

CrabbyTrades Framework Evaluation

How to Read This Page

This page evaluates the CrabbyTrades framework using structural metrics rather than isolated results. The analysis focuses on outcome distribution, drawdown depth and duration, rolling observation windows, and behavior across different market environments.

CrabbyTrades publishes standardized market structure research and analytical reference levels. The material is provided for informational and educational purposes only and does not constitute trading advice or a recommendation to buy or sell any futures contract.

Hypothetical / Modeled Performance Disclosure

The statistics and charts presented on this page are derived from historical market data combined with modeled application of the CrabbyTrades framework methodology. Unless explicitly stated otherwise, they do not represent actual customer account results. Hypothetical or modeled results have inherent limitations and do not reflect all market conditions, liquidity constraints, execution factors, or trader behavior associated with live trading. No representation is being made that any account will or is likely to achieve results similar to those shown. Futures trading involves substantial risk of loss and is not suitable for all investors.

What this Page is, and is Not

This page presents an analytical evaluation of historical framework behavior using consistent calculation methods and assumptions. It is intended to help readers understand the structural characteristics of the framework when applied to historical market data.

This page is not a record of actual customer trading performance and does not provide personalized investment advice, trading instructions, or recommendations. CrabbyTrades publishes standardized market research and reference levels. Subscribers are solely responsible for all trading decisions, including whether to act on, modify, or disregard any information provided. This evaluation does not emphasize hypothetical account growth projections, short-term performance streaks, compounding assumptions, or isolated high-return periods. The objective is to present the structural behavior of the framework across many observations.

-Evaluation Methodology-

All statistics presented on this page reflect modeled transaction costs including \$2 round-trip commissions and profit-conservative volatility-based slippage assumptions (between 2 ticks and 8 points) applied to entry and stop market orders.

All statistics and charts shown on this page are derived from the same underlying dataset and observation window and are presented using consistent calculation methods rather than selective reporting or isolated time periods.

All outcomes are expressed in index points rather than dollar returns so that outcomes remain independent of individual account size, leverage decisions, or contract quantity, and to allow independent evaluation of framework behavior without imposing assumptions regarding position size or capital allocation. Leverage on MNQ contracts equates 1 point of movement equal to \$2. Leverage on NQ contracts equates 1 point of movement to \$20.

Data source: Historical MNQ futures market data combined with modeled application of the CrabbyTrades framework methodology. Results represent analytical reconstruction of framework behavior and should not be interpreted as actual traded account performance.

Methodology Notes

Weekly outcomes represent the net point change of the framework across each trading week.

Drawdown statistics below are recomputed from weekly PnL for methodological consistency.

Charts and summary statistics are intended to illustrate historical structural behavior rather than project future outcomes.

The statistics and charts below represent modeled historical framework analysis derived from historical MNQ futures market data. These results do not represent actual trading results from customer accounts. Outcomes reflect the cost and slippage assumptions described in the methodology section and may differ materially under different execution conditions. The modeled results do not account for psychological, behavioral, or discretionary factors that may materially impact real-world outcomes. Actual results may differ significantly due to execution timing, order placement differences, latency, liquidity conditions, and individual decision-making.

Framework Observation

Metric	Value
Observation window	2019 to 2026
Weeks analyzed	354
Markets	MNQ
Framework style	Systematic reference-level model
Last Update	March 08 2026

Framework Configurations

Two framework configurations are evaluated:

MNQ Foundational

- Provides a single-entry MNQ framework using predefined activation, risk, and extension reference levels.
- designed around a single MNQ participation structure and can be evaluated using a minimum position size equivalent to 1 MNQ contract.

MNQ Expanded

- Adds expanded MNQ participation during favorable structural conditions.
- includes additional MNQ participation during certain favorable structural conditions. Because this configuration may include more than one MNQ entry within the same framework sequence, evaluation of this configuration assumes a minimum participation size equivalent to 2 MNQ contracts.

CrabbyTrades NQ framework follows the same underlying structure as the MNQ Foundational configuration, as both NQ and MNQ contracts track the same underlying index and exhibit closely aligned behavior across the timeframes evaluated. As a result, the MNQ analysis presented here serves as a representative structural proxy for both markets. Differences in contract specifications, liquidity, and execution conditions may result in different realized outcomes.

CrabbyTrades frameworks are rule-based, consistently defined, and structured in nature, and are established through multi-timeframe quantitative analysis and statistical modeling (including market regime detection, volatility targeting, risk modeling). Differences between configurations primarily reflect expanded participation during favorable structural conditions rather than differences in the underlying framework methodology. These descriptions reflect structural characteristics of the frameworks and are provided for evaluation purposes only. Metrics such as expectancy, points per trade, and recovery factor are statistical descriptors of the modeled dataset and should not be interpreted as predictive performance characteristics.

-Performance Characteristics-

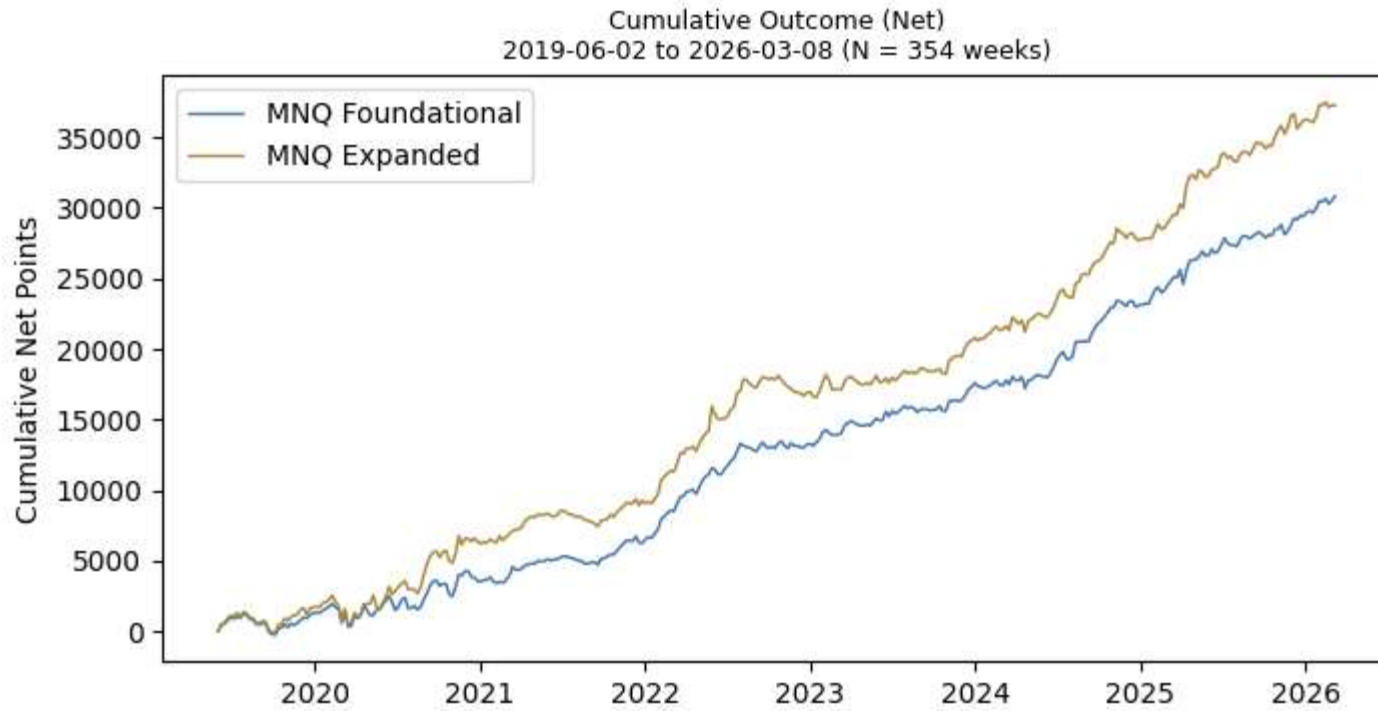
Framework Summary Metrics

Purpose: Provides a high-level structural comparison of overall outcomes across the two framework configurations. Differences between configurations primarily reflect expanded participation during favorable structural conditions. Outcomes are expressed in index points.

Metric	MNQ Foundational	MNQ Expanded
Total points	30,836.00	37,251.25
Total trade entries	993	1,329
Total trade exits	993	1,055
Maximum drawdown	-1,617.00	-2,001.00
Recovery Factor	19.07	18.62
Weeks with positive outcome	61.00%	59.30%
Expectancy (points/week)	87.11	105.23
Median weekly outcome	78.12	62.62
Average risk per trade (points)	135.10	161.04
Average win (points)	136.85	172.85
Average loss (points)	76.88	112.24
Win rate	50.5%	51.75%
Worst 4-week period	-1,321.00	-1,528.00
Max losing streak (number of trades)	7	9
Minimum Participation Structure (contracts)	1	2
Points per Trade	31.05	35.31

Cumulative Outcome (Points)

Purpose: Shows the cumulative (non-compounding) point progression of the framework across the full observation window.

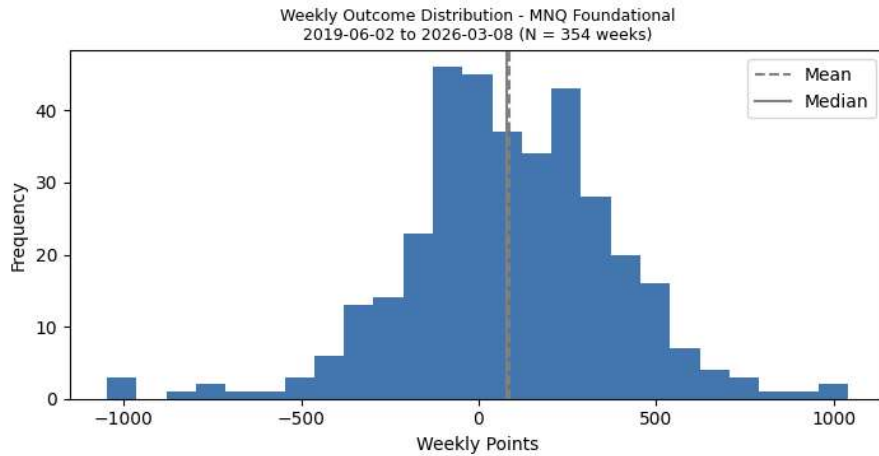


Weekly Outcome Distribution

Purpose: Illustrates how weekly outcomes are distributed across the observation window.

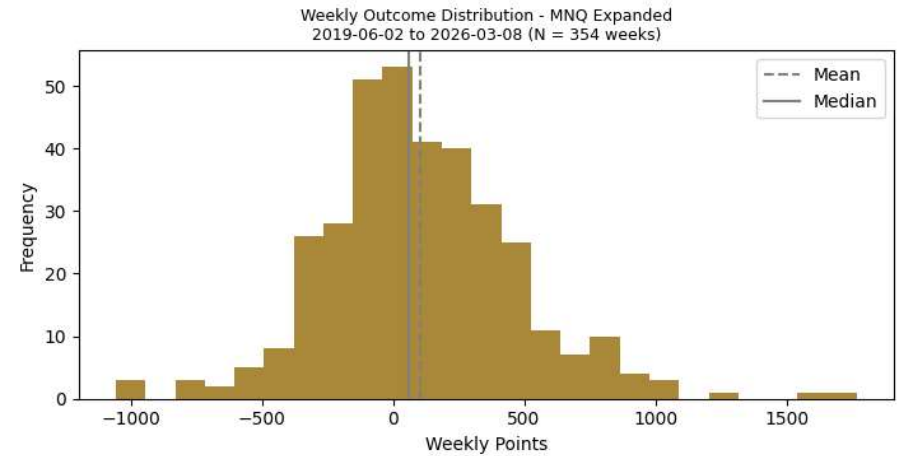
Sample size: 354 weekly observations per configuration

MNQ Foundational



Mean weekly outcome: 87.11
Median weekly outcome: 78.12
Weeks with positive outcome: 61.0%

MNQ Expanded



Mean weekly outcome: 105.23
Median weekly outcome: 62.62
Weeks with positive outcome: 59.3%

Outcome Percentiles

Purpose: Summarizes the distribution of weekly outcomes across the observation window.

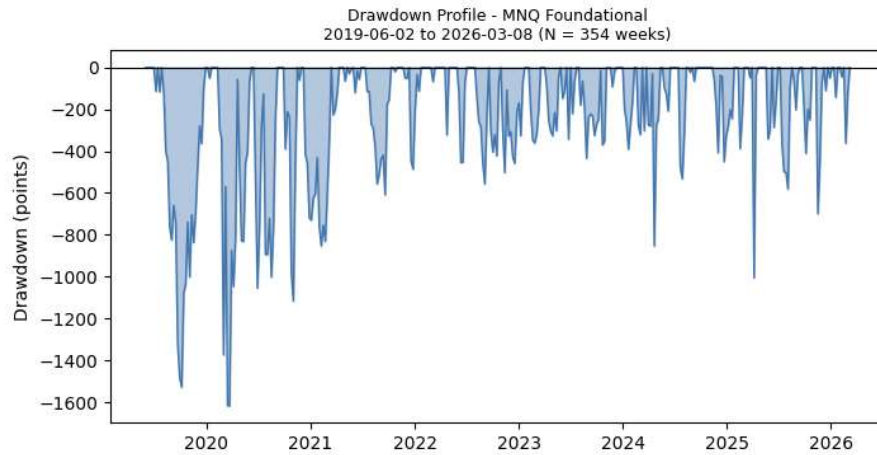
Percentile	MNQ Foundational	MNQ Expanded
90th	449.88	549.35
75th	267.44	314.38
Median	78.12	62.62
25th	-81.75	-103.25
10th	-271.77	-303.77

-Risk Characteristics-

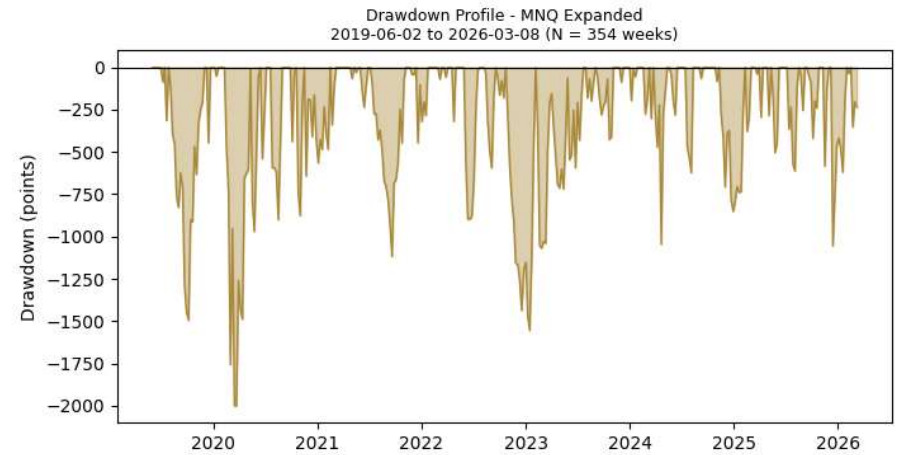
Drawdown Profile

Purpose: Describes the depth and duration of historical drawdowns.

MNQ Foundational

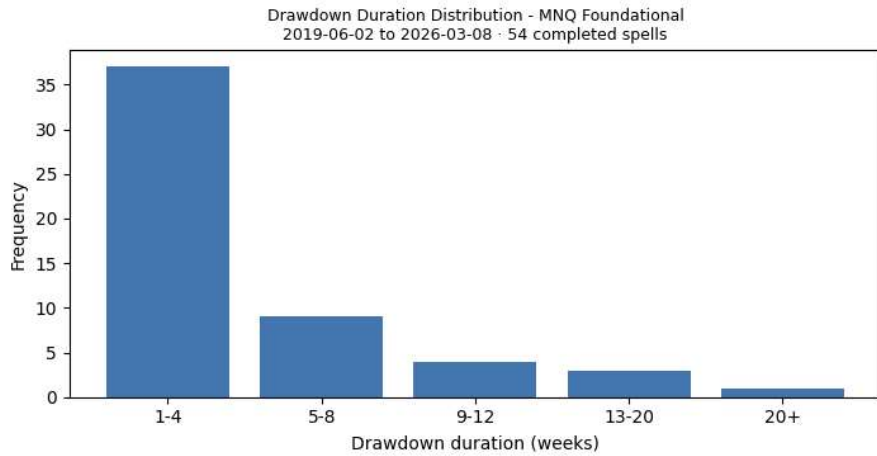


MNQ Expanded

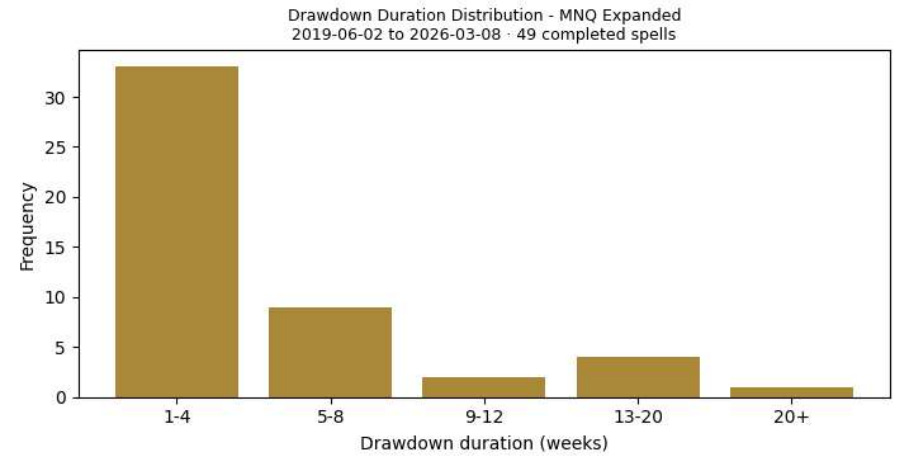


This chart illustrates how long drawdown periods historically lasted before the framework returned to prior cumulative highs.

MNQ Foundational



MNQ Expanded



This chart illustrates how long drawdown periods historically lasted before the framework returned to prior cumulative highs.

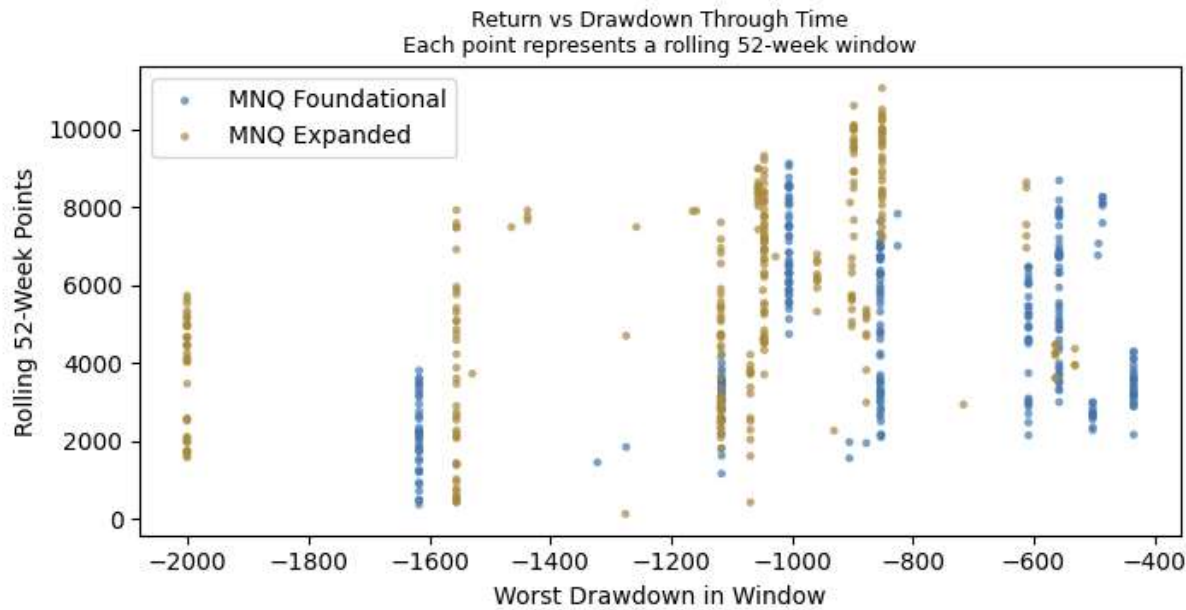
Drawdown Recovery Statistics

Metric	MNQ Foundational	MNQ Expanded
Maximum drawdown	-1,617.00	-2,001.00
Longest drawdown duration	21 weeks	23 weeks
Median drawdown duration	2.0 weeks	3.0 weeks
75th percentile drawdown duration	5.0 weeks	5.0 weeks
Worst 4-week period	-1,321.00	-1,528.00

-Robustness and Stability-

Return vs Drawdown Through Time

Purpose: Compares rolling 12-month outcomes with the worst drawdown experienced during the same rolling window.



Market Regime Comparison

Purpose: Compares framework behavior across different volatility and expansion environments.

Volatility regimes are taken directly from the weekly source data: 1 = Low V, 2 = Medium V, 3 = High V.

Metric	Found Low V	Found Med V	Found High V	Exp Low V	Exp Med V	Exp High V
N weeks	96	174	84	96	174	84
Mean weekly outcome	48.52	82.57	140.61	90.82	69.23	196.28
Median weekly outcome	39.38	72.5	170.25	55.75	39.75	177.88
Weeks positive	55.20%	60.30%	69.00%	59.40%	55.20%	67.90%
Maximum drawdown	-1,332.75	-1,185.50	-1,617.00	-901	-1,609.75	-1,581.50
Expectancy	48.52	82.57	140.61	90.82	69.23	196.28

Expansion regimes are taken directly from the weekly source data: -2 = Bearish Expansion, -1 = Bearish Trend, 0 = Neutral, 1 = Bullish Trend, 2 = Bullish Expansion.

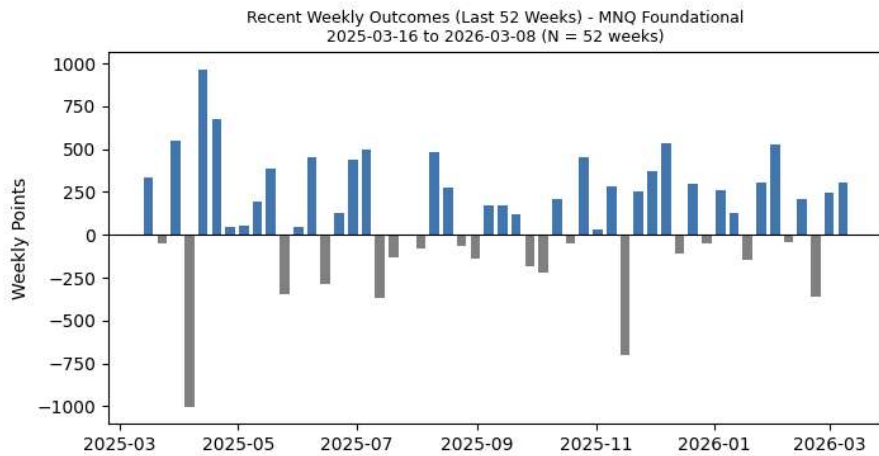
Metric	F -2	F -1	F 0	F 1	F 2	E -2	E -1	E 0	E 1	E 2
N weeks	34	28	23	41	228	34	28	23	41	228
Mean weekly outcome	147	157.71	224.41	93.55	54.5	200.11	141.83	241.38	182.01	59.04
Median weekly outcome	170.5	143.12	168.25	103.5	49	110.75	-19.38	129.75	87.75	58
Weeks positive	64.70%	67.90%	78.30%	63.40%	57.50%	58.80%	46.40%	69.60%	73.20%	57.50%
Maximum drawdown	-531.75	-1,005	-363	-1,872.75	-1,483.50	-1,078	-975.5	-716.25	-1,047.00	-2,716.50
Expectancy	147	157.71	224.41	93.55	54.5	200.11	141.83	241.38	182.01	59.04

Recent Weekly Outcomes (Last 52 Weeks)

Purpose: Shows how the most recent 52 weeks compare to the broader dataset.

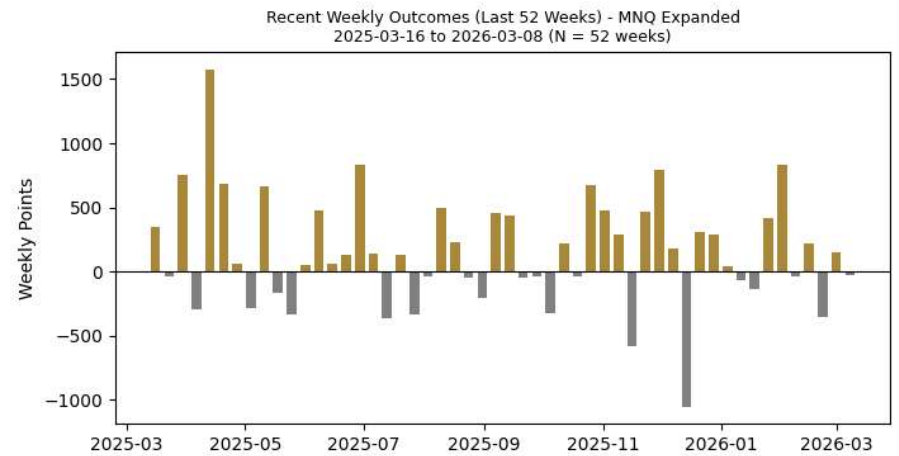
Sample size: 52 weekly observations

MNQ Foundational



Total net points: 6,063.25
 Average weekly outcome: 116.60
 Median weekly outcome: 148.38
 Weeks with positive outcome: 63.5%
 Largest positive week: 967.00
 Largest negative week: -1,005.00

MNQ Expanded



Total net points: 8,028.25
 Average weekly outcome: 154.39
 Median weekly outcome: 132.50
 Weeks with positive outcome: 59.6%
 Largest positive week: 1,557.25
 Largest negative week: -1,056.00

Realistic Expectations

Systematic trading frameworks rarely produce uniform results across short time periods. Outcomes can vary as market conditions evolve. Historical analysis of the framework shows variability in weekly outcomes, including periods of favorable performance as well as periods of drawdown and recovery. Evaluating the framework through distribution, drawdown behavior, and rolling observation windows provides a broader perspective than focusing on isolated weeks. Prospective users should evaluate results across longer observation windows rather than short-term fluctuations. Recent observations are included for completeness and may reflect short-term variability. They should not be interpreted as indicative of future performance.

Disclosure

Charts and statistics reflect historical analysis derived from historical framework behavior. Historical results do not guarantee future outcomes. Use of this material does not establish any advisory or fiduciary client relationship. CrabbyTrades does not monitor individual usage, positions, or risk exposure and has no obligation to provide updates, corrections, or individualized guidance. Futures trading involves substantial risk of loss and may result in losses exceeding initial capital. While reasonable efforts are made to ensure accuracy, no guarantee is made regarding completeness or correctness of the data or calculations.