

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 10/09/20 to 10/16/20)

Total Net Profit	\$ 4402.2969	Buy/Hold Net Profit	(\$ 1890.0000)
Total % Net Gain	1.85%	Buy/Hold % Gain	(0.79%)
Max/Avg Draw Down	\$ 4123.9844 / \$ 342.6467	Buy/Hold Max Draw Down	\$ 10250.0000
% Max/Avg DD vs. Net Profit	93.68% / 7.78%	% Buy/Hold Max DD vs. Profit	(542.33%)
Gross Profit	\$ 14121.3711	Total Trades	49
Gross Loss	(\$ 9719.0742)	Winning Trades	21
Avg win/Avg loss	1.937	Winning Rate	42.86%
Profit Factor	1.453	AbleSys/EXP Index	1.206 / 0.259
Avg Winning Trade	672.4462	Consecutive Winning Trades	3
Avg Losing Trade	(347.1098)	Consecutive Losing Trades	5
Avg Trade	\$ 89.8428	Avg Holding Bars	20
Largest Winning Trade	\$ 2395.0000	Avg Winning Bars	14
Largest Losing Trade	(\$ 825.0000)	Avg Losing Bars	5

Performance Summary: Long Trades

(For NQ #F Form 10/09/20 to 10/16/20)

Total Net Profit	\$ 4345.7305	Buy/Hold Net Profit	(\$ 1890.0000)
Total % Net Gain	1.82%	Buy/Hold % Gain	(0.79%)
Max/Avg Draw Down	\$ 1806.0313 / \$ 269.9100	Buy/Hold Max Draw Down	\$ 10250.0000
% Max/Avg DD vs. Net Profit	41.56% / 6.21%	% Buy/Hold Max DD vs. Profit	(542.33%)
Gross Profit	\$ 7587.7930	Total Trades	26
Gross Loss	(\$ 3242.0625)	Winning Trades	15
Avg win/Avg loss	1.716	Winning Rate	57.69%
Profit Factor	2.340	AbleSys/EXP Index	2.317 / 0.567
Avg Winning Trade	505.8529	Consecutive Winning Trades	3
Avg Losing Trade	(294.7330)	Consecutive Losing Trades	2
Avg Trade	\$ 167.1435	Avg Holding Bars	21
Largest Winning Trade	\$ 1674.6289	Avg Winning Bars	17
Largest Losing Trade	(\$ 694.9961)	Avg Losing Bars	3

Performance Summary: Short Trades

(For NQ #F Form 10/09/20 to 10/16/20)

Total Net Profit	\$ 56.5313	Buy/Hold Net Profit	(\$ 1890.0000)
Total % Net Gain	0.02%	Buy/Hold % Gain	(0.79%)
Max/Avg Draw Down	\$ 5281.3438 / \$ 697.7656	Buy/Hold Max Draw Down	\$ 10250.0000
% Max/Avg DD vs. Net Profit	9342.34% / 1234.30%	% Buy/Hold Max DD vs. Profit	(542.33%)
Gross Profit	\$ 6533.5586	Total Trades	23
Gross Loss	(\$ 6477.0273)	Winning Trades	6
Avg win/Avg loss	2.858	Winning Rate	26.09%
Profit Factor	1.009	AbleSys/EXP Index	0.752 / 0.007
Avg Winning Trade	1088.9264	Consecutive Winning Trades	2
Avg Losing Trade	(381.0016)	Consecutive Losing Trades	7

Avg Trade	\$ 2.4579	Avg Holding Bars	18
Largest Winning Trade	\$ 2395.0000	Avg Winning Bars	10
Largest Losing Trade	(\$ 825.0000)	Avg Losing Bars	7

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	10/12/2020 06:44	Sell	11889.0000	10/12/2020 07:06	11899.2500	(220.0000)	(220.0000)	22
2	10/12/2020 07:43	Buy	11932.7500	10/12/2020 08:48	12017.2314	1674.6289	1454.6289	65
3	10/12/2020 09:02	Buy	12030.5000	10/12/2020 09:38	12074.2500	859.9961	2314.6250	36
4	10/12/2020 09:39	Buy	12082.2500	10/12/2020 09:52	12102.2500	385.0000	2699.6250	13
5	10/12/2020 09:53	Buy	12108.7500	10/12/2020 09:55	12097.2500	(245.0000)	2454.6250	2
6	10/12/2020 10:15	Buy	12102.7500	10/12/2020 10:48	12123.3066	396.1328	2850.7578	33
7	10/12/2020 11:01	Buy	12152.7500	10/12/2020 11:35	12176.5732	461.4570	3312.2148	34
8	10/12/2020 11:51	Buy	12185.0000	10/12/2020 11:57	12151.0000	(694.9961)	2617.2188	6
9	10/12/2020 12:02	Sell	12137.5000	10/12/2020 12:55	12093.3369	868.2617	3485.4805	53
10	10/13/2020 06:30	Sell	12129.0000	10/13/2020 06:59	12093.0000	705.0039	4190.4844	29
11	10/13/2020 07:06	Sell	12040.7500	10/13/2020 07:18	12081.2500	(825.0000)	3365.4844	12
12	10/13/2020 07:36	Sell	12061.7500	10/13/2020 07:47	12101.5000	(810.0000)	2555.4844	11
13	10/13/2020 08:06	Buy	12112.0000	10/13/2020 08:41	12154.5020	835.0391	3390.5234	35
14	10/13/2020 09:30	Sell	12107.2500	10/13/2020 09:31	12112.2500	(114.9922)	3275.5313	1
15	10/13/2020 09:47	Sell	12097.2500	10/13/2020 10:15	12110.7773	(285.5469)	2989.9844	28
16	10/13/2020 11:07	Sell	12044.7500	10/13/2020 11:16	12062.5000	(370.0000)	2619.9844	9
17	10/13/2020 11:30	Sell	12022.2500	10/13/2020 11:33	12060.0400	(770.8008)	1849.1836	3
18	10/13/2020 12:10	Buy	12095.2500	10/13/2020 12:38	12126.1152	602.3086	2451.4922	28
19	10/14/2020 06:52	Buy	12131.0000	10/14/2020 07:01	12117.7500	(279.9922)	2171.5000	9
20	10/14/2020 08:02	Sell	12066.5000	10/14/2020 08:05	12092.2500	(530.0000)	1641.5000	3
21	10/14/2020 08:20	Sell	12066.0000	10/14/2020 09:31	11945.5000	2395.0000	4036.5000	71
22	10/14/2020 09:38	Sell	11920.0000	10/14/2020 09:39	11939.2500	(400.0000)	3636.5000	1
23	10/14/2020 10:21	Sell	11936.5000	10/14/2020 10:40	11935.5000	5.0000	3641.5000	19
24	10/14/2020 10:53	Buy	11958.5000	10/14/2020 11:20	11981.1650	438.3008	4079.8008	27
25	10/14/2020 11:51	Sell	11954.7500	10/14/2020 11:54	11963.7500	(195.0039)	3884.7969	3
26	10/14/2020 12:06	Buy	11990.7500	10/14/2020 12:25	12000.3584	177.1680	4061.9648	19
27	10/14/2020 12:31	Buy	12019.0000	10/14/2020 12:38	12002.5898	(343.1992)	3718.7656	7
28	10/14/2020 12:40	Buy	12020.0000	10/14/2020 12:47	11999.5000	(425.0000)	3293.7656	7
29	10/15/2020 06:35	Buy	11828.5000	10/15/2020 07:03	11838.2500	180.0000	3473.7656	28
30	10/15/2020 07:42	Sell	11772.0000	10/15/2020 07:50	11787.2500	(320.0000)	3153.7656	8
31	10/15/2020 08:33	Buy	11837.5000	10/15/2020 08:49	11830.2500	(160.0000)	2993.7656	16
32	10/15/2020 08:50	Buy	11840.0000	10/15/2020 08:51	11826.5000	(285.0000)	2708.7656	1
33	10/15/2020 09:44	Sell	11782.2500	10/15/2020 09:52	11796.5342	(300.6836)	2408.0820	8
34	10/15/2020 10:17	Sell	11792.7500	10/15/2020 10:34	11804.0000	(240.0039)	2168.0781	17
35	10/15/2020 10:50	Buy	11829.5000	10/15/2020 11:35	11841.7500	230.0000	2398.0781	45
36	10/15/2020 11:53	Sell	11832.5000	10/15/2020 11:56	11841.5000	(195.0000)	2203.0781	3
37	10/15/2020 12:15	Buy	11873.0000	10/15/2020 12:47	11898.4561	494.1211	2697.1992	32
38	10/16/2020 06:59	Buy	11962.0000	10/16/2020 07:35	11999.2500	730.0039	3427.2031	36
39	10/16/2020 07:38	Buy	12008.2500	10/16/2020 07:42	11997.7500	(225.0000)	3202.2031	4
40	10/16/2020 08:00	Sell	11962.0000	10/16/2020 08:32	11916.2354	900.2930	4102.4961	32
41	10/16/2020 08:39	Sell	11899.5000	10/16/2020 08:41	11912.2500	(269.9961)	3832.5000	2
42	10/16/2020 09:06	Sell	11906.2500	10/16/2020 09:27	11924.2500	(375.0000)	3457.5000	21
43	10/16/2020 09:32	Sell	11902.7500	10/16/2020 09:56	11914.7500	(255.0000)	3202.5000	24
44	10/16/2020 10:03	Buy	11924.0000	10/16/2020 10:26	11930.7500	120.0000	3322.5000	23
45	10/16/2020 10:28	Buy	11934.5000	10/16/2020 10:30	11929.5215	(114.5703)	3207.9297	2
46	10/16/2020 10:49	Buy	11942.5000	10/16/2020 10:57	11927.7500	(309.9922)	2897.9375	8
47	10/16/2020 11:12	Buy	11941.0000	10/16/2020 11:49	11933.7852	(159.2969)	2738.6406	37
48	10/16/2020 11:51	Buy	11946.0000	10/16/2020 12:02	11946.9326	3.6523	2742.2930	11
49	10/16/2020 12:18	Sell	11910.7500	10/16/2020 12:59	11827.0000	1660.0039	4402.2969	41