Guardian Strategy Validation Report*

Strategy Name: **Yen 1 v1.1**

Pro Generation Strategy Design

Currency Pair: USD JPY

Testing Period: 01-01-2022 to 09-05-2025

Overview

The YEN1 strategy for USDJPY on the M5/H1 timeframe has undergone extensive backtesting and analysis.

Each strategy is subject to rigorous tests involving over 100 hours of computer-based evaluation to ensure its

robustness and viability.

TOTAL PROFIT

$ 2110.76

PROFIT IN PIPS	3990.4 TICKS
YEARLY AVG PROFIT	$ 703.33
YEARLY AVG % RETURN	7.04 %
CAGR	6.59 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING PERCENTAGE
516	2.48	1.92	13.67	84.3 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MONTHLY AVG PROFIT	AVERAGE TRADE
$ 154.39	1.49 %	$ 1.72	$ 52.75	$ 4.09
ANNUAL % / MAX DD %	R EXPECTANCY	R EXPECTANCY SCORE	STR QUALITY NUMBER	SQN SCORE
4.42	0.14	22.32	2.1	2.76

STATS

Strategy

Wins / Losses Ratio	5.37	Payout Ratio (Avg Win/Loss)	0.36	Average # of Bars in Trade	63.31
AHPR	5.28	Z-Score	0.32	Z-Probability	37.45 %
Expectancy	4.09	Deviation	$ 19.43	Exposure	2.77 %
Stagnation in Days	68	Stagnation in %	5.56 %		

Trades

		# of Wins	435	# of Losses	81	# of Cancelled/Expired	0
Gross Profit	$ 4407.55	Gross Loss	$ 2296.79	Average Win	$ 10.13	Average Loss	$ 28.36
Largest Win	$ 57.72	Largest Loss	$ -55.88	Max Consec Wins	26	Max Consec Losses	3
Avg Consec Wins	6.21	Avg Consec Loss	1.17	Avg # of Bars in Wins	51.97	Avg # of Bars in Losses	124.2

Trading Analysis

Yen 1 v1.1 ProGen is a momentum-driven EA designed for USD/JPY, operating on M5 and H1 timeframes. It integrates a blend of **MACD**, **OSMA**, **Stochastic**, and **Bollinger Percent** indicators to detect breakout conditions supported by directional momentum and price acceleration. The strategy identifies entries when overbought/oversold dynamics align with trend confirmations from MACD and OSMA changes. It includes a moderately sized take profit and stop loss, while also employing a trailing stop that activates as trades move in favor. Built to capture intraday price surges, this EA thrives in environments where momentum and volatility are synchronized.

Equity Chart

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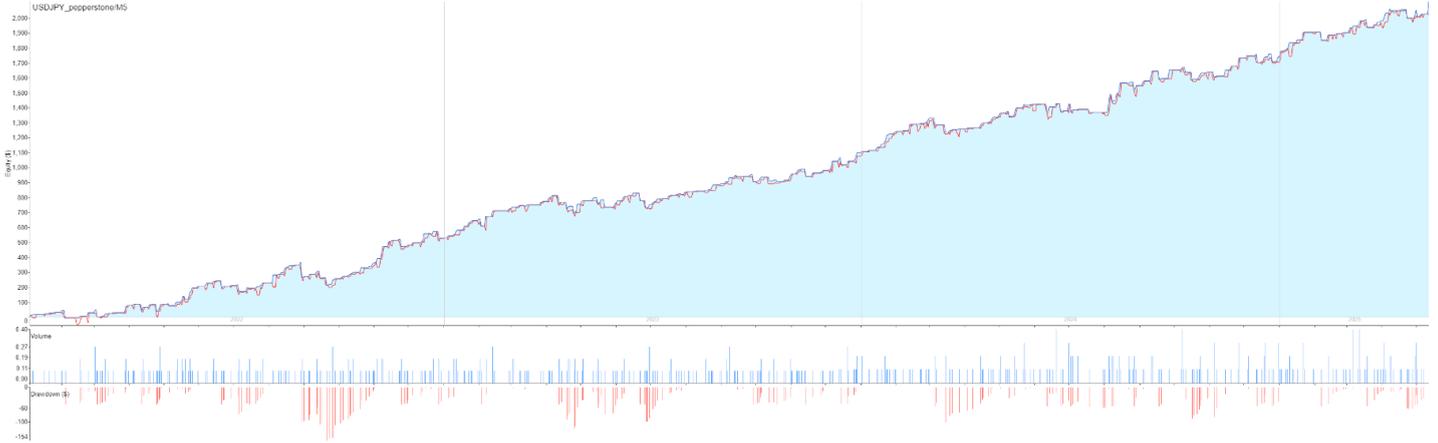

Comprehensive Trade Analysis

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	$2110.76	1.92	516	84.30 %
2025	$374.45	2.62	64	81.25 %
2024	$638.05	1.81	149	81.21 %
2023	$569.52	1.92	155	87.10 %
2022	$528.74	1.81	148	85.81 %

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.
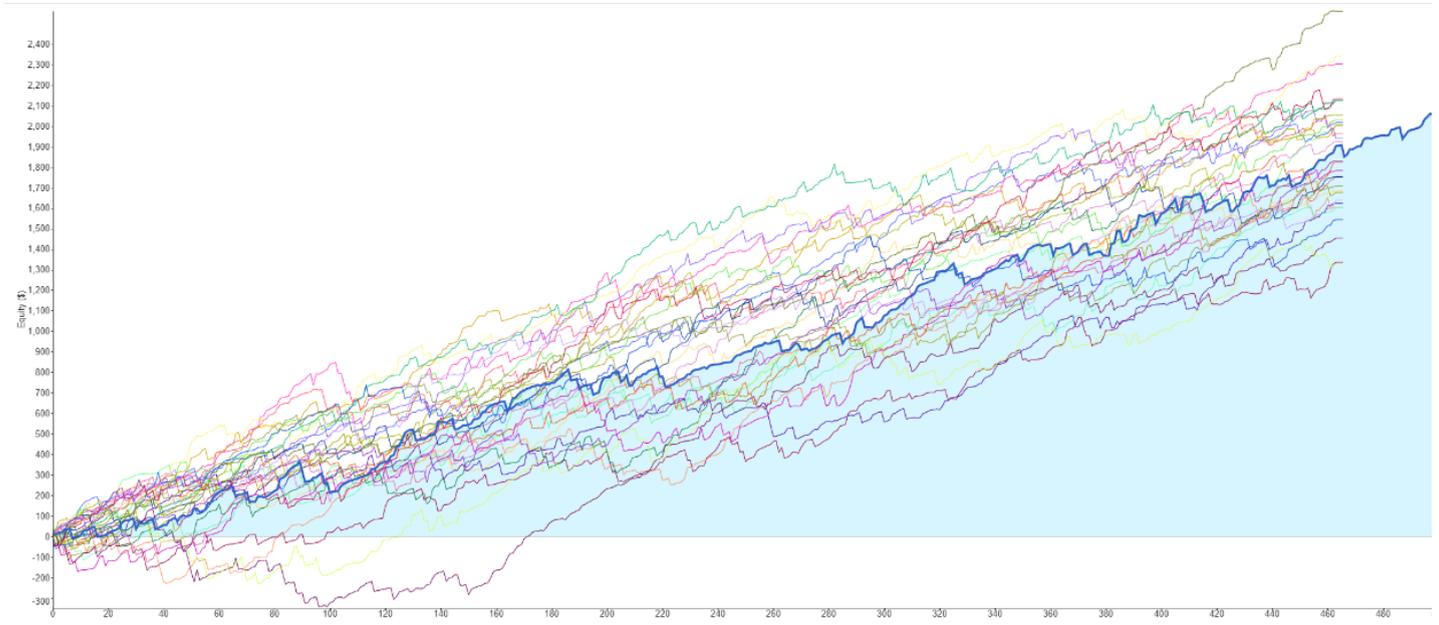
Metatrader 4 Backtest

To double check the authenticity of our original backtests, we also run it on a high quality tick data Metatrader 4 backtest to compare the results and confirm the strategy is viable. This is important as we are running the software on the Metatrader platforms in real life so we have to ensure it trades correctly on this platform. The results from both platforms have to be virtually identical for a strategy to pass.

Strategy Tester Report
Yen 1 v1.1 ProGen usdjpy M5H1
Pepperstone-Demo01 (Build 1441)

Symbol	USDJPY.a (US Dollar vs Japanese Yen)
Period	5 Minutes (M5) 2022.01.03 00:00 - 2025.05.12 23:55 (2022.01.01 - 2025.05.13)
Model	Every tick (the most precise method based on all available least timeframes)
Parameters	CustomComment="Yen_1_v1_1_ProGen_usdjpy_M5H1"; MagicNumber=11111; BBerPeriod1=50; MACDMainFast1=8; MACDMainSlow1=26; MACDMainSmooth1=9; OSMAChangesFastEMA1=24; OSMAChangesSlowEMA1=17; OSMAChangesSgnPrd1=9; StochFastKKPeriod1=21; StochFastKDPeriod1=3; StochFastKSlowing1=3; MABarOpensPeriod1=14; BPPeriod1=14; ProfitTarget1=90; StopLoss1=85; TrailingStopCoef1=1.5; TrailingActivation1=10; smm="---------- Money Management - Risk Fixed % Of Balance ----------"; UseMoneyManagement=true; mmRiskPercent=0.5; mmDecimals=2; mmLotsIfNoMM=0.1; mmMaxLots=0.3; mmMultiplier=1; mmStep=0.01; InitialCapital=10000; sdtw="---------- Dont Trade On Weekends ----------"; DontTradeOnWeekends=false; FridayCloseTime="21:00"; SundayOpenTime="21:00"; seod="---------- Exit At End Of Day ----------"; ExitAtEndOfDay=false; EODExitTime="00:39"; seof="---------- Exit On Friday ----------"; ExitOnFriday=true; FridayExitTime="21:00"; sltr="---------- Limit Time Range ----------"; LimitTimeRange=true; SignalTimeRangeFrom="02:00"; SignalTimeRangeTo="20:00"; ExitAtEndOfRange=false; OrderTypeToExit=0; smmmdfmp="---------- Max distance from market price ----------"; LimitMaxDistanceFromMarketPrice=false; MaxDistanceFromMarketPct=6; smtpd="---------- Max Trades Per Day ----------"; MaxTradesPerDay=0; smmslpt="---------- Min/Max SL/PT ----------"; MinimumSL=0; MinimumPT=0; MaximumSL=0; MaximumPT=0; slts="---------- Use Tick size from SQ (for CFDs) ----------"; UseSQTickSize=false; MainChartTickSizeSQ=0.01; Subchart1Symbol="Same as main chart"; Subchart1Timeframe=60; Subchart1TickSizeSQ=0.01; sqDisplayInfoPanel=true; ModifyInsteadOfReplacing=true; OpenBarDelay=0;

Bars in test	251328	Ticks modelled	131528234	Modelling quality	99.90%
Mismatched charts errors	0				
Initial deposit	10000.00			Spread	Current (2)
Total net profit	2237.04	Gross profit	4559.64	Gross loss	-2322.60
Profit factor	1.96	Expected payoff	4.33		
Absolute drawdown	70.65	Maximal drawdown	170.30 (1.56%)	Relative drawdown	1.63% (170.23)
Total trades	517	Short positions (won %)	251 (80.08%)	Long positions (won %)	266 (87.59%)
		Profit trades (% of total)	434 (83.95%)	Loss trades (% of total)	83 (16.05%)
	Largest	profit trade	60.26	loss trade	-64.89
	Average	profit trade	10.51	loss trade	-27.98
	Maximum	consecutive wins (profit in money)	26 (251.11)	consecutive losses (loss in money)	3 (-61.20)
	Maximal	consecutive profit (count of wins)	251.11 (26)	consecutive loss (count of losses)	-98.83 (2)
	Average	consecutive wins	6	consecutive losses	1

DISCLAIMER

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

RISK DISCLOSURE

Trading in financial markets involves risks, including the possible loss of principal. It is essential to understand the risks associated with trading before engaging in any transactions. Clients should carefully consider their risk tolerance and investment objectives before trading.

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