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PORTFOLIO

Strategy Name:	**MAX THE MACHINE™**
Currency Pair:	Multiple
Testing Period:	01-01-2022 to 06-08-2026
Starting Test Balance:	$10,000

Overview

Below are the results of our extensive backtesting and analysis. Each strategy included in this portfolio is subject to rigorous tests involving over 100 hours of computer-based evaluation to ensure its robustness and viability.

TOTAL PROFIT

$ 91208.01

PROFIT IN PIPS	31951.4 PIPS
YEARLY AVG PROFIT	$ 19545.76
YEARLY AVG % RETURN	195.46 %
CAGR	58.87 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING PERCENTAGE
1975	0.17	2.07	31.58	77.87 %
DRAWDOWN	**% DRAWDOWN**	**DAILY AVG PROFIT**	**MONTHLY AVG PROFIT**	**AVERAGE TRADE**
$ 2888.33	10.01 %	$ 54.91	$ 1628.71	$ 46.18
ANNUAL % / MAX DD %	**R EXPECTANCY**	**R EXPECTANCY SCORE**	**STR QUALITY NUMBER**	**SQN SCORE**
5.88	0.24 R	100.4 R	8.19	8.13

STATS

STARTING BALANCE $10000 - 4 1/2 YEARS*

Strategy

Wins / Losses Ratio	3.52	Payout Ratio (Avg Win/Loss)	0.59	Average # of Bars in Trade	373.96
AHPR	0.12	Z-Score	0.52	Z-Probability	30.15 %
Expectancy	46.18	Deviation	$ 250.71	Max Pos. Exposure	6
Stagnation in Days	85	Stagnation in %	5.07 %	Max Lots Exposure	3.97

Trades

		# of Wins	1538	# of Losses	437	# of Cancelled/Expired	0
Gross Profit	$ 176277.16	Gross Loss	$ -85069.15	Average Win	$ 114.61	Average Loss	$ -194.67
Largest Win	$ 2737.18	Largest Loss	$ -1188.46	Max Consec Wins	30	Max Consec Losses	4
Avg Consec Wins	4.46	Avg Consec Loss	1.27	Avg # of Bars in Wins	346.41	Avg # of Bars in Losses	470.94

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Equity Chart

The following chart demonstrates the equity growth over time, highlighting the portfolio'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 portfolio's effectiveness.

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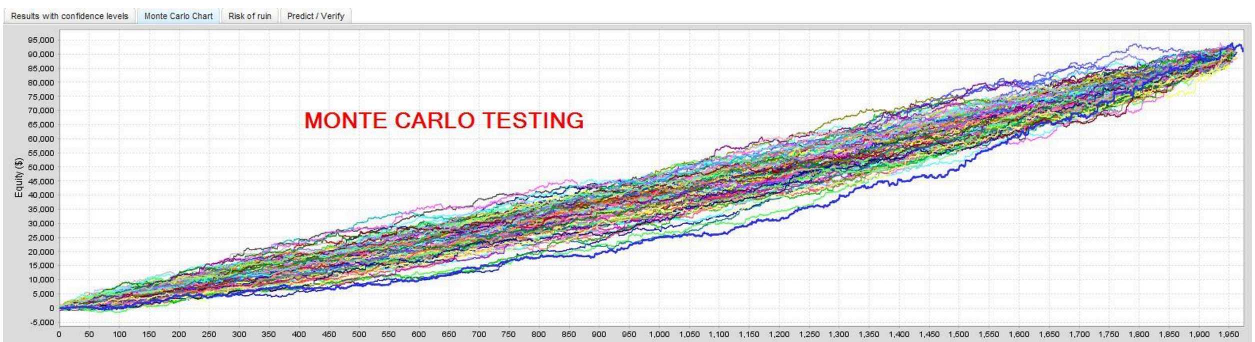
Monte Carlo Simulation

To ensure the robustness and reliability of these trading strategies, 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 portfolio's resilience.



Correlation

Measures correlation between strategies. We want low correlation.

Correlation based on **Number of open positions by Hour**

Lower correlation Better diversification ← < 0.4 MODERATE | 0.4 - 0.7 MODERATE HIGH | 0.7 - 1.0 HIGH → **Higher correlation Worse diversification**

	MAX EURJPY 1	MAX EURUSD 1	MAX GBPUSD 1	MAX USDJPY 1
MAX EURJPY 1		-0.05	0.03	-0.02
MAX EURUSD 1	-0.05		0	-0.03
MAX GBPUSD 1	0.03	0		-0.03
MAX USDJPY 1	-0.02	-0.03	-0.03	

DISCLAIMER

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