

## 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 02/03/20 to 02/07/20)

|                             |                            |                              |                 |
|-----------------------------|----------------------------|------------------------------|-----------------|
| Total Net Profit            | (\$ 460.0000)              | Buy/Hold Net Profit          | \$ 5750.0000    |
| Total % Net Gain            | (0.25%)                    | Buy/Hold % Gain              | 3.15%           |
| Max/Avg Draw Down           | \$ 1870.0000 / \$ 327.3077 | Buy/Hold Max Draw Down       | \$ 2900.0000    |
| % Max/Avg DD vs. Net Profit | (406.52%) / (71.15%)       | % Buy/Hold Max DD vs. Profit | 50.43%          |
| Gross Profit                | \$ 3935.0000               | Total Trades                 | 43              |
| Gross Loss                  | (\$ 4395.0000)             | Winning Trades               | 14              |
| Avg win/Avg loss            | 1.855                      | Winning Rate                 | 32.56%          |
| Profit Factor               | 0.895                      | AbleSys/EXP Index            | 0.541 / (0.071) |
| Avg Winning Trade           | 281.0714                   | Consecutive Winning Trades   | 2               |
| Avg Losing Trade            | (151.5517)                 | Consecutive Losing Trades    | 8               |
| Avg Trade                   | (\$ 10.6977)               | Avg Holding Bars             | 21              |
| Largest Winning Trade       | \$ 640.0000                | Avg Winning Bars             | 13              |
| Largest Losing Trade        | (\$ 320.0000)              | Avg Losing Bars              | 8               |

### Performance Summary: Long Trades

(For NQ #F Form 02/03/20 to 02/07/20)

|                             |                            |                              |               |
|-----------------------------|----------------------------|------------------------------|---------------|
| Total Net Profit            | \$ 195.0000                | Buy/Hold Net Profit          | \$ 5750.0000  |
| Total % Net Gain            | 0.11%                      | Buy/Hold % Gain              | 3.15%         |
| Max/Avg Draw Down           | \$ 1405.0000 / \$ 291.5385 | Buy/Hold Max Draw Down       | \$ 2900.0000  |
| % Max/Avg DD vs. Net Profit | 720.51% / 149.51%          | % Buy/Hold Max DD vs. Profit | 50.43%        |
| Gross Profit                | \$ 2805.0000               | Total Trades                 | 28            |
| Gross Loss                  | (\$ 2610.0000)             | Winning Trades               | 11            |
| Avg win/Avg loss            | 1.661                      | Winning Rate                 | 39.29%        |
| Profit Factor               | 1.075                      | AbleSys/EXP Index            | 0.701 / 0.045 |
| Avg Winning Trade           | 255.0000                   | Consecutive Winning Trades   | 2             |
| Avg Losing Trade            | (153.5294)                 | Consecutive Losing Trades    | 5             |
| Avg Trade                   | \$ 6.9643                  | Avg Holding Bars             | 24            |
| Largest Winning Trade       | \$ 640.0000                | Avg Winning Bars             | 16            |
| Largest Losing Trade        | (\$ 320.0000)              | Avg Losing Bars              | 7             |

### Performance Summary: Short Trades

(For NQ #F Form 02/03/20 to 02/07/20)

|                             |                            |                              |                 |
|-----------------------------|----------------------------|------------------------------|-----------------|
| Total Net Profit            | (\$ 655.0000)              | Buy/Hold Net Profit          | \$ 5750.0000    |
| Total % Net Gain            | (0.36%)                    | Buy/Hold % Gain              | 3.15%           |
| Max/Avg Draw Down           | \$ 1765.0000 / \$ 407.0000 | Buy/Hold Max Draw Down       | \$ 2900.0000    |
| % Max/Avg DD vs. Net Profit | (269.47%) / (62.14%)       | % Buy/Hold Max DD vs. Profit | 50.43%          |
| Gross Profit                | \$ 1130.0000               | Total Trades                 | 15              |
| Gross Loss                  | (\$ 1785.0000)             | Winning Trades               | 3               |
| Avg win/Avg loss            | 2.532                      | Winning Rate                 | 20.00%          |
| Profit Factor               | 0.633                      | AbleSys/EXP Index            | 0.321 / (0.294) |
| Avg Winning Trade           | 376.6667                   | Consecutive Winning Trades   | 2               |
| Avg Losing Trade            | (148.7500)                 | Consecutive Losing Trades    | 6               |

|                       |               |                  |    |
|-----------------------|---------------|------------------|----|
| Avg Trade             | (\$ 43.6667)  | Avg Holding Bars | 17 |
| Largest Winning Trade | \$ 620.0000   | Avg Winning Bars | 8  |
| Largest Losing Trade  | (\$ 310.0000) | 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     | 02/03/2020 06:53 | Buy  | 9112.2500   | 02/03/2020 07:40 | 9141.2500  | 565.0000        | 565.0000           | 47           |
| 2     | 02/03/2020 08:04 | Buy  | 9138.5000   | 02/03/2020 08:18 | 9127.0000  | (245.0000)      | 320.0000           | 14           |
| 3     | 02/03/2020 08:20 | Buy  | 9142.0000   | 02/03/2020 08:31 | 9129.0000  | (275.0000)      | 45.0000            | 11           |
| 4     | 02/03/2020 09:00 | Sell | 9117.0000   | 02/03/2020 09:03 | 9121.2500  | (100.0000)      | (55.0000)          | 3            |
| 5     | 02/03/2020 10:03 | Buy  | 9142.7500   | 02/03/2020 10:06 | 9134.5000  | (180.0000)      | (235.0000)         | 3            |
| 6     | 02/03/2020 10:22 | Sell | 9120.7500   | 02/03/2020 10:36 | 9123.5000  | (70.0000)       | (305.0000)         | 14           |
| 7     | 02/03/2020 11:07 | Sell | 9117.0000   | 02/03/2020 11:20 | 9126.2500  | (200.0000)      | (505.0000)         | 13           |
| 8     | 02/03/2020 11:30 | Buy  | 9126.2500   | 02/03/2020 11:34 | 9115.2500  | (235.0000)      | (740.0000)         | 4            |
| 9     | 02/03/2020 11:41 | Buy  | 9126.7500   | 02/03/2020 12:13 | 9125.0000  | (50.0000)       | (790.0000)         | 32           |
| 10    | 02/03/2020 12:22 | Buy  | 9132.2500   | 02/03/2020 12:41 | 9137.7500  | 95.0000         | (695.0000)         | 19           |
| 11    | 02/04/2020 07:03 | Buy  | 9263.7500   | 02/04/2020 07:12 | 9260.0000  | (90.0000)       | (785.0000)         | 9            |
| 12    | 02/04/2020 07:27 | Buy  | 9275.2500   | 02/04/2020 07:56 | 9284.2500  | 165.0000        | (620.0000)         | 29           |
| 13    | 02/04/2020 08:13 | Buy  | 9295.7500   | 02/04/2020 09:31 | 9322.0000  | 510.0000        | (110.0000)         | 78           |
| 14    | 02/04/2020 09:45 | Buy  | 9329.0000   | 02/04/2020 10:13 | 9325.0000  | (95.0000)       | (205.0000)         | 28           |
| 15    | 02/04/2020 10:21 | Sell | 9319.2500   | 02/04/2020 10:32 | 9324.2500  | (115.0000)      | (320.0000)         | 11           |
| 16    | 02/04/2020 10:59 | Buy  | 9334.0000   | 02/04/2020 11:25 | 9337.7500  | 60.0000         | (260.0000)         | 26           |
| 17    | 02/04/2020 11:35 | Buy  | 9340.7500   | 02/04/2020 12:00 | 9345.7500  | 85.0000         | (175.0000)         | 25           |
| 18    | 02/04/2020 12:02 | Buy  | 9348.0000   | 02/04/2020 12:09 | 9346.0000  | (55.0000)       | (230.0000)         | 7            |
| 19    | 02/04/2020 12:20 | Buy  | 9351.5000   | 02/04/2020 12:40 | 9348.2500  | (80.0000)       | (310.0000)         | 20           |
| 20    | 02/04/2020 12:48 | Buy  | 9357.7500   | 02/04/2020 12:50 | 9348.5000  | (200.0000)      | (510.0000)         | 2            |
| 21    | 02/05/2020 06:50 | Sell | 9396.0000   | 02/05/2020 07:05 | 9403.7500  | (170.0000)      | (680.0000)         | 15           |
| 22    | 02/05/2020 07:12 | Sell | 9376.0000   | 02/05/2020 07:56 | 9351.5000  | 475.0000        | (205.0000)         | 44           |
| 23    | 02/05/2020 08:27 | Sell | 9351.7500   | 02/05/2020 08:55 | 9349.2500  | 35.0000         | (170.0000)         | 28           |
| 24    | 02/05/2020 09:15 | Buy  | 9368.0000   | 02/05/2020 09:21 | 9359.5000  | (185.0000)      | (355.0000)         | 6            |
| 25    | 02/05/2020 09:51 | Buy  | 9365.5000   | 02/05/2020 09:54 | 9354.7500  | (230.0000)      | (585.0000)         | 3            |
| 26    | 02/05/2020 10:13 | Sell | 9342.7500   | 02/05/2020 10:23 | 9348.7500  | (135.0000)      | (720.0000)         | 10           |
| 27    | 02/05/2020 11:20 | Buy  | 9353.7500   | 02/05/2020 12:13 | 9386.5000  | 640.0000        | (80.0000)          | 53           |
| 28    | 02/06/2020 06:50 | Sell | 9384.2500   | 02/06/2020 06:51 | 9393.0000  | (190.0000)      | (270.0000)         | 1            |
| 29    | 02/06/2020 07:10 | Buy  | 9413.0000   | 02/06/2020 07:19 | 9397.7500  | (320.0000)      | (590.0000)         | 9            |
| 30    | 02/06/2020 07:34 | Buy  | 9409.2500   | 02/06/2020 08:37 | 9434.0000  | 480.0000        | (110.0000)         | 63           |
| 31    | 02/06/2020 09:04 | Buy  | 9436.5000   | 02/06/2020 10:08 | 9444.0000  | 135.0000        | 25.0000            | 64           |
| 32    | 02/06/2020 10:32 | Sell | 9438.0000   | 02/06/2020 10:45 | 9439.2500  | (40.0000)       | (15.0000)          | 13           |
| 33    | 02/06/2020 11:12 | Buy  | 9444.7500   | 02/06/2020 11:18 | 9440.0000  | (110.0000)      | (125.0000)         | 6            |
| 34    | 02/06/2020 12:13 | Sell | 9433.7500   | 02/06/2020 12:34 | 9436.5000  | (70.0000)       | (195.0000)         | 21           |
| 35    | 02/07/2020 07:00 | Sell | 9393.0000   | 02/07/2020 07:11 | 9407.7500  | (310.0000)      | (505.0000)         | 11           |
| 36    | 02/07/2020 07:27 | Buy  | 9421.5000   | 02/07/2020 08:00 | 9424.2500  | 40.0000         | (465.0000)         | 33           |
| 37    | 02/07/2020 08:20 | Buy  | 9444.7500   | 02/07/2020 08:46 | 9447.0000  | 30.0000         | (435.0000)         | 26           |
| 38    | 02/07/2020 09:02 | Buy  | 9454.0000   | 02/07/2020 09:34 | 9452.7500  | (40.0000)       | (475.0000)         | 32           |
| 39    | 02/07/2020 09:57 | Buy  | 9453.0000   | 02/07/2020 10:13 | 9445.7500  | (160.0000)      | (635.0000)         | 16           |
| 40    | 02/07/2020 10:18 | Sell | 9444.5000   | 02/07/2020 10:29 | 9448.5000  | (95.0000)       | (730.0000)         | 11           |
| 41    | 02/07/2020 10:34 | Sell | 9436.7500   | 02/07/2020 11:30 | 9405.0000  | 620.0000        | (110.0000)         | 56           |
| 42    | 02/07/2020 11:53 | Sell | 9401.5000   | 02/07/2020 11:57 | 9415.2500  | (290.0000)      | (400.0000)         | 4            |
| 43    | 02/07/2020 12:32 | Buy  | 9409.5000   | 02/07/2020 12:53 | 9407.2500  | (60.0000)       | (460.0000)         | 21           |