

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 10/21/19 to 10/28/19)

Total Net Profit	\$ 512.2813	Buy/Hold Net Profit	\$ 3660.0000
Total % Net Gain	0.32%	Buy/Hold % Gain	2.31%
Max/Avg Draw Down	\$ 1682.5156 / \$ 240.5163	Buy/Hold Max Draw Down	\$ 3570.0000
% Max/Avg DD vs. Net Profit	328.44% / 46.95%	% Buy/Hold Max DD vs. Profit	97.54%
Gross Profit	\$ 3995.9238	Total Trades	50
Gross Loss	(\$ 3483.6426)	Winning Trades	17
Avg win/Avg loss	2.227	Winning Rate	34.00%
Profit Factor	1.147	AbleSys/EXP Index	0.868 / 0.097
Avg Winning Trade	235.0543	Consecutive Winning Trades	2
Avg Losing Trade	(105.5649)	Consecutive Losing Trades	6
Avg Trade	\$ 10.2456	Avg Holding Bars	20
Largest Winning Trade	\$ 1730.0000	Avg Winning Bars	13
Largest Losing Trade	(\$ 255.1074)	Avg Losing Bars	7

Performance Summary: Long Trades

(For NQ #F Form 10/21/19 to 10/28/19)

Total Net Profit	\$ 1015.4531	Buy/Hold Net Profit	\$ 3660.0000
Total % Net Gain	0.64%	Buy/Hold % Gain	2.31%
Max/Avg Draw Down	\$ 1487.2656 / \$ 203.0040	Buy/Hold Max Draw Down	\$ 3570.0000
% Max/Avg DD vs. Net Profit	146.46% / 19.99%	% Buy/Hold Max DD vs. Profit	97.54%
Gross Profit	\$ 2828.5547	Total Trades	27
Gross Loss	(\$ 1813.1016)	Winning Trades	10
Avg win/Avg loss	2.652	Winning Rate	37.04%
Profit Factor	1.560	AbleSys/EXP Index	1.532 / 0.353
Avg Winning Trade	282.8555	Consecutive Winning Trades	2
Avg Losing Trade	(106.6530)	Consecutive Losing Trades	7
Avg Trade	\$ 37.6094	Avg Holding Bars	22
Largest Winning Trade	\$ 1730.0000	Avg Winning Bars	15
Largest Losing Trade	(\$ 255.1113)	Avg Losing Bars	7

Performance Summary: Short Trades

(For NQ #F Form 10/21/19 to 10/28/19)

Total Net Profit	(\$ 503.1875)	Buy/Hold Net Profit	\$ 3660.0000
Total % Net Gain	(0.32%)	Buy/Hold % Gain	2.31%
Max/Avg Draw Down	\$ 982.8125 / \$ 236.3640	Buy/Hold Max Draw Down	\$ 3570.0000
% Max/Avg DD vs. Net Profit	(195.32%) / (46.97%)	% Buy/Hold Max DD vs. Profit	97.54%
Gross Profit	\$ 1167.3770	Total Trades	23
Gross Loss	(\$ 1670.5645)	Winning Trades	7
Avg win/Avg loss	1.597	Winning Rate	30.43%
Profit Factor	0.699	AbleSys/EXP Index	0.340 / (0.210)
Avg Winning Trade	166.7681	Consecutive Winning Trades	2
Avg Losing Trade	(104.4103)	Consecutive Losing Trades	4

Avg Trade	(\$ 21.8777)	Avg Holding Bars	17
Largest Winning Trade	\$ 395.0000	Avg Winning Bars	10
Largest Losing Trade	(\$ 225.0000)	Avg Losing Bars	7

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	10/21/2019 06:30	Buy	7922.7500	10/21/2019 06:34	7912.5581	(218.8379)	(218.8379)	4
2	10/21/2019 06:35	Buy	7922.5000	10/21/2019 06:46	7918.1465	(102.0762)	(320.9141)	11
3	10/21/2019 07:09	Sell	7902.5000	10/21/2019 07:18	7912.0000	(204.9922)	(525.9063)	9
4	10/21/2019 07:48	Buy	7924.7500	10/21/2019 08:20	7928.3037	56.0742	(469.8320)	32
5	10/21/2019 08:21	Buy	7931.7500	10/21/2019 08:36	7929.4526	(60.9434)	(530.7754)	15
6	10/21/2019 09:09	Buy	7933.0000	10/21/2019 09:57	7936.5459	55.9121	(474.8633)	48
7	10/21/2019 10:16	Buy	7938.7500	10/21/2019 10:42	7936.8672	(52.6523)	(527.5156)	26
8	10/21/2019 11:00	Buy	7938.2500	10/21/2019 11:19	7939.5000	10.0000	(517.5156)	19
9	10/21/2019 11:38	Buy	7941.0000	10/21/2019 11:50	7938.0000	(75.0000)	(592.5156)	12
10	10/21/2019 11:53	Buy	7941.5000	10/21/2019 12:09	7938.2500	(80.0000)	(672.5156)	16
11	10/21/2019 12:26	Buy	7941.5000	10/21/2019 12:38	7938.7002	(70.9961)	(743.5117)	12
12	10/22/2019 06:34	Buy	7983.5000	10/22/2019 06:35	7973.7500	(210.0039)	(953.5156)	1
13	10/22/2019 06:43	Buy	7984.2500	10/22/2019 06:47	7973.7500	(225.0000)	(1178.5156)	4
14	10/22/2019 06:58	Sell	7971.2500	10/22/2019 07:00	7977.2778	(135.5566)	(1314.0723)	2
15	10/22/2019 07:02	Sell	7972.2500	10/22/2019 07:25	7966.9902	90.1895	(1223.8828)	23
16	10/22/2019 07:27	Sell	7964.2500	10/22/2019 07:32	7967.7500	(84.9922)	(1308.8750)	5
17	10/22/2019 07:35	Sell	7959.7500	10/22/2019 07:40	7967.5000	(170.0000)	(1478.8750)	5
18	10/22/2019 07:59	Sell	7957.0000	10/22/2019 08:44	7941.7500	290.0000	(1188.8750)	45
19	10/22/2019 08:54	Sell	7933.2500	10/22/2019 09:10	7933.0000	(10.0000)	(1198.8750)	16
20	10/22/2019 09:59	Buy	7940.5000	10/22/2019 10:03	7935.3760	(117.4805)	(1316.3555)	4
21	10/22/2019 10:15	Sell	7932.5000	10/22/2019 10:27	7935.7500	(80.0039)	(1396.3594)	12
22	10/22/2019 10:32	Sell	7930.5000	10/22/2019 10:39	7936.0000	(125.0000)	(1521.3594)	7
23	10/22/2019 10:47	Sell	7928.5000	10/22/2019 11:09	7927.7500	0.0000	(1521.3594)	22
24	10/22/2019 11:24	Sell	7926.7500	10/22/2019 12:30	7906.2500	395.0000	(1126.3594)	66
25	10/22/2019 12:42	Sell	7898.7500	10/22/2019 13:00	7884.7500	265.0000	(861.3594)	18
26	10/23/2019 06:51	Buy	7883.2500	10/23/2019 07:08	7871.2446	(255.1074)	(1116.4668)	17
27	10/23/2019 08:07	Buy	7885.2500	10/23/2019 08:36	7889.2500	64.9980	(1051.4688)	29
28	10/23/2019 09:05	Sell	7879.2500	10/23/2019 09:17	7882.0000	(70.0000)	(1121.4688)	12
29	10/23/2019 09:27	Sell	7875.7500	10/23/2019 09:30	7881.7500	(135.0000)	(1256.4688)	3
30	10/23/2019 10:01	Buy	7889.5000	10/23/2019 10:12	7886.0000	(85.0000)	(1341.4688)	11
31	10/23/2019 11:11	Sell	7877.7500	10/23/2019 11:45	7872.0000	100.0000	(1241.4688)	34
32	10/23/2019 12:22	Buy	7878.7500	10/23/2019 13:00	7898.5000	380.0000	(861.4688)	38
33	10/24/2019 06:30	Buy	7954.7500	10/24/2019 06:31	7949.2500	(125.0000)	(986.4688)	1
34	10/24/2019 07:01	Sell	7931.5000	10/24/2019 07:23	7934.5000	(75.0000)	(1061.4688)	22
35	10/24/2019 07:30	Sell	7924.7500	10/24/2019 07:38	7933.5000	(190.0000)	(1251.4688)	8
36	10/24/2019 08:20	Buy	7954.0000	10/24/2019 08:52	7964.7500	200.0000	(1051.4688)	32
37	10/24/2019 08:53	Buy	7966.0000	10/24/2019 09:05	7966.2500	(10.0000)	(1061.4688)	12
38	10/24/2019 09:21	Sell	7945.5000	10/24/2019 09:27	7956.0000	(225.0000)	(1286.4688)	6
39	10/24/2019 10:02	Sell	7961.2500	10/24/2019 10:30	7959.8906	12.1875	(1274.2813)	28
40	10/24/2019 10:42	Sell	7953.7500	10/24/2019 11:02	7953.5000	(10.0000)	(1284.2813)	20
41	10/24/2019 11:27	Buy	7959.0000	10/24/2019 11:48	7960.3281	11.5625	(1272.7188)	21
42	10/24/2019 11:49	Buy	7960.7500	10/24/2019 11:56	7960.2500	(25.0000)	(1297.7188)	7
43	10/24/2019 12:03	Buy	7963.5000	10/24/2019 12:44	7963.5000	(15.0000)	(1312.7188)	41
44	10/24/2019 12:49	Buy	7967.7500	10/24/2019 13:00	7983.5000	300.0000	(1012.7188)	11
45	10/25/2019 06:30	Buy	7941.7500	10/25/2019 09:01	8029.0000	1730.0000	717.2813	151
46	10/25/2019 10:26	Buy	8030.2500	10/25/2019 10:30	8026.7500	(85.0000)	632.2813	4
47	10/25/2019 10:40	Sell	8026.2500	10/25/2019 10:46	8029.5000	(80.0000)	552.2813	6
48	10/25/2019 11:02	Sell	8025.0000	10/25/2019 11:29	8023.5000	15.0000	567.2813	27
49	10/25/2019 11:33	Sell	8017.2500	10/25/2019 11:43	8020.2500	(75.0000)	492.2813	10
50	10/25/2019 12:20	Buy	8026.2500	10/25/2019 12:49	8028.0000	20.0000	512.2813	29