

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 10/07/18 to 10/12/18)

Total Net Profit	\$ 4201.0156	Buy/Hold Net Profit	(\$ 4510.0000)
Total % Net Gain	2.84%	Buy/Hold % Gain	(3.05%)
Max/Avg Draw Down	\$ 1792.0781 / \$ 439.5272	Buy/Hold Max Draw Down	\$ 10960.0000
% Max/Avg DD vs. Net Profit	42.66% / 10.46%	% Buy/Hold Max DD vs. Profit	(243.02%)
Gross Profit	\$ 9292.3418	Total Trades	44
Gross Loss	(\$ 5091.3262)	Winning Trades	17
Avg win/Avg loss	2.899	Winning Rate	38.64%
Profit Factor	1.825	AbleSys/EXP Index	2.044 / 0.506
Avg Winning Trade	546.6083	Consecutive Winning Trades	4
Avg Losing Trade	(188.5676)	Consecutive Losing Trades	5
Avg Trade	\$ 95.4776	Avg Holding Bars	18
Largest Winning Trade	\$ 1464.5684	Avg Winning Bars	12
Largest Losing Trade	(\$ 585.1270)	Avg Losing Bars	6

Performance Summary: Long Trades

(For NQ #F Form 10/07/18 to 10/12/18)

Total Net Profit	(\$ 685.8438)	Buy/Hold Net Profit	(\$ 4510.0000)
Total % Net Gain	(0.46%)	Buy/Hold % Gain	(3.05%)
Max/Avg Draw Down	\$ 2585.4844 / \$ 408.1599	Buy/Hold Max Draw Down	\$ 10960.0000
% Max/Avg DD vs. Net Profit	(376.98%) / (59.51%)	% Buy/Hold Max DD vs. Profit	(243.02%)
Gross Profit	\$ 2374.2695	Total Trades	21
Gross Loss	(\$ 3060.1133)	Winning Trades	5
Avg win/Avg loss	2.483	Winning Rate	23.81%
Profit Factor	0.776	AbleSys/EXP Index	0.459 / (0.171)
Avg Winning Trade	474.8539	Consecutive Winning Trades	2
Avg Losing Trade	(191.2571)	Consecutive Losing Trades	3
Avg Trade	(\$ 32.6592)	Avg Holding Bars	16
Largest Winning Trade	\$ 1095.0000	Avg Winning Bars	8
Largest Losing Trade	(\$ 585.1270)	Avg Losing Bars	8

Performance Summary: Short Trades

(For NQ #F Form 10/07/18 to 10/12/18)

Total Net Profit	\$ 4886.8906	Buy/Hold Net Profit	(\$ 4510.0000)
Total % Net Gain	3.30%	Buy/Hold % Gain	(3.05%)
Max/Avg Draw Down	\$ 1715.9531 / \$ 395.7709	Buy/Hold Max Draw Down	\$ 10960.0000
% Max/Avg DD vs. Net Profit	35.11% / 8.10%	% Buy/Hold Max DD vs. Profit	(243.02%)
Gross Profit	\$ 6918.1133	Total Trades	23
Gross Loss	(\$ 2031.2227)	Winning Trades	12
Avg win/Avg loss	3.122	Winning Rate	52.17%
Profit Factor	3.406	AbleSys/EXP Index	5.548 / 1.151
Avg Winning Trade	576.5094	Consecutive Winning Trades	2
Avg Losing Trade	(184.6566)	Consecutive Losing Trades	5

Avg Trade	\$ 212.4735	Avg Holding Bars	21
Largest Winning Trade	\$ 1464.5762	Avg Winning Bars	16
Largest Losing Trade	(\$ 360.0039)	Avg Losing Bars	4

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	10/08/2018 06:26	Sell	7397.0000	10/08/2018 06:27	7400.2500	(80.0000)	(80.0000)	1
2	10/08/2018 06:28	Sell	7389.5000	10/08/2018 06:39	7386.7729	39.5410	(40.4590)	11
3	10/08/2018 07:04	Buy	7412.0000	10/08/2018 07:05	7402.2500	(209.9941)	(250.4531)	1
4	10/08/2018 07:21	Buy	7427.2500	10/08/2018 07:34	7418.7407	(185.1855)	(435.6387)	13
5	10/08/2018 07:59	Sell	7401.7500	10/08/2018 08:52	7327.7715	1464.5684	1028.9297	53
6	10/08/2018 08:55	Sell	7323.2500	10/08/2018 08:59	7332.2866	(195.7246)	833.2051	4
7	10/08/2018 09:12	Sell	7309.2500	10/08/2018 09:23	7320.7500	(245.0020)	588.2031	11
8	10/08/2018 09:46	Sell	7317.7500	10/08/2018 10:09	7318.2500	(25.0000)	563.2031	23
9	10/08/2018 10:15	Sell	7303.7500	10/08/2018 10:30	7311.2500	(165.0000)	398.2031	15
10	10/08/2018 10:58	Buy	7330.7500	10/08/2018 10:59	7326.7500	(95.0000)	303.2031	1
11	10/08/2018 11:02	Buy	7341.0000	10/08/2018 11:54	7376.2500	690.0000	993.2031	52
12	10/08/2018 11:56	Buy	7381.0000	10/08/2018 11:58	7374.5000	(145.0000)	848.2031	2
13	10/08/2018 12:07	Buy	7385.5000	10/08/2018 12:22	7379.7500	(130.0000)	718.2031	15
14	10/08/2018 12:39	Buy	7386.0000	10/08/2018 12:50	7380.7295	(120.4102)	597.7930	11
15	10/09/2018 07:20	Buy	7415.5000	10/09/2018 07:51	7439.4790	464.5840	1062.3770	31
16	10/09/2018 08:22	Buy	7431.7500	10/09/2018 09:11	7428.2500	(85.0020)	977.3750	49
17	10/09/2018 09:24	Sell	7407.7500	10/09/2018 09:38	7414.2402	(144.8047)	832.5703	14
18	10/09/2018 09:43	Sell	7399.2500	10/09/2018 10:10	7387.7500	214.9922	1047.5625	27
19	10/09/2018 10:28	Buy	7399.2500	10/09/2018 10:31	7393.2500	(135.0000)	912.5625	3
20	10/09/2018 10:49	Sell	7381.2500	10/09/2018 10:55	7389.2500	(175.0000)	737.5625	6
21	10/09/2018 11:23	Buy	7390.5000	10/09/2018 11:30	7388.0176	(64.6484)	672.9141	7
22	10/09/2018 11:43	Buy	7395.7500	10/09/2018 12:11	7402.2500	114.9922	787.9063	28
23	10/09/2018 12:43	Buy	7398.5000	10/09/2018 12:52	7399.7339	9.6777	797.5840	9
24	10/10/2018 06:30	Sell	7342.0000	10/10/2018 07:20	7269.7500	1429.9941	2227.5781	50
25	10/10/2018 07:49	Sell	7257.2500	10/10/2018 07:50	7274.2500	(355.0000)	1872.5781	1
26	10/10/2018 07:56	Sell	7254.5000	10/10/2018 08:28	7228.5000	505.0000	2377.5781	32
27	10/10/2018 09:01	Sell	7225.7500	10/10/2018 09:11	7228.7842	(75.6836)	2301.8945	10
28	10/10/2018 09:50	Buy	7236.2500	10/10/2018 09:58	7222.5000	(290.0039)	2011.8906	8
29	10/10/2018 10:28	Buy	7252.5000	10/10/2018 10:40	7243.5000	(195.0000)	1816.8906	12
30	10/10/2018 11:12	Sell	7204.2500	10/10/2018 11:30	7221.5000	(360.0000)	1456.8906	18
31	10/10/2018 11:37	Sell	7198.2500	10/10/2018 11:58	7196.5000	20.0000	1476.8906	21
32	10/10/2018 12:04	Sell	7172.2500	10/10/2018 12:28	7165.2500	125.0000	1601.8906	24
33	10/10/2018 12:35	Sell	7145.0000	10/10/2018 12:49	7139.3198	98.6035	1700.4941	14
34	10/10/2018 12:50	Sell	7120.7500	10/10/2018 13:00	7067.7500	1045.0059	2745.5000	10
35	10/11/2018 07:31	Buy	7085.2500	10/11/2018 07:43	7056.7437	(585.1270)	2160.3730	12
36	10/11/2018 09:04	Buy	7064.5000	10/11/2018 09:09	7056.0000	(184.9980)	1975.3750	5
37	10/11/2018 10:35	Sell	7070.5000	10/11/2018 11:04	7064.7500	100.0000	2075.3750	29
38	10/11/2018 11:11	Sell	7035.7500	10/11/2018 11:52	6977.4897	1150.2051	3225.5801	41
39	10/12/2018 06:26	Buy	7154.7500	10/12/2018 06:31	7150.5015	(99.9727)	3125.6074	5
40	10/12/2018 08:53	Sell	7106.5000	10/12/2018 09:55	7069.4912	725.1777	3850.7852	62
41	10/12/2018 10:19	Buy	7094.2500	10/12/2018 10:30	7089.7500	(105.0039)	3745.7813	11
42	10/12/2018 10:46	Buy	7107.2500	10/12/2018 11:02	7086.5117	(429.7656)	3316.0156	16
43	10/12/2018 11:21	Sell	7084.2500	10/12/2018 11:28	7094.0000	(210.0000)	3106.0156	7
44	10/12/2018 12:04	Buy	7120.0000	10/12/2018 12:59	7175.5000	1095.0000	4201.0156	55