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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 04/27/18 to 05/04/18)											
Total Net Profit	\$ 3880.9844	Buy/Hold Net Profit	\$ 1505.0000								
Total % Net Gain	2.89%	Buy/Hold % Gain	1.12%								
Max/Avg Draw Down	\$ 1653.3906 / \$ 198.8897	Buy/Hold Max Draw Down	\$ 4040.0000								
% Max/Avg DD vs. Net Profit	42.60% / 5.12%	% Buy/Hold Max DD vs. Profit	268.44%								
Gross Profit	\$ 7735.0000	Total Trades	42								
Gross Loss	(\$ 3854.0156)	Winning Trades	15								
Avg win/Avg loss Profit Factor	3.613 2.007	Winning Rate AbleSys/EXP Index	35.71% 2.590 / 0.647								
Avg Winning Trade	515.6667	Consecutive Winning Trades	2								
Avg Losing Trade Avg Trade	(142.7413) \$ 92.4044	Consecutive Losing Trades Avg Holding Bars	10 22								
Largest Winning Trade	\$ 92.4044 \$ 1740.0000	Avg Minning Bars Avg Winning Bars	16								
Largest Losing Trade	(\$ 330.0000)	Avg Losing Bars	6								
Performance Summary: Long Trades											
(For NQ #F Form 04/27/18 to 05/04/18)			•								
Total Net Profit	\$ 2636.1875	Buy/Hold Net Profit	\$ 1505.0000								
Total % Net Gain	1.97%	Buy/Hold % Gain	1.12%								
Max/Avg Draw Down	\$ 1120.0000 / \$ 184.9936	Buy/Hold Max Draw Down	\$ 4040.0000								
% Max/Avg DD vs. Net Profit	42.49% / 7.02%	% Buy/Hold Max DD vs. Profit	268.44%								
Gross Profit	\$ 4655.0059	Total Trades	24								
Gross Loss	(\$ 2018.8184)	Winning Trades	10								
Avg win/Avg loss	3.228	Winning Rate	41.67%								
Profit Factor	2.306	AbleSys/EXP Index	3.101 / 0.762								
Avg Winning Trade	465.5006	Consecutive Winning Trades	2								
Avg Losing Trade	(144.2013)	Consecutive Losing Trades	4								
Avg Trade	\$ 109.8411	Avg Holding Bars	25								
Largest Winning Trade	\$ 1740.0000	Avg Vinning Bars	19								
Largest Losing Trade	(\$ 265.0000)	Avg Losing Bars	6								
Performance Summary: Short Trades (For NQ #F Form 04/27/18 to 05/04/18)											
Total Net Profit	\$ 1244.8125	Buy/Hold Net Profit	\$ 1505.0000								
Total % Net Gain	0.93%	Buy/Hold % Gain	1.12%								
Max/Avg Draw Down	\$ 1574.6250 / \$ 198.6891	Buy/Hold Max Draw Down	\$ 4040.0000								
% Max/Avg DD vs. Net Profit	126.49% / 15.96%	% Buy/Hold Max DD vs. Profit	268.44%								
Gross Profit	\$ 3080.0000	Total Trades	18								
Gross Loss	(\$ 1835.1875)	Winning Trades	5								
Avg win/Avg loss	4.364	Winning Rate	27.78%								
Profit Factor	1.678	AbleSys/EXP Index	2.034 / 0.490								
Avg Winning Trade Avg Losing Trade	616.0000 (141.1683)	Consecutive Winning Trades Consecutive Losing Trades	1 9								

Avg Trade\$ 69.1563Avg Holding Bars19Largest Winning Trade\$ 1440.0000Avg Winning Bars12Largest Losing Trade(\$ 330.0000)Avg Losing Bars6

Trade by Trade

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	04/30/2018 06:54	Buy	6703.0000	04/30/2018 07:18	6706.5000	50.0000	50.0000	24	
2	04/30/2018 07:51	Sell	6692.0000	04/30/2018 09:29	6619.0000	1440.0000	1490.0000	98	
3	04/30/2018 09:47	Sell	6612.2500	04/30/2018 09:59	6618.2500	(140.0000)	1350.0000	12	
4	04/30/2018 10:22	Buy	6621.7500	04/30/2018 11:01	6629.0000	125.0000	1475.0000	39	
5	04/30/2018 11:18	Sell	6617.5000	04/30/2018 11:20	6621.0000	(90.0000)	1385.0000	2	
6	04/30/2018 11:56	Sell	6624.0000	04/30/2018 12:11	6626.5000	(70.0000)	1315.0000	15	
7	04/30/2018 12:18	Buy	6627.0000	04/30/2018 12:21	6621.2500	(135.0000)	1180.0000	3	
8	04/30/2018 12:37	Buy	6633.0000	04/30/2018 12:50	6627.0225	(139.5508)	1040.4492	13	
9	05/01/2018 07:19	Buy	6622.0000	05/01/2018 07:37	6617.5000	(109.9961)	930.4531	18	
10	05/01/2018 08:13	Sell	6599.7500	05/01/2018 08:15	6608.2500	(190.0000)	740.4531	2	
11	05/01/2018 08:47	Sell	6605.5000	05/01/2018 09:03	6607.0000	(50.0000)	690.4531	16	
12	05/01/2018 09:26	Buy	6612.0000	05/01/2018 09:48	6608.5396	(89.2090)	601.2441	22	
13	05/01/2018 10:06	Sell	6600.0186	05/01/2018 10:13	6604.0000	(99.6348)	501.6094	7	
14	05/01/2018 10:21	Sell	6598.2500	05/01/2018 10:27	6602.7500	(110.0000)	391.6094	6	
15	05/01/2018 10:54	Buy	6628.5000	05/01/2018 11:54	6647.7500	365.0000	756.6094	60	
16	05/01/2018 12:22	Buy	6656.2500	05/01/2018 12:27	6650.0000	(145.0000)	611.6094	5	
17	05/01/2018 12:37	Buy	6660.7500	05/01/2018 13:00	6686.2500	490.0000	1101.6094	23	
18	05/02/2018 06:46	Sell	6681.5000	05/02/2018 06:47	6684.0000	(70.0000)	1031.6094	1	
19	05/02/2018 07:25	Buy	6695.5000	05/02/2018 07:28	6692.2471	(85.0586)	946.5508	3	
20	05/02/2018 07:50	Sell	6681.5000	05/02/2018 08:12	6690.2500	(195.0039)	751.5469	22	
21	05/02/2018 08:31	Sell	6685.0000	05/02/2018 09:10	6666.0000	360.0000	1111.5469	39	
22	05/02/2018 09:41	Buy	6675.5000	05/02/2018 09:46	6672.0000	(90.0000)	1021.5469	5	
23	05/02/2018 09:57	Buy	6677.2500	05/02/2018 10:31	6682.7500	90.0000	1111.5469	34	
24	05/02/2018 10:59	Buy	6686.7500	05/02/2018 11:18	6705.7500	360.0000	1471.5469	19	
25	05/02/2018 11:59	Sell	6682.2500	05/02/2018 12:05	6692.2500	(220.0000)	1251.5469	6	
26	05/02/2018 12:19	Sell	6680.5000	05/02/2018 13:00	6643.2500	725.0000	1976.5469	41	
27	05/03/2018 06:30	Buy	6615.2500	05/03/2018 06:33	6610.5000	(115.0000)	1861.5469	3	
28	05/03/2018 06:38	Sell	6609.2500	05/03/2018 06:50	6617.5000	(185.0000)	1676.5469	12	
29	05/03/2018 07:09	Buy	6629.7500	05/03/2018 07:11	6619.0000	(235.0000)	1441.5469	2	
30	05/03/2018 07:30	Sell	6584.2500	05/03/2018 08:08	6557.5000	515.0000	1956.5469	38	
31	05/03/2018 08:28	Sell	6555.2500	05/03/2018 08:47	6570.7500	(330.0000)	1626.5469	19	
32	05/03/2018 08:53	Buy	6583.2500	05/03/2018 09:11	6575.5000	(175.0000)	1451.5469	18	
33	05/03/2018 09:34	Buy	6580.2500	05/03/2018 10:13	6628.7500	950.0000	2401.5469	39	
34	05/03/2018 10:20	Buy	6643.5000	05/03/2018 10:23	6631.2500	(265.0000)	2136.5469	3	
35	05/03/2018 10:33	Buy	6646.0000	05/03/2018 10:47	6639.5000	(150.0000)	1986.5469	14	
36	05/03/2018 12:07	Buy	6654.0000	05/03/2018 12:39	6650.5000	(90.0000)	1896.5469	32	
37	05/04/2018 06:33	Sell	6622.4717	05/04/2018 06:34	6625.7500	(85.5625)	1810.9844	1	
38	05/04/2018 06:53	Buy	6655.5000	05/04/2018 08:48	6743.5000	1740.0000	3550.9844	115	
39	05/04/2018 09:03	Buy	6748.2500	05/04/2018 09:45	6753.2500	80.0000	3630.9844	42	
40	05/04/2018 10:08	Buy	6754.5000	05/04/2018 10:14	6745.7500	(195.0000)	3435.9844	6	
41	05/04/2018 10:49	Buy	6757.2500	05/04/2018 11:56	6778.5000	405.0000	3840.9844	67	
42	05/04/2018 12:47	Sell	6775.7500	05/04/2018 12:59	6772.7500	40.0000	3880.9844	12	