

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 07/19/20 to 07/24/20)

Total Net Profit	\$ 6396.7617	Buy/Hold Net Profit	(\$ 3825.0000)
Total % Net Gain	3.00%	Buy/Hold % Gain	(1.80%)
Max/Avg Draw Down	\$ 3470.0000 / \$ 351.0645	Buy/Hold Max Draw Down	\$ 15140.0000
% Max/Avg DD vs. Net Profit	54.25% / 5.49%	% Buy/Hold Max DD vs. Profit	(395.82%)
Gross Profit	\$ 14290.0000	Total Trades	47
Gross Loss	(\$ 7893.2383)	Winning Trades	20
Avg win/Avg loss	2.444	Winning Rate	42.55%
Profit Factor	1.810	AbleSys/EXP Index	1.883 / 0.466
Avg Winning Trade	714.5000	Consecutive Winning Trades	4
Avg Losing Trade	(292.3422)	Consecutive Losing Trades	4
Avg Trade	\$ 136.1013	Avg Holding Bars	24
Largest Winning Trade	\$ 2350.0000	Avg Winning Bars	18
Largest Losing Trade	(\$ 1070.0000)	Avg Losing Bars	6

Performance Summary: Long Trades

(For NQ #F Form 07/19/20 to 07/24/20)

Total Net Profit	\$ 4720.0000	Buy/Hold Net Profit	(\$ 3825.0000)
Total % Net Gain	2.21%	Buy/Hold % Gain	(1.80%)
Max/Avg Draw Down	\$ 1575.0000 / \$ 261.4375	Buy/Hold Max Draw Down	\$ 15140.0000
% Max/Avg DD vs. Net Profit	33.37% / 5.54%	% Buy/Hold Max DD vs. Profit	(395.82%)
Gross Profit	\$ 6385.0000	Total Trades	18
Gross Loss	(\$ 1665.0000)	Winning Trades	9
Avg win/Avg loss	3.835	Winning Rate	50.00%
Profit Factor	3.835	AbleSys/EXP Index	7.353 / 1.417
Avg Winning Trade	709.4444	Consecutive Winning Trades	2
Avg Losing Trade	(185.0000)	Consecutive Losing Trades	5
Avg Trade	\$ 262.2222	Avg Holding Bars	30
Largest Winning Trade	\$ 1550.0000	Avg Winning Bars	24
Largest Losing Trade	(\$ 405.0000)	Avg Losing Bars	6

Performance Summary: Short Trades

(For NQ #F Form 07/19/20 to 07/24/20)

Total Net Profit	\$ 1676.7617	Buy/Hold Net Profit	(\$ 3825.0000)
Total % Net Gain	0.79%	Buy/Hold % Gain	(1.80%)
Max/Avg Draw Down	\$ 3500.0000 / \$ 566.9167	Buy/Hold Max Draw Down	\$ 15140.0000
% Max/Avg DD vs. Net Profit	208.74% / 33.81%	% Buy/Hold Max DD vs. Profit	(395.82%)
Gross Profit	\$ 7905.0000	Total Trades	29
Gross Loss	(\$ 6228.2383)	Winning Trades	11
Avg win/Avg loss	2.077	Winning Rate	37.93%
Profit Factor	1.269	AbleSys/EXP Index	1.000 / 0.167
Avg Winning Trade	718.6364	Consecutive Winning Trades	2
Avg Losing Trade	(346.0132)	Consecutive Losing Trades	3

Avg Trade	\$ 57.8194	Avg Holding Bars	21
Largest Winning Trade	\$ 2350.0000	Avg Winning Bars	14
Largest Losing Trade	(\$ 1070.0000)	Avg Losing Bars	6

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	07/20/2020 06:49	Sell	10649.5000	07/20/2020 06:51	10670.2500	(430.0000)	(430.0000)	2
2	07/20/2020 06:59	Buy	10681.7500	07/20/2020 07:57	10751.5000	1380.0000	950.0000	58
3	07/20/2020 08:10	Buy	10763.0000	07/20/2020 09:01	10791.5000	555.0000	1505.0000	51
4	07/20/2020 09:10	Buy	10813.7500	07/20/2020 09:26	10808.5000	(120.0000)	1385.0000	16
5	07/20/2020 09:39	Buy	10818.2500	07/20/2020 10:57	10847.2500	565.0000	1950.0000	78
6	07/20/2020 11:11	Buy	10858.2500	07/20/2020 12:59	10936.5000	1550.0000	3500.0000	108
7	07/21/2020 06:30	Sell	10986.7500	07/21/2020 06:57	10955.2500	615.0000	4115.0000	27
8	07/21/2020 07:08	Sell	10920.2500	07/21/2020 07:19	10946.2500	(535.0000)	3580.0000	11
9	07/21/2020 07:26	Sell	10906.0000	07/21/2020 07:51	10897.2500	160.0000	3740.0000	25
10	07/21/2020 08:09	Sell	10880.5000	07/21/2020 08:16	10893.7500	(280.0000)	3460.0000	7
11	07/21/2020 08:18	Sell	10878.5000	07/21/2020 09:14	10857.7500	400.0000	3860.0000	56
12	07/21/2020 09:41	Sell	10843.2500	07/21/2020 09:44	10862.2500	(395.0000)	3465.0000	3
13	07/21/2020 10:06	Buy	10863.2500	07/21/2020 10:11	10853.2500	(215.0000)	3250.0000	5
14	07/21/2020 10:22	Sell	10848.5000	07/21/2020 10:27	10859.5000	(235.0000)	3015.0000	5
15	07/21/2020 10:43	Buy	10881.7500	07/21/2020 11:19	10910.5000	560.0000	3575.0000	36
16	07/21/2020 11:21	Buy	10921.2500	07/21/2020 11:31	10911.5000	(210.0000)	3365.0000	10
17	07/21/2020 11:51	Sell	10899.7500	07/21/2020 11:54	10911.2500	(245.0000)	3120.0000	3
18	07/21/2020 12:07	Sell	10890.5000	07/21/2020 12:47	10845.0000	895.0000	4015.0000	40
19	07/22/2020 06:36	Sell	10832.7500	07/22/2020 06:50	10869.7500	(755.0000)	3260.0000	14
20	07/22/2020 07:00	Buy	10882.5000	07/22/2020 07:13	10866.7500	(330.0000)	2930.0000	13
21	07/22/2020 07:43	Sell	10835.5000	07/22/2020 08:04	10814.5000	405.0000	3335.0000	21
22	07/22/2020 08:06	Sell	10794.0000	07/22/2020 08:25	10809.0000	(315.0000)	3020.0000	19
23	07/22/2020 08:53	Buy	10829.0000	07/22/2020 09:03	10825.7500	(80.0000)	2940.0000	10
24	07/22/2020 09:11	Buy	10849.2500	07/22/2020 09:34	10843.0000	(140.0000)	2800.0000	23
25	07/22/2020 10:00	Sell	10827.2500	07/22/2020 10:13	10829.7500	(65.0000)	2735.0000	13
26	07/22/2020 10:28	Sell	10821.0000	07/22/2020 11:02	10805.0000	305.0000	3040.0000	34
27	07/22/2020 11:50	Buy	10819.7500	07/22/2020 11:59	10817.0000	(70.0000)	2970.0000	9
28	07/22/2020 12:01	Buy	10820.7500	07/22/2020 12:26	10837.0000	310.0000	3280.0000	25
29	07/22/2020 12:40	Buy	10847.5000	07/22/2020 13:00	10843.5000	(95.0000)	3185.0000	20
30	07/23/2020 06:28	Sell	10838.0000	07/23/2020 06:40	10837.4502	(4.0039)	3180.9961	12
31	07/23/2020 07:27	Sell	10802.7500	07/23/2020 07:30	10816.7500	(294.9961)	2886.0000	3
32	07/23/2020 07:53	Sell	10818.7500	07/23/2020 08:13	10823.2500	(105.0000)	2781.0000	20
33	07/23/2020 08:30	Sell	10805.5000	07/23/2020 09:58	10687.2500	2350.0000	5131.0000	88
34	07/23/2020 10:19	Sell	10684.5000	07/23/2020 11:22	10567.2500	2330.0000	7461.0000	63
35	07/23/2020 11:39	Sell	10533.7500	07/23/2020 11:50	10586.5000	(1070.0000)	6391.0000	11
36	07/23/2020 12:07	Sell	10559.7500	07/23/2020 12:21	10579.7500	(415.0000)	5976.0000	14
37	07/23/2020 12:26	Sell	10543.0000	07/23/2020 12:37	10571.5000	(585.0000)	5391.0000	11
38	07/24/2020 06:35	Sell	10389.7500	07/24/2020 06:57	10375.5000	270.0000	5661.0000	22
39	07/24/2020 07:15	Buy	10413.5000	07/24/2020 07:31	10425.7500	230.0000	5891.0000	16
40	07/24/2020 07:50	Buy	10444.7500	07/24/2020 08:35	10500.0000	1090.0000	6981.0000	45
41	07/24/2020 09:12	Sell	10468.2500	07/24/2020 09:28	10466.2500	25.0000	7006.0000	16
42	07/24/2020 09:41	Sell	10440.5000	07/24/2020 10:02	10448.2500	(170.0000)	6836.0000	21
43	07/24/2020 10:06	Sell	10418.2500	07/24/2020 10:24	10410.0000	150.0000	6986.0000	18
44	07/24/2020 10:53	Buy	10475.0000	07/24/2020 11:18	10483.0000	145.0000	7131.0000	25
45	07/24/2020 11:27	Buy	10503.7500	07/24/2020 11:34	10484.2500	(405.0000)	6726.0000	7
46	07/24/2020 11:53	Sell	10472.5000	07/24/2020 12:04	10487.7500	(320.0000)	6406.0000	11
47	07/24/2020 12:17	Sell	10464.7500	07/24/2020 12:37	10464.4619	(9.2383)	6396.7617	20