

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 02/01/19 to 02/08/19)

Total Net Profit	\$ 429.3125	Buy/Hold Net Profit	\$ 850.0000
Total % Net Gain	0.31%	Buy/Hold % Gain	0.62%
Max/Avg Draw Down	\$ 2116.4688 / \$ 209.2137	Buy/Hold Max Draw Down	\$ 3955.0000
% Max/Avg DD vs. Net Profit	492.99% / 48.73%	% Buy/Hold Max DD vs. Profit	465.29%
Gross Profit	\$ 4042.2637	Total Trades	49
Gross Loss	(\$ 3612.9512)	Winning Trades	17
Avg win/Avg loss	2.106	Winning Rate	34.69%
Profit Factor	1.119	AbleSys/EXP Index	0.818 / 0.078
Avg Winning Trade	237.7802	Consecutive Winning Trades	3
Avg Losing Trade	(112.9047)	Consecutive Losing Trades	6
Avg Trade	\$ 8.7615	Avg Holding Bars	21
Largest Winning Trade	\$ 575.0000	Avg Winning Bars	13
Largest Losing Trade	(\$ 273.8633)	Avg Losing Bars	7

Performance Summary: Long Trades

(For NQ #F Form 02/01/19 to 02/08/19)

Total Net Profit	\$ 660.1563	Buy/Hold Net Profit	\$ 850.0000
Total % Net Gain	0.48%	Buy/Hold % Gain	0.62%
Max/Avg Draw Down	\$ 1390.6250 / \$ 193.5093	Buy/Hold Max Draw Down	\$ 3955.0000
% Max/Avg DD vs. Net Profit	210.65% / 29.31%	% Buy/Hold Max DD vs. Profit	465.29%
Gross Profit	\$ 2790.4238	Total Trades	32
Gross Loss	(\$ 2130.2676)	Winning Trades	12
Avg win/Avg loss	2.183	Winning Rate	37.50%
Profit Factor	1.310	AbleSys/EXP Index	1.072 / 0.194
Avg Winning Trade	232.5353	Consecutive Winning Trades	4
Avg Losing Trade	(106.5134)	Consecutive Losing Trades	4
Avg Trade	\$ 20.6299	Avg Holding Bars	22
Largest Winning Trade	\$ 574.9980	Avg Winning Bars	14
Largest Losing Trade	(\$ 273.8633)	Avg Losing Bars	7

Performance Summary: Short Trades

(For NQ #F Form 02/01/19 to 02/08/19)

Total Net Profit	(\$ 230.8438)	Buy/Hold Net Profit	\$ 850.0000
Total % Net Gain	(0.17%)	Buy/Hold % Gain	0.62%
Max/Avg Draw Down	\$ 1375.8125 / \$ 260.2783	Buy/Hold Max Draw Down	\$ 3955.0000
% Max/Avg DD vs. Net Profit	(595.99%) / (112.75%)	% Buy/Hold Max DD vs. Profit	465.29%
Gross Profit	\$ 1251.8359	Total Trades	17
Gross Loss	(\$ 1482.6797)	Winning Trades	5
Avg win/Avg loss	2.026	Winning Rate	29.41%
Profit Factor	0.844	AbleSys/EXP Index	0.503 / (0.110)
Avg Winning Trade	250.3672	Consecutive Winning Trades	3
Avg Losing Trade	(123.5566)	Consecutive Losing Trades	3

Avg Trade	(\$ 13.5790)	Avg Holding Bars	19
Largest Winning Trade	\$ 431.1035	Avg Winning Bars	12
Largest Losing Trade	(\$ 255.9277)	Avg Losing Bars	7

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	02/04/2019 06:29	Buy	6880.7500	02/04/2019 06:37	6879.7104	(35.7910)	(35.7910)	8
2	02/04/2019 06:58	Buy	6908.5000	02/04/2019 07:01	6895.5571	(273.8633)	(309.6543)	3
3	02/04/2019 07:03	Buy	6899.2500	02/04/2019 07:25	6909.5000	189.9980	(119.6563)	22
4	02/04/2019 07:27	Buy	6912.5000	02/04/2019 08:37	6938.0000	495.0000	375.3438	70
5	02/04/2019 08:48	Buy	6943.2500	02/04/2019 09:26	6943.0000	(20.0000)	355.3438	38
6	02/04/2019 09:41	Buy	6945.5000	02/04/2019 09:46	6941.7500	(90.0000)	265.3438	5
7	02/04/2019 09:53	Buy	6944.2500	02/04/2019 10:25	6942.2480	(55.0391)	210.3047	32
8	02/04/2019 10:44	Buy	6947.2500	02/04/2019 11:18	6953.7500	115.0078	325.3125	34
9	02/04/2019 12:05	Sell	6947.0000	02/04/2019 12:08	6952.0000	(115.0000)	210.3125	3
10	02/04/2019 12:16	Buy	6955.2500	02/04/2019 12:27	6951.7524	(84.9512)	125.3613	11
11	02/04/2019 12:45	Sell	6946.0000	02/04/2019 12:51	6948.2500	(60.0020)	65.3594	6
12	02/05/2019 06:28	Buy	6972.5000	02/05/2019 07:04	7002.0000	575.0000	640.3594	36
13	02/05/2019 07:19	Buy	7012.2500	02/05/2019 08:06	7021.5000	170.0000	810.3594	47
14	02/05/2019 08:25	Sell	7007.2500	02/05/2019 08:37	7012.2500	(115.0000)	695.3594	12
15	02/05/2019 09:10	Sell	7010.7500	02/05/2019 10:21	6991.2500	375.0000	1070.3594	71
16	02/05/2019 10:55	Buy	7001.2500	02/05/2019 11:32	7015.2500	265.0000	1335.3594	37
17	02/05/2019 11:48	Buy	7019.5000	02/05/2019 12:42	7027.5210	145.4199	1480.7793	54
18	02/06/2019 06:28	Buy	7027.7500	02/06/2019 06:36	7023.2500	(104.9980)	1375.7813	8
19	02/06/2019 07:00	Sell	7013.0000	02/06/2019 07:31	6995.7500	330.0000	1705.7813	31
20	02/06/2019 08:05	Buy	7018.5000	02/06/2019 08:18	7014.5000	(95.0000)	1610.7813	13
21	02/06/2019 08:40	Buy	7016.7500	02/06/2019 08:47	7007.6846	(196.3086)	1414.4727	7
22	02/06/2019 08:56	Sell	7004.0000	02/06/2019 09:25	6999.7134	70.7285	1485.2012	29
23	02/06/2019 09:47	Sell	6999.0000	02/06/2019 10:06	7005.7500	(149.9980)	1335.2031	19
24	02/06/2019 10:20	Buy	7010.5000	02/06/2019 10:46	7008.5000	(55.0000)	1280.2031	26
25	02/06/2019 10:56	Sell	6999.7500	02/06/2019 11:28	6996.7500	45.0000	1325.2031	32
26	02/06/2019 11:32	Sell	6989.0000	02/06/2019 11:44	6994.0386	(115.7715)	1209.4316	12
27	02/06/2019 12:06	Buy	6997.7500	02/06/2019 12:31	6999.2500	15.0059	1224.4375	25
28	02/06/2019 12:38	Buy	7004.5000	02/06/2019 12:55	7004.7500	(10.0000)	1214.4375	17
29	02/07/2019 06:33	Sell	6929.2500	02/07/2019 06:57	6929.0000	(10.0000)	1204.4375	24
30	02/07/2019 07:39	Buy	6949.5000	02/07/2019 07:42	6945.7383	(90.2344)	1114.2031	3
31	02/07/2019 08:06	Sell	6910.2500	02/07/2019 08:51	6887.9448	431.1035	1545.3066	45
32	02/07/2019 09:11	Sell	6872.0000	02/07/2019 09:17	6875.2500	(79.9941)	1465.3125	6
33	02/07/2019 10:13	Buy	6889.2500	02/07/2019 10:19	6882.7500	(145.0000)	1320.3125	6
34	02/07/2019 10:22	Buy	6887.0000	02/07/2019 10:45	6888.0000	5.0000	1325.3125	23
35	02/07/2019 11:14	Sell	6876.7500	02/07/2019 11:27	6885.0000	(180.0000)	1145.3125	13
36	02/07/2019 11:45	Buy	6894.0000	02/07/2019 11:51	6889.2500	(110.0000)	1035.3125	6
37	02/07/2019 12:23	Buy	6889.0000	02/07/2019 12:33	6883.5000	(125.0000)	910.3125	10
38	02/07/2019 12:50	Buy	6900.7500	02/07/2019 12:59	6910.0000	170.0000	1080.3125	9
39	02/08/2019 06:25	Sell	6846.0000	02/08/2019 06:30	6854.0000	(175.0000)	905.3125	5
40	02/08/2019 07:18	Sell	6846.0000	02/08/2019 07:28	6858.0464	(255.9277)	649.3848	10
41	02/08/2019 07:50	Buy	6873.2500	02/08/2019 07:52	6866.2954	(154.0859)	495.2988	2
42	02/08/2019 08:15	Buy	6867.5000	02/08/2019 08:31	6860.5005	(154.9922)	340.3066	16
43	02/08/2019 08:42	Sell	6854.0000	02/08/2019 08:54	6860.5498	(145.9902)	194.3164	12
44	02/08/2019 09:05	Buy	6867.0000	02/08/2019 09:08	6862.7500	(100.0039)	94.3125	3
45	02/08/2019 09:28	Buy	6863.5000	02/08/2019 10:24	6878.7500	290.0000	384.3125	56
46	02/08/2019 10:30	Buy	6883.5000	02/08/2019 10:36	6878.5000	(115.0000)	269.3125	6
47	02/08/2019 10:44	Buy	6884.7500	02/08/2019 11:38	6903.2500	355.0000	624.3125	54
48	02/08/2019 12:13	Buy	6906.2500	02/08/2019 12:32	6901.2500	(115.0000)	509.3125	19
49	02/08/2019 12:48	Sell	6899.7500	02/08/2019 12:55	6903.0000	(80.0000)	429.3125	7