

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 05/25/20 to 05/29/20)

Total Net Profit	\$ 5050.0000	Buy/Hold Net Profit	\$ 935.0000
Total % Net Gain	2.65%	Buy/Hold % Gain	0.49%
Max/Avg Draw Down	\$ 4165.0000 / \$ 410.2985	Buy/Hold Max Draw Down	\$ 7485.0000
% Max/Avg DD vs. Net Profit	82.48% / 8.12%	% Buy/Hold Max DD vs. Profit	800.53%
Gross Profit	\$ 10320.0000	Total Trades	36
Gross Loss	(\$ 5270.0000)	Winning Trades	19
Avg win/Avg loss	1.752	Winning Rate	52.78%
Profit Factor	1.958	AbleSys/EXP Index	1.811 / 0.453
Avg Winning Trade	543.1579	Consecutive Winning Trades	4
Avg Losing Trade	(310.0000)	Consecutive Losing Trades	3
Avg Trade	\$ 140.2778	Avg Holding Bars	23
Largest Winning Trade	\$ 1175.0000	Avg Winning Bars	19
Largest Losing Trade	(\$ 575.0000)	Avg Losing Bars	3

Performance Summary: Long Trades

(For NQ #F Form 05/25/20 to 05/29/20)

Total Net Profit	\$ 1965.0000	Buy/Hold Net Profit	\$ 935.0000
Total % Net Gain	1.04%	Buy/Hold % Gain	0.49%
Max/Avg Draw Down	\$ 1250.0000 / \$ 337.3684	Buy/Hold Max Draw Down	\$ 7485.0000
% Max/Avg DD vs. Net Profit	63.61% / 17.17%	% Buy/Hold Max DD vs. Profit	800.53%
Gross Profit	\$ 4505.0000	Total Trades	20
Gross Loss	(\$ 2540.0000)	Winning Trades	10
Avg win/Avg loss	1.774	Winning Rate	50.00%
Profit Factor	1.774	AbleSys/EXP Index	1.573 / 0.387
Avg Winning Trade	450.5000	Consecutive Winning Trades	3
Avg Losing Trade	(254.0000)	Consecutive Losing Trades	2
Avg Trade	\$ 98.2500	Avg Holding Bars	23
Largest Winning Trade	\$ 1135.0000	Avg Winning Bars	18
Largest Losing Trade	(\$ 405.0000)	Avg Losing Bars	4

Performance Summary: Short Trades

(For NQ #F Form 05/25/20 to 05/29/20)

Total Net Profit	\$ 3085.0000	Buy/Hold Net Profit	\$ 935.0000
Total % Net Gain	1.62%	Buy/Hold % Gain	0.49%
Max/Avg Draw Down	\$ 3495.0000 / \$ 421.4286	Buy/Hold Max Draw Down	\$ 7485.0000
% Max/Avg DD vs. Net Profit	113.29% / 13.66%	% Buy/Hold Max DD vs. Profit	800.53%
Gross Profit	\$ 5815.0000	Total Trades	16
Gross Loss	(\$ 2730.0000)	Winning Trades	9
Avg win/Avg loss	1.657	Winning Rate	56.25%
Profit Factor	2.130	AbleSys/EXP Index	1.985 / 0.494
Avg Winning Trade	646.1111	Consecutive Winning Trades	3
Avg Losing Trade	(390.0000)	Consecutive Losing Trades	2

Avg Trade	\$ 192.8125	Avg Holding Bars	23
Largest Winning Trade	\$ 1175.0000	Avg Winning Bars	20
Largest Losing Trade	(\$ 575.0000)	Avg Losing Bars	2

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	05/26/2020 06:44	Sell	9539.2500	05/26/2020 07:11	9514.0000	490.0000	490.0000	27
2	05/26/2020 07:35	Sell	9506.0000	05/26/2020 07:50	9503.7500	30.0000	520.0000	15
3	05/26/2020 08:10	Sell	9492.2500	05/26/2020 08:56	9443.0000	970.0000	1490.0000	46
4	05/26/2020 09:19	Sell	9446.2500	05/26/2020 09:31	9459.2500	(275.0000)	1215.0000	12
5	05/26/2020 09:49	Buy	9468.5000	05/26/2020 09:57	9466.2500	(60.0000)	1155.0000	8
6	05/26/2020 10:00	Buy	9476.2500	05/26/2020 10:03	9464.7500	(245.0000)	910.0000	3
7	05/26/2020 10:22	Buy	9470.7500	05/26/2020 10:44	9472.7500	25.0000	935.0000	22
8	05/26/2020 11:13	Sell	9458.5000	05/26/2020 11:21	9466.2500	(170.0000)	765.0000	8
9	05/26/2020 11:33	Sell	9453.0000	05/26/2020 13:08	9398.5000	1075.0000	1840.0000	95
10	05/27/2020 06:43	Sell	9351.2500	05/27/2020 07:09	9304.2500	925.0000	2765.0000	26
11	05/27/2020 07:25	Sell	9282.2500	05/27/2020 08:10	9222.7500	1175.0000	3940.0000	45
12	05/27/2020 09:00	Buy	9271.7500	05/27/2020 09:23	9287.2500	295.0000	4235.0000	23
13	05/27/2020 09:26	Buy	9303.7500	05/27/2020 09:30	9287.0000	(350.0000)	3885.0000	4
14	05/27/2020 09:38	Buy	9306.0000	05/27/2020 10:00	9310.0000	65.0000	3950.0000	22
15	05/27/2020 10:27	Buy	9330.7500	05/27/2020 10:34	9311.2500	(405.0000)	3545.0000	7
16	05/27/2020 10:57	Buy	9335.5000	05/27/2020 11:23	9362.0000	515.0000	4060.0000	26
17	05/27/2020 11:51	Buy	9378.7500	05/27/2020 12:31	9390.2500	215.0000	4275.0000	40
18	05/27/2020 12:38	Buy	9403.0000	05/27/2020 13:00	9430.2500	530.0000	4805.0000	22
19	05/28/2020 06:51	Buy	9441.7500	05/28/2020 06:57	9423.5000	(380.0000)	4425.0000	6
20	05/28/2020 07:06	Buy	9447.7500	05/28/2020 08:03	9485.0000	730.0000	5155.0000	57
21	05/28/2020 08:29	Buy	9487.5000	05/28/2020 08:40	9471.2500	(340.0000)	4815.0000	11
22	05/28/2020 09:05	Buy	9516.7500	05/28/2020 09:28	9510.0000	(150.0000)	4665.0000	23
23	05/28/2020 09:34	Buy	9523.5000	05/28/2020 10:50	9547.2500	460.0000	5125.0000	76
24	05/28/2020 11:03	Sell	9545.2500	05/28/2020 11:18	9541.7500	55.0000	5180.0000	15
25	05/28/2020 11:36	Sell	9526.2500	05/28/2020 11:59	9523.2500	45.0000	5225.0000	23
26	05/28/2020 12:27	Sell	9494.7500	05/28/2020 13:00	9441.5000	1050.0000	6275.0000	33
27	05/29/2020 06:59	Buy	9457.7500	05/29/2020 07:04	9451.0000	(150.0000)	6125.0000	5
28	05/29/2020 07:28	Sell	9392.7500	05/29/2020 07:30	9420.7500	(575.0000)	5550.0000	2
29	05/29/2020 07:48	Sell	9392.5000	05/29/2020 07:57	9415.7500	(480.0000)	5070.0000	9
30	05/29/2020 08:09	Sell	9391.7500	05/29/2020 08:11	9412.0000	(420.0000)	4650.0000	2
31	05/29/2020 08:31	Sell	9408.0000	05/29/2020 08:37	9429.5000	(445.0000)	4205.0000	6
32	05/29/2020 08:54	Buy	9445.0000	05/29/2020 09:09	9438.0000	(155.0000)	4050.0000	15
33	05/29/2020 09:51	Sell	9406.5000	05/29/2020 09:55	9424.0000	(365.0000)	3685.0000	4
34	05/29/2020 10:19	Buy	9446.5000	05/29/2020 10:35	9432.0000	(305.0000)	3380.0000	16
35	05/29/2020 10:58	Buy	9440.0000	05/29/2020 11:39	9467.5000	535.0000	3915.0000	41
36	05/29/2020 12:16	Buy	9505.2500	05/29/2020 13:00	9562.7500	1135.0000	5050.0000	44