

## 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 09/23/18 to 09/28/18)

Total Net Profit	\$ 1038.4063	Buy/Hold Net Profit	\$ 3250.0000
Total % Net Gain	0.69%	Buy/Hold % Gain	2.17%
Max/Avg Draw Down	\$ 1071.4531 / \$ 217.5449	Buy/Hold Max Draw Down	\$ 1810.0000
% Max/Avg DD vs. Net Profit	103.18% / 20.95%	% Buy/Hold Max DD vs. Profit	55.69%
Gross Profit	\$ 4288.2324	Total Trades	52
Gross Loss	(\$ 3249.8262)	Winning Trades	19
Avg win/Avg loss	2.292	Winning Rate	36.54%
Profit Factor	1.320	AbleSys/EXP Index	1.105 / 0.203
Avg Winning Trade	225.6964	Consecutive Winning Trades	3
Avg Losing Trade	(98.4796)	Consecutive Losing Trades	4
Avg Trade	\$ 19.9694	Avg Holding Bars	19
Largest Winning Trade	\$ 1090.0000	Avg Winning Bars	12
Largest Losing Trade	(\$ 220.0078)	Avg Losing Bars	6

### Performance Summary: Long Trades

(For NQ #F Form 09/23/18 to 09/28/18)

Total Net Profit	\$ 1409.3984	Buy/Hold Net Profit	\$ 3250.0000
Total % Net Gain	0.94%	Buy/Hold % Gain	2.17%
Max/Avg Draw Down	\$ 810.0000 / \$ 179.4055	Buy/Hold Max Draw Down	\$ 1810.0000
% Max/Avg DD vs. Net Profit	57.47% / 12.73%	% Buy/Hold Max DD vs. Profit	55.69%
Gross Profit	\$ 2723.8301	Total Trades	29
Gross Loss	(\$ 1314.4316)	Winning Trades	15
Avg win/Avg loss	1.934	Winning Rate	51.72%
Profit Factor	2.072	AbleSys/EXP Index	2.073 / 0.518
Avg Winning Trade	181.5887	Consecutive Winning Trades	3
Avg Losing Trade	(93.8880)	Consecutive Losing Trades	2
Avg Trade	\$ 48.5999	Avg Holding Bars	23
Largest Winning Trade	\$ 820.5273	Avg Winning Bars	18
Largest Losing Trade	(\$ 220.0078)	Avg Losing Bars	5

### Performance Summary: Short Trades

(For NQ #F Form 09/23/18 to 09/28/18)

Total Net Profit	(\$ 371.0000)	Buy/Hold Net Profit	\$ 3250.0000
Total % Net Gain	(0.25%)	Buy/Hold % Gain	2.17%
Max/Avg Draw Down	\$ 1465.1406 / \$ 438.0281	Buy/Hold Max Draw Down	\$ 1810.0000
% Max/Avg DD vs. Net Profit	(394.92%) / (118.07%)	% Buy/Hold Max DD vs. Profit	55.69%
Gross Profit	\$ 1564.4004	Total Trades	23
Gross Loss	(\$ 1935.4004)	Winning Trades	4
Avg win/Avg loss	3.840	Winning Rate	17.39%
Profit Factor	0.808	AbleSys/EXP Index	0.540 / (0.158)
Avg Winning Trade	391.1001	Consecutive Winning Trades	1
Avg Losing Trade	(101.8632)	Consecutive Losing Trades	10

Avg Trade	(\$ 16.1304)	Avg Holding Bars	13
Largest Winning Trade	\$ 1090.0000	Avg Winning Bars	5
Largest Losing Trade	(\$ 195.0039)	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	09/24/2018 06:28	Sell	7505.0000	09/24/2018 06:30	7509.2476	(99.9512)	(99.9512)	2
2	09/24/2018 06:31	Sell	7503.5166	09/24/2018 06:37	7495.5283	144.7598	44.8086	6
3	09/24/2018 07:02	Buy	7524.7500	09/24/2018 07:22	7526.2500	15.0039	59.8125	20
4	09/24/2018 07:33	Buy	7536.0000	09/24/2018 07:38	7529.2910	(149.1797)	(89.3672)	5
5	09/24/2018 07:59	Buy	7535.2500	09/24/2018 08:11	7525.0000	(220.0078)	(309.3750)	12
6	09/24/2018 08:15	Buy	7535.0000	09/24/2018 09:07	7555.0581	386.1621	76.7871	52
7	09/24/2018 09:42	Buy	7557.0000	09/24/2018 09:51	7554.0420	(74.1660)	2.6211	9
8	09/24/2018 10:03	Sell	7549.7500	09/24/2018 10:17	7554.7500	(114.9961)	(112.3750)	14
9	09/24/2018 10:38	Buy	7561.0000	09/24/2018 11:13	7571.7500	200.0000	87.6250	35
10	09/24/2018 11:41	Buy	7570.7500	09/24/2018 12:33	7571.0000	(10.0000)	77.6250	52
11	09/24/2018 12:44	Buy	7577.5000	09/24/2018 13:00	7585.7500	150.0000	227.6250	16
12	09/25/2018 06:26	Sell	7578.5000	09/25/2018 06:30	7581.7451	(79.9023)	147.7227	4
13	09/25/2018 07:08	Sell	7564.5000	09/25/2018 07:34	7572.5000	(175.0039)	(27.2813)	26
14	09/25/2018 07:50	Sell	7566.5000	09/25/2018 08:07	7567.0000	(25.0000)	(52.2813)	17
15	09/25/2018 08:22	Buy	7576.5000	09/25/2018 09:17	7586.7500	190.0000	137.7188	55
16	09/25/2018 09:51	Sell	7581.2500	09/25/2018 10:04	7582.0000	(30.0000)	107.7188	13
17	09/25/2018 10:10	Sell	7578.0000	09/25/2018 10:18	7584.7524	(150.0488)	(42.3301)	8
18	09/25/2018 10:37	Buy	7588.2500	09/25/2018 10:41	7584.2134	(95.7305)	(138.0605)	4
19	09/25/2018 11:11	Buy	7587.0000	09/25/2018 11:34	7586.5000	(25.0020)	(163.0625)	23
20	09/25/2018 12:00	Buy	7588.5000	09/25/2018 12:44	7591.5420	45.8398	(117.2227)	44
21	09/26/2018 06:26	Sell	7602.2500	09/26/2018 06:30	7603.2500	(34.9961)	(152.2188)	4
22	09/26/2018 07:31	Buy	7616.2500	09/26/2018 07:52	7618.2500	25.0000	(127.2188)	21
23	09/26/2018 07:57	Buy	7623.5000	09/26/2018 09:01	7636.5000	245.0000	117.7813	64
24	09/26/2018 09:32	Buy	7634.2500	09/26/2018 09:35	7631.7500	(65.0000)	52.7813	3
25	09/26/2018 09:46	Sell	7629.5000	09/26/2018 09:49	7632.2476	(69.9512)	(17.1699)	3
26	09/26/2018 10:23	Buy	7638.2500	09/26/2018 10:29	7635.0000	(80.0020)	(97.1719)	6
27	09/26/2018 10:44	Sell	7629.5000	09/26/2018 10:57	7630.9834	(44.6680)	(141.8398)	13
28	09/26/2018 11:10	Buy	7646.5000	09/26/2018 11:25	7656.0566	176.1289	34.2891	15
29	09/26/2018 11:27	Buy	7658.0000	09/26/2018 11:36	7655.5000	(65.0078)	(30.7188)	9
30	09/26/2018 12:11	Sell	7635.7500	09/26/2018 12:21	7644.7500	(195.0000)	(225.7188)	10
31	09/26/2018 12:33	Sell	7636.0000	09/26/2018 13:00	7580.7500	1090.0000	864.2813	27
32	09/27/2018 06:22	Buy	7620.5000	09/27/2018 07:33	7662.2764	820.5273	1684.8086	71
33	09/27/2018 07:43	Buy	7672.2500	09/27/2018 08:11	7675.7500	55.0039	1739.8125	28
34	09/27/2018 08:32	Sell	7666.7500	09/27/2018 08:42	7670.5103	(90.2051)	1649.6074	10
35	09/27/2018 09:13	Buy	7675.2500	09/27/2018 09:33	7677.2749	25.5000	1675.1074	20
36	09/27/2018 09:35	Buy	7678.2500	09/27/2018 10:00	7680.7598	35.1973	1710.3047	25
37	09/27/2018 10:30	Sell	7678.0000	09/27/2018 10:32	7680.7520	(70.0313)	1640.2734	2
38	09/27/2018 10:50	Sell	7678.0000	09/27/2018 11:55	7669.2324	160.3594	1800.6328	65
39	09/27/2018 12:10	Sell	7660.7500	09/27/2018 12:55	7662.7886	(55.7793)	1744.8535	45
40	09/28/2018 06:28	Buy	7634.0000	09/28/2018 06:45	7636.4731	34.4688	1779.3223	17
41	09/28/2018 07:13	Sell	7629.7500	09/28/2018 07:18	7636.7500	(154.9941)	1624.3281	5
42	09/28/2018 07:23	Sell	7633.7500	09/28/2018 07:26	7641.2432	(164.8633)	1459.4648	3
43	09/28/2018 07:43	Buy	7648.5000	09/28/2018 08:29	7665.2500	320.0039	1779.4688	46
44	09/28/2018 08:48	Buy	7666.0000	09/28/2018 08:57	7659.5000	(145.0000)	1634.4688	9
45	09/28/2018 09:14	Buy	7663.7500	09/28/2018 09:22	7661.5000	(60.0000)	1574.4688	8
46	09/28/2018 09:37	Sell	7658.7500	09/28/2018 09:55	7649.5361	169.2773	1743.7461	18
47	09/28/2018 10:38	Buy	7656.0000	09/28/2018 10:47	7652.0000	(94.9961)	1648.7500	9
48	09/28/2018 10:51	Buy	7658.0000	09/28/2018 10:56	7653.0000	(115.0000)	1533.7500	5
49	09/28/2018 11:20	Sell	7643.0000	09/28/2018 11:22	7647.2500	(100.0000)	1433.7500	2
50	09/28/2018 11:48	Sell	7644.5000	09/28/2018 12:02	7650.5000	(135.0000)	1298.7500	14
51	09/28/2018 12:26	Buy	7653.7500	09/28/2018 12:30	7648.7324	(115.3516)	1183.3984	4
52	09/28/2018 12:36	Sell	7648.2500	09/28/2018 12:40	7654.7500	(144.9922)	1038.4063	4