

NinjaTrader Performance Report

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$260.00	\$240.00	\$20.00
Gross Profit	\$1090.00	\$1040.00	\$50.00
Gross Loss	\$-830.00	\$-800.00	\$-30.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	1.31	1.30	1.67
Cumulative Profit	\$260.00	\$240.00	\$20.00
Max. Drawdown	\$-760.00	\$-780.00	\$-30.00
Sharpe Ratio	1.00	1.00	1.00
Start Date	3/13/2013		
End Date	3/13/2013		
Total # of Trades	8	6	2
Percent Profitable	37.50%	33.33%	50.00%
# of Winning Trades	3	2	1
# of Losing Trades	5	4	1
Average Trade	\$32.50	\$40.00	\$10.00
Average Winning Trade	\$363.33	\$520.00	\$50.00
Average Losing Trade	\$-166.00	\$-200.00	\$-30.00
Ratio avg. Win / avg. Loss	2.19	2.60	1.67
Max. consec. Winners	2	1	1
Max. consec. Losers	3	3	1
Largest Winning Trade	\$1020.00	\$1020.00	\$50.00
Largest Losing Trade	\$-390.00	\$-390.00	\$-30.00
# of Trades per Day	8.00	6.00	2.00
Avg. Time in Market	6.3 min	6.6 min	5.5 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	\$7930.00	\$7320.00	\$610.00
Max. Time to Recover	0.10 days	0.07 days	0.00 days
Average MAE	\$197.50	\$235.00	\$85.00
Average MFE	\$402.50	\$505.00	\$95.00
Average ETD	\$370.00	\$465.00	\$85.00