

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 05/19/19 to 05/24/19)

Total Net Profit	(\$ 717.5781)	Buy/Hold Net Profit	(\$ 2205.0000)
Total % Net Gain	(0.48%)	Buy/Hold % Gain	(1.49%)
Max/Avg Draw Down	\$ 1471.5625 / \$ 790.7813	Buy/Hold Max Draw Down	\$ 4345.0000
% Max/Avg DD vs. Net Profit	(205.07%) / (110.20%)	% Buy/Hold Max DD vs. Profit	(197.05%)
Gross Profit	\$ 2325.3223	Total Trades	48
Gross Loss	(\$ 3042.9004)	Winning Trades	16
Avg win/Avg loss	1.528	Winning Rate	33.33%
Profit Factor	0.764	AbleSys/EXP Index	0.389 / (0.157)
Avg Winning Trade	145.3326	Consecutive Winning Trades	3
Avg Losing Trade	(95.0906)	Consecutive Losing Trades	9
Avg Trade	(\$ 14.9495)	Avg Holding Bars	16
Largest Winning Trade	\$ 294.9512	Avg Winning Bars	9
Largest Losing Trade	(\$ 220.0293)	Avg Losing Bars	7

Performance Summary: Long Trades

(For NQ #F Form 05/19/19 to 05/24/19)

Total Net Profit	(\$ 541.4063)	Buy/Hold Net Profit	(\$ 2205.0000)
Total % Net Gain	(0.36%)	Buy/Hold % Gain	(1.49%)
Max/Avg Draw Down	\$ 975.7344 / \$ 542.8672	Buy/Hold Max Draw Down	\$ 4345.0000
% Max/Avg DD vs. Net Profit	(180.22%) / (100.27%)	% Buy/Hold Max DD vs. Profit	(197.05%)
Gross Profit	\$ 874.3281	Total Trades	22
Gross Loss	(\$ 1415.7344)	Winning Trades	7
Avg win/Avg loss	1.323	Winning Rate	31.82%
Profit Factor	0.618	AbleSys/EXP Index	0.260 / (0.261)
Avg Winning Trade	124.9040	Consecutive Winning Trades	3
Avg Losing Trade	(94.3823)	Consecutive Losing Trades	9
Avg Trade	(\$ 24.6094)	Avg Holding Bars	14
Largest Winning Trade	\$ 290.0000	Avg Winning Bars	7
Largest Losing Trade	(\$ 200.0000)	Avg Losing Bars	7

Performance Summary: Short Trades

(For NQ #F Form 05/19/19 to 05/24/19)

Total Net Profit	(\$ 176.1875)	Buy/Hold Net Profit	(\$ 2205.0000)
Total % Net Gain	(0.12%)	Buy/Hold % Gain	(1.49%)
Max/Avg Draw Down	\$ 949.8594 / \$ 389.7472	Buy/Hold Max Draw Down	\$ 4345.0000
% Max/Avg DD vs. Net Profit	(539.12%) / (221.21%)	% Buy/Hold Max DD vs. Profit	(197.05%)
Gross Profit	\$ 1450.9785	Total Trades	26
Gross Loss	(\$ 1627.1660)	Winning Trades	9
Avg win/Avg loss	1.684	Winning Rate	34.62%
Profit Factor	0.892	AbleSys/EXP Index	0.520 / (0.071)
Avg Winning Trade	161.2198	Consecutive Winning Trades	2
Avg Losing Trade	(95.7156)	Consecutive Losing Trades	6
Avg Trade	(\$ 6.7764)	Avg Holding Bars	19

Largest Winning Trade	\$ 294.9512	Avg Winning Bars	10
Largest Losing Trade	(\$ 220.0293)	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	05/20/2019 07:46	Buy	7422.0000	05/20/2019 07:48	7418.5000	(85.0000)	(85.0000)	2
2	05/20/2019 08:57	Sell	7400.0000	05/20/2019 09:01	7410.2515	(220.0293)	(305.0293)	4
3	05/20/2019 09:23	Buy	7428.2500	05/20/2019 09:29	7422.0137	(139.7285)	(444.7578)	6
4	05/20/2019 10:08	Sell	7397.0000	05/20/2019 10:15	7404.5000	(164.9922)	(609.7500)	7
5	05/20/2019 10:52	Sell	7402.2500	05/20/2019 11:13	7402.7969	(25.9375)	(635.6875)	21
6	05/20/2019 11:20	Sell	7394.0000	05/20/2019 12:19	7378.5024	294.9512	(340.7363)	59
7	05/20/2019 12:45	Buy	7396.0000	05/20/2019 12:51	7389.7417	(140.1641)	(480.9004)	6
8	05/21/2019 06:27	Buy	7449.5000	05/21/2019 06:45	7446.7500	(70.0059)	(550.9063)	18
9	05/21/2019 07:18	Sell	7441.7500	05/21/2019 07:22	7444.5269	(70.5371)	(621.4434)	4
10	05/21/2019 07:48	Buy	7464.7500	05/21/2019 08:03	7464.7500	(14.9941)	(636.4375)	15
11	05/21/2019 08:25	Buy	7467.2500	05/21/2019 08:48	7458.0000	(200.0000)	(836.4375)	23
12	05/21/2019 08:59	Sell	7452.7500	05/21/2019 09:01	7459.7144	(154.2871)	(990.7246)	2
13	05/21/2019 09:26	Buy	7469.5000	05/21/2019 09:31	7465.2500	(99.9941)	(1090.7188)	5
14	05/21/2019 09:59	Buy	7466.7500	05/21/2019 10:15	7466.4580	(20.8398)	(1111.5586)	16
15	05/21/2019 10:23	Buy	7470.7500	05/21/2019 10:28	7466.5000	(100.0039)	(1211.5625)	5
16	05/21/2019 10:44	Buy	7471.0000	05/21/2019 11:09	7473.2500	30.0000	(1181.5625)	25
17	05/21/2019 11:18	Buy	7477.2500	05/21/2019 11:37	7477.2500	(15.0000)	(1196.5625)	19
18	05/21/2019 11:38	Buy	7479.0000	05/21/2019 11:49	7478.2500	(30.0000)	(1226.5625)	11
19	05/21/2019 12:08	Sell	7466.2500	05/21/2019 12:28	7466.2500	(15.0000)	(1241.5625)	20
20	05/21/2019 12:42	Sell	7462.2500	05/21/2019 12:56	7462.2500	(15.0000)	(1256.5625)	14
21	05/22/2019 06:25	Buy	7418.7500	05/22/2019 06:37	7434.0000	290.0000	(966.5625)	12
22	05/22/2019 06:39	Buy	7439.2500	05/22/2019 06:47	7433.5000	(130.0000)	(1096.5625)	8
23	05/22/2019 06:48	Buy	7437.2500	05/22/2019 07:13	7438.7500	15.0000	(1081.5625)	25
24	05/22/2019 08:09	Sell	7429.7500	05/22/2019 08:15	7438.2500	(185.0000)	(1266.5625)	6
25	05/22/2019 08:38	Sell	7438.7500	05/22/2019 09:14	7438.7500	(15.0000)	(1281.5625)	36
26	05/22/2019 09:30	Sell	7437.2500	05/22/2019 09:53	7433.7500	55.0000	(1226.5625)	23
27	05/22/2019 10:09	Sell	7423.2500	05/22/2019 10:16	7428.7500	(125.0000)	(1351.5625)	7
28	05/22/2019 10:47	Buy	7438.2500	05/22/2019 11:00	7441.7168	54.3359	(1297.2266)	13
29	05/22/2019 11:24	Buy	7444.5000	05/22/2019 11:53	7454.5000	185.0078	(1112.2188)	29
30	05/22/2019 12:25	Buy	7453.0000	05/22/2019 12:29	7448.5000	(105.0000)	(1217.2188)	4
31	05/22/2019 12:40	Sell	7445.0000	05/22/2019 12:59	7430.5000	275.0000	(942.2188)	19
32	05/23/2019 06:30	Sell	7339.2500	05/23/2019 07:01	7330.0000	170.0000	(772.2188)	31
33	05/23/2019 08:20	Sell	7315.7500	05/23/2019 08:25	7324.8193	(196.3867)	(968.6055)	5
34	05/23/2019 08:36	Sell	7313.0000	05/23/2019 09:08	7304.6987	151.0215	(817.5840)	32
35	05/23/2019 09:10	Sell	7293.0000	05/23/2019 09:29	7288.5000	75.0059	(742.5781)	19
36	05/23/2019 09:31	Sell	7285.5000	05/23/2019 09:40	7287.7500	(60.0000)	(802.5781)	9
37	05/23/2019 09:51	Sell	7281.2500	05/23/2019 10:05	7283.0000	(50.0000)	(852.5781)	14
38	05/23/2019 10:34	Buy	7293.2500	05/23/2019 10:47	7287.0000	(140.0000)	(992.5781)	13
39	05/23/2019 11:37	Sell	7280.5000	05/23/2019 11:58	7280.5000	(15.0000)	(1007.5781)	21
40	05/24/2019 06:25	Buy	7351.2500	05/24/2019 06:49	7360.7500	175.0000	(832.5781)	24
41	05/24/2019 07:40	Sell	7340.5000	05/24/2019 08:31	7325.7500	280.0000	(552.5781)	51
42	05/24/2019 09:20	Buy	7331.5000	05/24/2019 09:50	7338.5000	125.0000	(427.5781)	30
43	05/24/2019 09:59	Buy	7345.2500	05/24/2019 10:04	7339.7500	(125.0000)	(552.5781)	5
44	05/24/2019 10:26	Sell	7332.2500	05/24/2019 10:44	7336.2500	(95.0000)	(647.5781)	18
45	05/24/2019 10:57	Sell	7329.7500	05/24/2019 11:24	7326.0000	60.0000	(587.5781)	27
46	05/24/2019 11:49	Sell	7320.2500	05/24/2019 12:04	7325.5000	(120.0000)	(707.5781)	15
47	05/24/2019 12:15	Sell	7318.2500	05/24/2019 12:29	7322.5000	(100.0000)	(807.5781)	14
48	05/24/2019 12:41	Sell	7311.0000	05/24/2019 13:00	7305.7500	90.0000	(717.5781)	19