

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 05/13/18 to 05/18/18)

Total Net Profit	\$ 1966.4531	Buy/Hold Net Profit	(\$ 2179.5469)
Total % Net Gain	1.41%	Buy/Hold % Gain	(1.56%)
Max/Avg Draw Down	\$ 924.9063 / \$ 177.3498	Buy/Hold Max Draw Down	\$ 3185.0000
% Max/Avg DD vs. Net Profit	47.03% / 9.02%	% Buy/Hold Max DD vs. Profit	(146.13%)
Gross Profit	\$ 3797.8496	Total Trades	45
Gross Loss	(\$ 1831.3965)	Winning Trades	19
Avg win/Avg loss	2.838	Winning Rate	42.22%
Profit Factor	2.074	AbleSys/EXP Index	2.485 / 0.620
Avg Winning Trade	199.8868	Consecutive Winning Trades	5
Avg Losing Trade	(70.4383)	Consecutive Losing Trades	6
Avg Trade	\$ 43.6990	Avg Holding Bars	18
Largest Winning Trade	\$ 715.0000	Avg Winning Bars	12
Largest Losing Trade	(\$ 190.0000)	Avg Losing Bars	6

Performance Summary: Long Trades

(For NQ #F Form 05/13/18 to 05/18/18)

Total Net Profit	\$ 950.3750	Buy/Hold Net Profit	(\$ 2179.5469)
Total % Net Gain	0.68%	Buy/Hold % Gain	(1.56%)
Max/Avg Draw Down	\$ 779.7031 / \$ 153.0954	Buy/Hold Max Draw Down	\$ 3185.0000
% Max/Avg DD vs. Net Profit	82.04% / 16.11%	% Buy/Hold Max DD vs. Profit	(146.13%)
Gross Profit	\$ 1956.1875	Total Trades	23
Gross Loss	(\$ 1005.8125)	Winning Trades	10
Avg win/Avg loss	2.528	Winning Rate	43.48%
Profit Factor	1.945	AbleSys/EXP Index	2.138 / 0.534
Avg Winning Trade	195.6188	Consecutive Winning Trades	4
Avg Losing Trade	(77.3702)	Consecutive Losing Trades	4
Avg Trade	\$ 41.3207	Avg Holding Bars	18
Largest Winning Trade	\$ 715.0000	Avg Winning Bars	13
Largest Losing Trade	(\$ 190.0000)	Avg Losing Bars	4

Performance Summary: Short Trades

(For NQ #F Form 05/13/18 to 05/18/18)

Total Net Profit	\$ 1016.0938	Buy/Hold Net Profit	(\$ 2179.5469)
Total % Net Gain	0.73%	Buy/Hold % Gain	(1.56%)
Max/Avg Draw Down	\$ 806.0469 / \$ 194.8895	Buy/Hold Max Draw Down	\$ 3185.0000
% Max/Avg DD vs. Net Profit	79.33% / 19.18%	% Buy/Hold Max DD vs. Profit	(146.13%)
Gross Profit	\$ 1841.6719	Total Trades	22
Gross Loss	(\$ 825.5781)	Winning Trades	9
Avg win/Avg loss	3.222	Winning Rate	40.91%
Profit Factor	2.231	AbleSys/EXP Index	2.941 / 0.727
Avg Winning Trade	204.6302	Consecutive Winning Trades	3
Avg Losing Trade	(63.5060)	Consecutive Losing Trades	6
Avg Trade	\$ 46.1861	Avg Holding Bars	19
Largest Winning Trade	\$ 440.0000	Avg Winning Bars	12

Largest Losing Trade

(\$ 144.9844)

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	05/14/2018 06:37	Buy	6981.7275	05/14/2018 07:04	6990.2500	150.4531	150.4531	27
2	05/14/2018 07:22	Buy	7002.2500	05/14/2018 07:45	7004.2500	20.0000	170.4531	23
3	05/14/2018 08:18	Buy	7006.0000	05/14/2018 08:24	7000.5000	(130.0000)	40.4531	6
4	05/14/2018 08:38	Sell	6996.7500	05/14/2018 09:01	6994.6006	22.9883	63.4414	23
5	05/14/2018 09:36	Buy	6997.7500	05/14/2018 09:42	6996.5098	(44.8086)	18.6328	6
6	05/14/2018 10:08	Sell	6979.5000	05/14/2018 10:33	6974.0000	89.9922	108.6250	25
7	05/14/2018 11:01	Sell	6975.0000	05/14/2018 11:25	6967.7500	125.0000	233.6250	24
8	05/14/2018 11:52	Buy	6975.2500	05/14/2018 12:05	6973.5000	(55.0000)	178.6250	13
9	05/14/2018 12:09	Buy	6974.5000	05/14/2018 12:16	6971.7500	(75.0000)	103.6250	7
10	05/14/2018 12:44	Sell	6969.7500	05/14/2018 12:59	6969.5000	(15.0000)	88.6250	15
11	05/15/2018 06:32	Sell	6897.5000	05/15/2018 07:10	6878.7500	355.0000	443.6250	38
12	05/15/2018 07:31	Buy	6889.0000	05/15/2018 07:42	6897.2500	145.0000	588.6250	11
13	05/15/2018 07:51	Sell	6891.2500	05/15/2018 08:19	6881.2500	180.0000	768.6250	28
14	05/15/2018 08:58	Sell	6875.5000	05/15/2018 09:31	6876.7500	(45.0000)	723.6250	33
15	05/15/2018 09:55	Buy	6884.7500	05/15/2018 10:00	6881.0000	(95.0000)	628.6250	5
16	05/15/2018 10:20	Buy	6883.7500	05/15/2018 10:23	6875.2500	(190.0000)	438.6250	3
17	05/15/2018 10:35	Sell	6876.7500	05/15/2018 10:49	6879.2500	(70.0000)	368.6250	14
18	05/15/2018 11:15	Sell	6863.2500	05/15/2018 11:17	6866.0000	(75.0000)	293.6250	2
19	05/15/2018 11:42	Buy	6879.5000	05/15/2018 11:48	6876.7500	(75.0000)	218.6250	6
20	05/15/2018 12:57	Buy	6883.9951	05/15/2018 12:59	6892.0000	140.0938	358.7188	2
21	05/16/2018 06:21	Buy	6894.0000	05/16/2018 07:10	6912.2500	345.0000	703.7188	49
22	05/16/2018 07:21	Buy	6919.5000	05/16/2018 07:54	6926.0000	110.0000	813.7188	33
23	05/16/2018 08:19	Sell	6917.5000	05/16/2018 08:22	6921.2500	(95.0000)	718.7188	3
24	05/16/2018 08:36	Sell	6912.5000	05/16/2018 08:44	6916.5000	(100.0000)	618.7188	8
25	05/16/2018 09:17	Buy	6941.0000	05/16/2018 09:46	6944.2500	45.0000	663.7188	29
26	05/16/2018 09:48	Buy	6945.2500	05/16/2018 09:54	6944.0000	(45.0000)	618.7188	6
27	05/16/2018 10:41	Sell	6940.7500	05/16/2018 10:55	6940.4766	(14.5313)	604.1875	14
28	05/16/2018 11:14	Buy	6943.5000	05/16/2018 11:21	6942.0000	(50.0000)	554.1875	7
29	05/16/2018 11:40	Buy	6945.2500	05/16/2018 12:00	6944.4492	(36.0156)	518.1719	20
30	05/16/2018 12:27	Sell	6939.7500	05/16/2018 12:52	6930.5000	165.0000	683.1719	25
31	05/17/2018 06:32	Buy	6913.2500	05/17/2018 06:41	6910.0000	(85.0000)	598.1719	9
32	05/17/2018 06:58	Buy	6916.2500	05/17/2018 08:04	6953.0000	715.0000	1313.1719	66
33	05/17/2018 08:41	Sell	6947.5000	05/17/2018 09:12	6939.0000	150.0000	1463.1719	31
34	05/17/2018 09:39	Sell	6937.6841	05/17/2018 10:17	6921.0000	313.6875	1776.8594	38
35	05/17/2018 10:36	Sell	6917.5000	05/17/2018 11:15	6894.5000	440.0000	2216.8594	39
36	05/17/2018 11:38	Buy	6904.5000	05/17/2018 12:11	6914.5317	180.6348	2397.4941	33
37	05/17/2018 12:52	Sell	6906.7500	05/17/2018 13:00	6906.5000	(14.9941)	2382.5000	8
38	05/18/2018 06:37	Sell	6879.2510	05/18/2018 06:38	6885.5000	(144.9844)	2237.5156	1
39	05/18/2018 08:16	Buy	6888.7500	05/18/2018 08:46	6895.0000	105.0000	2342.5156	30
40	05/18/2018 08:49	Buy	6897.2500	05/18/2018 09:00	6895.0000	(65.0000)	2277.5156	11
41	05/18/2018 09:21	Sell	6890.5000	05/18/2018 09:42	6891.0674	(31.3477)	2246.1680	21
42	05/18/2018 10:09	Sell	6887.0000	05/18/2018 10:15	6891.2358	(104.7129)	2141.4551	6
43	05/18/2018 10:39	Sell	6881.7500	05/18/2018 10:57	6884.0000	(65.0020)	2076.4531	18
44	05/18/2018 11:45	Buy	6883.5000	05/18/2018 12:00	6881.5000	(60.0000)	2016.4531	15
45	05/18/2018 12:21	Sell	6879.5000	05/18/2018 12:36	6881.0000	(50.0000)	1966.4531	15