Max the Machine

www.MaxTheMachine.com

Trading Strategy Validation Report*

Strategy Name:	**ACTIVE MAX BOLLINGER**
Currency Pair:	EURUSD
Testing Period:	01-01-2025 to 08/08/2026
Starting Test Balance:	$10,000

Overview

The **Active MAX Bollinger Strategy** is designed to identify short-term opportunities created when price moves beyond its normal trading range and market volatility begins to expand. Using Bollinger Bands across both short-term and slightly longer timeframes, the strategy looks for a combination of price movement and volatility that indicates a genuine directional move may be developing rather than simply reacting to every small fluctuation. It can trade in either direction, entering when the price action confirms sufficient upward or downward momentum and then monitoring the relationship between price and the volatility bands to determine when the move has become extended and it is appropriate to exit. This gives the strategy a distinctly volatility-based approach within the wider Active MAX portfolio.

TOTAL PROFIT

$ 10573.1

PROFIT IN PIPS	2157.3 TICKS
YEARLY AVG PROFIT	$ 10573
YEARLY AVG % RETURN	105.73 %
CAGR	105.73 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING PERCENTAGE
389	4.43	2.38	16.06	71.58 %
DRAWDOWN	**% DRAWDOWN**	**DAILY AVG PROFIT**	**MONTHLY AVG PROFIT**	**AVERAGE TRADE**
$ 658.5	5.99 %	$ 17.92	$ 556.47	$ 27.18
ANNUAL % / MAX DD %	**R EXPECTANCY**	**R EXPECTANCY SCORE**	**STR QUALITY NUMBER**	**SQN SCORE**
17.65	0.39	96.17	2.8	6.64

STATS

Strategy

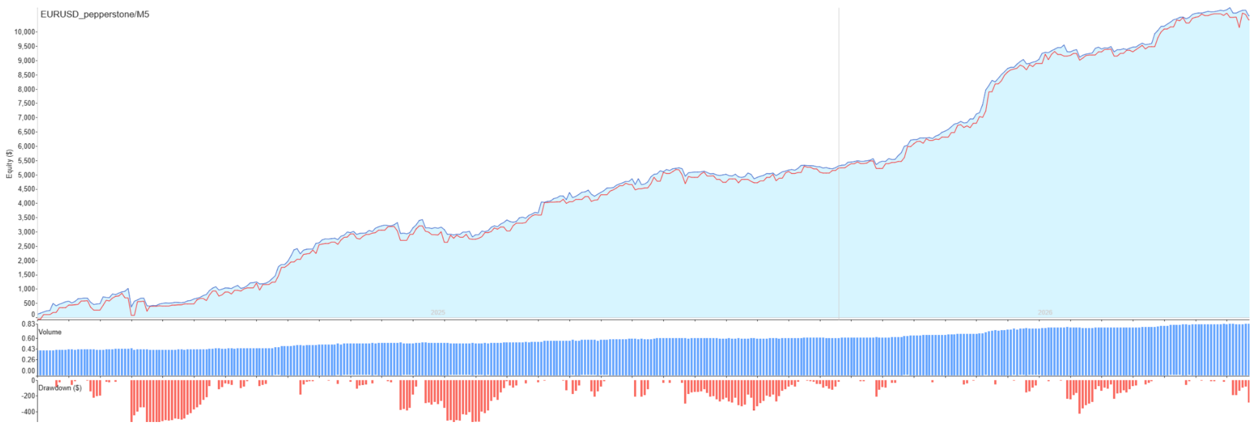
Wins / Losses Ratio	2.52	Payout Ratio (Avg Win/Loss)	0.95	Average # of Bars in Trade	54.82
AHPR	52.87	Z-Score	1.59	Z-Probability	5.59 %
Expectancy	27.18	Deviation	$ 97.04	Exposure	6.61 %
Stagnation in Days	55	Stagnation in %	9.34 %		

Trades

		# of Wins	277	# of Losses	110	# of Cancelled/Expired	0
Gross Profit	$ 18209.4	Gross Loss	$ 7636.3	Average Win	$ 65.74	Average Loss	$ 69.42
Largest Win	$ 511.98	Largest Loss	$ -658.5	Max Consec Wins	12	Max Consec Losses	6
Avg Consec Wins	3.18	Avg Consec Loss	1.29	Avg # of Bars in Wins	34.86	Avg # of Bars in Losses	105.32

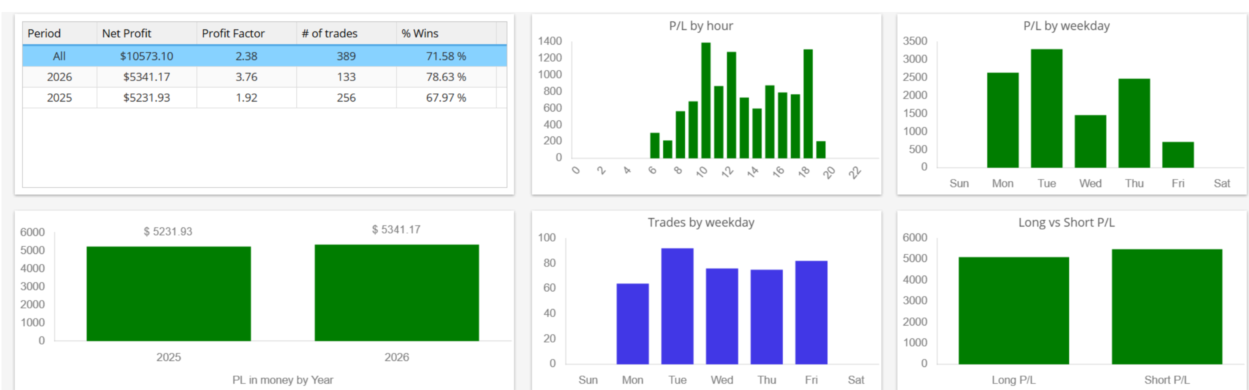
Equity Chart

The following chart demonstrates the equity growth over time, highlighting the strategy's performance during the backtesting period.



Comprehensive Trade Analysis

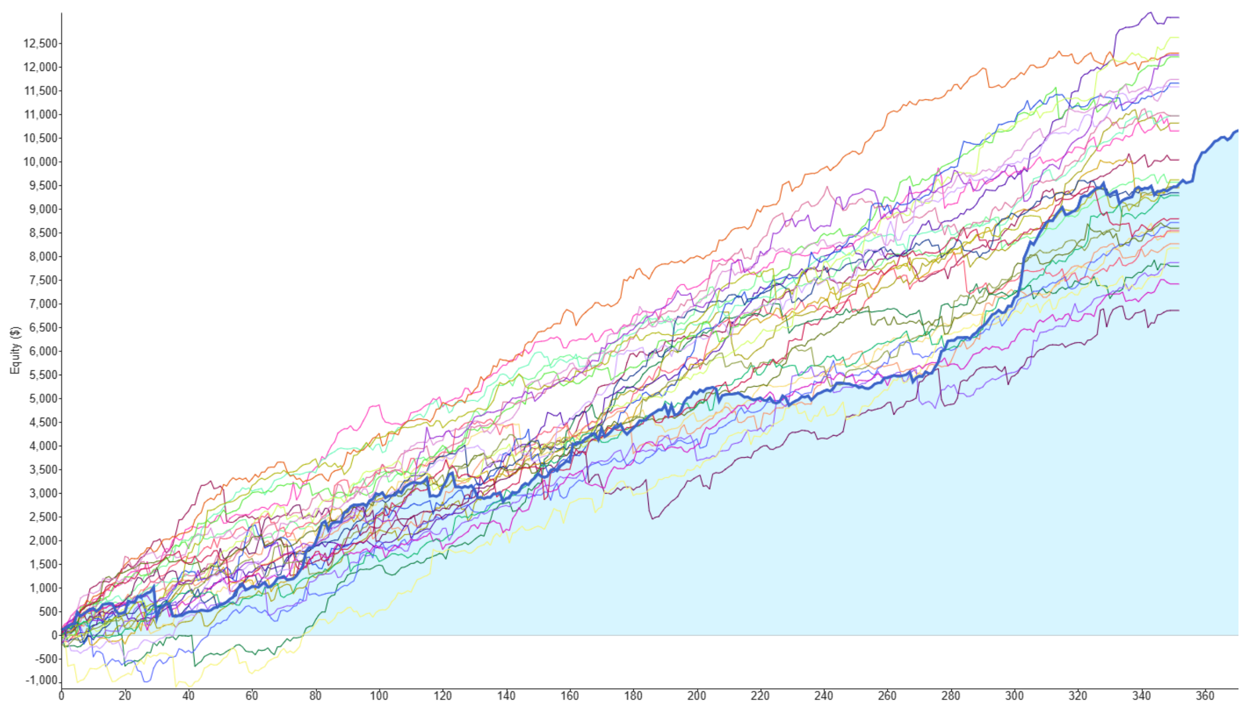
This section summarizes key performance metrics such as win rate, profit factor, and maximum drawdown, ensuring the strategy's effectiveness.



Period	Net Profit	Profit Factor	# of trades	% Wins
All	$10573.10	2.38	389	71.58 %
2026	$5341.17	3.76	133	78.63 %
2025	$5231.93	1.92	256	67.97 %

Monte Carlo Simulation

To ensure the robustness and reliability of this trading strategy, a Monte Carlo simulation was conducted. This method involves running numerous randomized simulations to account for variability in market conditions, trade sequences, and potential slippage. The simulation confirms consistent profitability across randomized scenarios, reinforcing the strategy's resilience.



Overall Result - PASS*

This report confirms that the ACTIVE MAX BOLLINGER strategy has passed the rigorous validation process and meets the high standards set by Max the Machine™.

DISCLAIMER

** Past results or testing are no guarantee of future performance.*