

NAS100 M5 + PriceSMA_15

US_Early (13:30–18:00) | RR 1:2.0 | SL ATR x1.0 | HTF SMA 20 | Consistency 76%

TOTAL TRADES

1001

WIN RATE

41.5%

TOTAL RETURN

+735.3%

PROFIT FACTOR

1.41

TOTAL P/L

\$+735,348

FINAL BALANCE

\$835,348

MAX DRAWDOWN

\$52,500 (6.3%)

AVG WIN / LOSS

\$6,088 / \$3,057

Equity Curve (Monthly)



Cumulative Return by Trade



Monthly Returns Calendar

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2024	+0.9%	+10.3%	+12.8%	+11.1%	+11.8%	+11.4%	+10.1%	+11.0%	+13.2%	+10.2%	+10.6%	+10.8%
2025	+10.8%	+5.8%	+10.1%	+10.9%	+11.3%	+5.4%	+9.6%	+10.5%	+10.6%	+10.5%	-0.4%	-1.7%
2026	+5.8%	—	—	—	—	—	—	—	—	—	—	—

Monthly Returns Detail

MONTH	TRADES	WIN RATE	P/L	RETURN %	MAX DD	DD %	END BALANCE
2024-01	64	35.9%	\$+932	+0.93%	\$4,269	4.11%	\$100,932

Month	Trades	Win Rate	P/L	Return %	Max DD	DD %	End Balance
2024-02	27	51.9%	\$+10,379	+10.28%	\$1,742	1.57%	\$111,311
2024-03	10	70.0%	\$+14,295	+12.84%	\$2,078	1.65%	\$125,606
2024-04	45	40.0%	\$+13,954	+11.11%	\$21,017	15.06%	\$139,560
2024-05	63	38.1%	\$+16,475	+11.81%	\$18,540	11.88%	\$156,035
2024-06	39	38.5%	\$+17,813	+11.42%	\$16,325	9.39%	\$173,848
2024-07	19	42.1%	\$+17,500	+10.07%	\$14,000	7.32%	\$191,348
2024-08	21	42.9%	\$+21,000	+10.97%	\$14,000	6.59%	\$212,348
2024-09	25	44.0%	\$+28,000	+13.19%	\$17,500	7.28%	\$240,348
2024-10	59	37.3%	\$+24,500	+10.19%	\$24,500	9.25%	\$264,848
2024-11	10	60.0%	\$+28,000	+10.57%	\$7,000	2.39%	\$292,848
2024-12	42	40.5%	\$+31,500	+10.76%	\$21,000	6.47%	\$324,348
2025-01	11	63.6%	\$+35,000	+10.79%	\$7,000	1.95%	\$359,348
2025-02	57	36.8%	\$+21,000	+5.84%	\$38,500	10.12%	\$380,348
2025-03	22	50.0%	\$+38,500	+10.12%	\$10,500	2.51%	\$418,848
2025-04	11	72.7%	\$+45,500	+10.86%	\$7,000	1.51%	\$464,348
2025-05	45	44.4%	\$+52,500	+11.31%	\$24,500	4.74%	\$516,848
2025-06	58	37.9%	\$+28,000	+5.42%	\$45,500	8.25%	\$544,848
2025-07	60	41.7%	\$+52,500	+9.64%	\$17,500	2.93%	\$597,348
2025-08	54	44.4%	\$+63,000	+10.55%	\$24,500	3.71%	\$660,348
2025-09	52	46.2%	\$+70,000	+10.60%	\$14,000	1.92%	\$730,348
2025-10	29	58.6%	\$+77,000	+10.54%	\$7,000	0.87%	\$807,348
2025-11	58	32.8%	\$-3,500	-0.43%	\$45,500	5.42%	\$803,848
2025-12	67	31.3%	\$-14,000	-1.74%	\$35,000	4.26%	\$789,848
2026-01	53	41.5%	\$+45,500	+5.76%	\$21,000	2.47%	\$835,348

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