

NinjaTrader Performance Report

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$7110.00	\$3040.00	\$4070.00
Gross Profit	\$9410.00	\$4240.00	\$5170.00
Gross Loss	\$-2300.00	\$-1200.00	\$-1100.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	4.09	3.53	4.70
Cumulative Profit	\$7110.00	\$3040.00	\$4070.00
Max. Drawdown	\$-1200.00	\$-600.00	\$-900.00
Sharpe Ratio	0.57	0.44	0.41
Start Date	1/1/2011		
End Date	11/6/2011		
Total # of Trades	29	15	14
Percent Profitable	20.69%	20.00%	21.43%
# of Winning Trades	6	3	3
# of Losing Trades	23	12	11
Average Trade	\$245.17	\$202.67	\$290.71
Average Winning Trade	\$1568.33	\$1413.33	\$1723.33
Average Losing Trade	\$-100.00	\$-100.00	\$-100.00
Ratio avg. Win / avg. Loss	15.68	14.13	17.23
Max. consec. Winners	2	2	2
Max. consec. Losers	12	6	9
Largest Winning Trade	\$2300.00	\$2300.00	\$2300.00
Largest Losing Trade	\$-100.00	\$-100.00	\$-100.00
# of Trades per Day	0.09	0.05	0.05
Avg. Time in Market	33.1 min	64.0 min	0.0 min
Avg. Bars in Trade	0.1	0.1	0.0
Profit per Month	\$794.34	\$384.73	\$504.61
Max. Time to Recover	104.33 days	131.00 days	232.00 days
Average MAE	\$86.55	\$88.67	\$84.29
Average MFE	\$364.48	\$354.67	\$375.00
Average ETD	\$119.31	\$152.00	\$84.29