

Guardian Strategy Validation Report

Strategy Name: **PANTHER**

3rd Generation Strategy Design

Currency Pair: USD JPY

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



Overview

The PANTHER strategy for USD JPY 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 \$ 8910.28	# OF TRADES 619	SHARPE RATIO 1.93	PROFIT FACTOR 1.84	RETURN / DD RATIO 14.81	WINNING PERCENTAGE 69.47 %
PROFIT IN PIPS 4976.9 TICKS	DRAWDOWN \$ 601.6	% DRAWDOWN 4.08 %	DAILY AVG PROFIT \$ 7.64	MONTHLY AVG PROFIT \$ 234.47	AVERAGE TRADE \$ 14.39
YEARLY AVG PROFIT \$ 2970	ANNUAL % / MAX DD % 5.8	R EXPECTANCY 0.26	R EXPECTANCY SCORE 50.2	STR QUALITY NUMBER 1.43	SQN SCORE 2.39
YEARLY AVG % RETURN 29.7 %					
CAGR 23.66 %					

STATS

Strategy

Wins / Losses Ratio	2.28	Payout Ratio (Avg Win/Loss)	0.81	Average # of Bars in Trade	94.29
AHPR	22.28	Z-Score	0.66	Z-Probability	25.46 %
Expectancy	14.39	Deviation	\$ 100.61	Exposure	12.09 %
Stagnation in Days	107	Stagnation in %	9.22 %		

Trades

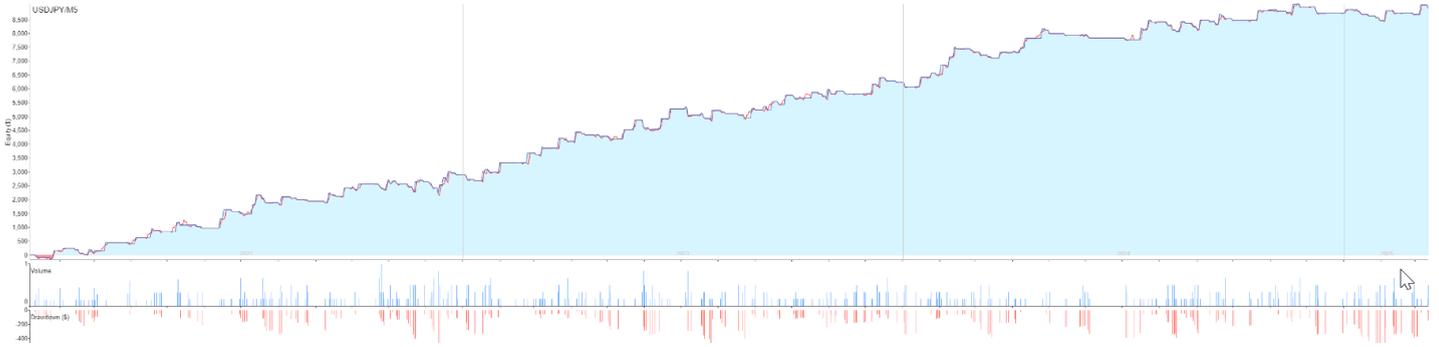
		# of Wins	430	# of Losses	189	# of Cancelled/Expired	0
Gross Profit	\$ 19506.03	Gross Loss	\$ 10595.75	Average Win	\$ 45.36	Average Loss	\$ 56.06
Largest Win	\$ 344.6	Largest Loss	\$ -59.4	Max Consec Wins	15	Max Consec Losses	5
Avg Consec Wins	3.19	Avg Consec Loss	1.4	Avg # of Bars in Wins	121.19	Avg # of Bars in Losses	33.09

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2025	-271.2	221	233.6	0	0	0	0	0	0	0	0	0	183.4
2024	284.8	817	-8.2	783.6	-157.4	-116.2	578.8	-156.2	274.4	312.8	109.2	-216.8	2505.8
2023	83.2	694.4	426	180.4	353.6	629.8	-49.6	73.6	474	215	-164.8	417.8	3333.4
2022	138.38	-28.84	279.29	433.68	133.76	603.01	309.8	57.8	468.8	285.2	-59.4	266.2	2887.68

Equity Chart

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



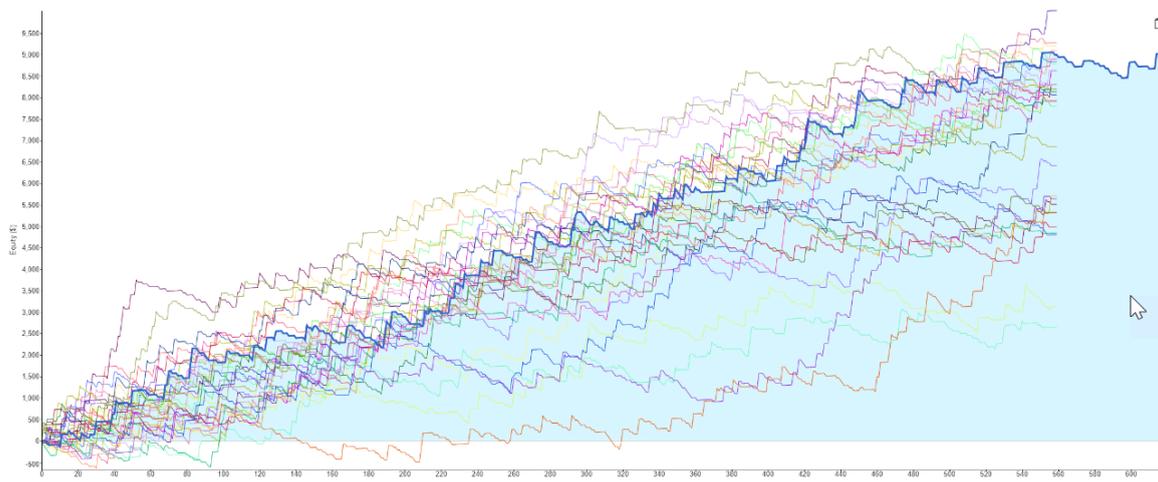
Comprehensive Trade Analysis

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 PANTHER 3rd GEN USDJPY M5 EA utilizes a trend-following strategy that integrates Kaufman's Adaptive Moving Average (KAMA), Keltner Channels, MACD, and Bears Power indicators to detect trade opportunities. The EA's KAMA settings (short = 73, long = 141, ER = 103) allow it to adapt to changing market conditions, filtering out noise while following strong trends. The Keltner Channel (Period = 8) helps measure volatility and confirm breakout potential, while MACD (Fast = 6, Slow = 14, Smooth = 6) identifies momentum shifts. Bears Power (Period = 7) provides additional confirmation of trend strength. The EA enters trades when KAMA, MACD, and Keltner Channels align to indicate a strong momentum-driven move, reducing the risk of false signals. Exit strategies include dynamic Stop Loss and Take Profit levels, Trailing Stops for profit protection, and an adaptive Break Even function to secure gains. Risk management is enforced through adaptive SL/TP settings and automated trade expiry to limit exposure. This EA is particularly effective in trending and volatile market conditions, allowing it to capitalize on strong directional moves, but it may face challenges in sideways or choppy price action, where KAMA and MACD signals could be 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