Max the Machine
www.MaxTheMachine.com

Trading Strategy Validation Report*

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

Overview

MAX GBPUSD 1 is a multi-timeframe breakout and momentum strategy designed to identify developing directional moves in the GBP/USD market. The EA looks for price breaking through a Keltner Channel on the 15-minute timeframe and then uses Bulls or Bears Power on the hourly timeframe to provide additional confirmation before entering a trade. Once a position is opened, it is managed automatically using a predefined stop loss and profit target, together with break-even protection and a trailing stop designed to lock in gains as a move develops. The EA also monitors Bollinger Bands, the Awesome Oscillator and Vortex indicators to identify changes in momentum or market direction that may justify closing a position early. Trading signals are restricted to the more active part of the trading day, helping the strategy focus on periods when GBP/USD is more likely to produce meaningful price movement.

TOTAL PROFIT
$ 7737.34

PROFIT IN PIPS	4802 TICKS
YEARLY AVG PROFIT	$ 1934.25
YEARLY AVG % RETURN	19.34 %
CAGR	15.4 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING PERCENTAGE
609	1.75	1.66	10.89	82.92 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MONTHLY AVG PROFIT	AVERAGE TRADE
$ 710.76	5.41 %	$ 4.67	$ 143.28	$ 12.7
ANNUAL % / MAX DD %	R EXPECTANCY	R EXPECTANCY SCORE	STR QUALITY NUMBER	SQN SCORE
2.85	0.11	15.17	1.54	1.8

STATS

Strategy

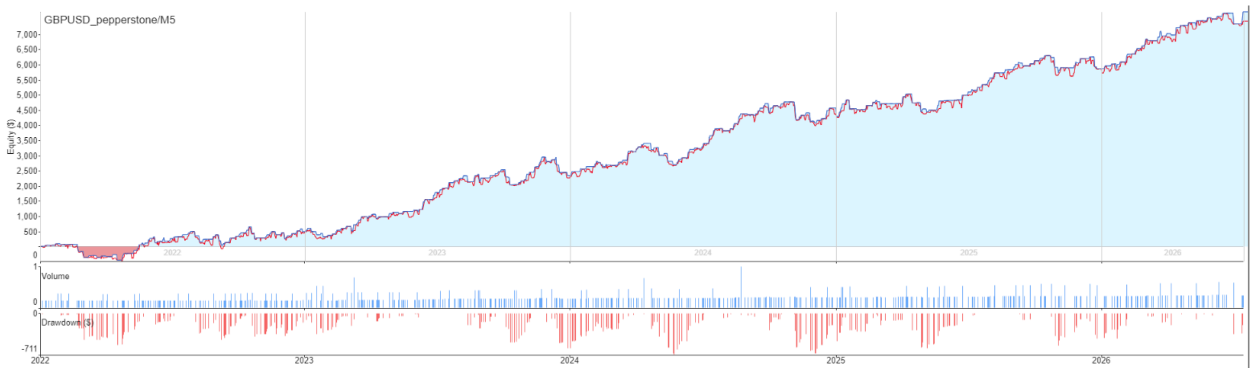
Wins / Losses Ratio	4.86	Payout Ratio (Avg Win/Loss)	0.34	Average # of Bars in Trade	207.8
AHPR	15.47	Z-Score	-1	Z-Probability	84.13 %
Expectancy	12.7	Deviation	$ 82.59	Exposure	23.58 %
Stagnation in Days	133	Stagnation in %	8.04 %		

Trades

		# of Wins	505	# of Losses	104	# of Cancelled/Expired	0
Gross Profit	$ 19524.99	Gross Loss	$ 11787.65	Average Win	$ 38.66	Average Loss	$ 113.34
Largest Win	$ 248.16	Largest Loss	$ -358.42	Max Consec Wins	25	Max Consec Losses	3
Avg Consec Wins	6.08	Avg Consec Loss	1.25	Avg # of Bars in Wins	172.47	Avg # of Bars in Losses	379.37

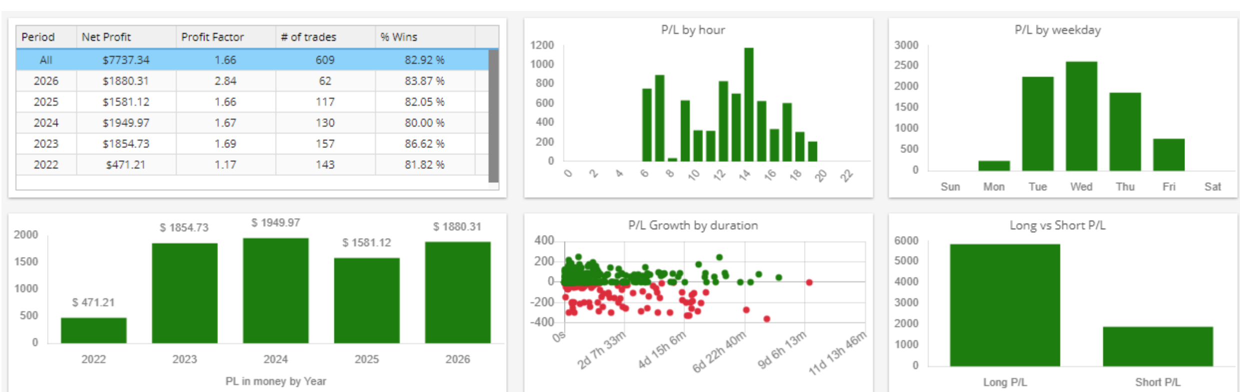
Equity Chart

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



Comprehensive Trade Analysis

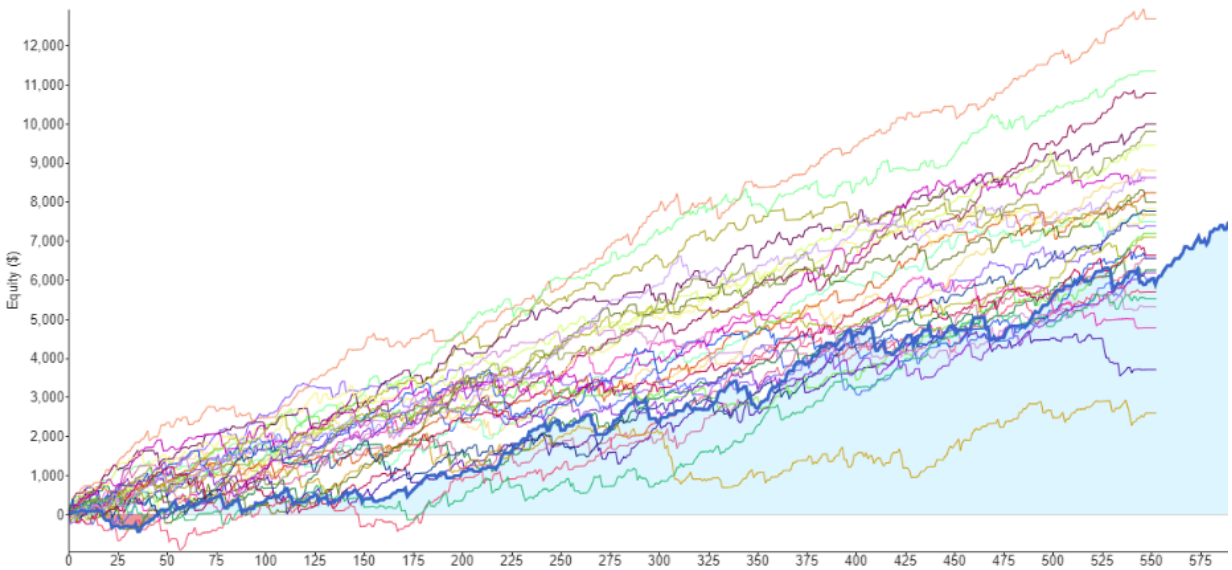
This section summarizes key performance metrics such as win rate, profit factor, and maximum drawdown, ensuring the strategy's effectiveness.



Period	Net Profit	Profit Factor	# of trades	% Wins
All	$7737.34	1.66	609	82.92 %
2026	$1880.31	2.84	62	83.87 %
2025	$1581.12	1.66	117	82.05 %
2024	$1949.97	1.67	130	80.00 %
2023	$1854.73	1.69	157	86.62 %
2022	$471.21	1.17	143	81.82 %

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 GBPUSD 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.*