

## 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 08/26/18 to 08/31/18)

|                             |                            |                              |               |
|-----------------------------|----------------------------|------------------------------|---------------|
| Total Net Profit            | \$ 1160.4531               | Buy/Hold Net Profit          | \$ 2825.0000  |
| Total % Net Gain            | 0.77%                      | Buy/Hold % Gain              | 1.88%         |
| Max/Avg Draw Down           | \$ 1355.3906 / \$ 208.3170 | Buy/Hold Max Draw Down       | \$ 1415.0000  |
| % Max/Avg DD vs. Net Profit | 116.80% / 17.95%           | % Buy/Hold Max DD vs. Profit | 50.09%        |
| Gross Profit                | \$ 3411.7656               | Total Trades                 | 50            |
| Gross Loss                  | (\$ 2251.3125)             | Winning Trades               | 16            |
| Avg win/Avg loss            | 3.220                      | Winning Rate                 | 32.00%        |
| Profit Factor               | 1.516                      | AbleSys/EXP Index            | 1.562 / 0.351 |
| Avg Winning Trade           | 213.2354                   | Consecutive Winning Trades   | 4             |
| Avg Losing Trade            | (66.2151)                  | Consecutive Losing Trades    | 18            |
| Avg Trade                   | \$ 23.2091                 | Avg Holding Bars             | 21            |
| Largest Winning Trade       | \$ 830.0000                | Avg Winning Bars             | 11            |
| Largest Losing Trade        | (\$ 179.9961)              | Avg Losing Bars              | 9             |

### Performance Summary: Long Trades

(For NQ #F Form 08/26/18 to 08/31/18)

|                             |                           |                              |               |
|-----------------------------|---------------------------|------------------------------|---------------|
| Total Net Profit            | \$ 1213.3125              | Buy/Hold Net Profit          | \$ 2825.0000  |
| Total % Net Gain            | 0.80%                     | Buy/Hold % Gain              | 1.88%         |
| Max/Avg Draw Down           | \$ 789.5781 / \$ 128.3192 | Buy/Hold Max Draw Down       | \$ 1415.0000  |
| % Max/Avg DD vs. Net Profit | 65.08% / 10.58%           | % Buy/Hold Max DD vs. Profit | 50.09%        |
| Gross Profit                | \$ 2342.8945              | Total Trades                 | 30            |
| Gross Loss                  | (\$ 1129.5820)            | Winning Trades               | 11            |
| Avg win/Avg loss            | 3.583                     | Winning Rate                 | 36.67%        |
| Profit Factor               | 2.074                     | AbleSys/EXP Index            | 2.725 / 0.680 |
| Avg Winning Trade           | 212.9904                  | Consecutive Winning Trades   | 3             |
| Avg Losing Trade            | (59.4517)                 | Consecutive Losing Trades    | 10            |
| Avg Trade                   | \$ 40.4438                | Avg Holding Bars             | 24            |
| Largest Winning Trade       | \$ 830.0000               | Avg Winning Bars             | 13            |
| Largest Losing Trade        | (\$ 139.8887)             | Avg Losing Bars              | 10            |

### Performance Summary: Short Trades

(For NQ #F Form 08/26/18 to 08/31/18)

|                             |                            |                              |                 |
|-----------------------------|----------------------------|------------------------------|-----------------|
| Total Net Profit            | (\$ 52.8438)               | Buy/Hold Net Profit          | \$ 2825.0000    |
| Total % Net Gain            | (0.04%)                    | Buy/Hold % Gain              | 1.88%           |
| Max/Avg Draw Down           | \$ 1092.7500 / \$ 238.6493 | Buy/Hold Max Draw Down       | \$ 1415.0000    |
| % Max/Avg DD vs. Net Profit | (2067.89%) / (451.61%)     | % Buy/Hold Max DD vs. Profit | 50.09%          |
| Gross Profit                | \$ 1068.8750               | Total Trades                 | 20              |
| Gross Loss                  | (\$ 1121.7188)             | Winning Trades               | 5               |
| Avg win/Avg loss            | 2.859                      | Winning Rate                 | 25.00%          |
| Profit Factor               | 0.953                      | AbleSys/EXP Index            | 0.681 / (0.035) |
| Avg Winning Trade           | 213.7750                   | Consecutive Winning Trades   | 3               |
| Avg Losing Trade            | (74.7813)                  | Consecutive Losing Trades    | 9               |

|                       |               |                  |    |
|-----------------------|---------------|------------------|----|
| Avg Trade             | (\$ 2.6422)   | Avg Holding Bars | 17 |
| Largest Winning Trade | \$ 334.9980   | Avg Winning Bars | 8  |
| Largest Losing Trade  | (\$ 179.9961) | Avg Losing Bars  | 8  |

**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     | 08/27/2018 06:47 | Sell | 7532.0000   | 08/27/2018 06:58 | 7538.0464  | (135.9277)      | (135.9277)         | 11           |
| 2     | 08/27/2018 07:02 | Buy  | 7545.5000   | 08/27/2018 07:37 | 7556.0000  | 195.0059        | 59.0781            | 35           |
| 3     | 08/27/2018 07:55 | Buy  | 7563.2500   | 08/27/2018 08:06 | 7560.2300  | (75.4004)       | (16.3223)          | 11           |
| 4     | 08/27/2018 08:14 | Buy  | 7566.7500   | 08/27/2018 08:22 | 7560.5059  | (139.8887)      | (156.2109)         | 8            |
| 5     | 08/27/2018 09:05 | Buy  | 7563.0000   | 08/27/2018 09:45 | 7562.7700  | (19.6074)       | (175.8184)         | 40           |
| 6     | 08/27/2018 10:17 | Sell | 7561.2500   | 08/27/2018 10:22 | 7563.2500  | (54.9941)       | (230.8125)         | 5            |
| 7     | 08/27/2018 10:33 | Sell | 7558.5000   | 08/27/2018 10:43 | 7562.5000  | (95.0000)       | (325.8125)         | 10           |
| 8     | 08/27/2018 11:23 | Sell | 7557.7500   | 08/27/2018 11:30 | 7561.5000  | (90.0000)       | (415.8125)         | 7            |
| 9     | 08/27/2018 11:53 | Buy  | 7563.5000   | 08/27/2018 12:10 | 7562.2500  | (40.0000)       | (455.8125)         | 17           |
| 10    | 08/27/2018 12:31 | Buy  | 7563.7500   | 08/27/2018 12:50 | 7560.2646  | (84.7070)       | (540.5195)         | 19           |
| 11    | 08/28/2018 06:29 | Sell | 7587.7500   | 08/28/2018 06:33 | 7589.0000  | (39.9961)       | (580.5156)         | 4            |
| 12    | 08/28/2018 06:44 | Sell | 7583.0000   | 08/28/2018 06:59 | 7588.7896  | (130.7910)      | (711.3066)         | 15           |
| 13    | 08/28/2018 07:18 | Sell | 7580.7500   | 08/28/2018 07:39 | 7582.5000  | (50.0059)       | (761.3125)         | 21           |
| 14    | 08/28/2018 08:39 | Sell | 7570.5000   | 08/28/2018 09:09 | 7573.2500  | (70.0000)       | (831.3125)         | 30           |
| 15    | 08/28/2018 09:38 | Buy  | 7579.7500   | 08/28/2018 10:00 | 7580.0000  | (10.0000)       | (841.3125)         | 22           |
| 16    | 08/28/2018 10:14 | Buy  | 7581.5000   | 08/28/2018 10:26 | 7581.5000  | (15.0000)       | (856.3125)         | 12           |
| 17    | 08/28/2018 10:35 | Buy  | 7583.2500   | 08/28/2018 10:56 | 7582.5000  | (30.0000)       | (886.3125)         | 21           |
| 18    | 08/28/2018 11:06 | Buy  | 7587.2500   | 08/28/2018 11:21 | 7584.7500  | (65.0000)       | (951.3125)         | 15           |
| 19    | 08/28/2018 11:47 | Buy  | 7586.2500   | 08/28/2018 12:01 | 7582.5000  | (90.0000)       | (1041.3125)        | 14           |
| 20    | 08/28/2018 12:20 | Sell | 7580.7500   | 08/28/2018 12:35 | 7582.2500  | (45.0000)       | (1086.3125)        | 15           |
| 21    | 08/28/2018 12:37 | Sell | 7580.0000   | 08/28/2018 12:59 | 7575.5513  | 73.9746         | (1012.3379)        | 22           |
| 22    | 08/29/2018 06:29 | Buy  | 7591.5000   | 08/29/2018 06:46 | 7598.7280  | 129.5547        | (882.7832)         | 17           |
| 23    | 08/29/2018 06:48 | Buy  | 7606.0000   | 08/29/2018 07:04 | 7603.7500  | (59.9980)       | (942.7813)         | 16           |
| 24    | 08/29/2018 07:05 | Buy  | 7607.5000   | 08/29/2018 08:46 | 7649.7500  | 830.0000        | (112.7813)         | 101          |
| 25    | 08/29/2018 09:11 | Buy  | 7653.2500   | 08/29/2018 09:34 | 7651.5000  | (50.0000)       | (162.7813)         | 23           |
| 26    | 08/29/2018 09:47 | Buy  | 7654.0000   | 08/29/2018 10:17 | 7653.7500  | (20.0000)       | (182.7813)         | 30           |
| 27    | 08/29/2018 10:27 | Sell | 7653.0000   | 08/29/2018 10:35 | 7654.4951  | (44.9023)       | (227.6836)         | 8            |
| 28    | 08/29/2018 10:39 | Sell | 7652.5000   | 08/29/2018 10:56 | 7653.0000  | (25.0039)       | (252.6875)         | 17           |
| 29    | 08/29/2018 11:20 | Buy  | 7655.7500   | 08/29/2018 11:29 | 7653.7500  | (55.0000)       | (307.6875)         | 9            |
| 30    | 08/29/2018 11:35 | Buy  | 7658.0000   | 08/29/2018 12:25 | 7665.5000  | 135.0000        | (172.6875)         | 50           |
| 31    | 08/29/2018 12:26 | Buy  | 7667.0000   | 08/29/2018 12:51 | 7665.0000  | (55.0000)       | (227.6875)         | 25           |
| 32    | 08/30/2018 06:27 | Sell | 7651.2500   | 08/30/2018 06:30 | 7652.9521  | (49.0430)       | (276.7305)         | 3            |
| 33    | 08/30/2018 07:13 | Buy  | 7657.7500   | 08/30/2018 07:32 | 7658.7407  | 4.8105          | (271.9199)         | 19           |
| 34    | 08/30/2018 07:33 | Buy  | 7668.5000   | 08/30/2018 07:59 | 7672.2500  | 59.9980         | (211.9219)         | 26           |
| 35    | 08/30/2018 08:32 | Sell | 7663.2500   | 08/30/2018 08:42 | 7665.0000  | (50.0000)       | (261.9219)         | 10           |
| 36    | 08/30/2018 09:07 | Buy  | 7673.7500   | 08/30/2018 10:07 | 7688.7500  | 285.0000        | 23.0781            | 60           |
| 37    | 08/30/2018 10:11 | Buy  | 7691.5000   | 08/30/2018 10:13 | 7688.5000  | (75.0000)       | (51.9219)          | 2            |
| 38    | 08/30/2018 10:17 | Buy  | 7694.7500   | 08/30/2018 10:35 | 7692.0000  | (70.0000)       | (121.9219)         | 18           |
| 39    | 08/30/2018 11:01 | Sell | 7689.2500   | 08/30/2018 11:04 | 7691.5522  | (61.0449)       | (182.9668)         | 3            |
| 40    | 08/30/2018 11:06 | Sell | 7685.5000   | 08/30/2018 11:37 | 7668.0000  | 334.9980        | 152.0313           | 31           |
| 41    | 08/30/2018 11:50 | Sell | 7655.5000   | 08/30/2018 12:24 | 7641.5000  | 265.0000        | 417.0313           | 34           |
| 42    | 08/31/2018 06:29 | Buy  | 7641.2500   | 08/31/2018 06:58 | 7662.5000  | 410.0000        | 827.0313           | 29           |
| 43    | 08/31/2018 07:02 | Buy  | 7666.7500   | 08/31/2018 07:28 | 7672.9292  | 108.5840        | 935.6152           | 26           |
| 44    | 08/31/2018 07:54 | Buy  | 7675.5000   | 08/31/2018 08:05 | 7672.5000  | (75.0059)       | 860.6094           | 11           |
| 45    | 08/31/2018 08:14 | Sell | 7667.2500   | 08/31/2018 09:15 | 7651.5049  | 299.9023        | 1160.5117          | 61           |
| 46    | 08/31/2018 09:31 | Sell | 7645.2500   | 08/31/2018 09:40 | 7653.5000  | (179.9961)      | 980.5156           | 9            |
| 47    | 08/31/2018 10:09 | Buy  | 7656.5000   | 08/31/2018 10:17 | 7652.2500  | (100.0000)      | 880.5156           | 8            |
| 48    | 08/31/2018 11:03 | Sell | 7646.5000   | 08/31/2018 11:29 | 7641.0000  | 95.0000         | 975.5156           | 26           |
| 49    | 08/31/2018 11:54 | Buy  | 7647.5000   | 08/31/2018 12:21 | 7649.4966  | 24.9316         | 1000.4473          | 27           |
| 50    | 08/31/2018 12:35 | Buy  | 7651.5000   | 08/31/2018 12:59 | 7660.2500  | 160.0059        | 1160.4531          | 24           |