

## NinjaTrader Performance Report

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$1930.00	\$1540.00	\$390.00
Gross Profit	\$2830.00	\$2410.00	\$420.00
Gross Loss	\$-900.00	\$-870.00	\$-30.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	3.14	2.77	14.00
Cumulative Profit	\$1930.00	\$1540.00	\$390.00
Max. Drawdown	\$-560.00	\$-560.00	\$-30.00
Sharpe Ratio	1.00	1.00	1.00
Start Date	3/4/2013		
End Date	3/8/2013		
Total # of Trades	34	30	4
Percent Profitable	58.82%	56.67%	75.00%
# of Winning Trades	20	17	3
# of Losing Trades	14	13	1
Average Trade	\$56.76	\$51.33	\$97.50
Average Winning Trade	\$141.50	\$141.76	\$140.00
Average Losing Trade	\$-64.29	\$-66.92	\$-30.00
Ratio avg. Win / avg. Loss	2.20	2.12	4.67
Max. consec. Winners	9	7	3
Max. consec. Losers	5	5	1
Largest Winning Trade	\$380.00	\$380.00	\$240.00
Largest Losing Trade	\$-120.00	\$-120.00	\$-30.00
# of Trades per Day	6.80	6.00	0.80
Avg. Time in Market	15.6 min	16.4 min	9.6 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	\$11773.00	\$9394.00	\$2379.00
Max. Time to Recover	0.91 days	1.09 days	0.00 days
Average MAE	\$71.76	\$72.33	\$67.50
Average MFE	\$141.47	\$142.67	\$132.50
Average ETD	\$84.71	\$91.33	\$35.00