

NAS100 M5 + PriceSMA_15

US_Main (14:30–21:00) | RR 1:2.5 | SL ATR x1.0 | HTF SMA 20 | Consistency 80%

TOTAL TRADES

948

WIN RATE

35.0%

TOTAL RETURN

+600.3%

PROFIT FACTOR

1.36

TOTAL P/L

\$+600,331

FINAL BALANCE

\$700,331

MAX DRAWDOWN

\$57,750 (7.6%)

AVG WIN / LOSS

\$6,821 / \$2,702

Equity Curve (Monthly)



Cumulative Return by Trade



Monthly Returns Calendar

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2024	+10.2%	+10.8%	-17.5%	+5.3%	+10.1%	+10.4%	+10.2%	+11.2%	+12.0%	+11.9%	+11.5%	+10.3%
2025	+10.1%	+11.1%	+11.2%	+11.1%	+10.5%	+11.6%	+10.8%	+1.4%	+9.6%	+10.7%	+10.8%	+2.0%
2026	+0.3%	—	—	—	—	—	—	—	—	—	—	—

Monthly Returns Detail

MONTH	TRADES	WIN RATE	P/L	RETURN %	MAX DD	DD %	END BALANCE
2024-01	39	41.0%	\$+10,234	+10.23%	\$4,999	4.53%	\$110,234

Month	Trades	Win Rate	P/L	Return %	Max DD	DD %	End Balance
2024-02	47	36.2%	\$+11,931	+10.82%	\$6,153	5.04%	\$122,165
2024-03	74	21.6%	\$-21,356	-17.48%	\$31,960	24.07%	\$100,809
2024-04	68	33.8%	\$+5,329	+5.29%	\$5,244	4.94%	\$106,139
2024-05	23	43.5%	\$+10,764	+10.14%	\$3,419	2.92%	\$116,903
2024-06	29	37.9%	\$+12,136	+10.38%	\$6,847	5.31%	\$129,039
2024-07	24	37.5%	\$+13,168	+10.20%	\$10,342	7.27%	\$142,207
2024-08	8	50.0%	\$+15,906	+11.19%	\$8,953	5.66%	\$158,113
2024-09	5	60.0%	\$+18,968	+12.00%	\$7,000	3.95%	\$177,081
2024-10	29	34.5%	\$+21,000	+11.86%	\$17,500	8.83%	\$198,081
2024-11	32	34.4%	\$+22,750	+11.49%	\$28,000	12.68%	\$220,831
2024-12	11	45.5%	\$+22,750	+10.30%	\$17,500	7.18%	\$243,581
2025-01	28	35.7%	\$+24,500	+10.06%	\$14,000	5.22%	\$268,081
2025-02	37	35.1%	\$+29,750	+11.10%	\$14,000	4.70%	\$297,831
2025-03	15	46.7%	\$+33,250	+11.16%	\$10,500	3.17%	\$331,081
2025-04	7	71.4%	\$+36,750	+11.10%	\$7,000	1.90%	\$367,831
2025-05	66	33.3%	\$+38,500	+10.47%	\$42,000	10.34%	\$406,331
2025-06	11	63.6%	\$+47,250	+11.63%	\$14,000	3.09%	\$453,581
2025-07	70	34.3%	\$+49,000	+10.80%	\$38,500	7.66%	\$502,581
2025-08	68	29.4%	\$+7,000	+1.39%	\$50,750	9.47%	\$509,581
2025-09	70	34.3%	\$+49,000	+9.62%	\$28,000	5.01%	\$558,581
2025-10	39	41.0%	\$+59,500	+10.65%	\$24,500	3.96%	\$618,081
2025-11	16	62.5%	\$+66,500	+10.76%	\$10,500	1.53%	\$684,581
2025-12	73	30.1%	\$+14,000	+2.05%	\$36,750	5.16%	\$698,581
2026-01	59	28.8%	\$+1,750	+0.25%	\$57,750	7.62%	\$700,331

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