

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 01/27/20 to 01/31/20)

Total Net Profit	\$ 1368.1563	Buy/Hold Net Profit	\$ 570.0000
Total % Net Gain	0.76%	Buy/Hold % Gain	0.32%
Max/Avg Draw Down	\$ 1520.0000 / \$ 399.8387	Buy/Hold Max Draw Down	\$ 5655.0000
% Max/Avg DD vs. Net Profit	111.10% / 29.22%	% Buy/Hold Max DD vs. Profit	992.11%
Gross Profit	\$ 5925.0039	Total Trades	43
Gross Loss	(\$ 4556.8477)	Winning Trades	17
Avg win/Avg loss	1.989	Winning Rate	39.53%
Profit Factor	1.300	AbleSys/EXP Index	1.022 / 0.182
Avg Winning Trade	348.5296	Consecutive Winning Trades	3
Avg Losing Trade	(175.2634)	Consecutive Losing Trades	4
Avg Trade	\$ 31.8176	Avg Holding Bars	24
Largest Winning Trade	\$ 1570.0000	Avg Winning Bars	15
Largest Losing Trade	(\$ 375.0000)	Avg Losing Bars	8

Performance Summary: Long Trades

(For NQ #F Form 01/27/20 to 01/31/20)

Total Net Profit	\$ 283.8750	Buy/Hold Net Profit	\$ 570.0000
Total % Net Gain	0.16%	Buy/Hold % Gain	0.32%
Max/Avg Draw Down	\$ 1270.0000 / \$ 267.7782	Buy/Hold Max Draw Down	\$ 5655.0000
% Max/Avg DD vs. Net Profit	447.38% / 94.33%	% Buy/Hold Max DD vs. Profit	992.11%
Gross Profit	\$ 3250.0000	Total Trades	27
Gross Loss	(\$ 2966.1250)	Winning Trades	9
Avg win/Avg loss	2.191	Winning Rate	33.33%
Profit Factor	1.096	AbleSys/EXP Index	0.800 / 0.064
Avg Winning Trade	361.1111	Consecutive Winning Trades	4
Avg Losing Trade	(164.7847)	Consecutive Losing Trades	4
Avg Trade	\$ 10.5139	Avg Holding Bars	24
Largest Winning Trade	\$ 915.0000	Avg Winning Bars	13
Largest Losing Trade	(\$ 375.0000)	Avg Losing Bars	10

Performance Summary: Short Trades

(For NQ #F Form 01/27/20 to 01/31/20)

Total Net Profit	\$ 1084.2813	Buy/Hold Net Profit	\$ 570.0000
Total % Net Gain	0.61%	Buy/Hold % Gain	0.32%
Max/Avg Draw Down	\$ 1145.7188 / \$ 318.2969	Buy/Hold Max Draw Down	\$ 5655.0000
% Max/Avg DD vs. Net Profit	105.67% / 29.36%	% Buy/Hold Max DD vs. Profit	992.11%
Gross Profit	\$ 2675.0000	Total Trades	16
Gross Loss	(\$ 1590.7188)	Winning Trades	8
Avg win/Avg loss	1.682	Winning Rate	50.00%
Profit Factor	1.682	AbleSys/EXP Index	1.414 / 0.341
Avg Winning Trade	334.3750	Consecutive Winning Trades	3
Avg Losing Trade	(198.8398)	Consecutive Losing Trades	3

Avg Trade	\$ 67.7676	Avg Holding Bars	23
Largest Winning Trade	\$ 1570.0000	Avg Winning Bars	18
Largest Losing Trade	(\$ 300.0000)	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	01/27/2020 06:59	Buy	8984.0000	01/27/2020 07:04	8966.0000	(375.0000)	(375.0000)	5
2	01/27/2020 07:23	Buy	8979.0000	01/27/2020 07:43	8970.5000	(185.0000)	(560.0000)	20
3	01/27/2020 08:16	Sell	8950.2500	01/27/2020 08:28	8960.5000	(220.0000)	(780.0000)	12
4	01/27/2020 08:50	Buy	8973.5000	01/27/2020 09:03	8970.5000	(75.0000)	(855.0000)	13
5	01/27/2020 09:06	Buy	8978.7500	01/27/2020 09:55	8998.0000	370.0000	(485.0000)	49
6	01/27/2020 10:18	Buy	9000.0000	01/27/2020 10:44	8998.2500	(50.0000)	(535.0000)	26
7	01/27/2020 11:07	Sell	8989.0000	01/27/2020 11:10	8998.2500	(200.0000)	(735.0000)	3
8	01/27/2020 11:34	Buy	9005.0000	01/27/2020 11:41	8998.0000	(155.0000)	(890.0000)	7
9	01/27/2020 12:00	Sell	8974.0000	01/27/2020 12:17	8984.2500	(220.0000)	(1110.0000)	17
10	01/27/2020 12:30	Sell	8969.5000	01/27/2020 13:00	8962.7500	120.0000	(990.0000)	30
11	01/28/2020 06:35	Sell	9014.5000	01/28/2020 06:54	9021.2861	(150.7227)	(1140.7227)	19
12	01/28/2020 07:13	Buy	9030.7500	01/28/2020 08:02	9067.0000	710.0039	(430.7188)	49
13	01/28/2020 08:17	Buy	9076.7500	01/28/2020 08:46	9083.2500	115.0000	(315.7188)	29
14	01/28/2020 08:51	Buy	9093.2500	01/28/2020 09:38	9098.7500	95.0000	(220.7188)	47
15	01/28/2020 10:18	Sell	9088.5000	01/28/2020 10:22	9092.2500	(90.0000)	(310.7188)	4
16	01/28/2020 10:35	Sell	9086.7500	01/28/2020 10:43	9093.5000	(150.0000)	(460.7188)	8
17	01/28/2020 10:59	Buy	9101.2500	01/28/2020 11:27	9106.0000	80.0000	(380.7188)	28
18	01/28/2020 11:35	Buy	9112.7500	01/28/2020 11:51	9109.1934	(86.1328)	(466.8516)	16
19	01/28/2020 12:20	Buy	9112.5000	01/28/2020 12:38	9107.5000	(114.9922)	(581.8438)	18
20	01/29/2020 06:54	Sell	9119.7500	01/29/2020 07:24	9096.7500	445.0000	(136.8438)	30
21	01/29/2020 08:09	Buy	9115.0000	01/29/2020 08:11	9110.2500	(110.0000)	(246.8438)	2
22	01/29/2020 08:15	Buy	9118.5000	01/29/2020 08:34	9113.7500	(110.0000)	(356.8438)	19
23	01/29/2020 08:47	Buy	9121.0000	01/29/2020 09:34	9129.5000	155.0000	(201.8438)	47
24	01/29/2020 09:44	Buy	9134.7500	01/29/2020 09:57	9130.0000	(110.0000)	(311.8438)	13
25	01/29/2020 10:38	Buy	9143.0000	01/29/2020 10:52	9139.2500	(90.0000)	(401.8438)	14
26	01/29/2020 11:03	Buy	9147.7500	01/29/2020 12:00	9142.0000	(130.0000)	(531.8438)	57
27	01/29/2020 12:20	Sell	9123.2500	01/29/2020 12:28	9135.5000	(260.0000)	(791.8438)	8
28	01/29/2020 12:45	Sell	9125.0000	01/29/2020 13:03	9123.7500	10.0000	(781.8438)	18
29	01/30/2020 06:32	Buy	9070.0000	01/30/2020 06:56	9093.7500	460.0000	(321.8438)	24
30	01/30/2020 07:50	Sell	9050.0000	01/30/2020 08:10	9047.5000	35.0000	(286.8438)	20
31	01/30/2020 08:40	Buy	9077.0000	01/30/2020 08:58	9077.2500	(10.0000)	(296.8438)	18
32	01/30/2020 09:20	Buy	9079.5000	01/30/2020 09:27	9066.0000	(285.0000)	(581.8438)	7
33	01/30/2020 09:35	Sell	9057.0000	01/30/2020 10:01	9048.5000	155.0000	(426.8438)	26
34	01/30/2020 10:19	Sell	9038.7500	01/30/2020 10:28	9053.0000	(300.0000)	(726.8438)	9
35	01/30/2020 10:55	Buy	9057.7500	01/30/2020 11:34	9076.0000	350.0000	(376.8438)	39
36	01/30/2020 11:41	Buy	9084.5000	01/30/2020 11:43	9068.5000	(335.0000)	(711.8438)	2
37	01/30/2020 12:03	Buy	9107.0000	01/30/2020 13:00	9153.5000	915.0000	203.1563	57
38	01/31/2020 06:49	Sell	9127.0000	01/31/2020 08:43	9047.7500	1570.0000	1773.1563	114
39	01/31/2020 08:54	Buy	9060.5000	01/31/2020 09:07	9054.0000	(145.0000)	1628.1563	13
40	01/31/2020 10:14	Sell	9023.5000	01/31/2020 10:55	9017.0000	115.0000	1743.1563	41
41	01/31/2020 11:10	Buy	9035.7500	01/31/2020 11:22	9020.5000	(320.0000)	1423.1563	12
42	01/31/2020 11:32	Buy	9037.5000	01/31/2020 11:51	9024.2500	(280.0000)	1143.1563	19
43	01/31/2020 12:19	Sell	9002.2500	01/31/2020 12:43	8990.2500	225.0000	1368.1563	24