

NinjaTrader Performance Report

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$20980.00	\$5720.00	\$15260.00
Gross Profit	\$76100.00	\$36010.00	\$40090.00
Gross Loss	\$-55120.00	\$-30290.00	\$-24830.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	1.38	1.19	1.61
Cumulative Profit	\$20980.00	\$5720.00	\$15260.00
Max. Drawdown	\$-5910.00	\$-6140.00	\$-4800.00
Sharpe Ratio	0.58	0.19	0.40
Start Date	1/1/2011		
End Date	11/26/2011		
Total # of Trades	177	88	89
Percent Profitable	50.85%	48.86%	52.81%
# of Winning Trades	90	43	47
# of Losing Trades	87	45	42
Average Trade	\$118.53	\$65.00	\$171.46
Average Winning Trade	\$845.56	\$837.44	\$852.98
Average Losing Trade	\$-633.56	\$-673.11	\$-591.19
Ratio avg. Win / avg. Loss	1.33	1.24	1.44
Max. consec. Winners	7	11	4
Max. consec. Losers	6	5	4
Largest Winning Trade	\$5990.00	\$3580.00	\$5990.00
Largest Losing Trade	\$-2200.00	\$-1870.00	\$-2200.00
# of Trades per Day	0.54	0.27	0.27
Avg. Time in Market	147.4 min	152.1 min	142.8 min
Avg. Bars in Trade	105.8	106.7	104.8
Profit per Month	\$1962.85	\$540.12	\$1427.70
Max. Time to Recover	214.93 days	251.23 days	196.20 days
Average MAE	\$712.03	\$755.11	\$669.44
Average MFE	\$931.02	\$892.27	\$969.33
Average ETD	\$812.49	\$827.27	\$797.87