

# NAS100 M5 + PriceSMA\_15

US\_Early (13:30–18:00) | RR 1:3.0 | SL ATR x1.0 | HTF SMA 20 | Consistency 76%

TOTAL TRADES

**788**

WIN RATE

**34.4%**

TOTAL RETURN

**+922.6%**

PROFIT FACTOR

**1.55**

TOTAL P/L

**\$+922,600**

FINAL BALANCE

**\$1,022,600**

MAX DRAWDOWN

**\$56,000 (8.6%)**

AVG WIN / LOSS

**\$9,590 / \$3,242**

## Equity Curve (Monthly)



## Cumulative Return by Trade



## Monthly Returns Calendar

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2024	+12.6%	+12.3%	+12.2%	+14.3%	+10.4%	+11.7%	+10.5%	+11.1%	+11.4%	+10.2%	+10.4%	+11.6%
2025	+10.4%	+10.2%	+10.8%	+10.5%	+7.6%	+7.6%	+10.4%	+8.9%	+11.4%	+10.2%	+3.3%	-2.5%
2026	+7.3%	—	—	—	—	—	—	—	—	—	—	—

## Monthly Returns Detail

MONTH	TRADES	WIN RATE	P/L	RETURN %	MAX DD	DD %	END BALANCE
2024-01	40	37.5%	\$+12,571	+12.57%	\$3,687	3.28%	\$112,571

Month	Trades	Win Rate	P/L	Return %	Max DD	DD %	End Balance
2024-02	13	46.2%	\$+13,888	+12.34%	\$3,135	2.48%	\$126,459
2024-03	8	50.0%	\$+15,480	+12.24%	\$3,689	2.60%	\$141,939
2024-04	42	31.0%	\$+20,263	+14.28%	\$20,562	12.68%	\$162,203
2024-05	18	33.3%	\$+16,897	+10.42%	\$22,408	12.51%	\$179,100
2024-06	10	40.0%	\$+21,000	+11.73%	\$17,500	8.75%	\$200,100
2024-07	18	33.3%	\$+21,000	+10.49%	\$14,000	6.33%	\$221,100
2024-08	25	32.0%	\$+24,500	+11.08%	\$17,500	7.13%	\$245,600
2024-09	12	41.7%	\$+28,000	+11.40%	\$17,500	6.40%	\$273,600
2024-10	20	35.0%	\$+28,000	+10.23%	\$10,500	3.48%	\$301,600
2024-11	7	57.1%	\$+31,500	+10.44%	\$7,000	2.10%	\$333,100
2024-12	37	32.4%	\$+38,500	+11.56%	\$24,500	6.59%	\$371,600
2025-01	17	41.2%	\$+38,500	+10.36%	\$17,500	4.27%	\$410,100
2025-02	52	30.8%	\$+42,000	+10.24%	\$49,000	10.84%	\$452,100
2025-03	22	40.9%	\$+49,000	+10.84%	\$14,000	2.79%	\$501,100
2025-04	9	66.7%	\$+52,500	+10.48%	\$7,000	1.26%	\$553,600
2025-05	52	30.8%	\$+42,000	+7.59%	\$38,500	6.46%	\$595,600
2025-06	55	30.9%	\$+45,500	+7.64%	\$56,000	8.59%	\$641,100
2025-07	49	34.7%	\$+66,500	+10.37%	\$24,500	3.46%	\$707,600
2025-08	46	34.8%	\$+63,000	+8.90%	\$21,000	2.71%	\$770,600
2025-09	39	41.0%	\$+87,500	+11.35%	\$17,500	2.04%	\$858,100
2025-10	31	45.2%	\$+87,500	+10.20%	\$14,000	1.48%	\$945,600
2025-11	55	29.1%	\$+31,500	+3.33%	\$28,000	2.82%	\$977,100
2025-12	63	22.2%	\$-24,500	-2.51%	\$52,500	5.22%	\$952,600
2026-01	48	35.4%	\$+70,000	+7.35%	\$21,000	2.05%	\$1,022,600

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