

NinjaTrader Performance Report

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$940.00	\$940.00	\$0.00
Gross Profit	\$1080.00	\$1080.00	\$0.00
Gross Loss	\$-140.00	\$-140.00	\$0.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	7.71	7.71	1.00
Cumulative Profit	\$940.00	\$940.00	\$0.00
Max. Drawdown	\$-130.00	\$-130.00	\$0.00
Sharpe Ratio	1.00	1.00	1.00
Start Date	2/26/2013		
End Date	2/26/2013		
Total # of Trades	10	10	0
Percent Profitable	80.00%	80.00%	0.00%
# of Winning Trades	8	8	0
# of Losing Trades	2	2	0
Average Trade	\$94.00	\$94.00	\$0.00
Average Winning Trade	\$135.00	\$135.00	\$0.00
Average Losing Trade	\$-70.00	\$-70.00	\$0.00
Ratio avg. Win / avg. Loss	1.93	1.93	0.00
Max. conseq. Winners	5	5	0
Max. conseq. Losers	1	1	0
Largest Winning Trade	\$340.00	\$340.00	\$0.00
Largest Losing Trade	\$-130.00	\$-130.00	\$0.00
# of Trades per Day	10.00	10.00	0.00
Avg. Time in Market	9.1 min	9.1 min	0.0 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	\$28670.00	\$28670.00	\$0.00
Max. Time to Recover	0.03 days	0.03 days	0.00 days
Average MAE	\$66.00	\$66.00	\$0.00
Average MFE	\$188.00	\$188.00	\$0.00
Average ETD	\$94.00	\$94.00	\$0.00