

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 01/26/18 to 02/02/18)

Total Net Profit	\$ 1168.6875	Buy/Hold Net Profit	(\$ 5110.0000)
Total % Net Gain	0.83%	Buy/Hold % Gain	(3.65%)
Max/Avg Draw Down	\$ 1375.0000 / \$ 283.0951	Buy/Hold Max Draw Down	\$ 5505.0000
% Max/Avg DD vs. Net Profit	117.65% / 24.22%	% Buy/Hold Max DD vs. Profit	(107.73%)
Gross Profit	\$ 4508.5352	Total Trades	54
Gross Loss	(\$ 3339.8477)	Winning Trades	23
Avg win/Avg loss	1.820	Winning Rate	42.59%
Profit Factor	1.350	AbleSys/EXP Index	1.046 / 0.201
Avg Winning Trade	196.0233	Consecutive Winning Trades	3
Avg Losing Trade	(107.7370)	Consecutive Losing Trades	4
Avg Trade	\$ 21.6424	Avg Holding Bars	20
Largest Winning Trade	\$ 604.9961	Avg Winning Bars	12
Largest Losing Trade	(\$ 290.0000)	Avg Losing Bars	7

Performance Summary: Long Trades

(For NQ #F Form 01/26/18 to 02/02/18)

Total Net Profit	(\$ 1024.3906)	Buy/Hold Net Profit	(\$ 5110.0000)
Total % Net Gain	(0.73%)	Buy/Hold % Gain	(3.65%)
Max/Avg Draw Down	\$ 1689.4375 / \$ 309.1159	Buy/Hold Max Draw Down	\$ 5505.0000
% Max/Avg DD vs. Net Profit	(164.92%) / (30.18%)	% Buy/Hold Max DD vs. Profit	(107.73%)
Gross Profit	\$ 1049.4023	Total Trades	26
Gross Loss	(\$ 2073.7930)	Winning Trades	10
Avg win/Avg loss	0.810	Winning Rate	38.46%
Profit Factor	0.506	AbleSys/EXP Index	0.158 / (0.304)
Avg Winning Trade	104.9402	Consecutive Winning Trades	2
Avg Losing Trade	(129.6121)	Consecutive Losing Trades	4
Avg Trade	(\$ 39.3996)	Avg Holding Bars	17
Largest Winning Trade	\$ 300.0000	Avg Winning Bars	10
Largest Losing Trade	(\$ 290.0000)	Avg Losing Bars	7

Performance Summary: Short Trades

(For NQ #F Form 01/26/18 to 02/02/18)

Total Net Profit	\$ 2193.0781	Buy/Hold Net Profit	(\$ 5110.0000)
Total % Net Gain	1.57%	Buy/Hold % Gain	(3.65%)
Max/Avg Draw Down	\$ 900.0000 / \$ 250.5543	Buy/Hold Max Draw Down	\$ 5505.0000
% Max/Avg DD vs. Net Profit	41.04% / 11.42%	% Buy/Hold Max DD vs. Profit	(107.73%)
Gross Profit	\$ 3459.1367	Total Trades	28
Gross Loss	(\$ 1266.0586)	Winning Trades	13
Avg win/Avg loss	3.153	Winning Rate	46.43%
Profit Factor	2.732	AbleSys/EXP Index	3.999 / 0.928
Avg Winning Trade	266.0874	Consecutive Winning Trades	4
Avg Losing Trade	(84.4039)	Consecutive Losing Trades	5

Avg Trade	\$ 78.3242	Avg Holding Bars	22
Largest Winning Trade	\$ 605.0000	Avg Winning Bars	14
Largest Losing Trade	(\$ 175.0000)	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	01/29/2018 06:52	Buy	7008.0000	01/29/2018 07:01	7007.2500	(30.0000)	(30.0000)	9
2	01/29/2018 07:20	Sell	6999.7500	01/29/2018 07:26	7007.7500	(175.0000)	(205.0000)	6
3	01/29/2018 07:37	Sell	6994.5000	01/29/2018 07:57	6997.0000	(65.0000)	(270.0000)	20
4	01/29/2018 08:06	Sell	6989.0000	01/29/2018 08:15	6992.7500	(90.0000)	(360.0000)	9
5	01/29/2018 08:42	Buy	7001.2500	01/29/2018 08:59	7005.5000	70.0000	(290.0000)	17
6	01/29/2018 09:13	Buy	7009.5000	01/29/2018 09:25	7006.0024	(84.9512)	(374.9512)	12
7	01/29/2018 09:51	Buy	7013.0000	01/29/2018 10:20	7021.2500	149.9980	(224.9531)	29
8	01/29/2018 11:04	Sell	7012.2500	01/29/2018 11:15	7016.2700	(95.4004)	(320.3535)	11
9	01/29/2018 11:28	Sell	7008.7500	01/29/2018 11:55	7010.5000	(50.0059)	(370.3594)	27
10	01/29/2018 12:22	Sell	7006.5000	01/29/2018 12:50	6995.0000	215.0000	(155.3594)	28
11	01/30/2018 06:52	Sell	6920.7500	01/30/2018 07:21	6922.2500	(45.0000)	(200.3594)	29
12	01/30/2018 07:37	Buy	6938.5000	01/30/2018 07:46	6929.0000	(205.0000)	(405.3594)	9
13	01/30/2018 07:55	Buy	6940.0000	01/30/2018 08:23	6953.5000	255.0000	(150.3594)	28
14	01/30/2018 08:43	Buy	6957.2500	01/30/2018 08:56	6943.5000	(290.0000)	(440.3594)	13
15	01/30/2018 09:04	Sell	6941.5000	01/30/2018 09:19	6947.2607	(130.2148)	(570.5742)	15
16	01/30/2018 09:29	Sell	6938.5000	01/30/2018 10:17	6925.7500	239.9961	(330.5781)	48
17	01/30/2018 10:21	Sell	6924.5000	01/30/2018 10:32	6928.0000	(85.0000)	(415.5781)	11
18	01/30/2018 10:43	Buy	6937.2500	01/30/2018 11:10	6941.0000	60.0000	(355.5781)	27
19	01/30/2018 11:12	Buy	6948.0000	01/30/2018 11:18	6943.2500	(110.0000)	(465.5781)	6
20	01/30/2018 11:40	Sell	6931.0000	01/30/2018 11:54	6936.5220	(125.4395)	(591.0176)	14
21	01/30/2018 11:55	Sell	6934.5000	01/30/2018 12:02	6936.0000	(44.9980)	(636.0156)	7
22	01/30/2018 12:24	Buy	6944.2500	01/30/2018 12:42	6947.2500	45.0000	(591.0156)	18
23	01/31/2018 06:28	Buy	6979.2500	01/31/2018 06:58	6978.7417	(25.1660)	(616.1816)	30
24	01/31/2018 07:09	Sell	6976.7500	01/31/2018 07:14	6984.2500	(165.0059)	(781.1875)	5
25	01/31/2018 07:41	Sell	6977.2500	01/31/2018 08:34	6963.7500	255.0000	(526.1875)	53
26	01/31/2018 08:50	Sell	6955.5000	01/31/2018 09:03	6954.5000	5.0000	(521.1875)	13
27	01/31/2018 09:05	Sell	6952.0000	01/31/2018 09:07	6954.2500	(60.0000)	(581.1875)	2
28	01/31/2018 09:31	Buy	6965.7500	01/31/2018 09:42	6963.5000	(60.0000)	(641.1875)	11
29	01/31/2018 10:00	Buy	6967.7500	01/31/2018 10:16	6963.5000	(100.0000)	(741.1875)	16
30	01/31/2018 10:22	Buy	6971.5000	01/31/2018 10:37	6969.5039	(54.9219)	(796.1094)	15
31	01/31/2018 11:11	Sell	6968.5000	01/31/2018 12:20	6941.2500	530.0000	(266.1094)	69
32	01/31/2018 12:39	Buy	6956.5000	01/31/2018 12:50	6957.7505	10.0098	(256.0996)	11
33	02/01/2018 06:45	Buy	6935.7500	02/01/2018 06:47	6926.8125	(193.7441)	(449.8438)	2
34	02/01/2018 06:49	Buy	6931.2500	02/01/2018 07:27	6947.0000	300.0000	(149.8438)	38
35	02/01/2018 07:37	Buy	6960.2500	02/01/2018 08:04	6960.5000	(10.0000)	(159.8438)	27
36	02/01/2018 08:38	Buy	6959.0000	02/01/2018 09:02	6961.0000	25.0000	(134.8438)	24
37	02/01/2018 09:22	Buy	6969.0000	02/01/2018 10:30	6973.7197	79.3945	(55.4492)	68
38	02/01/2018 10:40	Sell	6963.0000	02/01/2018 11:35	6932.0000	604.9961	549.5469	55
39	02/01/2018 12:01	Buy	6941.7500	02/01/2018 12:04	6936.7500	(115.0000)	434.5469	3
40	02/01/2018 12:10	Buy	6941.2500	02/01/2018 12:14	6932.2500	(195.0000)	239.5469	4
41	02/01/2018 12:28	Sell	6919.0000	02/01/2018 12:47	6903.7500	290.0000	529.5469	19
42	02/02/2018 06:33	Buy	6878.0000	02/02/2018 06:46	6869.2500	(190.0000)	339.5469	13
43	02/02/2018 06:47	Sell	6867.7500	02/02/2018 07:15	6839.7500	545.0000	884.5469	28
44	02/02/2018 07:51	Buy	6861.2500	02/02/2018 08:00	6851.5000	(210.0000)	674.5469	9
45	02/02/2018 08:12	Buy	6860.5000	02/02/2018 08:16	6851.2500	(200.0000)	474.5469	4
46	02/02/2018 08:29	Sell	6843.7500	02/02/2018 08:53	6846.0000	(60.0000)	414.5469	24
47	02/02/2018 08:58	Sell	6836.0000	02/02/2018 09:15	6836.7500	(30.0000)	384.5469	17
48	02/02/2018 09:23	Buy	6844.7500	02/02/2018 09:46	6848.2500	55.0000	439.5469	23
49	02/02/2018 10:17	Sell	6837.7500	02/02/2018 10:30	6830.0000	140.0000	579.5469	13
50	02/02/2018 10:32	Sell	6829.0000	02/02/2018 10:35	6830.5000	(45.0000)	534.5469	3
51	02/02/2018 10:38	Sell	6829.2500	02/02/2018 10:55	6827.0000	30.0000	564.5469	17
52	02/02/2018 11:08	Sell	6818.0000	02/02/2018 11:31	6814.2930	59.1406	623.6875	23
53	02/02/2018 11:50	Sell	6802.2500	02/02/2018 12:12	6790.5000	220.0000	843.6875	22
54	02/02/2018 12:31	Sell	6782.0000	02/02/2018 12:59	6765.0000	325.0000	1168.6875	28