

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 11/11/18 to 11/16/18)

Total Net Profit	(\$ 2267.8164)	Buy/Hold Net Profit	(\$ 470.0000)
Total % Net Gain	(1.64%)	Buy/Hold % Gain	(0.34%)
Max/Avg Draw Down	\$ 4138.2344 / \$ 337.4333	Buy/Hold Max Draw Down	\$ 4995.0000
% Max/Avg DD vs. Net Profit	(182.48%) / (14.88%)	% Buy/Hold Max DD vs. Profit	(1062.77%)
Gross Profit	\$ 3163.1289	Total Trades	33
Gross Loss	(\$ 5430.9453)	Winning Trades	7
Avg win/Avg loss	2.163	Winning Rate	21.21%
Profit Factor	0.582	AbleSys/EXP Index	0.267 / (0.329)
Avg Winning Trade	451.8756	Consecutive Winning Trades	2
Avg Losing Trade	(208.8825)	Consecutive Losing Trades	13
Avg Trade	(\$ 68.7217)	Avg Holding Bars	15
Largest Winning Trade	\$ 1175.0078	Avg Winning Bars	8
Largest Losing Trade	(\$ 520.4160)	Avg Losing Bars	6

Performance Summary: Long Trades

(For NQ #F Form 11/11/18 to 11/16/18)

Total Net Profit	(\$ 40.7539)	Buy/Hold Net Profit	(\$ 470.0000)
Total % Net Gain	(0.03%)	Buy/Hold % Gain	(0.34%)
Max/Avg Draw Down	\$ 1182.1094 / \$ 280.2637	Buy/Hold Max Draw Down	\$ 4995.0000
% Max/Avg DD vs. Net Profit	(2900.60%) / (687.70%)	% Buy/Hold Max DD vs. Profit	(1062.77%)
Gross Profit	\$ 716.3555	Total Trades	8
Gross Loss	(\$ 757.1094)	Winning Trades	3
Avg win/Avg loss	1.577	Winning Rate	37.50%
Profit Factor	0.946	AbleSys/EXP Index	0.560 / (0.034)
Avg Winning Trade	238.7852	Consecutive Winning Trades	1
Avg Losing Trade	(151.4219)	Consecutive Losing Trades	1
Avg Trade	(\$ 5.0942)	Avg Holding Bars	18
Largest Winning Trade	\$ 300.3789	Avg Winning Bars	12
Largest Losing Trade	(\$ 210.0000)	Avg Losing Bars	5

Performance Summary: Short Trades

(For NQ #F Form 11/11/18 to 11/16/18)

Total Net Profit	(\$ 2227.0625)	Buy/Hold Net Profit	(\$ 470.0000)
Total % Net Gain	(1.61%)	Buy/Hold % Gain	(0.34%)
Max/Avg Draw Down	\$ 3773.4063 / \$ 323.4014	Buy/Hold Max Draw Down	\$ 4995.0000
% Max/Avg DD vs. Net Profit	(169.43%) / (14.52%)	% Buy/Hold Max DD vs. Profit	(1062.77%)
Gross Profit	\$ 2446.7813	Total Trades	25
Gross Loss	(\$ 4673.8438)	Winning Trades	4
Avg win/Avg loss	2.748	Winning Rate	16.00%
Profit Factor	0.524	AbleSys/EXP Index	0.230 / (0.400)
Avg Winning Trade	611.6953	Consecutive Winning Trades	2
Avg Losing Trade	(222.5640)	Consecutive Losing Trades	13

Avg Trade	(\$ 89.0825)	Avg Holding Bars	14
Largest Winning Trade	\$ 1175.0078	Avg Winning Bars	7
Largest Losing Trade	(\$ 520.4160)	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	11/12/2018 07:09	Sell	6920.0000	11/12/2018 07:15	6928.5000	(185.0000)	(185.0000)	6
2	11/12/2018 07:17	Sell	6923.7500	11/12/2018 07:21	6928.5020	(110.0391)	(295.0391)	4
3	11/12/2018 07:33	Sell	6911.2500	11/12/2018 08:36	6851.7500	1175.0078	879.9688	63
4	11/12/2018 09:15	Buy	6885.2500	11/12/2018 09:28	6881.5000	(90.0000)	789.9688	13
5	11/12/2018 10:11	Sell	6859.2500	11/12/2018 10:27	6859.2500	(15.0000)	774.9688	16
6	11/12/2018 10:43	Sell	6852.5000	11/12/2018 10:50	6859.8262	(161.5234)	613.4453	7
7	11/12/2018 11:03	Buy	6872.7500	11/12/2018 11:26	6887.2500	274.9922	888.4375	23
8	11/12/2018 12:18	Sell	6858.5000	11/12/2018 12:19	6869.2500	(230.0000)	658.4375	1
9	11/12/2018 12:33	Sell	6853.0000	11/12/2018 12:43	6868.2778	(320.5566)	337.8809	10
10	11/13/2018 07:24	Sell	6848.0000	11/13/2018 07:36	6873.2705	(520.4160)	(182.5352)	12
11	11/13/2018 09:17	Sell	6902.0000	11/13/2018 09:25	6911.5000	(204.9961)	(387.5313)	8
12	11/13/2018 10:11	Sell	6867.0000	11/13/2018 10:22	6880.7500	(290.0000)	(677.5313)	11
13	11/13/2018 10:26	Sell	6869.0000	11/13/2018 10:31	6879.0000	(215.0000)	(892.5313)	5
14	11/13/2018 10:46	Buy	6892.0000	11/13/2018 10:47	6882.2500	(210.0000)	(1102.5313)	1
15	11/13/2018 11:26	Sell	6838.0000	11/13/2018 11:35	6856.0200	(375.4004)	(1477.9316)	9
16	11/13/2018 11:42	Sell	6836.7500	11/13/2018 11:51	6847.7207	(234.4199)	(1712.3516)	9
17	11/13/2018 11:57	Sell	6840.7500	11/13/2018 12:00	6847.8149	(156.2910)	(1868.6426)	3
18	11/13/2018 12:15	Sell	6842.2500	11/13/2018 12:38	6844.2402	(54.8027)	(1923.4453)	23
19	11/14/2018 06:34	Buy	6900.0000	11/14/2018 06:38	6892.8945	(157.1016)	(2080.5469)	4
20	11/14/2018 07:31	Sell	6844.2500	11/14/2018 07:33	6858.7500	(305.0000)	(2385.5469)	2
21	11/14/2018 08:00	Sell	6831.2500	11/14/2018 08:54	6806.4399	481.2012	(1904.3457)	54
22	11/14/2018 10:33	Sell	6788.7500	11/14/2018 11:14	6770.6802	346.3984	(1557.9473)	41
23	11/15/2018 08:41	Buy	6814.7500	11/15/2018 09:00	6807.7500	(155.0059)	(1712.9531)	19
24	11/15/2018 10:15	Sell	6791.0000	11/15/2018 10:17	6798.2490	(159.9805)	(1872.9336)	2
25	11/15/2018 11:40	Buy	6905.5000	11/15/2018 11:50	6899.0000	(145.0039)	(2017.9375)	10
26	11/15/2018 12:08	Sell	6877.2500	11/15/2018 12:11	6890.0000	(270.0000)	(2287.9375)	3
27	11/15/2018 12:28	Sell	6870.0000	11/15/2018 12:38	6886.2661	(340.3223)	(2628.2598)	10
28	11/16/2018 07:22	Buy	6871.0000	11/16/2018 07:51	6878.7988	140.9707	(2487.2891)	29
29	11/16/2018 08:18	Sell	6862.2500	11/16/2018 08:58	6839.2910	444.1875	(2043.1016)	40
30	11/16/2018 09:00	Sell	6837.0000	11/16/2018 09:06	6839.2549	(60.0898)	(2103.1914)	6
31	11/16/2018 10:41	Sell	6851.0000	11/16/2018 11:00	6859.7500	(189.9961)	(2293.1875)	19
32	11/16/2018 11:24	Sell	6850.0000	11/16/2018 11:28	6863.0000	(275.0000)	(2568.1875)	4
33	11/16/2018 11:44	Buy	6882.0000	11/16/2018 12:30	6897.7686	300.3711	(2267.8164)	46