

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 08/30/20 to 09/04/20)

Total Net Profit	\$ 12189.4375	Buy/Hold Net Profit	(\$ 9685.0000)
Total % Net Gain	5.07%	Buy/Hold % Gain	(4.03%)
Max/Avg Draw Down	\$ 5150.0000 / \$ 1137.0328	Buy/Hold Max Draw Down	\$ 26465.0000
% Max/Avg DD vs. Net Profit	42.25% / 9.33%	% Buy/Hold Max DD vs. Profit	(273.26%)
Gross Profit	\$ 23307.0508	Total Trades	52
Gross Loss	(\$ 11117.6133)	Winning Trades	20
Avg win/Avg loss	3.354	Winning Rate	38.46%
Profit Factor	2.096	AbleSys/EXP Index	2.705 / 0.675
Avg Winning Trade	1165.3525	Consecutive Winning Trades	3
Avg Losing Trade	(347.4254)	Consecutive Losing Trades	7
Avg Trade	\$ 234.4123	Avg Holding Bars	22
Largest Winning Trade	\$ 6155.0000	Avg Winning Bars	15
Largest Losing Trade	(\$ 1610.5469)	Avg Losing Bars	6

Performance Summary: Long Trades

(For NQ #F Form 08/30/20 to 09/04/20)

Total Net Profit	\$ 2058.8438	Buy/Hold Net Profit	(\$ 9685.0000)
Total % Net Gain	0.86%	Buy/Hold % Gain	(4.03%)
Max/Avg Draw Down	\$ 2712.5625 / \$ 814.0531	Buy/Hold Max Draw Down	\$ 26465.0000
% Max/Avg DD vs. Net Profit	131.75% / 39.54%	% Buy/Hold Max DD vs. Profit	(273.26%)
Gross Profit	\$ 8131.5234	Total Trades	34
Gross Loss	(\$ 6072.6797)	Winning Trades	12
Avg win/Avg loss	2.455	Winning Rate	35.29%
Profit Factor	1.339	AbleSys/EXP Index	1.160 / 0.219
Avg Winning Trade	677.6270	Consecutive Winning Trades	2
Avg Losing Trade	(276.0309)	Consecutive Losing Trades	5
Avg Trade	\$ 60.5542	Avg Holding Bars	20
Largest Winning Trade	\$ 2950.0000	Avg Winning Bars	13
Largest Losing Trade	(\$ 605.0000)	Avg Losing Bars	6

Performance Summary: Short Trades

(For NQ #F Form 08/30/20 to 09/04/20)

Total Net Profit	\$ 10130.5938	Buy/Hold Net Profit	(\$ 9685.0000)
Total % Net Gain	4.21%	Buy/Hold % Gain	(4.03%)
Max/Avg Draw Down	\$ 5365.5469 / \$ 1202.6298	Buy/Hold Max Draw Down	\$ 26465.0000
% Max/Avg DD vs. Net Profit	52.96% / 11.87%	% Buy/Hold Max DD vs. Profit	(273.26%)
Gross Profit	\$ 15175.5313	Total Trades	18
Gross Loss	(\$ 5044.9375)	Winning Trades	8
Avg win/Avg loss	3.760	Winning Rate	44.44%
Profit Factor	3.008	AbleSys/EXP Index	5.027 / 1.116
Avg Winning Trade	1896.9414	Consecutive Winning Trades	3
Avg Losing Trade	(504.4937)	Consecutive Losing Trades	5

Avg Trade	\$ 562.8108	Avg Holding Bars	26
Largest Winning Trade	\$ 6155.0000	Avg Winning Bars	20
Largest Losing Trade	(\$ 1610.5469)	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	08/31/2020 06:31	Buy	12021.7500	08/31/2020 06:36	11996.2500	(525.0000)	(525.0000)	5
2	08/31/2020 06:44	Buy	12040.7500	08/31/2020 07:12	12028.0000	(270.0000)	(795.0000)	28
3	08/31/2020 07:19	Buy	12056.2500	08/31/2020 07:27	12045.0000	(240.0000)	(1035.0000)	8
4	08/31/2020 07:28	Buy	12053.0000	08/31/2020 08:19	12079.0000	505.0000	(530.0000)	51
5	08/31/2020 08:31	Sell	12043.0000	08/31/2020 08:41	12067.0000	(495.0000)	(1025.0000)	10
6	08/31/2020 09:13	Buy	12086.7500	08/31/2020 09:27	12077.7500	(195.0000)	(1220.0000)	14
7	08/31/2020 09:29	Buy	12093.5000	08/31/2020 09:43	12079.7500	(290.0000)	(1510.0000)	14
8	08/31/2020 09:46	Buy	12095.2500	08/31/2020 11:00	12134.0000	760.0000	(750.0000)	74
9	08/31/2020 11:11	Buy	12138.7500	08/31/2020 11:31	12129.5000	(200.0000)	(950.0000)	20
10	08/31/2020 11:41	Buy	12139.2500	08/31/2020 12:02	12146.4541	129.0820	(820.9180)	21
11	09/01/2020 06:31	Sell	12165.5000	09/01/2020 06:40	12182.7500	(360.0039)	(1180.9219)	9
12	09/01/2020 06:56	Buy	12212.0000	09/01/2020 07:14	12207.7500	(100.0000)	(1280.9219)	18
13	09/01/2020 07:17	Buy	12216.2500	09/01/2020 07:42	12236.1758	383.5156	(897.4063)	25
14	09/01/2020 08:13	Buy	12244.0000	09/01/2020 08:21	12217.2500	(550.0000)	(1447.4063)	8
15	09/01/2020 08:31	Sell	12225.2500	09/01/2020 09:01	12231.7500	(145.0000)	(1592.4063)	30
16	09/01/2020 09:09	Buy	12243.2500	09/01/2020 09:24	12239.0000	(100.0000)	(1692.4063)	15
17	09/01/2020 09:46	Buy	12248.2500	09/01/2020 10:03	12240.2500	(175.0000)	(1867.4063)	17
18	09/01/2020 10:17	Buy	12250.5000	09/01/2020 10:53	12267.7500	330.0000	(1537.4063)	36
19	09/01/2020 10:54	Buy	12274.0000	09/01/2020 10:59	12269.7500	(100.0000)	(1637.4063)	5
20	09/01/2020 11:17	Buy	12273.5000	09/01/2020 11:26	12271.5000	(55.0000)	(1692.4063)	9
21	09/01/2020 11:28	Buy	12274.5000	09/01/2020 11:35	12268.7500	(130.0000)	(1822.4063)	7
22	09/01/2020 11:52	Sell	12264.7500	09/01/2020 11:54	12275.2500	(225.0000)	(2047.4063)	2
23	09/01/2020 12:12	Buy	12276.7500	09/01/2020 12:14	12267.7500	(195.0000)	(2242.4063)	2
24	09/01/2020 12:26	Buy	12284.0000	09/01/2020 12:28	12270.7500	(280.0000)	(2522.4063)	2
25	09/01/2020 12:39	Sell	12268.0000	09/01/2020 12:42	12279.5000	(245.0000)	(2767.4063)	3
26	09/02/2020 06:46	Sell	12392.7500	09/02/2020 07:16	12315.3682	1532.6367	(1234.7695)	30
27	09/02/2020 07:38	Sell	12314.7500	09/02/2020 07:52	12338.0000	(479.9961)	(1714.7656)	14
28	09/02/2020 08:07	Sell	12289.2500	09/02/2020 08:56	12239.2500	985.0000	(729.7656)	49
29	09/02/2020 09:14	Buy	12294.5000	09/02/2020 10:04	12318.2500	460.0000	(269.7656)	50
30	09/02/2020 10:12	Buy	12339.0000	09/02/2020 10:36	12379.2432	789.8633	520.0977	24
31	09/02/2020 10:38	Buy	12389.0000	09/02/2020 10:41	12375.7500	(280.0039)	240.0938	3
32	09/02/2020 10:43	Buy	12389.2500	09/02/2020 10:48	12379.5000	(210.0000)	30.0938	5
33	09/02/2020 11:10	Buy	12375.2500	09/02/2020 11:52	12384.2031	164.0625	194.1563	42
34	09/02/2020 12:11	Buy	12404.2500	09/02/2020 12:30	12407.2500	45.0000	239.1563	19
35	09/02/2020 12:42	Buy	12425.0000	09/02/2020 12:51	12415.5000	(205.0000)	34.1563	9
36	09/03/2020 06:40	Sell	12189.0000	09/03/2020 07:01	12197.2109	(179.2188)	(145.0625)	21
37	09/03/2020 07:09	Sell	12157.7500	09/03/2020 07:54	11990.5000	3330.0000	3184.9375	45
38	09/03/2020 07:55	Sell	11949.7500	09/03/2020 08:38	11868.5000	1610.0000	4794.9375	43
39	09/03/2020 08:58	Sell	11859.0000	09/03/2020 10:11	11798.2500	1200.0000	5994.9375	73
40	09/03/2020 10:48	Sell	11753.7500	09/03/2020 10:51	11794.5000	(830.0000)	5164.9375	3
41	09/03/2020 11:15	Sell	11777.2500	09/03/2020 11:30	11800.2588	(475.1758)	4689.7617	15
42	09/03/2020 11:36	Buy	11820.7500	09/03/2020 11:43	11791.5000	(599.9961)	4089.7656	7
43	09/03/2020 11:59	Sell	11721.0000	09/03/2020 12:36	11709.2500	220.0000	4309.7656	37
44	09/04/2020 06:31	Buy	11774.7500	09/04/2020 06:41	11745.2500	(605.0000)	3704.7656	10
45	09/04/2020 06:52	Sell	11610.7500	09/04/2020 07:54	11302.2500	6155.0000	9859.7656	62
46	09/04/2020 08:25	Sell	11271.0000	09/04/2020 08:34	11350.7773	(1610.5469)	8249.2188	9
47	09/04/2020 08:46	Buy	11377.5000	09/04/2020 09:12	11430.2500	1040.0000	9289.2188	26
48	09/04/2020 09:25	Buy	11482.2500	09/04/2020 09:41	11511.7500	575.0000	9864.2188	16
49	09/04/2020 10:11	Sell	11431.5000	09/04/2020 10:37	11423.6055	142.8906	10007.1094	26
50	09/04/2020 11:00	Buy	11494.5000	09/04/2020 12:13	11642.7500	2950.0000	12957.1094	73
51	09/04/2020 12:17	Buy	11705.7500	09/04/2020 12:32	11689.5615	(338.7695)	12618.3398	15
52	09/04/2020 12:34	Buy	11704.5000	09/04/2020 12:36	11683.8047	(428.9023)	12189.4375	2