

NQ Bot Validation Summary

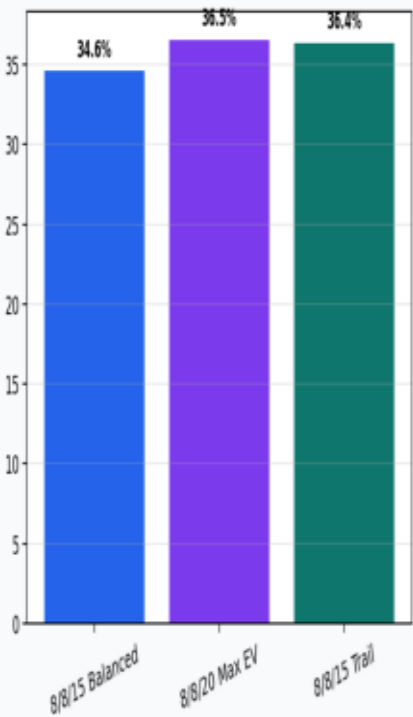
This report summarizes the final validation package for the NQ open-breakout bot using all currently available Databento MBP-1 data. The core sample contains 366 trade sessions from 2025 plus cached 2026 YTD. The data requested only the 09:29:50-09:30:30 ET open window, so execution modeling uses realistic top-of-book bid/ask sequencing instead of OHLC assumptions.

EV significance means whether the average trade/day remains positive after accounting for sample variability. A strategy can have a low win rate and still positive EV if its average win is much larger than its average loss. For this bot, Sharpe, Calmar, max drawdown, Monte Carlo drawdown, and walk-forward results are more useful than raw win rate alone.

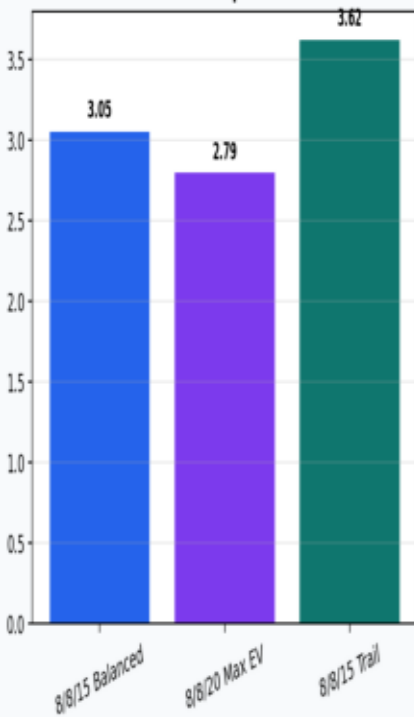
Top Strategy Financial Metrics

Top Strategy Financial Metrics | Last Calendar Year

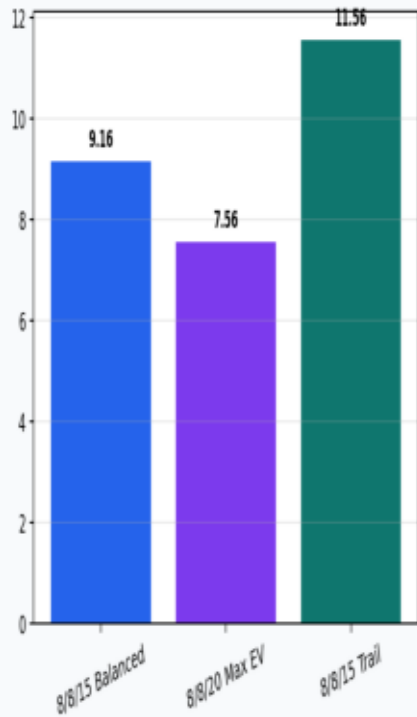
CAGR



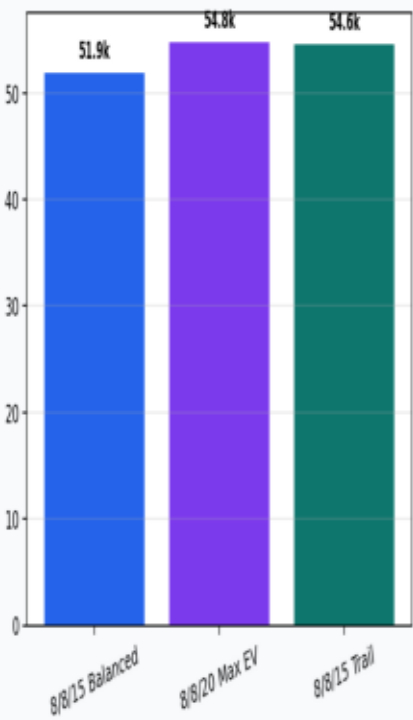
Sharpe



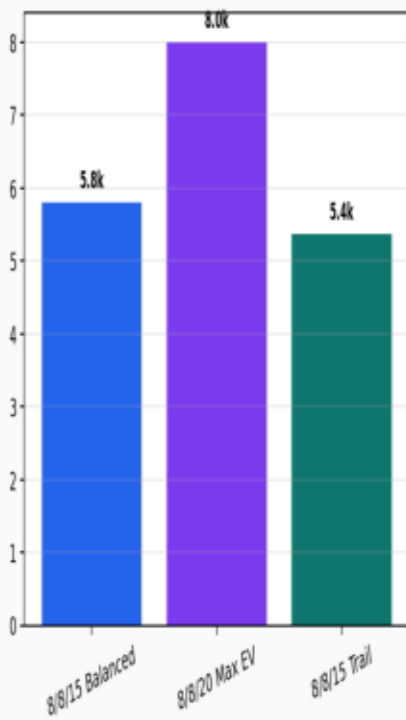
Calmar



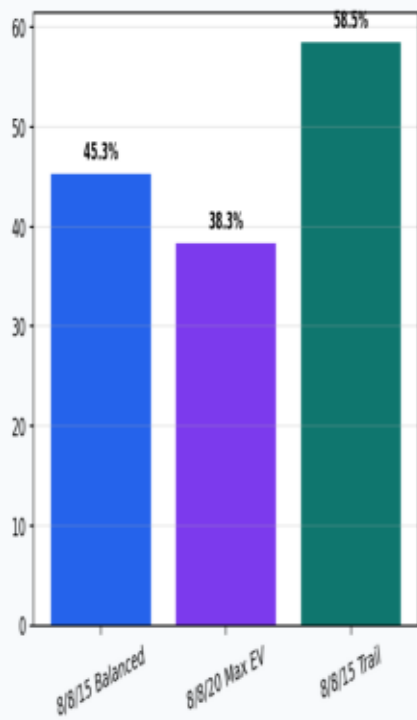
Total PnL



Max DD



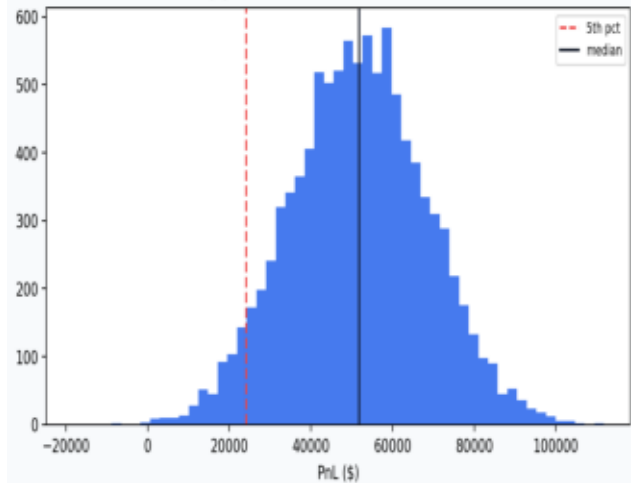
Win Rate



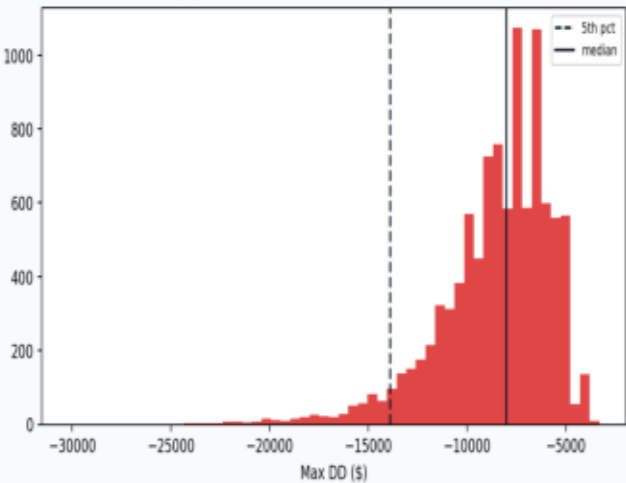
Monte Carlo Bootstrap

Monte Carlo Bootstrap | Resampled Daily MBP-1 Results

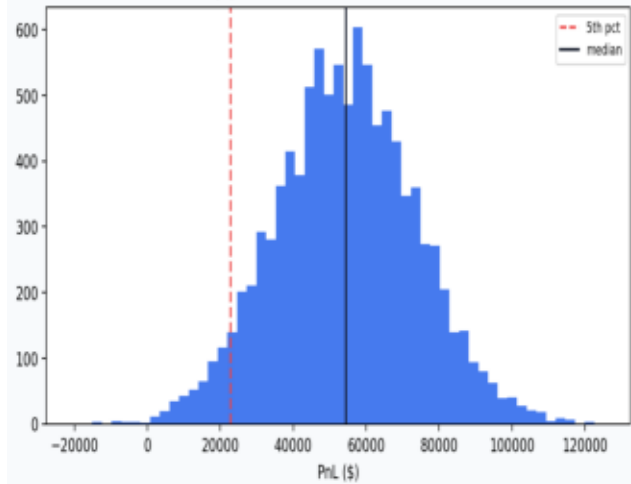
8/8/15 Balanced Monte Carlo Total PnL



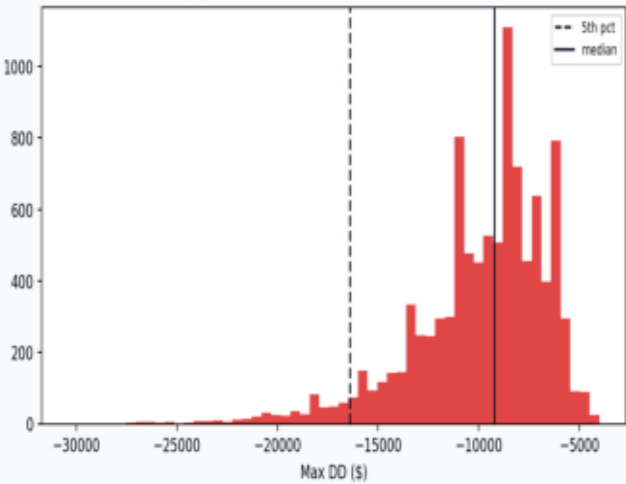
8/8/15 Balanced Monte Carlo Max Drawdown



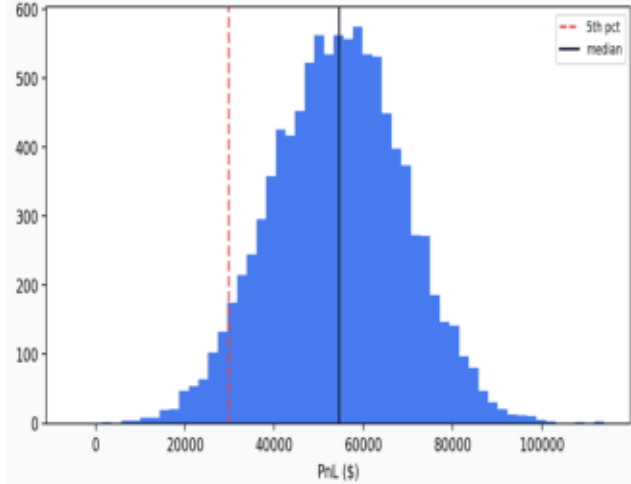
8/8/20 Max EV Monte Carlo Total PnL



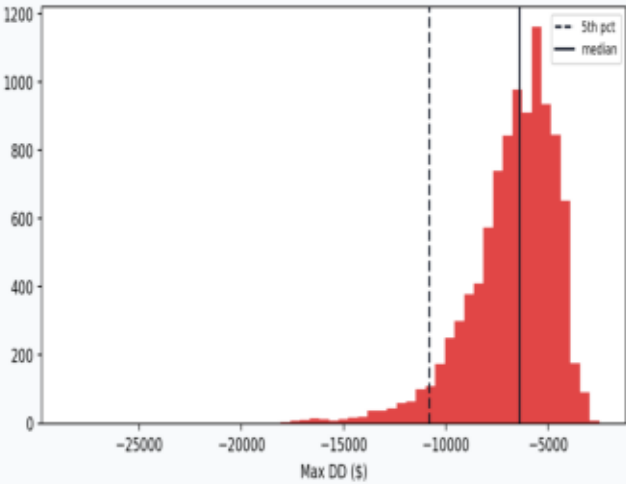
8/8/20 Max EV Monte Carlo Max Drawdown



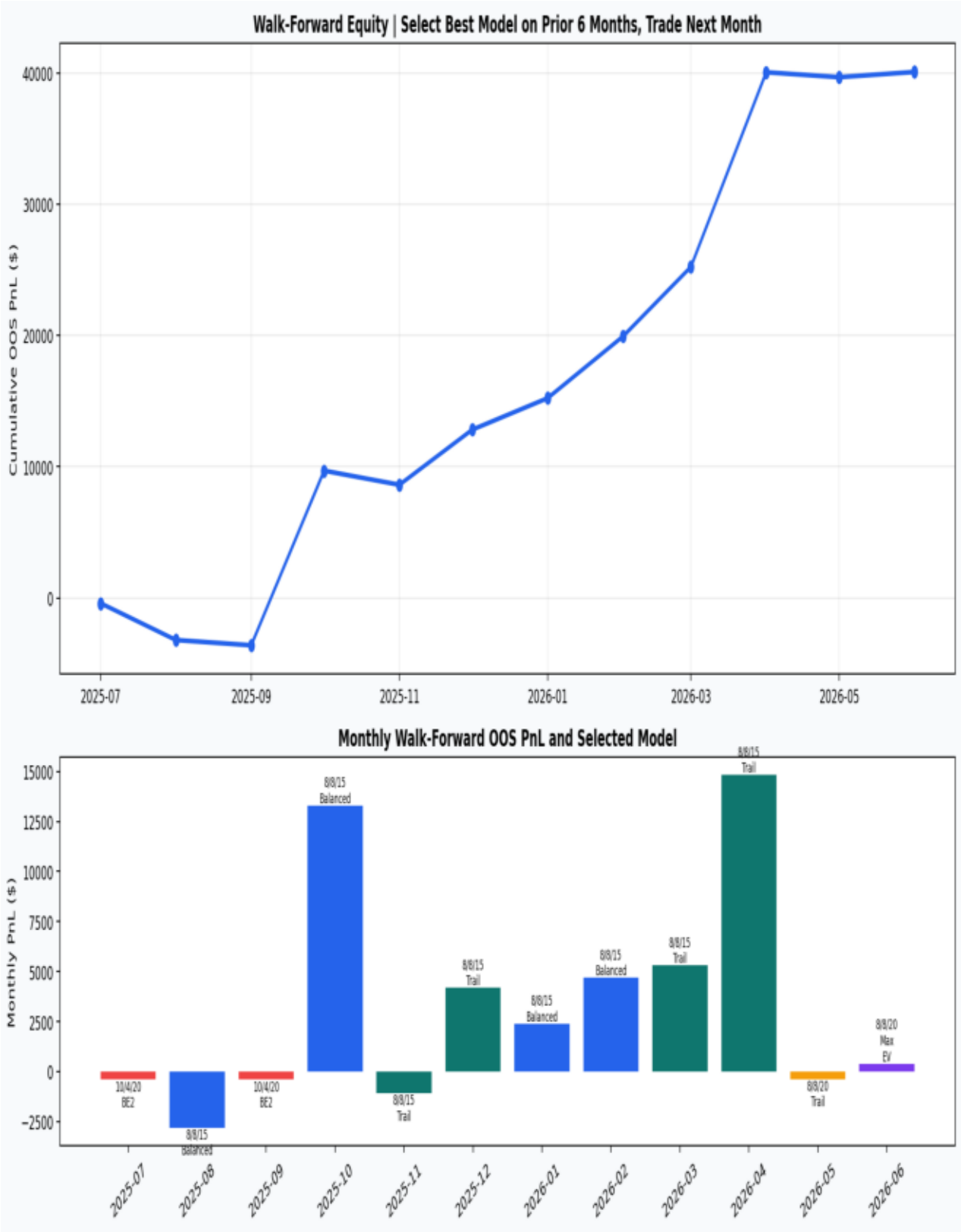
8/8/15 Trail Monte Carlo Total PnL



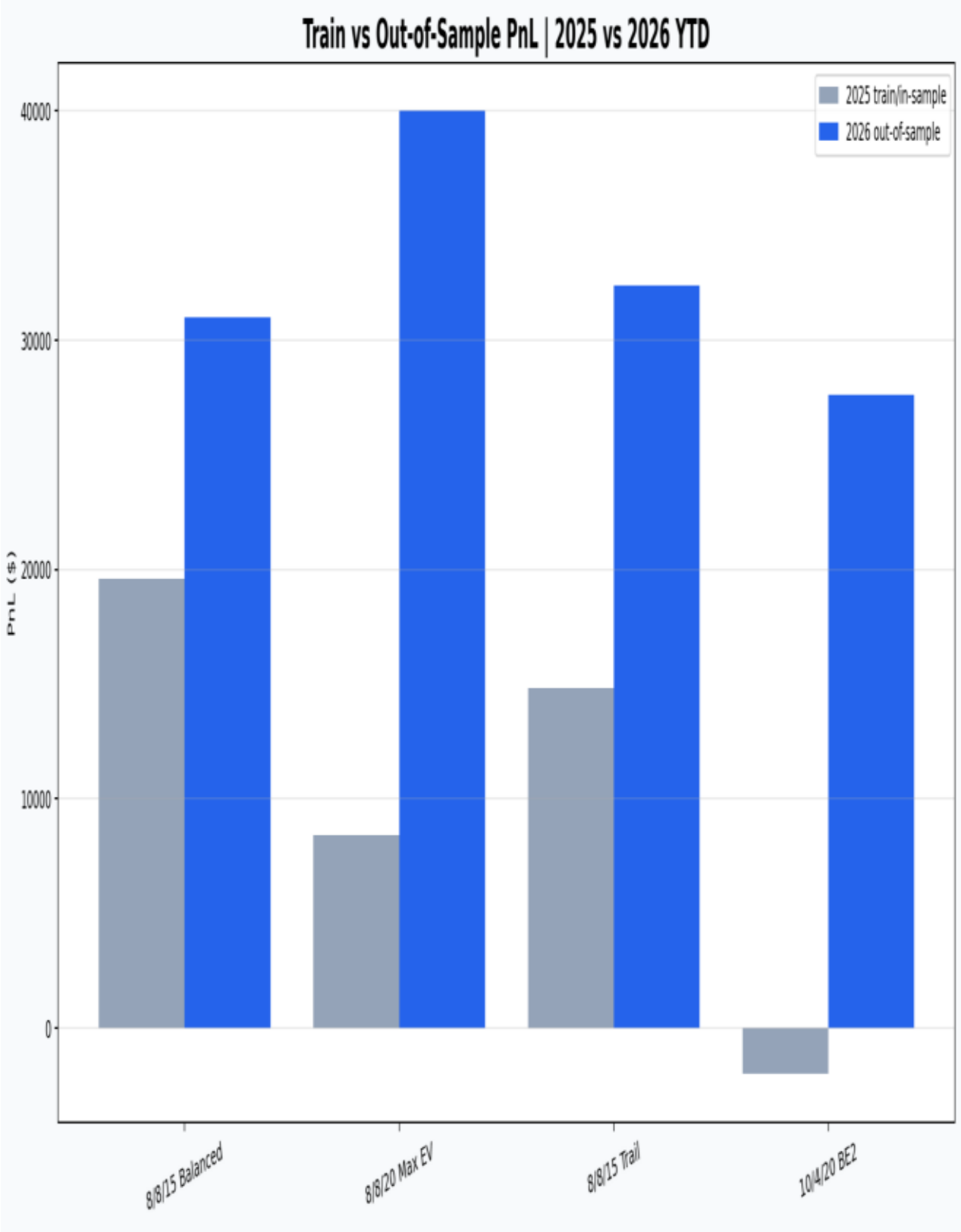
8/8/15 Trail Monte Carlo Max Drawdown



Walk-Forward Test



Out-of-Sample Test



Regime Test: Quote Activity

