EDGEFLOW RESEARCH

EdgeFlow Portfolio v1.0

MT5 Analysis Report

Public sanitized edition

Test period | 1 Apr 2022 - 15 Jun 2026

Portfolio | 13 strategy streams across 6 instruments

A transparent portfolio-level view of the finalized MT5 Strategy Tester output.

IMPORTANT

Historical simulated backtest. Not live, audited, or independently verified performance.

Prepared 8 September 2026 | edgeflowresearch.com

WHAT THE TEST SHOWS

Executive summary

The finalized v1.0 portfolio test combines 13 strategy streams operating across six instruments. The test grew a 100,000 starting balance to 291,840.47, with an MT5-reported maximal balance drawdown of 4.64% and relative equity drawdown of 5.21%.

NET PROFIT	CAGR	PROFIT FACTOR
191,840.47	**29.00%**	**1.55**
MT5-reported	Derived from start/end balance	MT5-reported

EQUITY DRAWDOWN	SHARPE RATIO	TOTAL TRADES
5.21%	**2.53**	**1,841**
Relative, MT5-reported	MT5-reported	3,682 deals

Reading the evidence

The return path was positive in 41 of 51 calendar months. All 40 rolling 12-month windows were positive in this sample; the weakest returned +16.87%. This describes the tested history only and is not a forecast.

What this report is

A public analysis prepared directly from the complete MT5 export. Portfolio-level settings and outcomes are presented; proprietary configuration and trade-level records are intentionally withheld.

What it is not

It is not brokerage-account evidence, an audit, a promise of replication, financial advice, or a substitute for evaluating live execution, slippage, spreads, swaps, liquidity, operational risk, and future market regimes.

SOURCE AND SCOPE

Test identity and methodology

MT5 test specification

Platform / server	MetaTrader 5 / Darwinex-Live, build 6140
Test period	1 Apr 2022 - 15 Jun 2026
Chart timeframe	M5
Initial deposit	100,000 test units
Leverage	1:25
History quality	98%
Market data processed	297,283 bars / 248,280,235 ticks
Portfolio breadth	13 strategy streams / 6 instruments

Public-report methodology

- Headline statistics are transcribed from the MT5 report.
- CAGR, calendar returns, rolling windows, contribution, and balance-path observations are derived from the exported deal and balance history.
- No optimization passes are compared here; this report covers the finalized v1.0 portfolio configuration only.
- All monetary figures are shown as test units because the MT5 export labels the reporting currency as profit in pips.

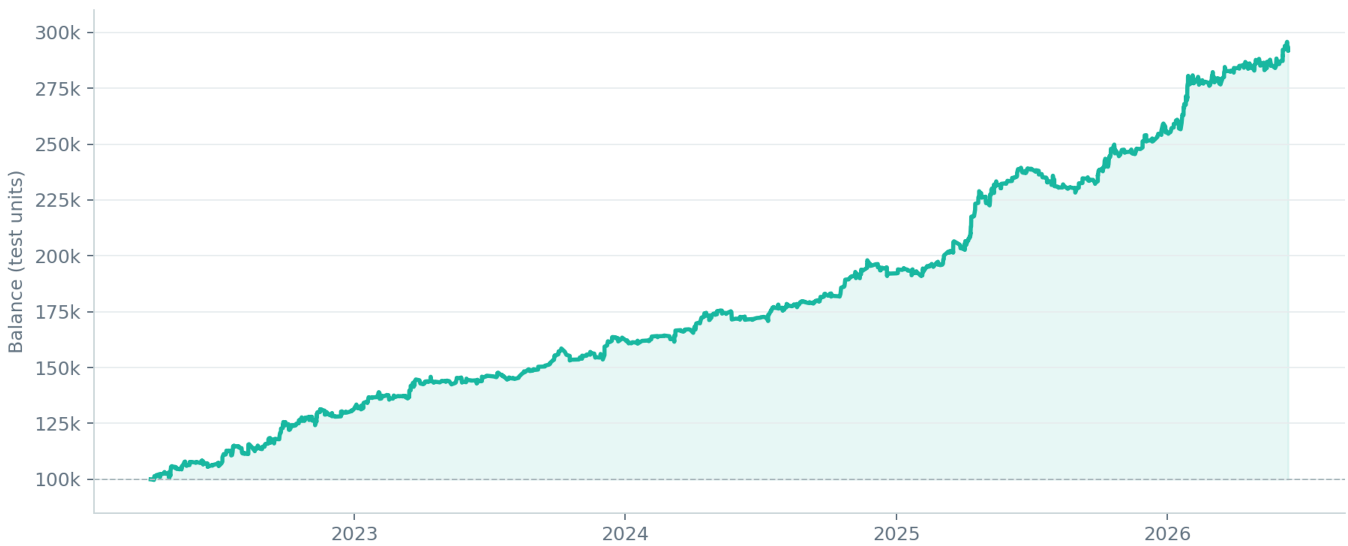
Confidentiality boundary

Excluded: internal strategy names and pass IDs, portfolio multipliers, enabled/disabled experiments, position sizes, entry/exit timestamps, prices, stop-loss and take-profit values, order comments, and full Orders/Deals tables.

PORTFOLIO PATH

Balance progression

The balance series below is recreated directly from the exported MT5 deal-by-deal balance output.



STARTING BALANCE
100,000

ENDING BALANCE
291,840.47

NET GAIN
+191.84%

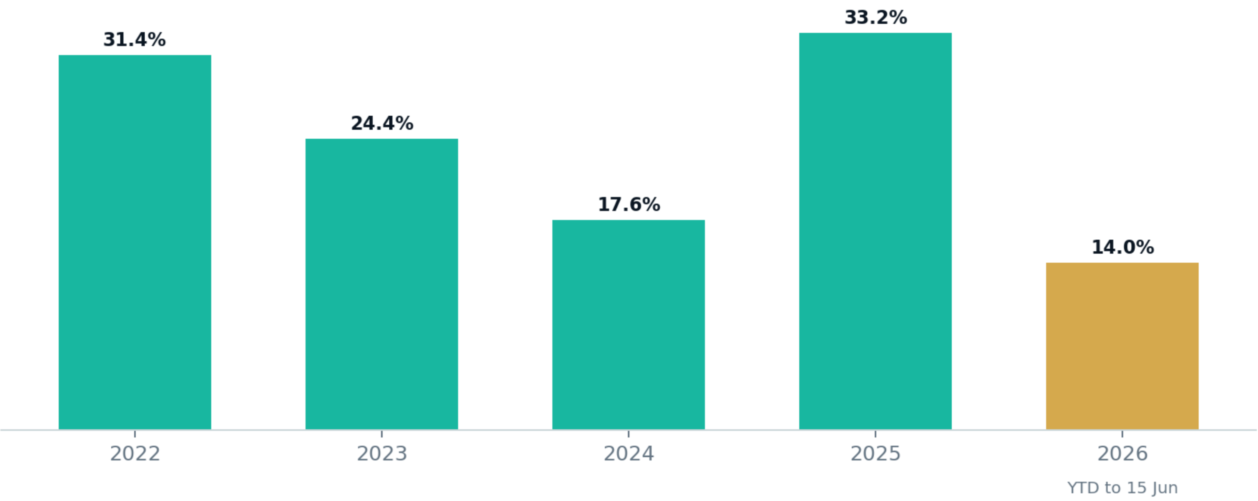
Interpretation

The curve is a closed-balance path. It does not show every intratrade fluctuation. Use the MT5 equity drawdown statistic, not this chart alone, when considering the portfolio's tested downside.

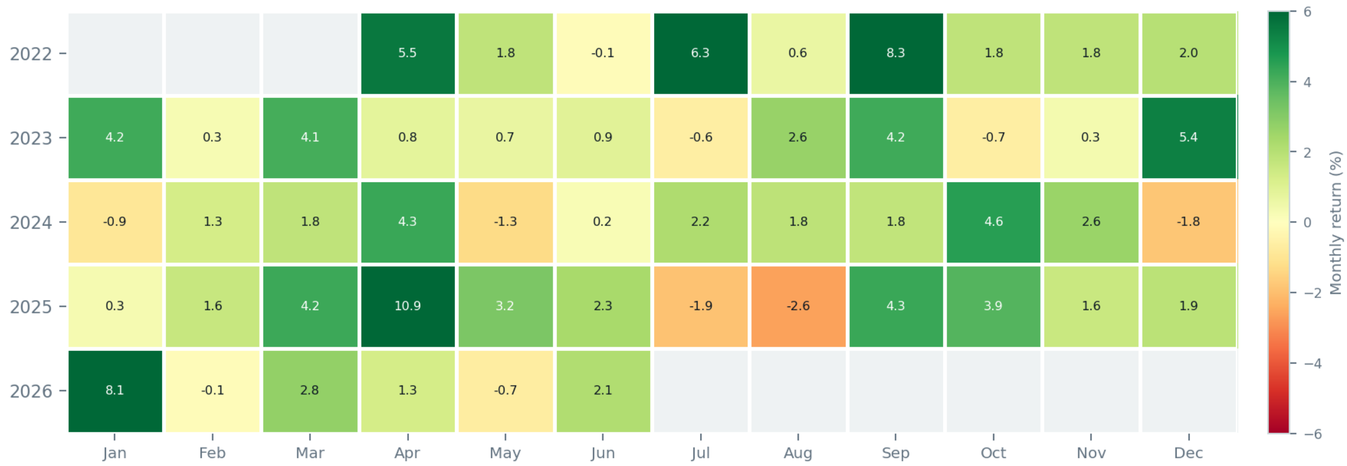
CONSISTENCY ACROSS TIME

Calendar return profile

Returns below are derived from month-end MT5 balances. 2022 and 2026 are partial years.



MONTHLY RETURN HEATMAP



POSITIVE MONTHS
41 / 51
80.39%

AVG POSITIVE
+2.94%
calendar month

AVG NEGATIVE
-1.07%
calendar month

DOWNSIDE IN THE TESTED HISTORY

Drawdown and recovery

BALANCE DD MAX	EQUITY DD MAX	EQUITY DD RELATIVE
11,117.54	**11,034.96**	**5.21%**
4.64%	4.58%	6,909.68

Two valid equity drawdown views

MT5 reports maximal equity drawdown as the largest currency decline, with 4.58% shown at that event. Relative equity drawdown is the largest percentage decline, 5.21%, occurring at a different balance level.

Rolling compounded returns

3 months	49 windows	**Worst -2.26%**	2 negative
6 months	46 windows	**Worst +5.39%**	0 negative
12 months	40 windows	**Worst +16.87%**	0 negative

Recovery observations

The longest interval between new closed-balance highs was approximately 111 days, from 17 Jun 2025 to 6 Oct 2025. The longest run of losing calendar months was two.

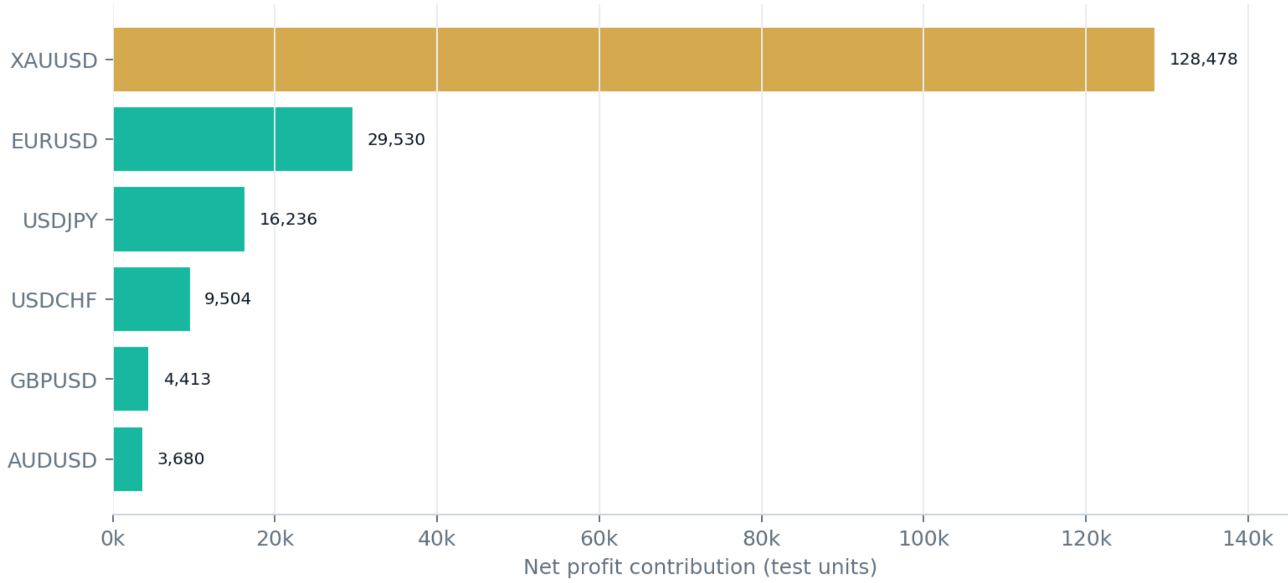
Important

Observed drawdown is not a risk limit. Live drawdown can be materially higher because of market change, execution, transaction costs, outages, leverage, and model failure.

BREADTH AND CONTRIBUTION

Portfolio composition

Thirteen strategy streams were distributed across six instruments. Contribution reflects this historical test and can shift materially.



Stream allocation and trade count

XAUUSD

4 streams | 599 trades

EURUSD

1 streams | 146 trades

GBPUSD

1 streams | 133 trades

USDJPY

2 streams | 454 trades

AUDUSD

2 streams | 185 trades

USDCHF

3 streams | 324 trades

Concentration note

XAUUSD contributed 66.97% of total net profit in this test. Multiple strategy streams do not remove instrument or regime concentration; users should interpret aggregate results with that exposure in mind.

DISTRIBUTION AND BEHAVIOUR

Trade statistics

WINNING TRADES **1,164 / 63.23%**	LOSING TRADES **677 / 36.77%**	AVG WINNER **462.12**
AVG LOSER **-511.18**	LARGEST WINNER **2,872.80**	LARGEST LOSER **-2,587.20**
MAX WIN STREAK **17 trades**	MAX LOSS STREAK **7 trades**	EXPECTED PAYOFF **104.20 / trade**

Directional split

Short trades

789 trades; 57.54% won.

Long trades

1,052 trades; 67.49% won.

Holding time

Minimum 00:03:59 **Average 154:51:48** **Maximum 1758:55:40**

Holding duration is reported by MT5. It is descriptive of this sample and may differ in future or live conditions.

VERIFICATION RECORD

Provenance and limitations

Source declaration

This public report has been prepared directly from the complete EdgeFlow Portfolio v1.0 MT5 Strategy Tester output. Internal strategy configuration and trade-level data have been withheld to protect proprietary research. The original unmodified report is retained for verification purposes.

Source-file fingerprint

SHA-256

da2b3cef0dcedcdb24f7e557cddd53450b8d471d2a0b0d5ba7d29f03887b472d

Material limitations

- Backtest results are simulated and benefit from historical data; they are not live results.
- The report is not independently audited or verified by the broker or MetaQuotes.
- Data quality was reported by MT5 as 98%, not 100%.
- Live fills, spreads, commissions, swaps, latency, slippage, liquidity, gaps, and outages may differ.
- Portfolio construction and parameter selection can introduce overfitting and selection bias.
- Past performance is not indicative of future results. Capital is at risk.

Availability notice

EdgeFlow memberships are not available to Australian residents or persons located in Australia.

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Website	edgeflowresearch.com