

TradeSignal Report for NQ #F 1-Min

ContractSize	1	CostPerTrade	15.0000	PointValue	20
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Money Management:Not Enable

Exits in effect:None

Performance Summary: All Trades

(For NQ #F Form 02/17/20 to 02/21/20)

Total Net Profit	\$ 2235.8281	Buy/Hold Net Profit	(\$ 2840.0000)
Total % Net Gain	1.16%	Buy/Hold % Gain	(1.48%)
Max/Avg Draw Down	\$ 2094.7813 / \$ 386.3260	Buy/Hold Max Draw Down	\$ 7030.0000
% Max/Avg DD vs. Net Profit	93.69% / 17.28%	% Buy/Hold Max DD vs. Profit	(247.54%)
Gross Profit	\$ 5135.2227	Total Trades	35
Gross Loss	(\$ 2899.3945)	Winning Trades	15
Avg win/Avg loss	2.362	Winning Rate	42.86%
Profit Factor	1.771	AbleSys/EXP Index	1.793 / 0.441
Avg Winning Trade	342.3482	Consecutive Winning Trades	3
Avg Losing Trade	(144.9697)	Consecutive Losing Trades	7
Avg Trade	\$ 63.8808	Avg Holding Bars	23
Largest Winning Trade	\$ 2315.0000	Avg Winning Bars	16
Largest Losing Trade	(\$ 335.0000)	Avg Losing Bars	6

Performance Summary: Long Trades

(For NQ #F Form 02/17/20 to 02/21/20)

Total Net Profit	\$ 230.8281	Buy/Hold Net Profit	(\$ 2840.0000)
Total % Net Gain	0.12%	Buy/Hold % Gain	(1.48%)
Max/Avg Draw Down	\$ 1110.0000 / \$ 285.9297	Buy/Hold Max Draw Down	\$ 7030.0000
% Max/Avg DD vs. Net Profit	480.88% / 123.87%	% Buy/Hold Max DD vs. Profit	(247.54%)
Gross Profit	\$ 1805.2227	Total Trades	20
Gross Loss	(\$ 1574.3945)	Winning Trades	9
Avg win/Avg loss	1.401	Winning Rate	45.00%
Profit Factor	1.147	AbleSys/EXP Index	0.723 / 0.081
Avg Winning Trade	200.5803	Consecutive Winning Trades	3
Avg Losing Trade	(143.1268)	Consecutive Losing Trades	3
Avg Trade	\$ 11.5414	Avg Holding Bars	25
Largest Winning Trade	\$ 470.0039	Avg Winning Bars	18
Largest Losing Trade	(\$ 240.0000)	Avg Losing Bars	6

Performance Summary: Short Trades

(For NQ #F Form 02/17/20 to 02/21/20)

Total Net Profit	\$ 2005.0000	Buy/Hold Net Profit	(\$ 2840.0000)
Total % Net Gain	1.05%	Buy/Hold % Gain	(1.48%)
Max/Avg Draw Down	\$ 2320.0000 / \$ 333.0952	Buy/Hold Max Draw Down	\$ 7030.0000
% Max/Avg DD vs. Net Profit	115.71% / 16.61%	% Buy/Hold Max DD vs. Profit	(247.54%)
Gross Profit	\$ 3330.0000	Total Trades	15
Gross Loss	(\$ 1325.0000)	Winning Trades	6
Avg win/Avg loss	3.770	Winning Rate	40.00%
Profit Factor	2.513	AbleSys/EXP Index	3.790 / 0.908
Avg Winning Trade	555.0000	Consecutive Winning Trades	2
Avg Losing Trade	(147.2222)	Consecutive Losing Trades	2

Avg Trade	\$ 133.6667	Avg Holding Bars	20
Largest Winning Trade	\$ 2315.0000	Avg Winning Bars	14
Largest Losing Trade	(\$ 335.0000)	Avg Losing Bars	6

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	02/18/2020 06:31	Buy	9596.2500	02/18/2020 07:26	9616.5000	390.0000	390.0000	55
2	02/18/2020 07:45	Buy	9619.2500	02/18/2020 08:00	9616.5000	(70.0000)	320.0000	15
3	02/18/2020 08:03	Buy	9621.5000	02/18/2020 08:07	9615.0000	(145.0000)	175.0000	4
4	02/18/2020 08:33	Sell	9593.0000	02/18/2020 08:50	9590.7500	30.0000	205.0000	17
5	02/18/2020 08:57	Sell	9584.5000	02/18/2020 09:06	9589.5000	(115.0000)	90.0000	9
6	02/18/2020 09:08	Sell	9583.0000	02/18/2020 09:10	9591.2500	(180.0000)	(90.0000)	2
7	02/18/2020 09:44	Buy	9609.0000	02/18/2020 10:34	9621.5000	235.0000	145.0000	50
8	02/18/2020 11:36	Buy	9636.7500	02/18/2020 12:19	9646.0000	170.0000	315.0000	43
9	02/18/2020 12:46	Sell	9640.0000	02/18/2020 12:59	9635.5000	75.0000	390.0000	13
10	02/19/2020 06:31	Buy	9695.5000	02/19/2020 06:33	9687.7500	(170.0000)	220.0000	2
11	02/19/2020 06:59	Buy	9711.5000	02/19/2020 07:13	9706.5000	(115.0000)	105.0000	14
12	02/19/2020 07:19	Buy	9716.7500	02/19/2020 07:38	9712.5303	(99.3945)	5.6055	19
13	02/19/2020 07:55	Buy	9721.0000	02/19/2020 08:43	9730.7500	180.0039	185.6094	48
14	02/19/2020 09:15	Buy	9733.7500	02/19/2020 09:28	9733.7500	(15.0000)	170.6094	13
15	02/19/2020 09:31	Buy	9735.5000	02/19/2020 09:57	9738.0000	35.0000	205.6094	26
16	02/19/2020 10:33	Sell	9733.5000	02/19/2020 10:45	9736.5000	(75.0000)	130.6094	12
17	02/19/2020 10:58	Sell	9733.0000	02/19/2020 11:05	9739.0000	(135.0000)	(4.3906)	7
18	02/19/2020 11:12	Buy	9738.7500	02/19/2020 11:55	9741.5000	40.0000	35.6094	43
19	02/19/2020 12:21	Sell	9735.5000	02/19/2020 12:54	9730.7500	80.0000	115.6094	33
20	02/20/2020 06:52	Buy	9712.5000	02/20/2020 07:16	9713.7500	10.0000	125.6094	24
21	02/20/2020 07:39	Buy	9715.2500	02/20/2020 07:54	9704.0000	(240.0000)	(114.3906)	15
22	02/20/2020 07:59	Sell	9701.5000	02/20/2020 08:53	9585.0000	2315.0000	2200.6094	54
23	02/20/2020 09:32	Sell	9548.7500	02/20/2020 09:47	9564.7500	(335.0000)	1865.6094	15
24	02/20/2020 10:02	Buy	9579.0000	02/20/2020 10:37	9593.5107	275.2148	2140.8242	35
25	02/20/2020 11:00	Buy	9597.5000	02/20/2020 11:51	9621.7500	470.0039	2610.8281	51
26	02/20/2020 12:37	Buy	9633.7500	02/20/2020 12:48	9625.5000	(180.0000)	2430.8281	11
27	02/21/2020 06:59	Sell	9512.5000	02/21/2020 07:21	9517.0000	(105.0000)	2325.8281	22
28	02/21/2020 07:34	Sell	9500.5000	02/21/2020 07:52	9502.0000	(45.0000)	2280.8281	18
29	02/21/2020 08:18	Sell	9503.0000	02/21/2020 08:24	9514.0000	(235.0000)	2045.8281	6
30	02/21/2020 08:29	Buy	9519.2500	02/21/2020 08:47	9509.2500	(215.0000)	1830.8281	18
31	02/21/2020 08:54	Buy	9522.2500	02/21/2020 09:16	9516.7500	(125.0000)	1705.8281	22
32	02/21/2020 09:32	Sell	9497.7500	02/21/2020 09:39	9502.0000	(100.0000)	1605.8281	7
33	02/21/2020 09:41	Sell	9497.5000	02/21/2020 10:02	9494.0000	55.0000	1660.8281	21
34	02/21/2020 10:12	Sell	9474.7500	02/21/2020 11:28	9435.2500	775.0000	2435.8281	76
35	02/21/2020 12:00	Buy	9444.7500	02/21/2020 12:04	9435.5000	(200.0000)	2235.8281	4