

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 05/01/20 to 05/08/20)

Total Net Profit	\$ 3102.2500	Buy/Hold Net Profit	\$ 10155.0000
Total % Net Gain	1.78%	Buy/Hold % Gain	5.83%
Max/Avg Draw Down	\$ 1555.0000 / \$ 446.2665	Buy/Hold Max Draw Down	\$ 2845.0000
% Max/Avg DD vs. Net Profit	50.12% / 14.39%	% Buy/Hold Max DD vs. Profit	28.02%
Gross Profit	\$ 6919.4297	Total Trades	46
Gross Loss	(\$ 3817.1797)	Winning Trades	23
Avg win/Avg loss	1.813	Winning Rate	50.00%
Profit Factor	1.813	AbleSys/EXP Index	1.643 / 0.406
Avg Winning Trade	300.8448	Consecutive Winning Trades	4
Avg Losing Trade	(165.9643)	Consecutive Losing Trades	4
Avg Trade	\$ 67.4402	Avg Holding Bars	23
Largest Winning Trade	\$ 975.0000	Avg Winning Bars	15
Largest Losing Trade	(\$ 370.0000)	Avg Losing Bars	7

Performance Summary: Long Trades

(For NQ #F Form 05/01/20 to 05/08/20)

Total Net Profit	\$ 2297.2813	Buy/Hold Net Profit	\$ 10155.0000
Total % Net Gain	1.32%	Buy/Hold % Gain	5.83%
Max/Avg Draw Down	\$ 1245.3281 / \$ 315.7361	Buy/Hold Max Draw Down	\$ 2845.0000
% Max/Avg DD vs. Net Profit	54.21% / 13.74%	% Buy/Hold Max DD vs. Profit	28.02%
Gross Profit	\$ 3879.4258	Total Trades	27
Gross Loss	(\$ 1582.1445)	Winning Trades	15
Avg win/Avg loss	1.962	Winning Rate	55.56%
Profit Factor	2.452	AbleSys/EXP Index	2.672 / 0.645
Avg Winning Trade	258.6284	Consecutive Winning Trades	3
Avg Losing Trade	(131.8454)	Consecutive Losing Trades	3
Avg Trade	\$ 85.0845	Avg Holding Bars	26
Largest Winning Trade	\$ 705.0000	Avg Winning Bars	18
Largest Losing Trade	(\$ 330.2344)	Avg Losing Bars	7

Performance Summary: Short Trades

(For NQ #F Form 05/01/20 to 05/08/20)

Total Net Profit	\$ 804.9688	Buy/Hold Net Profit	\$ 10155.0000
Total % Net Gain	0.46%	Buy/Hold % Gain	5.83%
Max/Avg Draw Down	\$ 1700.0000 / \$ 460.2795	Buy/Hold Max Draw Down	\$ 2845.0000
% Max/Avg DD vs. Net Profit	211.19% / 57.18%	% Buy/Hold Max DD vs. Profit	28.02%
Gross Profit	\$ 3040.0039	Total Trades	19
Gross Loss	(\$ 2235.0352)	Winning Trades	8
Avg win/Avg loss	1.870	Winning Rate	42.11%
Profit Factor	1.360	AbleSys/EXP Index	1.071 / 0.209
Avg Winning Trade	380.0005	Consecutive Winning Trades	3
Avg Losing Trade	(203.1850)	Consecutive Losing Trades	4

Avg Trade	\$ 42.3668	Avg Holding Bars	19
Largest Winning Trade	\$ 975.0000	Avg Winning Bars	11
Largest Losing Trade	(\$ 370.0000)	Avg Losing Bars	7

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	05/04/2020 07:00	Buy	8714.0000	05/04/2020 07:23	8742.0000	545.0000	545.0000	23
2	05/04/2020 07:44	Buy	8752.2500	05/04/2020 07:51	8736.4883	(330.2344)	214.7656	7
3	05/04/2020 08:05	Buy	8752.7500	05/04/2020 08:27	8748.4766	(100.4688)	114.2969	22
4	05/04/2020 08:36	Buy	8766.5000	05/04/2020 09:07	8765.7500	(30.0000)	84.2969	31
5	05/04/2020 09:34	Sell	8745.2500	05/04/2020 10:09	8732.2500	245.0000	329.2969	35
6	05/04/2020 10:11	Sell	8713.5000	05/04/2020 10:27	8721.0000	(165.0000)	164.2969	16
7	05/04/2020 10:38	Buy	8730.5000	05/04/2020 11:07	8736.0000	95.0000	259.2969	29
8	05/04/2020 11:11	Buy	8750.5000	05/04/2020 11:34	8744.7500	(130.0000)	129.2969	23
9	05/04/2020 11:48	Buy	8754.5000	05/04/2020 12:26	8790.5000	705.0000	834.2969	38
10	05/04/2020 12:28	Buy	8801.7500	05/04/2020 12:51	8800.5000	(40.0000)	794.2969	23
11	05/05/2020 06:40	Buy	8935.2500	05/05/2020 07:10	8950.5000	290.0000	1084.2969	30
12	05/05/2020 07:44	Buy	8956.7500	05/05/2020 08:15	8954.7500	(55.0000)	1029.2969	31
13	05/05/2020 08:20	Buy	8966.2500	05/05/2020 09:22	8988.2500	425.0000	1454.2969	62
14	05/05/2020 09:50	Sell	8974.0000	05/05/2020 09:53	8980.2354	(139.7070)	1314.5898	3
15	05/05/2020 10:05	Sell	8968.5000	05/05/2020 10:14	8977.7666	(200.3281)	1114.2617	9
16	05/05/2020 10:41	Buy	8989.7500	05/05/2020 11:01	8991.2744	15.4922	1129.7539	20
17	05/05/2020 11:03	Buy	8994.7500	05/05/2020 11:34	9007.7451	244.8984	1374.6523	31
18	05/05/2020 11:53	Buy	9009.7500	05/05/2020 12:15	9008.9443	(31.1094)	1343.5430	22
19	05/05/2020 12:26	Sell	8980.0000	05/05/2020 12:50	8930.7500	970.0039	2313.5469	24
20	05/06/2020 06:31	Buy	8994.2500	05/06/2020 06:54	9001.9521	139.0430	2452.5898	23
21	05/06/2020 07:03	Sell	8977.0000	05/06/2020 07:21	8971.0000	105.0039	2557.5938	18
22	05/06/2020 07:41	Buy	9005.7500	05/06/2020 08:05	9023.0000	330.0000	2887.5938	24
23	05/06/2020 08:37	Buy	9027.5000	05/06/2020 08:48	9014.7500	(270.0000)	2617.5938	11
24	05/06/2020 09:38	Buy	9032.2500	05/06/2020 09:59	9028.5000	(90.0000)	2527.5938	21
25	05/06/2020 10:19	Buy	9037.2500	05/06/2020 10:22	9026.7334	(225.3320)	2302.2617	3
26	05/06/2020 11:00	Sell	9033.2500	05/06/2020 11:20	9026.2500	125.0039	2427.2656	20
27	05/06/2020 11:59	Sell	9017.2500	05/06/2020 12:19	9027.2500	(215.0000)	2212.2656	20
28	05/06/2020 12:30	Sell	9007.2500	05/06/2020 13:00	8957.7500	975.0000	3187.2656	30
29	05/07/2020 07:11	Sell	9052.2500	05/07/2020 07:27	9069.2500	(355.0000)	2832.2656	16
30	05/07/2020 07:39	Sell	9054.5000	05/07/2020 07:42	9072.2500	(370.0000)	2462.2656	3
31	05/07/2020 07:46	Sell	9058.0000	05/07/2020 08:02	9057.0000	5.0000	2467.2656	16
32	05/07/2020 08:23	Buy	9073.0000	05/07/2020 09:10	9093.2500	390.0000	2857.2656	47
33	05/07/2020 09:17	Buy	9103.7500	05/07/2020 09:35	9100.0000	(90.0000)	2767.2656	18
34	05/07/2020 09:45	Buy	9112.2500	05/07/2020 09:48	9103.5000	(190.0000)	2577.2656	3
35	05/07/2020 09:58	Buy	9110.7500	05/07/2020 10:21	9113.7500	45.0000	2622.2656	23
36	05/07/2020 11:00	Sell	9106.5000	05/07/2020 11:13	9109.2500	(70.0000)	2552.2656	13
37	05/07/2020 11:20	Sell	9090.0000	05/07/2020 11:53	9094.5000	(105.0000)	2447.2656	33
38	05/07/2020 12:02	Sell	9078.7500	05/07/2020 12:05	9093.7500	(315.0000)	2132.2656	3
39	05/07/2020 12:30	Sell	9080.5000	05/07/2020 12:50	9083.7500	(80.0000)	2052.2656	20
40	05/08/2020 06:29	Sell	9158.5000	05/08/2020 06:48	9152.7500	100.0000	2152.2656	19
41	05/08/2020 08:13	Buy	9182.0000	05/08/2020 09:16	9197.2500	290.0000	2442.2656	63
42	05/08/2020 09:31	Buy	9207.7500	05/08/2020 10:06	9209.2490	14.9805	2457.2461	35
43	05/08/2020 10:21	Sell	9200.5000	05/08/2020 11:14	9174.0000	515.0039	2972.2500	53
44	05/08/2020 11:37	Sell	9173.0000	05/08/2020 11:47	9183.2500	(220.0000)	2752.2500	10
45	05/08/2020 11:57	Buy	9183.5000	05/08/2020 12:11	9186.7500	50.0000	2802.2500	14
46	05/08/2020 12:29	Buy	9193.7500	05/08/2020 12:59	9209.5000	300.0000	3102.2500	30