

TradeSignal Report for NQ #F 1-Min

ContractSize 1 CostPerTrade 15.0000 PointValue 20

Money Management:Not Enable

Exits in effect:None

Performance Summary: All Trades

(For NQ #F Form 12/29/17 to 01/05/18)

Total Net Profit	\$ 755.5781	Buy/Hold Net Profit	\$ 3885.0000
Total % Net Gain	0.58%	Buy/Hold % Gain	3.00%
Max/Avg Draw Down	\$ 898.8125 / \$ 127.5353	Buy/Hold Max Draw Down	\$ 620.0000
% Max/Avg DD vs. Net Profit	118.96% / 16.88%	% Buy/Hold Max DD vs. Profit	15.96%
Gross Profit	\$ 2056.1719	Total Trades	41
Gross Loss	(\$ 1300.5938)	Winning Trades	14
Avg win/Avg loss	3.049	Winning Rate	34.15%
Profit Factor	1.581	AbleSys/EXP Index	1.646 / 0.383
Avg Winning Trade	146.8694	Consecutive Winning Trades	5
Avg Losing Trade	(48.1701)	Consecutive Losing Trades	6
Avg Trade	\$ 18.4287	Avg Holding Bars	22
Largest Winning Trade	\$ 570.0000	Avg Winning Bars	13
Largest Losing Trade	(\$ 105.0000)	Avg Losing Bars	8

Performance Summary: Long Trades

(For NQ #F Form 12/29/17 to 01/05/18)

Total Net Profit	\$ 1204.6250	Buy/Hold Net Profit	\$ 3885.0000
Total % Net Gain	0.93%	Buy/Hold % Gain	3.00%
Max/Avg Draw Down	\$ 523.8047 / \$ 106.4946	Buy/Hold Max Draw Down	\$ 620.0000
% Max/Avg DD vs. Net Profit	43.48% / 8.84%	% Buy/Hold Max DD vs. Profit	15.96%
Gross Profit	\$ 2041.1758	Total Trades	31
Gross Loss	(\$ 836.5508)	Winning Trades	12
Avg win/Avg loss	3.863	Winning Rate	38.71%
Profit Factor	2.440	AbleSys/EXP Index	3.649 / 0.883
Avg Winning Trade	170.0980	Consecutive Winning Trades	5
Avg Losing Trade	(44.0290)	Consecutive Losing Trades	5
Avg Trade	\$ 38.8589	Avg Holding Bars	24
Largest Winning Trade	\$ 570.0000	Avg Winning Bars	16
Largest Losing Trade	(\$ 103.1367)	Avg Losing Bars	8

Performance Summary: Short Trades

(For NQ #F Form 12/29/17 to 01/05/18)

Total Net Profit	(\$ 449.0430)	Buy/Hold Net Profit	\$ 3885.0000
Total % Net Gain	(0.35%)	Buy/Hold % Gain	3.00%
Max/Avg Draw Down	\$ 715.0000 / \$ 169.5455	Buy/Hold Max Draw Down	\$ 620.0000
% Max/Avg DD vs. Net Profit	(159.23%) / (37.76%)	% Buy/Hold Max DD vs. Profit	15.96%
Gross Profit	\$ 15.0000	Total Trades	10
Gross Loss	(\$ 464.0430)	Winning Trades	2
Avg win/Avg loss	0.129	Winning Rate	20.00%
Profit Factor	0.032	AbleSys/EXP Index	0.001 / (0.774)
Avg Winning Trade	7.5000	Consecutive Winning Trades	1
Avg Losing Trade	(58.0054)	Consecutive Losing Trades	4
Avg Trade	(\$ 44.9043)	Avg Holding Bars	14
Largest Winning Trade	\$ 10.0000	Avg Winning Bars	5

Largest Losing Trade

(\$ 105.0000)

Avg Losing Bars

9

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	01/02/2018 06:57	Buy	6470.7500	01/02/2018 07:38	6489.0000	350.0000	350.0000	41
2	01/02/2018 07:40	Buy	6493.0000	01/02/2018 08:22	6501.0000	145.0000	495.0000	42
3	01/02/2018 08:48	Buy	6503.5000	01/02/2018 09:00	6500.2500	(80.0000)	415.0000	12
4	01/02/2018 09:03	Buy	6502.0000	01/02/2018 09:18	6501.5000	(25.0000)	390.0000	15
5	01/02/2018 09:22	Buy	6502.2500	01/02/2018 09:26	6501.5000	(30.0000)	360.0000	4
6	01/02/2018 09:44	Sell	6499.0000	01/02/2018 10:00	6501.0000	(55.0000)	305.0000	16
7	01/02/2018 10:23	Buy	6504.5000	01/02/2018 10:55	6505.2500	0.0000	305.0000	32
8	01/02/2018 10:59	Buy	6508.0000	01/02/2018 11:53	6513.2500	90.0000	395.0000	54
9	01/02/2018 12:04	Buy	6514.7500	01/02/2018 12:22	6513.2500	(45.0000)	350.0000	18
10	01/02/2018 12:28	Buy	6515.2500	01/02/2018 12:35	6513.4189	(51.6211)	298.3789	7
11	01/02/2018 12:37	Buy	6515.2500	01/02/2018 12:58	6520.5000	89.9961	388.3750	21
12	01/03/2018 06:30	Buy	6528.5000	01/03/2018 07:16	6557.7500	570.0000	958.3750	46
13	01/03/2018 07:32	Buy	6564.5000	01/03/2018 08:01	6567.5000	45.0000	1003.3750	29
14	01/03/2018 08:09	Buy	6572.7500	01/03/2018 08:40	6573.8091	6.1816	1009.5566	31
15	01/03/2018 09:02	Buy	6574.5000	01/03/2018 09:58	6584.0000	174.9980	1184.5547	56
16	01/03/2018 09:59	Buy	6585.7500	01/03/2018 10:06	6583.7500	(55.0000)	1129.5547	7
17	01/03/2018 10:24	Buy	6586.0000	01/03/2018 10:30	6583.0000	(75.0000)	1054.5547	6
18	01/03/2018 10:50	Sell	6576.0000	01/03/2018 11:13	6575.7500	(9.9922)	1044.5625	23
19	01/03/2018 11:29	Buy	6583.5000	01/03/2018 11:30	6581.2500	(60.0000)	984.5625	1
20	01/03/2018 12:15	Buy	6581.0000	01/03/2018 12:49	6584.0000	45.0000	1029.5625	34
21	01/04/2018 06:38	Sell	6603.0000	01/04/2018 06:52	6601.7500	10.0000	1039.5625	14
22	01/04/2018 06:57	Sell	6598.7500	01/04/2018 07:00	6600.7500	(55.0000)	984.5625	3
23	01/04/2018 07:26	Sell	6597.7500	01/04/2018 07:28	6602.2500	(105.0000)	879.5625	2
24	01/04/2018 07:46	Buy	6610.0000	01/04/2018 07:55	6605.5928	(103.1445)	776.4180	9
25	01/04/2018 08:59	Sell	6596.2500	01/04/2018 09:05	6600.0000	(89.9961)	686.4219	6
26	01/04/2018 09:12	Buy	6603.5000	01/04/2018 09:22	6601.2163	(60.6738)	625.7480	10
27	01/04/2018 09:33	Sell	6595.2500	01/04/2018 09:43	6598.0000	(69.9980)	555.7500	10
28	01/04/2018 09:53	Sell	6595.2500	01/04/2018 10:36	6594.2500	5.0000	560.7500	43
29	01/04/2018 11:08	Buy	6596.5000	01/04/2018 11:22	6596.2500	(20.0000)	540.7500	14
30	01/04/2018 11:44	Buy	6596.2500	01/04/2018 12:07	6595.2500	(35.0000)	505.7500	23
31	01/04/2018 12:17	Buy	6599.2500	01/04/2018 12:47	6599.5000	(10.0000)	495.7500	30
32	01/05/2018 07:28	Buy	6630.0000	01/05/2018 09:03	6648.2500	350.0000	845.7500	95
33	01/05/2018 09:05	Buy	6650.5000	01/05/2018 09:18	6650.4434	(16.1328)	829.6172	13
34	01/05/2018 09:20	Buy	6652.0000	01/05/2018 09:30	6651.0000	(34.9922)	794.6250	10
35	01/05/2018 09:58	Buy	6650.7500	01/05/2018 10:23	6649.0000	(50.0000)	744.6250	25
36	01/05/2018 10:28	Buy	6651.5000	01/05/2018 10:54	6652.7500	10.0000	754.6250	26
37	01/05/2018 10:57	Buy	6653.2500	01/05/2018 11:08	6653.0000	(20.0000)	734.6250	11
38	01/05/2018 11:25	Buy	6654.2500	01/05/2018 11:40	6651.7500	(65.0000)	669.6250	15
39	01/05/2018 11:47	Sell	6652.0000	01/05/2018 12:05	6652.0000	(15.0000)	654.6250	18
40	01/05/2018 12:14	Sell	6648.5000	01/05/2018 12:26	6650.9521	(64.0430)	590.5820	12
41	01/05/2018 12:39	Buy	6654.5000	01/05/2018 13:00	6663.5000	164.9961	755.5781	21