

**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 05/04/18 to 05/11/18)

Total Net Profit	\$ 39.2500	Buy/Hold Net Profit	\$ 2915.0000
Total % Net Gain	0.03%	Buy/Hold % Gain	2.14%
Max/Avg Draw Down	\$ 1950.7813 / \$ 248.2701	Buy/Hold Max Draw Down	\$ 1605.0000
% Max/Avg DD vs. Net Profit	4970.14% / 632.54%	% Buy/Hold Max DD vs. Profit	55.06%
Gross Profit	\$ 2990.0391	Total Trades	44
Gross Loss	(\$ 2950.7891)	Winning Trades	20
Avg win/Avg loss	1.216	Winning Rate	45.45%
Profit Factor	1.013	AbleSys/EXP Index	0.560 / 0.007
Avg Winning Trade	149.5020	Consecutive Winning Trades	3
Avg Losing Trade	(122.9495)	Consecutive Losing Trades	6
Avg Trade	\$ 0.8920	Avg Holding Bars	20
Largest Winning Trade	\$ 680.0000	Avg Winning Bars	14
Largest Losing Trade	(\$ 385.0000)	Avg Losing Bars	6

**Performance Summary: Long Trades**

(For NQ #F Form 05/04/18 to 05/11/18)

Total Net Profit	\$ 379.3750	Buy/Hold Net Profit	\$ 2915.0000
Total % Net Gain	0.28%	Buy/Hold % Gain	2.14%
Max/Avg Draw Down	\$ 1765.6719 / \$ 235.0480	Buy/Hold Max Draw Down	\$ 1605.0000
% Max/Avg DD vs. Net Profit	465.42% / 61.96%	% Buy/Hold Max DD vs. Profit	55.06%
Gross Profit	\$ 2155.0469	Total Trades	27
Gross Loss	(\$ 1775.6719)	Winning Trades	13
Avg win/Avg loss	1.307	Winning Rate	48.15%
Profit Factor	1.214	AbleSys/EXP Index	0.764 / 0.111
Avg Winning Trade	165.7728	Consecutive Winning Trades	2
Avg Losing Trade	(126.8337)	Consecutive Losing Trades	5
Avg Trade	\$ 14.0509	Avg Holding Bars	23
Largest Winning Trade	\$ 680.0000	Avg Winning Bars	17
Largest Losing Trade	(\$ 300.0000)	Avg Losing Bars	6

**Performance Summary: Short Trades**

(For NQ #F Form 05/04/18 to 05/11/18)

Total Net Profit	(\$ 340.1250)	Buy/Hold Net Profit	\$ 2915.0000
Total % Net Gain	(0.25%)	Buy/Hold % Gain	2.14%
Max/Avg Draw Down	\$ 1200.1250 / \$ 221.2578	Buy/Hold Max Draw Down	\$ 1605.0000
% Max/Avg DD vs. Net Profit	(352.85%) / (65.05%)	% Buy/Hold Max DD vs. Profit	55.06%
Gross Profit	\$ 835.0000	Total Trades	17
Gross Loss	(\$ 1175.1250)	Winning Trades	7
Avg win/Avg loss	1.015	Winning Rate	41.18%
Profit Factor	0.711	AbleSys/EXP Index	0.297 / (0.170)
Avg Winning Trade	119.2857	Consecutive Winning Trades	3
Avg Losing Trade	(117.5125)	Consecutive Losing Trades	3

Avg Trade	(\$ 20.0074)	Avg Holding Bars	15
Largest Winning Trade	\$ 260.0000	Avg Winning Bars	8
Largest Losing Trade	(\$ 385.0000)	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	05/07/2018 06:33	Buy	6810.2500	05/07/2018 07:01	6829.0000	355.0000	355.0000	28
2	05/07/2018 07:29	Buy	6838.5000	05/07/2018 07:36	6831.2163	(165.6738)	189.3262	7
3	05/07/2018 07:56	Buy	6833.5000	05/07/2018 08:06	6828.2500	(124.9980)	64.3281	10
4	05/07/2018 08:11	Buy	6838.7500	05/07/2018 08:26	6840.0000	5.0000	69.3281	15
5	05/07/2018 08:28	Buy	6845.2500	05/07/2018 08:39	6840.0000	(125.0000)	(55.6719)	11
6	05/07/2018 08:55	Buy	6843.0000	05/07/2018 09:16	6841.0000	(60.0000)	(115.6719)	21
7	05/07/2018 09:39	Sell	6841.2500	05/07/2018 10:21	6827.2500	260.0000	144.3281	42
8	05/07/2018 10:47	Buy	6835.7500	05/07/2018 11:25	6838.0000	25.0000	169.3281	38
9	05/07/2018 11:28	Buy	6846.0000	05/07/2018 11:43	6842.2500	(95.0000)	74.3281	15
10	05/07/2018 12:12	Sell	6823.2500	05/07/2018 12:30	6817.5000	95.0000	169.3281	18
11	05/08/2018 06:32	Buy	6817.7500	05/08/2018 06:35	6809.0000	(195.0000)	(25.6719)	3
12	05/08/2018 06:42	Sell	6803.2500	05/08/2018 07:03	6799.5000	55.0000	29.3281	21
13	05/08/2018 07:23	Sell	6792.7500	05/08/2018 07:32	6811.0000	(385.0000)	(355.6719)	9
14	05/08/2018 07:43	Buy	6814.2500	05/08/2018 07:58	6806.2500	(180.0000)	(535.6719)	15
15	05/08/2018 08:21	Buy	6827.5000	05/08/2018 08:24	6813.5000	(300.0000)	(835.6719)	3
16	05/08/2018 09:14	Sell	6805.2500	05/08/2018 09:37	6806.2500	(40.0000)	(875.6719)	23
17	05/08/2018 09:51	Sell	6797.7500	05/08/2018 10:01	6800.0000	(65.0000)	(940.6719)	10
18	05/08/2018 10:38	Buy	6804.7500	05/08/2018 10:55	6803.5000	(45.0000)	(985.6719)	17
19	05/08/2018 11:38	Sell	6796.7500	05/08/2018 11:48	6787.7500	160.0000	(825.6719)	10
20	05/08/2018 12:18	Buy	6804.7500	05/08/2018 12:44	6807.5000	35.0000	(790.6719)	26
21	05/09/2018 06:29	Sell	6833.2500	05/09/2018 06:32	6835.5059	(65.1172)	(855.7891)	3
22	05/09/2018 07:04	Sell	6825.7500	05/09/2018 07:08	6834.2500	(189.9922)	(1045.7813)	4
23	05/09/2018 07:43	Buy	6837.5000	05/09/2018 07:51	6828.7500	(195.0000)	(1240.7813)	8
24	05/09/2018 07:52	Sell	6824.5000	05/09/2018 08:11	6823.0000	10.0000	(1230.7813)	19
25	05/09/2018 08:48	Buy	6832.7500	05/09/2018 10:19	6867.7500	680.0000	(550.7813)	91
26	05/09/2018 10:24	Buy	6874.0000	05/09/2018 11:18	6892.7500	355.0000	(195.7813)	54
27	05/09/2018 11:41	Buy	6894.0000	05/09/2018 12:14	6893.2500	(35.0000)	(230.7813)	33
28	05/10/2018 06:35	Buy	6920.2500	05/10/2018 07:00	6921.5000	5.0000	(225.7813)	25
29	05/10/2018 07:46	Buy	6936.5000	05/10/2018 08:30	6944.5000	140.0000	(85.7813)	44
30	05/10/2018 08:49	Buy	6948.2500	05/10/2018 08:52	6945.2500	(80.0000)	(165.7813)	3
31	05/10/2018 09:05	Buy	6948.0000	05/10/2018 09:18	6952.2500	65.0000	(100.7813)	13
32	05/10/2018 09:28	Buy	6957.2500	05/10/2018 09:31	6952.5000	(115.0000)	(215.7813)	3
33	05/10/2018 09:37	Buy	6956.2500	05/10/2018 10:26	6964.0000	135.0000	(80.7813)	49
34	05/10/2018 10:54	Sell	6948.5000	05/10/2018 11:08	6953.0000	(110.0000)	(190.7813)	14
35	05/10/2018 11:31	Sell	6951.0000	05/10/2018 11:45	6948.0000	40.0000	(150.7813)	14
36	05/10/2018 12:22	Buy	6954.7500	05/10/2018 12:59	6967.0000	225.0000	74.2188	37
37	05/11/2018 06:48	Sell	6947.7500	05/11/2018 06:56	6951.2500	(90.0000)	(15.7813)	8
38	05/11/2018 07:13	Buy	6961.7500	05/11/2018 07:30	6959.7500	(60.0000)	(75.7813)	17
39	05/11/2018 07:42	Buy	6964.7500	05/11/2018 08:09	6968.5020	55.0391	(20.7422)	27
40	05/11/2018 08:29	Sell	6958.0000	05/11/2018 08:53	6958.7500	(35.0078)	(55.7500)	24
41	05/11/2018 09:10	Sell	6956.7500	05/11/2018 09:35	6945.0000	215.0000	159.2500	25
42	05/11/2018 10:50	Sell	6940.5000	05/11/2018 10:52	6945.5000	(120.0000)	39.2500	2
43	05/11/2018 11:08	Sell	6937.2500	05/11/2018 11:19	6940.0000	(75.0000)	(35.7500)	11
44	05/11/2018 12:18	Buy	6947.5000	05/11/2018 12:45	6952.2500	75.0000	39.2500	27