

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 |