

## NinjaTrader Performance Report

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$3345.00	\$2715.00	\$630.00
Gross Profit	\$8755.00	\$7885.00	\$870.00
Gross Loss	<span style="color: red;">\$-5410.00</span>	<span style="color: red;">\$-5170.00</span>	<span style="color: red;">\$-240.00</span>
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	1.62	1.53	3.63
Cumulative Profit	\$3345.00	\$2715.00	\$630.00
Max. Drawdown	<span style="color: red;">\$-1010.00</span>	<span style="color: red;">\$-1580.00</span>	<span style="color: red;">\$-240.00</span>
Sharpe Ratio	1.00	1.00	1.00
Start Date	1/23/2013		
End Date	2/27/2013		
Total # of Trades	59	52	7
Percent Profitable	49.15%	48.08%	57.14%
# of Winning Trades	29	25	4
# of Losing Trades	30	27	3
Average Trade	\$56.69	\$52.21	\$90.00
Average Winning Trade	\$301.90	\$315.40	\$217.50
Average Losing Trade	<span style="color: red;">\$-180.33</span>	<span style="color: red;">\$-191.48</span>	<span style="color: red;">\$-80.00</span>
Ratio avg. Win / avg. Loss	1.67	1.65	2.72
Max. consec. Winners	6	4	4
Max. consec. Losers	6	6	3
Largest Winning Trade	\$1140.00	\$1140.00	\$350.00
Largest Losing Trade	<span style="color: red;">\$-680.00</span>	<span style="color: red;">\$-680.00</span>	<span style="color: red;">\$-120.00</span>
# of Trades per Day	7.38	7.43	3.50
Avg. Time in Market	179.4 min	202.4 min	8.4 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	\$12752.81	\$11829.64	\$9607.50
Max. Time to Recover	0.97 days	1.96 days	0.97 days
Average MAE	<span style="color: red;">\$154.47</span>	<span style="color: red;">\$161.70</span>	<span style="color: red;">\$102.86</span>
Average MFE	\$229.56	\$239.30	\$160.00
Average ETD	<span style="color: red;">\$172.87</span>	<span style="color: red;">\$187.09</span>	<span style="color: red;">\$70.00</span>