

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 02/23/18 to 03/02/18)

Total Net Profit	\$ 1083.7031	Buy/Hold Net Profit	(\$ 3015.0000)
Total % Net Gain	0.78%	Buy/Hold % Gain	(2.17%)
Max/Avg Draw Down	\$ 2157.2031 / \$ 425.6036	Buy/Hold Max Draw Down	\$ 7260.0000
% Max/Avg DD vs. Net Profit	199.06% / 39.27%	% Buy/Hold Max DD vs. Profit	(240.80%)
Gross Profit	\$ 6125.6367	Total Trades	58
Gross Loss	(\$ 5041.9336)	Winning Trades	23
Avg win/Avg loss	1.849	Winning Rate	39.66%
Profit Factor	1.215	AbleSys/EXP Index	0.891 / 0.130
Avg Winning Trade	266.3320	Consecutive Winning Trades	4
Avg Losing Trade	(144.0552)	Consecutive Losing Trades	5
Avg Trade	\$ 18.6845	Avg Holding Bars	17
Largest Winning Trade	\$ 920.0000	Avg Winning Bars	10
Largest Losing Trade	(\$ 480.0000)	Avg Losing Bars	6

Performance Summary: Long Trades

(For NQ #F Form 02/23/18 to 03/02/18)

Total Net Profit	(\$ 2119.9844)	Buy/Hold Net Profit	(\$ 3015.0000)
Total % Net Gain	(1.52%)	Buy/Hold % Gain	(2.17%)
Max/Avg Draw Down	\$ 3189.9844 / \$ 899.9961	Buy/Hold Max Draw Down	\$ 7260.0000
% Max/Avg DD vs. Net Profit	(150.47%) / (42.45%)	% Buy/Hold Max DD vs. Profit	(240.80%)
Gross Profit	\$ 1955.6367	Total Trades	36
Gross Loss	(\$ 4075.6211)	Winning Trades	10
Avg win/Avg loss	1.248	Winning Rate	27.78%
Profit Factor	0.480	AbleSys/EXP Index	0.166 / (0.376)
Avg Winning Trade	195.5637	Consecutive Winning Trades	2
Avg Losing Trade	(156.7547)	Consecutive Losing Trades	7
Avg Trade	(\$ 58.8885)	Avg Holding Bars	15
Largest Winning Trade	\$ 610.0000	Avg Winning Bars	7
Largest Losing Trade	(\$ 480.0000)	Avg Losing Bars	7

Performance Summary: Short Trades

(For NQ #F Form 02/23/18 to 03/02/18)

Total Net Profit	\$ 3203.6875	Buy/Hold Net Profit	(\$ 3015.0000)
Total % Net Gain	2.31%	Buy/Hold % Gain	(2.17%)
Max/Avg Draw Down	\$ 1045.0000 / \$ 278.4889	Buy/Hold Max Draw Down	\$ 7260.0000
% Max/Avg DD vs. Net Profit	32.62% / 8.69%	% Buy/Hold Max DD vs. Profit	(240.80%)
Gross Profit	\$ 4169.9961	Total Trades	22
Gross Loss	(\$ 966.3086)	Winning Trades	13
Avg win/Avg loss	2.988	Winning Rate	59.09%
Profit Factor	4.315	AbleSys/EXP Index	7.618 / 1.356
Avg Winning Trade	320.7689	Consecutive Winning Trades	3
Avg Losing Trade	(107.3676)	Consecutive Losing Trades	2

Avg Trade	\$ 145.6222	Avg Holding Bars	19
Largest Winning Trade	\$ 920.0000	Avg Winning Bars	15
Largest Losing Trade	(\$ 290.0000)	Avg Losing Bars	4

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	02/26/2018 06:48	Buy	6958.5000	02/26/2018 07:14	6953.7500	(110.0000)	(110.0000)	26
2	02/26/2018 07:43	Sell	6947.5000	02/26/2018 08:02	6948.2500	(30.0000)	(140.0000)	19
3	02/26/2018 08:14	Buy	6956.2500	02/26/2018 08:52	6959.5220	50.4395	(89.5605)	38
4	02/26/2018 09:30	Buy	6966.2500	02/26/2018 09:35	6959.0000	(160.0020)	(249.5625)	5
5	02/26/2018 09:49	Buy	6966.7500	02/26/2018 10:13	6966.7500	(15.0000)	(264.5625)	24
6	02/26/2018 10:28	Buy	6973.0000	02/26/2018 10:35	6968.0000	(115.0000)	(379.5625)	7
7	02/26/2018 10:59	Buy	6971.5000	02/26/2018 11:26	6979.2603	140.2051	(239.3574)	27
8	02/26/2018 12:04	Buy	6982.5000	02/26/2018 12:43	6986.7500	69.9980	(169.3594)	39
9	02/27/2018 06:31	Buy	6995.7500	02/27/2018 06:34	6985.2500	(225.0000)	(394.3594)	3
10	02/27/2018 06:44	Buy	6994.7500	02/27/2018 06:51	6984.5000	(220.0000)	(614.3594)	7
11	02/27/2018 06:51	Sell	6984.5000	02/27/2018 07:05	6982.7500	20.0000	(594.3594)	14
12	02/27/2018 07:18	Buy	6994.2500	02/27/2018 07:31	6998.2500	65.0000	(529.3594)	13
13	02/27/2018 08:26	Sell	6952.5000	02/27/2018 08:33	6960.0000	(165.0000)	(694.3594)	7
14	02/27/2018 08:34	Sell	6954.7500	02/27/2018 08:49	6953.7500	5.0000	(689.3594)	15
15	02/27/2018 09:06	Sell	6941.7500	02/27/2018 09:30	6931.0000	200.0000	(489.3594)	24
16	02/27/2018 09:57	Buy	6951.7500	02/27/2018 10:16	6948.2500	(85.0000)	(574.3594)	19
17	02/27/2018 10:24	Buy	6957.7500	02/27/2018 10:31	6950.7500	(155.0000)	(729.3594)	7
18	02/27/2018 10:46	Buy	6958.0000	02/27/2018 10:50	6946.0000	(255.0000)	(984.3594)	4
19	02/27/2018 10:59	Sell	6944.2500	02/27/2018 11:08	6944.0000	(10.0000)	(994.3594)	9
20	02/27/2018 11:11	Sell	6941.7500	02/27/2018 11:30	6942.2500	(25.0000)	(1019.3594)	19
21	02/27/2018 12:05	Sell	6932.0000	02/27/2018 12:29	6925.7500	110.0000	(909.3594)	24
22	02/27/2018 12:53	Sell	6922.0000	02/27/2018 12:59	6905.0000	325.0000	(584.3594)	6
23	02/28/2018 06:50	Sell	6939.0000	02/28/2018 06:52	6940.5654	(46.3086)	(630.6680)	2
24	02/28/2018 07:08	Buy	6952.5000	02/28/2018 07:10	6946.7500	(130.0039)	(760.6719)	2
25	02/28/2018 07:14	Buy	6951.7500	02/28/2018 07:26	6951.2500	(25.0000)	(785.6719)	12
26	02/28/2018 07:36	Buy	6959.5000	02/28/2018 07:42	6949.2500	(220.0000)	(1005.6719)	6
27	02/28/2018 07:50	Sell	6935.2500	02/28/2018 08:17	6921.2500	265.0000	(740.6719)	27
28	02/28/2018 08:34	Sell	6914.5000	02/28/2018 08:59	6918.2500	(90.0000)	(830.6719)	25
29	02/28/2018 09:16	Buy	6920.2500	02/28/2018 09:20	6912.7500	(165.0000)	(995.6719)	4
30	02/28/2018 09:36	Buy	6919.2500	02/28/2018 10:04	6937.0000	340.0000	(655.6719)	28
31	02/28/2018 10:06	Buy	6942.5000	02/28/2018 10:16	6937.2500	(120.0000)	(775.6719)	10
32	02/28/2018 10:22	Buy	6944.5000	02/28/2018 10:48	6945.2500	0.0000	(775.6719)	26
33	02/28/2018 10:55	Buy	6955.7500	02/28/2018 11:29	6958.0000	30.0000	(745.6719)	34
34	02/28/2018 11:38	Sell	6946.5000	02/28/2018 12:39	6915.2500	610.0000	(135.6719)	61
35	02/28/2018 12:48	Sell	6882.2500	02/28/2018 12:59	6861.2500	405.0000	269.3281	11
36	03/01/2018 06:39	Sell	6855.7500	03/01/2018 07:03	6836.2500	375.0000	644.3281	24
37	03/01/2018 07:44	Buy	6871.2500	03/01/2018 07:47	6865.5786	(128.4277)	515.9004	3
38	03/01/2018 08:15	Buy	6854.7500	03/01/2018 08:27	6836.5000	(379.9941)	135.9063	12
39	03/01/2018 08:36	Sell	6846.5000	03/01/2018 08:39	6853.0000	(145.0000)	(9.0938)	3
40	03/01/2018 09:13	Sell	6843.5000	03/01/2018 09:43	6823.2500	390.0000	380.9063	30
41	03/01/2018 09:56	Sell	6809.2500	03/01/2018 10:26	6788.0000	410.0000	790.9063	30
42	03/01/2018 10:34	Sell	6767.5000	03/01/2018 11:19	6720.7500	920.0000	1710.9063	45
43	03/01/2018 11:57	Buy	6743.7500	03/01/2018 12:02	6720.5000	(480.0000)	1230.9063	5
44	03/01/2018 12:08	Buy	6757.5000	03/01/2018 12:32	6749.5000	(175.0000)	1055.9063	24
45	03/02/2018 06:30	Buy	6677.7500	03/02/2018 06:37	6675.0898	(68.2031)	987.7031	7
46	03/02/2018 06:54	Sell	6671.5000	03/02/2018 06:59	6685.2500	(290.0000)	697.7031	5
47	03/02/2018 07:07	Buy	6685.7500	03/02/2018 07:19	6674.5503	(238.9941)	458.7090	12
48	03/02/2018 07:31	Buy	6699.0000	03/02/2018 07:51	6707.0000	144.9941	603.7031	20
49	03/02/2018 07:52	Buy	6711.5000	03/02/2018 07:57	6708.0000	(85.0000)	518.7031	5
50	03/02/2018 08:25	Buy	6720.2500	03/02/2018 08:36	6716.5000	(90.0000)	428.7031	11
51	03/02/2018 08:39	Buy	6723.0000	03/02/2018 09:11	6747.0000	465.0000	893.7031	32
52	03/02/2018 09:24	Buy	6761.7500	03/02/2018 09:34	6751.7500	(215.0000)	678.7031	10
53	03/02/2018 09:46	Buy	6764.5000	03/02/2018 10:07	6767.2500	40.0000	718.7031	21
54	03/02/2018 10:21	Sell	6747.7500	03/02/2018 10:45	6740.2500	135.0000	853.7031	24
55	03/02/2018 11:08	Buy	6762.5000	03/02/2018 11:22	6759.7500	(70.0000)	783.7031	14

56	03/02/2018 11:39	Buy	6775.5000	03/02/2018 11:58	6769.0000	(145.0000)	638.7031	19
57	03/02/2018 12:10	Sell	6762.5000	03/02/2018 12:18	6770.0000	(165.0000)	473.7031	8
58	03/02/2018 12:31	Buy	6780.5000	03/02/2018 12:59	6811.7500	610.0000	1083.7031	28