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Trading Strategy Validation Report*

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

Overview

MAX USDJPY 1 uses a multi-timeframe approach, combining shorter-term momentum signals with broader measures of momentum, volatility and market strength. A trade is only opened when several independent conditions align, helping the EA distinguish a potentially meaningful move from normal short-term market noise. Once a position is established, the strategy actively manages the trade using a protective stop loss, profit target, break-even protection and trailing-stop techniques, while also monitoring a range of momentum and volatility measures for signs that the move may be ending or reversing

TOTAL PROFIT	$ 40547.85
PROFIT IN PIPS	9648.4 TICKS
YEARLY AVG PROFIT	$ 10136.75
YEARLY AVG % RETURN	101.37 %
CAGR	49.94 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING PERCENTAGE
323	2.08	2.79	13.73	81.42 %
DRAWDOWN	**% DRAWDOWN**	**DAILY AVG PROFIT**	**MONTHLY AVG PROFIT**	**AVERAGE TRADE**
$ 2953.63	6.02 %	$ 24.15	$ 737.22	$ 125.54
ANNUAL % / MAX DD %	**R EXPECTANCY**	**R EXPECTANCY SCORE**	**STR QUALITY NUMBER**	**SQN SCORE**
8.3	0.33	23.48	2.64	1.73

STATS

Strategy

Wins / Losses Ratio	4.38	Payout Ratio (Avg Win/Loss)	0.64	Average # of Bars in Trade	338.6
AHPR	81.1	Z-Score	0.52	Z-Probability	30.15 %
Expectancy	125.54	Deviation	$ 476.03	Exposure	24.06 %
Stagnation in Days	155	Stagnation in %	9.26 %		

Trades

		# of Wins	263	# of Losses	60	# of Cancelled/Expired	0
Gross Profit	$ 63138.82	Gross Loss	$ 22590.97	Average Win	$ 240.07	Average Loss	$ 376.52
Largest Win	$ 2798.5	Largest Loss	$ -1140.09	Max Consec Wins	21	Max Consec Losses	3
Avg Consec Wins	5.16	Avg Consec Loss	1.2	Avg # of Bars in Wins	320.92	Avg # of Bars in Losses	416.1

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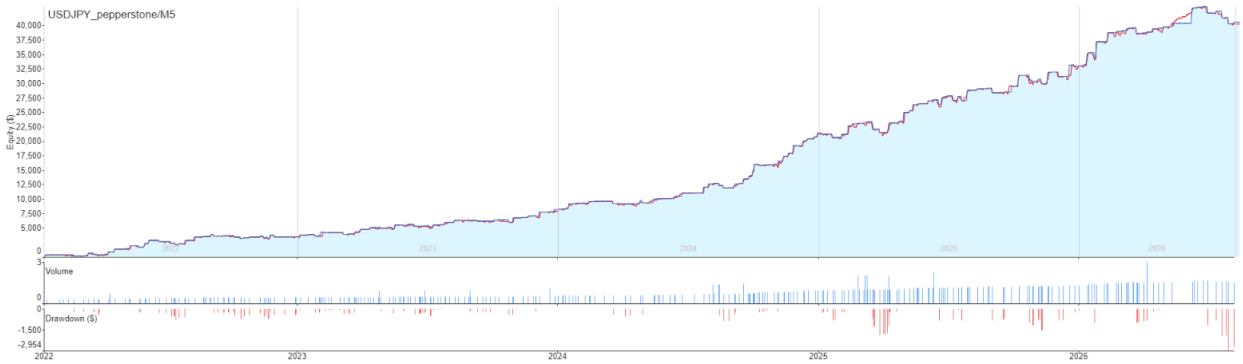
Equity Chart

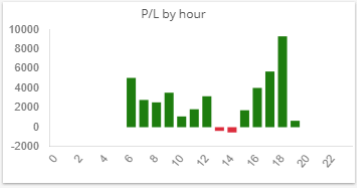
The following chart demonstrates the equity growth over time, highlighting the strategy's performance during the backtesting period.

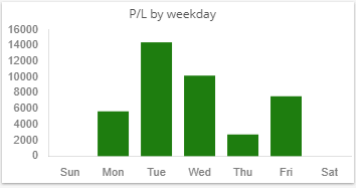


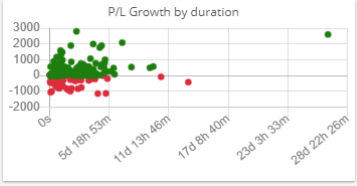
Comprehensive Trade Analysis

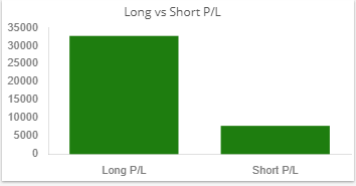
This section summarizes key performance metrics such as win rate, profit factor, and maximum drawdown, ensuring the strategy's effectiveness.

Period	Net Profit	Profit Factor	# of trades	% Wins
All	$40547.85	2.79	323	81.42 %
2026	$7559.41	2.41	36	83.33 %
2025	$11664.51	2.28	81	81.48 %
2024	$13212.54	7.08	68	89.71 %
2023	$4765.53	2.78	77	77.92 %
2022	$3345.86	2.01	61	75.41 %









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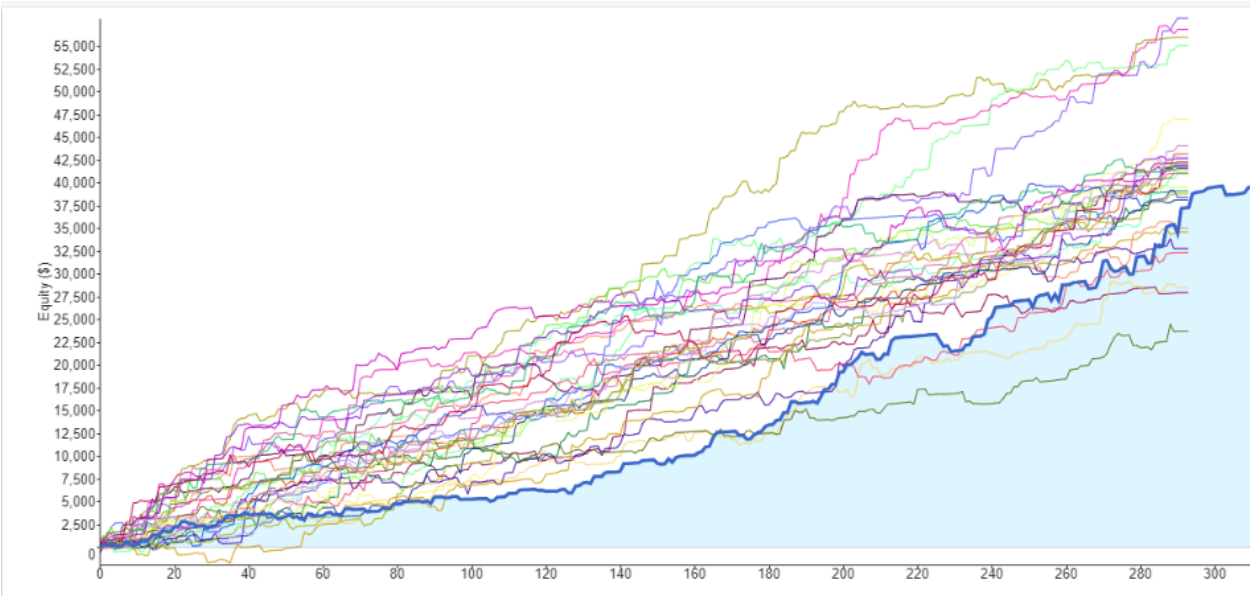
Monte Carlo Simulation

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 GBPUSD1 v3.1 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.*