CERTIFICATE OF BACKTEST

The Affair

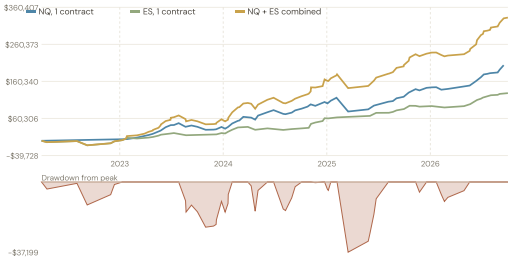
RSI-2 PULLBACK ALGORITHM

NQ and ES futures · daily bars · 1 contract each · long only

83.9%	3.14	$117,114	31	85.2%	15.71	$95,202	27
NQ win rate, last 2 yrs	NQ profit factor, last 2 yrs	NQ net, last 2 yrs	NQ trades, last 2 yrs	ES win rate, last 2 yrs	ES profit factor, last 2 yrs	ES net, last 2 yrs	ES trades, last 2 yrs

The NQ average loser (-$7,662) is larger than the average winner ($5,839); the edge comes from winning about 4 trades in 5. One NQ loss of -$37,199 (entered Feb 21, exited Mar 17, 2025) is the largest single loss in the test. Know that before you size it.

Closed-trade P&L, 1 contract each



Last two years

LAST 2 YEARS (ENTRIES OCT 9, 2024 TO OCT 9, 2026)	NQ	ES
First entry / last exit	2024-10-23 / 2026-09-17	2024-10-23 / 2026-10-02
Trades	31	27
Win rate	83.9%	85.2%
Net profit	$117,114	$95,202
Profit factor	3.14	15.71
Average winner	$6,614	$4,421
Average loser	-$10,970	-$1,618
Largest loser	-$37,199	-$3,684
Max closed-trade drawdown	-$37,199	-$4,538

Full TradingView Strategy Tester results

FULL TRADINGVIEW TEST	NQ	ES
Trading range	Jan 25, 2023 — Oct 9, 2026	Mar 31, 2022 — Oct 9, 2026
Net profit (1 contract)	$204,042	$128,769
Trades	65	55
Win rate	80.0%	80.0%
Profit factor	3.05	4.01
Average winner	$5,839	$3,899
Average loser	-$7,662	-$3,888
Largest loser	-$37,199	-$11,424
Max drawdown, intrabar	-$50,930	-$18,172
Max drawdown, close to close	-$17,939	-$8,196
Average bars in a trade	5	7
Commission paid	$15,943	$9,318

What the rules do

- Only buys when the index is above its long-term average (150 days on NQ, 55 on ES).
- Three triggers can fire an entry: a sharp short-term drop (RSI-2 deeply oversold), a late-month pullback after consecutive lower closes, or a VIX fear spike while the index is oversold.
- Sells into the first bounce, when RSI-2 recovers (above 70 on NQ, 80 on ES in this test). No stop-loss and no trailing stop were used in this test.
- Typical trade lasts about a week (5 bars on NQ, 7 on ES).

How it was tested

ENGINE	TradingView Strategy Tester, exported workbooks (one per contract)
INSTRUMENTS	CME_MINI:NQ1! and CME_MINI:ES1! continuous futures, daily bars, $20 and $50 per point
SIZE	1 contract per trade, never more than one open per market, no pyramiding
COSTS	Commission 0.03% of contract value per order (TradingView setting). Slippage was set to 0 ticks; one tick each way would cost about $10 per NQ trade and $25 per ES trade.
FILLS	Orders on bar close, standard 4-tick bar path, limit orders at the requested price
WORKBOOK SHA-256	NQ `120f2cfa83ae07ae75005ecc57a99f5c56d9384cea568c3d90da5cde7f2ee51d` ES `ec14e6c6634e89373fcc02c8a7517fc823cb6255159c3fcf0a4495bc1de9e53f`
LAST-2-YEARS SLICE	Recomputed by NorthTape from the trade lists in the same workbooks

Hypothetical backtest. These results were produced by running fixed rules over past market data. They were not earned by a real account, and they are not a promise or guarantee of future results. Real trading adds slippage, gaps, partial fills, outages and behavior that a simulation does not capture, and losses can exceed what is shown. This certificate was generated by NorthTape from its own records; it has **not been audited or verified by any third party**. Nothing here is investment advice. See the risk disclosure.

Integrity receipt (SHA-256 of record.json with the sha256 and certificate_id fields removed, keys sorted, compact JSON): `e3fb3b9f456014c0e6dfa10073aa3dcc9093024c59c2301d60c2d6462d70da7d`