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Trenova MNQ v1.0.3

Performance Report: a 36-month, trade-by-trade breakdown

+$55,903

net profit on a single Micro Nasdaq (MNQ) contract, after commissions. 744 backtest trades, Oct 1, 2023 to Sep 30, 2026.

Post-backtest simulation: +$1,833 over 9 Strategy Tester trades (page 10)

LIVE EXECUTION HISTORY

Sep-Oct 2026: automatic entries when PickMyTrade (PMT) was enabled; most exits were managed manually.
PMT was sometimes paused; separate discretionary trades were also entered. No live results from that period are reported here.
As of Oct 18, 2026, full entry-and-exit automation through PMT is enabled.

34/36	2.24	$1,941
profitable months	profit factor	max drawdown*

*Max drawdown per TradingView, includes open-trade swings. Backtested (hypothetical) results from TradingView Strategy Tester; not live trading. See disclosures on page 13.

THE NUMBERS AT A GLANCE

Three years. One contract. Here is what it did.

36-month backtest (Oct 1, 2023 to Sep 30, 2026): 744 completed trades on 1 MNQ contract, commissions included.

+$55,903

NET PROFIT

Total over 744 trades, after $923 in commissions.

2.24

PROFIT FACTOR

$2.24 won for every $1.00 lost.

47.4%

WIN RATE

Wins less than half the time, yet comes out well ahead (see page 5).

2.5 : 1

WIN / LOSS RATIO

Average winner $286 vs. average loser -$116.

34 of 36

PROFITABLE MONTHS

Only 2 losing months; the worst lost -$155.

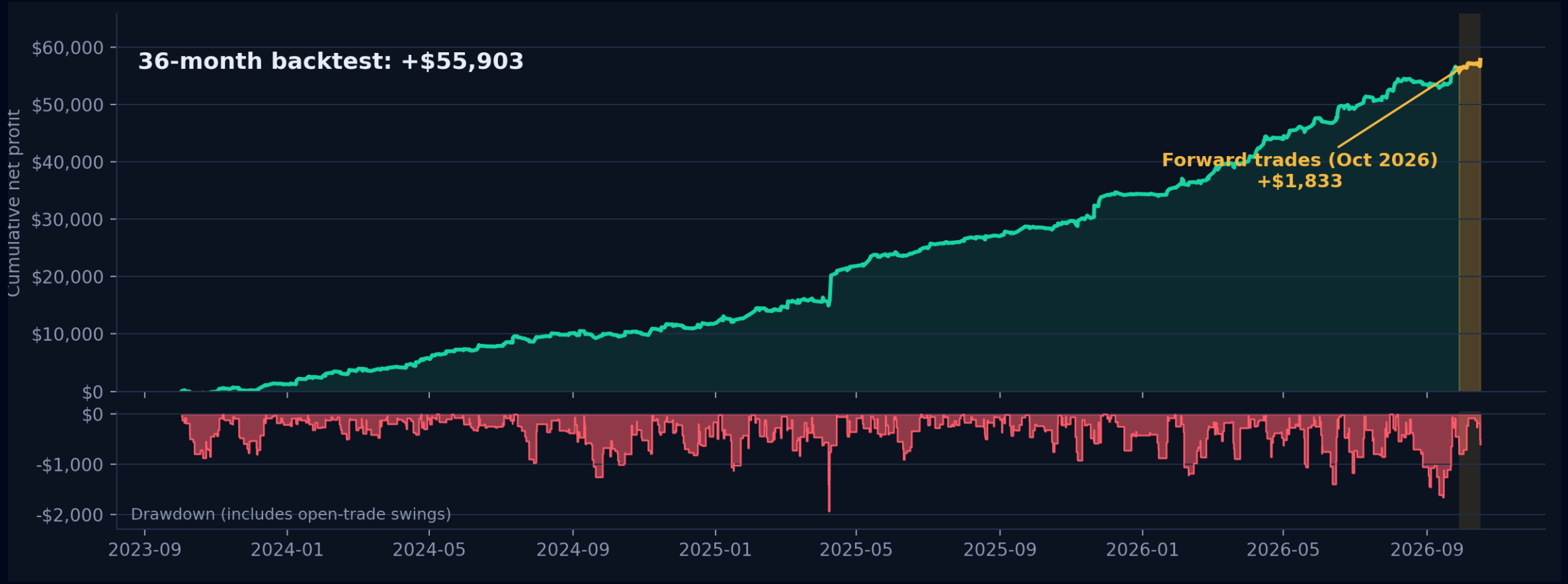
+$75

AVG PROFIT PER TRADE

Expectancy across all 744 trades.

Equity curve, including one large trade

Cumulative net profit (top): teal = 36-month backtest, gold = forward trades since Oct 1, 2026. Bottom: drawdown including open-trade swings.



$1,941 peak-to-trough

Max drawdown in the backtest (4.69% on the $25K test account, per TradingView).

$4,476 largest single trade

Apr 9, 2025: about 8% of backtest net profit. It is the vertical jump in the curve.

744 trades

About 21 per month.

MONTH BY MONTH

34 of 36 months finished in the green

Net P&L for every month of the 36-month backtest. Teal = profit, red = loss. Gold outline = forward month (Oct 2026, partial).

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Backtest total
2023										-$87	$264	$1,082	$1,260
2024	$1,523	$752	$550	$1,678	$1,600	$564	$1,552	$607	-$155	$69	$1,540	$205	$10,484
2025	$1,818	$1,212	$961	$5,957	$2,163	$1,197	$1,228	$745	$1,502	$1,174	$4,263	$440	$22,662
2026	$1,060	$2,007	$2,200	$4,297	$3,613	$1,606	$3,419	$888	$2,406	$1,833			$21,497

+$1,553

AVERAGE MONTH

Mean monthly net profit over the backtest.

+$5,957

BEST MONTH

April 2025.

-$155

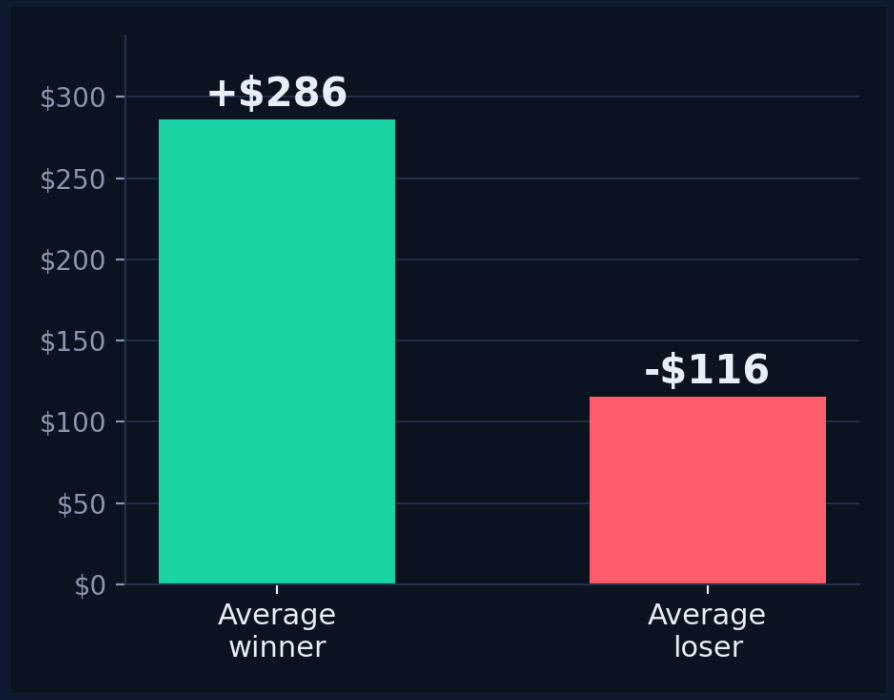
WORST MONTH

September 2024. The only other down month: Oct 2023 (-$87).

Wins less than half the time. Still wins big.

The edge is in the size of the outcomes: losses are cut short, winners are allowed to run.

Distribution of all 744 backtest trades

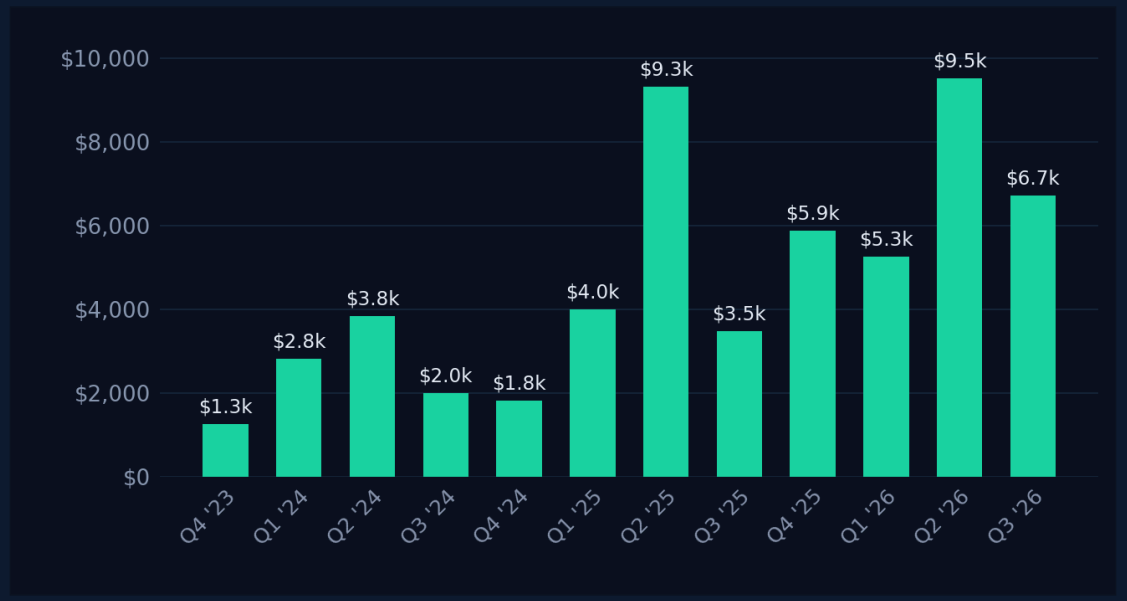


Average winner vs. average loser

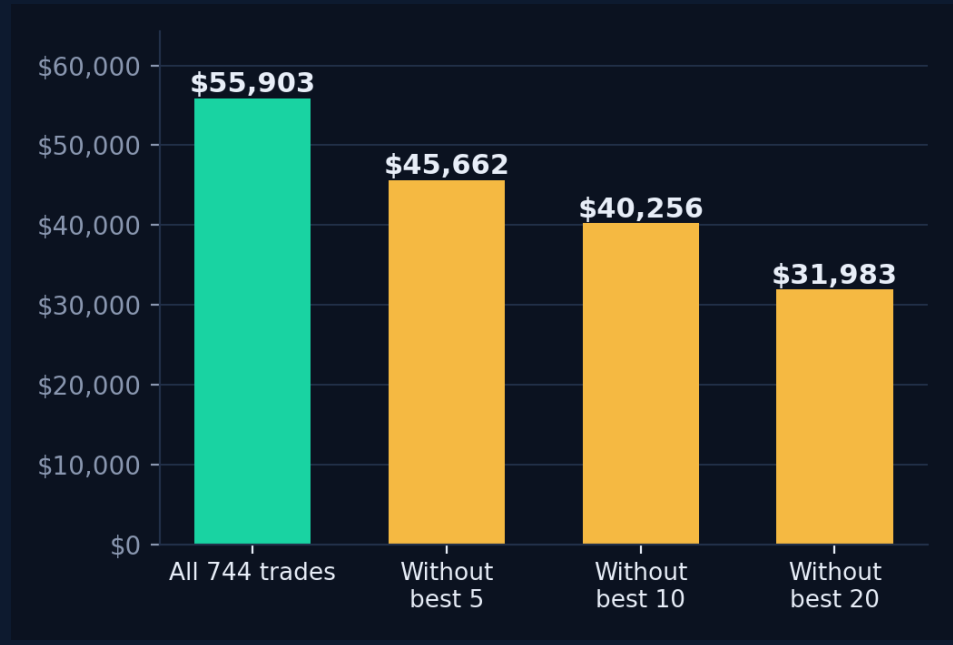
Win rate is 47.4%, but the average winner is 2.5x the size of the average loser, which produces a 2.24 profit factor and $75 of expected profit per trade.

Profit by quarter, and without the best trades

12 of 12 quarters were profitable in the backtest. The right chart removes the largest trades one group at a time.



Net profit by quarter: 12 of 12 positive



Total profit with the best trades removed

Largest single trade: +$4,476 on Apr 9, 2025, about 8% of backtest net profit and most of April 2025. Without it, the backtest total is +$51,427.

+$9,931
Oct 2023 - Sep 2024 (256 trades)

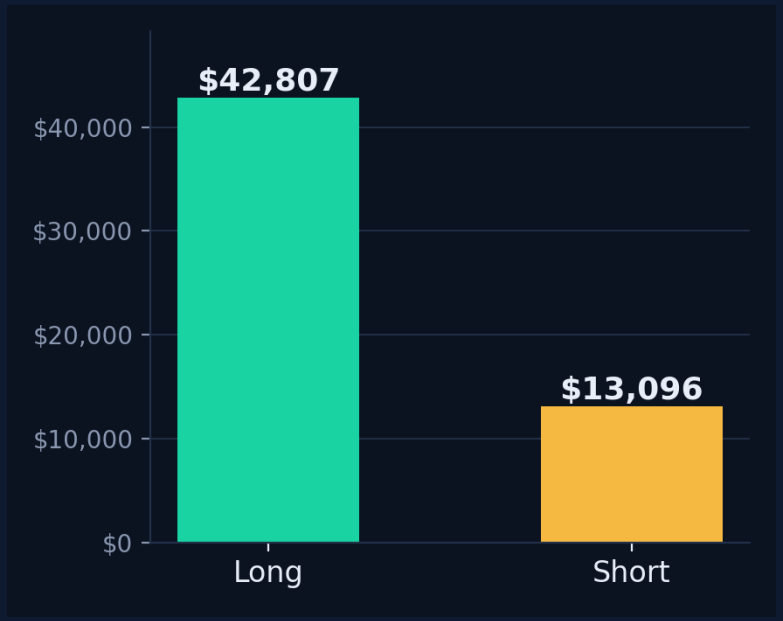
+$18,599
Oct 2024 - Sep 2025 (243 trades)

+$27,373
Oct 2025 - Sep 2026 (245 trades)

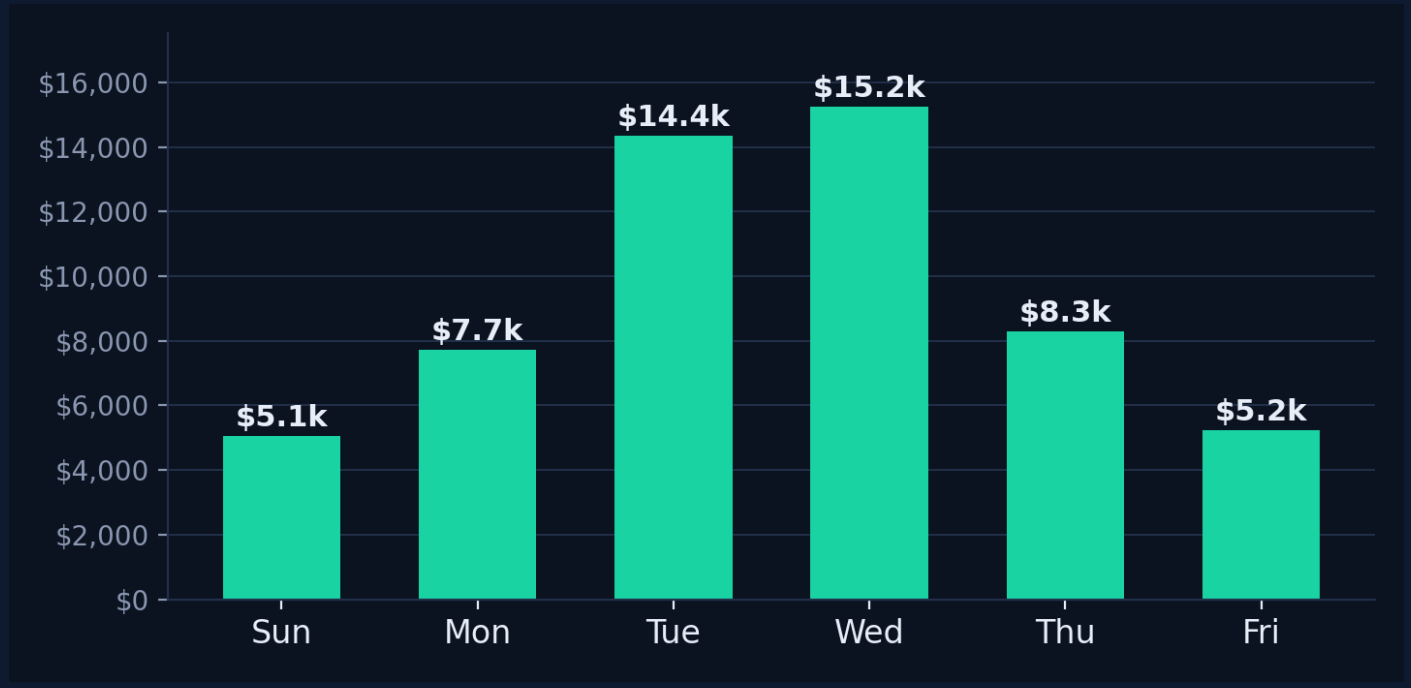
DIRECTION AND WEEKDAY

Both directions, every weekday

Profit on the long side, the short side and all six trading days. Trades are grouped by entry day; Sunday = the evening session open.



Net profit by direction



Net profit by day of entry

Long: 594 trades, PF 2.29

$42,807 net, 46% win rate. About 80% of all signals.

Short: 150 trades, PF 2.10

$13,096 net, 52% win rate. Fewer signals, but profitable on its own.

RISK, SHOWN PLAINLY

The downside numbers, shown plainly

Every strategy has losing trades and losing streaks. Here are this one's worst over the 36-month backtest.

$1,941

MAX DRAWDOWN

Largest drop from an equity high, including open-trade swings.

-$616

WORST SINGLE TRADE

Largest loss on one trade.

-$754

WORST DAY

Worst net result in one day.

9

LONGEST LOSING STREAK

Consecutive losing trades.

11

LONGEST WINNING STREAK

Consecutive winning trades.

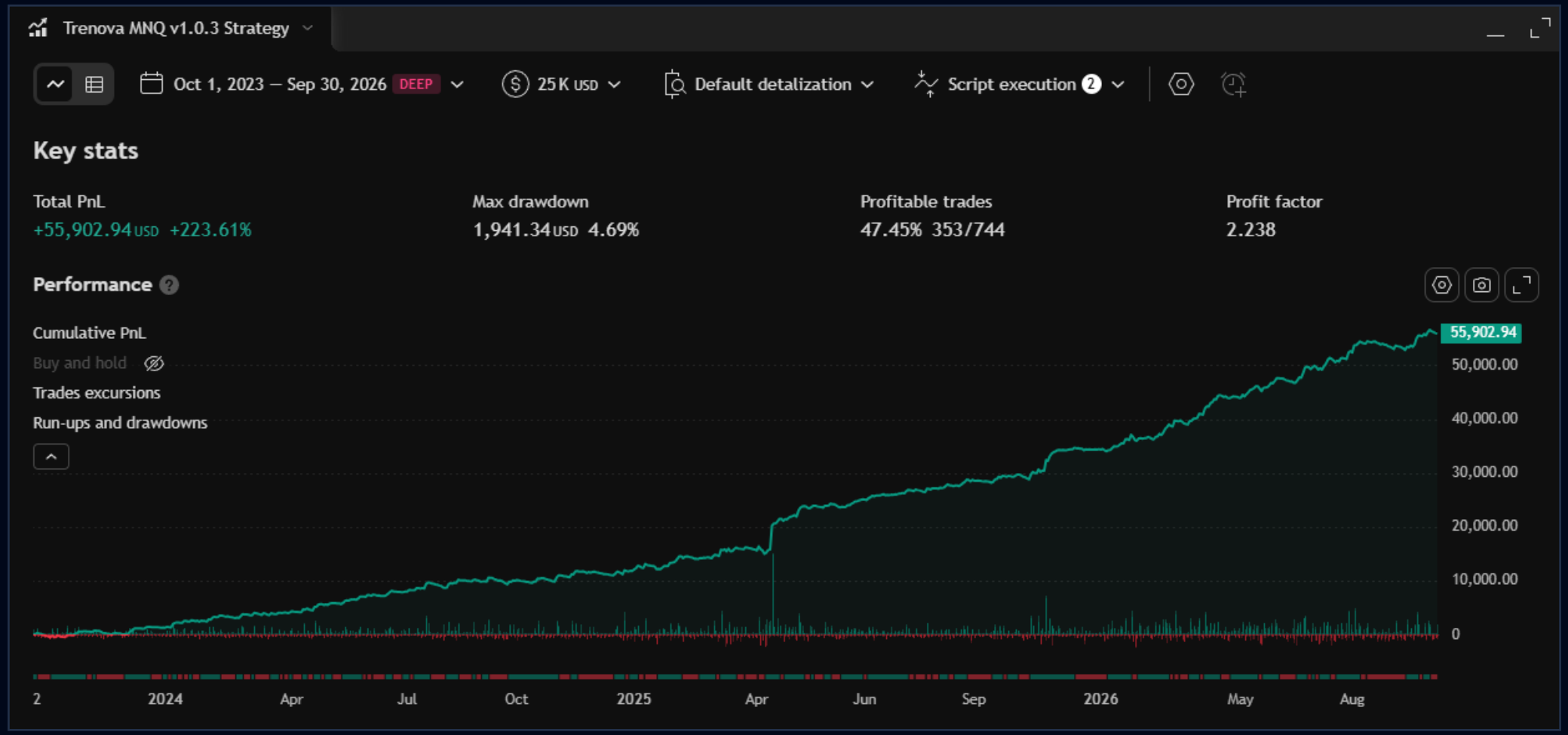
5.9 hrs

AVERAGE TIME IN TRADE

Median 5.6 hrs; a position is never held for days.

TradingView Strategy Tester: the 36-month backtest

Screenshot of the Strategy Tester: Oct 1, 2023 - Sep 30, 2026, $25K starting capital, 1 contract.

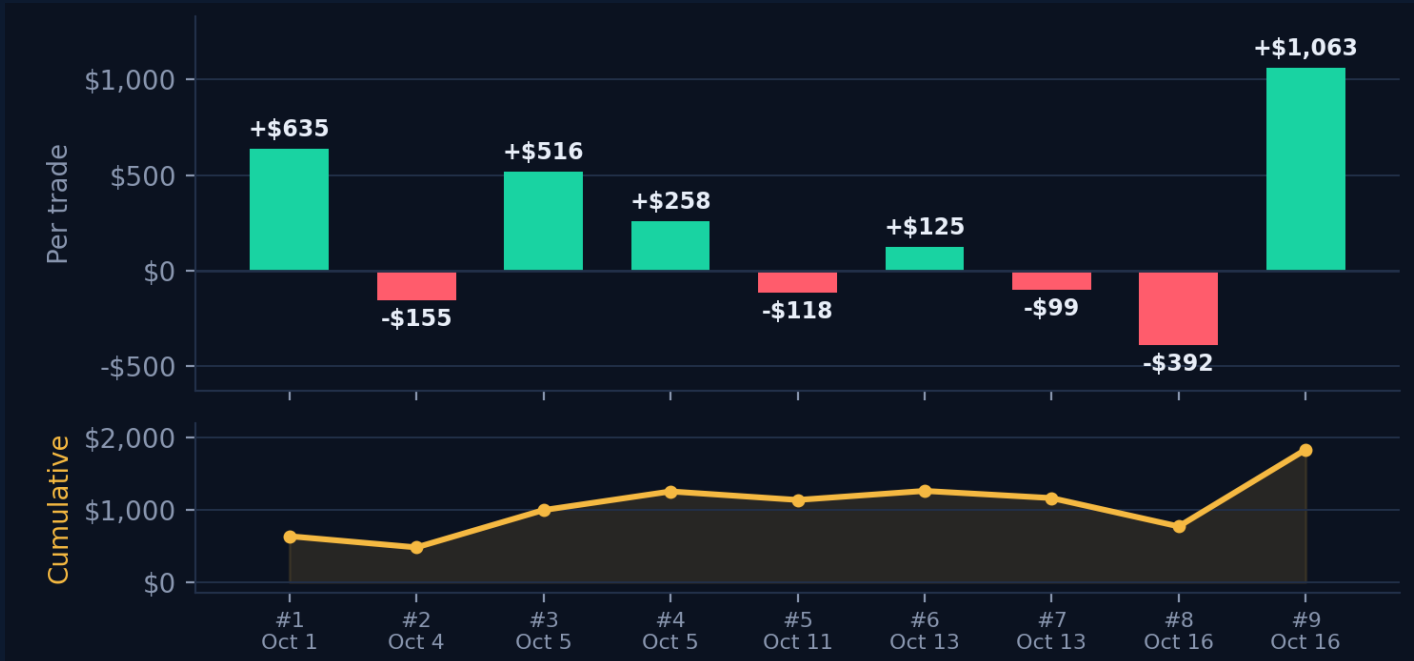


Matches this report: +$55,903 net profit | 744 trades | 47.45% profitable | profit factor 2.238 | max drawdown $1,941.34

POST-BACKTEST SIMULATION

Nine simulated trades after the backtest

TradingView Strategy Tester, Oct 1-16, 2026. Not verified brokerage-account P&L.



Backtest vs. simulation

	Backtest (744)	Simulated (9)
Win rate	47.4%	55.6%
Profit factor	2.24	3.40
Avg per trade	+$75	+$204
Avg winner	+$286	+$519
Avg loser	-$116	-$191
Worst trade	-$616	-$392

+$1,833

Net on 9 trades: 5 winners and 4 losers.

Profit factor 3.40

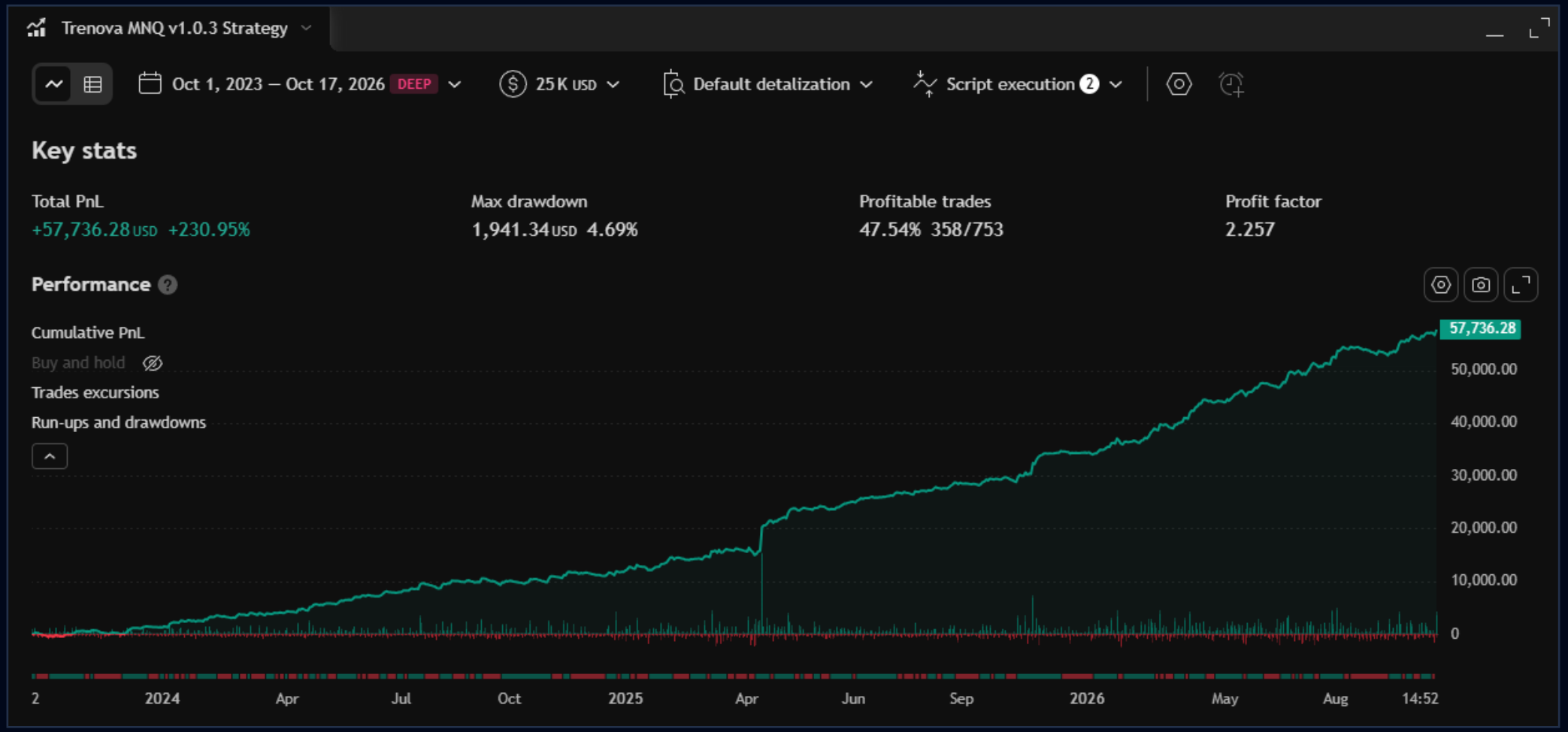
vs. 2.24 in the backtest. Worst loss -$392 vs. -$616.

Read with care

Nine simulated trades, not live-account results. Small sample; not proof of future returns.

TradingView Strategy Tester: including forward trades

Strategy Tester screenshot: Oct 1, 2023 - Oct 17, 2026, $25K starting capital, 1 contract. The 9 forward trades added +$1,833.



Matches this report: +$57,736 net profit | 753 trades | 47.54% profitable | profit factor 2.257 | max drawdown $1,941.34

STRATEGY PROFILE

What this is, and how it trades

Instrument	CME Micro E-mini Nasdaq-100 futures (MNQ)
Platform	TradingView, invite-only Pine Script strategy
Position size	1 contract throughout the test
Backtest period	Oct 1, 2023 to Sep 30, 2026 (36 months)
Simulated extension	Oct 1-16, 2026 (9 Strategy Tester trades)
Backtest trades	744 total: 594 long, 150 short
Frequency	About 21 trades per month
Typical hold	About 6 hours (intraday to overnight)
Costs	Commissions included ($1.24 per round trip)

Want to see it live?

Explore the Trenova lineup, membership options and everything included at:

vantedgelegacy.com

Every number in this report comes from the strategy's own trade list. Review it, question it, and test it yourself.

LIVE EXECUTION HISTORY

Sep-Oct 2026: live MNQ entries came from Trenova through PickMyTrade (PMT) when it was on. PMT pauses meant missed signals, most exits were manual, and separate discretionary trades were also placed. As of Oct 18, 2026, full entry-and-exit automation through PMT is enabled. No live results are reported here.

Please read before relying on any figure in this report

These results are HYPOTHETICAL and based on a historical simulation (backtest) run in the TradingView Strategy Tester. They do not represent actual trading and were not achieved in a live account.

Hypothetical performance has many inherent limitations. Unlike an actual performance record, simulated results do not reflect the impact of real-world factors such as liquidity, slippage, partial fills, latency, or platform outages, and may not reflect the impact of changing market conditions. Strategy rules were developed with the benefit of hindsight on historical data.

No representation is being made that any account will or is likely to achieve profits or losses similar to those shown. Past performance, whether actual or simulated, is not indicative of future results.

The backtest covers Oct 1, 2023 to Sep 30, 2026 (36 months). Forward results are trades the Strategy Tester simulated on market data after that window closed (Oct 1, 2026 to Oct 16, 2026), using the same strategy version. They are still simulated results, not executed account trades, and 9 trades is too small a sample to be statistically meaningful.

Results are shown for a fixed size of 1 MNQ contract and include the commissions modeled in the test. Maximum drawdown includes unrealized losses on open trades. Percentage figures shown in the TradingView screenshots (for example +223.61% and 4.69%) assume a $25,000 starting capital and 1 contract; they will differ with account size, broker, fees, and execution, as will dollar figures.

Trading futures involves substantial risk of loss and is not suitable for every investor. You could lose more than your initial investment. Only trade with capital you can afford to lose. This report is educational and is not investment advice or a solicitation to trade.

LIVE-ACCOUNT EXECUTION VS. SIMULATED PERFORMANCE

During September-October 2026, Trenova generated real-money brokerage entries automatically through PickMyTrade (PMT) when automation was enabled. PMT was occasionally paused, so not all TradingView signals became live brokerage trades. Most live exits were managed manually, and independent discretionary trades were also entered in the same account. These activities make actual account results different from Strategy Tester simulations. Broker records have not been reconciled sufficiently to report verified Trenova-only live P&L. Every performance figure and chart in this report is simulated, not actual live P&L. As of October 18, 2026, full entry-and-exit automation through PMT is enabled. This report does not include or verify live-account results from that period.