



Quantitative Strategy Performance Report

Novum EA · EURUSD · H1

SYMBOL / TIMEFRAME

EURUSD · H1

BACKTEST PERIOD

2 Jan 2024 to 2 Oct 2026

INITIAL DEPOSIT

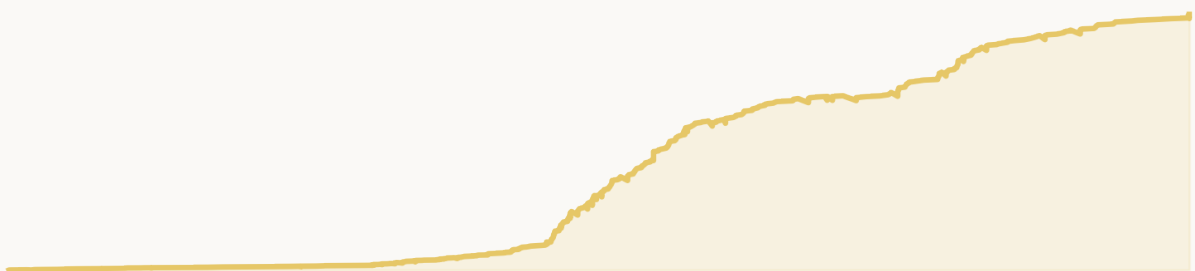
\$10,000.00

Net Result

EVERY TICK BASED ON REAL TICKS

+\$570,132.70

\$10,000 to \$580,132.70 | +5,701.33% total return | 287.12% CAGR (source)



Equity curve, 2 Jan 2024 to 2 Oct 2026

Source: MetaTrader 5 Strategy Tester, every tick based on real ticks. All 499 trades verified one by one.



Over 2 years 9 months of real tick EURUSD history, Novum EA turned a \$10,000 deposit into \$580,132.70 across 499 trades, a net gain of \$570,132.70 (287.12% CAGR, source). 92.79% of trades closed in profit and 33 of 34 calendar months finished positive. The largest single trade contributed 3.2% of net profit. Balance drawdown peaked at 5.80% and floating equity drawdown at 33.85%, inside the 35% drawdown cap.

NET PROFIT

\$570,132.70

on \$10,000 deposit

CAGR (SOURCE)

287.12%

compound annual growth

PROFIT FACTOR

3.59

gross profit / gross loss

WIN RATE

92.79%

463 wins / 499 trades

BALANCE DRAWDOWN

5.80%

closed trades

EQUITY DRAWDOWN

33.85%

floating (MT5), inside 35% cap

TOTAL TRADES

499

266 buy / 233 sell

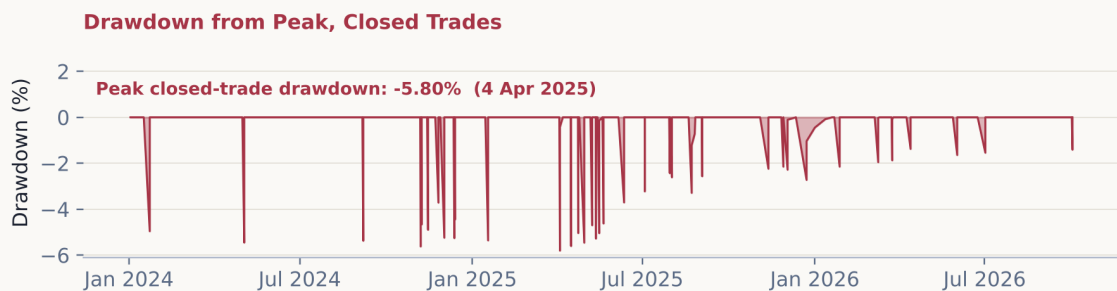
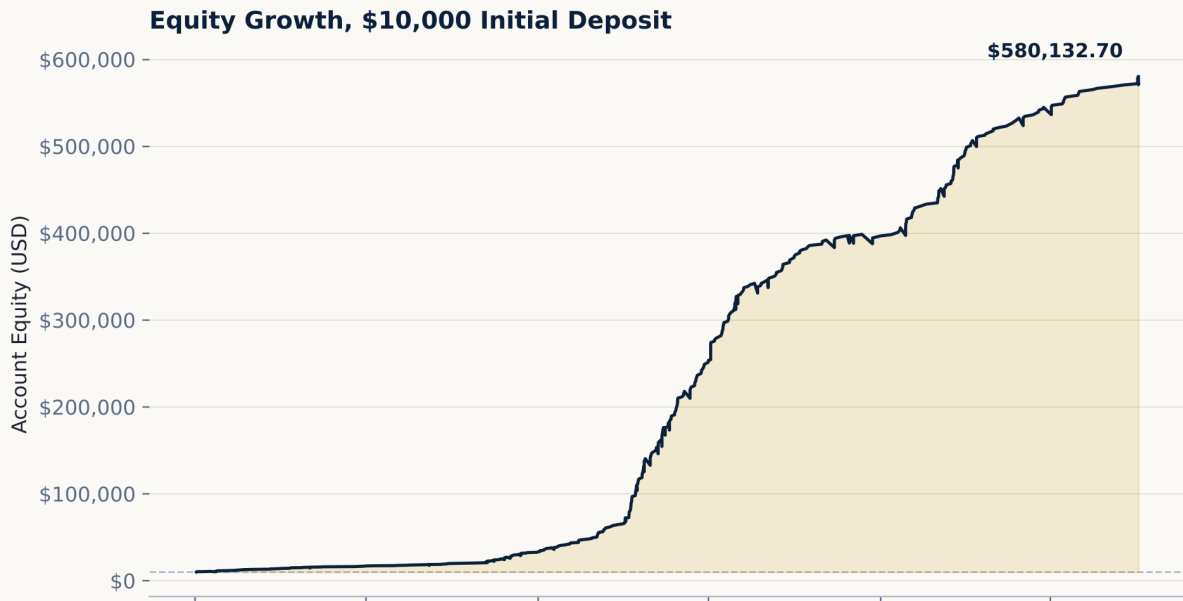
PROFITABLE MONTHS

33 / 34

calendar months

TEST CONDITIONS

- Every tick based on real ticks: 50,188,603 ticks across 17,160 H1 bars
- Random execution delay: slippage and requotes emulated
- Hedging account, 1:500 leverage, \$10,000 deposit
- Auto lots at 0.20 per \$1,000 of balance, 35% drawdown cap



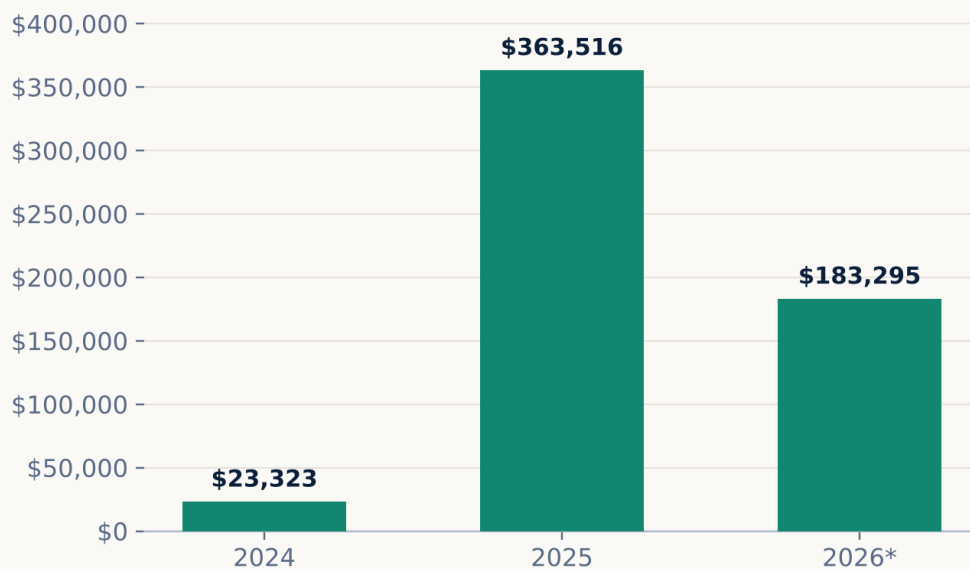
Drawdown summary

Balance drawdown, %	5.80%	4 Apr 2025, closed trades
Balance drawdown, \$	\$11,267.48	22 Aug 2025, 3.29% of balance
Equity drawdown, % (MT5)	33.85%	\$24,509.28, floating, inside 35% cap
Equity drawdown, \$ (MT5)	\$59,140.62	27.13% of equity peak, floating



Net Profit by Year

*2026 is year-to-date (through 2 Oct 2026)



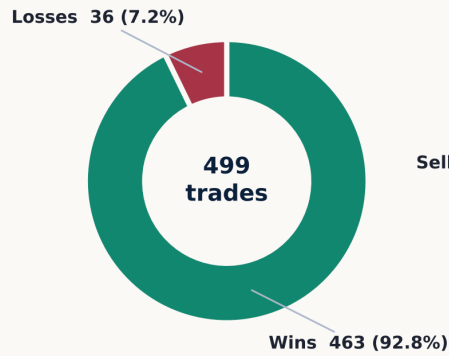
Monthly Performance Heatmap (USD)

2024	\$1.5k	\$1.4k	\$865	\$1.6k	\$652	\$147	\$942	\$1.0k	\$1.5k	\$699	\$6.7k	\$6.1k
2025	\$8.4k	\$7.8k	\$15.9k	\$77.6k	\$67.1k	\$41.2k	\$75.8k	\$15.9k	\$30.6k	\$16.9k	\$7.0k	-\$647
2026	\$19.3k	\$17.3k	\$60.9k	\$25.5k	\$12.7k	\$12.3k	\$18.3k	\$3.6k	\$5.2k	\$8.2k		
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec

33 of 34 calendar months closed positive. Strongest month: April 2025 (+\$77,644.80). Weakest month: December 2025 (-\$646.80).



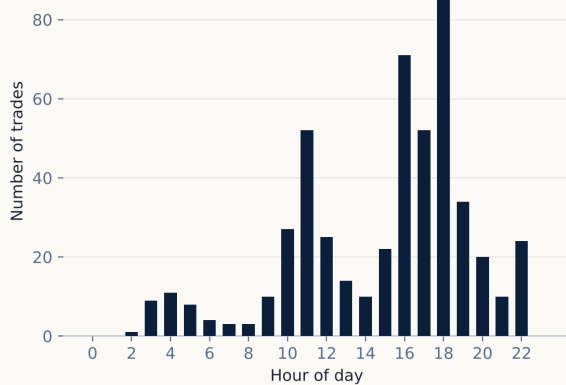
Win / Loss Split



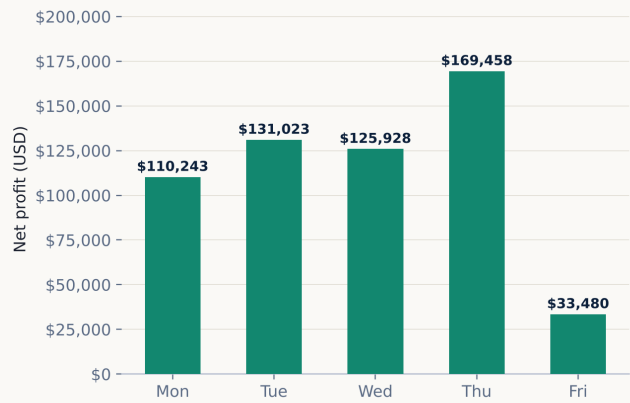
Buy / Sell Split



Trade Entries by Hour (Server Time)



Net Profit by Weekday



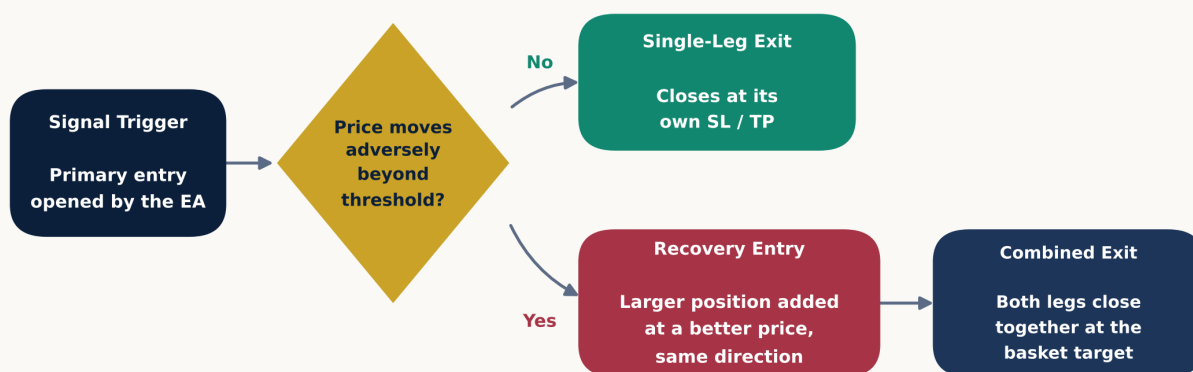
Long trades won 92.48% (246 of 266) and short trades won 93.13% (217 of 233). Entry activity peaks around 18:00 server time. Thursday is the strongest day by net profit.



74 of the 499 trades (14.8%) work as two-leg baskets. A first position is followed by a second position of equal or larger size, in the same direction and at a better price. Both legs close together at the same timestamp.

Observed Position-Management Flow

Reconstructed from trade open and close timestamps in this backtest



74 of 499 trades (14.8%) followed this two-leg pattern. 24 of 37 baskets closed net positive, mean +\$758.20 per basket (range -\$4,170.60 to +\$18,533.34).

Best, median and weakest basket

TICKETS	INITIAL ENTRY	RECOVERY ENTRY	LEG P/L	RESULT
618 / 619	02 Jul 2025	03 Jul 2025	+\$543.34 / +\$17,990.00	+\$18,533.34
246 / 247	15 Jan 2025	15 Jan 2025	-\$2,036.25 / +\$2,239.48	+\$203.23
700 / 701	20 Aug 2025	21 Aug 2025	-\$11,267.48 / +\$7,096.88	-\$4,170.60



Overview

Symbol / Timeframe	EURUSD / H1
Backtest period	2 Jan 2024 to 2 Oct 2026
Modelling	Every tick based on real ticks
Ticks / Bars	50,188,603 / 17,160
Execution delay	Random delay
Initial deposit / Leverage	\$10,000.00 / 1:500
Total net profit	\$570,132.70
Final equity	\$580,132.70
CAGR (source)	287.12%

Trade Statistics

Total trades	499
Wins / Losses	463 / 36
Win rate	92.79%
Long trades won	246 of 266 (92.48%)
Short trades won	217 of 233 (93.13%)
Gross profit	\$790,628.53
Gross loss	-\$220,495.83
Average win / loss	\$1,707.62 / -\$6,124.88
Largest win / loss	\$17,990.00 / -\$11,267.48
Average trade	\$1,142.55

Risk & Ratios

Balance drawdown, %	5.80%
Balance drawdown, \$	\$11,267.48
Equity drawdown, % (MT5)	33.85%
Equity drawdown, \$ (MT5)	\$59,140.62
Profit factor	3.59
Recovery factor (MT5)	9.64
Sharpe ratio (MT5)	7.14
Lowest margin level (MT5)	656.95%
Max consecutive wins / losses	58 / 1

Additional Metrics

Best month	April 2025: +\$77,644.80
Worst month	December 2025: -\$646.80
Months positive	33 / 34
Avg / Median hold time	6.4 hrs / 36 min
Time in market	9.9%
Largest win, share of net profit	3.16%
Maximum lot size	35.00
Two-leg basket trades	74 (14.8%)

(MT5) marks a figure reported by the MetaTrader 5 Strategy Tester. All other figures are computed trade by trade and reconcile to net profit to the cent.

**Highest fidelity testing**

Every tick based on real ticks is the most rigorous modelling mode MetaTrader 5 offers. Real tick history for EURUSD is available from 2024, and this test uses all of it: 50,188,603 ticks.

Consistent month after month

33 of 34 calendar months closed positive, across every year tested.

Broad contribution

The largest single trade made up 3.2% of net profit. Long trades won 92.5% and short trades won 93.1%.

Risk held inside the cap

Floating equity drawdown peaked at 33.85%, inside the 35% drawdown cap. Balance drawdown peaked at 5.80%.

Fully reconciled

All 499 trades sum to the reported net profit of \$570,132.70, to the cent.

**QUANT REPORT**

Strategy Performance Analytics

