

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 11/20/20 to 11/27/20)

Total Net Profit	\$ 379.2969	Buy/Hold Net Profit	\$ 6230.0000
Total % Net Gain	0.16%	Buy/Hold % Gain	2.60%
Max/Avg Draw Down	\$ 2710.0156 / \$ 720.0016	Buy/Hold Max Draw Down	\$ 3870.0000
% Max/Avg DD vs. Net Profit	714.48% / 189.83%	% Buy/Hold Max DD vs. Profit	62.12%
Gross Profit	\$ 5378.8984	Total Trades	38
Gross Loss	(\$ 4999.6016)	Winning Trades	15
Avg win/Avg loss	1.650	Winning Rate	39.47%
Profit Factor	1.076	AbleSys/EXP Index	0.701 / 0.046
Avg Winning Trade	358.5932	Consecutive Winning Trades	3
Avg Losing Trade	(217.3740)	Consecutive Losing Trades	8
Avg Trade	\$ 9.9815	Avg Holding Bars	20
Largest Winning Trade	\$ 974.9961	Avg Winning Bars	13
Largest Losing Trade	(\$ 546.6211)	Avg Losing Bars	6

Performance Summary: Long Trades

(For NQ #F Form 11/20/20 to 11/27/20)

Total Net Profit	\$ 1362.0469	Buy/Hold Net Profit	\$ 6230.0000
Total % Net Gain	0.57%	Buy/Hold % Gain	2.60%
Max/Avg Draw Down	\$ 1530.4219 / \$ 384.4482	Buy/Hold Max Draw Down	\$ 3870.0000
% Max/Avg DD vs. Net Profit	112.36% / 28.23%	% Buy/Hold Max DD vs. Profit	62.12%
Gross Profit	\$ 3494.5742	Total Trades	21
Gross Loss	(\$ 2132.5273)	Winning Trades	9
Avg win/Avg loss	2.185	Winning Rate	42.86%
Profit Factor	1.639	AbleSys/EXP Index	1.535 / 0.365
Avg Winning Trade	388.2860	Consecutive Winning Trades	2
Avg Losing Trade	(177.7106)	Consecutive Losing Trades	4
Avg Trade	\$ 64.8594	Avg Holding Bars	21
Largest Winning Trade	\$ 975.0000	Avg Winning Bars	15
Largest Losing Trade	(\$ 370.2344)	Avg Losing Bars	6

Performance Summary: Short Trades

(For NQ #F Form 11/20/20 to 11/27/20)

Total Net Profit	(\$ 982.7500)	Buy/Hold Net Profit	\$ 6230.0000
Total % Net Gain	(0.41%)	Buy/Hold % Gain	2.60%
Max/Avg Draw Down	\$ 2692.1563 / \$ 642.2156	Buy/Hold Max Draw Down	\$ 3870.0000
% Max/Avg DD vs. Net Profit	(273.94%) / (65.35%)	% Buy/Hold Max DD vs. Profit	62.12%
Gross Profit	\$ 1884.3320	Total Trades	17
Gross Loss	(\$ 2867.0820)	Winning Trades	6
Avg win/Avg loss	1.205	Winning Rate	35.29%
Profit Factor	0.657	AbleSys/EXP Index	0.280 / (0.222)
Avg Winning Trade	314.0553	Consecutive Winning Trades	2
Avg Losing Trade	(260.6438)	Consecutive Losing Trades	5

Avg Trade	(\$ 57.8088)	Avg Holding Bars	18
Largest Winning Trade	\$ 704.8633	Avg Winning Bars	10
Largest Losing Trade	(\$ 546.6211)	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	11/23/2020 06:30	Buy	11961.0000	11/23/2020 06:56	11975.5000	275.0000	275.0000	26
2	11/23/2020 07:18	Sell	11912.5000	11/23/2020 07:38	11908.7500	60.0000	335.0000	20
3	11/23/2020 08:09	Sell	11859.2500	11/23/2020 08:36	11841.0000	350.0000	685.0000	27
4	11/23/2020 09:02	Sell	11830.7500	11/23/2020 09:16	11857.3311	(546.6211)	138.3789	14
5	11/23/2020 09:43	Buy	11872.2500	11/23/2020 10:21	11895.2500	444.9961	583.3750	38
6	11/23/2020 10:23	Buy	11902.0000	11/23/2020 10:26	11895.0000	(155.0000)	428.3750	3
7	11/23/2020 10:48	Buy	11903.2500	11/23/2020 11:00	11885.4883	(370.2344)	58.1406	12
8	11/23/2020 11:09	Sell	11883.5000	11/23/2020 11:15	11897.7500	(300.0000)	(241.8594)	6
9	11/23/2020 11:19	Sell	11875.5000	11/23/2020 11:33	11891.5000	(335.0000)	(576.8594)	14
10	11/24/2020 06:34	Sell	11934.2500	11/24/2020 06:55	11913.5264	399.4727	(177.3867)	21
11	11/24/2020 07:12	Sell	11909.0000	11/24/2020 07:36	11926.7500	(370.0039)	(547.3906)	24
12	11/24/2020 07:55	Buy	11978.2500	11/24/2020 08:30	12004.1631	503.2617	(44.1289)	35
13	11/24/2020 08:33	Buy	12009.5000	11/24/2020 08:53	12014.2500	80.0039	35.8750	20
14	11/24/2020 08:54	Buy	12021.0000	11/24/2020 08:57	12016.0000	(115.0000)	(79.1250)	3
15	11/24/2020 09:23	Buy	12021.5000	11/24/2020 10:01	12035.9766	274.5313	195.4063	38
16	11/24/2020 10:08	Buy	12045.7500	11/24/2020 10:25	12044.5000	(40.0000)	155.4063	17
17	11/24/2020 10:33	Buy	12054.0000	11/24/2020 11:07	12074.0000	385.0000	540.4063	34
18	11/24/2020 11:42	Buy	12075.5000	11/24/2020 12:00	12066.2500	(200.0000)	340.4063	18
19	11/24/2020 12:01	Sell	12062.5000	11/24/2020 12:10	12076.2500	(290.0000)	50.4063	9
20	11/25/2020 06:31	Buy	12113.2500	11/25/2020 06:32	12103.9443	(201.1133)	(150.7070)	1
21	11/25/2020 06:47	Buy	12130.5000	11/25/2020 06:57	12116.5342	(294.3125)	(445.0195)	10
22	11/25/2020 07:16	Sell	12104.5000	11/25/2020 07:17	12109.2500	(109.9961)	(555.0156)	1
23	11/25/2020 07:22	Sell	12097.5000	11/25/2020 07:24	12107.7500	(220.0000)	(775.0156)	2
24	11/25/2020 08:06	Buy	12130.5000	11/25/2020 08:18	12119.7500	(230.0000)	(1005.0156)	12
25	11/25/2020 08:49	Sell	12098.2500	11/25/2020 09:06	12106.5000	(180.0000)	(1185.0156)	17
26	11/25/2020 09:30	Buy	12123.7500	11/25/2020 10:15	12139.3389	296.7773	(888.2383)	45
27	11/25/2020 10:16	Buy	12143.0000	11/25/2020 10:21	12138.7500	(99.9961)	(988.2344)	5
28	11/25/2020 10:44	Buy	12139.2500	11/25/2020 11:05	12132.4063	(151.8750)	(1140.1094)	21
29	11/25/2020 12:03	Buy	12148.2500	11/25/2020 12:37	12162.0000	260.0000	(880.1094)	34
30	11/26/2020 06:55	Sell	12195.5000	11/26/2020 07:27	12190.7500	80.0000	(800.1094)	32
31	11/26/2020 07:42	Sell	12186.2500	11/26/2020 07:48	12190.7500	(105.0000)	(905.1094)	6
32	11/26/2020 08:27	Buy	12197.0000	11/26/2020 08:43	12194.2500	(70.0000)	(975.1094)	16
33	11/26/2020 09:03	Sell	12186.7500	11/26/2020 09:59	12150.7568	704.8633	(270.2461)	56
34	11/27/2020 06:44	Buy	12240.0000	11/27/2020 07:45	12289.5000	974.9961	704.7500	61
35	11/27/2020 08:05	Buy	12297.2500	11/27/2020 08:13	12287.7500	(205.0000)	499.7500	8
36	11/27/2020 08:27	Sell	12283.2500	11/27/2020 08:31	12291.7725	(185.4492)	314.3008	4
37	11/27/2020 08:37	Sell	12280.7500	11/27/2020 09:07	12265.5000	289.9961	604.2969	30
38	11/27/2020 09:12	Sell	12241.7500	11/27/2020 09:35	12252.2500	(225.0000)	379.2969	23