

TradeSignal Report for NQ #F 1-Min

ContractSize	1	CostPerTrade	15.0000	PointValue	20
--------------	---	--------------	---------	------------	----

Money Management:Not Enable

Exits in effect:None

Performance Summary: All Trades

(For NQ #F Form 09/23/19 to 09/27/19)

Total Net Profit	\$ 3032.6406	Buy/Hold Net Profit	(\$ 2520.0000)
Total % Net Gain	1.94%	Buy/Hold % Gain	(1.61%)
Max/Avg Draw Down	\$ 1727.6094 / \$ 331.5407	Buy/Hold Max Draw Down	\$ 5275.0000
% Max/Avg DD vs. Net Profit	56.97% / 10.93%	% Buy/Hold Max DD vs. Profit	(209.33%)
Gross Profit	\$ 7162.7656	Total Trades	48
Gross Loss	(\$ 4130.1250)	Winning Trades	21
Avg win/Avg loss	2.230	Winning Rate	43.75%
Profit Factor	1.734	AbleSys/EXP Index	1.692 / 0.413
Avg Winning Trade	341.0841	Consecutive Winning Trades	5
Avg Losing Trade	(152.9676)	Consecutive Losing Trades	6
Avg Trade	\$ 63.1800	Avg Holding Bars	21
Largest Winning Trade	\$ 1165.0000	Avg Winning Bars	16
Largest Losing Trade	(\$ 355.0000)	Avg Losing Bars	5

Performance Summary: Long Trades

(For NQ #F Form 09/23/19 to 09/27/19)

Total Net Profit	\$ 511.2031	Buy/Hold Net Profit	(\$ 2520.0000)
Total % Net Gain	0.33%	Buy/Hold % Gain	(1.61%)
Max/Avg Draw Down	\$ 1231.2969 / \$ 195.3704	Buy/Hold Max Draw Down	\$ 5275.0000
% Max/Avg DD vs. Net Profit	240.86% / 38.22%	% Buy/Hold Max DD vs. Profit	(209.33%)
Gross Profit	\$ 2453.0000	Total Trades	24
Gross Loss	(\$ 1941.7969)	Winning Trades	10
Avg win/Avg loss	1.769	Winning Rate	41.67%
Profit Factor	1.263	AbleSys/EXP Index	0.931 / 0.154
Avg Winning Trade	245.3000	Consecutive Winning Trades	3
Avg Losing Trade	(138.6998)	Consecutive Losing Trades	5
Avg Trade	\$ 21.3001	Avg Holding Bars	21
Largest Winning Trade	\$ 1165.0000	Avg Winning Bars	16
Largest Losing Trade	(\$ 250.0000)	Avg Losing Bars	5

Performance Summary: Short Trades

(For NQ #F Form 09/23/19 to 09/27/19)

Total Net Profit	\$ 2521.4238	Buy/Hold Net Profit	(\$ 2520.0000)
Total % Net Gain	1.61%	Buy/Hold % Gain	(1.61%)
Max/Avg Draw Down	\$ 1556.1875 / \$ 342.8438	Buy/Hold Max Draw Down	\$ 5275.0000
% Max/Avg DD vs. Net Profit	61.72% / 13.60%	% Buy/Hold Max DD vs. Profit	(209.33%)
Gross Profit	\$ 4709.7617	Total Trades	24
Gross Loss	(\$ 2188.3379)	Winning Trades	11
Avg win/Avg loss	2.544	Winning Rate	45.83%
Profit Factor	2.152	AbleSys/EXP Index	2.509 / 0.624
Avg Winning Trade	428.1602	Consecutive Winning Trades	4
Avg Losing Trade	(168.3337)	Consecutive Losing Trades	5

Avg Trade	\$ 105.0593	Avg Holding Bars	21
Largest Winning Trade	\$ 985.0000	Avg Winning Bars	16
Largest Losing Trade	(\$ 355.0000)	Avg Losing Bars	5

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	09/23/2019 06:26	Sell	7826.5000	09/23/2019 06:28	7831.0000	(105.0000)	(105.0000)	2
2	09/23/2019 06:32	Sell	7826.2500	09/23/2019 06:45	7839.5000	(280.0000)	(385.0000)	13
3	09/23/2019 07:42	Sell	7829.0000	09/23/2019 08:03	7829.4663	(24.3262)	(409.3262)	21
4	09/23/2019 08:34	Buy	7843.2500	09/23/2019 08:52	7843.0000	(20.0020)	(429.3281)	18
5	09/23/2019 09:05	Buy	7852.7500	09/23/2019 09:20	7847.1436	(127.1289)	(556.4570)	15
6	09/23/2019 09:21	Buy	7850.2500	09/23/2019 09:50	7851.0938	1.8789	(554.5781)	29
7	09/23/2019 10:17	Buy	7852.2500	09/23/2019 10:54	7855.3066	46.1328	(508.4453)	37
8	09/23/2019 11:36	Sell	7848.5000	09/23/2019 11:42	7851.3203	(71.3984)	(579.8438)	6
9	09/23/2019 12:05	Buy	7856.2500	09/23/2019 12:23	7858.7500	35.0000	(544.8438)	18
10	09/23/2019 12:47	Sell	7848.5000	09/23/2019 12:50	7855.0615	(146.2305)	(691.0742)	3
11	09/23/2019 12:51	Sell	7851.0000	09/23/2019 13:00	7843.0000	144.9961	(546.0781)	9
12	09/24/2019 06:28	Buy	7878.2500	09/24/2019 06:32	7868.2217	(215.5664)	(761.6445)	4
13	09/24/2019 06:47	Buy	7884.2500	09/24/2019 07:00	7882.4214	(51.5684)	(813.2129)	13
14	09/24/2019 07:21	Sell	7862.2500	09/24/2019 08:22	7835.0000	529.9941	(283.2188)	61
15	09/24/2019 08:29	Sell	7827.7500	09/24/2019 09:05	7797.5000	590.0000	306.7813	36
16	09/24/2019 09:19	Sell	7783.2500	09/24/2019 10:07	7733.2500	985.0000	1291.7813	48
17	09/24/2019 10:12	Sell	7716.0000	09/24/2019 10:30	7724.7500	(190.0000)	1101.7813	18
18	09/24/2019 11:35	Buy	7755.2500	09/24/2019 11:37	7745.9985	(200.0293)	901.7520	2
19	09/24/2019 12:14	Buy	7740.7500	09/24/2019 12:19	7732.0000	(190.0020)	711.7500	5
20	09/24/2019 12:21	Sell	7725.2500	09/24/2019 12:45	7725.5000	(20.0000)	691.7500	24
21	09/25/2019 06:43	Sell	7718.5000	09/25/2019 07:06	7703.5000	285.0000	976.7500	23
22	09/25/2019 07:44	Buy	7718.5000	09/25/2019 07:50	7711.7500	(150.0000)	826.7500	6
23	09/25/2019 07:53	Buy	7729.2500	09/25/2019 08:28	7752.0000	440.0000	1266.7500	35
24	09/25/2019 09:03	Buy	7755.5000	09/25/2019 09:19	7751.6963	(91.0742)	1175.6758	16
25	09/25/2019 09:20	Buy	7757.0000	09/25/2019 09:51	7761.0000	64.9961	1240.6719	31
26	09/25/2019 09:55	Buy	7772.2500	09/25/2019 10:01	7760.5000	(250.0000)	990.6719	6
27	09/25/2019 10:09	Buy	7772.2500	09/25/2019 10:17	7766.5000	(130.0000)	860.6719	8
28	09/25/2019 10:37	Buy	7771.2500	09/25/2019 12:55	7830.2500	1165.0000	2025.6719	138
29	09/26/2019 06:33	Sell	7797.0000	09/26/2019 07:00	7782.2500	280.0000	2305.6719	27
30	09/26/2019 07:15	Sell	7763.2500	09/26/2019 07:28	7778.5000	(320.0000)	1985.6719	13
31	09/26/2019 07:55	Buy	7793.2500	09/26/2019 07:56	7781.9287	(241.4258)	1744.2461	1
32	09/26/2019 08:12	Sell	7757.0000	09/26/2019 08:30	7754.2407	40.1895	1784.4355	18
33	09/26/2019 08:31	Sell	7746.7500	09/26/2019 08:35	7757.7500	(234.9980)	1549.4375	4
34	09/26/2019 08:48	Sell	7746.2500	09/26/2019 08:58	7752.7500	(145.0000)	1404.4375	10
35	09/26/2019 09:00	Sell	7746.7500	09/26/2019 09:02	7754.5688	(171.3770)	1233.0605	2
36	09/26/2019 09:24	Buy	7767.7500	09/26/2019 09:50	7767.2500	(24.9980)	1208.0625	26
37	09/26/2019 10:02	Buy	7771.2500	09/26/2019 10:11	7766.7500	(105.0000)	1103.0625	9
38	09/26/2019 10:34	Sell	7756.5000	09/26/2019 10:38	7762.0000	(125.0000)	978.0625	4
39	09/26/2019 10:53	Buy	7772.2500	09/26/2019 11:27	7787.5000	290.0000	1268.0625	34
40	09/26/2019 11:48	Buy	7795.5000	09/26/2019 11:50	7789.0000	(145.0000)	1123.0625	2
41	09/26/2019 12:13	Buy	7793.7500	09/26/2019 12:41	7800.7500	125.0000	1248.0625	28
42	09/27/2019 06:37	Sell	7793.0000	09/27/2019 07:21	7759.2500	660.0000	1908.0625	44
43	09/27/2019 07:55	Buy	7780.0000	09/27/2019 08:19	7781.0000	5.0000	1913.0625	24
44	09/27/2019 09:23	Sell	7742.2500	09/27/2019 10:08	7706.2500	705.0000	2618.0625	45
45	09/27/2019 10:15	Sell	7701.2500	09/27/2019 10:41	7699.7500	15.0000	2633.0625	26
46	09/27/2019 10:50	Sell	7682.5000	09/27/2019 10:56	7699.5000	(355.0000)	2278.0625	6
47	09/27/2019 11:06	Sell	7684.0000	09/27/2019 12:01	7659.5210	474.5801	2752.6426	55
48	09/27/2019 12:39	Buy	7684.2500	09/27/2019 12:59	7699.0000	279.9980	3032.6406	20