

Strategy Tearsheet

DEMO / VALIDATED BACKTEST

ORB_SESSION

Opening-Range Breakout · XAUUSD · H1

BUFFER_ATR =0.1
SESSION_HOUR =7
OR_BARS =4
TP_RATIO =2.0
TREND_EMA =200

RETURN QUALITY

Real-spread
Sharpe
MT5 validation

1.53

Holdout Sharpe
locked 2026-H1

3.75

Screen Sharpe
pre-cost

2.50

Retained after
real costs

61%

RISK

Max drawdown
real-spread
backtest

11.07%

Win rate

52.5%

Trades

512

Holdout trades /
week

1.21

ROBUSTNESS

Deflated Sharpe
Ratio
gate ≥ 0.90 ✓

0.909

Overfit audit

PASS

Universe scanned

19 modules

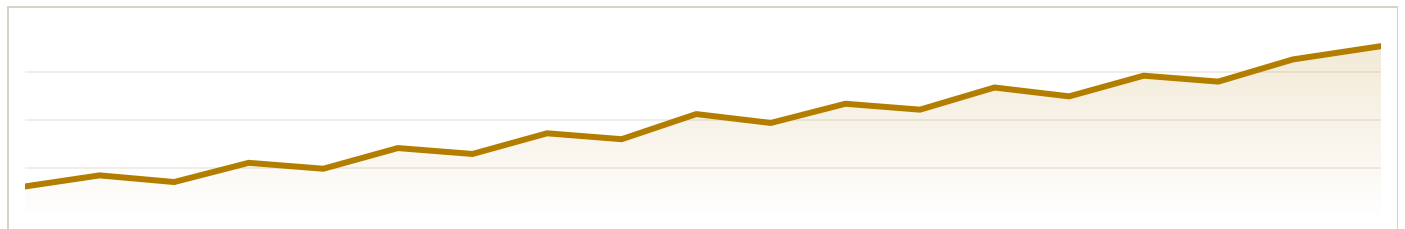
× 8

symbols

Status

Preparing
HolaPrime
2-step

HOLDOUT EQUITY PATH



Illustrative equity path. Holdout tested on 5 months of locked, unseen data.

THE FUNNEL

3,911

TRIALS

→ 2,192

RANKED

→ 20

OVERFIT-AUDITED

→ 1

PASSED EVERY GATE

The factory rejects 99.97% of candidates.

METHODOLOGY

Every parameter set that survives ranking is re-run at real MT5 spread and commission before it is trusted — not a clean fill model. The deflated Sharpe ratio corrects for the multiple-testing bias of scanning thousands of trials, and the strategy must still clear a 0.90 gate after that correction. Final confirmation comes from a holdout window locked before search began: five months of 2026 data the strategy never saw during discovery or validation.

Backtested and validated results. Not live trading results. Past performance does not guarantee future results. Prepared for informational purposes. Figures derived from the author's strategy-factory pipeline.