

TradeSignal Report for NQ #F 1-Min

ContractSize	1	CostPerTrade	20.0000	PointValue	20
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Money Management:Not Enable

Exits in effect:None

Performance Summary: All Trades

(For NQ #F Form 04/20/18 to 04/27/18)

Total Net Profit	\$ 4818.4980	Buy/Hold Net Profit	(\$ 430.0000)
Total % Net Gain	3.60%	Buy/Hold % Gain	(0.32%)
Max/Avg Draw Down	\$ 1435.0469 / \$ 249.0591	Buy/Hold Max Draw Down	\$ 5975.0000
% Max/Avg DD vs. Net Profit	29.78% / 5.17%	% Buy/Hold Max DD vs. Profit	(1389.53%)
Gross Profit	\$ 7503.9844	Total Trades	44
Gross Loss	(\$ 2685.4863)	Winning Trades	19
Avg win/Avg loss	3.677	Winning Rate	43.18%
Profit Factor	2.794	AbleSys/EXP Index	4.436 / 1.020
Avg Winning Trade	394.9465	Consecutive Winning Trades	4
Avg Losing Trade	(107.4195)	Consecutive Losing Trades	6
Avg Trade	\$ 109.5113	Avg Holding Bars	22
Largest Winning Trade	\$ 1130.0000	Avg Winning Bars	16
Largest Losing Trade	(\$ 285.0000)	Avg Losing Bars	6

Performance Summary: Long Trades

(For NQ #F Form 04/20/18 to 04/27/18)

Total Net Profit	(\$ 73.0000)	Buy/Hold Net Profit	(\$ 430.0000)
Total % Net Gain	(0.05%)	Buy/Hold % Gain	(0.32%)
Max/Avg Draw Down	\$ 1568.0000 / \$ 211.1000	Buy/Hold Max Draw Down	\$ 5975.0000
% Max/Avg DD vs. Net Profit	(2147.95%) / (289.18%)	% Buy/Hold Max DD vs. Profit	(1389.53%)
Gross Profit	\$ 1435.0000	Total Trades	19
Gross Loss	(\$ 1508.0000)	Winning Trades	7
Avg win/Avg loss	1.631	Winning Rate	36.84%
Profit Factor	0.952	AbleSys/EXP Index	0.572 / (0.031)
Avg Winning Trade	205.0000	Consecutive Winning Trades	5
Avg Losing Trade	(125.6667)	Consecutive Losing Trades	7
Avg Trade	(\$ 3.8421)	Avg Holding Bars	20
Largest Winning Trade	\$ 540.0000	Avg Winning Bars	13
Largest Losing Trade	(\$ 275.0000)	Avg Losing Bars	6

Performance Summary: Short Trades

(For NQ #F Form 04/20/18 to 04/27/18)

Total Net Profit	\$ 4891.4824	Buy/Hold Net Profit	(\$ 430.0000)
Total % Net Gain	3.65%	Buy/Hold % Gain	(0.32%)
Max/Avg Draw Down	\$ 1105.0000 / \$ 241.8445	Buy/Hold Max Draw Down	\$ 5975.0000
% Max/Avg DD vs. Net Profit	22.59% / 4.94%	% Buy/Hold Max DD vs. Profit	(1389.53%)
Gross Profit	\$ 6068.9824	Total Trades	25
Gross Loss	(\$ 1177.5000)	Winning Trades	12
Avg win/Avg loss	5.584	Winning Rate	48.00%
Profit Factor	5.154	AbleSys/EXP Index	13.814 / 2.160
Avg Winning Trade	505.7485	Consecutive Winning Trades	4
Avg Losing Trade	(90.5769)	Consecutive Losing Trades	3

Avg Trade	\$ 195.6593	Avg Holding Bars	24
Largest Winning Trade	\$ 1130.0000	Avg Winning Bars	18
Largest Losing Trade	(\$ 285.0000)	Avg Losing Bars	6

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	04/23/2018 06:39	Sell	6692.5000	04/23/2018 06:59	6674.3008	343.9844	343.9844	20
2	04/23/2018 07:46	Buy	6702.0000	04/23/2018 08:31	6718.2500	305.0000	648.9844	45
3	04/23/2018 09:02	Sell	6710.2500	04/23/2018 10:31	6679.0000	605.0000	1253.9844	89
4	04/23/2018 10:49	Sell	6669.2500	04/23/2018 10:51	6675.7500	(150.0000)	1103.9844	2
5	04/23/2018 11:02	Sell	6666.0000	04/23/2018 11:40	6643.5000	430.0000	1533.9844	38
6	04/23/2018 11:52	Sell	6627.7500	04/23/2018 12:01	6633.0000	(125.0000)	1408.9844	9
7	04/23/2018 12:19	Buy	6640.7500	04/23/2018 12:37	6644.7500	60.0000	1468.9844	18
8	04/23/2018 12:49	Buy	6648.7500	04/23/2018 13:01	6656.5000	135.0000	1603.9844	12
9	04/24/2018 06:33	Sell	6679.2500	04/24/2018 06:37	6687.2500	(180.0000)	1423.9844	4
10	04/24/2018 06:50	Sell	6671.5000	04/24/2018 07:02	6672.7500	(45.0000)	1378.9844	12
11	04/24/2018 07:07	Sell	6669.5000	04/24/2018 07:49	6623.0000	910.0000	2288.9844	42
12	04/24/2018 07:59	Sell	6604.5000	04/24/2018 08:23	6589.5000	280.0000	2568.9844	24
13	04/24/2018 08:51	Sell	6595.0000	04/24/2018 10:09	6537.5000	1130.0000	3698.9844	78
14	04/24/2018 10:20	Sell	6521.2500	04/24/2018 11:12	6494.0000	525.0000	4223.9844	52
15	04/24/2018 11:29	Sell	6483.0000	04/24/2018 11:43	6496.2500	(285.0000)	3938.9844	14
16	04/24/2018 12:03	Buy	6504.5000	04/24/2018 12:27	6508.2500	55.0000	3993.9844	24
17	04/25/2018 06:53	Sell	6468.7500	04/25/2018 07:08	6459.0000	175.0000	4168.9844	15
18	04/25/2018 07:43	Buy	6499.2500	04/25/2018 08:32	6527.2500	540.0000	4708.9844	49
19	04/25/2018 08:55	Sell	6502.5000	04/25/2018 09:15	6501.8682	(7.3633)	4701.6211	20
20	04/25/2018 09:47	Buy	6522.0000	04/25/2018 09:49	6514.2500	(174.9961)	4526.6250	2
21	04/25/2018 10:05	Buy	6523.0000	04/25/2018 10:12	6510.2500	(275.0000)	4251.6250	7
22	04/25/2018 11:20	Sell	6501.5000	04/25/2018 11:34	6506.2280	(114.5605)	4137.0645	14
23	04/25/2018 11:54	Buy	6529.2500	04/25/2018 12:18	6526.5000	(75.0020)	4062.0625	24
24	04/25/2018 12:35	Sell	6516.7500	04/25/2018 12:55	6511.7500	80.0000	4142.0625	20
25	04/26/2018 06:45	Sell	6604.5000	04/26/2018 06:55	6604.0000	(10.0000)	4132.0625	10
26	04/26/2018 07:20	Buy	6631.7500	04/26/2018 07:22	6626.9683	(115.6348)	4016.4277	2
27	04/26/2018 07:28	Buy	6633.0000	04/26/2018 07:41	6633.5000	(9.9980)	4006.4297	13
28	04/26/2018 08:03	Buy	6643.0000	04/26/2018 08:15	6631.3750	(252.5000)	3753.9297	12
29	04/26/2018 08:39	Sell	6630.2500	04/26/2018 09:02	6630.5000	(24.9922)	3728.9375	23
30	04/26/2018 09:33	Buy	6640.2500	04/26/2018 09:37	6639.0000	(45.0000)	3683.9375	4
31	04/26/2018 10:03	Buy	6643.0000	04/26/2018 11:18	6658.5000	290.0000	3973.9375	75
32	04/26/2018 11:33	Buy	6665.7500	04/26/2018 12:08	6669.2500	50.0000	4023.9375	35
33	04/26/2018 12:15	Buy	6676.0000	04/26/2018 12:20	6667.5000	(190.0000)	3833.9375	5
34	04/26/2018 12:38	Sell	6664.5000	04/26/2018 12:43	6668.2500	(95.0000)	3738.9375	5
35	04/26/2018 12:48	Sell	6659.7500	04/26/2018 12:59	6655.2500	70.0000	3808.9375	11
36	04/27/2018 06:30	Sell	6752.7500	04/27/2018 07:07	6703.2500	970.0000	4778.9375	37
37	04/27/2018 07:20	Sell	6676.2500	04/27/2018 08:00	6647.7500	550.0000	5328.9375	40
38	04/27/2018 08:27	Buy	6669.2500	04/27/2018 08:41	6666.7568	(69.8633)	5259.0742	14
39	04/27/2018 09:02	Buy	6669.0000	04/27/2018 09:22	6660.0000	(199.9961)	5059.0781	20
40	04/27/2018 09:33	Sell	6655.9932	04/27/2018 09:47	6658.0000	(60.1406)	4998.9375	14
41	04/27/2018 10:09	Buy	6667.2500	04/27/2018 10:22	6664.7500	(70.0000)	4928.9375	13
42	04/27/2018 10:52	Sell	6656.2500	04/27/2018 11:13	6658.5430	(65.8594)	4863.0781	21
43	04/27/2018 11:43	Buy	6667.2500	04/27/2018 11:49	6666.7500	(30.0000)	4833.0781	6
44	04/27/2018 12:21	Sell	6658.2500	04/27/2018 12:31	6657.9790	(14.5801)	4818.4980	10