

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 12/18/20 to 12/24/20)

Total Net Profit	\$ 5807.3750	Buy/Hold Net Profit	\$ 2200.0000
Total % Net Gain	2.31%	Buy/Hold % Gain	0.87%
Max/Avg Draw Down	\$ 1680.2656 / \$ 344.0195	Buy/Hold Max Draw Down	\$ 3755.0000
% Max/Avg DD vs. Net Profit	28.93% / 5.92%	% Buy/Hold Max DD vs. Profit	170.68%
Gross Profit	\$ 8332.1641	Total Trades	31
Gross Loss	(\$ 2524.7891)	Winning Trades	16
Avg win/Avg loss	3.094	Winning Rate	51.61%
Profit Factor	3.300	AbleSys/EXP Index	5.270 / 1.113
Avg Winning Trade	520.7603	Consecutive Winning Trades	4
Avg Losing Trade	(168.3193)	Consecutive Losing Trades	5
Avg Trade	\$ 187.3347	Avg Holding Bars	26
Largest Winning Trade	\$ 1865.0000	Avg Winning Bars	20
Largest Losing Trade	(\$ 375.0000)	Avg Losing Bars	6

Performance Summary: Long Trades

(For NQ #F Form 12/18/20 to 12/24/20)

Total Net Profit	\$ 3358.9063	Buy/Hold Net Profit	\$ 2200.0000
Total % Net Gain	1.33%	Buy/Hold % Gain	0.87%
Max/Avg Draw Down	\$ 1120.0000 / \$ 257.7574	Buy/Hold Max Draw Down	\$ 3755.0000
% Max/Avg DD vs. Net Profit	33.34% / 7.67%	% Buy/Hold Max DD vs. Profit	170.68%
Gross Profit	\$ 4139.6484	Total Trades	14
Gross Loss	(\$ 780.7422)	Winning Trades	8
Avg win/Avg loss	3.977	Winning Rate	57.14%
Profit Factor	5.302	AbleSys/EXP Index	12.049 / 1.844
Avg Winning Trade	517.4561	Consecutive Winning Trades	3
Avg Losing Trade	(130.1237)	Consecutive Losing Trades	3
Avg Trade	\$ 239.9219	Avg Holding Bars	31
Largest Winning Trade	\$ 1564.9219	Avg Winning Bars	25
Largest Losing Trade	(\$ 275.3125)	Avg Losing Bars	6

Performance Summary: Short Trades

(For NQ #F Form 12/18/20 to 12/24/20)

Total Net Profit	\$ 2448.4531	Buy/Hold Net Profit	\$ 2200.0000
Total % Net Gain	0.97%	Buy/Hold % Gain	0.87%
Max/Avg Draw Down	\$ 1930.1406 / \$ 572.0095	Buy/Hold Max Draw Down	\$ 3755.0000
% Max/Avg DD vs. Net Profit	78.83% / 23.36%	% Buy/Hold Max DD vs. Profit	170.68%
Gross Profit	\$ 4192.5195	Total Trades	17
Gross Loss	(\$ 1744.0664)	Winning Trades	8
Avg win/Avg loss	2.704	Winning Rate	47.06%
Profit Factor	2.404	AbleSys/EXP Index	3.059 / 0.743
Avg Winning Trade	524.0649	Consecutive Winning Trades	2
Avg Losing Trade	(193.7852)	Consecutive Losing Trades	3

Avg Trade	\$ 144.0267	Avg Holding Bars	22
Largest Winning Trade	\$ 1865.0000	Avg Winning Bars	16
Largest Losing Trade	(\$ 375.0000)	Avg Losing Bars	6

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	12/21/2020 06:30	Buy	12592.2500	12/21/2020 06:47	12601.5000	170.0000	170.0000	17
2	12/21/2020 06:57	Sell	12596.0000	12/21/2020 07:56	12502.0000	1865.0000	2035.0000	59
3	12/21/2020 08:17	Buy	12515.0000	12/21/2020 09:19	12584.2500	1370.0000	3405.0000	62
4	12/21/2020 09:20	Buy	12597.0000	12/21/2020 10:47	12675.9961	1564.9219	4969.9219	87
5	12/21/2020 10:52	Buy	12693.0000	12/21/2020 11:08	12679.9844	(275.3125)	4694.6094	16
6	12/21/2020 11:40	Buy	12691.7500	12/21/2020 11:42	12683.4785	(180.4297)	4514.1797	2
7	12/21/2020 11:44	Buy	12689.7500	12/21/2020 11:47	12685.7500	(94.9922)	4419.1875	3
8	12/21/2020 12:15	Sell	12668.2500	12/21/2020 12:39	12665.7500	35.0000	4454.1875	24
9	12/22/2020 06:40	Sell	12696.7500	12/22/2020 06:43	12712.0518	(321.0352)	4133.1523	3
10	12/22/2020 07:18	Sell	12710.7500	12/22/2020 07:32	12716.0000	(119.9961)	4013.1563	14
11	12/22/2020 07:48	Sell	12698.7500	12/22/2020 08:18	12694.2500	75.0000	4088.1563	30
12	12/22/2020 08:30	Sell	12664.7500	12/22/2020 08:48	12630.7568	664.8633	4753.0195	18
13	12/22/2020 09:34	Buy	12674.5000	12/22/2020 10:49	12698.4863	464.7227	5217.7422	75
14	12/22/2020 10:50	Buy	12705.5000	12/22/2020 11:08	12704.0000	(44.9922)	5172.7500	18
15	12/22/2020 11:10	Buy	12710.0000	12/22/2020 11:25	12704.2500	(130.0000)	5042.7500	15
16	12/22/2020 11:53	Sell	12689.5000	12/22/2020 12:02	12700.5000	(235.0000)	4807.7500	9
17	12/22/2020 12:09	Sell	12685.0000	12/22/2020 12:16	12703.0000	(375.0000)	4432.7500	7
18	12/22/2020 12:28	Sell	12685.7500	12/22/2020 12:45	12696.5000	(230.0000)	4202.7500	17
19	12/23/2020 06:31	Sell	12701.2500	12/23/2020 06:51	12685.6172	297.6563	4500.4063	20
20	12/23/2020 06:52	Sell	12677.5000	12/23/2020 06:56	12687.1514	(208.0273)	4292.3789	4
21	12/23/2020 07:42	Sell	12685.5000	12/23/2020 08:02	12690.2500	(110.0039)	4182.3750	20
22	12/23/2020 08:15	Sell	12679.0000	12/23/2020 08:37	12681.2500	(60.0000)	4122.3750	22
23	12/23/2020 09:13	Buy	12696.5000	12/23/2020 09:51	12705.2500	160.0000	4282.3750	38
24	12/23/2020 09:59	Buy	12710.5000	12/23/2020 10:19	12713.0000	35.0000	4317.3750	20
25	12/23/2020 10:23	Buy	12719.5000	12/23/2020 10:59	12722.7500	50.0000	4367.3750	36
26	12/23/2020 11:25	Sell	12714.2500	12/23/2020 11:36	12717.7500	(85.0000)	4282.3750	11
27	12/23/2020 11:43	Sell	12709.7500	12/23/2020 12:11	12708.5000	10.0000	4292.3750	28
28	12/23/2020 12:24	Sell	12701.2500	12/23/2020 12:59	12650.0000	1010.0000	5302.3750	35
29	12/24/2020 07:10	Buy	12712.5000	12/24/2020 07:46	12710.5000	(55.0000)	5247.3750	36
30	12/24/2020 08:05	Sell	12689.0000	12/24/2020 09:10	12676.5000	235.0000	5482.3750	65
31	12/24/2020 09:41	Buy	12687.0000	12/24/2020 10:00	12704.0000	325.0000	5807.3750	19