

## 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 05/20/18 to 05/25/18)

Total Net Profit	\$ 3195.1094	Buy/Hold Net Profit	\$ 675.0000
Total % Net Gain	2.31%	Buy/Hold % Gain	0.49%
Max/Avg Draw Down	\$ 735.0000 / \$ 218.3617	Buy/Hold Max Draw Down	\$ 2545.0000
% Max/Avg DD vs. Net Profit	23.00% / 6.83%	% Buy/Hold Max DD vs. Profit	377.04%
Gross Profit	\$ 5670.3379	Total Trades	47
Gross Loss	(\$ 2475.2285)	Winning Trades	23
Avg win/Avg loss	2.390	Winning Rate	48.94%
Profit Factor	2.291	AbleSys/EXP Index	2.680 / 0.659
Avg Winning Trade	246.5364	Consecutive Winning Trades	3
Avg Losing Trade	(103.1345)	Consecutive Losing Trades	4
Avg Trade	\$ 67.9811	Avg Holding Bars	23
Largest Winning Trade	\$ 690.0000	Avg Winning Bars	17
Largest Losing Trade	(\$ 290.4531)	Avg Losing Bars	5

### Performance Summary: Long Trades

(For NQ #F Form 05/20/18 to 05/25/18)

Total Net Profit	\$ 2250.2188	Buy/Hold Net Profit	\$ 675.0000
Total % Net Gain	1.62%	Buy/Hold % Gain	0.49%
Max/Avg Draw Down	\$ 775.0000 / \$ 179.1228	Buy/Hold Max Draw Down	\$ 2545.0000
% Max/Avg DD vs. Net Profit	34.44% / 7.96%	% Buy/Hold Max DD vs. Profit	377.04%
Gross Profit	\$ 3599.9941	Total Trades	27
Gross Loss	(\$ 1349.7754)	Winning Trades	13
Avg win/Avg loss	2.872	Winning Rate	48.15%
Profit Factor	2.667	AbleSys/EXP Index	3.689 / 0.864
Avg Winning Trade	276.9226	Consecutive Winning Trades	3
Avg Losing Trade	(96.4125)	Consecutive Losing Trades	3
Avg Trade	\$ 83.3414	Avg Holding Bars	24
Largest Winning Trade	\$ 690.0000	Avg Winning Bars	18
Largest Losing Trade	(\$ 184.7754)	Avg Losing Bars	6

### Performance Summary: Short Trades

(For NQ #F Form 05/20/18 to 05/25/18)

Total Net Profit	\$ 944.8906	Buy/Hold Net Profit	\$ 675.0000
Total % Net Gain	0.68%	Buy/Hold % Gain	0.49%
Max/Avg Draw Down	\$ 930.1094 / \$ 223.5036	Buy/Hold Max Draw Down	\$ 2545.0000
% Max/Avg DD vs. Net Profit	98.44% / 23.65%	% Buy/Hold Max DD vs. Profit	377.04%
Gross Profit	\$ 2070.3418	Total Trades	20
Gross Loss	(\$ 1125.4512)	Winning Trades	10
Avg win/Avg loss	1.840	Winning Rate	50.00%
Profit Factor	1.840	AbleSys/EXP Index	1.692 / 0.420
Avg Winning Trade	207.0342	Consecutive Winning Trades	3
Avg Losing Trade	(112.5451)	Consecutive Losing Trades	2
Avg Trade	\$ 47.2445	Avg Holding Bars	22
Largest Winning Trade	\$ 665.0000	Avg Winning Bars	16

Largest Losing Trade

(\$ 290.4531)

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	05/21/2018 06:29	Buy	6925.2500	05/21/2018 06:53	6943.5000	350.0000	350.0000	24
2	05/21/2018 07:32	Buy	6945.0000	05/21/2018 07:52	6938.7500	(140.0000)	210.0000	20
3	05/21/2018 08:06	Sell	6932.5000	05/21/2018 08:46	6898.5000	665.0000	875.0000	40
4	05/21/2018 09:18	Buy	6915.5000	05/21/2018 09:42	6910.7500	(110.0000)	765.0000	24
5	05/21/2018 09:44	Buy	6917.0000	05/21/2018 09:48	6911.2500	(130.0000)	635.0000	4
6	05/21/2018 10:08	Buy	6917.7500	05/21/2018 10:22	6919.0000	10.0000	645.0000	14
7	05/21/2018 10:36	Sell	6914.0000	05/21/2018 11:43	6894.7500	370.0000	1015.0000	67
8	05/21/2018 12:04	Sell	6895.0000	05/21/2018 12:11	6904.2500	(200.0000)	815.0000	7
9	05/21/2018 12:20	Buy	6903.0000	05/21/2018 12:25	6899.7500	(80.0000)	735.0000	5
10	05/21/2018 12:49	Buy	6900.5000	05/21/2018 12:59	6912.5000	225.0000	960.0000	10
11	05/22/2018 06:29	Buy	6942.5000	05/22/2018 06:41	6943.2500	0.0000	960.0000	12
12	05/22/2018 07:00	Sell	6935.7500	05/22/2018 07:37	6919.2500	315.0000	1275.0000	37
13	05/22/2018 08:29	Sell	6920.2500	05/22/2018 08:59	6916.5000	60.0000	1335.0000	30
14	05/22/2018 09:22	Sell	6915.5000	05/22/2018 09:48	6910.2500	90.0000	1425.0000	26
15	05/22/2018 10:23	Sell	6910.0000	05/22/2018 10:25	6913.5000	(85.0000)	1340.0000	2
16	05/22/2018 10:27	Buy	6914.7500	05/22/2018 10:38	6912.2500	(65.0000)	1275.0000	11
17	05/22/2018 10:40	Buy	6914.2500	05/22/2018 11:41	6924.5000	190.0000	1465.0000	61
18	05/22/2018 12:02	Sell	6919.0000	05/22/2018 12:25	6920.7500	(50.0000)	1415.0000	23
19	05/22/2018 12:30	Sell	6911.5000	05/22/2018 12:58	6904.0000	135.0000	1550.0000	28
20	05/23/2018 06:29	Buy	6848.2500	05/23/2018 07:30	6883.5000	690.0000	2240.0000	61
21	05/23/2018 07:49	Sell	6870.0000	05/23/2018 08:00	6873.0000	(75.0000)	2165.0000	11
22	05/23/2018 08:28	Buy	6884.5000	05/23/2018 08:58	6893.2500	160.0000	2325.0000	30
23	05/23/2018 09:09	Buy	6899.2500	05/23/2018 09:17	6892.0000	(160.0000)	2165.0000	8
24	05/23/2018 09:35	Sell	6888.7500	05/23/2018 09:40	6897.2500	(185.0000)	1980.0000	5
25	05/23/2018 09:50	Buy	6903.2500	05/23/2018 10:02	6901.5000	(50.0000)	1930.0000	12
26	05/23/2018 10:41	Buy	6898.0000	05/23/2018 11:37	6922.2500	470.0000	2400.0000	56
27	05/23/2018 11:56	Buy	6931.2500	05/23/2018 12:12	6935.0000	60.0000	2460.0000	16
28	05/23/2018 12:20	Buy	6939.0000	05/23/2018 12:59	6960.7500	420.0000	2880.0000	39
29	05/24/2018 06:36	Buy	6962.0000	05/24/2018 06:44	6953.5112	(184.7754)	2695.2246	8
30	05/24/2018 06:48	Sell	6940.5000	05/24/2018 07:05	6934.2500	109.9941	2805.2188	17
31	05/24/2018 07:24	Sell	6917.7500	05/24/2018 07:39	6918.2500	(25.0000)	2780.2188	15
32	05/24/2018 07:44	Sell	6913.5000	05/24/2018 08:08	6903.4829	185.3418	2965.5605	24
33	05/24/2018 08:28	Buy	6915.5000	05/24/2018 09:35	6945.7500	590.0020	3555.5625	67
34	05/24/2018 09:57	Buy	6946.0000	05/24/2018 10:05	6946.0000	(15.0000)	3540.5625	8
35	05/24/2018 10:07	Buy	6949.5000	05/24/2018 10:33	6952.7500	50.0000	3590.5625	26
36	05/24/2018 10:58	Buy	6953.7500	05/24/2018 11:45	6961.2847	135.6934	3726.2559	47
37	05/24/2018 12:14	Buy	6963.5000	05/24/2018 12:36	6961.5000	(55.0059)	3671.2500	22
38	05/24/2018 12:48	Sell	6954.0000	05/24/2018 12:59	6955.2500	(40.0000)	3631.2500	11
39	05/25/2018 06:34	Sell	6947.9775	05/25/2018 06:46	6961.7500	(290.4531)	3340.7969	12
40	05/25/2018 06:52	Buy	6964.5000	05/25/2018 07:45	6977.7153	249.3066	3590.1035	53
41	05/25/2018 08:01	Buy	6982.7500	05/25/2018 08:14	6976.2500	(144.9941)	3445.1094	13
42	05/25/2018 08:37	Buy	6984.2500	05/25/2018 08:50	6980.7500	(85.0000)	3360.1094	13
43	05/25/2018 09:15	Sell	6971.7500	05/25/2018 09:25	6974.2500	(65.0000)	3295.1094	10
44	05/25/2018 09:50	Sell	6973.5000	05/25/2018 10:07	6978.2500	(110.0000)	3185.1094	17
45	05/25/2018 10:39	Sell	6970.0000	05/25/2018 11:05	6964.5000	95.0000	3280.1094	26
46	05/25/2018 11:38	Sell	6965.5000	05/25/2018 12:15	6962.5000	45.0000	3325.1094	37
47	05/25/2018 12:32	Buy	6967.0000	05/25/2018 12:40	6961.2500	(130.0000)	3195.1094	8