

Backtest report: how the harness performs, by market and risk profile

Period 2024-10-24 to 2026-10-24 (year 1 to 2025-10-24, year 2 after) - broker prices (FTMO cTrader feed) - app commit d5133c2bc0 - generated 2026-10-25

Hypothetical, simulated results. These are the trades RezSync Algo's rule harness would have taken, executed by a simulator on past broker prices with measured costs. No real money was traded. In the live product an AI reviews every setup and may decline it or take others; its effect is not included here and has not yet been measured. Past results do not predict future results. Trading leveraged products carries a high risk of loss. This is not investment advice.

Summary

- **US indices (US500, US100, US30): a proven edge.** The daily dip strategy was positive in both years, on every profile, and never reached its drawdown halt.
- **Metals (gold, silver) and FX: no proven edge.** Gold was the weakest market; FX was about break-even (euro and pound pairs positive, others negative). These markets trade at half the profile's risk until live evaluation shows the AI adds an edge.
- **The risk engine works as designed.** Every profile's per-trade risk, open-position limit, daily loss limit and drawdown halt held exactly in simulation.

Risk profiles

In the market tables, each year is also run as its own fresh account; the two-year column is one continuous account, which stops for good if its drawdown halt is reached.

Profile	Risk/trade	Max open	Daily loss pause	Drawdown halt	Min AI confidence	Target	Market multipliers
Conservative	1.0%	5	2.0%	8%	70%	2.5R	indices 0.8, gold 0.5, FX majors 0.5
Moderate	1.5%	8	4.0%	15%	60%	2.0R	indices 0.9, gold 0.5, FX majors 0.5
Aggressive	2.5%	12	8.3%	25%	55%	2.0R	indices 1.0, gold 0.5, FX majors 0.5

Actual risk per trade = profile risk x market multiplier (x a volatility reduction in high/extreme volatility). Users can also create custom profiles.

US indices - daily dip

When a US index closes in the bottom fifth of its daily range, buy after the close and exit 35 minutes before the next daily close; protective stop 2.5 x the 20-day average range. Never held over a weekend.

Profile	Risk/trade	Trades	Year 1 (own account)	Year 2 (own account)	Two years (one account)	Max DD	Halt reached	1-yr typical / bad (5%)
Conservative	0.80%	264	+6.7%	+10.5%	+17.9%	2.8%	never	+8.5% / +0.6%
Moderate	1.35%	264	+11.5%	+18.4%	+32.0%	4.7%	never	+14.7% / +1.0%
Aggressive	2.50%	264	+22.0%	+36.5%	+66.5%	8.6%	never	+28.6% / +1.7%

Metals - gold and silver

H4 supply/demand zone, price returns and an M15 bar closes back out of the zone; market entry; stop beyond the zone; target 2R (2.5R on Conservative); breakeven at 45% of the way.

Profile	Risk/trade	Trades	Year 1 (own account)	Year 2 (own account)	Two years (one account)	Max DD	Halt reached	1-yr typical / bad (5%)
Conservative	0.50%	194	-1.6%	-0.1%	-1.7%	6.1%	never	-1.0% / -10.2%
Moderate	0.75%	201	-9.2%	-2.4%	-11.3%	12.7%	never	-6.1% / -17.2%
Aggressive	1.25%	204	-15.0%	-3.5%	-18.0%	21.3%	never	-9.5% / -27.4%

FX - EURUSD, GBPUSD, USDJPY, AUDUSD

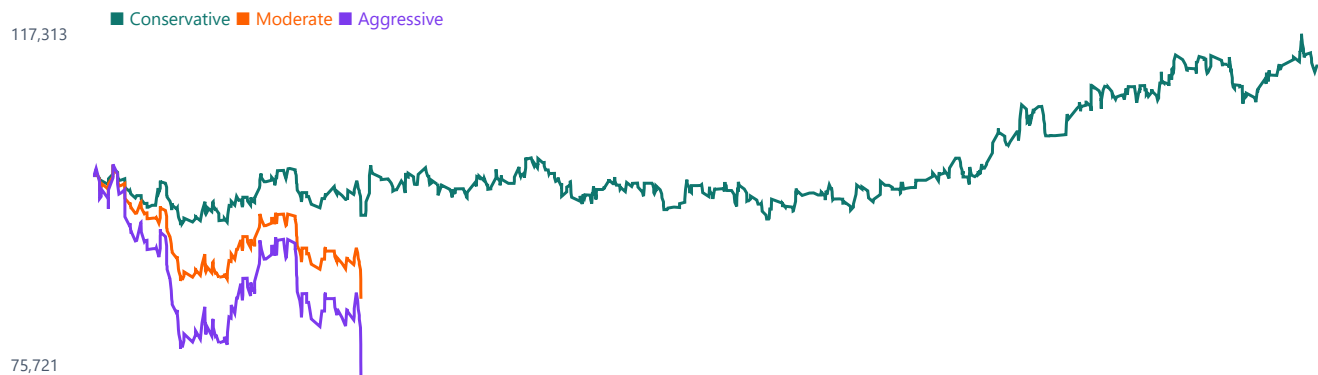
Same rules as metals.

Profile	Risk/trade	Trades	Year 1 (own account)	Year 2 (own account)	Two years (one account)	Max DD	Halt reached	1-yr typical / bad (5%)
Conservative	0.50%	163	-5.2%	+4.9%	-5.2%	8.6%	2025-08-13	-1.1% / -14.1%
Moderate	0.75%	170	-13.3%	+12.1%	-13.3%	16.3%	2025-08-13	-3.7% / -19.3%
Aggressive	1.25%	171	-22.5%	+19.1%	-22.5%	26.8%	2025-08-13	-7.5% / -31.4%

All markets on one account

Indices, metals and FX trading together, sharing the profile's open-position limit, daily loss pause and drawdown halt.

Profile	Trades	Two years	Max DD	Halt reached	1-yr typical	1-yr bad (5%)	Chance of reaching halt in a year
Conservative	902	+16.8%	7.0%	never	+6.2%	-12.6%	73%
Moderate	201	-14.8%	15.7%	2025-04-06	+4.1%	-21.8%	51%
Aggressive	201	-24.3%	25.4%	2025-04-06	+7.7%	-34.1%	49%



Account equity from 100,000 with all markets combined (the line ends where a profile's drawdown halt stops trading).

Per symbol and year

Symbol	Group	Year 1 trades	Year 1 avg	Year 2 trades	Year 2 avg
US500.cash	US indices	41	+0.057R	39	+0.111R
US100.cash	US indices	39	+0.071R	43	+0.080R
US30.cash	US indices	53	+0.057R	49	+0.098R
XAUUSD	Metals	47	-0.158R	55	-0.147R
XAGUSD	Metals	55	-0.092R	44	+0.120R
EURUSD	FX	61	+0.097R	67	+0.122R
GBPUSD	FX	55	+0.044R	72	+0.124R
USDJPY	FX	61	-0.179R	58	-0.004R
AUDUSD	FX	61	-0.363R	51	-0.013R

Average result per trade in R (1R = the amount risked). With about 60 trades a symbol a year, one year's average can differ by about 0.15R by chance alone.

How the AI fits in

The harness above is the core. In the live product, an AI receives everything the harness sees - every timeframe, the major levels and intraday range (market map), supply/demand zones, swing structure, the economic calendar and news, account and broker limits - and decides: take the harness setup, decline it, or take another setup on any timeframe (sweep and rejection, or break, retest and continuation at a level). Every AI decision must pass the same deterministic risk gates. The AI's contribution beyond the harness is not part of these results; it is being measured in live and demo forward testing, and this report will be updated with that comparison.

How the test was done

- Every closed M15 bar (daily bar for the index strategy) evaluated; nothing sampled; rules fixed before testing.
- Fills on 1-minute broker bars; stop assumed first when one minute touches both stop and target.
- Costs: measured bid/ask spread by hour of day from broker ticks; commission: forex \$5/lot round turn, metals 0.0014% and energy 0.001% per side, indices none; swap from broker rates.

- Random-entry baselines and year-1/year-2 splits used to separate edge from chance; a Monte Carlo of 2,000 one-year sequences resampled by trading day from the real trades (seed 20261025).
- Not simulated: the AI layer, news reactions beyond price, slippage beyond the measured spread, broker outages.

Research record

Every idea tested in October 2026, including those that failed. Full scripts and results are in the RezSync Algo repository (docs/research/2026-10-strategy-search).

Idea	Markets	Result
H4 supply/demand zones (the original harness)	Gold, FX, indices	about random (25% vs 23% reach +2R)
Previous day/week highs and lows, round numbers	7 symbols	no better than shifted fake lines
Multi-touch major levels (marked as traders mark them)	7 symbols	no better than shifted fake lines, with or without EMA trend
Fading or breaking H4 zones	6 symbols	lose (-0.13R)
Intraday M15 ranges: fade, breakout, failed breakout	6 symbols	about random, also before costs
Opening-range breakouts (London, New York)	Gold	fail
Intraday momentum (first half hour)	US indices	fails in 2024-26
Trend following 55/20, 24 markets	24 markets	fails after costs and swap
London sweep of the Asian range (ICT/TJR)	Gold, FX	loses (-0.13 to -0.16R)
ICT Silver Bullet	Gold, US indices	about random
Internal bar strength (daily dip)	US indices	PASSED: positive in every period
FX 4pm fix reversal, month-end	6 FX pairs	strong 2024-26, flat 2021-24: watch list
Break and retest with the trend (M15/H1/H4)	6 symbols	about random, also before costs
Rule designed from the data (year 1), validated on year 2	Gold, FX	passed year 1, failed year 2
Range break-retest and strong sweep-rejection (M5)	6 symbols	lose
Top-down: two-year H4 zones + M15 entries	6 symbols	about break-even, same at fake zones
Order-flow ideas: stop/target clusters, cascades, fix windows	6 symbols	no edge at retail costs
Kronos market foundation model (direction / volatility)	Gold, EURUSD	direction a coin flip; volatility mixed
Take profit at the next level vs fixed 2R	6 symbols	no method better; fixed 2R kept
Trade management (breakeven, partial, trailing, 1:1)	6 symbols	all within 0.02R; current kept

Reproduce

Commit d5133c2bc0501056b54dab3f70bbb254d14303ba; command `python docs/research/2026-10-strategy-search/final_report.py <out>`; data fingerprints (SHA-256) and the trade list's fingerprint are in

manifest.json; every trade is in trades.csv.

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