

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 09/18/20 to 09/25/20)

Total Net Profit	\$ 5173.0000	Buy/Hold Net Profit	\$ 7830.0000
Total % Net Gain	2.41%	Buy/Hold % Gain	3.64%
Max/Avg Draw Down	\$ 3642.9219 / \$ 754.3737	Buy/Hold Max Draw Down	\$ 11235.0000
% Max/Avg DD vs. Net Profit	70.42% / 14.58%	% Buy/Hold Max DD vs. Profit	143.49%
Gross Profit	\$ 15648.9023	Total Trades	45
Gross Loss	(\$ 10475.9023)	Winning Trades	21
Avg win/Avg loss	1.707	Winning Rate	46.67%
Profit Factor	1.494	AbleSys/EXP Index	1.190 / 0.263
Avg Winning Trade	745.1858	Consecutive Winning Trades	5
Avg Losing Trade	(436.4959)	Consecutive Losing Trades	6
Avg Trade	\$ 114.9556	Avg Holding Bars	21
Largest Winning Trade	\$ 2905.0000	Avg Winning Bars	16
Largest Losing Trade	(\$ 1110.0000)	Avg Losing Bars	5

Performance Summary: Long Trades

(For NQ #F Form 09/18/20 to 09/25/20)

Total Net Profit	\$ 6114.2969	Buy/Hold Net Profit	\$ 7830.0000
Total % Net Gain	2.83%	Buy/Hold % Gain	3.64%
Max/Avg Draw Down	\$ 2275.0000 / \$ 439.3801	Buy/Hold Max Draw Down	\$ 11235.0000
% Max/Avg DD vs. Net Profit	37.21% / 7.19%	% Buy/Hold Max DD vs. Profit	143.49%
Gross Profit	\$ 9376.5391	Total Trades	25
Gross Loss	(\$ 3262.2422)	Winning Trades	14
Avg win/Avg loss	2.258	Winning Rate	56.00%
Profit Factor	2.874	AbleSys/EXP Index	3.635 / 0.825
Avg Winning Trade	669.7528	Consecutive Winning Trades	4
Avg Losing Trade	(296.5675)	Consecutive Losing Trades	3
Avg Trade	\$ 244.5719	Avg Holding Bars	24
Largest Winning Trade	\$ 2345.0000	Avg Winning Bars	17
Largest Losing Trade	(\$ 685.0000)	Avg Losing Bars	6

Performance Summary: Short Trades

(For NQ #F Form 09/18/20 to 09/25/20)

Total Net Profit	(\$ 941.2813)	Buy/Hold Net Profit	\$ 7830.0000
Total % Net Gain	(0.44%)	Buy/Hold % Gain	3.64%
Max/Avg Draw Down	\$ 3184.0625 / \$ 692.1840	Buy/Hold Max Draw Down	\$ 11235.0000
% Max/Avg DD vs. Net Profit	(338.27%) / (73.54%)	% Buy/Hold Max DD vs. Profit	143.49%
Gross Profit	\$ 6272.3672	Total Trades	20
Gross Loss	(\$ 7213.6484)	Winning Trades	7
Avg win/Avg loss	1.615	Winning Rate	35.00%
Profit Factor	0.870	AbleSys/EXP Index	0.491 / (0.085)
Avg Winning Trade	896.0525	Consecutive Winning Trades	2
Avg Losing Trade	(554.8960)	Consecutive Losing Trades	4

Avg Trade	(\$ 47.0641)	Avg Holding Bars	19
Largest Winning Trade	\$ 2905.0039	Avg Winning Bars	14
Largest Losing Trade	(\$ 1110.0000)	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	09/21/2020 06:30	Sell	10744.2500	09/21/2020 06:31	10775.1992	(633.9844)	(633.9844)	1
2	09/21/2020 06:45	Buy	10803.2500	09/21/2020 07:02	10771.5000	(650.0000)	(1283.9844)	17
3	09/21/2020 07:36	Sell	10691.7500	09/21/2020 07:54	10719.0000	(560.0000)	(1843.9844)	18
4	09/21/2020 08:17	Sell	10715.0000	09/21/2020 08:28	10735.8965	(432.9297)	(2276.9141)	11
5	09/21/2020 09:27	Buy	10844.2500	09/21/2020 09:45	10810.7500	(684.9922)	(2961.9063)	18
6	09/21/2020 10:08	Sell	10807.0000	09/21/2020 10:12	10825.0000	(375.0000)	(3336.9063)	4
7	09/21/2020 10:20	Buy	10845.7500	09/21/2020 10:43	10854.0000	150.0000	(3186.9063)	23
8	09/21/2020 11:09	Sell	10813.5000	09/21/2020 11:52	10790.2500	450.0000	(2736.9063)	43
9	09/21/2020 12:08	Buy	10845.7500	09/21/2020 12:33	10852.2500	115.0000	(2621.9063)	25
10	09/21/2020 12:35	Buy	10881.7500	09/21/2020 13:00	10973.5000	1820.0000	(801.9063)	25
11	09/22/2020 07:54	Sell	10995.5000	09/22/2020 08:14	10970.5977	483.0469	(318.8594)	20
12	09/22/2020 08:34	Sell	10963.0000	09/22/2020 08:38	10992.0000	(595.0000)	(913.8594)	4
13	09/22/2020 08:48	Buy	11007.0000	09/22/2020 09:19	11030.5000	455.0000	(458.8594)	31
14	09/22/2020 09:22	Buy	11043.7500	09/22/2020 09:45	11034.5000	(200.0000)	(658.8594)	23
15	09/22/2020 10:01	Sell	11016.0000	09/22/2020 10:04	11031.0000	(315.0000)	(973.8594)	3
16	09/22/2020 10:41	Buy	11071.0000	09/22/2020 11:21	11121.0762	986.5234	12.6641	40
17	09/22/2020 11:41	Buy	11123.7500	09/22/2020 11:53	11098.5000	(520.0078)	(507.3438)	12
18	09/22/2020 12:13	Buy	11127.5000	09/22/2020 12:15	11111.5000	(335.0000)	(842.3438)	2
19	09/22/2020 12:17	Buy	11117.5000	09/22/2020 12:31	11134.0000	315.0000	(527.3438)	14
20	09/22/2020 12:33	Buy	11146.7500	09/22/2020 12:59	11164.7500	345.0000	(182.3438)	26
21	09/23/2020 06:29	Buy	11152.7500	09/23/2020 06:31	11133.7500	(395.0000)	(577.3438)	2
22	09/23/2020 06:45	Sell	11128.0000	09/23/2020 07:28	11079.0342	964.3164	386.9727	43
23	09/23/2020 07:35	Sell	11042.0000	09/23/2020 07:41	11076.2852	(700.7070)	(313.7344)	6
24	09/23/2020 07:58	Sell	11054.5000	09/23/2020 08:11	11087.0000	(665.0000)	(978.7344)	13
25	09/23/2020 08:21	Sell	11057.2500	09/23/2020 09:07	11012.7500	875.0000	(103.7344)	46
26	09/23/2020 09:19	Sell	10990.0000	09/23/2020 09:27	11002.8486	(271.9727)	(375.7070)	8
27	09/23/2020 09:47	Buy	11029.2500	09/23/2020 10:03	11023.7500	(124.9961)	(500.7031)	16
28	09/23/2020 10:49	Sell	10990.0000	09/23/2020 12:11	10844.0000	2905.0000	2404.2969	82
29	09/23/2020 12:28	Sell	10822.0000	09/23/2020 12:31	10856.7500	(710.0000)	1694.2969	3
30	09/24/2020 06:29	Buy	10719.2500	09/24/2020 06:34	10715.7500	(85.0000)	1609.2969	5
31	09/24/2020 06:42	Buy	10753.0000	09/24/2020 07:21	10871.0000	2345.0000	3954.2969	39
32	09/24/2020 08:14	Buy	10896.0000	09/24/2020 08:46	10923.5000	535.0000	4489.2969	32
33	09/24/2020 08:58	Buy	10952.0000	09/24/2020 09:18	10945.6377	(142.2461)	4347.0508	20
34	09/24/2020 10:29	Buy	10981.5000	09/24/2020 10:54	10980.2500	(40.0039)	4307.0469	25
35	09/24/2020 11:06	Sell	10943.2500	09/24/2020 11:32	10932.0000	210.0000	4517.0469	26
36	09/24/2020 11:49	Sell	10909.5000	09/24/2020 12:14	10889.5000	385.0000	4902.0469	25
37	09/24/2020 12:20	Sell	10834.0000	09/24/2020 12:38	10846.7500	(270.0000)	4632.0469	18
38	09/25/2020 06:54	Sell	10858.7500	09/25/2020 06:58	10886.7031	(574.0625)	4057.9844	4
39	09/25/2020 07:12	Sell	10834.2500	09/25/2020 07:18	10889.0000	(1110.0000)	2947.9844	6
40	09/25/2020 07:26	Buy	10932.5000	09/25/2020 08:02	10953.2500	400.0000	3347.9844	36
41	09/25/2020 08:15	Buy	11001.7500	09/25/2020 08:38	10998.2500	(85.0000)	3262.9844	23
42	09/25/2020 09:41	Buy	11005.7500	09/25/2020 10:17	11022.2510	315.0195	3578.0039	36
43	09/25/2020 10:31	Buy	11035.7500	09/25/2020 11:13	11065.2500	574.9961	4153.0000	42
44	09/25/2020 11:15	Buy	11072.5000	09/25/2020 11:43	11078.0000	95.0000	4248.0000	28
45	09/25/2020 11:46	Buy	11091.5000	09/25/2020 12:30	11138.5000	925.0000	5173.0000	44