

Data Station Strategy Performance Report												NeuralScope V10R2, USDCHF, 5 min, 12/06/2008 03:30:00 - 29/08/2008 15:10:00			
#	Type	Date/Time	Signal	Price	Roll Over USD/Lot	Shares/Ctrts Profit/Loss	Gross P/L Cum Net Profit	% Offset	Run-up DrawDown	Efficiency	Total Eff.	Comm.	Slippage		
1	Sell Short	06/17/08 09:30	Short.	SFr.1.04403	\$0.00	500000	\$392.89	0.08%	\$584.55	93.85%	\$0.0000	\$0.0000	\$0.0000		
2	Buy to Cover	06/17/08 09:40	ReTrace Short.	SFr.1.04321		\$392.89	\$392.89		(\$38.31)	69.23%	63.08%	\$0.0000	\$0.0000		
1	Sell Short	06/17/08 10:50	Short.	SFr.1.04424	\$0.00	500000	\$234.70	0.05%	\$478.97	44.05%	\$0.0000	\$0.0000	\$0.0000		
3	Buy to Cover	06/17/08 11:40	EarlyRev Short.	SFr.1.04375		\$234.70	\$627.59		(\$607.43)	77.53%	21.59%	\$0.0000	\$0.0000		
3	Sell Short	06/18/08 12:45	Short.	SFr.1.04065	\$0.00	500000	\$581.85	0.12%	\$581.85	94.53%	\$0.0000	\$0.0000	\$0.0000		
4	Buy to Cover	06/18/08 12:55	ReTrace Short.	SFr.1.03944		\$581.85	\$1,209.44		(\$33.64)	100.00%	94.53%	\$0.0000	\$0.0000		
4	Buy	06/23/08 03:40	Long.	SFr.1.03962	\$0.00	500000	\$370.19	0.07%	\$528.84	90.91%	\$0.0000	\$0.0000	\$0.0000		
4	Sell	06/23/08 03:45	ReTrace Long.	SFr.1.04039		\$370.19	\$1,579.62		(\$52.89)	72.73%	63.64%	\$0.0000	\$0.0000		
5	Sell Short	06/25/08 09:35	Short.	SFr.1.03816	\$0.00	500000	(\$903.68)	(0.18%)	\$337.29	27.13%	\$0.0000	\$0.0000	\$0.0000		
5	Buy to Cover	06/25/08 10:25	Stop Loss	SFr.1.04004		(\$903.68)	\$675.94		(\$903.68)	0.00%	(72.87%)	\$0.0000	\$0.0000		
6	Sell Short	06/25/08 14:35	Short.	SFr.1.03637	\$0.00	500000	\$1,009.74	0.20%	\$1,038.73	64.95%	\$0.0000	\$0.0000	\$0.0000		
6	Buy to Cover	06/25/08 14:45	Profit Short Exit.	SFr.1.03428		\$1,009.74	\$1,685.68		(\$559.29)	98.19%	63.14%	\$0.0000	\$0.0000		
7	Sell Short	06/26/08 03:55	Short.	SFr.1.03782	\$0.00	500000	\$801.03	0.16%	\$892.71	100.00%	\$0.0000	\$0.0000	\$0.0000		
7	Buy to Cover	06/26/08 04:05	ReTrace Short.	SFr.1.03616		\$801.03	\$2,486.71		\$0.00	89.73%	89.73%	\$0.0000	\$0.0000		
8	Sell Short	06/30/08 13:30	Short.	SFr.1.02008	\$0.00	500000	\$529.79	0.11%	\$544.51	100.00%	\$0.0000	\$0.0000	\$0.0000		
8	Buy to Cover	06/30/08 13:35	ReTrace Short.	SFr.1.01900		\$529.79	\$3,016.50		\$0.00	97.30%	97.30%	\$0.0000	\$0.0000		
9	Sell Short	07/01/08 06:25	Short.	SFr.1.01682	\$0.00	500000	\$610.36	0.12%	\$846.63	87.76%	\$0.0000	\$0.0000	\$0.0000		
9	Buy to Cover	07/01/08 06:30	ReTrace Short.	SFr.1.01558		\$610.36	\$3,626.86		(\$117.99)	75.51%	63.27%	\$0.0000	\$0.0000		
10	Buy	07/01/08 11:10	Long.	SFr.1.02091		500000	(\$902.65)	(0.18%)	\$215.56	19.30%	\$0.0000	\$0.0000	\$0.0000		
10	Sell	07/01/08 11:50	Stop Loss	SFr.1.01907		(\$902.65)	\$2,724.21		(\$902.65)	0.00%	(80.70%)	\$0.0000	\$0.0000		
11	Sell Short	07/02/08 03:35	Short.	SFr.1.01562	\$0.00	500000	(\$899.11)	(0.18%)	\$39.36	4.19%	\$0.0000	\$0.0000	\$0.0000		
11	Buy to Cover	07/02/08 03:40	Stop Loss	SFr.1.01745		(\$899.11)	\$1,825.10		(\$899.11)	0.00%	(95.81%)	\$0.0000	\$0.0000		
12	Buy	07/02/08 05:45	Long.	SFr.1.02122	\$0.00	500000	\$577.19	0.12%	\$675.02	55.87%	\$0.0000	\$0.0000	\$0.0000		
13	Sell	07/02/08 06:05	ReTrace Long.	SFr.1.02240		\$577.19	\$2,402.29		(\$534.00)	91.90%	47.77%	\$0.0000	\$0.0000		
13	Buy	07/03/08 14:35	Long.	SFr.1.02645	\$0.00	500000	(\$48.71)	(0.01%)	\$73.05	34.88%	\$0.0000	\$0.0000	\$0.0000		
14	Buy	07/03/08 15:10	EOD Long.	SFr.1.02635		(\$48.71)	\$2,353.58		(\$136.39)	41.86%	(23.26%)	\$0.0000	\$0.0000		
14	Sell	07/07/08 12:05	Long.	SFr.1.03278	\$0.00	500000	(\$901.82)	(0.18%)	\$4.84	0.53%	\$0.0000	\$0.0000	\$0.0000		
15	Buy	07/07/08 12:20	Stop Loss	SFr.1.03092		(\$901.82)	\$1,451.76		(\$901.82)	0.00%	(99.47%)	\$0.0000	\$0.0000		
15	Buy	07/08/08 09:00	Long.	SFr.1.02727	\$0.00	500000	\$306.43	0.06%	\$510.71	72.92%	\$0.0000	\$0.0000	\$0.0000		
16	Sell	07/08/08 09:20	ReTrace Long.	SFr.1.02790		\$306.43	\$1,758.19		(\$189.81)	70.83%	43.75%	\$0.0000	\$0.0000		
16	Buy	07/08/08 10:35	Long.	SFr.1.02995	\$0.00	500000	\$179.52	0.04%	\$538.56	94.07%	\$0.0000	\$0.0000	\$0.0000		
16	Sell	07/08/08 10:35	EarlyRev Long.	SFr.1.03032		\$179.52	\$1,937.71		(\$3.96)	37.29%	31.36%	\$0.0000	\$0.0000		
17	Buy	07/09/08 04:30	Long.	SFr.1.03282	\$0.00	500000	\$856.55	0.17%	\$856.55	88.94%	\$0.0000	\$0.0000	\$0.0000		
17	Sell	07/09/08 04:40	ReTrace Long.	SFr.1.03459		\$856.55	\$2,794.26		(\$106.47)	100.00%	88.94%	\$0.0000	\$0.0000		
18	Sell Short	07/10/08 10:15	Short.	SFr.1.03080	\$0.00	500000	\$742.35	0.15%	\$766.61	79.40%	\$0.0000	\$0.0000	\$0.0000		
18	Buy to Cover	07/10/08 10:15	ReTrace Short.	SFr.1.02927		\$742.35	\$3,536.61		(\$198.88)	97.49%	76.88%	\$0.0000	\$0.0000		
19	Sell Short	07/10/08 11:00	Short.	SFr.1.02626	\$0.00	500000	\$829.70	0.06%	\$443.54	46.91%	\$0.0000	\$0.0000	\$0.0000		
19	Buy to Cover	07/10/08 11:20	EarlyRev Short.	SFr.1.02568		\$282.70	\$3,819.31		(\$501.50)	82.99%	29.90%	\$0.0000	\$0.0000		
20	Sell Short	07/11/08 07:50	Short.	SFr.1.02489	\$0.00	500000	\$341.80	0.07%	\$791.02	89.50%	\$0.0000	\$0.0000	\$0.0000		
20	Buy to Cover	07/11/08 08:00	ReTrace Short.	SFr.1.02419		\$341.80	\$4,161.11		(\$92.72)	49.17%	38.67%	\$0.0000	\$0.0000		
21	Buy	07/14/08 06:50	Long.	SFr.1.02341	\$0.00	500000	\$107.47	0.02%	\$405.44	69.75%	\$0.0000	\$0.0000	\$0.0000		
22	Sell	07/14/08 07:10	EarlyRev Long.	SFr.1.02363		\$107.47	\$4,268.58		(\$175.87)	48.74%	18.49%	\$0.0000	\$0.0000		
22	Sell Short	07/14/08 10:35	Short.	SFr.1.01772	\$0.00	500000	\$516.29	0.10%	\$594.96	42.76%	\$0.0000	\$0.0000	\$0.0000		
23	Buy to Cover	07/14/08 11:55	ReTrace Short.	SFr.1.01667		\$516.29	\$4,784.87		(\$794.74)	94.35%	37.10%	\$0.0000	\$0.0000		
23	Buy	07/17/08 06:40	Long.	SFr.1.01811	\$0.00	500000	(\$88.37)	(0.02%)	\$569.60	76.82%	\$0.0000	\$0.0000	\$0.0000		
24	Sell	07/17/08 06:40	EarlyRev Long.	SFr.1.01793		(\$88.37)	\$4,696.50		(\$171.83)	11.26%	(11.92%)	\$0.0000	\$0.0000		
24	Buy	07/18/08 05:00	Long.	SFr.1.02010	\$0.00	500000	\$905.15	0.18%	\$993.22	57.67%	\$0.0000	\$0.0000	\$0.0000		
24	Sell	07/18/08 06:35	PredRev Long.	SFr.1.02195		\$905.15	\$5,601.65		(\$71.10)	94.89%	52.56%	\$0.0000	\$0.0000		
25	Buy	07/18/08 07:15	Long.	SFr.1.02219	\$0.00	500000	\$493.55	0.10%	\$542.42	74.00%	\$0.0000	\$0.0000	\$0.0000		
25	Sell	07/18/08 07:35	ReTrace Long.	SFr.1.02320		\$493.55	\$6,095.20		(\$190.72)	93.33%	67.33%	\$0.0000	\$0.0000		
26	Buy	07/22/08 08:35	Long.	SFr.1.01770	\$0.00	500000	\$696.47	0.14%	\$1,083.94	100.00%	\$0.0000	\$0.0000	\$0.0000		
27	Buy	07/22/08 08:35	ReTrace Long.	SFr.1.01912		\$696.47	\$6,791.67		\$0.00	64.25%	64.25%	\$0.0000	\$0.0000		
27	Buy	07/23/08 05:50	Long.	SFr.1.03469	\$0.00	500000	\$777.15	0.16%	\$849.55	91.19%	\$0.0000	\$0.0000	\$0.0000		
27	Sell	07/23/08 06:00	ReTrace Long.	SFr.1.03630		\$777.15	\$7,568.81		(\$82.12)	92.23%	83.42%	\$0.0000	\$0.0000		
28	Buy	07/23/08 06:15	Long.	SFr.1.03492	\$0.00	500000	(\$905.04)	(0.18%)	\$251.13	21.76%	\$0.0000	\$0.0000	\$0.0000		
28	Sell	07/23/08 07:30	Stop Loss	SFr.1.03305		(\$905.04)	\$6,663.77		(\$905.04)	0.00%	(78.24%)	\$0.0000	\$0.0000		
29	Buy	07/23/08 08:35	Long.	SFr.1.03520	\$0.00	500000	(\$904.50)	(0.18%)	\$38.67	4.10%	\$0.0000	\$0.0000	\$0.0000		
29	Sell	07/23/08 09:05	Stop Loss	SFr.1.03333		(\$904.50)	\$5,759.27		(\$904.50)	0.00%	(95.90%)	\$0.0000	\$0.0000		
30	Buy	07/23/08 14:00	Long.	SFr.1.03797	\$0.00	500000	\$505.07	0.10%	\$740.76	60.39%	\$0.0000	\$0.0000	\$0.0000		
30	Sell	07/23/08 14:05	ReTrace Long.	SFr.1.03902		\$505.07	\$6,264.34		(\$486.33)	80.78%	41.18%	\$0.0000	\$0.0000		
31	Buy	07/23/08 14:20	Long.	SFr.1.03917	\$0.00	500000	(\$567.97)	(0.11%)	\$101.08	15.11%	\$0.0000	\$0.0000	\$0.0000		
31	Sell	07/23/08 15:10	EOD Long.	SFr.1.03799		(\$567.97)	\$5,696.36		(\$567.97)	0.00%	(84.89%)	\$0.0000	\$0.0000		
32	Buy	07/29/08 14:40	Long.	SFr.1.04554	\$0.00	500000	(\$301.41)	(0.06%)	\$0.00	0.00%	\$0.0000	\$0.0000	\$0.0000		
33	Sell	08/05/08 06:50	Long.	SFr.1.05306	\$0.00	500000	\$5394.95	0.13%	(\$425.83)	29.21%	(70.79%)	\$0.0000	\$0.0000		
34	Buy	08/05/08 07:15	ReTrace Long.	SFr.1.05446		\$664.09	\$6,664.09		\$664.09	86.96%	\$0.0000	\$0.0000	\$0.0000		
34	Buy	08/06/08 09:00	Long.	SFr.1.05452	\$0.00	500000	\$6059.05	0.09%	(\$99.67)	100.00%	86.96%	\$0.0000	\$0.0000		
35	Sell	08/06/08 09:05	ReTrace Long.	SFr.1.05552		\$473.68	\$6,532.73		(\$56.84)	89.92%	\$0.0000	\$0.0000	\$0.0000		
35	Buy	08/07/08 09:10	Long.	SFr.1.05776	\$0.00	500000	\$604.40	0.12%	(\$713.00)	94.12%	84.03%	\$0.0000	\$0.0000		
36	Sell	08/07/08 09:20	ReTrace Long.	SFr.1.05904		\$604.40	\$7,137.12		(\$349.63)	67.11%	\$0.0000	\$0.0000	\$0.0000		
36	Buy	08/07/08 10:00	Long.	SFr.1.05912	\$0.00	500000	\$7,121.44	0.22%	\$1,163.84	89.82%	56.89%	\$0.0000	\$0.0000		
37	Sell	08/07/08 10:05	Profit Long Exit.	SFr.1.06150		\$1,121.44	\$8,258.56		(\$132.18)	96.73%	86.55%	\$0.0000	\$0.0000		
37	Buy	08/11/08 04:40	Long.	SFr.1.07458	\$0.00	500000	\$13.95	0.00%	\$432.56	78.81%	\$0.0000	\$0.0000	\$0.0000		
38	Sell	08/11/08 04:55	EarlyRev Long.	SFr.1.07461		\$13.95	\$8,272.51		(\$116.27)	23.73%	2.54%	\$0.0000	\$0.0000		
38	Buy	08/11/08 11:45	Long.	SFr.1.08164	\$0.00	500000	\$526.67	0.11%	\$632.92	78.74%	\$0.0000	\$0.0000	\$0.0000		
39	Sell	08/11/08 11:55	ReTrace Long.	SFr.1.08278		\$526.67	\$8,799.18		(\$171.02)	86.78%	65.52%	\$0.0000	\$0.0000		
39	Buy	08/12/08 06:10	Long.	SFr.1.09096	\$0.00	500000	(\$903.18)	(0.18%)	\$45.86	4.83%	\$0.0000	\$0.0000	\$0.0000		
40	Sell	08/12/08 06:35	Stop Loss	SFr.1.08899		(\$903.18)	\$7,896.00		(\$903.18)	0.00%	(95.17%)	\$0.0000	\$0.0000		
40	Buy	08/12/08 07:30	Long.	SFr.1.09047	\$0.00	500000	(\$904.39)	(0.18%)	\$128.39	12.44%	\$0.0000	\$0.0000	\$0.0000		
41	Sell	08/12/08 08:00	Stop Loss	SFr.1.08850		(\$904.39)	\$6,991.61		(\$904.39)	0.00%	(87.56%)	\$0.0000	\$0.0000		
41	Buy	08/12/08 12:25	Long.	SFr.1.08849	\$0.00	500000	\$298.41	0.06%	\$472.86	81.10%	\$0.0000	\$0.0000	\$0.0000		
42	Sell	08/12/08 12:50	EarlyRev Long.	SFr.1.08914		\$298.41	\$7,290.01		(\$110.22)	70.08%	51.18%	\$0.0000	\$0.0000		
42	Buy	08/13/08 06:05	Long.	SFr.1.08750	\$0.00	500000	\$376.60	0.08%	\$592.46	92.81%	\$0.0000	\$0.0000	\$0.0000		
43	Sell	08/13/08 06:05	ReTrace Long.	SFr.1.08832		\$376.60	\$7								