VERIFIED BACKTEST PERFORMANCE

Monk Algo Orb V1 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 152,778 USD across 135 trades.

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

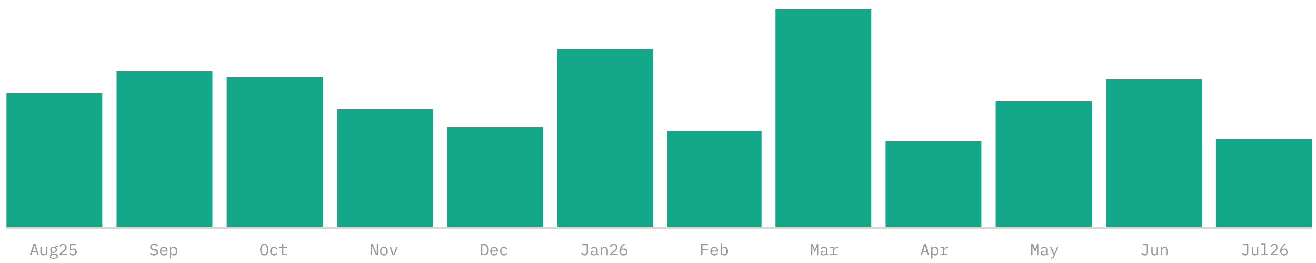
TOTAL RETURN	SHARPE RATIO	WIN RATE	PROFIT FACTOR	MAX DRAWDOWN
+52.8%	**3.01**	**74.1%**	**2.55**	**2.83%**

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

Growth of 100,000 USD

Cumulative net PnL across 135 closed trades, plotted trade-by-trade from a 100,000 USD base. Ends at +52,778.21 USD net profit (+52.78%), against +22.75% for buy & hold.

Monthly Performance



Every one of the 12 months in the test window closed net profitable — no losing month.

Monthly PnL — Detail

MONTH	NET PNL (USD)	RETURN ON 100K
August 2025	+4,402.45	+4.40%
September 2025	+5,137.30	+5.14%
October 2025	+4,930.20	+4.93%
November 2025	+3,900.62	+3.90%
December 2025	+3,288.80	+3.29%
January 2026	+5,884.60	+5.88%
February 2026	+3,208.29	+3.21%
March 2026	+7,172.42	+7.17%
April 2026	+2,873.43	+2.87%
May 2026	+4,138.74	+4.14%
June 2026	+4,907.82	+4.91%
July 2026	+2,933.54	+2.93%
Total	**+52,778.21**	**+52.78%**

12 profitable months out of 12. Best month: March 2026 (+7,172.42 USD). Weakest month: April 2026, still positive at +2,873.43 USD. Average month: +4,398.18 USD.

Performance Summary

METRIC	VALUE
Net Profit	+52,778.21 USD (+52.78%)
Gross Profit / Gross Loss	86,889.43 USD / 34,111.22 USD
Profit Factor	2.547
Win Rate	74.07% (100 of 135 trades)
Sharpe Ratio	3.007
Max Drawdown	3,205.43 USD (2.83% of equity, 3.21% of initial capital)
Outperformance vs. Buy & Hold	+24,150.49 USD (+24.15 pts · B&H: +22.75%)
Expected Payoff per Trade	390.95 USD (0.09%)
Average Trade Duration	19 bars
Commission Paid	0 USD
Total Trades	135 (100 winners · 35 losers · 0 breakevens)

Long vs. Short

METRIC	ALL	LONG	SHORT
Net PnL (USD)	+52,778.21	+19,253.85	+33,524.36
Net PnL (%)	+52.78%	+19.25%	+33.52%
Gross Profit	86,889.43	39,638.71	47,250.72
Gross Loss	34,111.22	20,384.86	13,726.36
Profit Factor	2.547	1.945	3.442
Expected Payoff (USD)	390.95	287.37	493.01

Risk & Trade Quality

METRIC	VALUE
Average Profit / Average Loss	+0.18% / −0.14% 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	11.55% / 2.80%
Average Run-Up / Drawdown	7.05% / 1.66%
Average Run-Up Duration	38 days
Average Drawdown Duration	6 days
Open PnL / Margin Calls	0 USD / 0