

## NinjaTrader Performance Report

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$179.55	\$177.74	\$1.81
Gross Profit	\$536.35	\$341.21	\$195.15
Gross Loss	\$-356.80	\$-163.47	\$-193.33
Commission	\$124.00	\$68.00	\$56.00
Profit Factor	1.50	2.09	1.01
Cumulative Profit	\$179.55	\$177.74	\$1.81
Max. Drawdown	\$-241.75	\$-135.09	\$-141.34
Sharpe Ratio	1.00	1.00	1.00
Start Date	9/9/2016		
End Date	9/16/2016		
Total # of Trades	31	17	14
Percent Profitable	45.16%	41.18%	50.00%
# of Winning Trades	14	7	7
# of Losing Trades	17	10	7
Average Trade	\$5.79	\$10.46	\$0.13
Average Winning Trade	\$38.31	\$48.74	\$27.88
Average Losing Trade	\$-20.99	\$-16.35	\$-27.62
Ratio avg. Win / avg. Loss	1.83	2.98	1.01
Max. conseq. Winners	5	3	3
Max. conseq. Losers	5	7	2
Largest Winning Trade	\$181.56	\$181.56	\$63.23
Largest Losing Trade	\$-62.00	\$-27.46	\$-62.00
# of Trades per Day	3.88	2.13	1.75
Avg. Time in Market	3.3 min	3.4 min	3.2 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	\$684.55	\$677.63	\$6.92
Max. Time to Recover	1.09 days	2.97 days	1.05 days
Average MAE	\$1247.19	\$606.82	\$2024.79
Average MFE	\$1824.65	\$1739.29	\$1928.29
Average ETD	\$1818.85	\$1728.84	\$1928.16