

Trade Performance Report

MGC — Micro Gold Futures

Period: July 21, 2025 – February 27, 2026

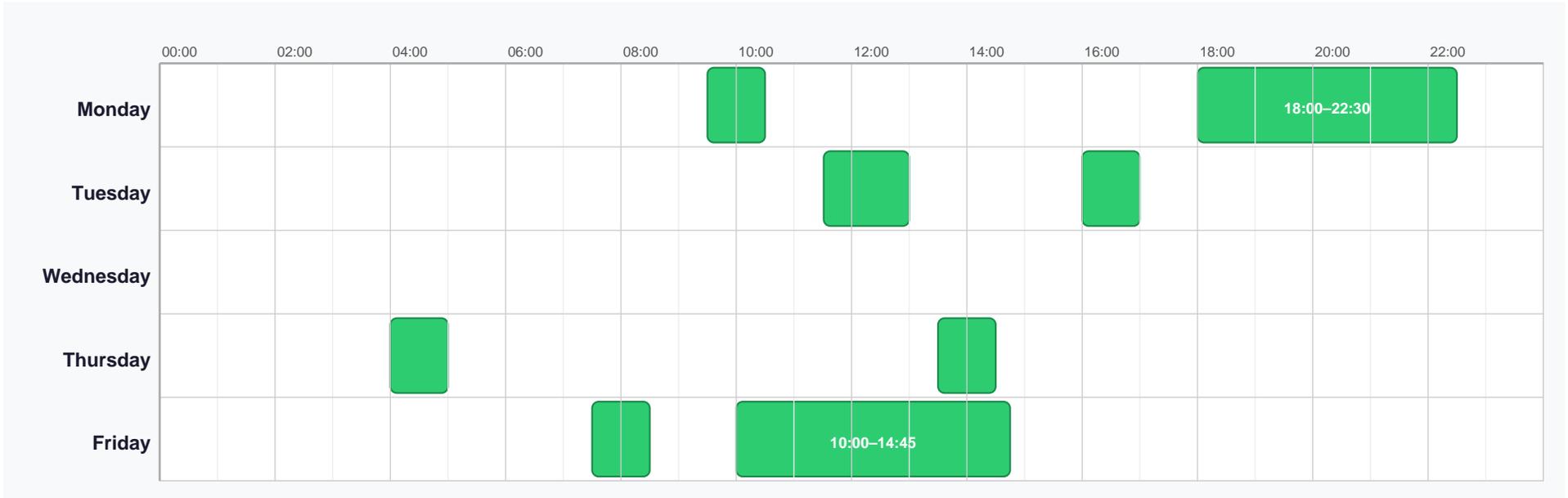
Strategy: HGAStrengthBot • Pivot Entries + LSC Signals • **5-Minute Chart**

Total Net Profit	Total Trades	Win Rate	Profit Factor	Max Drawdown	Profit/Month
\$3,350.00	253	70.36%	2.02	(\$159.00)	\$460.25
Chart Timeframe	Exit Strategy	Long Net	Short Net	Avg Win	Avg Loss
5-Minute Candles	38 tick TP / 47 tick SL No Trailing	\$1,823.00	\$1,527.00	\$37.36	(\$44.00)

MGC (Micro Gold) results represent the HGAStrengthBot running on a **5-minute chart** with **Pivot Entries** and **Long/Short Call signals** enabled. Fixed exits of **38-tick profit target** and **47-tick stop loss** with no trailing. With \$3,350 net profit and \$460/month, MGC is the strongest individual performer in the portfolio — leveraging gold's high volatility and clear trending behavior across both long and short directions.

7. Trading Schedule — Active Time Windows

Active time windows extracted from the MGC_5min.xml strategy template. Only **TimeWindow** type filters are shown — disabled/None filters are excluded. All times are Eastern Time as configured in NinjaTrader. Note: Wednesday has no active windows (both filters disabled).



Filter	Day	Start Time	End Time	Duration	Status
Filter 1	Monday	09:30 AM	10:30 AM	1 hr	ACTIVE
Filter 2	Monday	06:00 PM	10:30 PM	4.5 hrs	ACTIVE
Filter 3	Tuesday	01:00 AM	01:50 AM	50 min	DISABLED (None)
Filter 4	Tuesday	11:31 AM	01:00 PM	1.5 hrs	ACTIVE
Filter 5	Tuesday	04:00 PM	05:00 PM	1 hr	ACTIVE
Filter 6	Wednesday	12:00 PM	02:50 PM	2.83 hrs	DISABLED (None)
Filter 7	Thursday	04:00 AM	05:00 AM	1 hr	ACTIVE
Filter 8	Thursday	01:30 PM	02:30 PM	1 hr	ACTIVE

Filter 9	Friday	07:30 AM	08:30 AM	1 hr	ACTIVE
Filter 10	Friday	10:00 AM	02:45 PM	4.75 hrs	ACTIVE
Filter 11	n/a	—	—	—	DISABLED (None)
Filter 12	n/a	—	—	—	DISABLED (None)

Note: Wednesday has **no active trading windows** — both Filter 6 (disabled) leaves Wednesday completely inactive. Monday covers morning open and evening sessions. Tuesday trades mid-session and late afternoon. Thursday has an early morning window and an afternoon window. Friday covers both morning open and a longer mid-day session through 14:45 — capturing key gold market liquidity around the NY session close.

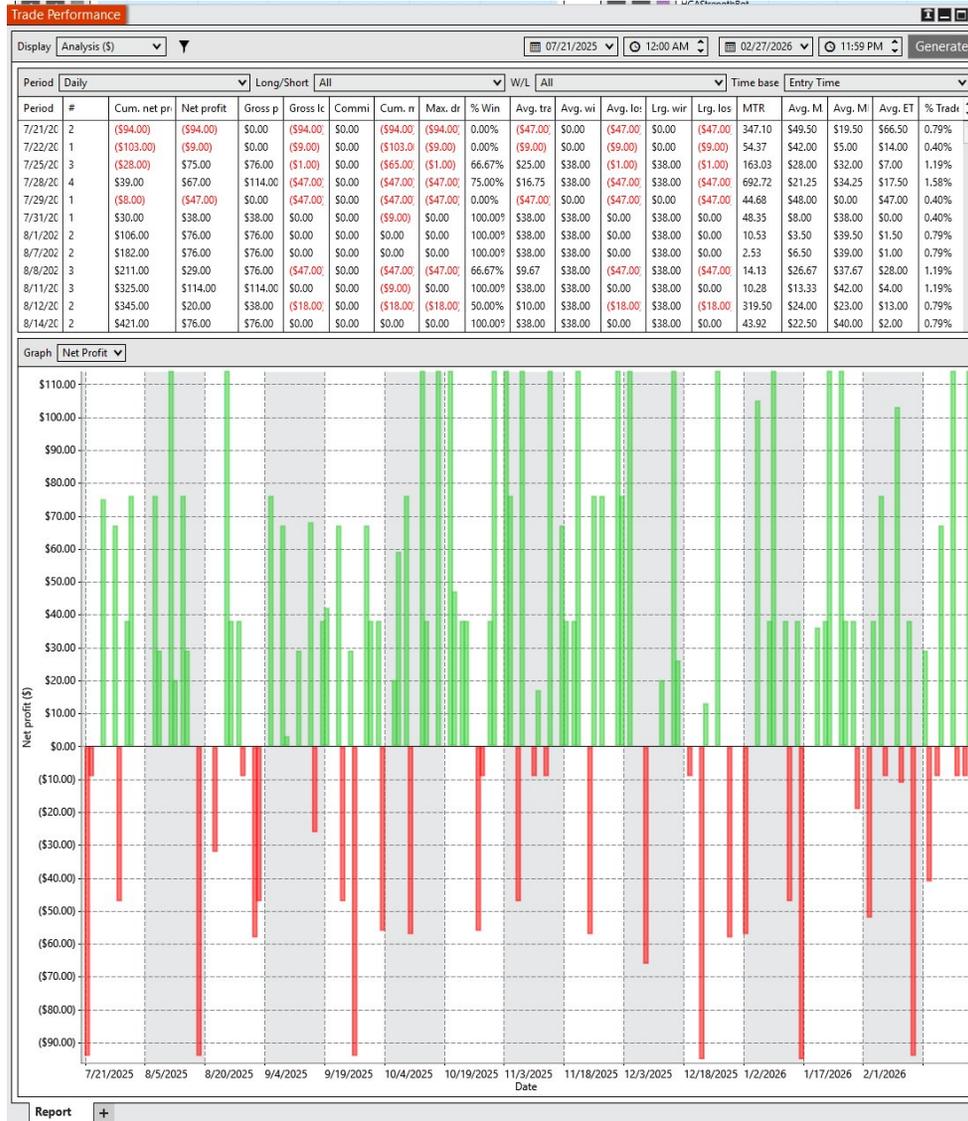
1. Summary Statistics

Full performance overview — key metrics, Sharpe/Sortino ratios, drawdown analysis, and long vs. short breakdown. MGC leads the portfolio with \$3,350 net profit and a 2.02 profit factor.

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	\$3,350.00	\$1,823.00	\$1,527.00			
Gross profit	\$6,650.00	\$3,658.00	\$2,992.00			
Gross loss	(\$3,300.00)	(\$1,835.00)	(\$1,465.00)			
Commission	\$0.00	\$0.00	\$0.00			
Profit factor	2.02	1.99	2.04			
Max. drawdown	(\$159.00)	(\$165.00)	(\$220.00)			
Sharpe ratio	1.25	1.04	1.19			
Sortino ratio	1.00	63.97	1.00			
Ulcer index	0.00	0.00	0.00			
Total Fees	\$0.00	\$0.00	\$0.00			
Probability	0.00%	0.00%	0.02%			
Start date	7/21/2025					
Start time	12:00 AM					
End date	2/27/2026					
End time	11:59 PM					
Total # of trades	253	138	115			
Percent profitable	70.36%	69.57%	71.30%			
# of winning trades	178	96	82			
# of losing trades	75	42	33			
# of even trades	0	0	0			
Avg. trade	\$13.24	\$13.21	\$13.28			
Avg. winning trade	\$37.36	\$38.10	\$36.49			
Avg. losing trade	(\$44.00)	(\$43.69)	(\$44.39)			
Ratio avg. win / avg. loss	0.85	0.87	0.82			
Max. consec. winners	14	8	9			
Max. consec. losers	3	4	3			
Largest winning trade	\$65.00	\$65.00	\$38.00			
Largest losing trade	(\$52.00)	(\$49.00)	(\$52.00)			
Avg. # of trades per day	1.65	0.90	0.76			
Avg. time in market	19.67 min	19.61 min	19.75 min			
Profit per month	\$460.25	\$250.46	\$213.64			
Max. time to recover	11.22 days	28.04 days	32.28 days			
Longest flat period	5.63 days	6.92 days	7.40 days			
Avg. MAE	\$27.47	\$28.00	\$26.83			
Avg. MFE	\$33.12	\$32.58	\$33.77			
Avg. ETD	\$19.88	\$19.37	\$20.49			

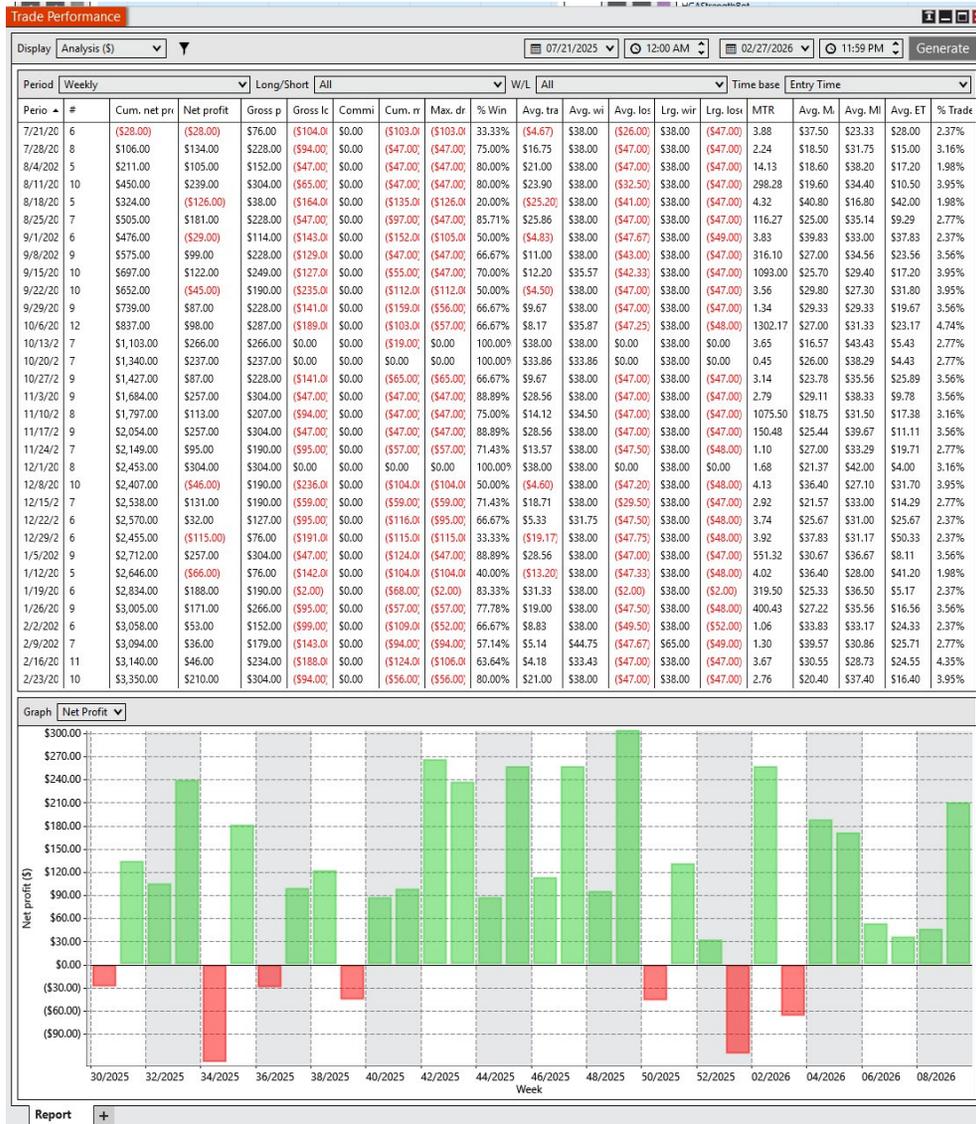
2. Daily Performance

Net profit per trading session. The strong green bias reflects consistent daily wins; losing days are limited and shallow relative to winning days.



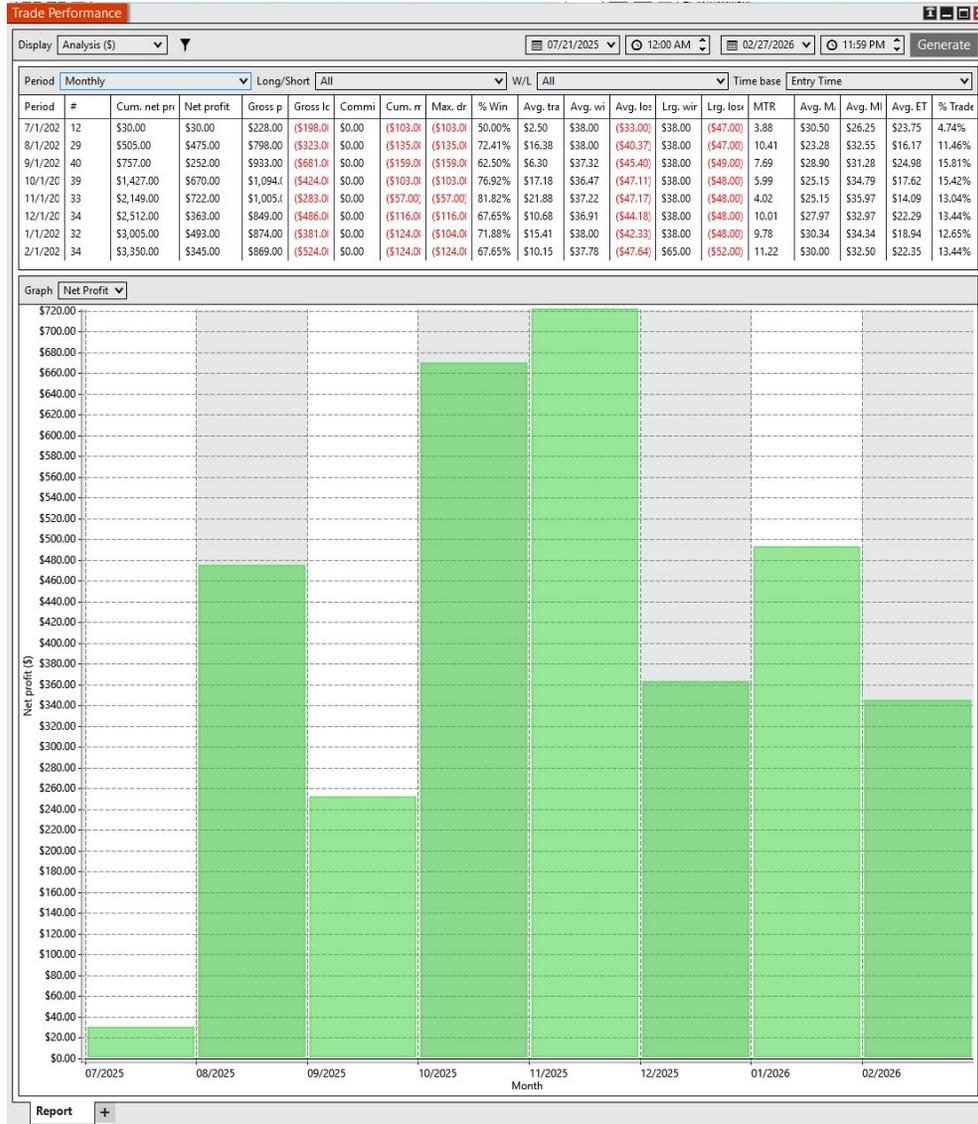
3. Weekly Performance

Week-by-week equity progression. The majority of weeks are profitable with only a handful of red weeks, demonstrating excellent week-to-week consistency.



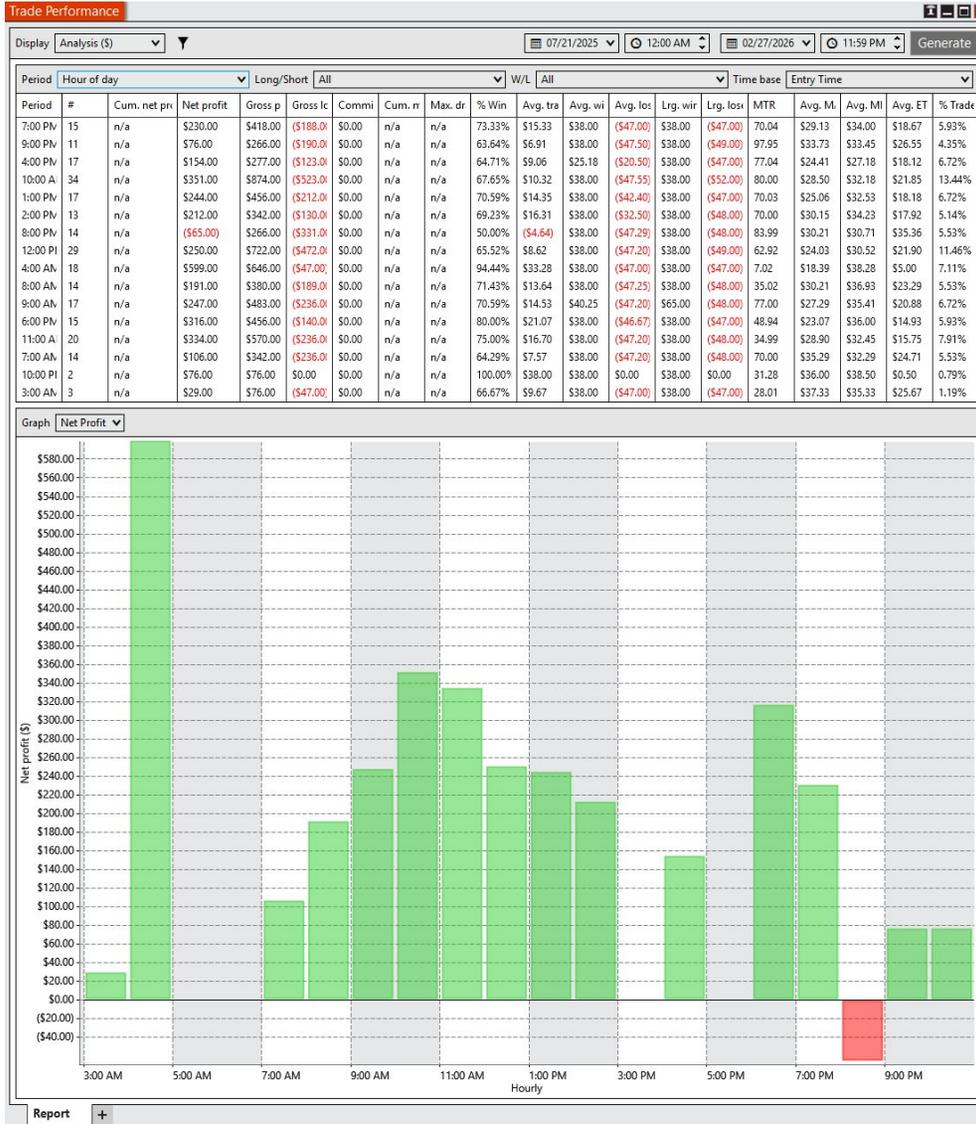
4. Monthly Performance

All eight months profitable. October and November 2025 were the standout months. July 2025 (partial month) was the only near-breakeven period.



5. Hourly Performance

Net profit by entry hour. The 4:00 AM window leads with \$599 — capturing the London open overlap. The 8:00 PM hour is the only negative period, validating its removal from the schedule.



6. Day of Week Performance

Monday leads with \$1,085 net and 68.82% win rate across 93 trades. Wednesday is absent (no active windows). All active days are profitable.

