

#	Type	Date/Time	Signal	Price	Roll Over USD/Lot	Shares/Ctrts Profit/Loss	Gross P/L Cum Net Profit	% Profit	Run-up DrawDown	Efficiency	Total Eff.	Comm.	Slippage
1	Buy	06/12/08 12:15	Long.	\$112.453125	\$0.00	5	(\$781.25)	0.14%	\$234.38	23.08%		\$0.00000	\$0.00000
	Sell	06/12/08 12:30	Stop Loss	\$112.296875		5	(\$781.25)		(\$781.25)	0.00%	(76.92%)	\$0.00000	\$0.00000
2	Sell Short	06/13/08 12:39	Short.	\$112.031250	\$0.00	5	\$156.25	0.03%	\$546.88	100.00%		\$0.00000	\$0.00000
	Buy to Cover	06/13/08 12:39	EarlyRev Short.	\$112.000000		5	(\$625.00)		\$0.00	28.57%	28.57%	\$0.00000	\$0.00000
3	Sell Short	06/13/08 12:54	Short.	\$112.093750	\$0.00	5	\$546.88	0.10%	\$703.13	52.94%		\$0.00000	\$0.00000
	Buy to Cover	06/13/08 13:30	ReTrace Short.	\$111.984375		5	\$546.88		(\$625.00)	88.24%	41.18%	\$0.00000	\$0.00000
4	Sell Short	06/13/08 13:48	Short.	\$111.937500	\$0.00	5	\$468.75	0.10%	\$625.00	57.14%		\$0.00000	\$0.00000
	Buy to Cover	06/13/08 14:00	ReTrace Short.	\$111.828125		5	\$468.75		(\$468.75)	92.86%	50.00%	\$0.00000	\$0.00000
5	Sell Short	06/13/08 14:18	Short.	\$111.937500	\$0.00	5	\$390.63	0.07%	\$468.75	75.00%		\$0.00000	\$0.00000
	Buy to Cover	06/13/08 15:00	EOD Short.	\$111.859375		5	\$390.63		(\$156.25)	87.50%	62.50%	\$0.00000	\$0.00000
6	Sell Short	06/16/08 08:57	Short.	\$111.937500	\$0.00	5	(\$781.25)	(0.14)%	\$234.38	23.08%		\$0.00000	\$0.00000
	Buy to Cover	06/16/08 09:09	Stop Loss	\$112.093750		5	\$78.13		(\$781.25)	0.00%	(76.92%)	\$0.00000	\$0.00000
7	Sell Short	06/16/08 09:54	Short.	\$111.906250	\$0.00	5	\$390.63	0.07%	\$703.13	81.82%		\$0.00000	\$0.00000
	Buy to Cover	06/16/08 10:00	ReTrace Short.	\$111.828125		5	\$468.75		(\$156.25)	63.64%	45.45%	\$0.00000	\$0.00000
8	Buy	06/16/08 10:48	Long.	\$111.953125	\$0.00	5	\$546.88	0.10%	\$625.00	72.73%		\$0.00000	\$0.00000
	Sell	06/16/08 11:03	ReTrace Long.	\$112.062500		5	\$546.88		(\$234.38)	90.91%	63.64%	\$0.00000	\$0.00000
9	Sell Short	06/17/08 09:24	Short.	\$112.234375	\$0.00	5	\$859.38	0.15%	\$859.38	78.57%		\$0.00000	\$0.00000
	Buy to Cover	06/17/08 09:30	Profit Short Exit.	\$112.062500		5	\$859.38		(\$234.38)	100.00%	78.57%	\$0.00000	\$0.00000
10	Sell Short	06/25/08 13:21	Short.	\$113.406250	\$0.00	5	\$156.25	0.03%	\$546.88	50.00%		\$0.00000	\$0.00000
	Buy to Cover	06/25/08 13:21	EarlyRev Short.	\$113.375000		5	\$156.25		(\$546.88)	64.29%	14.29%	\$0.00000	\$0.00000
11	Sell Short	06/30/08 14:06	Short.	\$115.656250	\$0.00	5	(\$625.00)	(0.11)%	\$234.38	25.00%		\$0.00000	\$0.00000
	Buy to Cover	06/30/08 15:00	EOD Short.	\$115.781250		5	\$1,406.25		(\$703.13)	8.33%	(66.67%)	\$0.00000	\$0.00000
12	Sell Short	07/01/08 10:33	Short.	\$115.859375	\$0.00	5	\$703.13	0.12%	\$781.25	76.92%		\$0.00000	\$0.00000
	Buy to Cover	07/01/08 10:42	ReTrace Short.	\$115.718750		5	\$703.13		(\$234.38)	92.31%	69.23%	\$0.00000	\$0.00000
13	Buy	07/01/08 11:18	Long.	\$116.078125	\$0.00	5	\$156.25	0.03%	\$703.13	100.00%		\$0.00000	\$0.00000
	Sell	07/01/08 11:18	EarlyRev Long.	\$116.109375		5	\$156.25		\$0.00	22.22%	22.22%	\$0.00000	\$0.00000
14	Buy	07/01/08 12:09	Long.	\$116.062500	\$0.00	5	\$234.38	0.04%	\$546.88	100.00%		\$0.00000	\$0.00000
	Sell	07/01/08 12:09	EarlyRev Long.	\$116.109375		5	\$234.38		\$0.00	42.86%	42.86%	\$0.00000	\$0.00000
15	Sell Short	07/01/08 13:39	Short.	\$115.734375	\$0.00	5	\$781.25	0.14%	\$781.25	90.91%		\$0.00000	\$0.00000
	Buy to Cover	07/01/08 13:42	Profit Short Exit.	\$115.578125		5	\$781.25		(\$781.25)	100.00%	90.91%	\$0.00000	\$0.00000
16	Buy	07/02/08 14:57	Long.	\$116.046875	\$0.00	5	\$78.13	0.01%	\$234.38	75.00%		\$0.00000	\$0.00000
	Sell	07/02/08 15:00	EOD Long.	\$116.062500		5	\$78.13		(\$78.13)	50.00%	25.00%	\$0.00000	\$0.00000
17	Buy	07/03/08 09:06	Long.	\$116.187500	\$0.00	5	(\$781.25)	(0.13)%	\$78.13	9.09%		\$0.00000	\$0.00000
	Sell	07/03/08 09:09	Stop Loss	\$116.031250		5	(\$781.25)		(\$781.25)	0.00%	(90.91%)	\$0.00000	\$0.00000
18	Sell Short	07/03/08 09:42	Short.	\$115.734375	\$0.00	5	(\$781.25)	(0.14)%	\$781.25	0.00%		\$0.00000	\$0.00000
	Buy to Cover	07/03/08 09:57	Stop Loss	\$115.890625		5	\$1,796.88		(\$781.25)	0.00%	(100.00%)	\$0.00000	\$0.00000
19	Buy	07/07/08 11:27	Long.	\$115.890625	\$0.00	5	\$2,734.38	0.47%	\$2,968.75	90.48%		\$0.00000	\$0.00000
	Sell	07/07/08 11:30	Profit Long Exit.	\$116.437500		5	\$4,531.25		(\$312.50)	92.86%	83.33%	\$0.00000	\$0.00000
20	Buy	07/10/08 13:09	Long.	\$117.093750	\$0.00	5	\$1,250.00	0.21%	\$1,250.00	72.73%		\$0.00000	\$0.00000
	Sell	07/10/08 13:27	Profit Long Exit.	\$117.343750		5	\$5,781.25		(\$468.75)	100.00%	72.73%	\$0.00000	\$0.00000
21	Sell Short	07/11/08 14:09	Short.	\$115.859375	\$0.00	5	(\$781.25)	(0.13)%	\$312.50	28.57%		\$0.00000	\$0.00000
	Buy to Cover	07/11/08 14:42	Stop Loss	\$116.015625		5	\$5,000.00		(\$781.25)	0.00%	(71.43%)	\$0.00000	\$0.00000
22	Buy	07/16/08 12:21	Long.	\$115.718750	\$0.00	5	(\$781.25)	(0.14)%	\$78.13	9.09%		\$0.00000	\$0.00000
	Sell	07/16/08 12:48	Stop Loss	\$115.562500		5	\$4,218.75		(\$781.25)	0.00%	(90.91%)	\$0.00000	\$0.00000
23	Sell Short	07/16/08 14:03	Short.	\$115.515625	\$0.00	5	\$546.88	0.09%	\$625.00	88.89%		\$0.00000	\$0.00000
	Buy to Cover	07/16/08 14:24	ReTrace Short.	\$115.406250		5	\$4,765.63		(\$78.13)	88.89%	77.78%	\$0.00000	\$0.00000
24	Buy	07/17/08 11:15	Long.	\$115.359375	\$0.00	5	(\$781.25)	(0.14)%	\$0.00	0.00%		\$0.00000	\$0.00000
	Sell	07/17/08 11:21	Stop Loss	\$115.203125		5	\$3,984.38		(\$781.25)	0.00%	(100.00%)	\$0.00000	\$0.00000
25	Buy	07/21/08 09:21	Long.	\$114.265625	\$0.00	5	(\$781.25)	(0.14)%	\$468.75	37.50%		\$0.00000	\$0.00000
	Sell	07/21/08 10:15	Stop Loss	\$114.109375		5	\$3,203.13		(\$781.25)	0.00%	(62.50%)	\$0.00000	\$0.00000
26	Buy	07/23/08 12:49	Long.	\$113.656250	\$0.00	5	(\$781.25)	(0.14)%	\$0.00	0.00%		\$0.00000	\$0.00000
	Sell	07/23/08 12:48	Stop Loss	\$113.500000		5	\$2,421.88		(\$781.25)	0.00%	(100.00%)	\$0.00000	\$0.00000
27	Sell Short	07/25/08 09:39	Short.	\$114.390625	\$0.00	5	\$703.13	0.12%	\$703.13	69.23%		\$0.00000	\$0.00000
	Buy to Cover	07/25/08 10:15	ReTrace Short.	\$114.250000		5	\$703.13		(\$312.50)	100.00%	69.23%	\$0.00000	\$0.00000
28	Buy	07/25/08 12:33	Long.	\$113.984375	\$0.00	5	\$312.50	0.05%	\$625.00	50.00%		\$0.00000	\$0.00000
	Sell	07/25/08 12:45	ReTrace Long.	\$114.046875		5	\$3,437.50		(\$625.00)	75.00%	25.00%	\$0.00000	\$0.00000
29	Sell Short	07/25/08 13:12	Short.	\$113.890625	\$0.00	5	\$312.50	0.05%	\$625.00	50.00%		\$0.00000	\$0.00000
	Buy to Cover	07/25/08 13:57	ReTrace Short.	\$113.828125		5	\$3,750.00		(\$625.00)	75.00%	25.00%	\$0.00000	\$0.00000
30	Sell Short	07/28/08 14:18	Short.	\$114.796875	\$0.00	5	(\$781.25)	(0.14)%	\$78.13	9.09%		\$0.00000	\$0.00000
	Buy to Cover	07/28/08 14:42	Stop Loss	\$114.953125		5	\$2,968.75		(\$781.25)	0.00%	(90.91%)	\$0.00000	\$0.00000
31	Buy	07/28/08 14:57	Long.	\$115.000000	\$0.00	5	\$156.25	0.03%	\$234.38	60.00%		\$0.00000	\$0.00000
	Sell	07/28/08 15:00	EOD Long.	\$115.031250		5	\$156.25		(\$156.25)	80.00%	40.00%	\$0.00000	\$0.00000
32	Sell Short	08/01/08 08:33	Short.	\$115.375000	\$0.00	5	(\$781.25)	(0.14)%	\$78.13	9.09%		\$0.00000	\$0.00000
	Buy to Cover	08/01/08 08:39	Stop Loss	\$115.531250		5	\$2,343.75		(\$781.25)	0.00%	(90.91%)	\$0.00000	\$0.00000
33	Buy	08/01/08 08:57	Long.	\$115.703125	\$0.00	5	(\$781.25)	(0.14)%	\$156.25	16.67%		\$0.00000	\$0.00000
	Sell	08/01/08 09:03	Stop Loss	\$115.546875		5	\$1,562.50		(\$781.25)	0.00%	(83.33%)	\$0.00000	\$0.00000
34	Buy	08/01/08 09:15	Long.	\$115.703125	\$0.00	5	\$156.25	0.03%	\$546.88	63.64%		\$0.00000	\$0.00000
	Sell	08/01/08 09:24	EarlyRev Long.	\$115.734375		5	\$1,718.75		(\$312.50)	54.55%	18.18%	\$0.00000	\$0.00000
35	Sell Short	08/01/08 13:39	Short.	\$115.921875	\$0.00	5	(\$234.38)	(0.04)%	\$234.38	30.00%		\$0.00000	\$0.00000
	Buy to Cover	08/01/08 15:00	EOD Short.	\$115.968750		5	\$1,484.38		(\$546.88)	40.00%	(30.00%)	\$0.00000	\$0.00000
36	Buy	08/04/08 09:09	Long.	\$115.875000	\$0.00	5	\$703.13	0.12%	\$781.25	83.33%		\$0.00000	\$0.00000
	Sell	08/04/08 09:12	ReTrace Long.	\$116.015625		5	\$2,187.50		(\$156.25)	91.67%	75.00%	\$0.00000	\$0.00000
37	Buy	08/04/08 14:27	Long.	\$115.843750	\$0.00	5	(\$156.25)	(0.03)%	\$390.63	55.56%		\$0.00000	\$0.00000
	Sell	08/04/08 15:00	EOD Long.	\$115.812500		5	\$2,031.25		(\$312.50)	22.22%	(22.22%)	\$0.00000	\$0.00000
38	Buy	08/05/08 09:39	Long.	\$115.687500	\$0.00	5	\$625.00	0.11%	\$703.13	60.00%		\$0.00000	\$0.00000
	Sell	08/05/08 11:33	ReTrace Long.	\$115.812500		5	\$2,656.25		(\$468.75)	93.33%	53.33%	\$0.00000	\$0.00000
39	Sell Short	08/06/08 12:33	Short.	\$114.484375	\$0.00	5	(\$781.25)	(0.14)%	\$78.13	9.09%		\$0.00000	\$0.00000
	Buy to Cover	08/06/08 12:39	Stop Loss	\$114.640625		5	\$1,875.00		(\$781.25)	0.00%	(90.91%)	\$0.00000	\$0.00000
40	Buy	08/11/08 13:27	Long.	\$115.375000	\$0.00	5	\$390.63	0.07%	\$781.25	90.91%		\$0.00000	\$0.00000
	Sell	08/11/08 13:39	ReTrace Long.	\$115.453125		5	\$2,265.63		(\$78.13)	54.55%	45.45%	\$0.00000	\$0.00000
41	Sell Short	08/13/08 14:12	Short.	\$116.140625	\$0.00	5	\$78.13	0.01%	\$390.63	71.43%		\$0.00000	\$0.00000
	Buy to Cover	08/13/08 15:00	EOD Short.	\$116.125000		5	\$2,343.75		(\$156.25)	42.86%	14.29%	\$0.00000	\$0.00000
42	Sell Short	08/18/08 12:30	Short.	\$118.000000	\$0.00	5	\$546.88	0.09%	\$625.00	66.67%		\$0.00000	\$0.00000
	Buy to Cover	08/18/08 14:00	ReTrace Short.	\$117.890625		5	\$2,890.63		(\$312.50)	91.67%	58.33%	\$0.00000	\$0.00000
43	Sell Short	08/20/08 10:48	Short.	\$118.031250	\$0.00	5	\$78.13	0.01%	\$546.88	63.64%		\$0.00000	\$0.00000
	Buy to Cover	08/20/08 11:06	EarlyRev Short.	\$118.015625		5	\$2,968.75		(\$312.50)				