

## NinjaTrader Performance Report

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$630.00	\$240.00	\$390.00
Gross Profit	\$1610.00	\$1040.00	\$570.00
Gross Loss	\$-980.00	\$-800.00	\$-180.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	1.64	1.30	3.17
Cumulative Profit	\$630.00	\$240.00	\$390.00
Max. Drawdown	\$-760.00	\$-780.00	\$-150.00
Sharpe Ratio	1.00	1.00	1.00
Start Date	3/13/2013		
End Date	3/13/2013		
Total # of Trades	10	6	4
Percent Profitable	40.00%	33.33%	50.00%
# of Winning Trades	4	2	2
# of Losing Trades	6	4	2
Average Trade	\$63.00	\$40.00	\$97.50
Average Winning Trade	\$402.50	\$520.00	\$285.00
Average Losing Trade	\$-163.33	\$-200.00	\$-90.00
Ratio avg. Win / avg. Loss	2.46	2.60	3.17
Max. conseq. Winners	2	1	1
Max. conseq. Losers	3	3	1
Largest Winning Trade	\$1020.00	\$1020.00	\$520.00
Largest Losing Trade	\$-390.00	\$-390.00	\$-150.00
# of Trades per Day	10.00	6.00	4.00
Avg. Time in Market	6.6 min	6.6 min	6.7 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	\$19215.00	\$7320.00	\$11895.00
Max. Time to Recover	0.10 days	0.07 days	0.09 days
Average MAE	\$217.00	\$235.00	\$190.00
Average MFE	\$420.00	\$505.00	\$292.50
Average ETD	\$357.00	\$465.00	\$195.00