

NAS100 M5 + PriceSMA_20

US_Early (13:30–18:00) | RR 1:2.5 | SL ATR x1.0 | HTF SMA 20 | Consistency 80%

TOTAL TRADES

713

WIN RATE

37.9%

TOTAL RETURN

+667.5%

PROFIT FACTOR

1.63

TOTAL P/L

\$+667,516

FINAL BALANCE

\$767,516

MAX DRAWDOWN

\$50,750 (17.4%)

AVG WIN / LOSS

\$6,405 / \$2,397

Equity Curve (Monthly)



Cumulative Return by Trade



Month	Trades	Win Rate	P/L	Return %	Max DD	DD %	End Balance
2024-02	63	33.3%	\$+4,624	+4.52%	\$6,014	5.62%	\$106,924
2024-03	53	22.6%	\$-8,432	-7.89%	\$15,332	13.47%	\$98,492
2024-04	34	44.1%	\$+10,260	+10.42%	\$3,224	2.96%	\$108,752
2024-05	30	40.0%	\$+11,861	+10.91%	\$6,873	5.70%	\$120,613
2024-06	33	36.4%	\$+12,235	+10.14%	\$7,791	5.86%	\$132,848
2024-07	20	40.0%	\$+16,558	+12.46%	\$10,679	7.15%	\$149,406
2024-08	10	50.0%	\$+23,109	+15.47%	\$6,951	4.03%	\$172,516
2024-09	2	100.0%	\$+17,500	+10.14%	\$0	0.00%	\$190,016
2024-10	26	34.6%	\$+19,250	+10.13%	\$22,750	10.87%	\$209,266
2024-11	7	57.1%	\$+24,500	+11.71%	\$10,500	4.49%	\$233,766
2024-12	35	34.3%	\$+24,500	+10.48%	\$21,000	8.13%	\$258,266
2025-01	8	62.5%	\$+33,250	+12.87%	\$7,000	2.40%	\$291,516
2025-02	53	26.4%	\$-14,000	-4.80%	\$50,750	17.41%	\$277,516
2025-03	13	46.2%	\$+28,000	+10.09%	\$7,000	2.29%	\$305,516
2025-04	10	60.0%	\$+38,500	+12.60%	\$3,500	1.02%	\$344,016
2025-05	28	39.3%	\$+36,750	+10.68%	\$26,250	6.89%	\$380,766
2025-06	9	66.7%	\$+42,000	+11.03%	\$7,000	1.66%	\$422,766
2025-07	22	45.5%	\$+45,500	+10.76%	\$17,500	3.74%	\$468,266
2025-08	20	50.0%	\$+52,500	+11.21%	\$14,000	2.69%	\$520,766
2025-09	33	42.4%	\$+56,000	+10.75%	\$24,500	4.25%	\$576,766
2025-10	17	58.8%	\$+63,000	+10.92%	\$7,000	1.09%	\$639,766
2025-11	50	38.0%	\$+57,750	+9.03%	\$24,500	3.49%	\$697,516
2025-12	56	28.6%	\$+0	+0.00%	\$35,000	4.88%	\$697,516
2026-01	29	48.3%	\$+70,000	+10.04%	\$14,000	1.82%	\$767,516

Michele Piazzoli — Quant Strategy | Generated 2026-02-04 21:36:42