Max the Machine
www.MaxTheMachine.com

Trading Strategy Validation Report*

Strategy Name:	**MAX EURJPY 1**
Currency Pair:	EURJPY
Testing Period:	01-01-2022 to 08/08/2026
Starting Test Balance:	$10,000

Overview

MAX EURJPY 1 is a breakout-style strategy designed to identify potential new price moves in the EUR/JPY market following periods of reduced volatility or market indecision. The EA looks for a combination of candlestick behaviour, volatility, Bollinger Band positioning and changes in trend strength before opening either a buy or sell trade. Once a position is established, it is protected by predetermined stop-loss and profit-target levels, with position size automatically calculated according to the selected percentage of account risk. The EA also continuously evaluates momentum, trend strength, buying or selling pressure and average market price using indicators such as MACD, ADX, Bulls/Bears Power and VWAP, allowing it to close a trade early when the conditions supporting the original move begin to weaken or change.

TOTAL PROFIT
$ 21052.7

PROFIT IN PIPS	9932.3 TICKS
YEARLY AVG PROFIT	$ 5263
YEARLY AVG % RETURN	52.63 %
CAGR	32.75 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING PERCENTAGE
442	2.07	1.8	10.12	66.74 %

DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MONTHLY AVG PROFIT	AVERAGE TRADE
$ 2080.58	10.65 %	$ 12.7	$ 389.85	$ 47.63

ANNUAL % / MAX DD %	R EXPECTANCY	R EXPECTANCY SCORE	STR QUALITY NUMBER	SQN SCORE
3.08	0.27	26.29	2.17	1.76

STATS

Strategy

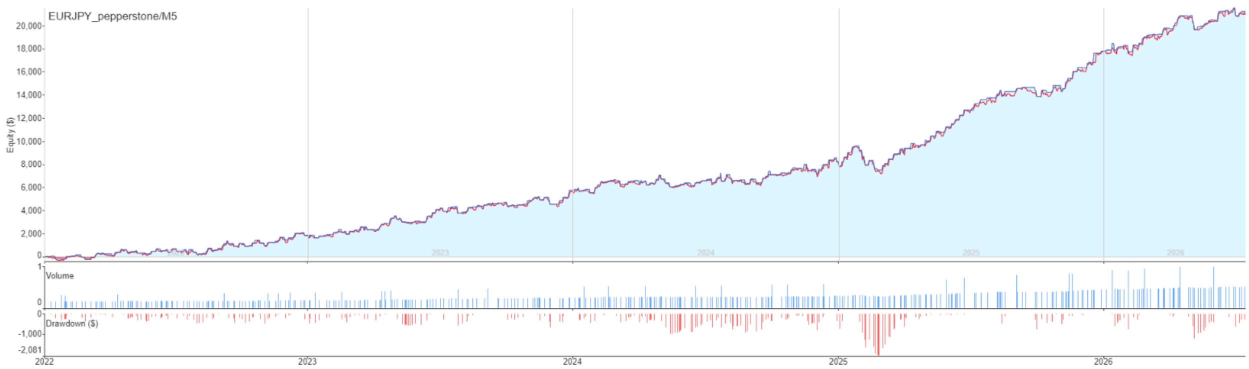
Wins / Losses Ratio	2.01	Payout Ratio (Avg Win/Loss)	0.9	Average # of Bars in Trade	454.92
AHPR	42.11	Z-Score	-1.04	Z-Probability	85.08 %
Expectancy	47.63	Deviation	$ 219	Exposure	48.19 %
Stagnation in Days	84	Stagnation in %	5.07 %		

Trades

		# of Wins	295	# of Losses	147	# of Cancelled/Expired	0
Gross Profit	$ 47223.06	Gross Loss	$ 26170.36	Average Win	$ 160.08	Average Loss	$ 178.03
Largest Win	$ 628.54	Largest Loss	$ -650.17	Max Consec Wins	12	Max Consec Losses	7
Avg Consec Wins	3.17	Avg Consec Loss	1.56	Avg # of Bars in Wins	471	Avg # of Bars in Losses	422.66

Equity Chart

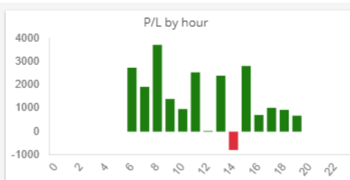
The following chart demonstrates the equity growth over time, highlighting the strategy's performance during the backtesting period.

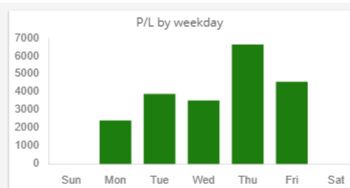


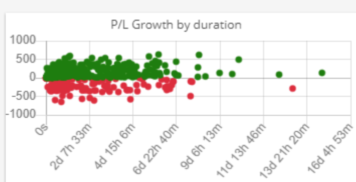
Comprehensive Trade Analysis

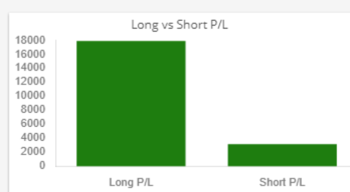
This section summarizes key performance metrics such as win rate, profit factor, and maximum drawdown, ensuring the strategy's effectiveness.

Period	Net Profit	Profit Factor	# of trades	% Wins
All	$21052.70	1.80	442	66.74 %
2026	$3205.59	1.87	54	72.22 %
2025	$10043.71	2.82	90	65.56 %
2024	$2035.08	1.25	112	65.18 %
2023	$3976.07	1.93	87	68.97 %
2022	$1792.25	1.39	99	64.65 %



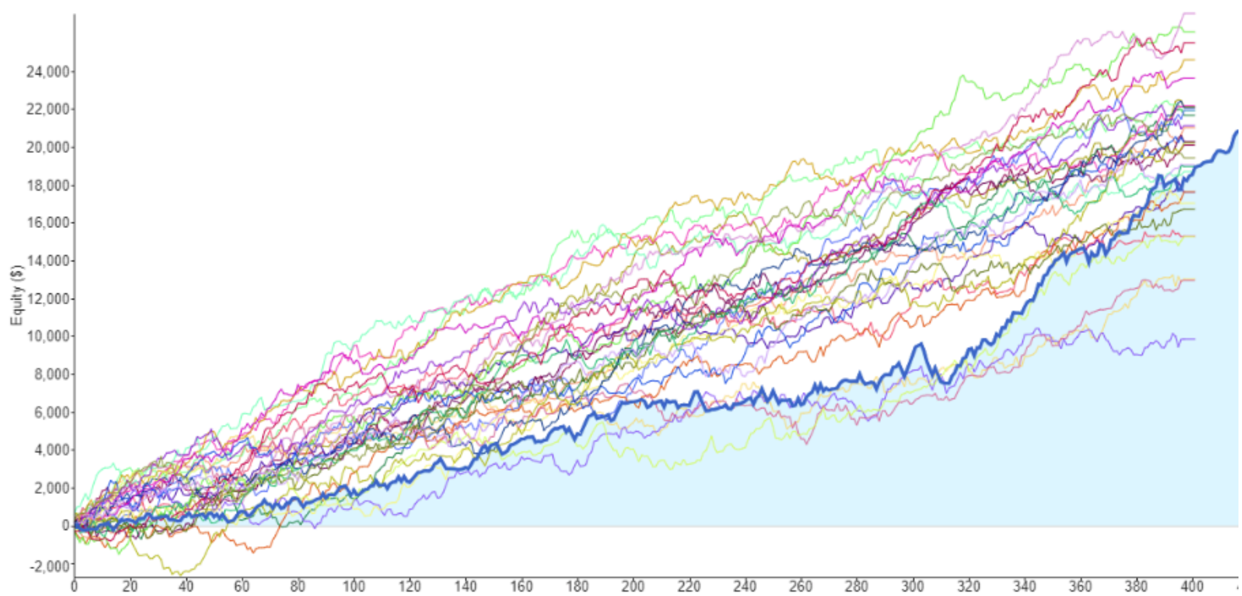






Monte Carlo Simulation

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 MAX EURJPY 1 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.*