

# NAS100 M5 + Breakout\_8

US\_Early (13:30–18:00) | RR 1:2.0 | SL ATR x1.0 | HTF SMA 20 | Consistency 80%

TOTAL TRADES

**1119**

WIN RATE

**39.8%**

TOTAL RETURN

**+652.7%**

PROFIT FACTOR

**1.29**

TOTAL P/L

**\$+652,700**

FINAL BALANCE

**\$752,700**

MAX DRAWDOWN

**\$101,500  
(28.1%)**

AVG WIN / LOSS

**\$6,538 / \$3,348**

## Equity Curve (Monthly)



## Cumulative Return by Trade



## Monthly Returns Calendar

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2024	+10.7%	+10.8%	+11.5%	+14.4%	+12.0%	+12.0%	+12.5%	+12.7%	+11.3%	+10.1%	+10.3%	+0.0%
2025	-6.2%	-5.6%	+10.6%	+11.7%	+10.5%	+10.3%	+10.2%	+11.3%	+10.2%	+10.4%	+11.0%	-3.3%
2026	+4.9%	—	—	—	—	—	—	—	—	—	—	—

## Monthly Returns Detail

Month	Trades	Win Rate	P/L	Return %	Max DD	DD %	End Balance
2024-01	43	46.5%	\$+10,677	+10.68%	\$5,218	4.71%	\$110,677
2024-02	14	57.1%	\$+11,905	+10.76%	\$2,151	1.76%	\$122,582
2024-03	13	53.8%	\$+14,091	+11.50%	\$5,303	3.88%	\$136,673
2024-04	16	50.0%	\$+19,701	+14.41%	\$8,406	5.38%	\$156,374
2024-05	70	37.1%	\$+18,826	+12.04%	\$24,243	13.84%	\$175,200
2024-06	30	40.0%	\$+21,000	+11.99%	\$14,000	7.14%	\$196,200
2024-07	14	50.0%	\$+24,500	+12.49%	\$7,000	3.17%	\$220,700
2024-08	19	47.4%	\$+28,000	+12.69%	\$17,500	7.04%	\$248,700
2024-09	28	42.9%	\$+28,000	+11.26%	\$17,500	6.32%	\$276,700
2024-10	31	41.9%	\$+28,000	+10.12%	\$35,000	11.49%	\$304,700
2024-11	18	50.0%	\$+31,500	+10.34%	\$7,000	2.08%	\$336,200
2024-12	87	33.3%	\$+0	+0.00%	\$56,000	16.49%	\$336,200
2025-01	87	31.0%	\$-21,000	-6.25%	\$45,500	12.61%	\$315,200
2025-02	77	31.2%	\$-17,500	-5.55%	\$77,000	22.90%	\$297,700
2025-03	39	41.0%	\$+31,500	+10.58%	\$38,500	11.70%	\$329,200
2025-04	52	40.4%	\$+38,500	+11.70%	\$17,500	4.76%	\$367,700
2025-05	40	42.5%	\$+38,500	+10.47%	\$21,000	5.17%	\$406,200
2025-06	57	40.4%	\$+42,000	+10.34%	\$21,000	4.69%	\$448,200
2025-07	47	42.6%	\$+45,500	+10.15%	\$28,000	5.67%	\$493,700
2025-08	74	40.5%	\$+56,000	+11.34%	\$45,500	8.28%	\$549,700
2025-09	59	42.4%	\$+56,000	+10.19%	\$35,000	5.78%	\$605,700
2025-10	21	61.9%	\$+63,000	+10.40%	\$10,500	1.57%	\$668,700
2025-11	30	56.7%	\$+73,500	+10.99%	\$10,500	1.41%	\$742,200
2025-12	85	30.6%	\$-24,500	-3.30%	\$38,500	5.19%	\$717,700
2026-01	68	38.2%	\$+35,000	+4.88%	\$45,500	5.91%	\$752,700

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