

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 12/30/18 to 01/04/19)

Total Net Profit	\$ 3213.5371	Buy/Hold Net Profit	\$ 1635.0000
Total % Net Gain	2.53%	Buy/Hold % Gain	1.29%
Max/Avg Draw Down	\$ 1145.0000 / \$ 316.5198	Buy/Hold Max Draw Down	\$ 5455.0000
% Max/Avg DD vs. Net Profit	35.63% / 9.85%	% Buy/Hold Max DD vs. Profit	333.64%
Gross Profit	\$ 5688.5234	Total Trades	31
Gross Loss	(\$ 2474.9863)	Winning Trades	16
Avg win/Avg loss	2.155	Winning Rate	51.61%
Profit Factor	2.298	AbleSys/EXP Index	2.556 / 0.628
Avg Winning Trade	355.5327	Consecutive Winning Trades	3
Avg Losing Trade	(164.9991)	Consecutive Losing Trades	3
Avg Trade	\$ 103.6625	Avg Holding Bars	24
Largest Winning Trade	\$ 1585.0000	Avg Winning Bars	18
Largest Losing Trade	(\$ 355.0000)	Avg Losing Bars	6

Performance Summary: Long Trades

(For NQ #F Form 12/30/18 to 01/04/19)

Total Net Profit	\$ 2623.0469	Buy/Hold Net Profit	\$ 1635.0000
Total % Net Gain	2.07%	Buy/Hold % Gain	1.29%
Max/Avg Draw Down	\$ 1159.6406 / \$ 361.1339	Buy/Hold Max Draw Down	\$ 5455.0000
% Max/Avg DD vs. Net Profit	44.21% / 13.77%	% Buy/Hold Max DD vs. Profit	333.64%
Gross Profit	\$ 3582.6855	Total Trades	12
Gross Loss	(\$ 959.6387)	Winning Trades	8
Avg win/Avg loss	1.867	Winning Rate	66.67%
Profit Factor	3.733	AbleSys/EXP Index	4.646 / 0.911
Avg Winning Trade	447.8357	Consecutive Winning Trades	3
Avg Losing Trade	(239.9097)	Consecutive Losing Trades	1
Avg Trade	\$ 218.5872	Avg Holding Bars	31
Largest Winning Trade	\$ 1585.0000	Avg Winning Bars	28
Largest Losing Trade	(\$ 355.0000)	Avg Losing Bars	3

Performance Summary: Short Trades

(For NQ #F Form 12/30/18 to 01/04/19)

Total Net Profit	\$ 590.4980	Buy/Hold Net Profit	\$ 1635.0000
Total % Net Gain	0.47%	Buy/Hold % Gain	1.29%
Max/Avg Draw Down	\$ 1459.7969 / \$ 325.4191	Buy/Hold Max Draw Down	\$ 5455.0000
% Max/Avg DD vs. Net Profit	247.21% / 55.11%	% Buy/Hold Max DD vs. Profit	333.64%
Gross Profit	\$ 2105.8301	Total Trades	19
Gross Loss	(\$ 1515.3320)	Winning Trades	8
Avg win/Avg loss	1.911	Winning Rate	42.11%
Profit Factor	1.390	AbleSys/EXP Index	1.118 / 0.226
Avg Winning Trade	263.2288	Consecutive Winning Trades	2
Avg Losing Trade	(137.7575)	Consecutive Losing Trades	4

Avg Trade	\$ 31.0788	Avg Holding Bars	20
Largest Winning Trade	\$ 620.7871	Avg Winning Bars	11
Largest Losing Trade	(\$ 265.5645)	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	12/31/2018 07:04	Sell	6349.2500	12/31/2018 07:47	6326.4688	440.6250	440.6250	43
2	12/31/2018 07:48	Sell	6318.0000	12/31/2018 08:08	6315.7017	30.9668	471.5918	20
3	12/31/2018 08:32	Sell	6293.0000	12/31/2018 08:38	6305.5283	(265.5645)	206.0273	6
4	12/31/2018 09:27	Buy	6330.7500	12/31/2018 09:51	6333.7988	45.9805	252.0078	24
5	12/31/2018 10:00	Buy	6345.2500	12/31/2018 10:34	6351.2500	105.0000	357.0078	34
6	12/31/2018 10:52	Sell	6333.2500	12/31/2018 11:06	6330.5000	40.0000	397.0078	14
7	12/31/2018 11:12	Sell	6325.5000	12/31/2018 11:18	6331.7500	(140.0000)	257.0078	6
8	12/31/2018 11:22	Sell	6315.5000	12/31/2018 11:46	6320.5645	(116.2891)	140.7188	24
9	12/31/2018 12:01	Buy	6330.2500	12/31/2018 12:04	6319.2500	(235.0000)	(94.2813)	3
10	01/02/2019 06:27	Buy	6207.7500	01/02/2019 07:31	6287.7500	1585.0000	1490.7188	64
11	01/02/2019 07:43	Buy	6315.5000	01/02/2019 08:28	6341.5000	505.0000	1995.7188	45
12	01/02/2019 08:49	Buy	6350.7500	01/02/2019 08:54	6333.7500	(355.0000)	1640.7188	5
13	01/02/2019 09:11	Sell	6329.0000	01/02/2019 09:29	6334.7500	(130.0000)	1510.7188	18
14	01/02/2019 09:44	Buy	6362.5000	01/02/2019 11:01	6392.0000	575.0000	2085.7188	77
15	01/02/2019 11:19	Sell	6382.0000	01/02/2019 11:23	6392.4458	(223.9160)	1861.8027	4
16	01/02/2019 12:03	Sell	6372.2500	01/02/2019 12:45	6351.5342	399.3184	2261.1211	42
17	01/03/2019 06:25	Buy	6269.0000	01/03/2019 06:36	6281.0854	226.7129	2487.8340	11
18	01/03/2019 06:58	Sell	6251.5000	01/03/2019 07:23	6219.7104	620.7930	3108.6270	25
19	01/03/2019 07:36	Sell	6194.0000	01/03/2019 07:51	6203.2500	(200.0020)	2908.6250	15
20	01/03/2019 08:36	Buy	6246.5000	01/03/2019 08:53	6253.2500	120.0000	3028.6250	17
21	01/03/2019 09:33	Sell	6235.2500	01/03/2019 09:48	6240.7500	(125.0000)	2903.6250	15
22	01/03/2019 10:03	Sell	6229.7500	01/03/2019 10:39	6217.0000	240.0000	3143.6250	36
23	01/03/2019 10:52	Sell	6195.2500	01/03/2019 11:08	6200.9780	(129.5605)	3014.0645	16
24	01/03/2019 12:01	Sell	6178.0000	01/03/2019 12:19	6178.9565	(34.1328)	2979.9316	18
25	01/03/2019 12:40	Sell	6171.0000	01/03/2019 12:59	6158.7500	229.9980	3209.9297	19
26	01/04/2019 08:19	Buy	6399.0000	01/04/2019 08:31	6387.2500	(250.0000)	2959.9297	12
27	01/04/2019 08:45	Buy	6404.0000	01/04/2019 09:02	6398.7681	(119.6387)	2840.2910	17
28	01/04/2019 09:26	Buy	6424.0000	01/04/2019 10:39	6445.7500	419.9980	3260.2891	73
29	01/04/2019 10:51	Sell	6439.2500	01/04/2019 11:16	6439.7500	(25.0078)	3235.2813	25
30	01/04/2019 11:45	Sell	6441.0000	01/04/2019 12:06	6435.0435	104.1309	3339.4121	21
31	01/04/2019 12:21	Sell	6420.5000	01/04/2019 12:35	6426.0435	(125.8750)	3213.5371	14