

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 10/27/19 to 11/01/19)

Total Net Profit	(\$ 802.4219)	Buy/Hold Net Profit	\$ 1545.0000
Total % Net Gain	(0.50%)	Buy/Hold % Gain	0.96%
Max/Avg Draw Down	\$ 1827.2031 / \$ 437.0338	Buy/Hold Max Draw Down	\$ 2140.0000
% Max/Avg DD vs. Net Profit	(227.71%) / (54.46%)	% Buy/Hold Max DD vs. Profit	138.51%
Gross Profit	\$ 2508.4375	Total Trades	50
Gross Loss	(\$ 3310.8594)	Winning Trades	13
Avg win/Avg loss	2.156	Winning Rate	26.00%
Profit Factor	0.758	AbleSys/EXP Index	0.425 / (0.179)
Avg Winning Trade	192.9567	Consecutive Winning Trades	2
Avg Losing Trade	(89.4827)	Consecutive Losing Trades	9
Avg Trade	(\$ 16.0484)	Avg Holding Bars	18
Largest Winning Trade	\$ 655.0000	Avg Winning Bars	8
Largest Losing Trade	(\$ 195.0000)	Avg Losing Bars	9

Performance Summary: Long Trades

(For NQ #F Form 10/27/19 to 11/01/19)

Total Net Profit	(\$ 700.4063)	Buy/Hold Net Profit	\$ 1545.0000
Total % Net Gain	(0.43%)	Buy/Hold % Gain	0.96%
Max/Avg Draw Down	\$ 1530.4063 / \$ 387.5677	Buy/Hold Max Draw Down	\$ 2140.0000
% Max/Avg DD vs. Net Profit	(218.50%) / (55.33%)	% Buy/Hold Max DD vs. Profit	138.51%
Gross Profit	\$ 1385.0059	Total Trades	31
Gross Loss	(\$ 2085.4121)	Winning Trades	6
Avg win/Avg loss	2.767	Winning Rate	19.35%
Profit Factor	0.664	AbleSys/EXP Index	0.356 / (0.271)
Avg Winning Trade	230.8343	Consecutive Winning Trades	1
Avg Losing Trade	(83.4165)	Consecutive Losing Trades	12
Avg Trade	(\$ 22.5938)	Avg Holding Bars	17
Largest Winning Trade	\$ 655.0000	Avg Winning Bars	6
Largest Losing Trade	(\$ 160.0000)	Avg Losing Bars	10

Performance Summary: Short Trades

(For NQ #F Form 10/27/19 to 11/01/19)

Total Net Profit	(\$ 102.0156)	Buy/Hold Net Profit	\$ 1545.0000
Total % Net Gain	(0.06%)	Buy/Hold % Gain	0.96%
Max/Avg Draw Down	\$ 896.7969 / \$ 202.7377	Buy/Hold Max Draw Down	\$ 2140.0000
% Max/Avg DD vs. Net Profit	(879.08%) / (198.73%)	% Buy/Hold Max DD vs. Profit	138.51%
Gross Profit	\$ 1123.4336	Total Trades	19
Gross Loss	(\$ 1225.4492)	Winning Trades	7
Avg win/Avg loss	1.572	Winning Rate	36.84%
Profit Factor	0.917	AbleSys/EXP Index	0.531 / (0.053)
Avg Winning Trade	160.4905	Consecutive Winning Trades	2
Avg Losing Trade	(102.1208)	Consecutive Losing Trades	4

Avg Trade	(\$ 5.3692)	Avg Holding Bars	20
Largest Winning Trade	\$ 604.0195	Avg Winning Bars	12
Largest Losing Trade	(\$ 195.0000)	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	10/28/2019 06:30	Buy	8085.5000	10/28/2019 06:44	8083.7349	(50.3027)	(50.3027)	14
2	10/28/2019 06:45	Buy	8088.2500	10/28/2019 06:51	8082.0000	(139.9941)	(190.2969)	6
3	10/28/2019 07:02	Buy	8094.2500	10/28/2019 07:30	8100.7500	115.0000	(75.2969)	28
4	10/28/2019 07:46	Buy	8107.2500	10/28/2019 07:52	8102.0000	(120.0000)	(195.2969)	6
5	10/28/2019 08:03	Buy	8106.5000	10/28/2019 08:15	8100.0000	(145.0000)	(340.2969)	12
6	10/28/2019 08:35	Buy	8106.2500	10/28/2019 09:02	8105.5000	(30.0000)	(370.2969)	27
7	10/28/2019 09:16	Buy	8112.0000	10/28/2019 09:34	8110.5000	(45.0000)	(415.2969)	18
8	10/28/2019 09:50	Buy	8116.0000	10/28/2019 09:55	8109.2500	(150.0000)	(565.2969)	5
9	10/28/2019 10:13	Buy	8112.2500	10/28/2019 10:35	8111.2500	(35.0000)	(600.2969)	22
10	10/28/2019 10:40	Buy	8115.7500	10/28/2019 10:58	8113.9551	(50.8984)	(651.1953)	18
11	10/28/2019 11:34	Buy	8118.2500	10/28/2019 12:02	8116.5000	(49.9922)	(701.1875)	28
12	10/28/2019 12:11	Buy	8122.5000	10/28/2019 12:37	8120.7500	(50.0000)	(751.1875)	26
13	10/28/2019 12:51	Sell	8118.5000	10/28/2019 13:00	8114.7500	60.0000	(691.1875)	9
14	10/29/2019 06:26	Buy	8102.2500	10/29/2019 06:35	8100.0000	(60.0000)	(751.1875)	9
15	10/29/2019 06:59	Sell	8090.0000	10/29/2019 07:33	8085.8174	68.6523	(682.5352)	34
16	10/29/2019 08:30	Sell	8070.0000	10/29/2019 08:51	8071.5000	(44.9961)	(727.5313)	21
17	10/29/2019 09:38	Buy	8084.7500	10/29/2019 09:42	8079.2500	(125.0000)	(852.5313)	4
18	10/29/2019 10:03	Buy	8082.7500	10/29/2019 10:15	8079.2427	(85.1465)	(937.6777)	12
19	10/29/2019 10:32	Sell	8077.0000	10/29/2019 10:54	8078.5000	(44.9941)	(982.6719)	22
20	10/29/2019 11:08	Sell	8070.5000	10/29/2019 11:52	8068.0000	35.0000	(947.6719)	44
21	10/29/2019 11:57	Sell	8060.7500	10/29/2019 12:11	8065.0000	(100.0000)	(1047.6719)	14
22	10/29/2019 12:45	Sell	8055.2500	10/29/2019 13:00	8053.7500	15.0000	(1032.6719)	15
23	10/30/2019 07:30	Sell	8049.0000	10/30/2019 07:38	8058.0000	(195.0000)	(1227.6719)	8
24	10/30/2019 07:42	Buy	8058.0000	10/30/2019 08:06	8059.5000	15.0000	(1212.6719)	24
25	10/30/2019 08:28	Sell	8051.5000	10/30/2019 08:49	8051.0000	(5.0000)	(1217.6719)	21
26	10/30/2019 09:34	Buy	8055.5000	10/30/2019 09:47	8053.0464	(64.0723)	(1281.7441)	13
27	10/30/2019 10:40	Sell	8048.5000	10/30/2019 10:47	8052.0225	(85.4551)	(1367.1992)	7
28	10/30/2019 11:25	Buy	8059.7500	10/30/2019 11:29	8055.2500	(105.0039)	(1472.2031)	4
29	10/30/2019 11:44	Buy	8056.5000	10/30/2019 12:38	8090.0000	655.0000	(817.2031)	54
30	10/31/2019 06:44	Sell	8092.7500	10/31/2019 07:42	8061.7988	604.0234	(213.1797)	58
31	10/31/2019 08:05	Buy	8085.2500	10/31/2019 08:19	8084.7500	(25.0078)	(238.1875)	14
32	10/31/2019 08:39	Buy	8090.0000	10/31/2019 08:58	8082.7500	(160.0000)	(398.1875)	19
33	10/31/2019 09:10	Sell	8071.2500	10/31/2019 09:13	8078.7500	(165.0000)	(563.1875)	3
34	10/31/2019 09:16	Sell	8072.7500	10/31/2019 10:02	8067.2119	95.7617	(467.4258)	46
35	10/31/2019 10:16	Sell	8064.5000	10/31/2019 10:20	8072.5000	(174.9961)	(642.4219)	4
36	10/31/2019 10:35	Buy	8078.5000	10/31/2019 10:44	8073.7500	(110.0000)	(752.4219)	9
37	10/31/2019 11:09	Sell	8063.0000	10/31/2019 11:30	8067.7500	(110.0000)	(862.4219)	21
38	10/31/2019 11:39	Sell	8061.2500	10/31/2019 11:51	8063.2500	(55.0000)	(917.4219)	12
39	10/31/2019 12:11	Buy	8072.0000	10/31/2019 12:28	8071.2500	(30.0000)	(947.4219)	17
40	10/31/2019 12:37	Buy	8078.7500	10/31/2019 12:47	8073.5000	(120.0000)	(1067.4219)	10
41	11/01/2019 06:50	Buy	8133.0000	11/01/2019 07:21	8151.0000	345.0000	(722.4219)	31
42	11/01/2019 07:53	Buy	8149.2500	11/01/2019 08:02	8143.5000	(130.0000)	(852.4219)	9
43	11/01/2019 08:37	Sell	8139.5000	11/01/2019 08:46	8144.2500	(110.0000)	(962.4219)	9
44	11/01/2019 08:57	Sell	8139.5000	11/01/2019 09:23	8126.5000	245.0000	(717.4219)	26
45	11/01/2019 09:57	Sell	8123.5000	11/01/2019 10:04	8129.5000	(135.0000)	(852.4219)	7
46	11/01/2019 10:12	Buy	8131.2500	11/01/2019 11:02	8143.0000	220.0000	(632.4219)	50
47	11/01/2019 11:10	Buy	8146.5000	11/01/2019 11:19	8144.0000	(65.0000)	(697.4219)	9
48	11/01/2019 11:32	Buy	8147.2500	11/01/2019 11:52	8144.5000	(70.0000)	(767.4219)	20
49	11/01/2019 11:55	Buy	8146.0000	11/01/2019 12:03	8143.2500	(70.0000)	(837.4219)	8
50	11/01/2019 12:30	Buy	8145.7500	11/01/2019 12:45	8148.2500	35.0000	(802.4219)	15