

Global Strategy Performance Report										NeuralScope V10R2_EURGBP, 5 min, 12/06/2008 03:30:00 - 29/08/2008 15:10:00				
#	Type	Date/Time	Signal	Price	Roll Over USD/Lot	Shares/Ctrls Profit/Loss	Gross P/L Cum Net Profit	% Profit	Run-up DrawDown	Efficiency	Total Eff.	Comm.	Slippage	
1	Sell Short	06/13/08 04:30	Short.	£0.79158	\$0.00	500000	\$740.05	0.10%	\$837.43	92.47%		\$0.0000	\$0.0000	
	Buy to Cover	06/13/08 04:35	ReTrace Short.	£0.79082		500000	\$740.05		(\$68.12)	89.25%	81.72%	\$0.0000	\$0.0000	
2	Sell Short	06/13/08 10:50	Short.	£0.78793	\$0.00	740000	(\$904.93)	(0.12)%	\$68.10	7.00%		\$0.0000	\$0.0000	
	Buy to Cover	06/13/08 11:00	Stop Loss	£0.78886		(\$904.93)	(\$164.88)		(\$904.93)	0.00%	(93.00)%	\$0.0000	\$0.0000	
3	Sell Short	06/17/08 03:45	Short.	£0.78933	\$0.00	500000	\$619.10	0.08%	\$717.37	93.59%		\$0.0000	\$0.0000	
	Buy to Cover	06/17/08 03:50	ReTrace Short.	£0.78870		\$619.10	\$454.22		(\$49.16)	87.18%	80.77%	\$0.0000	\$0.0000	
4	Sell Short	06/19/08 04:05	Short.	£0.79160	\$0.00	500000	\$726.32	0.09%	\$736.14	71.43%		\$0.0000	\$0.0000	
	Buy to Cover	06/19/08 04:10	ReTrace Short.	£0.79086		\$726.32	\$1,180.54		(\$294.37)	99.05%	70.48%	\$0.0000	\$0.0000	
5	Buy	06/19/08 11:55	Long.	£0.78563	\$0.00	500000	(\$532.88)	(0.07)%	\$246.44	23.81%		\$0.0000	\$0.0000	
	Sell	06/19/08 15:10	EOD Long.	£0.78509		(\$532.88)	\$647.67		(\$789.54)	24.76%	(51.43)%	\$0.0000	\$0.0000	
6	Buy	06/20/08 09:45	Long.	£0.79023	\$0.00	500000	\$810.28	0.10%	\$938.74	85.59%		\$0.0000	\$0.0000	
	Sell	06/20/08 10:05	ReTrace Long.	£0.79105		\$810.28	\$1,457.95		(\$158.04)	88.29%	73.87%	\$0.0000	\$0.0000	
7	Buy	06/20/08 10:30	Long.	£0.79174	\$0.00	500000	(\$9.88)	(0.00)%	\$335.85	77.27%		\$0.0000	\$0.0000	
	Sell	06/20/08 10:35	EarlyRev Long.	£0.79173		(\$9.88)	\$1,448.06		(\$98.82)	20.45%	(2.27)%	\$0.0000	\$0.0000	
8	Sell Short	06/24/08 09:00	Short.	£0.79126	\$0.00	500000	(\$906.83)	(0.12)%	\$275.58	23.33%		\$0.0000	\$0.0000	
	Buy to Cover	06/24/08 10:35	Stop Loss	£0.79218		(\$906.83)	\$541.23		(\$906.83)	0.00%	(73.67)%	\$0.0000	\$0.0000	
9	Buy	06/25/08 04:35	Long.	£0.79062	\$0.00	500000	\$433.33	0.06%	\$738.63	47.77%		\$0.0000	\$0.0000	
	Sell	06/25/08 04:50	ReTrace Long.	£0.79106		\$433.33	\$974.56		(\$807.34)	80.25%	28.03%	\$0.0000	\$0.0000	
10	Buy	06/25/08 07:35	Long.	£0.78984	\$0.00	500000	\$561.89	0.07%	\$591.47	76.92%		\$0.0000	\$0.0000	
	Sell	06/25/08 07:55	ReTrace Long.	£0.79041		\$561.89	\$1,536.46		(\$177.57)	96.15%	73.08%	\$0.0000	\$0.0000	
11	Buy	06/25/08 14:05	Long.	£0.79167	\$0.00	500000	(\$906.39)	(0.12)%	\$87.72	8.00%		\$0.0000	\$0.0000	
	Sell	06/25/08 14:15	Stop Loss	£0.79075		(\$906.39)	\$630.07		(\$906.39)	0.00%	(92.00)%	\$0.0000	\$0.0000	
12	Sell Short	06/27/08 07:30	Short.	£0.79313	\$0.00	500000	\$705.38	0.09%	\$854.41	83.50%		\$0.0000	\$0.0000	
	Buy to Cover	06/27/08 07:35	ReTrace Short.	£0.79242		\$705.38	\$1,335.45		(\$168.77)	85.44%	68.93%	\$0.0000	\$0.0000	
13	Sell Short	06/27/08 10:10	Short.	£0.79208	\$0.00	500000	\$338.07	0.04%	\$566.76	95.00%		\$0.0000	\$0.0000	
	Buy to Cover	06/27/08 10:20	ReTrace Short.	£0.79174		\$338.07	\$1,673.52		(\$29.82)	61.67%	56.67%	\$0.0000	\$0.0000	
14	Sell Short	06/30/08 07:00	Short.	£0.79276	\$0.00	500000	\$199.16	0.03%	\$358.49	97.30%		\$0.0000	\$0.0000	
	Buy to Cover	06/30/08 07:00	EarlyRev Short.	£0.79256		\$199.16	\$1,872.68		(\$9.96)	56.76%	54.05%	\$0.0000	\$0.0000	
15	Buy	07/01/08 06:05	Long.	£0.78924	\$0.00	500000	(\$139.90)	(0.02)%	\$329.69	70.21%		\$0.0000	\$0.0000	
	Sell	07/01/08 06:10	EarlyRev Long.	£0.78910		(\$139.90)	\$1,732.78		(\$139.90)	0.00%	(29.79)%	\$0.0000	\$0.0000	
16	Buy	07/01/08 06:45	Long.	£0.78955	\$0.00	500000	\$579.88	0.07%	\$879.82	85.44%		\$0.0000	\$0.0000	
	Sell	07/01/08 06:55	ReTrace Long.	£0.79053		\$579.88	\$2,312.66		(\$149.96)	70.87%	56.31%	\$0.0000	\$0.0000	
17	Sell Short	07/01/08 09:50	Short.	£0.79080	\$0.00	500000	\$837.50	0.11%	\$1,106.69	83.46%		\$0.0000	\$0.0000	
	Buy to Cover	07/01/08 10:05	ReTrace Short.	£0.78996		\$837.50	\$3,150.15		(\$219.46)	79.70%	63.16%	\$0.0000	\$0.0000	
18	Buy	07/01/08 12:00	Long.	£0.79154	\$0.00	500000	\$528.70	0.07%	\$608.50	92.42%		\$0.0000	\$0.0000	
	Sell	07/01/08 12:20	ReTrace Long.	£0.79207		\$528.70	\$3,678.85		(\$49.84)	87.88%	80.30%	\$0.0000	\$0.0000	
19	Sell Short	07/02/08 09:25	Short.	£0.79557	\$0.00	500000	\$268.94	0.03%	\$617.57	87.32%		\$0.0000	\$0.0000	
	Buy to Cover	07/02/08 09:40	ReTrace Short.	£0.79530		\$268.94	\$3,947.79		(\$89.71)	50.70%	38.03%	\$0.0000	\$0.0000	
20	Buy	07/03/08 05:00	Long.	£0.79895	\$0.00	500000	\$466.87	0.06%	\$546.34	74.32%		\$0.0000	\$0.0000	
	Sell	07/03/08 05:10	ReTrace Long.	£0.79942		\$466.87	\$4,414.67		(\$188.86)	89.19%	63.51%	\$0.0000	\$0.0000	
21	Sell Short	07/07/08 09:35	Short.	£0.79458	\$0.00	500000	\$757.56	0.10%	\$777.24	97.53%		\$0.0000	\$0.0000	
	Buy to Cover	07/07/08 09:55	ReTrace Short.	£0.79381		\$757.56	\$5,172.23		(\$19.67)	97.53%	95.06%	\$0.0000	\$0.0000	
22	Buy	07/07/08 13:05	Long.	£0.79556	\$0.00	500000	\$425.17	0.05%	\$1,067.88	94.74%		\$0.0000	\$0.0000	
	Sell	07/07/08 13:05	ReTrace Long.	£0.79599		\$425.17	\$5,597.40		(\$59.34)	42.98%	37.72%	\$0.0000	\$0.0000	
23	Sell Short	07/07/08 13:30	Short.	£0.79541	\$0.00	500000	\$39.53	0.01%	\$296.64	44.12%		\$0.0000	\$0.0000	
	Buy to Cover	07/07/08 15:10	EOD Short.	£0.79537		\$39.53	\$5,636.94		(\$375.81)	61.76%	5.88%	\$0.0000	\$0.0000	
24	Buy	07/08/08 08:45	Long.	£0.79451	\$0.00	500000	\$167.57	0.02%	\$315.43	38.10%		\$0.0000	\$0.0000	
	Sell	07/08/08 09:15	EarlyRev Long.	£0.79468		\$167.57	\$5,804.51		(\$512.86)	82.14%	20.24%	\$0.0000	\$0.0000	
25	Buy	07/08/08 09:45	Long.	£0.79538	\$0.00	500000	(\$905.83)	(0.12)%	\$177.40	16.36%		\$0.0000	\$0.0000	
	Sell	07/08/08 11:25	Stop Loss	£0.79446		(\$905.83)	\$4,898.68		(\$905.83)	0.00%	(83.64)%	\$0.0000	\$0.0000	
26	Sell Short	07/09/08 11:30	Short.	£0.79484	\$0.00	500000	\$455.68	0.06%	\$534.93	64.29%		\$0.0000	\$0.0000	
	Buy to Cover	07/09/08 11:55	ReTrace Short.	£0.79438		\$455.68	\$5,354.36		(\$296.91)	90.48%	54.76%	\$0.0000	\$0.0000	
27	Sell Short	07/14/08 05:05	Short.	£0.80029	\$0.00	500000	\$505.90	0.06%	\$743.97	90.36%		\$0.0000	\$0.0000	
	Buy to Cover	07/14/08 05:05	ReTrace Short.	£0.79978		\$505.90	\$5,860.25		(\$79.37)	71.08%	61.45%	\$0.0000	\$0.0000	
28	Buy	07/15/08 10:40	Long.	£0.79646	\$0.00	500000	\$140.39	0.02%	\$350.99	59.32%		\$0.0000	\$0.0000	
	Sell	07/15/08 10:40	EarlyRev Long.	£0.79660		\$140.39	\$6,000.65		(\$240.71)	64.41%	23.73%	\$0.0000	\$0.0000	
29	Buy	07/16/08 04:25	Long.	£0.79312	\$0.00	500000	\$682.25	0.09%	\$762.52	100.00%		\$0.0000	\$0.0000	
	Sell	07/16/08 04:30	ReTrace Long.	£0.79380		\$682.25	\$6,682.90		\$0.00	89.47%	89.47%	\$0.0000	\$0.0000	
30	Sell Short	07/17/08 08:55	Short.	£0.79133	\$0.00	500000	\$90.08	0.01%	\$370.33	31.62%		\$0.0000	\$0.0000	
	Buy to Cover	07/17/08 09:35	EarlyRev Short.	£0.79124		\$90.08	\$6,772.98		(\$800.07)	76.07%	7.69%	\$0.0000	\$0.0000	
31	Sell Short	07/18/08 08:05	Short.	£0.79376	\$0.00	500000	\$588.19	0.07%	\$608.12	84.72%		\$0.0000	\$0.0000	
	Buy to Cover	07/18/08 08:15	ReTrace Short.	£0.79317		\$588.19	\$7,361.17		(\$109.66)	97.22%	81.94%	\$0.0000	\$0.0000	
32	Buy	07/21/08 05:30	Long.	£0.79600	\$0.00	500000	(\$439.34)	(0.06)%	\$109.81	12.94%		\$0.0000	\$0.0000	
	Sell	07/21/08 06:50	PredRev Long.	£0.79556		(\$439.34)	\$6,921.83		(\$738.75)	35.29%	(51.76)%	\$0.0000	\$0.0000	
33	Sell Short	07/29/08 09:55	Short.	£0.78988	\$0.00	500000	\$882.37	0.11%	\$971.60	88.29%		\$0.0000	\$0.0000	
	Buy to Cover	07/29/08 10:05	ReTrace Short.	£0.78899		\$882.37	\$7,804.20		(\$128.97)	81.89%	80.18%	\$0.0000	\$0.0000	
34	Sell Short	07/31/08 09:05	Short.	£0.78876	\$0.00	500000	\$746.52	0.10%	\$836.10	86.60%		\$0.0000	\$0.0000	
	Buy to Cover	07/31/08 09:10	ReTrace Short.	£0.78801		\$746.52	\$8,550.71		(\$129.28)	90.72%	77.32%	\$0.0000	\$0.0000	
35	Sell Short	07/31/08 11:45	Short.	£0.78717	\$0.00	500000	\$89.10	0.01%	\$318.81	38.55%		\$0.0000	\$0.0000	
	Buy to Cover	07/31/08 12:00	EarlyRev Short.	£0.78708		\$89.10	\$8,639.82		(\$504.83)	72.29%	10.84%	\$0.0000	\$0.0000	
36	Sell Short	08/01/08 07:25	Short.	£0.78738	\$0.00	500000	(\$9.89)	(0.00)%	\$296.64	88.24%		\$0.0000	\$0.0000	
	Buy to Cover	08/01/08 07:35	PredRev Short.	£0.78739		(\$9.89)	\$8,629.93		(\$39.55)	8.82%	(2.94)%	\$0.0000	\$0.0000	
37	Buy	08/01/08 10:10	Long.	£0.78793	\$0.00	500000	\$434.87	0.06%	\$553.47	96.55%		\$0.0000	\$0.0000	
	Sell	08/01/08 10:10	ReTrace Long.	£0.78837		\$434.87	\$9,064.80		(\$19.77)	79.31%	75.86%	\$0.0000	\$0.0000	
38	Buy	08/05/08 06:55	Long.	£0.79237	\$0.00	500000	\$351.82	0.05%	\$557.06	89.06%		\$0.0000	\$0.0000	
	Sell	08/05/08 07:05	ReTrace Long.	£0.79273		\$351.82	\$9,416.62		(\$68.44)	67.19%	56.25%	\$0.0000	\$0.0000	
39	Buy	08/05/08 08:05	Long.	£0.79272	\$0.00	500000	(\$909.00)	(0.12)%	\$39.08	4.12%		\$0.0000	\$0.0000	
	Sell	08/05/08 09:00	Stop Loss	£0.79179		(\$909.00)	\$8,507.62		(\$909.00)	0.00%	(95.88)%	\$0.0000	\$0.0000	
40	Sell Short	08/07/08 05:35	Short.	£0.79292	\$0.00	500000	\$175.64	0.02%	\$361.03	88.10%		\$0.0000	\$0.0000	
	Buy to Cover	08/07/08 05:40	EarlyRev Short.	£0.79274		\$175.64	\$8,683.26		(\$48.80)	54.76%	42.86%	\$0.0000	\$0.0000	
41	Buy	08/08/08 03:45	Long.	£0.78652	\$0.00	500000	(\$907.17)	(0.12)%	\$0.00	0.00%		\$0.0000	\$0.0000	
	Sell	08/08/08 04:05	Stop Loss	£0.78558		(\$907.17)	\$7,776.09		(\$907.17)	0.00%	(100.00)%	\$0.0000	\$0.0000	
42	Sell Short	08/08/08 05:50	Short.	£0.78680	\$0.00	500000	\$422.88	0.06%	\$701.59	96.05%		\$0.0000	\$0.0000	
	Buy to Cover	08/08/08 05:55	ReTrace Short.	£0.78636		\$422.88	\$8,198.97		(\$28.86)	61.84%	57.89%	\$0.0000	\$0.0000	
43	Buy	08/11/08 04:35	Long.	£0.78315	\$0.00	500000	\$57.75	0.01%	\$587.12	79.22%		\$0.0000	\$0.0000	
	Sell	08/11/08 04:35	EarlyRev Long.	£0.78321		\$57.75	\$8,256.72		(\$154.01)	28.57%	7.79%	\$0.0000	\$0.0000	