

TradeSignal Report for NQ #F 1-Min

ContractSize	1	CostPerTrade	15.0000	PointValue	20
--------------	---	--------------	---------	------------	----

Money Management:Not Enable

Exits in effect:None

Performance Summary: All Trades

(For NQ #F Form 06/24/18 to 06/29/18)

Total Net Profit	\$ 3080.9063	Buy/Hold Net Profit	(\$ 1515.0000)
Total % Net Gain	2.15%	Buy/Hold % Gain	(1.06%)
Max/Avg Draw Down	\$ 1533.3906 / \$ 240.2139	Buy/Hold Max Draw Down	\$ 4270.0000
% Max/Avg DD vs. Net Profit	49.77% / 7.80%	% Buy/Hold Max DD vs. Profit	(281.85%)
Gross Profit	\$ 7285.4609	Total Trades	54
Gross Loss	(\$ 4204.5547)	Winning Trades	26
Avg win/Avg loss	1.866	Winning Rate	48.15%
Profit Factor	1.733	AbleSys/EXP Index	1.557 / 0.380
Avg Winning Trade	280.2100	Consecutive Winning Trades	4
Avg Losing Trade	(150.1627)	Consecutive Losing Trades	4
Avg Trade	\$ 57.0538	Avg Holding Bars	20
Largest Winning Trade	\$ 1075.0000	Avg Winning Bars	15
Largest Losing Trade	(\$ 390.0020)	Avg Losing Bars	5

Performance Summary: Long Trades

(For NQ #F Form 06/24/18 to 06/29/18)

Total Net Profit	(\$ 66.1582)	Buy/Hold Net Profit	(\$ 1515.0000)
Total % Net Gain	(0.05%)	Buy/Hold % Gain	(1.06%)
Max/Avg Draw Down	\$ 1560.0781 / \$ 262.8988	Buy/Hold Max Draw Down	\$ 4270.0000
% Max/Avg DD vs. Net Profit	(2358.10%) / (397.38%)	% Buy/Hold Max DD vs. Profit	(281.85%)
Gross Profit	\$ 2050.9414	Total Trades	26
Gross Loss	(\$ 2117.0996)	Winning Trades	10
Avg win/Avg loss	1.550	Winning Rate	38.46%
Profit Factor	0.969	AbleSys/EXP Index	0.578 / (0.019)
Avg Winning Trade	205.0941	Consecutive Winning Trades	2
Avg Losing Trade	(132.3187)	Consecutive Losing Trades	5
Avg Trade	(\$ 2.5445)	Avg Holding Bars	19
Largest Winning Trade	\$ 705.0000	Avg Winning Bars	11
Largest Losing Trade	(\$ 366.8203)	Avg Losing Bars	7

Performance Summary: Short Trades

(For NQ #F Form 06/24/18 to 06/29/18)

Total Net Profit	\$ 3147.0625	Buy/Hold Net Profit	(\$ 1515.0000)
Total % Net Gain	2.20%	Buy/Hold % Gain	(1.06%)
Max/Avg Draw Down	\$ 1510.2031 / \$ 219.8299	Buy/Hold Max Draw Down	\$ 4270.0000
% Max/Avg DD vs. Net Profit	47.99% / 6.99%	% Buy/Hold Max DD vs. Profit	(281.85%)
Gross Profit	\$ 5234.5293	Total Trades	28
Gross Loss	(\$ 2087.4668)	Winning Trades	16
Avg win/Avg loss	1.881	Winning Rate	57.14%
Profit Factor	2.508	AbleSys/EXP Index	2.695 / 0.646
Avg Winning Trade	327.1581	Consecutive Winning Trades	5
Avg Losing Trade	(173.9556)	Consecutive Losing Trades	3

Avg Trade	\$ 112.3951	Avg Holding Bars	21
Largest Winning Trade	\$ 1075.0000	Avg Winning Bars	18
Largest Losing Trade	(\$ 390.0020)	Avg Losing Bars	3

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	06/25/2018 06:30	Sell	7152.5000	06/25/2018 06:32	7159.7500	(160.0000)	(160.0000)	2
2	06/25/2018 06:36	Sell	7145.2500	06/25/2018 07:36	7101.7241	855.5176	695.5176	60
3	06/25/2018 07:55	Sell	7090.7500	06/25/2018 08:41	7061.0000	579.9980	1275.5156	46
4	06/25/2018 09:01	Sell	7041.5000	06/25/2018 09:24	7033.3335	148.3301	1423.8457	23
5	06/25/2018 09:37	Sell	7019.5000	06/25/2018 09:42	7038.2500	(390.0020)	1033.8438	5
6	06/25/2018 09:50	Sell	7021.5000	06/25/2018 09:58	7034.7588	(280.1758)	753.6680	8
7	06/25/2018 10:14	Sell	7021.5000	06/25/2018 10:27	7024.8276	(81.5488)	672.1191	13
8	06/25/2018 10:41	Buy	7042.5000	06/25/2018 10:55	7035.2500	(159.9941)	512.1250	14
9	06/25/2018 11:32	Sell	7022.7500	06/25/2018 11:58	7008.7739	264.5215	776.6465	26
10	06/25/2018 12:23	Buy	7024.5000	06/25/2018 12:59	7060.5000	704.9941	1481.6406	36
11	06/26/2018 06:33	Sell	7083.0000	06/26/2018 06:41	7090.3638	(162.2754)	1319.3652	8
12	06/26/2018 06:58	Buy	7091.5000	06/26/2018 07:21	7090.2500	(40.0059)	1279.3594	23
13	06/26/2018 07:44	Sell	7077.0000	06/26/2018 07:51	7082.4521	(124.0430)	1155.3164	7
14	06/26/2018 08:29	Sell	7076.5000	06/26/2018 08:41	7084.7124	(179.2520)	976.0645	12
15	06/26/2018 09:04	Buy	7096.5000	06/26/2018 09:18	7099.5020	45.0371	1021.1016	14
16	06/26/2018 09:19	Buy	7104.7500	06/26/2018 09:43	7100.7183	(95.6426)	925.4590	24
17	06/26/2018 09:55	Buy	7109.5000	06/26/2018 10:25	7122.2383	239.7598	1165.2188	30
18	06/26/2018 10:31	Buy	7125.5000	06/26/2018 10:32	7122.0000	(85.0000)	1080.2188	1
19	06/26/2018 10:36	Buy	7124.0000	06/26/2018 10:44	7120.7500	(80.0000)	1000.2188	8
20	06/26/2018 11:05	Sell	7115.2500	06/26/2018 11:33	7109.7500	95.0000	1095.2188	28
21	06/26/2018 11:57	Sell	7109.0000	06/26/2018 12:31	7097.9883	205.2344	1300.4531	34
22	06/26/2018 12:48	Sell	7094.0000	06/26/2018 12:59	7090.0000	65.0000	1365.4531	11
23	06/27/2018 06:30	Buy	7121.5000	06/27/2018 06:31	7111.8389	(208.2227)	1157.2305	1
24	06/27/2018 06:32	Buy	7120.0000	06/27/2018 06:40	7112.2500	(169.9961)	987.2344	8
25	06/27/2018 06:48	Buy	7129.2500	06/27/2018 07:03	7127.5000	(50.0000)	937.2344	15
26	06/27/2018 07:21	Buy	7133.5000	06/27/2018 07:45	7138.5000	85.0000	1022.2344	24
27	06/27/2018 08:03	Sell	7126.7500	06/27/2018 08:46	7109.5000	330.0000	1352.2344	43
28	06/27/2018 09:24	Sell	7108.0000	06/27/2018 10:34	7053.5000	1075.0000	2427.2344	70
29	06/27/2018 10:49	Sell	7037.0000	06/27/2018 11:01	7047.4902	(224.8047)	2202.4297	12
30	06/27/2018 11:07	Sell	7042.5000	06/27/2018 11:19	7041.5000	5.0078	2207.4375	12
31	06/27/2018 11:51	Sell	7037.2500	06/27/2018 12:18	7019.7319	335.3613	2542.7988	27
32	06/27/2018 12:20	Sell	7015.5000	06/27/2018 12:24	7024.0000	(185.0020)	2357.7969	4
33	06/27/2018 12:46	Sell	7022.0000	06/27/2018 12:59	6989.2500	640.0000	2997.7969	13
34	06/28/2018 06:30	Buy	6984.2500	06/28/2018 06:45	6989.5400	90.8008	3088.5977	15
35	06/28/2018 06:54	Buy	7011.2500	06/28/2018 07:10	6993.6592	(366.8203)	2721.7773	16
36	06/28/2018 07:12	Buy	7007.7500	06/28/2018 07:13	6993.7500	(294.9961)	2426.7813	1
37	06/28/2018 07:55	Buy	7013.2500	06/28/2018 08:17	7008.0000	(120.0000)	2306.7813	22
38	06/28/2018 08:24	Buy	7022.5000	06/28/2018 08:46	7027.5000	85.0000	2391.7813	22
39	06/28/2018 09:09	Sell	7013.7500	06/28/2018 09:49	7008.5000	90.0000	2481.7813	40
40	06/28/2018 10:11	Buy	7018.5000	06/28/2018 10:45	7023.7500	90.0000	2571.7813	34
41	06/28/2018 11:03	Buy	7034.5000	06/28/2018 11:11	7027.0000	(165.0000)	2406.7813	8
42	06/28/2018 11:20	Buy	7037.7500	06/28/2018 12:28	7065.2500	535.0000	2941.7813	68
43	06/29/2018 06:33	Buy	7096.0000	06/29/2018 07:10	7101.5000	95.0000	3036.7813	37
44	06/29/2018 07:32	Buy	7106.7500	06/29/2018 08:02	7111.5171	80.3418	3117.1230	30
45	06/29/2018 08:39	Sell	7098.7500	06/29/2018 09:02	7094.9810	60.3828	3177.5059	23
46	06/29/2018 09:07	Sell	7093.5000	06/29/2018 09:08	7098.7671	(120.3477)	3057.1582	1
47	06/29/2018 09:30	Sell	7093.7500	06/29/2018 10:05	7092.2412	15.1738	3072.3320	35
48	06/29/2018 10:32	Sell	7092.2500	06/29/2018 10:41	7098.5000	(140.0039)	2932.3281	9
49	06/29/2018 10:41	Buy	7098.5000	06/29/2018 10:56	7095.4790	(75.4199)	2856.9082	15
50	06/29/2018 10:58	Buy	7099.0000	06/29/2018 11:08	7095.4873	(85.2559)	2771.6523	10
51	06/29/2018 11:28	Buy	7099.7500	06/29/2018 11:36	7095.0000	(109.9961)	2661.6563	8
52	06/29/2018 11:55	Buy	7098.5000	06/29/2018 12:11	7098.7124	(10.7520)	2650.9043	16
53	06/29/2018 12:17	Sell	7093.7500	06/29/2018 12:27	7095.0000	(39.9980)	2610.9063	10
54	06/29/2018 12:30	Sell	7088.0000	06/29/2018 12:59	7063.7500	470.0000	3080.9063	29