

TradeSignal Report for NQ #F 1-Min

ContractSize	1	CostPerTrade	15.0000	PointValue	20
--------------	---	--------------	---------	------------	----

Money Management:Not Enable

Exits in effect:None

Performance Summary: All Trades

(For NQ #F Form 10/30/20 to 11/06/20)

Total Net Profit	(\$ 5226.7500)	Buy/Hold Net Profit	\$ 18715.0000
Total % Net Gain	(2.34%)	Buy/Hold % Gain	8.39%
Max/Avg Draw Down	\$ 6371.7500 / \$ 907.6750	Buy/Hold Max Draw Down	\$ 9290.0000
% Max/Avg DD vs. Net Profit	(121.91%) / (17.37%)	% Buy/Hold Max DD vs. Profit	49.64%
Gross Profit	\$ 5635.4336	Total Trades	53
Gross Loss	(\$ 10862.1836)	Winning Trades	17
Avg win/Avg loss	1.099	Winning Rate	32.08%
Profit Factor	0.519	AbleSys/EXP Index	0.183 / (0.327)
Avg Winning Trade	331.4961	Consecutive Winning Trades	3
Avg Losing Trade	(301.7273)	Consecutive Losing Trades	8
Avg Trade	(\$ 98.6179)	Avg Holding Bars	18
Largest Winning Trade	\$ 974.9961	Avg Winning Bars	9
Largest Losing Trade	(\$ 738.5586)	Avg Losing Bars	9

Performance Summary: Long Trades

(For NQ #F Form 10/30/20 to 11/06/20)

Total Net Profit	(\$ 3761.8203)	Buy/Hold Net Profit	\$ 18715.0000
Total % Net Gain	(1.69%)	Buy/Hold % Gain	8.39%
Max/Avg Draw Down	\$ 5148.0313 / \$ 785.3031	Buy/Hold Max Draw Down	\$ 9290.0000
% Max/Avg DD vs. Net Profit	(136.85%) / (20.88%)	% Buy/Hold Max DD vs. Profit	49.64%
Gross Profit	\$ 2595.0391	Total Trades	30
Gross Loss	(\$ 6356.8594)	Winning Trades	10
Avg win/Avg loss	0.817	Winning Rate	33.33%
Profit Factor	0.408	AbleSys/EXP Index	0.111 / (0.395)
Avg Winning Trade	259.5039	Consecutive Winning Trades	3
Avg Losing Trade	(317.8430)	Consecutive Losing Trades	6
Avg Trade	(\$ 125.3940)	Avg Holding Bars	18
Largest Winning Trade	\$ 685.8398	Avg Winning Bars	9
Largest Losing Trade	(\$ 738.5586)	Avg Losing Bars	8

Performance Summary: Short Trades

(For NQ #F Form 10/30/20 to 11/06/20)

Total Net Profit	(\$ 1464.9219)	Buy/Hold Net Profit	\$ 18715.0000
Total % Net Gain	(0.66%)	Buy/Hold % Gain	8.39%
Max/Avg Draw Down	\$ 3858.6094 / \$ 593.3306	Buy/Hold Max Draw Down	\$ 9290.0000
% Max/Avg DD vs. Net Profit	(263.40%) / (40.50%)	% Buy/Hold Max DD vs. Profit	49.64%
Gross Profit	\$ 3040.3906	Total Trades	23
Gross Loss	(\$ 4505.3125)	Winning Trades	7
Avg win/Avg loss	1.543	Winning Rate	30.43%
Profit Factor	0.675	AbleSys/EXP Index	0.317 / (0.226)
Avg Winning Trade	434.3415	Consecutive Winning Trades	2
Avg Losing Trade	(281.5820)	Consecutive Losing Trades	9

Avg Trade	(\$ 63.6923)	Avg Holding Bars	19
Largest Winning Trade	\$ 974.9961	Avg Winning Bars	10
Largest Losing Trade	(\$ 548.8164)	Avg Losing Bars	9

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	11/02/2020 06:38	Buy	11158.0000	11/02/2020 07:01	11164.0635	106.2695	106.2695	23
2	11/02/2020 07:18	Buy	11205.5000	11/02/2020 07:21	11169.3223	(738.5586)	(632.2891)	3
3	11/02/2020 07:51	Sell	11122.5000	11/02/2020 07:55	11138.7500	(339.9922)	(972.2813)	4
4	11/02/2020 08:01	Sell	11111.0000	11/02/2020 08:44	11086.2949	479.1016	(493.1797)	43
5	11/02/2020 09:00	Sell	11058.2500	11/02/2020 09:08	11084.9404	(548.8164)	(1041.9961)	8
6	11/02/2020 09:37	Sell	11047.7500	11/02/2020 10:29	10998.2500	974.9961	(67.0000)	52
7	11/02/2020 10:47	Sell	10984.2500	11/02/2020 11:12	10971.8525	232.9492	165.9492	25
8	11/02/2020 11:29	Buy	11000.0000	11/02/2020 11:55	10992.2500	(169.9961)	(4.0469)	26
9	11/02/2020 12:00	Buy	11025.0000	11/02/2020 12:02	10997.0000	(575.0000)	(579.0469)	2
10	11/02/2020 12:10	Buy	11022.5000	11/02/2020 12:27	11025.5000	45.0000	(534.0469)	17
11	11/02/2020 12:29	Buy	11035.7500	11/02/2020 12:34	11021.2256	(305.4883)	(839.5352)	5
12	11/03/2020 06:30	Buy	11146.2500	11/03/2020 06:31	11132.5000	(289.9961)	(1129.5313)	1
13	11/03/2020 06:39	Sell	11122.5000	11/03/2020 06:41	11136.3945	(292.8906)	(1422.4219)	2
14	11/03/2020 07:27	Buy	11311.2500	11/03/2020 07:34	11291.7500	(405.0000)	(1827.4219)	7
15	11/03/2020 07:49	Buy	11312.7500	11/03/2020 08:11	11307.2500	(125.0000)	(1952.4219)	22
16	11/03/2020 08:22	Buy	11323.7500	11/03/2020 08:53	11319.7500	(95.0000)	(2047.4219)	31
17	11/03/2020 09:02	Sell	11299.2500	11/03/2020 09:15	11301.7500	(65.0000)	(2112.4219)	13
18	11/03/2020 09:41	Sell	11305.0000	11/03/2020 10:02	11312.0000	(155.0000)	(2267.4219)	21
19	11/03/2020 10:14	Sell	11290.7500	11/03/2020 11:11	11254.2500	715.0000	(1552.4219)	57
20	11/03/2020 11:48	Buy	11281.0000	11/03/2020 12:01	11260.2500	(430.0000)	(1982.4219)	13
21	11/03/2020 12:20	Buy	11272.2500	11/03/2020 12:50	11294.5000	430.0000	(1552.4219)	30
22	11/04/2020 06:36	Sell	11607.7500	11/04/2020 06:58	11624.2500	(345.0000)	(1897.4219)	22
23	11/04/2020 07:09	Buy	11704.5000	11/04/2020 07:37	11739.5420	685.8398	(1211.5820)	28
24	11/04/2020 07:53	Buy	11766.2500	11/04/2020 08:08	11749.4023	(351.9492)	(1563.5313)	15
25	11/04/2020 08:25	Buy	11766.0000	11/04/2020 09:10	11778.0000	225.0000	(1338.5313)	45
26	11/04/2020 09:16	Buy	11806.2500	11/04/2020 09:50	11812.7500	115.0000	(1223.5313)	34
27	11/04/2020 10:17	Sell	11785.7500	11/04/2020 10:31	11796.7725	(235.4492)	(1458.9805)	14
28	11/04/2020 10:41	Sell	11781.5000	11/04/2020 10:58	11792.7891	(240.7852)	(1699.7656)	17
29	11/04/2020 11:16	Sell	11773.5000	11/04/2020 11:24	11800.0000	(545.0000)	(2244.7656)	8
30	11/04/2020 11:40	Sell	11769.2500	11/04/2020 11:47	11781.2744	(255.4883)	(2500.2539)	7
31	11/04/2020 11:49	Sell	11771.5000	11/04/2020 11:52	11785.5000	(294.9961)	(2795.2500)	3
32	11/04/2020 12:05	Sell	11751.0000	11/04/2020 12:35	11759.5000	(185.0000)	(2980.2500)	30
33	11/05/2020 06:45	Buy	12055.5000	11/05/2020 07:14	12067.7500	230.0000	(2750.2500)	29
34	11/05/2020 08:09	Sell	12042.0000	11/05/2020 08:26	12057.5000	(325.0000)	(3075.2500)	17
35	11/05/2020 08:38	Sell	12037.7500	11/05/2020 09:03	12043.8447	(136.8945)	(3212.1445)	25
36	11/05/2020 09:18	Sell	12018.7500	11/05/2020 09:39	12010.5000	150.0039	(3062.1406)	21
37	11/05/2020 10:10	Buy	12048.7500	11/05/2020 10:32	12038.5000	(220.0000)	(3282.1406)	22
38	11/05/2020 10:44	Buy	12057.2500	11/05/2020 11:08	12054.2627	(74.7461)	(3356.8867)	24
39	11/05/2020 11:24	Buy	12073.5000	11/05/2020 11:36	12071.4141	(56.7227)	(3413.6094)	12
40	11/05/2020 11:40	Buy	12093.0000	11/05/2020 11:50	12079.7500	(280.0000)	(3693.6094)	10
41	11/05/2020 11:59	Buy	12102.0000	11/05/2020 12:08	12085.2188	(350.6250)	(4044.2344)	9
42	11/05/2020 12:24	Sell	12079.0000	11/05/2020 12:50	12056.4141	436.7188	(3607.5156)	26
43	11/06/2020 06:50	Sell	11936.0000	11/06/2020 07:08	11932.6689	51.6211	(3555.8945)	18
44	11/06/2020 07:42	Buy	11987.0000	11/06/2020 07:58	11988.3965	12.9336	(3542.9609)	16
45	11/06/2020 08:09	Buy	12036.5000	11/06/2020 08:13	12001.7500	(710.0078)	(4252.9688)	4
46	11/06/2020 08:26	Buy	12020.0000	11/06/2020 08:55	12038.5000	355.0000	(3897.9688)	29
47	11/06/2020 09:02	Buy	12069.2500	11/06/2020 09:16	12042.7500	(545.0000)	(4442.9688)	14
48	11/06/2020 09:33	Buy	12056.7500	11/06/2020 09:35	12040.5000	(340.0000)	(4782.9688)	2
49	11/06/2020 09:49	Buy	12056.0000	11/06/2020 10:21	12076.2500	390.0000	(4392.9688)	32
50	11/06/2020 10:23	Buy	12088.7500	11/06/2020 10:44	12082.7500	(135.0000)	(4527.9688)	21
51	11/06/2020 11:01	Buy	12089.5000	11/06/2020 11:20	12082.3105	(158.7891)	(4686.7578)	19
52	11/06/2020 11:52	Sell	12058.2500	11/06/2020 12:11	12059.2500	(34.9922)	(4721.7500)	19
53	11/06/2020 12:21	Sell	12033.0000	11/06/2020 12:27	12057.5000	(505.0000)	(5226.7500)	6