



EXPERT ADVISOR LAB
SYSTEMATIC TRADING

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STATISTICAL VALIDATION REPORT

AXIOM GOLD

BACKTEST · XAUUSD H1 · 2015 → 2026

WITH PAM

"Risk the profits, not the principal."

11Y PROFIT

+3875.94%

1M USD → 39,759,365
USD

PROFIT FACTOR

2.02

GROSS WIN / GROSS LOSS

MAX DD

11.36%

WITH PAM ENABLED

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 enabled to reflect profit-acceleration behaviour.

SYMBOL	XAUUSD • H1
PERIOD	January 2015 → May 2026 (11.4 years)
INITIAL CAPITAL	1,000,000 USD
MAX ALLOWED DD	5%
PAM	Enabled (profit acceleration)
ANALYSIS TOOL	Quant Analyzer (industry standard)

TOTAL PROFIT 3875.94% +38,759,365 USD on 1M	AVG ANNUAL 31.6% NON-COMP. • CAGR 35.92%	PROFIT FACTOR 2.02 PREMIUM RATIO	RETURN / DD 341.19 CAPITAL EFFICIENCY
TRADES 8,996 5,092 W / 3,904 L	WIN RATE 56.6% PAYOUT RATIO 1.55	MAX DRAWDOWN 11.36% PAM-AMPLIFIED	SQN SCORE 14.59 EXCELLENT TIER

● INSIGHT • INSTITUTIONAL-GRADE METRICS

The headline numbers tell a clean story: **+3,875% total growth across eleven years**, every year profitable, a profit factor above 2, and a Return/DD ratio of **341**. The **R-Expectancy Score of 349.98R** and **SQN of 14.59** rank in the highest quality tier defined by Van Tharp's framework. Annualized on monthly returns, the **Sharpe ratio is ≈2.5**. This run has **PAM enabled** — the Profit Acceleration Module reinvests accrued profits to compound faster, amplifying both returns and drawdown.

— 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

3875.94 %

PROFIT IN MONEY

\$ 38759365.47

YEARLY AVG PROFIT

339.48 %

YEARLY AVG % RETURN

339.48 %

CAGR

35.92 %

OF TRADES

8996

SHARPE RATIO

0.16

PROFIT FACTOR

2.02

RETURN / DD RATIO

341.19

WINNING PERCENTAGE

56.6 %

DRAWDOWN

11.36 %

% DRAWDOWN

11.36 %

DAILY AVG PROFIT

2.06 %

MONTHLY AVG PROFIT

28.29 %

AVERAGE TRADE

4308.51 %

ANNUAL % / MAX DD %

3.16

R EXPECTANCY

0.44 R

R EXPECTANCY SCORE

349.98 R

STR QUALITY NUMBER

11.45

SQN SCORE

14.59

STATS

Strategy

Wins / Losses Ratio	1.3	Payout Ratio (Avg Win/Loss)	1.55	Average # of Bars in Trade	0
AHPR	0.04	Z-Score	-59.82	Z-Probability	99.9 %
Expectancy	0.43	Deviation	4308.08 %	Max Pos. Exposure	41
Stagnation in Days	145	Stagnation in %	3.48 %	Max Lots Exposure	1947.15

Trades

		# of Wins	5092	# of Losses	3904	# of Cancelled/Expired	0
Gross Profit	7668.26 %	Gross Loss	-3792.33 %	Average Win	1.51 %	Average Loss	-0.97 %
Largest Win	95.14 %	Largest Loss	-25.36 %	Max Consec Wins	32	Max Consec Losses	45
Avg Consec Wins	4.62	Avg Consec Loss	3.54	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

MONTHLY PERFORMANCE (%)

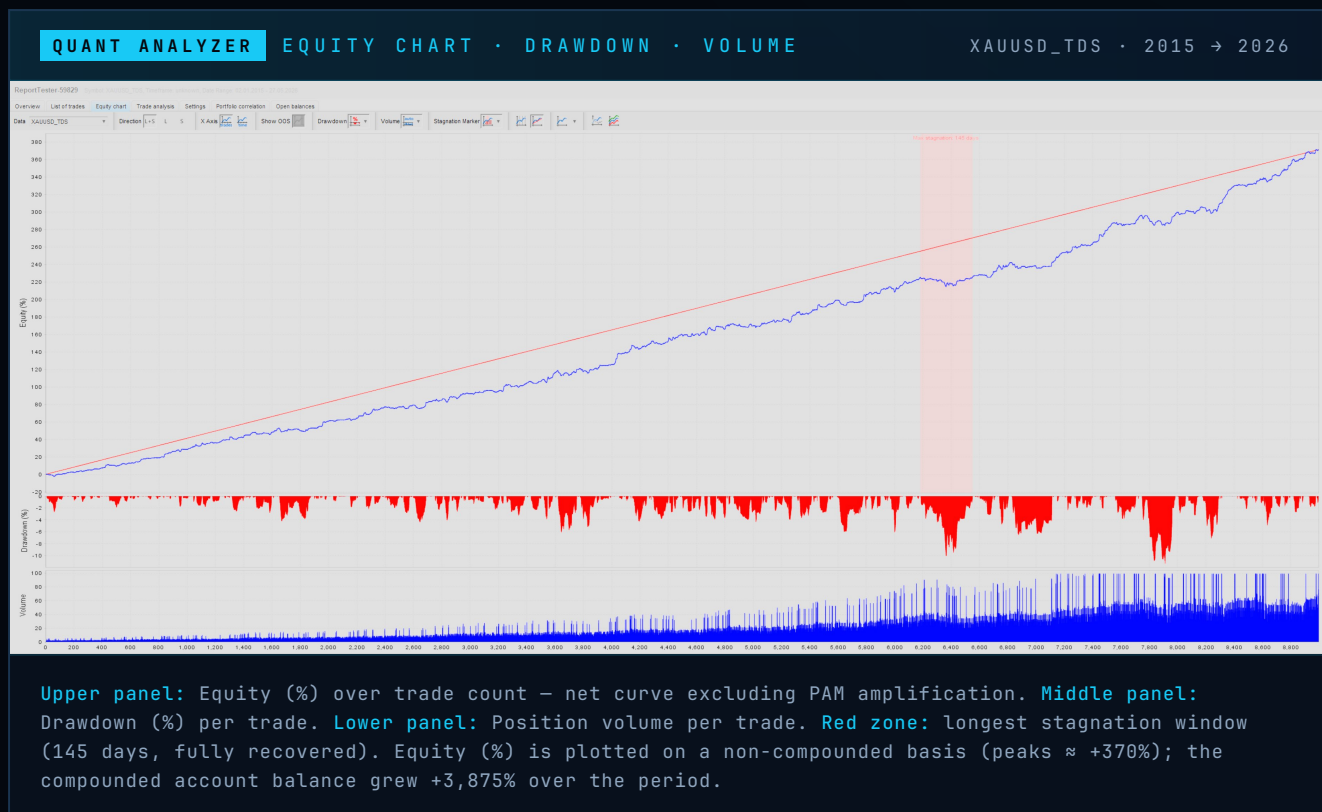
Source:

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 (0.16) is Quant Analyzer’s per-trade figure; annualized on monthly returns, the Sharpe is ≈2.5. Quant Analyzer’s “Yearly Avg % Return” (339.48%) divides total compounded return by years; the true average annual return is ≈ 31.6%, with a compounded CAGR of 35.92%.

— 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 — **reached 11.36%**, above the 5% base setting, as the Profit Acceleration Module scales risk with accumulated profits. Volume distribution indicates increasing position sizing as the account grows, while preserving the same risk-per-trade ratio.

**+370%**

EQUITY GROWTH

11.36%

MAX DRAWDOWN

145 D

LONGEST STAGNATION

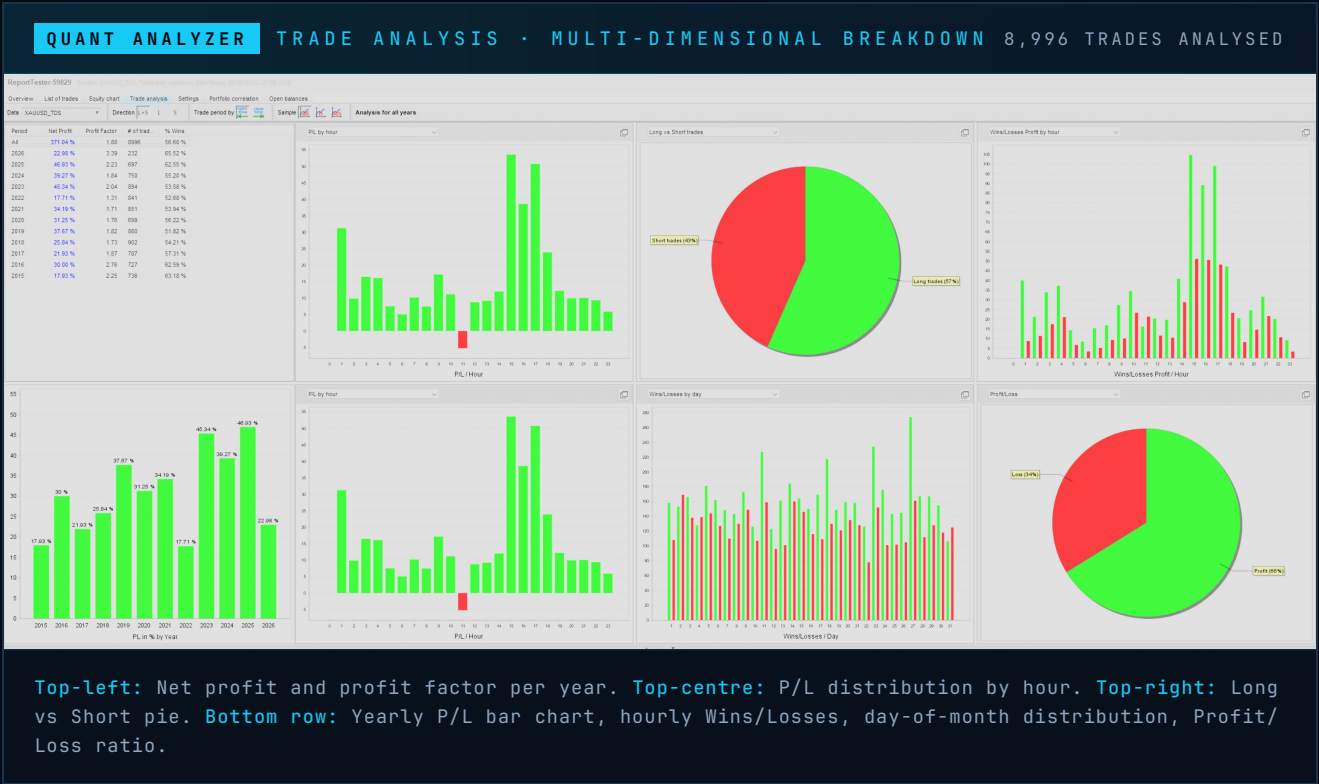
● INSIGHT • DRAWDOWN DISCIPLINE

With **PAM active** the drawdown reaches the **$\sim 11\%$ range** — by design. Critically, it is carried by **accumulated profits, not by the initial deposit**: PAM is **additive** — the base capital keeps its own strict **5% Max-Allowed-DD limit**, while profits carry a separate, larger allowance; combined on a much larger equity base, the two produce the 11.36% figure. Beyond a set profit threshold the EA enters a **profits-only mode** in which the base capital is no longer exposed at all. Even in its hardest year (2022) the system stayed positive (**+17.71%**); the longest stagnation window (145 days) fully recovered.

SECTION 02.2 · TRADE-LEVEL ANALYSIS

YEAR BY YEAR. HOUR BY HOUR.

Quant Analyzer decomposes the 8,996 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)

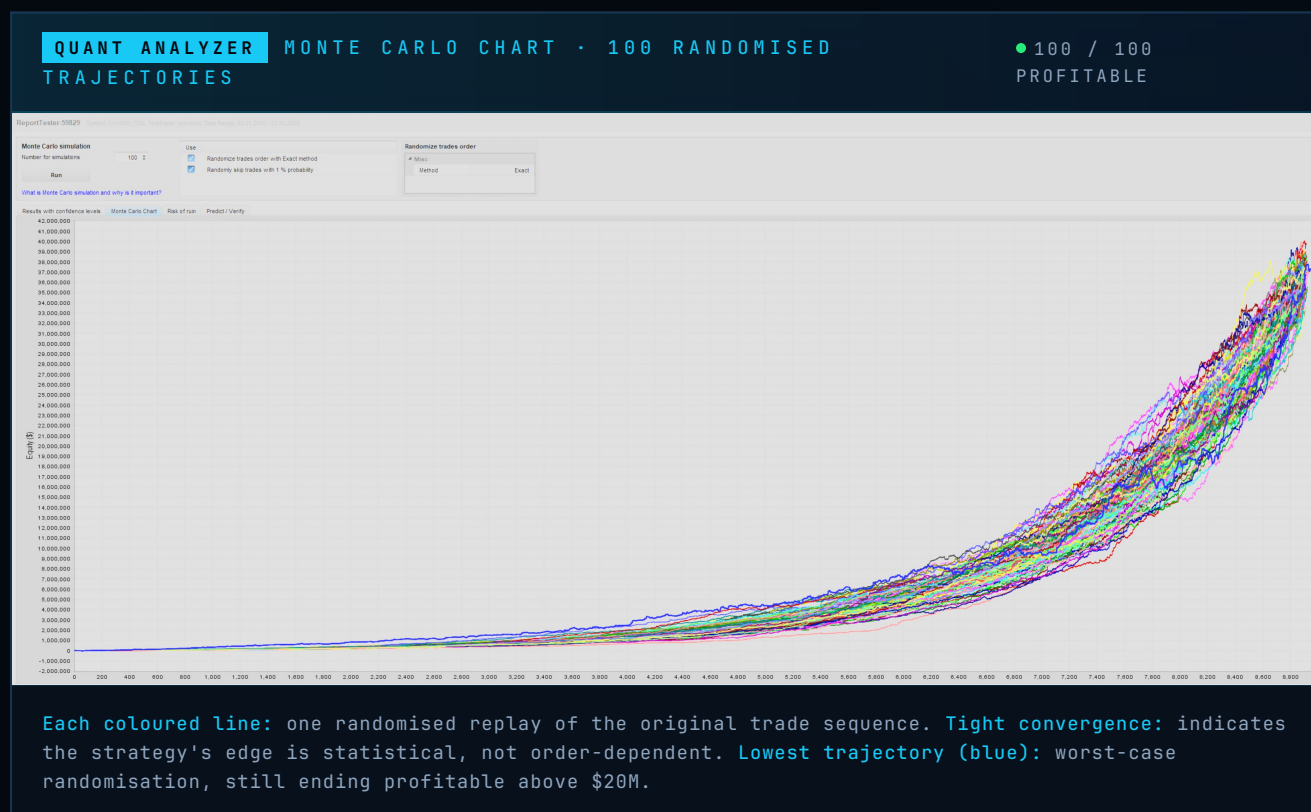
INSIGHT · BEHAVIORAL CONSISTENCY & STABILITY

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 **+17.71%** (most challenging, 2022) to **+46.93%** (best, 2025) — a 2.6× 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 \$25M—\$40M final equity — every single simulation profitable.



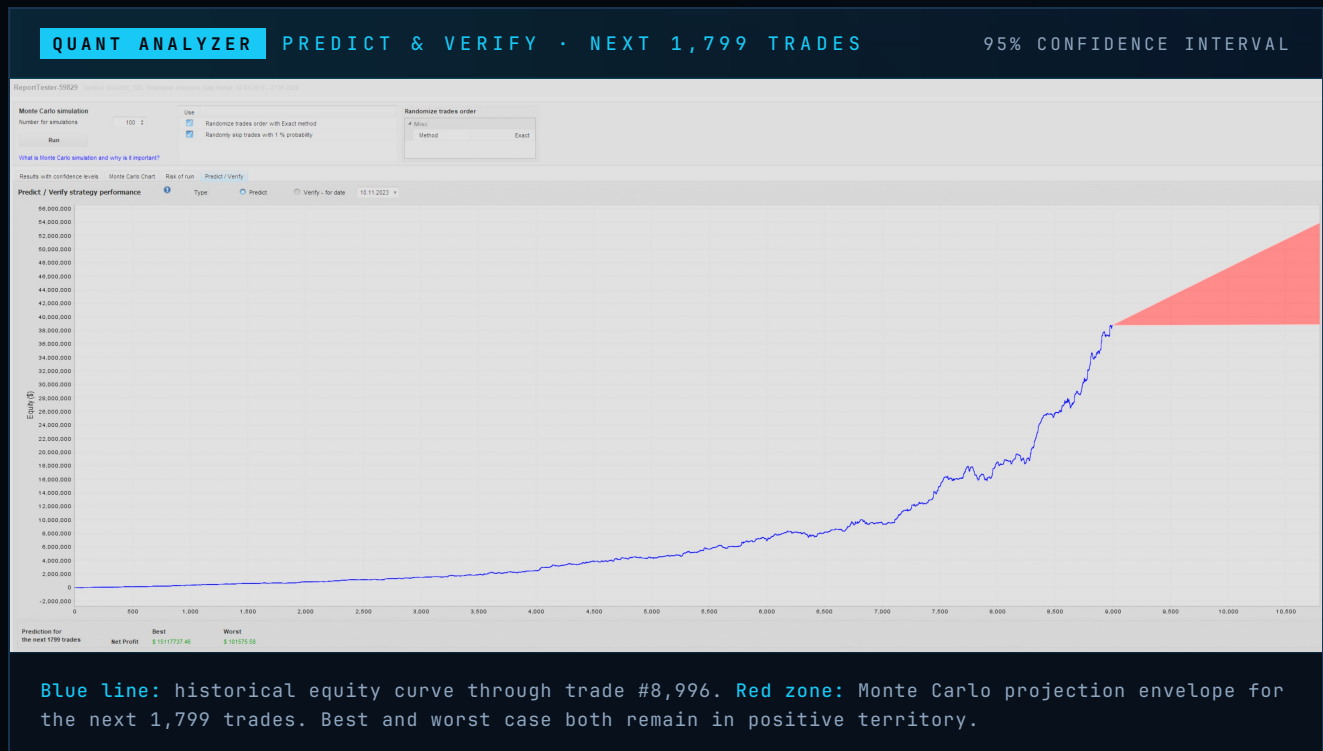
● INSIGHT • STATISTICAL ROBUSTNESS

All 100 randomised replays converge to a profitable final equity. Even the **lowest-ending trajectory** still returns **well over +1,900%** (\$1M → above \$20M), while the median converges around **+3,300%**. 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 1,799 trades. The red zone represents the probability envelope between best-case and worst-case statistical paths — both remain solidly profitable.



+
\$15,117,737
BEST-CASE PROJECTION

+\$101,575
WORST-CASE PROJECTION

100%
SCENARIOS POSITIVE

• FORWARD PROJECTION • ASCENDING ENVELOPE

Over the next **1,799 trades** projected, even the **worst statistical scenario** delivers **+\$101,575** additional profit; the best-case scenario projects **+\$15,117,737**. 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%	1200.07%	\$1,849,998	\$33,887,078	19.46	0.34 R
500,000 USD	0%	100%	600.04%	\$1,849,998	\$33,887,078	19.46	0.34 R
750,000 USD	0%	100%	400.02%	\$1,849,998	\$33,887,078	19.46	0.34 R
1,000,000 USD	0%	100%	300.02%	\$1,849,998	\$33,887,078	19.46	0.34 R
1,250,000 USD	0%	100%	240.01%	\$1,849,998	\$33,887,078	19.46	0.34 R
1,500,000 USD	0%	100%	200.01%	\$1,849,998	\$33,887,078	19.46	0.34 R
2,000,000 USD	0%	100%	150.01%	\$1,849,998	\$33,887,078	19.46	0.34 R
3,000,000 USD	0%	100%	100.01%	\$1,849,998	\$33,887,078	19.46	0.34 R
4,000,000 USD	0%	100%	75.01%	\$1,849,998	\$33,887,078	19.46	0.34 R
6,000,000 USD	0%	100%	50.01%	\$1,849,998	\$33,887,078	19.46	0.34 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 19.46 stays constant** across capital tiers, meaning the system generates roughly **19 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, +17.71%) and 2026 YTD (currently +22.98% with seven months remaining).

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2026	+12.20	-0.46	+7.24	-0.40	+4.39	0	-	-	-	-	-	-	+22.98
2025	+3.80	-2.47	+3.84	+10.41	+9.16	+5.06	+0.21	+0.83	+7.03	-2.39	+6.17	+5.27	+46.93
2024	+0.16	+5.69	+8.09	+11.34	-0.99	-0.63	+10.42	-6.95	+0.86	+4.46	+5.22	+1.61	+39.27
2023	+10.22	-1.44	+6.27	+2.68	+7.54	-4.12	+0.10	-1.92	+6.59	+9.47	+3.71	+6.23	+45.34
2022	-2.20	+8.59	+2.41	-0.82	+4.93	-1.45	+8.01	+6.28	-1.59	-0.68	-7.65	+1.88	+17.71
2021	+2.41	+5.08	-1.06	-0.79	+3.27	+2.84	+0.07	+9.46	-1.08	+3.15	+4.55	+6.92	+34.83
2020	+7.31	+7.96	-3.13	+3.50	+4.87	-1.33	+3.72	+3.29	+0.95	+2.84	+5.19	-2.86	+32.31
2019	-0.47	+5.82	-0.02	+5.19	-0.89	+11.64	-4.06	+6.90	-1.79	+2.00	+4.25	+7.40	+35.97
2018	+3.45	+2.46	+0.11	+2.07	+0.88	+3.22	+2.56	+4.27	-1.95	+5.62	+0.91	+2.23	+25.84
2017	-2.03	+2.53	+3.98	-2.32	+1.83	-2.90	+3.81	+7.07	+1.37	+1.57	+0.07	+6.95	+21.93
2016	+1.91	+3.55	+2.85	+2.40	+0.32	+4.88	+1.60	+1.51	+2.68	+1.18	+3.25	+3.85	+30.00
2015	-1.25	+1.11	+2.33	+1.09	+1.55	+1.19	+4.88	-1.36	+2.11	+1.69	+3.88	+0.70	+17.93

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. This test runs with PAM **enabled**. PAM uses an **additive drawdown model**: the base capital keeps its own Max-Allowed-DD limit (5%), while accumulated profits carry a separate, larger allowance — so the 11.36% maximum drawdown shown is borne by **profits, not by the initial deposit**, which continues to follow the 5% rule. Beyond a set profit threshold the strategy trades on profits only, leaving the base capital unexposed. Always validate on demo before live deployment.