

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 12/16/19 to 12/20/19)

Total Net Profit	(\$ 182.0234)	Buy/Hold Net Profit	\$ 2445.0000
Total % Net Gain	(0.11%)	Buy/Hold % Gain	1.42%
Max/Avg Draw Down	\$ 1011.4375 / \$ 134.0938	Buy/Hold Max Draw Down	\$ 770.0000
% Max/Avg DD vs. Net Profit	(555.66%) / (73.67%)	% Buy/Hold Max DD vs. Profit	31.49%
Gross Profit	\$ 1239.3203	Total Trades	35
Gross Loss	(\$ 1421.3438)	Winning Trades	11
Avg win/Avg loss	1.902	Winning Rate	31.43%
Profit Factor	0.872	AbleSys/EXP Index	0.521 / (0.088)
Avg Winning Trade	112.6655	Consecutive Winning Trades	4
Avg Losing Trade	(59.2227)	Consecutive Losing Trades	6
Avg Trade	(\$ 5.2007)	Avg Holding Bars	23
Largest Winning Trade	\$ 580.0000	Avg Winning Bars	13
Largest Losing Trade	(\$ 130.0000)	Avg Losing Bars	9

Performance Summary: Long Trades

(For NQ #F Form 12/16/19 to 12/20/19)

Total Net Profit	\$ 243.5625	Buy/Hold Net Profit	\$ 2445.0000
Total % Net Gain	0.14%	Buy/Hold % Gain	1.42%
Max/Avg Draw Down	\$ 611.4375 / \$ 118.7091	Buy/Hold Max Draw Down	\$ 770.0000
% Max/Avg DD vs. Net Profit	251.04% / 48.74%	% Buy/Hold Max DD vs. Profit	31.49%
Gross Profit	\$ 1064.9102	Total Trades	21
Gross Loss	(\$ 821.3477)	Winning Trades	8
Avg win/Avg loss	2.107	Winning Rate	38.10%
Profit Factor	1.297	AbleSys/EXP Index	1.041 / 0.184
Avg Winning Trade	133.1138	Consecutive Winning Trades	3
Avg Losing Trade	(63.1806)	Consecutive Losing Trades	6
Avg Trade	\$ 11.5982	Avg Holding Bars	28
Largest Winning Trade	\$ 580.0000	Avg Winning Bars	18
Largest Losing Trade	(\$ 130.0000)	Avg Losing Bars	9

Performance Summary: Short Trades

(For NQ #F Form 12/16/19 to 12/20/19)

Total Net Profit	(\$ 425.5859)	Buy/Hold Net Profit	\$ 2445.0000
Total % Net Gain	(0.25%)	Buy/Hold % Gain	1.42%
Max/Avg Draw Down	\$ 615.0000 / \$ 135.0000	Buy/Hold Max Draw Down	\$ 770.0000
% Max/Avg DD vs. Net Profit	(144.51%) / (31.72%)	% Buy/Hold Max DD vs. Profit	31.49%
Gross Profit	\$ 174.4141	Total Trades	14
Gross Loss	(\$ 600.0000)	Winning Trades	3
Avg win/Avg loss	1.066	Winning Rate	21.43%
Profit Factor	0.291	AbleSys/EXP Index	0.066 / (0.557)
Avg Winning Trade	58.1380	Consecutive Winning Trades	1
Avg Losing Trade	(54.5455)	Consecutive Losing Trades	4
Avg Trade	(\$ 30.3990)	Avg Holding Bars	16

Largest Winning Trade	\$ 65.0000	Avg Winning Bars	6
Largest Losing Trade	(\$ 130.0000)	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	12/16/2019 06:30	Buy	8580.7500	12/16/2019 07:57	8610.5000	580.0000	580.0000	87
2	12/16/2019 08:09	Buy	8612.0000	12/16/2019 08:45	8608.5000	(85.0000)	495.0000	36
3	12/16/2019 09:36	Buy	8614.7500	12/16/2019 09:44	8613.7500	(35.0000)	460.0000	8
4	12/16/2019 10:20	Sell	8610.5000	12/16/2019 10:31	8611.5000	(35.0000)	425.0000	11
5	12/16/2019 10:54	Buy	8613.7500	12/16/2019 11:05	8612.7500	(35.0000)	390.0000	11
6	12/16/2019 11:38	Sell	8607.5000	12/16/2019 12:03	8608.7500	(40.0000)	350.0000	25
7	12/16/2019 12:33	Buy	8611.7500	12/16/2019 12:42	8606.0000	(130.0000)	220.0000	9
8	12/17/2019 07:43	Sell	8607.5000	12/17/2019 08:29	8604.5000	45.0000	265.0000	46
9	12/17/2019 09:33	Buy	8609.5000	12/17/2019 09:49	8608.0000	(45.0000)	220.0000	16
10	12/17/2019 10:18	Sell	8606.2500	12/17/2019 10:37	8606.7500	(25.0000)	195.0000	19
11	12/18/2019 06:30	Buy	8620.5000	12/18/2019 06:48	8618.9326	(46.3477)	148.6523	18
12	12/18/2019 07:06	Sell	8613.7500	12/18/2019 07:14	8617.2500	(84.9961)	63.6563	8
13	12/18/2019 07:47	Buy	8620.5000	12/18/2019 08:07	8621.5000	5.0000	68.6563	20
14	12/18/2019 08:15	Buy	8626.2500	12/18/2019 08:51	8632.5000	110.0000	178.6563	36
15	12/18/2019 09:12	Buy	8635.5000	12/18/2019 09:33	8631.5000	(95.0000)	83.6563	21
16	12/18/2019 10:03	Buy	8632.7500	12/18/2019 10:22	8629.0000	(90.0000)	(6.3438)	19
17	12/18/2019 10:27	Sell	8629.5000	12/18/2019 10:48	8629.5000	(15.0000)	(21.3438)	21
18	12/18/2019 11:03	Sell	8628.7500	12/18/2019 11:06	8630.7500	(55.0000)	(76.3438)	3
19	12/18/2019 11:27	Buy	8632.0000	12/18/2019 12:01	8633.4951	14.9023	(61.4414)	34
20	12/18/2019 12:20	Sell	8631.0000	12/18/2019 12:45	8627.0000	65.0039	3.5625	25
21	12/19/2019 07:25	Buy	8632.0000	12/19/2019 07:59	8635.0000	45.0000	48.5625	34
22	12/19/2019 08:04	Buy	8638.7500	12/19/2019 08:43	8648.5000	180.0000	228.5625	39
23	12/19/2019 08:56	Buy	8654.0000	12/19/2019 09:25	8654.0000	(15.0000)	213.5625	29
24	12/19/2019 10:02	Sell	8650.0000	12/19/2019 10:13	8650.7500	(30.0000)	183.5625	11
25	12/19/2019 10:44	Buy	8655.2500	12/19/2019 10:55	8654.5000	(30.0000)	153.5625	11
26	12/19/2019 11:05	Buy	8657.2500	12/19/2019 12:08	8659.2500	25.0000	178.5625	63
27	12/19/2019 12:20	Buy	8662.2500	12/19/2019 12:25	8659.0000	(80.0000)	98.5625	5
28	12/19/2019 12:36	Sell	8659.2500	12/19/2019 12:40	8661.5000	(60.0000)	38.5625	4
29	12/20/2019 06:56	Sell	8692.5000	12/20/2019 07:03	8696.2500	(90.0000)	(51.4375)	7
30	12/20/2019 07:58	Sell	8697.2500	12/20/2019 08:03	8703.0000	(130.0000)	(181.4375)	5
31	12/20/2019 08:38	Buy	8708.5000	12/20/2019 08:57	8704.5000	(95.0000)	(276.4375)	19
32	12/20/2019 09:16	Buy	8707.0000	12/20/2019 10:29	8713.0000	105.0000	(171.4375)	73
33	12/20/2019 11:16	Sell	8709.2500	12/20/2019 11:42	8710.2500	(35.0000)	(206.4375)	26
34	12/20/2019 12:06	Buy	8713.2500	12/20/2019 12:07	8712.0000	(40.0000)	(246.4375)	1
35	12/20/2019 12:37	Sell	8704.7500	12/20/2019 12:50	8700.7793	64.4141	(182.0234)	13