

NinjaTrader Performance Report

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$63520.00	\$24170.00	\$39350.00
Gross Profit	\$120950.00	\$63550.00	\$57400.00
Gross Loss	\$-57430.00	\$-39380.00	\$-18050.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	2.11	1.61	3.18
Cumulative Profit	\$63520.00	\$24170.00	\$39350.00
Max. Drawdown	\$-8680.00	\$-16530.00	\$-6920.00
Sharpe Ratio	1.01	0.53	1.25
Start Date	1/1/2012		
End Date	7/7/2012		
Total # of Trades	138	71	67
Percent Profitable	62.32%	61.97%	62.69%
# of Winning Trades	86	44	42
# of Losing Trades	52	27	25
Average Trade	\$460.29	\$340.42	\$587.31
Average Winning Trade	\$1406.40	\$1444.32	\$1366.67
Average Losing Trade	\$-1104.42	\$-1458.52	\$-722.00
Ratio avg. Win / avg. Loss	1.27	0.99	1.89
Max. consec. Winners	9	8	8
Max. consec. Losers	6	5	6
Largest Winning Trade	\$6730.00	\$6730.00	\$4600.00
Largest Losing Trade	\$-3840.00	\$-3840.00	\$-3800.00
# of Trades per Day	0.75	0.39	0.38
Avg. Time in Market	1.90 days	1.80 days	2.00 days
Avg. Bars in Trade	16.0	14.2	17.9
Profit per Month	\$10529.13	\$4006.44	\$6780.65
Max. Time to Recover	25.67 days	60.50 days	48.75 days
Average MAE	\$1195.43	\$1305.21	\$1079.10
Average MFE	\$1426.96	\$1408.17	\$1446.87
Average ETD	\$966.67	\$1067.75	\$859.55