

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 05/11/20 to 05/15/20)

Total Net Profit	\$ 7535.0000	Buy/Hold Net Profit	(\$ 815.0000)
Total % Net Gain	4.11%	Buy/Hold % Gain	(0.44%)
Max/Avg Draw Down	\$ 2865.0000 / \$ 362.0930	Buy/Hold Max Draw Down	\$ 9970.0000
% Max/Avg DD vs. Net Profit	38.02% / 4.81%	% Buy/Hold Max DD vs. Profit	(1223.31%)
Gross Profit	\$ 12295.0000	Total Trades	36
Gross Loss	(\$ 4760.0000)	Winning Trades	18
Avg win/Avg loss	2.583	Winning Rate	50.00%
Profit Factor	2.583	AbleSys/EXP Index	3.336 / 0.792
Avg Winning Trade	683.0556	Consecutive Winning Trades	5
Avg Losing Trade	(264.4444)	Consecutive Losing Trades	5
Avg Trade	\$ 209.3056	Avg Holding Bars	24
Largest Winning Trade	\$ 3290.0000	Avg Winning Bars	17
Largest Losing Trade	(\$ 560.0000)	Avg Losing Bars	7

Performance Summary: Long Trades

(For NQ #F Form 05/11/20 to 05/15/20)

Total Net Profit	\$ 3210.0000	Buy/Hold Net Profit	(\$ 815.0000)
Total % Net Gain	1.75%	Buy/Hold % Gain	(0.44%)
Max/Avg Draw Down	\$ 1575.0000 / \$ 302.1698	Buy/Hold Max Draw Down	\$ 9970.0000
% Max/Avg DD vs. Net Profit	49.07% / 9.41%	% Buy/Hold Max DD vs. Profit	(1223.31%)
Gross Profit	\$ 4950.0000	Total Trades	21
Gross Loss	(\$ 1740.0000)	Winning Trades	13
Avg win/Avg loss	1.751	Winning Rate	61.90%
Profit Factor	2.845	AbleSys/EXP Index	3.083 / 0.703
Avg Winning Trade	380.7692	Consecutive Winning Trades	3
Avg Losing Trade	(217.5000)	Consecutive Losing Trades	1
Avg Trade	\$ 152.8571	Avg Holding Bars	26
Largest Winning Trade	\$ 1260.0000	Avg Winning Bars	20
Largest Losing Trade	(\$ 405.0000)	Avg Losing Bars	6

Performance Summary: Short Trades

(For NQ #F Form 05/11/20 to 05/15/20)

Total Net Profit	\$ 4325.0000	Buy/Hold Net Profit	(\$ 815.0000)
Total % Net Gain	2.32%	Buy/Hold % Gain	(0.44%)
Max/Avg Draw Down	\$ 2930.0000 / \$ 433.9286	Buy/Hold Max Draw Down	\$ 9970.0000
% Max/Avg DD vs. Net Profit	67.75% / 10.03%	% Buy/Hold Max DD vs. Profit	(1223.31%)
Gross Profit	\$ 7345.0000	Total Trades	15
Gross Loss	(\$ 3020.0000)	Winning Trades	5
Avg win/Avg loss	4.864	Winning Rate	33.33%
Profit Factor	2.432	AbleSys/EXP Index	3.944 / 0.955
Avg Winning Trade	1469.0000	Consecutive Winning Trades	2
Avg Losing Trade	(302.0000)	Consecutive Losing Trades	2

Avg Trade	\$ 288.3333	Avg Holding Bars	22
Largest Winning Trade	\$ 3290.0000	Avg Winning Bars	12
Largest Losing Trade	(\$ 560.0000)	Avg Losing Bars	9

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	05/11/2020 06:31	Buy	9157.5000	05/11/2020 07:36	9221.2500	1260.0000	1260.0000	65
2	05/11/2020 07:46	Buy	9247.5000	05/11/2020 07:55	9234.2500	(280.0000)	980.0000	9
3	05/11/2020 08:15	Buy	9241.7500	05/11/2020 08:51	9252.2500	195.0000	1175.0000	36
4	05/11/2020 08:59	Buy	9264.7500	05/11/2020 09:09	9254.2500	(225.0000)	950.0000	10
5	05/11/2020 09:18	Buy	9266.2500	05/11/2020 09:47	9271.5000	90.0000	1040.0000	29
6	05/11/2020 09:59	Buy	9279.5000	05/11/2020 10:44	9311.5000	625.0000	1665.0000	45
7	05/11/2020 11:33	Buy	9314.2500	05/11/2020 12:14	9325.0000	200.0000	1865.0000	41
8	05/11/2020 12:41	Sell	9311.5000	05/11/2020 13:00	9294.7500	320.0000	2185.0000	19
9	05/12/2020 06:43	Sell	9298.5000	05/12/2020 07:13	9274.5000	465.0000	2650.0000	30
10	05/12/2020 07:41	Buy	9307.7500	05/12/2020 07:49	9288.2500	(405.0000)	2245.0000	8
11	05/12/2020 07:53	Buy	9302.2500	05/12/2020 08:28	9315.7500	255.0000	2500.0000	35
12	05/12/2020 09:24	Buy	9313.5000	05/12/2020 10:02	9312.5000	(35.0000)	2465.0000	38
13	05/12/2020 10:35	Sell	9270.0000	05/12/2020 10:39	9276.7500	(150.0000)	2315.0000	4
14	05/12/2020 11:09	Sell	9282.0000	05/12/2020 11:33	9272.2500	180.0000	2495.0000	24
15	05/12/2020 11:42	Sell	9251.7500	05/12/2020 11:54	9274.2500	(465.0000)	2030.0000	12
16	05/12/2020 12:08	Sell	9261.0000	05/12/2020 13:00	9105.7500	3090.0000	5120.0000	52
17	05/13/2020 06:33	Sell	9096.5000	05/13/2020 06:54	9110.7500	(300.0000)	4820.0000	21
18	05/13/2020 07:23	Buy	9151.0000	05/13/2020 07:45	9171.2500	390.0000	5210.0000	22
19	05/13/2020 08:13	Sell	9123.7500	05/13/2020 08:17	9142.5000	(390.0000)	4820.0000	4
20	05/13/2020 08:19	Sell	9110.5000	05/13/2020 09:28	8945.2500	3290.0000	8110.0000	69
21	05/13/2020 11:00	Sell	8924.5000	05/13/2020 11:08	8935.5000	(235.0000)	7875.0000	8
22	05/14/2020 06:30	Buy	8942.7500	05/14/2020 06:33	8928.2500	(305.0000)	7570.0000	3
23	05/14/2020 07:18	Sell	8873.7500	05/14/2020 07:38	8901.0000	(560.0000)	7010.0000	20
24	05/14/2020 08:00	Buy	8907.0000	05/14/2020 08:21	8941.2500	670.0000	7680.0000	21
25	05/14/2020 08:55	Sell	8918.7500	05/14/2020 09:20	8926.5000	(170.0000)	7510.0000	25
26	05/14/2020 09:32	Buy	8939.5000	05/14/2020 09:46	8926.0000	(285.0000)	7225.0000	14
27	05/14/2020 09:52	Buy	8961.5000	05/14/2020 10:16	8960.7500	(30.0000)	7195.0000	24
28	05/14/2020 10:25	Buy	8989.7500	05/14/2020 10:45	8981.7500	(175.0000)	7020.0000	20
29	05/14/2020 11:34	Sell	8961.7500	05/14/2020 11:54	8969.5000	(170.0000)	6850.0000	20
30	05/14/2020 12:19	Buy	9009.2500	05/14/2020 12:41	9010.5000	10.0000	6860.0000	22
31	05/15/2020 06:39	Buy	8989.0000	05/15/2020 07:22	9022.0000	645.0000	7505.0000	43
32	05/15/2020 07:59	Sell	8974.0000	05/15/2020 08:13	8986.7500	(270.0000)	7235.0000	14
33	05/15/2020 08:39	Sell	8976.7500	05/15/2020 08:56	8991.5000	(310.0000)	6925.0000	17
34	05/15/2020 09:16	Buy	9024.5000	05/15/2020 09:45	9042.7500	350.0000	7275.0000	29
35	05/15/2020 10:00	Buy	9069.5000	05/15/2020 10:19	9080.5000	205.0000	7480.0000	19
36	05/15/2020 11:13	Buy	9090.0000	05/15/2020 11:32	9093.5000	55.0000	7535.0000	19