

## 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 01/19/18 to 01/26/18)

Total Net Profit	\$ 1848.3281	Buy/Hold Net Profit	\$ 3850.0000
Total % Net Gain	1.35%	Buy/Hold % Gain	2.81%
Max/Avg Draw Down	\$ 1252.3438 / \$ 211.6044	Buy/Hold Max Draw Down	\$ 2320.0000
% Max/Avg DD vs. Net Profit	67.76% / 11.45%	% Buy/Hold Max DD vs. Profit	60.26%
Gross Profit	\$ 5139.9629	Total Trades	55
Gross Loss	(\$ 3291.6348)	Winning Trades	22
Avg win/Avg loss	2.342	Winning Rate	40.00%
Profit Factor	1.562	AbleSys/EXP Index	1.463 / 0.337
Avg Winning Trade	233.6347	Consecutive Winning Trades	3
Avg Losing Trade	(99.7465)	Consecutive Losing Trades	7
Avg Trade	\$ 33.6060	Avg Holding Bars	21
Largest Winning Trade	\$ 805.0000	Avg Winning Bars	15
Largest Losing Trade	(\$ 385.0000)	Avg Losing Bars	6

### Performance Summary: Long Trades

(For NQ #F Form 01/19/18 to 01/26/18)

Total Net Profit	\$ 1936.3438	Buy/Hold Net Profit	\$ 3850.0000
Total % Net Gain	1.41%	Buy/Hold % Gain	2.81%
Max/Avg Draw Down	\$ 528.1563 / \$ 118.7764	Buy/Hold Max Draw Down	\$ 2320.0000
% Max/Avg DD vs. Net Profit	27.28% / 6.13%	% Buy/Hold Max DD vs. Profit	60.26%
Gross Profit	\$ 3146.3438	Total Trades	30
Gross Loss	(\$ 1210.0000)	Winning Trades	15
Avg win/Avg loss	2.600	Winning Rate	50.00%
Profit Factor	2.600	AbleSys/EXP Index	3.381 / 0.800
Avg Winning Trade	209.7562	Consecutive Winning Trades	3
Avg Losing Trade	(80.6667)	Consecutive Losing Trades	3
Avg Trade	\$ 64.5448	Avg Holding Bars	24
Largest Winning Trade	\$ 734.3457	Avg Winning Bars	19
Largest Losing Trade	(\$ 130.0000)	Avg Losing Bars	5

### Performance Summary: Short Trades

(For NQ #F Form 01/19/18 to 01/26/18)

Total Net Profit	(\$ 88.0156)	Buy/Hold Net Profit	\$ 3850.0000
Total % Net Gain	(0.06%)	Buy/Hold % Gain	2.81%
Max/Avg Draw Down	\$ 1118.1406 / \$ 328.3135	Buy/Hold Max Draw Down	\$ 2320.0000
% Max/Avg DD vs. Net Profit	(1270.39%) / (373.02%)	% Buy/Hold Max DD vs. Profit	60.26%
Gross Profit	\$ 1993.6289	Total Trades	25
Gross Loss	(\$ 2081.6445)	Winning Trades	7
Avg win/Avg loss	2.463	Winning Rate	28.00%
Profit Factor	0.958	AbleSys/EXP Index	0.660 / (0.030)
Avg Winning Trade	284.8041	Consecutive Winning Trades	2
Avg Losing Trade	(115.6469)	Consecutive Losing Trades	8

Avg Trade	(\$ 3.5206)	Avg Holding Bars	17
Largest Winning Trade	\$ 805.0000	Avg Winning Bars	9
Largest Losing Trade	(\$ 385.0000)	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	01/22/2018 06:31	Sell	6838.2500	01/22/2018 06:34	6839.5669	(41.3379)	(41.3379)	3
2	01/22/2018 06:42	Buy	6842.2500	01/22/2018 07:57	6879.7173	734.3398	693.0020	75
3	01/22/2018 08:25	Buy	6885.0000	01/22/2018 08:29	6879.5181	(124.6406)	568.3613	4
4	01/22/2018 08:36	Sell	6879.5000	01/22/2018 08:39	6884.0000	(105.0020)	463.3594	3
5	01/22/2018 09:03	Buy	6893.2500	01/22/2018 09:56	6898.5000	90.0000	553.3594	53
6	01/22/2018 10:18	Buy	6901.5000	01/22/2018 10:28	6897.7534	(89.9316)	463.4277	10
7	01/22/2018 10:43	Buy	6900.2500	01/22/2018 10:54	6898.0000	(60.0059)	403.4219	11
8	01/22/2018 11:14	Sell	6896.7500	01/22/2018 11:45	6897.0000	(20.0000)	383.4219	31
9	01/22/2018 11:58	Sell	6895.0000	01/22/2018 12:02	6898.2500	(80.0000)	303.4219	4
10	01/22/2018 12:10	Buy	6897.0000	01/22/2018 12:37	6898.0000	5.0000	308.4219	27
11	01/22/2018 12:42	Buy	6901.0000	01/22/2018 13:00	6923.5000	435.0000	743.4219	18
12	01/23/2018 06:30	Buy	6939.5000	01/23/2018 06:56	6950.4678	204.3555	947.7773	26
13	01/23/2018 07:10	Buy	6959.0000	01/23/2018 07:23	6954.5000	(104.9961)	842.7813	13
14	01/23/2018 07:25	Buy	6958.2500	01/23/2018 08:13	6971.7500	255.0000	1097.7813	48
15	01/23/2018 08:56	Sell	6965.2500	01/23/2018 09:17	6967.2500	(55.0000)	1042.7813	21
16	01/23/2018 09:39	Buy	6970.2500	01/23/2018 09:42	6966.7095	(85.8105)	956.9707	3
17	01/23/2018 09:57	Sell	6965.2500	01/23/2018 10:07	6968.0000	(70.0020)	886.9688	10
18	01/23/2018 10:16	Sell	6964.5000	01/23/2018 10:27	6966.5503	(56.0059)	830.9629	11
19	01/23/2018 10:38	Buy	6971.7500	01/23/2018 11:05	6973.0000	10.0059	840.9688	27
20	01/23/2018 11:30	Sell	6962.7500	01/23/2018 11:35	6965.2598	(65.1953)	775.7734	5
21	01/23/2018 11:47	Buy	6971.7500	01/23/2018 11:55	6968.7500	(74.9922)	700.7813	8
22	01/23/2018 12:10	Buy	6973.0000	01/23/2018 12:12	6967.2500	(130.0000)	570.7813	2
23	01/23/2018 12:22	Buy	6971.2500	01/23/2018 12:50	6975.0669	61.3379	632.1191	28
24	01/24/2018 06:27	Buy	6986.2500	01/24/2018 06:30	6984.0000	(59.9941)	572.1250	3
25	01/24/2018 06:44	Sell	6982.5000	01/24/2018 06:57	6980.0000	35.0000	607.1250	13
26	01/24/2018 07:12	Buy	6987.7500	01/24/2018 07:20	6988.5654	1.3086	608.4336	8
27	01/24/2018 07:22	Buy	6993.2500	01/24/2018 07:44	6993.2500	(14.9961)	593.4375	22
28	01/24/2018 08:07	Sell	6983.0000	01/24/2018 08:44	6942.0000	805.0000	1398.4375	37
29	01/24/2018 08:48	Sell	6937.2500	01/24/2018 08:52	6944.2500	(155.0000)	1243.4375	4
30	01/24/2018 09:03	Sell	6926.7500	01/24/2018 09:19	6940.2500	(285.0000)	958.4375	16
31	01/24/2018 09:23	Sell	6930.5000	01/24/2018 09:55	6925.2500	90.0000	1048.4375	32
32	01/24/2018 10:07	Sell	6906.0000	01/24/2018 10:25	6906.8379	(31.7578)	1016.6797	18
33	01/24/2018 10:38	Buy	6924.7500	01/24/2018 10:58	6931.0000	110.0078	1126.6875	20
34	01/24/2018 11:05	Buy	6935.5000	01/24/2018 11:36	6941.7500	110.0000	1236.6875	31
35	01/24/2018 11:38	Buy	6944.2500	01/24/2018 11:51	6945.5000	10.0000	1246.6875	13
36	01/24/2018 11:55	Buy	6949.0000	01/24/2018 11:57	6946.7500	(60.0000)	1186.6875	2
37	01/24/2018 12:10	Sell	6936.0000	01/24/2018 12:45	6933.0693	43.6133	1230.3008	35
38	01/25/2018 06:30	Sell	6974.7500	01/25/2018 06:37	6975.7500	(35.0039)	1195.2969	7
39	01/25/2018 06:39	Sell	6959.7500	01/25/2018 07:21	6937.7500	425.0000	1620.2969	42
40	01/25/2018 07:47	Sell	6924.5000	01/25/2018 07:57	6943.0000	(385.0000)	1235.2969	10
41	01/25/2018 08:10	Buy	6946.0000	01/25/2018 08:22	6940.7500	(120.0000)	1115.2969	12
42	01/25/2018 08:25	Buy	6949.5000	01/25/2018 09:21	6961.0000	215.0000	1330.2969	56
43	01/25/2018 09:38	Sell	6954.0000	01/25/2018 10:10	6943.2500	200.0000	1530.2969	32
44	01/25/2018 10:45	Buy	6952.5000	01/25/2018 11:01	6951.0190	(44.6191)	1485.6777	16
45	01/25/2018 11:21	Sell	6940.0000	01/25/2018 12:18	6919.5000	394.9941	1880.6719	57
46	01/25/2018 12:38	Sell	6914.5000	01/25/2018 12:50	6921.2500	(150.0000)	1730.6719	12
47	01/26/2018 06:38	Sell	6959.0000	01/26/2018 06:40	6963.6172	(107.3438)	1623.3281	2
48	01/26/2018 06:46	Sell	6960.2500	01/26/2018 06:51	6961.5000	(40.0000)	1583.3281	5
49	01/26/2018 07:15	Sell	6957.7500	01/26/2018 07:36	6972.0000	(300.0000)	1283.3281	21
50	01/26/2018 07:42	Buy	6979.5000	01/26/2018 08:05	6977.7500	(50.0000)	1233.3281	23
51	01/26/2018 08:10	Buy	6984.2500	01/26/2018 08:36	6979.7500	(105.0000)	1128.3281	26
52	01/26/2018 09:17	Sell	6974.2500	01/26/2018 09:22	6978.5000	(100.0000)	1028.3281	5
53	01/26/2018 09:51	Buy	6982.0000	01/26/2018 11:23	6999.0000	325.0000	1353.3281	92
54	01/26/2018 11:38	Buy	7000.2500	01/26/2018 11:52	6996.7500	(85.0000)	1268.3281	14
55	01/26/2018 12:02	Buy	7001.0000	01/26/2018 13:00	7030.7500	580.0000	1848.3281	58