

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 08/26/19 to 08/30/19)

Total Net Profit	(\$ 935.0508)	Buy/Hold Net Profit	\$ 2815.0000
Total % Net Gain	(0.62%)	Buy/Hold % Gain	1.87%
Max/Avg Draw Down	\$ 1641.2969 / \$ 478.3672	Buy/Hold Max Draw Down	\$ 2885.0000
% Max/Avg DD vs. Net Profit	(175.53%) / (51.16%)	% Buy/Hold Max DD vs. Profit	102.49%
Gross Profit	\$ 3009.7266	Total Trades	47
Gross Loss	(\$ 3944.7773)	Winning Trades	14
Avg win/Avg loss	1.798	Winning Rate	29.79%
Profit Factor	0.763	AbleSys/EXP Index	0.409 / (0.166)
Avg Winning Trade	214.9805	Consecutive Winning Trades	2
Avg Losing Trade	(119.5387)	Consecutive Losing Trades	5
Avg Trade	(\$ 19.8947)	Avg Holding Bars	19
Largest Winning Trade	\$ 766.0156	Avg Winning Bars	10
Largest Losing Trade	(\$ 295.0020)	Avg Losing Bars	9

Performance Summary: Long Trades

(For NQ #F Form 08/26/19 to 08/30/19)

Total Net Profit	(\$ 705.0039)	Buy/Hold Net Profit	\$ 2815.0000
Total % Net Gain	(0.47%)	Buy/Hold % Gain	1.87%
Max/Avg Draw Down	\$ 1294.3750 / \$ 301.9375	Buy/Hold Max Draw Down	\$ 2885.0000
% Max/Avg DD vs. Net Profit	(183.60%) / (42.83%)	% Buy/Hold Max DD vs. Profit	102.49%
Gross Profit	\$ 1187.1797	Total Trades	25
Gross Loss	(\$ 1892.1836)	Winning Trades	9
Avg win/Avg loss	1.115	Winning Rate	36.00%
Profit Factor	0.627	AbleSys/EXP Index	0.252 / (0.239)
Avg Winning Trade	131.9089	Consecutive Winning Trades	2
Avg Losing Trade	(118.2615)	Consecutive Losing Trades	4
Avg Trade	(\$ 28.2002)	Avg Holding Bars	17
Largest Winning Trade	\$ 360.5801	Avg Winning Bars	9
Largest Losing Trade	(\$ 235.0000)	Avg Losing Bars	8

Performance Summary: Short Trades

(For NQ #F Form 08/26/19 to 08/30/19)

Total Net Profit	(\$ 230.0469)	Buy/Hold Net Profit	\$ 2815.0000
Total % Net Gain	(0.15%)	Buy/Hold % Gain	1.87%
Max/Avg Draw Down	\$ 1284.1250 / \$ 434.2982	Buy/Hold Max Draw Down	\$ 2885.0000
% Max/Avg DD vs. Net Profit	(558.20%) / (188.79%)	% Buy/Hold Max DD vs. Profit	102.49%
Gross Profit	\$ 1822.5469	Total Trades	22
Gross Loss	(\$ 2052.5938)	Winning Trades	5
Avg win/Avg loss	3.019	Winning Rate	22.73%
Profit Factor	0.888	AbleSys/EXP Index	0.609 / (0.087)
Avg Winning Trade	364.5094	Consecutive Winning Trades	2
Avg Losing Trade	(120.7408)	Consecutive Losing Trades	8

Avg Trade	(\$ 10.4567)	Avg Holding Bars	21
Largest Winning Trade	\$ 766.0156	Avg Winning Bars	10
Largest Losing Trade	(\$ 295.0020)	Avg Losing Bars	10

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	08/26/2019 06:54	Sell	7534.0000	08/26/2019 06:58	7547.7500	(290.0000)	(290.0000)	4
2	08/26/2019 07:09	Sell	7525.7500	08/26/2019 07:33	7533.0000	(160.0000)	(450.0000)	24
3	08/26/2019 08:21	Buy	7553.7500	08/26/2019 08:44	7545.7319	(175.3613)	(625.3613)	23
4	08/26/2019 09:03	Buy	7550.0000	08/26/2019 09:17	7551.4092	13.1855	(612.1758)	14
5	08/26/2019 09:23	Buy	7559.5000	08/26/2019 09:41	7564.2500	80.0039	(532.1719)	18
6	08/26/2019 09:54	Buy	7568.7500	08/26/2019 10:11	7564.2500	(105.0000)	(637.1719)	17
7	08/26/2019 10:30	Sell	7559.5000	08/26/2019 10:49	7562.0000	(65.0000)	(702.1719)	19
8	08/26/2019 10:55	Sell	7554.2500	08/26/2019 11:32	7550.9233	51.5332	(650.6387)	37
9	08/26/2019 11:56	Sell	7548.5000	08/26/2019 11:59	7555.2500	(150.0020)	(800.6406)	3
10	08/26/2019 12:07	Sell	7551.0000	08/26/2019 12:12	7559.2500	(180.0000)	(980.6406)	5
11	08/27/2019 06:35	Buy	7636.7500	08/27/2019 06:44	7626.7500	(215.0000)	(1195.6406)	9
12	08/27/2019 06:54	Sell	7626.5000	08/27/2019 07:45	7625.9233	(3.4668)	(1199.1074)	51
13	08/27/2019 07:57	Sell	7608.7500	08/27/2019 08:35	7585.0000	459.9980	(739.1094)	38
14	08/27/2019 08:57	Sell	7575.5000	08/27/2019 10:24	7551.0000	475.0000	(264.1094)	87
15	08/27/2019 10:56	Buy	7575.7500	08/27/2019 11:05	7576.0000	(10.0000)	(274.1094)	9
16	08/27/2019 11:35	Sell	7559.5000	08/27/2019 11:43	7567.5000	(175.0000)	(449.1094)	8
17	08/28/2019 07:01	Buy	7552.5000	08/28/2019 07:18	7551.0000	(45.0000)	(494.1094)	17
18	08/28/2019 07:36	Buy	7562.0000	08/28/2019 08:00	7568.1396	107.7930	(386.3164)	24
19	08/28/2019 08:22	Buy	7570.2500	08/28/2019 09:01	7589.0288	360.5801	(25.7363)	39
20	08/28/2019 09:19	Buy	7591.7500	08/28/2019 09:26	7584.5000	(159.9980)	(185.7344)	7
21	08/28/2019 09:49	Sell	7578.0000	08/28/2019 09:54	7584.9658	(154.3164)	(340.0508)	5
22	08/28/2019 10:10	Sell	7579.5000	08/28/2019 10:21	7578.8101	(1.1973)	(341.2480)	11
23	08/28/2019 10:24	Sell	7577.0000	08/28/2019 10:32	7579.5000	(65.0020)	(406.2500)	8
24	08/28/2019 10:46	Buy	7588.0000	08/28/2019 10:58	7581.0259	(154.4824)	(560.7324)	12
25	08/28/2019 11:33	Buy	7584.5000	08/28/2019 12:12	7591.7500	129.9980	(430.7344)	39
26	08/28/2019 12:19	Buy	7604.2500	08/28/2019 12:21	7593.2500	(235.0000)	(665.7344)	2
27	08/28/2019 12:48	Buy	7594.2500	08/28/2019 13:00	7596.5000	30.0000	(635.7344)	12
28	08/29/2019 06:44	Buy	7708.5000	08/29/2019 07:03	7707.9067	(26.8652)	(662.5996)	19
29	08/29/2019 07:29	Buy	7707.5000	08/29/2019 07:36	7699.4253	(176.4883)	(839.0879)	7
30	08/29/2019 08:18	Buy	7705.5000	08/29/2019 08:55	7713.5000	144.9941	(694.0938)	37
31	08/29/2019 09:11	Buy	7715.5000	08/29/2019 09:29	7713.7002	(50.9961)	(745.0898)	18
32	08/29/2019 09:33	Buy	7718.5000	08/29/2019 09:48	7716.1011	(62.9824)	(808.0723)	15
33	08/29/2019 10:03	Buy	7716.7500	08/29/2019 10:30	7713.0000	(90.0059)	(898.0781)	27
34	08/29/2019 10:37	Buy	7719.7500	08/29/2019 11:17	7723.4541	59.0820	(838.9961)	40
35	08/29/2019 11:59	Sell	7710.7500	08/29/2019 12:17	7710.2500	(5.0039)	(844.0000)	18
36	08/29/2019 12:22	Sell	7704.7500	08/29/2019 12:38	7709.2139	(104.2773)	(948.2773)	16
37	08/30/2019 06:40	Sell	7738.7500	08/30/2019 07:02	7739.4663	(29.3301)	(977.6074)	22
38	08/30/2019 07:27	Sell	7704.5000	08/30/2019 07:32	7718.5000	(295.0020)	(1272.6094)	5
39	08/30/2019 07:52	Sell	7706.0000	08/30/2019 08:30	7666.9492	766.0156	(506.5938)	38
40	08/30/2019 09:04	Sell	7670.5000	08/30/2019 09:17	7678.5000	(175.0000)	(681.5938)	13
41	08/30/2019 09:43	Buy	7679.0000	08/30/2019 09:51	7672.7500	(140.0000)	(821.5938)	8
42	08/30/2019 09:55	Buy	7682.0000	08/30/2019 10:04	7674.2500	(170.0000)	(991.5938)	9
43	08/30/2019 10:24	Sell	7670.0000	08/30/2019 10:28	7673.7500	(90.0000)	(1081.5938)	4
44	08/30/2019 10:39	Sell	7667.7500	08/30/2019 10:49	7672.5000	(110.0000)	(1191.5938)	10
45	08/30/2019 11:24	Buy	7681.2500	08/30/2019 11:33	7678.2500	(75.0000)	(1266.5938)	9
46	08/30/2019 11:45	Sell	7670.7500	08/30/2019 12:25	7666.5000	70.0000	(1196.5938)	40
47	08/30/2019 12:44	Buy	7677.5000	08/30/2019 13:00	7691.3271	261.5430	(935.0508)	16