

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 01/12/18 to 01/19/18)

Total Net Profit	\$ 568.5781	Buy/Hold Net Profit	\$ 470.0000
Total % Net Gain	0.42%	Buy/Hold % Gain	0.34%
Max/Avg Draw Down	\$ 1031.0938 / \$ 141.5219	Buy/Hold Max Draw Down	\$ 2330.0000
% Max/Avg DD vs. Net Profit	181.35% / 24.89%	% Buy/Hold Max DD vs. Profit	495.74%
Gross Profit	\$ 2547.9727	Total Trades	36
Gross Loss	(\$ 1979.3945)	Winning Trades	17
Avg win/Avg loss	1.439	Winning Rate	47.22%
Profit Factor	1.287	AbleSys/EXP Index	0.875 / 0.152
Avg Winning Trade	149.8807	Consecutive Winning Trades	4
Avg Losing Trade	(104.1787)	Consecutive Losing Trades	5
Avg Trade	\$ 15.7938	Avg Holding Bars	25
Largest Winning Trade	\$ 620.0000	Avg Winning Bars	18
Largest Losing Trade	(\$ 250.0000)	Avg Losing Bars	6

Performance Summary: Long Trades

(For NQ #F Form 01/12/18 to 01/19/18)

Total Net Profit	(\$ 244.6875)	Buy/Hold Net Profit	\$ 470.0000
Total % Net Gain	(0.18%)	Buy/Hold % Gain	0.34%
Max/Avg Draw Down	\$ 1029.3594 / \$ 168.6072	Buy/Hold Max Draw Down	\$ 2330.0000
% Max/Avg DD vs. Net Profit	(420.68%) / (68.91%)	% Buy/Hold Max DD vs. Profit	495.74%
Gross Profit	\$ 1240.6035	Total Trades	24
Gross Loss	(\$ 1485.2910)	Winning Trades	10
Avg win/Avg loss	1.169	Winning Rate	41.67%
Profit Factor	0.835	AbleSys/EXP Index	0.407 / (0.096)
Avg Winning Trade	124.0604	Consecutive Winning Trades	4
Avg Losing Trade	(106.0922)	Consecutive Losing Trades	3
Avg Trade	(\$ 10.1953)	Avg Holding Bars	24
Largest Winning Trade	\$ 280.0000	Avg Winning Bars	17
Largest Losing Trade	(\$ 250.0000)	Avg Losing Bars	6

Performance Summary: Short Trades

(For NQ #F Form 01/12/18 to 01/19/18)

Total Net Profit	\$ 813.2793	Buy/Hold Net Profit	\$ 470.0000
Total % Net Gain	0.60%	Buy/Hold % Gain	0.34%
Max/Avg Draw Down	\$ 739.0938 / \$ 177.2728	Buy/Hold Max Draw Down	\$ 2330.0000
% Max/Avg DD vs. Net Profit	90.88% / 21.80%	% Buy/Hold Max DD vs. Profit	495.74%
Gross Profit	\$ 1307.3730	Total Trades	12
Gross Loss	(\$ 494.0938)	Winning Trades	7
Avg win/Avg loss	1.890	Winning Rate	58.33%
Profit Factor	2.646	AbleSys/EXP Index	2.917 / 0.686
Avg Winning Trade	186.7676	Consecutive Winning Trades	3
Avg Losing Trade	(98.8187)	Consecutive Losing Trades	3

Avg Trade	\$ 67.7733	Avg Holding Bars	26
Largest Winning Trade	\$ 620.0000	Avg Winning Bars	20
Largest Losing Trade	(\$ 160.0000)	Avg Losing Bars	6

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	01/16/2018 06:34	Buy	6825.7500	01/16/2018 07:02	6833.7500	145.0000	145.0000	28
2	01/16/2018 07:16	Buy	6840.7500	01/16/2018 07:20	6829.0000	(250.0000)	(105.0000)	4
3	01/16/2018 07:57	Sell	6809.7500	01/16/2018 08:28	6807.2500	35.0000	(70.0000)	31
4	01/16/2018 08:44	Sell	6798.0000	01/16/2018 09:10	6802.2500	(100.0000)	(170.0000)	26
5	01/16/2018 09:25	Sell	6796.5000	01/16/2018 10:13	6787.0000	175.0000	5.0000	48
6	01/16/2018 10:35	Sell	6779.7500	01/16/2018 11:48	6748.0000	620.0000	625.0000	73
7	01/16/2018 12:20	Buy	6759.5000	01/16/2018 12:23	6753.7500	(130.0000)	495.0000	3
8	01/16/2018 12:28	Buy	6763.5000	01/16/2018 12:53	6753.5000	(215.0000)	280.0000	25
9	01/17/2018 06:29	Sell	6782.0000	01/17/2018 06:53	6769.0000	245.0000	525.0000	24
10	01/17/2018 07:25	Sell	6764.0000	01/17/2018 07:47	6771.2500	(160.0000)	365.0000	22
11	01/17/2018 07:56	Buy	6772.2500	01/17/2018 08:27	6786.0000	260.0000	625.0000	31
12	01/17/2018 09:00	Buy	6785.7500	01/17/2018 10:08	6800.2500	275.0000	900.0000	68
13	01/17/2018 10:12	Buy	6803.5000	01/17/2018 10:48	6808.7500	90.0000	990.0000	36
14	01/17/2018 11:04	Buy	6812.2500	01/17/2018 12:21	6827.0000	280.0000	1270.0000	77
15	01/17/2018 12:39	Buy	6828.2500	01/17/2018 12:51	6823.2500	(115.0000)	1155.0000	12
16	01/18/2018 06:30	Buy	6811.0000	01/18/2018 06:52	6812.0464	5.9277	1160.9277	22
17	01/18/2018 06:55	Buy	6818.0000	01/18/2018 07:01	6812.2314	(130.3770)	1030.5508	6
18	01/18/2018 07:08	Sell	6805.7500	01/18/2018 07:20	6809.4551	(89.1055)	941.4453	12
19	01/18/2018 07:50	Buy	6816.0000	01/18/2018 07:59	6813.2495	(70.0176)	871.4277	9
20	01/18/2018 08:13	Buy	6820.7500	01/18/2018 08:24	6817.7954	(74.0977)	797.3301	11
21	01/18/2018 08:44	Sell	6811.2500	01/18/2018 09:00	6815.0000	(90.0020)	707.3281	16
22	01/18/2018 09:25	Buy	6822.7500	01/18/2018 09:58	6826.5000	60.0000	767.3281	33
23	01/18/2018 10:11	Buy	6827.7500	01/18/2018 10:19	6824.2500	(85.0000)	682.3281	8
24	01/18/2018 10:45	Buy	6824.2500	01/18/2018 10:55	6822.5117	(49.7656)	632.5625	10
25	01/18/2018 10:58	Buy	6831.0000	01/18/2018 11:44	6832.0000	5.0000	637.5625	46
26	01/18/2018 12:17	Buy	6833.5000	01/18/2018 12:24	6829.2500	(100.0000)	537.5625	7
27	01/18/2018 12:24	Sell	6829.2500	01/18/2018 12:43	6822.0000	130.0000	667.5625	19
28	01/18/2018 12:46	Sell	6820.2500	01/18/2018 12:49	6822.2500	(55.0000)	612.5625	3
29	01/19/2018 06:36	Buy	6845.5000	01/19/2018 06:52	6839.9487	(126.0254)	486.5371	16
30	01/19/2018 06:59	Sell	6833.0000	01/19/2018 07:26	6829.2500	59.9941	546.5313	27
31	01/19/2018 07:48	Sell	6824.0000	01/19/2018 08:10	6821.1313	42.3730	588.9043	22
32	01/19/2018 08:28	Buy	6831.2500	01/19/2018 08:49	6828.2500	(74.9980)	513.9063	21
33	01/19/2018 09:10	Buy	6828.0000	01/19/2018 09:54	6831.2339	49.6777	563.5840	44
34	01/19/2018 10:31	Buy	6832.0000	01/19/2018 10:39	6829.5000	(65.0059)	498.5781	8
35	01/19/2018 11:02	Buy	6835.2500	01/19/2018 11:45	6839.5000	70.0000	568.5781	43
36	01/19/2018 12:11	Buy	6842.5000	01/19/2018 12:36	6843.2500	0.0000	568.5781	25