

## 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 05/27/18 to 06/01/18)

Total Net Profit	\$ 91.5938	Buy/Hold Net Profit	\$ 3035.0000
Total % Net Gain	0.07%	Buy/Hold % Gain	2.19%
Max/Avg Draw Down	\$ 1809.0781 / \$ 235.5631	Buy/Hold Max Draw Down	\$ 1625.0000
% Max/Avg DD vs. Net Profit	1975.11% / 257.18%	% Buy/Hold Max DD vs. Profit	53.54%
Gross Profit	\$ 3136.0645	Total Trades	44
Gross Loss	(\$ 3044.4707)	Winning Trades	14
Avg win/Avg loss	2.207	Winning Rate	31.82%
Profit Factor	1.030	AbleSys/EXP Index	0.724 / 0.021
Avg Winning Trade	224.0046	Consecutive Winning Trades	2
Avg Losing Trade	(101.4824)	Consecutive Losing Trades	10
Avg Trade	\$ 2.0817	Avg Holding Bars	17
Largest Winning Trade	\$ 670.0000	Avg Winning Bars	9
Largest Losing Trade	(\$ 240.0000)	Avg Losing Bars	8

### Performance Summary: Long Trades

(For NQ #F Form 05/27/18 to 06/01/18)

Total Net Profit	\$ 857.5313	Buy/Hold Net Profit	\$ 3035.0000
Total % Net Gain	0.62%	Buy/Hold % Gain	2.19%
Max/Avg Draw Down	\$ 933.5313 / \$ 202.3412	Buy/Hold Max Draw Down	\$ 1625.0000
% Max/Avg DD vs. Net Profit	108.86% / 23.60%	% Buy/Hold Max DD vs. Profit	53.54%
Gross Profit	\$ 2306.0625	Total Trades	24
Gross Loss	(\$ 1448.5313)	Winning Trades	9
Avg win/Avg loss	2.653	Winning Rate	37.50%
Profit Factor	1.592	AbleSys/EXP Index	1.584 / 0.370
Avg Winning Trade	256.2292	Consecutive Winning Trades	2
Avg Losing Trade	(96.5687)	Consecutive Losing Trades	8
Avg Trade	\$ 35.7305	Avg Holding Bars	19
Largest Winning Trade	\$ 505.0000	Avg Winning Bars	11
Largest Losing Trade	(\$ 240.0000)	Avg Losing Bars	7

### Performance Summary: Short Trades

(For NQ #F Form 05/27/18 to 06/01/18)

Total Net Profit	(\$ 765.9375)	Buy/Hold Net Profit	\$ 3035.0000
Total % Net Gain	(0.55%)	Buy/Hold % Gain	2.19%
Max/Avg Draw Down	\$ 1700.9375 / \$ 281.8527	Buy/Hold Max Draw Down	\$ 1625.0000
% Max/Avg DD vs. Net Profit	(222.07%) / (36.80%)	% Buy/Hold Max DD vs. Profit	53.54%
Gross Profit	\$ 830.0000	Total Trades	20
Gross Loss	(\$ 1595.9375)	Winning Trades	5
Avg win/Avg loss	1.560	Winning Rate	25.00%
Profit Factor	0.520	AbleSys/EXP Index	0.203 / (0.360)
Avg Winning Trade	166.0000	Consecutive Winning Trades	1
Avg Losing Trade	(106.3958)	Consecutive Losing Trades	4

Avg Trade	(\$ 38.2969)	Avg Holding Bars	15
Largest Winning Trade	\$ 670.0000	Avg Winning Bars	6
Largest Losing Trade	(\$ 220.0000)	Avg Losing Bars	9

## 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	05/29/2018 06:41	Buy	6933.2500	05/29/2018 07:12	6959.2500	505.0000	505.0000	31
2	05/29/2018 07:41	Buy	6958.5000	05/29/2018 07:57	6954.5000	(95.0000)	410.0000	16
3	05/29/2018 08:05	Sell	6946.2500	05/29/2018 08:13	6951.2500	(115.0000)	295.0000	8
4	05/29/2018 08:17	Sell	6947.7500	05/29/2018 08:20	6951.7500	(95.0000)	200.0000	3
5	05/29/2018 08:35	Sell	6942.7500	05/29/2018 09:21	6908.5000	670.0000	870.0000	46
6	05/29/2018 09:49	Buy	6925.5000	05/29/2018 10:01	6924.0000	(45.0000)	825.0000	12
7	05/29/2018 10:22	Buy	6923.2500	05/29/2018 10:31	6913.5000	(210.0000)	615.0000	9
8	05/29/2018 10:32	Sell	6910.7500	05/29/2018 10:47	6919.4941	(189.8828)	425.1172	15
9	05/29/2018 11:02	Sell	6912.2500	05/29/2018 11:27	6914.2500	(54.9922)	370.1250	25
10	05/29/2018 11:41	Buy	6917.7500	05/29/2018 11:42	6914.2500	(85.0000)	285.1250	1
11	05/29/2018 12:03	Sell	6906.5000	05/29/2018 12:29	6905.2500	10.0000	295.1250	26
12	05/29/2018 12:42	Buy	6922.5000	05/29/2018 13:00	6938.2500	300.0000	595.1250	18
13	05/30/2018 07:25	Sell	6953.0000	05/30/2018 07:34	6963.0337	(215.6738)	379.4512	9
14	05/30/2018 07:39	Buy	6960.2500	05/30/2018 08:04	6974.2500	265.0020	644.4531	25
15	05/30/2018 08:33	Buy	6984.7500	05/30/2018 08:41	6979.2500	(125.0000)	519.4531	8
16	05/30/2018 08:58	Buy	6987.2500	05/30/2018 09:37	6984.0000	(80.0000)	439.4531	39
17	05/30/2018 09:43	Sell	6978.2500	05/30/2018 10:14	6979.0000	(30.0000)	409.4531	31
18	05/30/2018 10:49	Buy	6986.0000	05/30/2018 10:54	6982.5732	(83.5352)	325.9180	5
19	05/30/2018 11:08	Buy	6986.5000	05/30/2018 11:18	6983.5000	(74.9961)	250.9219	10
20	05/30/2018 11:21	Buy	6985.2500	05/30/2018 11:23	6983.2500	(55.0000)	195.9219	2
21	05/30/2018 11:32	Buy	6986.7500	05/30/2018 12:07	6986.2500	(25.0000)	170.9219	35
22	05/30/2018 12:37	Sell	6983.0000	05/30/2018 12:56	6985.5000	(65.0000)	105.9219	19
23	05/31/2018 06:45	Buy	6987.0000	05/31/2018 07:06	6986.2500	(30.0000)	75.9219	21
24	05/31/2018 07:33	Buy	6996.0000	05/31/2018 07:37	6984.7500	(240.0000)	(164.0781)	4
25	05/31/2018 07:47	Sell	6977.5000	05/31/2018 08:01	6974.2500	50.0000	(114.0781)	14
26	05/31/2018 08:18	Sell	6967.7500	05/31/2018 08:25	6978.0000	(220.0000)	(334.0781)	7
27	05/31/2018 08:32	Buy	6988.2500	05/31/2018 09:00	7008.2500	385.0000	50.9219	28
28	05/31/2018 09:32	Sell	6993.2500	05/31/2018 09:44	6997.5000	(100.0000)	(49.0781)	12
29	05/31/2018 10:02	Sell	6994.2500	05/31/2018 10:16	6997.7500	(85.0000)	(134.0781)	14
30	05/31/2018 10:33	Sell	6991.7500	05/31/2018 10:40	6994.7500	(75.0000)	(209.0781)	7
31	05/31/2018 10:55	Sell	6984.0000	05/31/2018 11:15	6981.0000	45.0000	(164.0781)	20
32	05/31/2018 11:31	Sell	6971.7500	05/31/2018 11:43	6975.7500	(95.0000)	(259.0781)	12
33	05/31/2018 12:03	Sell	6973.5000	05/31/2018 12:06	6978.5000	(115.0000)	(374.0781)	3
34	05/31/2018 12:13	Buy	6981.2500	05/31/2018 12:33	6978.0000	(80.0000)	(454.0781)	20
35	06/01/2018 06:34	Buy	7018.2500	06/01/2018 07:15	7032.0225	260.4492	(193.6289)	41
36	06/01/2018 07:20	Buy	7045.2500	06/01/2018 08:16	7065.7500	395.0039	201.3750	56
37	06/01/2018 08:25	Buy	7071.7500	06/01/2018 08:29	7066.2500	(125.0000)	76.3750	4
38	06/01/2018 08:45	Buy	7077.7500	06/01/2018 09:25	7079.5000	20.0000	96.3750	40
39	06/01/2018 09:46	Buy	7083.5000	06/01/2018 09:49	7079.5000	(95.0000)	1.3750	3
40	06/01/2018 10:01	Buy	7083.7500	06/01/2018 10:39	7085.0000	10.0000	11.3750	38
41	06/01/2018 11:15	Sell	7077.7500	06/01/2018 11:20	7080.2695	(65.3906)	(54.0156)	5
42	06/01/2018 11:41	Sell	7078.7500	06/01/2018 11:52	7081.7500	(75.0000)	(129.0156)	11
43	06/01/2018 12:04	Sell	7076.7500	06/01/2018 12:22	7073.2500	55.0000	(74.0156)	18
44	06/01/2018 12:50	Buy	7077.7192	06/01/2018 12:59	7086.7500	165.6094	91.5938	9