NeQsis RTM CORE

NeQsis RTM Core SPX500
Professional User Manual

Systems Traders

1. Introduction

1.1 What This Is

NeQsis RTM Core is not a single trading strategy. It is a unified, deterministic mean reversion framework composed of multiple complementary engines that share risk management, exit logic, and execution discipline. All components operate together as a single coherent system designed for portfolio-level deployment under realistic execution assumptions. The system is engineered to function without discretionary input and to produce consistent behaviour across changing market conditions.

1.2 What This Is Not

NeQsis RTM Core is not: a discretionary trading system, a signal-picking tool, an optimisation framework, a sandbox for parameter experimentation, or a short-term trading or scalping solution. It is delivered as a finished production system. Users are expected to operate within the defined boundaries of the framework rather than modifying its internal logic.

2. Included Components

2.1 Production Profile

The package includes one production profile only: the NeQsis RTM Core SPX500. This profile is fully configured and reflects the intended operating environment of the system. No experimental profiles or alternative variants are included.

2.2 Strategies

Two long-only strategies are integrated within the framework:

- Vol of Vol Mean Distance: This strategy provides trade frequency and regime sensitivity.
- Vol of Vol Reversion: This strategy offers selectivity and a higher signal expectancy.

Neither strategy is designed to function independently. They are architected to complement each other and to fail differently across regimes.

2.3 Trade Plans

Two trade plans are provided:

1. Entry on the close of the signal bar
2. Entry on the open of the following bar

Both trade plans share identical exits and risk logic. Execution timing does not alter system behavior.

3. Universe Restriction – SPX500

3.1 Liquidity and Price Quality

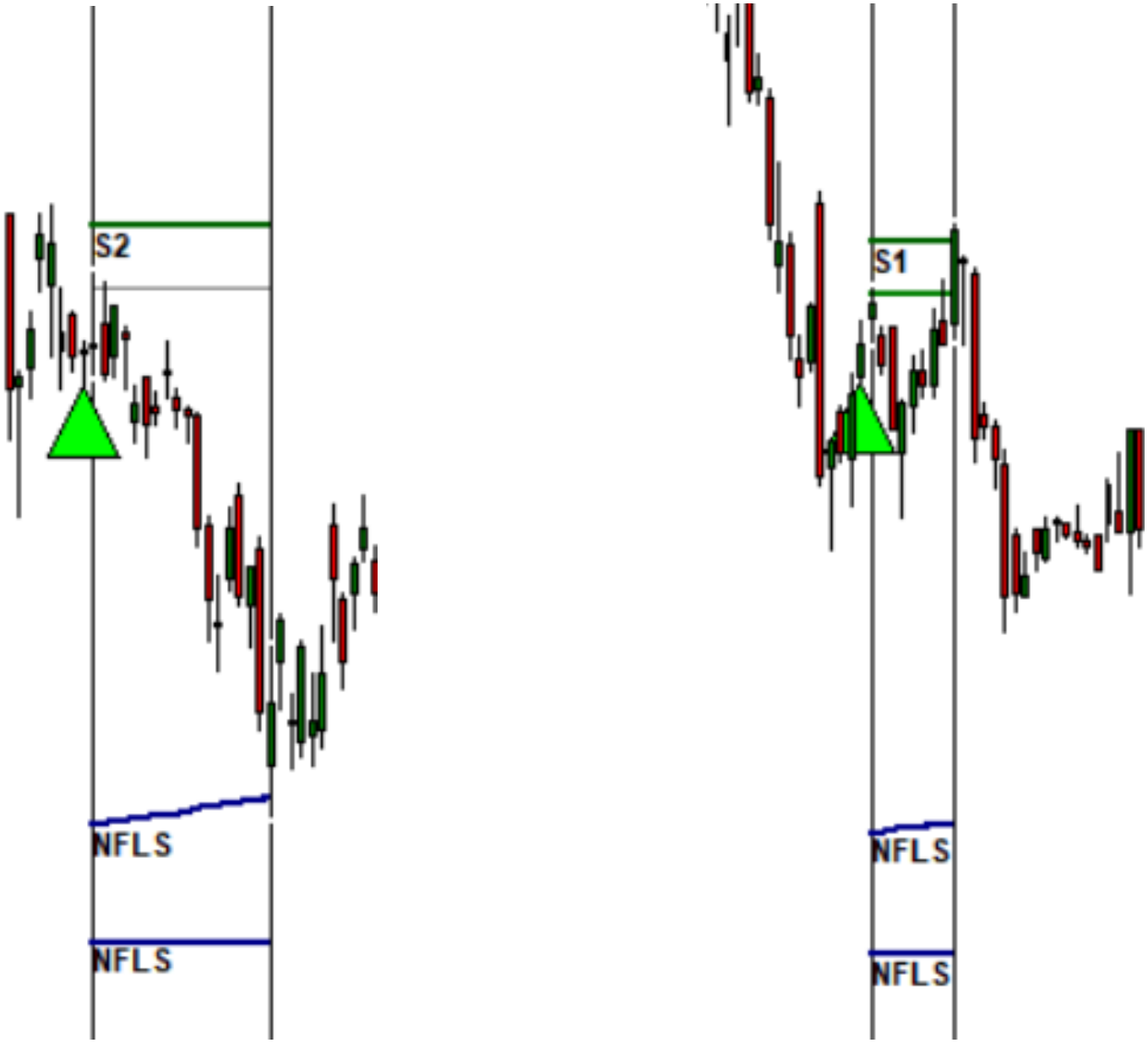
NeQsis RTM Core is confined to equities within the Standard & Poor's 500 Index, with a stipulated minimum closing price of $14. This restriction is crucial as it ensures:

- Sufficient liquidity
- Stable spreads
- Reliable volatility measurements
- Realistic execution assumptions

3.2 Structural Importance

The behavior of mean reversion is intricately linked to market structure. Restricting the universe is an essential design requirement and is not open to configuration. Any expansion or alteration of the universe can significantly degrade signal reliability and execution quality.

4. System Architecture



4.1 Vol of Vol Mean Distance

The Vol of Vol Mean Distance engine is designed to identify phases of volatility expansion followed by contraction, paired with significant price displacement from equilibrium. This engine strategically positions trades for statistical reversion by taking entries only after volatility has normalized, rather than pursuing momentum continuation. This approach facilitates broader market participation and enhances sensitivity to different market regimes.

4.2 Vol of Vol Reversion

The Vol of Vol Reversion engine employs more stringent criteria for volatility collapse, resulting in fewer but more robust entry points. This engine focuses on selectivity and expectancy, serving as a complement to the higher-frequency activity observed in the Vol of Vol Mean Distance engine. By prioritizing quality over quantity, it enhances the overall effectiveness of the trading system. This approach ensures that trades are entered with a higher probability of success, minimizing unnecessary risk and maximizing potential returns. By integrating this reversion strategy, traders can achieve a balanced and diversified trading portfolio.

4.3 Adaptive Exit Behaviour

The NeQsis RTM Core is designed to avoid static or price-reactive exits by implementing state-resolved exits that are pre-defined at the entry stage. These exits are based on factors such as dislocation quality, volatility persistence, and expected resolution behaviour. By selecting exit logic before the outcome is known, NeQsis ensures that exit decisions are planned and not influenced by emotion.

Why Static Exits Fail in Mean Reversion

Mean reversion scenarios do not resolve in a uniform manner. Dislocations can vary significantly, with some reverting quickly, others requiring patience, and some decaying without resolution. Applying the same exit logic across all trades can lead to premature exits on high-quality setups, excessive holding in weak conditions, and inefficient capital use. NeQsis adapts exits based on how a dislocation is expected to resolve, rather than its immediate price movements.

Exit Resolution by Dislocation Quality

Weak Dislocations: These involve shallow volatility events with limited persistence, necessitating faster resolution, quicker risk compression, and earlier time dominance. The objective is to capture shallow reversion and recycle capital efficiently.
Strong Dislocations: Characterized by deeper volatility contraction and higher persistence, these require controlled patience, slower risk compression, and deferred time pressure, allowing for meaningful reversion completion.

Extreme/Exhaustion Conditions: Involving regime stress and non-linear behaviour, these conditions demand accelerated protection, with time constraints dominating and early or partial resolution to preserve capital and avoid regime entrapment.

Interaction with VoV Engines

Vol of Vol Mean Distance (Flow-Biased): This approach features higher frequency and broader participation, resulting in faster exit resolution, earlier time engagement, and higher capital turnover. It provides flow rather than duration.

Vol of Vol Reversion (Quality-Biased): With lower frequency and stronger confirmation, this offers longer resolution windows, slower compression, and higher tolerance for persistence, focusing on expectancy rather than speed.

Portfolio-Level Impact

Adaptive exits ensure that weak trades do not consume unnecessary time, strong trades are not terminated prematurely, and extreme regimes do not trap capital. This approach bounds execution costs, resulting in smoother equity behaviour, consistent capital recycling, and improved long-term expectancy.

5. Exit Framework

5.1 Fixed Loss Stop

The initial risk is determined using an Average True Range (ATR)-based stop. This stop compresses only when the price moves adversely, ensuring it never loosens during favorable movement. This strategy prevents unnecessary tightening and helps preserve profitable trades.

5.2 Cost Gate and Cost-Aware Targets

All exits are assessed against realistic transaction costs and slippage assumptions. Targets that do not surpass the cost threshold are rejected, which prevents false profitability and ensures that all realized gains remain meaningful after accounting for execution costs.

5.3 N-Bar Time Exit

Mean reversion is inherently time-sensitive. Trades that do not revert within a predefined number of bars are automatically exited. Prolonged stagnation is an indication of edge decay. The N-Bar Exit releases capital from unproductive trades, thereby improving portfolio efficiency.

6. Strength Parameter

6.1 Purpose

The Strength parameter is the sole user-exposed tuning feature, designed to adjust selectivity, exit persistence, and confirmation requirements without influencing signal logic, execution timing, exit mechanics, or risk framework. The system has no hidden switches or secondary controls.

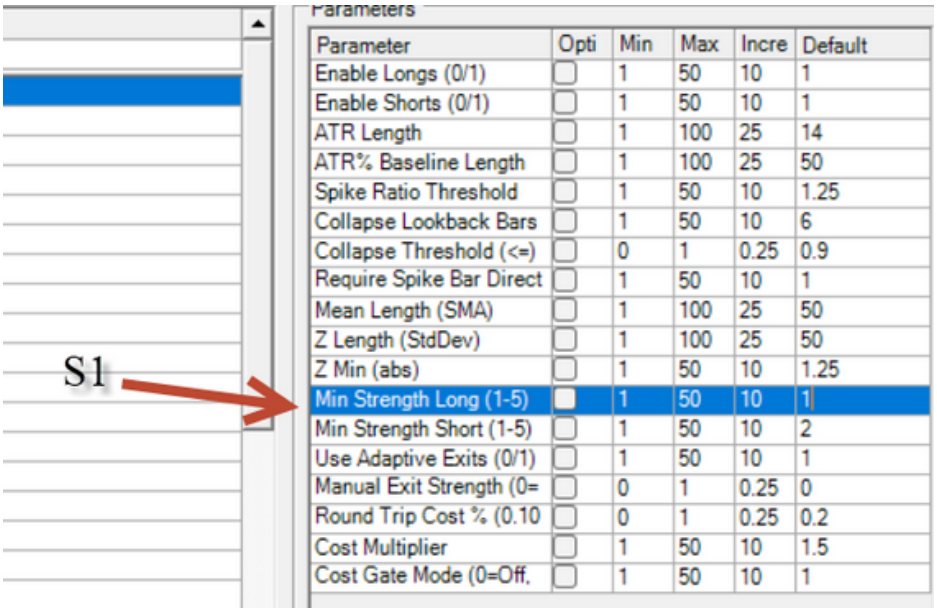
6.2 Usage Guidance

Adjusting the Strength parameter affects trade frequency and responsiveness. Lower values enhance trade frequency, while higher values reduce it, prioritizing signal quality. Selecting a suitable strength is an economic decision rather than a discretionary one.

6.3 Strength Ratings and Capital Efficiency

Strength controls selectivity and is fully mechanical, cost-aware, deterministic, and tested with slippage and commissions.

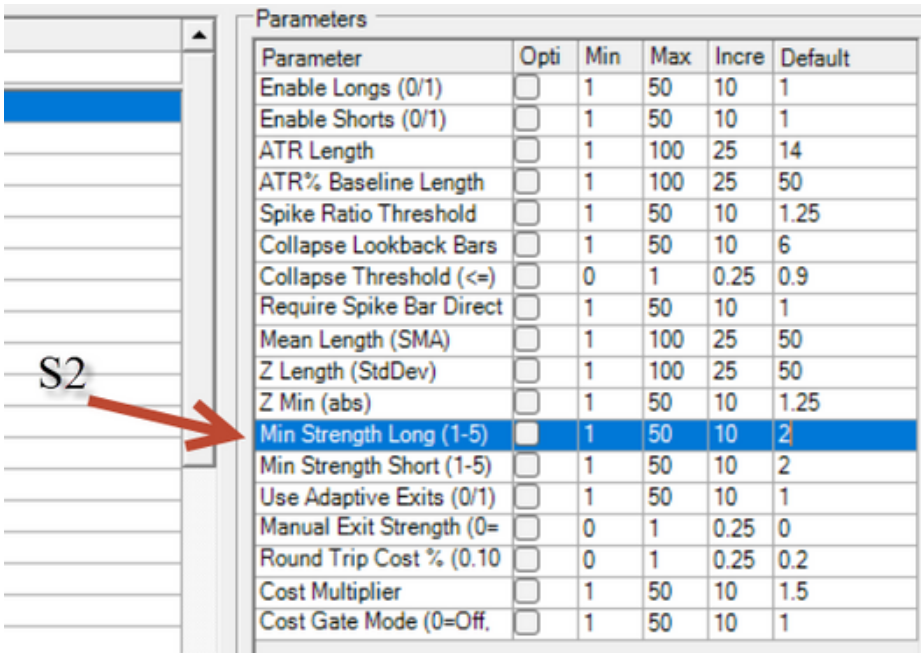
- Strength 1 – Broad Participation
  - High trade frequency and broad RTM participation.
  - ~70% forward hit rate, lower profit per trade, higher cumulative friction.
  - Suitable for learning, paper trading, and observing live execution.
  - Not capital-efficient.



Parameters

Parameter	Opti	Min	Max	Incre	Default
Enable Longs (0/1)	☐	1	50	10	1
Enable Shorts (0/1)	☐	1	50	10	1
ATR Length	☐	1	100	25	14
ATR% Baseline Length	☐	1	100	25	50
Spike Ratio Threshold	☐	1	50	10	1.25
Collapse Lookback Bars	☐	1	50	10	6
Collapse Threshold (<=)	☐	0	1	0.25	0.9
Require Spike Bar Direct	☐	1	50	10	1
Mean Length (SMA)	☐	1	100	25	50
Z Length (StdDev)	☐	1	100	25	50
Z Min (abs)	☐	1	50	10	1.25
Min Strength Long (1-5)	☐	1	50	10	1
Min Strength Short (1-5)	☐	1	50	10	2
Use Adaptive Exits (0/1)	☐	1	50	10	1
Manual Exit Strength (0=	☐	0	1	0.25	0
Round Trip Cost % (0.10	☐	0	1	0.25	0.2
Cost Multiplier	☐	1	50	10	1.5
Cost Gate Mode (0=Off,	☐	1	50	10	1

- Strength 2 – The Sweet Spot (Recommended Default)
  - Balances trade frequency, win rate, profit per trade, and capital utilisation.
  - ~78% forward hit rate, higher profit per trade, smoother equity behaviour.
  - Filters marginal setups, improves capital efficiency.



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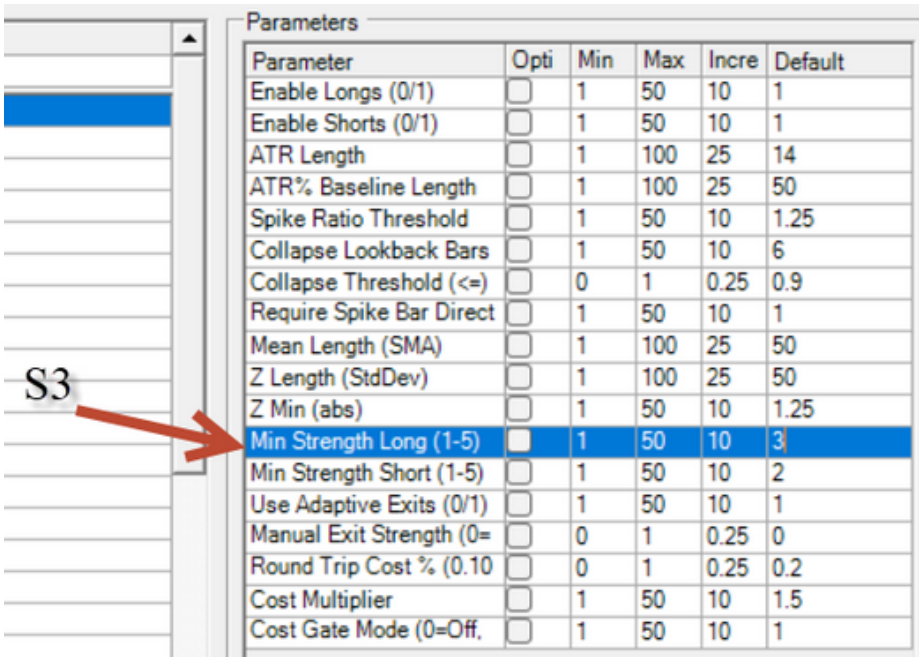
Manual Exit Strength (0=	☐	0	1	0.25	0
Round Trip Cost % (0.10	☐	0	1	0.25	0.2
Cost Multiplier	☐	1	50	10	1.5
Cost Gate Mode (0=Off,	☐	1	50	10	1

- Strength 3 – High Conviction Only
  - Fewer trades with clearer RTM extremes, larger outcomes, higher variance, increased opportunity cost.
  - High selectivity does not guarantee better performance.



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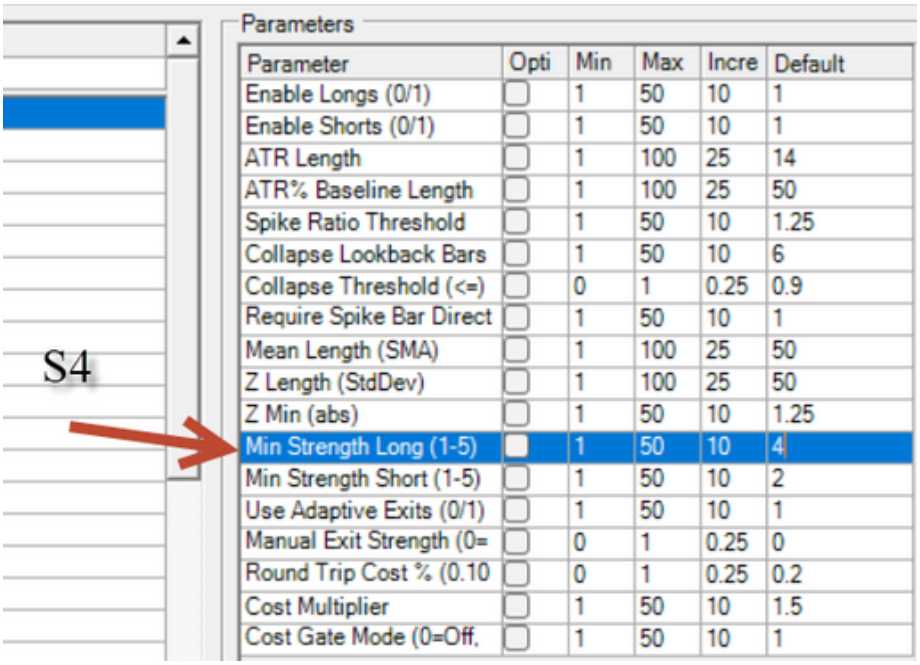
Require Spike Bar Direct	☐	1	50	10	1
Mean Length (SMA)	☐	1	100	25	50
Z Length (StdDev)	☐	1	100	25	50
Z Min (abs)	☐	1	50	10	1.25
Min Strength Long (1-5)	☐	1	50	10	3
Min Strength Short (1-5)	☐	1	50	10	2
Use Adaptive Exits (0/1)	☐	1	50	10	1
Manual Exit Strength (0=	☐	0	1	0.25	0
Round Trip Cost % (0.10	☐	0	1	0.25	0.2
Cost Multiplier	☐	1	50	10	1.5
Cost Gate Mode (0=Off,	☐	1	50	10	1

- Strength 4 – Extreme Selectivity
  - Very low trade frequency, capital remains idle, not optimal for continuous deployment



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Collapse Threshold (<=)	☐	0	1	0.25	0.9
Require Spike Bar Direct	☐	1	50	10	1
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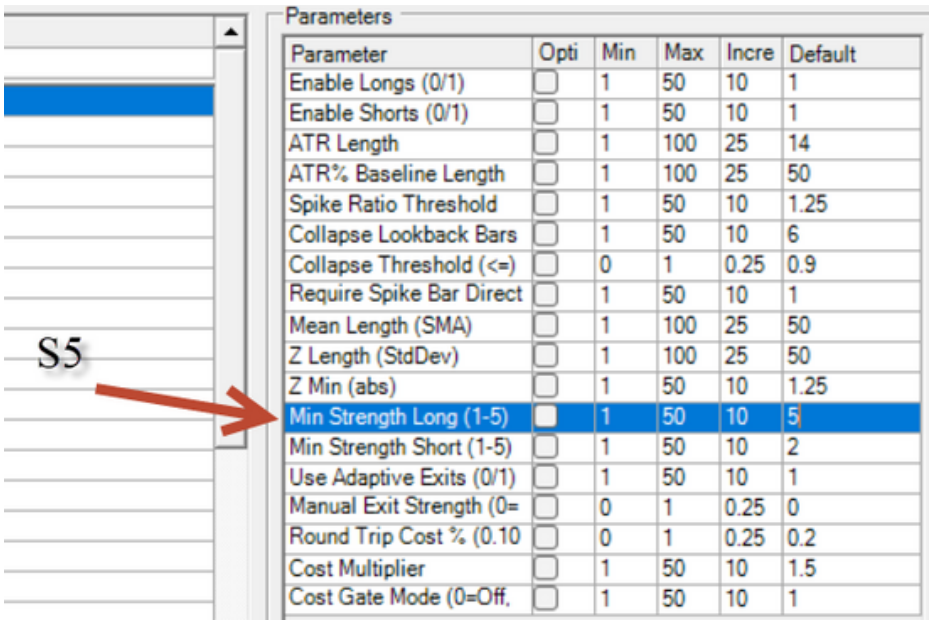
Z Length (StdDev)	☐	1	100	25	50
Z Min (abs)	☐	1	50	10	1.25
Min Strength Long (1-5)	☐	1	50	10	4
Min Strength Short (1-5)	☐	1	50	10	2
Use Adaptive Exits (0/1)	☐	1	50	10	1
Manual Exit Strength (0=	☐	0	1	0.25	0
Round Trip Cost % (0.10	☐	0	1	0.25	0.2
Cost Multiplier	☐	1	50	10	1.5
Cost Gate Mode (0=Off,	☐	1	50	10	1

- Strength 5 – Rarest Conditions
  - Strict filtering, rare trades requiring extreme confirmation, intended for optional overlays only.



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Manual Exit Strength (0=	☐	0	1	0.25	0
Round Trip Cost % (0.10	☐	0	1	0.25	0.2
Cost Multiplier	☐	1	50	10	1.5
Cost Gate Mode (0=Off,	☐	1	50	10	1

Key Trade-Off: As strength increases, hit rate may rise, but trade frequency and capital utilisation decline. Strength 2 is optimal for real-world trading efficiency.

Cost Gate & Round-Trip Cost: Execution Realism Controls

What the Cost Gate Is:
The Cost Gate serves as a pre-entry validation layer for NeQsis trades, ensuring that only viable trades proceed. It evaluates whether a trade can realistically overcome its full execution costs. If a trade cannot, it is rejected before entry, preventing paper-only trades, marginal reversions erased by friction, and systems that appear profitable only because costs were ignored. The Cost Gate is applied before signal confirmation, enhancing the integrity of trade assessments.

What "Round-Trip Cost" Means:
Round-Trip Cost quantifies the total expected execution friction for a complete trade, including entry and exit spreads, slippage, and commissions. Expressed in price units, not percentages, the default value is 0.20. This conservative estimate reflects realistic trading conditions, anticipating a 0.20 unit loss due to execution friction from entry to exit.

How the Cost Gate Uses the Round-Trip Cost:
NeQsis calculates expected reversion distance, exit path, and volatility behavior for each potential trade. If the projected reward does not exceed the Round-Trip Cost, the trade is blocked and never appears on the chart, ensuring trades that do not meet cost feasibility are excluded.

Cost Gate ON vs OFF:

- Cost Gate = ON (Recommended): Ensures trades clear the round-trip cost before entry, filtering out marginal setups, decreasing trade frequency, and increasing average trade quality. Backtests more accurately reflect live behavior.
- Cost Gate = OFF: Trades are evaluated purely on statistical logic without enforcing cost feasibility pre-entry. More trades appear, but backtests may look smoother while live results are more sensitive to execution variables. This mode is best suited for study or comparison rather than live deployment.

What Happens When You Change the Round-Trip Cost:

- Increasing the Value (e.g., 0.30 – 0.50): Stricter entry requirements, fewer trades, higher average quality, and better alignment with wider spreads or less liquid conditions. Use higher values in volatile sessions or with inconsistent spreads.
- Decreasing the Value (e.g., 0.10): More trades pass the Cost Gate, increasing trade frequency but also greater sensitivity to execution quality. Lower values assume tight spreads and high liquidity, but unrealistic lows can result in paper-only behavior.

Relationship to Strength Settings:
Cost Gate and Strength are independent controls. While Strength manages statistical selectivity, the Cost Gate ensures execution realism. A high-strength signal can be rejected if it cannot clear costs, emphasizing that a statistically favorable trade must also be viable in real-world conditions.

Best-Practice Guidance:
Keep the Cost Gate ON and maintain the Round-Trip Cost at 0.20 unless justified. Adjust upwards for realism, never downwards for performance, and avoid optimizing this value for backtests. NeQsis is designed to filter out non-viable trades rather than generate them.

Execution Cost Assumption (Round-Trip Cost)

- NeQsis RTM Core applies a default round-trip execution cost of 0.20% per trade.
- This value represents the total expected cost of entering and exiting a position under realistic trading conditions, including:
  - Bid/ask spread
  - Slippage on entry and exit
  - Commissions on entry and exit
- The round-trip cost is applied symmetrically across the full trade lifecycle and is not dependent on trade direction or outcome.

Why 0.20% Is Used

- The 0.20% default is intentionally conservative.
- It is designed to:
  - Reflect real-world execution friction rather than ideal fills
  - Prevent marginal trades that rely on unrealistic execution
  - Ensure system behaviour remains robust under live conditions
- Using a lower value assumes consistently tight spreads and near-perfect fills, which may not be achievable in all market conditions.

Impact on Trade Evaluation

- Execution costs are considered before trade validation, not after.
- This means:
  - Trades that cannot realistically overcome the round-trip cost are rejected
  - Trade frequency may be reduced
  - Average trade quality improves
- The system prioritises survivability over trade quantity.

User Guidance

- The default round-trip cost of 0.20% should be left unchanged unless there is a clear, justified reason to adjust it.
- If modified:
  - Increasing the value makes the system more selective
  - Decreasing the value increases sensitivity to execution quality
- This setting should not be adjusted to improve backtest appearance.

One-Line Summary

- NeQsis RTM Core assumes a 0.20% round-trip execution cost per trade to account for spreads, slippage, and commissions under realistic trading conditions.

NeQsis RTM State – Confirmation Only

The NeQsis RTM State functions primarily as a context and confirmation tool rather than a signal generator. Its purpose is to confirm the environment as determined by the system, ensuring users refrain from utilizing it to bypass trades, delay entries, introduce discretion, optimize thresholds, or predict turning points.

Stretch Meter

This tool is scaled from -5 to +5, indicating the market state. Values below zero (green) suggest a downside stretch, values above zero (red) indicate an upside stretch, and zero represents a neutral market state. The further the distance from zero, the greater the statistical stretch being indicated.

Stretch Interpretation

- -1 to -2: Indicates an early imbalance.
- -3: Represents the first statistically meaningful RTM extreme.
- -4 to -5: Suggests a strong to extreme imbalance, with RTM logic dominating in these regimes.

Practical Workflow

- Strength 1: Focus on learning and observing market behaviors.
- Strength 2: Execute trades mechanically without deviation.
- Strength 3+: Consider optional selective overlays if desired.

Overall, the RTM State is designed to enhance user confidence and discipline without altering execution or impacting outcomes.

Intended Use and Operating Constraints

7.1 Designed For

NeQsis RTM Core is designed for:

- Daily bar execution: The system operates on daily market data, executing trades based on daily bar signals.
- Portfolio-level deployment: It is optimized for managing and executing trades across an entire portfolio rather than individual securities.
- Conservative leverage: The system employs conservative leverage strategies to manage risk effectively.
- Continuous operation: It is built for uninterrupted operation, ensuring consistent performance over time.

Individual trade outcomes are irrelevant; performance is derived from distributional behavior across the portfolio

7.2 Capital Deployment

The system assumes:

- Overlapping trades: Multiple trades can occur simultaneously, overlapping in execution times.
- Normal drawdowns: Typical market drawdowns are expected and factored into system performance.
- Long sample sizes: Performance evaluation should occur over extended periods to account for market variability.

Performance is best assessed at the portfolio level, rather than on a trade-by-trade basis.

7.3 Not Designed For

NeQsis RTM Core is not designed for:

- Scalping or intraday trading: The system does not support rapid, short-term trading strategies.
- High-frequency trading: It is not suited for executing a high volume of trades in short time frames.
- Illiquid instruments: The system requires liquid markets to function effectively.
- Discretionary overrides: Manual intervention in trade decisions is discouraged.
- Signal cherry-picking: Selective use of signals undermines the system's performance.

Using the system outside these constraints can significantly degrade its performance.

8. Common Misuse and Failure Modes
Failures in trading systems often stem not from flawed logic, but from user interference. Here are some common misuse and failure modes:

8.1 Over-Filtering with Strength
While increasing strength may seem prudent, it can significantly reduce trade frequency and capital utilization. Utilizing a default strength setting of 4–5 often diminishes long-term returns, despite appearing more selective.

8.2 Discretionary Use of RTM State
Choosing to skip or delay trades based on the RTM State undermines the mechanical edge of the system. The RTM State is meant to explain discomfort, not to override execution.

8.3 Disabling Costs
Disabling elements like commissions, slippage, or cost gates results in false profitability and leads to poor performance in live trading scenarios.

8.4 Interrupting Execution
Halting the system after experiencing drawdowns prevents the complete statistical distribution necessary for mean reversion. Patience and consistency are crucial for success.

8.5 Optimisation
The NeQsis RTM Core is not intended for optimization. Adjusting parameters reactively introduces hindsight bias and increases system fragility.

9. Execution Discipline
- Take every signal.
- Respect all exits.
- Accept drawdowns.
- Do not intervene.
- Individual trades do not matter; only long-term distributions do.

10. Final Summary
NeQsis RTM Core is a:
- Deterministic
- Cost-aware
- Regime-based
- Professionally constrained

mean reversion trading engine. It does not predict markets; rather, it defines when markets have gone too far and acts accordingly. When used as designed, it rewards discipline and consistency.

NeQsis Stretch Meter™ (RTM State Confirmation) Overview

Purpose:

The NeQsis Stretch Meter™ serves as a visual state indicator to make mean-reversion extremes immediately visible, providing context and confirmation for trades already generated by the NeQsis RTM Core. It does not generate signals, filter trades, or alter execution.

What the Stretch Meter Measures:

The Stretch Meter condenses multiple internal conditions into a single bounded histogram, reflecting:

- Price displacement from equilibrium
- Volatility expansion and contraction
- Persistence of the dislocation

These elements are combined into a fixed scale to show how stretched the market is at a glance.

Stretch Meter Scale:

The Stretch Meter operates on a scale from −5 to +5:

- **0:** Normal/neutral market conditions, no meaningful stretch
- **−1 to −2 (Green):** Mild downside stretch, early imbalance, observation zone only
- **−3 to −5 (Deep Green):** Statistically meaningful RTM extreme, where RTM logic is dominant
- **+1 to +5 (Red):** Upside stretch, caution zone for long mean-reversion, contextual awareness only

The further the histogram is from zero, the greater the statistical stretch.

Functionality:

The Stretch Meter answers: "How stretched is the market right now?" It does not indicate when to enter, exit, or how long to hold a position—those are managed by the NeQsis RTM Core engine.

Correct Usage:

Used for confirmation, not decision-making, the Stretch Meter allows traders to:

- Align signals with visible RTM extremes
- Understand trade discomfort
- Maintain confidence during adverse movements

Interaction with Strength Levels:

- **Strength 1:** Frequent signals, useful for learning
- **Strength 2:** Fewer, high-quality signals, recommended for operation
- **Strength 3+:** Rare signals, long idle periods, reassurance during waits

Prohibitions:

The Stretch Meter must not be used to skip signals, delay entries, add filters, optimize thresholds, or predict turning points—doing so undermines the system's edge.

Importance:

By visualizing RTM extremes and reinforcing system adherence, the Stretch Meter addresses common trader pitfalls like hesitation and confidence erosion, bridging mathematical logic and human psychology.

Design Philosophy:

The Stretch Meter is designed to reduce cognitive load, simplify regime awareness, and support consistency, replacing interpretation with clarity. Its key principle is that NeQsis RTM decides the trade, while the Stretch Meter confirms the environment, fostering trust, discipline, and longevity.

Strength 1

Performance Summary Report

Strategy	Profile	Periodicity	Symbol
All Strategies	NeQsis Core RTM SPX500	Daily	ALL SYMBOLS

All Trades: All Strategies

Abbreviation	Statistic	Back Test	Forward Test
NT	Number of Trades	1,000	1,192
PT	Profitable Trades	718	866
HR%	Average Hit Rate (%)	71.80	72.65
ANP%	Average Net Profit Per Symbol (%)	5.30	4.47
PPT%	Average Net Profit Per Trade (%)	2.47	1.66
ABT	Average Bars Per Trade	8	6

	Back Test						Forward Test					
Strategy	**NT**	**PT**	**HR%**	**ANP%**	**PPT%**	**ABT**	**NT**	**PT**	**HR%**	**ANP%**	**PPT%**	**ABT**
All Strategies	1,000	718	71.80	5.30	2.47	8	1,192	866	72.65	4.47	1.66	6
NeQsis RTM Core VOVMD	604	409	67.72	3.67	2.16	7	1,034	734	70.99	3.72	1.49	6
NeQsis RTM Core VOVR	621	481	77.46	5.46	3.92	9	509	415	81.53	4.33	2.85	6

Strength 2

Performance Summary Report

Strategy	Profile	Periodicity	Symbol
All Strategies	NeQsis Core RTM SPX500	Daily	ALL SYMBOLS

All Trades: All Strategies

Abbreviation	Statistic	Back Test	Forward Test
NT	Number of Trades	678	676
PT	Profitable Trades	517	529
HR%	Average Hit Rate (%)	76.25	78.25
ANP%	Average Net Profit Per Symbol (%)	5.51	4.32
PPT%	Average Net Profit Per Trade (%)	3.65	2.46
ABT	Average Bars Per Trade	8	7

	Back Test						Forward Test					
Strategy	**NT**	**PT**	**HR%**	**ANP%**	**PPT%**	**ABT**	**NT**	**PT**	**HR%**	**ANP%**	**PPT%**	**ABT**
All Strategies	678	517	76.25	5.51	3.65	8	676	529	78.25	4.32	2.46	7
NeQsis RTM Core VOVMD	268	202	75.37	6.17	5.15	8	453	342	75.50	3.51	2.32	7
NeQsis RTM Core VOVR	621	480	77.29	5.43	3.89	9	509	416	81.73	4.32	2.84	6

There will be emails which show follow up videos weekly

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