

## NinjaTrader Performance Report

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$380.00	\$230.00	\$150.00
Gross Profit	\$530.00	\$380.00	\$150.00
Gross Loss	\$-150.00	\$-150.00	\$0.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	3.53	2.53	99.00
Cumulative Profit	\$380.00	\$230.00	\$150.00
Max. Drawdown	\$-150.00	\$-150.00	\$0.00
Sharpe Ratio	1.00	1.00	1.00
Start Date	3/15/2013		
End Date	3/15/2013		
Total # of Trades	9	7	2
Percent Profitable	77.78%	71.43%	100.00%
# of Winning Trades	7	5	2
# of Losing Trades	2	2	0
Average Trade	\$42.22	\$32.86	\$75.00
Average Winning Trade	\$75.71	\$76.00	\$75.00
Average Losing Trade	\$-75.00	\$-75.00	\$0.00
Ratio avg. Win / avg. Loss	1.01	1.01	75.00
Max. consec. Winners	4	3	2
Max. consec. Losers	2	2	0
Largest Winning Trade	\$130.00	\$130.00	\$110.00
Largest Losing Trade	\$-100.00	\$-100.00	\$0.00
# of Trades per Day	9.00	7.00	2.00
Avg. Time in Market	6.4 min	7.1 min	3.9 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	\$11590.00	\$7015.00	\$4575.00
Max. Time to Recover	0.03 days	0.03 days	0.00 days
Average MAE	\$41.11	\$51.43	\$5.00
Average MFE	\$75.56	\$74.29	\$80.00
Average ETD	\$33.33	\$41.43	\$5.00