

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 01/14/20)

Total Net Profit	\$ 1114.6719	Buy/Hold Net Profit	\$ 5535.0000
Total % Net Gain	0.64%	Buy/Hold % Gain	3.16%
Max/Avg Draw Down	\$ 1344.4375 / \$ 196.6568	Buy/Hold Max Draw Down	\$ 4335.0000
% Max/Avg DD vs. Net Profit	120.61% / 17.64%	% Buy/Hold Max DD vs. Profit	78.32%
Gross Profit	\$ 4444.9531	Total Trades	52
Gross Loss	(\$ 3330.2813)	Winning Trades	20
Avg win/Avg loss	2.136	Winning Rate	38.46%
Profit Factor	1.335	AbleSys/EXP Index	1.096 / 0.206
Avg Winning Trade	222.2477	Consecutive Winning Trades	2
Avg Losing Trade	(104.0713)	Consecutive Losing Trades	5
Avg Trade	\$ 21.4360	Avg Holding Bars	19
Largest Winning Trade	\$ 830.0000	Avg Winning Bars	12
Largest Losing Trade	(\$ 234.3945)	Avg Losing Bars	7

Performance Summary: Long Trades

(For NQ #F Form 12/30/19 to 01/14/20)

Total Net Profit	\$ 1323.6406	Buy/Hold Net Profit	\$ 5535.0000
Total % Net Gain	0.76%	Buy/Hold % Gain	3.16%
Max/Avg Draw Down	\$ 689.4375 / \$ 177.9824	Buy/Hold Max Draw Down	\$ 4335.0000
% Max/Avg DD vs. Net Profit	52.09% / 13.45%	% Buy/Hold Max DD vs. Profit	78.32%
Gross Profit	\$ 3049.9648	Total Trades	33
Gross Loss	(\$ 1726.3242)	Winning Trades	13
Avg win/Avg loss	2.718	Winning Rate	39.39%
Profit Factor	1.767	AbleSys/EXP Index	1.892 / 0.465
Avg Winning Trade	234.6127	Consecutive Winning Trades	3
Avg Losing Trade	(86.3162)	Consecutive Losing Trades	4
Avg Trade	\$ 40.1103	Avg Holding Bars	21
Largest Winning Trade	\$ 830.0000	Avg Winning Bars	12
Largest Losing Trade	(\$ 234.3945)	Avg Losing Bars	8

Performance Summary: Short Trades

(For NQ #F Form 12/30/19 to 01/14/20)

Total Net Profit	(\$ 208.9688)	Buy/Hold Net Profit	\$ 5535.0000
Total % Net Gain	(0.12%)	Buy/Hold % Gain	3.16%
Max/Avg Draw Down	\$ 1244.5000 / \$ 295.9000	Buy/Hold Max Draw Down	\$ 4335.0000
% Max/Avg DD vs. Net Profit	(595.54%) / (141.60%)	% Buy/Hold Max DD vs. Profit	78.32%
Gross Profit	\$ 1394.9922	Total Trades	19
Gross Loss	(\$ 1603.9609)	Winning Trades	7
Avg win/Avg loss	1.491	Winning Rate	36.84%
Profit Factor	0.870	AbleSys/EXP Index	0.478 / (0.082)
Avg Winning Trade	199.2846	Consecutive Winning Trades	1
Avg Losing Trade	(133.6634)	Consecutive Losing Trades	4

Avg Trade	(\$ 10.9984)	Avg Holding Bars	17
Largest Winning Trade	\$ 594.9922	Avg Winning Bars	12
Largest Losing Trade	(\$ 224.9961)	Avg Losing Bars	5

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	01/06/2020 06:39	Buy	8765.5000	01/06/2020 07:32	8807.7500	830.0000	830.0000	53
2	01/06/2020 07:35	Buy	8810.2500	01/06/2020 07:39	8806.7500	(85.0000)	745.0000	4
3	01/06/2020 07:42	Buy	8821.0000	01/06/2020 08:01	8820.1982	(31.0352)	713.9648	19
4	01/06/2020 08:09	Buy	8827.2500	01/06/2020 08:25	8824.5000	(69.9961)	643.9688	16
5	01/06/2020 08:31	Buy	8833.5000	01/06/2020 08:47	8827.0742	(143.5156)	500.4531	16
6	01/06/2020 09:11	Sell	8820.5000	01/06/2020 09:23	8819.5000	5.0000	505.4531	12
7	01/06/2020 09:52	Sell	8815.2500	01/06/2020 09:58	8822.2500	(155.0000)	350.4531	6
8	01/06/2020 10:04	Buy	8825.0000	01/06/2020 10:23	8829.0000	65.0000	415.4531	19
9	01/06/2020 10:25	Buy	8832.5000	01/06/2020 10:50	8831.2500	(40.0000)	375.4531	25
10	01/06/2020 11:09	Buy	8835.0000	01/06/2020 11:26	8839.5000	75.0000	450.4531	17
11	01/06/2020 11:51	Buy	8840.7500	01/06/2020 12:05	8837.2441	(85.1172)	365.3359	14
12	01/06/2020 12:10	Buy	8843.5000	01/06/2020 12:30	8842.4961	(35.0703)	330.2656	20
13	01/06/2020 12:40	Buy	8849.2500	01/06/2020 13:00	8866.0000	320.0000	650.2656	20
14	01/07/2020 06:53	Sell	8846.7500	01/07/2020 06:59	8856.7500	(215.0000)	435.2656	6
15	01/07/2020 07:17	Buy	8873.5000	01/07/2020 07:25	8862.5303	(234.3945)	200.8711	8
16	01/07/2020 07:53	Buy	8864.7500	01/07/2020 08:20	8876.5000	220.0039	420.8750	27
17	01/07/2020 08:24	Buy	8884.5000	01/07/2020 08:32	8878.0000	(145.0000)	275.8750	8
18	01/07/2020 09:04	Sell	8870.0000	01/07/2020 09:17	8872.5000	(65.0000)	210.8750	13
19	01/07/2020 09:37	Sell	8870.0000	01/07/2020 09:55	8875.2500	(120.0000)	90.8750	18
20	01/07/2020 10:00	Buy	8876.5000	01/07/2020 10:24	8880.2500	60.0000	150.8750	24
21	01/07/2020 10:32	Buy	8883.0000	01/07/2020 10:43	8879.7451	(80.0977)	70.7773	11
22	01/07/2020 10:55	Buy	8882.7500	01/07/2020 11:01	8879.4893	(80.2109)	(9.4336)	6
23	01/07/2020 11:09	Sell	8873.7500	01/07/2020 11:34	8870.7500	44.9961	35.5625	25
24	01/07/2020 11:39	Sell	8863.5000	01/07/2020 11:48	8870.2500	(150.0000)	(114.4375)	9
25	01/07/2020 12:26	Buy	8877.7500	01/07/2020 12:37	8874.5000	(80.0000)	(194.4375)	11
26	01/08/2020 06:38	Buy	8876.2500	01/08/2020 07:24	8884.5000	150.0000	(44.4375)	46
27	01/08/2020 07:46	Sell	8873.0000	01/08/2020 07:57	8872.0000	5.0000	(39.4375)	11
28	01/08/2020 08:00	Sell	8869.7500	01/08/2020 08:06	8872.0000	(60.0000)	(99.4375)	6
29	01/08/2020 08:33	Buy	8889.7500	01/08/2020 09:13	8926.5000	720.0000	620.5625	40
30	01/08/2020 09:22	Buy	8935.7500	01/08/2020 09:36	8932.6504	(76.9922)	543.5703	14
31	01/08/2020 09:49	Buy	8938.7500	01/08/2020 10:02	8935.7500	(75.0078)	468.5625	13
32	01/08/2020 10:18	Sell	8933.0000	01/08/2020 10:29	8939.2500	(140.0000)	328.5625	11
33	01/08/2020 10:43	Buy	8943.2500	01/08/2020 10:53	8938.2959	(114.0820)	214.4805	10
34	01/08/2020 11:12	Buy	8944.7500	01/08/2020 11:28	8942.2500	(64.9961)	149.4844	16
35	01/08/2020 11:41	Buy	8945.5000	01/08/2020 12:31	8966.2480	399.9609	549.4453	50
36	01/09/2020 06:24	Buy	8998.2500	01/09/2020 06:47	8998.7500	(5.0078)	544.4375	23
37	01/09/2020 07:18	Buy	9004.7500	01/09/2020 08:03	9007.5000	40.0000	584.4375	45
38	01/09/2020 08:33	Sell	9002.0000	01/09/2020 08:36	9004.9746	(74.4922)	509.9453	3
39	01/09/2020 08:56	Sell	9002.2500	01/09/2020 09:49	8971.7500	594.9922	1104.9375	53
40	01/09/2020 10:20	Sell	8976.2500	01/09/2020 10:29	8986.0000	(210.0000)	894.9375	9
41	01/09/2020 10:38	Buy	8983.2500	01/09/2020 11:06	8989.0000	100.0000	994.9375	28
42	01/09/2020 11:20	Buy	8994.5000	01/09/2020 11:47	8997.2500	40.0000	1034.9375	27
43	01/09/2020 12:14	Sell	8990.0000	01/09/2020 12:29	8992.9736	(74.4727)	960.4648	15
44	01/10/2020 06:45	Sell	9015.7500	01/10/2020 06:52	9026.2500	(224.9961)	735.4688	7
45	01/10/2020 07:34	Buy	9036.7500	01/10/2020 07:49	9032.9600	(90.8008)	644.6680	15
46	01/10/2020 08:06	Buy	9036.2500	01/10/2020 08:17	9033.2500	(74.9961)	569.6719	11
47	01/10/2020 08:27	Sell	9026.2500	01/10/2020 09:27	9003.2500	445.0000	1014.6719	60
48	01/10/2020 09:59	Sell	9005.7500	01/10/2020 10:02	9010.7500	(115.0000)	899.6719	3
49	01/10/2020 10:03	Buy	9011.0000	01/10/2020 10:24	9013.2500	30.0000	929.6719	21
50	01/10/2020 10:43	Buy	9015.5000	01/10/2020 11:07	9010.5000	(115.0000)	814.6719	24
51	01/10/2020 11:20	Sell	9004.7500	01/10/2020 11:48	8997.0000	140.0000	954.6719	28
52	01/10/2020 12:06	Sell	8990.2500	01/10/2020 12:46	8981.5000	160.0000	1114.6719	40