

TradeSignal Report for NQ #F 1-Min

ContractSize	1	CostPerTrade	15.0000	PointValue	20
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Money Management:Not Enable

Exits in effect:None

Performance Summary: All Trades

(For NQ #F Form 07/08/18 to 07/13/18)

Total Net Profit	(\$ 61.1406)	Buy/Hold Net Profit	\$ 2450.0000
Total % Net Gain	(0.04%)	Buy/Hold % Gain	1.69%
Max/Avg Draw Down	\$ 1194.8438 / \$ 225.5182	Buy/Hold Max Draw Down	\$ 2620.0000
% Max/Avg DD vs. Net Profit	(1954.26%) / (368.85%)	% Buy/Hold Max DD vs. Profit	106.94%
Gross Profit	\$ 3204.3574	Total Trades	59
Gross Loss	(\$ 3265.4980)	Winning Trades	20
Avg win/Avg loss	1.914	Winning Rate	33.90%
Profit Factor	0.981	AbleSys/EXP Index	0.637 / (0.012)
Avg Winning Trade	160.2179	Consecutive Winning Trades	3
Avg Losing Trade	(83.7307)	Consecutive Losing Trades	10
Avg Trade	(\$ 1.0363)	Avg Holding Bars	20
Largest Winning Trade	\$ 655.0000	Avg Winning Bars	11
Largest Losing Trade	(\$ 315.2832)	Avg Losing Bars	8

Performance Summary: Long Trades

(For NQ #F Form 07/08/18 to 07/13/18)

Total Net Profit	(\$ 97.7656)	Buy/Hold Net Profit	\$ 2450.0000
Total % Net Gain	(0.07%)	Buy/Hold % Gain	1.69%
Max/Avg Draw Down	\$ 1034.6875 / \$ 213.7956	Buy/Hold Max Draw Down	\$ 2620.0000
% Max/Avg DD vs. Net Profit	(1058.33%) / (218.68%)	% Buy/Hold Max DD vs. Profit	106.94%
Gross Profit	\$ 2064.3945	Total Trades	37
Gross Loss	(\$ 2162.1602)	Winning Trades	14
Avg win/Avg loss	1.569	Winning Rate	37.84%
Profit Factor	0.955	AbleSys/EXP Index	0.567 / (0.028)
Avg Winning Trade	147.4568	Consecutive Winning Trades	2
Avg Losing Trade	(94.0070)	Consecutive Losing Trades	6
Avg Trade	(\$ 2.6423)	Avg Holding Bars	20
Largest Winning Trade	\$ 655.0000	Avg Winning Bars	13
Largest Losing Trade	(\$ 315.2832)	Avg Losing Bars	7

Performance Summary: Short Trades

(For NQ #F Form 07/08/18 to 07/13/18)

Total Net Profit	\$ 36.6094	Buy/Hold Net Profit	\$ 2450.0000
Total % Net Gain	0.03%	Buy/Hold % Gain	1.69%
Max/Avg Draw Down	\$ 1028.9688 / \$ 213.8969	Buy/Hold Max Draw Down	\$ 2620.0000
% Max/Avg DD vs. Net Profit	2810.67% / 584.27%	% Buy/Hold Max DD vs. Profit	106.94%
Gross Profit	\$ 1139.9629	Total Trades	22
Gross Loss	(\$ 1103.3535)	Winning Trades	6
Avg win/Avg loss	2.755	Winning Rate	27.27%
Profit Factor	1.033	AbleSys/EXP Index	0.776 / 0.024
Avg Winning Trade	189.9938	Consecutive Winning Trades	2
Avg Losing Trade	(68.9596)	Consecutive Losing Trades	10

Avg Trade	\$ 1.6641	Avg Holding Bars	18
Largest Winning Trade	\$ 469.0234	Avg Winning Bars	9
Largest Losing Trade	(\$ 164.1953)	Avg Losing Bars	9

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	07/09/2018 06:29	Buy	7269.0000	07/09/2018 06:50	7269.9312	3.6230	3.6230	21
2	07/09/2018 06:53	Sell	7266.0000	07/09/2018 07:22	7254.0190	224.6211	228.2441	29
3	07/09/2018 07:23	Sell	7250.7500	07/09/2018 07:38	7251.7588	(35.1699)	193.0742	15
4	07/09/2018 08:08	Buy	7262.2500	07/09/2018 08:30	7263.2759	5.5215	198.5957	22
5	07/09/2018 09:01	Buy	7270.7500	07/09/2018 09:19	7264.7500	(135.0020)	63.5938	18
6	07/09/2018 09:32	Sell	7258.0000	07/09/2018 10:04	7265.4600	(164.1992)	(100.6055)	32
7	07/09/2018 10:09	Sell	7258.0000	07/09/2018 10:18	7260.7183	(69.3691)	(169.9746)	9
8	07/09/2018 10:20	Sell	7259.7500	07/09/2018 10:21	7261.4600	(49.1934)	(219.1680)	1
9	07/09/2018 10:27	Buy	7266.0000	07/09/2018 11:01	7267.7500	19.9961	(199.1719)	34
10	07/09/2018 11:03	Buy	7269.7500	07/09/2018 11:07	7268.0000	(50.0000)	(249.1719)	4
11	07/09/2018 11:15	Buy	7271.0000	07/09/2018 12:15	7278.4541	134.0820	(115.0898)	60
12	07/09/2018 12:33	Buy	7281.2500	07/09/2018 12:59	7296.5000	289.9961	174.9063	26
13	07/10/2018 06:30	Sell	7304.5000	07/10/2018 06:37	7304.5000	(15.0000)	159.9063	7
14	07/10/2018 06:38	Sell	7302.5000	07/10/2018 06:39	7305.7739	(80.4785)	79.4277	1
15	07/10/2018 06:40	Sell	7302.0000	07/10/2018 07:03	7301.7412	(9.8301)	69.5977	23
16	07/10/2018 07:22	Sell	7299.0000	07/10/2018 07:30	7301.7500	(70.0039)	(0.4063)	8
17	07/10/2018 07:39	Buy	7310.2500	07/10/2018 07:49	7307.2529	(74.9414)	(75.3477)	10
18	07/10/2018 08:02	Buy	7315.0000	07/10/2018 08:11	7309.2500	(129.9961)	(205.3438)	9
19	07/10/2018 08:32	Sell	7300.2500	07/10/2018 08:40	7306.0171	(130.3418)	(335.6855)	8
20	07/10/2018 09:03	Buy	7312.2500	07/10/2018 09:05	7308.4253	(91.4961)	(427.1816)	2
21	07/10/2018 09:27	Buy	7311.0000	07/10/2018 09:49	7307.5000	(85.0059)	(512.1875)	22
22	07/10/2018 09:55	Sell	7306.5000	07/10/2018 10:04	7310.0000	(85.0000)	(597.1875)	9
23	07/10/2018 10:06	Sell	7308.0000	07/10/2018 10:56	7283.7988	469.0234	(128.1641)	50
24	07/10/2018 11:20	Buy	7292.7500	07/10/2018 11:44	7293.2500	(4.9922)	(133.1563)	24
25	07/10/2018 11:57	Buy	7302.7500	07/10/2018 12:25	7300.0845	(68.3105)	(201.4668)	28
26	07/11/2018 06:43	Buy	7263.0000	07/11/2018 07:41	7280.2109	329.2168	127.7500	58
27	07/11/2018 08:00	Buy	7283.7500	07/11/2018 08:10	7268.7358	(315.2832)	(187.5332)	10
28	07/11/2018 08:16	Sell	7266.0000	07/11/2018 08:35	7261.0000	85.0020	(102.5313)	19
29	07/11/2018 08:39	Sell	7259.2500	07/11/2018 08:42	7260.7500	(45.0000)	(147.5313)	3
30	07/11/2018 09:07	Sell	7251.2500	07/11/2018 09:22	7256.2500	(115.0000)	(262.5313)	15
31	07/11/2018 09:54	Buy	7266.2500	07/11/2018 09:55	7261.2500	(115.0000)	(377.5313)	1
32	07/11/2018 10:18	Buy	7264.2500	07/11/2018 10:45	7269.5625	91.2500	(286.2813)	27
33	07/11/2018 11:04	Sell	7263.0000	07/11/2018 11:21	7259.7412	50.1758	(236.1055)	17
34	07/11/2018 11:38	Buy	7270.0000	07/11/2018 11:57	7267.7441	(60.1211)	(296.2266)	19
35	07/11/2018 12:05	Buy	7275.0000	07/11/2018 12:16	7264.7500	(219.9922)	(516.2188)	11
36	07/11/2018 12:34	Buy	7270.2500	07/11/2018 12:50	7268.2422	(55.1563)	(571.3750)	16
37	07/12/2018 06:49	Buy	7304.0000	07/12/2018 07:46	7337.5000	655.0000	83.6250	57
38	07/12/2018 08:04	Buy	7341.2500	07/12/2018 08:25	7341.2500	(15.0000)	68.6250	21
39	07/12/2018 08:27	Buy	7347.5000	07/12/2018 08:35	7342.7471	(110.0586)	(41.4336)	8
40	07/12/2018 08:48	Buy	7353.0000	07/12/2018 09:37	7363.2500	189.9961	148.5625	49
41	07/12/2018 09:53	Buy	7365.5000	07/12/2018 10:08	7365.4722	(15.5566)	133.0059	15
42	07/12/2018 10:13	Buy	7368.0000	07/12/2018 10:21	7363.4922	(105.1621)	27.8438	8
43	07/12/2018 10:26	Buy	7367.7500	07/12/2018 10:33	7367.7500	(15.0000)	12.8438	7
44	07/12/2018 10:38	Buy	7370.5000	07/12/2018 10:50	7368.4829	(55.3418)	(42.4980)	12
45	07/12/2018 11:02	Sell	7363.5000	07/12/2018 11:16	7365.2500	(50.0020)	(92.5000)	14
46	07/12/2018 11:30	Buy	7371.2500	07/12/2018 11:40	7367.0000	(100.0000)	(192.5000)	10
47	07/12/2018 11:50	Buy	7372.0000	07/12/2018 12:10	7373.5288	15.5762	(176.9238)	20
48	07/12/2018 12:42	Buy	7377.2500	07/12/2018 12:59	7385.0000	140.0020	(36.9219)	17
49	07/13/2018 06:32	Buy	7391.5000	07/13/2018 06:37	7386.7290	(110.4199)	(147.3418)	5
50	07/13/2018 06:39	Buy	7392.0000	07/13/2018 06:45	7384.2383	(170.2363)	(317.5781)	6
51	07/13/2018 06:50	Sell	7388.0000	07/13/2018 07:02	7379.6934	151.1328	(166.4453)	12
52	07/13/2018 07:21	Buy	7390.0000	07/13/2018 07:49	7393.7847	60.7012	(105.7441)	28
53	07/13/2018 08:15	Buy	7398.5000	07/13/2018 08:43	7399.7124	9.2422	(96.5020)	28
54	07/13/2018 08:55	Sell	7399.5000	07/13/2018 09:08	7403.0347	(85.6914)	(182.1934)	13
55	07/13/2018 09:24	Sell	7398.2500	07/13/2018 09:46	7399.4541	(39.0762)	(221.2695)	22

56	07/13/2018 09:51	Sell	7395.7500	07/13/2018 11:13	7387.0000	160.0039	(61.2656)	82
57	07/13/2018 11:19	Sell	7383.0000	07/13/2018 11:41	7385.2500	(60.0000)	(121.2656)	22
58	07/13/2018 11:54	Buy	7388.7500	07/13/2018 12:44	7395.5098	120.1953	(1.0703)	50
59	07/13/2018 12:50	Buy	7397.7500	07/13/2018 12:58	7395.4961	(60.0703)	(61.1406)	8