

NinjaTrader Performance Report

| Performance | All Trades | Long Trades | Short Trades |
|----------------------------|---|---|---|
| Total Net Profit | \$5375.00 | \$5375.00 | \$0.00 |
| Gross Profit | \$12555.00 | \$12555.00 | \$0.00 |
| Gross Loss | \$-7180.00 | \$-7180.00 | \$0.00 |
| Commission | \$0.00 | \$0.00 | \$0.00 |
| Profit Factor | 1.75 | 1.75 | 1.00 |
| Cumulative Profit | \$5375.00 | \$5375.00 | \$0.00 |
| Max. Drawdown | \$-3030.00 | \$-3030.00 | \$0.00 |
| Sharpe Ratio | 1.51 | 1.51 | 1.00 |
| Start Date | 9/6/2011 | | |
| End Date | 12/6/2011 | | |
| Total # of Trades | 21 | 21 | 0 |
| Percent Profitable | 57.14% | 57.14% | 0.00% |
| # of Winning Trades | 12 | 12 | 0 |
| # of Losing Trades | 9 | 9 | 0 |
| Average Trade | \$255.95 | \$255.95 | \$0.00 |
| Average Winning Trade | \$1046.25 | \$1046.25 | \$0.00 |
| Average Losing Trade | \$-797.78 | \$-797.78 | \$0.00 |
| Ratio avg. Win / avg. Loss | 1.31 | 1.31 | 0.00 |
| Max. consec. Winners | 3 | 3 | 0 |
| Max. consec. Losers | 3 | 3 | 0 |
| Largest Winning Trade | \$2030.00 | \$2030.00 | \$0.00 |
| Largest Losing Trade | \$-1990.00 | \$-1990.00 | \$0.00 |
| # of Trades per Day | 0.23 | 0.23 | 0.00 |
| Avg. Time in Market | 2.24 days | 2.24 days | 0.0 min |
| Avg. Bars in Trade | 37.2 | 37.2 | 0.0 |
| Profit per Month | \$1781.93 | \$1781.93 | \$0.00 |
| Max. Time to Recover | 26.77 days | 26.77 days | 0.00 days |
| Average MAE | \$706.90 | \$706.90 | \$0.00 |
| Average MFE | \$818.57 | \$818.57 | \$0.00 |
| Average ETD | \$562.62 | \$562.62 | \$0.00 |