

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 06/01/20 to 06/05/20)

Total Net Profit	\$ 515.0000	Buy/Hold Net Profit	\$ 5130.0000
Total % Net Gain	0.27%	Buy/Hold % Gain	2.69%
Max/Avg Draw Down	\$ 1775.0000 / \$ 503.7500	Buy/Hold Max Draw Down	\$ 3405.0000
% Max/Avg DD vs. Net Profit	344.66% / 97.82%	% Buy/Hold Max DD vs. Profit	66.37%
Gross Profit	\$ 5420.0000	Total Trades	41
Gross Loss	(\$ 4905.0000)	Winning Trades	17
Avg win/Avg loss	1.560	Winning Rate	41.46%
Profit Factor	1.105	AbleSys/EXP Index	0.715 / 0.062
Avg Winning Trade	318.8235	Consecutive Winning Trades	3
Avg Losing Trade	(204.3750)	Consecutive Losing Trades	4
Avg Trade	\$ 12.5610	Avg Holding Bars	23
Largest Winning Trade	\$ 1180.0000	Avg Winning Bars	15
Largest Losing Trade	(\$ 560.0000)	Avg Losing Bars	8

Performance Summary: Long Trades

(For NQ #F Form 06/01/20 to 06/05/20)

Total Net Profit	\$ 405.0000	Buy/Hold Net Profit	\$ 5130.0000
Total % Net Gain	0.21%	Buy/Hold % Gain	2.69%
Max/Avg Draw Down	\$ 1435.0000 / \$ 465.0000	Buy/Hold Max Draw Down	\$ 3405.0000
% Max/Avg DD vs. Net Profit	354.32% / 114.81%	% Buy/Hold Max DD vs. Profit	66.37%
Gross Profit	\$ 3195.0000	Total Trades	26
Gross Loss	(\$ 2790.0000)	Winning Trades	11
Avg win/Avg loss	1.562	Winning Rate	42.31%
Profit Factor	1.145	AbleSys/EXP Index	0.757 / 0.084
Avg Winning Trade	290.4545	Consecutive Winning Trades	2
Avg Losing Trade	(186.0000)	Consecutive Losing Trades	4
Avg Trade	\$ 15.5769	Avg Holding Bars	24
Largest Winning Trade	\$ 1180.0000	Avg Winning Bars	16
Largest Losing Trade	(\$ 560.0000)	Avg Losing Bars	8

Performance Summary: Short Trades

(For NQ #F Form 06/01/20 to 06/05/20)

Total Net Profit	\$ 110.0000	Buy/Hold Net Profit	\$ 5130.0000
Total % Net Gain	0.06%	Buy/Hold % Gain	2.69%
Max/Avg Draw Down	\$ 1315.0000 / \$ 450.3846	Buy/Hold Max Draw Down	\$ 3405.0000
% Max/Avg DD vs. Net Profit	1195.45% / 409.44%	% Buy/Hold Max DD vs. Profit	66.37%
Gross Profit	\$ 2225.0000	Total Trades	15
Gross Loss	(\$ 2115.0000)	Winning Trades	6
Avg win/Avg loss	1.578	Winning Rate	40.00%
Profit Factor	1.052	AbleSys/EXP Index	0.664 / 0.031
Avg Winning Trade	370.8333	Consecutive Winning Trades	2
Avg Losing Trade	(235.0000)	Consecutive Losing Trades	3

Avg Trade	\$ 7.3333	Avg Holding Bars	22
Largest Winning Trade	\$ 815.0000	Avg Winning Bars	13
Largest Losing Trade	(\$ 340.0000)	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	06/01/2020 06:55	Buy	9550.5000	06/01/2020 07:46	9561.0000	195.0000	195.0000	51
2	06/01/2020 07:59	Buy	9572.5000	06/01/2020 08:06	9553.5000	(395.0000)	(200.0000)	7
3	06/01/2020 08:24	Sell	9543.0000	06/01/2020 08:33	9558.7500	(330.0000)	(530.0000)	9
4	06/01/2020 09:01	Sell	9552.7500	06/01/2020 09:11	9567.7500	(315.0000)	(845.0000)	10
5	06/01/2020 09:36	Buy	9577.0000	06/01/2020 09:56	9583.7500	120.0000	(725.0000)	20
6	06/01/2020 10:12	Buy	9595.7500	06/01/2020 10:45	9597.5000	20.0000	(705.0000)	33
7	06/01/2020 11:09	Sell	9594.7500	06/01/2020 11:32	9592.7500	25.0000	(680.0000)	23
8	06/01/2020 12:06	Sell	9587.0000	06/01/2020 12:25	9593.7500	(150.0000)	(830.0000)	19
9	06/02/2020 06:29	Sell	9604.2500	06/02/2020 07:00	9591.2500	245.0000	(585.0000)	31
10	06/02/2020 07:28	Buy	9608.2500	06/02/2020 07:39	9592.5000	(330.0000)	(915.0000)	11
11	06/02/2020 07:59	Sell	9554.5000	06/02/2020 08:23	9534.2500	390.0000	(525.0000)	24
12	06/02/2020 08:51	Sell	9535.0000	06/02/2020 09:09	9551.2500	(340.0000)	(865.0000)	18
13	06/02/2020 09:17	Buy	9556.2500	06/02/2020 11:05	9600.5000	870.0000	5.0000	108
14	06/02/2020 11:18	Buy	9611.5000	06/02/2020 11:28	9604.7500	(150.0000)	(145.0000)	10
15	06/03/2020 07:03	Buy	9697.2500	06/03/2020 07:12	9670.0000	(560.0000)	(705.0000)	9
16	06/03/2020 07:49	Buy	9685.7500	06/03/2020 08:21	9677.0000	(190.0000)	(895.0000)	32
17	06/03/2020 08:51	Sell	9673.5000	06/03/2020 09:29	9661.2500	230.0000	(665.0000)	38
18	06/03/2020 09:50	Buy	9670.2500	06/03/2020 09:56	9666.2500	(95.0000)	(760.0000)	6
19	06/03/2020 10:14	Buy	9672.0000	06/03/2020 10:38	9675.2500	50.0000	(710.0000)	24
20	06/03/2020 11:00	Buy	9682.0000	06/03/2020 11:31	9687.0000	85.0000	(625.0000)	31
21	06/03/2020 11:44	Buy	9697.2500	06/03/2020 12:00	9694.5000	(70.0000)	(695.0000)	16
22	06/03/2020 12:10	Buy	9704.0000	06/03/2020 12:53	9707.0000	45.0000	(650.0000)	43
23	06/04/2020 06:33	Buy	9691.7500	06/04/2020 07:03	9717.0000	490.0000	(160.0000)	30
24	06/04/2020 07:21	Buy	9728.2500	06/04/2020 07:43	9721.0000	(160.0000)	(320.0000)	22
25	06/04/2020 07:51	Sell	9714.0000	06/04/2020 08:39	9672.5000	815.0000	495.0000	48
26	06/04/2020 08:52	Sell	9657.5000	06/04/2020 08:57	9672.2500	(310.0000)	185.0000	5
27	06/04/2020 09:05	Sell	9659.2500	06/04/2020 09:18	9668.0000	(190.0000)	(5.0000)	13
28	06/04/2020 09:52	Sell	9641.5000	06/04/2020 10:34	9641.7500	(20.0000)	(25.0000)	42
29	06/04/2020 10:53	Buy	9662.5000	06/04/2020 11:07	9659.5000	(75.0000)	(100.0000)	14
30	06/04/2020 11:48	Sell	9631.7500	06/04/2020 12:25	9605.0000	520.0000	420.0000	37
31	06/05/2020 06:34	Buy	9689.5000	06/05/2020 07:09	9749.2500	1180.0000	1600.0000	35
32	06/05/2020 07:30	Buy	9765.0000	06/05/2020 07:50	9756.7500	(180.0000)	1420.0000	20
33	06/05/2020 07:58	Buy	9779.7500	06/05/2020 08:17	9776.5000	(80.0000)	1340.0000	19
34	06/05/2020 08:21	Buy	9792.0000	06/05/2020 08:42	9799.2500	130.0000	1470.0000	21
35	06/05/2020 08:51	Buy	9819.2500	06/05/2020 09:19	9811.0000	(180.0000)	1290.0000	28
36	06/05/2020 09:20	Buy	9820.5000	06/05/2020 09:43	9821.7500	10.0000	1300.0000	23
37	06/05/2020 10:18	Buy	9834.2500	06/05/2020 10:36	9832.7500	(45.0000)	1255.0000	18
38	06/05/2020 11:06	Sell	9813.5000	06/05/2020 11:21	9823.2500	(210.0000)	1045.0000	15
39	06/05/2020 11:53	Buy	9834.0000	06/05/2020 11:54	9827.0000	(155.0000)	890.0000	1
40	06/05/2020 12:16	Sell	9814.7500	06/05/2020 12:24	9826.5000	(250.0000)	640.0000	8
41	06/05/2020 12:37	Buy	9832.0000	06/05/2020 12:39	9826.5000	(125.0000)	515.0000	2