

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 06/19/20 to 06/26/20)

Total Net Profit	\$ 4285.2813	Buy/Hold Net Profit	(\$ 2655.0000)
Total % Net Gain	2.15%	Buy/Hold % Gain	(1.33%)
Max/Avg Draw Down	\$ 3166.2500 / \$ 450.7215	Buy/Hold Max Draw Down	\$ 9440.0000
% Max/Avg DD vs. Net Profit	73.89% / 10.52%	% Buy/Hold Max DD vs. Profit	(355.56%)
Gross Profit	\$ 10160.6250	Total Trades	44
Gross Loss	(\$ 5875.3438)	Winning Trades	18
Avg win/Avg loss	2.498	Winning Rate	40.91%
Profit Factor	1.729	AbleSys/EXP Index	1.767 / 0.431
Avg Winning Trade	564.4792	Consecutive Winning Trades	3
Avg Losing Trade	(225.9748)	Consecutive Losing Trades	4
Avg Trade	\$ 97.3928	Avg Holding Bars	23
Largest Winning Trade	\$ 2885.0000	Avg Winning Bars	17
Largest Losing Trade	(\$ 460.0000)	Avg Losing Bars	6

Performance Summary: Long Trades

(For NQ #F Form 06/19/20 to 06/26/20)

Total Net Profit	\$ 2104.3750	Buy/Hold Net Profit	(\$ 2655.0000)
Total % Net Gain	1.05%	Buy/Hold % Gain	(1.33%)
Max/Avg Draw Down	\$ 1755.0000 / \$ 282.1753	Buy/Hold Max Draw Down	\$ 9440.0000
% Max/Avg DD vs. Net Profit	83.40% / 13.41%	% Buy/Hold Max DD vs. Profit	(355.56%)
Gross Profit	\$ 4615.6289	Total Trades	22
Gross Loss	(\$ 2511.2539)	Winning Trades	11
Avg win/Avg loss	1.838	Winning Rate	50.00%
Profit Factor	1.838	AbleSys/EXP Index	1.689 / 0.419
Avg Winning Trade	419.6026	Consecutive Winning Trades	3
Avg Losing Trade	(228.2958)	Consecutive Losing Trades	2
Avg Trade	\$ 95.6534	Avg Holding Bars	26
Largest Winning Trade	\$ 1440.0000	Avg Winning Bars	20
Largest Losing Trade	(\$ 375.0000)	Avg Losing Bars	5

Performance Summary: Short Trades

(For NQ #F Form 06/19/20 to 06/26/20)

Total Net Profit	\$ 2180.9063	Buy/Hold Net Profit	(\$ 2655.0000)
Total % Net Gain	1.09%	Buy/Hold % Gain	(1.33%)
Max/Avg Draw Down	\$ 2820.0000 / \$ 592.9637	Buy/Hold Max Draw Down	\$ 9440.0000
% Max/Avg DD vs. Net Profit	129.30% / 27.19%	% Buy/Hold Max DD vs. Profit	(355.56%)
Gross Profit	\$ 5545.0000	Total Trades	22
Gross Loss	(\$ 3364.0938)	Winning Trades	7
Avg win/Avg loss	3.532	Winning Rate	31.82%
Profit Factor	1.648	AbleSys/EXP Index	1.852 / 0.442
Avg Winning Trade	792.1429	Consecutive Winning Trades	2
Avg Losing Trade	(224.2729)	Consecutive Losing Trades	6

Avg Trade	\$ 99.1321	Avg Holding Bars	21
Largest Winning Trade	\$ 2885.0000	Avg Winning Bars	13
Largest Losing Trade	(\$ 460.0000)	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	06/22/2020 06:39	Sell	9976.7500	06/22/2020 06:52	9999.0000	(460.0000)	(460.0000)	13
2	06/22/2020 06:56	Buy	10010.7500	06/22/2020 07:52	10036.0000	490.0000	30.0000	56
3	06/22/2020 08:07	Sell	10029.0000	06/22/2020 08:10	10037.0000	(175.0000)	(145.0000)	3
4	06/22/2020 08:22	Buy	10051.7500	06/22/2020 08:30	10043.5000	(180.0000)	(325.0000)	8
5	06/22/2020 08:34	Buy	10052.0000	06/22/2020 09:54	10089.5000	735.0000	410.0000	80
6	06/22/2020 10:40	Sell	10083.0000	06/22/2020 10:44	10091.0000	(175.0000)	235.0000	4
7	06/22/2020 11:01	Sell	10082.0000	06/22/2020 11:21	10090.5000	(185.0000)	50.0000	20
8	06/22/2020 11:37	Buy	10099.7500	06/22/2020 11:41	10093.5000	(140.0000)	(90.0000)	4
9	06/22/2020 11:45	Buy	10100.5000	06/22/2020 12:13	10105.7500	90.0000	0.0000	28
10	06/22/2020 12:36	Sell	10082.2500	06/22/2020 12:39	10089.5000	(160.0000)	(160.0000)	3
11	06/23/2020 07:12	Buy	10194.2500	06/23/2020 07:46	10209.0039	280.0781	120.0781	34
12	06/23/2020 08:03	Buy	10221.5000	06/23/2020 08:53	10246.4971	484.9414	605.0195	50
13	06/23/2020 08:59	Buy	10260.2500	06/23/2020 09:20	10250.2500	(215.0039)	390.0156	21
14	06/23/2020 09:26	Buy	10265.2500	06/23/2020 09:54	10256.2500	(195.0000)	195.0156	28
15	06/23/2020 10:01	Buy	10265.2500	06/23/2020 10:51	10283.5303	350.6055	545.6211	50
16	06/23/2020 11:18	Sell	10263.5000	06/23/2020 11:20	10270.2500	(149.9961)	395.6250	2
17	06/23/2020 11:43	Sell	10261.2500	06/23/2020 12:16	10249.5000	220.0000	615.6250	33
18	06/23/2020 12:23	Sell	10226.2500	06/23/2020 12:54	10214.5000	220.0000	835.6250	31
19	06/24/2020 06:31	Buy	10182.5000	06/24/2020 06:48	10184.2500	20.0000	855.6250	17
20	06/24/2020 07:15	Sell	10111.2500	06/24/2020 07:23	10111.7500	(25.0000)	830.6250	8
21	06/24/2020 07:37	Sell	10071.2500	06/24/2020 08:28	10025.7500	895.0000	1725.6250	51
22	06/24/2020 08:31	Sell	10015.5000	06/24/2020 09:03	9977.2500	750.0000	2475.6250	32
23	06/24/2020 09:38	Sell	9975.7500	06/24/2020 09:42	9995.5000	(410.0000)	2065.6250	4
24	06/24/2020 09:53	Buy	10010.7500	06/24/2020 10:14	10014.5000	60.0000	2125.6250	21
25	06/24/2020 10:15	Buy	10019.5000	06/24/2020 10:23	10014.5000	(115.0000)	2010.6250	8
26	06/24/2020 10:39	Sell	9983.5000	06/24/2020 10:49	9990.0000	(145.0000)	1865.6250	10
27	06/24/2020 11:01	Sell	9966.7500	06/24/2020 11:09	9984.2500	(365.0000)	1500.6250	8
28	06/24/2020 12:01	Buy	9992.0000	06/24/2020 12:32	10000.0000	145.0000	1645.6250	31
29	06/25/2020 06:31	Buy	10011.7500	06/25/2020 06:32	9993.7500	(375.0000)	1270.6250	1
30	06/25/2020 08:17	Buy	9992.7500	06/25/2020 08:33	9976.6875	(336.2500)	934.3750	16
31	06/25/2020 08:58	Buy	9994.2500	06/25/2020 09:29	10021.0000	520.0000	1454.3750	31
32	06/25/2020 09:43	Buy	10032.5000	06/25/2020 09:50	10017.7500	(310.0000)	1144.3750	7
33	06/25/2020 10:32	Sell	9996.7500	06/25/2020 10:36	10015.7500	(395.0000)	749.3750	4
34	06/25/2020 10:53	Buy	10023.5000	06/25/2020 10:55	10014.2500	(200.0000)	549.3750	2
35	06/25/2020 11:20	Sell	9994.5000	06/25/2020 11:51	9988.2500	110.0000	659.3750	31
36	06/25/2020 12:04	Buy	10014.2500	06/25/2020 12:59	10087.0000	1440.0000	2099.3750	55
37	06/26/2020 06:32	Sell	10047.0000	06/26/2020 08:02	9902.0000	2885.0000	4984.3750	90
38	06/26/2020 08:20	Buy	9926.5000	06/26/2020 08:23	9914.2500	(260.0000)	4724.3750	3
39	06/26/2020 08:38	Sell	9951.2500	06/26/2020 09:02	9953.4551	(59.1016)	4665.2734	24
40	06/26/2020 09:31	Sell	9899.7500	06/26/2020 09:52	9909.2500	(204.9922)	4460.2813	21
41	06/26/2020 10:15	Buy	9937.0000	06/26/2020 10:36	9928.5000	(185.0000)	4275.2813	21
42	06/26/2020 11:15	Sell	9908.2500	06/26/2020 11:52	9884.2500	465.0000	4740.2813	37
43	06/26/2020 11:54	Sell	9881.5000	06/26/2020 12:00	9893.7500	(260.0000)	4480.2813	6
44	06/26/2020 12:08	Sell	9861.0000	06/26/2020 12:41	9870.0000	(195.0000)	4285.2813	33