

NinjaTrader Performance Report

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$4085.00	\$4085.00	\$0.00
Gross Profit	\$11230.00	\$11230.00	\$0.00
Gross Loss	\$-7145.00	\$-7145.00	\$0.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	1.57	1.57	1.00
Cumulative Profit	\$4085.00	\$4085.00	\$0.00
Max. Drawdown	\$-3030.00	\$-3030.00	\$0.00
Sharpe Ratio	1.02	1.02	1.00
Start Date	9/6/2011		
End Date	12/2/2011		
Total # of Trades	20	20	0
Percent Profitable	55.00%	55.00%	0.00%
# of Winning Trades	11	11	0
# of Losing Trades	9	9	0
Average Trade	\$204.25	\$204.25	\$0.00
Average Winning Trade	\$1020.91	\$1020.91	\$0.00
Average Losing Trade	\$-793.89	\$-793.89	\$0.00
Ratio avg. Win / avg. Loss	1.29	1.29	0.00
Max. consec. Winners	3	3	0
Max. consec. Losers	3	3	0
Largest Winning Trade	\$2110.00	\$2110.00	\$0.00
Largest Losing Trade	\$-1980.00	\$-1980.00	\$0.00
# of Trades per Day	0.26	0.26	0.00
Avg. Time in Market	1.99 days	1.99 days	0.0 min
Avg. Bars in Trade	33.0	33.0	0.0
Profit per Month	\$1597.34	\$1597.34	\$0.00
Max. Time to Recover	26.77 days	26.77 days	0.00 days
Average MAE	\$721.75	\$721.75	\$0.00
Average MFE	\$733.25	\$733.25	\$0.00
Average ETD	\$529.00	\$529.00	\$0.00