

TradeSignal Report for NQ #F 1-Min

ContractSize 1 CostPerTrade 20.0000 PointValue 20

Money Management:Not Enable

Exits in effect:None

Performance Summary: All Trades

(For NQ #F Form 03/23/18 to 03/29/18)

Total Net Profit	\$ 7264.7344	Buy/Hold Net Profit	(\$ 1865.0000)
Total % Net Gain	5.45%	Buy/Hold % Gain	(1.40%)
Max/Avg Draw Down	\$ 2070.0000 / \$ 285.7415	Buy/Hold Max Draw Down	\$ 8565.0000
% Max/Avg DD vs. Net Profit	28.49% / 3.93%	% Buy/Hold Max DD vs. Profit	(459.25%)
Gross Profit	\$ 11019.9980	Total Trades	35
Gross Loss	(\$ 3755.2637)	Winning Trades	20
Avg win/Avg loss	2.201	Winning Rate	57.14%
Profit Factor	2.935	AbleSys/EXP Index	3.691 / 0.829
Avg Winning Trade	550.9999	Consecutive Winning Trades	5
Avg Losing Trade	(250.3509)	Consecutive Losing Trades	3
Avg Trade	\$ 207.5638	Avg Holding Bars	23
Largest Winning Trade	\$ 2170.0000	Avg Winning Bars	18
Largest Losing Trade	(\$ 630.0000)	Avg Losing Bars	4

Performance Summary: Long Trades

(For NQ #F Form 03/23/18 to 03/29/18)

Total Net Profit	\$ 3610.0000	Buy/Hold Net Profit	(\$ 1865.0000)
Total % Net Gain	2.71%	Buy/Hold % Gain	(1.40%)
Max/Avg Draw Down	\$ 1450.0000 / \$ 228.4507	Buy/Hold Max Draw Down	\$ 8565.0000
% Max/Avg DD vs. Net Profit	40.17% / 6.33%	% Buy/Hold Max DD vs. Profit	(459.25%)
Gross Profit	\$ 5395.0000	Total Trades	18
Gross Loss	(\$ 1785.0000)	Winning Trades	11
Avg win/Avg loss	1.923	Winning Rate	61.11%
Profit Factor	3.022	AbleSys/EXP Index	3.553 / 0.787
Avg Winning Trade	490.4545	Consecutive Winning Trades	3
Avg Losing Trade	(255.0000)	Consecutive Losing Trades	2
Avg Trade	\$ 200.5556	Avg Holding Bars	23
Largest Winning Trade	\$ 920.0000	Avg Winning Bars	20
Largest Losing Trade	(\$ 485.0000)	Avg Losing Bars	2

Performance Summary: Short Trades

(For NQ #F Form 03/23/18 to 03/29/18)

Total Net Profit	\$ 3654.7344	Buy/Hold Net Profit	(\$ 1865.0000)
Total % Net Gain	2.75%	Buy/Hold % Gain	(1.40%)
Max/Avg Draw Down	\$ 1935.0000 / \$ 393.2053	Buy/Hold Max Draw Down	\$ 8565.0000
% Max/Avg DD vs. Net Profit	52.95% / 10.76%	% Buy/Hold Max DD vs. Profit	(459.25%)
Gross Profit	\$ 5624.9980	Total Trades	17
Gross Loss	(\$ 1970.2637)	Winning Trades	9
Avg win/Avg loss	2.538	Winning Rate	52.94%
Profit Factor	2.855	AbleSys/EXP Index	3.836 / 0.873
Avg Winning Trade	624.9998	Consecutive Winning Trades	3
Avg Losing Trade	(246.2830)	Consecutive Losing Trades	2

Avg Trade	\$ 214.9844	Avg Holding Bars	23
Largest Winning Trade	\$ 2170.0000	Avg Winning Bars	16
Largest Losing Trade	(\$ 630.0000)	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	03/26/2018 06:36	Buy	6662.7500	03/26/2018 06:50	6661.7500	(40.0000)	(40.0000)	14
2	03/26/2018 07:24	Sell	6653.7500	03/26/2018 07:55	6634.7500	360.0000	320.0000	31
3	03/26/2018 08:02	Sell	6607.5000	03/26/2018 08:23	6580.7500	515.0000	835.0000	21
4	03/26/2018 08:38	Buy	6604.5000	03/26/2018 08:59	6616.0000	210.0000	1045.0000	21
5	03/26/2018 09:10	Buy	6624.0000	03/26/2018 09:46	6636.5000	230.0000	1275.0000	36
6	03/26/2018 10:01	Buy	6642.0000	03/26/2018 10:26	6660.0000	340.0000	1615.0000	25
7	03/26/2018 10:41	Buy	6670.2500	03/26/2018 10:44	6658.0000	(265.0000)	1350.0000	3
8	03/26/2018 11:04	Buy	6663.7500	03/26/2018 11:59	6710.7500	920.0000	2270.0000	55
9	03/26/2018 12:07	Buy	6726.2500	03/26/2018 12:59	6771.2500	880.0000	3150.0000	52
10	03/27/2018 06:40	Sell	6794.5000	03/27/2018 06:55	6794.0000	(10.0000)	3140.0000	15
11	03/27/2018 07:10	Sell	6780.7500	03/27/2018 07:41	6784.5132	(95.2637)	3044.7363	31
12	03/27/2018 07:53	Sell	6767.7500	03/27/2018 08:30	6765.0000	34.9980	3079.7344	37
13	03/27/2018 08:47	Buy	6794.0000	03/27/2018 09:02	6784.2500	(215.0000)	2864.7344	15
14	03/27/2018 09:37	Sell	6730.2500	03/27/2018 09:43	6741.0000	(235.0000)	2629.7344	6
15	03/27/2018 09:52	Sell	6725.5000	03/27/2018 10:00	6747.2500	(455.0000)	2174.7344	8
16	03/27/2018 10:22	Sell	6739.7500	03/27/2018 11:13	6683.5000	1105.0000	3279.7344	51
17	03/27/2018 11:25	Sell	6663.5000	03/27/2018 11:39	6664.5000	(40.0000)	3239.7344	14
18	03/27/2018 11:46	Sell	6646.5000	03/27/2018 12:51	6537.0000	2170.0000	5409.7344	65
19	03/28/2018 06:36	Sell	6502.0000	03/28/2018 06:48	6491.7500	185.0000	5594.7344	12
20	03/28/2018 07:09	Buy	6539.5000	03/28/2018 07:12	6516.2500	(485.0000)	5109.7344	3
21	03/28/2018 07:35	Sell	6473.2500	03/28/2018 07:54	6464.5000	155.0000	5264.7344	19
22	03/28/2018 08:15	Sell	6458.5000	03/28/2018 08:35	6471.7500	(285.0000)	4979.7344	20
23	03/28/2018 08:52	Buy	6497.0000	03/28/2018 09:27	6535.0000	740.0000	5719.7344	35
24	03/28/2018 11:00	Buy	6525.0000	03/28/2018 11:01	6506.5000	(390.0000)	5329.7344	1
25	03/28/2018 11:28	Sell	6486.2500	03/28/2018 11:38	6516.7500	(630.0000)	4699.7344	10
26	03/28/2018 11:52	Sell	6503.7500	03/28/2018 12:14	6473.5000	585.0000	5284.7344	22
27	03/28/2018 12:45	Buy	6496.0000	03/28/2018 12:52	6489.7500	(145.0000)	5139.7344	7
28	03/29/2018 06:33	Sell	6500.0000	03/29/2018 07:01	6473.2500	515.0000	5654.7344	28
29	03/29/2018 07:39	Buy	6510.7500	03/29/2018 08:12	6553.2500	830.0000	6484.7344	33
30	03/29/2018 09:02	Sell	6533.2500	03/29/2018 09:19	6543.2500	(220.0000)	6264.7344	17
31	03/29/2018 09:34	Buy	6553.0000	03/29/2018 09:41	6541.7500	(245.0000)	6019.7344	7
32	03/29/2018 09:50	Buy	6550.0000	03/29/2018 10:03	6551.5000	10.0000	6029.7344	13
33	03/29/2018 10:23	Buy	6555.0000	03/29/2018 11:02	6592.5000	730.0000	6759.7344	39
34	03/29/2018 11:04	Buy	6599.2500	03/29/2018 11:15	6607.0000	135.0000	6894.7344	11
35	03/29/2018 11:30	Buy	6617.7500	03/29/2018 12:18	6637.2500	370.0000	7264.7344	48