

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 05/20/22 to 05/27/22)

| | | | |
|-----------------------------|----------------------------|------------------------------|---------------|
| Total Net Profit | \$ 12877.7383 | Buy/Hold Net Profit | \$ 16545.0000 |
| Total % Net Gain | 5.42% | Buy/Hold % Gain | 6.96% |
| Max/Avg Draw Down | \$ 5089.7188 / \$ 535.7072 | Buy/Hold Max Draw Down | \$ 9985.0000 |
| % Max/Avg DD vs. Net Profit | 39.52% / 4.16% | % Buy/Hold Max DD vs. Profit | 60.35% |
| Gross Profit | \$ 20094.0664 | Total Trades | 35 |
| Gross Loss | (\$ 7216.3281) | Winning Trades | 19 |
| Avg win/Avg loss | 2.345 | Winning Rate | 54.29% |
| Profit Factor | 2.785 | AbleSys/EXP Index | 3.545 / 0.816 |
| Avg Winning Trade | 1057.5824 | Consecutive Winning Trades | 5 |
| Avg Losing Trade | (451.0205) | Consecutive Losing Trades | 6 |
| Avg Trade | \$ 367.9354 | Avg Holding Bars | 26 |
| Largest Winning Trade | \$ 4063.7266 | Avg Winning Bars | 21 |
| Largest Losing Trade | (\$ 865.0000) | Avg Losing Bars | 5 |

Performance Summary: Long Trades

(For NQ #F Form 05/20/22 to 05/27/22)

| | | | |
|-----------------------------|----------------------------|------------------------------|---------------|
| Total Net Profit | \$ 12384.2695 | Buy/Hold Net Profit | \$ 16545.0000 |
| Total % Net Gain | 5.21% | Buy/Hold % Gain | 6.96% |
| Max/Avg Draw Down | \$ 3788.0313 / \$ 471.9364 | Buy/Hold Max Draw Down | \$ 9985.0000 |
| % Max/Avg DD vs. Net Profit | 30.59% / 3.81% | % Buy/Hold Max DD vs. Profit | 60.35% |
| Gross Profit | \$ 16010.7109 | Total Trades | 22 |
| Gross Loss | (\$ 3626.4414) | Winning Trades | 15 |
| Avg win/Avg loss | 2.060 | Winning Rate | 68.18% |
| Profit Factor | 4.415 | AbleSys/EXP Index | 6.202 / 1.087 |
| Avg Winning Trade | 1067.3807 | Consecutive Winning Trades | 3 |
| Avg Losing Trade | (518.0631) | Consecutive Losing Trades | 3 |
| Avg Trade | \$ 562.9213 | Avg Holding Bars | 31 |
| Largest Winning Trade | \$ 4063.7266 | Avg Winning Bars | 27 |
| Largest Losing Trade | (\$ 785.3867) | Avg Losing Bars | 3 |

Performance Summary: Short Trades

(For NQ #F Form 05/20/22 to 05/27/22)

| | | | |
|-----------------------------|----------------------------|------------------------------|---------------|
| Total Net Profit | \$ 493.4844 | Buy/Hold Net Profit | \$ 16545.0000 |
| Total % Net Gain | 0.21% | Buy/Hold % Gain | 6.96% |
| Max/Avg Draw Down | \$ 4157.5469 / \$ 700.9055 | Buy/Hold Max Draw Down | \$ 9985.0000 |
| % Max/Avg DD vs. Net Profit | 842.49% / 142.03% | % Buy/Hold Max DD vs. Profit | 60.35% |
| Gross Profit | \$ 4083.3555 | Total Trades | 13 |
| Gross Loss | (\$ 3589.8711) | Winning Trades | 4 |
| Avg win/Avg loss | 2.559 | Winning Rate | 30.77% |
| Profit Factor | 1.138 | AbleSys/EXP Index | 0.896 / 0.095 |
| Avg Winning Trade | 1020.8389 | Consecutive Winning Trades | 1 |
| Avg Losing Trade | (398.8746) | Consecutive Losing Trades | 5 |

| | | | |
|-----------------------|---------------|------------------|----|
| Avg Trade | \$ 37.9603 | Avg Holding Bars | 18 |
| Largest Winning Trade | \$ 3269.9961 | Avg Winning Bars | 10 |
| Largest Losing Trade | (\$ 865.0000) | Avg Losing Bars | 7 |

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 | 05/23/2022 07:17 | Buy | 11889.5000 | 05/23/2022 07:51 | 11865.2988 | (499.0234) | (499.0234) | 34 |
| 2 | 05/23/2022 08:03 | Buy | 11940.0000 | 05/23/2022 08:48 | 11970.2393 | 589.7773 | 90.7539 | 45 |
| 3 | 05/23/2022 08:57 | Buy | 11996.5000 | 05/23/2022 09:29 | 12013.7500 | 329.9961 | 420.7500 | 32 |
| 4 | 05/23/2022 10:14 | Sell | 11971.0000 | 05/23/2022 10:32 | 11964.0000 | 125.0000 | 545.7500 | 18 |
| 5 | 05/23/2022 10:56 | Buy | 11992.2500 | 05/23/2022 11:29 | 12011.2891 | 365.7813 | 911.5313 | 33 |
| 6 | 05/23/2022 11:31 | Buy | 12020.5000 | 05/23/2022 11:41 | 12012.7500 | (170.0000) | 741.5313 | 10 |
| 7 | 05/23/2022 11:44 | Buy | 12050.5000 | 05/23/2022 11:48 | 12015.1797 | (721.4063) | 20.1250 | 4 |
| 8 | 05/23/2022 12:12 | Sell | 11988.7500 | 05/23/2022 12:33 | 12006.5732 | (371.4648) | (351.3398) | 21 |
| 9 | 05/24/2022 06:34 | Sell | 11795.7500 | 05/24/2022 07:23 | 11631.5000 | 3269.9961 | 2918.6563 | 49 |
| 10 | 05/24/2022 07:24 | Sell | 11613.2500 | 05/24/2022 07:29 | 11640.9463 | (568.9258) | 2349.7305 | 5 |
| 11 | 05/24/2022 07:49 | Sell | 11605.5000 | 05/24/2022 08:01 | 11632.7891 | (560.7773) | 1788.9531 | 12 |
| 12 | 05/24/2022 08:44 | Buy | 11666.0000 | 05/24/2022 09:24 | 11737.6494 | 1417.9883 | 3206.9414 | 40 |
| 13 | 05/24/2022 09:51 | Sell | 11679.2500 | 05/24/2022 09:55 | 11694.0840 | (311.6836) | 2895.2578 | 4 |
| 14 | 05/24/2022 10:02 | Sell | 11671.7500 | 05/24/2022 10:29 | 11677.2500 | (125.0078) | 2770.2500 | 27 |
| 15 | 05/24/2022 10:59 | Buy | 11739.7500 | 05/24/2022 11:01 | 11716.6729 | (476.5430) | 2293.7070 | 2 |
| 16 | 05/24/2022 11:09 | Buy | 11762.2500 | 05/24/2022 11:18 | 11743.5459 | (389.0859) | 1904.6211 | 9 |
| 17 | 05/24/2022 11:35 | Buy | 11753.5000 | 05/24/2022 11:43 | 11714.9805 | (785.3867) | 1119.2344 | 8 |
| 18 | 05/24/2022 12:20 | Sell | 11681.7500 | 05/24/2022 12:23 | 11724.2500 | (865.0000) | 254.2344 | 3 |
| 19 | 05/25/2022 06:30 | Buy | 11745.0000 | 05/25/2022 06:48 | 11777.2314 | 629.6289 | 883.8633 | 18 |
| 20 | 05/25/2022 07:13 | Buy | 11819.2500 | 05/25/2022 07:41 | 11887.7090 | 1354.1758 | 2238.0391 | 28 |
| 21 | 05/25/2022 08:12 | Buy | 11894.0000 | 05/25/2022 08:30 | 11865.5000 | (585.0078) | 1653.0313 | 18 |
| 22 | 05/25/2022 09:09 | Sell | 11842.5000 | 05/25/2022 09:48 | 11822.3906 | 387.1875 | 2040.2188 | 39 |
| 23 | 05/25/2022 10:11 | Sell | 11805.2500 | 05/25/2022 10:15 | 11830.4180 | (518.3594) | 1521.8594 | 4 |
| 24 | 05/25/2022 11:40 | Buy | 11940.2500 | 05/25/2022 12:22 | 11992.6299 | 1032.5977 | 2554.4570 | 42 |
| 25 | 05/26/2022 06:33 | Buy | 11947.0000 | 05/26/2022 07:30 | 12150.9365 | 4063.7266 | 6618.1836 | 57 |
| 26 | 05/26/2022 07:48 | Buy | 12170.7500 | 05/26/2022 08:27 | 12205.5000 | 680.0039 | 7298.1875 | 39 |
| 27 | 05/26/2022 08:42 | Buy | 12222.0000 | 05/26/2022 09:35 | 12286.4141 | 1273.2813 | 8571.4688 | 53 |
| 28 | 05/26/2022 09:37 | Buy | 12295.2500 | 05/26/2022 10:12 | 12315.1396 | 382.7930 | 8954.2617 | 35 |
| 29 | 05/26/2022 11:33 | Sell | 12307.5000 | 05/26/2022 11:57 | 12311.0000 | (84.9961) | 8869.2656 | 24 |
| 30 | 05/26/2022 12:01 | Sell | 12288.0000 | 05/26/2022 12:34 | 12272.1914 | 301.1719 | 9170.4375 | 33 |
| 31 | 05/27/2022 06:30 | Buy | 12429.7500 | 05/27/2022 07:41 | 12568.3369 | 2756.7383 | 11927.1758 | 71 |
| 32 | 05/27/2022 08:09 | Sell | 12545.7500 | 05/27/2022 08:11 | 12554.1836 | (183.6602) | 11743.5156 | 2 |
| 33 | 05/27/2022 08:41 | Buy | 12579.7500 | 05/27/2022 09:17 | 12591.5537 | 221.0742 | 11964.5898 | 36 |
| 34 | 05/27/2022 11:09 | Buy | 12588.0000 | 05/27/2022 11:39 | 12599.2930 | 210.8633 | 12175.4531 | 30 |
| 35 | 05/27/2022 11:51 | Buy | 12610.5000 | 05/27/2022 12:34 | 12646.3643 | 702.2852 | 12877.7383 | 43 |