

• VERIFIED BACKTEST PERFORMANCE

Monk Algo ORB V2 on NAS100

An opening-range breakout system, deep-backtested over the last 365 days on the NAS100 index — growing a 100,000 USD account to 171,010 USD across 269 trades.

MARKET	TIMEFRAME	TEST WINDOW	STARTING CAPITAL
NAS100 (US 100)	5-Minute	Last 365 Days (Deep)	100,000 USD

TOTAL RETURN	SHARPE RATIO	WIN RATE	PROFIT FACTOR	MAX DRAWDOWN
+71.0%	1.47	68.8%	1.87	5.04%

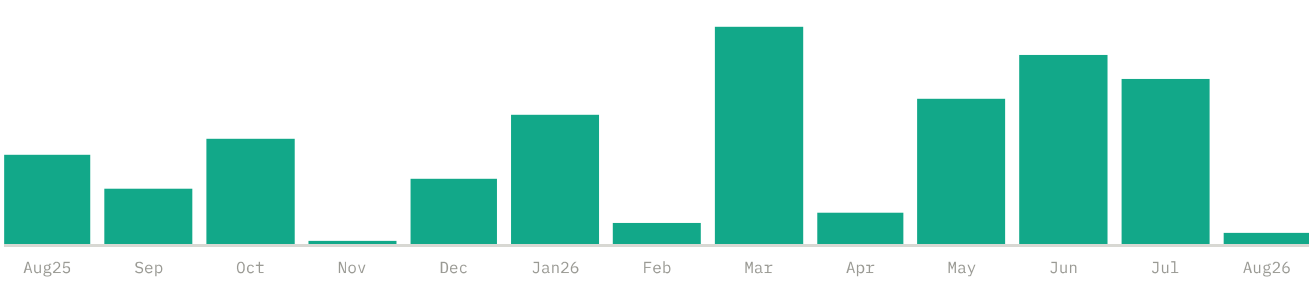
Results generated on TradingView's Strategy Tester (deep backtesting, default detalization) · tested 5 August 2026.

Growth of 100,000 USD



Cumulative net PnL plotted trade-by-trade across the 269 closed trades in the exported ledger, from a 100,000 USD base — against +24.26% for buy & hold over the same window.

Monthly Performance



Every month in the test window closed net profitable — no losing month across the full 12 months plus partial opening and closing months.

Monthly PnL – Detail

MONTH	NET PNL (USD)	RETURN ON 100K
August 2025 (partial)	+5,192.66	+5.19%
September 2025	+3,206.84	+3.21%
October 2025	+6,113.42	+6.11%
November 2025	+355.55	+0.36%
December 2025	+3,867.06	+3.87%
January 2026	+7,439.50	+7.44%
February 2026	+1,341.30	+1.34%
March 2026	+12,391.36	+12.39%
April 2026	+1,902.54	+1.90%
May 2026	+8,294.31	+8.29%
June 2026	+10,743.72	+10.74%
July 2026	+9,392.22	+9.39%
August 2026 (partial)	+770.00	+0.77%
Total	+71,010.48	+71.01%

13 profitable months out of 13. Best month: March 2026 (+12,391.36 USD). Weakest month: November 2025, still positive at +355.55 USD. All figures in this report are computed from the same exported trade ledger, so the monthly total reconciles exactly with the headline net profit.

Performance Summary

METRIC	VALUE
Net Profit	+71,010.48 USD (+71.01%)
Profit Factor	1.866
Win Rate	68.77% (185 of 269 trades)
Sharpe Ratio	1.465
Max Drawdown	5,399.08 USD (5.04% of equity, 5.40% of initial capital)
Outperformance vs. Buy & Hold	+46,750.48 USD (+46.75 pts · B&H: +24.26%)
Expected Payoff per Trade	263.54 USD (0.07%)
Average Trade Duration	19 bars
Commission Paid	0 USD
Total Trades	269 (185 winners · 84 losers · 0 breakevens)

Risk & Trade Quality

METRIC	VALUE
Average Profit / Average Loss	+0.18% / -0.16% per trade
Largest Profit / Largest Loss	1,000.00 USD / 1,000.00 USD (fixed 1,000 USD risk cap)
Max Equity Run-Up / Drawdown	12.62% / 4.58%
Average Run-Up / Drawdown	5.63% / 2.03%
Average Run-Up Duration	18 days
Average Drawdown Duration	6 days
Open PnL / Margin Calls	0 USD / 0



DISCLOSURE

Results shown are from historical deep backtesting on the NAS100 index over the trailing 365 days and do not model live commissions or spread, which will reduce realized performance. Past backtest performance does not guarantee future results. This material is for informational purposes and does not constitute investment advice.