

TradeSignal Report for NQ #F 1-Min

ContractSize 1 CostPerTrade 15.0000 PointValue 20

Money Management:Not Enable

Exits in effect:None

Performance Summary: All Trades

(For NQ #F Form 12/30/19 to 01/03/20)

Total Net Profit	\$ 90.0000	Buy/Hold Net Profit	\$ 590.0000
Total % Net Gain	0.05%	Buy/Hold % Gain	0.34%
Max/Avg Draw Down	\$ 1770.0000 / \$ 307.5000	Buy/Hold Max Draw Down	\$ 3440.0000
% Max/Avg DD vs. Net Profit	1966.67% / 341.67%	% Buy/Hold Max DD vs. Profit	583.05%
Gross Profit	\$ 2250.0000	Total Trades	28
Gross Loss	(\$ 2160.0000)	Winning Trades	8
Avg win/Avg loss	2.604	Winning Rate	28.57%
Profit Factor	1.042	AbleSys/EXP Index	0.775 / 0.030
Avg Winning Trade	281.2500	Consecutive Winning Trades	2
Avg Losing Trade	(108.0000)	Consecutive Losing Trades	7
Avg Trade	\$ 3.2143	Avg Holding Bars	20
Largest Winning Trade	\$ 1155.0000	Avg Winning Bars	12
Largest Losing Trade	(\$ 240.0000)	Avg Losing Bars	7

Performance Summary: Long Trades

(For NQ #F Form 12/30/19 to 01/03/20)

Total Net Profit	(\$ 185.0000)	Buy/Hold Net Profit	\$ 590.0000
Total % Net Gain	(0.11%)	Buy/Hold % Gain	0.34%
Max/Avg Draw Down	\$ 675.0000 / \$ 206.4286	Buy/Hold Max Draw Down	\$ 3440.0000
% Max/Avg DD vs. Net Profit	(364.86%) / (111.58%)	% Buy/Hold Max DD vs. Profit	583.05%
Gross Profit	\$ 810.0000	Total Trades	14
Gross Loss	(\$ 995.0000)	Winning Trades	5
Avg win/Avg loss	1.465	Winning Rate	35.71%
Profit Factor	0.814	AbleSys/EXP Index	0.426 / (0.120)
Avg Winning Trade	162.0000	Consecutive Winning Trades	2
Avg Losing Trade	(110.5556)	Consecutive Losing Trades	3
Avg Trade	(\$ 13.2143)	Avg Holding Bars	24
Largest Winning Trade	\$ 410.0000	Avg Winning Bars	18
Largest Losing Trade	(\$ 240.0000)	Avg Losing Bars	6

Performance Summary: Short Trades

(For NQ #F Form 12/30/19 to 01/03/20)

Total Net Profit	\$ 275.0000	Buy/Hold Net Profit	\$ 590.0000
Total % Net Gain	0.16%	Buy/Hold % Gain	0.34%
Max/Avg Draw Down	\$ 1350.0000 / \$ 277.5000	Buy/Hold Max Draw Down	\$ 3440.0000
% Max/Avg DD vs. Net Profit	490.91% / 100.91%	% Buy/Hold Max DD vs. Profit	583.05%
Gross Profit	\$ 1440.0000	Total Trades	14
Gross Loss	(\$ 1165.0000)	Winning Trades	3
Avg win/Avg loss	4.532	Winning Rate	21.43%
Profit Factor	1.236	AbleSys/EXP Index	1.200 / 0.186
Avg Winning Trade	480.0000	Consecutive Winning Trades	1
Avg Losing Trade	(105.9091)	Consecutive Losing Trades	5

Avg Trade	\$ 19.6429	Avg Holding Bars	15
Largest Winning Trade	\$ 1155.0000	Avg Winning Bars	6
Largest Losing Trade	(\$ 190.0000)	Avg Losing Bars	8

Trade by Trade

Trade	Enter Date	Pos.	Enter Price	Exit Date	Exit Price	P/L (w/o MM)	CumP/L (w/o MM)	Bars Held
1	12/30/2019 06:32	Sell	8781.5000	12/30/2019 07:08	8723.0000	1155.0000	1155.0000	36
2	12/30/2019 07:13	Sell	8707.0000	12/30/2019 07:36	8712.0000	(115.0000)	1040.0000	23
3	12/30/2019 08:02	Sell	8715.2500	12/30/2019 08:14	8721.5000	(140.0000)	900.0000	12
4	12/30/2019 08:29	Buy	8733.5000	12/30/2019 08:41	8728.5000	(115.0000)	785.0000	12
5	12/30/2019 08:44	Buy	8735.2500	12/30/2019 09:22	8739.2500	65.0000	850.0000	38
6	12/30/2019 09:26	Buy	8747.0000	12/30/2019 09:59	8750.5000	55.0000	905.0000	33
7	12/30/2019 10:38	Sell	8745.5000	12/30/2019 10:39	8747.5000	(55.0000)	850.0000	1
8	12/30/2019 10:48	Sell	8743.2500	12/30/2019 10:51	8747.7500	(105.0000)	745.0000	3
9	12/30/2019 11:01	Sell	8743.0000	12/30/2019 11:49	8735.2500	140.0000	885.0000	48
10	12/30/2019 12:01	Sell	8731.7500	12/30/2019 12:04	8736.0000	(100.0000)	785.0000	3
11	12/30/2019 12:25	Buy	8739.5000	12/30/2019 12:33	8735.5000	(95.0000)	690.0000	8
12	12/30/2019 12:54	Sell	8727.5000	12/30/2019 13:00	8736.2500	(190.0000)	500.0000	6
13	12/31/2019 06:53	Buy	8735.7500	12/31/2019 07:01	8732.5000	(80.0000)	420.0000	8
14	12/31/2019 07:44	Sell	8716.0000	12/31/2019 08:01	8718.2500	(60.0000)	360.0000	17
15	12/31/2019 08:27	Sell	8712.0000	12/31/2019 08:42	8715.0000	(75.0000)	285.0000	15
16	12/31/2019 08:59	Buy	8720.0000	12/31/2019 09:06	8717.5000	(65.0000)	220.0000	7
17	12/31/2019 09:27	Buy	8719.5000	12/31/2019 09:59	8721.7500	30.0000	250.0000	32
18	12/31/2019 10:10	Buy	8724.5000	12/31/2019 10:17	8721.7500	(70.0000)	180.0000	7
19	12/31/2019 11:21	Buy	8726.7500	12/31/2019 12:50	8740.0000	250.0000	430.0000	89
20	01/03/2020 06:53	Buy	8825.7500	01/03/2020 06:55	8814.5000	(240.0000)	190.0000	2
21	01/03/2020 07:12	Buy	8824.2500	01/03/2020 07:20	8816.5000	(170.0000)	20.0000	8
22	01/03/2020 07:24	Buy	8824.2500	01/03/2020 07:50	8821.2500	(75.0000)	(55.0000)	26
23	01/03/2020 08:08	Sell	8812.2500	01/03/2020 08:19	8817.5000	(120.0000)	(175.0000)	11
24	01/03/2020 08:51	Buy	8831.2500	01/03/2020 09:58	8852.5000	410.0000	235.0000	67
25	01/03/2020 10:33	Sell	8842.0000	01/03/2020 10:40	8834.0000	145.0000	380.0000	7
26	01/03/2020 11:19	Sell	8827.5000	01/03/2020 11:36	8830.7500	(80.0000)	300.0000	17
27	01/03/2020 12:01	Buy	8842.2500	01/03/2020 12:12	8838.7500	(85.0000)	215.0000	11
28	01/03/2020 12:38	Sell	8821.2500	01/03/2020 12:51	8826.7500	(125.0000)	90.0000	13