

## NinjaTrader Performance Report

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$570.00	\$350.00	\$220.00
Gross Profit	\$750.00	\$500.00	\$250.00
Gross Loss	\$-180.00	\$-150.00	\$-30.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	4.17	3.33	8.33
Cumulative Profit	\$570.00	\$350.00	\$220.00
Max. Drawdown	\$-150.00	\$-150.00	\$-30.00
Sharpe Ratio	1.00	1.00	1.00
Start Date	3/15/2013		
End Date	3/15/2013		
Total # of Trades	12	8	4
Percent Profitable	75.00%	75.00%	75.00%
# of Winning Trades	9	6	3
# of Losing Trades	3	2	1
Average Trade	\$47.50	\$43.75	\$55.00
Average Winning Trade	\$83.33	\$83.33	\$83.33
Average Losing Trade	\$-60.00	\$-75.00	\$-30.00
Ratio avg. Win / avg. Loss	1.39	1.11	2.78
Max. consec. Winners	4	4	2
Max. consec. Losers	2	2	1
Largest Winning Trade	\$130.00	\$130.00	\$110.00
Largest Losing Trade	\$-100.00	\$-100.00	\$-30.00
# of Trades per Day	12.00	8.00	4.00
Avg. Time in Market	6.3 min	6.5 min	6.0 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	\$17385.00	\$10675.00	\$6710.00
Max. Time to Recover	0.03 days	0.03 days	0.03 days
Average MAE	\$37.50	\$45.00	\$22.50
Average MFE	\$80.00	\$82.50	\$75.00
Average ETD	\$32.50	\$38.75	\$20.00