

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 03/16/18 to 03/23/18)

Total Net Profit	\$ 4521.5625	Buy/Hold Net Profit	(\$ 8135.0000)
Total % Net Gain	3.25%	Buy/Hold % Gain	(5.85%)
Max/Avg Draw Down	\$ 1748.4844 / \$ 248.7649	Buy/Hold Max Draw Down	\$ 9035.0000
% Max/Avg DD vs. Net Profit	38.67% / 5.50%	% Buy/Hold Max DD vs. Profit	(111.06%)
Gross Profit	\$ 8114.5195	Total Trades	46
Gross Loss	(\$ 3592.9570)	Winning Trades	21
Avg win/Avg loss	2.689	Winning Rate	45.65%
Profit Factor	2.259	AbleSys/EXP Index	2.772 / 0.684
Avg Winning Trade	386.4057	Consecutive Winning Trades	4
Avg Losing Trade	(143.7183)	Consecutive Losing Trades	6
Avg Trade	\$ 98.2948	Avg Holding Bars	19
Largest Winning Trade	\$ 1420.0000	Avg Winning Bars	14
Largest Losing Trade	(\$ 275.0039)	Avg Losing Bars	5

Performance Summary: Long Trades

(For NQ #F Form 03/16/18 to 03/23/18)

Total Net Profit	\$ 0.3906	Buy/Hold Net Profit	(\$ 8135.0000)
Total % Net Gain	0.00%	Buy/Hold % Gain	(5.85%)
Max/Avg Draw Down	\$ 1205.0000 / \$ 276.7417	Buy/Hold Max Draw Down	\$ 9035.0000
% Max/Avg DD vs. Net Profit	308480.00% / 70845.88%	% Buy/Hold Max DD vs. Profit	(111.06%)
Gross Profit	\$ 1700.0000	Total Trades	19
Gross Loss	(\$ 1699.6094)	Winning Trades	8
Avg win/Avg loss	1.375	Winning Rate	42.11%
Profit Factor	1.000	AbleSys/EXP Index	0.579 / 0.000
Avg Winning Trade	212.5000	Consecutive Winning Trades	3
Avg Losing Trade	(154.5099)	Consecutive Losing Trades	3
Avg Trade	\$ 0.0206	Avg Holding Bars	16
Largest Winning Trade	\$ 480.0000	Avg Winning Bars	11
Largest Losing Trade	(\$ 275.0000)	Avg Losing Bars	5

Performance Summary: Short Trades

(For NQ #F Form 03/16/18 to 03/23/18)

Total Net Profit	\$ 4521.1719	Buy/Hold Net Profit	(\$ 8135.0000)
Total % Net Gain	3.25%	Buy/Hold % Gain	(5.85%)
Max/Avg Draw Down	\$ 1643.3438 / \$ 232.7621	Buy/Hold Max Draw Down	\$ 9035.0000
% Max/Avg DD vs. Net Profit	36.35% / 5.15%	% Buy/Hold Max DD vs. Profit	(111.06%)
Gross Profit	\$ 6414.5156	Total Trades	27
Gross Loss	(\$ 1893.3438)	Winning Trades	13
Avg win/Avg loss	3.649	Winning Rate	48.15%
Profit Factor	3.388	AbleSys/EXP Index	5.952 / 1.238
Avg Winning Trade	493.4243	Consecutive Winning Trades	3
Avg Losing Trade	(135.2388)	Consecutive Losing Trades	6

Avg Trade	\$ 167.4508	Avg Holding Bars	21
Largest Winning Trade	\$ 1420.0000	Avg Winning Bars	16
Largest Losing Trade	(\$ 275.0000)	Avg Losing Bars	5

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	03/19/2018 06:37	Sell	6954.0000	03/19/2018 06:50	6962.0000	(175.0000)	(175.0000)	13
2	03/19/2018 07:02	Sell	6951.5000	03/19/2018 07:27	6950.0000	15.0000	(160.0000)	25
3	03/19/2018 07:41	Sell	6933.5000	03/19/2018 09:05	6861.7500	1420.0000	1260.0000	84
4	03/19/2018 09:44	Sell	6852.7500	03/19/2018 09:54	6857.0000	(100.0000)	1160.0000	10
5	03/19/2018 10:06	Sell	6842.5000	03/19/2018 10:17	6845.5000	(75.0000)	1085.0000	11
6	03/19/2018 10:20	Sell	6839.2500	03/19/2018 10:30	6844.7500	(125.0000)	960.0000	10
7	03/19/2018 11:11	Buy	6859.0000	03/19/2018 11:20	6851.2500	(170.0000)	790.0000	9
8	03/19/2018 12:26	Buy	6857.5000	03/19/2018 12:30	6850.5000	(155.0000)	635.0000	4
9	03/19/2018 12:42	Buy	6864.2500	03/19/2018 13:00	6889.0000	480.0000	1115.0000	18
10	03/20/2018 06:33	Sell	6887.5000	03/20/2018 06:34	6894.8057	(161.1133)	953.8867	1
11	03/20/2018 06:37	Sell	6888.5000	03/20/2018 06:40	6894.8188	(141.3730)	812.5137	3
12	03/20/2018 06:52	Buy	6911.2500	03/20/2018 06:58	6900.7500	(224.9980)	587.5156	6
13	03/20/2018 07:25	Sell	6889.2500	03/20/2018 07:28	6894.7930	(125.8594)	461.6563	3
14	03/20/2018 07:37	Buy	6906.7500	03/20/2018 07:43	6903.7695	(74.6094)	387.0469	6
15	03/20/2018 08:00	Buy	6910.7500	03/20/2018 08:08	6899.7500	(235.0000)	152.0469	8
16	03/20/2018 08:32	Sell	6893.0000	03/20/2018 09:04	6881.2500	220.0000	372.0469	32
17	03/20/2018 09:23	Buy	6895.7500	03/20/2018 09:39	6900.0000	70.0000	442.0469	16
18	03/20/2018 10:27	Sell	6888.2500	03/20/2018 10:49	6883.7500	75.0000	517.0469	22
19	03/20/2018 11:00	Sell	6877.0000	03/20/2018 11:03	6890.0000	(275.0000)	242.0469	3
20	03/20/2018 11:11	Buy	6891.2500	03/20/2018 12:26	6911.5000	390.0000	632.0469	75
21	03/20/2018 12:43	Sell	6904.5000	03/20/2018 12:58	6907.5000	(75.0000)	557.0469	15
22	03/21/2018 06:39	Sell	6885.0000	03/21/2018 06:45	6892.0000	(155.0000)	402.0469	6
23	03/21/2018 06:59	Buy	6894.7500	03/21/2018 07:23	6905.7500	205.0000	607.0469	24
24	03/21/2018 07:44	Buy	6906.0000	03/21/2018 07:56	6898.0000	(175.0000)	432.0469	12
25	03/21/2018 08:02	Sell	6897.7500	03/21/2018 08:15	6905.5000	(170.0000)	262.0469	13
26	03/21/2018 08:49	Buy	6913.0000	03/21/2018 09:11	6917.2500	70.0000	332.0469	22
27	03/21/2018 09:40	Buy	6924.5000	03/21/2018 10:02	6924.5000	(15.0000)	317.0469	22
28	03/21/2018 10:14	Sell	6915.5000	03/21/2018 10:46	6915.5000	(15.0000)	302.0469	32
29	03/21/2018 11:46	Sell	6880.5000	03/21/2018 12:00	6872.7764	139.4727	441.5195	14
30	03/21/2018 12:36	Buy	6899.0000	03/21/2018 12:43	6886.0000	(275.0039)	166.5156	7
31	03/22/2018 07:25	Buy	6808.0000	03/22/2018 07:27	6800.5000	(165.0000)	1.5156	2
32	03/22/2018 07:41	Sell	6787.7500	03/22/2018 08:01	6768.0000	380.0000	381.5156	20
33	03/22/2018 08:10	Sell	6765.7500	03/22/2018 08:17	6767.5000	(50.0000)	331.5156	7
34	03/22/2018 08:22	Sell	6747.5000	03/22/2018 08:53	6734.7500	240.0000	571.5156	31
35	03/22/2018 09:25	Buy	6761.5000	03/22/2018 09:45	6762.7500	10.0000	581.5156	20
36	03/22/2018 09:47	Buy	6769.2500	03/22/2018 09:56	6765.7500	(85.0000)	496.5156	9
37	03/22/2018 10:15	Buy	6771.0000	03/22/2018 10:50	6792.5000	415.0000	911.5156	35
38	03/22/2018 11:55	Sell	6761.5000	03/22/2018 12:23	6752.7378	160.2441	1071.7598	28
39	03/22/2018 12:26	Sell	6744.2500	03/22/2018 13:00	6698.0000	910.0059	1981.7656	34
40	03/23/2018 06:29	Buy	6692.2500	03/23/2018 06:38	6696.0000	60.0000	2041.7656	9
41	03/23/2018 07:18	Sell	6674.7500	03/23/2018 07:31	6686.5000	(250.0000)	1791.7656	13
42	03/23/2018 08:27	Sell	6686.0000	03/23/2018 09:08	6649.7500	710.0000	2501.7656	41
43	03/23/2018 09:38	Sell	6637.7500	03/23/2018 10:02	6636.7500	5.0000	2506.7656	24
44	03/23/2018 10:19	Buy	6662.0000	03/23/2018 10:37	6656.5000	(125.0000)	2381.7656	18
45	03/23/2018 11:24	Sell	6646.0000	03/23/2018 12:15	6594.0103	1024.7949	3406.5605	51
46	03/23/2018 12:27	Sell	6577.0000	03/23/2018 12:59	6520.5000	1115.0020	4521.5625	32