



Strategy Performance & Risk Report

Strategy Style: **Guardian Adaptive Series**

Currency Pairs: AUDJPY, AUDUSD, EURJPY, EURUSD
GBPJPY, USDCHF, USDJPY, GBPUSD

Testing Period: 01-01-2024 to 17-04-2026

Starting Test Balance: \$10,000

Overview

These are the results of comprehensive development and backtesting of our new Guardian Adaptive series. This current portfolio is made up of 10 different strategies on 8 different currency pairs. The adaptive series differs from 'standard' trading bots in that it trades with the market rather than hard and fast exit rules

TOTAL PROFIT	\$ 58199.32	# OF TRADES	4951	SHARPE RATIO	0.18	PROFIT FACTOR	1.74	RETURN / DD RATIO	81.12	WINNING PERCENTAGE	58.05 %
PROFIT IN PIPS	68173.9 PIPS	DRAWDOWN	\$ 717.47	% DRAWDOWN	3.35 %	DAILY AVG PROFIT	\$ 92.38	MONTHLY AVG PROFIT	\$ 2078.55	AVERAGE TRADE	\$ 11.76
YEARLY AVG PROFIT	\$ 24942.36	ANNUAL % / MAX DD %	26.76	R EXPECTANCY	0.31 R	R EXPECTANCY SCORE	658.46 R	STR QUALITY NUMBER	13.43	SQN SCORE	40.62
YEARLY AVG % RETURN	249.42 %										
CAGR	89.64 %										

STATS

Strategy

Wins / Losses Ratio	1.38	Payout Ratio (Avg Win/Loss)	1.26	Average # of Bars in Trade	270.78
AHPR	0.04	Z-Score	-1.35	Z-Probability	91.15 %
Expectancy	11.76	Deviation	\$ 61.59	Max Pos. Exposure	20
Stagnation in Days	15	Stagnation in %	1.79 %	Max Lots Exposure	3.03

Trades

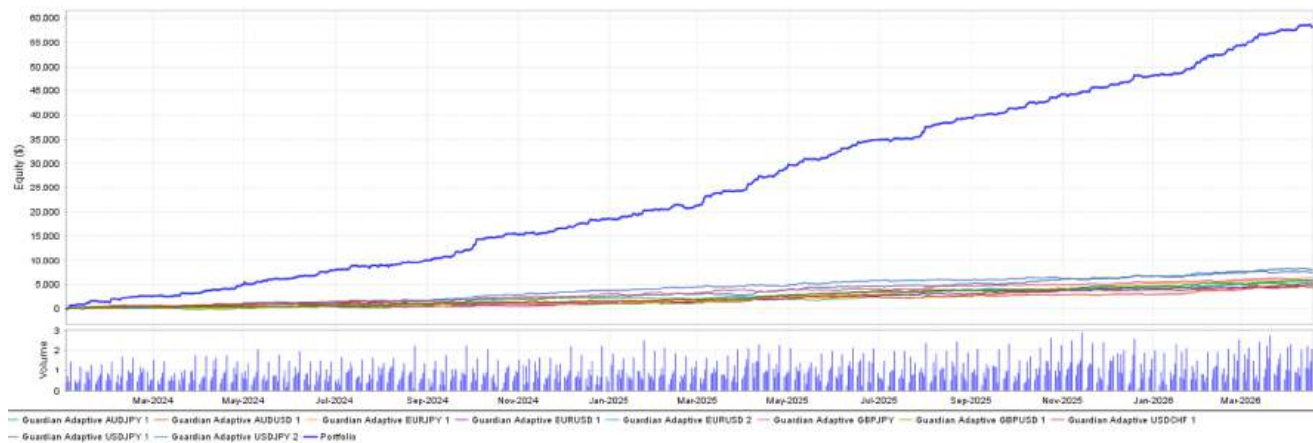
Gross Profit	\$ 136871.46	# of Wins	2874	# of Losses	2077	# of Cancelled/Expired	0
Largest Win	\$ 299.1	Gross Loss	\$ -78672.14	Average Win	\$ 47.62	Average Loss	\$ -37.88
Avg Consec Wins	2.43	Largest Loss	\$ -169.28	Max Consec Wins	16	Max Consec Losses	8
		Avg Consec Loss	1.76	Avg # of Bars in Wins	284.07	Avg # of Bars in Losses	252.39

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2026	2666.91	3440.94	3328.04	602.16	0	0	0	0	0	0	0	0	10038.05
2025	1861.05	776.09	3035.63	4681.64	2878.07	3004.5	1582.06	2901.96	2012.33	2913	1357.23	2534.19	29537.75
2024	1299.6	1193.29	729.94	1690.65	1287.66	1650.45	1157.78	1000.08	2227.03	2969.88	1298.66	2118.5	18623.52

Equity Chart

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



Comprehensive Trade Analysis

This section summarizes key performance metrics such as win rate, profit factor, etc ensuring the portfolio's effectiveness.



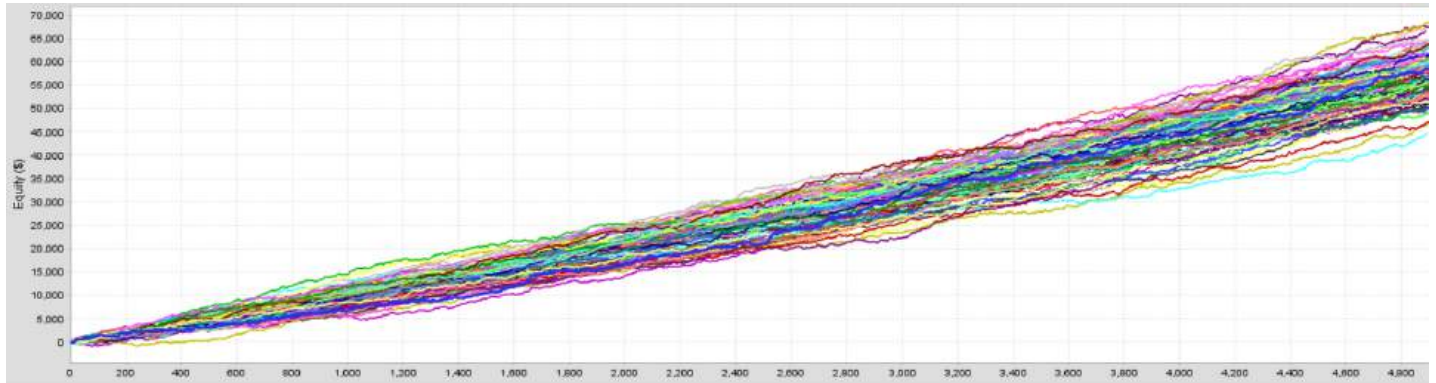
Correlation

This test ensures that each strategy is different to ensure true portfolio diversity. After all, it's no use having multiple strategies running if they all trade in a similar manner.



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.



Detailed Portfolio Operation

This portfolio is built on our proprietary *Guardian Adaptive Series* — a collection of strategies specifically designed to respond dynamically to changing market conditions rather than relying on fixed, pre-defined exit rules. Unlike traditional systems that depend heavily on static take-profit, stop-loss, trailing stops or breakeven logic, each strategy within this portfolio continuously evaluates real-time market data and exits positions based on evolving technical conditions. These include momentum shifts, volatility contraction/expansion, and multi-timeframe indicator alignment, allowing trades to be closed when the underlying market rationale changes — not simply when an arbitrary price level is reached.

From a development perspective, this approach is the result of extensive research, iteration and validation across multiple market environments. Each strategy has been individually designed, stress-tested and refined before being combined into a diversified portfolio of 10 strategies across 8 currency pairs. Significant emphasis has been placed on robustness testing, including out-of-sample validation, correlation analysis to ensure true diversification, and Monte Carlo simulations to assess performance under randomized conditions. The result is a portfolio that is not only more reactive and adaptive to live market behaviour, but also designed to reduce prolonged periods of stagnation, increase trading frequency, and manage risk more intelligently through context-driven exits rather than rigid rules.

. Overall Result - PASS*

This report confirms that this portfolio has passed the rigorous validation process and meets the high standards set by Guardian FX Engine Pro.

DISCLAIMER

* Past results or testing are no guarantee of future performance.