WOW ALGO
Walk-Forward Backtest Report

Dataset: GC_5M

Source CSV: gc_5m.csv

Bars: 13,380

Span: 2026-02-13 05:00:00+00:00 → 2026-04-27 02:30:00+00:00

Report generated: 2026-05-11 23:56

Total Trades	Win Rate	Net (points)	Strategies SOLID
590	41.7%	+121	0 of 5

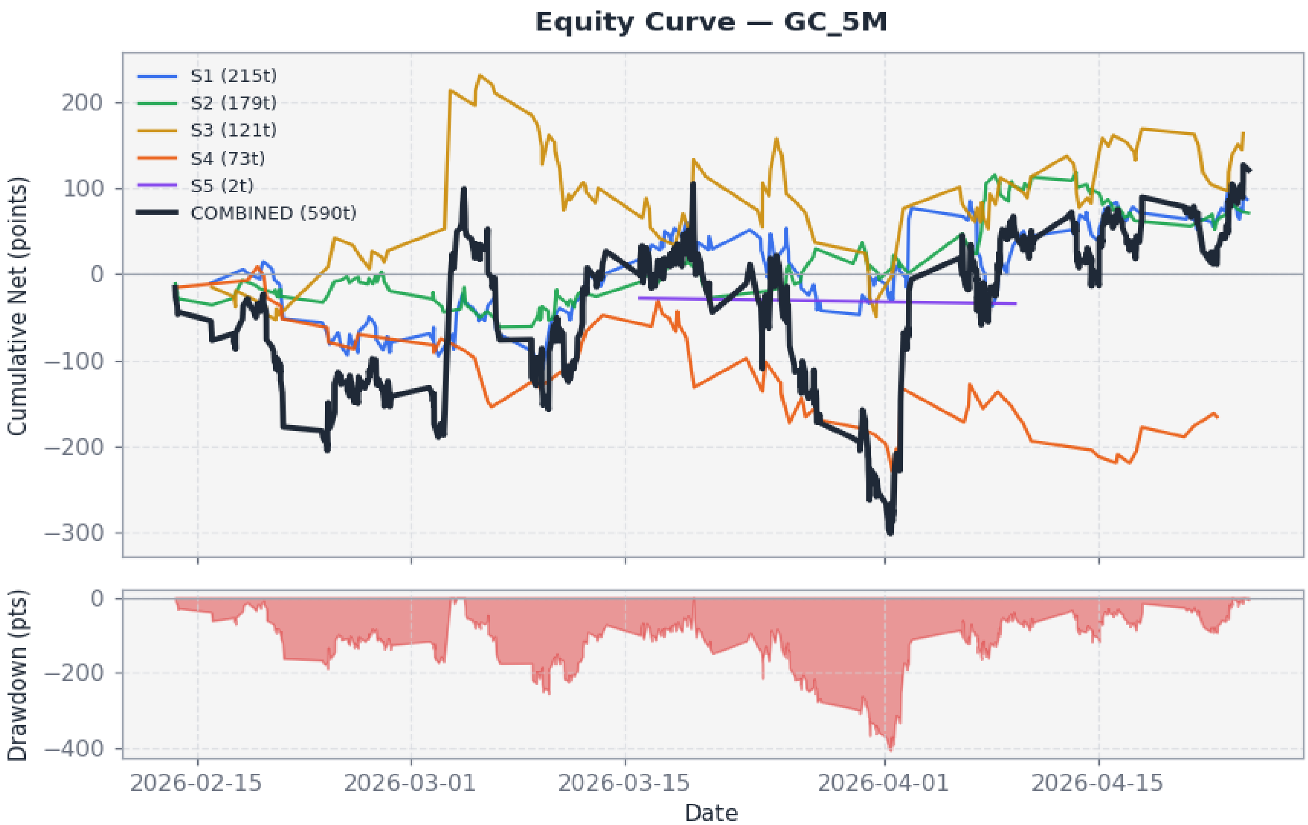
Per-Strategy Walk-Forward Results

Strategy	Trades	WR	PF	Net (pts)	Avg / Trade	Max DD	Max Cons L	Verdict
S1 POC Reject	215	40.9%	1.07	+87	+0.40	-125	10	NEUTRAL
S2 VA Fade	179	50.8%	1.11	+71	+0.40	-67	4	NEUTRAL
S3 VA Break	121	33.9%	1.15	+163	+1.35	-280	12	NEUTRAL
S4 HVN Sweep	73	35.6%	0.78	-166	-2.27	-237	7	DEAD
S5 LVN Punch	2	0.0%	-	-35	-17.26	-35	2	PEND

SOLID = ≥1.2 PF · STRONG = ≥1.6 PF + ≥50% WR · PEND = <20 trades

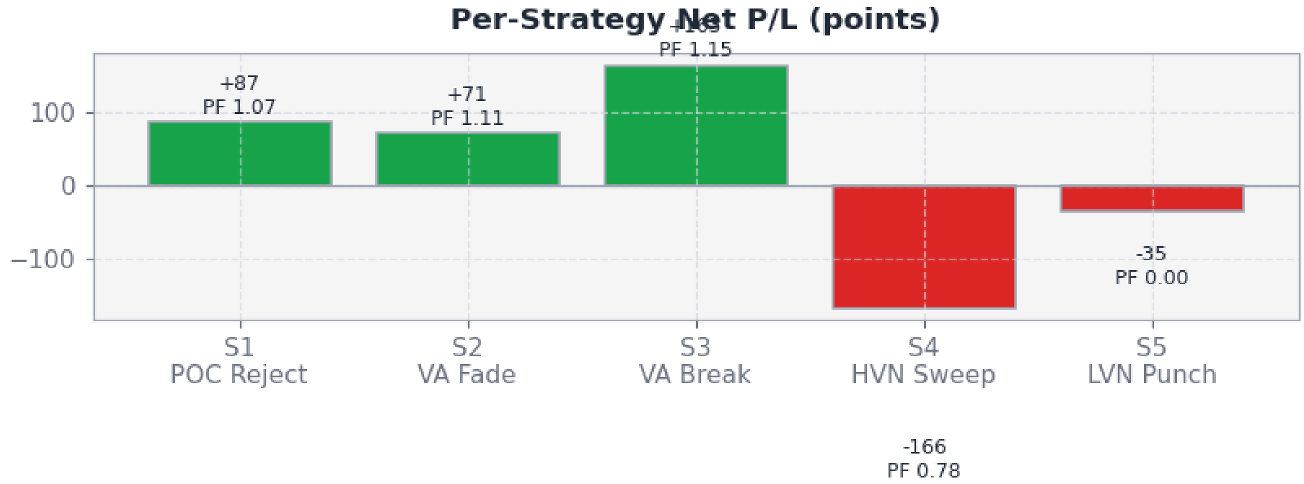
Cumulative Equity Curve

Combined equity (white) is the sum of all per-strategy realised P/L over time. Each colored line shows that strategy's individual contribution. The drawdown panel below shows the underwater (peak-to-trough) curve of the combined equity.



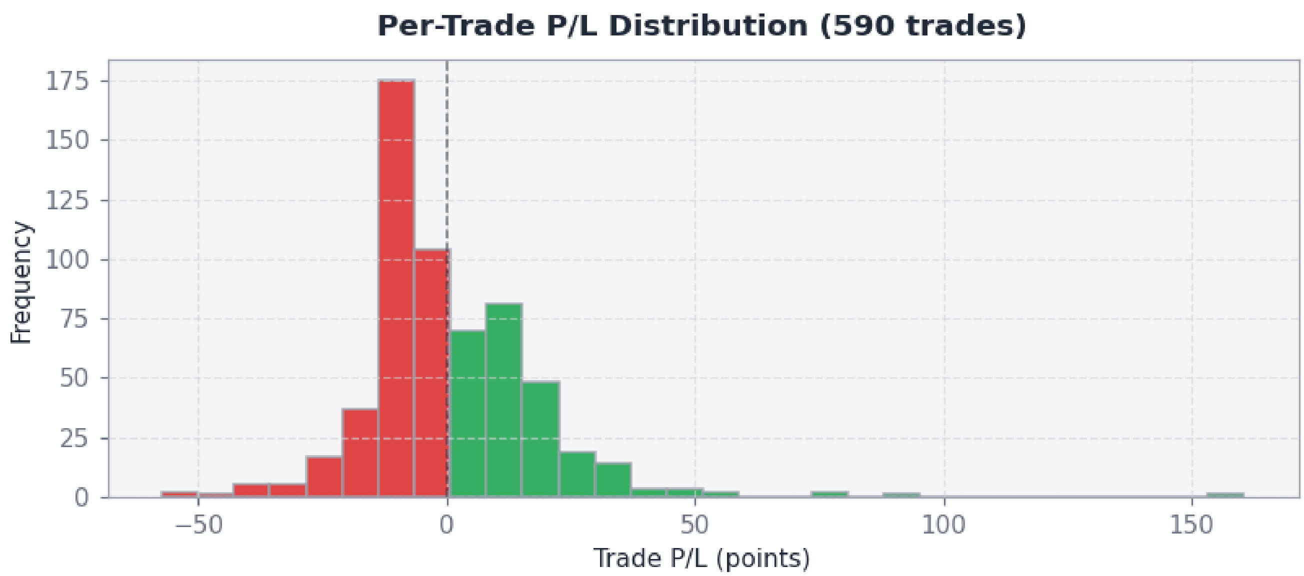
Per-Strategy Net Contribution

Each bar shows the net points contributed by that strategy over the full test window. Profit factor (PF) is annotated above each bar. The AUTO selector in the live indicator picks whichever strategy currently has the highest PF, so the realised live performance follows whichever bar is leading at the time.


Per-Strategy Net P/L (points)
+87
PF 1.07
+71
PF 1.11
PF 1.15
-166
PF 0.78
-35
PF 0.00
100
0
−100
S1
POC Reject
S2
VA Fade
S3
VA Break
S4
HVN Sweep
S5
LVN Punch

Per-Trade P/L Distribution

Histogram of every single trade's realised P/L. A healthy distribution shows winning trades (green) larger and more frequent than losing trades (red). Outliers on either tail indicate occasional big wins or losses.



Methodology

Walk-forward simulation. Each strategy runs as an independent state machine over the bar series. Signals fire on bar close only (no intra-bar lookahead). Stop loss and take profit are placed at entry and never modified mid-trade. Same-bar SL+TP collisions are resolved as SL-first (worst case fill).

Single-position state per strategy. While a strategy is in a trade, it cannot open a new one. After exit (SL or TP hit), an 8-bar cooldown locks out re-entry. If two strategies fire on the same bar, the one with the highest current PF wins.

No commission or slippage modeled. Reported P/L is in raw price points. Multiply by your instrument's point value (e.g. $10/pt for GC futures) and subtract realistic commission + slippage to estimate net dollar P/L.

Volume profile engine. Mid-weighted distribution: 70% of each bar's volume concentrates in the middle 50% of its range, 30% in the wicks. Approximates intraday VWAP concentration without requiring tick data. POC, VAH, VAL, HVN list, and LVN list extracted per bar.

Risk Disclosure