

## 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 03/02/18 to 03/09/18)

|                             |                           |                              |               |
|-----------------------------|---------------------------|------------------------------|---------------|
| Total Net Profit            | \$ 2695.5313              | Buy/Hold Net Profit          | \$ 6970.0000  |
| Total % Net Gain            | 1.99%                     | Buy/Hold % Gain              | 5.14%         |
| Max/Avg Draw Down           | \$ 960.2031 / \$ 177.5638 | Buy/Hold Max Draw Down       | \$ 2820.0000  |
| % Max/Avg DD vs. Net Profit | 35.62% / 6.59%            | % Buy/Hold Max DD vs. Profit | 40.46%        |
| Gross Profit                | \$ 5170.1758              | Total Trades                 | 47            |
| Gross Loss                  | (\$ 2474.6445)            | Winning Trades               | 19            |
| Avg win/Avg loss            | 3.079                     | Winning Rate                 | 40.43%        |
| Profit Factor               | 2.089                     | AbleSys/EXP Index            | 2.600 / 0.649 |
| Avg Winning Trade           | 272.1145                  | Consecutive Winning Trades   | 4             |
| Avg Losing Trade            | (88.3802)                 | Consecutive Losing Trades    | 5             |
| Avg Trade                   | \$ 57.3517                | Avg Holding Bars             | 22            |
| Largest Winning Trade       | \$ 1420.0000              | Avg Winning Bars             | 14            |
| Largest Losing Trade        | (\$ 310.0000)             | Avg Losing Bars              | 8             |

### Performance Summary: Long Trades

(For NQ #F Form 03/02/18 to 03/09/18)

|                             |                            |                              |               |
|-----------------------------|----------------------------|------------------------------|---------------|
| Total Net Profit            | \$ 2617.3281               | Buy/Hold Net Profit          | \$ 6970.0000  |
| Total % Net Gain            | 1.93%                      | Buy/Hold % Gain              | 5.14%         |
| Max/Avg Draw Down           | \$ 1108.7656 / \$ 136.9510 | Buy/Hold Max Draw Down       | \$ 2820.0000  |
| % Max/Avg DD vs. Net Profit | 42.36% / 5.23%             | % Buy/Hold Max DD vs. Profit | 40.46%        |
| Gross Profit                | \$ 4220.1816               | Total Trades                 | 32            |
| Gross Loss                  | (\$ 1602.8535)             | Winning Trades               | 15            |
| Avg win/Avg loss            | 2.984                      | Winning Rate                 | 46.88%        |
| Profit Factor               | 2.633                      | AbleSys/EXP Index            | 3.683 / 0.868 |
| Avg Winning Trade           | 281.3454                   | Consecutive Winning Trades   | 3             |
| Avg Losing Trade            | (94.2855)                  | Consecutive Losing Trades    | 6             |
| Avg Trade                   | \$ 81.7915                 | Avg Holding Bars             | 25            |
| Largest Winning Trade       | \$ 1420.0000               | Avg Winning Bars             | 18            |
| Largest Losing Trade        | (\$ 310.0000)              | Avg Losing Bars              | 7             |

### Performance Summary: Short Trades

(For NQ #F Form 03/02/18 to 03/09/18)

|                             |                           |                              |               |
|-----------------------------|---------------------------|------------------------------|---------------|
| Total Net Profit            | \$ 78.2031                | Buy/Hold Net Profit          | \$ 6970.0000  |
| Total % Net Gain            | 0.06%                     | Buy/Hold % Gain              | 5.14%         |
| Max/Avg Draw Down           | \$ 816.1094 / \$ 290.9332 | Buy/Hold Max Draw Down       | \$ 2820.0000  |
| % Max/Avg DD vs. Net Profit | 1043.58% / 372.02%        | % Buy/Hold Max DD vs. Profit | 40.46%        |
| Gross Profit                | \$ 950.0000               | Total Trades                 | 15            |
| Gross Loss                  | (\$ 871.7969)             | Winning Trades               | 4             |
| Avg win/Avg loss            | 2.997                     | Winning Rate                 | 26.67%        |
| Profit Factor               | 1.090                     | AbleSys/EXP Index            | 0.871 / 0.066 |
| Avg Winning Trade           | 237.5000                  | Consecutive Winning Trades   | 3             |
| Avg Losing Trade            | (79.2543)                 | Consecutive Losing Trades    | 3             |
| Avg Trade                   | \$ 5.2135                 | Avg Holding Bars             | 15            |

|                       |               |                  |   |
|-----------------------|---------------|------------------|---|
| Largest Winning Trade | \$ 490.0000   | Avg Winning Bars | 6 |
| Largest Losing Trade  | (\$ 155.0059) | Avg Losing Bars  | 9 |

**Trade by Trade**

| Trade | Enter Date       | Pos. | Enter Price | Exit Date        | Exit Price | P/L<br>(w/o MM) | CumP/L<br>(w/o MM) | Bars<br>Held |
|-------|------------------|------|-------------|------------------|------------|-----------------|--------------------|--------------|
| 1     | 03/05/2018 06:42 | Sell | 6774.7500   | 03/05/2018 07:27 | 6776.7500  | (55.0000)       | (55.0000)          | 45           |
| 2     | 03/05/2018 07:39 | Buy  | 6793.2500   | 03/05/2018 09:19 | 6865.0000  | 1420.0000       | 1365.0000          | 100          |
| 3     | 03/05/2018 09:38 | Buy  | 6870.2500   | 03/05/2018 10:17 | 6886.0000  | 300.0000        | 1665.0000          | 39           |
| 4     | 03/05/2018 10:19 | Buy  | 6888.7500   | 03/05/2018 10:26 | 6886.7500  | (55.0000)       | 1610.0000          | 7            |
| 5     | 03/05/2018 10:54 | Sell | 6872.2500   | 03/05/2018 10:59 | 6878.5347  | (140.6934)      | 1469.3066          | 5            |
| 6     | 03/05/2018 11:11 | Sell | 6869.5000   | 03/05/2018 11:26 | 6870.7500  | (39.9941)       | 1429.3125          | 15           |
| 7     | 03/05/2018 11:54 | Buy  | 6886.7500   | 03/05/2018 12:09 | 6892.2500  | 95.0000         | 1524.3125          | 15           |
| 8     | 03/05/2018 12:34 | Buy  | 6896.2500   | 03/05/2018 12:50 | 6887.7500  | (185.0000)      | 1339.3125          | 16           |
| 9     | 03/05/2018 12:55 | Sell | 6887.7500   | 03/05/2018 13:00 | 6882.2500  | 95.0000         | 1434.3125          | 5            |
| 10    | 03/06/2018 06:29 | Buy  | 6918.2500   | 03/06/2018 06:31 | 6915.4497  | (71.0059)       | 1363.3066          | 2            |
| 11    | 03/06/2018 06:33 | Buy  | 6918.7500   | 03/06/2018 06:35 | 6915.4497  | (81.0000)       | 1282.3066          | 2            |
| 12    | 03/06/2018 07:06 | Buy  | 6921.7500   | 03/06/2018 07:08 | 6918.5347  | (79.3008)       | 1203.0059          | 2            |
| 13    | 03/06/2018 07:23 | Buy  | 6926.2500   | 03/06/2018 07:47 | 6924.6274  | (47.4570)       | 1155.5488          | 24           |
| 14    | 03/06/2018 07:56 | Sell | 6907.5000   | 03/06/2018 08:43 | 6889.7500  | 339.9980        | 1495.5469          | 47           |
| 15    | 03/06/2018 09:03 | Buy  | 6903.2500   | 03/06/2018 09:23 | 6893.7500  | (205.0000)      | 1290.5469          | 20           |
| 16    | 03/06/2018 09:41 | Buy  | 6903.2500   | 03/06/2018 10:19 | 6917.0000  | 260.0000        | 1550.5469          | 38           |
| 17    | 03/06/2018 10:46 | Sell | 6909.2500   | 03/06/2018 11:00 | 6907.2500  | 25.0000         | 1575.5469          | 14           |
| 18    | 03/06/2018 11:02 | Sell | 6903.0000   | 03/06/2018 11:22 | 6905.7500  | (70.0000)       | 1505.5469          | 20           |
| 19    | 03/06/2018 11:45 | Buy  | 6915.2500   | 03/06/2018 11:59 | 6914.2500  | (35.0000)       | 1470.5469          | 14           |
| 20    | 03/06/2018 12:51 | Sell | 6911.2500   | 03/06/2018 12:59 | 6914.2500  | (75.0000)       | 1395.5469          | 8            |
| 21    | 03/07/2018 06:45 | Buy  | 6890.5000   | 03/07/2018 06:54 | 6875.7500  | (310.0000)      | 1085.5469          | 9            |
| 22    | 03/07/2018 07:32 | Buy  | 6895.0000   | 03/07/2018 07:56 | 6904.5000  | 175.0000        | 1260.5469          | 24           |
| 23    | 03/07/2018 08:48 | Sell | 6891.0000   | 03/07/2018 09:17 | 6865.7500  | 490.0000        | 1750.5469          | 29           |
| 24    | 03/07/2018 10:23 | Buy  | 6881.0000   | 03/07/2018 11:00 | 6891.0024  | 185.0488        | 1935.5957          | 37           |
| 25    | 03/07/2018 11:04 | Buy  | 6896.7500   | 03/07/2018 11:29 | 6903.2568  | 115.1348        | 2050.7305          | 25           |
| 26    | 03/07/2018 11:33 | Buy  | 6909.2500   | 03/07/2018 11:51 | 6906.2500  | (74.9961)       | 1975.7344          | 18           |
| 27    | 03/07/2018 12:04 | Buy  | 6913.7500   | 03/07/2018 12:51 | 6926.2500  | 235.0000        | 2210.7344          | 47           |
| 28    | 03/08/2018 06:41 | Buy  | 6962.7500   | 03/08/2018 06:58 | 6957.2954  | (124.0918)      | 2086.6426          | 17           |
| 29    | 03/08/2018 07:18 | Sell | 6957.2500   | 03/08/2018 07:20 | 6961.7500  | (105.0020)      | 1981.6406          | 2            |
| 30    | 03/08/2018 07:31 | Sell | 6954.2500   | 03/08/2018 07:48 | 6953.5552  | (1.1035)        | 1980.5371          | 17           |
| 31    | 03/08/2018 08:09 | Buy  | 6961.0000   | 03/08/2018 08:30 | 6963.5000  | 34.9941         | 2015.5313          | 21           |
| 32    | 03/08/2018 08:56 | Buy  | 6963.7500   | 03/08/2018 09:09 | 6956.0000  | (170.0000)      | 1845.5313          | 13           |
| 33    | 03/08/2018 09:23 | Sell | 6952.2500   | 03/08/2018 09:28 | 6959.2500  | (155.0000)      | 1690.5313          | 5            |
| 34    | 03/08/2018 09:56 | Buy  | 6956.2500   | 03/08/2018 10:16 | 6956.2500  | (15.0000)       | 1675.5313          | 20           |
| 35    | 03/08/2018 10:35 | Sell | 6941.5000   | 03/08/2018 10:50 | 6942.0000  | (25.0000)       | 1650.5313          | 15           |
| 36    | 03/08/2018 11:13 | Sell | 6937.5000   | 03/08/2018 11:15 | 6943.0000  | (125.0000)      | 1525.5313          | 2            |
| 37    | 03/08/2018 11:32 | Buy  | 6943.0000   | 03/08/2018 12:24 | 6965.2500  | 430.0000        | 1955.5313          | 52           |
| 38    | 03/09/2018 06:43 | Sell | 7045.0000   | 03/09/2018 06:50 | 7048.2500  | (80.0000)       | 1875.5313          | 7            |
| 39    | 03/09/2018 07:06 | Buy  | 7052.5000   | 03/09/2018 07:58 | 7074.0000  | 415.0000        | 2290.5313          | 52           |
| 40    | 03/09/2018 08:12 | Buy  | 7079.5000   | 03/09/2018 08:26 | 7078.2500  | (40.0000)       | 2250.5313          | 14           |
| 41    | 03/09/2018 08:28 | Buy  | 7083.5000   | 03/09/2018 09:25 | 7095.7500  | 230.0000        | 2480.5313          | 57           |
| 42    | 03/09/2018 09:36 | Buy  | 7100.7500   | 03/09/2018 09:39 | 7097.2500  | (85.0000)       | 2395.5313          | 3            |
| 43    | 03/09/2018 10:03 | Buy  | 7098.0000   | 03/09/2018 10:32 | 7098.7500  | 0.0000          | 2395.5313          | 29           |
| 44    | 03/09/2018 10:43 | Buy  | 7103.0000   | 03/09/2018 11:18 | 7108.7500  | 100.0000        | 2495.5313          | 35           |
| 45    | 03/09/2018 11:39 | Buy  | 7108.0000   | 03/09/2018 12:07 | 7107.5000  | (25.0000)       | 2470.5313          | 28           |
| 46    | 03/09/2018 12:13 | Buy  | 7111.7500   | 03/09/2018 12:44 | 7116.2500  | 75.0000         | 2545.5313          | 31           |
| 47    | 03/09/2018 12:50 | Buy  | 7119.2500   | 03/09/2018 12:59 | 7127.5000  | 150.0000        | 2695.5313          | 9            |