

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 09/30/19 to 10/04/19)

Total Net Profit	\$ 316.3047	Buy/Hold Net Profit	\$ 625.0000
Total % Net Gain	0.20%	Buy/Hold % Gain	0.40%
Max/Avg Draw Down	\$ 2025.0000 / \$ 272.4360	Buy/Hold Max Draw Down	\$ 7345.0000
% Max/Avg DD vs. Net Profit	640.21% / 86.13%	% Buy/Hold Max DD vs. Profit	1175.20%
Gross Profit	\$ 5270.3301	Total Trades	48
Gross Loss	(\$ 4954.0254)	Winning Trades	19
Avg win/Avg loss	1.624	Winning Rate	39.58%
Profit Factor	1.064	AbleSys/EXP Index	0.684 / 0.039
Avg Winning Trade	277.3858	Consecutive Winning Trades	5
Avg Losing Trade	(170.8285)	Consecutive Losing Trades	4
Avg Trade	\$ 6.5897	Avg Holding Bars	22
Largest Winning Trade	\$ 820.0000	Avg Winning Bars	15
Largest Losing Trade	(\$ 465.0000)	Avg Losing Bars	6

Performance Summary: Long Trades

(For NQ #F Form 09/30/19 to 10/04/19)

Total Net Profit	(\$ 446.0547)	Buy/Hold Net Profit	\$ 625.0000
Total % Net Gain	(0.29%)	Buy/Hold % Gain	0.40%
Max/Avg Draw Down	\$ 2155.1875 / \$ 393.5469	Buy/Hold Max Draw Down	\$ 7345.0000
% Max/Avg DD vs. Net Profit	(483.17%) / (88.23%)	% Buy/Hold Max DD vs. Profit	1175.20%
Gross Profit	\$ 2825.3223	Total Trades	30
Gross Loss	(\$ 3271.3770)	Winning Trades	10
Avg win/Avg loss	1.727	Winning Rate	33.33%
Profit Factor	0.864	AbleSys/EXP Index	0.497 / (0.091)
Avg Winning Trade	282.5322	Consecutive Winning Trades	2
Avg Losing Trade	(163.5688)	Consecutive Losing Trades	4
Avg Trade	(\$ 14.8685)	Avg Holding Bars	21
Largest Winning Trade	\$ 820.0000	Avg Winning Bars	13
Largest Losing Trade	(\$ 335.0000)	Avg Losing Bars	7

Performance Summary: Short Trades

(For NQ #F Form 09/30/19 to 10/04/19)

Total Net Profit	\$ 762.3594	Buy/Hold Net Profit	\$ 625.0000
Total % Net Gain	0.49%	Buy/Hold % Gain	0.40%
Max/Avg Draw Down	\$ 1082.6406 / \$ 232.6819	Buy/Hold Max Draw Down	\$ 7345.0000
% Max/Avg DD vs. Net Profit	142.01% / 30.52%	% Buy/Hold Max DD vs. Profit	1175.20%
Gross Profit	\$ 2445.0000	Total Trades	18
Gross Loss	(\$ 1682.6406)	Winning Trades	9
Avg win/Avg loss	1.453	Winning Rate	50.00%
Profit Factor	1.453	AbleSys/EXP Index	1.056 / 0.227
Avg Winning Trade	271.6667	Consecutive Winning Trades	5
Avg Losing Trade	(186.9601)	Consecutive Losing Trades	3

Avg Trade	\$ 42.3533	Avg Holding Bars	24
Largest Winning Trade	\$ 610.0000	Avg Winning Bars	19
Largest Losing Trade	(\$ 465.0000)	Avg Losing Bars	4

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	09/30/2019 06:57	Buy	7737.7500	09/30/2019 07:23	7734.7500	(75.0000)	(75.0000)	26
2	09/30/2019 07:42	Buy	7741.7500	09/30/2019 07:43	7730.5000	(240.0000)	(315.0000)	1
3	09/30/2019 07:54	Buy	7741.2500	09/30/2019 08:05	7732.7495	(185.0098)	(500.0098)	11
4	09/30/2019 08:40	Buy	7750.5000	09/30/2019 10:24	7772.0000	414.9941	(85.0156)	104
5	09/30/2019 10:34	Sell	7772.0000	09/30/2019 10:48	7775.5000	(85.0000)	(170.0156)	14
6	09/30/2019 10:57	Buy	7774.7500	09/30/2019 11:11	7770.7500	(95.0000)	(265.0156)	14
7	09/30/2019 11:35	Sell	7770.5000	09/30/2019 11:44	7772.2500	(50.0000)	(315.0156)	9
8	09/30/2019 11:57	Sell	7765.5000	09/30/2019 12:22	7764.7500	0.0000	(315.0156)	25
9	09/30/2019 12:33	Sell	7756.0000	09/30/2019 12:39	7760.7500	(110.0000)	(425.0156)	6
10	10/01/2019 06:31	Buy	7808.2500	10/01/2019 07:00	7825.7661	335.3223	(89.6934)	29
11	10/01/2019 07:26	Sell	7768.0000	10/01/2019 07:29	7783.0000	(314.9941)	(404.6875)	3
12	10/01/2019 07:44	Sell	7764.7500	10/01/2019 08:22	7753.5000	210.0000	(194.6875)	38
13	10/01/2019 08:40	Sell	7744.7500	10/01/2019 09:21	7725.7500	365.0000	170.3125	41
14	10/01/2019 09:59	Sell	7721.0000	10/01/2019 10:52	7702.7500	350.0000	520.3125	53
15	10/01/2019 11:01	Sell	7694.0000	10/01/2019 11:02	7706.5000	(265.0000)	255.3125	1
16	10/01/2019 11:30	Buy	7712.0000	10/01/2019 12:01	7720.7500	160.0000	415.3125	31
17	10/01/2019 12:08	Buy	7731.7500	10/01/2019 12:12	7721.9902	(210.1953)	205.1172	4
18	10/01/2019 12:36	Sell	7714.2500	10/01/2019 13:00	7702.0000	230.0078	435.1250	24
19	10/02/2019 06:31	Sell	7640.0000	10/02/2019 07:08	7608.7500	610.0000	1045.1250	37
20	10/02/2019 07:25	Sell	7598.7500	10/02/2019 07:56	7582.2500	315.0000	1360.1250	31
21	10/02/2019 08:14	Sell	7566.0000	10/02/2019 08:54	7564.5000	15.0000	1375.1250	40
22	10/02/2019 09:01	Sell	7554.5000	10/02/2019 10:02	7540.2500	270.0000	1645.1250	61
23	10/02/2019 10:21	Buy	7552.5000	10/02/2019 10:32	7545.5000	(155.0000)	1490.1250	11
24	10/02/2019 11:04	Buy	7548.5000	10/02/2019 11:31	7554.0000	95.0000	1585.1250	27
25	10/02/2019 11:33	Buy	7558.2500	10/02/2019 11:36	7553.2500	(115.0000)	1470.1250	3
26	10/02/2019 11:44	Buy	7564.2500	10/02/2019 12:03	7565.0000	0.0000	1470.1250	19
27	10/02/2019 12:12	Buy	7580.5000	10/02/2019 12:29	7573.5000	(155.0000)	1315.1250	17
28	10/03/2019 06:45	Buy	7572.2500	10/03/2019 07:00	7560.2188	(255.6250)	1059.5000	15
29	10/03/2019 07:16	Sell	7496.5000	10/03/2019 07:21	7519.0000	(465.0000)	594.5000	5
30	10/03/2019 07:45	Buy	7544.5000	10/03/2019 07:51	7529.5000	(315.0000)	279.5000	6
31	10/03/2019 08:00	Buy	7556.7500	10/03/2019 08:31	7598.5000	820.0000	1099.5000	31
32	10/03/2019 09:01	Buy	7594.5000	10/03/2019 09:19	7592.7500	(50.0000)	1049.5000	18
33	10/03/2019 09:23	Buy	7600.0000	10/03/2019 10:11	7627.0000	525.0000	1574.5000	48
34	10/03/2019 10:24	Buy	7635.5000	10/03/2019 10:36	7627.9346	(166.3086)	1408.1914	12
35	10/03/2019 10:57	Buy	7648.2500	10/03/2019 11:02	7643.7500	(105.0039)	1303.1875	5
36	10/03/2019 11:20	Buy	7645.5000	10/03/2019 11:33	7642.6333	(72.3340)	1230.8535	13
37	10/03/2019 12:12	Sell	7637.5000	10/03/2019 12:39	7632.7500	80.0059	1310.8594	27
38	10/03/2019 12:49	Sell	7626.2500	10/03/2019 12:55	7638.6318	(262.6367)	1048.2227	6
39	10/04/2019 06:35	Buy	7701.0000	10/04/2019 06:51	7688.5000	(265.0039)	783.2188	16
40	10/04/2019 06:54	Buy	7707.0000	10/04/2019 07:18	7710.5000	55.0000	838.2188	24
41	10/04/2019 07:26	Buy	7719.2500	10/04/2019 07:29	7703.2500	(335.0000)	503.2188	3
42	10/04/2019 08:18	Buy	7720.5000	10/04/2019 09:11	7738.2500	340.0000	843.2188	53
43	10/04/2019 09:25	Buy	7741.2500	10/04/2019 09:33	7733.2500	(175.0000)	668.2188	8
44	10/04/2019 09:49	Buy	7738.7500	10/04/2019 10:01	7731.2500	(165.0000)	503.2188	12
45	10/04/2019 10:18	Buy	7738.7500	10/04/2019 10:49	7740.7500	25.0000	528.2188	31
46	10/04/2019 10:57	Sell	7736.5000	10/04/2019 11:09	7742.2500	(130.0000)	398.2188	12
47	10/04/2019 11:28	Buy	7748.5000	10/04/2019 11:54	7752.0000	55.0000	453.2188	26
48	10/04/2019 12:10	Buy	7756.0000	10/04/2019 12:29	7749.9043	(136.9141)	316.3047	19