

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 04/27/20 to 05/01/20)

Total Net Profit	\$ 675.0000	Buy/Hold Net Profit	(\$ 2690.0000)
Total % Net Gain	0.38%	Buy/Hold % Gain	(1.52%)
Max/Avg Draw Down	\$ 4285.0313 / \$ 507.4802	Buy/Hold Max Draw Down	\$ 9455.0000
% Max/Avg DD vs. Net Profit	634.82% / 75.18%	% Buy/Hold Max DD vs. Profit	(351.49%)
Gross Profit	\$ 8589.7852	Total Trades	52
Gross Loss	(\$ 7914.7852)	Winning Trades	17
Avg win/Avg loss	2.234	Winning Rate	32.69%
Profit Factor	1.085	AbleSys/EXP Index	0.793 / 0.057
Avg Winning Trade	505.2815	Consecutive Winning Trades	2
Avg Losing Trade	(226.1367)	Consecutive Losing Trades	6
Avg Trade	\$ 12.9808	Avg Holding Bars	19
Largest Winning Trade	\$ 2060.0039	Avg Winning Bars	11
Largest Losing Trade	(\$ 535.0000)	Avg Losing Bars	8

Performance Summary: Long Trades

(For NQ #F Form 04/27/20 to 05/01/20)

Total Net Profit	(\$ 3699.0000)	Buy/Hold Net Profit	(\$ 2690.0000)
Total % Net Gain	(2.09%)	Buy/Hold % Gain	(1.52%)
Max/Avg Draw Down	\$ 4039.0000 / \$ 1458.0000	Buy/Hold Max Draw Down	\$ 9455.0000
% Max/Avg DD vs. Net Profit	(109.19%) / (39.42%)	% Buy/Hold Max DD vs. Profit	(351.49%)
Gross Profit	\$ 1580.3711	Total Trades	29
Gross Loss	(\$ 5279.3711)	Winning Trades	5
Avg win/Avg loss	1.437	Winning Rate	17.24%
Profit Factor	0.299	AbleSys/EXP Index	0.074 / (0.580)
Avg Winning Trade	316.0742	Consecutive Winning Trades	1
Avg Losing Trade	(219.9738)	Consecutive Losing Trades	7
Avg Trade	(\$ 127.5517)	Avg Holding Bars	16
Largest Winning Trade	\$ 410.0000	Avg Winning Bars	5
Largest Losing Trade	(\$ 535.0000)	Avg Losing Bars	10

Performance Summary: Short Trades

(For NQ #F Form 04/27/20 to 05/01/20)

Total Net Profit	\$ 4374.0000	Buy/Hold Net Profit	(\$ 2690.0000)
Total % Net Gain	2.48%	Buy/Hold % Gain	(1.52%)
Max/Avg Draw Down	\$ 1605.0000 / \$ 399.1926	Buy/Hold Max Draw Down	\$ 9455.0000
% Max/Avg DD vs. Net Profit	36.69% / 9.13%	% Buy/Hold Max DD vs. Profit	(351.49%)
Gross Profit	\$ 7009.4063	Total Trades	23
Gross Loss	(\$ 2635.4063)	Winning Trades	12
Avg win/Avg loss	2.438	Winning Rate	52.17%
Profit Factor	2.660	AbleSys/EXP Index	3.383 / 0.794
Avg Winning Trade	584.1172	Consecutive Winning Trades	3
Avg Losing Trade	(239.5824)	Consecutive Losing Trades	2

Avg Trade	\$ 190.1739	Avg Holding Bars	23
Largest Winning Trade	\$ 2060.0000	Avg Winning Bars	18
Largest Losing Trade	(\$ 465.0000)	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	04/27/2020 07:54	Sell	8835.7500	04/27/2020 08:14	8833.7500	25.0000	25.0000	20
2	04/27/2020 08:33	Buy	8860.5000	04/27/2020 08:51	8848.5000	(255.0000)	(230.0000)	18
3	04/27/2020 09:09	Sell	8825.7500	04/27/2020 09:19	8837.0000	(240.0000)	(470.0000)	10
4	04/27/2020 09:54	Sell	8832.2500	04/27/2020 10:56	8808.5000	460.0000	(10.0000)	62
5	04/27/2020 11:16	Buy	8816.2500	04/27/2020 11:29	8809.5000	(150.0000)	(160.0000)	13
6	04/27/2020 11:46	Buy	8828.2500	04/27/2020 12:06	8820.2549	(174.9023)	(334.9023)	20
7	04/27/2020 12:35	Buy	8838.0000	04/27/2020 12:50	8834.0264	(94.4766)	(429.3789)	15
8	04/28/2020 06:30	Sell	8892.7500	04/28/2020 07:35	8789.0000	2060.0039	1630.6250	65
9	04/28/2020 07:39	Sell	8779.5000	04/28/2020 08:15	8728.0000	1015.0000	2645.6250	36
10	04/28/2020 08:20	Sell	8701.7500	04/28/2020 08:25	8724.2500	(465.0000)	2180.6250	5
11	04/28/2020 08:48	Sell	8734.0000	04/28/2020 09:10	8732.5000	15.0000	2195.6250	22
12	04/28/2020 09:30	Sell	8694.7500	04/28/2020 09:34	8709.2500	(305.0000)	1890.6250	4
13	04/28/2020 10:11	Buy	8736.5000	04/28/2020 10:17	8722.0000	(305.0000)	1585.6250	6
14	04/28/2020 10:22	Sell	8739.0000	04/28/2020 10:35	8725.2793	259.4141	1845.0391	13
15	04/28/2020 10:57	Buy	8739.7500	04/28/2020 11:28	8751.0000	209.9922	2055.0313	31
16	04/28/2020 11:51	Sell	8731.7500	04/28/2020 12:07	8733.7500	(55.0000)	2000.0313	16
17	04/28/2020 12:34	Sell	8714.2500	04/28/2020 12:59	8666.5000	940.0000	2940.0313	25
18	04/29/2020 06:56	Buy	8887.5000	04/29/2020 07:08	8873.7500	(290.0000)	2650.0313	12
19	04/29/2020 07:15	Buy	8897.5000	04/29/2020 07:38	8917.2500	380.0000	3030.0313	23
20	04/29/2020 07:40	Buy	8925.0000	04/29/2020 07:44	8916.2500	(190.0000)	2840.0313	4
21	04/29/2020 08:10	Buy	8926.7500	04/29/2020 08:39	8918.0000	(190.0000)	2650.0313	29
22	04/29/2020 08:53	Buy	8932.0000	04/29/2020 08:59	8915.7500	(340.0000)	2310.0313	6
23	04/29/2020 09:03	Buy	8931.0000	04/29/2020 09:57	8952.2500	410.0000	2720.0313	54
24	04/29/2020 10:18	Buy	8962.0000	04/29/2020 10:23	8950.7500	(240.0000)	2480.0313	5
25	04/29/2020 10:38	Sell	8946.5000	04/29/2020 10:51	8954.5000	(175.0000)	2305.0313	13
26	04/29/2020 11:17	Sell	8937.5000	04/29/2020 11:24	8947.2500	(210.0000)	2095.0313	7
27	04/29/2020 11:47	Buy	8969.0000	04/29/2020 11:53	8951.2500	(370.0000)	1725.0313	6
28	04/29/2020 11:58	Buy	8977.2500	04/29/2020 12:50	8997.7686	395.3711	2120.4023	52
29	04/30/2020 06:31	Sell	8989.0000	04/30/2020 06:47	8981.7500	130.0039	2250.4063	16
30	04/30/2020 07:05	Buy	8994.5000	04/30/2020 07:17	8984.7500	(210.0000)	2040.4063	12
31	04/30/2020 07:29	Buy	9003.2500	04/30/2020 07:40	8977.2500	(535.0000)	1505.4063	11
32	04/30/2020 07:51	Sell	8959.5000	04/30/2020 08:00	8979.5215	(415.4297)	1089.9766	9
33	04/30/2020 08:15	Buy	8991.2500	04/30/2020 08:23	8976.5000	(310.0078)	779.9688	8
34	04/30/2020 08:58	Sell	8949.7500	04/30/2020 09:49	8930.0000	380.0000	1159.9688	51
35	04/30/2020 10:06	Buy	8940.0000	04/30/2020 10:25	8935.5000	(105.0000)	1054.9688	19
36	04/30/2020 10:50	Sell	8924.5000	04/30/2020 11:03	8935.4980	(234.9609)	820.0078	13
37	04/30/2020 11:21	Buy	8942.2500	04/30/2020 11:26	8936.2500	(135.0078)	685.0000	5
38	04/30/2020 11:32	Buy	8947.5000	04/30/2020 11:37	8934.0000	(285.0000)	400.0000	5
39	04/30/2020 11:48	Sell	8924.5000	04/30/2020 12:07	8934.2500	(210.0000)	190.0000	19
40	04/30/2020 12:29	Buy	8970.2500	04/30/2020 12:35	8960.2500	(215.0000)	(25.0000)	6
41	04/30/2020 12:52	Buy	8972.0000	04/30/2020 12:59	8982.0000	185.0000	160.0000	7
42	05/01/2020 06:30	Buy	8804.2500	05/01/2020 06:43	8800.5000	(90.0000)	70.0000	13
43	05/01/2020 06:45	Buy	8814.5000	05/01/2020 06:54	8803.7500	(230.0000)	(160.0000)	9
44	05/01/2020 07:00	Buy	8845.7500	05/01/2020 07:11	8845.0000	(30.0000)	(190.0000)	11
45	05/01/2020 07:35	Buy	8841.5000	05/01/2020 08:00	8819.5000	(455.0000)	(645.0000)	25
46	05/01/2020 08:11	Sell	8814.0000	05/01/2020 09:14	8730.0000	1665.0000	1020.0000	63
47	05/01/2020 09:29	Sell	8707.0000	05/01/2020 10:00	8704.5000	35.0000	1055.0000	31
48	05/01/2020 10:12	Sell	8695.2500	05/01/2020 10:29	8693.2500	25.0000	1080.0000	17
49	05/01/2020 10:39	Sell	8678.5000	05/01/2020 10:50	8694.0000	(325.0000)	755.0000	11
50	05/01/2020 11:20	Buy	8713.7500	05/01/2020 11:43	8712.2500	(45.0000)	710.0000	23
51	05/01/2020 12:00	Buy	8734.2500	05/01/2020 12:23	8733.2500	(35.0000)	675.0000	23
52	05/01/2020 12:41	Sell	8712.7500	05/01/2020 12:59	8712.0000	0.0000	675.0000	18