

Trade Performance Report

All Instruments: MNQ • MES • MYM • MGC • MCL

Period: July 21, 2025 – February 27, 2026

Strategy: Long/Short Call Signals + Pivots from HGAStrength Indicator

Total Net Profit	Total Trades	Win Rate	Profit Factor	Max Drawdown	Avg Trade
\$10,199.50	1,214	79.65%	1.92	(\$357.00)	\$8.40

Long Trades Net	Short Trades Net	Avg Win	Avg Loss	Max Consec. Winners	Profit/Month
\$5,036.00	\$5,163.50	\$22.03	(\$44.96)	29	\$1,401.28

This report demonstrates the combined signal performance of the **HGAStrength Indicator** using Long/Short Call signals and Pivot entries across five futures micro contracts. All results are based on backtesting from 7/21/2025 through 2/27/2026.

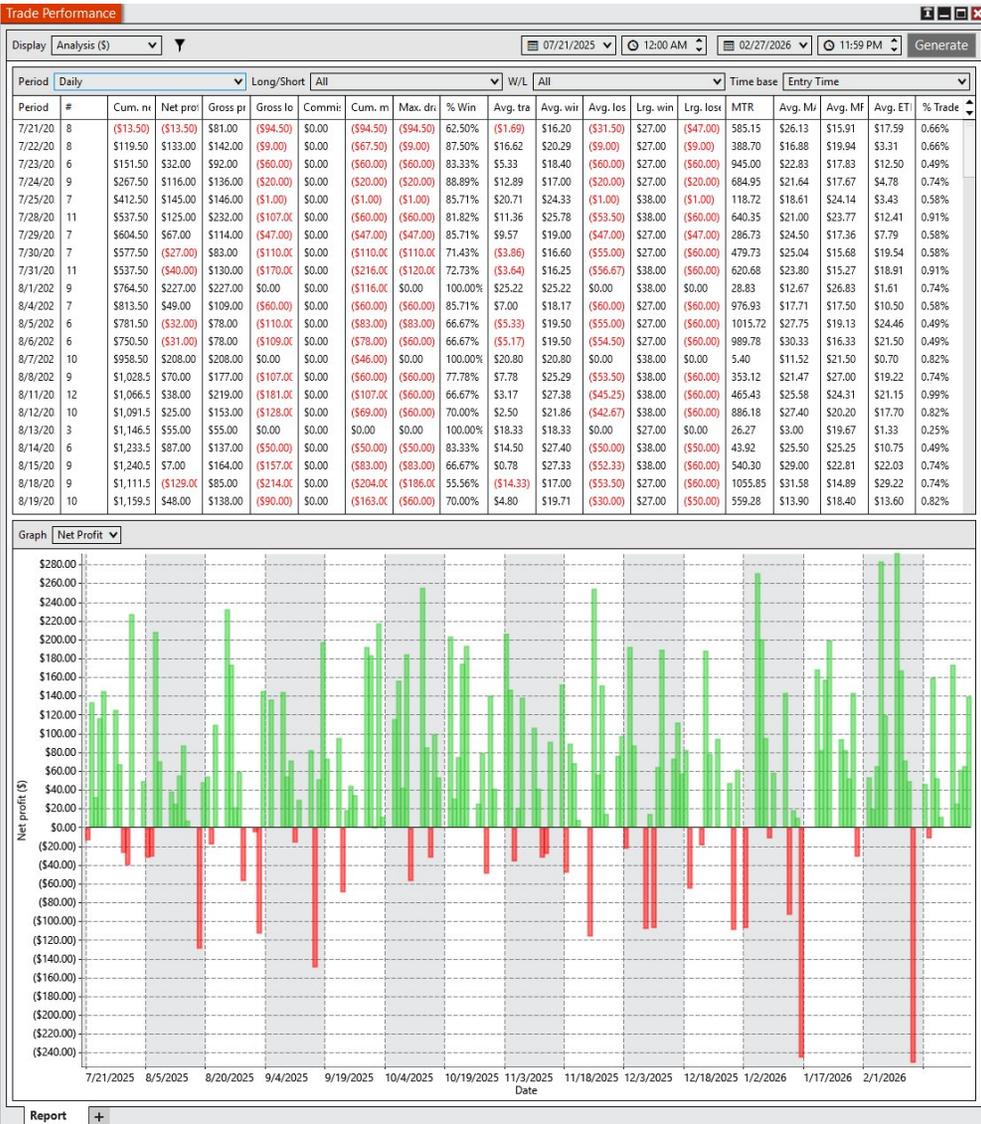
1. Summary Statistics

Complete performance overview for all 5 instruments combined — key metrics, drawdown, Sharpe/Sortino ratios, and long vs short breakdown.

Trade Performance						
Display	Summary (\$)	07/21/2025	12:00 AM	02/27/2026	11:59 PM	Generate
Performance	All trades	Long trades	Short trades			
Total net profit	\$10,199.50	\$5,036.00	\$5,163.50			
Gross profit	\$21,305.00	\$10,983.00	\$10,322.00			
Gross loss	(\$11,105.50)	(\$5,947.00)	(\$5,158.50)			
Commission	\$0.00	\$0.00	\$0.00			
Profit factor	1.92	1.85	2.00			
Max. drawdown	(\$357.00)	(\$275.50)	(\$296.00)			
Sharpe ratio	1.40	1.36	1.39			
Sortino ratio	1.00	1.00	1.00			
Ulcer index	0.00	0.00	0.00			
Total Fees	\$0.00	\$0.00	\$0.00			
Probability	0.00%	0.00%	0.00%			
Start date	7/21/2025					
Start time	12:00 AM					
End date	2/27/2026					
End time	11:59 PM					
Total # of trades	1214	619	595			
Percent profitable	79.65%	78.84%	80.50%			
# of winning trades	967	488	479			
# of losing trades	247	131	116			
# of even trades	0	0	0			
Avg. trade	\$8.40	\$8.14	\$8.68			
Avg. winning trade	\$22.03	\$22.51	\$21.55			
Avg. losing trade	(\$44.96)	(\$45.40)	(\$44.47)			
Ratio avg. win / avg. loss	0.49	0.50	0.48			
Max. consec. winners	29	19	38			
Max. consec. losers	5	4	4			
Largest winning trade	\$65.00	\$65.00	\$38.00			
Largest losing trade	(\$60.50)	(\$60.50)	(\$60.50)			
Avg. # of trades per day	7.92	4.04	3.88			
Avg. time in market	36.46 min	36.81 min	36.10 min			
Profit per month	\$1,401.28	\$691.88	\$709.40			
Max. time to recover	8.02 days	12.99 days	21.55 days			
Longest flat period	3.66 days	3.87 days	3.93 days			
Avg. MAE	\$21.61	\$22.17	\$21.04			
Avg. MFE	\$21.14	\$21.19	\$21.08			
Avg. ETD	\$12.74	\$13.05	\$12.41			

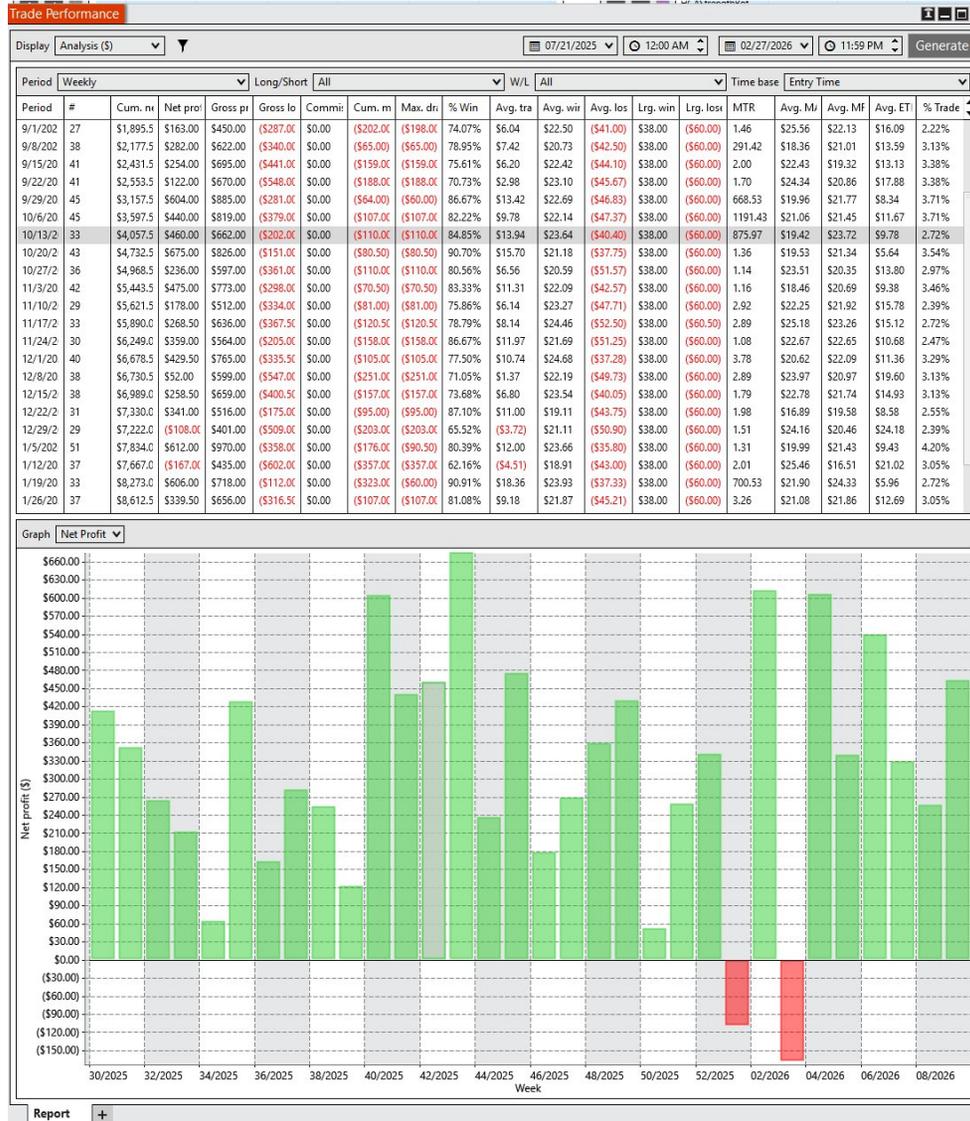
2. Daily Performance

Net profit broken down by trading day. Each bar represents one trading session, showing consistency and outlier days across the full period.



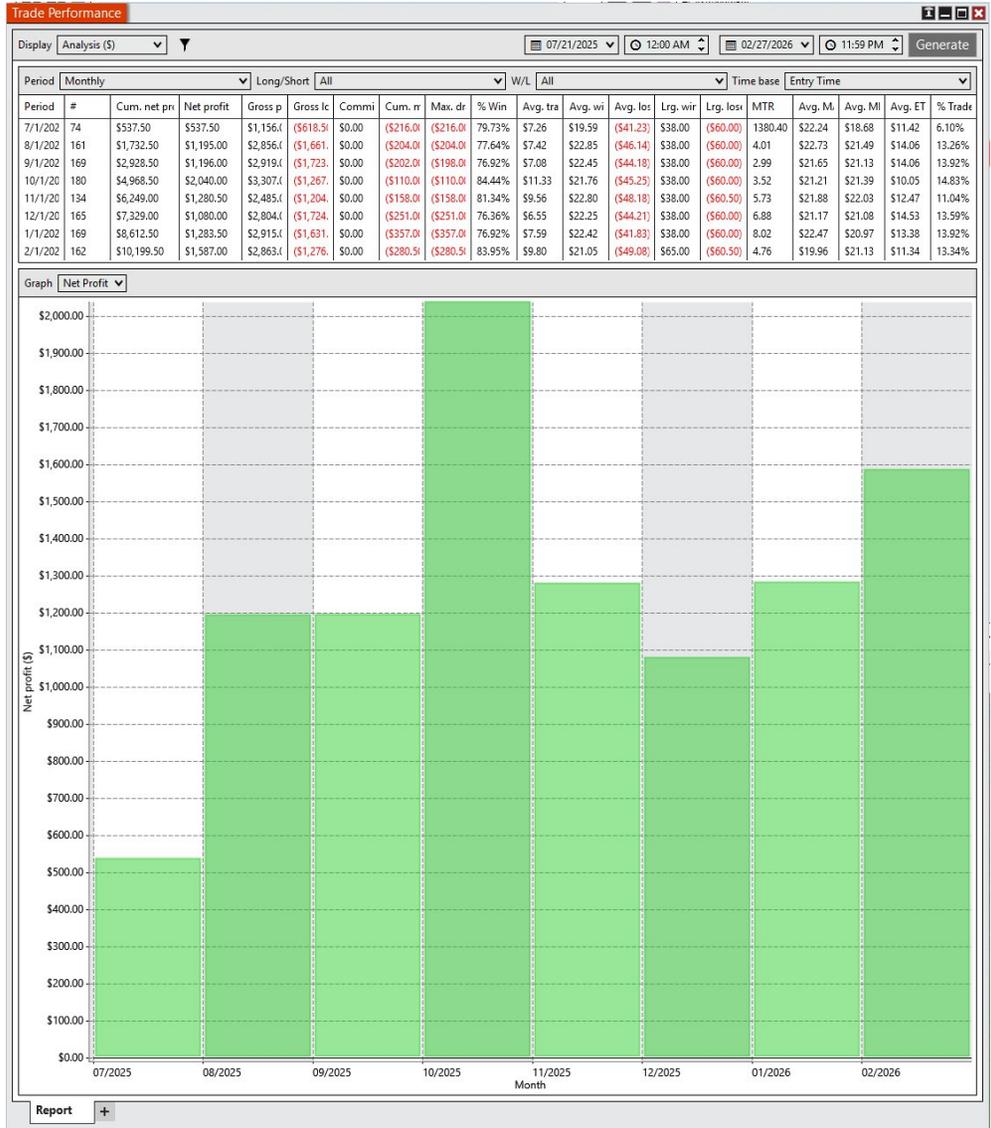
3. Weekly Performance

Aggregate results grouped by calendar week. Useful for identifying multi-day momentum patterns and week-over-week equity growth.



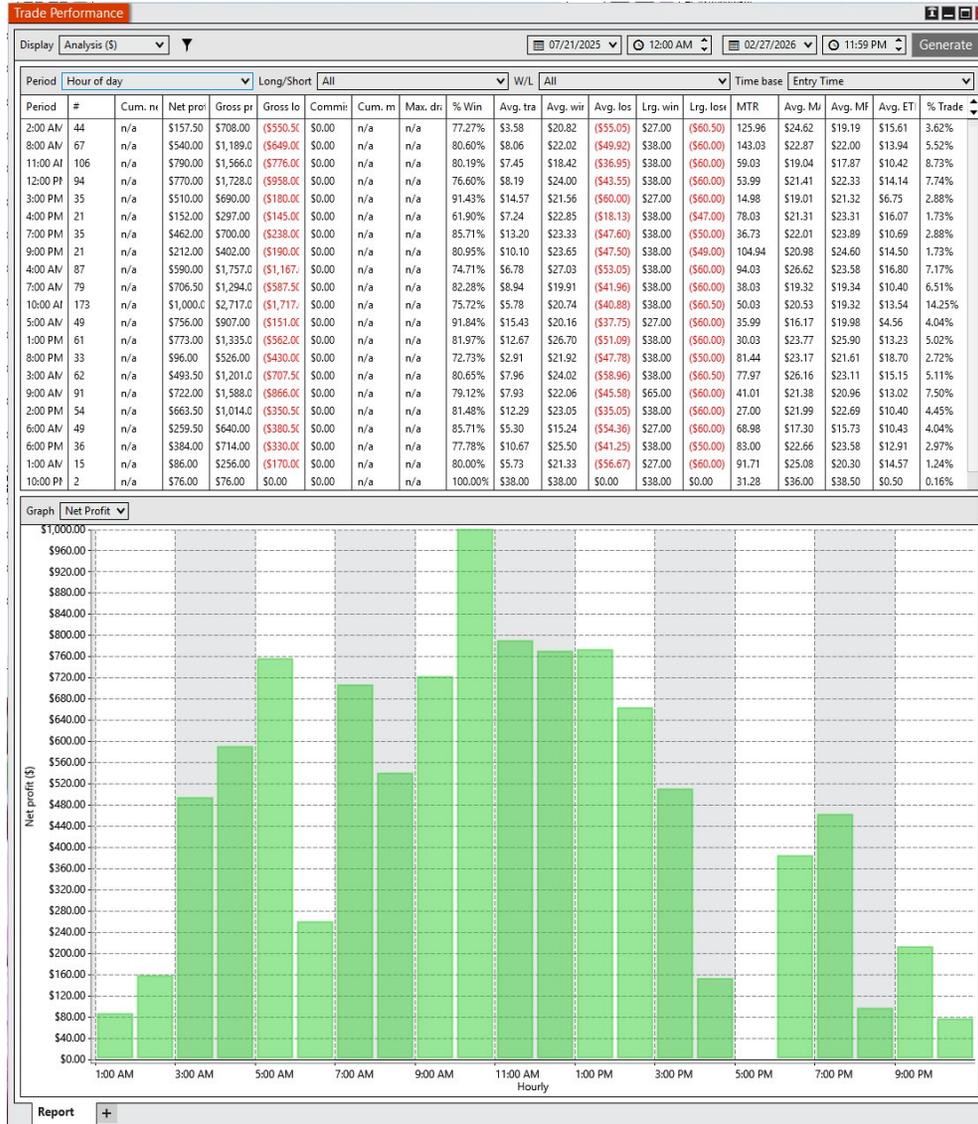
4. Monthly Performance

Month-by-month net profit from July 2025 through February 2026. All eight months were profitable, demonstrating robust signal consistency.



5. Hourly Performance

Net profit by hour of entry (Eastern Time). Highlights the most productive trading windows and helps inform future time-filter optimization.



6. Day of Week Performance

Cumulative net profit segmented by day of the week. All five trading days show positive results, with Monday and Thursday leading.

