Guardian Strategy Validation Report

Strategy Name: **COBRA**

3rd Generation Strategy Design

Currency Pair: EUR USD

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

Overview

The COBRA strategy for EUR USD 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
$ 3030.78

PROFIT IN PIPS	1766.4 TICKS
YEARLY AVG PROFIT	$ 1010
YEARLY AVG % RETURN	10.1 %
CAGR	9.23 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING PERCENTAGE
327	1.77	1.57	9.63	69.72 %
DRAWDOWN	**% DRAWDOWN**	**DAILY AVG PROFIT**	**MONTHLY AVG PROFIT**	**AVERAGE TRADE**
$ 314.6	2.59 %	$ 2.6	$ 79.74	$ 9.27
ANNUAL % / MAX DD %	**R EXPECTANCY**	**R EXPECTANCY SCORE**	**STR QUALITY NUMBER**	**SQN SCORE**
3.56	0.17	17.87	1.72	1.43

STATS

Strategy

Wins / Losses Ratio	2.3	Payout Ratio (Avg Win/Loss)	0.68	Average # of Bars in Trade	92.23
AHPR	7.58	Z-Score	0.71	Z-Probability	23.89 %
Expectancy	9.27	Deviation	$ 53.87	Exposure	6.6 %
Stagnation in Days	126	Stagnation in %	10.87 %		

Trades

		# of Wins	228	# of Losses	99	# of Cancelled/Expired	0
Gross Profit	$ 8336.68	Gross Loss	$ 5305.9	Average Win	$ 36.56	Average Loss	$ 53.59
Largest Win	$ 208.6	Largest Loss	$ -55.4	Max Consec Wins	9	Max Consec Losses	4
Avg Consec Wins	3.17	Avg Consec Loss	1.38	Avg # of Bars in Wins	92.3	Avg # of Bars in Losses	92.05

MONTHLY PERFORMANCE ($)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2025	-90.8	84.2	79.8	0	0	0	0	0	0	0	0	0	73.2
2024	-31	-22	-2.2	-6.6	75.4	-84.4	177.6	246.6	-62	53.2	77.6	-61.8	360.4
2023	183.4	48.8	417	-141.8	-144	184	379.2	-6.6	157.4	-35.4	-85.4	190.8	1147.4
2022	185	196.08	41.2	140.35	-139.68	316.03	51	175.4	366	118	-62	62.4	1449.78

Equity Chart

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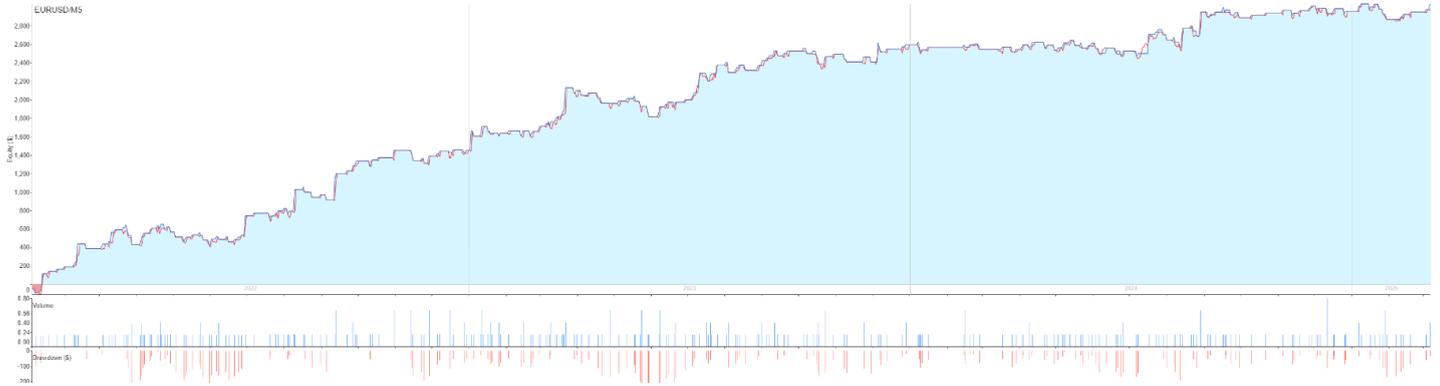

Comprehensive Trade Analysis

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	$3030.78	1.57	327	69.72 %
2025	$73.20	1.26	19	73.68 %
2024	$360.40	1.22	87	65.52 %
2023	$1147.40	1.64	116	69.83 %
2022	$1449.78	1.92	105	72.38 %

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.
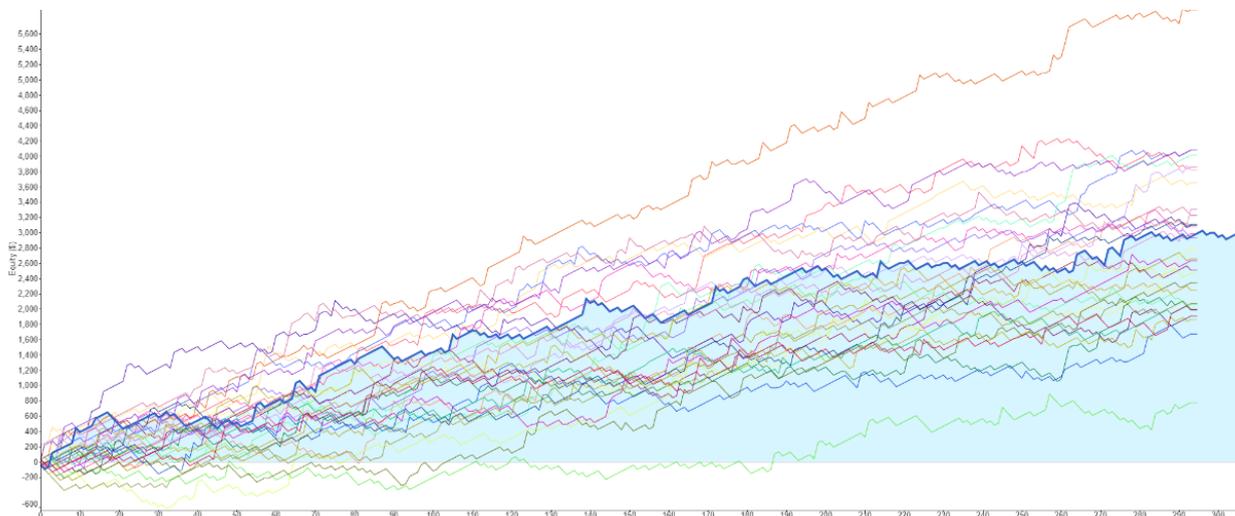
Trading Analysis

The COBRA 3rd GEN EURUSD M5H1 EA employs a multi-timeframe trend and momentum strategy, integrating Ichimoku Cloud, Woodies CCI, KAMA (Kaufman's Adaptive Moving Average), Bollinger Bands (BB), and Momentum indicators to identify trade setups. Ichimoku settings (Kijun-Tenkan cross = 7, Kijun-Kijun cross = 19, Kijun-Senkou cross = 28, Kumo breakout = 75) filter strong directional movements, while Woodies CCI (Trend Periods = 15, 4) and ZLR (Zero Lag Reaction) Period = 4 refine trade timing. KAMA (Short = 23, Long = 43, ER = 37) smooths out market noise, and Bollinger Bands (Closes Period = 171) ensure volatility-based confirmation. The EA enters trades when Ichimoku trend crossovers align with Woodies CCI signals and momentum confirmation from KAMA and Bollinger Bands, ensuring strong trade conditions. Exit strategies include dynamic Stop Loss and Take Profit levels, Trailing Stops to lock in profits, and an adaptive Break Even mechanism. Risk management is implemented through adaptive SL/TP placement, worst-trade closures, and trade expiry settings to limit prolonged exposure. This EA is optimized for trending and volatile market conditions, where multi-timeframe confirmation improves accuracy, but may struggle in low-momentum or ranging markets, where Ichimoku and CCI signals may be inconsistent.