

## NinjaTrader Performance Report

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$11355.00	\$4190.00	\$7165.00
Gross Profit	\$14125.00	\$6960.00	\$7165.00
Gross Loss	-\$2770.00	-\$2770.00	\$0.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	5.10	2.51	99.00
Cumulative Profit	15.08%	5.61%	8.96%
Max. Drawdown	-2.99%	-2.99%	0.00%
Sharpe Ratio	1.00	1.00	1.00
Start Date	1/11/2016		
End Date	1/15/2016		
Total # of Trades	130	57	73
Percent Profitable	90.00%	77.19%	100.00%
# of Winning Trades	117	44	73
# of Losing Trades	13	13	0
Average Trade	0.10%	0.09%	0.12%
Average Winning Trade	0.15%	0.19%	0.12%
Average Losing Trade	-0.23%	-0.23%	0.00%
Ratio avg. Win / avg. Loss	0.63	0.83	0.00
Max. conseq. Winners	103	30	73
Max. conseq. Losers	13	13	0
Largest Winning Trade	0.25%	0.24%	0.25%
Largest Losing Trade	-0.25%	-0.25%	0.00%
# of Trades per Day	26.00	28.50	18.25
Avg. Time in Market	3.6 min	1.8 min	5.0 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	135.52%	130.02%	92.38%
Max. Time to Recover	0.02 days	0.02 days	0.00 days
Average MAE	0.09%	0.08%	0.12%
Average MFE	0.20%	0.20%	0.18%
Average ETD	0.09%	0.11%	0.07%