SwiftCap™ EAs

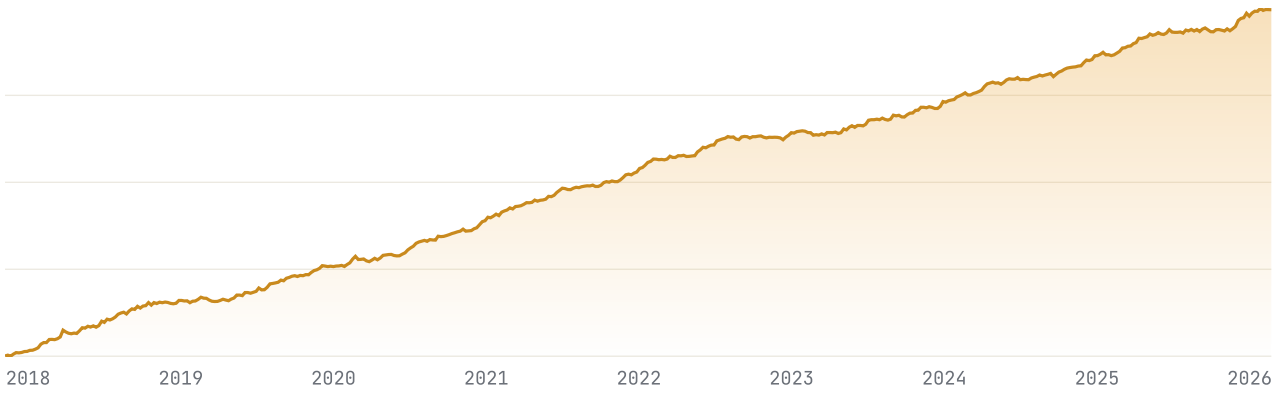
BACKTEST REPORT · METATRADER 5 STRATEGY TESTER

# SwiftCap *Range Portfolio* 2018 – 2026

The full 12-strategy portfolio as delivered to customers, tested from 1 January 2018 to 21 October 2026 at a fixed $100 risk per trade. BACKTEST · HYPOTHETICAL

| NET PROFIT | PROFIT FACTOR | MAX DRAWDOWN |
|---|---|---|
| $235,858 | 1.27 | $4,127 |
| at $100 risk per trade · after commission | Gross profit ÷ gross loss | closed trades · about 41 trades' risk |
| **TRADES** | **PROFITABLE MONTHS** | **WORST MONTH** |
| 21,751 | 93 / 106 | −$2,150 |
| about 205 a month across 12 strategies | Calendar months with a net gain | August 2023 |

**Closed-trade balance gain** Jan 2018 – Oct 2026 · USD




## Test setup

| | |
|---|---|
| Expert Advisor | SwiftCap Range Portfolio V1.0: an internal test build with the same twelve strategies and per-order variation as the customer edition |
| Portfolio | Full: all 12 strategies |
| Period | 1 January 2018 – 21 October 2026. CADJPY and GBPJPY trade from 2018 by design. |
| Data and model | IC Markets (Raw Trading Ltd) price history · 1-minute OHLC model · 87% history quality |
| Account | $100,000 starting balance · 1:100 leverage · hedging |
| Risk | Fixed $100 per trade, no compounding |
| Costs | Spreads and swaps from the tester; commission of $3.50 per lot per side applied to every forex and gold trade (see page 3) |

## Results by month

Net result per calendar month in thousands of USD, at $100 risk per trade. Green months gained, red months lost.

| | JAN | FEB | MAR | APR | MAY | JUN | JUL | AUG | SEP | OCT | NOV | DEC | YEAR |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2018 | 4.0 | 2.2 | 2.1 | 5.0 | 6.6 | -1.7 | 4.0 | 1.1 | 3.7 | 6.0 | 1.2 | 2.9 | 36.9 |
| 2019 | 2.1 | -0.9 | 1.9 | -0.4 | 1.8 | -2.0 | 0.7 | 3.1 | 2.6 | 3.2 | 3.3 | 4.2 | 19.6 |
| 2020 | 0.2 | 3.4 | 3.2 | 0.0 | 2.1 | 2.5 | 0.5 | 2.4 | -0.9 | 5.5 | 4.3 | 1.0 | 24.2 |
| 2021 | 3.1 | 2.5 | 1.1 | 5.6 | 3.7 | 3.5 | 3.4 | 2.9 | 0.7 | 3.8 | 3.9 | 1.2 | 35.3 |
| 2022 | 1.1 | 0.4 | 2.6 | 4.6 | 2.3 | 6.6 | 1.5 | 1.4 | 0.5 | 3.4 | 3.7 | 4.7 | 32.8 |
| 2023 | 1.0 | 0.2 | 0.7 | -0.7 | -1.3 | 4.1 | 1.2 | -2.1 | 1.4 | 0.6 | 3.6 | 1.5 | 9.9 |
| 2024 | 2.4 | 1.0 | 1.5 | 3.4 | 2.7 | -0.4 | 4.2 | 5.2 | 0.3 | 5.3 | 2.3 | 2.4 | 30.3 |
| 2025 | 0.0 | 1.4 | 1.5 | 0.1 | 4.8 | 0.9 | 4.9 | 2.7 | 1.6 | 4.3 | 5.0 | 2.5 | 30.0 |
| 2026 | 1.1 | 0.4 | 2.2 | -0.5 | -1.3 | 0.4 | 7.2 | 3.1 | 4.4 | -0.1 | – | – | 16.9 |

## Trade statistics

| | |
|---|---|
| Total trades | 21,751 |
| Winning trades | 7,845 (36.1%) |
| Losing trades | 12,034 (55.3%) |
| Breakeven trades | 1,872 (8.6%) |
| Average win | $142.29 |
| Average loss | -$73.16 |
| Largest win | $2,502.04 |
| Largest loss | -$223.54 |
| Max consecutive losses | 23 (-$1,737.65) |
| Commission paid | $36,022 |
| Recovery factor | 57.15 |
| Expected payoff | $10.84 per trade |

## Results by strategy

| STRATEGY | NET | PF |
|---|---|---|
| USDJPY Asia | $20,582 | 1.27 |
| USDJPY London | $17,558 | 1.25 |
| EURJPY | $7,458 | 1.11 |
| CADJPY | $24,393 | 1.20 |
| GBPJPY | $16,930 | 1.44 |
| GBPUSD | $15,361 | 1.21 |
| Gold | $11,751 | 1.26 |
| Nasdaq | $33,765 | 1.33 |
| DE40 | $11,606 | 1.28 |
| US30 | $21,154 | 1.16 |
| BTCUSD 1 | $34,634 | 1.60 |
| BTCUSD 2 | $20,667 | 1.43 |
| **Portfolio** | **$235,858** | **1.27** |

Figures from the MT5 Strategy Tester deal history, with commission applied to every trade.

## How to read this report

| | |
|---|---|
| **Net profit** | Total gain over the test after spreads, swaps and commission, at the fixed risk per trade stated in the setup. It is not a percentage return; it scales up or down with the risk you choose. |
| **Profit factor** | Money won divided by money lost. Above 1.0 the system made money; for example 1.30 means it won $1.30 for every $1.00 it lost. |
| **Max drawdown** | The largest fall in closed-trade balance from a peak, after commission. Equity, which includes open trades, can dip a little further. It is the most useful figure for sizing risk: ask whether you could sit through a fall at least this large. |
| **Winning trades** | Trades that closed with a gain after commission. Trades closed exactly at their entry price, for example after the stop moved to breakeven on a commission-free market, are counted separately. |
| **Recovery factor** | Net profit divided by the maximum drawdown. Higher means the gains were large relative to the worst decline. |
| **History quality** | How much of the test period had complete price data in the tester. Higher is better. |

## Costs

**Commission is included.** The MT5 tester charged no commission on this price data, so we applied it to every trade afterwards, as our research engine does: $3.50 per lot per side ($7 round turn) on forex and gold, as on an IC Markets Raw account. Indices and Bitcoin carry no commission there. That cost $36,022 over about 5,146 lots, 13% of the gross result. Standard (spread-only) accounts have no separate commission but wider spreads.

## Backtest versus live trading

By design every customer account receives slightly different entry and exit prices, so live trades never match this test exactly. Slippage and gaps can also make single losses larger than the planned risk. The live account verified on Myfxbook, linked from swiftcapeas.com/range-portfolio, shows how the EA has traded with real money.

## Run the test yourself

1. In MetaTrader 5 open View → Strategy Tester and select SwiftCap Range Portfolio.
2. Choose a chart symbol the portfolio trades, such as USDJPY, on M15.
3. Choose 1 minute OHLC for a fast test, or Every tick based on real ticks for the most accurate one.
4. Set the dates from 2018.01.01 to today.
5. On the Inputs tab enter your license key, choose the Full portfolio and Fixed cash per trade of 100, then start the test.

**Risk warning.** Backtests are hypothetical: they show how the rules would have traded on historical prices, not results achieved with real money. Real results depend on your broker's prices, spreads, commissions, swaps and execution, on your settings and on future market conditions, which can differ from the past. Trading leveraged products involves substantial risk of loss. Past or simulated performance does not guarantee future results.