

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 09/02/18 to 09/07/18)

| | | | |
|-----------------------------|-------------------------------|---------------------------------|----------------|
| Total Net Profit | \$ 2921.9063 | Buy/Hold Net Profit | (\$ 4090.0000) |
| Total % Net Gain | 1.91% | Buy/Hold % Gain | (2.68%) |
| Max/Avg Draw Down | \$ 1161.3438 / \$ 322.3039 | Buy/Hold Max Draw Down | \$ 5140.0000 |
| % Max/Avg DD vs. Net Profit | 39.75% / 11.03% | % Buy/Hold Max DD vs. Profit | (125.67%) |
| Gross Profit | \$ 6056.1934 | Total Trades | 44 |
| Gross Loss | (\$ 3134.2871) | Winning Trades | 17 |
| Avg win/Avg loss | 3.069 | Winning Rate | 38.64% |
| Profit Factor | 1.932 | AbleSys/EXP Index | 2.291 / 0.572 |
| Avg Winning Trade | 356.2467 | Consecutive Winning Trades | 3 |
| Avg Losing Trade | (116.0847) | Consecutive Losing Trades | 4 |
| Avg Trade | \$ 66.4070 | Avg Holding Bars | 20 |
| Largest Winning Trade | \$ 1470.0000 | Avg Winning Bars | 12 |
| Largest Losing Trade | (\$ 365.6543) | Avg Losing Bars | 8 |

Performance Summary: Long Trades

(For NQ #F Form 09/02/18 to 09/07/18)

| | | | |
|-----------------------------|-------------------------------|---------------------------------|----------------|
| Total Net Profit | \$ 83.2813 | Buy/Hold Net Profit | (\$ 4090.0000) |
| Total % Net Gain | 0.05% | Buy/Hold % Gain | (2.68%) |
| Max/Avg Draw Down | \$ 1410.6250 / \$ 306.2270 | Buy/Hold Max Draw Down | \$ 5140.0000 |
| % Max/Avg DD vs. Net Profit | 1693.81% / 367.70% | % Buy/Hold Max DD vs. Profit | (125.67%) |
| Gross Profit | \$ 1800.0000 | Total Trades | 23 |
| Gross Loss | (\$ 1716.7188) | Winning Trades | 7 |
| Avg win/Avg loss | 2.397 | Winning Rate | 30.43% |
| Profit Factor | 1.049 | AbleSys/EXP Index | 0.765 / 0.034 |
| Avg Winning Trade | 257.1429 | Consecutive Winning Trades | 2 |
| Avg Losing Trade | (107.2949) | Consecutive Losing Trades | 5 |
| Avg Trade | \$ 3.6209 | Avg Holding Bars | 19 |
| Largest Winning Trade | \$ 935.0000 | Avg Winning Bars | 9 |
| Largest Losing Trade | (\$ 250.0000) | Avg Losing Bars | 9 |

Performance Summary: Short Trades

(For NQ #F Form 09/02/18 to 09/07/18)

| | | | |
|-----------------------------|-------------------------------|---------------------------------|----------------|
| Total Net Profit | \$ 2838.6250 | Buy/Hold Net Profit | (\$ 4090.0000) |
| Total % Net Gain | 1.86% | Buy/Hold % Gain | (2.68%) |
| Max/Avg Draw Down | \$ 1240.7188 / \$ 283.6972 | Buy/Hold Max Draw Down | \$ 5140.0000 |
| % Max/Avg DD vs. Net Profit | 43.71% / 9.99% | % Buy/Hold Max DD vs. Profit | (125.67%) |
| Gross Profit | \$ 4256.2070 | Total Trades | 21 |
| Gross Loss | (\$ 1417.5820) | Winning Trades | 10 |
| Avg win/Avg loss | 3.303 | Winning Rate | 47.62% |
| Profit Factor | 3.002 | AbleSys/EXP Index | 4.722 / 1.049 |
| Avg Winning Trade | 425.6207 | Consecutive Winning Trades | 4 |
| Avg Losing Trade | (128.8711) | Consecutive Losing Trades | 3 |

| | | | |
|-----------------------|---------------|------------------|----|
| Avg Trade | \$ 135.1726 | Avg Holding Bars | 22 |
| Largest Winning Trade | \$ 1470.0000 | Avg Winning Bars | 15 |
| Largest Losing Trade | (\$ 365.6465) | Avg Losing Bars | 6 |

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 | 09/04/2018 06:34 | Sell | 7633.7500 | 09/04/2018 06:56 | 7608.2500 | 495.0000 | 495.0000 | 22 |
| 2 | 09/04/2018 07:02 | Buy | 7615.0000 | 09/04/2018 07:28 | 7622.7500 | 140.0000 | 635.0000 | 26 |
| 3 | 09/04/2018 07:46 | Buy | 7630.7500 | 09/04/2018 08:06 | 7637.5000 | 120.0000 | 755.0000 | 20 |
| 4 | 09/04/2018 08:09 | Buy | 7640.5000 | 09/04/2018 08:15 | 7636.5000 | (95.0000) | 660.0000 | 6 |
| 5 | 09/04/2018 08:25 | Buy | 7645.7500 | 09/04/2018 08:28 | 7635.5000 | (220.0000) | 440.0000 | 3 |
| 6 | 09/04/2018 08:47 | Sell | 7627.2500 | 09/04/2018 09:16 | 7612.7207 | 275.5859 | 715.5859 | 29 |
| 7 | 09/04/2018 09:22 | Sell | 7604.7500 | 09/04/2018 09:41 | 7608.7871 | (95.7344) | 619.8516 | 19 |
| 8 | 09/04/2018 10:00 | Buy | 7613.2500 | 09/04/2018 10:19 | 7615.0000 | 19.9922 | 639.8438 | 19 |
| 9 | 09/04/2018 10:25 | Buy | 7620.5000 | 09/04/2018 10:39 | 7615.5000 | (115.0000) | 524.8438 | 14 |
| 10 | 09/04/2018 11:14 | Sell | 7616.2500 | 09/04/2018 11:16 | 7622.7500 | (145.0000) | 379.8438 | 2 |
| 11 | 09/04/2018 11:31 | Buy | 7628.2500 | 09/04/2018 11:46 | 7625.7500 | (65.0000) | 314.8438 | 15 |
| 12 | 09/04/2018 12:08 | Buy | 7634.5000 | 09/04/2018 12:18 | 7627.2500 | (160.0000) | 154.8438 | 10 |
| 13 | 09/05/2018 06:37 | Sell | 7602.2500 | 09/05/2018 07:46 | 7528.0000 | 1470.0000 | 1624.8438 | 69 |
| 14 | 09/05/2018 08:04 | Sell | 7520.5000 | 09/05/2018 08:21 | 7523.0000 | (65.0000) | 1559.8438 | 17 |
| 15 | 09/05/2018 08:27 | Sell | 7510.7500 | 09/05/2018 08:40 | 7521.2500 | (225.0000) | 1334.8438 | 13 |
| 16 | 09/05/2018 09:00 | Buy | 7528.7500 | 09/05/2018 09:26 | 7540.2500 | 215.0000 | 1549.8438 | 26 |
| 17 | 09/05/2018 09:30 | Buy | 7556.0000 | 09/05/2018 09:51 | 7550.7188 | (120.6250) | 1429.2188 | 21 |
| 18 | 09/05/2018 10:10 | Sell | 7543.7500 | 09/05/2018 10:12 | 7547.0347 | (80.6934) | 1348.5254 | 2 |
| 19 | 09/05/2018 10:28 | Buy | 7552.0000 | 09/05/2018 10:40 | 7552.0000 | (14.9941) | 1333.5313 | 12 |
| 20 | 09/05/2018 11:02 | Sell | 7546.7500 | 09/05/2018 11:19 | 7545.7500 | 5.0000 | 1338.5313 | 17 |
| 21 | 09/05/2018 11:49 | Sell | 7537.0000 | 09/05/2018 12:16 | 7534.5020 | 34.9609 | 1373.4922 | 27 |
| 22 | 09/05/2018 12:26 | Sell | 7524.2500 | 09/05/2018 12:58 | 7528.0000 | (89.9922) | 1283.5000 | 32 |
| 23 | 09/06/2018 06:32 | Sell | 7521.5000 | 09/06/2018 06:47 | 7515.2173 | 110.6543 | 1394.1543 | 15 |
| 24 | 09/06/2018 07:05 | Sell | 7503.0000 | 09/06/2018 07:58 | 7450.2500 | 1040.0020 | 2434.1563 | 53 |
| 25 | 09/06/2018 08:00 | Sell | 7446.0000 | 09/06/2018 08:23 | 7436.5000 | 175.0000 | 2609.1563 | 23 |
| 26 | 09/06/2018 08:57 | Buy | 7454.2500 | 09/06/2018 09:14 | 7444.5000 | (210.0000) | 2399.1563 | 17 |
| 27 | 09/06/2018 09:37 | Sell | 7428.5000 | 09/06/2018 10:06 | 7421.5000 | 125.0000 | 2524.1563 | 29 |
| 28 | 09/06/2018 10:08 | Sell | 7419.5000 | 09/06/2018 10:12 | 7422.5254 | (75.5078) | 2448.6484 | 4 |
| 29 | 09/06/2018 10:32 | Buy | 7437.5000 | 09/06/2018 10:51 | 7437.5000 | (14.9922) | 2433.6563 | 19 |
| 30 | 09/06/2018 11:12 | Buy | 7444.5000 | 09/06/2018 11:21 | 7432.7500 | (250.0000) | 2183.6563 | 9 |
| 31 | 09/06/2018 11:38 | Buy | 7441.0000 | 09/06/2018 12:18 | 7457.7500 | 320.0000 | 2503.6563 | 40 |
| 32 | 09/06/2018 12:20 | Buy | 7459.7500 | 09/06/2018 12:43 | 7460.0000 | (10.0000) | 2493.6563 | 23 |
| 33 | 09/07/2018 06:32 | Sell | 7402.2500 | 09/07/2018 06:34 | 7419.7827 | (365.6543) | 2128.0020 | 2 |
| 34 | 09/07/2018 06:38 | Buy | 7420.5000 | 09/07/2018 07:35 | 7468.0000 | 934.9980 | 3063.0000 | 57 |
| 35 | 09/07/2018 07:46 | Buy | 7480.0000 | 09/07/2018 08:05 | 7478.7383 | (40.2344) | 3022.7656 | 19 |
| 36 | 09/07/2018 08:06 | Buy | 7481.5000 | 09/07/2018 08:22 | 7479.5000 | (55.0000) | 2967.7656 | 16 |
| 37 | 09/07/2018 08:34 | Buy | 7485.7500 | 09/07/2018 08:48 | 7482.5000 | (80.0000) | 2887.7656 | 14 |
| 38 | 09/07/2018 08:58 | Sell | 7472.5000 | 09/07/2018 09:46 | 7445.5000 | 525.0000 | 3412.7656 | 48 |
| 39 | 09/07/2018 10:06 | Sell | 7447.2500 | 09/07/2018 10:29 | 7450.0000 | (70.0000) | 3342.7656 | 23 |
| 40 | 09/07/2018 10:38 | Sell | 7439.2500 | 09/07/2018 10:46 | 7445.7500 | (145.0000) | 3197.7656 | 8 |
| 41 | 09/07/2018 10:52 | Sell | 7443.0000 | 09/07/2018 11:10 | 7445.2500 | (60.0000) | 3137.7656 | 18 |
| 42 | 09/07/2018 11:22 | Buy | 7446.7500 | 09/07/2018 11:50 | 7450.0000 | 50.0000 | 3187.7656 | 28 |
| 43 | 09/07/2018 11:57 | Buy | 7456.5000 | 09/07/2018 12:22 | 7452.7500 | (90.0000) | 3097.7656 | 25 |
| 44 | 09/07/2018 12:27 | Buy | 7455.2500 | 09/07/2018 12:33 | 7447.2070 | (175.8594) | 2921.9063 | 6 |