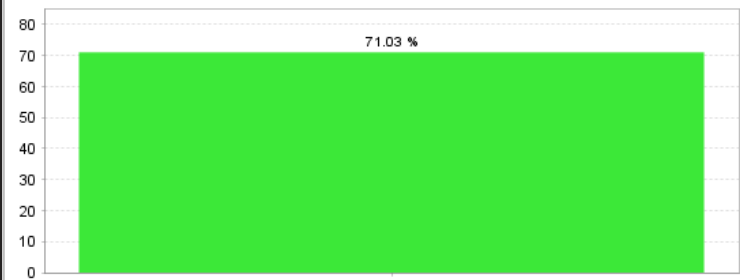
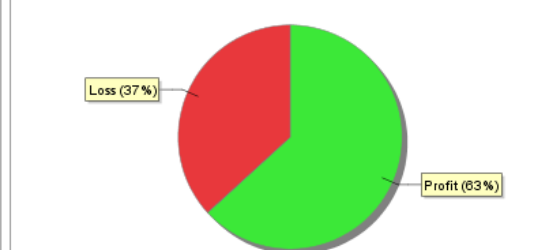


P/L / Order type

Long vs Short trades

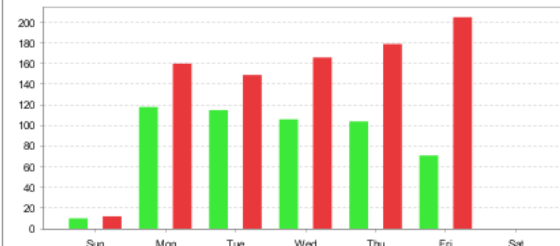


Profit/Loss



PL in % by Year

Wins/Losses by weekday



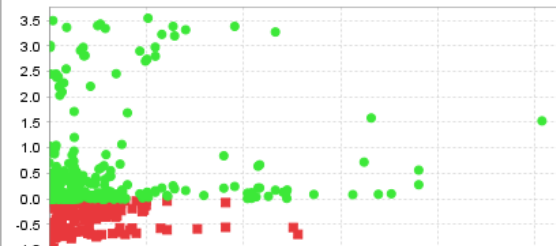
Wins/Losses / Weekday

P/L by month



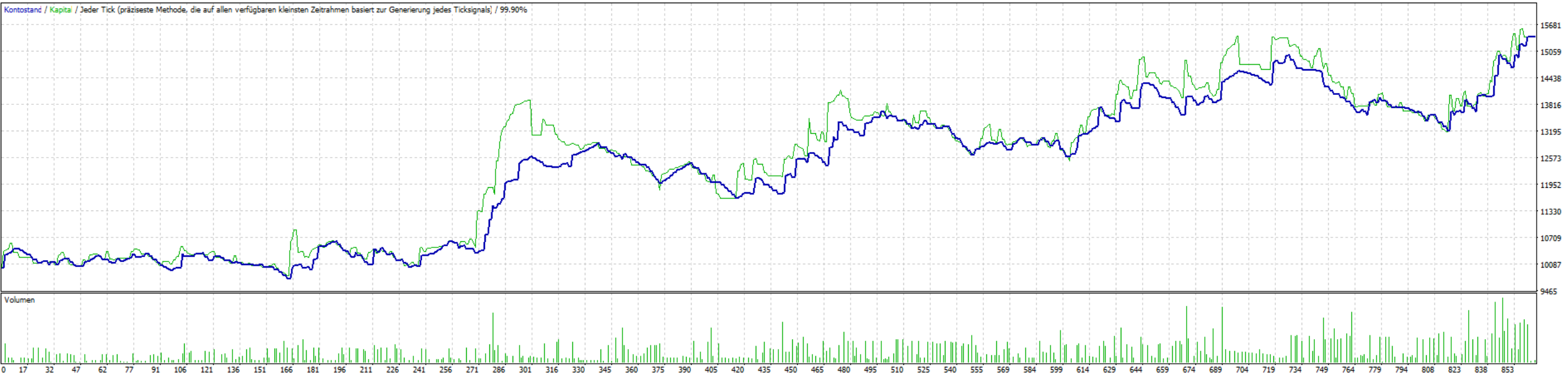
P/L / Month

P/L Growth by duration



2017 Out of Sample

Getestete Kerzen	6325	Modellierte Ticks	18955963	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0	<div><div></div></div>			
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	5407.81	Bruttoprofit	20548.31	Bruttoverlust	-15140.50
Profitfaktor	1.36	Erwartetes Ergebnis	6.26		
Absoluter Rückgang	203.77	Maximaler Rückgang	2481.27 (15.85%)	Relativer Rückgang	16.68% (2326.60)
Anzahl an Trades	864	Sell-Positionen (davon gewonnen %)	345 (51.01%)	Buy-Positionen (davon gewonnen %)	519 (43.74%)
		Gewonne Trades (in % von Gesamt)	403 (46.64%)	Verlorene Trades (in % von Gesamt)	461 (53.36%)
	Größter	Gewinntrade	477.14	Verlusttrade	-248.98
	Durchschnitt	Gewinntrade	50.99	Verlusttrade	-32.84
	Maximum	Gewinntrades in Folge (Profit in Geld)	20 (1214.40)	Verlusttrades in Folge (Verlust in Geld)	20 (-737.21)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	1214.40 (20)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-737.21 (20)
	Durchschnitt	Gewinntrades in Folge	4	Verlusttrades in Folge	5



TOTAL PROFIT
53.31 %

PROFIT IN MONEY \$ 5330.66
YEARLY AVG PROFIT 73.43 %
YEARLY AVG % RETURN 73.43 %
CAGR 53.31 %

STATS

# OF TRADES	864	SHARPE RATIO	0.07	PROFIT FACTOR	1.36	RETURN / DD RATIO	4.56	WINNING PERCENTAGE	46.3 %
DRAWDOWN	11.69 %	% DRAWDOWN	11.69 %	DAILY AVG PROFIT	0.15 %	MONTHLY AVG PROFIT	4.44 %	AVERAGE TRADE	6.17 %
ANNUAL % / MAX DD %	4.56	R EXPECTANCY	0.19 R	R EXPECTANCY SCORE	229.46 R	STR QUALITY NUMBER	2.15	SQN SCORE	4.42

Strategy

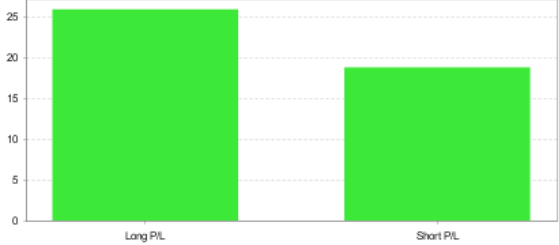
Wins / Losses Ratio	0.86	Payout Ratio (Avg Win/Loss)	1.57	Average # of Bars in Trade	0
AHPR	0.04	Z-Score	-15.97	Z-Probability	99.9 %
Expectancy	0.06	Deviation	6.17 %	Max Pos. Exposure	34
Stagnation in Days	73	Stagnation in %	20.17 %	Max Lots Exposure	3.93

Trades

		# of Wins	400	# of Losses	464	# of Cancelled/Expired	326
Gross Profit	203.26 %	Gross Loss	-149.95 %	Average Win	0.51 %	Average Loss	-0.32 %
Largest Win	4.77 %	Largest Loss	-2.46 %	Max Consec Wins	20	Max Consec Losses	27
Avg Consec Wins	3.15	Avg Consec Loss	6.22	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

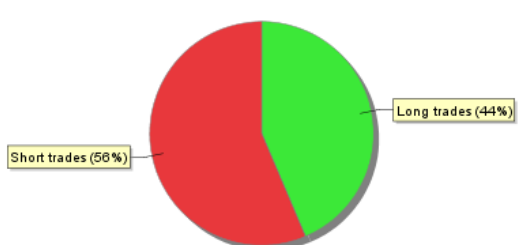
Period	Net Profit	Profit Factor	# of trad...	% Wins
All	44.70 %	1.37	1190	33.61 %
2017	44.70 %	1.37	1190	33.61 %

Long vs Short P/L

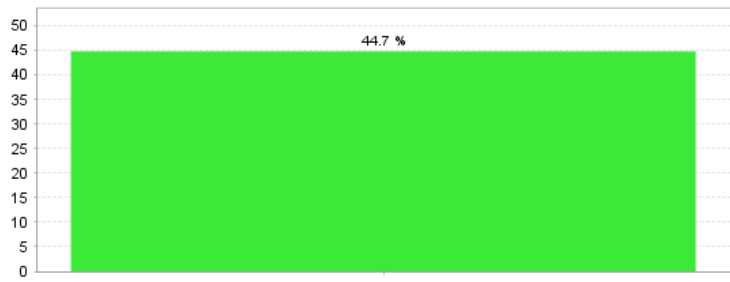


P/L / Order type

Long vs Short trades

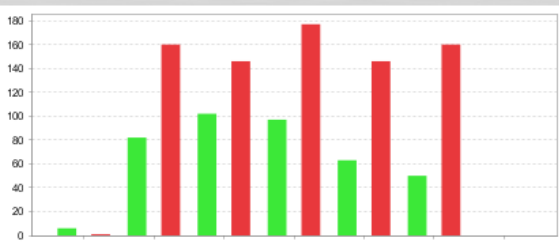


Profit/Loss



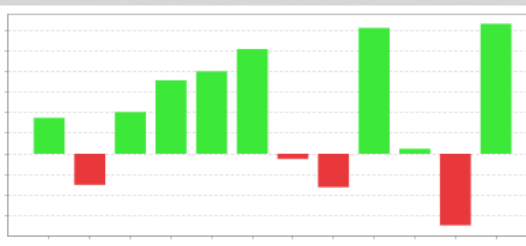
PL in % by Year

Wins/Losses by weekday



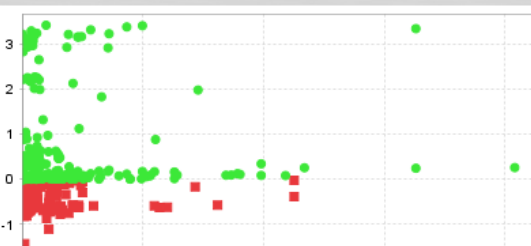
Wins/Losses / Weekday

P/L by month



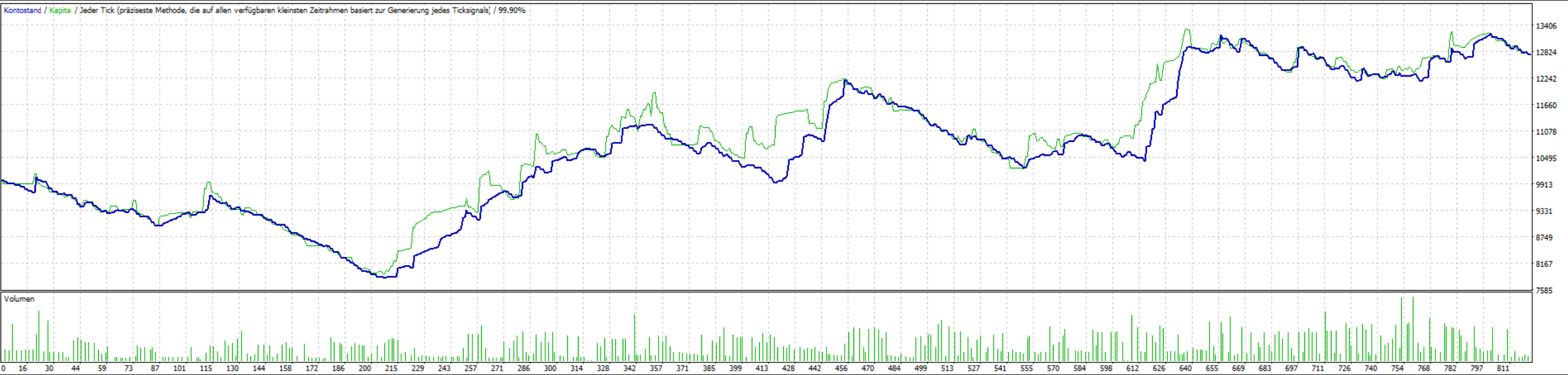
P/L / Month

P/L Growth by duration



2018 In Sample

Getestete Kerzen	6304	Modellierte Ticks	15783186	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0				
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	2767.20	Bruttoprofit	16067.35	Bruttoverlust	-13300.16
Profitfaktor	1.21	Erwartetes Ergebnis	3.37		
Absoluter Rückgang	2112.28	Maximaler Rückgang	2427.39 (23.53%)	Relativer Rückgang	23.53% (2427.39)
Anzahl an Trades	821	Sell-Positionen (davon gewonnen %)	291 (44.33%)	Buy-Positionen (davon gewonnen %)	530 (47.92%)
		Gewonne Trades (in % von Gesamt)	383 (46.65%)	Verlorene Trades (in % von Gesamt)	438 (53.35%)
	Größter	Gewinntrade	405.15	Verlusttrade	-113.12
	Durchschnitt	Gewinntrade	41.95	Verlusttrade	-30.37
	Maximum	Gewinntrades in Folge (Profit in Geld)	30 (1277.63)	Verlusttrades in Folge (Verlust in Geld)	22 (-500.43)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	1499.52 (15)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-552.22 (19)
	Durchschnitt	Gewinntrades in Folge	5	Verlusttrades in Folge	6



TOTAL PROFIT
27.37 %

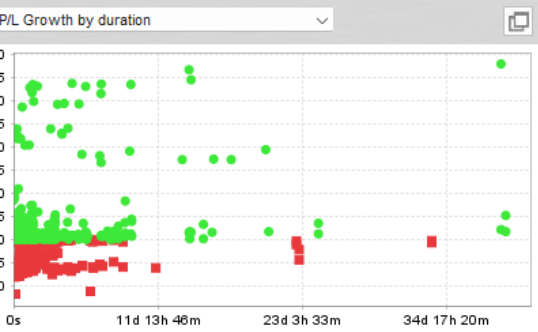
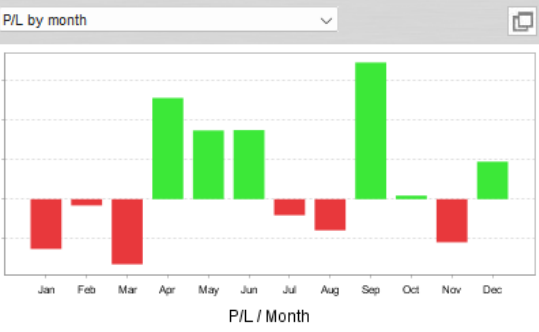
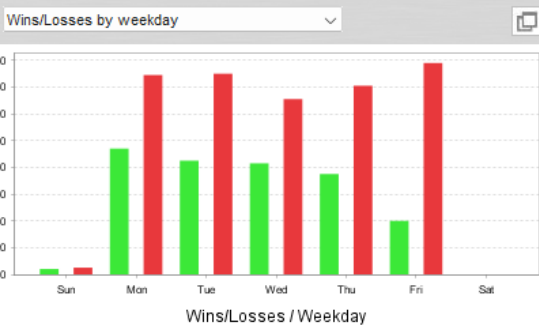
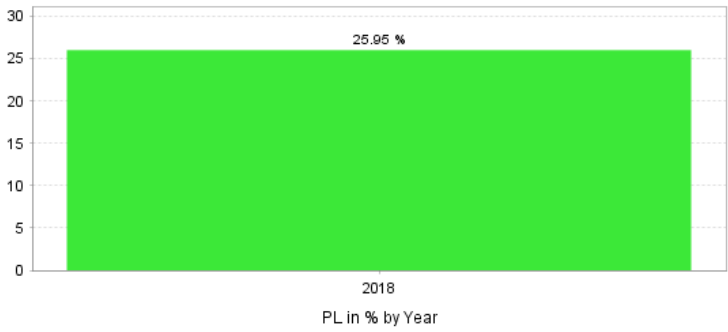
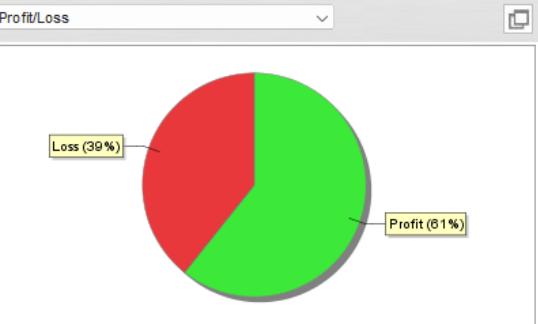
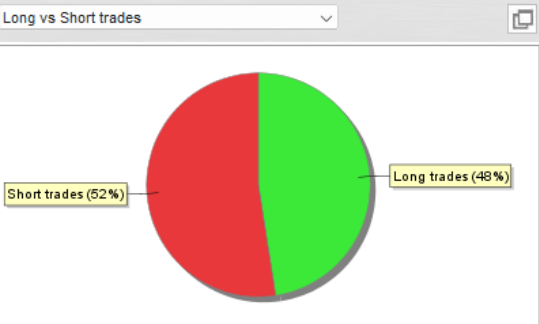
PROFIT IN MONEY \$ 2736.81
YEARLY AVG PROFIT 37.17 %
YEARLY AVG % RETURN 37.17 %
CAGR 27.37 %

STATS

Strategy					
Wins / Losses Ratio	0.87	Payout Ratio (Avg Win/Loss)	1.39	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-17.3	Z-Probability	99.9 %
Expectancy	0.03	Deviation	3.36 %	Max Pos. Exposure	38
Stagnation in Days	133	Stagnation in %	36.64 %	Max Lots Exposure	2.99

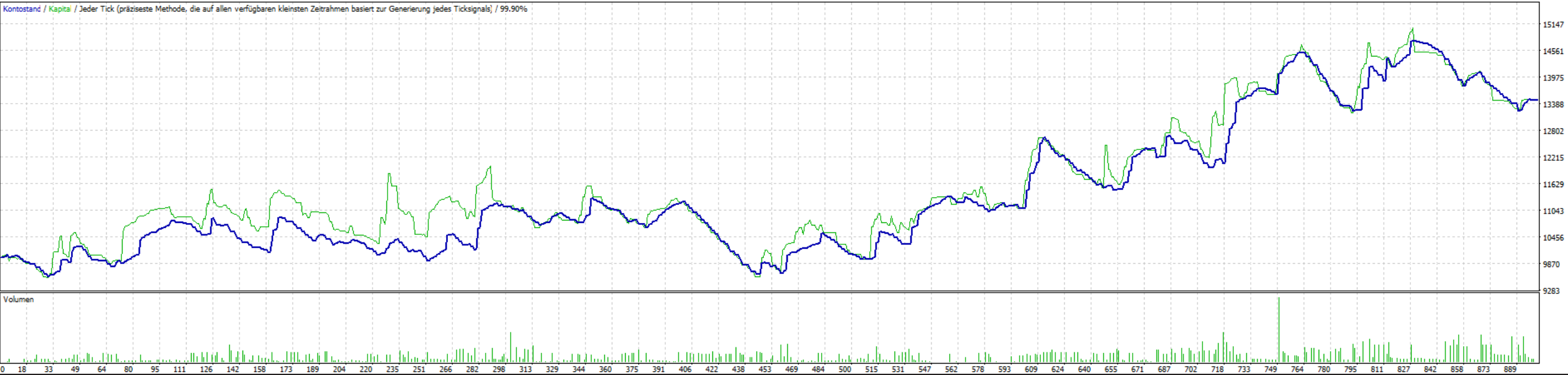
Trades					
Gross Profit	159.15 %	# of Wins	381	# of Losses	440
Largest Win	4 %	Gross Loss	-131.78 %	Average Win	0.42 %
Avg Consec Wins	3.63	Largest Loss	-1.13 %	Average Loss	-0.3 %
		Avg Consec Loss	6.92	Max Consec Wins	29
				Max Consec Losses	31
				Avg # of Bars in Wins	0
				Avg # of Bars in Losses	0

Period	Net Profit	Profit Factor	# of trad...	% Wins
All	25.95 %	1.21	1115	34.17 %
2018	25.95 %	1.21	1115	34.17 %



2019 In Sample

Getestete Kerzen	6301	Modellierte Ticks	16086174	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0				
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	3463.91	Bruttoprofit	18678.80	Bruttoverlust	-15214.88
Profittfaktor	1.23	Erwartetes Ergebnis	3.85		
Absoluter Rückgang	457.61	Maximaler Rückgang	2460.54 (20.45%)	Relativer Rückgang	20.45% (2460.54)
Anzahl an Trades	900	Sell-Positionen (davon gewonnen %)	345 (43.48%)	Buy-Positionen (davon gewonnen %)	555 (48.83%)
		Gewonne Trades (in % von Gesamt)	421 (46.78%)	Verlorene Trades (in % von Gesamt)	479 (53.22%)
	Größter	Gewinntrade	479.43	Verlusttrade	-187.19
	Durchschnitt	Gewinntrade	44.37	Verlusttrade	-31.76
	Maximum	Gewinntrades in Folge (Profit in Geld)	30 (954.33)	Verlusttrades in Folge (Verlust in Geld)	43 (-1601.25)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	1649.19 (20)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-1601.25 (43)
	Durchschnitt	Gewinntrades in Folge	6	Verlusttrades in Folge	7



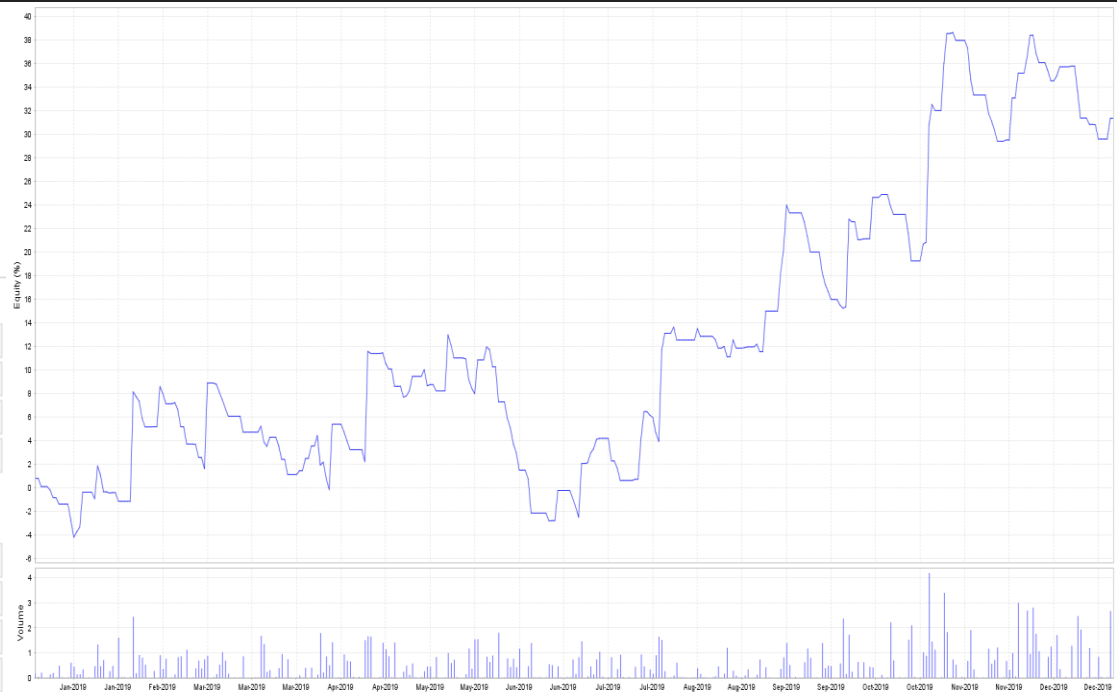
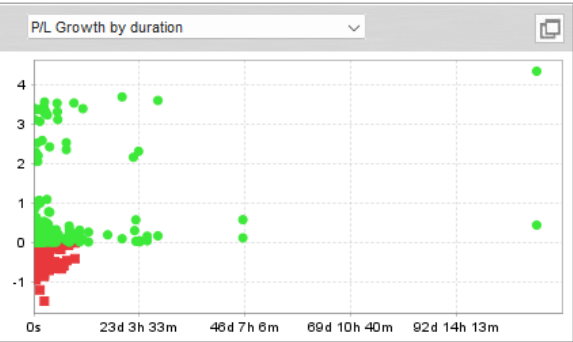
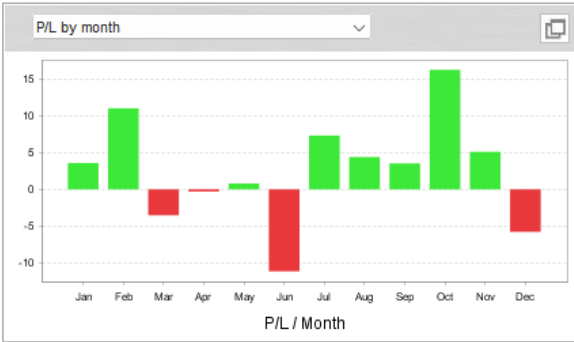
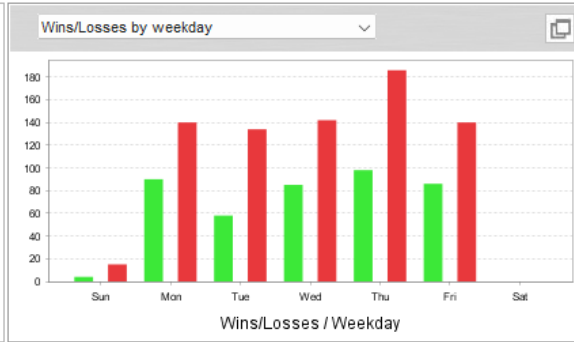
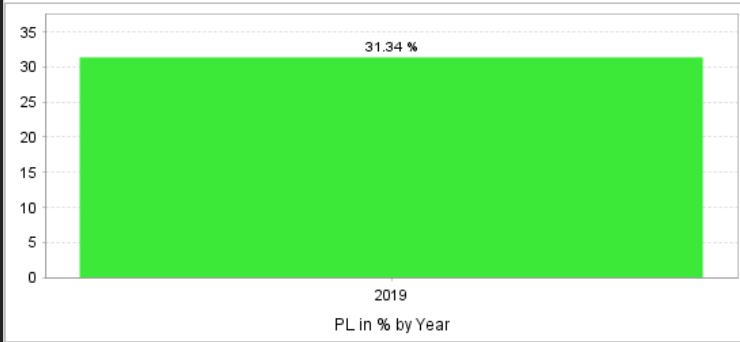
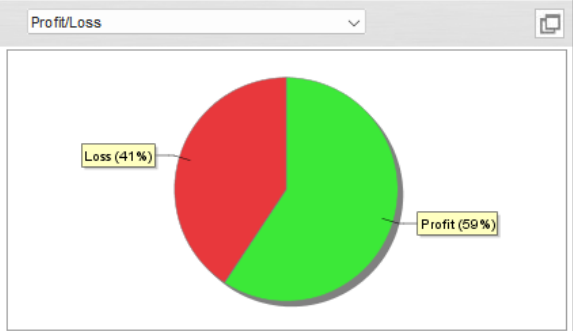
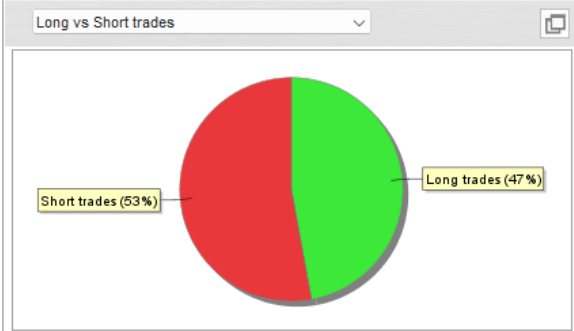
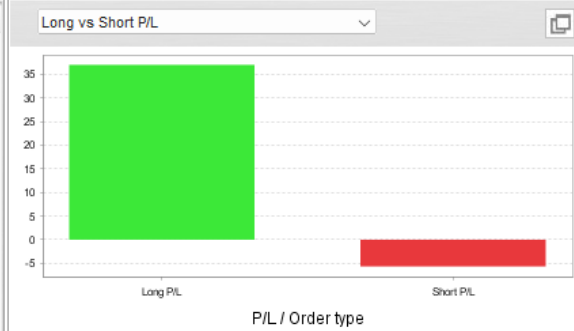
TOTAL PROFIT		# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING PERCENTAGE
34.09 %		900	0.05	1.23	2.32	46.78 %
PROFIT IN MONEY	\$ 3408.57	DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MONTHLY AVG PROFIT	AVERAGE TRADE
YEARLY AVG PROFIT	44.62 %	14.67 %	14.67 %	0.09 %	2.84 %	3.79 %
YEARLY AVG % RETURN	44.62 %	ANNUAL % / MAX DD %	R EXPECTANCY	R EXPECTANCY SCORE	STR QUALITY NUMBER	SQN SCORE
CAGR	34.09 %	2.32	0.12 R	143.94 R	1.47	2.62

STATS

Strategy					
Wins / Losses Ratio	0.88	Payout Ratio (Avg Win/Loss)	1.4	Average # of Bars in Trade	0
AHPR	0.03	Z-Score	-20.05	Z-Probability	99.9 %
Expectancy	0.04	Deviation	3.82 %	Max Pos. Exposure	29
Stagnation in Days	81	Stagnation in %	22.31 %	Max Lots Exposure	4.93

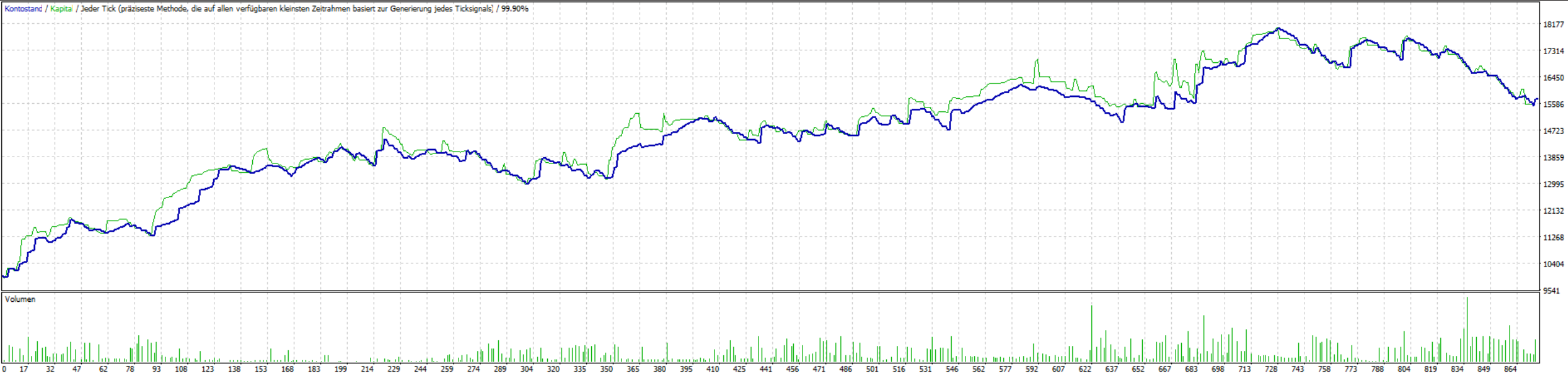
Trades					
		# of Wins	421	# of Losses	479
		# of Cancelled/Expired	278		
Gross Profit	184.76 %	Gross Loss	-150.67 %	Average Win	0.44 %
Largest Win	4.75 %	Largest Loss	-1.84 %	Average Loss	-0.31 %
Avg Consec Wins	4.05	Avg Consec Loss	7.28	Max Consec Wins	30
				Max Consec Losses	58
				Avg # of Bars in Wins	0
				Avg # of Bars in Losses	0

Period	Net Profit	Profit Factor	# of trad...	% Wins
All	31.34 %	1.24	1178	35.74 %
2019	31.34 %	1.24	1178	35.74 %



2020 In Sample

Getestete Kerzen	6327	Modellierte Ticks	20403385	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0				
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	5732.76	Bruttoprofit	22795.29	Bruttoverlust	-17062.53
Profitfaktor	1.34	Erwartetes Ergebnis	6.55		
Absoluter Rückgang	65.55	Maximaler Rückgang	2540.90 (14.04%)	Relativer Rückgang	14.40% (2170.27)
Anzahl an Trades	875	Sell-Positionen (davon gewonnen %)	405 (53.58%)	Buy-Positionen (davon gewonnen %)	470 (45.74%)
		Gewonne Trades (in % von Gesamt)	432 (49.37%)	Verlorene Trades (in % von Gesamt)	443 (50.63%)
	Größter	Gewinntrade	603.73	Verlusttrade	-155.65
	Durchschnitt	Gewinntrade	52.77	Verlusttrade	-38.52
	Maximum	Gewinntrades in Folge (Profit in Geld)	45 (2248.61)	Verlusttrades in Folge (Verlust in Geld)	16 (-776.73)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	2248.61 (45)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-776.73 (16)
	Durchschnitt	Gewinntrades in Folge	6	Verlusttrades in Folge	6



TOTAL PROFIT

56.4 %

PROFIT IN MONEY \$ 5640.31

YEARLY AVG PROFIT 75.48 %

YEARLY AVG % RETURN 75.48 %

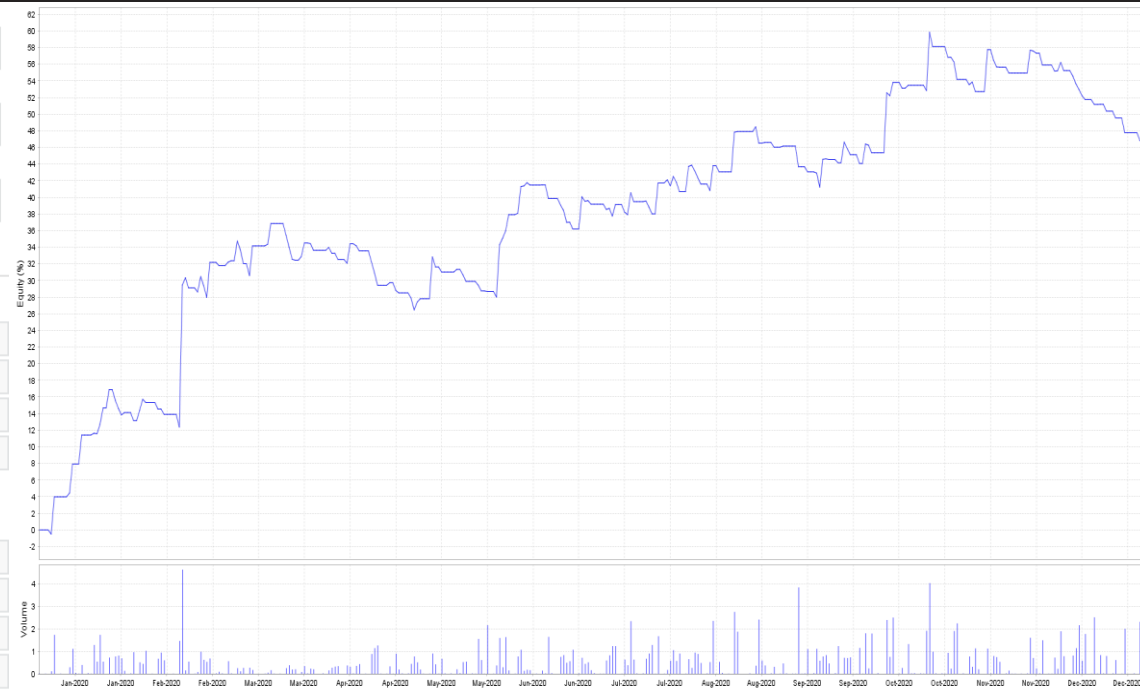
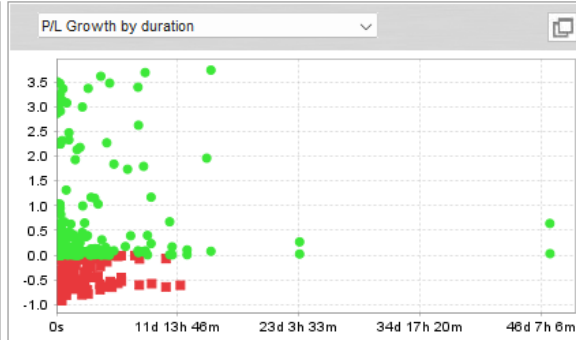
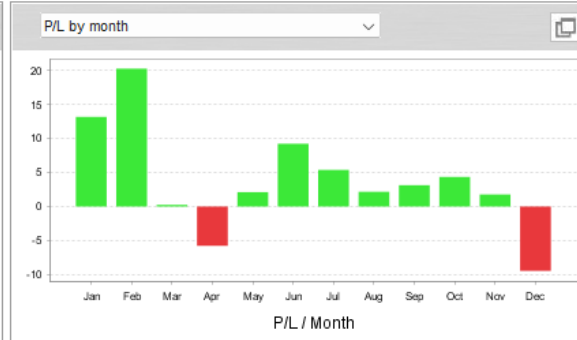
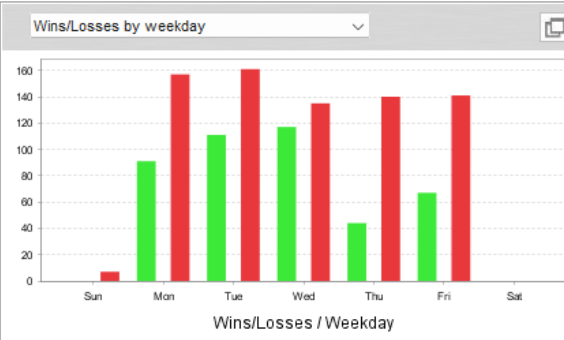
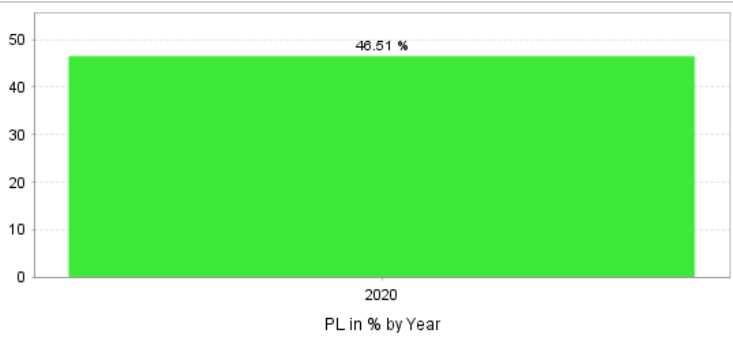
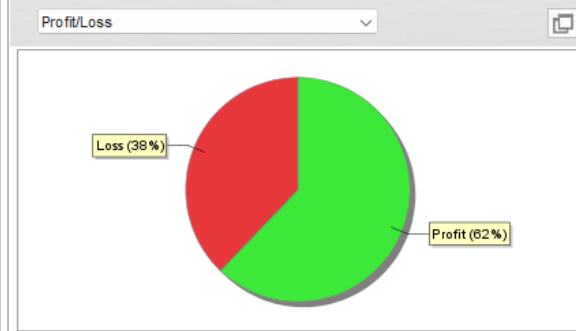
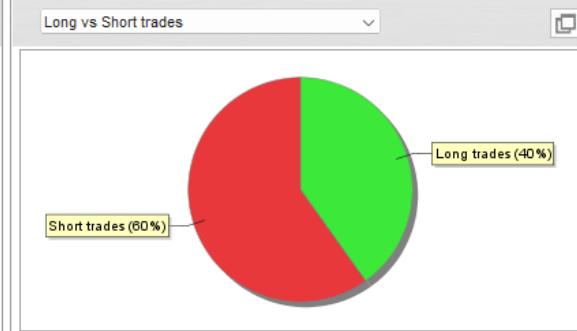
CAGR 56.4 %

STATS

Strategy					
Wins / Losses Ratio	0.97	Payout Ratio (Avg Win/Loss)	1.38	Average # of Bars in Trade	0
AHPR	0.04	Z-Score	-18.6	Z-Probability	99.9 %
Expectancy	0.06	Deviation	6.45 %	Max Pos. Exposure	43
Stagnation in Days	71	Stagnation in %	19.51 %	Max Lots Exposure	5.08

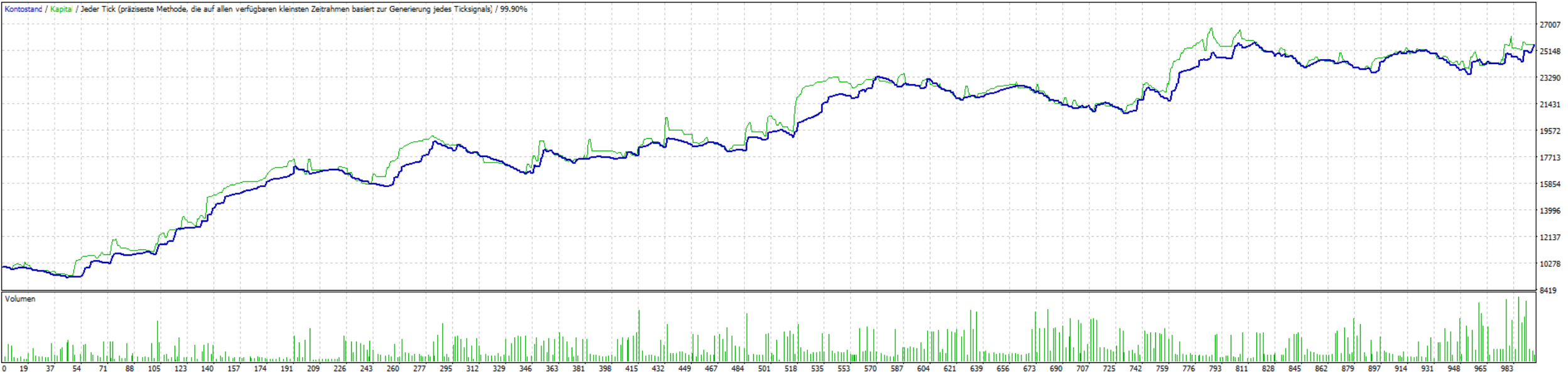
Trades					
		# of Wins	430	# of Losses	445
		# of Cancelled/Expired	296		
Gross Profit	224.74 %	Gross Loss	-168.33 %	Average Win	0.52 %
Largest Win	5.92 %	Largest Loss	-1.54 %	Average Loss	-0.38 %
Avg Consec Wins	4.3	Avg Consec Loss	7.41	Max Consec Wins	45
				Max Consec Losses	25
				Avg # of Bars in Wins	0
				Avg # of Bars in Losses	0

Period	Net Profit	Profit Factor	# of trad...	% Wins
All	46.51 %	1.41	1171	36.72 %
2020	46.51 %	1.41	1171	36.72 %



2021 In Sample

Getestete Kerzen	6318	Modellierte Ticks	12777298	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0	<div><div></div></div>			
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	15586.32	Bruttoprofit	39770.27	Bruttoverlust	-24183.94
Profitfaktor	1.64	Erwartetes Ergebnis	15.66		
Absoluter Rückgang	586.88	Maximaler Rückgang	3068.97 (11.48%)	Relativer Rückgang	14.34% (2757.55)
Anzahl an Trades	995	Sell-Positionen (davon gewonnen %)	293 (43.00%)	Buy-Positionen (davon gewonnen %)	702 (53.99%)
		Gewonne Trades (in % von Gesamt)	505 (50.75%)	Verlorene Trades (in % von Gesamt)	490 (49.25%)
	Größter	Gewinntrade	860.62	Verlusttrade	-195.06
	Durchschnitt	Gewinntrade	78.75	Verlusttrade	-49.35
	Maximum	Gewinntrades in Folge (Profit in Geld)	58 (3834.92)	Verlusttrades in Folge (Verlust in Geld)	32 (-1497.39)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	3834.92 (58)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-1497.39 (32)
	Durchschnitt	Gewinntrades in Folge	7	Verlusttrades in Folge	6



TOTAL PROFIT

154.94 %

PROFIT IN MONEY \$ 15493.72

YEARLY AVG PROFIT 199.94 %

YEARLY AVG % RETURN 199.94 %

CAGR 154.94 %

STATS

# OF TRADES	995	SHARPE RATIO	0.11	PROFIT FACTOR	1.64	RETURN / DD RATIO	12.79	WINNING PERCENTAGE	50.65 %
DRAWDOWN	12.11 %	% DRAWDOWN	12.11 %	DAILY AVG PROFIT	0.43 %	MONTHLY AVG PROFIT	12.91 %	AVERAGE TRADE	15.57 %
ANNUAL % / MAX DD %	12.79	R EXPECTANCY	0.32 R	R EXPECTANCY SCORE	408.05 R	STR QUALITY NUMBER	3.72	SQN SCORE	11.87

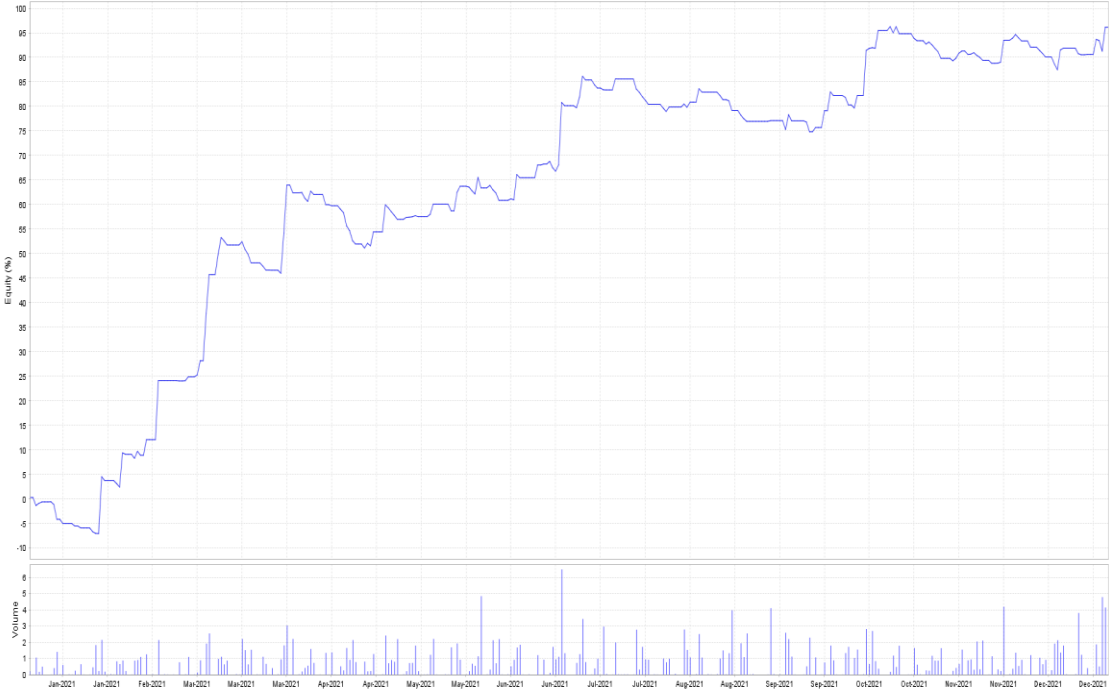
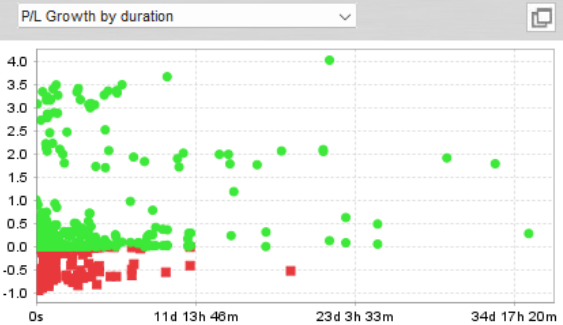
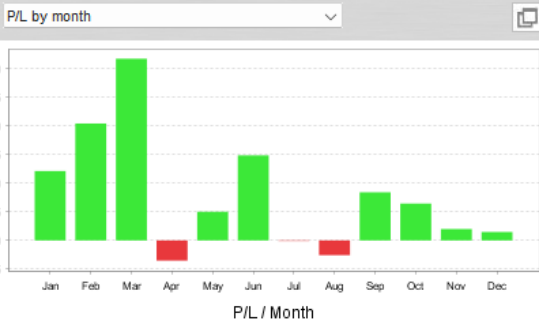
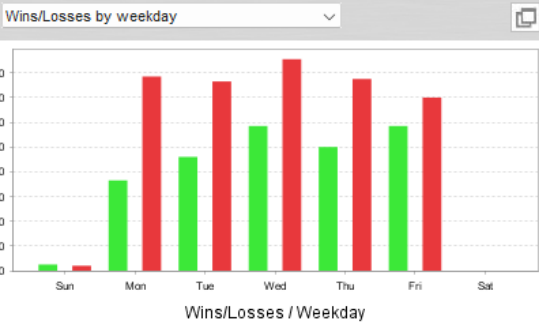
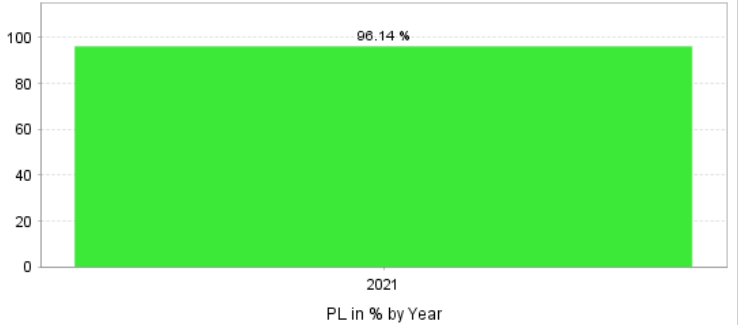
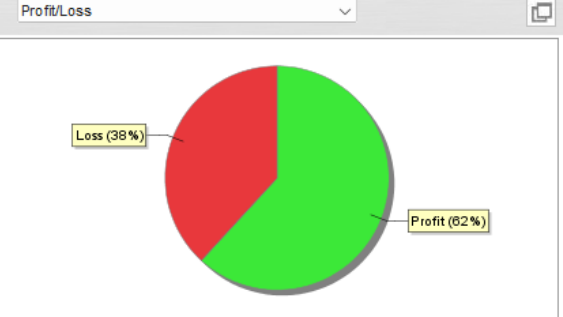
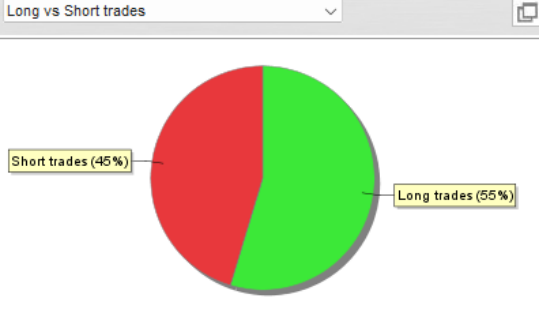
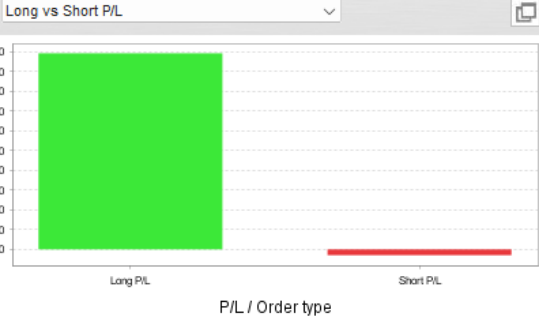
Strategy

Wins / Losses Ratio	1.03	Payout Ratio (Avg Win/Loss)	1.6	Average # of Bars in Trade	0
AHPR	0.07	Z-Score	-20.02	Z-Probability	99.9 %
Expectancy	0.16	Deviation	15.49 %	Max Pos. Exposure	38
Stagnation in Days	97	Stagnation in %	26.87 %	Max Lots Exposure	6.67

Trades

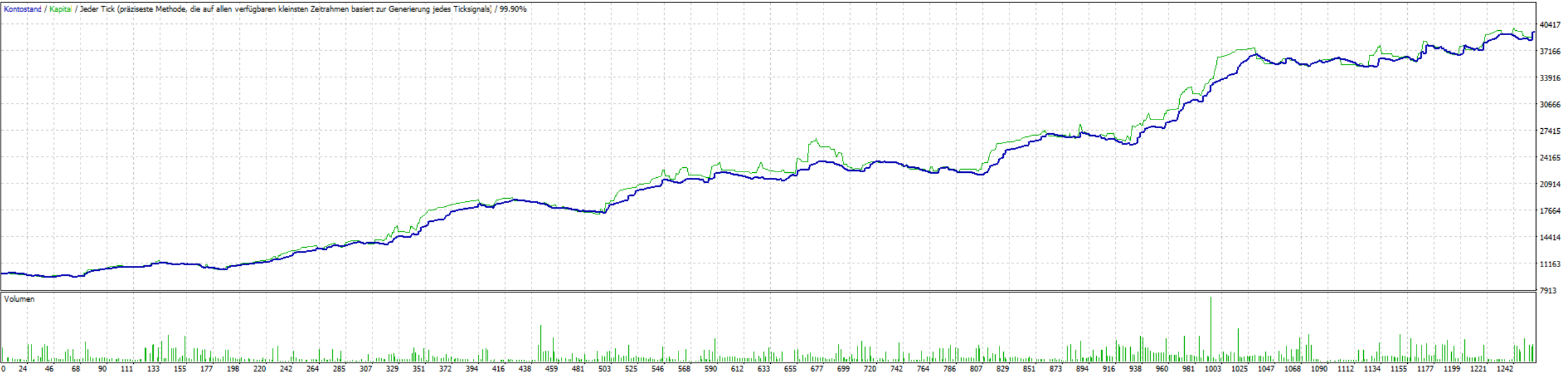
		# of Wins	504	# of Losses	491	# of Cancelled/Expired	289
Gross Profit	395.21 %	Gross Loss	-240.27 %	Average Win	0.78 %	Average Loss	-0.49 %
Largest Win	8.61 %	Largest Loss	-1.94 %	Max Consec Wins	31	Max Consec Losses	42
Avg Consec Wins	4.62	Avg Consec Loss	7.22	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

Period	Net Profit	Profit Factor	# of trad...	% Wins
All	96.14 %	1.78	1284	39.25 %
2021	96.14 %	1.78	1284	39.25 %



2022 In Sample

Getestete Kerzen	6340	Modellierte Ticks	34034421	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0	<div><div></div></div>			
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	29446.84	Bruttoprofit	52276.84	Bruttoverlust	-22830.00
Profitfaktor	2.29	Erwartetes Ergebnis	23.41		
Absoluter Rückgang	611.81	Maximaler Rückgang	4081.76 (15.42%)	Relativer Rückgang	15.42% (4081.76)
Anzahl an Trades	1258	Sell-Positionen (davon gewonnen %)	296 (46.96%)	Buy-Positionen (davon gewonnen %)	962 (59.15%)
		Gewonne Trades (in % von Gesamt)	708 (56.28%)	Verlorene Trades (in % von Gesamt)	550 (43.72%)
	Größter	Gewinntrade	972.46	Verlusttrade	-211.09
	Durchschnitt	Gewinntrade	73.84	Verlusttrade	-41.51
	Maximum	Gewinntrades in Folge (Profit in Geld)	75 (2593.43)	Verlusttrades in Folge (Verlust in Geld)	26 (-847.55)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	5807.28 (44)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-1180.75 (25)
	Durchschnitt	Gewinntrades in Folge	8	Verlusttrades in Folge	6



TOTAL PROFIT
290.43 %

PROFIT IN MONEY \$ 29042.62

YEARLY AVG PROFIT 370.32 %

YEARLY AVG % RETURN 370.32 %

CAGR 290.43 %

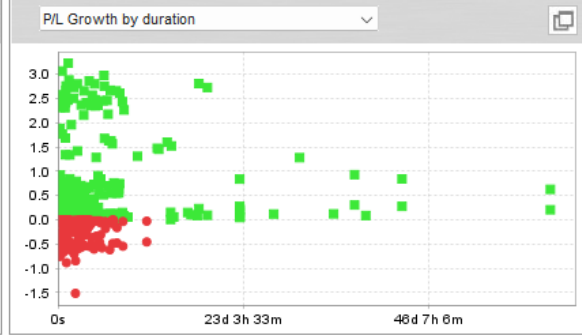
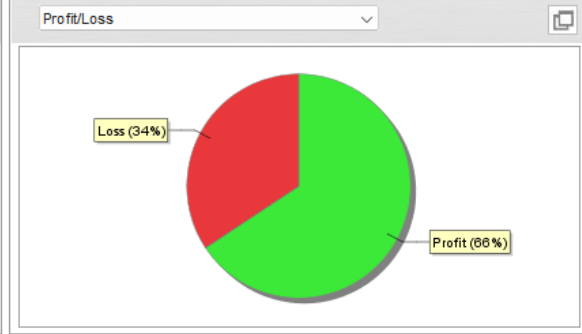
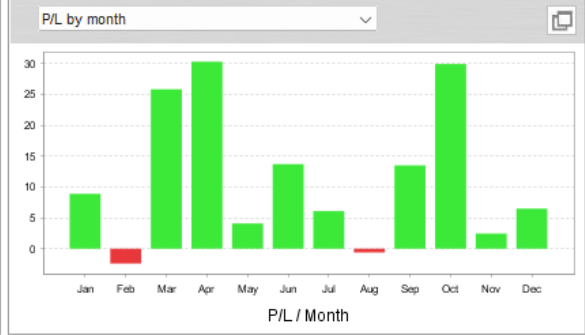
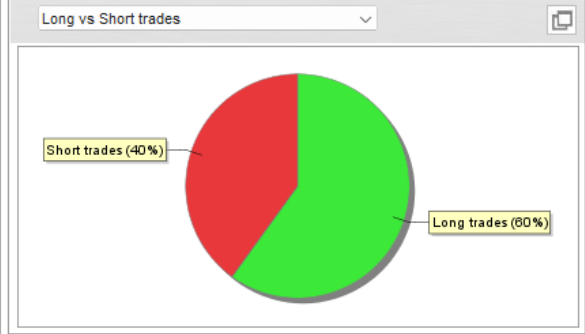
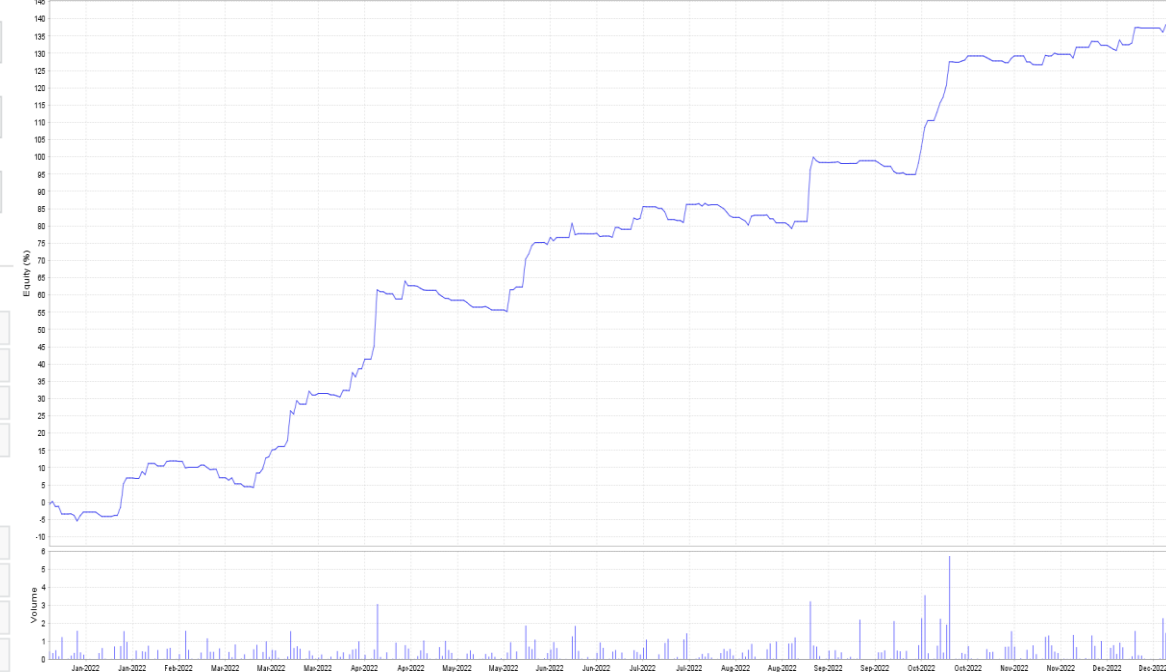
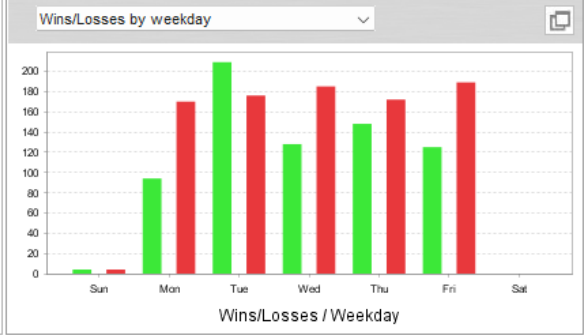
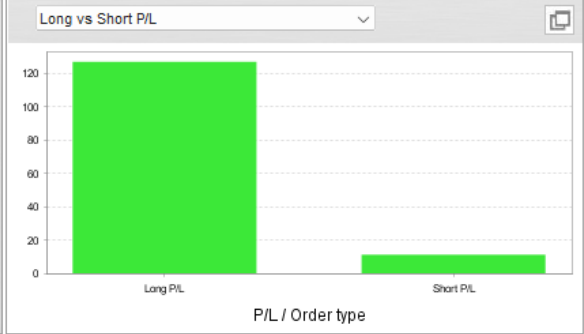
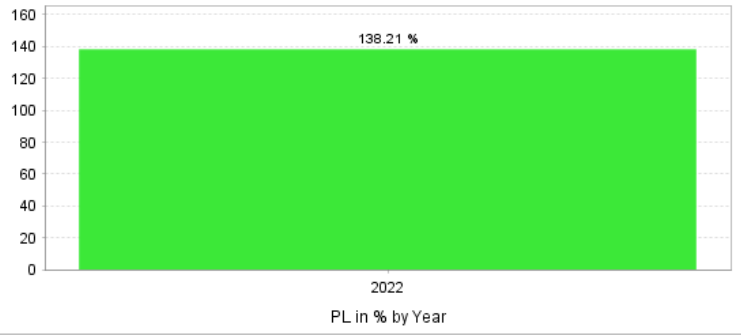
STATS

# OF TRADES	1258	SHARPE RATIO	0.18	PROFIT FACTOR	2.28	RETURN / DD RATIO	34.09	WINNING PERCENTAGE	56.28 %
DRAWDOWN	8.52 %	% DRAWDOWN	8.52 %	DAILY AVG PROFIT	0.8 %	MONTHLY AVG PROFIT	24.2 %	AVERAGE TRADE	23.09 %
ANNUAL % / MAX DD %	34.09	R EXPECTANCY	0.56 R	R EXPECTANCY SCORE	903.22 R	STR QUALITY NUMBER	6.36	SQN SCORE	22.43

Strategy					
Wins / Losses Ratio	1.29	Payout Ratio (Avg Win/Loss)	1.77	Average # of Bars in Trade	0
AHPR	0.09	Z-Score	-25.52	Z-Probability	99.9 %
Expectancy	0.23	Deviation	22.94 %	Max Pos. Exposure	45
Stagnation in Days	56	Stagnation in %	15.47 %	Max Lots Exposure	4.79

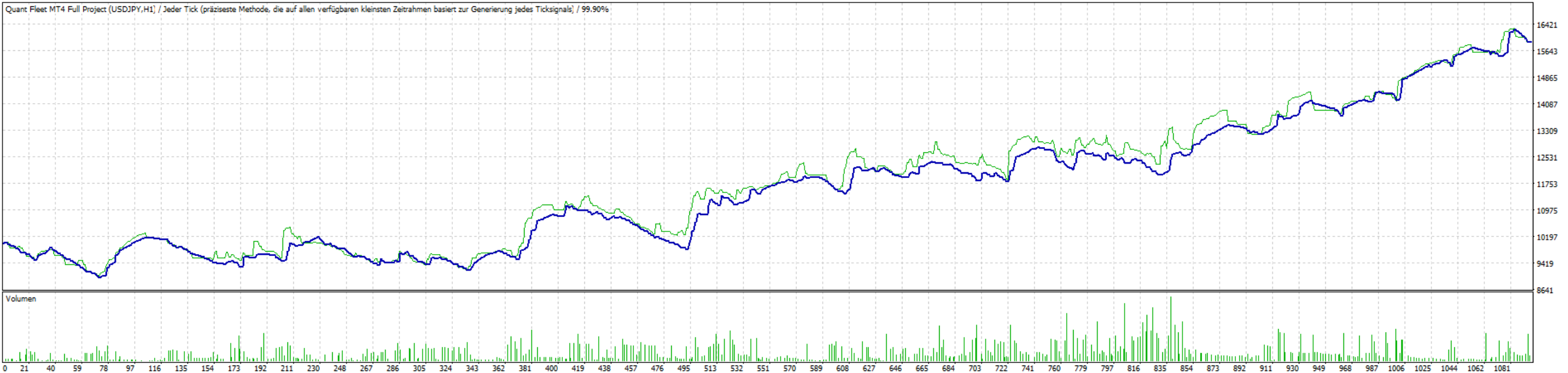
Trades					
		# of Wins	708	# of Losses	550
		# of Cancelled/Expired	346		
Gross Profit	516.73 %	Gross Loss	-226.3 %	Average Win	0.73 %
Largest Win	9.72 %	Largest Loss	-2.07 %	Average Loss	-0.41 %
Avg Consec Wins	5.28	Avg Consec Loss	6.69	Max Consec Wins	49
		Max Consec Losses	31		
		Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

Period	Net Profit	Profit Factor	# of trad...	% Wins
All	138.21 %	2.33	1604	44.14 %
2022	138.21 %	2.33	1604	44.14 %



2023 Out of Sample

Getestete Kerzen	6324	Modellierte Ticks	41766184	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0	<div></div>			
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	6030.15	Bruttoprofit	19478.25	Bruttoverlust	-13448.10
Profittfaktor	1.45	Erwartetes Ergebnis	5.51		
Absoluter Rückgang	980.63	Maximaler Rückgang	1512.79 (11.30%)	Relativer Rückgang	12.81% (1349.89)
Anzahl an Trades	1095	Sell-Positionen (davon gewonnen %)	404 (49.50%)	Buy-Positionen (davon gewonnen %)	691 (47.76%)
		Gewonne Trades (in % von Gesamt)	530 (48.40%)	Verlorene Trades (in % von Gesamt)	565 (51.60%)
	Größter	Gewinntrade	350.01	Verlusttrade	-170.12
	Durchschnitt	Gewinntrade	36.75	Verlusttrade	-23.80
	Maximum	Gewinntrades in Folge (Profit in Geld)	30 (1142.29)	Verlusttrades in Folge (Verlust in Geld)	27 (-740.07)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	1312.45 (25)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-740.07 (27)
	Durchschnitt	Gewinntrades in Folge	6	Verlusttrades in Folge	6



TOTAL PROFIT
59.01 %

PROFIT IN MONEY \$ 5900.83
YEARLY AVG PROFIT 76.36 %
YEARLY AVG % RETURN 76.36 %
CAGR 59.01 %

STATS

# OF TRADES	1095	SHARPE RATIO	0.07	PROFIT FACTOR	1.44	RETURN / DD RATIO	5.13	WINNING PERCENTAGE	48.31 %
DRAWDOWN	11.5 %	% DRAWDOWN	11.5 %	DAILY AVG PROFIT	0.16 %	MONTHLY AVG PROFIT	4.92 %	AVERAGE TRADE	5.39 %
ANNUAL % / MAX DD %	5.13	R EXPECTANCY	0.22 R	R EXPECTANCY SCORE	318.17 R	STR QUALITY NUMBER	3.11	SQN SCORE	8.69

Strategy

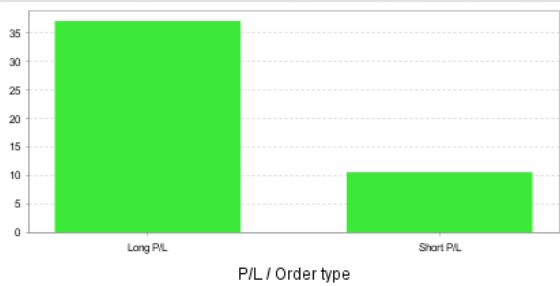
Wins / Losses Ratio	0.93	Payout Ratio (Avg Win/Loss)	1.54	Average # of Bars in Trade	0
AHPR	0.03	Z-Score	-21.66	Z-Probability	99.9 %
Expectancy	0.05	Deviation	5.37 %	Max Pos. Exposure	44
Stagnation in Days	68	Stagnation in %	18.78 %	Max Lots Exposure	2.73

Trades

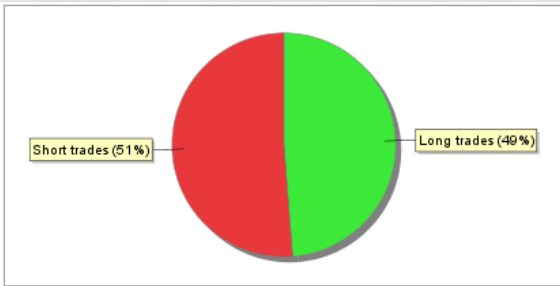
		# of Wins	529	# of Losses	566	# of Cancelled/Expired	322
Gross Profit	192.54 %	Gross Loss	-133.53 %	Average Win	0.36 %	Average Loss	-0.24 %
Largest Win	3.32 %	Largest Loss	-1.64 %	Max Consec Wins	28	Max Consec Losses	37
Avg Consec Wins	4.17	Avg Consec Loss	6.94	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

Period	Net Profit	Profit Factor	# of trad...	% Wins
All	47.77 %	1.40	1417	37.33 %
2023	47.77 %	1.40	1417	37.33 %

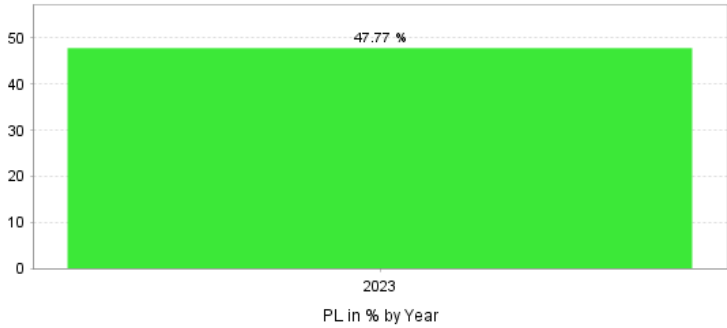
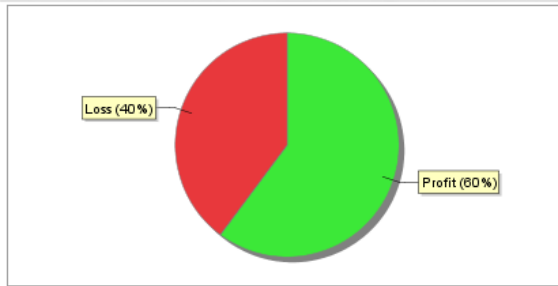
Long vs Short P/L



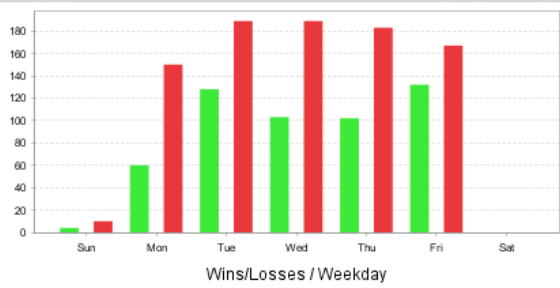
Long vs Short trades



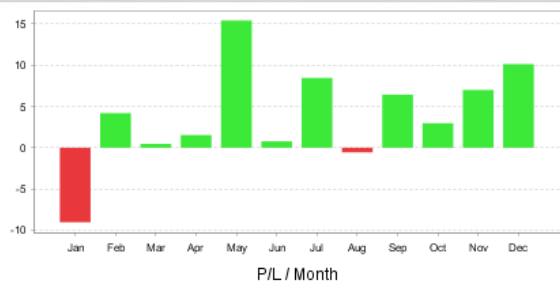
Profit/Loss



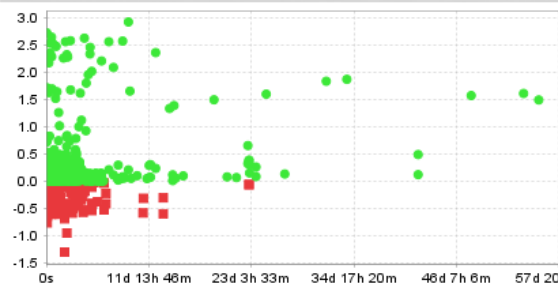
Wins/Losses by weekday



P/L by month

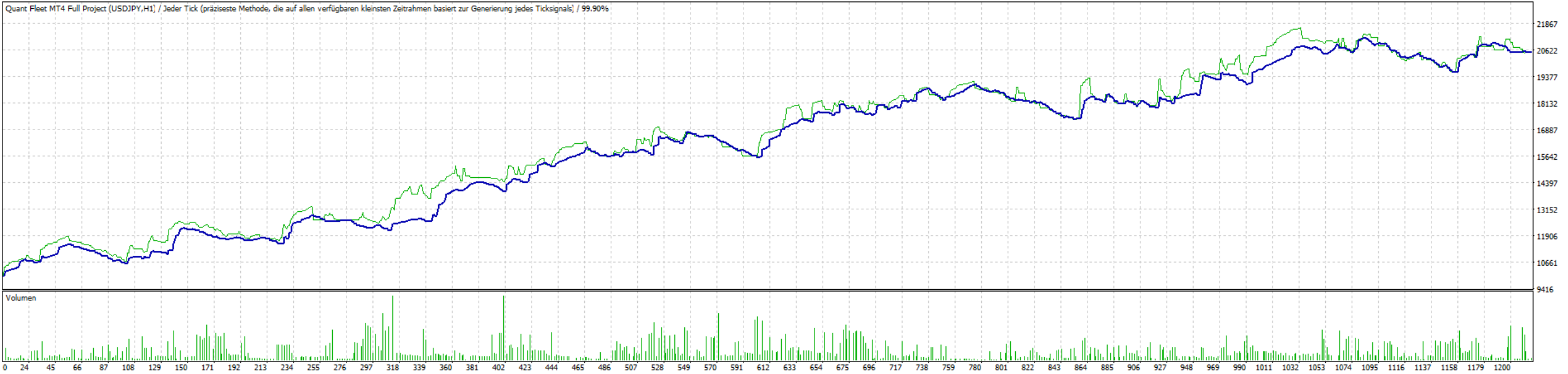


P/L Growth by duration



2024 Out of Sample

Getestete Kerzen	6325	Modellierte Ticks	39372572	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0				
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	10582.85	Bruttoprofit	27862.87	Bruttoverlust	-17280.01
Profitfaktor	1.61	Erwartetes Ergebnis	8.71		
Absoluter Rückgang	17.38	Maximaler Rückgang	2267.07 (10.36%)	Relativer Rückgang	10.82% (1302.37)
Anzahl an Trades	1215	Sell-Positionen (davon gewonnen %)	348 (48.85%)	Buy-Positionen (davon gewonnen %)	867 (53.40%)
		Gewonne Trades (in % von Gesamt)	633 (52.10%)	Verlorene Trades (in % von Gesamt)	582 (47.90%)
	Größter	Gewinntrade	497.86	Verlusttrade	-114.76
	Durchschnitt	Gewinntrade	44.02	Verlusttrade	-29.69
	Maximum	Gewinntrades in Folge (Profit in Geld)	43 (1816.62)	Verlusttrades in Folge (Verlust in Geld)	34 (-795.50)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	1816.62 (43)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-795.50 (34)
	Durchschnitt	Gewinntrades in Folge	6	Verlusttrades in Folge	6



TOTAL PROFIT
105.13 %

PROFIT IN MONEY \$ 10513.41
YEARLY AVG PROFIT 133.16 %
YEARLY AVG % RETURN 133.16 %
CAGR 105.13 %

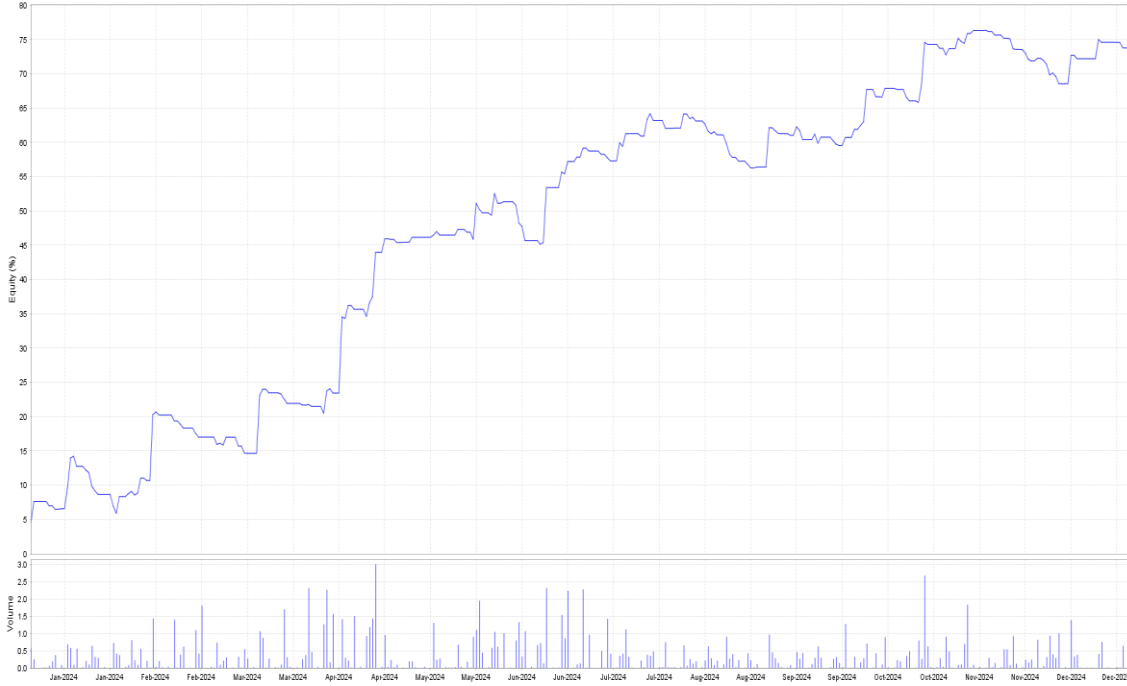
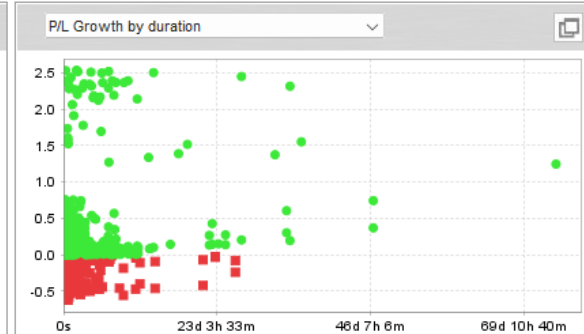
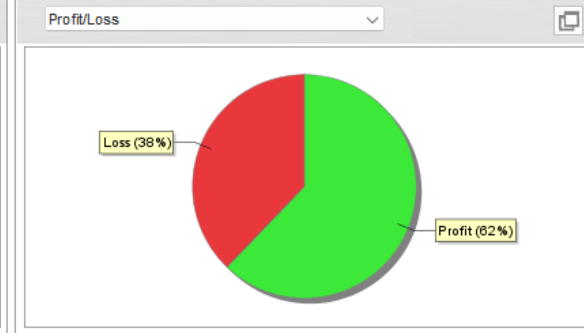
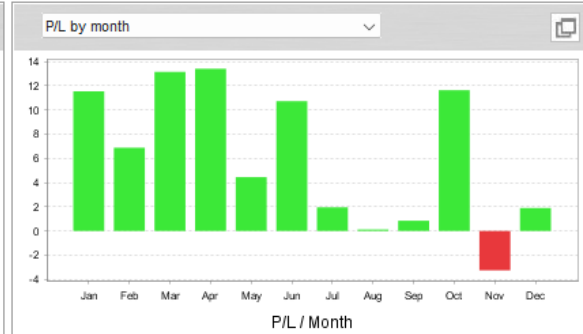
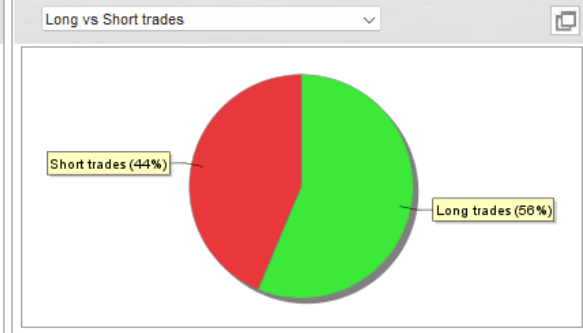
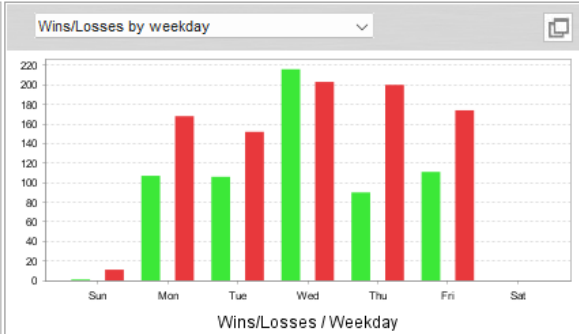
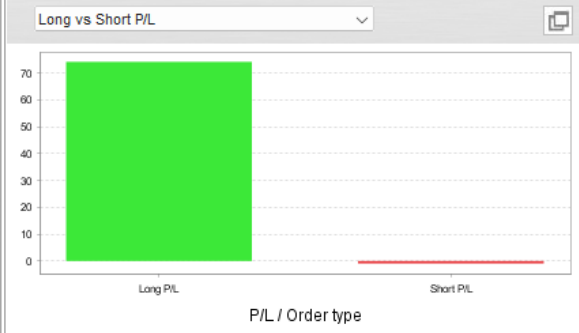
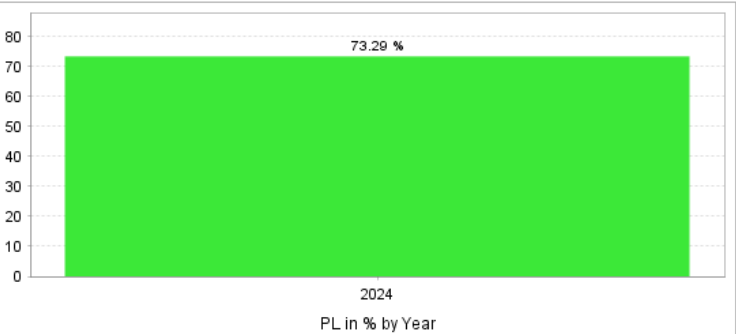
# OF TRADES	1215	SHARPE RATIO	0.12	PROFIT FACTOR	1.61	RETURN / DD RATIO	12.13	WINNING PERCENTAGE	51.93 %
DRAWDOWN	8.67 %	% DRAWDOWN	8.67 %	DAILY AVG PROFIT	0.29 %	MONTHLY AVG PROFIT	8.76 %	AVERAGE TRADE	8.65 %
ANNUAL % / MAX DD %	12.13	R EXPECTANCY	0.3 R	R EXPECTANCY SCORE	459.19 R	STR QUALITY NUMBER	3.98	SQN SCORE	14.53

STATS

Strategy					
Wins / Losses Ratio	1.08	Payout Ratio (Avg Win/Loss)	1.49	Average # of Bars in Trade	0
AHPR	0.05	Z-Score	-22.25	Z-Probability	99.9 %
Expectancy	0.09	Deviation	8.61 %	Max Pos. Exposure	46
Stagnation in Days	61	Stagnation in %	16.8 %	Max Lots Exposure	3.9

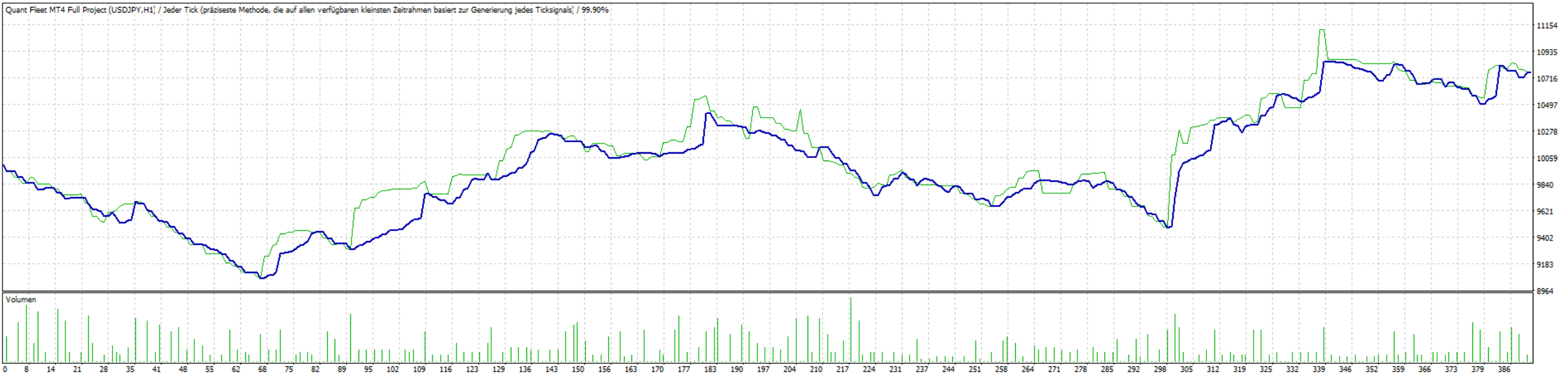
Trades					
Gross Profit	276.8 %	# of Wins	631	# of Losses	584
Largest Win	4.81 %	Gross Loss	-171.66 %	Average Win	0.44 %
Avg Consec Wins	4.04	Largest Loss	-1.15 %	Max Consec Wins	30
		Avg Consec Loss	5.86	Max Consec Losses	43
		Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

Period	Net Profit	Profit Factor	# of trad...	% Wins
All	73.29 %	1.69	1539	41.00 %
2024	73.29 %	1.69	1539	41.00 %



2025 Out of Sample

Getestete Kerzen	2668	Modellierte Ticks	18024053	Modellierungsqualität	99.90%
Fehler in Chartanpassung	0				
Ursprüngliche Einzahlung	10000.00			Spread	variabel
Nettoprofit gesamt	811.89	Bruttoprofit	5102.34	Bruttoverlust	-4290.45
Profitfaktor	1.19	Erwartetes Ergebnis	2.08		
Absoluter Rückgang	935.88	Maximaler Rückgang	1155.98 (10.90%)	Relativer Rückgang	10.90% (1155.98)
Anzahl an Trades	391	Sell-Positionen (davon gewonnen %)	173 (60.69%)	Buy-Positionen (davon gewonnen %)	218 (39.91%)
		Gewonne Trades (in % von Gesamt)	192 (49.10%)	Verlorene Trades (in % von Gesamt)	199 (50.90%)
	Größter	Gewinntrade	272.75	Verlusttrade	-58.97
	Durchschnitt	Gewinntrade	26.57	Verlusttrade	-21.56
	Maximum	Gewinntrades in Folge (Profit in Geld)	19 (459.04)	Verlusttrades in Folge (Verlust in Geld)	16 (-389.73)
	Maximum	Gewinn aufeinanderfolgender Gewinntrades (Anzahl)	925.40 (16)	Verlust aufeinanderfolgender Verlusttrades (Anzahl)	-402.57 (12)
	Durchschnitt	Gewinntrades in Folge	5	Verlusttrades in Folge	5



TOTAL PROFIT
7.69 %

PROFIT IN MONEY \$ 768.98
YEARLY AVG PROFIT 25.73 %
YEARLY AVG % RETURN 25.73 %
CAGR 7.69 %

STATS

# OF TRADES	391	SHARPE RATIO	0.03	PROFIT FACTOR	1.18	RETURN / DD RATIO	0.82	WINNING PERCENTAGE	48.85 %
DRAWDOWN	9.34 %	% DRAWDOWN	9.34 %	DAILY AVG PROFIT	0.05 %	MONTHLY AVG PROFIT	1.54 %	AVERAGE TRADE	1.97 %
ANNUAL % / MAX DD %	0.82	R EXPECTANCY	0.09 R	R EXPECTANCY SCORE	122.5 R	STR QUALITY NUMBER	0.91	SQN SCORE	1.56

Strategy

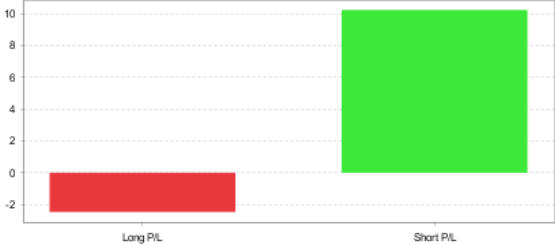
Wins / Losses Ratio	0.96	Payout Ratio (Avg Win/Loss)	1.24	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-11.86	Z-Probability	99.9 %
Expectancy	0.02	Deviation	1.99 %	Max Pos. Exposure	29
Stagnation in Days	59	Stagnation in %	39.86 %	Max Lots Exposure	0.98

Trades

		# of Wins	191	# of Losses	200	# of Cancelled/Expired	154
Gross Profit	50.39 %	Gross Loss	-42.7 %	Average Win	0.26 %	Average Loss	-0.21 %
Largest Win	2.55 %	Largest Loss	-0.59 %	Max Consec Wins	19	Max Consec Losses	42
Avg Consec Wins	4.06	Avg Consec Loss	7.53	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

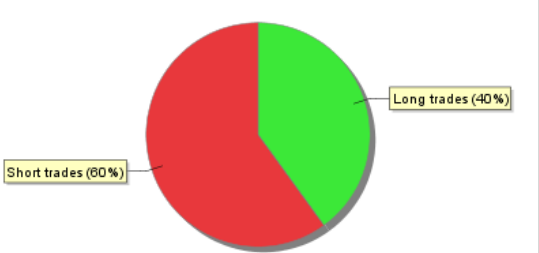
Period	Net Profit	Profit Factor	# of trad...	% Wins
All	7.77 %	1.18	545	35.05 %
2025	7.77 %	1.18	545	35.05 %

Long vs Short P/L

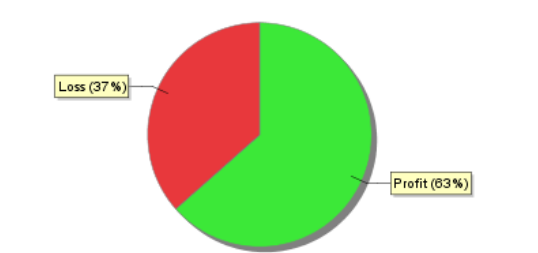


P/L / Order type

Long vs Short trades

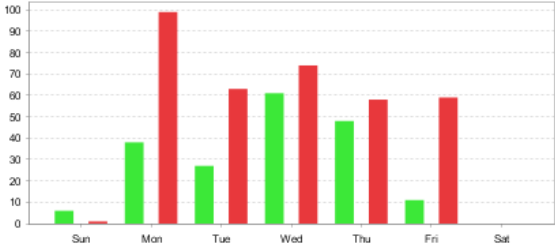


Profit/Loss



PL in % by Year

Wins/Losses by weekday



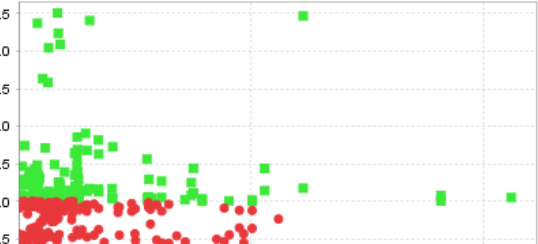
Wins/Losses / Weekday

P/L by month



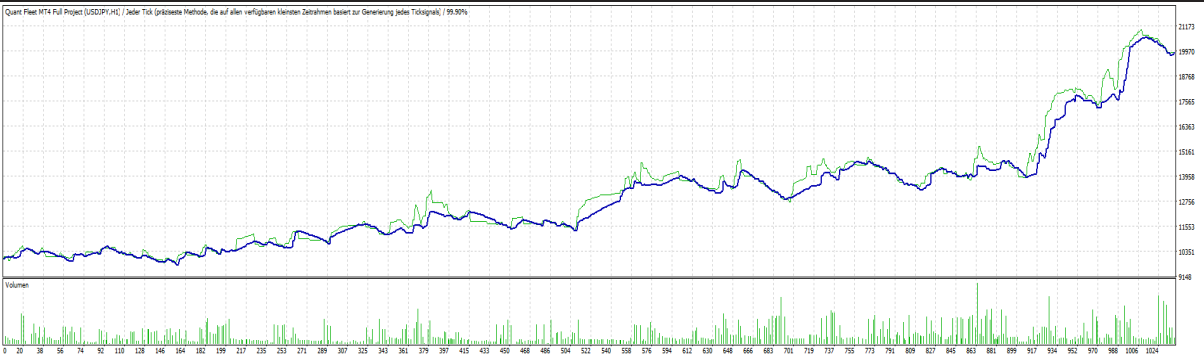
P/L / Month

P/L Growth by duration

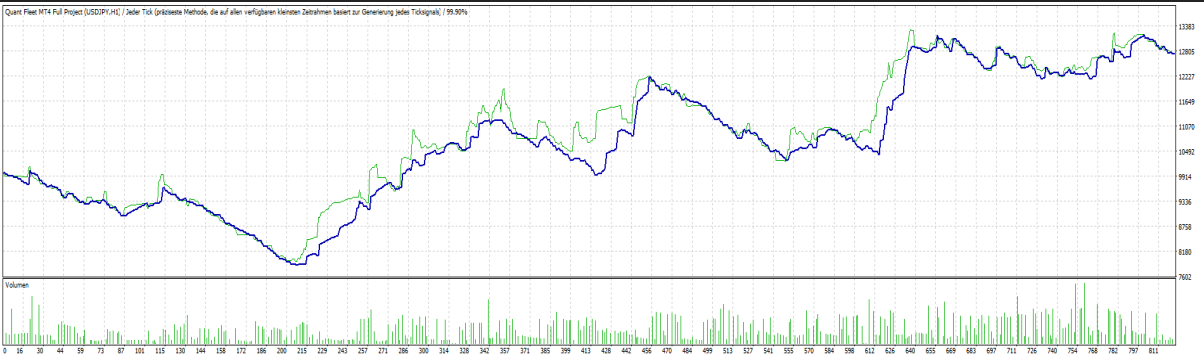


Year over Year summarised

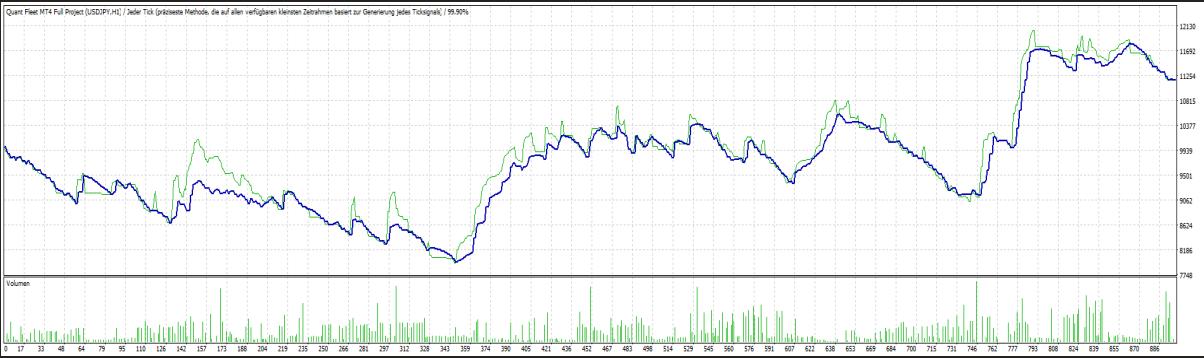
2016



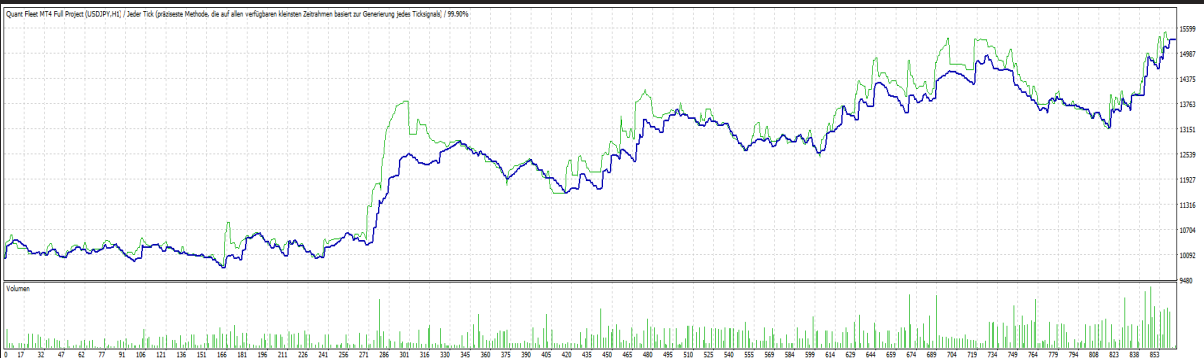
2018



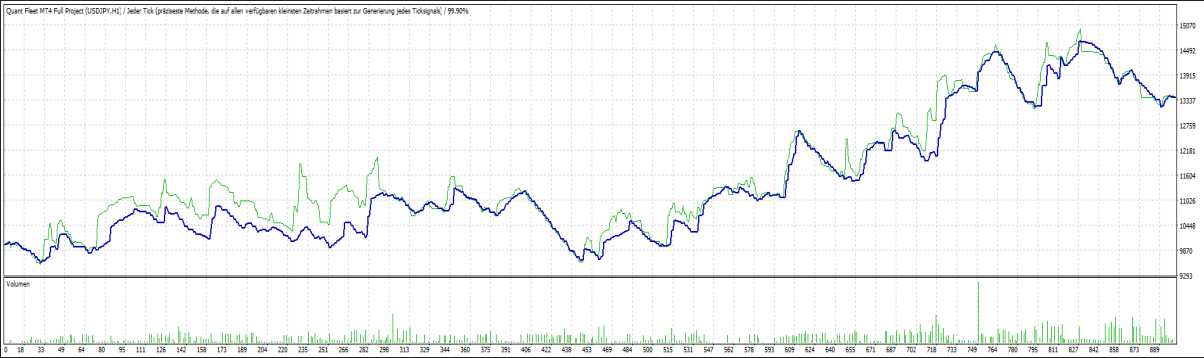
2015



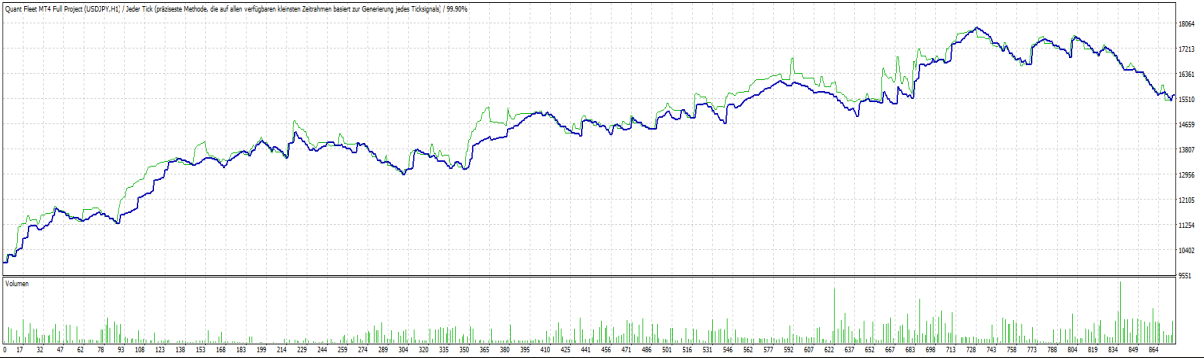
2017



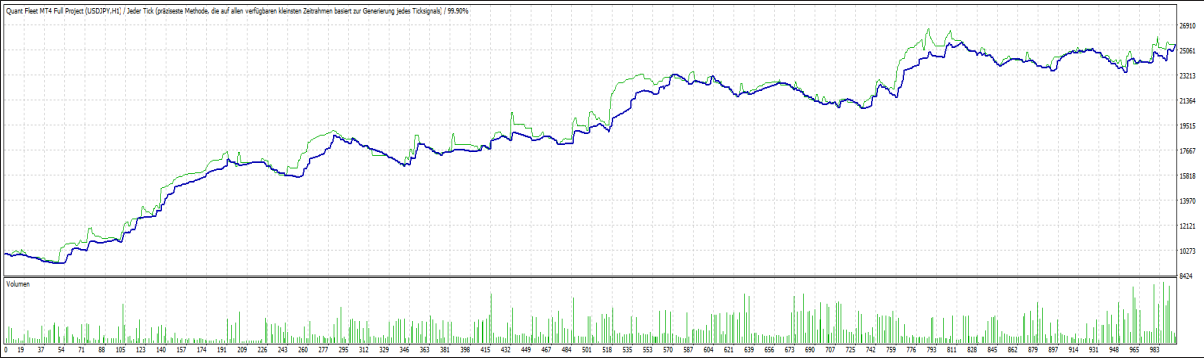
2019



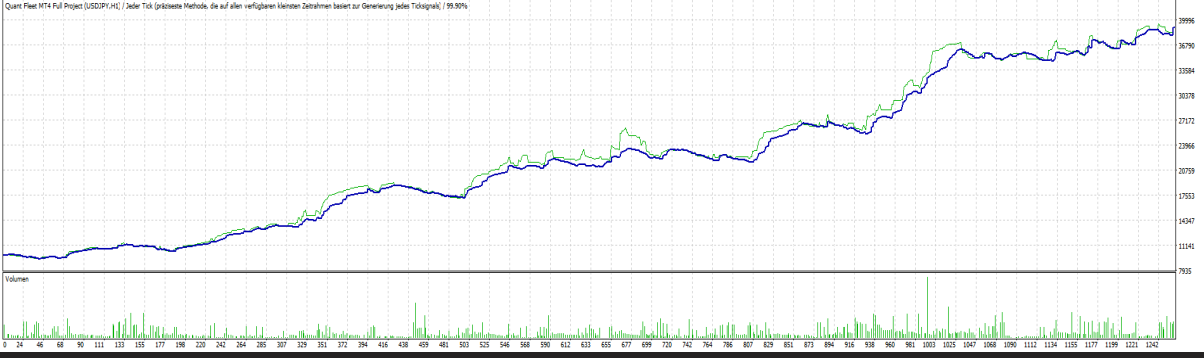
2020



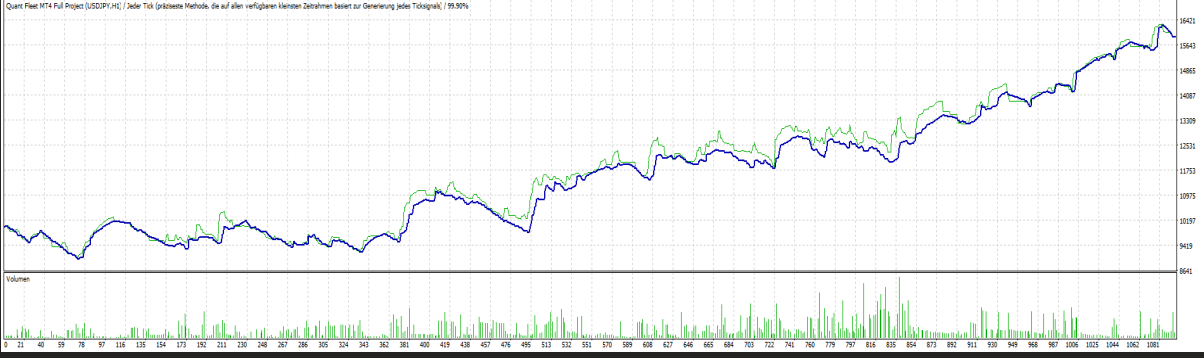
2021



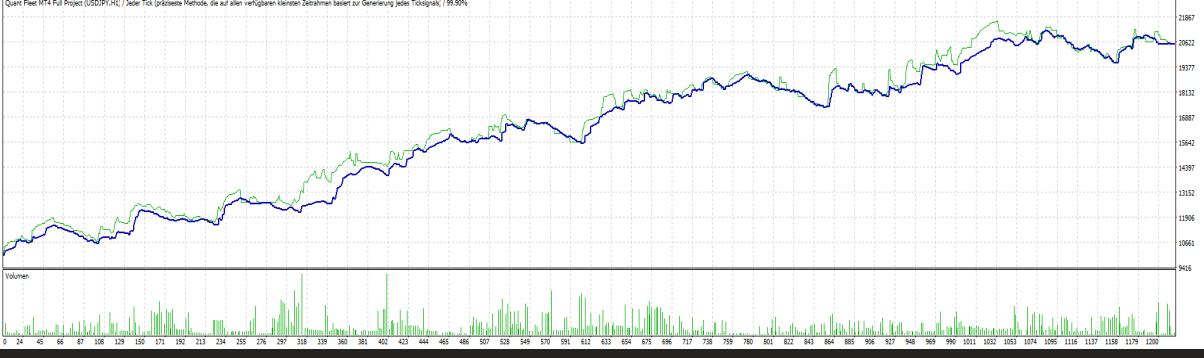
2022



2023



2024



2025 - Today



MONTE CARLO ANALYSIS

WHAT IS MONTE CARLO?

Monte Carlo analysis is a statistical method used to assess the robustness and risk of a trading strategy by simulating many possible performance outcomes. It works by randomly reshuffling or resampling historical trades to estimate how factors like drawdown and profit might vary under different market conditions. This helps traders understand the best, worst, and average-case scenarios. It's especially useful for identifying whether a strategy's past success was due to skill or luck, and whether it's likely to perform well in the future. Ideally, traders should use Monte Carlo simulations before live trading to set realistic expectations and manage risk.

This method helps to:

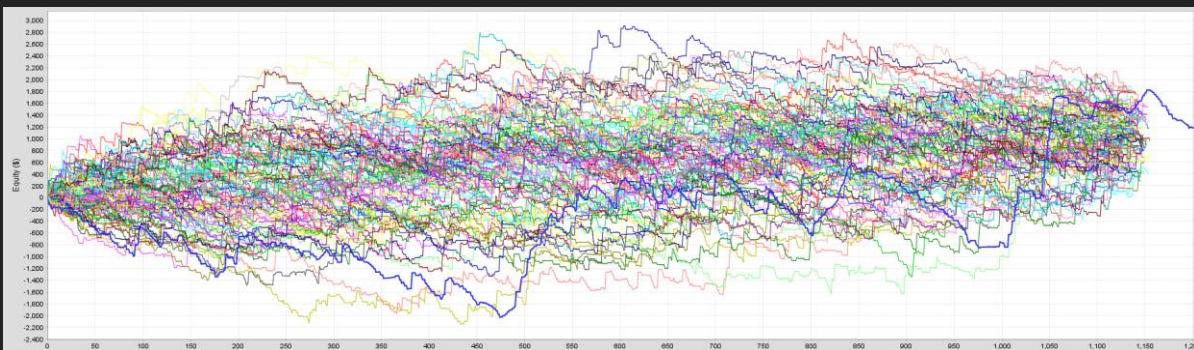
- Estimate true risk by analyzing how drawdowns and profits could vary
- Test robustness to see if performance holds up under stress.
- Avoid over-optimism from lucky backtests.
- Set realistic expectations for future performance.

A strategy that shows stable results across many simulations -especially at the 95% confidence level- is more likely to be reliable in live trading.

MONTE CARLO YEAR OVER YEAR 100 SIMULATIONS AND A 5% SKIP PROBABILITY

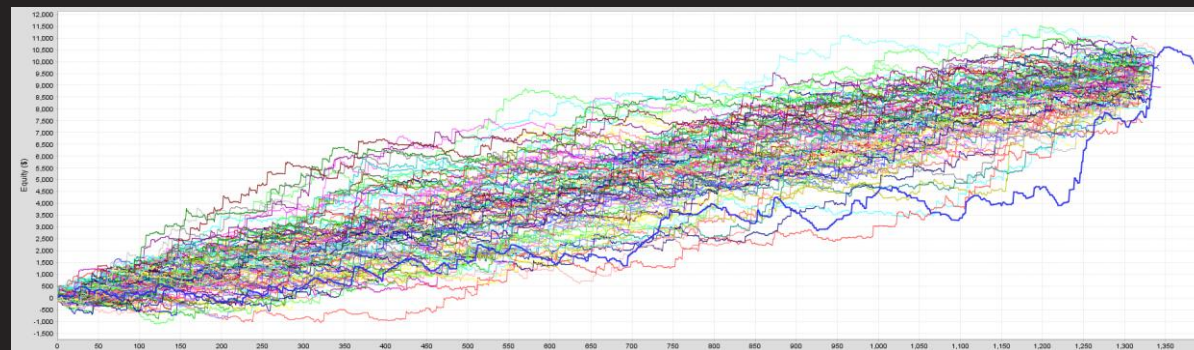
2015

- There's a 1% chance, the EA has a drawdown of 22% or worse
- There's a 10% chance, the EA has a drawdown of 17% or worse
- There's a 50% chance, the EA has a drawdown of 13% or worse



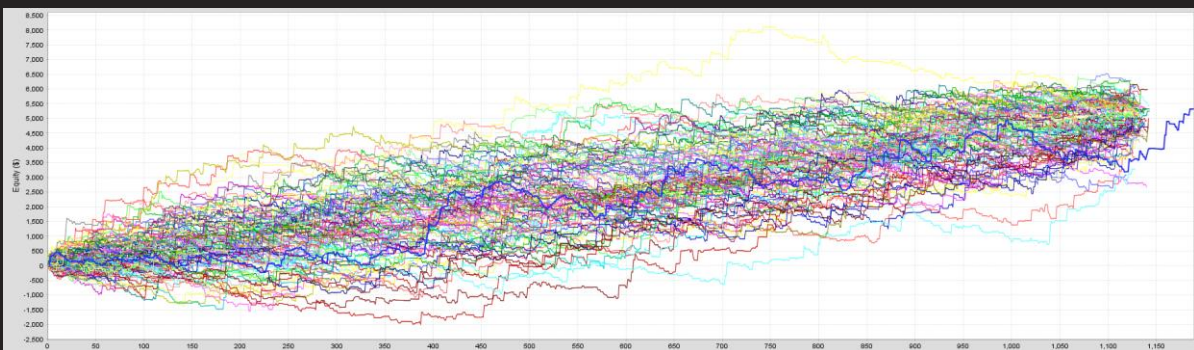
2016

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



2017

- There's a 1% chance, the EA has a drawdown of 23% or worse
- There's a 10% chance, the EA has a drawdown of 14% or worse
- There's a 50% chance, the EA has a drawdown of 9% or worse



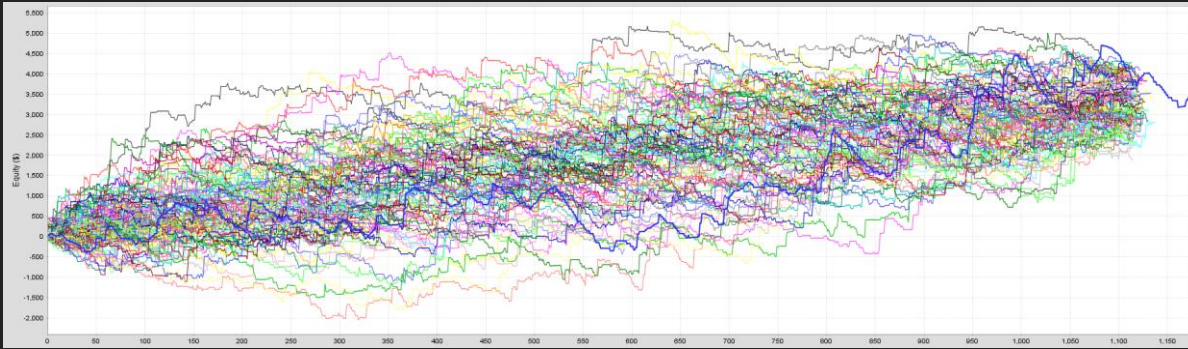
2018

- There's a 1% chance, the EA has a drawdown of 24% or worse
- There's a 10% chance, the EA has a drawdown of 17% or worse
- There's a 50% chance, the EA has a drawdown of 11% or worse



2019

- There's a 1% chance, the EA has a drawdown of 22% or worse
- There's a 10% chance, the EA has a drawdown of 16% or worse
- There's a 50% chance, the EA has a drawdown of 12% or worse



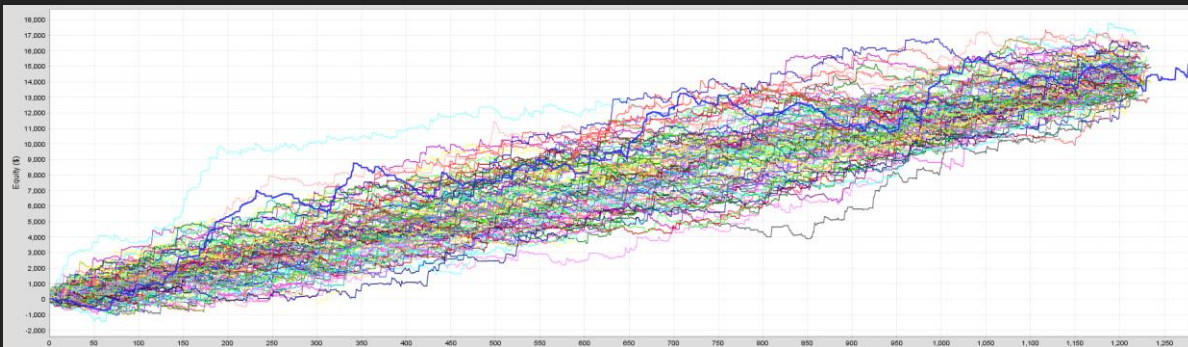
2020

- There's a 1% chance, the EA has a drawdown of 22% or worse
- There's a 10% chance, the EA has a drawdown of 16% or worse
- There's a 50% chance, the EA has a drawdown of 10% or worse



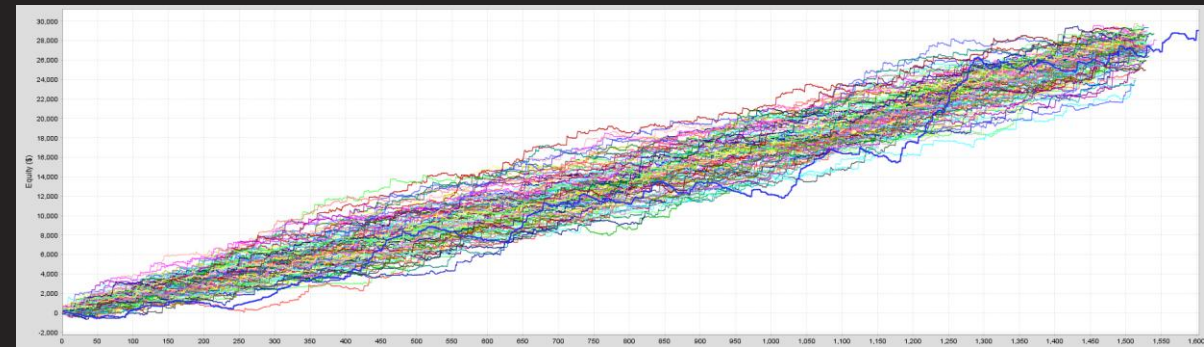
2021

- There's a 1% chance, the EA has a drawdown of 22% or worse
- There's a 10% chance, the EA has a drawdown of 14% or worse
- There's a 50% chance, the EA has a drawdown of 9% or worse



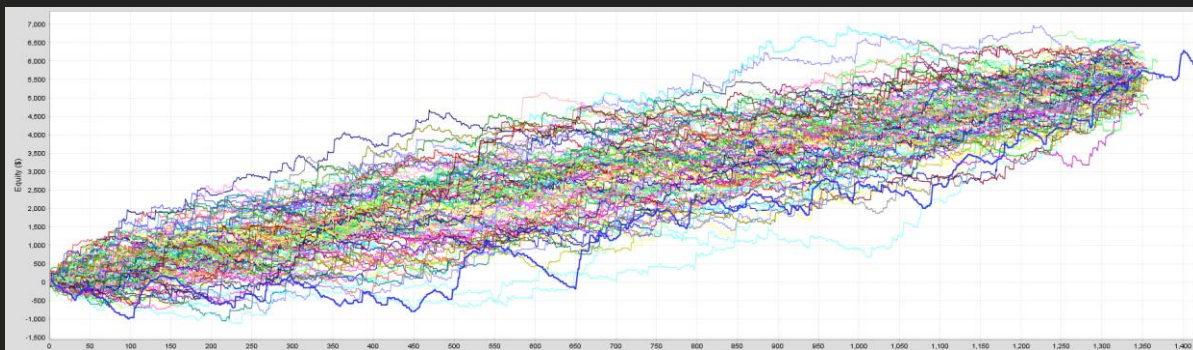
2022

- There's a 1% chance, the EA has a drawdown of 9% or worse
- There's a 10% chance, the EA has a drawdown of 7% or worse
- There's a 50% chance, the EA has a drawdown of 5% or worse



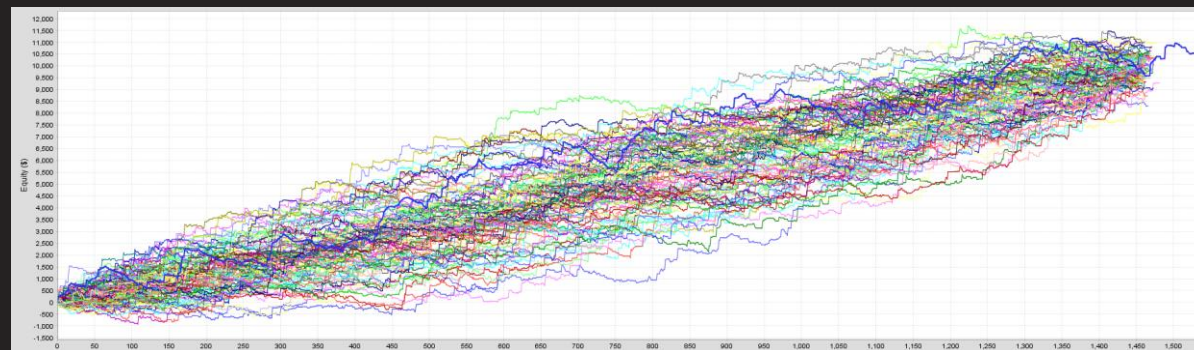
2023

- There's a 1% chance, the EA has a drawdown of 14% or worse
- There's a 10% chance, the EA has a drawdown of 9% or worse
- There's a 50% chance, the EA has a drawdown of 6% or worse



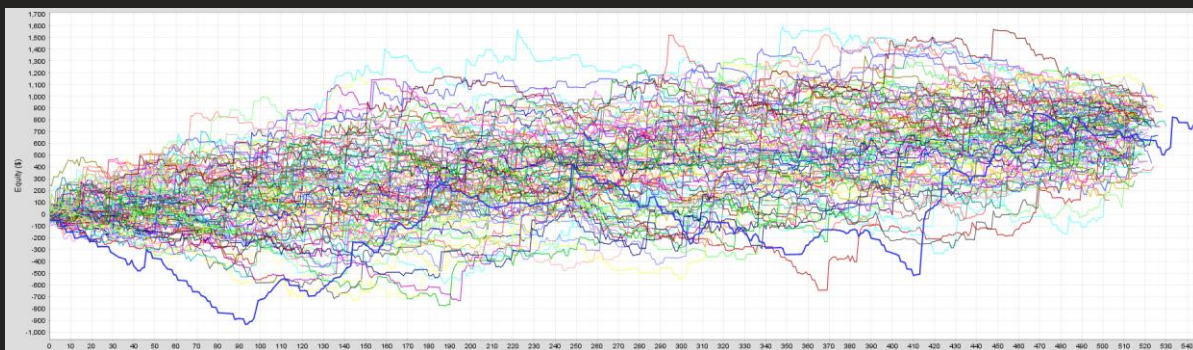
2024

- There's a 1% chance, the EA has a drawdown of 12% or worse
- There's a 10% chance, the EA has a drawdown of 9% or worse
- There's a 50% chance, the EA has a drawdown of 6% or worse



2025

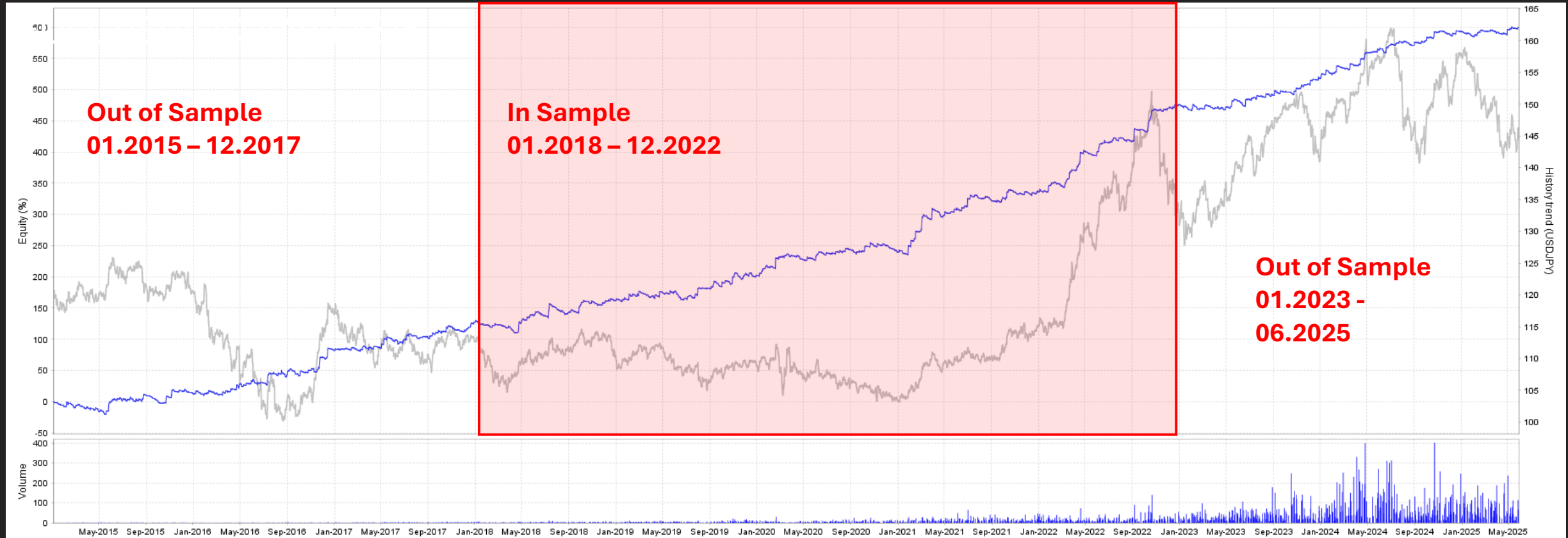
- There's a 1% chance, the EA has a drawdown of 9% or worse
- There's a 10% chance, the EA has a drawdown of 8% or worse
- There's a 50% chance, the EA has a drawdown of 6% or worse



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.



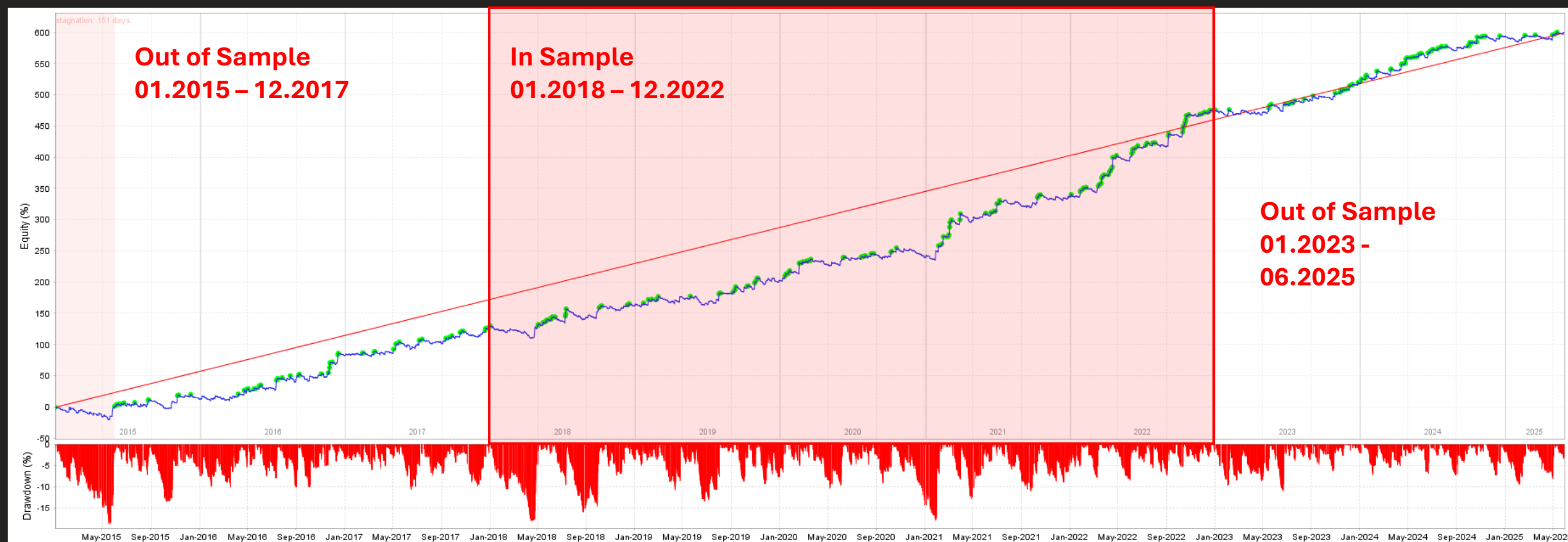
Here you can see the standardized overlapping charts. As you can see, the correlation is very little. The EA does work better in high momentum phases, but when the USDJPY has drawdowns, the EA is still able to achieve smaller gains or is able to minimize drawdowns.

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 as well as the max trades-/ordercount can be changed in the EA's settings.

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.