

## 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 10/28/18 to 11/02/18)

|                             |                               |                                 |               |
|-----------------------------|-------------------------------|---------------------------------|---------------|
| Total Net Profit            | \$ 4196.9688                  | Buy/Hold Net Profit             | \$ 140.0000   |
| Total % Net Gain            | 3.01%                         | Buy/Hold % Gain                 | 0.10%         |
| Max/Avg Draw Down           | \$ 2606.4844 / \$<br>380.2083 | Buy/Hold Max Draw Down          | \$ 8045.0000  |
| % Max/Avg DD vs. Net Profit | 62.10% / 9.06%                | % Buy/Hold Max DD vs.<br>Profit | 5746.43%      |
| Gross Profit                | \$ 9537.5566                  | Total Trades                    | 39            |
| Gross Loss                  | (\$ 5340.5879)                | Winning Trades                  | 14            |
| Avg win/Avg loss            | 3.189                         | Winning Rate                    | 35.90%        |
| Profit Factor               | 1.786                         | AbleSys/EXP Index               | 2.044 / 0.504 |
| Avg Winning Trade           | 681.2540                      | Consecutive Winning Trades      | 3             |
| Avg Losing Trade            | (213.6235)                    | Consecutive Losing Trades       | 4             |
| Avg Trade                   | \$ 107.6146                   | Avg Holding Bars                | 17            |
| Largest Winning Trade       | \$ 2285.6563                  | Avg Winning Bars                | 12            |
| Largest Losing Trade        | (\$ 560.6738)                 | Avg Losing Bars                 | 5             |

### Performance Summary: Long Trades

(For NQ #F Form 10/28/18 to 11/02/18)

|                             |                               |                                 |               |
|-----------------------------|-------------------------------|---------------------------------|---------------|
| Total Net Profit            | \$ 216.5000                   | Buy/Hold Net Profit             | \$ 140.0000   |
| Total % Net Gain            | 0.16%                         | Buy/Hold % Gain                 | 0.10%         |
| Max/Avg Draw Down           | \$ 2030.8438 / \$<br>326.4010 | Buy/Hold Max Draw Down          | \$ 8045.0000  |
| % Max/Avg DD vs. Net Profit | 938.03% / 150.76%             | % Buy/Hold Max DD vs.<br>Profit | 5746.43%      |
| Gross Profit                | \$ 3669.8281                  | Total Trades                    | 21            |
| Gross Loss                  | (\$ 3453.3281)                | Winning Trades                  | 8             |
| Avg win/Avg loss            | 1.727                         | Winning Rate                    | 38.10%        |
| Profit Factor               | 1.063                         | AbleSys/EXP Index               | 0.699 / 0.039 |
| Avg Winning Trade           | 458.7285                      | Consecutive Winning Trades      | 5             |
| Avg Losing Trade            | (265.6406)                    | Consecutive Losing Trades       | 5             |
| Avg Trade                   | \$ 10.3095                    | Avg Holding Bars                | 18            |
| Largest Winning Trade       | \$ 1530.0000                  | Avg Winning Bars                | 13            |
| Largest Losing Trade        | (\$ 560.6738)                 | Avg Losing Bars                 | 4             |

### Performance Summary: Short Trades

(For NQ #F Form 10/28/18 to 11/02/18)

|                             |                               |                                 |               |
|-----------------------------|-------------------------------|---------------------------------|---------------|
| Total Net Profit            | \$ 3980.4629                  | Buy/Hold Net Profit             | \$ 140.0000   |
| Total % Net Gain            | 2.86%                         | Buy/Hold % Gain                 | 0.10%         |
| Max/Avg Draw Down           | \$ 1900.8125 / \$<br>348.0960 | Buy/Hold Max Draw Down          | \$ 8045.0000  |
| % Max/Avg DD vs. Net Profit | 47.75% / 8.75%                | % Buy/Hold Max DD vs.<br>Profit | 5746.43%      |
| Gross Profit                | \$ 5867.7441                  | Total Trades                    | 18            |
| Gross Loss                  | (\$ 1887.2813)                | Winning Trades                  | 7             |
| Avg win/Avg loss            | 4.886                         | Winning Rate                    | 38.89%        |
| Profit Factor               | 3.109                         | AbleSys/EXP Index               | 5.907 / 1.289 |
| Avg Winning Trade           | 838.2492                      | Consecutive Winning Trades      | 2             |
| Avg Losing Trade            | (171.5710)                    | Consecutive Losing Trades       | 3             |

|                       |               |                  |    |
|-----------------------|---------------|------------------|----|
| Avg Trade             | \$ 221.1368   | Avg Holding Bars | 16 |
| Largest Winning Trade | \$ 2285.6563  | Avg Winning Bars | 11 |
| Largest Losing Trade  | (\$ 359.9980) | Avg Losing Bars  | 4  |

## 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     | 10/29/2018 06:20 | Sell | 6968.0000   | 10/29/2018 06:30 | 6963.0537  | 83.9258         | 83.9258            | 10           |
| 2     | 10/29/2018 07:21 | Buy  | 6971.2500   | 10/29/2018 07:29 | 6951.7075  | (405.8535)      | (321.9277)         | 8            |
| 3     | 10/29/2018 08:29 | Sell | 6890.7500   | 10/29/2018 08:32 | 6894.0000  | (79.9941)       | (401.9219)         | 3            |
| 4     | 10/29/2018 08:34 | Sell | 6884.7500   | 10/29/2018 08:41 | 6893.3428  | (186.8555)      | (588.7773)         | 7            |
| 5     | 10/29/2018 08:54 | Sell | 6878.7500   | 10/29/2018 09:35 | 6821.0273  | 1139.4492       | 550.6719           | 41           |
| 6     | 10/29/2018 09:38 | Sell | 6817.9014   | 10/29/2018 09:40 | 6827.8149  | (213.2676)      | 337.4043           | 2            |
| 7     | 10/29/2018 10:38 | Buy  | 6836.7500   | 10/29/2018 10:41 | 6820.2500  | (344.9980)      | (7.5938)           | 3            |
| 8     | 10/29/2018 10:49 | Buy  | 6833.7500   | 10/29/2018 10:59 | 6826.7500  | (155.0000)      | (162.5938)         | 10           |
| 9     | 10/29/2018 11:06 | Sell | 6820.5000   | 10/29/2018 11:41 | 6770.5063  | 984.8730        | 822.2793           | 35           |
| 10    | 10/29/2018 11:48 | Sell | 6752.5000   | 10/29/2018 12:47 | 6637.4673  | 2285.6563       | 3107.9355          | 59           |
| 11    | 10/30/2018 07:04 | Buy  | 6772.7500   | 10/30/2018 07:09 | 6763.2500  | (204.9980)      | 2902.9375          | 5            |
| 12    | 10/30/2018 07:21 | Buy  | 6783.0000   | 10/30/2018 07:35 | 6755.7163  | (560.6738)      | 2342.2637          | 14           |
| 13    | 10/30/2018 07:52 | Sell | 6716.5000   | 10/30/2018 08:02 | 6733.7500  | (359.9980)      | 1982.2656          | 10           |
| 14    | 10/30/2018 08:44 | Buy  | 6778.7500   | 10/30/2018 08:55 | 6779.5000  | 0.0000          | 1982.2656          | 11           |
| 15    | 10/30/2018 10:29 | Sell | 6704.7500   | 10/30/2018 10:42 | 6711.8232  | (156.4648)      | 1825.8008          | 13           |
| 16    | 10/30/2018 12:04 | Buy  | 6764.5000   | 10/30/2018 12:17 | 6773.2500  | 159.9961        | 1985.7969          | 13           |
| 17    | 10/30/2018 12:24 | Buy  | 6777.0000   | 10/30/2018 13:00 | 6810.2500  | 650.0000        | 2635.7969          | 36           |
| 18    | 10/31/2018 06:26 | Buy  | 6926.2500   | 10/31/2018 07:43 | 7003.5000  | 1530.0000       | 4165.7969          | 77           |
| 19    | 10/31/2018 09:01 | Sell | 6957.5000   | 10/31/2018 09:14 | 6961.7500  | (100.0000)      | 4065.7969          | 13           |
| 20    | 10/31/2018 09:42 | Buy  | 6981.5000   | 10/31/2018 10:25 | 7011.5000  | 585.0000        | 4650.7969          | 43           |
| 21    | 10/31/2018 10:44 | Buy  | 7018.2500   | 10/31/2018 11:01 | 7003.0000  | (320.0000)      | 4330.7969          | 17           |
| 22    | 10/31/2018 11:24 | Buy  | 7027.2500   | 10/31/2018 11:26 | 7020.2500  | (155.0000)      | 4175.7969          | 2            |
| 23    | 10/31/2018 12:12 | Buy  | 7026.7500   | 10/31/2018 12:21 | 7020.0146  | (149.7070)      | 4026.0898          | 9            |
| 24    | 10/31/2018 12:32 | Sell | 7018.2500   | 10/31/2018 13:00 | 6963.7500  | 1075.0039       | 5101.0938          | 28           |
| 25    | 11/01/2018 06:57 | Sell | 6975.5000   | 11/01/2018 07:10 | 6979.7500  | (100.0000)      | 5001.0938          | 13           |
| 26    | 11/01/2018 08:13 | Buy  | 7020.0000   | 11/01/2018 08:47 | 7028.5000  | 155.0000        | 5156.0938          | 34           |
| 27    | 11/01/2018 09:08 | Buy  | 7041.5000   | 11/01/2018 09:17 | 7023.5000  | (375.0000)      | 4781.0938          | 9            |
| 28    | 11/01/2018 09:25 | Sell | 7022.2500   | 11/01/2018 09:32 | 7033.2500  | (235.0000)      | 4546.0938          | 7            |
| 29    | 11/01/2018 09:58 | Buy  | 7040.2500   | 11/01/2018 10:39 | 7059.7407  | 374.8145        | 4920.9082          | 41           |
| 30    | 11/01/2018 11:29 | Buy  | 7064.5000   | 11/01/2018 11:33 | 7058.7715  | (129.5723)      | 4791.3359          | 4            |
| 31    | 11/01/2018 12:06 | Sell | 7052.7500   | 11/01/2018 12:13 | 7061.5342  | (190.6758)      | 4600.6602          | 7            |
| 32    | 11/01/2018 12:35 | Buy  | 7061.7500   | 11/01/2018 12:59 | 7073.2500  | 214.9961        | 4815.6563          | 24           |
| 33    | 11/02/2018 06:53 | Buy  | 7067.2500   | 11/02/2018 06:56 | 7055.8467  | (243.0664)      | 4572.5898          | 3            |
| 34    | 11/02/2018 07:48 | Sell | 6975.5000   | 11/02/2018 07:50 | 6983.7500  | (179.9961)      | 4392.5938          | 2            |
| 35    | 11/02/2018 09:19 | Sell | 6972.5000   | 11/02/2018 09:30 | 6976.0000  | (85.0000)       | 4307.5938          | 11           |
| 36    | 11/02/2018 09:43 | Sell | 6953.5000   | 11/02/2018 10:10 | 6938.5000  | 285.0000        | 4592.5938          | 27           |
| 37    | 11/02/2018 10:47 | Buy  | 6959.7500   | 11/02/2018 10:57 | 6949.2764  | (224.4727)      | 4368.1211          | 10           |
| 38    | 11/02/2018 11:20 | Sell | 6936.5000   | 11/02/2018 11:27 | 6935.0581  | 13.8418         | 4381.9629          | 7            |
| 39    | 11/02/2018 12:21 | Buy  | 6974.0000   | 11/02/2018 12:28 | 6965.5000  | (184.9941)      | 4196.9688          | 7            |