

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 07/22/18 to 07/27/18)

| | | | |
|-----------------------------|----------------------------|------------------------------|---------------|
| Total Net Profit | \$ 2927.9375 | Buy/Hold Net Profit | (\$ 750.0000) |
| Total % Net Gain | 2.00% | Buy/Hold % Gain | (0.51%) |
| Max/Avg Draw Down | \$ 1038.9063 / \$ 209.4202 | Buy/Hold Max Draw Down | \$ 5330.0000 |
| % Max/Avg DD vs. Net Profit | 35.48% / 7.15% | % Buy/Hold Max DD vs. Profit | (710.67%) |
| Gross Profit | \$ 5486.8496 | Total Trades | 45 |
| Gross Loss | (\$ 2558.9121) | Winning Trades | 19 |
| Avg win/Avg loss | 2.934 | Winning Rate | 42.22% |
| Profit Factor | 2.144 | AbleSys/EXP Index | 2.656 / 0.661 |
| Avg Winning Trade | 288.7816 | Consecutive Winning Trades | 3 |
| Avg Losing Trade | (98.4197) | Consecutive Losing Trades | 5 |
| Avg Trade | \$ 65.0653 | Avg Holding Bars | 25 |
| Largest Winning Trade | \$ 1694.3652 | Avg Winning Bars | 16 |
| Largest Losing Trade | (\$ 278.7891) | Avg Losing Bars | 8 |

Performance Summary: Long Trades

(For NQ #F Form 07/22/18 to 07/27/18)

| | | | |
|-----------------------------|----------------------------|------------------------------|-----------------|
| Total Net Profit | (\$ 32.8438) | Buy/Hold Net Profit | (\$ 750.0000) |
| Total % Net Gain | (0.02%) | Buy/Hold % Gain | (0.51%) |
| Max/Avg Draw Down | \$ 1139.2344 / \$ 189.7064 | Buy/Hold Max Draw Down | \$ 5330.0000 |
| % Max/Avg DD vs. Net Profit | (3468.65%) / (577.60%) | % Buy/Hold Max DD vs. Profit | (710.67%) |
| Gross Profit | \$ 1615.2246 | Total Trades | 29 |
| Gross Loss | (\$ 1648.0684) | Winning Trades | 10 |
| Avg win/Avg loss | 1.862 | Winning Rate | 34.48% |
| Profit Factor | 0.980 | AbleSys/EXP Index | 0.629 / (0.013) |
| Avg Winning Trade | 161.5225 | Consecutive Winning Trades | 3 |
| Avg Losing Trade | (86.7404) | Consecutive Losing Trades | 4 |
| Avg Trade | (\$ 1.1325) | Avg Holding Bars | 21 |
| Largest Winning Trade | \$ 535.0000 | Avg Winning Bars | 12 |
| Largest Losing Trade | (\$ 278.7891) | Avg Losing Bars | 9 |

Performance Summary: Short Trades

(For NQ #F Form 07/22/18 to 07/27/18)

| | | | |
|-----------------------------|---------------------------|------------------------------|---------------|
| Total Net Profit | \$ 2960.7813 | Buy/Hold Net Profit | (\$ 750.0000) |
| Total % Net Gain | 2.02% | Buy/Hold % Gain | (0.51%) |
| Max/Avg Draw Down | \$ 715.8438 / \$ 190.1939 | Buy/Hold Max Draw Down | \$ 5330.0000 |
| % Max/Avg DD vs. Net Profit | 24.18% / 6.42% | % Buy/Hold Max DD vs. Profit | (710.67%) |
| Gross Profit | \$ 3871.6348 | Total Trades | 16 |
| Gross Loss | (\$ 910.8535) | Winning Trades | 9 |
| Avg win/Avg loss | 3.306 | Winning Rate | 56.25% |
| Profit Factor | 4.251 | AbleSys/EXP Index | 7.904 / 1.422 |
| Avg Winning Trade | 430.1816 | Consecutive Winning Trades | 3 |
| Avg Losing Trade | (130.1219) | Consecutive Losing Trades | 2 |

| | | | |
|-----------------------|---------------|------------------|----|
| Avg Trade | \$ 185.0488 | Avg Holding Bars | 31 |
| Largest Winning Trade | \$ 1694.3652 | Avg Winning Bars | 23 |
| Largest Losing Trade | (\$ 230.0039) | Avg Losing Bars | 8 |

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 | 07/23/2018 06:35 | Sell | 7338.0000 | 07/23/2018 06:58 | 7329.5000 | 155.0000 | 155.0000 | 23 |
| 2 | 07/23/2018 07:20 | Buy | 7339.2500 | 07/23/2018 07:30 | 7337.2471 | (55.0586) | 99.9414 | 10 |
| 3 | 07/23/2018 07:38 | Buy | 7349.2500 | 07/23/2018 08:05 | 7351.4619 | 29.2344 | 129.1758 | 27 |
| 4 | 07/23/2018 08:28 | Buy | 7356.7500 | 07/23/2018 09:07 | 7366.0117 | 170.2305 | 299.4063 | 39 |
| 5 | 07/23/2018 09:17 | Buy | 7371.5000 | 07/23/2018 09:52 | 7374.7500 | 50.0000 | 349.4063 | 35 |
| 6 | 07/23/2018 10:20 | Sell | 7369.7500 | 07/23/2018 10:30 | 7370.2358 | (24.7168) | 324.6895 | 10 |
| 7 | 07/23/2018 10:50 | Buy | 7376.5000 | 07/23/2018 10:59 | 7375.9331 | (26.3398) | 298.3496 | 9 |
| 8 | 07/23/2018 11:04 | Buy | 7378.2500 | 07/23/2018 11:21 | 7376.7500 | (45.0059) | 253.3438 | 17 |
| 9 | 07/23/2018 11:35 | Buy | 7381.0000 | 07/23/2018 12:08 | 7381.5000 | (5.0000) | 248.3438 | 33 |
| 10 | 07/23/2018 12:45 | Buy | 7385.2500 | 07/23/2018 12:59 | 7385.0000 | (20.0000) | 228.3438 | 14 |
| 11 | 07/24/2018 06:30 | Buy | 7468.7500 | 07/24/2018 06:53 | 7471.2373 | 34.7461 | 263.0898 | 23 |
| 12 | 07/24/2018 07:07 | Buy | 7476.7500 | 07/24/2018 07:40 | 7476.9829 | (10.3379) | 252.7520 | 33 |
| 13 | 07/24/2018 07:59 | Sell | 7465.0000 | 07/24/2018 09:03 | 7436.8296 | 548.4063 | 801.1582 | 64 |
| 14 | 07/24/2018 09:19 | Sell | 7433.5000 | 07/24/2018 10:06 | 7412.5000 | 404.9980 | 1206.1563 | 47 |
| 15 | 07/24/2018 10:17 | Sell | 7403.0000 | 07/24/2018 10:47 | 7399.0420 | 64.1602 | 1270.3164 | 30 |
| 16 | 07/24/2018 11:05 | Sell | 7391.0000 | 07/24/2018 11:18 | 7401.7500 | (230.0039) | 1040.3125 | 13 |
| 17 | 07/24/2018 11:47 | Buy | 7411.2500 | 07/24/2018 12:23 | 7408.0000 | (80.0000) | 960.3125 | 36 |
| 18 | 07/24/2018 12:31 | Buy | 7413.5000 | 07/24/2018 12:43 | 7407.2500 | (140.0000) | 820.3125 | 12 |
| 19 | 07/25/2018 06:28 | Buy | 7421.2500 | 07/25/2018 06:30 | 7418.7241 | (65.5176) | 754.7949 | 2 |
| 20 | 07/25/2018 06:31 | Buy | 7423.7500 | 07/25/2018 07:00 | 7435.1821 | 213.6445 | 968.4395 | 29 |
| 21 | 07/25/2018 07:23 | Buy | 7431.5000 | 07/25/2018 07:26 | 7421.5000 | (215.0020) | 753.4375 | 3 |
| 22 | 07/25/2018 07:48 | Sell | 7427.0000 | 07/25/2018 08:14 | 7434.5000 | (165.0000) | 588.4375 | 26 |
| 23 | 07/25/2018 08:27 | Buy | 7441.2500 | 07/25/2018 10:07 | 7468.7500 | 535.0000 | 1123.4375 | 100 |
| 24 | 07/25/2018 10:48 | Buy | 7473.0000 | 07/25/2018 11:20 | 7477.7568 | 80.1367 | 1203.5742 | 32 |
| 25 | 07/25/2018 11:31 | Buy | 7482.2500 | 07/25/2018 11:44 | 7483.2500 | 5.0039 | 1208.5781 | 13 |
| 26 | 07/25/2018 11:46 | Buy | 7485.2500 | 07/25/2018 11:53 | 7482.5327 | (69.3457) | 1139.2324 | 7 |
| 27 | 07/25/2018 12:39 | Buy | 7495.7500 | 07/25/2018 12:59 | 7521.0000 | 490.0020 | 1629.2344 | 20 |
| 28 | 07/26/2018 06:35 | Buy | 7432.5000 | 07/26/2018 06:46 | 7419.3105 | (278.7891) | 1350.4453 | 11 |
| 29 | 07/26/2018 07:17 | Buy | 7431.0000 | 07/26/2018 07:20 | 7422.5000 | (185.0078) | 1165.4375 | 3 |
| 30 | 07/26/2018 07:45 | Buy | 7430.0000 | 07/26/2018 08:32 | 7431.1113 | 7.2266 | 1172.6641 | 47 |
| 31 | 07/26/2018 08:53 | Buy | 7433.5000 | 07/26/2018 09:08 | 7432.2500 | (40.0078) | 1132.6563 | 15 |
| 32 | 07/26/2018 09:23 | Sell | 7424.5000 | 07/26/2018 10:16 | 7414.0151 | 194.6973 | 1327.3535 | 53 |
| 33 | 07/26/2018 10:37 | Sell | 7413.2500 | 07/26/2018 11:10 | 7417.5479 | (100.9512) | 1226.4023 | 33 |
| 34 | 07/26/2018 11:34 | Buy | 7418.5000 | 07/26/2018 11:41 | 7414.2808 | (99.3809) | 1127.0215 | 7 |
| 35 | 07/26/2018 11:58 | Sell | 7411.2500 | 07/26/2018 12:09 | 7409.2500 | 24.9941 | 1152.0156 | 11 |
| 36 | 07/26/2018 12:10 | Sell | 7407.7500 | 07/26/2018 12:28 | 7409.7588 | (55.1758) | 1096.8398 | 18 |
| 37 | 07/27/2018 06:35 | Sell | 7436.5000 | 07/27/2018 07:20 | 7405.7500 | 600.0039 | 1696.8438 | 45 |
| 38 | 07/27/2018 07:40 | Sell | 7392.7500 | 07/27/2018 08:02 | 7382.7500 | 185.0000 | 1881.8438 | 22 |
| 39 | 07/27/2018 08:13 | Sell | 7371.7500 | 07/27/2018 08:33 | 7380.7500 | (195.0000) | 1686.8438 | 20 |
| 40 | 07/27/2018 08:45 | Sell | 7372.2500 | 07/27/2018 10:05 | 7286.7817 | 1694.3652 | 3381.2090 | 80 |
| 41 | 07/27/2018 10:51 | Buy | 7310.0000 | 07/27/2018 11:12 | 7310.0000 | (15.0059) | 3366.2031 | 21 |
| 42 | 07/27/2018 11:48 | Sell | 7288.7500 | 07/27/2018 12:00 | 7295.0000 | (140.0000) | 3226.2031 | 12 |
| 43 | 07/27/2018 12:18 | Buy | 7305.2500 | 07/27/2018 12:22 | 7298.5864 | (148.2715) | 3077.9316 | 4 |
| 44 | 07/27/2018 12:23 | Buy | 7303.7500 | 07/27/2018 12:27 | 7299.0000 | (109.9941) | 2967.9375 | 4 |
| 45 | 07/27/2018 12:33 | Buy | 7307.7500 | 07/27/2018 12:59 | 7306.5000 | (40.0000) | 2927.9375 | 26 |