

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 11/10/19 to 11/18/19)

Total Net Profit	\$ 214.2930	Buy/Hold Net Profit	\$ 2360.0000
Total % Net Gain	0.13%	Buy/Hold % Gain	1.44%
Max/Avg Draw Down	\$ 820.0781 / \$ 231.9750	Buy/Hold Max Draw Down	\$ 1755.0000
% Max/Avg DD vs. Net Profit	382.69% / 108.25%	% Buy/Hold Max DD vs. Profit	74.36%
Gross Profit	\$ 2339.8906	Total Trades	43
Gross Loss	(\$ 2125.5977)	Winning Trades	16
Avg win/Avg loss	1.858	Winning Rate	37.21%
Profit Factor	1.101	AbleSys/EXP Index	0.761 / 0.063
Avg Winning Trade	146.2432	Consecutive Winning Trades	4
Avg Losing Trade	(78.7258)	Consecutive Losing Trades	5
Avg Trade	\$ 4.9836	Avg Holding Bars	22
Largest Winning Trade	\$ 505.0000	Avg Winning Bars	14
Largest Losing Trade	(\$ 155.3125)	Avg Losing Bars	8

Performance Summary: Long Trades

(For NQ #F Form 11/10/19 to 11/18/19)

Total Net Profit	(\$ 330.3906)	Buy/Hold Net Profit	\$ 2360.0000
Total % Net Gain	(0.20%)	Buy/Hold % Gain	1.44%
Max/Avg Draw Down	\$ 1015.3906 / \$ 130.6692	Buy/Hold Max Draw Down	\$ 1755.0000
% Max/Avg DD vs. Net Profit	(307.33%) / (39.55%)	% Buy/Hold Max DD vs. Profit	74.36%
Gross Profit	\$ 1044.9961	Total Trades	28
Gross Loss	(\$ 1375.3867)	Winning Trades	10
Avg win/Avg loss	1.368	Winning Rate	35.71%
Profit Factor	0.760	AbleSys/EXP Index	0.371 / (0.154)
Avg Winning Trade	104.4996	Consecutive Winning Trades	2
Avg Losing Trade	(76.4104)	Consecutive Losing Trades	4
Avg Trade	(\$ 11.7997)	Avg Holding Bars	22
Largest Winning Trade	\$ 380.0000	Avg Winning Bars	14
Largest Losing Trade	(\$ 155.3125)	Avg Losing Bars	8

Performance Summary: Short Trades

(For NQ #F Form 11/10/19 to 11/18/19)

Total Net Profit	\$ 544.6836	Buy/Hold Net Profit	\$ 2360.0000
Total % Net Gain	0.33%	Buy/Hold % Gain	1.44%
Max/Avg Draw Down	\$ 750.2188 / \$ 193.5088	Buy/Hold Max Draw Down	\$ 1755.0000
% Max/Avg DD vs. Net Profit	137.73% / 35.53%	% Buy/Hold Max DD vs. Profit	74.36%
Gross Profit	\$ 1294.9023	Total Trades	15
Gross Loss	(\$ 750.2188)	Winning Trades	6
Avg win/Avg loss	2.589	Winning Rate	40.00%
Profit Factor	1.726	AbleSys/EXP Index	1.788 / 0.436
Avg Winning Trade	215.8171	Consecutive Winning Trades	3
Avg Losing Trade	(83.3576)	Consecutive Losing Trades	3
Avg Trade	\$ 36.3122	Avg Holding Bars	23

Largest Winning Trade	\$ 505.0000	Avg Winning Bars	15
Largest Losing Trade	(\$ 130.6250)	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	11/11/2019 06:36	Sell	8215.5000	11/11/2019 06:47	8220.4648	(114.2969)	(114.2969)	11
2	11/11/2019 07:08	Buy	8226.5000	11/11/2019 07:57	8236.2500	180.0000	65.7031	49
3	11/11/2019 08:11	Buy	8238.2500	11/11/2019 08:23	8231.7500	(145.0000)	(79.2969)	12
4	11/11/2019 08:34	Sell	8233.0000	11/11/2019 08:44	8235.7500	(70.0000)	(149.2969)	10
5	11/11/2019 09:07	Sell	8234.5000	11/11/2019 09:17	8238.7285	(99.5703)	(248.8672)	10
6	11/11/2019 09:25	Buy	8240.2500	11/11/2019 10:54	8248.5000	149.9922	(98.8750)	89
7	11/11/2019 11:32	Buy	8249.5000	11/11/2019 11:41	8247.7500	(50.0000)	(148.8750)	9
8	11/11/2019 12:18	Sell	8247.7500	11/11/2019 12:47	8244.5000	50.0000	(98.8750)	29
9	11/12/2019 06:45	Buy	8267.5000	11/12/2019 08:03	8287.2500	380.0000	281.1250	78
10	11/12/2019 08:15	Buy	8292.2500	11/12/2019 08:37	8293.2500	5.0000	286.1250	22
11	11/12/2019 08:55	Sell	8285.7500	11/12/2019 09:11	8287.0000	(40.0000)	246.1250	16
12	11/12/2019 09:20	Sell	8280.0000	11/12/2019 09:30	8285.7813	(130.6250)	115.5000	10
13	11/12/2019 09:49	Sell	8281.7500	11/12/2019 09:57	8287.0361	(120.7227)	(5.2227)	8
14	11/12/2019 10:14	Buy	8288.0000	11/12/2019 10:23	8287.0000	(34.9961)	(40.2188)	9
15	11/12/2019 10:44	Buy	8288.0000	11/12/2019 11:00	8286.7900	(39.1992)	(79.4180)	16
16	11/12/2019 11:10	Sell	8275.2500	11/12/2019 12:08	8258.4600	320.7969	241.3789	58
17	11/12/2019 12:41	Buy	8265.2500	11/12/2019 13:00	8271.2500	104.9961	346.3750	19
18	11/13/2019 06:46	Buy	8254.2500	11/13/2019 06:48	8249.0000	(120.0000)	226.3750	2
19	11/13/2019 07:08	Buy	8260.5000	11/13/2019 07:33	8260.2061	(20.8789)	205.4961	25
20	11/13/2019 07:39	Buy	8272.2500	11/13/2019 08:06	8265.7500	(144.9961)	60.5000	27
21	11/13/2019 08:42	Buy	8268.0000	11/13/2019 09:03	8271.7500	60.0000	120.5000	21
22	11/13/2019 09:15	Buy	8278.5000	11/13/2019 09:30	8272.7500	(130.0000)	(9.5000)	15
23	11/13/2019 09:41	Buy	8278.7500	11/13/2019 10:17	8274.5000	(100.0000)	(109.5000)	36
24	11/13/2019 10:29	Sell	8273.5000	11/13/2019 10:33	8277.2500	(90.0000)	(199.5000)	4
25	11/13/2019 10:56	Sell	8275.0000	11/13/2019 11:29	8249.0000	505.0000	305.5000	33
26	11/13/2019 12:03	Buy	8268.0000	11/13/2019 12:28	8268.0000	(15.0000)	290.5000	25
27	11/14/2019 06:42	Buy	8252.0000	11/14/2019 06:44	8244.9844	(155.3125)	135.1875	2
28	11/14/2019 06:50	Buy	8253.0000	11/14/2019 07:24	8255.5000	35.0000	170.1875	34
29	11/14/2019 07:49	Sell	8244.7500	11/14/2019 08:04	8240.0244	79.5117	249.6992	15
30	11/14/2019 08:32	Sell	8243.2500	11/14/2019 09:18	8230.0000	250.0039	499.7031	46
31	11/14/2019 09:57	Buy	8248.0000	11/14/2019 10:23	8251.5000	55.0000	554.7031	26
32	11/14/2019 10:46	Buy	8256.0000	11/14/2019 10:56	8252.7500	(80.0000)	474.7031	10
33	11/14/2019 11:32	Buy	8257.7500	11/14/2019 11:38	8256.0000	(50.0000)	424.7031	6
34	11/14/2019 11:48	Buy	8259.2500	11/14/2019 12:13	8258.7500	(25.0000)	399.7031	25
35	11/14/2019 12:22	Buy	8262.7500	11/14/2019 12:46	8264.7500	25.0000	424.7031	24
36	11/15/2019 06:48	Sell	8298.7500	11/15/2019 07:12	8299.2500	(25.0000)	399.7031	24
37	11/15/2019 07:50	Buy	8309.7500	11/15/2019 08:23	8313.0000	50.0000	449.7031	33
38	11/15/2019 08:29	Buy	8319.0000	11/15/2019 08:34	8315.2500	(90.0000)	359.7031	5
39	11/15/2019 09:23	Sell	8309.2500	11/15/2019 09:42	8311.5000	(60.0000)	299.7031	19
40	11/15/2019 09:59	Buy	8313.2500	11/15/2019 10:02	8310.5000	(70.0000)	229.7031	3
41	11/15/2019 10:14	Buy	8313.7500	11/15/2019 10:22	8312.0000	(50.0000)	179.7031	8
42	11/15/2019 11:21	Buy	8314.7500	11/15/2019 11:26	8312.7500	(55.0000)	124.7031	5
43	11/15/2019 11:46	Sell	8308.5000	11/15/2019 12:43	8303.2705	89.5898	214.2930	57