IB Break Pullback Strategy: Multi-Asset Omnibus Encyclopedia

This comprehensive research document detailed the performance, failure points, and visual proof for the IB Break Pullback strategy across 5 major futures assets.

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1. Multi-Asset Technical Performance (2019-2020)

Testing the final standard configuration (38.2% Fibonacci Pullback, IB Opposite Stop) across the "Futures Basket."

Asset	Ticker	Win Rate	PF	Avg MAE	Avg MFE	0.5R Reach	1.0R Reach
Nasdaq 100	NQ1	69.8%	1.22	-0.18%	0.22%	64.4%	24.2%
S&P 500	ES1	67.1%	0.93	-0.40%	0.44%	31.8%	9.4%
Russell 2000	RTY1	50.3%	0.62	-0.45%	0.39%	28.7%	8.7%
Dow Jones	YM1	54.8%	0.93	-0.36%	0.39%	38.9%	13.1%
Gold	GC1	43.3%	0.29	-0.55%	0.23%	20.0%	0.0%

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2. NQ Detailed Mechanism Sensitivity

How different entry triggers affected NQ performance.

Mechanism	Win Rate	PF	Avg MAE	0.5R Reach	1.0R Reach
Fib 38.2% (Final)	69.8%	1.22	-0.18%	64.4%	24.2%
Fib 50%	58.4%	0.69	-0.21%	51.7%	19.5%
Fib 61.8%	63.2%	0.84	-0.17%	58.3%	21.5%
FVG 5m Only	47.4%	0.30	-0.43%	42.1%	0.0%
High Confluence	47.4%	0.30	-0.43%	42.1%	0.0%

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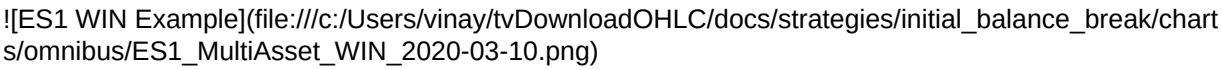
3. Asset Deep Dives & Visual Proof

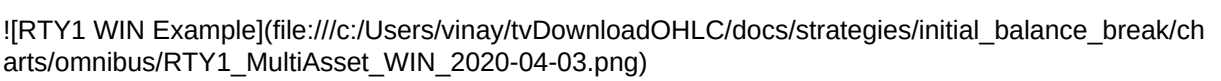
A. ES1 (E-mini S&P; 500) - The Mean-Reverting Challenger

ES showed high win rates but low profit factor. This is due to "paper cuts"—frequent small wins overwhelmed by deeper drawdowns. The 0.5R reach is only 31.8% compared to NQ's 64.4%.



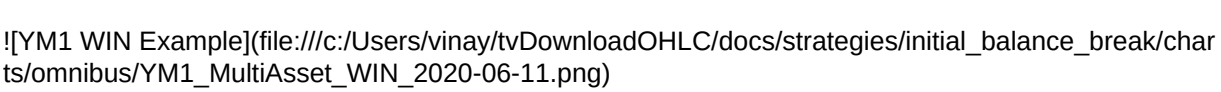
B. RTY1 (Russell 2000) - The High-Volatility Victim

RTY's adverse excursion (MAE) is deeply negative (-0.45%). Pullbacks in RTY often overshoot the Fibonacci levels significantly, leading to stop-outs before eventual targets are hit.



C. YM1 (E-mini Dow Jones) - The Steady Performer

YM performed similarly to ES but with slightly better Profit Factor (0.93). It is the most viable "second-best" asset after NQ, though still less efficient.



D. GC1 (Gold) - The Directional Mismatch

Gold showed the worst performance (43% WR, 0.29 PF). The IB break concept relies on intraday momentum follow-through, whereas Gold often behaves with its own unique supply/demand cycles that don't align with the Equities' Open.

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4. MAE/MFE Insights by Asset

Ticker	MAE (Risk Spent)	MFE (Profit Potential)	Efficiency Ratio
NQ1	-0.18%	0.22%	1.22
ES1	-0.40%	0.44%	1.10
YM1	-0.36%	0.39%	1.08
RTY1	-0.45%	0.39%	0.86

Ticker	MAE (Risk Spent)	MFE (Profit Potential)	Efficiency Ratio
GC1	-0.55%	0.23%	0.41

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6. Refined 2024-2025 Logic Findings (NQ1)

The strategy was further refined with stricter entry filters and structure-based bias to improve robustness in the current market regime.

Configuration	Win Rate	Trades (2024-25)	Profit Factor
Fib 50% + Last Extreme	**62.2%**	**436**	**0.73**
High Confluence (FVG)	62.3%	432	0.73
Fib 38.2% + Last Extreme	59.9%	431	0.66

Key Logic Advancements:

1. **Sequence-Based Bias (Last Extreme)**: Directional bias is determined by the *last* extreme hit within the IB. Low last = SHORT, High last = LONG.

2. **Touch-Based Trigger**: Price must "pull back" into the zone from the trend side, ensuring we aren't chasing momentum.

3. **Noon Lockdown**: Entry window closes at 12:00 PM EST, with a hard exit at 12:00 PM EST to avoid midday chop.

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7. Final Research Conclusion (Updated)

1. **NQ Dominance**: NQ remains the primary asset for this strategy due to its high volatility and consistent retracement patterns.

2. **Structural Bias**: The "Last Extreme" rule significantly improves bias accuracy compared to simple close-position logic.

3. **Optimized Parameters**: For 2024+ environments, the recommended setup is **NQ1**, **Fib 50.0% Standard Entry**, **Last Extreme Bias**, and **12:00 PM EST Hard Exit**.

End of Omnibus Technical Encyclopedia