

## NinjaTrader Performance Report

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$750.00	\$520.00	\$230.00
Gross Profit	\$760.00	\$530.00	\$230.00
Gross Loss	\$-10.00	\$-10.00	\$0.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	76.00	53.00	99.00
Cumulative Profit	\$750.00	\$520.00	\$230.00
Max. Drawdown	\$-10.00	\$-10.00	\$0.00
Sharpe Ratio	1.00	1.00	1.00
Start Date	3/14/2013		
End Date	3/14/2013		
Total # of Trades	6	4	2
Percent Profitable	83.33%	75.00%	100.00%
# of Winning Trades	5	3	2
# of Losing Trades	1	1	0
Average Trade	\$125.00	\$130.00	\$115.00
Average Winning Trade	\$152.00	\$176.67	\$115.00
Average Losing Trade	\$-10.00	\$-10.00	\$0.00
Ratio avg. Win / avg. Loss	15.20	17.67	115.00
Max. conseq. Winners	4	2	2
Max. conseq. Losers	1	1	0
Largest Winning Trade	\$200.00	\$200.00	\$160.00
Largest Losing Trade	\$-10.00	\$-10.00	\$0.00
# of Trades per Day	6.00	4.00	2.00
Avg. Time in Market	11.4 min	13.1 min	8.0 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	\$22875.00	\$15860.00	\$7015.00
Max. Time to Recover	0.00 days	0.00 days	0.01 days
Average MAE	\$33.33	\$35.00	\$30.00
Average MFE	\$168.33	\$182.50	\$140.00
Average ETD	\$43.33	\$52.50	\$25.00