

## NinjaTrader Performance Report

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$4345.00	\$2945.00	\$1400.00
Gross Profit	\$5205.00	\$3805.00	\$1400.00
Gross Loss	\$-860.00	\$-860.00	\$0.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	6.05	4.42	99.00
Cumulative Profit	\$4345.00	\$2945.00	\$1400.00
Max. Drawdown	\$-445.00	\$-445.00	\$0.00
Sharpe Ratio	1.00	1.00	1.00
Start Date	2/25/2013		
End Date	3/1/2013		
Total # of Trades	24	20	4
Percent Profitable	70.83%	65.00%	100.00%
# of Winning Trades	17	13	4
# of Losing Trades	7	7	0
Average Trade	\$181.04	\$147.25	\$350.00
Average Winning Trade	\$306.18	\$292.69	\$350.00
Average Losing Trade	\$-122.86	\$-122.86	\$0.00
Ratio avg. Win / avg. Loss	2.49	2.38	350.00
Max. conseq. Winners	10	7	4
Max. conseq. Losers	2	2	0
Largest Winning Trade	\$800.00	\$730.00	\$800.00
Largest Losing Trade	\$-240.00	\$-240.00	\$0.00
# of Trades per Day	4.80	4.00	1.00
Avg. Time in Market	198.7 min	9.5 min	1144.6 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	\$26504.50	\$17964.50	\$10675.00
Max. Time to Recover	0.07 days	0.07 days	0.98 days
Average MAE	\$131.19	\$134.75	\$60.00
Average MFE	\$344.52	\$352.75	\$180.00
Average ETD	\$163.48	\$205.50	\$-170.00