

Guardian Strategy Validation Report*

Strategy Name: **Pound 1 v1.1**

Pro Generation Strategy Design

Currency Pair: GBP USD

Testing Period: 01-01-2022 to 09-05-2025



Overview

The POUND1 strategy for GBPUSD 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	\$ 1860.11	# OF TRADES	289	SHARPE RATIO	2.09	PROFIT FACTOR	2.03	RETURN / DD RATIO	14.51	WINNING PERCENTAGE	74.39 %
PROFIT IN PIPS	2195 TICKS	DRAWDOWN	\$ 128.16	% DRAWDOWN	1.28 %	DAILY AVG PROFIT	\$ 1.51	MONTHLY AVG PROFIT	\$ 46.5	AVERAGE TRADE	\$ 6.44
YEARLY AVG PROFIT	\$ 620	ANNUAL % / MAX DD %	4.57	R EXPECTANCY	0.26	R EXPECTANCY SCORE	22.88	STR QUALITY NUMBER	2.43	SQN SCORE	2.07
YEARLY AVG % RETURN	6.2 %										
CAGR	5.85 %										

STATS

Strategy

Wins / Losses Ratio	2.91	Payout Ratio (Avg Win/Loss)	0.7	Average # of Bars in Trade	55.16
AHPR	4.65	Z-Score	0.99	Z-Probability	16.11 %
Expectancy	6.44	Deviation	\$ 26.47	Exposure	0.24 %
Stagnation in Days	108	Stagnation in %	8.82 %		

Trades

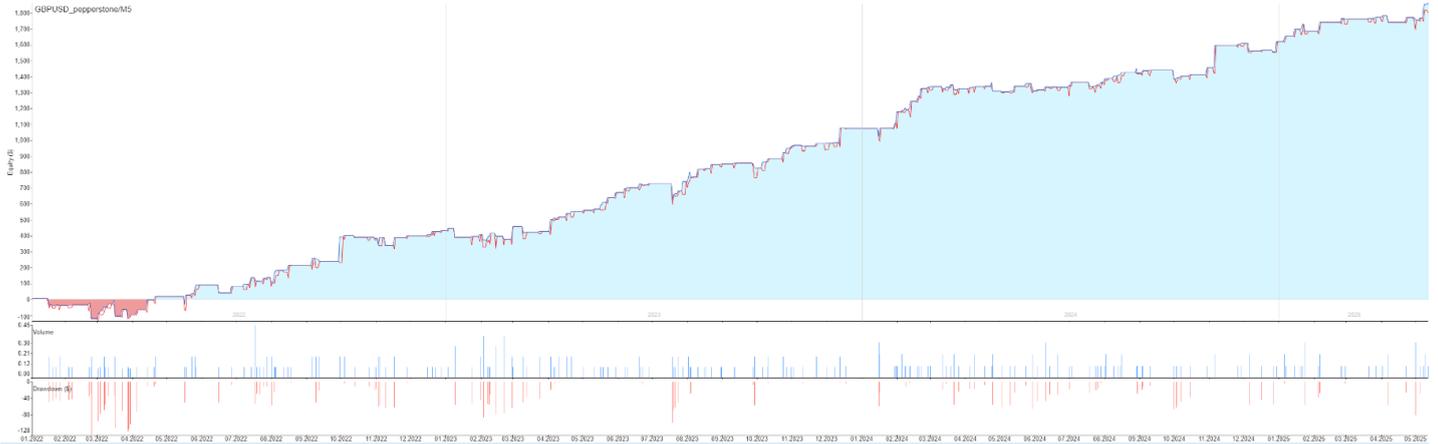
# of Wins	215	# of Losses	74	# of Cancelled/Expired	0
Gross Profit	\$ 3666.46	Gross Loss	\$ 1806.35	Average Win	\$ 17.05
Largest Win	\$ 104.3	Largest Loss	\$ -55.7	Average Loss	\$ 24.41
Avg Consec Wins	3.64	Avg Consec Loss	1.28	Max Consec Wins	16
				Max Consec Losses	3
				Avg # of Bars in Wins	56.21
				Avg # of Bars in Losses	52.09

Trading Analysis

Pound 1 v1.1 ProGen is a complex trend-detection strategy tailored for GBP/USD on M5 and H1 charts. It integrates advanced smoothing techniques using **Kaufman Moving Averages (KMA)**, **Linear Regression**, **Aroon indicators**, and **Bollinger Percent (BP)** to detect momentum-driven market conditions. The strategy seeks confirmation through rising volatility (standard deviation) and multiple layered moving average relationships, allowing it to align with medium-term directional shifts. Trade management includes a dynamic trailing stop, a fixed stop loss, and a moderate profit target. Designed to filter out low-probability trades, this EA aims to enter early in established trends and exit with adaptive profit protection.

Equity Chart

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



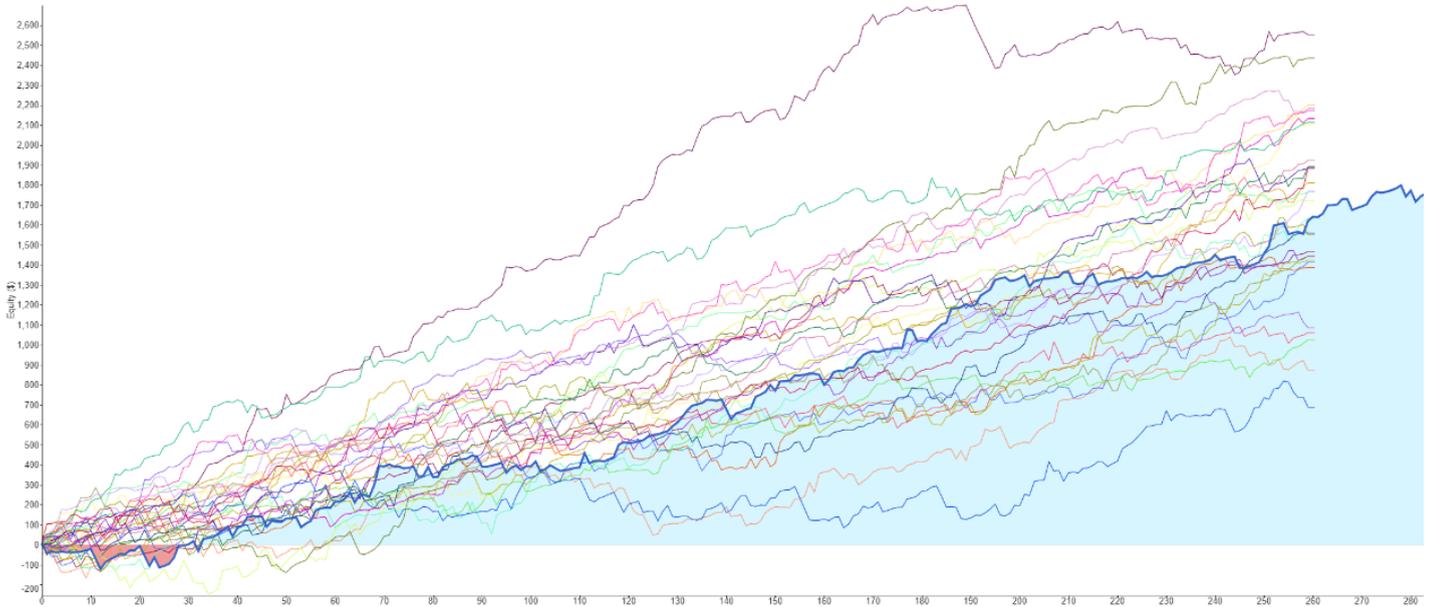
Comprehensive Trade Analysis

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.



Metatrader 4 Backtest

To double check the authenticity of our original backtests, we also run it on a high quality tick data Metatrader 4 backtest to compare the results and confirm the strategy is viable. This is important as we are running the software on the Metatrader platforms in real life so we have to ensure it trades correctly on this platform. The results from both platforms have to be virtually identical for a strategy to pass.

Strategy Tester Report Pound 1 v1.1 ProGen gbpUSD M5H1 Pepperstone-Demo01 (Build 1441)

Symbol	GBPUSD (Great Britain Pound vs US Dollar)				
Period	5 Minutes (M5) 2022.01.03 00:00 - 2025.05.12 23:55 (2022.01.01 - 2025.05.13)				
Model	Every tick (the most precise method based on all available least timeframes)				
Parameters	CustomComment="Pound_1_v1.1_ProGen_gbpUSD_M5H1"; MagicNumber=111111; StdDevRisingPeriod1=40; FastKMASlwkMAFstERPrd1=119; FastKMASlwkMAFstShrPrd1=79; FastKMASlwkMAFstLngPrd1=81; FastKMASlwkMASlwrPrd1=69; FastKMASlwkMASlwrShrPrd1=66; FastKMASlwkMASlwrLngPrd1=127; AroonPeriod1=50; BPPeriod1=13; LinRegBarOpensPrd1=181; ProfitTarget1=105; StopLoss1=55; TrailingStopCoef1=2; TrailingActivation1=10; smm="----- Money Management - Risk Fixed % Of Balance -----"; UseMoneyManagement=true; mmRiskPercent=0.5; mmDecimals=2; mmLotsIfNoMM=0.1; mmMaxLots=0.3; mmMultiplier=1; mmStep=0.01; InitialCapital=10000; sdbw="----- Dont Trade On Weekends -----"; DontTradeOnWeekends=false; FridayCloseTime="21:00"; SundayOpenTime="21:00"; seod="----- Exit At End Of Day -----"; ExitAtEndOfDay=false; EODExitTime="00:39"; seof="----- Exit On Friday -----"; ExitOnFriday=true; FridayExitTime="21:00"; sltr="----- Limit Time Range -----"; LimitTimeRange=true; SignalTimeRangeFrom="02:00"; SignalTimeRangeTo="20:00"; ExitAtEndOfRange=false; OrderTypeToExit=0; smmmdfmp="----- Max distance from market price -----"; LimitMaxDistanceFromMarketPrice=false; MaxDistanceFromMarketPct=6; smtpd="----- Max Trades Per Day -----"; MaxTradesPerDay=0; smmslpt="----- Min/Max SL/PT -----"; MinimumSL=0; MinimumPT=0; MaximumSL=0; MaximumPT=0; slts="----- Use Tick size from SQ (for CFDs) -----"; UseSQTickSize=false; MainChartTickSizeSQ=0.0001; Subchart1Symbol="Same as main chart"; Subchart1Timeframe=60; Subchart1TickSizeSQ=0.0001; sqDisplayInfoPanel=true; ModifyInsteadOfReplacing=true; OpenBarDelay=0;				
Bars in test	251338	Ticks modelled	105583610	Modelling quality	99.90%
Mismatched charts errors	0				
Initial deposit	10000.00		Spread		Current (1)
Total net profit	2053.26	Gross profit	3747.74	Gross loss	-1694.48
Profit factor	2.21	Expected payoff	7.18		
Absolute drawdown	130.33	Maximal drawdown	149.94 (1.38%)	Relative drawdown	1.41% (141.22)
Total trades	286	Short positions (won %)	129 (74.42%)	Long positions (won %)	157 (75.80%)
		Profit trades (% of total)	215 (75.17%)	Loss trades (% of total)	71 (24.83%)
		Largest profit trade	104.30	loss trade	-56.70
		Average profit trade	17.43	loss trade	-23.87
		Maximum consecutive wins (profit in money)	16 (230.91)	consecutive losses (loss in money)	3 (-52.02)
		Maximal consecutive profit (count of wins)	230.91 (16)	consecutive loss (count of losses)	-100.26 (2)
		Average consecutive wins	4	consecutive losses	1

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

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