

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 01/05/18 to 01/12/18)

Total Net Profit	\$ 31.0723	Buy/Hold Net Profit	\$ 2195.0000
Total % Net Gain	0.02%	Buy/Hold % Gain	1.65%
Max/Avg Draw Down	\$ 1153.6250 / \$ 222.5917	Buy/Hold Max Draw Down	\$ 1580.0000
% Max/Avg DD vs. Net Profit	3712.72% / 716.37%	% Buy/Hold Max DD vs. Profit	71.98%
Gross Profit	\$ 2258.0508	Total Trades	55
Gross Loss	(\$ 2226.9785)	Winning Trades	21
Avg win/Avg loss	1.642	Winning Rate	38.18%
Profit Factor	1.014	AbleSys/EXP Index	0.636 / 0.009
Avg Winning Trade	107.5262	Consecutive Winning Trades	3
Avg Losing Trade	(65.4994)	Consecutive Losing Trades	5
Avg Trade	\$ 0.5650	Avg Holding Bars	18
Largest Winning Trade	\$ 310.0000	Avg Winning Bars	12
Largest Losing Trade	(\$ 260.0000)	Avg Losing Bars	6

Performance Summary: Long Trades

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

Total Net Profit	\$ 541.7129	Buy/Hold Net Profit	\$ 2195.0000
Total % Net Gain	0.41%	Buy/Hold % Gain	1.65%
Max/Avg Draw Down	\$ 720.7031 / \$ 146.8529	Buy/Hold Max Draw Down	\$ 1580.0000
% Max/Avg DD vs. Net Profit	133.04% / 27.11%	% Buy/Hold Max DD vs. Profit	71.98%
Gross Profit	\$ 1773.0664	Total Trades	36
Gross Loss	(\$ 1231.3535)	Winning Trades	17
Avg win/Avg loss	1.609	Winning Rate	47.22%
Profit Factor	1.440	AbleSys/EXP Index	1.094 / 0.232
Avg Winning Trade	104.2980	Consecutive Winning Trades	3
Avg Losing Trade	(64.8081)	Consecutive Losing Trades	5
Avg Trade	\$ 15.0476	Avg Holding Bars	20
Largest Winning Trade	\$ 310.0000	Avg Winning Bars	16
Largest Losing Trade	(\$ 260.0000)	Avg Losing Bars	4

Performance Summary: Short Trades

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

Total Net Profit	(\$ 510.6387)	Buy/Hold Net Profit	\$ 2195.0000
Total % Net Gain	(0.38%)	Buy/Hold % Gain	1.65%
Max/Avg Draw Down	\$ 979.4063 / \$ 246.7257	Buy/Hold Max Draw Down	\$ 1580.0000
% Max/Avg DD vs. Net Profit	(191.80%) / (48.32%)	% Buy/Hold Max DD vs. Profit	71.98%
Gross Profit	\$ 485.0078	Total Trades	19
Gross Loss	(\$ 995.6465)	Winning Trades	4
Avg win/Avg loss	1.827	Winning Rate	21.05%
Profit Factor	0.487	AbleSys/EXP Index	0.187 / (0.405)
Avg Winning Trade	121.2520	Consecutive Winning Trades	1
Avg Losing Trade	(66.3764)	Consecutive Losing Trades	4
Avg Trade	(\$ 26.8757)	Avg Holding Bars	15

Largest Winning Trade	\$ 300.0078	Avg Winning Bars	7
Largest Losing Trade	(\$ 170.0020)	Avg Losing Bars	8

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	01/08/2018 06:29	Buy	6661.5000	01/08/2018 06:38	6661.0244	(24.5117)	(24.5117)	9
2	01/08/2018 06:39	Buy	6662.0000	01/08/2018 07:05	6666.2500	69.9961	45.4844	26
3	01/08/2018 07:18	Buy	6671.2500	01/08/2018 07:42	6675.0000	60.0000	105.4844	24
4	01/08/2018 07:59	Buy	6679.0000	01/08/2018 08:47	6684.7500	100.0000	205.4844	48
5	01/08/2018 09:28	Buy	6684.5000	01/08/2018 09:30	6682.0000	(65.0000)	140.4844	2
6	01/08/2018 09:45	Sell	6681.0000	01/08/2018 10:00	6683.0000	(55.0000)	85.4844	15
7	01/08/2018 10:33	Buy	6684.0000	01/08/2018 10:37	6683.0205	(34.5898)	50.8945	4
8	01/08/2018 10:50	Buy	6685.5000	01/08/2018 11:20	6686.5000	4.9961	55.8906	30
9	01/08/2018 11:39	Sell	6683.7500	01/08/2018 12:08	6684.2500	(25.0000)	30.8906	29
10	01/08/2018 12:24	Sell	6681.2500	01/08/2018 12:41	6683.5000	(60.0000)	(29.1094)	17
11	01/08/2018 12:47	Buy	6686.0000	01/08/2018 13:00	6688.2500	30.0000	0.8906	13
12	01/09/2018 06:30	Sell	6701.2500	01/09/2018 06:33	6703.5566	(61.1328)	(60.2422)	3
13	01/09/2018 06:34	Sell	6699.7500	01/09/2018 07:15	6684.0000	299.9922	239.7500	41
14	01/09/2018 07:37	Sell	6682.2500	01/09/2018 07:58	6682.0000	(10.0000)	229.7500	21
15	01/09/2018 08:07	Buy	6689.0000	01/09/2018 08:39	6693.2681	70.3613	300.1113	32
16	01/09/2018 08:58	Buy	6694.0000	01/09/2018 09:00	6686.5000	(165.0020)	135.1094	2
17	01/09/2018 09:15	Buy	6694.0000	01/09/2018 10:33	6702.7500	160.0000	295.1094	78
18	01/09/2018 10:57	Sell	6700.0000	01/09/2018 11:47	6697.2500	40.0000	335.1094	50
19	01/09/2018 12:24	Sell	6696.5000	01/09/2018 12:34	6695.7500	0.0000	335.1094	10
20	01/10/2018 06:36	Buy	6665.0000	01/10/2018 06:50	6652.7500	(260.0000)	75.1094	14
21	01/10/2018 07:09	Sell	6641.5000	01/10/2018 07:10	6648.0669	(146.3379)	(71.2285)	1
22	01/10/2018 07:29	Sell	6645.0000	01/10/2018 07:40	6652.2500	(160.0059)	(231.2344)	11
23	01/10/2018 07:43	Sell	6648.5000	01/10/2018 07:56	6647.2500	10.0000	(221.2344)	13
24	01/10/2018 08:14	Buy	6658.5000	01/10/2018 08:17	6655.0000	(85.0000)	(306.2344)	3
25	01/10/2018 08:40	Buy	6654.2500	01/10/2018 09:02	6655.8091	16.1816	(290.0527)	22
26	01/10/2018 09:19	Buy	6658.5000	01/10/2018 09:29	6658.0283	(24.4277)	(314.4805)	10
27	01/10/2018 09:30	Buy	6660.2500	01/10/2018 09:50	6660.7500	(5.0039)	(319.4844)	20
28	01/10/2018 09:52	Buy	6662.7500	01/10/2018 10:01	6661.0156	(49.6875)	(369.1719)	9
29	01/10/2018 10:30	Sell	6659.2500	01/10/2018 10:37	6660.5000	(40.0000)	(409.1719)	7
30	01/10/2018 10:48	Buy	6665.7500	01/10/2018 11:08	6665.0400	(29.1992)	(438.3711)	20
31	01/10/2018 11:17	Sell	6661.7500	01/10/2018 11:46	6654.2500	134.9961	(303.3750)	29
32	01/10/2018 12:12	Buy	6661.5000	01/10/2018 12:17	6660.4741	(35.5176)	(338.8926)	5
33	01/10/2018 12:29	Buy	6663.2500	01/10/2018 13:00	6674.5000	210.0020	(128.8906)	31
34	01/11/2018 06:29	Sell	6683.7500	01/11/2018 06:43	6687.0000	(80.0000)	(208.8906)	14
35	01/11/2018 07:09	Buy	6690.0000	01/11/2018 07:12	6686.0566	(93.8672)	(302.7578)	3
36	01/11/2018 07:43	Sell	6679.5000	01/11/2018 07:44	6681.8555	(62.1016)	(364.8594)	1
37	01/11/2018 08:07	Buy	6687.7500	01/11/2018 08:15	6686.7500	(35.0000)	(399.8594)	8
38	01/11/2018 08:21	Buy	6689.5000	01/11/2018 08:28	6686.7734	(69.5313)	(469.3906)	7
39	01/11/2018 08:39	Buy	6690.0000	01/11/2018 10:05	6706.2500	310.0000	(159.3906)	86
40	01/11/2018 10:07	Buy	6707.7500	01/11/2018 10:27	6708.0000	(10.0000)	(169.3906)	20
41	01/11/2018 11:01	Buy	6706.0000	01/11/2018 11:02	6704.7500	(40.0000)	(209.3906)	1
42	01/11/2018 11:42	Sell	6703.0000	01/11/2018 11:51	6704.4741	(44.4824)	(253.8730)	9
43	01/11/2018 12:12	Buy	6704.7500	01/11/2018 12:31	6705.7500	4.9980	(248.8750)	19
44	01/11/2018 12:36	Buy	6709.2500	01/11/2018 12:41	6706.5000	(70.0000)	(318.8750)	5
45	01/12/2018 06:29	Sell	6709.2500	01/12/2018 06:34	6717.0000	(170.0000)	(488.8750)	5
46	01/12/2018 06:47	Buy	6721.2500	01/12/2018 07:34	6735.0000	260.0000	(228.8750)	47
47	01/12/2018 07:36	Buy	6739.5000	01/12/2018 08:09	6753.7627	270.2539	41.3789	33
48	01/12/2018 08:38	Buy	6753.7500	01/12/2018 09:04	6755.5049	20.0938	61.4727	26
49	01/12/2018 09:24	Buy	6757.2500	01/12/2018 09:34	6752.7500	(105.0039)	(43.5313)	10
50	01/12/2018 09:38	Buy	6756.5000	01/12/2018 10:09	6763.7500	130.0000	86.4688	31
51	01/12/2018 10:45	Buy	6762.2500	01/12/2018 11:00	6761.5000	(30.0000)	56.4688	15
52	01/12/2018 11:10	Buy	6764.7500	01/12/2018 11:33	6767.0000	30.0000	86.4688	23
53	01/12/2018 11:50	Sell	6762.5000	01/12/2018 12:00	6764.3232	(51.4648)	35.0039	10
54	01/12/2018 12:11	Sell	6759.7500	01/12/2018 12:21	6760.5054	(30.1113)	4.8926	10
55	01/12/2018 12:46	Buy	6765.7500	01/12/2018 12:56	6767.8091	26.1797	31.0723	10