

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 11/25/19 to 11/29/19)

Total Net Profit	\$ 214.7813	Buy/Hold Net Profit	\$ 1935.0000
Total % Net Gain	0.13%	Buy/Hold % Gain	1.16%
Max/Avg Draw Down	\$ 960.2188 / \$ 132.1834	Buy/Hold Max Draw Down	\$ 1115.0000
% Max/Avg DD vs. Net Profit	447.07% / 61.54%	% Buy/Hold Max DD vs. Profit	57.62%
Gross Profit	\$ 1349.9961	Total Trades	26
Gross Loss	(\$ 1135.2148)	Winning Trades	8
Avg win/Avg loss	2.676	Winning Rate	30.77%
Profit Factor	1.189	AbleSys/EXP Index	0.979 / 0.131
Avg Winning Trade	168.7495	Consecutive Winning Trades	2
Avg Losing Trade	(63.0675)	Consecutive Losing Trades	5
Avg Trade	\$ 8.2608	Avg Holding Bars	23
Largest Winning Trade	\$ 785.0000	Avg Winning Bars	13
Largest Losing Trade	(\$ 175.0000)	Avg Losing Bars	9

Performance Summary: Long Trades

(For NQ #F Form 11/25/19 to 11/29/19)

Total Net Profit	\$ 564.7813	Buy/Hold Net Profit	\$ 1935.0000
Total % Net Gain	0.34%	Buy/Hold % Gain	1.16%
Max/Avg Draw Down	\$ 610.2188 / \$ 116.9660	Buy/Hold Max Draw Down	\$ 1115.0000
% Max/Avg DD vs. Net Profit	108.05% / 20.71%	% Buy/Hold Max DD vs. Profit	57.62%
Gross Profit	\$ 1314.9961	Total Trades	20
Gross Loss	(\$ 750.2148)	Winning Trades	6
Avg win/Avg loss	4.090	Winning Rate	30.00%
Profit Factor	1.753	AbleSys/EXP Index	2.151 / 0.527
Avg Winning Trade	219.1660	Consecutive Winning Trades	2
Avg Losing Trade	(53.5868)	Consecutive Losing Trades	4
Avg Trade	\$ 28.2391	Avg Holding Bars	25
Largest Winning Trade	\$ 785.0000	Avg Winning Bars	14
Largest Losing Trade	(\$ 110.0000)	Avg Losing Bars	10

Performance Summary: Short Trades

(For NQ #F Form 11/25/19 to 11/29/19)

Total Net Profit	style="color: red;">(\$ 350.0000)	Buy/Hold Net Profit	\$ 1935.0000
Total % Net Gain	(0.21%)	Buy/Hold % Gain	1.16%
Max/Avg Draw Down	\$ 470.0000 / \$ 256.6667	Buy/Hold Max Draw Down	\$ 1115.0000
% Max/Avg DD vs. Net Profit	(134.29%) / (73.33%)	% Buy/Hold Max DD vs. Profit	57.62%
Gross Profit	\$ 35.0000	Total Trades	6
Gross Loss	(\$ 385.0000)	Winning Trades	2
Avg win/Avg loss	0.182	Winning Rate	33.33%
Profit Factor	0.091	AbleSys/EXP Index	0.006 / style="color: red;">(0.606)
Avg Winning Trade	17.5000	Consecutive Winning Trades	1
Avg Losing Trade	(96.2500)	Consecutive Losing Trades	3
Avg Trade	(\$ 58.3333)	Avg Holding Bars	16
Largest Winning Trade	\$ 30.0000	Avg Winning Bars	9

Largest Losing Trade

(\$ 175.0000)

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	11/25/2019 06:30	Buy	8325.0000	11/25/2019 07:58	8365.0000	785.0000	785.0000	88
2	11/25/2019 08:58	Buy	8364.2500	11/25/2019 09:13	8361.5000	(70.0000)	715.0000	15
3	11/25/2019 10:12	Buy	8364.5000	11/25/2019 10:29	8363.5000	(35.0000)	680.0000	17
4	11/25/2019 10:52	Buy	8366.2500	11/25/2019 10:54	8363.5000	(70.0000)	610.0000	2
5	11/25/2019 11:13	Buy	8365.7500	11/25/2019 11:33	8364.5000	(40.0000)	570.0000	20
6	11/25/2019 11:55	Sell	8362.7500	11/25/2019 11:59	8364.7500	(55.0000)	515.0000	4
7	11/25/2019 12:19	Buy	8366.5000	11/25/2019 12:42	8368.7500	30.0000	545.0000	23
8	11/25/2019 12:47	Buy	8372.0000	11/25/2019 12:49	8368.2500	(90.0000)	455.0000	2
9	11/26/2019 06:43	Sell	8374.2500	11/26/2019 06:51	8382.2500	(175.0000)	280.0000	8
10	11/26/2019 07:38	Sell	8382.0000	11/26/2019 07:44	8388.5000	(145.0000)	135.0000	6
11	11/26/2019 07:54	Buy	8389.5000	11/26/2019 08:30	8390.0000	(5.0000)	130.0000	36
12	11/26/2019 08:46	Buy	8394.0000	11/26/2019 09:03	8389.2500	(110.0000)	20.0000	17
13	11/26/2019 09:08	Buy	8394.2500	11/26/2019 09:51	8398.7500	75.0000	95.0000	43
14	11/26/2019 10:01	Buy	8401.2500	11/26/2019 10:05	8399.0000	(60.0000)	35.0000	4
15	11/26/2019 10:31	Sell	8396.0000	11/26/2019 11:00	8395.0000	5.0000	40.0000	29
16	11/26/2019 11:26	Sell	8393.5000	11/26/2019 11:50	8393.2500	(10.0000)	30.0000	24
17	11/26/2019 12:01	Sell	8390.2500	11/26/2019 12:28	8388.0000	30.0000	60.0000	27
18	11/26/2019 12:42	Buy	8394.5000	11/26/2019 12:59	8392.9893	(45.2148)	14.7852	17
19	11/27/2019 07:03	Buy	8415.2500	11/27/2019 08:11	8426.7500	214.9961	229.7813	68
20	11/27/2019 08:28	Buy	8430.0000	11/27/2019 09:25	8436.7500	120.0000	349.7813	57
21	11/27/2019 09:49	Buy	8438.0000	11/27/2019 10:15	8436.7500	(40.0000)	309.7813	26
22	11/27/2019 10:24	Buy	8442.7500	11/27/2019 10:44	8441.7500	(35.0000)	274.7813	20
23	11/27/2019 11:11	Buy	8443.0000	11/27/2019 11:32	8440.2500	(70.0000)	204.7813	21
24	11/27/2019 11:37	Buy	8442.7500	11/27/2019 11:52	8441.5000	(40.0000)	164.7813	15
25	11/27/2019 12:28	Buy	8444.2500	11/27/2019 12:32	8443.0000	(40.0000)	124.7813	4
26	11/27/2019 12:46	Buy	8446.0000	11/27/2019 13:00	8451.2500	90.0000	214.7813	14