Guardian Strategy Validation Report

Strategy Name: **HAWK**

3rd Generation Strategy Design

Currency Pair: GBP USD

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

Overview

The HAWK 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

$ 1250.88

PROFIT IN PIPS	1200.4 TICKS
YEARLY AVG PROFIT	$ 416.67
YEARLY AVG % RETURN	4.17 %
CAGR	4.01 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING PERCENTAGE
172	1.64	2.29	8.87	88.95 %

DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MONTHLY AVG PROFIT	AVERAGE TRADE
$ 140.97	1.25 %	$ 1.07	$ 32.89	$ 7.27

ANNUAL % / MAX DD %	R EXPECTANCY	R EXPECTANCY SCORE	STR QUALITY NUMBER	SQN SCORE
3.21	0.14	7.77	2.51	1.07

STATS

Strategy

Wins / Losses Ratio	8.05	Payout Ratio (Avg Win/Loss)	0.28	Average # of Bars in Trade	35.97
AHPR	3.13	Z-Score	0.67	Z-Probability	25.14 %
Expectancy	7.27	Deviation	$ 29.01	Exposure	0.69 %
Stagnation in Days	128	Stagnation in %	11.22 %		

Trades

		# of Wins	153	# of Losses	19	# of Cancelled/Expired	0
Gross Profit	$ 2217.69	Gross Loss	$ 966.81	Average Win	$ 14.49	Average Loss	$ 50.88
Largest Win	$ 138.36	Largest Loss	$ -59.41	Max Consec Wins	33	Max Consec Losses	2
Avg Consec Wins	8.5	Avg Consec Loss	1.06	Avg # of Bars in Wins	32.63	Avg # of Bars in Losses	62.89

MONTHLY PERFORMANCE ($)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2025	76.42	13.78	-46.16	0	0	0	0	0	0	0	0	0	44.04
2024	6.72	12.72	25.44	-9.36	43.44	-49.32	25.44	51.12	33.75	40.69	-105.04	-3.6	72
2023	25.44	145.92	-35.76	25.44	25.44	6.84	24.84	63.48	38.04	41.04	-23.76	28.68	365.64
2022	-23.65	-32.78	128.37	59.62	196.46	47.5	-10.64	-17.67	107.35	93.48	192.24	28.92	769.2

Equity Chart

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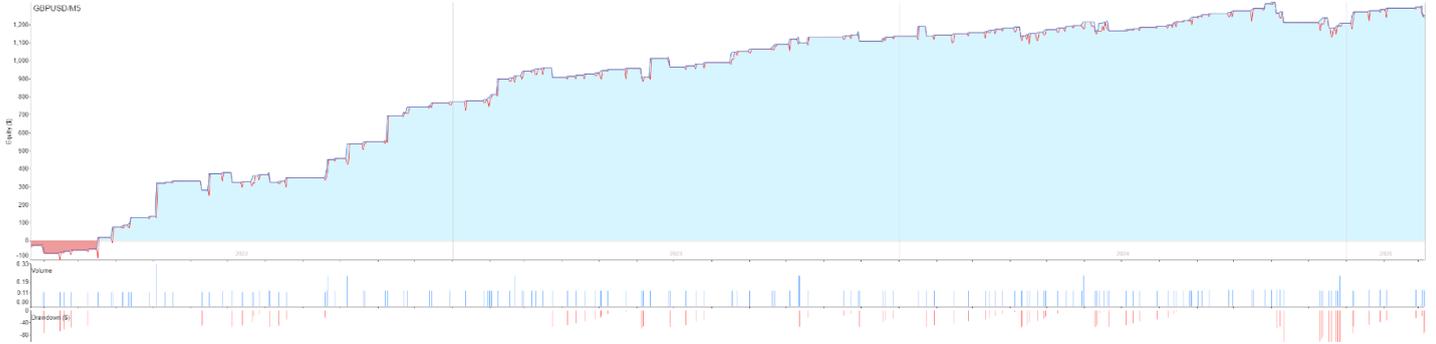

Comprehensive Trade Analysis

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	$1250.88	2.29	172	88.95 %
2025	$44.04	1.74	9	88.89 %
2024	$72.00	1.18	62	87.10 %
2023	$365.64	2.33	53	90.57 %
2022	$769.20	4.21	48	89.58 %

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.
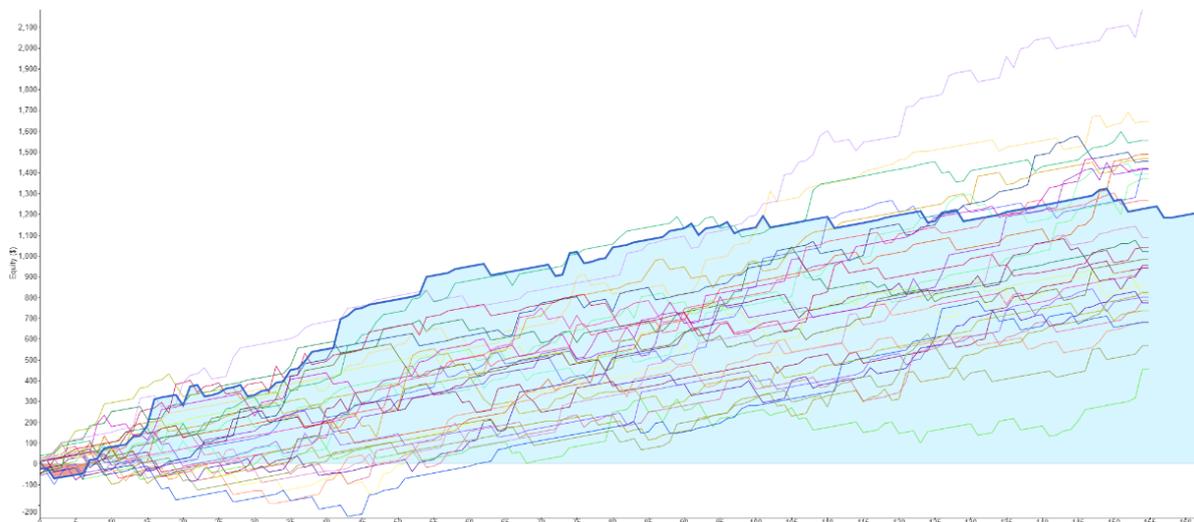
Trading Analysis

The HAWK 3rd GEN GBPUSD M5 EA operates using a trend and momentum-based strategy, integrating Keltner Channels (KC), Bollinger Bands (BB), MACD, RSI, CCI, and the Vortex Indicator to determine trade entries. The Keltner Channels (Period = 30) help assess breakout potential, while Bollinger Bands (Period = 139 for closes) confirm volatility-based trend shifts. The EA also utilizes MACD (Fast = 9, Slow = 6, Smooth = 2) for momentum confirmation and CCI (Period = 20) to filter overbought/oversold conditions. Additionally, RSI (Period = 20) and the Vortex Indicator (Period = 120) provide further validation for trend continuation. The EA enters trades when a confluence of Keltner Channel breakouts, MACD trend confirmation, and Bollinger Band shifts align, ensuring strong market conditions for execution. Exit strategies include dynamic Stop Loss and Take Profit levels, Trailing Stops to secure profits, and a Break Even function to lock in gains as trades move in a favorable direction. Risk management is enforced through adaptive SL/TP settings and trade expiry mechanisms to prevent excessive exposure. This EA is optimized for trending and volatile market conditions, where momentum indicators can capture strong price movements, but may struggle in choppy or sideways markets, where trend signals can be inconsistent.

DISCLAIMER