

NET PROFIT

\$813,162.50

82.94% win rate

PROFIT FACTOR

6.26

\$6.26 gained per \$1 lost

MAX DRAWDOWN

(\$5,850.00)

0.72% of net profit

TOTAL TRADES

2,421

over 32 months

PERFORMANCE CURVES



LONG VS SHORT PERFORMANCE

LONG TRADES			SHORT TRADES		
Count		1,068	Count		1,353
Net profit		\$380,162.50	Net profit		\$433,000.00
Win rate		84.93%	Win rate		81.37%
Profit factor		7.57	Profit factor		5.47
Avg trade		\$355.96	Avg trade		\$320.03

TRADE QUALITY

AVG MAE \$349.14 Average worst adverse move during a trade	AVG MFE \$619.36 Average best favorable move during a trade	AVG ETD \$283.48 Average give-back from peak to exit
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METHODOLOGY

INSTRUMENT & PERIOD		EXECUTION ASSUMPTIONS	
Instrument	ES SEP26	Contracts per trade	1
Period	2024-01-01 → 2026-08-24	Slippage	2 ticks per trade
Days traded	Mon - Fri	Order fill resolution	Standard (1-minute)
Primary session	06:30 - 12:30	Bars required to trade	401
Directions enabled	Long + Short	Max bars lookback	256
Globex window	15:00 - 06:30	Break at EOD	enabled
Flatten at	12:59		
SESSION CONTROLS		DATA & PLATFORM	
Session profit target	\$50,000	Backtest engine	NinjaTrader 8
Session loss limit	\$2,000	Strategy	PriceActionPivoterV5AiBuild1006
Max trades per session	50	Bar type	1-minute
Consecutive-loss switch	10	Data file	Combined_ES_01_01_2024_to_08_24_2026_80Percent_V_3_0_3_0
		AI signal threshold	80%

STRATEGY PARAMETERS

PROFIT SETTINGS		STOP SETTINGS	
Profit target per trade	\$3,250	Risk per trade	\$1,500
		If up in session by (\$)	Disabled
		Move risk to breakeven offset	Disabled
PEAK HIGH-LOW TRAILING STOP		TACTICAL SCALING	
Initial long — min peak profit	\$600	When up — min threshold	\$450
Initial long — with AI signal	\$500	When up — max threshold	\$2,000
Initial long — trailing %	20%	When up — min bars between scale-ins	1 bar
Initial short — min peak profit	\$600	When up — max scale contracts long	3
Initial short — with AI signal	\$500	When down — min threshold	\$125
Initial short — trailing %	20%	When down — max threshold	\$750
Scale-in long — min peak profit	\$1,200	When down — min bars between scale-ins	1 bar
Scale-in long — with AI signal	\$1,000	When down — max scale contracts short	3
Scale-in long — trailing %	20%		
Scale-in short — min peak profit	\$1,200		
Scale-in short — with AI signal	\$1,000		
Scale-in short — trailing %	20%		
Scale-in long L1 — min peak profit	\$300		
Scale-in long L2 — min peak profit	\$300		
Scale-in long L3 — min peak profit	\$300		
Scale-in short L1 — min peak profit	\$300		
Scale-in short L2 — min peak profit	\$300		
Scale-in short L3 — min peak profit	\$300		
MEASURED-MOVE THRESHOLDS		NEAR-EXIT PROFIT LOCK	
Min measured move (Long)	\$50	Minutes before exit to tighten stop	32 min
Min measured move (Short)	\$50	Minimum dollars trigger	\$10

MODULES ACTIVE IN THIS BACKTEST

HigherEdgeAI™ • PQRangeTracker AI Training • Tactical Scaling (up to 3 levels) • Near-Exit Profit Lock • Flatten Everything at EOD

DISCLAIMER

FUTURES, FOREIGN CURRENCY, AND COMMODITY TRADING INVOLVES SUBSTANTIAL RISK OF LOSS AND IS NOT SUITABLE FOR ALL INVESTORS. PAST RESULTS ARE NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

THE HIGH DEGREE OF LEVERAGE THAT IS OFTEN OBTAINABLE IN FOREIGN CURRENCY, COMMODITY, AND FUTURES TRADING CAN WORK AGAINST YOU AS WELL AS FOR YOU. THE USE OF LEVERAGE IN FOREIGN CURRENCY, COMMODITY, AND FUTURES TRADING CAN LEAD TO LARGE LOSSES AS WELL AS PROFITS. YOU MUST BE AWARE OF THE RISKS OF FOREIGN CURRENCY, COMMODITY, AND FUTURES TRADING AND BE WILLING TO ACCEPT THEM. DON'T TRADE WITH MONEY YOU CANNOT AFFORD TO LOSE.

CFTC RULES 4.41 – HYPOTHETICAL OR SIMULATED PERFORMANCE RESULTS HAVE CERTAIN LIMITATIONS, UNLIKE AN ACTUAL PERFORMANCE RECORD, SIMULATED RESULTS DO NOT REPRESENT ACTUAL TRADING. ALSO, SINCE THE TRADES HAVE NOT BEEN EXECUTED, THE RESULTS MAY HAVE UNDER-OR-OVER COMPENSATED FOR THE IMPACT, IF ANY, OF CERTAIN MARKET FACTORS, SUCH AS LACK OF LIQUIDITY. SIMULATED TRADING PROGRAMS IN GENERAL ARE ALSO SUBJECT TO THE FACT THAT THEY ARE DESIGNED WITH THE BENEFIT OF HINDSIGHT. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFIT OR LOSSES SIMILAR TO THOSE SHOWN.