

Guardian Strategy Validation Report

Strategy Name: **WOLF**

3rd Generation Strategy Design

Currency Pair: GBP USD

Testing Period: 01-01-2022 to 14-03-2025



Overview

The WOLF strategy for GBP USD on the M5 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	# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING PERCENTAGE
\$ 1592.5	302	1.64	1.89	8.58	89.07 %
PROFIT IN PIPS 1644.1 TICKS	DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MONTHLY AVG PROFIT	AVERAGE TRADE
YEARLY AVG PROFIT \$ 530.67	\$ 185.52	1.77 %	\$ 1.37	\$ 41.89	\$ 5.27
YEARLY AVG % RETURN 5.31 %	ANNUAL % / MAX DD %	R EXPECTANCY	R EXPECTANCY SCORE	STR QUALITY NUMBER	SQN SCORE
CAGR 5.05 %	2.85	0.1	9.26	1.87	1.33

STATS

Strategy					
Wins / Losses Ratio	8.15	Payout Ratio (Avg Win/Loss)	0.23	Average # of Bars in Trade	55.99
AHPR	3.98	Z-Score	-1.57	Z-Probability	94.18 %
Expectancy	5.27	Deviation	\$ 28.16	Exposure	2.49 %
Stagnation in Days	301	Stagnation in %	25.95 %		

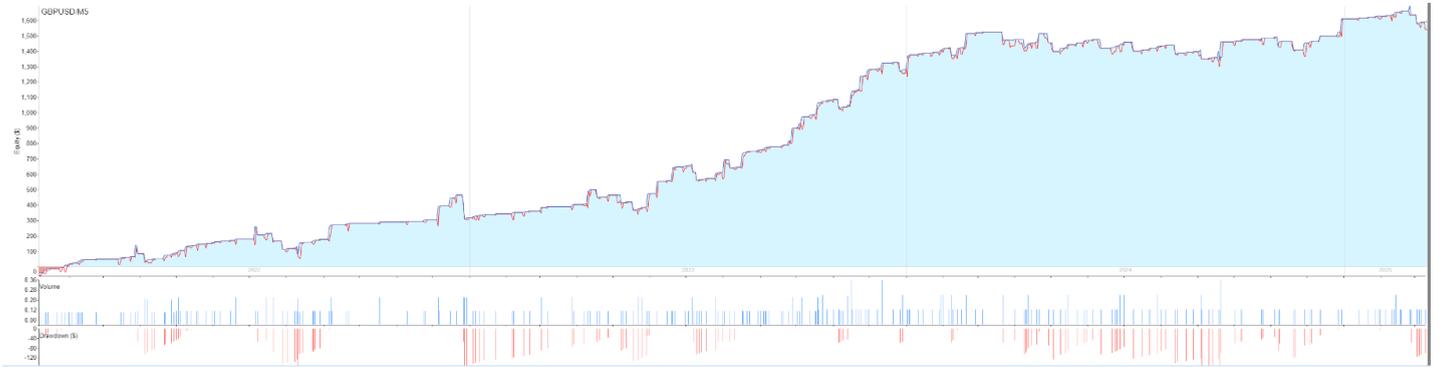
Trades							
Gross Profit	\$ 3383.75	# of Wins	269	# of Losses	33	# of Cancelled/Expired	0
Largest Win	\$ 86.76	Gross Loss	\$ 1791.25	Average Win	\$ 12.58	Average Loss	\$ 54.28
Avg Consec Wins	9.96	Largest Loss	\$ -58.44	Max Consec Wins	30	Max Consec Losses	3
		Avg Consec Loss	1.22	Avg # of Bars in Wins	45.7	Avg # of Bars in Losses	139.91

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2025	16.68	9.84	-42.96	0	0	0	0	0	0	0	0	0	-16.44
2024	128.04	113.28	-48.12	-16.32	15.6	-26.16	-15.6	-32.64	63.48	25.8	-31.56	155.16	330.96
2023	23.65	18.92	42.24	60.83	10.23	177.98	-42.02	145.53	144.65	181.46	195.27	3	961.74
2022	11	34.4	35.93	2.33	69.41	23.65	-66.99	65.05	103.18	9.46	14.19	14.63	316.24

Equity Chart

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



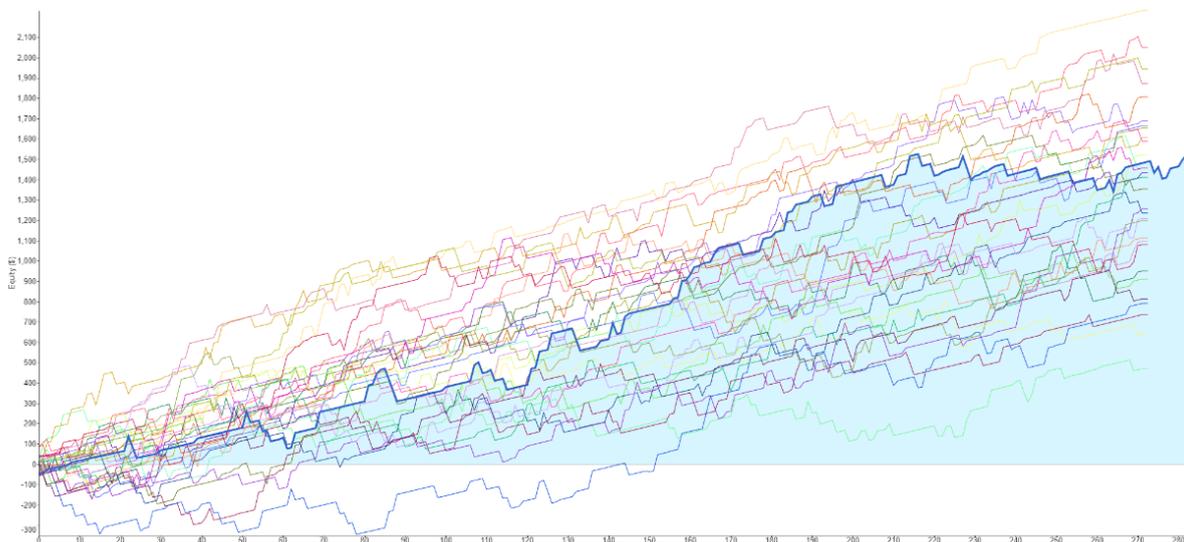
Comprehensive Trade Analysis

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.



Trading Analysis

The WOLF 3rd GEN GBPUSD M5 EA applies a volatility and momentum-based strategy, incorporating Keltner Channels (KC), Bollinger Bands (BB), Williams %R (WPR), and Stochastic Oscillator to determine trade entries. Keltner Channels (Period = 97) and Bollinger Bands (Period = 100 for opens, 10 for closes) help assess breakout potential, while Williams %R (Period = 20) measures overbought and oversold conditions. Additionally, the Stochastic Oscillator (K = 9, D = 3, Slow = 3) fine-tunes momentum shifts. The EA enters trades when a confluence of Keltner Channel breakouts, Bollinger Band volatility shifts, and Williams %R trend confirmation align, ensuring strong market conditions for execution. Exit strategies include a Take Profit of 73 pips, Stop Loss adjustments, and a Break Even mechanism (Move SL to BE at 7 pips with an additional buffer of 5 pips). Risk management is implemented through dynamic SL/TP settings and automated trade expiry to prevent excessive exposure. This EA is well-suited for trending and volatile market conditions, where volatility indicators can capture strong price movements, but may struggle in low-volatility, ranging markets where breakout signals are less reliable.

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.

NOT INVESTMENT ADVICE

This product is software only and does not constitute financial advice, investment advice, or a recommendation to trade. Use of the software is entirely at your own risk. You remain solely responsible for all trading decisions and outcomes