

Trade Performance Report

MCL — Micro Crude Oil Futures

Period: July 21, 2025 – February 27, 2026

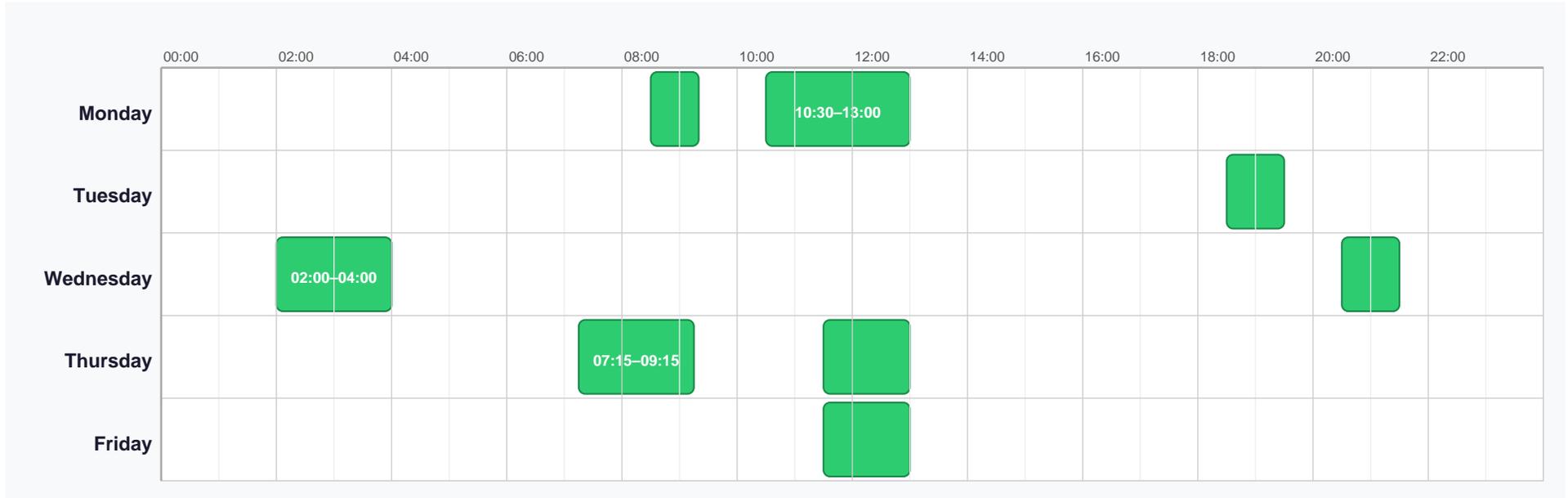
Strategy: HGAStrengthBot • Pivot Entries + LSC Signals • 5-Minute Chart

Total Net Profit	Total Trades	Win Rate	Profit Factor	Max Drawdown	Profit/Month
\$1,495.00	194	87.63%	2.69	(\$92.00)	\$205.39
Exit Strategy	Long Net	Short Net	Avg Win	Avg Loss	Max Consec. Winners
14 tick TP / 50 tick SL No Trailing	\$943.00	\$552.00	\$14.00	(\$36.88)	27

MCL (Micro Crude Oil) results represent the HGAStrengthBot running on a 5-minute chart with **Pivot Entries** and **Long/Short Call signals** enabled. The strategy uses a fixed **14-tick profit target** and **50-tick stop loss** with no trailing — parameters refined through hundreds of hours of replay and live market testing.

7. Trading Schedule — Active Time Windows

Active time windows extracted from the MCL_5min.xml strategy template. Only **TimeWindow** type filters are shown (disabled/None filters are excluded). All times are as configured in NinjaTrader (Eastern Time).



Filter	Day	Start Time	End Time	Duration	Status
Filter 1	Monday	08:30 AM	09:20 AM	50 min	ACTIVE
Filter 2	Monday	10:30 AM	01:00 PM	2.5 hrs	ACTIVE
Filter 3	Tuesday	02:30 PM	04:00 PM	1.5 hrs	DISABLED (None)
Filter 4	Tuesday	06:30 PM	07:30 PM	1 hr	ACTIVE
Filter 5	Wednesday	02:00 AM	04:00 AM	2 hrs	ACTIVE
Filter 6	Wednesday	08:30 PM	09:30 PM	1 hr	ACTIVE
Filter 7	Thursday	07:15 AM	09:15 AM	2 hrs	ACTIVE
Filter 8	Thursday	11:30 AM	01:00 PM	1.5 hrs	ACTIVE

Filter 9	Friday	07:00 AM	07:45 AM	45 min	DISABLED (None)
Filter 10	Friday	11:30 AM	01:00 PM	1.5 hrs	ACTIVE
Filter 11	n/a	—	—	—	DISABLED (None)
Filter 12	n/a	—	—	—	DISABLED (None)

Note: Tuesday has no morning window (Filter 3 is disabled). Wednesday trades overnight/evening sessions. Thursday and Friday cover key oil market sessions around the EIA Petroleum Status Report (Wednesdays) and OPEC-related volatility windows.

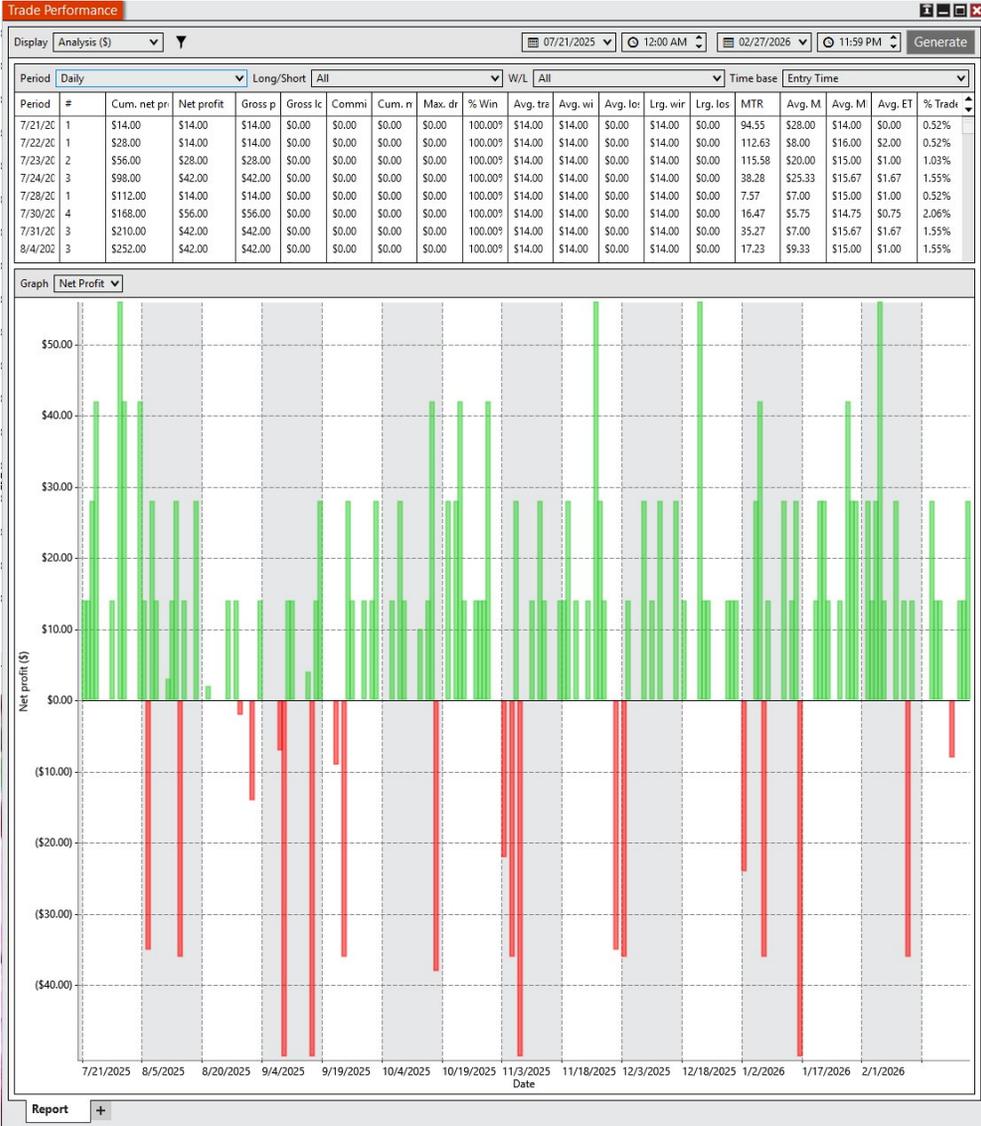
1. Summary Statistics

Complete performance overview — key metrics, drawdown analysis, Sharpe/Sortino ratios, and long vs. short trade 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	\$1,495.00	\$943.00	\$552.00			
Gross profit	\$2,380.00	\$1,218.00	\$1,162.00			
Gross loss	(\$885.00)	(\$275.00)	(\$610.00)			
Commission	\$0.00	\$0.00	\$0.00			
Profit factor	2.69	4.43	1.90			
Max. drawdown	(\$92.00)	(\$50.00)	(\$86.00)			
Sharpe ratio	1.25	1.23	1.08			
Sortino ratio	26.04	9.10	78.90			
Ulcer index	0.00	0.00	0.01			
Total Fees	\$0.00	\$0.00	\$0.00			
Probability	0.00%	0.00%	0.35%			
Start date	7/21/2025					
Start time	12:00 AM					
End date	2/27/2026					
End time	11:59 PM					
Total # of trades	194	94	100			
Percent profitable	87.63%	92.55%	83.00%			
# of winning trades	170	87	83			
# of losing trades	24	7	17			
# of even trades	0	0	0			
Avg. trade	\$7.71	\$10.03	\$5.52			
Avg. winning trade	\$14.00	\$14.00	\$14.00			
Avg. losing trade	(\$36.88)	(\$39.29)	(\$35.88)			
Ratio avg. win / avg. loss	0.38	0.36	0.39			
Max. consec. winners	27	26	18			
Max. consec. losers	2	1	2			
Largest winning trade	\$14.00	\$14.00	\$14.00			
Largest losing trade	(\$50.00)	(\$50.00)	(\$50.00)			
Avg. # of trades per day	1.27	0.61	0.66			
Avg. time in market	94.60 min	99.04 min	90.43 min			
Profit per month	\$205.39	\$129.56	\$76.88			
Max. time to recover	23.99 days	22.14 days	49.03 days			
Longest flat period	5.32 days	14.94 days	13.82 days			
Avg. MAE	\$16.56	\$15.13	\$17.91			
Avg. MFE	\$14.12	\$14.34	\$13.92			
Avg. ETD	\$6.42	\$4.31	\$8.40			

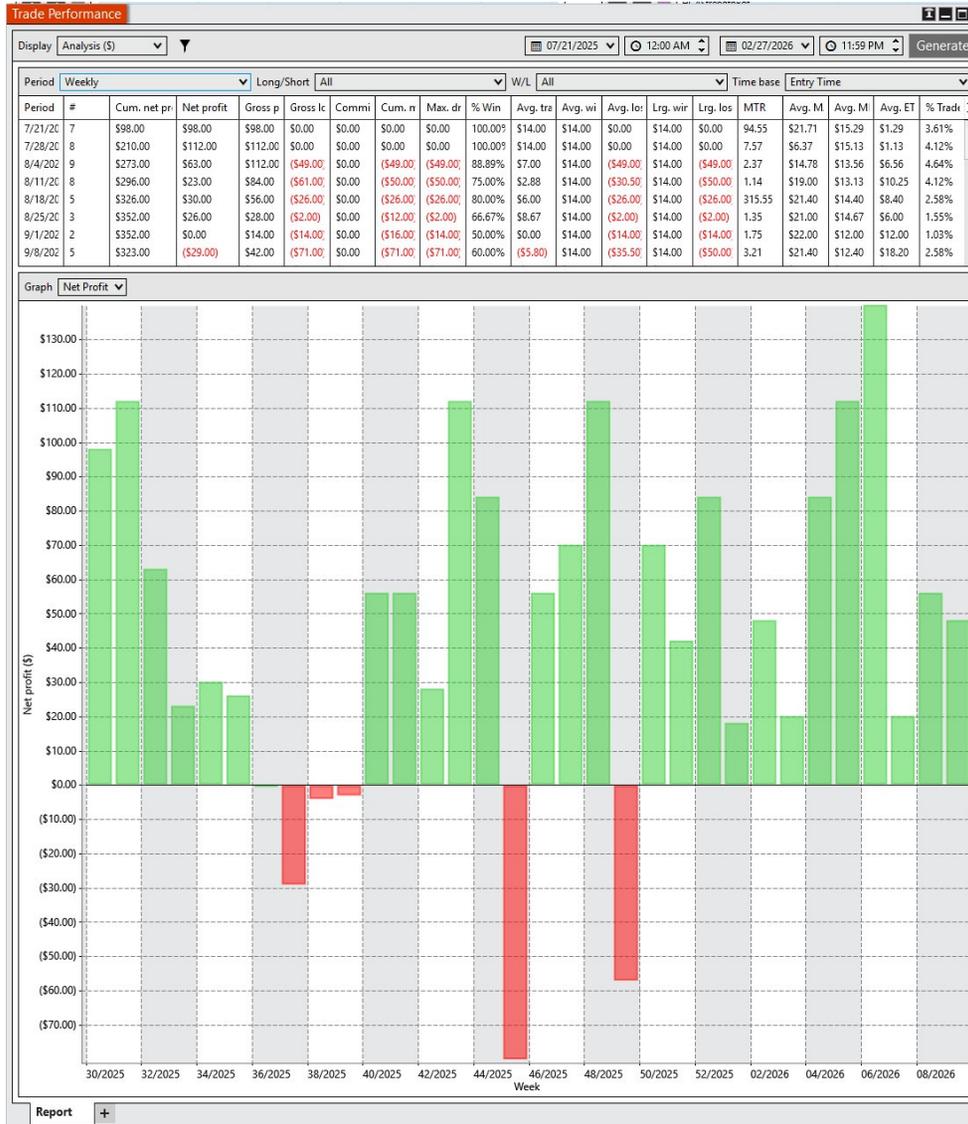
2. Daily Performance

Net profit per trading day, showing session-level consistency across the full 7-month test period.



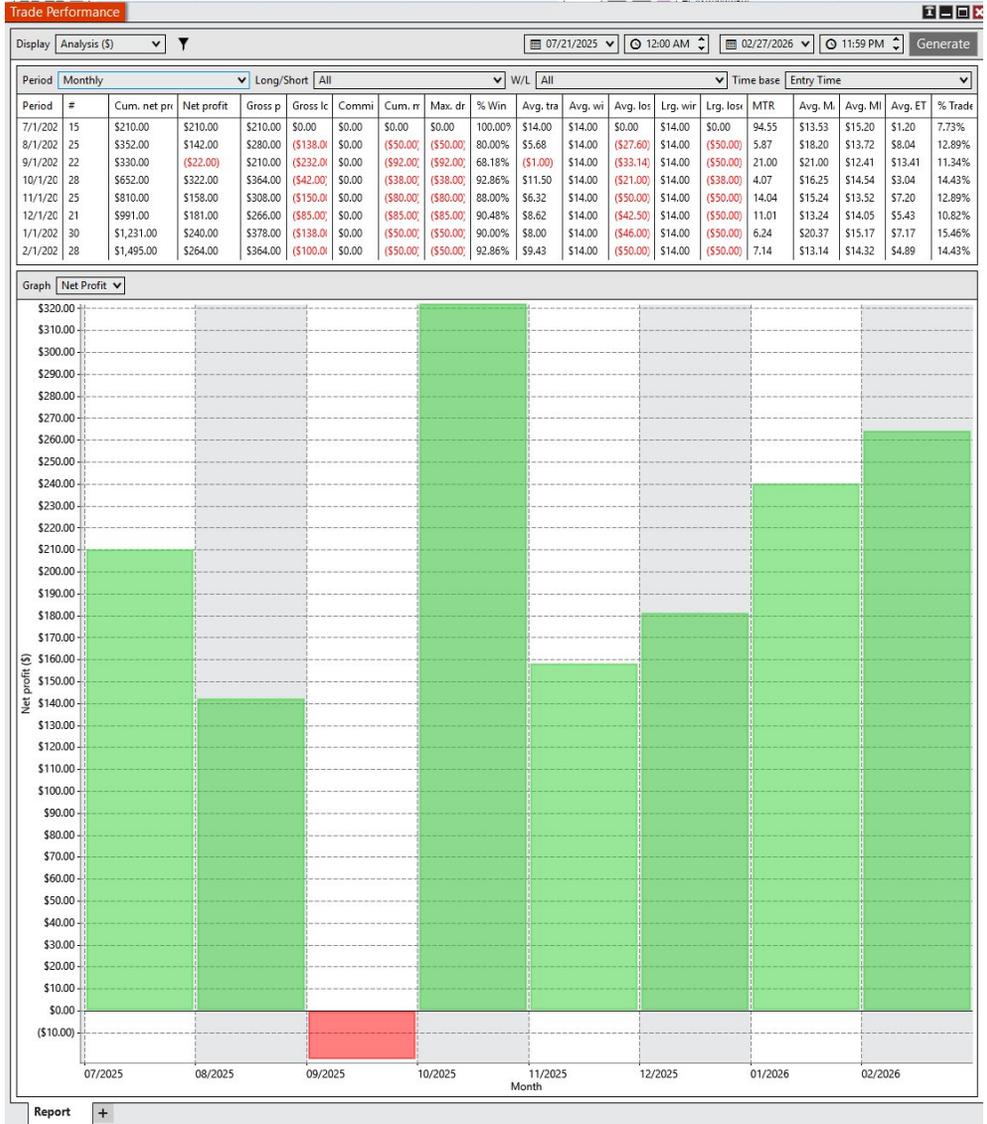
3. Weekly Performance

Aggregate results grouped by calendar week. Note the tight equity growth and minimal losing weeks.



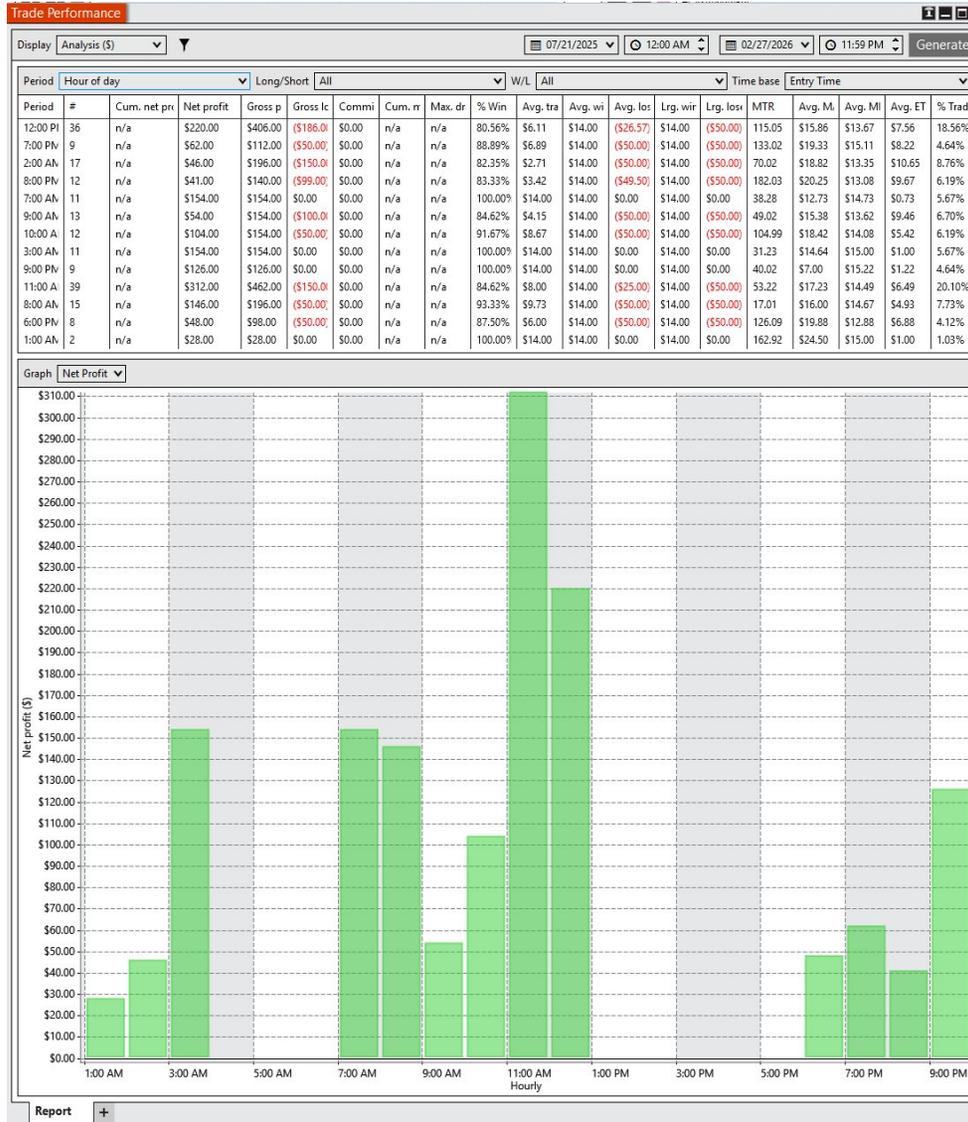
4. Monthly Performance

Month-by-month net profit. September 2025 was the only down month; all others were profitable.



5. Hourly Performance

Net profit by entry hour. The 11:00 AM window dominates — aligning with peak crude oil futures liquidity.



6. Day of Week Performance

All five trading days are profitable. Thursday leads with \$574 cumulative net, supported by two active windows.

