

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 09/02/19 to 09/09/19)

Total Net Profit	\$ 123.5254	Buy/Hold Net Profit	\$ 3480.0000
Total % Net Gain	0.08%	Buy/Hold % Gain	2.28%
Max/Avg Draw Down	\$ 1012.8750 / \$ 270.6851	Buy/Hold Max Draw Down	\$ 1850.0000
% Max/Avg DD vs. Net Profit	819.97% / 219.13%	% Buy/Hold Max DD vs. Profit	53.16%
Gross Profit	\$ 2300.7090	Total Trades	28
Gross Loss	(\$ 2177.1836)	Winning Trades	11
Avg win/Avg loss	1.633	Winning Rate	39.29%
Profit Factor	1.057	AbleSys/EXP Index	0.678 / 0.034
Avg Winning Trade	209.1554	Consecutive Winning Trades	2
Avg Losing Trade	(128.0696)	Consecutive Losing Trades	3
Avg Trade	\$ 4.4116	Avg Holding Bars	24
Largest Winning Trade	\$ 769.9980	Avg Winning Bars	17
Largest Losing Trade	(\$ 259.0762)	Avg Losing Bars	7

Performance Summary: Long Trades

(For NQ #F Form 09/02/19 to 09/09/19)

Total Net Profit	\$ 1002.8223	Buy/Hold Net Profit	\$ 3480.0000
Total % Net Gain	0.65%	Buy/Hold % Gain	2.28%
Max/Avg Draw Down	\$ 665.0000 / \$ 161.3170	Buy/Hold Max Draw Down	\$ 1850.0000
% Max/Avg DD vs. Net Profit	66.31% / 16.09%	% Buy/Hold Max DD vs. Profit	53.16%
Gross Profit	\$ 1694.3359	Total Trades	12
Gross Loss	(\$ 691.5137)	Winning Trades	6
Avg win/Avg loss	2.450	Winning Rate	50.00%
Profit Factor	2.450	AbleSys/EXP Index	3.002 / 0.725
Avg Winning Trade	282.3893	Consecutive Winning Trades	3
Avg Losing Trade	(115.2523)	Consecutive Losing Trades	1
Avg Trade	\$ 83.5685	Avg Holding Bars	29
Largest Winning Trade	\$ 769.9980	Avg Winning Bars	25
Largest Losing Trade	(\$ 259.0723)	Avg Losing Bars	4

Performance Summary: Short Trades

(For NQ #F Form 09/02/19 to 09/09/19)

Total Net Profit	(\$ 879.2773)	Buy/Hold Net Profit	\$ 3480.0000
Total % Net Gain	(0.58%)	Buy/Hold % Gain	2.28%
Max/Avg Draw Down	\$ 1395.7344 / \$ 424.6693	Buy/Hold Max Draw Down	\$ 1850.0000
% Max/Avg DD vs. Net Profit	(158.74%) / (48.30%)	% Buy/Hold Max DD vs. Profit	53.16%
Gross Profit	\$ 606.3828	Total Trades	16
Gross Loss	(\$ 1485.6602)	Winning Trades	5
Avg win/Avg loss	0.898	Winning Rate	31.25%
Profit Factor	0.408	AbleSys/EXP Index	0.115 / (0.407)
Avg Winning Trade	121.2766	Consecutive Winning Trades	2
Avg Losing Trade	(135.0600)	Consecutive Losing Trades	4

Avg Trade	(\$ 54.9548)	Avg Holding Bars	20
Largest Winning Trade	\$ 434.9980	Avg Winning Bars	11
Largest Losing Trade	(\$ 209.4180)	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	09/03/2019 06:29	Sell	7638.0000	09/03/2019 06:34	7645.1436	(157.8711)	(157.8711)	5
2	09/03/2019 06:59	Buy	7668.2500	09/03/2019 07:00	7656.0464	(259.0762)	(416.9473)	1
3	09/03/2019 07:24	Sell	7614.0000	09/03/2019 07:28	7623.7207	(209.4199)	(626.3672)	4
4	09/03/2019 08:09	Sell	7632.5000	09/03/2019 08:27	7629.1108	52.7754	(573.5918)	18
5	09/03/2019 09:52	Sell	7622.2500	09/03/2019 11:03	7599.7500	434.9980	(138.5938)	71
6	09/03/2019 11:19	Sell	7591.2500	09/03/2019 11:30	7599.0000	(170.0000)	(308.5938)	11
7	09/03/2019 12:04	Sell	7593.5000	09/03/2019 12:16	7600.7500	(160.0000)	(468.5938)	12
8	09/03/2019 12:29	Buy	7609.0000	09/03/2019 12:56	7615.9370	123.7402	(344.8535)	27
9	09/04/2019 06:28	Sell	7686.7500	09/04/2019 06:35	7692.7500	(135.0059)	(479.8594)	7
10	09/04/2019 06:53	Sell	7685.0000	09/04/2019 07:33	7681.3682	57.6367	(422.2227)	40
11	09/04/2019 08:49	Buy	7700.7500	09/04/2019 09:10	7698.5000	(59.9961)	(482.2188)	21
12	09/04/2019 09:41	Buy	7698.2500	09/04/2019 10:38	7714.2500	305.0000	(177.2188)	57
13	09/04/2019 10:59	Sell	7705.7500	09/04/2019 11:04	7710.2500	(105.0000)	(282.2188)	5
14	09/04/2019 11:12	Sell	7701.2500	09/04/2019 11:27	7708.1689	(153.3789)	(435.5977)	15
15	09/04/2019 11:51	Buy	7712.7500	09/04/2019 12:56	7721.9204	168.4121	(267.1855)	65
16	09/05/2019 06:44	Buy	7829.7500	09/05/2019 07:41	7869.0000	769.9980	502.8125	57
17	09/05/2019 08:46	Sell	7858.5000	09/05/2019 09:11	7859.2500	(30.0000)	472.8125	25
18	09/05/2019 09:21	Sell	7851.7500	09/05/2019 09:45	7856.0000	(100.0000)	372.8125	24
19	09/05/2019 09:55	Sell	7851.5000	09/05/2019 10:24	7849.7500	20.0000	392.8125	29
20	09/05/2019 10:54	Buy	7852.2500	09/05/2019 11:01	7847.8384	(103.2324)	289.5801	7
21	09/05/2019 11:42	Buy	7857.5000	09/05/2019 12:39	7867.3599	182.1953	471.7754	57
22	09/06/2019 07:07	Sell	7850.7500	09/06/2019 07:24	7858.7500	(174.9941)	296.7813	17
23	09/06/2019 08:05	Buy	7871.7500	09/06/2019 08:10	7867.5000	(100.0000)	196.7813	5
24	09/06/2019 09:05	Sell	7859.2500	09/06/2019 09:20	7863.0000	(90.0000)	106.7813	15
25	09/06/2019 09:32	Sell	7857.7500	09/06/2019 09:54	7854.9521	40.9570	147.7383	22
26	09/06/2019 10:11	Buy	7862.5000	09/06/2019 10:48	7870.5000	144.9961	292.7344	37
27	09/06/2019 11:29	Buy	7873.2500	09/06/2019 11:40	7869.2500	(95.0000)	197.7344	11
28	09/06/2019 12:23	Buy	7874.7500	09/06/2019 12:36	7871.7896	(74.2090)	123.5254	13