

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 11/26/20 to 12/04/20)

Total Net Profit	\$ 1801.5508	Buy/Hold Net Profit	\$ 5005.0000
Total % Net Gain	0.73%	Buy/Hold % Gain	2.04%
Max/Avg Draw Down	\$ 2937.8438 / \$ 487.9742	Buy/Hold Max Draw Down	\$ 3995.0000
% Max/Avg DD vs. Net Profit	163.07% / 27.09%	% Buy/Hold Max DD vs. Profit	79.82%
Gross Profit	\$ 5879.2773	Total Trades	49
Gross Loss	(\$ 4077.7266)	Winning Trades	18
Avg win/Avg loss	2.483	Winning Rate	36.73%
Profit Factor	1.442	AbleSys/EXP Index	1.315 / 0.280
Avg Winning Trade	326.6265	Consecutive Winning Trades	4
Avg Losing Trade	(131.5396)	Consecutive Losing Trades	4
Avg Trade	\$ 36.7663	Avg Holding Bars	19
Largest Winning Trade	\$ 2034.9922	Avg Winning Bars	11
Largest Losing Trade	(\$ 305.8594)	Avg Losing Bars	8

Performance Summary: Long Trades

(For NQ #F Form 11/26/20 to 12/04/20)

Total Net Profit	\$ 744.8281	Buy/Hold Net Profit	\$ 5005.0000
Total % Net Gain	0.31%	Buy/Hold % Gain	2.04%
Max/Avg Draw Down	\$ 1596.4531 / \$ 303.9522	Buy/Hold Max Draw Down	\$ 3995.0000
% Max/Avg DD vs. Net Profit	214.34% / 40.81%	% Buy/Hold Max DD vs. Profit	79.82%
Gross Profit	\$ 2824.9102	Total Trades	27
Gross Loss	(\$ 2080.0820)	Winning Trades	10
Avg win/Avg loss	2.309	Winning Rate	37.04%
Profit Factor	1.358	AbleSys/EXP Index	1.161 / 0.226
Avg Winning Trade	282.4910	Consecutive Winning Trades	6
Avg Losing Trade	(122.3578)	Consecutive Losing Trades	5
Avg Trade	\$ 27.5862	Avg Holding Bars	21
Largest Winning Trade	\$ 610.0039	Avg Winning Bars	12
Largest Losing Trade	(\$ 296.2891)	Avg Losing Bars	8

Performance Summary: Short Trades

(For NQ #F Form 11/26/20 to 12/04/20)

Total Net Profit	\$ 1056.7227	Buy/Hold Net Profit	\$ 5005.0000
Total % Net Gain	0.43%	Buy/Hold % Gain	2.04%
Max/Avg Draw Down	\$ 2632.3750 / \$ 479.2867	Buy/Hold Max Draw Down	\$ 3995.0000
% Max/Avg DD vs. Net Profit	249.11% / 45.36%	% Buy/Hold Max DD vs. Profit	79.82%
Gross Profit	\$ 3054.3555	Total Trades	22
Gross Loss	(\$ 1997.6328)	Winning Trades	8
Avg win/Avg loss	2.676	Winning Rate	36.36%
Profit Factor	1.529	AbleSys/EXP Index	1.488 / 0.337
Avg Winning Trade	381.7944	Consecutive Winning Trades	2
Avg Losing Trade	(142.6881)	Consecutive Losing Trades	4

Avg Trade	\$ 48.0328	Avg Holding Bars	16
Largest Winning Trade	\$ 2034.9922	Avg Winning Bars	9
Largest Losing Trade	(\$ 305.8594)	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	11/30/2020 06:41	Sell	12258.2500	11/30/2020 06:55	12262.3105	(96.2109)	(96.2109)	14
2	11/30/2020 06:57	Sell	12257.7500	11/30/2020 07:57	12155.2500	2034.9922	1938.7813	60
3	11/30/2020 08:28	Sell	12159.2500	11/30/2020 08:37	12160.0000	(30.0000)	1908.7813	9
4	11/30/2020 09:14	Buy	12201.7500	11/30/2020 09:20	12195.2988	(144.0234)	1764.7578	6
5	11/30/2020 09:24	Buy	12201.2500	11/30/2020 09:41	12197.4902	(90.2031)	1674.5547	17
6	11/30/2020 09:42	Buy	12204.5000	11/30/2020 10:11	12213.7500	170.0078	1844.5625	29
7	11/30/2020 10:20	Buy	12223.2500	11/30/2020 11:00	12230.7500	135.0000	1979.5625	40
8	11/30/2020 11:14	Buy	12245.2500	11/30/2020 11:54	12262.4902	329.8047	2309.3672	40
9	11/30/2020 11:55	Buy	12273.0000	11/30/2020 12:09	12275.7373	39.7539	2349.1211	14
10	11/30/2020 12:32	Sell	12261.7500	11/30/2020 12:47	12269.7500	(174.9961)	2174.1250	15
11	12/01/2020 06:30	Sell	12366.5000	12/01/2020 06:39	12366.4639	(14.2773)	2159.8477	9
12	12/01/2020 07:53	Buy	12388.7500	12/01/2020 08:32	12416.5342	540.6797	2700.5273	39
13	12/01/2020 08:34	Buy	12433.0000	12/01/2020 09:21	12464.2500	610.0039	3310.5313	47
14	12/01/2020 09:23	Buy	12472.0000	12/01/2020 09:40	12469.2627	(69.7461)	3240.7852	17
15	12/01/2020 10:06	Buy	12471.7500	12/01/2020 10:52	12492.9678	409.3516	3650.1367	46
16	12/01/2020 10:54	Buy	12497.5000	12/01/2020 10:57	12490.7500	(149.9961)	3500.1406	3
17	12/01/2020 11:12	Buy	12508.2500	12/01/2020 11:17	12495.4980	(270.0391)	3230.1016	5
18	12/01/2020 11:34	Sell	12479.7500	12/01/2020 11:41	12492.2500	(265.0078)	2965.0938	7
19	12/01/2020 11:50	Sell	12478.5000	12/01/2020 12:28	12448.2500	590.0000	3555.0938	38
20	12/02/2020 06:31	Sell	12369.5000	12/02/2020 06:56	12362.7500	120.0000	3675.0938	25
21	12/02/2020 07:39	Buy	12421.0000	12/02/2020 07:50	12414.2832	(149.3359)	3525.7578	11
22	12/02/2020 08:03	Buy	12428.0000	12/02/2020 08:36	12425.2793	(69.4219)	3456.3359	33
23	12/02/2020 08:40	Buy	12441.7500	12/02/2020 09:14	12453.7646	225.3008	3681.6367	34
24	12/02/2020 09:50	Sell	12438.7500	12/02/2020 09:54	12453.0879	(301.7539)	3379.8828	4
25	12/02/2020 09:56	Sell	12444.5000	12/02/2020 10:10	12446.5000	(55.0078)	3324.8750	14
26	12/02/2020 10:39	Sell	12437.0000	12/02/2020 10:52	12430.5381	114.2383	3439.1133	13
27	12/02/2020 10:59	Sell	12424.0000	12/02/2020 11:16	12430.5381	(145.7656)	3293.3477	17
28	12/02/2020 11:38	Buy	12447.0000	12/02/2020 11:40	12442.2500	(110.0039)	3183.3438	2
29	12/02/2020 11:41	Buy	12446.2500	12/02/2020 11:42	12439.2500	(155.0000)	3028.3438	1
30	12/03/2020 06:38	Buy	12492.7500	12/03/2020 06:56	12478.6855	(296.2891)	2732.0547	18
31	12/03/2020 08:07	Sell	12478.7500	12/03/2020 08:15	12474.0000	80.0078	2812.0625	8
32	12/03/2020 08:53	Buy	12500.5000	12/03/2020 09:12	12500.7500	(10.0000)	2802.0625	19
33	12/03/2020 09:27	Sell	12491.2500	12/03/2020 09:31	12498.5000	(160.0000)	2642.0625	4
34	12/03/2020 09:33	Sell	12491.0000	12/03/2020 09:58	12492.2500	(40.0000)	2602.0625	25
35	12/03/2020 10:08	Sell	12472.2500	12/03/2020 10:15	12486.7930	(305.8594)	2296.2031	7
36	12/03/2020 10:41	Sell	12482.2500	12/03/2020 11:02	12481.2500	5.0000	2301.2031	21
37	12/03/2020 11:24	Sell	12478.2500	12/03/2020 11:31	12485.6973	(163.9453)	2137.2578	7
38	12/03/2020 11:44	Buy	12491.7500	12/03/2020 12:07	12491.7500	(15.0078)	2122.2500	23
39	12/03/2020 12:10	Buy	12494.0000	12/03/2020 12:36	12500.7500	120.0000	2242.2500	26
40	12/03/2020 12:45	Sell	12470.7500	12/03/2020 13:00	12467.2500	55.0000	2297.2500	15
41	12/04/2020 06:29	Sell	12474.5000	12/04/2020 06:42	12479.0000	(105.0000)	2192.2500	13
42	12/04/2020 07:05	Buy	12510.7500	12/04/2020 07:16	12500.1992	(226.0156)	1966.2344	11
43	12/04/2020 07:36	Buy	12502.0000	12/04/2020 07:55	12502.0000	(15.0000)	1951.2344	19
44	12/04/2020 08:21	Buy	12502.2500	12/04/2020 08:52	12515.2500	245.0000	2196.2344	31
45	12/04/2020 09:13	Buy	12516.7500	12/04/2020 09:28	12515.5000	(40.0000)	2156.2344	15
46	12/04/2020 09:43	Buy	12526.5000	12/04/2020 10:11	12521.5000	(115.0000)	2041.2344	28
47	12/04/2020 10:35	Buy	12522.2500	12/04/2020 10:43	12515.2500	(155.0000)	1886.2344	8
48	12/04/2020 10:49	Sell	12512.7500	12/04/2020 11:18	12509.2432	55.1367	1941.3711	29
49	12/04/2020 11:26	Sell	12497.5000	12/04/2020 11:39	12503.7412	(139.8203)	1801.5508	13