

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 11/12/20 to 11/20/20)

Total Net Profit	(\$ 1773.4414)	Buy/Hold Net Profit	(\$ 15.0000)
Total % Net Gain	(0.74%)	Buy/Hold % Gain	(0.01%)
Max/Avg Draw Down	\$ 4161.8750 / \$ 679.4063	Buy/Hold Max Draw Down	\$ 5835.0000
% Max/Avg DD vs. Net Profit	(234.68%) / (38.31%)	% Buy/Hold Max DD vs. Profit	(38900.00%)
Gross Profit	\$ 5457.0938	Total Trades	51
Gross Loss	(\$ 7230.5352)	Winning Trades	19
Avg win/Avg loss	1.271	Winning Rate	37.25%
Profit Factor	0.755	AbleSys/EXP Index	0.357 / (0.154)
Avg Winning Trade	287.2155	Consecutive Winning Trades	4
Avg Losing Trade	(225.9542)	Consecutive Losing Trades	6
Avg Trade	(\$ 34.7734)	Avg Holding Bars	18
Largest Winning Trade	\$ 742.6758	Avg Winning Bars	12
Largest Losing Trade	(\$ 435.0000)	Avg Losing Bars	6

Performance Summary: Long Trades

(For NQ #F Form 11/12/20 to 11/20/20)

Total Net Profit	(\$ 402.5781)	Buy/Hold Net Profit	(\$ 15.0000)
Total % Net Gain	(0.17%)	Buy/Hold % Gain	(0.01%)
Max/Avg Draw Down	\$ 2517.5625 / \$ 561.9554	Buy/Hold Max Draw Down	\$ 5835.0000
% Max/Avg DD vs. Net Profit	(625.36%) / (139.59%)	% Buy/Hold Max DD vs. Profit	(38900.00%)
Gross Profit	\$ 3434.9922	Total Trades	29
Gross Loss	(\$ 3837.5703)	Winning Trades	12
Avg win/Avg loss	1.268	Winning Rate	41.38%
Profit Factor	0.895	AbleSys/EXP Index	0.470 / (0.062)
Avg Winning Trade	286.2493	Consecutive Winning Trades	4
Avg Losing Trade	(225.7394)	Consecutive Losing Trades	5
Avg Trade	(\$ 13.8820)	Avg Holding Bars	20
Largest Winning Trade	\$ 742.6758	Avg Winning Bars	14
Largest Losing Trade	(\$ 414.8086)	Avg Losing Bars	6

Performance Summary: Short Trades

(For NQ #F Form 11/12/20 to 11/20/20)

Total Net Profit	(\$ 1370.8633)	Buy/Hold Net Profit	(\$ 15.0000)
Total % Net Gain	(0.57%)	Buy/Hold % Gain	(0.01%)
Max/Avg Draw Down	\$ 2296.7813 / \$ 540.2545	Buy/Hold Max Draw Down	\$ 5835.0000
% Max/Avg DD vs. Net Profit	(167.54%) / (39.41%)	% Buy/Hold Max DD vs. Profit	(38900.00%)
Gross Profit	\$ 2022.1055	Total Trades	22
Gross Loss	(\$ 3392.9688)	Winning Trades	7
Avg win/Avg loss	1.277	Winning Rate	31.82%
Profit Factor	0.596	AbleSys/EXP Index	0.242 / (0.276)
Avg Winning Trade	288.8722	Consecutive Winning Trades	1
Avg Losing Trade	(226.1979)	Consecutive Losing Trades	4

Avg Trade	(\$ 62.3120)	Avg Holding Bars	16
Largest Winning Trade	\$ 720.0000	Avg Winning Bars	9
Largest Losing Trade	(\$ 435.0000)	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	11/16/2020 06:35	Buy	11937.2500	11/16/2020 06:53	11950.5000	250.0000	250.0000	18
2	11/16/2020 06:59	Buy	11966.5000	11/16/2020 07:11	11960.0098	(144.8047)	105.1953	12
3	11/16/2020 07:14	Buy	11969.5000	11/16/2020 07:38	11983.2500	259.9922	365.1875	24
4	11/16/2020 07:43	Buy	11989.0000	11/16/2020 08:16	12010.0000	405.0000	770.1875	33
5	11/16/2020 08:41	Sell	11980.2500	11/16/2020 08:54	11992.5000	(260.0000)	510.1875	13
6	11/16/2020 09:11	Sell	11985.5000	11/16/2020 09:41	11978.7500	120.0000	630.1875	30
7	11/16/2020 09:55	Sell	11956.7500	11/16/2020 10:09	11969.5000	(270.0000)	360.1875	14
8	11/16/2020 10:27	Sell	11955.0000	11/16/2020 10:35	11961.7725	(150.4492)	209.7383	8
9	11/16/2020 10:36	Sell	11955.7500	11/16/2020 10:52	11952.5000	49.9961	259.7344	16
10	11/16/2020 11:04	Buy	11964.5000	11/16/2020 11:35	11968.6260	67.5195	327.2539	31
11	11/16/2020 12:01	Sell	11955.5000	11/16/2020 12:10	11965.0996	(206.9961)	120.2578	9
12	11/16/2020 12:31	Buy	11981.2500	11/16/2020 12:50	11968.3271	(273.4648)	(153.2070)	19
13	11/17/2020 06:32	Buy	12040.0000	11/17/2020 06:35	12020.7500	(399.9961)	(553.2031)	3
14	11/17/2020 06:42	Sell	12006.5000	11/17/2020 06:55	12003.7852	39.2969	(513.9063)	13
15	11/17/2020 06:57	Sell	11986.0000	11/17/2020 07:13	11998.5000	(265.0000)	(778.9063)	16
16	11/17/2020 07:48	Buy	12024.7500	11/17/2020 08:10	12020.2500	(105.0000)	(883.9063)	22
17	11/17/2020 08:33	Sell	11983.0000	11/17/2020 08:41	11991.5000	(185.0000)	(1068.9063)	8
18	11/17/2020 08:50	Sell	11973.2500	11/17/2020 08:58	11994.2500	(435.0000)	(1503.9063)	8
19	11/17/2020 09:18	Buy	12012.2500	11/17/2020 09:23	12000.0000	(260.0000)	(1763.9063)	5
20	11/17/2020 09:38	Buy	12014.7500	11/17/2020 09:43	12002.0000	(270.0000)	(2033.9063)	5
21	11/17/2020 09:53	Buy	12014.5000	11/17/2020 10:35	12026.5137	225.2734	(1808.6328)	42
22	11/17/2020 10:49	Sell	12006.2500	11/17/2020 11:01	12014.9521	(189.0352)	(1997.6680)	12
23	11/17/2020 11:42	Buy	12030.2500	11/17/2020 11:49	12020.1689	(216.6250)	(2214.2930)	7
24	11/17/2020 12:00	Sell	12008.5000	11/17/2020 12:38	11983.6055	482.8867	(1731.4063)	38
25	11/18/2020 06:46	Buy	11977.5000	11/18/2020 06:50	11957.5098	(414.8047)	(2146.2109)	4
26	11/18/2020 07:00	Sell	11922.7500	11/18/2020 07:14	11940.7500	(375.0078)	(2521.2188)	14
27	11/18/2020 07:53	Buy	11970.5000	11/18/2020 08:18	11965.9766	(105.4688)	(2626.6875)	25
28	11/18/2020 08:36	Buy	11973.7500	11/18/2020 09:45	12011.6338	742.6758	(1884.0117)	69
29	11/18/2020 10:08	Buy	12018.2500	11/18/2020 10:11	12005.7500	(265.0039)	(2149.0156)	3
30	11/18/2020 10:21	Sell	12007.2500	11/18/2020 11:07	11970.5000	720.0000	(1429.0156)	46
31	11/18/2020 11:12	Sell	11954.5000	11/18/2020 11:33	11963.5859	(196.7188)	(1625.7344)	21
32	11/18/2020 11:50	Buy	11979.2500	11/18/2020 12:02	11974.2500	(115.0000)	(1740.7344)	12
33	11/18/2020 12:08	Buy	11993.0000	11/18/2020 12:26	11995.0000	25.0000	(1715.7344)	18
34	11/19/2020 06:36	Buy	11875.7500	11/19/2020 07:14	11898.0000	430.0000	(1285.7344)	38
35	11/19/2020 07:28	Buy	11912.5000	11/19/2020 08:07	11930.7773	350.5469	(935.1875)	39
36	11/19/2020 08:22	Buy	11938.7500	11/19/2020 08:42	11940.5000	20.0000	(915.1875)	20
37	11/19/2020 09:06	Buy	11956.0000	11/19/2020 09:18	11944.2500	(250.0000)	(1165.1875)	12
38	11/19/2020 09:39	Buy	11949.2500	11/19/2020 09:42	11932.6299	(347.4023)	(1512.5898)	3
39	11/19/2020 09:58	Sell	11924.0000	11/19/2020 10:03	11932.2500	(180.0039)	(1692.5938)	5
40	11/19/2020 10:17	Sell	11920.0000	11/19/2020 10:25	11934.7207	(309.4141)	(2002.0078)	8
41	11/19/2020 11:08	Buy	11961.2500	11/19/2020 11:13	11956.2500	(114.9922)	(2117.0000)	5
42	11/19/2020 11:30	Buy	11961.2500	11/19/2020 12:04	11980.2500	365.0000	(1752.0000)	34
43	11/19/2020 12:14	Buy	11991.2500	11/19/2020 12:24	11976.0000	(320.0000)	(2072.0000)	10
44	11/19/2020 12:34	Buy	11989.5000	11/19/2020 12:56	11979.5000	(215.0000)	(2287.0000)	22
45	11/20/2020 06:29	Sell	11984.2500	11/20/2020 06:50	11982.5498	19.0039	(2267.9961)	21
46	11/20/2020 06:51	Sell	11972.0000	11/20/2020 07:06	11975.5000	(85.0039)	(2353.0000)	15
47	11/20/2020 07:33	Buy	11984.7500	11/20/2020 08:19	12000.1992	293.9844	(2059.0156)	46
48	11/20/2020 09:04	Sell	11977.7500	11/20/2020 09:13	11984.2627	(145.2539)	(2204.2695)	9
49	11/20/2020 10:15	Sell	11979.0000	11/20/2020 10:22	11985.2549	(140.0938)	(2344.3633)	7
50	11/20/2020 10:32	Buy	11992.5000	11/20/2020 10:48	11992.2500	(19.9961)	(2364.3594)	16
51	11/20/2020 11:56	Sell	11979.2500	11/20/2020 12:36	11948.9541	590.9180	(1773.4414)	40