

## 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 12/27/20 to 12/31/20)

Total Net Profit	(\$ 2001.5156)	Buy/Hold Net Profit	\$ 1640.0000
Total % Net Gain	(0.78%)	Buy/Hold % Gain	0.64%
Max/Avg Draw Down	\$ 3341.1250 / \$ 476.8661	Buy/Hold Max Draw Down	\$ 2435.0000
% Max/Avg DD vs. Net Profit	(166.93%) / (23.83%)	% Buy/Hold Max DD vs. Profit	148.48%
Gross Profit	\$ 2091.7695	Total Trades	40
Gross Loss	(\$ 4093.2852)	Winning Trades	14
Avg win/Avg loss	0.949	Winning Rate	35.00%
Profit Factor	0.511	AbleSys/EXP Index	0.170 / (0.318)
Avg Winning Trade	149.4121	Consecutive Winning Trades	2
Avg Losing Trade	(157.4340)	Consecutive Losing Trades	7
Avg Trade	(\$ 50.0379)	Avg Holding Bars	18
Largest Winning Trade	\$ 451.3477	Avg Winning Bars	11
Largest Losing Trade	(\$ 335.0000)	Avg Losing Bars	7

### Performance Summary: Long Trades

(For NQ #F Form 12/27/20 to 12/31/20)

Total Net Profit	(\$ 2306.3438)	Buy/Hold Net Profit	\$ 1640.0000
Total % Net Gain	(0.90%)	Buy/Hold % Gain	0.64%
Max/Avg Draw Down	\$ 2885.9531 / \$ 373.7230	Buy/Hold Max Draw Down	\$ 2435.0000
% Max/Avg DD vs. Net Profit	(125.13%) / (16.20%)	% Buy/Hold Max DD vs. Profit	148.48%
Gross Profit	\$ 675.9844	Total Trades	26
Gross Loss	(\$ 2982.3281)	Winning Trades	6
Avg win/Avg loss	0.756	Winning Rate	23.08%
Profit Factor	0.227	AbleSys/EXP Index	0.040 / (0.595)
Avg Winning Trade	112.6641	Consecutive Winning Trades	1
Avg Losing Trade	(149.1164)	Consecutive Losing Trades	9
Avg Trade	(\$ 88.7055)	Avg Holding Bars	16
Largest Winning Trade	\$ 314.6094	Avg Winning Bars	7
Largest Losing Trade	(\$ 335.0039)	Avg Losing Bars	8

### Performance Summary: Short Trades

(For NQ #F Form 12/27/20 to 12/31/20)

Total Net Profit	\$ 304.8281	Buy/Hold Net Profit	\$ 1640.0000
Total % Net Gain	0.12%	Buy/Hold % Gain	0.64%
Max/Avg Draw Down	\$ 1415.9531 / \$ 379.9783	Buy/Hold Max Draw Down	\$ 2435.0000
% Max/Avg DD vs. Net Profit	464.51% / 124.65%	% Buy/Hold Max DD vs. Profit	148.48%
Gross Profit	\$ 1415.7852	Total Trades	14
Gross Loss	(\$ 1110.9570)	Winning Trades	8
Avg win/Avg loss	0.956	Winning Rate	57.14%
Profit Factor	1.274	AbleSys/EXP Index	0.696 / 0.118
Avg Winning Trade	176.9731	Consecutive Winning Trades	6
Avg Losing Trade	(185.1595)	Consecutive Losing Trades	4

Avg Trade	\$ 21.7734	Avg Holding Bars	21
Largest Winning Trade	\$ 451.3477	Avg Winning Bars	17
Largest Losing Trade	(\$ 280.0000)	Avg Losing Bars	4

**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	12/28/2020 06:36	Sell	12800.2500	12/28/2020 07:25	12776.9326	451.3477	451.3477	49
2	12/28/2020 07:48	Buy	12801.0000	12/28/2020 08:16	12806.5000	94.9961	546.3438	28
3	12/28/2020 08:23	Buy	12819.2500	12/28/2020 08:43	12817.2500	(55.0000)	491.3438	20
4	12/28/2020 09:09	Buy	12823.0000	12/28/2020 09:45	12830.0400	125.8008	617.1445	36
5	12/28/2020 09:53	Buy	12835.7500	12/28/2020 09:56	12828.2227	(165.5508)	451.5938	3
6	12/28/2020 10:09	Buy	12835.7500	12/28/2020 10:48	12839.0283	50.5664	502.1602	39
7	12/28/2020 11:01	Buy	12844.7500	12/28/2020 11:06	12837.5215	(159.5742)	342.5859	5
8	12/28/2020 11:18	Buy	12844.0000	12/28/2020 11:45	12846.7500	40.0078	382.5938	27
9	12/28/2020 12:03	Buy	12852.5000	12/28/2020 12:27	12847.0342	(124.3164)	258.2773	24
10	12/29/2020 06:39	Buy	12905.2500	12/29/2020 06:54	12892.4502	(270.9922)	(12.7148)	15
11	12/29/2020 07:05	Sell	12857.0000	12/29/2020 07:20	12845.0000	224.9961	212.2813	15
12	12/29/2020 08:07	Buy	12881.2500	12/29/2020 08:14	12865.2500	(335.0000)	(122.7188)	7
13	12/29/2020 08:30	Buy	12879.0000	12/29/2020 08:44	12865.7500	(280.0000)	(402.7188)	14
14	12/29/2020 09:10	Sell	12847.7500	12/29/2020 09:27	12840.4785	130.4297	(272.2891)	17
15	12/29/2020 09:33	Sell	12834.7500	12/29/2020 09:56	12830.5381	69.2461	(203.0430)	23
16	12/29/2020 10:12	Buy	12847.0000	12/29/2020 10:38	12847.0518	(13.9688)	(217.0117)	26
17	12/29/2020 10:51	Buy	12855.0000	12/29/2020 11:01	12854.7607	(19.7891)	(236.8008)	10
18	12/29/2020 11:14	Sell	12842.0000	12/29/2020 11:51	12837.0117	84.7695	(152.0313)	37
19	12/29/2020 12:29	Buy	12858.5000	12/29/2020 12:41	12849.5000	(195.0000)	(347.0313)	12
20	12/30/2020 06:50	Sell	12865.5000	12/30/2020 07:23	12863.5000	25.0000	(322.0313)	33
21	12/30/2020 07:35	Sell	12837.7500	12/30/2020 07:49	12845.7500	(175.0000)	(497.0313)	14
22	12/30/2020 08:21	Buy	12857.0000	12/30/2020 08:44	12860.2500	50.0000	(447.0313)	23
23	12/30/2020 08:55	Buy	12868.5000	12/30/2020 09:11	12862.0000	(145.0000)	(592.0313)	16
24	12/30/2020 09:55	Sell	12852.7500	12/30/2020 10:00	12858.7500	(135.0000)	(727.0313)	5
25	12/30/2020 10:31	Buy	12863.2500	12/30/2020 10:32	12860.5391	(69.2188)	(796.2500)	1
26	12/30/2020 10:33	Buy	12864.0000	12/30/2020 10:40	12859.0654	(113.6914)	(909.9414)	7
27	12/30/2020 10:46	Buy	12867.2500	12/30/2020 11:01	12863.2500	(94.9961)	(1004.9375)	15
28	12/30/2020 11:10	Sell	12853.2500	12/30/2020 11:30	12857.2500	(95.0000)	(1099.9375)	20
29	12/30/2020 11:33	Sell	12843.7500	12/30/2020 11:41	12854.5000	(230.0000)	(1329.9375)	8
30	12/30/2020 11:55	Sell	12845.0000	12/30/2020 12:26	12837.7500	130.0000	(1199.9375)	31
31	12/31/2020 06:32	Sell	12839.0000	12/31/2020 06:39	12848.0479	(195.9570)	(1395.8945)	7
32	12/31/2020 07:45	Buy	12850.0000	12/31/2020 08:05	12845.2500	(109.9961)	(1505.8906)	20
33	12/31/2020 08:31	Sell	12832.0000	12/31/2020 09:11	12816.2500	300.0000	(1205.8906)	40
34	12/31/2020 09:36	Sell	12811.7500	12/31/2020 09:42	12825.0000	(280.0000)	(1485.8906)	6
35	12/31/2020 09:52	Buy	12830.0000	12/31/2020 09:55	12822.9541	(155.9180)	(1641.8086)	3
36	12/31/2020 09:57	Buy	12826.2500	12/31/2020 10:05	12822.2500	(95.0039)	(1736.8125)	8
37	12/31/2020 10:27	Buy	12824.2500	12/31/2020 10:42	12818.5342	(129.3164)	(1866.1289)	15
38	12/31/2020 10:55	Buy	12824.0000	12/31/2020 10:59	12815.7500	(179.9961)	(2046.1250)	4
39	12/31/2020 11:27	Buy	12833.5000	12/31/2020 12:17	12849.9805	314.6094	(1731.5156)	50
40	12/31/2020 12:37	Buy	12850.5000	12/31/2020 12:40	12837.7500	(270.0000)	(2001.5156)	3