

# Guardian Strategy Validation Report

Strategy Name: **RAPTOR**

3rd Generation Strategy Design

Currency Pair: EUR JPY

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



## Overview

The RAPTOR strategy for EUR JPY 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.

<b>TOTAL PROFIT</b> <b>\$ 3025.43</b>	<b># OF TRADES</b> <b>185</b>	<b>SHARPE RATIO</b> <b>1.47</b>	<b>PROFIT FACTOR</b> <b>1.8</b>	<b>RETURN / DD RATIO</b> <b>8.28</b>	<b>WINNING PERCENTAGE</b> <b>66.49 %</b>
<b>PROFIT IN PIPS</b> 2166.5 TICKS	<b>DRAWDOWN</b> <b>\$ 365.22</b>	<b>% DRAWDOWN</b> <b>3.07 %</b>	<b>DAILY AVG PROFIT</b> <b>\$ 2.59</b>	<b>MONTHLY AVG PROFIT</b> <b>\$ 79.61</b>	<b>AVERAGE TRADE</b> <b>\$ 16.35</b>
<b>YEARLY AVG PROFIT</b> \$ 1008.33	<b>ANNUAL % / MAX DD %</b> <b>3</b>	<b>R EXPECTANCY</b> <b>0.27</b>	<b>R EXPECTANCY SCORE</b> <b>15.76</b>	<b>STR QUALITY NUMBER</b> <b>2.06</b>	<b>SQN SCORE</b> <b>1.08</b>
<b>YEARLY AVG % RETURN</b> 10.08 %					
<b>CAGR</b> 9.21 %					

### STATS

#### Strategy

Wins / Losses Ratio	1.98	Payout Ratio (Avg Win/Loss)	0.91	Average # of Bars in Trade	81.43
AHPR	7.56	Z-Score	0.34	Z-Probability	36.69 %
Expectancy	16.35	Deviation	\$ 79.54	Exposure	1.54 %
Stagnation in Days	205	Stagnation in %	17.83 %		

#### Trades

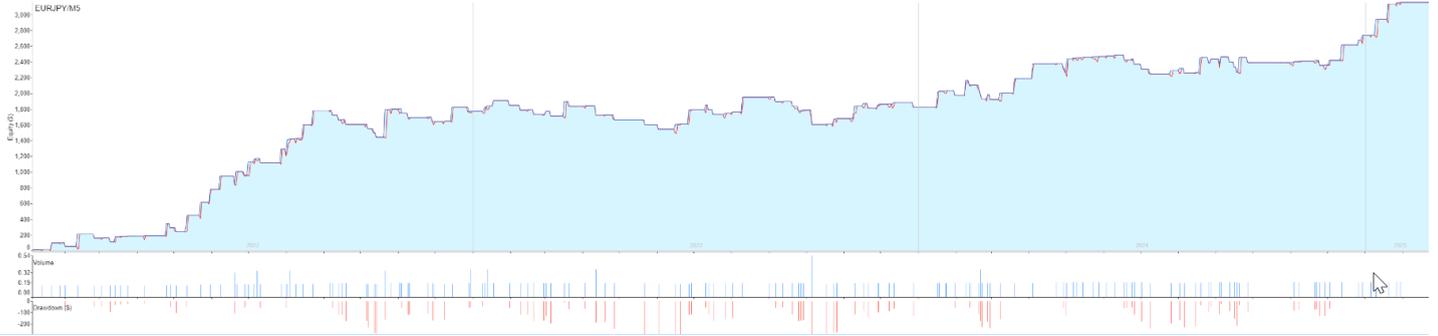
		# of Wins	123	# of Losses	62	# of Cancelled/Expired	0
Gross Profit	\$ 6785.83	Gross Loss	\$ 3760.4	Average Win	\$ 55.17	Average Loss	\$ 60.65
Largest Win	\$ 197.03	Largest Loss	\$ -68	Max Consec Wins	10	Max Consec Losses	3
Avg Consec Wins	2.86	Avg Consec Loss	1.48	Avg # of Bars in Wins	94.59	Avg # of Bars in Losses	55.32

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2025	420.71	-130.2	0	0	0	0	0	0	0	0	0	0	290.51
2024	151.49	-54.76	267.86	127.57	153.01	-98.61	-79.43	148.1	-47.72	0	-31.92	378.07	913.66
2023	76.35	-111.96	100.1	-173.16	-61.2	189.26	-42.78	201.76	-162.72	-108.7	181.62	-35.37	53.2
2022	98.13	53.55	27.29	105.5	490.96	179.99	333.01	485.86	-173.16	194.26	-157.79	130.46	1768.06

## Equity Chart

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



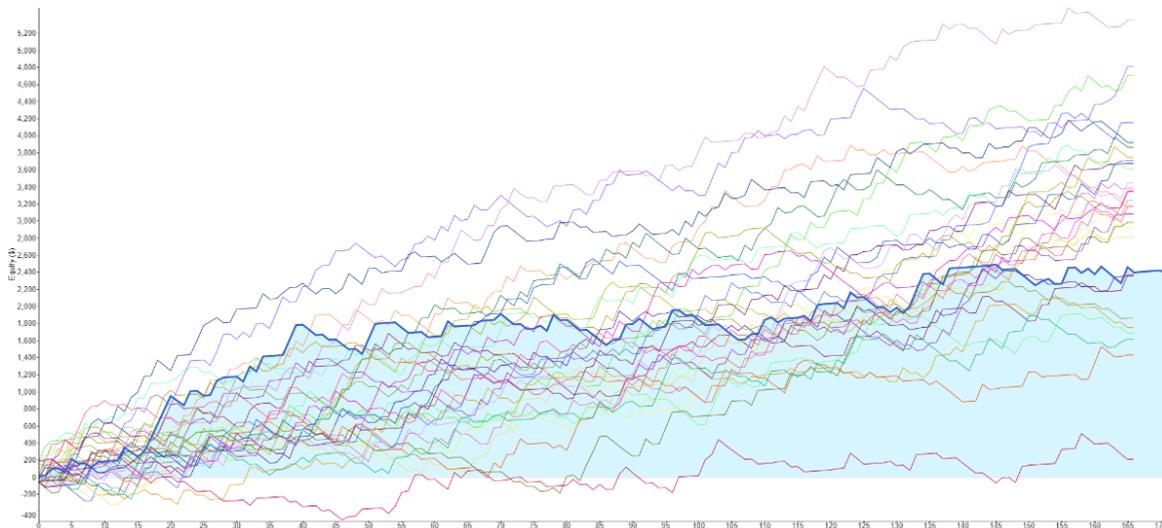
## Comprehensive Trade Analysis

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 RAPTOR 3rd GEN EURJPY M5H1 EA follows a volatility and momentum-based strategy, integrating Bollinger Bands (BB), ATR, Linear Regression, SuperTrend ATR, Directional Indicator (DI+), and Bears Power (BP) to identify trade setups. Bollinger Bands (Opens Period = 25) track price volatility, while ATR (Rising Periods = 25, 20) ensures trend strength validation. Linear Regression (Period = 29) contributes to trend confirmation, and SuperTrend ATR (Period = 10) filters out false entries. Directional Indicator DI+ (Period = 50) measures directional strength, while Bears Power (BP Periods = 7, 13, Cross Periods = 5, 103) helps confirm momentum shifts. The EA enters trades when Bollinger Bands, ATR, and Bears Power crossovers align with directional movement from DI+ and trend confirmation from Linear Regression, ensuring strong trade conditions. Exit strategies include a Break Even function (activating at 19 pips with a 4-pip buffer), dynamic Stop Loss and Take Profit settings, and Trailing Stops to secure profits. 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, leveraging its multi-timeframe approach (M5 & H1) to confirm trade signals, but may struggle in range-bound or low-volatility environments, where signals are weaker.

## 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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