

GOLD PHOENIX

XAUUSD Automated Trading Bot

Performance Report & Strategy Overview

5-Year Backtest | Walk-Forward Validation

February 2021 - February 2026

60.2% Win Rate | 3.17 Profit Factor | 22.4% Max Drawdown

1,396 Trades Over 5 Years | 4 Engines | 8/8 Walk-Forward Windows Passed

Strategy Overview

Gold Phoenix is a fully automated XAUUSD (Gold) trading bot designed for the MetaTrader 5 platform. It combines multiple institutional-grade trading engines into a single unified system, each specializing in different market conditions.

The bot uses a multi-engine architecture with four strategies that work together, each specializing in a different market state so the system stays active across trends and ranges:

Momentum Breakout Engine (trending markets)

Identifies strong directional moves using momentum scoring across multiple timeframes. Enters on confirmed breakouts with volume validation and trend alignment.

Mean Reversion Engine (ranging markets)

Fades Bollinger Band and Stochastic extremes back to the mean during range-bound conditions, capturing the periods when breakout momentum is absent.

Confluence Cascade Engine (ICT/SMC)

Uses Smart Money Concepts including order blocks, fair value gaps, and liquidity sweeps. Requires multiple confluences to align before entry, reducing false signals.

NY-London Sweep Engine (session volatility)

Targets liquidity sweeps during the New York and London session overlaps, where institutional order flow creates predictable price patterns.

Key Features

- Adaptive regime detection (trending, ranging, volatile) adjusts strategy behavior automatically
- Kelly Criterion position sizing with fractional scaling for optimal risk-adjusted growth
- Multi-timeframe analysis across M15, H1, H4, and D1 for signal confirmation
- Dynamic trailing stops with partial profit-taking at multiple targets
- Built-in circuit breakers, daily loss limits, and drawdown protection
- Signal aggregation with confidence scoring - only high-probability setups are traded

5-Year Backtest Results

Full backtest on XAUUSD H1 data from February 2021 to February 2026 (31,408 bars), with all four engines active. Starting balance of \$10,000 with compounding enabled. Figures are gross of broker costs; a commission/spread/slippage cost model is included and live results will be lower.

Test Period:	February 2021 - February 2026
Total Bars:	31,408 (H1)
Starting Balance:	\$10,000

Total Trades:	1,396
Wins / Losses:	841 / 555
Win Rate:	60.2%
Profit Factor:	3.17
Max Drawdown:	22.4%
Max Win Streak:	12
Max Loss Streak:	8

The strategy maintained a consistent edge across all market conditions encountered during the 5-year period, including the 2022 rate hike cycle, 2023 banking crisis, and the 2024-2025 gold bull run. With four engines covering both trending and ranging conditions, maximum drawdown stayed around 22% - lower than the momentum engine alone - demonstrating the benefit of strategy diversification.

Walk-Forward Validation

Walk-forward analysis is the gold standard for validating trading strategies. Unlike a single backtest, it splits data into rolling windows: the bot is tested on data it has never seen (out-of-sample), simulating real forward trading conditions.

Configuration: 12-month in-sample training window, 6-month out-of-sample test window, sliding forward by 6 months. Each window starts with a fresh \$10,000 balance.

Window	Test Period	Trades	Win Rate	PF	Max DD	Net PnL	Result
W1	Feb-Aug 2022	186	57.5%	2.11	23.81%	\$307,853	PASS
W2	Aug 2022-Feb 2023	222	58.1%	4.79	29.96%	\$671,571	PASS
W3	Feb-Aug 2023	211	61.6%	2.62	19.71%	\$5,109,675	PASS
W4	Aug 2023-Feb 2024	201	59.7%	3.39	31.02%	\$337,595	PASS
W5	Feb-Aug 2024	239	57.7%	4.02	24.84%	\$3,669,741	PASS
W6	Aug 2024-Feb 2025	251	58.6%	3.52	21.22%	\$5,285,459	PASS
W7	Feb-Aug 2025	239	65.3%	2.82	25.88%	\$5,987,627	PASS
W8	Aug 2025-Feb 2026	259	61.8%	3.31	21.53%	\$4,623,201	PASS

Windows Passed: **8 / 8 (100%)**

Profitable Windows: **8 / 8 (100%)**

Total OOS Trades: **1,808**

Overall Win Rate: **60.1%**

Avg Profit Factor: **3.32**

Avg Max Drawdown: **24.75%**

VERDICT: ROBUST - Strategy holds up consistently out-of-sample

Every single window was profitable, with a profit factor above 2.0 in all eight and an average of 3.32. This level of consistency across 4 years of out-of-sample data is strong evidence that the strategy captures a genuine market edge rather than being overfit to historical data.

Risk Management

Gold Phoenix includes multiple layers of protection to preserve capital:

Dynamic Position Sizing

Uses fractional Kelly Criterion to size positions based on recent performance. Automatically reduces size during losing streaks.

Drawdown Protection

Aggressively scales down risk when account drawdown exceeds thresholds. Trading pauses entirely if drawdown becomes severe.

Daily Loss Limits

Caps maximum daily and weekly losses to prevent catastrophic single-day events.

Circuit Breaker

Automatically halts trading after 5 consecutive losses until conditions improve.

Max Concurrent Positions

Limits open positions to prevent overexposure during correlated moves.

Trailing Stops

Chandelier-style trailing stops lock in profits and move to break-even after partial profit targets are hit.

Refund Policy

30-Day Money-Back Guarantee

We stand behind Gold Phoenix with a full 30-day refund policy. If you are not satisfied with the bot for any reason within 30 days of purchase, contact us for a complete refund - no questions asked.

This gives you enough time to set up the bot, run it on a demo account, and verify the performance for yourself before committing any real capital.

- Full refund available within 30 days of purchase date
- No questions asked - simply contact support
- We recommend testing on a demo account first
- Refund processed within 3-5 business days

Disclaimer: Past performance is not indicative of future results. Trading forex and commodities involves substantial risk of loss. Only trade with capital you can afford to lose. Backtest results may not reflect actual trading conditions including variable spreads, slippage, and liquidity. Always test on a demo account before going live.