

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 07/15/18 to 07/20/18)

Total Net Profit	(\$ 662.4375)	Buy/Hold Net Profit	(\$ 580.0000)
Total % Net Gain	(0.45%)	Buy/Hold % Gain	(0.39%)
Max/Avg Draw Down	\$ 2372.5781 / \$ 196.8012	Buy/Hold Max Draw Down	\$ 2295.0000
% Max/Avg DD vs. Net Profit	(358.16%) / (29.71%)	% Buy/Hold Max DD vs. Profit	(395.69%)
Gross Profit	\$ 3365.3691	Total Trades	59
Gross Loss	(\$ 4027.8066)	Winning Trades	17
Avg win/Avg loss	2.064	Winning Rate	28.81%
Profit Factor	0.836	AbleSys/EXP Index	0.497 / (0.117)
Avg Winning Trade	197.9629	Consecutive Winning Trades	3
Avg Losing Trade	(95.9002)	Consecutive Losing Trades	14
Avg Trade	(\$ 11.2278)	Avg Holding Bars	17
Largest Winning Trade	\$ 1185.0039	Avg Winning Bars	10
Largest Losing Trade	(\$ 230.0059)	Avg Losing Bars	7

Performance Summary: Long Trades

(For NQ #F Form 07/15/18 to 07/20/18)

Total Net Profit	\$ 54.0313	Buy/Hold Net Profit	(\$ 580.0000)
Total % Net Gain	0.04%	Buy/Hold % Gain	(0.39%)
Max/Avg Draw Down	\$ 1325.2813 / \$ 145.2101	Buy/Hold Max Draw Down	\$ 2295.0000
% Max/Avg DD vs. Net Profit	2452.81% / 268.75%	% Buy/Hold Max DD vs. Profit	(395.69%)
Gross Profit	\$ 2224.2383	Total Trades	33
Gross Loss	(\$ 2170.2070)	Winning Trades	9
Avg win/Avg loss	2.733	Winning Rate	27.27%
Profit Factor	1.025	AbleSys/EXP Index	0.764 / 0.018
Avg Winning Trade	247.1376	Consecutive Winning Trades	3
Avg Losing Trade	(90.4253)	Consecutive Losing Trades	9
Avg Trade	\$ 1.6373	Avg Holding Bars	17
Largest Winning Trade	\$ 1185.0039	Avg Winning Bars	10
Largest Losing Trade	(\$ 230.0059)	Avg Losing Bars	7

Performance Summary: Short Trades

(For NQ #F Form 07/15/18 to 07/20/18)

Total Net Profit	(\$ 716.4531)	Buy/Hold Net Profit	(\$ 580.0000)
Total % Net Gain	(0.48%)	Buy/Hold % Gain	(0.39%)
Max/Avg Draw Down	\$ 1625.2500 / \$ 314.3214	Buy/Hold Max Draw Down	\$ 2295.0000
% Max/Avg DD vs. Net Profit	(226.85%) / (43.87%)	% Buy/Hold Max DD vs. Profit	(395.69%)
Gross Profit	\$ 1141.1309	Total Trades	26
Gross Loss	(\$ 1857.5840)	Winning Trades	8
Avg win/Avg loss	1.382	Winning Rate	30.77%
Profit Factor	0.614	AbleSys/EXP Index	0.261 / (0.267)
Avg Winning Trade	142.6414	Consecutive Winning Trades	2
Avg Losing Trade	(103.1991)	Consecutive Losing Trades	10

Avg Trade	(\$ 27.5559)	Avg Holding Bars	16
Largest Winning Trade	\$ 389.9941	Avg Winning Bars	9
Largest Losing Trade	(\$ 180.0020)	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	07/16/2018 06:29	Sell	7394.2500	07/16/2018 06:31	7398.8335	(106.6699)	(106.6699)	2
2	07/16/2018 06:36	Buy	7405.5000	07/16/2018 06:41	7396.2222	(200.5586)	(307.2285)	5
3	07/16/2018 06:42	Buy	7398.2500	07/16/2018 06:45	7392.7778	(124.4492)	(431.6777)	3
4	07/16/2018 07:47	Sell	7389.7500	07/16/2018 08:19	7385.2798	74.4102	(357.2676)	32
5	07/16/2018 08:47	Sell	7380.0000	07/16/2018 08:51	7387.5000	(164.9980)	(522.2656)	4
6	07/16/2018 08:58	Buy	7388.5000	07/16/2018 09:00	7383.2876	(119.2480)	(641.5137)	2
7	07/16/2018 09:18	Buy	7386.2500	07/16/2018 09:41	7391.2588	85.1738	(556.3398)	23
8	07/16/2018 10:05	Buy	7392.5000	07/16/2018 10:13	7387.2500	(120.0039)	(676.3438)	8
9	07/16/2018 10:20	Sell	7386.0000	07/16/2018 10:36	7388.2500	(60.0000)	(736.3438)	16
10	07/16/2018 10:50	Sell	7384.5000	07/16/2018 11:00	7387.7241	(79.4824)	(815.8262)	10
11	07/16/2018 11:01	Sell	7386.0000	07/16/2018 11:09	7386.0000	(15.0020)	(830.8281)	8
12	07/16/2018 11:29	Sell	7380.7500	07/16/2018 12:06	7370.2500	195.0000	(635.8281)	37
13	07/16/2018 12:25	Sell	7366.5000	07/16/2018 12:30	7372.5098	(135.1953)	(771.0234)	5
14	07/16/2018 12:42	Buy	7377.5000	07/16/2018 12:50	7371.7607	(129.7930)	(900.8164)	8
15	07/17/2018 06:34	Buy	7315.2500	07/17/2018 08:27	7375.2500	1185.0039	284.1875	113
16	07/17/2018 08:43	Buy	7381.0000	07/17/2018 09:04	7388.0576	126.1523	410.3398	21
17	07/17/2018 09:15	Buy	7395.0000	07/17/2018 09:46	7411.5000	315.0039	725.3438	31
18	07/17/2018 09:53	Buy	7416.0000	07/17/2018 09:57	7410.2500	(130.0000)	595.3438	4
19	07/17/2018 10:10	Buy	7421.0000	07/17/2018 10:18	7419.2212	(50.5762)	544.7676	8
20	07/17/2018 10:26	Buy	7422.5000	07/17/2018 10:55	7422.0000	(25.0020)	519.7656	29
21	07/17/2018 11:10	Sell	7416.0000	07/17/2018 11:21	7419.7500	(90.0000)	429.7656	11
22	07/17/2018 11:47	Buy	7425.5000	07/17/2018 11:51	7421.4653	(95.6934)	334.0723	4
23	07/17/2018 12:04	Sell	7413.5000	07/17/2018 12:09	7419.7319	(139.6328)	194.4395	5
24	07/17/2018 12:19	Buy	7423.7500	07/17/2018 12:50	7429.5566	101.1309	295.5703	31
25	07/18/2018 06:30	Buy	7420.0000	07/18/2018 06:31	7417.2500	(70.0078)	225.5625	1
26	07/18/2018 06:32	Buy	7421.2500	07/18/2018 06:34	7418.5000	(70.0000)	155.5625	2
27	07/18/2018 06:46	Sell	7404.2500	07/18/2018 07:01	7405.7500	(45.0000)	110.5625	15
28	07/18/2018 07:14	Sell	7393.7500	07/18/2018 07:26	7399.7500	(135.0000)	(24.4375)	12
29	07/18/2018 07:32	Sell	7391.0000	07/18/2018 07:40	7397.0000	(135.0000)	(159.4375)	8
30	07/18/2018 08:14	Buy	7404.5000	07/18/2018 08:28	7402.7012	(50.9766)	(210.4141)	14
31	07/18/2018 08:31	Buy	7410.2500	07/18/2018 08:42	7406.0347	(99.2988)	(309.7129)	11
32	07/18/2018 08:57	Buy	7410.2500	07/18/2018 09:12	7406.7710	(84.5859)	(394.2988)	15
33	07/18/2018 09:25	Sell	7401.7500	07/18/2018 09:30	7407.5000	(129.9980)	(524.2969)	5
34	07/18/2018 09:53	Buy	7411.7500	07/18/2018 10:00	7407.2681	(104.6387)	(628.9355)	7
35	07/18/2018 10:04	Buy	7412.0000	07/18/2018 10:31	7408.7500	(80.0020)	(708.9375)	27
36	07/18/2018 10:55	Sell	7404.7500	07/18/2018 10:58	7408.5171	(90.3418)	(799.2793)	3
37	07/18/2018 11:05	Buy	7413.2500	07/18/2018 11:16	7409.7183	(85.6367)	(884.9160)	11
38	07/18/2018 12:02	Buy	7410.0000	07/18/2018 12:27	7408.7500	(40.0059)	(924.9219)	25
39	07/19/2018 06:30	Buy	7385.2500	07/19/2018 06:48	7388.5059	50.1172	(874.8047)	18
40	07/19/2018 06:55	Sell	7368.2500	07/19/2018 07:14	7376.5000	(180.0078)	(1054.8125)	19
41	07/19/2018 07:30	Sell	7365.2500	07/19/2018 07:54	7372.7500	(165.0000)	(1219.8125)	24
42	07/19/2018 08:13	Buy	7383.0000	07/19/2018 08:56	7389.0825	106.6504	(1113.1621)	43
43	07/19/2018 09:11	Sell	7381.7500	07/19/2018 09:33	7380.0000	20.0059	(1093.1563)	22
44	07/19/2018 09:35	Sell	7377.2500	07/19/2018 09:56	7369.4482	141.0352	(952.1211)	21
45	07/19/2018 09:57	Sell	7366.5000	07/19/2018 09:58	7370.0269	(85.5410)	(1037.6621)	1
46	07/19/2018 10:22	Buy	7379.2500	07/19/2018 10:51	7381.7500	35.0059	(1002.6563)	29
47	07/19/2018 10:53	Buy	7386.0000	07/19/2018 11:11	7385.0229	(34.5410)	(1037.1973)	18
48	07/19/2018 11:26	Sell	7380.2500	07/19/2018 12:00	7375.4653	80.6875	(956.5098)	34
49	07/19/2018 12:10	Sell	7368.0000	07/19/2018 12:22	7367.7500	(10.0059)	(966.5156)	12
50	07/19/2018 12:49	Sell	7365.2500	07/19/2018 12:59	7369.0356	(90.7129)	(1057.2285)	10
51	07/20/2018 06:30	Buy	7392.5000	07/20/2018 06:34	7381.7500	(230.0059)	(1287.2344)	4
52	07/20/2018 06:40	Buy	7387.7500	07/20/2018 07:07	7384.7500	(75.0000)	(1362.2344)	27
53	07/20/2018 07:26	Buy	7391.2500	07/20/2018 07:51	7403.0000	220.0000	(1142.2344)	25
54	07/20/2018 07:59	Buy	7405.2500	07/20/2018 08:02	7403.2500	(55.0000)	(1197.2344)	3
55	07/20/2018 08:20	Buy	7405.0000	07/20/2018 08:35	7404.4902	(25.1953)	(1222.4297)	15

56	07/20/2018 08:46	Sell	7399.2500	07/20/2018 09:38	7379.0000	389.9922	(832.4375)	52
57	07/20/2018 10:11	Buy	7385.2500	07/20/2018 10:17	7382.5000	(70.0000)	(902.4375)	6
58	07/20/2018 11:10	Sell	7379.2500	07/20/2018 11:46	7368.2500	205.0000	(697.4375)	36
59	07/20/2018 12:10	Sell	7366.7500	07/20/2018 12:34	7364.2500	35.0000	(662.4375)	24