

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 11/03/19 to 11/08/19)

Total Net Profit	(\$ 892.2734)	Buy/Hold Net Profit	\$ 935.0000
Total % Net Gain	(0.54%)	Buy/Hold % Gain	0.57%
Max/Avg Draw Down	\$ 2054.0469 / \$ 1336.5391	Buy/Hold Max Draw Down	\$ 1845.0000
% Max/Avg DD vs. Net Profit	(230.20%) / (149.79%)	% Buy/Hold Max DD vs. Profit	197.33%
Gross Profit	\$ 2012.7188	Total Trades	47
Gross Loss	(\$ 2904.9922)	Winning Trades	14
Avg win/Avg loss	1.633	Winning Rate	29.79%
Profit Factor	0.693	AbleSys/EXP Index	0.337 / (0.216)
Avg Winning Trade	143.7656	Consecutive Winning Trades	3
Avg Losing Trade	(88.0301)	Consecutive Losing Trades	6
Avg Trade	(\$ 18.9845)	Avg Holding Bars	22
Largest Winning Trade	\$ 725.0000	Avg Winning Bars	12
Largest Losing Trade	(\$ 235.0000)	Avg Losing Bars	10

Performance Summary: Long Trades

(For NQ #F Form 11/03/19 to 11/08/19)

Total Net Profit	(\$ 267.9141)	Buy/Hold Net Profit	\$ 935.0000
Total % Net Gain	(0.16%)	Buy/Hold % Gain	0.57%
Max/Avg Draw Down	\$ 1124.1719 / \$ 112.9436	Buy/Hold Max Draw Down	\$ 1845.0000
% Max/Avg DD vs. Net Profit	(419.60%) / (42.16%)	% Buy/Hold Max DD vs. Profit	197.33%
Gross Profit	\$ 716.9141	Total Trades	23
Gross Loss	(\$ 984.8281)	Winning Trades	8
Avg win/Avg loss	1.365	Winning Rate	34.78%
Profit Factor	0.728	AbleSys/EXP Index	0.346 / (0.177)
Avg Winning Trade	89.6143	Consecutive Winning Trades	2
Avg Losing Trade	(65.6552)	Consecutive Losing Trades	4
Avg Trade	(\$ 11.6484)	Avg Holding Bars	24
Largest Winning Trade	\$ 255.7422	Avg Winning Bars	14
Largest Losing Trade	(\$ 140.0000)	Avg Losing Bars	10

Performance Summary: Short Trades

(For NQ #F Form 11/03/19 to 11/08/19)

Total Net Profit	(\$ 624.3711)	Buy/Hold Net Profit	\$ 935.0000
Total % Net Gain	(0.38%)	Buy/Hold % Gain	0.57%
Max/Avg Draw Down	\$ 1575.1094 / \$ 1575.1094	Buy/Hold Max Draw Down	\$ 1845.0000
% Max/Avg DD vs. Net Profit	(252.27%) / (252.27%)	% Buy/Hold Max DD vs. Profit	197.33%
Gross Profit	\$ 1295.7969	Total Trades	24
Gross Loss	(\$ 1920.1680)	Winning Trades	6
Avg win/Avg loss	2.025	Winning Rate	25.00%
Profit Factor	0.675	AbleSys/EXP Index	0.342 / (0.244)
Avg Winning Trade	215.9661	Consecutive Winning Trades	2
Avg Losing Trade	(106.6760)	Consecutive Losing Trades	8

Avg Trade	(\$ 26.0155)	Avg Holding Bars	21
Largest Winning Trade	\$ 725.0000	Avg Winning Bars	10
Largest Losing Trade	(\$ 235.0000)	Avg Losing Bars	10

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	11/04/2019 07:36	Sell	8209.7500	11/04/2019 07:42	8216.7607	(155.2148)	(155.2148)	6
2	11/04/2019 07:50	Sell	8209.2500	11/04/2019 08:03	8213.2500	(95.0039)	(250.2188)	13
3	11/04/2019 08:24	Sell	8210.5000	11/04/2019 08:49	8209.5000	5.0000	(245.2188)	25
4	11/04/2019 08:57	Sell	8203.2500	11/04/2019 09:05	8207.7500	(105.0000)	(350.2188)	8
5	11/04/2019 09:30	Sell	8207.0000	11/04/2019 09:44	8209.7500	(70.0000)	(420.2188)	14
6	11/04/2019 10:08	Buy	8214.0000	11/04/2019 11:04	8219.2500	90.0000	(330.2188)	56
7	11/04/2019 11:24	Buy	8221.7500	11/04/2019 11:50	8222.5596	1.1914	(329.0273)	26
8	11/04/2019 12:28	Sell	8211.2500	11/04/2019 12:33	8215.5000	(100.0039)	(429.0313)	5
9	11/04/2019 12:36	Sell	8208.5000	11/04/2019 12:49	8214.2500	(130.0000)	(559.0313)	13
10	11/05/2019 06:28	Sell	8228.5000	11/05/2019 06:55	8220.0000	155.0000	(404.0313)	27
11	11/05/2019 07:07	Sell	8216.0000	11/05/2019 07:35	8211.5000	75.0000	(329.0313)	28
12	11/05/2019 07:45	Sell	8202.5000	11/05/2019 08:01	8211.2500	(190.0000)	(519.0313)	16
13	11/05/2019 08:11	Buy	8220.2500	11/05/2019 08:21	8219.5000	(30.0000)	(549.0313)	10
14	11/05/2019 08:35	Buy	8224.0000	11/05/2019 08:40	8217.7500	(140.0000)	(689.0313)	5
15	11/05/2019 08:57	Buy	8222.5000	11/05/2019 09:15	8221.0000	(45.0000)	(734.0313)	18
16	11/05/2019 09:42	Buy	8226.2500	11/05/2019 10:30	8227.0000	0.0000	(734.0313)	48
17	11/05/2019 10:56	Buy	8230.2500	11/05/2019 11:01	8226.5000	(90.0000)	(824.0313)	5
18	11/05/2019 11:09	Buy	8231.0000	11/05/2019 11:39	8228.2500	(70.0000)	(894.0313)	30
19	11/05/2019 11:45	Sell	8228.2500	11/05/2019 12:24	8229.2529	(35.0586)	(929.0898)	39
20	11/05/2019 12:29	Sell	8224.2500	11/05/2019 12:41	8228.2412	(94.8281)	(1023.9180)	12
21	11/05/2019 12:42	Sell	8225.5000	11/05/2019 13:00	8213.0000	234.9961	(788.9219)	18
22	11/06/2019 07:15	Sell	8191.2500	11/06/2019 07:42	8191.0000	(10.0000)	(798.9219)	27
23	11/06/2019 07:55	Sell	8182.2500	11/06/2019 08:16	8187.5000	(120.0000)	(918.9219)	21
24	11/06/2019 08:39	Buy	8197.5000	11/06/2019 08:44	8192.5645	(113.7109)	(1032.6328)	5
25	11/06/2019 09:03	Sell	8175.0000	11/06/2019 09:08	8181.2500	(139.9922)	(1172.6250)	5
26	11/06/2019 09:27	Sell	8173.7500	11/06/2019 09:37	8179.7500	(135.0000)	(1307.6250)	10
27	11/06/2019 09:53	Sell	8175.0000	11/06/2019 10:13	8182.2500	(160.0000)	(1467.6250)	20
28	11/06/2019 10:26	Buy	8190.7500	11/06/2019 11:17	8193.7500	45.0000	(1422.6250)	51
29	11/06/2019 11:43	Buy	8194.0000	11/06/2019 12:08	8191.5000	(65.0000)	(1487.6250)	25
30	11/06/2019 12:10	Buy	8195.7500	11/06/2019 12:26	8194.2500	(45.0000)	(1532.6250)	16
31	11/06/2019 12:40	Sell	8191.5000	11/06/2019 12:49	8193.7500	(60.0000)	(1592.6250)	9
32	11/07/2019 06:36	Buy	8246.5000	11/07/2019 07:07	8248.0000	15.0000	(1577.6250)	31
33	11/07/2019 07:12	Buy	8258.0000	11/07/2019 07:35	8258.2275	(10.4492)	(1588.0742)	23
34	11/07/2019 07:37	Buy	8262.2500	11/07/2019 07:53	8263.7500	14.9961	(1573.0781)	16
35	11/07/2019 07:55	Buy	8266.5000	11/07/2019 08:22	8267.2500	0.0000	(1573.0781)	27
36	11/07/2019 08:46	Sell	8260.7500	11/07/2019 08:59	8263.2529	(65.0586)	(1638.1367)	13
37	11/07/2019 09:23	Buy	8268.5000	11/07/2019 09:35	8264.5000	(95.0039)	(1733.1406)	12
38	11/07/2019 09:51	Buy	8267.0000	11/07/2019 10:02	8263.0000	(95.0000)	(1828.1406)	11
39	11/07/2019 10:41	Sell	8259.0000	11/07/2019 11:00	8259.2500	(20.0000)	(1848.1406)	19
40	11/07/2019 11:30	Sell	8257.2500	11/07/2019 12:34	8220.2500	725.0000	(1123.1406)	64
41	11/07/2019 12:44	Sell	8210.2500	11/07/2019 12:48	8221.2500	(235.0000)	(1358.1406)	4
42	11/08/2019 06:55	Buy	8228.0000	11/08/2019 06:58	8224.2168	(90.6641)	(1448.8047)	3
43	11/08/2019 07:38	Buy	8227.2500	11/08/2019 08:12	8234.7500	134.9922	(1313.8125)	34
44	11/08/2019 08:37	Buy	8233.2500	11/08/2019 09:43	8242.0000	160.0000	(1153.8125)	66
45	11/08/2019 09:56	Sell	8239.0000	11/08/2019 11:27	8233.2100	100.8008	(1053.0117)	91
46	11/08/2019 11:37	Buy	8235.7500	11/08/2019 11:49	8231.7500	(95.0039)	(1148.0156)	12
47	11/08/2019 12:02	Buy	8235.7500	11/08/2019 12:45	8249.2871	255.7422	(892.2734)	43