

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 11/25/18 to 11/30/18)

Total Net Profit	\$ 270.1270	Buy/Hold Net Profit	\$ 6820.0000
Total % Net Gain	0.20%	Buy/Hold % Gain	5.15%
Max/Avg Draw Down	\$ 1532.1719 / \$ 411.2588	Buy/Hold Max Draw Down	\$ 1985.0000
% Max/Avg DD vs. Net Profit	567.20% / 152.25%	% Buy/Hold Max DD vs. Profit	29.11%
Gross Profit	\$ 4313.8672	Total Trades	48
Gross Loss	(\$ 4043.7402)	Winning Trades	18
Avg win/Avg loss	1.778	Winning Rate	37.50%
Profit Factor	1.067	AbleSys/EXP Index	0.711 / 0.042
Avg Winning Trade	239.6593	Consecutive Winning Trades	5
Avg Losing Trade	(134.7913)	Consecutive Losing Trades	5
Avg Trade	\$ 5.6276	Avg Holding Bars	18
Largest Winning Trade	\$ 600.0000	Avg Winning Bars	11
Largest Losing Trade	(\$ 439.9980)	Avg Losing Bars	6

Performance Summary: Long Trades

(For NQ #F Form 11/25/18 to 11/30/18)

Total Net Profit	\$ 1184.0332	Buy/Hold Net Profit	\$ 6820.0000
Total % Net Gain	0.89%	Buy/Hold % Gain	5.15%
Max/Avg Draw Down	\$ 810.9219 / \$ 255.9474	Buy/Hold Max Draw Down	\$ 1985.0000
% Max/Avg DD vs. Net Profit	68.49% / 21.62%	% Buy/Hold Max DD vs. Profit	29.11%
Gross Profit	\$ 3234.8613	Total Trades	29
Gross Loss	(\$ 2050.8281)	Winning Trades	12
Avg win/Avg loss	2.235	Winning Rate	41.38%
Profit Factor	1.577	AbleSys/EXP Index	1.459 / 0.338
Avg Winning Trade	269.5718	Consecutive Winning Trades	5
Avg Losing Trade	(120.6369)	Consecutive Losing Trades	3
Avg Trade	\$ 40.8287	Avg Holding Bars	18
Largest Winning Trade	\$ 600.0000	Avg Winning Bars	13
Largest Losing Trade	(\$ 265.0293)	Avg Losing Bars	5

Performance Summary: Short Trades

(For NQ #F Form 11/25/18 to 11/30/18)

Total Net Profit	(\$ 913.9375)	Buy/Hold Net Profit	\$ 6820.0000
Total % Net Gain	(0.69%)	Buy/Hold % Gain	5.15%
Max/Avg Draw Down	\$ 1675.2969 / \$ 383.0852	Buy/Hold Max Draw Down	\$ 1985.0000
% Max/Avg DD vs. Net Profit	(183.31%) / (41.92%)	% Buy/Hold Max DD vs. Profit	29.11%
Gross Profit	\$ 1078.9980	Total Trades	19
Gross Loss	(\$ 1992.9355)	Winning Trades	6
Avg win/Avg loss	1.173	Winning Rate	31.58%
Profit Factor	0.541	AbleSys/EXP Index	0.201 / (0.314)
Avg Winning Trade	179.8330	Consecutive Winning Trades	2
Avg Losing Trade	(153.3027)	Consecutive Losing Trades	3

Avg Trade	(\$ 48.1020)	Avg Holding Bars	18
Largest Winning Trade	\$ 405.0000	Avg Winning Bars	9
Largest Losing Trade	(\$ 440.0000)	Avg Losing Bars	8

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	11/26/2018 06:27	Sell	6624.5000	11/26/2018 06:41	6626.9321	(63.6426)	(63.6426)	14
2	11/26/2018 07:12	Buy	6646.0000	11/26/2018 07:18	6641.5195	(104.6074)	(168.2500)	6
3	11/26/2018 07:42	Buy	6643.5000	11/26/2018 07:50	6630.9985	(265.0293)	(433.2793)	8
4	11/26/2018 08:11	Buy	6647.0000	11/26/2018 08:28	6646.5000	(25.0020)	(458.2813)	17
5	11/26/2018 08:44	Sell	6625.7500	11/26/2018 08:54	6631.5000	(130.0000)	(588.2813)	10
6	11/26/2018 09:14	Sell	6633.0000	11/26/2018 09:52	6612.7500	390.0000	(198.2813)	38
7	11/26/2018 10:44	Buy	6633.7500	11/26/2018 11:47	6660.2500	515.0000	316.7188	63
8	11/26/2018 11:58	Buy	6669.7500	11/26/2018 12:10	6667.7324	(55.3516)	261.3672	12
9	11/26/2018 12:14	Buy	6673.7500	11/26/2018 12:18	6669.5000	(99.9922)	161.3750	4
10	11/26/2018 12:32	Buy	6675.0000	11/26/2018 13:00	6691.7500	320.0000	481.3750	28
11	11/27/2018 06:27	Buy	6648.2500	11/27/2018 06:37	6645.2749	(74.5020)	406.8730	10
12	11/27/2018 06:47	Sell	6635.7500	11/27/2018 06:54	6657.0000	(439.9980)	(33.1250)	7
13	11/27/2018 07:50	Buy	6694.0000	11/27/2018 08:13	6706.9897	244.7949	211.6699	23
14	11/27/2018 08:18	Buy	6712.2500	11/27/2018 08:24	6702.9521	(200.9551)	10.7148	6
15	11/27/2018 09:15	Sell	6693.2500	11/27/2018 09:22	6704.9785	(249.5664)	(238.8516)	7
16	11/27/2018 09:25	Sell	6694.7500	11/27/2018 09:39	6692.7500	25.0078	(213.8438)	14
17	11/27/2018 09:42	Sell	6687.5000	11/27/2018 10:01	6681.5195	104.6094	(109.2344)	19
18	11/27/2018 10:02	Sell	6676.7500	11/27/2018 10:15	6683.2520	(145.0391)	(254.2734)	13
19	11/27/2018 10:56	Buy	6689.5000	11/27/2018 11:39	6705.0000	294.9922	40.7188	43
20	11/27/2018 12:05	Sell	6697.2500	11/27/2018 12:39	6695.5000	20.0000	60.7188	34
21	11/28/2018 06:36	Sell	6748.5000	11/28/2018 07:01	6756.2500	(170.0000)	(109.2813)	25
22	11/28/2018 07:11	Sell	6739.2500	11/28/2018 08:00	6731.7798	134.4043	25.1230	49
23	11/28/2018 08:17	Sell	6725.5000	11/28/2018 08:31	6733.7500	(179.9980)	(154.8750)	14
24	11/28/2018 08:48	Buy	6737.0000	11/28/2018 08:57	6733.5000	(85.0000)	(239.8750)	9
25	11/28/2018 09:39	Buy	6850.5000	11/28/2018 09:58	6839.2041	(240.9180)	(480.7930)	19
26	11/28/2018 10:18	Buy	6842.7500	11/28/2018 10:49	6873.0000	589.9961	109.2031	31
27	11/28/2018 10:52	Buy	6875.7500	11/28/2018 11:09	6874.2500	(45.0000)	64.2031	17
28	11/28/2018 11:41	Buy	6879.7500	11/28/2018 11:55	6874.7500	(115.0000)	(50.7969)	14
29	11/28/2018 12:05	Sell	6869.5000	11/28/2018 12:13	6877.2344	(169.6875)	(220.4844)	8
30	11/28/2018 12:28	Buy	6889.0000	11/28/2018 12:59	6919.7500	600.0000	379.5156	31
31	11/29/2018 06:27	Buy	6891.2500	11/29/2018 06:34	6889.5000	(50.0000)	329.5156	7
32	11/29/2018 07:49	Sell	6855.0000	11/29/2018 08:12	6860.2500	(120.0000)	209.5156	23
33	11/29/2018 08:58	Buy	6891.0000	11/29/2018 09:03	6882.2500	(190.0000)	19.5156	5
34	11/29/2018 09:25	Buy	6887.5000	11/29/2018 09:35	6888.5093	5.1855	24.7012	10
35	11/29/2018 09:37	Buy	6891.7500	11/29/2018 10:06	6897.2070	94.1426	118.8438	29
36	11/29/2018 10:30	Buy	6897.7500	11/29/2018 11:00	6899.4995	19.9902	138.8340	30
37	11/29/2018 11:04	Buy	6906.7500	11/29/2018 11:39	6921.5000	279.9941	418.8281	35
38	11/29/2018 11:50	Buy	6932.0000	11/29/2018 12:05	6934.5000	35.0000	453.8281	15
39	11/29/2018 12:09	Buy	6936.5000	11/29/2018 12:11	6933.7446	(70.1074)	383.7207	2
40	11/29/2018 12:39	Sell	6919.7500	11/29/2018 12:59	6898.7500	404.9980	788.7188	20
41	11/30/2018 06:50	Sell	6891.5000	11/30/2018 06:54	6895.2500	(90.0000)	698.7188	4
42	11/30/2018 08:27	Sell	6902.2500	11/30/2018 08:40	6909.7500	(165.0000)	533.7188	13
43	11/30/2018 08:56	Buy	6916.2500	11/30/2018 09:00	6908.5371	(169.2578)	364.4609	4
44	11/30/2018 09:39	Sell	6900.2500	11/30/2018 09:48	6903.0000	(69.9922)	294.4688	9
45	11/30/2018 09:59	Sell	6893.2500	11/30/2018 10:22	6892.5000	0.0000	294.4688	23
46	11/30/2018 10:55	Buy	6921.7500	11/30/2018 11:01	6918.4951	(80.0977)	214.3711	6
47	11/30/2018 11:41	Buy	6921.7500	11/30/2018 11:58	6913.5000	(179.9961)	34.3750	17
48	11/30/2018 12:06	Buy	6921.5000	11/30/2018 12:47	6934.0376	235.7520	270.1270	41