



EXPERT ADVISOR LAB
SYSTEMATIC TRADING

DOC ID
EAL-AXG-BTR-V1

STATISTICAL VALIDATION REPORT

AXIOM GOLD

BACKTEST · XAUUSD H1 · 2015 → 2026

11Y PROFIT

+435.50%

1M USD → 5,354,966 USD

PROFIT FACTOR

1.96

GROSS WIN / GROSS LOSS

MAX DD

3.91%

BELOW 5% CONFIGURED
CAP

RISK OF RUIN

0%

STATISTICALLY
NEGLECTIBLE

// VALIDATED BY STATISTICAL ANALYSIS

— SECTION 01 · KEY METRICS

PERFORMANCE OVERVIEW.

Independent statistical validation performed on **Quant Analyzer**, the industry-standard analytical platform used by professional quantitative traders worldwide. The following backtest covers **11+ years of XAUUSD H1 data**, validated trade by trade, with PAM disabled to present pure strategy performance.

SYMBOL	XAUUSD · H1
PERIOD	January 2015 → May 2026 (11.4 years)
INITIAL CAPITAL	1,000,000 USD
MAX ALLOWED DD	5%
PAM	Disabled (linear, no amplification)
ANALYSIS TOOL	Quant Analyzer (industry standard)

TOTAL PROFIT

435.50%

+4,354,966 USD on 1M

AVG ANNUAL

14.6%

NON-COMP. · CAGR 15.01%

PROFIT FACTOR

1.96

PREMIUM RATIO

RETURN / DD

111.38

CAPITAL EFFICIENCY

TRADES

9,017

5,104 W / 3,913 L

WIN RATE

56.6%

PAYOUT RATIO 1.5

MAX DRAWDOWN

3.91%

UNDER 5% CAP

SQN SCORE

14.88

EXCELLENT TIER

● INSIGHT · INSTITUTIONAL-GRADE METRICS

The headline numbers tell a clean story: **+435% total growth across eleven years**, every year profitable, a profit factor approaching 2, and a Return/DD ratio of **111** — over **100 times** the maximum drawdown in net return. The **R-Expectancy Score of 317.9R** and **SQN of 14.88** both rank in the highest quality tier defined by Van Tharp's framework. Annualized on monthly returns, the **Sharpe ratio is ≈2.8**.

— SECTION 01.2 · DETAILED STATISTICS

FULL STATS REPORT.

Direct output from **Quant Analyzer's Overview tab** — the complete statistical breakdown including R-multiples, Z-scores, SQN scoring, exposure metrics, and the full monthly performance grid across twelve calendar years (2015–2026).

QUANT ANALYZER

OVERVIEW · DETAILED STATS

● VALIDATED OUTPUT

TOTAL PROFIT

435.5 %

PROFIT IN MONEY \$ 4354966.28

YEARLY AVG PROFIT 38.15 %

YEARLY AVG % RETURN 38.15 %

CAGR 15.01 %

OF TRADES

9017

DRAWDOWN

3.91 %

ANNUAL % / MAX DD %

3.84

SHARPE RATIO

0.19

% DRAWDOWN

3.91 %

R EXPECTANCY

0.4 R

PROFIT FACTOR

1.96

DAILY AVG PROFIT

0.23 %

R EXPECTANCY SCORE

317.9 R

RETURN / DD RATIO

111.38

MONTHLY AVG PROFIT

3.18 %

STR QUALITY NUMBER

15.54

WINNING PERCENTAGE

56.6 %

AVERAGE TRADE

482.97 %

SQN SCORE

14.88

STATS

Strategy

Wins / Losses Ratio

1.3

Payout Ratio (Avg Win/Loss)

1.5

Average # of Bars in Trade

0

AHPR

0.02

Z-Score

-59.92

Z-Probability

99.9 %

Expectancy

0.05

Deviation

482.92 %

Max Pos. Exposure

46

Stagnation in Days

145

Stagnation in %

3.48 %

Max Lots Exposure

190.01

Trades

Gross Profit

888.79 %

of Wins

5104

of Losses

3913

of Cancelled/Expired

0

Largest Win

4.47 %

Gross Loss

-453.29 %

Average Win

0.17 %

Average Loss

-0.12 %

Avg Consec Wins

4.63

Largest Loss

-1.41 %

Max Consec Wins

32

Max Consec Losses

45

Avg Consec Loss

3.55

Avg # of Bars in Wins

0

Avg # of Bars in Losses

0

MONTHLY PERFORMANCE (%)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2026	4.36	-0.2	2.61	-0.13	1.58	0	0	0	0	0	0	0	8.21
2025	1.27	-0.85	1.44	3.68	3.17	1.76	0.08	0.23	2.73	-0.82	2.12	1.9	16.71
2024	0.06	2.05	3.93	4.07	-0.34	-0.3	3.86	-2.27	0.42	2.24	1.77	0.59	16.09
2023	3.79	-0.51	2.3	1.07	2.73	-1.4	0.04	-0.68	2.4	3.51	1.29	2.25	16.79
2022	-0.75	3.24	1.19	-0.23	1.82	-0.52	3.01	2.28	-0.57	-0.25	-2.58	0.48	7.13
2021	0.97	1.95	-0.4	-0.28	1.25	1.1	0.04	3.6	-0.4	1.2	1.59	2.61	13.2
2020	3.01	3.26	-1.23	1.41	1.93	-0.51	2.36	1.3	0.3	1.13	2.17	-1.09	14.04
2019	-0.34	2.16	0	2.4	-0.18	4.94	-1.71	2.96	-0.53	0.86	1.8	3.09	15.44
2018	1.82	1.21	0.06	1.12	0.46	1.74	1.23	2.04	-0.9	2.6	0.41	0.97	12.76
2017	-1.15	1.45	2.37	-0.92	1.04	-1.45	2.16	3.89	0.72	0.82	0	3.46	12.41
2016	1.46	2.61	2	1.77	0.21	3.22	1.05	0.89	1.65	0.79	1.96	2.24	19.85
2015	-1.22	1.15	2.31	1.04	1.46	0.98	4.28	-1.14	1.78	1.38	3.09	0.53	15.66

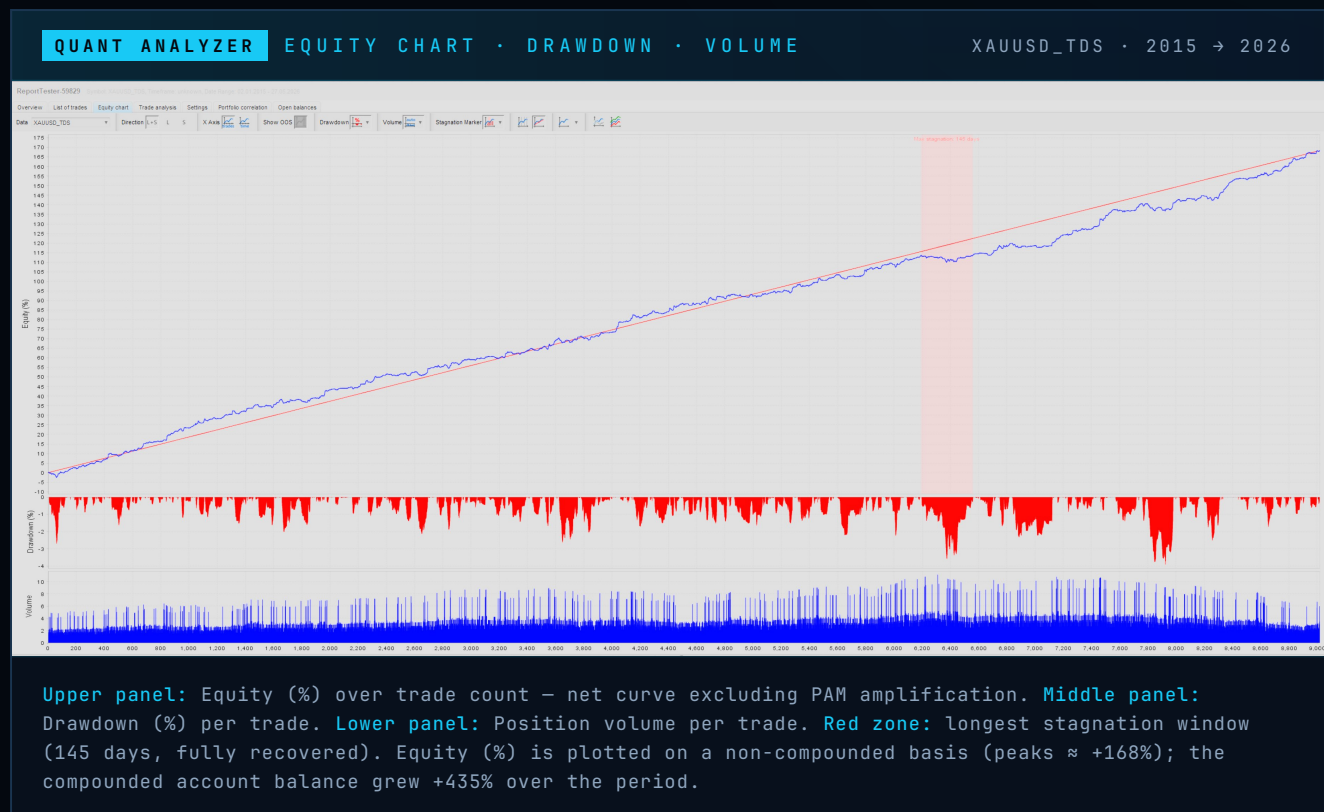
Source:

Quant Analyzer overview tab – independent third-party platform for backtest statistical analysis. Includes R-multiples, Z-scores, Van Tharp SQN scoring, and full monthly performance heatmap. The Sharpe Ratio displayed (0.19) is Quant Analyzer's per-trade figure; annualized on monthly returns, the Sharpe is ≈2.8. Quant Analyzer's “Yearly Avg % Return” (38.15%) divides total compounded return by years; the true average annual return is ≈ 14.6%, with a compounded CAGR of 15.01%.

SECTION 02 • EQUITY CURVE

CONTINUOUS GROWTH.

The equity curve exhibits sustained ascending behaviour across all eleven years of testing, including the difficult macroeconomic conditions of 2022. Drawdown — shown in red — remains structurally contained **under 3.91%**, well below the 5% maximum cap configured. Volume distribution indicates increasing position sizing as the account grows, while preserving the same risk-per-trade ratio.



+168%

EQUITY GROWTH

3.91%

MAX DRAWDOWN

145 D

LONGEST STAGNATION

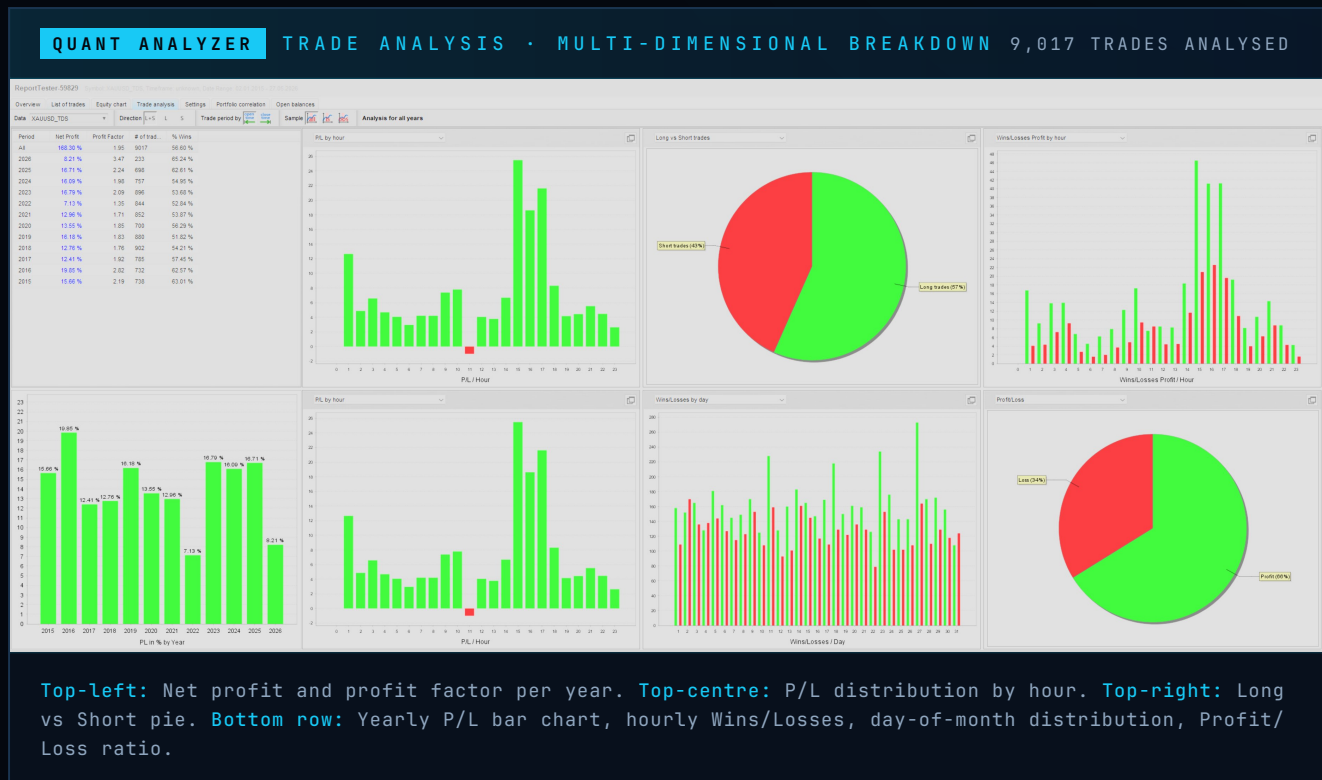
● INSIGHT · DRAWDOWN DISCIPLINE

The visible drawdown spikes never breach the **4% threshold**, demonstrating the EA's **built-in risk control discipline**. The system's most challenging calendar year was **2022** — the Fed's aggressive rate-hike cycle, historically the hardest environment for gold strategies — yet it **still finished firmly positive (+7.13%)**. The deepest drawdown across the entire eleven-year run stayed **under 3.91%**, with the longest stagnation window (145 days) fully recovered.

SECTION 02.2 • TRADE-LEVEL ANALYSIS

YEAR BY YEAR. HOUR BY HOUR.

Quant Analyzer decomposes the 9,017 trades along multiple statistical dimensions: **yearly profitability**, **intra-day P/L distribution**, **long vs short balance**, and **day-of-month seasonality**. Every dimension confirms behavioural consistency — no single year, hour, or direction carries disproportionate weight.



12 / 12

YEARS PROFITABLE

57 / 43

LONG / SHORT BALANCE

66%

PROFITABLE TRADES (P/L)

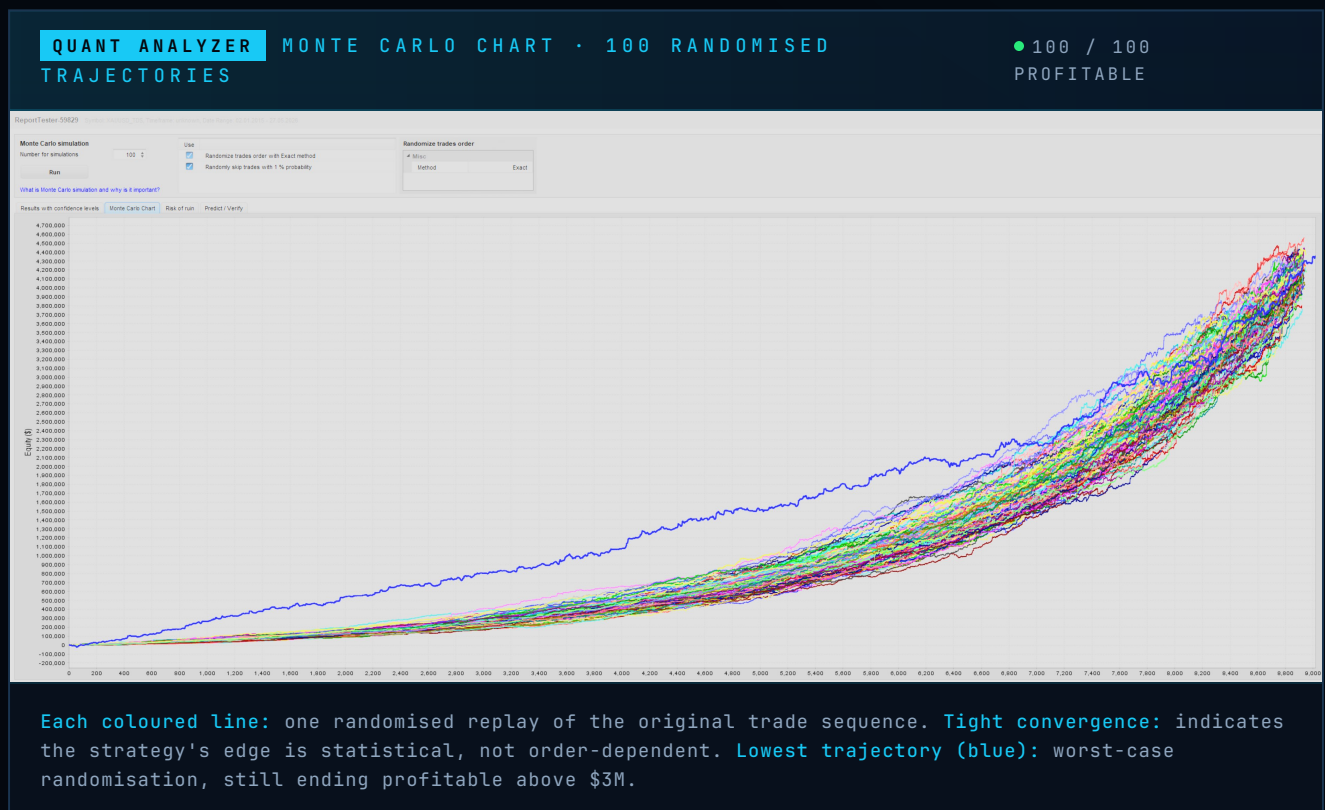
- INSIGHT · BEHAVIORAL CONSISTENCY & STABILITY

Across **twelve consecutive years**, every single one finishes positive. The **57/43 long-short balance** confirms AXIOM GOLD is not a directional bias system; it captures breakouts in both directions equally. Peak profitability windows align with the **15h-17h UTC** European/US session overlap. Annual returns range from **+7.13%** (most challenging, 2022) to **+19.85%** (best, 2016) — a tight 2.8× ratio, signature of **regime-independent strategies** that perform across bull, bear, and ranging conditions.

— SECTION 03 • MONTE CARLO SIMULATION

100 SIMULATIONS. 100% PROFITABLE.

Monte Carlo analysis randomises the order of historical trades to generate **100 alternative trajectories** the strategy could have followed. The tighter the convergence band, the more **statistically robust** the system. A strategy with hidden curve-fitting would show wide divergence; AXIOM GOLD converges into a tight band around \$3.5M–\$4.5M final equity — every single simulation profitable.



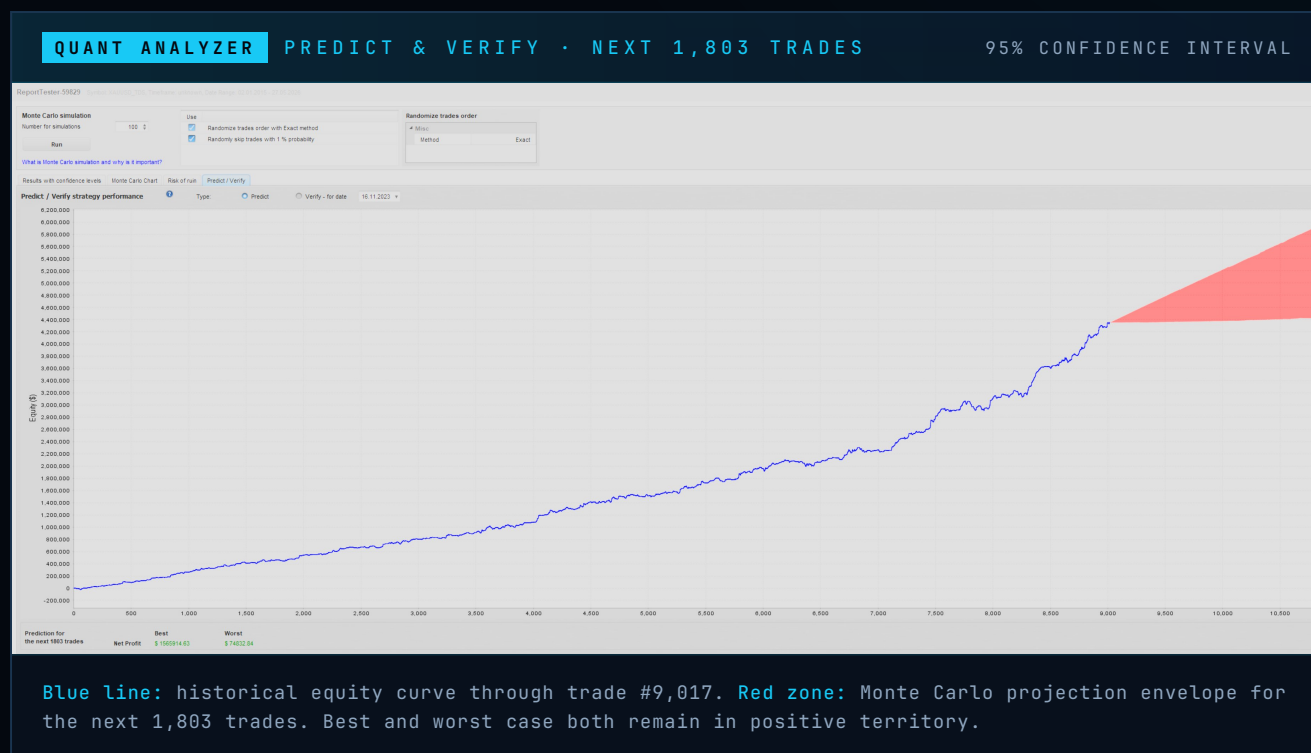
● INSIGHT • STATISTICAL ROBUSTNESS

All 100 randomised replays converge to a profitable final equity. Even the **lowest-ending trajectory** still returns **well over +300%** (\$1M → above \$4M), while the median converges around **+400%**. This pattern is the signature of a **genuine statistical edge** — the kind professional fund managers look for when evaluating quantitative strategies.

— SECTION 03.2 • PREDICT & VERIFY

FORWARD PROJECTION.

Quant Analyzer's **Predict / Verify** module uses Monte Carlo statistics to project the strategy's **future equity envelope** over the next 1,803 trades. The red zone represents the probability envelope between best-case and worst-case statistical paths — both remain solidly profitable.



+\$1,565,914

BEST-CASE PROJECTION

+\$74,833

WORST-CASE PROJECTION

100%

SCENARIOS POSITIVE

• FORWARD PROJECTION • ASCENDING ENVELOPE

Over the next **1,803 trades** projected, even the **worst statistical scenario** delivers **+\$74,833** additional profit; the best-case scenario projects **+\$1,565,914**. The probabilistic forward path remains within a continuously ascending envelope — **no scenario, however unfavourable in random order, breaks the equity curve.**

— SECTION 03.2 · RISK OF RUIN ANALYSIS

NEAR-ZERO RISK OF RUIN.

Quant Analyzer's Risk of Ruin module computes the **probability of account destruction** across multiple starting capital levels. For every capital tier tested — from \$250,000 to \$6,000,000 — Quant Analyzer returns a risk of ruin **below its computational resolution**: effectively zero on this dataset. This means the probability is **negligibly small, not mathematically impossible** — no trading system can guarantee against loss.

INITIAL CAPITAL	RISK OF RUIN	PROBABILITY OF PROFIT	ANNUAL RETURN %	MAX DD	NET PROFIT	RET / DD	R EXP
250,000 USD	0%	100%	139.31%	\$194,392	\$3,934,105	21.82	0.36 R
500,000 USD	0%	100%	69.66%	\$194,392	\$3,934,105	21.82	0.36 R
750,000 USD	0%	100%	46.44%	\$194,392	\$3,934,105	21.82	0.36 R
1,000,000 USD	0%	100%	34.83%	\$194,392	\$3,934,105	21.82	0.36 R
1,250,000 USD	0%	100%	27.87%	\$194,392	\$3,934,105	21.82	0.36 R
1,500,000 USD	0%	100%	23.22%	\$194,392	\$3,934,105	21.82	0.36 R
2,000,000 USD	0%	100%	17.42%	\$194,392	\$3,934,105	21.82	0.36 R
3,000,000 USD	0%	100%	11.61%	\$194,392	\$3,934,105	21.82	0.36 R
4,000,000 USD	0%	100%	8.71%	\$194,392	\$3,934,105	21.82	0.36 R
6,000,000 USD	0%	100%	5.81%	\$194,392	\$3,934,105	21.82	0.36 R

● INSIGHT · CAPITAL EFFICIENCY & PROBABILISTIC CERTAINTY

The Risk of Ruin matrix demonstrates that AXIOM GOLD's behaviour scales linearly with capital allocation. The **Ret/DD ratio of 21.82 stays constant** across capital tiers, meaning the system generates roughly **22 dollars of net profit for every dollar of maximum drawdown**, regardless of starting balance. Probabilities are computed by Quant Analyzer at a **95% confidence interval** using Monte Carlo simulation — every tier returns a risk of ruin below the engine's resolution: negligible, though never a guarantee against loss. This is professional-grade capital efficiency.

SECTION 04 · MONTHLY PERFORMANCE

MONTH BY MONTH.

Detailed monthly performance grid for the entire 11-year period (2015–2026). Green values denote profit, red denote loss. **Every calendar year ends positive** — including 2022 (the most challenging year, +7.13%) and 2026 YTD (currently +8.21% with seven months remaining).

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2026	+4.36	-0.20	+2.61	-0.13	+1.58	0	-	-	-	-	-	-	+8.21
2025	+1.27	-0.85	+1.44	+3.68	+3.17	+1.76	+0.08	+0.23	+2.73	-0.82	+2.12	+1.90	+16.71
2024	+0.06	+2.05	+3.93	+4.07	-0.34	-0.30	+3.86	-2.27	+0.42	+2.24	+1.77	+0.59	+16.09
2023	+3.79	-0.51	+2.30	+1.07	+2.73	-1.40	+0.04	-0.68	+2.40	+3.51	+1.29	+2.25	+16.79
2022	-0.75	+3.24	+1.19	-0.23	+1.82	-0.52	+3.01	+2.28	-0.57	-0.25	-2.58	+0.48	+7.13
2021	+0.97	+1.95	-0.40	-0.28	+1.25	+1.10	+0.04	+3.60	-0.40	+1.20	+1.59	+2.61	+13.20
2020	+3.01	+3.26	-1.23	+1.41	+1.93	-0.51	+2.36	+1.30	+0.30	+1.13	+2.17	-1.09	+14.04
2019	-0.34	+2.16	0	+2.40	-0.18	+4.94	-1.71	+2.96	-0.53	+0.86	+1.80	+3.09	+15.44
2018	+1.82	+1.21	+0.06	+1.12	+0.46	+1.74	+1.23	+2.04	-0.90	+2.60	+0.41	+0.97	+12.76
2017	-1.15	+1.45	+2.37	-0.92	+1.04	-1.45	+2.16	+3.89	+0.72	+0.82	0	+3.46	+12.41
2016	+1.46	+2.61	+2.00	+1.77	+0.21	+3.22	+1.05	+0.89	+1.65	+0.79	+1.96	+2.24	+19.85
2015	-1.22	+1.15	+2.31	+1.04	+1.46	+0.98	+4.28	-1.14	+1.78	+1.38	+3.09	+0.53	+15.66

INSIGHT · POSITIVE YEAR RATE 100%

Across **137 months** of trading data, the system delivers **positive returns in every one of its twelve calendar years** (2015–2026). Monthly volatility is normal (some red months are expected and healthy), but the **compounding effect across each calendar year** remains intact. This is what regime-independence looks like at the calendar level.

ARM · ACTIVATE · PROFIT

READY TO ACTIVATE.

XAUUSD · METATRADER 5 · LIVE FROM DAY ONE

ACTIVATE TODAY ON

EXPERTADVISORLAB.COM

DISCLAIMER · BACKTEST RESULTS. Past performance is not indicative of future results. Backtest output processed by Quant Analyzer on XAUUSD H1 historical data from January 2015 through May 2026. Live execution may produce different outcomes due to broker spread, slippage, and prevailing market conditions. PAM amplification was **disabled** in this test; with PAM active, projected multipliers compound substantially higher but compounding scenarios are theoretical. Always validate on demo before live deployment.