

Trade Performance Report

MES — Micro E-mini S&P 500 Futures

Period: July 21, 2025 – February 27, 2026

Strategy: HGAStrengthBot • Pivot Entries + LSC Signals • 15-Minute Chart

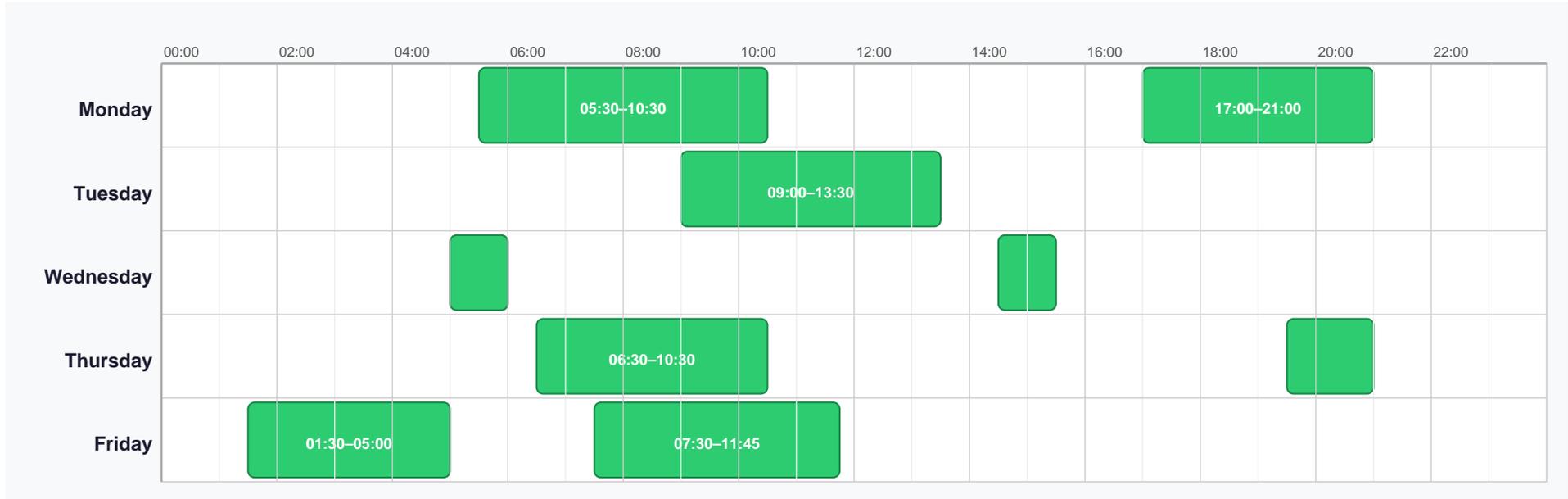
Total Net Profit	Total Trades	Win Rate	Profit Factor	Max Drawdown	Profit/Month
\$1,210.00	197	80.20%	1.62	(\$230.00)	\$166.24

Chart Timeframe	Exit Strategy	Long Net	Short Net	Avg Win	Avg Loss
15-Minute Candles	16 tick TP / 40 tick SL No Trailing	\$170.00	\$1,040.00	\$20.00	(\$50.00)

MES (Micro E-mini S&P 500) results represent the HGAStrengthBot running on a 15-minute chart with Pivot Entries and Long/Short Call signals enabled. Fixed exits of 16-tick profit target and 40-tick stop loss with no trailing. Short trades lead with a 2.30 profit factor and 85.19% win rate, contributing \$1,040 of the total net profit.

7. Trading Schedule — Active Time Windows

Active time windows extracted from the MES_15min.xml strategy template. Only **TimeWindow** type filters are shown — disabled/None filters are excluded. All times are Eastern Time as configured in NinjaTrader.



Filter	Day	Start Time	End Time	Duration	Status
Filter 1	Monday	05:30 AM	10:30 AM	5 hrs	ACTIVE
Filter 2	Monday	05:00 PM	09:00 PM	4 hrs	ACTIVE
Filter 3	Tuesday	09:00 AM	01:30 PM	4.5 hrs	ACTIVE
Filter 4	Wednesday	05:00 AM	06:00 AM	1 hr	ACTIVE
Filter 5	Wednesday	02:30 PM	03:30 PM	1 hr	ACTIVE
Filter 6	Thursday	03:30 AM	04:30 AM	1 hr	DISABLED (None)
Filter 7	Thursday	06:30 AM	10:30 AM	4 hrs	ACTIVE
Filter 8	Thursday	07:30 PM	09:00 PM	1.5 hrs	ACTIVE

Filter 9	Friday	01:30 AM	05:00 AM	3.5 hrs	ACTIVE
Filter 10	Friday	07:30 AM	11:45 AM	4.25 hrs	ACTIVE
Filter 11	n/a	—	—	—	DISABLED (None)
Filter 12	n/a	—	—	—	DISABLED (None)

Note: Monday has two windows covering pre-market through mid-session and then evening. Tuesday runs through the full morning session. Wednesday has two short windows. Thursday morning and evening are active (Filter 6 is disabled). Friday covers both an overnight window and the morning session through mid-day.

1. Summary Statistics

Full performance breakdown — key metrics, Sharpe/Sortino ratios, drawdown, and long vs. short trade comparison.

Trade Performance			
Performance	All trades	Long trades	Short trades
Total net profit	\$1,210.00	\$170.00	\$1,040.00
Gross profit	\$3,160.00	\$1,320.00	\$1,840.00
Gross loss	(\$1,950.00)	(\$1,150.00)	(\$800.00)
Commission	\$0.00	\$0.00	\$0.00
Profit factor	1.62	1.15	2.30
Max. drawdown	(\$230.00)	(\$160.00)	(\$160.00)
Sharpe ratio	1.31	0.36	1.21
Sortino ratio	1.00	0.80	1.00
Ulcer index	0.00	0.00	0.00
Total Fees	\$0.00	\$0.00	\$0.00
Probability	0.10%	27.66%	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	197	89	108
Percent profitable	80.20%	74.16%	85.19%
# of winning trades	158	66	92
# of losing trades	39	23	16
# of even trades	0	0	0
Avg. trade	\$6.14	\$1.91	\$9.63
Avg. winning trade	\$20.00	\$20.00	\$20.00
Avg. losing trade	(\$50.00)	(\$50.00)	(\$50.00)
Ratio avg. win / avg. loss	0.40	0.40	0.40
Max. consec. winners	21	9	20
Max. consec. losers	3	2	3
Largest winning trade	\$20.00	\$20.00	\$20.00
Largest losing trade	(\$50.00)	(\$50.00)	(\$50.00)
Avg. # of trades per day	1.29	0.59	0.70
Avg. time in market	42.31 min	50.47 min	35.58 min
Profit per month	\$166.24	\$23.68	\$142.88
Max. time to recover	27.97 days	51.81 days	48.05 days
Longest flat period	5.87 days	10.94 days	10.82 days
Avg. MAE	\$22.87	\$25.98	\$20.31
Avg. MFE	\$19.15	\$18.22	\$19.92
Avg. ETD	\$13.01	\$16.31	\$10.29

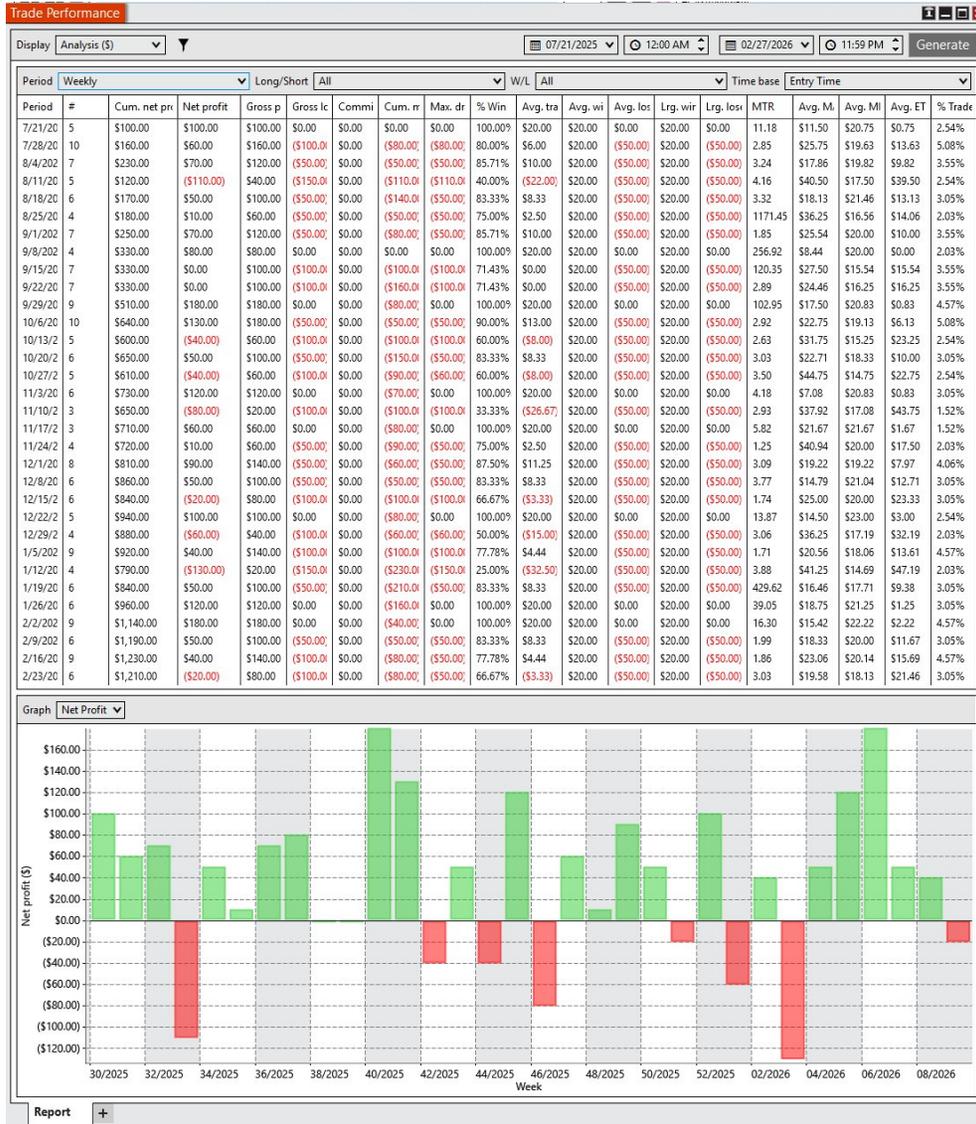
2. Daily Performance

Net profit per trading session. The tight loss bars reflect the fixed 40-tick stop keeping drawdowns controlled.



3. Weekly Performance

Week-by-week equity progression from July 2025 through February 2026. Most weeks positive with manageable pullbacks.



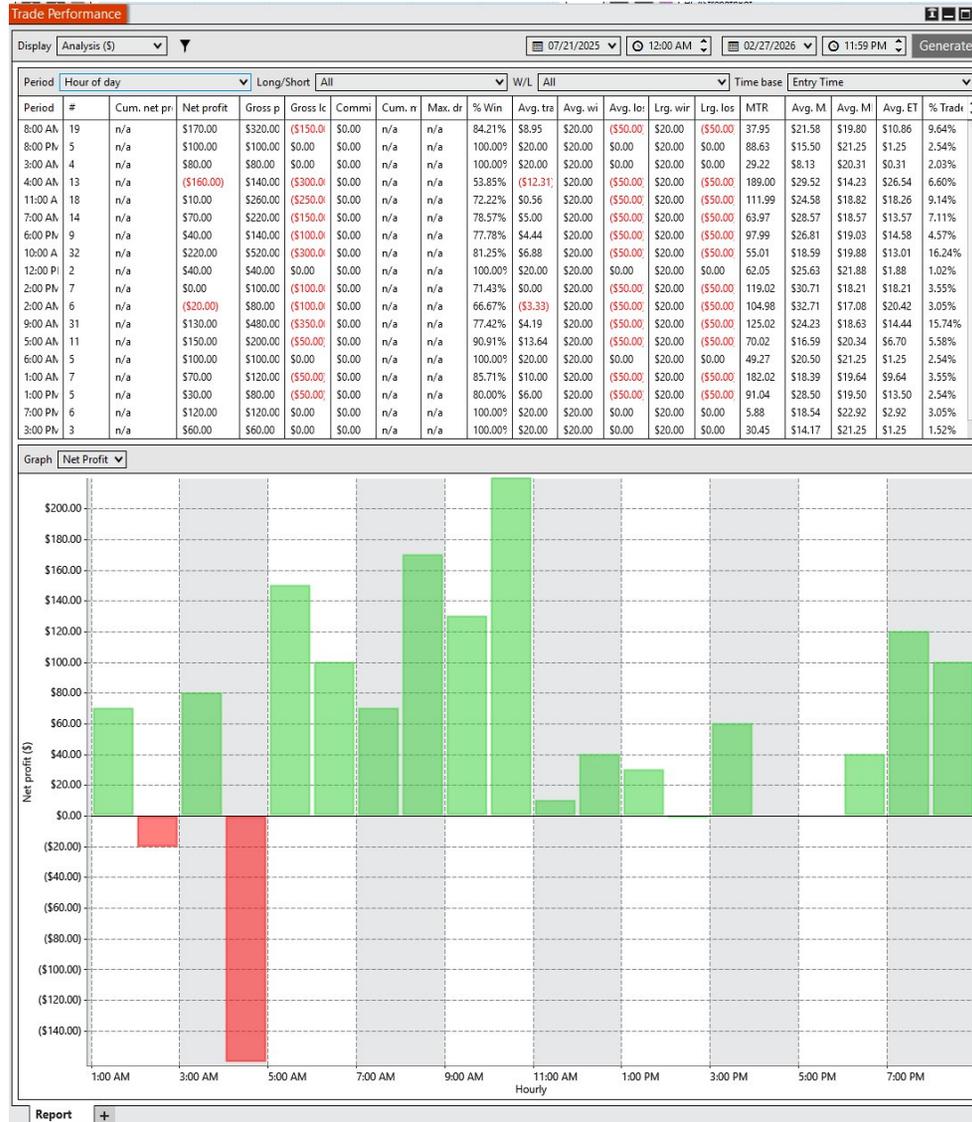
4. Monthly Performance

All eight months profitable. February 2026 led with \$250 net; consistent growth across the full test period.



5. Hourly Performance

Net profit by entry hour. The 11:00 AM window is strongest; the 4:00 AM window shows the only meaningful loss hour.



6. Day of Week Performance

Monday dominates with \$460 net and 86.36% win rate. All five days are profitable with no losing day of week.

