

39	NQ 09-11	Short	1	2414	2415.5	7/25/2011 10:06 AM	7/25/2011 10:07 AM		Close	-35
38	NQ 09-11	Long	1	2415.25	2415.75	7/25/2011 9:56 AM	7/25/2011 10:06 AM			5
37	ES 09-11	Long	1	1332	1332.5	7/25/2011 9:58 AM	7/25/2011 10:02 AM			20
36	NQ 09-11	Long	1	2415	2416	7/25/2011 9:56 AM	7/25/2011 10:02 AM			15
35	NQ 09-11	Long	1	2415	2415.5	7/25/2011 9:56 AM	7/25/2011 9:59 AM			5
34	NQ 09-11	Long	1	2414	2416.75	7/25/2011 9:56 AM	7/25/2011 9:59 AM			50
33	NQ 09-11	Short	1	2412	2414	7/25/2011 9:54 AM	7/25/2011 9:56 AM		Close	-43.75
32	NQ 09-11	Short	1	2412	2413.25	7/25/2011 9:54 AM	7/25/2011 9:56 AM			-28.75
31	NQ 09-11	Long	1	2414.25	2412	7/25/2011 9:54 AM	7/25/2011 9:54 AM		Close	-48.75
30	NQ 09-11	Long	1	2414.25	2412	7/25/2011 9:54 AM	7/25/2011 9:54 AM		Close	-48.75
29	NQ 09-11	Short	1	2412	2414.25	7/25/2011 9:53 AM	7/25/2011 9:54 AM		Close	-50
28	NQ 09-11	Long	1	2414.75	2412	7/25/2011 9:52 AM	7/25/2011 9:53 AM			-60
27	NQ 09-11	Long	1	2414.5	2414.75	7/25/2011 9:51 AM	7/25/2011 9:51 AM			0
26	NQ 09-11	Short	1	2413	2412	7/25/2011 9:49 AM	7/25/2011 9:50 AM			15
25	NQ 09-11	Short	1	2414.25	2414.5	7/25/2011 9:48 AM	7/25/2011 9:49 AM			-10
24	ES 09-11	Long	1	1330.75	1331	7/25/2011 9:47 AM	7/25/2011 9:48 AM			7.5
23	NQ 09-11	Long	1	2408.5	2409	7/25/2011 9:44 AM	7/25/2011 9:44 AM			5
22	NQ 09-11	Short	1	2407.25	2408.25	7/25/2011 9:44 AM	7/25/2011 9:44 AM		Close	-25
21	NQ 09-11	Long	1	2407.25	2407.5	7/25/2011 9:43 AM	7/25/2011 9:43 AM			0
20	NQ 09-11	Short	1	2405.75	2407.25	7/25/2011 9:43 AM	7/25/2011 9:43 AM		Close	-35
19	NQ 09-11	Short	1	2407	2406.75	7/25/2011 9:42 AM	7/25/2011 9:43 AM			0
18	ES 09-11	Long	1	1326.75	1328.25	7/25/2011 1:01 AM	7/25/2011 9:41 AM			70
17	NQ 09-11	Long	1	2406	2408.25	7/25/2011 9:33 AM	7/25/2011 9:36 AM			40
16	NQ 09-11	Long	1	2406	2409	7/25/2011 9:33 AM	7/25/2011 9:35 AM			55
15	NQ 09-11	Long	1	2406.25	2407.25	7/25/2011 9:33 AM	7/25/2011 9:33 AM			17.5
14	NQ 09-11	Long	1	2406	2407	7/25/2011 9:33 AM	7/25/2011 9:33 AM			15
13	NQ 09-11	Short	1	2404	2406.25	7/25/2011 9:33 AM	7/25/2011 9:33 AM		Close	-47.5
12	NQ 09-11	Short	1	2404	2406	7/25/2011 9:33 AM	7/25/2011 9:33 AM		Close	-45
11	NQ 09-11	Long	1	2405.25	2404	7/25/2011 9:32 AM	7/25/2011 9:33 AM		Close	-30
10	NQ 09-11	Short	1	2403.75	2405.25	7/25/2011 9:31 AM	7/25/2011 9:32 AM		Close	-35
9	NQ 09-11	Long	1	2401.5	2409.25	7/25/2011 1:03 AM	7/25/2011 9:23 AM			150
8	ES 09-11	Long	1	1324.25	1330	7/24/2011 6:00 PM	7/25/2011 8:37 AM			282.5
7	NQ 09-11	Long	1	2401.5	2412.75	7/25/2011 1:03 AM	7/25/2011 8:34 AM			220
36	NQ 09-11	Long	1	2428	2434	7/26/2011 1:52 PM	7/26/2011 2:21 PM			115.00
35	ES 09-11	Long	1	1331	1333.5	7/26/2011 1:53 PM	7/26/2011 2:14 PM			120.00
34	ES 09-11	Long	1	1331	1332	7/26/2011 1:53 PM	7/26/2011 2:03 PM			45.00
33	ES 09-11	Short	1	1329.5	1331	7/26/2011 1:25 PM	7/26/2011 1:53 PM		Close	-80.00
32	NQ 09-11	Short	1	2426.25	2425.25	7/26/2011 1:39 PM	7/26/2011 1:48 PM			15.00
31	NQ 09-11	Long	1	2427.25	2426.25	7/26/2011 1:39 PM	7/26/2011 1:39 PM		Close	-25.00
30	NQ 09-11	Long	1	2427.5	2426.5	7/26/2011 1:33 PM	7/26/2011 1:34 PM		Close	-23.75
29	NQ 09-11	Long	1	2427.5	2426.5	7/26/2011 1:33 PM	7/26/2011 1:34 PM		Close	-23.75
28	ES 09-11	Short	1	1331.5	1329.5	7/26/2011 1:03 PM	7/26/2011 1:24 PM			95.00
27	NQ 09-11	Short	1	2430	2428.75	7/26/2011 12:44 PM	7/26/2011 12:59 PM			20.00
26	NQ 09-11	Short	1	2430	2428.75	7/26/2011 12:44 PM	7/26/2011 12:45 PM			20.00
25	NQ 09-11	Long	1	2430.5	2430	7/26/2011 12:41 PM	7/26/2011 12:44 PM		Close	-13.33
24	NQ 09-11	Long	1	2430.5	2430	7/26/2011 12:41 PM	7/26/2011 12:44 PM			-13.33
23	NQ 09-11	Short	1	2429.25	2430.5	7/26/2011 12:39 PM	7/26/2011 12:41 PM			-28.33
22	NQ 09-11	Short	1	2429	2428	7/26/2011 12:28 PM	7/26/2011 12:35 PM			15.00
21	NQ 09-11	Long	1	2421.75	2426.75	7/26/2011 10:20 AM	7/26/2011 10:46 AM			95.00
20	ES 09-11	Short	1	1331.25	1327.25	7/26/2011 9:43 AM	7/26/2011 9:55 AM			195.00
19	ES 09-11	Short	1	1331.25	1329.75	7/26/2011 9:43 AM	7/26/2011 9:46 AM			70.00
18	ES 09-11	Short	1	1331.25	1330.25	7/26/2011 9:43 AM	7/26/2011 9:45 AM			47.50
17	ES 09-11	Short	1	1331.25	1330.25	7/26/2011 9:43 AM	7/26/2011 9:45 AM			48.75
16	ES 09-11	Short	1	1331.25	1330.25	7/26/2011 9:43 AM	7/26/2011 9:45 AM			46.25
15	ES 09-11	Long	1	1333	1331.25	7/26/2011 9:42 AM	7/26/2011 9:43 AM		Close	-91.25
14	ES 09-11	Long	1	1333	1331.25	7/26/2011 9:42 AM	7/26/2011 9:43 AM		Close	-91.25
13	ES 09-11	Short	1	1331.5	1333	7/26/2011 9:35 AM	7/26/2011 9:42 AM			-80.00
12	NQ 09-11	Long	1	2426.25	2424.75	7/26/2011 9:32 AM	7/26/2011 9:34 AM		Close	-35.00
11	NQ 09-11	Long	1	2421.75	2422.25	7/26/2011 9:16 AM	7/26/2011 9:29 AM			5.00
8	YM 09-11	Long	1	12244	12260	7/27/2011 3:51 PM	7/27/2011 3:59 PM			\$75.00
7	YM 09-11	Long	1	12240	12260	7/27/2011 3:23 PM	7/27/2011 3:28 PM			\$95.00
6	NQ 09-11	Long	1	2366.25	2371.25	7/27/2011 2:44 PM	7/27/2011 2:48 PM			\$95.00
5	ES 09-11	Long	1	1311.5	1315.5	7/27/2011 10:10 AM	7/27/2011 11:30 AM			\$195.00
4	ES 09-11	Long	1	1315.75	1310.75	7/27/2011 10:01 AM	7/27/2011 10:10 AM			-\$255.00
3	CL 09-11	Long	1	98.47	98.49	7/27/2011 9:01 AM	7/27/2011 9:04 AM			\$15.00
2	ES 09-11	Short	1	1321.25	1320.25	7/27/2011 8:36 AM	7/27/2011 8:45 AM			\$45.00
1	ES 09-11	Short	1	1321.25	1319.25	7/27/2011 8:36 AM	7/27/2011 8:42 AM			\$95.00

10183.5
10188.5
10208.5
10223.5
10228.5
10278.5
10234.75
10206
10157.25
10108.5
10058.5
9998.5
9998.5
10013.5
10003.5
10011
10016
9991
9991
9956
9956
10026
10066
10121
10138.5
10153.5
10106
10061
10031
9996
10146
10428.5
10648.5
10763.5
10883.5
10928.5
10848.5
10863.5
10838.5
10814.75
10791
10886
10906
10926
10912.66667
10899.33333
10871
10886
10981
11176
11246
11293.5
11342.25
11388.5
11297.25
11206
11126
11091
11096
11171
11266
11361
11556
11301
11316
11361
11456

7	NQ 09-11	Long	1	2373.5	2377.5	7/28/2011 10:08 AM	7/28/2011 10:18 AM			75
6	ES 09-11	Long	1	1301.25	1302.5	7/28/2011 9:46 AM	7/28/2011 9:56 AM			57.5
5	NQ 09-11	Long	1	2362.75	2359.5	7/28/2011 9:38 AM	7/28/2011 9:39 AM		Entry	-70
4	NQ 09-11	Long	1	2368.5	2370	7/28/2011 8:39 AM	7/28/2011 8:53 AM			25
3	ES 09-11	Long	1	1302.75	1303.75	7/28/2011 8:38 AM	7/28/2011 8:50 AM			45
2	ES 09-11	Long	1	1302.25	1303.5	7/28/2011 8:37 AM	7/28/2011 8:40 AM			57.5
1	NQ 09-11	Long	1	2363.5	2368.5	7/28/2011 8:36 AM	7/28/2011 8:39 AM			95
21	ES 09-11	Short	1	1299	1297.5	7/29/2011 11:26 AM	7/29/2011 11:28 AM			70.00
17	NQ 09-11	Long	1	2346	2351.25	7/29/2011 9:31 AM	7/29/2011 9:35 AM			100.00
14	ES 09-11	Long	1	1277.75	1275	8/1/2011 11:08 AM	8/1/2011 11:37 AM		Swing	-142.50
13	NQ 09-11	Long	1	2342.25	2347.75	8/1/2011 10:05 AM	8/1/2011 10:07 AM			105.00
12	NQ 09-11	Long	1	2367.75	2366.75	8/1/2011 9:55 AM	8/1/2011 10:00 AM			-25.00
11	NQ 09-11	Short	1	2393.75	2386	8/1/2011 9:31 AM	8/1/2011 9:39 AM			150.00
10	ES 09-11	Long	1	1299.5	1299.25	8/1/2011 9:37 AM	8/1/2011 9:37 AM		Close	-17.50
9	ES 09-11	Short	1	1304.25	1298.75	8/1/2011 9:32 AM	8/1/2011 9:36 AM		Close	270.00
8	ES 09-11	Short	1	1303.25	1301.75	8/1/2011 9:30 AM	8/1/2011 9:34 AM			70.00
8	NQ 09-11	Long	1	2311	2309.25	8/2/2011 3:18 PM	8/2/2011 3:18 PM			-40
7	NQ 09-11	Long	1	2309.75	2311	8/2/2011 2:52 PM	8/2/2011 3:12 PM			20
6	ES 09-11	Long	1	1264	1264	8/2/2011 1:01 PM	8/2/2011 1:35 PM			-5
5	NQ 09-11	Short	1	2343.5	2339.5	8/2/2011 10:27 AM	8/2/2011 10:30 AM			75
4	NQ 09-11	Long	1	2328.5	2335.25	8/2/2011 8:31 AM	8/2/2011 9:17 AM			130
3	ES 09-11	Long	1	1268.5	1273.75	8/2/2011 8:31 AM	8/2/2011 8:59 AM		Close	257.5
2	NQ 09-11	Long	1	2328.5	2333.75	8/2/2011 8:31 AM	8/2/2011 8:46 AM			100
1	ES 09-11	Long	1	1268.5	1270.5	8/2/2011 8:30 AM	8/2/2011 8:43 AM			95
15	NQ 09-11	Long	1	2280.5	2296.25	8/3/2011 12:01 PM	8/3/2011 1:33 PM			310.00
14	NQ 09-11	Long	1	2288.5	2290.75	8/3/2011 11:45 AM	8/3/2011 1:24 PM			40.00
13	ES 09-11	Long	1	1241.75	1240.5	8/3/2011 12:45 PM	8/3/2011 1:04 PM			-67.50
12	ES 09-11	Long	1	1237.5	1240.5	8/3/2011 12:23 PM	8/3/2011 12:38 PM			145.00
11	NQ 09-11	Long	1	2291.25	2292.5	8/3/2011 11:35 AM	8/3/2011 11:40 AM			20.00
10	NQ 09-11	Long	1	2279.25	2289.75	8/3/2011 11:11 AM	8/3/2011 11:17 AM			205.00
9	NQ 09-11	Long	1	2279.5	2283.5	8/3/2011 11:11 AM	8/3/2011 11:13 AM			75.00
7	ES 09-11	Long	1	1240.75	1240	8/3/2011 10:32 AM	8/3/2011 10:33 AM			-42.50
6	ES 09-11	Long	1	1243	1240.25	8/3/2011 10:27 AM	8/3/2011 10:32 AM			-142.50
5	ES 09-11	Long	1	1251.75	1252.25	8/3/2011 10:00 AM	8/3/2011 10:01 AM			20.00
39	NQ 09-11	Long	1	2207	2212.25	8/4/2011 4:05 PM	8/4/2011 4:10 PM			100.00
37	ES 09-11	Long	1	1207	1207.25	8/4/2011 3:36 PM	8/4/2011 3:40 PM			7.50
36	ES 09-11	Long	1	1206.25	1205.25	8/4/2011 3:31 PM	8/4/2011 3:35 PM		Close	-55.00
35	NQ 09-11	Long	1	2230.75	2220.5	8/4/2011 3:27 PM	8/4/2011 3:30 PM			-210.00
34	NQ 09-11	Long	1	2229.5	2226.5	8/4/2011 3:23 PM	8/4/2011 3:25 PM			-65.00
33	NQ 09-11	Long	1	2233	2228.25	8/4/2011 3:19 PM	8/4/2011 3:21 PM			-100.00
32	NQ 09-11	Long	1	2240.75	2234.75	8/4/2011 3:16 PM	8/4/2011 3:18 PM			-125.00
30	NQ 09-11	Long	1	2236	2239.5	8/4/2011 3:00 PM	8/4/2011 3:14 PM			65.00
29	ES 09-11	Long	1	1214	1215.75	8/4/2011 3:02 PM	8/4/2011 3:14 PM			82.50
28	NQ 09-11	Short	1	2243.5	2240.25	8/4/2011 2:54 PM	8/4/2011 2:57 PM			60.00
26	NQ 09-11	Long	1	2235.75	2240.75	8/4/2011 2:33 PM	8/4/2011 2:34 PM			95.00
25	NQ 09-11	Long	1	2234	2231	8/4/2011 2:29 PM	8/4/2011 2:30 PM			-65.00
21	NQ 09-11	Short	1	2255.75	2251.75	8/4/2011 1:10 PM	8/4/2011 1:13 PM			75.00
20	NQ 09-11	Short	1	2261.75	2253.75	8/4/2011 12:50 PM	8/4/2011 1:03 PM			155.00
19	NQ 09-11	Short	1	2260	2263.75	8/4/2011 12:46 PM	8/4/2011 12:49 PM		Close	-80.00
18	NQ 09-11	Short	1	2258.25	2259.75	8/4/2011 12:40 PM	8/4/2011 12:45 PM			-35.00
17	NQ 09-11	Short	1	2258.5	2254.5	8/4/2011 12:34 PM	8/4/2011 12:37 PM			75.00
16	ES 09-11	Short	1	1225.25	1226	8/4/2011 12:32 PM	8/4/2011 12:33 PM			-42.50
15	NQ 09-11	Long	1	2246.5	2252.5	8/4/2011 12:25 PM	8/4/2011 12:29 PM			115.00
14	NQ 09-11	Long	1	2249	2244.5	8/4/2011 12:17 PM	8/4/2011 12:25 PM			-95.00
13	NQ 09-11	Long	1	2243	2247.5	8/4/2011 12:09 PM	8/4/2011 12:15 PM			85.00
11	ES 09-11	Long	1	1233.5	1234.75	8/4/2011 10:23 AM	8/4/2011 10:36 AM			57.50
9	NQ 09-11	Long	1	2281.5	2273.75	8/4/2011 9:32 AM	8/4/2011 9:45 AM			-160.00
8	NQ 09-11	Long	1	2288.75	2285.75	8/4/2011 9:10 AM	8/4/2011 9:10 AM			-65.00
7	NQ 09-11	Long	1	2291	2287.25	8/4/2011 9:06 AM	8/4/2011 9:06 AM			-80.00
6	NQ 09-11	Long	1	2287	2288	8/4/2011 9:02 AM	8/4/2011 9:04 AM			15.00
5	NQ 09-11	Long	1	2281.5	2282.75	8/4/2011 8:56 AM	8/4/2011 9:00 AM			20.00
4	ES 09-11	Long	1	1241.75	1242.5	8/4/2011 8:56 AM	8/4/2011 9:00 AM			32.50
3	NQ 09-11	Long	1	2276.25	2280.25	8/4/2011 8:47 AM	8/4/2011 8:54 AM			75.00
2	ES 09-11	Long	1	1237.75	1241.25	8/4/2011 8:47 AM	8/4/2011 8:54 AM			170.00
1	NQ 09-11	Long	1	2276	2280.5	8/4/2011 8:47 AM	8/4/2011 8:49 AM			85.00
17	NQ 09-11	Short	1	2050	2040.75	8/22/2011 3:24 PM	8/22/2011 3:53 PM			180
16	NQ 09-11	Short	1	2046	2045.5	8/22/2011 3:12 PM	8/22/2011 3:49 PM			5

11531

11588.5

11518.5

11543.5

11588.5

11646

11741

11811

11911

11768.5

11873.5

11848.5

11998.5

11981

12251

12321

12281

12301

12296

12371

12501

12758.5

12858.5

12953.5

13263.5

13303.5

13236

13381

13401

13606

13681

13638.5

13496

13516

13616

13623.5

13568.5

13358.5

13293.5

13193.5

13068.5

13133.5

13216

13276

13371

13306

13381

13536

13456

13421

13496

13453.5

13568.5

13473.5

13558.5

13616

13456

13391

13311

13326

13346

13378.5

13453.5

13623.5

13708.5

13888.5

13893.5

15	ES 09-11		Short	1	1127.25	1125	8/22/2011 3:25 PM	8/22/2011 3:41 PM			107.5
14	ES 09-11		Long	1	1126	1127	8/22/2011 3:23 PM	8/22/2011 3:24 PM			45
13	NQ 09-11		Short	1	2045	2047.5	8/22/2011 3:09 PM	8/22/2011 3:11 PM		Close	-55
12	ES 09-11		Long	1	1124.25	1124.5	8/22/2011 3:06 PM	8/22/2011 3:09 PM			7.5
11	NQ 09-11		Short	1	2048.75	2042.25	8/22/2011 2:29 PM	8/22/2011 2:54 PM			125
10	ES 09-11		Short	1	1126.75	1124.5	8/22/2011 2:29 PM	8/22/2011 2:39 PM			107.5
9	ES 09-11		Short	1	1128.75	1127.75	8/22/2011 2:12 PM	8/22/2011 2:28 PM			45
8	NQ 09-11		Short	1	2054.5	2049.25	8/22/2011 2:11 PM	8/22/2011 2:27 PM			100
7	NQ 09-11		Short	1	2047.5	2047.75	8/22/2011 1:56 PM	8/22/2011 2:26 PM			-10
6	ES 09-11		Short	1	1126.75	1126.5	8/22/2011 2:06 PM	8/22/2011 2:26 PM			7.5
5	ES 09-11		Long	1	1125	1126.5	8/22/2011 1:54 PM	8/22/2011 1:56 PM			70
4	NQ 09-11		Short	1	2059	2048.25	8/22/2011 1:15 PM	8/22/2011 1:48 PM		Close	210
3	ES 09-11		Short	1	1132.75	1130.5	8/22/2011 1:22 PM	8/22/2011 1:25 PM			107.5
2	ES 09-11		Short	1	1133.25	1129.75	8/22/2011 1:08 PM	8/22/2011 1:15 PM			170
1	NQ 09-11		Short	1	2065.75	2062.5	8/22/2011 1:08 PM	8/22/2011 1:11 PM			60
8	ES 09-11		Short	1	1153.5	1155	8/23/2011 3:03 PM	8/23/2011 3:08 PM			-80.00
7	NQ 09-11	NQ 1c	Short	1	2104	2106.75	8/23/2011 2:42 PM	8/23/2011 2:45 PM	Entry	Stop1	-60.00
6	ES 09-11		Short	1	1145.5	1144.25	8/23/2011 11:55 AM	8/23/2011 12:04 PM			57.50
5	NQ 09-11		Long	1	2073.75	2079	8/23/2011 11:22 AM	8/23/2011 11:28 AM			100.00
4	NQ 09-11	NQ 2c	Short	1	2083.75	2074.25	8/23/2011 10:40 AM	8/23/2011 11:08 AM	Entry	Stop2	186.25
3	ES 09-11	ES 2c	Short	1	1138.5	1134.25	8/23/2011 10:40 AM	8/23/2011 11:00 AM	Entry	Stop2	208.75
2	NQ 09-11	NQ 2c	Short	1	2083.75	2079.5	8/23/2011 10:40 AM	8/23/2011 10:54 AM	Entry	Target1	81.25
1	ES 09-11	ES 2c	Short	1	1138.5	1137.25	8/23/2011 10:40 AM	8/23/2011 10:51 AM	Entry	Target1	58.75

14001
14046
13991
13998.5
14123.5
14231
14276
14376
14366
14373.5
14443.5
14653.5
14761
14931
14991
14911
14851
14908.5
15008.5
15194.75
15403.5
15484.75
15543.5

PLEASE READ BEFORE REVIEWING THE DATA BELOW

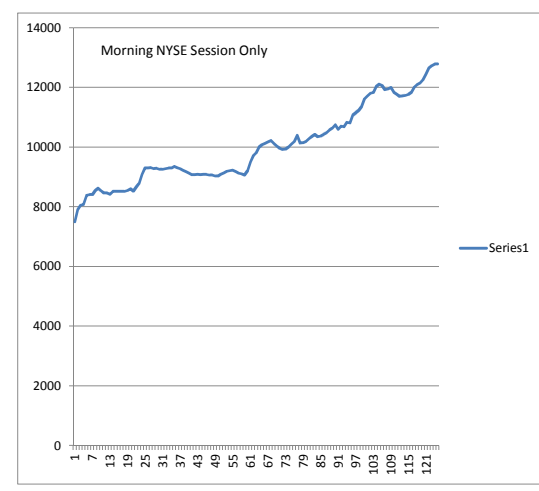
HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM

ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.

405
150
24
312

7500
7905
8055
8079
8391
8406
8406
8552.25
8623.5
8544.75
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8548.5
8606
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8671
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9091
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9301
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9307.25
9278.5
9229.75
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9083.5
9088.5
9063.5
9063.5
9028.5
9028.5
9098.5
9138.5
9193.5
9211
9226
9178.5
9133.5
9103.5
9068.5
9218.5
9501
9721
9816

6	NQ 09-11	Long	1	2328	2329	7/18/2011 11:18 AM	7/18/2011 11:20 AM		\$15.00
5	NQ 09-11	Long	1	2326	2326.25	7/18/2011 11:02 AM	7/18/2011 11:17 AM		\$0.00
4	ES 09-11	Short	1	1297.5	1294.5	7/18/2011 10:48 AM	7/18/2011 10:54 AM		\$146.25
3	ES 09-11	Short	1	1297.5	1296	7/18/2011 10:48 AM	7/18/2011 10:54 AM		\$71.25
2	ES 09-11	Long	1	1299	1297.5	7/18/2011 10:43 AM	7/18/2011 10:48 AM	Close	-\$78.75
1	ES 09-11	Long	1	1299	1297.5	7/18/2011 10:43 AM	7/18/2011 10:48 AM	Close	-\$78.75
1	ES 09-11	Short	1	1314.5	1314.5	7/19/2011 10:09 AM	7/19/2011 11:07 AM		-.5
11	NQ 09-11	Long	1	2396.75	2395	7/20/2011 11:09 AM	7/20/2011 11:16 AM		-.40
10	NQ 09-11	Long	1	2391.25	2396.25	7/20/2011 10:48 AM	7/20/2011 11:13 AM		95
9	NQ 09-11	Long	1	2394.25	2394.75	7/20/2011 10:38 AM	7/20/2011 11:01 AM		5
8	NQ 09-11	Long	1	2390	2390.25	7/20/2011 10:31 AM	7/20/2011 10:33 AM		0
7	NQ 09-11	Long	1	2388	2388	7/20/2011 10:24 AM	7/20/2011 10:30 AM		-.5
6	NQ 09-11	Long	1	2387	2387.25	7/20/2011 10:19 AM	7/20/2011 10:21 AM		0
5	ES 09-11	Long	1	1322.25	1323	7/20/2011 10:01 AM	7/20/2011 10:12 AM		32.5
4	ES 09-11	Long	1	1322	1323.25	7/20/2011 9:53 AM	7/20/2011 10:02 AM		57.5
3	ES 09-11	Long	1	1323.5	1322	7/20/2011 9:44 AM	7/20/2011 9:51 AM		-.80
2	ES 09-11	Short	1	1327.75	1324.75	7/20/2011 8:43 AM	7/20/2011 9:39 AM		145
1	ES 09-11	Short	1	1327.75	1325.25	7/20/2011 8:43 AM	7/20/2011 9:33 AM		120
12	NQ 09-11	Long	1	2379.25	2394.5	7/21/2011 9:41 AM	7/21/2011 9:49 AM		\$300.00
7	NQ 09-11	Long	1	2400.5	2411.5	7/22/2011 9:29 AM	7/22/2011 9:36 AM		\$215.00
6	NQ 09-11	Long	1	2400.5	2400.75	7/22/2011 9:29 AM	7/22/2011 9:30 AM		\$0.00
45	NQ 09-11	Short	1	2425.5	2425	7/25/2011 11:28 AM	7/25/2011 11:35 AM		5
44	NQ 09-11	Short	1	2424	2425.5	7/25/2011 11:27 AM	7/25/2011 11:28 AM		-.35
40	NQ 09-11	Long	1	2415.75	2416.75	7/25/2011 10:07 AM	7/25/2011 10:12 AM		15
39	NQ 09-11	Short	1	2414	2415.5	7/25/2011 10:06 AM	7/25/2011 10:07 AM	Close	-.35
38	NQ 09-11	Long	1	2415.25	2415.75	7/25/2011 9:56 AM	7/25/2011 10:06 AM		5
37	ES 09-11	Long	1	1332	1332.5	7/25/2011 9:58 AM	7/25/2011 10:02 AM		20
36	NQ 09-11	Long	1	2415	2416	7/25/2011 9:56 AM	7/25/2011 10:02 AM		15
35	NQ 09-11	Long	1	2415	2415.5	7/25/2011 9:56 AM	7/25/2011 9:59 AM		5
34	NQ 09-11	Long	1	2414	2416.75	7/25/2011 9:56 AM	7/25/2011 9:59 AM		50
33	NQ 09-11	Short	1	2412	2414	7/25/2011 9:54 AM	7/25/2011 9:56 AM	Close	-43.75
32	NQ 09-11	Short	1	2412	2413.25	7/25/2011 9:54 AM	7/25/2011 9:56 AM		-28.75
31	NQ 09-11	Long	1	2414.25	2412	7/25/2011 9:54 AM	7/25/2011 9:54 AM	Close	-48.75
30	NQ 09-11	Long	1	2414.25	2412	7/25/2011 9:54 AM	7/25/2011 9:54 AM	Close	-48.75
29	NQ 09-11	Short	1	2412	2414.25	7/25/2011 9:53 AM	7/25/2011 9:54 AM	Close	-.50
28	NQ 09-11	Long	1	2414.75	2412	7/25/2011 9:52 AM	7/25/2011 9:53 AM		-.60
27	NQ 09-11	Long	1	2414.5	2414.75	7/25/2011 9:51 AM	7/25/2011 9:51 AM		0
26	NQ 09-11	Short	1	2413	2412	7/25/2011 9:49 AM	7/25/2011 9:50 AM		15
25	NQ 09-11	Short	1	2414.25	2414.5	7/25/2011 9:48 AM	7/25/2011 9:49 AM		-10
24	ES 09-11	Long	1	1330.75	1331	7/25/2011 9:47 AM	7/25/2011 9:48 AM		7.5
23	NQ 09-11	Long	1	2408.5	2409	7/25/2011 9:44 AM	7/25/2011 9:44 AM		5
22	NQ 09-11	Short	1	2407.25	2408.25	7/25/2011 9:44 AM	7/25/2011 9:44 AM	Close	-.25
21	NQ 09-11	Long	1	2407.25	2407.5	7/25/2011 9:43 AM	7/25/2011 9:43 AM		0
20	NQ 09-11	Short	1	2405.75	2407.25	7/25/2011 9:43 AM	7/25/2011 9:43 AM	Close	-.35
19	NQ 09-11	Short	1	2407	2406.75	7/25/2011 9:42 AM	7/25/2011 9:43 AM		0
18	ES 09-11	Long	1	1326.75	1328.25	7/25/2011 1:01 AM	7/25/2011 9:41 AM		70
17	NQ 09-11	Long	1	2406	2408.25	7/25/2011 9:33 AM	7/25/2011 9:36 AM		40
16	NQ 09-11	Long	1	2406	2409	7/25/2011 9:33 AM	7/25/2011 9:35 AM		55
15	NQ 09-11	Long	1	2406.25	2407.25	7/25/2011 9:33 AM	7/25/2011 9:33 AM		17.5
14	NQ 09-11	Long	1	2406	2407	7/25/2011 9:33 AM	7/25/2011 9:33 AM		15
13	NQ 09-11	Short	1	2404	2406.25	7/25/2011 9:33 AM	7/25/2011 9:33 AM	Close	-47.5
12	NQ 09-11	Short	1	2404	2406	7/25/2011 9:33 AM	7/25/2011 9:33 AM	Close	-.45
11	NQ 09-11	Long	1	2405.25	2404	7/25/2011 9:32 AM	7/25/2011 9:33 AM	Close	-.30
10	NQ 09-11	Short	1	2403.75	2405.25	7/25/2011 9:31 AM	7/25/2011 9:32 AM	Close	-.35
9	NQ 09-11	Long	1	2401.5	2409.25	7/25/2011 1:03 AM	7/25/2011 9:23 AM		150
8	ES 09-11	Long	1	1324.25	1330	7/24/2011 6:00 PM	7/25/2011 8:37 AM		282.5
7	NQ 09-11	Long	1	2401.5	2412.75	7/25/2011 1:03 AM	7/25/2011 8:34 AM		220
21	NQ 09-11	Long	1	2421.75	2426.75	7/26/2011 10:20 AM	7/26/2011 10:46 AM		95.00



20	ES 09-11		Short	1	1331.25	1327.25	7/26/2011 9:43 AM	7/26/2011 9:55 AM			195.00	
19	ES 09-11		Short	1	1331.25	1329.75	7/26/2011 9:43 AM	7/26/2011 9:46 AM			70.00	
18	ES 09-11		Short	1	1331.25	1330.25	7/26/2011 9:43 AM	7/26/2011 9:45 AM			47.50	
17	ES 09-11		Short	1	1331.25	1330.25	7/26/2011 9:43 AM	7/26/2011 9:45 AM			48.75	
16	ES 09-11		Short	1	1331.25	1330.25	7/26/2011 9:43 AM	7/26/2011 9:45 AM			46.25	
15	ES 09-11		Long	1	1333	1331.25	7/26/2011 9:42 AM	7/26/2011 9:43 AM		Close	-91.25	
14	ES 09-11		Long	1	1333	1331.25	7/26/2011 9:42 AM	7/26/2011 9:43 AM		Close	-91.25	
13	ES 09-11		Short	1	1331.5	1333	7/26/2011 9:35 AM	7/26/2011 9:42 AM			-80.00	
12	NQ 09-11		Long	1	2426.25	2424.75	7/26/2011 9:32 AM	7/26/2011 9:34 AM		Close	-35.00	
11	NQ 09-11		Long	1	2421.75	2422.25	7/26/2011 9:16 AM	7/26/2011 9:29 AM			5.00	
8	YM 09-11		Long	1	12244	12260	7/27/2011 3:51 PM	7/27/2011 3:59 PM			\$75.00	
7	YM 09-11		Long	1	12240	12260	7/27/2011 3:23 PM	7/27/2011 3:28 PM			\$95.00	
6	NQ 09-11		Long	1	2366.25	2371.25	7/27/2011 2:44 PM	7/27/2011 2:48 PM			\$95.00	
5	ES 09-11		Long	1	1311.5	1315.5	7/27/2011 10:10 AM	7/27/2011 11:30 AM			\$195.00	
4	ES 09-11		Long	1	1315.75	1310.75	7/27/2011 10:01 AM	7/27/2011 10:10 AM			-\$255.00	
3	CL 09-11		Long	1	98.47	98.49	7/27/2011 9:01 AM	7/27/2011 9:04 AM			\$15.00	
2	ES 09-11		Short	1	1321.25	1320.25	7/27/2011 8:36 AM	7/27/2011 8:45 AM			\$45.00	
1	ES 09-11		Short	1	1321.25	1319.25	7/27/2011 8:36 AM	7/27/2011 8:42 AM			\$95.00	
7	NQ 09-11		Long	1	2373.5	2377.5	7/28/2011 10:08 AM	7/28/2011 10:18 AM			75	
6	ES 09-11		Long	1	1301.25	1302.5	7/28/2011 9:46 AM	7/28/2011 9:56 AM			57.5	
5	NQ 09-11		Long	1	2362.75	2359.5	7/28/2011 9:38 AM	7/28/2011 9:39 AM		Entry	-70	
4	NQ 09-11		Long	1	2368.5	2370	7/28/2011 8:39 AM	7/28/2011 8:53 AM			25	
3	ES 09-11		Long	1	1302.75	1303.75	7/28/2011 8:38 AM	7/28/2011 8:50 AM			45	
2	ES 09-11		Long	1	1302.25	1303.5	7/28/2011 8:37 AM	7/28/2011 8:40 AM			57.5	
1	NQ 09-11		Long	1	2363.5	2368.5	7/28/2011 8:36 AM	7/28/2011 8:39 AM			95	
21	ES 09-11		Short	1	1299	1297.5	7/29/2011 11:26 AM	7/29/2011 11:28 AM			70.00	
17	NQ 09-11		Long	1	2346	2351.25	7/29/2011 9:31 AM	7/29/2011 9:35 AM			100.00	
14	ES 09-11		Long	1	1277.75	1275	8/1/2011 11:08 AM	8/1/2011 11:37 AM		Swing	-142.50	
13	NQ 09-11		Long	1	2342.25	2347.75	8/1/2011 10:05 AM	8/1/2011 10:07 AM			105.00	
12	NQ 09-11		Long	1	2367.75	2366.75	8/1/2011 9:55 AM	8/1/2011 10:00 AM			-25.00	
11	NQ 09-11		Short	1	2393.75	2386	8/1/2011 9:31 AM	8/1/2011 9:39 AM			150.00	
10	ES 09-11		Long	1	1299.5	1299.25	8/1/2011 9:37 AM	8/1/2011 9:37 AM		Close	-17.50	
9	ES 09-11		Short	1	1304.25	1298.75	8/1/2011 9:32 AM	8/1/2011 9:36 AM		Close	270.00	
8	ES 09-11		Short	1	1303.25	1301.75	8/1/2011 9:30 AM	8/1/2011 9:34 AM			70.00	
5	NQ 09-11		Short	1	2343.5	2339.5	8/2/2011 10:27 AM	8/2/2011 10:30 AM			75	
4	NQ 09-11		Long	1	2328.5	2335.25	8/2/2011 8:31 AM	8/2/2011 9:17 AM			130	
3	ES 09-11		Long	1	1268.5	1273.75	8/2/2011 8:31 AM	8/2/2011 8:59 AM		Close	257.5	
2	NQ 09-11		Long	1	2328.5	2333.75	8/2/2011 8:31 AM	8/2/2011 8:46 AM			100	
1	ES 09-11		Long	1	1268.5	1270.5	8/2/2011 8:30 AM	8/2/2011 8:43 AM			95	
11	NQ 09-11		Long	1	2291.25	2292.5	8/3/2011 11:35 AM	8/3/2011 11:40 AM			20.00	
10	NQ 09-11		Long	1	2279.25	2289.75	8/3/2011 11:11 AM	8/3/2011 11:17 AM			205.00	
9	NQ 09-11		Long	1	2279.5	2283.5	8/3/2011 11:11 AM	8/3/2011 11:13 AM			75.00	
7	ES 09-11		Long	1	1240.75	1240	8/3/2011 10:32 AM	8/3/2011 10:33 AM			-42.50	
6	ES 09-11		Long	1	1243	1240.25	8/3/2011 10:27 AM	8/3/2011 10:32 AM			-142.50	
5	ES 09-11		Long	1	1251.75	1252.25	8/3/2011 10:00 AM	8/3/2011 10:01 AM			20.00	
11	ES 09-11		Long	1	1233.5	1234.75	8/4/2011 10:23 AM	8/4/2011 10:36 AM			57.50	
9	NQ 09-11		Long	1	2281.5	2273.75	8/4/2011 9:32 AM	8/4/2011 9:45 AM			-160.00	
8	NQ 09-11		Long	1	2288.75	2285.75	8/4/2011 9:10 AM	8/4/2011 9:10 AM			-65.00	
7	NQ 09-11		Long	1	2291	2287.25	8/4/2011 9:06 AM	8/4/2011 9:06 AM			-80.00	
6	NQ 09-11		Long	1	2287	2288	8/4/2011 9:02 AM	8/4/2011 9:04 AM			15.00	
5	NQ 09-11		Long	1	2281.5	2282.75	8/4/2011 8:56 AM	8/4/2011 9:00 AM			20.00	
4	ES 09-11		Long	1	1241.75	1242.5	8/4/2011 8:56 AM	8/4/2011 9:00 AM			32.50	
3	NQ 09-11		Long	1	2276.25	2280.25	8/4/2011 8:47 AM	8/4/2011 8:54 AM			75.00	
2	ES 09-11		Long	1	1237.75	1241.25	8/4/2011 8:47 AM	8/4/2011 8:54 AM			170.00	
1	NQ 09-11		Long	1	2276	2280.5	8/4/2011 8:47 AM	8/4/2011 8:49 AM			85.00	
6	ES 09-11		Short	1	1145.5	1144.25	8/23/2011 11:55 AM	8/23/2011 12:04 PM			57.50	
5	NQ 09-11		Long	1	2073.75	2079	8/23/2011 11:22 AM	8/23/2011 11:28 AM			100.00	
4	NQ 09-11	NQ 2c	Short	1	2083.75	2074.25	8/23/2011 10:40 AM	8/23/2011 11:08 AM		Entry	Stop2	186.25
3	ES 09-11	ES 2c	Short	1	1138.5	1134.25	8/23/2011 10:40 AM	8/23/2011 11:00 AM		Entry	Stop2	208.75
2	NQ 09-11	NQ 2c	Short	1	2083.75	2079.5	8/23/2011 10:40 AM	8/23/2011 10:54 AM		Entry	Target1	81.25
1	ES 09-11	ES 2c	Short	1	1138.5	1137.25	8/23/2011 10:40 AM	8/23/2011 10:51 AM		Entry	Target1	58.75

10011
10081
10128.5
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10223.5
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