



Trading Strategy Validation Report*

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

Overview

The **Active MAX CCI Strategy** is a momentum-based trading system that uses several Commodity Channel Index (CCI) measurements to assess both the underlying direction of the market and changes in short-term momentum. Rather than acting on a single indicator reading, the strategy first looks for evidence that a directional bias has been established and then waits for a fresh increase in momentum before entering a trade. Long and short positions are treated independently, allowing the system to participate in movements in either direction. Once in a position, the strategy continues to measure momentum and looks to exit when the move reaches a more extended level. This approach is intended to capture the stronger portion of short-term directional moves while filtering out many weaker market fluctuations.

TOTAL PROFIT		# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING PERCENTAGE
\$ 12270.82		605	4.08	2	15.58	70.22 %
PROFIT IN PIPS	2514.4 TICKS	DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MONTHLY AVG PROFIT	AVERAGE TRADE
YEARLY AVG PROFIT	\$ 12270	\$ 787.83	6.31 %	\$ 20.8	\$ 645.79	\$ 20.28
YEARLY AVG % RETURN	122.71 %	ANNUAL % / MAX DD %	R EXPECTANCY	R EXPECTANCY SCORE	STR QUALITY NUMBER	SQN SCORE
CAGR	122.71 %	19.45	0.3	112.94	2.08	7.3

STATS

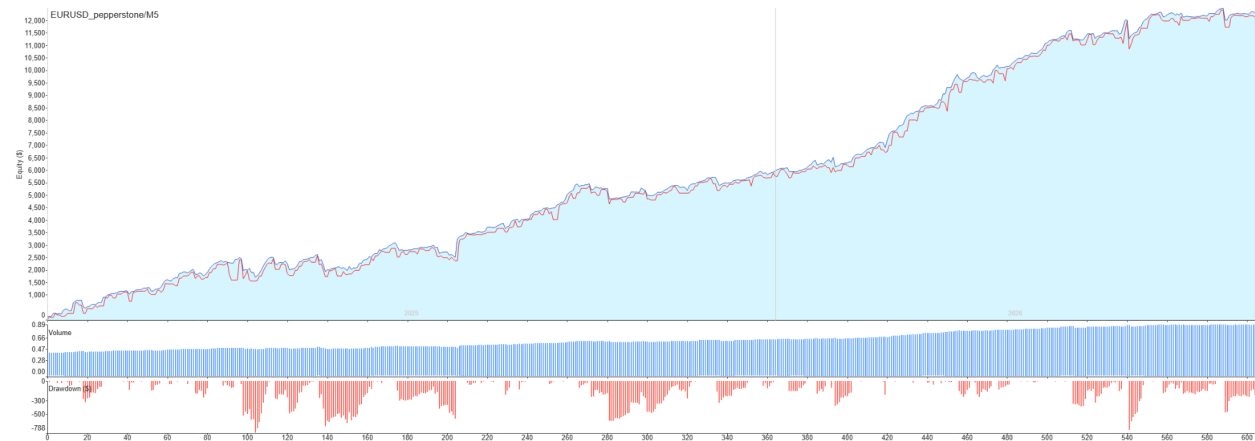
Strategy					
Wins / Losses Ratio	2.36	Payout Ratio (Avg Win/Loss)	0.85	Average # of Bars in Trade	53.12
AHPR	61.35	Z-Score	-0.25	Z-Probability	59.87 %
Expectancy	20.28	Deviation	\$ 97.59	Exposure	12.03 %
Stagnation in Days	47	Stagnation in %	7.98 %		

Trades							
		# of Wins	422	# of Losses	179	# of Cancelled/Expired	0
Gross Profit	\$ 24552.81	Gross Loss	\$ 12281.99	Average Win	\$ 58.18	Average Loss	\$ 68.61
Largest Win	\$ 724.71	Largest Loss	\$ -750.46	Max Consec Wins	14	Max Consec Losses	4
Avg Consec Wins	3.35	Avg Consec Loss	1.43	Avg # of Bars in Wins	33.38	Avg # of Bars in Losses	100.64



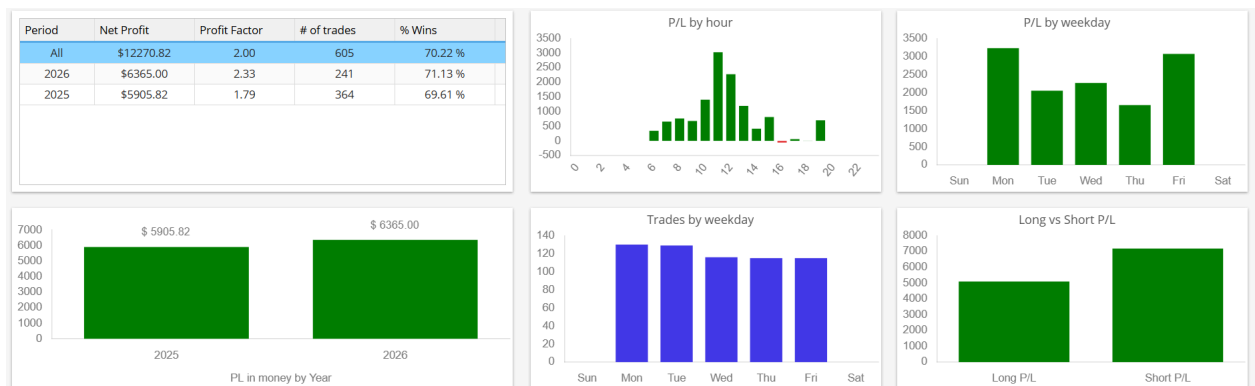
Equity Chart

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



Comprehensive Trade Analysis

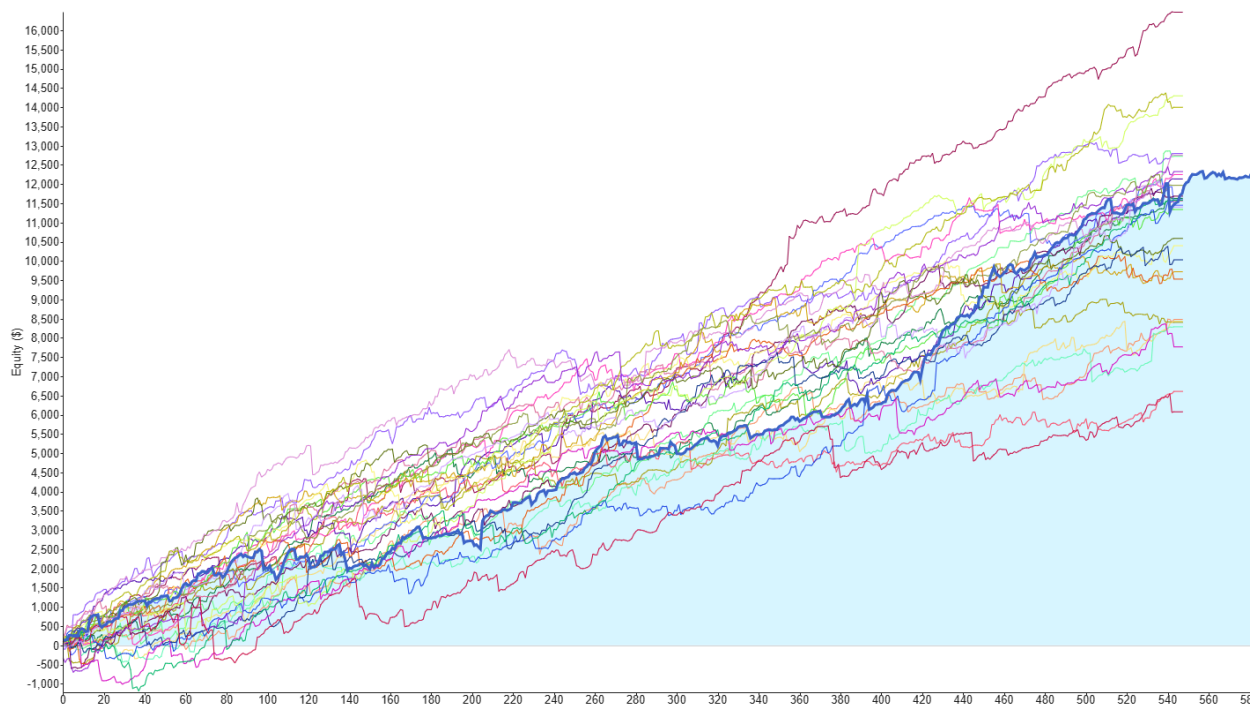
This section summarizes key performance metrics such as win rate, profit factor, and maximum drawdown, ensuring the strategy's effectiveness.





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 CCI 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.*