PORTFOLIO

01 DAAVILE FX · XAUUSD

Protect capital first. Deploy exposure when the market state justifies it.

The verified record and the validation framework are presented separately, so a reader sees what has been demonstrated and how each version is evaluated.

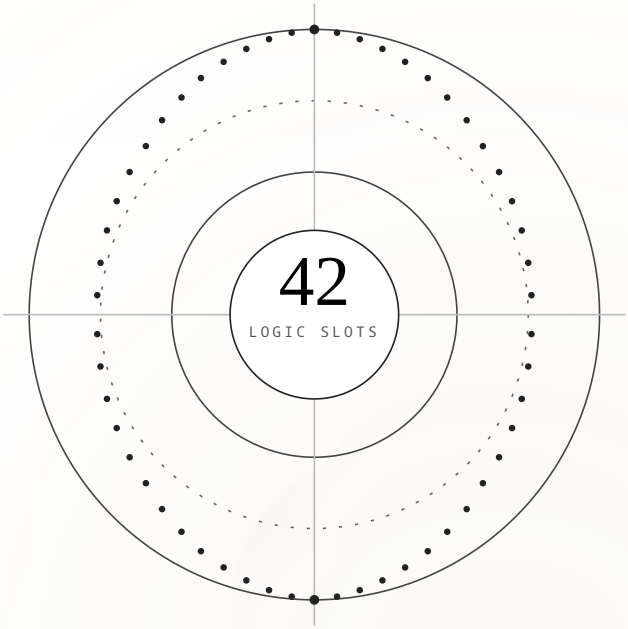


FIG. 00: EXECUTION CORE · 21 BUY + 21 SELL SLOTS

01 3 ENGINES	02 7 LOGIC FAMILIES	03 20 GROUPS
04 TICK-LEVEL DETERMINISTIC	05 CENT ACCOUNTS	

LOT SIZE AND RISK ARE ADJUSTED TO EACH CLIENT'S BALANCE AND AGREED RISK AND PROFIT EXPECTATIONS. STATEMENT LOTS ARE OBSERVATIONS, NOT A PRESCRIPTION.

LEVERAGE IS CONDITIONAL

Leverage is an exposure control, not the source of edge. Edge comes from state recognition, execution and inventory management. Leverage changes the scale and path of exposure.

INVESTING VERSUS TRADING

Active trading may press an opportunity aggressively using experience in leveraged markets. Investing waits for the market to establish tone and trend before committing more margin. Investing does not begin at maximum exposure.

CAPITAL PROTECTION

Client capital is preserved first and deployed selectively. The operator uses the same strategy and risk process on his own capital. Broker liquidation is the mechanical boundary, not the intended risk mechanism.

+147.2% PORTFOLIO 1 · DEC 2021 TO FEB 2024	+46.06% PORTFOLIO 2 · OCT 2024 TO SEP 2025	0.80% REALIZED (CLOSED-TRADE) DD · SEE FLOATING DD CAVEAT
30% MAX INVENTORY CAP · % OF CURRENT BALANCE	3,009 PORTFOLIO 2 TRADES	3.79 PORTFOLIO 2 PROFIT FACTOR

01

At a glance

DAAVILE is a deterministic MQL5 execution framework for directional reversion on XAUUSD. Its architecture combines independently parameterized directional books, execution-derived cycle state, basket-level inventory exits, cross-logic closure cascades, configurable risk enforcement, and a disciplined validation and promotion process.

EVIDENCE STATUS

VERIFIED LIVE HISTORY

Portfolio 1 and Portfolio 2, each within its own version, configuration and purpose. No cross-version pooling.

VERIFIED CURRENT ARCHITECTURE

MQL5 18.x source and build. Build receipt: 0 errors, 0 warnings. No live-capital evidence for 2026 work.

PENDING VALIDATION

v4 forward, out-of-sample and live-deployment gates. A framework being built is not a result already obtained.

LINEAGE, NOT ONE BLENDED RECORD

Invariant thesis, versioned implementation. The directional-reversion thesis and base architecture stay constant while calibration, execution mechanics and risk configuration are versioned and revalidated. Controlled evolution, not style drift.

DOMAIN	CHARACTERIZATION	WHAT MAY BE CLAIMED
Portfolio 1 · Dec 2021 – Feb 2024	v1+v2, aggressive, fully compounded stress test	Stress research, survival evidence, aggressive-configuration performance
Portfolio 2 · Oct 2024 – Sep 2025	v3, conservative client configuration	Client-delivery evidence under conservative sizing
2026 · v4 / 18.03	New strategies, pipeline and protocol R&D, no live capital	Current source architecture and research progress
2027	Planned resumption	Deployment intent, subject to validation gates

FIG. 01A: PORTFOLIO LINEAGE



Analytics enforce lineage with version_tag, config_tag and phase_tag. No default cross-version "all data" query is permitted.

VERIFIED PERFORMANCE

EACH PORTFOLIO WITHIN ITS OWN CONFIGURATION

MEASURE	PORTFOLIO 1	PORTFOLIO 2
Period	Dec 2021 – Feb 2024	Oct 2024 – Sep 2025
Broker	RoboForex	TeleTrade
Total return		
Max / realized drawdown (closed-trade)	14.8%	
Win rate	78.4%	66.5%
Profit factor	2.18	
Trades	n/a	3,009
Benchmark (S&P 500, original window)	6.93%	17.23%
Verification	Audited statements	FXBlue, platform-verified, client account

02

System definition

DAAVILE is a systematic, rules-based mean-reversion trading system on XAUUSD. It takes directional reversion risk through a configurable logic grid, and broker rebates offset execution costs. In the verified record, 89% of profit came from market P&L.

WHAT IT IS

A trader running a machine. The execution kernel is deterministic and tick-level. Disclosed governance overrides sit outside the kernel.

WHAT IT IS NOT

Not a market maker, signal service, or black box. Inventory progression is bounded and configuration-governed, with optional declining multipliers and explicit exits.

OPERATING PRINCIPLE

It holds a structure, not a forecast. Price movement triggers programmed responses. The Kernel Configuration is the authority inside execution.

IN PLAIN TERMS

Mean reversion is the bet that stretched prices tend to come back. The grid turns that bet into a shopping list: as price falls, the system buys small fixed slices at set intervals, and it closes them when the average price of the whole basket has recovered. Imagine scaling into a stock you expect to recover, with the size, the spacing and the exit written down before the first buy. The engine runs that list on both sides of the market, at tick speed, without deciding anything mid-trade.

THE ATTRIBUTION THAT DECIDES THE LABEL

Market P&L is $22,749.57, or 89.22% of profit. The rebate is $2,747.56, or 10.78%. Most of the money comes from being right on price. Rebates are 100% verified: free money for clients and an extra layer of protection. Depending on broker conditions and client status, they add roughly 10% to 20% a year. In Portfolio 2, about 36% of the return came from trading profits and about 10% from rebates. They are not the edge. The trading thesis does not depend on any particular broker offer; RoboForex and TeleTrade simply run different programs.

	MARKET MAKER	DAAVILE, SYSTEMATIC TRADER
Edge	Spread, rebate and flow	Directional reversion skill, sized
Posture	Delta-neutral, inventory-managed	Directional, long-biased in this sample
Killed by	Adverse selection, inventory blowup	Being wrong on direction and sized too big
Metric	Rebate per lot, fill rate	Expectancy per trade, profit factor, recovery

The reported $7.56 expectancy, 3.79 profit factor and 66.5% win rate are trading metrics.

03 Operating doctrine

Stress-model the danger at higher intensity. Deploy client capital with a reserve. Accept exposure only in approved states, and deny further exposure when the state invalidates the position.

MODE	MARGIN DOCTRINE
Active trading	The operator may press an opportunity aggressively, using experience in leveraged, high-volatility markets.
Investing	The system waits for the market to establish tone and trend before committing more margin. High leverage is not required.

THE THREE OUTCOMES OF LEVERAGE

01 It can amplify profitable exposure.

02 It can accelerate losses and broker liquidation.

03 It can support protection when stress-modelling and live deployment use different exposure levels.

Model under more demanding leverage assumptions to locate failure. Deploy at lower effective exposure to preserve a margin reserve. At a predefined state the system may accept an opportunity; if that state deteriorates, further exposure is denied and the risk layer limits margin commitment.

IN PLAIN TERMS

Leverage is a megaphone, not a microphone for skill: it makes outcomes louder in both directions. The doctrine is to rehearse with the megaphone at full volume in testing, then speak quietly with client capital, keeping the loud setting for states the system was designed to survive.

CAPITAL PROTECTION PRINCIPLE

Client capital is capital to preserve first and deploy selectively. The operator uses the same strategy and risk process on his own capital and does not offer a structure he does not trust or use himself.

04 Architecture

DAAVILE 18.x is a deterministic, state-driven MQL5 execution framework: three engines, seven logic families and two directional books across 20 configuration groups. Standard, reverse and hedge cycle modes are explicit.

SYSTEM DESCRIPTION, EVIDENCE-SCOPED

The current 18.x source is a deterministic, tick-level execution framework. Cycle state is derived from the active cycle's first open ticket, time and price. First-to-last AVG% basket exits and direction-local CloseTargets cascades are implemented. Configurable floating-loss, position-cap, trim and anti-grid controls sit above the kernel. Build receipt: 0 errors, 0 warnings. No live-capital result is claimed for this build.

IN PLAIN TERMS

A cycle is one round trip of the book. It opens with a first ticket and ends when the basket closes. The engine remembers that first ticket the way a chess player remembers where the game began, and it manages every later position relative to it. The basket exit is the checkout: when the average price of everything held has moved enough and price has pulled back, the book closes from the first position to the last.

NAMING SCHEME

LAYER	NAME	WHAT IT SIGNALS
System	DAAVILE Execution Kernel	Core deterministic engine that every other component calls
Configuration	Kernel Configuration	Specific parameterization, sparsely activated by state
Logic structure	Logic Matrix	21 buy × 21 sell configurable slots with engineered interactions
Validation	Legacy broad-sample research · current controlled mutation · planned forward validation	Evidence separated by status, not blended into one claim
State handling	Operational state evaluation and conditional response	Immediate, bar, time, pip, session, news and order-count triggers
Execution property	Deterministic, tick-level, kernel-nondiscretionary	Disclosed governance overrides sit outside the kernel

CALIBRATION STATUS

WORK STREAM	STATUS
Legacy broad-sample research (IS, held-out, rolling)	Separate historical work stream, not evidence for current 18.03
Current controlled mutation	Fixed configuration loaded; no holdout in the current doctrine
Forward validation	Planned under MASTER_INV_2, not completed

The Execution Kernel runs on a large parameter space, sparsely and conditionally activated across 21 × 21 configurable logic slots. Sparse activation means effective dimensionality per state is lower than raw parameter count. Raw parameter count is not presented as proof of generalization; the live record and forward tests carry that burden.

MODULE FAMILIES · VERIFIED PORTFOLIO 2 STATEMENT

RECORDED MODULE MAP, WITH LOT RANGES AS OBSERVED

FAMILY	MAGIC	FUNCTION	OBSERVED LOT
ML-A	888	Primary ladder, deepest averaging, widest spacing	0.01
ML-B	621600	Secondary ladder, closer spacing, larger clips	0.02 – 0.04
ML-C	1243200	Fast cycle, short holds, quick turnover	0.01 – 0.02
Scalp	177600	High-frequency reversion harvesting	0.01 – 0.03
LT-ScalpBuy #7	155400	Outlier ladder clip, four trades in April–May 2025	0.01 – 0.34
SCA	532800	Structural continuation entries	0.01 – 0.02
BRepower	710400	Inventory repowering after partial close	0.01 – 0.03
Stopper	266400	Equity protection module	0.01

FAMILY	MAGIC	FUNCTION	OBSERVED LOT
BScalp	799200	Secondary scalp module	0.01
STO	444000	Protective overlay	0.01
LT (unlabeled)	355200	Long-term structural entries	0.01 – 0.02

The 21-per-side count refers to configurable logic slots, not fully independent modules.
CloseTargets and other gates create intentional interactions between slots.

RUNG STRUCTURE

ENTRY AND SCALE

Entry begins at 0.01 lots and scales upward through the ladder. Spacing, progression and maximum rung count are defined per logic module, not globally. Progression modes are configurable, including declining multipliers.

CENT-ACCOUNT DENOMINATION

A $1,000 real deposit is denominated as a 100,000-unit balance. Each nominal 0.01 lot carries 1/100th the real-dollar risk of a standard account. This makes 21-rung granularity per side viable at low real capital.

FIG. 01: LADDER SCHEMATIC (ILLUSTRATIVE, NOT A PRICE FORECAST)



Minimum viable capital: $10,000 at 1:50 leverage.

LOT SIZE IS CLIENT-SPECIFIC

Observed lots come from one client statement and are not a universal prescription. Position size is set from the client's balance and the agreed risk and profit expectations. The 0.34-lot trades in the record belong to magic 155400, an outlier ladder clip, not to the 177600 scalp module. On a cent account, lot size maps to real-dollar risk differently than on a standard account, so the same nominal lot is not the same exposure across account types.

CYCLE MODES

MODE	DESCRIPTION
Standard	Default cycle behavior on the active directional book
Reverse	Direction-local reverse ownership and response
Hedge	Opposing book engaged to manage net exposure
Only-buy / only-sell	One side active, the other dormant

Magic-number assignment determines coupling. Different magic numbers keep books independent with side-specific exits. A shared magic number couples them, and basket-level exits trigger across both books, first-to-last.

ENGINEERED INTERACTIONS AND CONTROLS

- First-to-last AVG% basket exits: computed from the open-price span of a basket, not a single position.
- Direction-local CloseTargets cascades: a source basket can close and dispatch exits to other families.
- Configurable single-position loss action, aggregate floating-loss action, position caps, trimming and anti-grid gates.
- Broker retries, requote refresh and post-fill slippage measurement.
- RobustnessLab: tester-only, seed-controlled noise, shift, skip, slippage, exit friction and spread bursts.

05

Execution model

Tick-level and deterministic. OnTick maintains the order cache and evaluates existing-trade management every tick. The kernel has no runtime discretion; disclosed governance overrides sit outside it.

Decisions are made on tick data, not on bar close.

The cycle runs whenever the market is open.

Risk is managed through sizing, spacing, rung count, margin reserve and basket-level exits. The source supports optional TP/SL; the audited set disables them.

Positions close by average percentage price movement plus retracement, first-to-last. Partial closes reduce exposure without terminating the cycle.

When price extends in the system's favor, trailing steps capture extended moves without altering ladder behavior.

Some modules close positions of approximately $1; others run for larger moves. This is purpose allocation.

06

State evaluation and deployment

The system evaluates operational state and executes the conditional response. It does not claim a market-regime classifier. Its triggers are immediate, bar, time, pip, session, news and order-count conditions.

SENTINEL LAYER

Entries begin at 0.01 lots. Their first job is information, not income. At minimum granularity the exposure is non-material to a $10,000 account even under a severe move, so the position can test a reversion without putting equity at risk.

CYCLE-DERIVED ANCHOR

In the current 18.x implementation, the anchor is the first open ticket, time and price of the active cycle. It is derived from the system's own execution history, not from an indicator. Older documentation described an anchor as the last price where the system failed to close; that definition belongs to an earlier version and is not the current 18.x behavior.

SEQUENTIAL EVALUATION

Each new level is an observation that updates the operational-state estimate. Levels closing quickly support the reversion response. Levels triggering without closing call for

the grid, multipliers, hedge or reverse modules. The system evaluates the present; it does not forecast the future.

IN PLAIN TERMS

The first trades are scouts: cheap enough to be wrong. The anchor is a bookmark the system places at its own last open trade, and every later level is measured from that bookmark. Like a thermostat, the engine reads the room and switches a predefined response. It does not guess tomorrow's temperature.

CONDITIONAL RESPONSE BY PRICE STATE

PRICE STATE	SYSTEM RESPONSE
Range	Both sides trigger and close. Reversion harvest.
Trend up	Buy-side positions run with the move; sell-side grid engages as counter-trend with hedge.
Trend down	Sell-side positions run with the move; buy-side grid engages as counter-trend with hedge.

The design defines a response for each price state. This is not an evidenced market-regime classifier; it is state evaluation with conditional response.

DEPLOYMENT MODES

CONDITIONAL INCEPTION

A new instance starts at a state where historical data shows a higher probability of fast retracement. The launch is state-conditional rather than arbitrary.

FORWARD-ONLY REPLICATION

A copy account takes only new trades from the master after a specified drawdown threshold, excluding the inherited floating loss. It inherits signal quality, not accumulated drawdown.

Buy and sell are both available and ready. The client decides which to run, or both. Disclosure: a forward-only copy account does not inherit the master's accumulated drawdown. The master's historical drawdown is context, not the copy account's drawdown. Copy returns are not the same as the master's returns, and the difference must be stated to clients.

WHAT IS DISCLOSED AND WHAT STAYS PROPRIETARY

DISCLOSED	PROPRIETARY
Architecture: sentinel, cycle anchor, state evaluation, response	Exact level spacing per logic
Inventory cap: 30% maximum, as a share of current balance	Exact multiplier schedule
Conditional-response design principle	Logic thresholds and data sources
Cycle-derived anchor concept, not the formula	Exact anchor calculation
State-conditional deployment modes	Exact entry conditions per logic
Calibration methodology	170,000-parameter structure

07

Capital engineering

Cent-account architecture, a deliberate margin reserve, multi-broker protection and a multi-instance scaling design.

CENT ARCHITECTURE

Balance denominated in cents. Real-dollar risk per nominal lot reduced 100:1 relative to a standard account.

MARGIN RESERVE

Margin is lightly used approximately 80% of the time. The reserve covers sharp gold moves, USD dislocation, and crisis rallies.

MULTI-BROKER STRUCTURE

Client allocations capped under $25,000 per broker, beneath the applicable compensation cap. At least three brokers available.

FIG. 02: MARGIN RESERVE PROFILE



IN PLAIN TERMS

The margin reserve is the emergency fund. Most months it sits untouched, and it exists precisely for the months when everything moves at once.

MULTI-INSTANCE ARCHITECTURE

Scaling is a portfolio-of-portfolios design, not one account made larger. Up to , or two at $10,000, run on cent accounts. Each instance is a separate risk unit. The allocation across instances is a second layer of diversification.

01 **Profits as equity protection.** Accumulated gains are moved into the reserve rather than redeployed at the same risk.

02 **Declining multipliers.** As profits accumulate, multipliers are reduced, so risk per unit falls over time.

03 **Diversification across portfolios.** Separation of instances adds a layer beyond the logics inside one book.

THE SCALING PITCH

I run a multi-instance architecture where each portfolio is a separate risk unit, inventory is capped at 30% of current balance, and profits are ratcheted into equity protection with declining multipliers. The verified record is one instance. The architecture is the product.

WHY CENT ACCOUNTS, NOT PROP FIRMS

Prop firm capital is largely simulated. Most of that industry runs on demo feeds with payout rules written around the prop firm's risk. A funded account is a liability product, not real capital. Real money on a cent account proves skill with actual money at risk.

Carry accounting: swap, rollover and yearly rollover are modeled inside the strategy, not treated as external. See §10.

08

Income model

Three parts with different jobs: reversion alpha is the product, rebate offsets execution cost, and internal hedging manages inventory. The edge is the trading.

01 **Leg 1: Reversion alpha.** Short-horizon reversion harvested by scalp and fast-cycle modules. Portfolio 2: $7.56 expectancy per trade, profit factor 3.79, 66.5% win rate across 3,009 trades.

02 **Leg 2: Rebate credit (verified extra).** A contractual payment per lot, credited at trade open, independent of outcome. Portfolio 2: $2,747.56 over 11 months, verified as 11 monthly balance-operation credits. This is free money for clients and extra protection. Depending on broker conditions and client status it adds about 10% to 20% a year. It is not the edge.

03 **Leg 3: Internal hedging.** Separate buy and sell books with continuous netting. The losing side of a hedge is the cost of protection. Net P&L across the coupled book is the product.

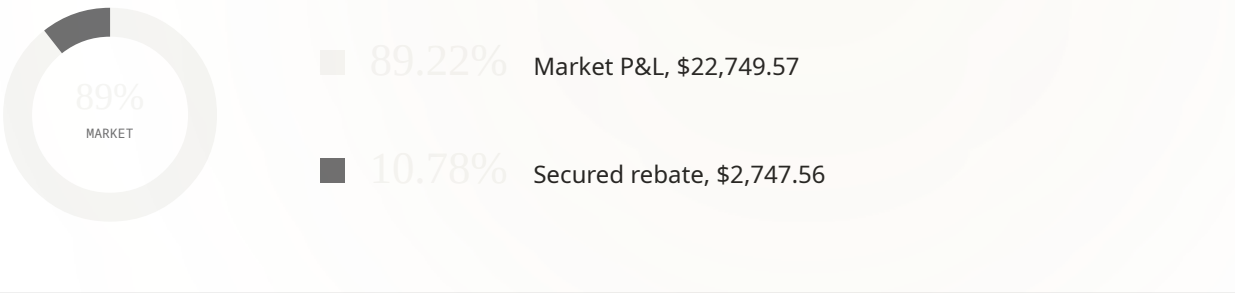
IN PLAIN TERMS

A rebate is cashback, not salary. It arrives whether or not the purchase works out, which is why it lowers the cost of running the book. It is extra money for the client and an extra layer of protection, never the reason the system makes money.

RETURN DECOMPOSITION · PORTFOLIO 2

COMPONENT	AMOUNT	% OF DEPOSIT	% OF TOTAL PROFIT
Market P&L	$22,749.57	41.10%	89.22%
Secured rebate	$2,747.56	4.96%	10.78%

FIG. 03: SHARE OF TOTAL PROFIT



Rebates are verified and are a standing extra, not the edge. The trading thesis and execution architecture are broker-program-agnostic. RoboForex and TeleTrade offer different rebate models, and client status can pay more.

09 Risk model

Three exposure layers, of which conventional beta captures one. Margin and inventory usage are bounded by configuration. Floating tail exposure is measured separately.

THE FULL RISK DISCLOSURE: THREE NUMBERS

NUMBER	VALUE	WHAT IT MEANS
Realized (closed-trade) DD	0.80% (P2)	Peak-to-trough of the closed balance curve
Inventory cap		Maximum margin committed as a share of current balance, configuration-specific, not an algorithm constant
Worst floating DD	Still needed	Mark-to-market low while baskets are open

FIG. 03B: INVENTORY CAP AS A SHARE OF CURRENT BALANCE



IN PLAIN TERMS

The cap is a spending limit, not an insurance policy. Like a credit limit, it stops new commitments; it cannot stop the price from moving against what is already held. That is why the cap and the floating drawdown are reported side by side.

A margin cap is not a maximum-loss guarantee. It changes the description from an unbounded grid to a bounded reversion book with a stated ceiling. The cap is 30% of current balance, the maximum. It is lower as a share of initial deposit because multipliers compound from closed profits. State the cap next to the 0.80%, not instead of it.

EXPOSURE LAYERS

LAYER	DEFINITION	DAAVILE STATUS
Net exposure	Directional delta after both books net	Hedge books can offset it. The verified sample was long-biased (2,747 long against 262 short)
Gross exposure	Total lots and margin committed across both books	Material when both books are deep; binding constraint is configuration-governed margin consumption
Convexity exposure	Behavior of the book in a volatility spike	Locally long and short gamma across books; aggregate is a measured output, not an assumption

TAIL CHARACTERIZATION AND MITIGATION

The profile resembles an option premium seller, executed through a grid rather than an option chain.

IN PLAIN TERMS

The book earns like an insurer: small premiums most of the time, and an occasional large claim. The risk is not the premiums; it is the size of the claim when the market refuses to come back.

01 Entry at 0.01 lots: minimum granularity and maximum rung headroom

02 21 rungs per side, spread across price rather than concentrated

03 Internal hedge book that offsets net exposure

04 Margin reserve: lightly used about 80% of the time

05 Conservative client sizing, materially below system capacity

06 Basket-level exits that reduce exposure without terminating the cycle

MEASURED REALIZED TAIL · PORTFOLIO 2

MEASURE	VALUE	% OF EQUITY
Worst close-minute basket (2025-04-23)	−$411.96	~0.6%
Worst ML-A ladder basket (2025-04-23)	−$478.36	~0.7%
Worst single day (2025-08-22)	−$55.95	~0.1%
Largest single loss trade	−$390.40	~0.5%
Maximal drawdown (closed trades, not mark-to-market)	−$529.91	0.80%

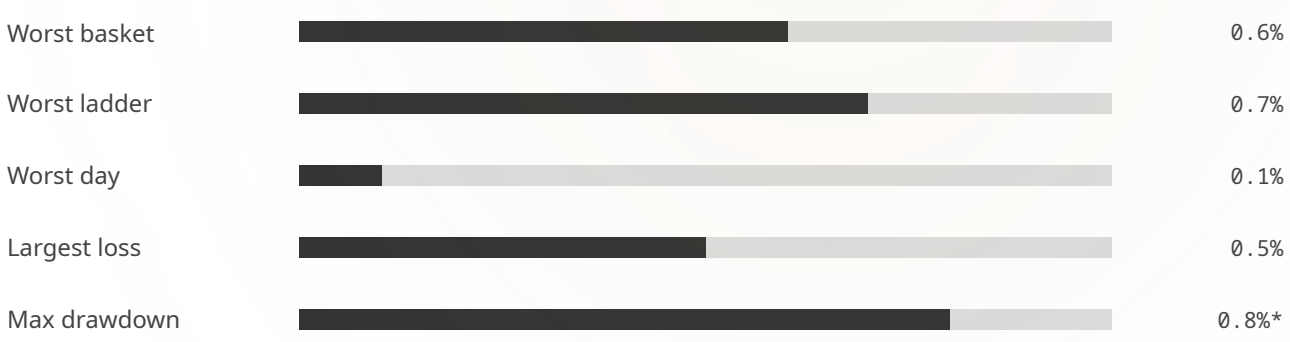
READ THE 0.80% CORRECTLY

MT4's Maximal Drawdown is computed on the balance curve. It says nothing about an open basket that is underwater but not closed. The binding number is the worst intraday floating equity drawdown, measured at 25–30% of balance with compounding active, and the same or about 5% lower on initial balance with no compounding. This scenario is tested and used in verification. A legacy full-year report records 2.87% balance drawdown against 52.81% equity drawdown, which is why the pipeline distinguishes realized and floating risk.

IN PLAIN TERMS

Realized drawdown is the loss you have locked in by closing. Floating drawdown is the red number on screen while the trades are still open. A no-stop-loss book lives with the second number, and closing is a decision, not a fact the market has imposed.

FIG. 04: REALIZED TAIL, PERCENT OF EQUITY (CLOSED-TRADE BASIS; *NOT MARK-TO-MARKET)



VEGA: PENDING MEASUREMENT

Book-level vega depends on the state and cannot be read off the structure of 42 logic slots with hedge and reverse modules. Protocol: regress daily net P&L against daily change in GVZ (CBOE Gold ETF Volatility Index, the gold-implied volatility measure, not equity VIX), segmented by calm, trending and volatility-spike conditions.

10 Carry survival

Carry is inside the strategy, not outside it. Swap, rollover and yearly rollover are modeled and paid.

2022 – 2023 HOLD · LIVE, COST-INCLUSIVE

The system held an open position through a multi-month drawdown, paying three months of swap plus the yearly rollover, and closed positive when the market reversed. This is a live, cost-inclusive demonstration that the structure can carry through a full rollover cycle.

Pending documentation for the episode: maximum floating drawdown, lowest margin level, and longest time underwater.

11 Verified track record

Live, platform-verified statements. Each portfolio is reported inside its own version, configuration and purpose. Backtest results are hypotheses; the verified record is the evidence.

PORTFOLIO 1 · ROBOFOREX · DEC 2021 – FEB 2024

METRIC	VALUE
Version and configuration	v1+v2, aggressive, fully compounded stress test

METRIC	VALUE
Total return	
Max drawdown	14.8%
Win rate	78.4%
Profit factor	2.18
S&P 500, same window	6.93%
Verification	Audited statements

Fully automated throughout. Paused only for documented configuration changes and the transition from single strategies to the full engine.

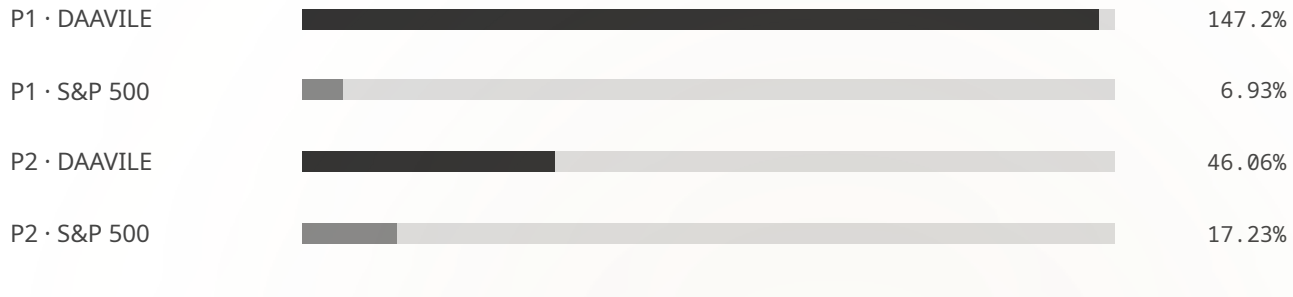
PORTFOLIO 2 · TELETRADE · OCT 2024 – SEP 2025

METRIC	VALUE
Version and configuration	v3, conservative client delivery
Total return	
Market P&L	$22,749.57
Secured rebate	$2,747.56
Deposit	$55,360.00
Final balance	
Total trades	3,009
Win rate	66.5% (2,002 wins / 1,007 losses)
Profit factor	3.79
Gross profit / loss	$30,918.00 / $8,168.43

METRIC	VALUE
Expectancy	$7.56 per trade
Average win / loss	$15.44 / −$8.11
Largest win / loss	$838.72 / −$390.40
Max consecutive wins / losses	22 / 13
Maximal drawdown (closed-trade)	$529.91 (0.80%)
S&P 500, original window	17.23%
Verification	FXBlue, platform-verified, client account

The statement runs through 2025-09-29, and the totals above are the full statement totals. The client performed no operations. The system delivered the return.

FIG. 05: RETURN VERSUS S&P 500, ORIGINAL WINDOWS



RECONCILIATION, EXACT

$55,360.00 deposit + $2,747.56 rebate credits = $58,107.56 statement deposit/withdrawal line

$58,107.56 + $22,749.57 market P&L = $80,857.13 final balance

11 monthly rebate credits sum to $2,747.56

12 Governance and investor protection

Automatic execution with a documented discretionary circuit-breaker for regime risk. The override sits outside the kernel.

EXECUTION GOVERNANCE

The circuit-breaker is a defined intervention rule, not ad-hoc management. Exercised twice on the Portfolio 2 client account to lock realized gains ahead of anticipated reversal. Disclosed in client materials.

PROTECTION STRUCTURE

Allocations capped under $25,000 per broker. Minimum three-broker structure available. Cent-account denomination preserves execution equivalence.

COUNTERPARTY RISK

Rebate income is contractual and paid at trade open. Concentration in a single broker or introducing broker is a stated operational risk, mitigated by the multi-broker structure.

OPERATIONAL RISK

Single operator, VPS-hosted execution, no redundancy. Disclosed in client documentation.

A single-range winner was rejected when another range collapsed. Champion promotion now requires full non-regression review.

13 Disclosures

The risk that is taken, the tail that is carried, and the limits of the metrics.

13.1 REAL RISK APPETITE

Drawdown appetite at non-conservative sizing is , and may be higher in adverse regimes. The 0.80% is a realized, closed-trade figure from a deliberate client-sizing choice, not the strategy risk. The binding risk number is the worst intraday floating equity drawdown, measured at 25–30% of balance with compounding active and used in verification.

13.2 SHORT CONVEXITY

Positive carry, negative gamma in aggregate, exposed in violent non-reverting moves. This is the primary structural risk and is disclosed, not hedged rhetorically.

13.3 REGIME DEPENDENCE

Portfolio 2 coincided with a sustained gold bull market. The long bias (2,747 long positions against 262 short) contributed to the win rate and ladder recovery speed. Range-bound or declining gold would differ. Both buy and sell are ready; the client decides which to run, or both.

13.4 METRICS CAVEAT

Beta, vega and Sharpe were built for single-exposure funds. Here they bound exposures rather than describe them: they under-attribute reversion alpha, understate hedge-leg contribution and mis-time volatility exposure because logics change behavior by state. Two measures lead in diligence: and .

13.5 OVERRIDES

Automatic execution with a documented circuit-breaker, exercised twice, disclosed. See §12.

13.6 DATA AND BACKTEST SCOPE

Design work draws on XAUUSD data from 2004 onward. Live trading began in 2021. Live statements provide forward execution evidence; strict sample isolation requires versioned configuration-to-trade mapping. Performance claims rest on verified statements, not simulated results.

13.7 MODELLING STANDARD

Every portfolio is modelled and optimized on "every tick based on real ticks", not synthesized ticks or a substitute symbol. A result under the wrong symbol or tick model is not accepted as live-money validation evidence. Current pipeline receipts enforce XAUUSD, real ticks and tester Model=4.

14

Validation framework

MASTER_INV_2 is the investor-facing validation framework and internal operating protocol. It supersedes MASTER_INV_1 and combines the verified historical record with a forward validation system. Each layer has its defined place in the validation sequence.

LAYER	WHAT IT ESTABLISHES
Verified record + phase registry	Historical evidence and forward discipline stay connected without mixing versions
Layer 0 · Spend-count ledger	Every use of data is accounted for; independence is auditable
Layer 1 · Mechanism vs path	A change must fix a mechanism, not fit one episode
Layer 2 · Build order	Buy-only and sell-only characterized before the coupled book
Layer 3 · Internal walk-forward + plateau	Sub-period stability; rejects narrow-spike parameters
Layer 4 · Cross-regime generalization	Recent-window fits tested on older regimes
Layer 5 · Stress matrix	Survival under execution and harness stress
Layer 6 · Synthetic regime-class test	Class tests including shallow-retracement trends
Layer 7 · Forward paper/live	Unseen, spend-count-0 evidence after configuration freeze

THE FRAMEWORK'S FIXED POINT

Independent tests are synthetic regime-class tests plus forward paper. Everything else is training, internal validation or a generalization check. No framework change, version change or commercial pressure alters that distinction.

IN PLAIN TERMS

Walk-forward means being graded only on material that arrives after the configuration was frozen. The spend-count ledger counts every question asked of the data, because a dataset that has been asked too many questions stops giving independent answers.

IMPLEMENTATION COMPANION PROTOCOLS

Three build specifications support the framework: a layer 6 regime-class generator (one generator, six frozen classes, shallow-retracement trend first), a parameter plateau protocol (active-parameter registry, local sensitivity and sampled joint perturbations), and an execution slippage and capacity protocol (quantum engine first, measured execution report, MQL5 fallback). Configurations are frozen for the test, not for the page.

The quantum engine supports fixed adverse slippage and spread-burst grids. Latency is handled in the MQL5 robustness lane. The framework says what each lane proves.

15 Verification register

Measured, tested and confirmed items in the diligence file.

#	ITEM	PURPOSE
1	Worst intraday floating drawdown	Measured 25–30% of balance with compounding active. On initial balance with no compounding, the same or about 5% lower. This scenario is tested and used as part of verification.
2	GVZ regression of daily P&L by state	Converts book vega from assumption to measurement
3	v1/v2 configuration-change dates	Required for Portfolio 1 segmentation
4	Measured execution distribution, latency model and capacity ladder	Execution and capacity claims require artifacts

The floating drawdown is measured, tested and used in verification. Rebates are fully verified. Sell and buy are both available; the client chooses which to run.

16 Roadmap

Single-asset operation today is a design choice, not a ceiling. Each layer is added only after validation. A 2027 resumption is planned subject to gates.

01 · IMPLEMENTED

Micro-structure

Standard, reverse, hedge and one-sided modes with magic-number coupling.

02 · IMPLEMENTED

Multi-portfolio

Up to 20 cent-account instances, each a separate risk unit, with a de-risking ratchet.

03 · PARTIAL

Multi-strategy

Different rules on one instrument are partially uncorrelated. Additional engines are queued.

04 · PENDING, HIGH PRIORITY

Uncorrelated assets

Indices, FX majors, rates and crypto. Different assets carry different regime drivers.

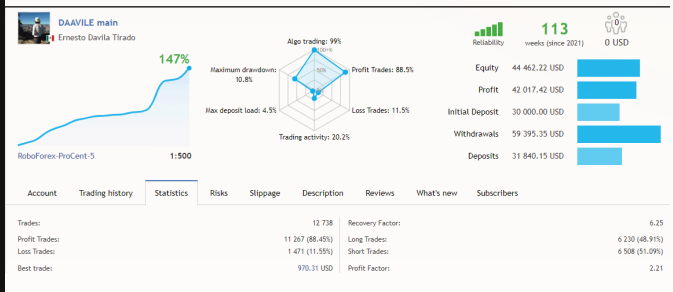
Strategy diversification means different rules on the same instrument. Asset diversification means different instruments. In a gold crisis every reversion logic loses together, because they share one driver. A separate EURUSD book does not. Strategy comes first because it is cheaper; assets come second because they are the real hedge.

Current state: single asset (XAUUSD), three engines, seven families, 20 configuration groups, coupled-book basket exits, cent-account capital architecture, multi-instance scaling, multi-broker protection. Uncorrelated assets are queued, not running.

17 Evidence gallery

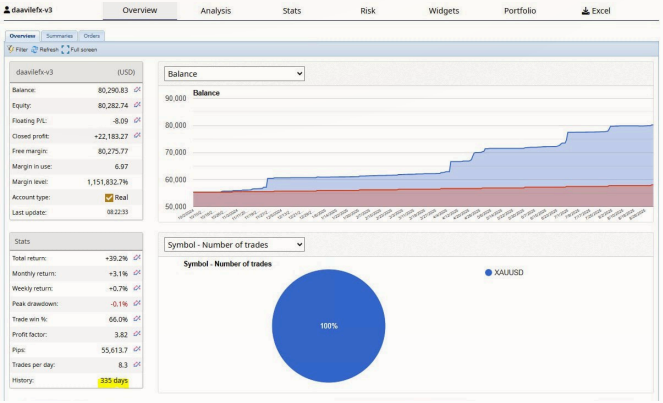
Two portfolio statements, one discipline. The proof lives in broker statements, platform exports and archived artifacts.

FIG. 06: PORTFOLIO 1, +147.2% · ROBOFOREX · DEC 2021 TO FEB 2024



Aggressive v1+v2 stress configuration, fully compounded. Survival evidence, not client delivery.

FIG. 07: PORTFOLIO 2, +46.06% · TELETRADE · OCT 2024 TO SEP 2025



Conservative v3 client configuration, hands-off delivery, platform-verified.

Withdrawal statement ↗ Trading videos ↗

A Glossary

TERM	DEFINITION
Alpha	Return not explained by market exposure
Beta	Sensitivity of returns to a benchmark, measured from historical data
Convexity	Curvature of the payoff function; short means accelerating loss
Gamma	Rate of change of delta
Vega	Sensitivity to implied volatility
Theta	Sensitivity to time; daily carry for short-volatility books
Carry	Ongoing holding cost or income: swap, rollover, financing, premium decay

TERM	DEFINITION
Basket exit	Closing a group of positions by average percentage move plus retracement, first-to-last
Magic number	Platform identifier assigning trades to a specific logic slot
Cent account	Account denominated in cents; real-dollar risk per nominal lot reduced 100:1
GVZ	CBOE Gold ETF Volatility Index, the gold-implied volatility measure
Maximal drawdown	Largest peak-to-trough decline on the closed-trade balance curve, not floating equity
Floating drawdown	Peak-to-trough decline in mark-to-market equity, including open baskets
Profit factor	Gross profit divided by gross loss
Expectancy	Average profit or loss per trade
Calmar ratio	Annualized return divided by maximum drawdown
Systematic trader	Rules-based directional risk taking, paid when the reversion call is right
Execution Kernel	Core deterministic rule engine that every other component calls
Kernel Configuration	The specific parameterization of the execution kernel
Parameter space	Full dimensional space of configurable inputs
Sparse activation	Only the subset of parameters relevant to the current state is live at a tick
Regime-conditional activation	Parameter selection changes with the market regime
Logic Matrix	21 buy × 21 sell grid of configurable logic slots
In-sample calibration	Parameter fitting on historical data
Out-of-sample validation	Testing on held-out data the calibration never saw

TERM	DEFINITION
Walk-forward re-calibration	Updating the configuration on a rolling basis as new data arrives
Sentinel position	Minimum-lot entry whose primary output is information about the state, not income
Cycle anchor	First open ticket, time and price of the active cycle in 18.x
State evaluation	Updating the operational-state estimate from each new level, without forecasting
Inventory cap	Maximum margin committed as a share of equity, configuration-specific
De-risking ratchet	Reducing multipliers as profits accumulate, so risk per unit falls over time
Forward-only replication	Copying only new trades from a master, excluding its accumulated drawdown

B Module map · Portfolio 2, as recorded

Magic number, module, role and observed lot size.

MAGIC	MODULE	ROLE	OBSERVED LOT
888	ML-A	Primary ladder	0.01
621600	ML-B	Secondary ladder	0.02 – 0.04
1243200	ML-C	Fast cycle	0.01 – 0.02
177600	Scalp	Reversion harvesting	0.01 – 0.03
155400	LT-ScalpBuy #7	Outlier ladder clip	0.01 – 0.34
532800	SCA	Structural continuation	0.01 – 0.02

MAGIC	MODULE	ROLE	OBSERVED LOT
710400	BRepower	Inventory repowering	0.01 – 0.03
266400	Stopper	Equity protection	0.01
799200	BScalp	Secondary scalp	0.01
444000	STO	Protective overlay	0.01
355200	LT	Long-term structural	0.01 – 0.02

DOCUMENT STATUS: LIVING · DISCLOSURES AND OPEN ITEMS UPDATED AS EVIDENCE CLOSES · TRACK RECORD FIGURES DRAWN FROM PLATFORM-VERIFIED STATEMENTS, SUBJECT TO INDEPENDENT VERIFICATION ON REQUEST · VERSION 1.0 · INVESTOR EDITION

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