

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 07/27/20 to 07/31/20)

Total Net Profit	(\$ 10.0000)	Buy/Hold Net Profit	\$ 6055.0000
Total % Net Gain	0.00%	Buy/Hold % Gain	2.85%
Max/Avg Draw Down	\$ 3985.0000 / \$ 525.8000	Buy/Hold Max Draw Down	\$ 5115.0000
% Max/Avg DD vs. Net Profit	(39850.00%) / (5258.00%)	% Buy/Hold Max DD vs. Profit	84.48%
Gross Profit	\$ 8025.0000	Total Trades	42
Gross Loss	(\$ 8035.0000)	Winning Trades	14
Avg win/Avg loss	1.998	Winning Rate	33.33%
Profit Factor	0.999	AbleSys/EXP Index	0.665 / (0.001)
Avg Winning Trade	573.2143	Consecutive Winning Trades	4
Avg Losing Trade	(286.9643)	Consecutive Losing Trades	8
Avg Trade	(\$ 0.2381)	Avg Holding Bars	21
Largest Winning Trade	\$ 2260.0000	Avg Winning Bars	14
Largest Losing Trade	(\$ 610.0000)	Avg Losing Bars	7

Performance Summary: Long Trades

(For NQ #F Form 07/27/20 to 07/31/20)

Total Net Profit	\$ 325.0000	Buy/Hold Net Profit	\$ 6055.0000
Total % Net Gain	0.15%	Buy/Hold % Gain	2.85%
Max/Avg Draw Down	\$ 3015.0000 / \$ 421.8421	Buy/Hold Max Draw Down	\$ 5115.0000
% Max/Avg DD vs. Net Profit	927.69% / 129.80%	% Buy/Hold Max DD vs. Profit	84.48%
Gross Profit	\$ 5010.0000	Total Trades	29
Gross Loss	(\$ 4685.0000)	Winning Trades	10
Avg win/Avg loss	2.032	Winning Rate	34.48%
Profit Factor	1.069	AbleSys/EXP Index	0.749 / 0.045
Avg Winning Trade	501.0000	Consecutive Winning Trades	5
Avg Losing Trade	(246.5789)	Consecutive Losing Trades	9
Avg Trade	\$ 11.2069	Avg Holding Bars	21
Largest Winning Trade	\$ 2260.0000	Avg Winning Bars	13
Largest Losing Trade	(\$ 610.0000)	Avg Losing Bars	7

Performance Summary: Short Trades

(For NQ #F Form 07/27/20 to 07/31/20)

Total Net Profit	(\$ 335.0000)	Buy/Hold Net Profit	\$ 6055.0000
Total % Net Gain	(0.16%)	Buy/Hold % Gain	2.85%
Max/Avg Draw Down	\$ 2705.0000 / \$ 553.5294	Buy/Hold Max Draw Down	\$ 5115.0000
% Max/Avg DD vs. Net Profit	(807.46%) / (165.23%)	% Buy/Hold Max DD vs. Profit	84.48%
Gross Profit	\$ 3015.0000	Total Trades	13
Gross Loss	(\$ 3350.0000)	Winning Trades	4
Avg win/Avg loss	2.025	Winning Rate	30.77%
Profit Factor	0.900	AbleSys/EXP Index	0.561 / (0.069)
Avg Winning Trade	753.7500	Consecutive Winning Trades	1
Avg Losing Trade	(372.2222)	Consecutive Losing Trades	4

Avg Trade	(\$ 25.7692)	Avg Holding Bars	21
Largest Winning Trade	\$ 1745.0000	Avg Winning Bars	16
Largest Losing Trade	(\$ 595.0000)	Avg Losing Bars	5

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	07/27/2020 07:55	Buy	10610.7500	07/27/2020 07:57	10592.0000	(390.0000)	(390.0000)	2
2	07/27/2020 08:21	Sell	10569.2500	07/27/2020 08:45	10546.5000	440.0000	50.0000	24
3	07/27/2020 09:18	Buy	10574.2500	07/27/2020 09:30	10562.7500	(245.0000)	(195.0000)	12
4	07/27/2020 09:51	Buy	10579.7500	07/27/2020 10:11	10591.2500	215.0000	20.0000	20
5	07/27/2020 10:12	Buy	10598.2500	07/27/2020 10:46	10604.7500	115.0000	135.0000	34
6	07/27/2020 11:00	Buy	10616.2500	07/27/2020 11:45	10631.5000	290.0000	425.0000	45
7	07/27/2020 12:01	Buy	10639.2500	07/27/2020 12:50	10659.7500	395.0000	820.0000	49
8	07/28/2020 07:01	Sell	10582.0000	07/28/2020 07:04	10600.7500	(390.0000)	430.0000	3
9	07/28/2020 07:34	Sell	10593.2500	07/28/2020 07:55	10622.2500	(595.0000)	(165.0000)	21
10	07/28/2020 08:23	Buy	10624.2500	07/28/2020 08:47	10626.7500	35.0000	(130.0000)	24
11	07/28/2020 09:11	Sell	10607.7500	07/28/2020 09:15	10618.5000	(230.0000)	(360.0000)	4
12	07/28/2020 09:52	Buy	10628.5000	07/28/2020 10:02	10621.7500	(150.0000)	(510.0000)	10
13	07/28/2020 10:45	Buy	10642.5000	07/28/2020 10:55	10637.5000	(115.0000)	(625.0000)	10
14	07/28/2020 11:12	Sell	10623.5000	07/28/2020 13:00	10535.5000	1745.0000	1120.0000	108
15	07/29/2020 07:10	Buy	10622.2500	07/29/2020 07:17	10609.5000	(270.0000)	850.0000	7
16	07/29/2020 07:18	Buy	10616.7500	07/29/2020 07:24	10613.5000	(80.0000)	770.0000	6
17	07/29/2020 07:36	Buy	10627.0000	07/29/2020 08:03	10624.2500	(70.0000)	700.0000	27
18	07/29/2020 08:08	Buy	10638.5000	07/29/2020 08:21	10623.5000	(315.0000)	385.0000	13
19	07/29/2020 08:25	Buy	10636.5000	07/29/2020 08:34	10625.7500	(230.0000)	155.0000	9
20	07/29/2020 08:53	Buy	10636.2500	07/29/2020 08:59	10623.5000	(270.0000)	(115.0000)	6
21	07/29/2020 09:14	Sell	10598.0000	07/29/2020 09:21	10610.5000	(265.0000)	(380.0000)	7
22	07/29/2020 10:10	Buy	10625.2500	07/29/2020 10:31	10622.0000	(80.0000)	(460.0000)	21
23	07/29/2020 11:21	Buy	10634.5000	07/29/2020 11:55	10655.0000	395.0000	(65.0000)	34
24	07/30/2020 06:37	Buy	10597.2500	07/30/2020 06:53	10572.0000	(520.0000)	(585.0000)	16
25	07/30/2020 07:10	Sell	10563.7500	07/30/2020 07:31	10560.5000	50.0000	(535.0000)	21
26	07/30/2020 07:51	Sell	10559.7500	07/30/2020 07:58	10588.7500	(595.0000)	(1130.0000)	7
27	07/30/2020 08:16	Buy	10597.0000	07/30/2020 09:10	10654.2500	1130.0000	0.0000	54
28	07/30/2020 09:15	Buy	10677.2500	07/30/2020 09:37	10673.7500	(85.0000)	(85.0000)	22
29	07/30/2020 09:49	Buy	10692.2500	07/30/2020 10:30	10697.7500	95.0000	10.0000	41
30	07/30/2020 10:45	Sell	10691.2500	07/30/2020 10:52	10699.5000	(180.0000)	(170.0000)	7
31	07/30/2020 11:28	Sell	10688.0000	07/30/2020 11:33	10699.2500	(240.0000)	(410.0000)	5
32	07/30/2020 11:55	Buy	10712.7500	07/30/2020 11:58	10705.2500	(165.0000)	(575.0000)	3
33	07/30/2020 12:18	Buy	10716.5000	07/30/2020 12:45	10699.0000	(365.0000)	(940.0000)	27
34	07/31/2020 07:25	Sell	10740.5000	07/31/2020 07:31	10764.5000	(495.0000)	(1435.0000)	6
35	07/31/2020 08:08	Buy	10794.7500	07/31/2020 08:35	10799.5000	80.0000	(1355.0000)	27
36	07/31/2020 08:49	Buy	10824.2500	07/31/2020 08:55	10794.5000	(610.0000)	(1965.0000)	6
37	07/31/2020 09:07	Sell	10771.5000	07/31/2020 10:04	10731.7500	780.0000	(1185.0000)	57
38	07/31/2020 10:28	Buy	10757.5000	07/31/2020 10:34	10742.7500	(310.0000)	(1495.0000)	6
39	07/31/2020 10:35	Buy	10745.7500	07/31/2020 10:38	10739.0000	(150.0000)	(1645.0000)	3
40	07/31/2020 10:40	Buy	10752.7500	07/31/2020 11:05	10740.2500	(265.0000)	(1910.0000)	25
41	07/31/2020 11:17	Sell	10725.5000	07/31/2020 11:26	10742.7500	(360.0000)	(2270.0000)	9
42	07/31/2020 11:51	Buy	10782.5000	07/31/2020 13:00	10896.2500	2260.0000	(10.0000)	69