

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 02/16/18 to 02/23/18)

Total Net Profit	\$ 2591.7813	Buy/Hold Net Profit	\$ 3035.0000
Total % Net Gain	1.92%	Buy/Hold % Gain	2.25%
Max/Avg Draw Down	\$ 1801.2500 / \$ 244.8171	Buy/Hold Max Draw Down	\$ 3815.0000
% Max/Avg DD vs. Net Profit	69.50% / 9.45%	% Buy/Hold Max DD vs. Profit	125.70%
Gross Profit	\$ 5513.1270	Total Trades	44
Gross Loss	(\$ 2921.3457)	Winning Trades	15
Avg win/Avg loss	3.649	Winning Rate	34.09%
Profit Factor	1.887	AbleSys/EXP Index	2.347 / 0.585
Avg Winning Trade	367.5418	Consecutive Winning Trades	3
Avg Losing Trade	(100.7361)	Consecutive Losing Trades	8
Avg Trade	\$ 58.9041	Avg Holding Bars	21
Largest Winning Trade	\$ 1179.9980	Avg Winning Bars	12
Largest Losing Trade	(\$ 250.0000)	Avg Losing Bars	8

Performance Summary: Long Trades

(For NQ #F Form 02/16/18 to 02/23/18)

Total Net Profit	\$ 1211.8125	Buy/Hold Net Profit	\$ 3035.0000
Total % Net Gain	0.90%	Buy/Hold % Gain	2.25%
Max/Avg Draw Down	\$ 1340.8594 / \$ 212.3809	Buy/Hold Max Draw Down	\$ 3815.0000
% Max/Avg DD vs. Net Profit	110.65% / 17.53%	% Buy/Hold Max DD vs. Profit	125.70%
Gross Profit	\$ 2859.1445	Total Trades	27
Gross Loss	(\$ 1647.3320)	Winning Trades	10
Avg win/Avg loss	2.951	Winning Rate	37.04%
Profit Factor	1.736	AbleSys/EXP Index	1.897 / 0.463
Avg Winning Trade	285.9145	Consecutive Winning Trades	3
Avg Losing Trade	(96.9019)	Consecutive Losing Trades	6
Avg Trade	\$ 44.8819	Avg Holding Bars	23
Largest Winning Trade	\$ 689.9980	Avg Winning Bars	14
Largest Losing Trade	(\$ 250.0000)	Avg Losing Bars	8

Performance Summary: Short Trades

(For NQ #F Form 02/16/18 to 02/23/18)

Total Net Profit	\$ 1379.9688	Buy/Hold Net Profit	\$ 3035.0000
Total % Net Gain	1.01%	Buy/Hold % Gain	2.25%
Max/Avg Draw Down	\$ 1134.3750 / \$ 283.9403	Buy/Hold Max Draw Down	\$ 3815.0000
% Max/Avg DD vs. Net Profit	82.20% / 20.58%	% Buy/Hold Max DD vs. Profit	125.70%
Gross Profit	\$ 2653.9824	Total Trades	17
Gross Loss	(\$ 1274.0137)	Winning Trades	5
Avg win/Avg loss	5.000	Winning Rate	29.41%
Profit Factor	2.083	AbleSys/EXP Index	3.063 / 0.765
Avg Winning Trade	530.7965	Consecutive Winning Trades	1
Avg Losing Trade	(106.1678)	Consecutive Losing Trades	2

Avg Trade	\$ 81.1746	Avg Holding Bars	17
Largest Winning Trade	\$ 1179.9980	Avg Winning Bars	9
Largest Losing Trade	(\$ 250.0000)	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	02/20/2018 06:30	Buy	6750.0000	02/20/2018 06:58	6778.2500	550.0000	550.0000	28
2	02/20/2018 07:05	Buy	6794.0000	02/20/2018 07:29	6797.0000	45.0000	595.0000	24
3	02/20/2018 07:49	Buy	6801.0000	02/20/2018 09:19	6835.0000	665.0000	1260.0000	90
4	02/20/2018 09:30	Buy	6839.7500	02/20/2018 09:33	6834.5000	(120.0000)	1140.0000	3
5	02/20/2018 09:48	Buy	6838.7500	02/20/2018 10:00	6836.7500	(55.0000)	1085.0000	12
6	02/20/2018 10:14	Sell	6824.5000	02/20/2018 10:33	6826.5000	(55.0000)	1030.0000	19
7	02/20/2018 10:51	Buy	6840.2500	02/20/2018 10:56	6833.9668	(140.6641)	889.3359	5
8	02/20/2018 11:24	Sell	6821.0000	02/20/2018 11:31	6825.5000	(104.9922)	784.3438	7
9	02/20/2018 11:47	Sell	6815.0000	02/20/2018 12:30	6775.2500	780.0000	1564.3438	43
10	02/21/2018 06:27	Buy	6819.2500	02/21/2018 06:30	6814.7583	(104.8340)	1459.5098	3
11	02/21/2018 06:32	Buy	6817.5474	02/21/2018 06:55	6815.5552	(54.8438)	1404.6660	23
12	02/21/2018 07:16	Buy	6827.5000	02/21/2018 08:11	6837.0000	175.0059	1579.6719	55
13	02/21/2018 08:21	Buy	6842.2500	02/21/2018 08:54	6852.2500	185.0000	1764.6719	33
14	02/21/2018 09:14	Sell	6837.2500	02/21/2018 09:40	6837.5000	(20.0000)	1744.6719	26
15	02/21/2018 09:42	Sell	6836.2500	02/21/2018 09:52	6838.0000	(50.0000)	1694.6719	10
16	02/21/2018 10:35	Buy	6845.7500	02/21/2018 10:39	6841.2500	(105.0000)	1589.6719	4
17	02/21/2018 10:51	Buy	6846.5000	02/21/2018 11:00	6841.4141	(116.7188)	1472.9531	9
18	02/21/2018 11:04	Buy	6858.5000	02/21/2018 11:31	6868.2500	180.0000	1652.9531	27
19	02/21/2018 12:01	Sell	6837.0000	02/21/2018 12:23	6823.7500	250.0000	1902.9531	22
20	02/21/2018 12:40	Sell	6808.2500	02/21/2018 12:46	6812.9819	(109.6387)	1793.3145	6
21	02/21/2018 12:47	Sell	6805.7500	02/21/2018 13:00	6746.0000	1179.9980	2973.3125	13
22	02/22/2018 06:30	Buy	6795.5000	02/22/2018 06:50	6800.7070	89.1406	3062.4531	20
23	02/22/2018 06:55	Sell	6796.2500	02/22/2018 07:07	6808.0000	(250.0000)	2812.4531	12
24	02/22/2018 07:31	Buy	6814.2500	02/22/2018 07:57	6809.7500	(105.0000)	2707.4531	26
25	02/22/2018 08:07	Buy	6824.7500	02/22/2018 08:30	6816.0000	(190.0000)	2517.4531	23
26	02/22/2018 08:51	Buy	6823.0000	02/22/2018 09:05	6820.0000	(75.0000)	2442.4531	14
27	02/22/2018 09:25	Buy	6824.2500	02/22/2018 09:28	6812.5000	(250.0000)	2192.4531	3
28	02/22/2018 09:32	Sell	6807.0000	02/22/2018 10:28	6787.3008	378.9844	2571.4375	56
29	02/22/2018 10:31	Sell	6779.5000	02/22/2018 10:54	6775.5000	65.0000	2636.4375	23
30	02/22/2018 11:19	Buy	6784.2500	02/22/2018 11:21	6775.0000	(200.0000)	2436.4375	2
31	02/22/2018 11:27	Buy	6785.2500	02/22/2018 11:40	6785.2500	(15.0000)	2421.4375	13
32	02/22/2018 12:01	Sell	6768.5000	02/22/2018 12:14	6772.0000	(85.0000)	2336.4375	13
33	02/22/2018 12:45	Sell	6758.7500	02/22/2018 12:59	6767.2500	(185.0000)	2151.4375	14
34	02/23/2018 06:29	Sell	6817.0000	02/23/2018 06:30	6820.7188	(89.3750)	2062.0625	1
35	02/23/2018 06:55	Sell	6813.2500	02/23/2018 07:03	6817.7500	(105.0000)	1957.0625	8
36	02/23/2018 07:17	Sell	6801.5000	02/23/2018 07:32	6804.2500	(70.0000)	1887.0625	15
37	02/23/2018 07:34	Sell	6800.0000	02/23/2018 07:37	6806.7500	(150.0000)	1737.0625	3
38	02/23/2018 07:51	Buy	6812.2500	02/23/2018 08:19	6821.7500	175.0000	1912.0625	28
39	02/23/2018 08:21	Buy	6826.5000	02/23/2018 08:49	6826.2500	(20.0000)	1892.0625	28
40	02/23/2018 08:57	Buy	6835.7500	02/23/2018 09:26	6836.5000	0.0000	1892.0625	29
41	02/23/2018 09:48	Buy	6840.0000	02/23/2018 10:02	6836.5229	(84.5410)	1807.5215	14
42	02/23/2018 10:37	Buy	6843.5000	02/23/2018 11:06	6843.7134	(10.7383)	1796.7832	29
43	02/23/2018 11:22	Buy	6851.5000	02/23/2018 12:33	6886.7500	689.9980	2486.7813	71
44	02/23/2018 12:40	Buy	6895.5000	02/23/2018 12:59	6901.5000	105.0000	2591.7813	19