NEXUS BREAKOUT — Strategy profiles

MetaTrader 5 Expert Advisor · version 2.16 · supplement to the user guide

1. What changes in version 2.16

Version 2.16 adds trend-following engines next to the six intraday engines, and labels every engine with a **risk profile**. The profile is shown in the strategy list, in the dashboard title and in the Experts journal when the EA starts (`PROFILE | TREND engine (risk level 2 of 3)`).

Profile	What it is	What to expect
Level 1 **CORE**	Intraday engines, flat every evening: session box, opening range, mean reversion.	Many trades, positive every year of the 2020–2026 backtest.
Level 2 **TREND**	Trend following on gold: channel breakouts held overnight, and the Chande Kroll exit on the box.	Fewer trades, larger winners. Results depend on gold trending. Small losing years in the backtest.
Level 3 **AGGRESSIVE**	Engines that lost money over part of the history: Donchian 20, internal bar strength.	Several losing years. Offered for diversification only.

> **The trend engines are riskier by nature.** They make most of their profit in a few strong trends and give some of it back in ranging markets. Start them on a demo account.

2. Set files

> **The sets adapt to your account size.** Risk is a percentage of the balance at the start of each day (`InpRiskBase` = 1), so the same set works on a 1,000 USD or a 200,000 USD account without any change. `InpCustomBalance` is ignored unless you choose *Custom balance* yourself. On small accounts check the Experts journal: if the minimum lot would exceed 1.5 times the planned risk, the trade is skipped.

One M15 chart per set file. File names are `Nexus_2.16_` + the name below + `.set` . “Night” = positions can be held overnight. Every set has its own magic number, except the weekend and *FRIDAY* variants of a channel set, which are alternatives.

Set file	Chart	Profile	Engine	Risk	Magic	Night
`L1_CORE_XAU_BOX`	XAUUSD	Core	Session box breakout	0.25%	20261117	No
`L1_CORE_US30_BOX`	US30	Core	Session box breakout	0.20%	20261119	No
`L1_CORE_US30_REVERSION`	US30	Core	Mean reversion	0.25%	20261205	No
`L1_CORE_US100_ORB`	US100	Core	Opening range breakout	0.40%	20261211	No
`L1_CORE_AUDUSD_REVERSION`	AUDUSD	Core	Mean reversion	0.20%	20261213	No
`L1_CORE_NZDUSD_REVERSION`	NZDUSD	Core	Mean reversion	0.20%	20261214	No
`L2_TREND_XAU_CHANNEL120`	XAUUSD	Trend	Channel 120 h, weekend held	0.25%	20261126	Yes
`L2_TREND_XAU_CHANNEL120_FRIDAY`	XAUUSD	Trend	Channel 120 h, Friday close	0.25%	20261126	Yes
`L2_TREND_XAU_CHANNEL30_REGIME`	XAUUSD	Trend	Channel 30 h + 40-day regime filter	0.25%	20261127	Yes
`L2_TREND_XAU_CHANNEL30_REGIME_FRIDAY`	XAUUSD	Trend	Channel 30 h + regime, Friday close	0.25%	20261127	Yes
`L2_TREND_XAU_BOX_CK`	XAUUSD	Trend	Box + Chande Kroll (replaces L1 box)	0.25%	20261128	No
`L3_AGGRESSIVE_XAU_DONCHIAN`	XAUUSD	Aggressive	Donchian 20 breakout	0.25%	20261129	No
`L3_AGGRESSIVE_US30_IBS`	US30	Aggressive	Internal bar strength	0.25%	20261130	Yes

- **Channel 120 h**: use the *FRIDAY* variant on accounts that forbid weekend holding. Do not load both.
- **Channel 30 h + regime**: same rule. In the backtest the *FRIDAY* variant kept about two thirds of the profit of the weekend variant (+9.4% against +13.5% over the period) for the same drawdown.
- **Box + Chande Kroll** replaces the Level 1 XAU box set: run one or the other on a given account, not both.

3. Results year by year

Real ticks, FTMO, January 2020 to mid-November 2026, default risk of each set. Figures are the sum of the trade results in % of the account balance. Losing years are in red. Rows in italics are components or combinations of other rows.

Engine	Profile	2020	2021	2022	2023	2024	2025	2026	Total	PF	DD %	Trades	Worst
Core portfolio (6 charts)	CORE	+6.7	+10.5	+12.2	+19.2	+17.6	+6.9	+16.1	**+89.3**	1.34	6.8	2875	-1.14
of which XAU box alone	CORE	+1.6	+5.1	+2.9	+11.5	+5.1	+3.1	+5.0	**+34.3**	1.31	4.9	1158	-0.76
XAU channel 120 h	TREND	+3.7	**−0.2**	+0.2	**−0.4**	+2.1	+0.9	+4.0	**+10.2**	1.62	2.4	213	-0.29
XAU channel 30 h + regime filter	TREND	+0.4	**−0.3**	+1.3	+3.0	+1.8	+6.5	+0.8	**+13.5**	1.63	2.8	285	-0.27
XAU box + Chande Kroll exit	TREND	+3.5	+7.4	+1.3	+13.5	+6.0	+3.2	+6.1	**+40.9**	1.37	4.9	1158	-0.74
XAU Donchian 20	AGGRESSIVE	**−1.9**	**−2.5**	+3.9	**−1.4**	+3.3	+4.0	+3.3	**+8.7**	1.09	5.2	968	-0.81
US30 internal bar strength	AGGRESSIVE	+0.5	0.0	0.0	**−0.6**	+0.4	+0.5	+1.9	**+2.6**	1.39	1.3	143	-0.26
Core + both channels	CORE+TREND	+10.8	+10.0	+13.6	+21.8	+21.5	+14.4	+20.9	**+113.0**	1.37	7.0	3373	-1.42
Core + both channels, half risk	CORE+TREND	+8.7	+10.3	+12.9	+20.5	+19.5	+10.7	+18.5	**+101.1**	1.36	6.8	3373	-1.28

DD % = maximum drawdown on closed trades. Worst day = worst daily result, in %. The Chande Kroll set is used instead of the XAU box set.

> Channel and internal-bar-strength engines hold positions overnight. Swap is charged or credited by the broker and differs from one broker to another: a backtest on one broker does not transfer exactly to another.

4. The channel engine and its regime filter

The channel engine buys when price closes above the highest high of the last `InpCB_ChannelHours` hours (sells below the lowest low), then follows the position with a trailing stop at `InpCB_TrailPct` % of the price.

A short channel (30 h) gives more trades but many false breakouts against the underlying trend. The **regime filter** keeps only the breakouts that go in the direction gold has moved over the last weeks:

Input	Role	Channel 120 h	Channel 120 h FRIDAY	Channel 30 h + regime (both variants)
`InpCB_ChannelHours`	Lookback of the channel, in hours.	120	120	30
`InpCB_TrailPct`	Trailing stop distance, in % of the price.	0.7	0.6	0.6
`InpCB_HoldMode`	1 = held over the weekend, 0 = closed on Friday evening.	1	0	1 (FRIDAY set: 0)
`InpCB_RegimeDays`	Lookback in daily bars. A buy is allowed only if the last daily close is above the close N days earlier (reverse for a sell). 0 disables the filter.	0	0	40
`InpCB_RegimeMinMovePct`	Minimum size of that move, in %. 0 means the direction alone is enough.	0.0	0.0	0.0
`InpCB_MaxADX`	No entry when the H1 ADX is above this value (breakouts that come too late).	30	30	30
`InpCB_CooldownHours`	Minimum time between two entries in the same direction.	24	48	48

On the 30 h channel the filter turned the 2020–2023 period from a loss into a profit and halved the drawdown, on two brokers. Every lookback from 25 to 60 days was profitable before 2024, with a profit factor between 1.0 and 1.6 depending on the value: expect the middle of that range, not the best figure. On the 120 h channel it brings nothing (a five-day breakout already follows the trend), so that set keeps it off.

5. Combining the profiles

- The channel engines are almost uncorrelated with the XAU box (daily correlation 0.04): they are a real complement to the Core portfolio.
- The two channel engines are related to each other (daily correlation 0.40, monthly 0.60). Count them as one source of risk when sizing.
- **Running both channel sets with the XAU box puts up to 0.75% of simultaneous risk on gold.** On a personal account the default risks are the tested ones. On a challenge or a small account, halve the two channel sets (`InpRiskPercent` = 0.125 each): the table in section 3 shows both combinations.
- The daily and maximum drawdown guards read the account equity, so every chart pauses when the limit is reached. The sum of the risks of all charts is still yours to check against your account limits.

Prop-firm challenges. The settings for one-step and two-step challenges, by account size, are in the *User guide*, section 4. On a challenge, halve the two channel sets as described above.

> Backtests and past results do not guarantee future results. The edge was measured in the market regime that followed 2020. Trading leveraged products carries a high risk of loss.