

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 11/19/18 to 11/25/18)

Total Net Profit	\$ 1092.2813	Buy/Hold Net Profit	(\$ 4110.0000)
Total % Net Gain	0.81%	Buy/Hold % Gain	(3.03%)
Max/Avg Draw Down	\$ 2248.4219 / \$ 359.9072	Buy/Hold Max Draw Down	\$ 6540.0000
% Max/Avg DD vs. Net Profit	205.85% / 32.95%	% Buy/Hold Max DD vs. Profit	(159.12%)
Gross Profit	\$ 3607.6133	Total Trades	25
Gross Loss	(\$ 2515.3320)	Winning Trades	9
Avg win/Avg loss	2.550	Winning Rate	36.00%
Profit Factor	1.434	AbleSys/EXP Index	1.317 / 0.278
Avg Winning Trade	400.8459	Consecutive Winning Trades	2
Avg Losing Trade	(157.2083)	Consecutive Losing Trades	10
Avg Trade	\$ 43.6912	Avg Holding Bars	18
Largest Winning Trade	\$ 685.0000	Avg Winning Bars	12
Largest Losing Trade	(\$ 260.6152)	Avg Losing Bars	5

Performance Summary: Long Trades

(For NQ #F Form 11/19/18 to 11/25/18)

Total Net Profit	(\$ 543.2500)	Buy/Hold Net Profit	(\$ 4110.0000)
Total % Net Gain	(0.41%)	Buy/Hold % Gain	(3.03%)
Max/Avg Draw Down	\$ 1208.2500 / \$ 298.0227	Buy/Hold Max Draw Down	\$ 6540.0000
% Max/Avg DD vs. Net Profit	(222.41%) / (54.86%)	% Buy/Hold Max DD vs. Profit	(159.12%)
Gross Profit	\$ 110.0000	Total Trades	7
Gross Loss	(\$ 653.2500)	Winning Trades	1
Avg win/Avg loss	1.010	Winning Rate	14.29%
Profit Factor	0.168	AbleSys/EXP Index	0.024 / (0.713)
Avg Winning Trade	110.0000	Consecutive Winning Trades	0
Avg Losing Trade	(108.8750)	Consecutive Losing Trades	0
Avg Trade	(\$ 77.6071)	Avg Holding Bars	13
Largest Winning Trade	\$ 110.0000	Avg Winning Bars	3
Largest Losing Trade	(\$ 184.4473)	Avg Losing Bars	9

Performance Summary: Short Trades

(For NQ #F Form 11/19/18 to 11/25/18)

Total Net Profit	\$ 1635.5469	Buy/Hold Net Profit	(\$ 4110.0000)
Total % Net Gain	1.21%	Buy/Hold % Gain	(3.03%)
Max/Avg Draw Down	\$ 1879.4531 / \$ 305.7227	Buy/Hold Max Draw Down	\$ 6540.0000
% Max/Avg DD vs. Net Profit	114.91% / 18.69%	% Buy/Hold Max DD vs. Profit	(159.12%)
Gross Profit	\$ 3497.6230	Total Trades	18
Gross Loss	(\$ 1862.0762)	Winning Trades	8
Avg win/Avg loss	2.348	Winning Rate	44.44%
Profit Factor	1.878	AbleSys/EXP Index	1.960 / 0.488
Avg Winning Trade	437.2029	Consecutive Winning Trades	2
Avg Losing Trade	(186.2076)	Consecutive Losing Trades	2

Avg Trade	\$ 90.8637	Avg Holding Bars	20
Largest Winning Trade	\$ 685.0000	Avg Winning Bars	15
Largest Losing Trade	(\$ 260.6074)	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	11/19/2018 07:17	Sell	6774.0000	11/19/2018 07:45	6750.5000	455.0000	455.0000	28
2	11/19/2018 08:37	Sell	6720.7500	11/19/2018 09:11	6693.0610	538.7793	993.7793	34
3	11/19/2018 09:30	Sell	6681.7500	11/19/2018 09:38	6691.0000	(199.9980)	793.7813	8
4	11/19/2018 09:55	Sell	6678.5000	11/19/2018 09:58	6690.0000	(245.0000)	548.7813	3
5	11/19/2018 10:00	Sell	6680.0000	11/19/2018 10:20	6676.5479	54.0430	602.8242	20
6	11/19/2018 10:21	Sell	6664.2500	11/19/2018 10:35	6673.2651	(195.2988)	407.5254	14
7	11/19/2018 12:02	Buy	6679.5000	11/19/2018 12:24	6685.7500	110.0059	517.5313	22
8	11/20/2018 06:27	Sell	6514.5000	11/20/2018 06:32	6514.7280	(19.5605)	497.9707	5
9	11/20/2018 09:54	Sell	6576.7500	11/20/2018 10:42	6550.5103	509.7930	1007.7637	48
10	11/20/2018 10:59	Sell	6530.5000	11/20/2018 11:13	6540.9185	(223.3672)	784.3965	14
11	11/20/2018 11:27	Sell	6520.5000	11/20/2018 11:32	6532.5342	(255.6895)	528.7070	5
12	11/20/2018 11:46	Sell	6525.2500	11/20/2018 11:52	6537.0918	(251.8398)	276.8672	6
13	11/21/2018 06:28	Buy	6618.5000	11/21/2018 06:36	6612.0000	(144.9922)	131.8750	8
14	11/21/2018 07:14	Sell	6594.2500	11/21/2018 07:15	6606.5308	(260.6152)	(128.7402)	1
15	11/21/2018 08:30	Buy	6638.5000	11/21/2018 08:34	6634.5239	(94.5156)	(223.2559)	4
16	11/21/2018 08:53	Buy	6639.0000	11/21/2018 08:55	6630.5273	(184.4473)	(407.7031)	2
17	11/21/2018 09:22	Sell	6618.0000	11/21/2018 09:41	6623.7856	(130.7129)	(538.4160)	19
18	11/21/2018 10:03	Buy	6632.0000	11/21/2018 10:10	6630.0000	(55.0059)	(593.4219)	7
19	11/21/2018 12:02	Sell	6620.2500	11/21/2018 12:05	6623.5000	(80.0000)	(673.4219)	3
20	11/21/2018 12:19	Sell	6613.5000	11/21/2018 13:00	6578.5000	685.0000	11.5781	41
21	11/22/2018 07:15	Sell	6546.2500	11/22/2018 08:26	6517.0000	570.0000	581.5781	71
22	11/22/2018 09:02	Buy	6527.5000	11/22/2018 09:31	6526.0356	(44.2871)	537.2910	29
23	11/23/2018 06:52	Buy	6578.0000	11/23/2018 07:11	6572.2500	(130.0020)	407.2891	19
24	11/23/2018 08:46	Sell	6564.5000	11/23/2018 09:14	6554.0000	194.9922	602.2813	28
25	11/23/2018 09:44	Sell	6553.0000	11/23/2018 10:00	6527.7500	490.0000	1092.2813	16