Trade Performance Report

MYM — Micro E-mini Dow Jones 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
$1,191.00	235	83.40%	2.55	**($62.50)**	$164.37

Chart Timeframe	Exit Strategy	Long Net	Short Net	Avg Win	Avg Loss
10-Minute Candles	20 tick TP / 40 tick SL No Trailing	**$574.00**	**$617.00**	$10.00	**($19.72)**

MYM (Micro Dow Jones) results represent the HGAStrengthBot running on a **10-minute chart** with **Pivot Entries** and **Long/Short Call signals** enabled. Fixed exits of **20-tick profit target** and **40-tick stop loss** with no trailing. MYM achieves the highest win rate in the portfolio at **83.40%** and the lowest max drawdown at just ($62.50) — demonstrating exceptional capital efficiency and consistency across 235 trades. Long and short contributions are nearly equal at $574 and $617 respectively, with an outstanding 2.55 profit factor.

7. Trading Schedule — Active Time Windows

*Active time windows extracted from the MYM_10min.xml strategy template. Only **TimeWindow** type filters are shown — Filter 12 (disabled/None) is excluded. All times are Eastern Time as configured in NinjaTrader. Monday has the largest single window in the portfolio at **8 hours** (11:00 AM – 7:00 PM).*
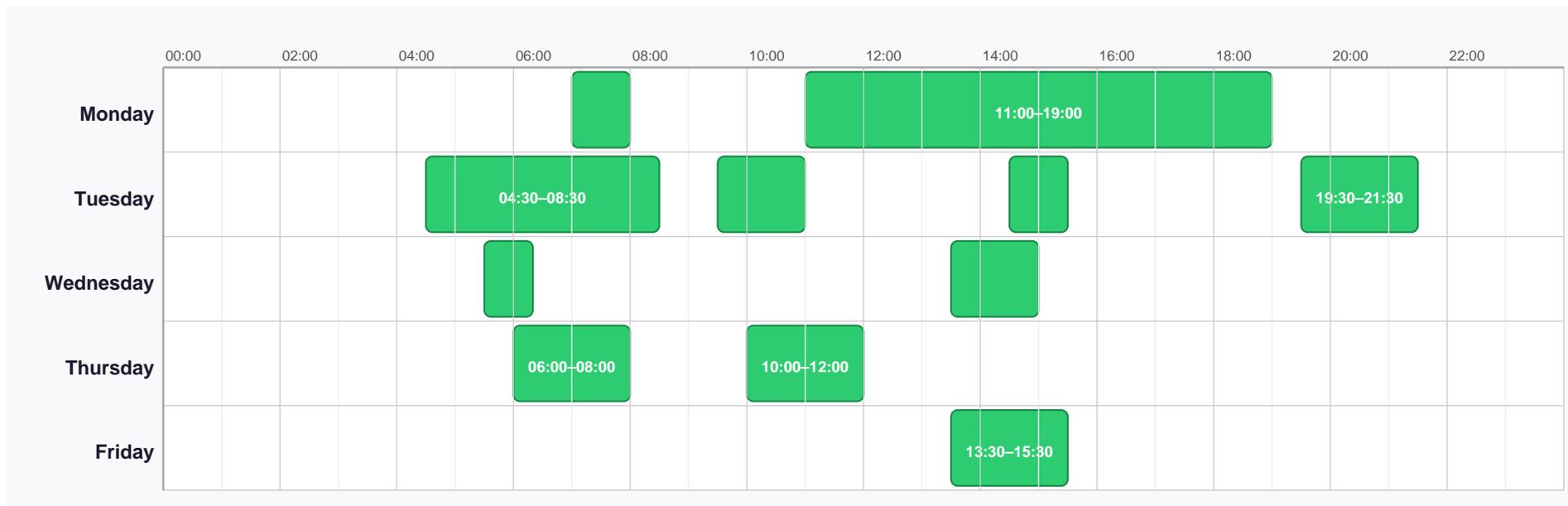
Filter	Day	Start Time	End Time	Duration	Status
Filter 1	Monday	07:00 AM	08:00 AM	1 hr	ACTIVE
Filter 2	Monday	11:00 AM	07:00 PM	8 hrs	ACTIVE
Filter 3	Tuesday	04:30 AM	08:30 AM	4 hrs	ACTIVE
Filter 4	Tuesday	02:30 PM	03:30 PM	1 hr	ACTIVE
Filter 5	Tuesday	07:30 PM	09:30 PM	2 hrs	ACTIVE
Filter 6	Wednesday	05:30 AM	06:20 AM	50 min	ACTIVE
Filter 7	Wednesday	01:30 PM	03:00 PM	1.5 hrs	ACTIVE
Filter 8	Thursday	06:00 AM	08:00 AM	2 hrs	ACTIVE

Filter 9	Thursday	10:00 AM	12:00 PM	2 hrs	**ACTIVE**
Filter 10	Friday	01:30 PM	03:30 PM	2 hrs	**ACTIVE**
Filter 11	Tuesday	09:30 AM	11:00 AM	1.5 hrs	**ACTIVE**
Filter 12	n/a	—	—	—	DISABLED (None)

Note: Monday has the widest single window in the portfolio — an 8-hour afternoon/evening session (11:00 AM–7:00 PM) plus a 1-hour pre-market window. Tuesday is the most active day with four windows spanning pre-market through evening including Filter 11 (09:30–11:00 AM). Wednesday has two targeted windows: a brief pre-market slot and an afternoon session. Thursday covers pre-market open and mid-morning. Friday trades only the afternoon session (1:30–3:30 PM).

1. Summary Statistics

Full performance overview — 235 trades, 83.40% win rate, 2.55 profit factor. MYM has the lowest max drawdown ($62.50) and highest win rate of all five instruments, with perfectly balanced long/short contributions.

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	$1,191.00	$574.00	$617.00
Gross profit	$1,960.00	$980.00	$980.00
Gross loss	($769.00)	($406.00)	($363.00)
Commission	$0.00	$0.00	$0.00
Profit factor	2.55	2.41	2.70
Max. drawdown	($62.50)	($84.00)	($51.50)
Sharpe ratio	1.20	1.01	1.35
Sortino ratio	40.01	4.51	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	235	119	116
Percent profitable	83.40%	82.35%	84.48%
# of winning trades	196	98	98
# of losing trades	39	21	18
# of even trades	0	0	0
Avg. trade	$5.07	$4.82	$5.32
Avg. winning trade	$10.00	$10.00	$10.00
Avg. losing trade	($19.72)	($19.33)	($20.17)
Ratio avg. win / avg. loss	0.51	0.52	0.50
Max. consec. winners	21	18	16
Max. consec. losers	3	3	2
Largest winning trade	$10.00	$10.00	$10.00
Largest losing trade	($21.50)	($21.50)	($21.00)
Avg. # of trades per day	1.54	0.78	0.76
Avg. time in market	18.80 min	19.09 min	18.49 min
Profit per month	$164.37	$79.22	$85.15
Max. time to recover	31.81 days	63.01 days	21.83 days
Longest flat period	6.16 days	11.26 days	10.62 days
Avg. MAE	$8.80	$8.58	$9.01
Avg. MFE	$9.80	$9.48	$10.12
Avg. ETD	$4.73	$4.66	$4.80

2. Daily Performance

Net profit per trading session. The tiny tick value ($0.50/tick) of MYM keeps daily losses minimal while the high win rate produces consistent green days throughout the full period.
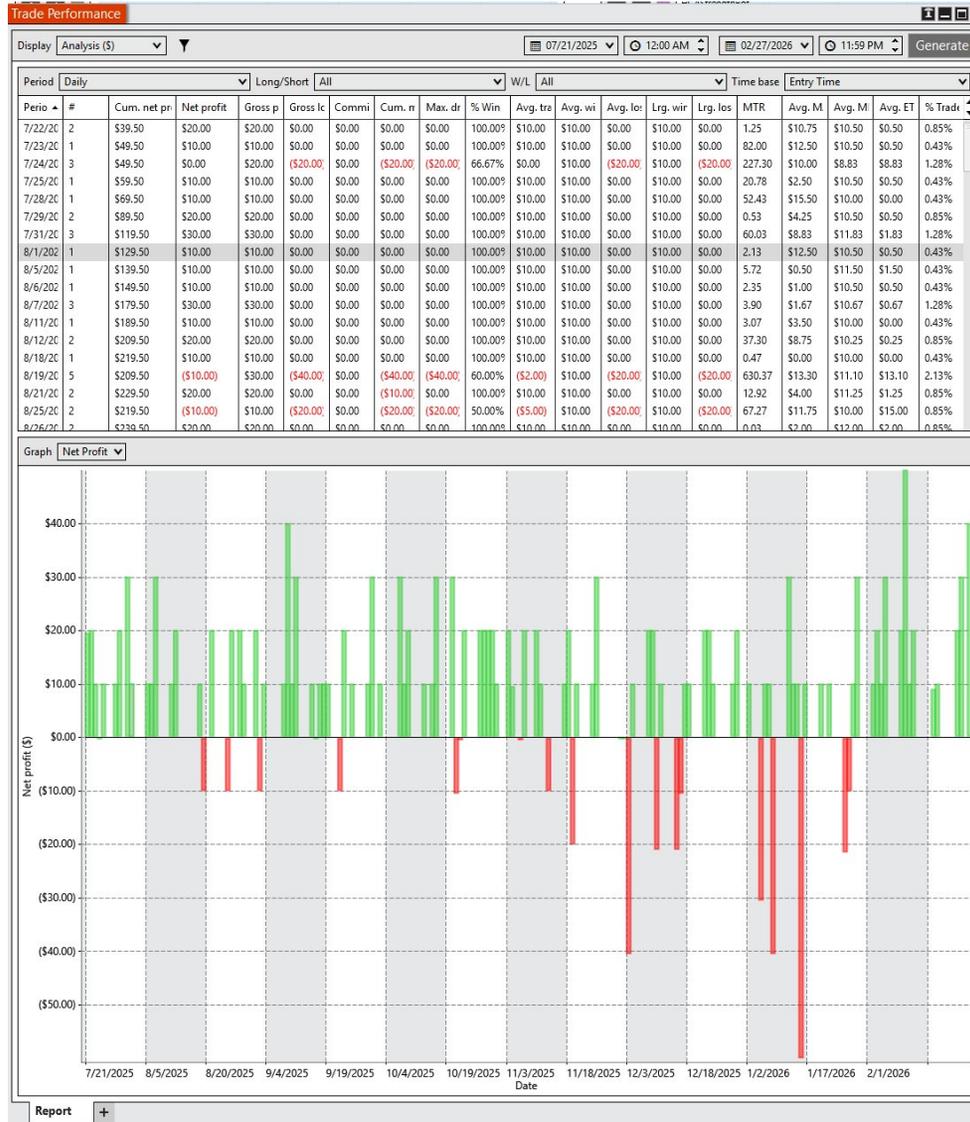
3. Weekly Performance

Week-by-week equity growth from July 2025 through February 2026. Remarkably consistent — only a handful of red weeks across 32 weeks, all shallow. The equity curve is the smoothest in the portfolio.

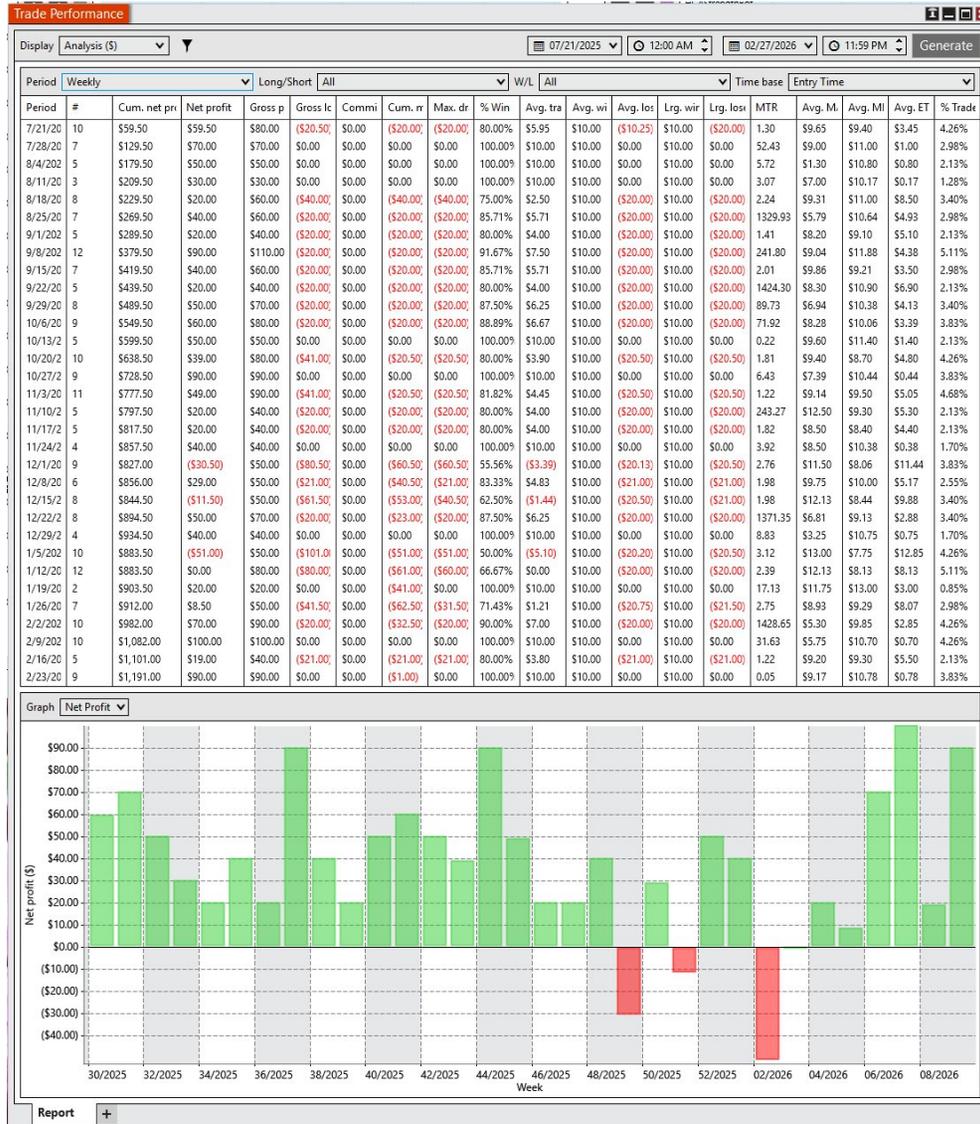| Period	#	Cum. net pro	Net profit	Gross p	Gross lc	Commi	Cum. m	Max. dr	% Win	Avg. tra	Avg. wi	Avg. los	Lrg. wir	Lrg. los	MTR	Avg. M.	Avg. MI	Avg. ET	% Trade
7/21/20	10	$59.50	$59.50	$80.00	($20.50)	$0.00	($20.00)	($20.00)	80.00%	$5.95	$10.00	($10.25)	$10.00	($20.00)	1.30	$9.65	$9.40	$3.45	4.26%
7/28/20	7	$129.50	$70.00	$70.00	$0.00	$0.00	$0.00	$0.00	100.00%	$10.00	$10.00	$0.00	$10.00	$0.00	52.43	$9.00	$11.00	$1.00	2.98%
8/4/202	5	$179.50	$50.00	$50.00	$0.00	$0.00	$0.00	$0.00	100.00%	$10.00	$10.00	$0.00	$10.00	$0.00	5.72	$1.30	$10.80	$0.80	2.13%
8/11/20	3	$209.50	$30.00	$30.00	$0.00	$0.00	$0.00	$0.00	100.00%	$10.00	$10.00	$0.00	$10.00	$0.00	3.07	$7.00	$10.17	$0.17	1.28%
8/18/20	8	$229.50	$20.00	$60.00	($40.00)	$0.00	($40.00)	($40.00)	75.00%	$2.50	$10.00	($20.00)	$10.00	($20.00)	2.24	$9.31	$11.00	$8.50	3.40%
8/25/20	7	$269.50	$40.00	$60.00	($20.00)	$0.00	($20.00)	($20.00)	85.71%	$5.71	$10.00	($20.00)	$10.00	($20.00)	1329.93	$5.79	$10.64	$4.93	2.98%
9/1/202	5	$289.50	$20.00	$40.00	($20.00)	$0.00	($20.00)	($20.00)	80.00%	$4.00	$10.00	($20.00)	$10.00	($20.00)	1.41	$8.20	$9.10	$5.10	2.13%
9/8/202	12	$379.50	$90.00	$110.00	($20.00)	$0.00	($20.00)	($20.00)	91.67%	$7.50	$10.00	($20.00)	$10.00	($20.00)	241.80	$9.04	$11.88	$4.38	5.11%
9/15/20	7	$419.50	$40.00	$60.00	($20.00)	$0.00	($20.00)	($20.00)	85.71%	$5.71	$10.00	($20.00)	$10.00	($20.00)	2.01	$9.86	$9.21	$3.50	2.98%
9/22/20	5	$439.50	$20.00	$40.00	($20.00)	$0.00	($20.00)	($20.00)	80.00%	$4.00	$10.00	($20.00)	$10.00	($20.00)	1424.30	$8.30	$10.90	$6.90	2.13%
9/29/20	8	$489.50	$50.00	$70.00	($20.00)	$0.00	($20.00)	($20.00)	87.50%	$6.25	$10.00	($20.00)	$10.00	($20.00)	89.73	$6.94	$10.38	$4.13	3.40%
10/6/20	9	$549.50	$60.00	$80.00	($20.00)	$0.00	($20.00)	($20.00)	88.89%	$6.67	$10.00	($20.00)	$10.00	($20.00)	71.92	$8.28	$10.06	$3.39	3.83%
10/13/2	5	$599.50	$50.00	$50.00	$0.00	$0.00	$0.00	$0.00	100.00%	$10.00	$10.00	$0.00	$10.00	$0.00	0.22	$9.60	$11.40	$1.40	2.13%
10/20/2	10	$638.50	$39.00	$80.00	($41.00)	$0.00	($20.50)	($20.50)	80.00%	$3.90	$10.00	($20.50)	$10.00	($20.50)	1.81	$9.40	$8.70	$4.80	4.26%
10/27/2	9	$728.50	$90.00	$90.00	$0.00	$0.00	$0.00	$0.00	100.00%	$10.00	$10.00	$0.00	$10.00	$0.00	6.43	$7.39	$10.44	$0.44	3.83%
11/3/20	11	$777.50	$49.00	$90.00	($41.00)	$0.00	($20.50)	($20.50)	81.82%	$4.45	$10.00	($20.50)	$10.00	($20.50)	1.22	$9.14	$9.50	$5.05	4.68%
11/10/2	5	$797.50	$20.00	$40.00	($20.00)	$0.00	($20.00)	($20.00)	80.00%	$4.00	$10.00	($20.00)	$10.00	($20.00)	243.27	$12.50	$9.30	$5.30	2.13%
11/17/2	5	$817.50	$20.00	$40.00	($20.00)	$0.00	($20.00)	($20.00)	80.00%	$4.00	$10.00	($20.00)	$10.00	($20.00)	1.82	$8.50	$8.40	$4.40	2.13%
11/24/2	4	$857.50	$40.00	$40.00	$0.00	$0.00	$0.00	$0.00	100.00%	$10.00	$10.00	$0.00	$10.00	$0.00	3.92	$8.50	$10.38	$0.38	1.70%
12/1/20	9	$827.00	($30.50)	$50.00	($80.50)	$0.00	($60.50)	($60.50)	55.56%	($3.39)	$10.00	($20.13)	$10.00	($20.50)	2.76	$11.50	$8.06	$11.44	3.83%
12/8/20	6	$856.00	$29.00	$50.00	($21.00)	$0.00	($40.50)	($21.00)	83.33%	$4.83	$10.00	($21.00)	$10.00	($21.00)	1.98	$9.75	$10.00	$5.17	2.55%
12/15/2	8	$844.50	($11.50)	$50.00	($61.50)	$0.00	($53.00)	($40.50)	62.50%	($1.44)	$10.00	($20.50)	$10.00	($21.00)	1.98	$12.13	$8.44	$9.88	3.40%
12/22/2	8	$894.50	$50.00	$70.00	($20.00)	$0.00	($23.00)	($20.00)	87.50%	$6.25	$10.00	($20.00)	$10.00	($20.00)	1371.35	$6.81	$9.13	$2.88	3.40%
12/29/2	4	$934.50	$40.00	$40.00	$0.00	$0.00	$0.00	$0.00	100.00%	$10.00	$10.00	$0.00	$10.00	$0.00	8.83	$3.25	$10.75	$0.75	1.70%
1/5/202	10	$883.50	($51.00)	$50.00	($101.0)	$0.00	($51.00)	($51.00)	50.00%	($5.10)	$10.00	($20.20)	$10.00	($20.50)	3.12	$13.00	$7.75	$12.85	4.26%
1/12/20	12	$883.50	$0.00	$80.00	($80.00)	$0.00	($61.00)	($60.00)	66.67%	$0.00	$10.00	($20.00)	$10.00	($20.00)	2.39	$12.13	$8.13	$8.13	5.11%
1/19/20	2	$903.50	$20.00	$20.00	$0.00	$0.00	($41.00)	$0.00	100.00%	$10.00	$10.00	$0.00	$10.00	$0.00	17.13	$11.75	$13.00	$3.00	0.85%
1/26/20	7	$912.00	$8.50	$50.00	($41.50)	$0.00	($62.50)	($31.50)	71.43%	$1.21	$10.00	($20.75)	$10.00	($21.50)	2.75	$8.93	$9.29	$8.07	2.98%
2/2/202	10	$982.00	$70.00	$90.00	($20.00)	$0.00	($32.50)	($20.00)	90.00%	$7.00	$10.00	($20.00)	$10.00	($20.00)	1428.65	$5.30	$9.85	$2.85	4.26%
2/9/202	10	$1,082.00	$100.00	$100.00	$0.00	$0.00	$0.00	$0.00	100.00%	$10.00	$10.00	$0.00	$10.00	$0.00	31.63	$5.75	$10.70	$0.70	4.26%
2/16/20	5	$1,101.00	$19.00	$40.00	($21.00)	$0.00	($21.00)	($21.00)	80.00%	$3.80	$10.00	($21.00)	$10.00	($21.00)	1.22	$9.20	$9.30	$5.50	2.13%
2/23/20	9	$1,191.00	$90.00	$90.00	$0.00	$0.00	($1.00)	$0.00	100.00%	$10.00	$10.00	$0.00	$10.00	$0.00	0.05	$9.17	$10.78	$0.78	3.83%

4. Monthly Performance

Seven of eight months profitable. January 2026 was the only losing month at ($12.50). October 2025 led at $249. The recovery from the January dip was swift, with February rebounding to $279.

| Period	#	Cum. net pro	Net profit	Gross p	Gross lc	Commi	Cum. m	Max. dr	% Win	Avg. tra	Avg. wi	Avg. los	Lrg. wir	Lrg. los	MTR	Avg. M.	Avg. Mi	Avg. ET	% Trade
7/1/202	16	$119.50	$119.50	$140.00	($20.50)	$0.00	($20.00)	($20.00)	87.50%	$7.47	$10.00	($10.25)	$10.00	($20.00)	1.30	$9.19	$10.03	$2.56	6.81%
8/1/202	24	$269.50	$150.00	$210.00	($60.00)	$0.00	($40.00)	($40.00)	87.50%	$6.25	$10.00	($20.00)	$10.00	($20.00)	7.15	$6.46	$10.73	$4.48	10.21%
9/1/202	33	$479.50	$210.00	$290.00	($80.00)	$0.00	($20.00)	($20.00)	87.88%	$6.36	$10.00	($20.00)	$10.00	($20.00)	6.47	$8.77	$10.61	$4.24	14.04%
10/1/20	37	$728.50	$249.00	$330.00	($81.00)	$0.00	($20.50)	($20.50)	89.19%	$6.73	$10.00	($20.25)	$10.00	($20.50)	4.83	$8.35	$9.96	$3.23	15.74%
11/1/20	25	$857.50	$129.00	$210.00	($81.00)	$0.00	($20.50)	($20.50)	84.00%	$5.16	$10.00	($20.25)	$10.00	($20.50)	5.84	$9.58	$9.38	$4.22	10.64%
12/1/20	34	$924.50	$67.00	$250.00	($183.0	$0.00	($60.50)	($60.50)	73.53%	$1.97	$10.00	($20.33)	$10.00	($21.00)	21.54	$9.56	$8.96	$6.99	14.47%
1/1/202	32	$912.00	($12.50)	$210.00	($222.5	$0.00	($62.50)	($62.50)	65.63%	($0.39)	$10.00	($20.23)	$10.00	($21.50)	26.87	$11.34	$8.67	$9.06	13.62%
2/1/202	34	$1,191.00	$279.00	$320.00	($41.00)	$0.00	($32.50)	($21.00)	94.12%	$8.21	$10.00	($20.50)	$10.00	($21.00)	6.05	$7.03	$10.26	$2.06	14.47%

5. Hourly Performance

Net profit by entry hour. The 6:00 AM window dominates at $249.50 with a 96.43% win rate. The 7:00 AM hour is the strongest by volume (59 trades). The 6:00 PM hour is the only meaningful loss period, validating its exclusion from the schedule.
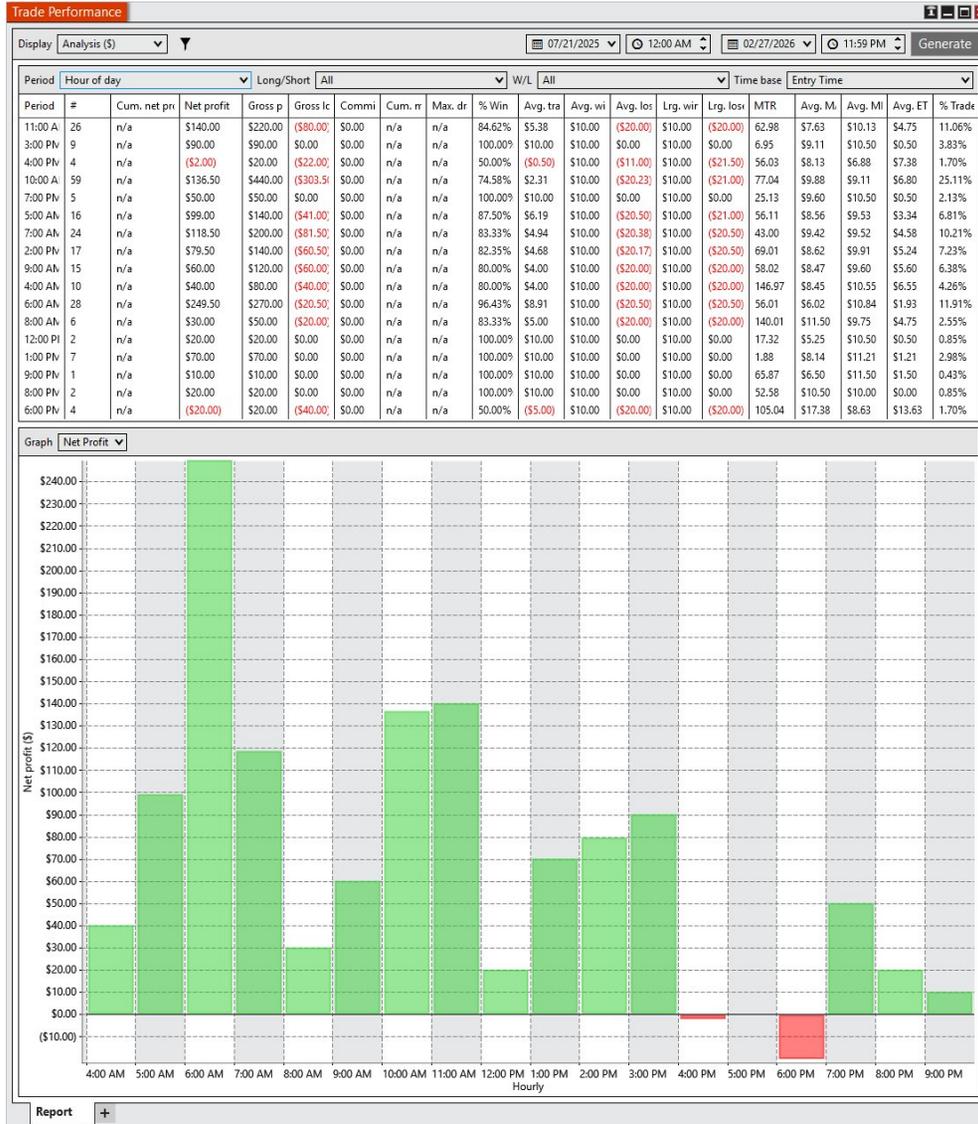
6. Day of Week Performance

All five days profitable. Tuesday leads with $447.50 across 93 trades (82.80% win rate). Thursday is second at $309. Friday trades only 9 sessions but posts a perfect 100% win rate.

Period	#	Cum. net pr	Net profit	Gross p	Gross lc	Commi	Cum. n	Max. dr	% Win	Avg. tra	Avg. wi	Avg. los	Lrg. wir	Lrg. los	MTR	Avg. M	Avg. Ml	Avg. ET	% Trade
Monda	48	n/a	$256.50	$400.00	($143.5(	$0.00	n/a	n/a	83.33%	$5.34	$10.00	($17.94)	$10.00	($21.50)	42.31	$8.59	$9.72	$4.38	20.43%
Tuesda	93	n/a	$447.50	$770.00	($322.5(	$0.00	n/a	n/a	82.80%	$4.81	$10.00	($20.16)	$10.00	($21.00)	20.38	$9.26	$9.62	$4.81	39.57%
Wedne:	24	n/a	$88.00	$190.00	($102.0(	$0.00	n/a	n/a	79.17%	$3.67	$10.00	($20.40)	$10.00	($21.00)	119.04	$10.58	$9.48	$5.81	10.21%
Thursd:	61	n/a	$309.00	$510.00	($201.0(	$0.00	n/a	n/a	83.61%	$5.07	$10.00	($20.10)	$10.00	($20.50)	69.98	$8.05	$10.15	$5.08	25.96%
Friday	9	n/a	$90.00	$90.00	$0.00	$0.00	n/a	n/a	100.0%	$10.00	$10.00	$0.00	$10.00	$0.00	20.78	$5.39	$10.44	$0.44	3.83%