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Trading Strategy Validation Report*

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

Overview

The **Active MAX Keltner Strategy** takes a different approach by combining market direction with short-term pullbacks using Keltner Channels. The system first determines whether the underlying price channel is rising or falling and then looks for price to move temporarily away from that direction, creating the potential for an entry as the broader move resumes. In a rising market this can mean buying after a short-term pullback, while in a falling market the same logic is applied in reverse. The strategy then uses additional Keltner Channel levels to identify when the subsequent move has become sufficiently extended to close the position. This makes Keltner an important trend-and-pullback component of Active MAX rather than simply another momentum strategy.

TOTAL PROFIT

$ 9377.28

PROFIT IN PIPS	1997.8 TICKS
YEARLY AVG PROFIT	$ 9377
YEARLY AVG % RETURN	93.77 %
CAGR	93.77 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING PERCENTAGE
392	3.16	1.77	15.74	70.77 %
DRAWDOWN	**% DRAWDOWN**	**DAILY AVG PROFIT**	**MONTHLY AVG PROFIT**	**AVERAGE TRADE**
$ 595.73	5.54 %	$ 15.89	$ 493.53	$ 23.92
ANNUAL % / MAX DD %	**R EXPECTANCY**	**R EXPECTANCY SCORE**	**STR QUALITY NUMBER**	**SQN SCORE**
16.93	0.22	55.08	2.11	5.25

STATS

Strategy

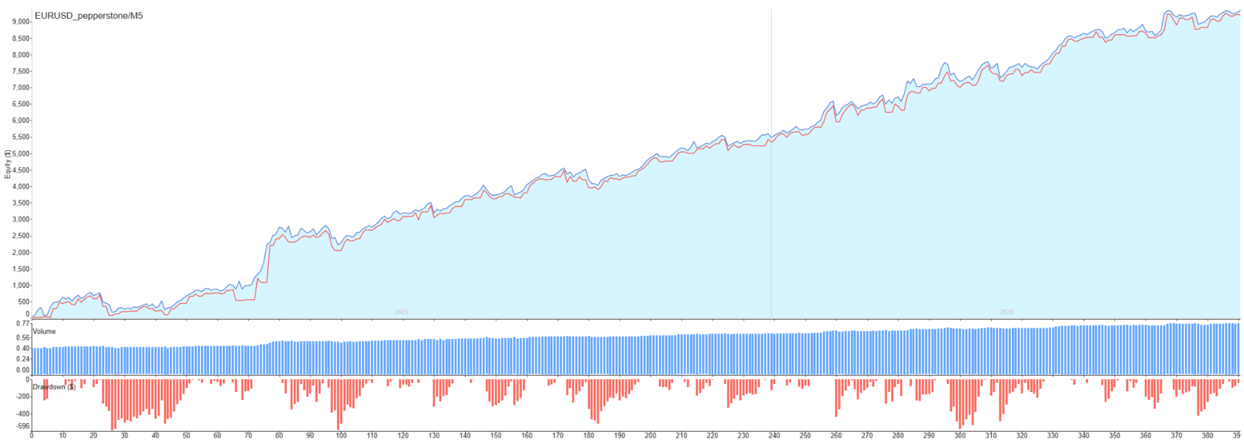
Wins / Losses Ratio	2.42	Payout Ratio (Avg Win/Loss)	0.73	Average # of Bars in Trade	52.22
AHPR	46.89	Z-Score	0.1	Z-Probability	46.02 %
Expectancy	23.92	Deviation	$ 113.63	Exposure	4.41 %
Stagnation in Days	49	Stagnation in %	8.32 %		

Trades

		# of Wins	276	# of Losses	114	# of Cancelled/Expired	0
Gross Profit	$ 21630.66	Gross Loss	$ 12253.38	Average Win	$ 78.37	Average Loss	$ 107.49
Largest Win	$ 534.06	Largest Loss	$ -443.52	Max Consec Wins	12	Max Consec Losses	4
Avg Consec Wins	3.37	Avg Consec Loss	1.41	Avg # of Bars in Wins	34.19	Avg # of Bars in Losses	96.12

Equity Chart

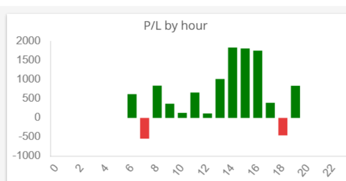
The following chart demonstrates the equity growth over time, highlighting the strategy's performance during the backtesting period.

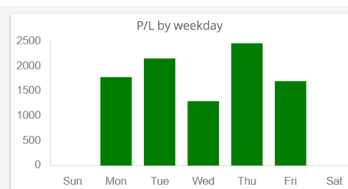


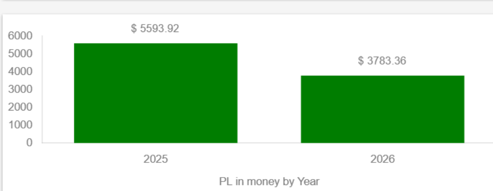
Comprehensive Trade Analysis

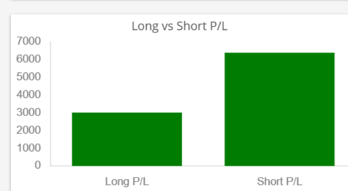
This section summarizes key performance metrics such as win rate, profit factor, and maximum drawdown, ensuring the strategy's effectiveness.

Period	Net Profit	Profit Factor	# of trades	% Wins
All	$9377.28	1.77	392	70.77 %
2026	$3783.36	1.72	153	70.59 %
2025	$5593.92	1.80	239	70.89 %



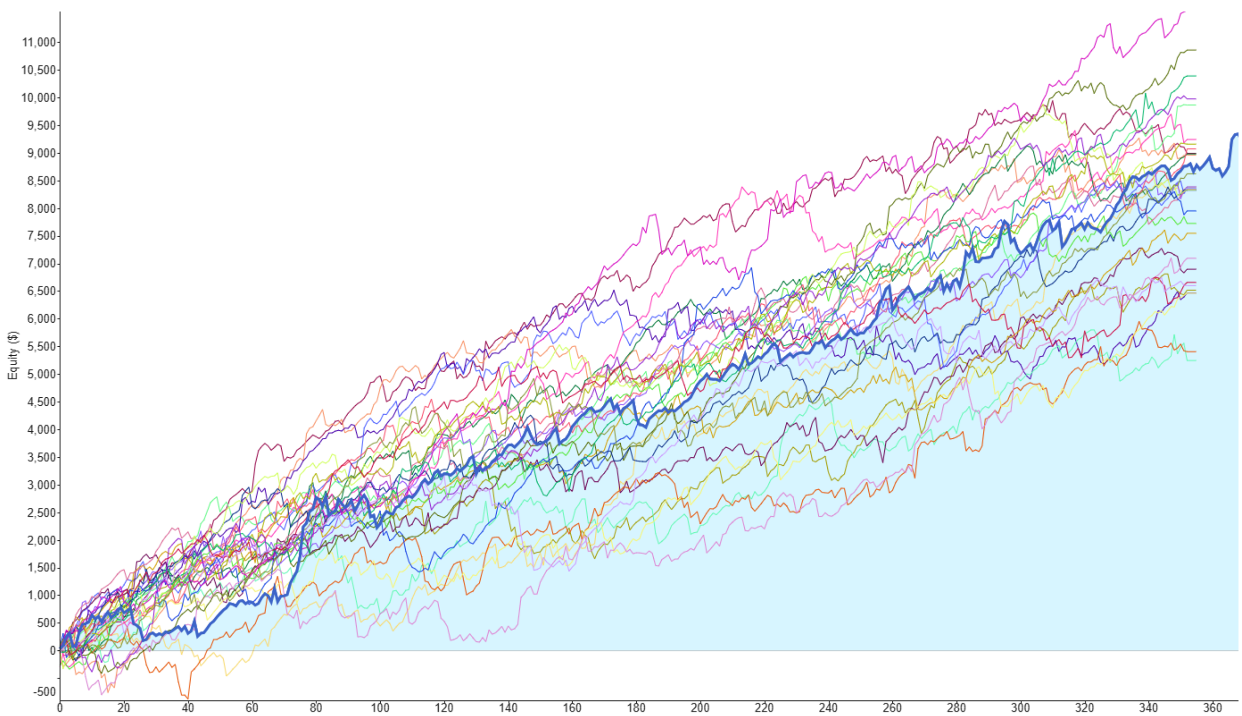






Monte Carlo Simulation

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 KELTNER 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.*