

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 09/30/18 to 10/05/18)

Total Net Profit	\$ 3140.9746	Buy/Hold Net Profit	(\$ 5685.0000)
Total % Net Gain	2.03%	Buy/Hold % Gain	(3.68%)
Max/Avg Draw Down	\$ 1300.3594 / \$ 222.4057	Buy/Hold Max Draw Down	\$ 7635.0000
% Max/Avg DD vs. Net Profit	41.40% / 7.08%	% Buy/Hold Max DD vs. Profit	(134.30%)
Gross Profit	\$ 5913.2695	Total Trades	44
Gross Loss	(\$ 2772.2949)	Winning Trades	21
Avg win/Avg loss	2.336	Winning Rate	47.73%
Profit Factor	2.133	AbleSys/EXP Index	2.378 / 0.592
Avg Winning Trade	281.5843	Consecutive Winning Trades	5
Avg Losing Trade	(120.5346)	Consecutive Losing Trades	6
Avg Trade	\$ 71.3858	Avg Holding Bars	23
Largest Winning Trade	\$ 1894.0352	Avg Winning Bars	18
Largest Losing Trade	(\$ 290.0000)	Avg Losing Bars	5

Performance Summary: Long Trades

(For NQ #F Form 09/30/18 to 10/05/18)

Total Net Profit	(\$ 456.5078)	Buy/Hold Net Profit	(\$ 5685.0000)
Total % Net Gain	(0.30%)	Buy/Hold % Gain	(3.68%)
Max/Avg Draw Down	\$ 1025.0000 / \$ 346.3229	Buy/Hold Max Draw Down	\$ 7635.0000
% Max/Avg DD vs. Net Profit	(224.53%) / (75.86%)	% Buy/Hold Max DD vs. Profit	(134.30%)
Gross Profit	\$ 989.6816	Total Trades	19
Gross Loss	(\$ 1446.1895)	Winning Trades	7
Avg win/Avg loss	1.173	Winning Rate	36.84%
Profit Factor	0.684	AbleSys/EXP Index	0.296 / (0.199)
Avg Winning Trade	141.3831	Consecutive Winning Trades	3
Avg Losing Trade	(120.5158)	Consecutive Losing Trades	7
Avg Trade	(\$ 24.0267)	Avg Holding Bars	16
Largest Winning Trade	\$ 265.0000	Avg Winning Bars	12
Largest Losing Trade	(\$ 290.0000)	Avg Losing Bars	4

Performance Summary: Short Trades

(For NQ #F Form 09/30/18 to 10/05/18)

Total Net Profit	\$ 3597.4902	Buy/Hold Net Profit	(\$ 5685.0000)
Total % Net Gain	2.33%	Buy/Hold % Gain	(3.68%)
Max/Avg Draw Down	\$ 852.6719 / \$ 195.6423	Buy/Hold Max Draw Down	\$ 7635.0000
% Max/Avg DD vs. Net Profit	23.70% / 5.44%	% Buy/Hold Max DD vs. Profit	(134.30%)
Gross Profit	\$ 4923.6035	Total Trades	25
Gross Loss	(\$ 1326.1133)	Winning Trades	14
Avg win/Avg loss	2.917	Winning Rate	56.00%
Profit Factor	3.713	AbleSys/EXP Index	6.065 / 1.194
Avg Winning Trade	351.6860	Consecutive Winning Trades	4
Avg Losing Trade	(120.5558)	Consecutive Losing Trades	2

Avg Trade	\$ 143.8996	Avg Holding Bars	28
Largest Winning Trade	\$ 1894.0352	Avg Winning Bars	23
Largest Losing Trade	(\$ 238.8379)	Avg Losing Bars	5

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	10/01/2018 06:59	Buy	7719.7500	10/01/2018 07:00	7716.5000	(80.0000)	(80.0000)	1
2	10/01/2018 07:01	Buy	7720.0000	10/01/2018 07:16	7717.5000	(65.0000)	(145.0000)	15
3	10/01/2018 07:21	Buy	7720.7500	10/01/2018 07:23	7718.5000	(60.0000)	(205.0000)	2
4	10/01/2018 07:29	Buy	7724.5000	10/01/2018 07:35	7719.7500	(110.0000)	(315.0000)	6
5	10/01/2018 07:54	Sell	7716.7500	10/01/2018 07:55	7720.0000	(80.0000)	(395.0000)	1
6	10/01/2018 08:01	Sell	7712.5000	10/01/2018 08:21	7718.4907	(134.8145)	(529.8145)	20
7	10/01/2018 08:54	Sell	7713.5000	10/01/2018 09:05	7708.5000	85.0020	(444.8125)	11
8	10/01/2018 09:21	Sell	7699.0000	10/01/2018 10:11	7687.5000	215.0000	(229.8125)	50
9	10/01/2018 10:37	Sell	7689.5000	10/01/2018 10:43	7693.7500	(100.0000)	(329.8125)	6
10	10/01/2018 10:48	Buy	7693.7500	10/01/2018 10:53	7690.4995	(80.0098)	(409.8223)	5
11	10/01/2018 11:07	Sell	7680.5000	10/01/2018 11:46	7673.7236	120.5215	(289.3008)	39
12	10/02/2018 06:28	Buy	7660.5000	10/02/2018 06:35	7658.0029	(64.9375)	(354.2383)	7
13	10/02/2018 07:07	Buy	7671.0000	10/02/2018 07:09	7662.2500	(189.9961)	(544.2344)	2
14	10/02/2018 07:25	Buy	7677.7500	10/02/2018 08:19	7688.0000	190.0000	(354.2344)	54
15	10/02/2018 08:21	Buy	7692.0000	10/02/2018 09:11	7704.7798	240.5957	(113.6387)	50
16	10/02/2018 09:46	Sell	7696.2500	10/02/2018 10:17	7689.0000	129.9980	16.3594	31
17	10/02/2018 10:53	Sell	7689.5000	10/02/2018 11:21	7687.2432	30.1367	46.4961	28
18	10/02/2018 11:35	Sell	7682.0000	10/02/2018 12:25	7648.2500	660.0039	706.5000	50
19	10/03/2018 08:35	Sell	7674.7500	10/03/2018 08:50	7678.7729	(95.4590)	611.0410	15
20	10/03/2018 09:04	Buy	7688.7500	10/03/2018 09:33	7688.5000	(19.9941)	591.0469	29
21	10/03/2018 09:57	Buy	7686.2500	10/03/2018 10:21	7691.5000	90.0000	681.0469	24
22	10/03/2018 10:57	Sell	7684.0000	10/03/2018 11:01	7688.2388	(99.7754)	581.2715	4
23	10/03/2018 11:20	Sell	7684.2500	10/03/2018 12:00	7670.4966	260.0625	841.3340	40
24	10/03/2018 12:01	Sell	7664.7500	10/03/2018 12:05	7670.0000	(120.0059)	721.3281	4
25	10/03/2018 12:17	Sell	7661.5000	10/03/2018 12:45	7664.2500	(70.0000)	651.3281	28
26	10/04/2018 06:25	Buy	7630.0000	10/04/2018 06:31	7625.4561	(105.8789)	545.4492	6
27	10/04/2018 06:56	Sell	7593.2500	10/04/2018 07:50	7555.5000	740.0039	1285.4531	54
28	10/04/2018 08:16	Sell	7543.0000	10/04/2018 09:06	7525.0361	344.2773	1629.7305	50
29	10/04/2018 09:08	Sell	7519.7500	10/04/2018 09:33	7504.2500	295.0039	1924.7344	25
30	10/04/2018 09:52	Sell	7496.2500	10/04/2018 10:05	7500.2500	(95.0000)	1829.7344	13
31	10/04/2018 10:07	Sell	7495.7500	10/04/2018 10:28	7491.7524	64.9512	1894.6855	21
32	10/04/2018 10:30	Sell	7483.5000	10/04/2018 11:02	7479.0200	74.6016	1969.2871	32
33	10/04/2018 11:16	Sell	7468.5000	10/04/2018 11:29	7475.3545	(152.0957)	1817.1914	13
34	10/04/2018 11:42	Buy	7496.2500	10/04/2018 12:22	7501.5000	89.9961	1907.1875	40
35	10/04/2018 12:53	Buy	7517.2500	10/04/2018 13:00	7522.0000	80.0000	1987.1875	7
36	10/05/2018 07:02	Sell	7484.2500	10/05/2018 07:23	7490.5063	(140.1270)	1847.0605	21
37	10/05/2018 07:40	Sell	7477.0000	10/05/2018 09:49	7381.5483	1894.0352	3741.0957	129
38	10/05/2018 10:00	Sell	7365.7500	10/05/2018 10:30	7364.5000	9.9980	3751.0938	30
39	10/05/2018 10:53	Buy	7386.7500	10/05/2018 11:08	7389.2041	34.0820	3785.1758	15
40	10/05/2018 11:12	Buy	7395.0000	10/05/2018 11:14	7389.5000	(125.0039)	3660.1719	2
41	10/05/2018 11:18	Buy	7406.2500	10/05/2018 11:56	7420.2500	265.0000	3925.1719	38
42	10/05/2018 12:05	Buy	7444.2500	10/05/2018 12:20	7430.5000	(290.0000)	3635.1719	15
43	10/05/2018 12:23	Buy	7441.0000	10/05/2018 12:26	7428.9824	(255.3516)	3379.8203	3
44	10/05/2018 12:39	Sell	7416.5000	10/05/2018 12:44	7427.6919	(238.8457)	3140.9746	5