

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 12/09/18 to 12/14/18)

Total Net Profit	\$ 349.9434	Buy/Hold Net Profit	(\$ 45.0000)
Total % Net Gain	0.26%	Buy/Hold % Gain	(0.03%)
Max/Avg Draw Down	\$ 1898.5156 / \$ 509.0328	Buy/Hold Max Draw Down	\$ 5295.0000
% Max/Avg DD vs. Net Profit	542.52% / 145.46%	% Buy/Hold Max DD vs. Profit	(11766.67%)
Gross Profit	\$ 4565.4961	Total Trades	38
Gross Loss	(\$ 4215.5527)	Winning Trades	16
Avg win/Avg loss	1.489	Winning Rate	42.11%
Profit Factor	1.083	AbleSys/EXP Index	0.679 / 0.048
Avg Winning Trade	285.3435	Consecutive Winning Trades	2
Avg Losing Trade	(191.6160)	Consecutive Losing Trades	8
Avg Trade	\$ 9.2090	Avg Holding Bars	17
Largest Winning Trade	\$ 830.0000	Avg Winning Bars	12
Largest Losing Trade	(\$ 550.0000)	Avg Losing Bars	5

Performance Summary: Long Trades

(For NQ #F Form 12/09/18 to 12/14/18)

Total Net Profit	(\$ 489.8906)	Buy/Hold Net Profit	(\$ 45.0000)
Total % Net Gain	(0.37%)	Buy/Hold % Gain	(0.03%)
Max/Avg Draw Down	\$ 1864.8906 / \$ 384.1576	Buy/Hold Max Draw Down	\$ 5295.0000
% Max/Avg DD vs. Net Profit	(380.67%) / (78.42%)	% Buy/Hold Max DD vs. Profit	(11766.67%)
Gross Profit	\$ 1330.9082	Total Trades	15
Gross Loss	(\$ 1820.7988)	Winning Trades	6
Avg win/Avg loss	1.096	Winning Rate	40.00%
Profit Factor	0.731	AbleSys/EXP Index	0.321 / (0.161)
Avg Winning Trade	221.8180	Consecutive Winning Trades	2
Avg Losing Trade	(202.3110)	Consecutive Losing Trades	1
Avg Trade	(\$ 32.6594)	Avg Holding Bars	17
Largest Winning Trade	\$ 705.0000	Avg Winning Bars	13
Largest Losing Trade	(\$ 550.0000)	Avg Losing Bars	4

Performance Summary: Short Trades

(For NQ #F Form 12/09/18 to 12/14/18)

Total Net Profit	\$ 839.8652	Buy/Hold Net Profit	(\$ 45.0000)
Total % Net Gain	0.64%	Buy/Hold % Gain	(0.03%)
Max/Avg Draw Down	\$ 1553.4375 / \$ 441.0795	Buy/Hold Max Draw Down	\$ 5295.0000
% Max/Avg DD vs. Net Profit	184.96% / 52.52%	% Buy/Hold Max DD vs. Profit	(11766.67%)
Gross Profit	\$ 3234.5957	Total Trades	23
Gross Loss	(\$ 2394.7305)	Winning Trades	10
Avg win/Avg loss	1.756	Winning Rate	43.48%
Profit Factor	1.351	AbleSys/EXP Index	1.031 / 0.198
Avg Winning Trade	323.4596	Consecutive Winning Trades	2
Avg Losing Trade	(184.2100)	Consecutive Losing Trades	5

Avg Trade	\$ 36.5159	Avg Holding Bars	17
Largest Winning Trade	\$ 830.0000	Avg Winning Bars	12
Largest Losing Trade	(\$ 400.8457)	Avg Losing Bars	5

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	12/10/2018 06:27	Sell	6608.7500	12/10/2018 06:31	6615.0361	(140.7227)	(140.7227)	4
2	12/10/2018 07:49	Sell	6602.2500	12/10/2018 07:51	6614.2837	(255.6699)	(396.3926)	2
3	12/10/2018 07:52	Sell	6594.0000	12/10/2018 08:29	6566.7500	530.0020	133.6094	37
4	12/10/2018 09:35	Buy	6597.7500	12/10/2018 10:09	6633.7500	705.0000	838.6094	34
5	12/10/2018 10:11	Buy	6653.5000	12/10/2018 10:23	6626.7500	(550.0000)	288.6094	12
6	12/10/2018 10:34	Buy	6647.5000	12/10/2018 11:14	6653.5000	105.0000	393.6094	40
7	12/10/2018 11:50	Buy	6685.2500	12/10/2018 11:56	6675.9624	(200.7520)	192.8574	6
8	12/11/2018 08:33	Sell	6732.5000	12/11/2018 08:50	6744.5000	(254.9980)	(62.1406)	17
9	12/11/2018 09:04	Sell	6724.0000	12/11/2018 09:23	6718.0000	105.0000	42.8594	19
10	12/11/2018 10:07	Sell	6710.0000	12/11/2018 10:19	6712.8623	(72.2461)	(29.3867)	12
11	12/11/2018 10:30	Sell	6700.7500	12/11/2018 11:18	6673.2500	534.9961	505.6094	48
12	12/11/2018 11:37	Buy	6712.0000	12/11/2018 12:00	6713.5454	15.9082	521.5176	23
13	12/12/2018 06:53	Sell	6796.0000	12/12/2018 06:57	6803.0000	(155.0020)	366.5156	4
14	12/12/2018 07:08	Buy	6813.5000	12/12/2018 07:29	6819.0000	95.0000	461.5156	21
15	12/12/2018 07:31	Buy	6821.2500	12/12/2018 07:37	6819.7500	(45.0000)	416.5156	6
16	12/12/2018 07:48	Buy	6829.0000	12/12/2018 08:34	6846.2500	330.0000	746.5156	46
17	12/12/2018 08:48	Buy	6859.0000	12/12/2018 08:55	6849.5000	(205.0000)	541.5156	7
18	12/12/2018 08:59	Buy	6860.2500	12/12/2018 09:06	6853.0000	(160.0000)	381.5156	7
19	12/12/2018 10:03	Buy	6863.0000	12/12/2018 10:25	6860.0000	(75.0000)	306.5156	22
20	12/12/2018 11:01	Sell	6845.0000	12/12/2018 11:57	6802.7500	830.0000	1136.5156	56
21	12/12/2018 12:50	Sell	6790.0000	12/12/2018 13:00	6762.5000	535.0000	1671.5156	10
22	12/13/2018 07:21	Buy	6821.2500	12/13/2018 07:24	6812.7715	(184.5703)	1486.9453	3
23	12/13/2018 08:00	Sell	6765.5000	12/13/2018 08:07	6777.2505	(250.0176)	1236.9277	7
24	12/13/2018 08:15	Sell	6751.7500	12/13/2018 08:26	6771.0420	(400.8457)	836.0820	11
25	12/13/2018 09:19	Sell	6746.5000	12/13/2018 09:34	6748.2344	(49.6914)	786.3906	15
26	12/13/2018 10:02	Sell	6744.0000	12/13/2018 10:15	6750.4922	(144.8438)	641.5469	13
27	12/13/2018 10:26	Sell	6736.5000	12/13/2018 10:30	6748.7988	(260.9766)	380.5703	4
28	12/13/2018 12:05	Buy	6748.0000	12/13/2018 12:09	6742.4761	(125.4863)	255.0840	4
29	12/13/2018 12:32	Buy	6760.5000	12/13/2018 12:36	6747.5000	(275.0059)	(19.9219)	4
30	12/14/2018 06:53	Buy	6705.0000	12/14/2018 07:26	6709.7500	80.0000	60.0781	33
31	12/14/2018 08:45	Sell	6698.0000	12/14/2018 09:05	6687.0000	205.0000	265.0781	20
32	12/14/2018 09:07	Sell	6680.2500	12/14/2018 09:18	6685.3208	(116.4160)	148.6621	11
33	12/14/2018 09:42	Sell	6682.0000	12/14/2018 10:08	6680.5562	13.8711	162.5332	26
34	12/14/2018 10:23	Sell	6672.0000	12/14/2018 10:46	6668.0610	63.7773	226.3105	23
35	12/14/2018 10:47	Sell	6661.0000	12/14/2018 10:51	6665.5000	(104.9980)	121.3125	4
36	12/14/2018 11:00	Sell	6654.2500	12/14/2018 11:16	6662.9155	(188.3105)	(66.9980)	16
37	12/14/2018 11:34	Sell	6654.2500	12/14/2018 11:56	6638.7500	294.9980	228.0000	22
38	12/14/2018 12:33	Sell	6629.5000	12/14/2018 12:52	6622.6528	121.9434	349.9434	19