

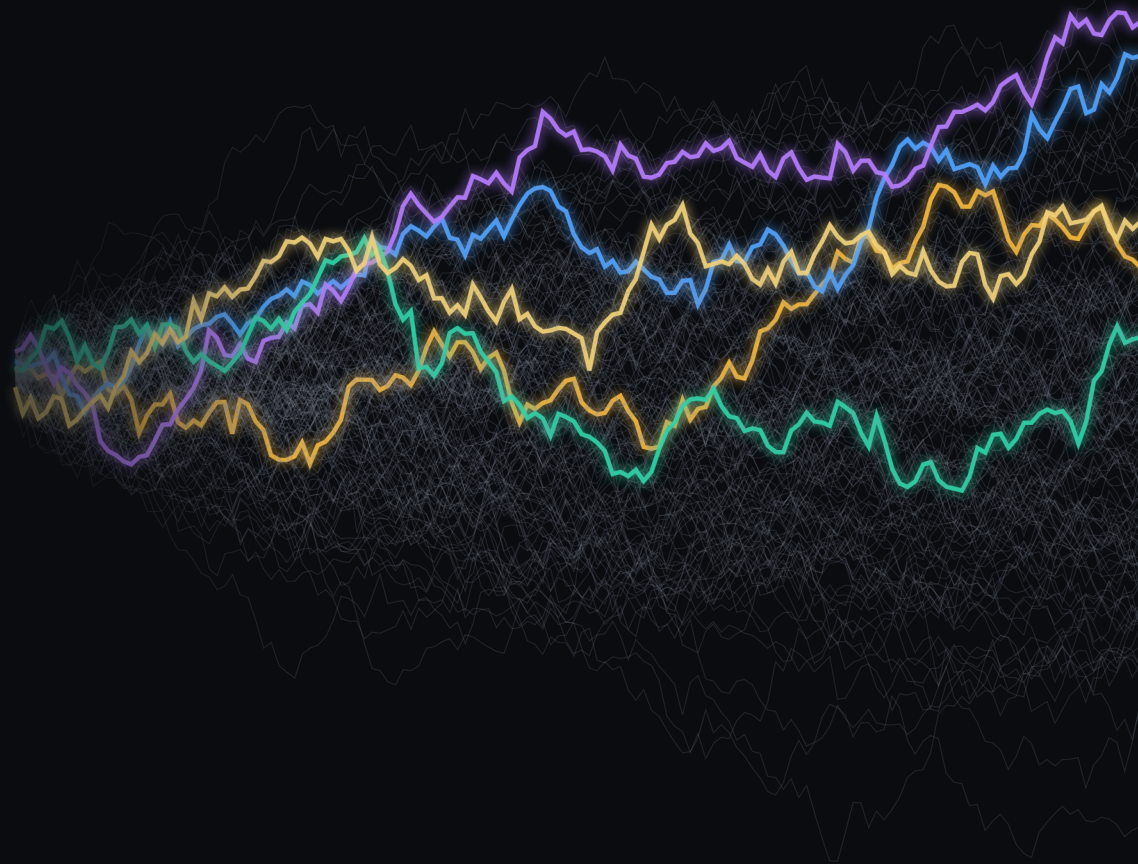
SYSTEMATIC TRADING RESEARCH

Evidence over *instinct.*

QUANT. REFINED.

SixGate Research designs systematic trading strategies built on deep quantitative research. Every engine starts as a hypothesis, has to hold up across very different market conditions, and becomes a strategy only once the evidence is consistent.

— hypotheses tested — the few that survive



THE PROBLEM WE SOLVE

Strategies rarely fail on logic. They fail on *regime dependence*.

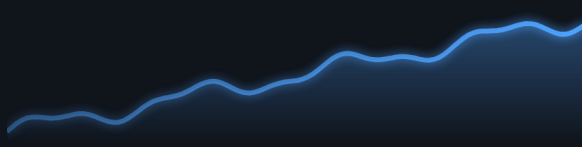
Markets swing between persistent trends and long mean-reverting stretches, with liquidity shocks in between. An edge measured in one regime is usually a disguised bet on that regime.

So nothing at SixGate is validated in-sample. Every hypothesis has to hold its expectancy across opposing regimes, net of realistic execution costs. Its tail losses are stress-tested at the portfolio level, and it is checked against randomised controls. If it can't beat chance, it doesn't trade.

The rejection rate is high by design. What survives, we understand: why it pays, and what it costs when it doesn't.

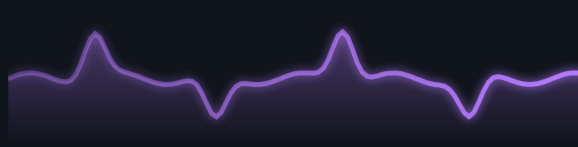
Trending

Persistent directional moves that reward patience and punish fading.



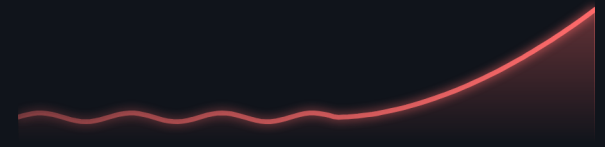
Mean-reverting

Long two-way stretches where moves overshoot and return.



Liquidity shocks

Short, violent dislocations that test every assumption at once.



Opposing-regime validation

Net of execution costs

Portfolio-level tail stress

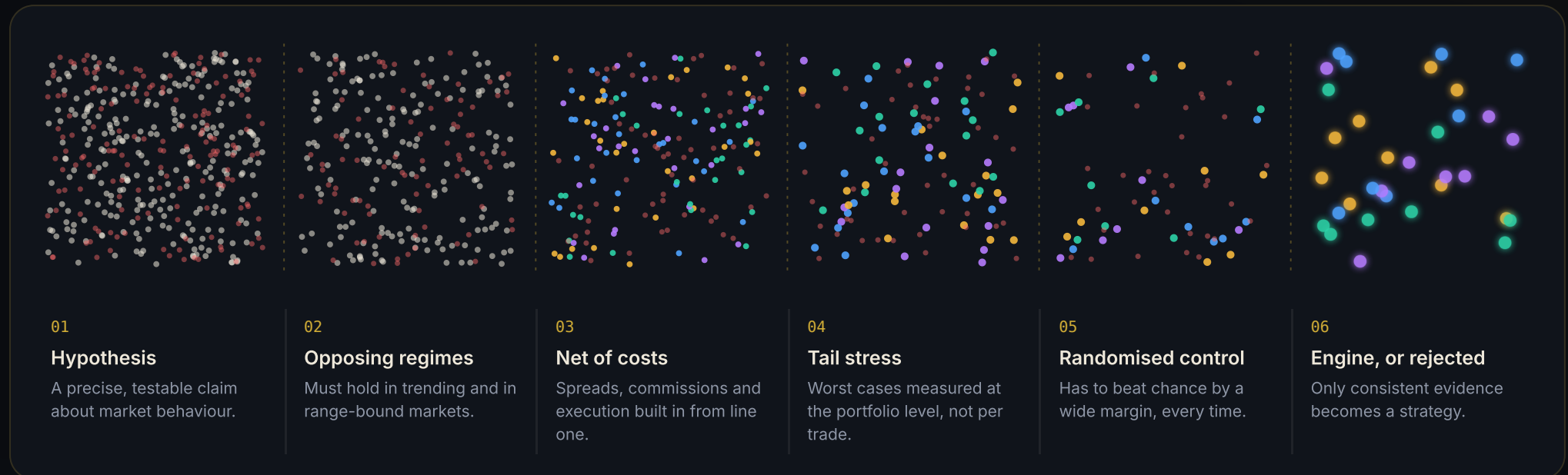
Randomised controls

Four independent engines

METHOD

Six gates between an idea and capital.

We test far more ideas than we keep. Each one moves through the same six gates, the ones our name comes from, and most stop before the end.



grey ideas under test red rejected at a gate blue surviving candidates

Evidence over intuition

Every rule has to earn its place across multiple market regimes. One good year is never enough.

Realistic by design

Trading costs and execution conditions are in every test from the first line of research.

Diversified at the core

We combine independent logic and time horizons rather than adding more of the same.

Risk before return

Sizing, exposure limits and drawdown control are part of each engine, not afterthoughts.

Continuous research

Systems are reviewed, stress-tested and refined as markets change.

WHY SIXGATE

Six ways of knowing. *Six gates before capital.*

Indian philosophy recognises six *pramanas*, six valid ways of knowing what is true. It also names six inner enemies, the *arishadvarga*, that cloud judgement. SixGate Research is built on both ideas: every strategy must pass six gates of evidence before it reaches capital, so that what we trade is decided by proof, not by impulse.

THE SIX PRAMANAS · WAYS OF KNOWING

GATE

THE SIX ENEMIES · ARISHADVARGA

Pratyaksha PERCEPTION

What the data actually shows



DESIRE Kama

Chasing every move

Anumana INFERENCE

What follows from it, tested



ANGER Krodha

Revenge trading

Upamana COMPARISON

Measured against benchmarks and chance



GREED Lobha

Oversizing

Arthapatti POSTULATION

The explanation the facts require



ATTACHMENT Moha

Holding on to losers

Anupalabdhi NON-PERCEPTION

What is missing from the sample



PRIDE Mada

Overconfidence after a run

Shabda TESTIMONY

Reliable, published research



ENVY Matsarya

Chasing other people's returns

Six gates stand between an idea and capital, and between our judgement and its six enemies.

THE SIXGATE ENGINES

Four independent engines. Each built for a different market.

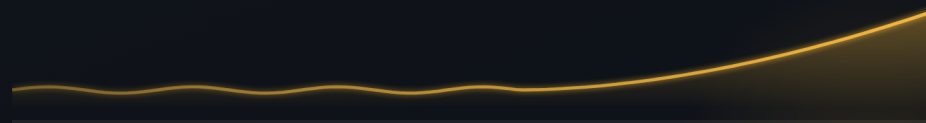
No single strategy wins in every market, so we stopped looking for one. Each engine has its own logic, its own rhythm and its own difficult days.

THE SPRINTER

01 / 04

SixGate Pulse

Captures momentum at the speed of the market. Selective while the tape is quiet; engaged when a move starts to carry real momentum.



THRIVES IN

Accelerating, high-activity moves

STEPS BACK IN

Quiet, directionless tape

LONGEST RECOVERY

92 trading days

THE STEADY HAND

02 / 04

SixGate Tide

Takes the patient side of a move. Built for persistent trends that breathe: advancing, pausing, advancing again.



THRIVES IN

Sustained trends with pullbacks

STEPS BACK IN

Abrupt regime reversals

LONGEST RECOVERY

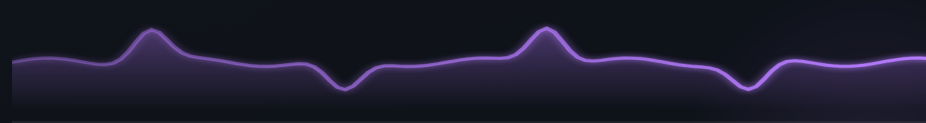
127 trading days

THE RETURN ENGINE

03 / 04

SixGate Echo

Turns market overreaction into opportunity. Volatility-aware and calibrated on extensive research into short-lived dislocations.



THRIVES IN

Two-way, overreactive markets

STEPS BACK IN

Sustained one-way shocks

LONGEST RECOVERY

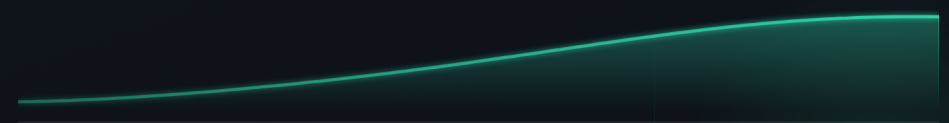
68 trading days

THE DIVERSIFIER

04 / 04

SixGate Drift

The quiet engine. Trades at a low frequency on slower structural moves, overlaps little with the other three, designed for resilience.



THRIVES IN

Slow, structural repricing

STEPS BACK IN

Hyperactive, noisy sessions

LONGEST RECOVERY

174 trading days

Behaviour curves are illustrative of the market conditions each engine is built for. They are not performance. Recovery figures are simulated.

Evidence over instinct :: Quant. Refined.

THE SIXGATE QUARTET

One portfolio. A smoother path than any engine alone.

The engines are built to perform in different kinds of market, so their weaker periods rarely coincide. In the Quartet, one engine's difficult stretch is carried by the others.

15_{/15}

quarters profitable

42_{/45}

months profitable

4_{/4}

calendar years profitable

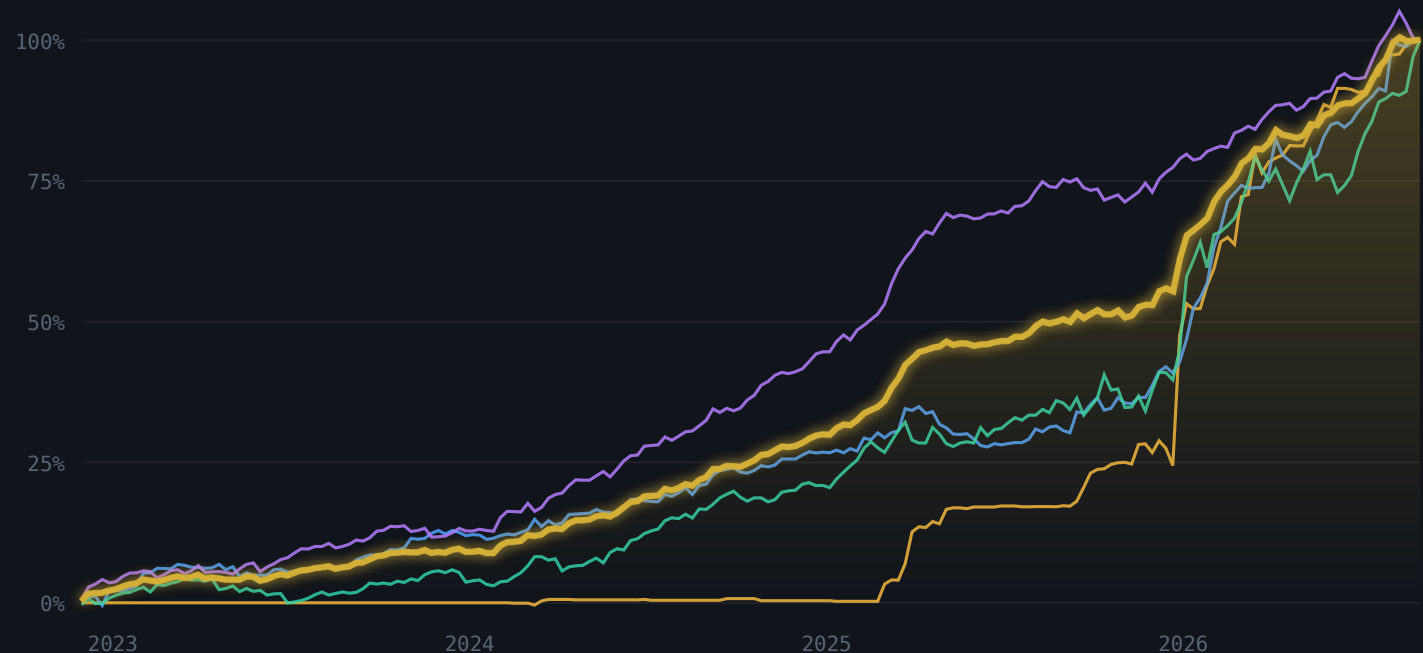
46.5_×

gain per unit of deepest pullback

The engines, and the portfolio they make

Simulated cumulative P&L, Jan 2023 – Sep 2026, costs included. Each line is scaled to its own end value to compare the shape of the path.

Pulse Tide Echo Drift Quartet



Simulated research results on historical data, trading costs included. Hypothetical; not actual trading; no guarantee of future results.

Evidence over instinct :: Quant. Refined.

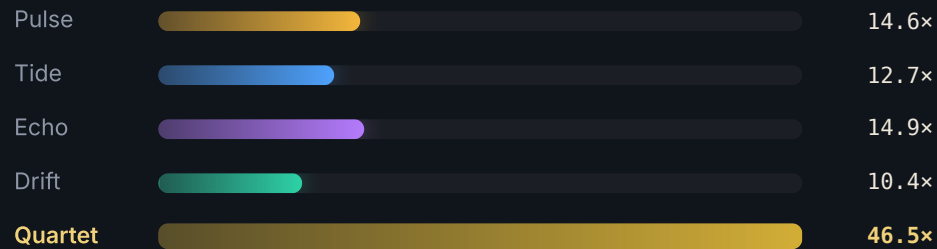
EVIDENCE

The whole is stronger than its parts.

Two measures investors care about most: how much the strategy earns for each unit of its deepest decline, and how long it takes to recover from a setback.

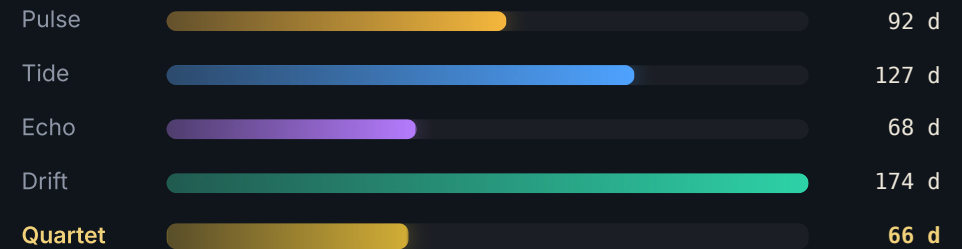
Gain per unit of deepest pullback

Net simulated gain ÷ maximum drawdown. Higher is better.



Longest recovery

Longest stretch below a previous high, in trading days. Shorter is better.



Depth of setbacks over time

Drawdown as a share of each one's total gain over the period. SixGate Echo alone against the Quartet.



Simulated research results on historical data, trading costs included. Hypothetical; not actual trading; no guarantee of future results.

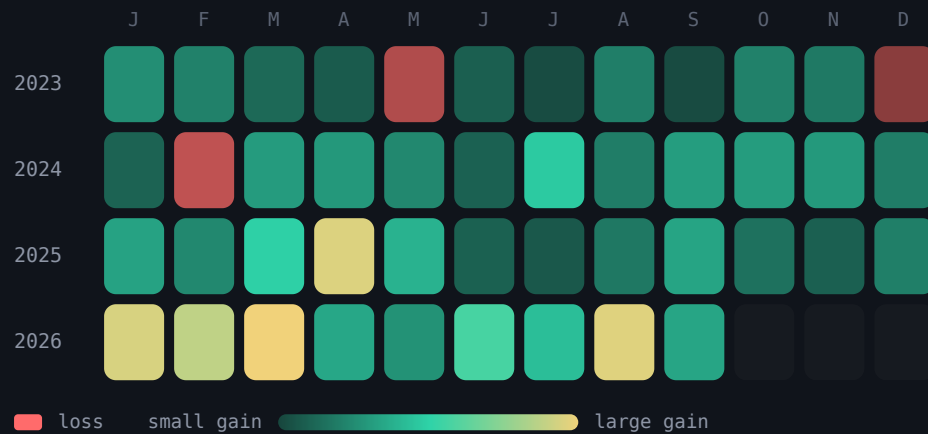
Evidence over instinct :: Quant. Refined.

EVIDENCE

Consistency you can see.

Every month, in colour

The Quartet's simulated result for each month, Jan 2023 – Sep 2026.



42/45

months profitable

15/15

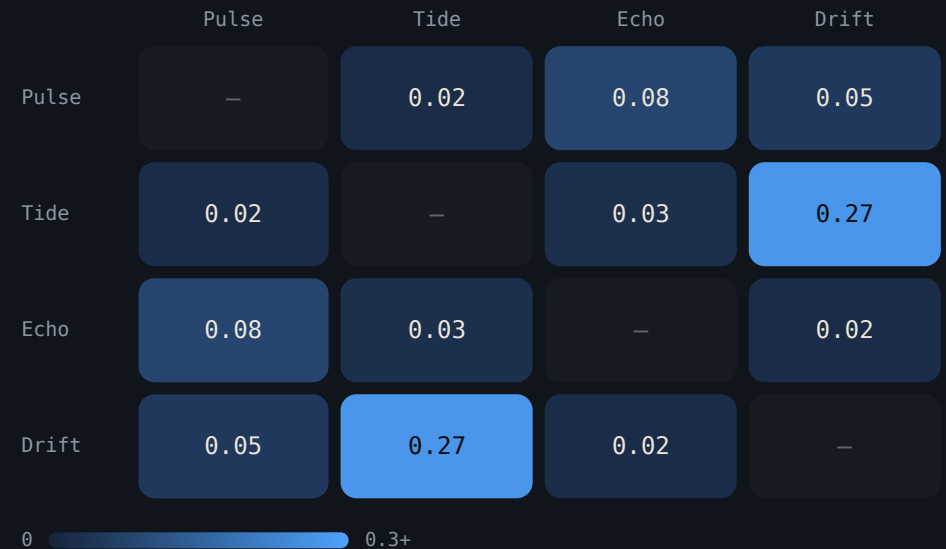
quarters profitable

4/4

years profitable

Four engines, independent by design

Correlation of daily simulated P&L between engines. 0 means unrelated, 1 means identical.



The highest pair is 0.27; every other pair is below 0.1. Independent engines mean their difficult stretches rarely arrive together.

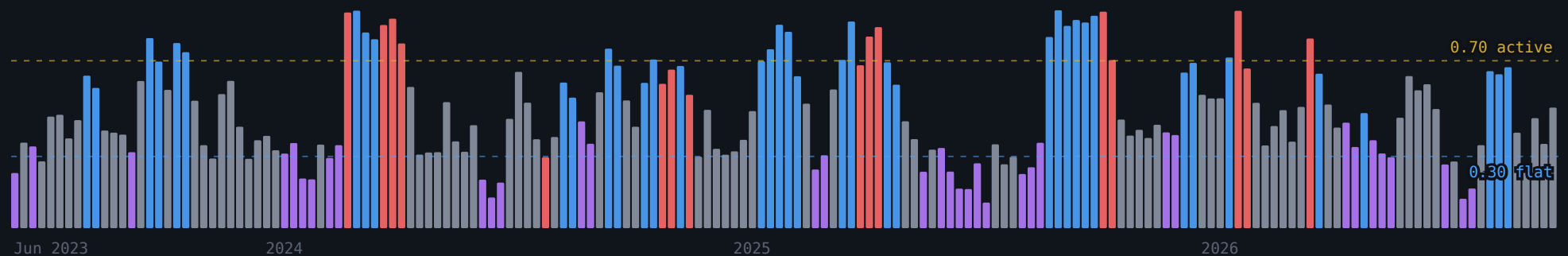
MARKET STATE INDEX

One number for what the market is doing.

A single daily reading of what the market is doing. It blends three measured components (trend quality, energy and shock) into one number between 0 and 1, and names the market state: Trend, Range, Quiet or Shock. Every input uses only what was known on that day.

The index, week by week

Weekly average of the daily State Index, June 2023 – September 2026. Bar colour shows the week's dominant state.



Trend

Direction with follow-through.
25% of days

Range

Two-way trade around a level.
46% of days

Quiet

Price lingers; little energy.
21% of days

Shock

Sudden expansion of movement.
9% of days

2–3×

Engine results in the week after readings above 0.70, versus below 0.30, in both test periods

1.6–1.8×

Larger price moves over the following two weeks after readings above 0.70

Not direction

It tells us how much the market is likely to do, not which way it will go

RESEARCH LEDGER

What we tested this quarter, and what we threw away.

Our edge comes from discipline as much as from ideas. A sample of recent research verdicts.

Oscillator-timed entries	Multiple timeframes and periods, both regimes	REJECTED
Statistical-distance spacing	Dozens of variants against the current design	REJECTED
Tick-volume bars as a filter	Every rule across every journal-year	REJECTED
Opposite-side hedging when stretched	Six designs, exact replay on historical fills	REJECTED
Event-calendar stand-asides	Scheduled releases, both regimes	REJECTED
Engine versus chance	Hundreds of randomised control portfolios	PASSED: BEAT EVERY ONE
A fifth engine in a new market	Independent behaviour, low overlap with the Quartet	IN VALIDATION



Five of seven ideas rejected. That is the process working, not failing.

PARTNERING WITH SIXGATE

How we work with partners.

We start with research, not a sales pitch. Every relationship follows the same evidence-first path.



01

Introductory call

We listen first: your objectives, constraints and appetite for risk.



02

Research walkthrough

The method, the engines and the market conditions each is built for.



03

Due diligence

Methodology notes, simulated history and our rejected-ideas log, for your own review.



04

Measured start

A considered first allocation, with transparent and regular reporting.



05

Ongoing review

Engines are re-tested as markets change, and the findings are shared with you.

WHAT WE COMMIT TO

Transparency

Results, drawdowns and engine-level contribution, reported plainly, good months and bad.

Risk before return

Sizing, exposure and drawdown limits are part of every engine, not an afterthought.

Research access

Monthly research notes, including the ideas we tested and threw away.

A direct line

You speak with the people who build and test the engines.

 *We would rather show you the evidence than tell you a story.*

QUESTIONS INVESTORS ASK

Straight answers.

Are these results live?

The figures in this pack are simulated on historical data from January 2023 to September 2026, with trading costs included. Live results, where available, are shared separately on request.

How is risk controlled?

Every engine carries its own sizing, exposure limits and drawdown controls, and worst cases are stress-tested at the portfolio level, not trade by trade.

Which markets do you trade?

Liquid markets with deep data and tight execution costs. Specific instruments are discussed during due diligence.

Why four engines instead of one?

No single strategy wins in every market. Each engine is built for a different kind of market, so their weaker periods rarely coincide; the highest correlation between any two is 0.27.

What happens when markets change?

Research never stops. Engines are re-tested against new data, and ideas that stop earning their place are retired, the same way new ones are admitted.

How do we begin?

Request a call. The first conversation is about your objectives, not our products.

 *Anything else you want to test? Bring it to the first call.*

PARTNERS

Research first. *Then the trade.*

SixGate Research works with investors, allocation platforms and partners looking for systematic strategies with a research-driven foundation. Let's talk about what disciplined, research-led trading can add to your portfolio.

START A CONVERSATION

Message SixGate Research on LinkedIn

Evidence over instinct :: Quant. Refined.



IMPORTANT INFORMATION

Trading involves substantial risk of loss and is not suitable for every investor. Performance shown in this document is simulated on historical data from January 2023 to September 2026 with trading costs included; it is hypothetical, does not represent actual trading, and simulated and past performance do not guarantee future results. Nothing in this document is an offer or a solicitation to buy or sell any financial product.

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