

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 03/02/20 to 03/06/20)

Total Net Profit	\$ 2240.0000	Buy/Hold Net Profit	(\$ 105.0000)
Total % Net Gain	1.32%	Buy/Hold % Gain	(0.06%)
Max/Avg Draw Down	\$ 4570.0000 / \$ 646.6667	Buy/Hold Max Draw Down	\$ 13840.0000
% Max/Avg DD vs. Net Profit	204.02% / 28.87%	% Buy/Hold Max DD vs. Profit	(13180.95%)
Gross Profit	\$ 15515.0000	Total Trades	37
Gross Loss	(\$ 13275.0000)	Winning Trades	14
Avg win/Avg loss	1.920	Winning Rate	37.84%
Profit Factor	1.169	AbleSys/EXP Index	0.849 / 0.105
Avg Winning Trade	1108.2143	Consecutive Winning Trades	3
Avg Losing Trade	(577.1739)	Consecutive Losing Trades	5
Avg Trade	\$ 60.5405	Avg Holding Bars	21
Largest Winning Trade	\$ 2560.0000	Avg Winning Bars	16
Largest Losing Trade	(\$ 1340.0000)	Avg Losing Bars	5

Performance Summary: Long Trades

(For NQ #F Form 03/02/20 to 03/06/20)

Total Net Profit	\$ 3855.0000	Buy/Hold Net Profit	(\$ 105.0000)
Total % Net Gain	2.25%	Buy/Hold % Gain	(0.06%)
Max/Avg Draw Down	\$ 3615.0000 / \$ 530.9524	Buy/Hold Max Draw Down	\$ 13840.0000
% Max/Avg DD vs. Net Profit	93.77% / 13.77%	% Buy/Hold Max DD vs. Profit	(13180.95%)
Gross Profit	\$ 9890.0000	Total Trades	19
Gross Loss	(\$ 6035.0000)	Winning Trades	8
Avg win/Avg loss	2.253	Winning Rate	42.11%
Profit Factor	1.639	AbleSys/EXP Index	1.555 / 0.370
Avg Winning Trade	1236.2500	Consecutive Winning Trades	2
Avg Losing Trade	(548.6364)	Consecutive Losing Trades	4
Avg Trade	\$ 202.8947	Avg Holding Bars	21
Largest Winning Trade	\$ 2500.0000	Avg Winning Bars	17
Largest Losing Trade	(\$ 1340.0000)	Avg Losing Bars	4

Performance Summary: Short Trades

(For NQ #F Form 03/02/20 to 03/06/20)

Total Net Profit	(\$ 1615.0000)	Buy/Hold Net Profit	(\$ 105.0000)
Total % Net Gain	(0.95%)	Buy/Hold % Gain	(0.06%)
Max/Avg Draw Down	\$ 4350.0000 / \$ 873.7500	Buy/Hold Max Draw Down	\$ 13840.0000
% Max/Avg DD vs. Net Profit	(269.35%) / (54.10%)	% Buy/Hold Max DD vs. Profit	(13180.95%)
Gross Profit	\$ 5625.0000	Total Trades	18
Gross Loss	(\$ 7240.0000)	Winning Trades	6
Avg win/Avg loss	1.554	Winning Rate	33.33%
Profit Factor	0.777	AbleSys/EXP Index	0.402 / (0.149)
Avg Winning Trade	937.5000	Consecutive Winning Trades	1
Avg Losing Trade	(603.3333)	Consecutive Losing Trades	4

Avg Trade	(\$ 89.7222)	Avg Holding Bars	21
Largest Winning Trade	\$ 2560.0000	Avg Winning Bars	14
Largest Losing Trade	(\$ 1230.0000)	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	03/02/2020 07:16	Sell	8506.2500	03/02/2020 07:36	8501.0000	90.0000	90.0000	20
2	03/02/2020 08:00	Buy	8574.5000	03/02/2020 09:11	8689.2500	2280.0000	2370.0000	71
3	03/02/2020 09:31	Buy	8693.2500	03/02/2020 10:05	8697.2500	65.0000	2435.0000	34
4	03/02/2020 10:30	Sell	8647.7500	03/02/2020 10:38	8681.2500	(685.0000)	1750.0000	8
5	03/02/2020 10:53	Sell	8643.5000	03/02/2020 11:00	8685.2500	(850.0000)	900.0000	7
6	03/02/2020 11:18	Buy	8692.2500	03/02/2020 11:24	8666.0000	(540.0000)	360.0000	6
7	03/02/2020 11:50	Sell	8614.2500	03/02/2020 11:54	8645.0000	(630.0000)	(270.0000)	4
8	03/02/2020 12:45	Buy	8744.5000	03/02/2020 13:00	8870.2500	2500.0000	2230.0000	15
9	03/03/2020 07:35	Buy	8904.5000	03/03/2020 07:49	8896.2500	(180.0000)	2050.0000	14
10	03/03/2020 08:00	Buy	8936.2500	03/03/2020 08:05	8870.0000	(1340.0000)	710.0000	5
11	03/03/2020 08:36	Sell	8759.7500	03/03/2020 08:39	8795.0000	(720.0000)	(10.0000)	3
12	03/03/2020 10:17	Sell	8708.7500	03/03/2020 11:14	8580.0000	2560.0000	2550.0000	57
13	03/03/2020 11:16	Sell	8547.5000	03/03/2020 11:27	8578.5000	(635.0000)	1915.0000	11
14	03/03/2020 11:44	Sell	8543.2500	03/03/2020 11:47	8604.0000	(1230.0000)	685.0000	3
15	03/03/2020 12:10	Buy	8629.5000	03/03/2020 12:23	8626.2500	(80.0000)	605.0000	13
16	03/04/2020 07:28	Buy	8783.5000	03/04/2020 07:37	8754.2500	(600.0000)	5.0000	9
17	03/04/2020 08:37	Sell	8727.5000	03/04/2020 09:04	8744.5000	(355.0000)	(350.0000)	27
18	03/04/2020 09:23	Buy	8754.5000	03/04/2020 10:38	8839.7500	1690.0000	1340.0000	75
19	03/04/2020 10:53	Buy	8850.0000	03/04/2020 10:56	8831.7500	(380.0000)	960.0000	3
20	03/04/2020 11:09	Sell	8822.7500	03/04/2020 11:17	8839.0000	(340.0000)	620.0000	8
21	03/04/2020 12:05	Buy	8851.0000	03/04/2020 12:46	8866.5000	295.0000	915.0000	41
22	03/05/2020 07:28	Buy	8789.2500	03/05/2020 07:39	8772.7500	(345.0000)	570.0000	11
23	03/05/2020 07:47	Buy	8800.7500	03/05/2020 08:32	8836.5000	700.0000	1270.0000	45
24	03/05/2020 09:02	Sell	8788.7500	03/05/2020 10:22	8692.5000	1910.0000	3180.0000	80
25	03/05/2020 11:13	Buy	8717.5000	03/05/2020 11:18	8686.7500	(630.0000)	2550.0000	5
26	03/05/2020 11:29	Sell	8662.7500	03/05/2020 11:36	8686.0000	(480.0000)	2070.0000	7
27	03/05/2020 11:53	Sell	8674.5000	03/05/2020 12:31	8649.7500	480.0000	2550.0000	38
28	03/06/2020 06:43	Buy	8438.0000	03/06/2020 06:50	8385.7500	(1060.0000)	1490.0000	7
29	03/06/2020 07:23	Buy	8458.0000	03/06/2020 07:57	8496.2500	750.0000	2240.0000	34
30	03/06/2020 08:21	Sell	8454.0000	03/06/2020 08:30	8477.2500	(480.0000)	1760.0000	9
31	03/06/2020 08:55	Sell	8435.0000	03/06/2020 09:33	8420.2500	280.0000	2040.0000	38
32	03/06/2020 09:51	Buy	8438.0000	03/06/2020 09:54	8426.0000	(255.0000)	1785.0000	3
33	03/06/2020 10:30	Buy	8463.5000	03/06/2020 10:33	8433.0000	(625.0000)	1160.0000	3
34	03/06/2020 10:59	Sell	8396.7500	03/06/2020 11:25	8396.5000	(10.0000)	1150.0000	26
35	03/06/2020 11:33	Sell	8374.7500	03/06/2020 11:58	8358.7500	305.0000	1455.0000	25
36	03/06/2020 12:01	Sell	8328.0000	03/06/2020 12:12	8368.5000	(825.0000)	630.0000	11
37	03/06/2020 12:41	Buy	8432.0000	03/06/2020 13:00	8513.2500	1610.0000	2240.0000	19