

TradeSignal Report for NQ #F 1-Min

ContractSize 1 CostPerTrade 15.0000 PointValue 20

Money Management:Not Enable

Exits in effect:None

Performance Summary: All Trades

(For NQ #F Form 07/12/20 to 07/17/20)

Total Net Profit	\$ 4768.0625	Buy/Hold Net Profit	(\$ 6690.0000)
Total % Net Gain	2.18%	Buy/Hold % Gain	(3.05%)
Max/Avg Draw Down	\$ 5347.3281 / \$ 565.4204	Buy/Hold Max Draw Down	\$ 13995.0000
% Max/Avg DD vs. Net Profit	112.15% / 11.86%	% Buy/Hold Max DD vs. Profit	(209.19%)
Gross Profit	\$ 13160.3867	Total Trades	46
Gross Loss	(\$ 8392.3242)	Winning Trades	20
Avg win/Avg loss	2.039	Winning Rate	43.48%
Profit Factor	1.568	AbleSys/EXP Index	1.390 / 0.321
Avg Winning Trade	658.0193	Consecutive Winning Trades	4
Avg Losing Trade	(322.7817)	Consecutive Losing Trades	4
Avg Trade	\$ 103.6535	Avg Holding Bars	21
Largest Winning Trade	\$ 4670.0000	Avg Winning Bars	14
Largest Losing Trade	(\$ 1080.0000)	Avg Losing Bars	6

Performance Summary: Long Trades

(For NQ #F Form 07/12/20 to 07/17/20)

Total Net Profit	(\$ 2164.6094)	Buy/Hold Net Profit	(\$ 6690.0000)
Total % Net Gain	(0.99%)	Buy/Hold % Gain	(3.05%)
Max/Avg Draw Down	\$ 3230.0000 / \$ 512.5000	Buy/Hold Max Draw Down	\$ 13995.0000
% Max/Avg DD vs. Net Profit	(149.22%) / (23.68%)	% Buy/Hold Max DD vs. Profit	(209.19%)
Gross Profit	\$ 3500.3906	Total Trades	30
Gross Loss	(\$ 5665.0000)	Winning Trades	11
Avg win/Avg loss	1.067	Winning Rate	36.67%
Profit Factor	0.618	AbleSys/EXP Index	0.242 / (0.242)
Avg Winning Trade	318.2173	Consecutive Winning Trades	3
Avg Losing Trade	(298.1579)	Consecutive Losing Trades	3
Avg Trade	(\$ 72.1536)	Avg Holding Bars	19
Largest Winning Trade	\$ 1170.0000	Avg Winning Bars	11
Largest Losing Trade	(\$ 1050.0000)	Avg Losing Bars	8

Performance Summary: Short Trades

(For NQ #F Form 07/12/20 to 07/17/20)

Total Net Profit	\$ 6932.6719	Buy/Hold Net Profit	(\$ 6690.0000)
Total % Net Gain	3.14%	Buy/Hold % Gain	(3.05%)
Max/Avg Draw Down	\$ 3732.3281 / \$ 492.3526	Buy/Hold Max Draw Down	\$ 13995.0000
% Max/Avg DD vs. Net Profit	53.84% / 7.10%	% Buy/Hold Max DD vs. Profit	(209.19%)
Gross Profit	\$ 9659.9961	Total Trades	16
Gross Loss	(\$ 2727.3242)	Winning Trades	9
Avg win/Avg loss	2.755	Winning Rate	56.25%
Profit Factor	3.542	AbleSys/EXP Index	5.489 / 1.112
Avg Winning Trade	1073.3329	Consecutive Winning Trades	5
Avg Losing Trade	(389.6177)	Consecutive Losing Trades	3

Avg Trade	\$ 433.2920	Avg Holding Bars	23
Largest Winning Trade	\$ 4670.0000	Avg Winning Bars	19
Largest Losing Trade	(\$ 1080.0000)	Avg Losing Bars	4

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	07/13/2020 06:35	Buy	10956.2500	07/13/2020 06:53	10966.0000	180.0000	180.0000	18
2	07/13/2020 06:55	Buy	10990.2500	07/13/2020 06:59	10965.0000	(520.0000)	(340.0000)	4
3	07/13/2020 07:28	Buy	10996.5000	07/13/2020 07:37	10978.2500	(380.0000)	(720.0000)	9
4	07/13/2020 07:39	Buy	10993.5000	07/13/2020 08:45	11041.7500	950.0000	230.0000	66
5	07/13/2020 09:06	Buy	11037.0000	07/13/2020 09:11	11021.0000	(335.0000)	(105.0000)	5
6	07/13/2020 09:32	Sell	11023.2500	07/13/2020 10:17	10991.0000	630.0000	525.0000	45
7	07/13/2020 10:40	Sell	10988.5000	07/13/2020 11:40	10842.5000	2905.0000	3430.0000	60
8	07/13/2020 12:02	Sell	10832.7500	07/13/2020 12:59	10598.5000	4670.0000	8100.0000	57
9	07/14/2020 07:01	Sell	10447.0000	07/14/2020 07:23	10445.7500	10.0000	8110.0000	22
10	07/14/2020 07:53	Buy	10564.5000	07/14/2020 07:58	10512.7500	(1050.0000)	7060.0000	5
11	07/14/2020 08:19	Buy	10539.5000	07/14/2020 08:54	10561.0000	415.0000	7475.0000	35
12	07/14/2020 09:17	Buy	10580.7500	07/14/2020 09:28	10573.2500	(165.0000)	7310.0000	11
13	07/14/2020 09:36	Buy	10589.0000	07/14/2020 09:42	10565.7500	(480.0000)	6830.0000	6
14	07/14/2020 09:54	Sell	10543.5000	07/14/2020 10:14	10533.5000	185.0000	7015.0000	20
15	07/14/2020 10:43	Buy	10585.5000	07/14/2020 10:58	10588.5000	45.0000	7060.0000	15
16	07/14/2020 11:00	Buy	10600.0000	07/14/2020 11:37	10600.5000	(5.0000)	7055.0000	37
17	07/14/2020 11:53	Sell	10585.2500	07/14/2020 11:57	10608.3662	(477.3242)	6577.6758	4
18	07/14/2020 12:03	Sell	10575.7500	07/14/2020 12:20	10569.2500	114.9961	6692.6719	17
19	07/14/2020 12:31	Buy	10613.7500	07/14/2020 12:59	10673.0000	1170.0000	7862.6719	28
20	07/15/2020 06:36	Sell	10690.2500	07/15/2020 06:42	10743.5000	(1080.0000)	6782.6719	6
21	07/15/2020 07:09	Sell	10717.7500	07/15/2020 07:21	10727.2500	(205.0000)	6577.6719	12
22	07/15/2020 08:15	Sell	10655.5000	07/15/2020 08:26	10661.2500	(130.0000)	6447.6719	11
23	07/15/2020 08:42	Sell	10628.2500	07/15/2020 09:17	10596.0000	630.0000	7077.6719	35
24	07/15/2020 10:08	Buy	10637.5000	07/15/2020 10:26	10637.7500	(10.0000)	7067.6719	18
25	07/15/2020 10:34	Buy	10659.2500	07/15/2020 10:53	10654.0000	(120.0000)	6947.6719	19
26	07/15/2020 11:01	Buy	10669.5000	07/15/2020 11:23	10681.0000	215.0000	7162.6719	22
27	07/15/2020 11:32	Buy	10702.7500	07/15/2020 11:43	10684.0000	(390.0000)	6772.6719	11
28	07/16/2020 06:28	Buy	10573.2500	07/16/2020 06:33	10567.2500	(135.0000)	6637.6719	5
29	07/16/2020 06:39	Buy	10592.2500	07/16/2020 06:56	10558.5000	(690.0000)	5947.6719	17
30	07/16/2020 07:51	Sell	10538.0000	07/16/2020 08:26	10515.5000	435.0000	6382.6719	35
31	07/16/2020 09:33	Buy	10548.5000	07/16/2020 10:00	10556.0000	135.0000	6517.6719	27
32	07/16/2020 10:03	Buy	10574.7500	07/16/2020 10:42	10587.7500	245.0000	6762.6719	39
33	07/16/2020 10:51	Buy	10608.0000	07/16/2020 11:32	10610.5000	35.0000	6797.6719	41
34	07/16/2020 11:34	Buy	10620.5000	07/16/2020 11:44	10609.0000	(245.0000)	6552.6719	10
35	07/16/2020 11:54	Sell	10580.0000	07/16/2020 12:16	10593.0000	(275.0000)	6277.6719	22
36	07/17/2020 06:32	Buy	10644.7500	07/17/2020 06:33	10631.5000	(280.0000)	5997.6719	1
37	07/17/2020 07:01	Sell	10591.7500	07/17/2020 07:05	10605.0000	(280.0000)	5717.6719	4
38	07/17/2020 07:19	Sell	10579.7500	07/17/2020 07:47	10575.0000	80.0000	5797.6719	28
39	07/17/2020 08:03	Buy	10600.5000	07/17/2020 08:44	10595.2500	(120.0000)	5677.6719	41
40	07/17/2020 08:54	Buy	10611.5000	07/17/2020 09:21	10614.7500	50.0000	5727.6719	27
41	07/17/2020 09:42	Buy	10623.0000	07/17/2020 09:55	10610.5000	(265.0000)	5462.6719	13
42	07/17/2020 10:06	Buy	10620.0000	07/17/2020 10:14	10606.0000	(295.0000)	5167.6719	8
43	07/17/2020 10:55	Sell	10601.0000	07/17/2020 11:00	10614.2500	(280.0000)	4887.6719	5
44	07/17/2020 11:25	Buy	10635.5000	07/17/2020 11:30	10632.2500	(80.0000)	4807.6719	5
45	07/17/2020 11:40	Buy	10641.7500	07/17/2020 12:01	10645.5195	60.3906	4868.0625	21
46	07/17/2020 12:21	Buy	10650.2500	07/17/2020 12:42	10646.0000	(100.0000)	4768.0625	21