

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 10/16/20 to 10/23/20)

Total Net Profit	\$ 1852.8281	Buy/Hold Net Profit	(\$ 4980.0000)
Total % Net Gain	0.78%	Buy/Hold % Gain	(2.09%)
Max/Avg Draw Down	\$ 3579.9531 / \$ 669.9810	Buy/Hold Max Draw Down	\$ 8790.0000
% Max/Avg DD vs. Net Profit	193.22% / 36.16%	% Buy/Hold Max DD vs. Profit	(176.51%)
Gross Profit	\$ 10418.9063	Total Trades	44
Gross Loss	(\$ 8566.0781)	Winning Trades	19
Avg win/Avg loss	1.600	Winning Rate	43.18%
Profit Factor	1.216	AbleSys/EXP Index	0.841 / 0.123
Avg Winning Trade	548.3635	Consecutive Winning Trades	2
Avg Losing Trade	(342.6431)	Consecutive Losing Trades	4
Avg Trade	\$ 42.1097	Avg Holding Bars	20
Largest Winning Trade	\$ 1860.1367	Avg Winning Bars	14
Largest Losing Trade	(\$ 815.0000)	Avg Losing Bars	6

Performance Summary: Long Trades

(For NQ #F Form 10/16/20 to 10/23/20)

Total Net Profit	(\$ 817.5938)	Buy/Hold Net Profit	(\$ 4980.0000)
Total % Net Gain	(0.34%)	Buy/Hold % Gain	(2.09%)
Max/Avg Draw Down	\$ 3359.6250 / \$ 486.2746	Buy/Hold Max Draw Down	\$ 8790.0000
% Max/Avg DD vs. Net Profit	(410.92%) / (59.48%)	% Buy/Hold Max DD vs. Profit	(176.51%)
Gross Profit	\$ 3856.4648	Total Trades	22
Gross Loss	(\$ 4674.0586)	Winning Trades	9
Avg win/Avg loss	1.192	Winning Rate	40.91%
Profit Factor	0.825	AbleSys/EXP Index	0.402 / (0.103)
Avg Winning Trade	428.4961	Consecutive Winning Trades	2
Avg Losing Trade	(359.5430)	Consecutive Losing Trades	5
Avg Trade	(\$ 37.1634)	Avg Holding Bars	22
Largest Winning Trade	\$ 1215.0000	Avg Winning Bars	14
Largest Losing Trade	(\$ 815.0000)	Avg Losing Bars	7

Performance Summary: Short Trades

(For NQ #F Form 10/16/20 to 10/23/20)

Total Net Profit	\$ 2670.4063	Buy/Hold Net Profit	(\$ 4980.0000)
Total % Net Gain	1.12%	Buy/Hold % Gain	(2.09%)
Max/Avg Draw Down	\$ 2386.6719 / \$ 653.1613	Buy/Hold Max Draw Down	\$ 8790.0000
% Max/Avg DD vs. Net Profit	89.37% / 24.46%	% Buy/Hold Max DD vs. Profit	(176.51%)
Gross Profit	\$ 6562.4297	Total Trades	22
Gross Loss	(\$ 3892.0234)	Winning Trades	10
Avg win/Avg loss	2.023	Winning Rate	45.45%
Profit Factor	1.686	AbleSys/EXP Index	1.551 / 0.374
Avg Winning Trade	656.2430	Consecutive Winning Trades	3
Avg Losing Trade	(324.3353)	Consecutive Losing Trades	3

Avg Trade	\$ 121.3821	Avg Holding Bars	19
Largest Winning Trade	\$ 1860.1367	Avg Winning Bars	14
Largest Losing Trade	(\$ 620.0000)	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	10/19/2020 06:34	Buy	11917.5000	10/19/2020 06:51	11919.0000	15.0000	15.0000	17
2	10/19/2020 06:58	Sell	11887.0000	10/19/2020 07:18	11849.7500	730.0000	745.0000	20
3	10/19/2020 07:19	Sell	11842.5000	10/19/2020 07:25	11856.2500	(290.0000)	455.0000	6
4	10/19/2020 07:34	Sell	11826.0000	10/19/2020 07:58	11803.0000	445.0000	900.0000	24
5	10/19/2020 08:21	Sell	11801.7500	10/19/2020 08:35	11813.0000	(240.0000)	660.0000	14
6	10/19/2020 08:49	Sell	11797.0000	10/19/2020 09:03	11802.3506	(122.0117)	537.9883	14
7	10/19/2020 09:09	Sell	11787.5000	10/19/2020 09:33	11785.0000	34.9961	572.9844	24
8	10/19/2020 10:01	Sell	11778.5000	10/19/2020 10:20	11802.5000	(495.0000)	77.9844	19
9	10/19/2020 10:26	Sell	11781.2500	10/19/2020 11:15	11749.8008	613.9844	691.9688	49
10	10/19/2020 11:31	Sell	11733.0000	10/19/2020 12:31	11639.2432	1860.1367	2552.1055	60
11	10/20/2020 07:04	Buy	11704.7500	10/20/2020 07:21	11702.0000	(69.9961)	2482.1094	17
12	10/20/2020 07:52	Sell	11658.7500	10/20/2020 08:10	11639.0840	378.3203	2860.4297	18
13	10/20/2020 08:34	Sell	11632.2500	10/20/2020 08:45	11658.5000	(539.9922)	2320.4375	11
14	10/20/2020 08:57	Buy	11667.0000	10/20/2020 09:32	11683.8242	321.4844	2641.9219	35
15	10/20/2020 09:40	Buy	11721.5000	10/20/2020 09:53	11706.2500	(320.0000)	2321.9219	13
16	10/20/2020 10:02	Buy	11726.2500	10/20/2020 10:54	11767.5000	810.0000	3131.9219	52
17	10/20/2020 11:11	Buy	11771.0000	10/20/2020 11:20	11755.7500	(320.0000)	2811.9219	9
18	10/20/2020 11:58	Sell	11726.0000	10/20/2020 12:02	11747.5000	(445.0000)	2366.9219	4
19	10/20/2020 12:26	Sell	11683.0000	10/20/2020 12:40	11687.3701	(102.4023)	2264.5195	14
20	10/21/2020 06:31	Buy	11684.2500	10/21/2020 07:08	11745.7500	1214.9961	3479.5156	37
21	10/21/2020 07:57	Sell	11704.5000	10/21/2020 08:30	11673.2500	610.0000	4089.5156	33
22	10/21/2020 09:19	Sell	11654.0000	10/21/2020 09:20	11674.3828	(422.6563)	3666.8594	1
23	10/21/2020 10:04	Buy	11663.7500	10/21/2020 10:38	11678.5000	280.0000	3946.8594	34
24	10/21/2020 10:50	Buy	11712.7500	10/21/2020 10:55	11680.7969	(654.0625)	3292.7969	5
25	10/21/2020 11:06	Buy	11692.0000	10/21/2020 11:22	11684.5000	(165.0000)	3127.7969	16
26	10/21/2020 11:26	Buy	11706.2500	10/21/2020 12:04	11731.9717	499.4336	3627.2305	38
27	10/21/2020 12:24	Buy	11728.5000	10/21/2020 12:34	11719.0000	(204.9961)	3422.2344	10
28	10/22/2020 06:37	Buy	11713.0000	10/22/2020 06:40	11673.0000	(815.0000)	2607.2344	3
29	10/22/2020 07:15	Sell	11646.2500	10/22/2020 07:51	11564.7500	1615.0000	4222.2344	36
30	10/22/2020 08:27	Buy	11605.2500	10/22/2020 08:34	11583.0000	(460.0000)	3762.2344	7
31	10/22/2020 08:50	Buy	11612.0000	10/22/2020 08:55	11581.0000	(635.0000)	3127.2344	5
32	10/22/2020 09:15	Buy	11592.2500	10/22/2020 09:24	11574.7500	(365.0000)	2762.2344	9
33	10/22/2020 09:31	Sell	11568.0000	10/22/2020 09:45	11575.9766	(174.5313)	2587.7031	14
34	10/22/2020 10:07	Buy	11600.7500	10/22/2020 10:33	11629.7500	565.0000	3152.7031	26
35	10/22/2020 10:43	Buy	11653.0000	10/22/2020 11:29	11650.2500	(70.0000)	3082.7031	46
36	10/22/2020 11:52	Buy	11660.5000	10/22/2020 12:02	11644.2500	(340.0000)	2742.7031	10
37	10/22/2020 12:17	Sell	11633.0000	10/22/2020 12:20	11642.0215	(195.4297)	2547.2734	3
38	10/23/2020 06:40	Sell	11616.0000	10/23/2020 07:13	11605.7500	190.0078	2737.2813	33
39	10/23/2020 07:45	Sell	11591.5000	10/23/2020 07:59	11603.0000	(245.0000)	2492.2813	14
40	10/23/2020 08:43	Sell	11583.7500	10/23/2020 08:56	11578.7500	85.0000	2577.2813	13
41	10/23/2020 09:21	Sell	11565.0000	10/23/2020 09:33	11595.2500	(620.0000)	1957.2813	12
42	10/23/2020 10:02	Buy	11612.2500	10/23/2020 10:37	11616.0000	60.0000	2017.2813	35
43	10/23/2020 10:53	Buy	11627.5000	10/23/2020 11:42	11632.7773	90.5469	2107.8281	49
44	10/23/2020 12:17	Buy	11645.0000	10/23/2020 12:31	11633.0000	(255.0000)	1852.8281	14