

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 03/09/18 to 03/16/18)

Total Net Profit	\$ 1561.7500	Buy/Hold Net Profit	(\$ 2055.0000)
Total % Net Gain	1.09%	Buy/Hold % Gain	(1.44%)
Max/Avg Draw Down	\$ 1197.2813 / \$ 229.2347	Buy/Hold Max Draw Down	\$ 3745.0000
% Max/Avg DD vs. Net Profit	76.66% / 14.68%	% Buy/Hold Max DD vs. Profit	(182.24%)
Gross Profit	\$ 4437.7227	Total Trades	50
Gross Loss	(\$ 2875.9727)	Winning Trades	23
Avg win/Avg loss	1.811	Winning Rate	46.00%
Profit Factor	1.543	AbleSys/EXP Index	1.286 / 0.293
Avg Winning Trade	192.9445	Consecutive Winning Trades	7
Avg Losing Trade	(106.5175)	Consecutive Losing Trades	5
Avg Trade	\$ 31.2350	Avg Holding Bars	20
Largest Winning Trade	\$ 1060.0020	Avg Winning Bars	13
Largest Losing Trade	(\$ 250.0391)	Avg Losing Bars	6

Performance Summary: Long Trades

(For NQ #F Form 03/09/18 to 03/16/18)

Total Net Profit	(\$ 474.3750)	Buy/Hold Net Profit	(\$ 2055.0000)
Total % Net Gain	(0.33%)	Buy/Hold % Gain	(1.44%)
Max/Avg Draw Down	\$ 1199.8594 / \$ 182.2798	Buy/Hold Max Draw Down	\$ 3745.0000
% Max/Avg DD vs. Net Profit	(252.93%) / (38.43%)	% Buy/Hold Max DD vs. Profit	(182.24%)
Gross Profit	\$ 1238.8613	Total Trades	23
Gross Loss	(\$ 1713.2363)	Winning Trades	7
Avg win/Avg loss	1.653	Winning Rate	30.43%
Profit Factor	0.723	AbleSys/EXP Index	0.364 / (0.193)
Avg Winning Trade	176.9802	Consecutive Winning Trades	2
Avg Losing Trade	(107.0773)	Consecutive Losing Trades	3
Avg Trade	(\$ 20.6250)	Avg Holding Bars	17
Largest Winning Trade	\$ 485.0000	Avg Winning Bars	9
Largest Losing Trade	(\$ 250.0391)	Avg Losing Bars	8

Performance Summary: Short Trades

(For NQ #F Form 03/09/18 to 03/16/18)

Total Net Profit	\$ 2036.1328	Buy/Hold Net Profit	(\$ 2055.0000)
Total % Net Gain	1.42%	Buy/Hold % Gain	(1.44%)
Max/Avg Draw Down	\$ 1060.0000 / \$ 239.1372	Buy/Hold Max Draw Down	\$ 3745.0000
% Max/Avg DD vs. Net Profit	52.06% / 11.74%	% Buy/Hold Max DD vs. Profit	(182.24%)
Gross Profit	\$ 3198.8770	Total Trades	27
Gross Loss	(\$ 1162.7441)	Winning Trades	17
Avg win/Avg loss	1.618	Winning Rate	62.96%
Profit Factor	2.751	AbleSys/EXP Index	2.803 / 0.649
Avg Winning Trade	188.1692	Consecutive Winning Trades	9
Avg Losing Trade	(116.2744)	Consecutive Losing Trades	4

Avg Trade	\$ 75.4123	Avg Holding Bars	22
Largest Winning Trade	\$ 1060.0000	Avg Winning Bars	18
Largest Losing Trade	(\$ 205.0000)	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	03/12/2018 06:30	Sell	7147.5000	03/12/2018 06:37	7152.5156	(115.3125)	(115.3125)	7
2	03/12/2018 06:54	Buy	7164.0000	03/12/2018 07:08	7164.7500	0.0000	(115.3125)	14
3	03/12/2018 07:14	Buy	7169.2500	03/12/2018 07:18	7164.0000	(120.0000)	(235.3125)	4
4	03/12/2018 07:19	Buy	7168.2500	03/12/2018 07:30	7165.0718	(78.5645)	(313.8770)	11
5	03/12/2018 07:47	Sell	7164.2500	03/12/2018 07:50	7168.2500	(94.9980)	(408.8750)	3
6	03/12/2018 07:52	Sell	7160.7500	03/12/2018 08:33	7148.5000	230.0000	(178.8750)	41
7	03/12/2018 08:51	Buy	7158.0000	03/12/2018 09:21	7170.7500	240.0000	61.1250	30
8	03/12/2018 09:47	Buy	7174.5000	03/12/2018 09:58	7170.5000	(95.0000)	(33.8750)	11
9	03/12/2018 10:00	Buy	7173.0000	03/12/2018 10:20	7176.2500	50.0000	16.1250	20
10	03/12/2018 10:23	Buy	7178.5000	03/12/2018 10:31	7177.7500	(30.0000)	(13.8750)	8
11	03/12/2018 11:04	Sell	7171.7500	03/12/2018 11:30	7160.7500	205.0000	191.1250	26
12	03/12/2018 12:16	Buy	7167.0000	03/12/2018 12:50	7175.7173	159.3457	350.4707	34
13	03/13/2018 06:39	Buy	7205.5000	03/13/2018 06:54	7200.7593	(109.8164)	240.6543	15
14	03/13/2018 07:30	Sell	7189.2500	03/13/2018 08:49	7135.5000	1060.0020	1300.6563	79
15	03/13/2018 08:59	Sell	7124.2500	03/13/2018 09:20	7111.7500	235.0000	1535.6563	21
16	03/13/2018 09:56	Buy	7122.2500	03/13/2018 10:23	7125.4756	49.5117	1585.1680	27
17	03/13/2018 10:53	Sell	7114.7500	03/13/2018 11:33	7102.0566	238.8711	1824.0391	40
18	03/13/2018 11:42	Sell	7092.5000	03/13/2018 11:58	7091.2500	9.9922	1834.0313	16
19	03/13/2018 12:03	Sell	7078.0000	03/13/2018 12:51	7067.5000	195.0000	2029.0313	48
20	03/14/2018 06:32	Sell	7099.5000	03/14/2018 07:00	7095.0000	75.0000	2104.0313	28
21	03/14/2018 07:34	Buy	7091.0000	03/14/2018 08:02	7083.7500	(160.0000)	1944.0313	28
22	03/14/2018 08:10	Sell	7080.0000	03/14/2018 08:25	7071.0000	165.0000	2109.0313	15
23	03/14/2018 08:35	Sell	7056.7500	03/14/2018 08:51	7059.7500	(75.0000)	2034.0313	16
24	03/14/2018 09:06	Sell	7049.2500	03/14/2018 09:16	7053.2500	(95.0000)	1939.0313	10
25	03/14/2018 09:33	Buy	7066.5000	03/14/2018 09:58	7068.7500	30.0000	1969.0313	25
26	03/14/2018 10:20	Buy	7070.2500	03/14/2018 10:59	7095.2500	485.0000	2454.0313	39
27	03/14/2018 11:31	Buy	7093.5000	03/14/2018 11:36	7081.7480	(250.0391)	2203.9922	5
28	03/14/2018 11:53	Sell	7064.5000	03/14/2018 11:57	7074.0000	(204.9922)	1999.0000	4
29	03/14/2018 12:12	Sell	7060.2500	03/14/2018 12:16	7069.7500	(205.0000)	1794.0000	4
30	03/14/2018 12:33	Sell	7067.7500	03/14/2018 12:46	7066.7500	5.0000	1799.0000	13
31	03/15/2018 06:38	Sell	7057.0000	03/15/2018 06:53	7054.0000	45.0000	1844.0000	15
32	03/15/2018 07:09	Buy	7065.5000	03/15/2018 07:19	7056.7500	(190.0000)	1654.0000	10
33	03/15/2018 07:27	Buy	7068.2500	03/15/2018 07:39	7065.5000	(70.0000)	1584.0000	12
34	03/15/2018 07:59	Buy	7079.2500	03/15/2018 08:34	7091.2500	225.0000	1809.0000	35
35	03/15/2018 09:03	Sell	7080.2500	03/15/2018 09:44	7073.0000	130.0000	1939.0000	41
36	03/15/2018 10:15	Sell	7070.0000	03/15/2018 10:30	7066.0000	65.0000	2004.0000	15
37	03/15/2018 10:37	Sell	7063.2500	03/15/2018 11:07	7046.0000	330.0000	2334.0000	30
38	03/15/2018 11:29	Sell	7041.5000	03/15/2018 11:55	7046.3032	(111.0645)	2222.9355	26
39	03/15/2018 12:04	Buy	7055.5000	03/15/2018 12:18	7049.2598	(139.8027)	2083.1328	14
40	03/15/2018 12:28	Buy	7057.5000	03/15/2018 12:51	7057.7500	(10.0078)	2073.1250	23
41	03/16/2018 06:56	Buy	7079.2500	03/16/2018 07:02	7072.0000	(160.0000)	1913.1250	6
42	03/16/2018 07:37	Sell	7076.0000	03/16/2018 07:54	7075.2500	0.0000	1913.1250	17
43	03/16/2018 08:13	Sell	7068.0000	03/16/2018 08:30	7067.0000	5.0000	1918.1250	17
44	03/16/2018 08:41	Sell	7057.2500	03/16/2018 09:18	7046.2500	205.0000	2123.1250	37
45	03/16/2018 09:31	Sell	7039.5000	03/16/2018 09:35	7047.2500	(170.0000)	1953.1250	4
46	03/16/2018 10:33	Sell	7044.7500	03/16/2018 10:39	7047.7500	(75.0000)	1878.1250	6
47	03/16/2018 10:44	Sell	7041.5000	03/16/2018 11:23	7041.5684	(16.3672)	1861.7578	39
48	03/16/2018 11:41	Buy	7047.2500	03/16/2018 11:48	7041.7500	(125.0078)	1736.7500	7
49	03/16/2018 12:28	Buy	7045.7500	03/16/2018 12:46	7042.0000	(90.0000)	1646.7500	18
50	03/16/2018 12:50	Buy	7049.5000	03/16/2018 12:58	7046.0000	(85.0000)	1561.7500	8