

Trade Performance Report

MNQ — Micro E-mini Nasdaq-100 Futures

Period: July 21, 2025 – February 27, 2026

Strategy: HGAStrengthBot • Pivot Entries + LSC Signals • 10-Minute Chart

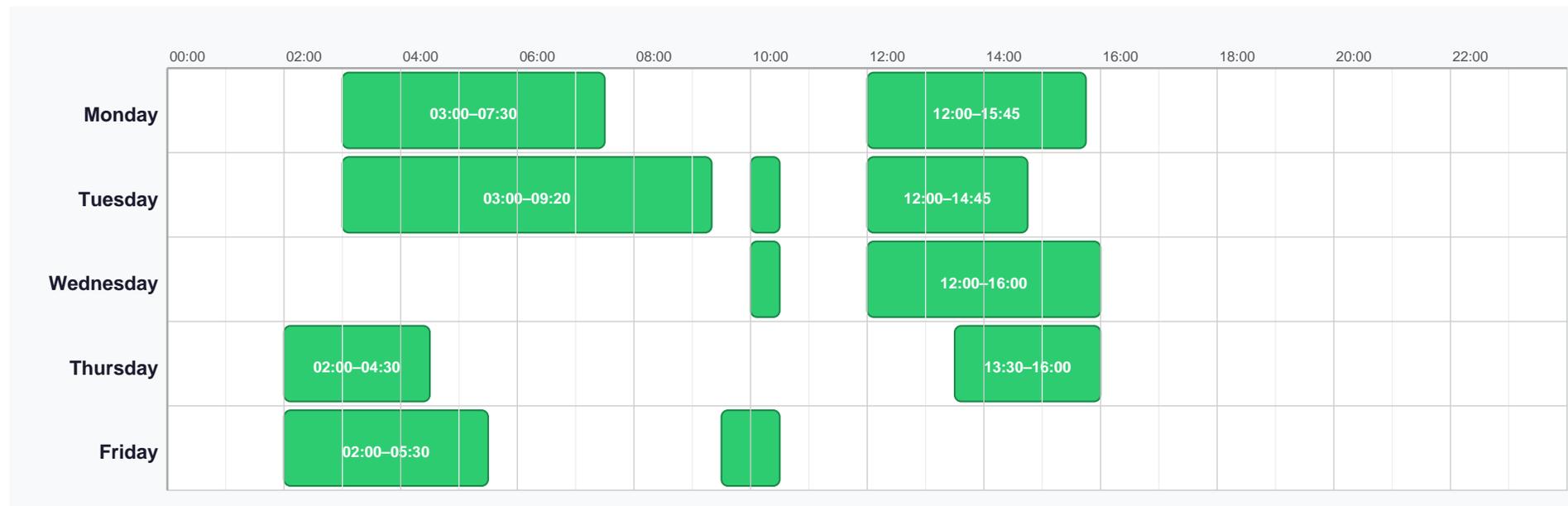
Total Net Profit	Total Trades	Win Rate	Profit Factor	Max Drawdown	Profit/Month
\$2,953.50	335	79.10%	1.70	(\$252.50)	\$405.77

Chart Timeframe	Exit Strategy	Long Net	Short Net	Avg Win	Avg Loss
10-Minute Candles	54 tick TP / 120 tick SL No Trailing	\$1,526.00	\$1,427.50	\$27.00	(\$60.02)

MNQ (Micro Nasdaq-100) results represent the HGAStrengthBot running on a 10-minute chart with Pivot Entries and Long/Short Call signals enabled. Fixed exits of 54-tick profit target and 120-tick stop loss with no trailing. The wider stop loss relative to target is offset by the high 79.10% win rate, producing \$2,953.50 net across 335 trades at \$405.77/month. Long and short performance are well-balanced at \$1,526 and \$1,427 respectively.

7. Trading Schedule — Active Time Windows

Active time windows extracted from the MNQ_10min.xml strategy template. Only **TimeWindow** type filters are shown — disabled/None filters excluded. All times are Eastern Time as configured in NinjaTrader. Filter 11 applies to both **Tuesday and Wednesday** (10:00–10:30 AM).



Filter	Day(s)	Start Time	End Time	Duration	Status
Filter 1	Monday	03:00 AM	07:30 AM	4.5 hrs	ACTIVE
Filter 2	Monday	12:00 PM	03:45 PM	3.75 hrs	ACTIVE
Filter 3	Tuesday	03:00 AM	09:20 AM	6.33 hrs	ACTIVE
Filter 4	Tuesday	12:00 PM	02:45 PM	2.75 hrs	ACTIVE
Filter 5	Wednesday	12:00 PM	04:00 PM	4 hrs	ACTIVE
Filter 6	Thursday	11:30 AM	12:15 PM	45 min	DISABLED (None)
Filter 7	Thursday	02:00 AM	04:30 AM	2.5 hrs	ACTIVE
Filter 8	Thursday	01:30 PM	04:00 PM	2.5 hrs	ACTIVE

Filter 9	Friday	02:00 AM	05:30 AM	3.5 hrs	ACTIVE
Filter 10	Friday	09:30 AM	10:30 AM	1 hr	ACTIVE
Filter 11	Tue + Wed	10:00 AM	10:30 AM	30 min	ACTIVE
Filter 12	n/a	—	—	—	DISABLED (None)

Note: Monday covers pre-market through early morning and then the afternoon session. Tuesday has the longest continuous window (03:00–09:20 AM) plus an afternoon session and a shared 10:00 AM window with Wednesday via Filter 11. Wednesday has the afternoon session plus the shared 10:00 AM window. Thursday has an early pre-market window and afternoon session (Filter 6 disabled). Friday captures the pre-market and the NY open hour only.

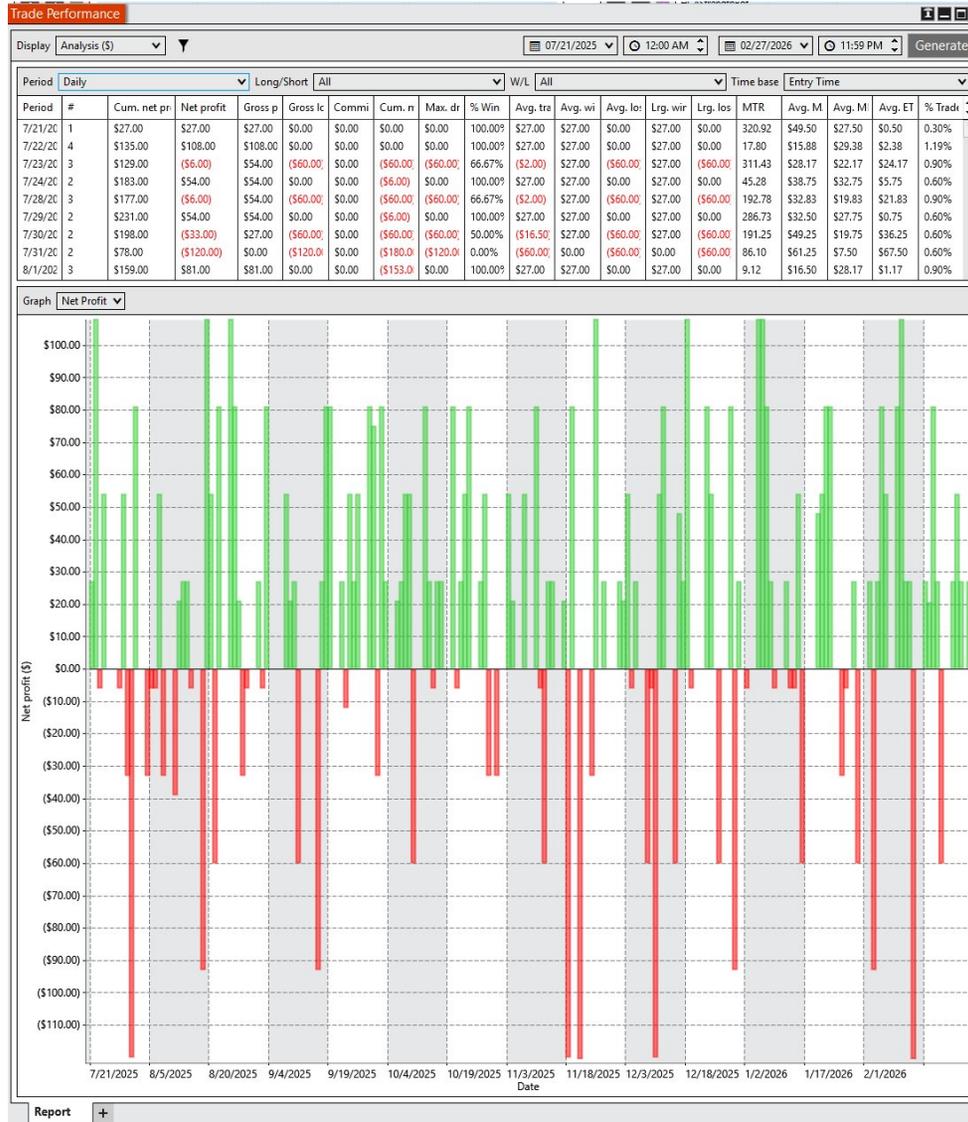
1. Summary Statistics

Complete performance overview — 335 trades, 79.10% win rate, 1.70 profit factor. Long and short trades are nearly equal contributors with balanced Sharpe/Sortino ratios.

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	\$2,953.50	\$1,526.00	\$1,427.50
Gross profit	\$7,155.00	\$3,807.00	\$3,348.00
Gross loss	(\$4,201.50)	(\$2,281.00)	(\$1,920.50)
Commission	\$0.00	\$0.00	\$0.00
Profit factor	1.70	1.67	1.74
Max. drawdown	(\$252.50)	(\$213.00)	(\$237.00)
Sharpe ratio	1.30	1.13	1.11
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%	0.08%	0.05%
Start date	7/21/2025		
Start time	12:00 AM		
End date	2/27/2026		
End time	11:59 PM		
Total # of trades	335	179	156
Percent profitable	79.10%	78.77%	79.49%
# of winning trades	265	141	124
# of losing trades	70	38	32
# of even trades	0	0	0
Avg. trade	\$8.82	\$8.53	\$9.15
Avg. winning trade	\$27.00	\$27.00	\$27.00
Avg. losing trade	(\$60.02)	(\$60.03)	(\$60.02)
Ratio avg. win / avg. loss	0.45	0.45	0.45
Max. consec. winners	15	11	13
Max. consec. losers	3	2	2
Largest winning trade	\$27.00	\$27.00	\$27.00
Largest losing trade	(\$60.50)	(\$60.50)	(\$60.50)
Avg. # of trades per day	2.19	1.17	1.03
Avg. time in market	24.42 min	22.37 min	26.76 min
Profit per month	\$405.77	\$210.60	\$197.90
Max. time to recover	22.64 days	21.05 days	36.08 days
Longest flat period	4.96 days	6.68 days	7.57 days
Avg. MAE	\$28.36	\$28.50	\$28.21
Avg. MFE	\$25.27	\$25.26	\$25.29
Avg. ETD	\$16.46	\$16.74	\$16.14

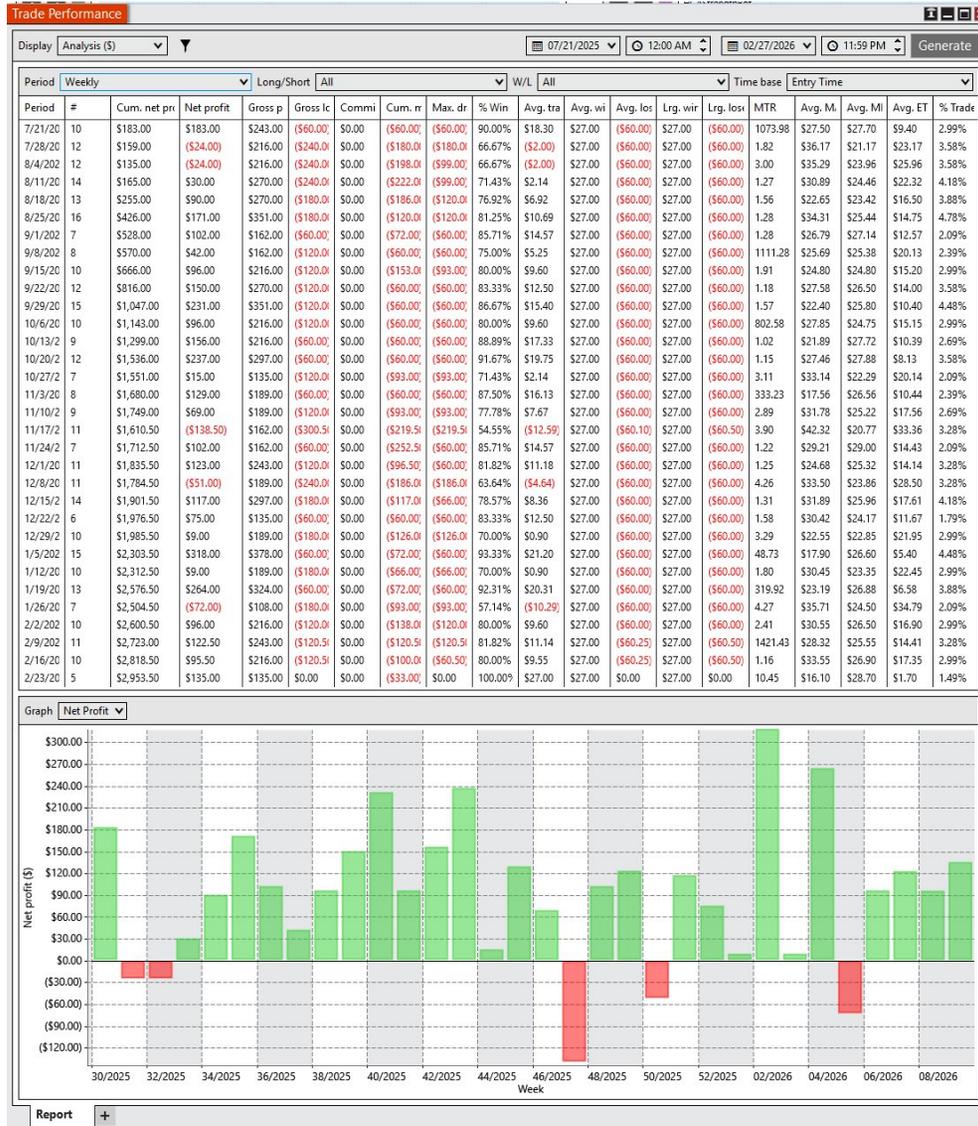
2. Daily Performance

Net profit per trading session. Green days dominate with losses capped by the disciplined stop loss. The 10-minute timeframe reduces noise while preserving intraday signal quality.



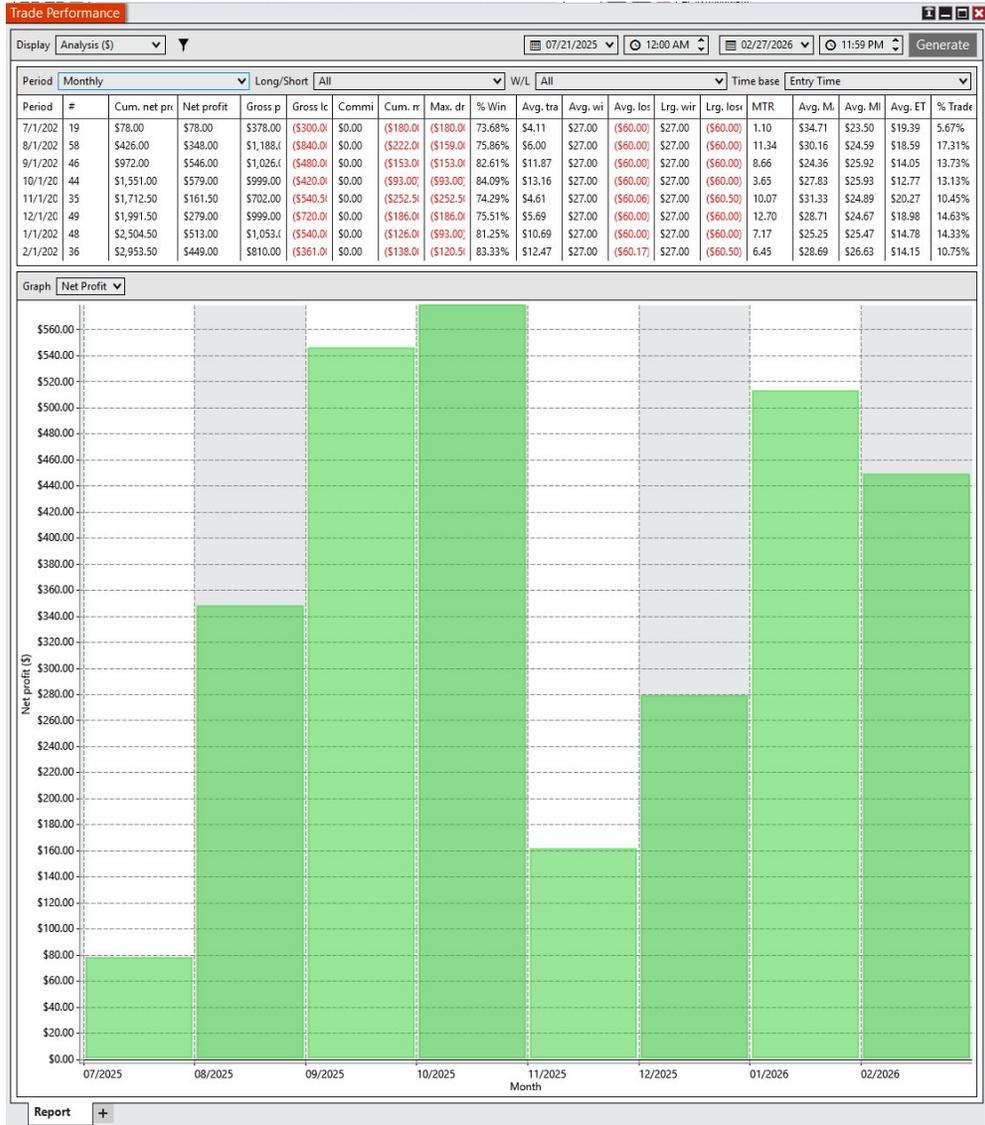
3. Weekly Performance

Week-by-week equity growth from July 2025 through February 2026. Only a handful of red weeks across the entire period, with the largest weekly gain topping \$318 in January 2026.



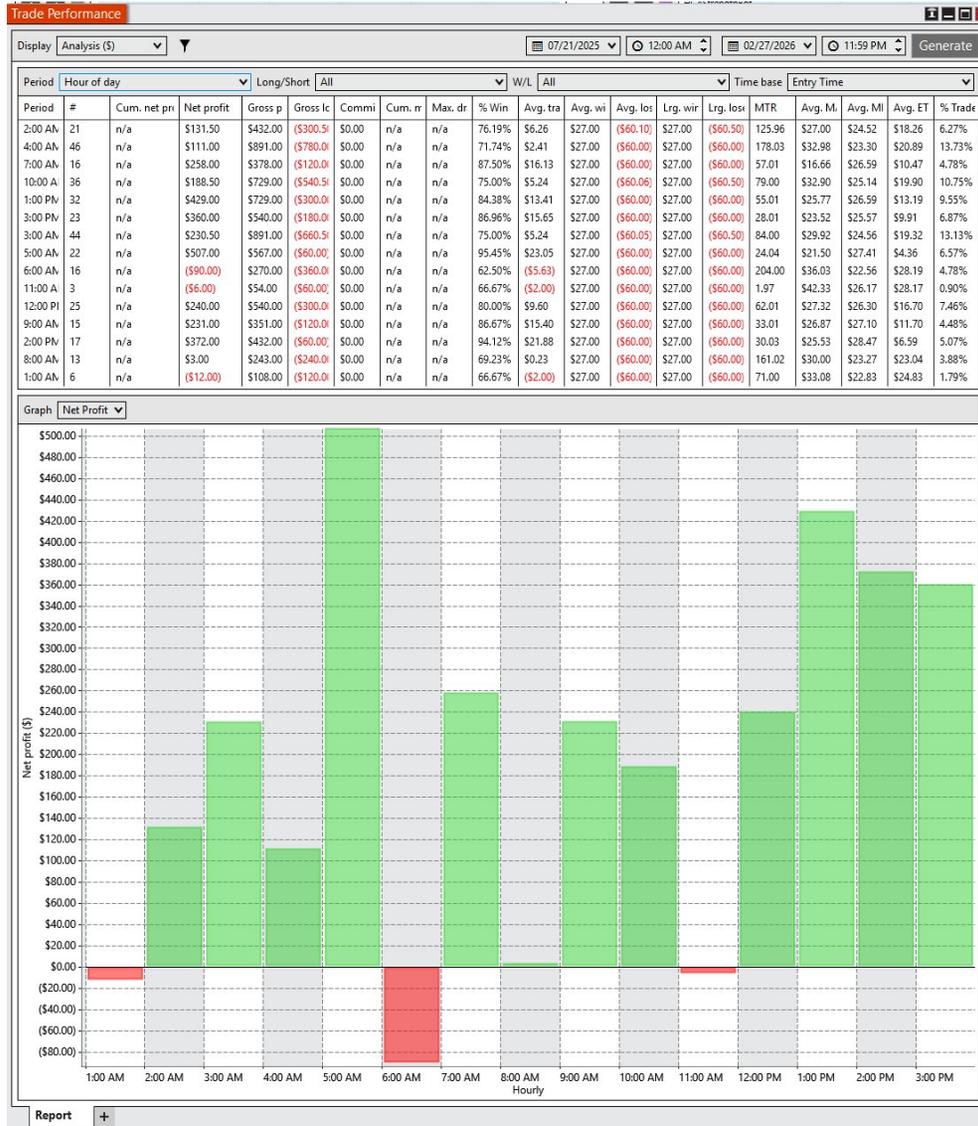
4. Monthly Performance

All eight months profitable. October 2025 was the peak month at \$579. Every month showed positive net profit with no losing months across the full test period.



5. Hourly Performance

Net profit by entry hour. The 5:00 AM window leads at \$507, with strong contributions from 7:00 AM, 10:00 AM, and afternoon sessions. The 6:00 AM and 1:00 AM hours show minor losses.



6. Day of Week Performance

All five days profitable. Tuesday leads with \$740.50 across 108 trades (76.85% win rate). Wednesday is second at \$609. Friday is the weakest day but still positive at \$146.

