

NinjaTrader Performance Report

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$500.00	\$250.00	\$250.00
Gross Profit	\$890.00	\$640.00	\$250.00
Gross Loss	\$-390.00	\$-390.00	\$0.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	2.28	1.64	99.00
Cumulative Profit	0.50	0.25	0.25
Max. Drawdown	-0.28	-0.34	0.00
Sharpe Ratio	1.00	1.00	1.00
Start Date	1/28/2013		
End Date	2/1/2013		
Total # of Trades	8	7	1
Percent Profitable	50.00%	42.86%	100.00%
# of Winning Trades	4	3	1
# of Losing Trades	4	4	0
Average Trade	0.06	0.04	0.25
Average Winning Trade	0.22	0.21	0.25
Average Losing Trade	-0.10	-0.10	0.00
Ratio avg. Win / avg. Loss	2.28	2.19	0.25
Max. conseq. Winners	2	2	1
Max. conseq. Losers	2	3	0
Largest Winning Trade	0.38	0.38	0.25
Largest Losing Trade	-0.14	-0.14	0.00
# of Trades per Day	2.00	1.75	1.00
Avg. Time in Market	49.4 min	53.1 min	23.3 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	3.81	1.91	7.63
Max. Time to Recover	2.04 days	2.04 days	0.02 days
Average MAE	0.10	0.09	0.12
Average MFE	0.18	0.17	0.25
Average ETD	0.11	0.13	0.00