

Global Strategy Performance Report													NeuralScope V10R2, USDJPY, 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	% Profit	Run-up DrawDown	Efficiency	Total Eff.	Comm.	Slippage			
1	Sell Short	06/12/08 06:35	Short.	¥107.590	\$0.00	500000	(\$1,097.47)	(0.22%)	\$4.65	0.42%	\$0.00	\$0.00	\$0.00			
2	Buy to Cover	06/12/08 08:35	Stop Loss	¥107.827		(\$1,097.47)	(\$1,097.47)		(\$1,097.47)	0.00%	(99.58%)	\$0.00	\$0.00			
2	Sell Short	06/12/08 10:30	Short.	¥107.846	\$0.00	500000	(\$403.06)	(0.08%)	\$394.21	31.14%	\$0.00	\$0.00	\$0.00			
3	Buy to Cover	06/12/08 15:10	EOD Short.	¥107.933		(\$403.06)	(\$1,500.53)		(\$870.66)	37.00%	(31.87%)	\$0.00	\$0.00			
3	Sell Short	06/16/08 04:30	Short.	¥108.367	\$0.00	500000	\$378.61	0.08%	\$577.15	100.00%	\$0.00	\$0.00	\$0.00			
4	Buy to Cover	06/16/08 04:50	EarlyRev Short.	¥108.285		\$378.61	(\$1,121.91)		\$0.00	65.60%	65.60%	\$0.00	\$0.00			
4	Sell Short	06/16/08 07:20	Short.	¥108.289	\$0.00	500000	\$406.67	0.08%	\$702.43	81.28%	\$0.00	\$0.00	\$0.00			
5	Buy to Cover	06/16/08 08:10	ReTrace Short.	¥108.201		\$406.67	(\$715.25)		(\$161.56)	65.78%	47.06%	\$0.00	\$0.00			
5	Sell Short	06/16/08 12:10	Short.	¥108.121	\$0.00	500000	\$347.10	0.07%	\$513.70	76.55%	\$0.00	\$0.00	\$0.00			
6	Buy to Cover	06/16/08 13:10	EarlyRev Short.	¥108.046		\$347.10	(\$368.15)		(\$157.19)	75.17%	51.72%	\$0.00	\$0.00			
6	Sell Short	06/17/08 05:45	Short.	¥108.076	\$400.00	500000	(\$1,103.30)	(0.22%)	\$462.80	29.50%	\$0.00	\$0.00	\$0.00			
7	Buy to Cover	06/17/08 08:25	Stop Loss	¥108.315		(\$1,103.30)	(\$1,471.45)		(\$1,103.30)	0.00%	(70.50%)	\$0.00	\$0.00			
7	Sell Short	06/18/08 06:50	Short.	¥108.275	\$500.00	500000	\$466.87	0.09%	\$554.69	60.00%	\$0.00	\$0.00	\$0.00			
8	Buy to Cover	06/18/08 08:00	ReTrace Short.	¥108.174		\$466.87	(\$1,004.59)		(\$369.36)	90.50%	50.50%	\$0.00	\$0.00			
8	Sell Short	06/18/08 08:15	Short.	¥108.151	\$0.00	500000	\$397.94	0.08%	\$573.77	71.68%	\$0.00	\$0.00	\$0.00			
9	Buy to Cover	06/18/08 10:00	EarlyRev Short.	¥108.065		\$397.94	(\$606.65)		(\$226.50)	78.03%	49.71%	\$0.00	\$0.00			
9	Sell Short	06/18/08 11:35	Short.	¥107.959	\$0.00	500000	\$384.67	0.08%	\$509.80	46.81%	\$0.00	\$0.00	\$0.00			
10	Buy to Cover	06/18/08 13:00	EarlyRev Short.	¥107.876		\$384.67	(\$221.98)		(\$578.37)	88.51%	35.32%	\$0.00	\$0.00			
10	Buy	06/20/08 07:35	Long.	¥107.412	\$0.00	500000	\$274.39	0.05%	\$525.53	77.40%	\$0.00	\$0.00	\$0.00			
11	Buy	06/20/08 08:00	EarlyRev Long.	¥107.471		\$274.39	\$52.41		(\$153.57)	63.01%	40.41%	\$0.00	\$0.00			
11	Buy	06/20/08 08:30	Long.	¥107.489	\$0.00	500000	\$665.02	0.13%	\$706.87	91.02%	\$0.00	\$0.00	\$0.00			
12	Sell Short	06/23/08 05:35	Short.	¥107.665	\$213.00	500000	\$171.43	(0.22%)	(\$69.75)	94.61%	85.63%	\$0.00	\$0.00			
13	Buy to Cover	06/23/08 08:05	Stop Loss	¥107.903		(\$1,102.84)	(\$385.41)		(\$1,102.84)	0.00%	(83.80%)	\$0.00	\$0.00			
13	Sell Short	06/23/08 14:50	Short.	¥107.862	\$0.00	500000	\$482.50	0.10%	\$533.53	95.04%	\$0.00	\$0.00	\$0.00			
14	Buy to Cover	06/23/08 15:05	ReTrace Short.	¥107.758		\$482.50	\$97.09		(\$27.82)	90.91%	85.95%	\$0.00	\$0.00			
14	Buy	06/24/08 11:45	Long.	¥107.712	\$0.00	500000	\$755.64	0.15%	\$788.09	94.44%	\$0.00	\$0.00	\$0.00			
15	Sell Short	06/24/08 12:05	ReTrace Long.	¥107.875		\$755.64	\$852.72		(\$46.40)	96.11%	90.56%	\$0.00	\$0.00			
15	Sell Short	06/24/08 13:50	Short.	¥107.842	\$0.00	500000	(\$13.90)	(0.00%)	\$27.81	5.77%	\$0.00	\$0.00	\$0.00			
16	Buy to Cover	06/24/08 15:10	EOD Short.	¥107.845		(\$13.90)	\$838.82		(\$453.91)	91.35%	(2.88%)	\$0.00	\$0.00			
16	Sell Short	06/25/08 13:15	Short.	¥108.221	\$0.00	500000	\$189.79	0.04%	\$1,370.17	60.91%	\$0.00	\$0.00	\$0.00			
17	Buy to Cover	06/25/08 14:15	EarlyRev Short.	¥108.189		\$189.79	\$1,028.61		(\$879.26)	47.53%	8.44%	\$0.00	\$0.00			
17	Buy	06/26/08 07:10	Long.	¥107.769	\$0.00	500000	(\$1,102.04)	(0.22%)	\$14.82	11.57%	\$0.00	\$0.00	\$0.00			
18	Buy	06/26/08 07:50	Stop Loss	¥107.532		(\$1,102.04)	(\$73.43)		(\$1,102.04)	0.00%	(88.43%)	\$0.00	\$0.00			
18	Buy	06/26/08 08:05	Long.	¥107.561	\$0.00	500000	(\$1,103.91)	(0.22%)	\$413.64	27.30%	\$0.00	\$0.00	\$0.00			
18	Sell	06/26/08 10:45	Stop Loss	¥107.324		(\$1,103.91)	(\$1,177.34)		(\$1,103.91)	0.00%	(72.70%)	\$0.00	\$0.00			
19	Buy	06/26/08 11:35	Stop Loss	¥107.236	\$0.00	500000	(\$1,103.06)	(0.22%)	\$293.61	21.07%	\$0.00	\$0.00	\$0.00			
20	Buy	06/26/08 12:55	Stop Loss	¥107.000		(\$1,103.06)	(\$2,280.40)		(\$1,103.06)	0.00%	(78.93%)	\$0.00	\$0.00			
20	Buy	06/26/08 14:05	Long.	¥106.871	\$0.00	500000	(\$1,101.86)	(0.22%)	\$369.44	25.16%	\$0.00	\$0.00	\$0.00			
21	Sell	06/26/08 14:50	Stop Loss	¥106.636		(\$1,101.86)	(\$3,382.26)		(\$1,101.86)	0.00%	(74.84%)	\$0.00	\$0.00			
21	Buy	06/26/08 15:05	Long.	¥106.656	\$0.00	500000	\$178.10	0.04%	\$224.97	77.42%	\$0.00	\$0.00	\$0.00			
22	Sell	06/26/08 15:10	EOD Long.	¥106.694		\$178.10	(\$3,204.15)		(\$65.61)	83.87%	61.29%	\$0.00	\$0.00			
22	Buy	06/27/08 05:40	Long.	¥106.240	\$0.00	500000	\$310.45	0.06%	\$540.94	89.84%	\$0.00	\$0.00	\$0.00			
23	Buy	06/27/08 06:20	EarlyRev Long.	¥106.306		\$310.45	(\$2,893.70)		(\$61.16)	61.72%	51.56%	\$0.00	\$0.00			
23	Buy	06/27/08 06:35	Long.	¥106.293	\$0.00	500000	\$390.06	0.08%	\$507.54	94.74%	\$0.00	\$0.00	\$0.00			
23	Sell	06/27/08 06:45	EarlyRev Long.	¥106.376		\$390.06	(\$2,503.65)		(\$28.22)	78.07%	72.81%	\$0.00	\$0.00			
24	Sell Short	06/27/08 13:20	Short.	¥106.115	\$0.00	500000	\$344.14	0.07%	\$589.28	78.12%	\$0.00	\$0.00	\$0.00			
24	Buy to Cover	06/27/08 13:25	EarlyRev Short.	¥106.042		\$344.14	(\$2,159.51)		(\$164.92)	67.50%	45.62%	\$0.00	\$0.00			
25	Sell Short	06/27/08 14:50	Short.	¥106.136	\$0.00	500000	(\$282.54)	(0.06%)	\$0.00	0.00%	\$0.00	\$0.00	\$0.00			
25	Buy to Cover	06/27/08 15:10	EOD Short.	¥106.196		(\$282.54)	(\$2,442.04)		(\$682.35)	58.62%	(41.38%)	\$0.00	\$0.00			
26	Buy	06/30/08 03:40	Long.	¥105.560	\$0.00	500000	(\$1,105.68)	(0.22%)	\$179.96	14.02%	\$0.00	\$0.00	\$0.00			
27	Buy	06/30/08 03:50	Stop Loss	¥105.327		(\$1,105.68)	(\$3,547.72)		(\$1,105.68)	0.00%	(85.98%)	\$0.00	\$0.00			
27	Buy	06/30/08 05:10	Long.	¥105.258	\$0.00	500000	\$521.94	0.10%	\$578.88	100.00%	\$0.00	\$0.00	\$0.00			
28	Buy	06/30/08 05:15	ReTrace Long.	¥105.368		\$521.94	(\$3,025.78)		\$0.00	90.16%	90.16%	\$0.00	\$0.00			
28	Buy	06/30/08 05:40	Long.	¥105.286	\$0.00	500000	\$398.56	0.08%	\$583.61	41.98%	\$0.00	\$0.00	\$0.00			
29	Buy	06/30/08 07:00	EarlyRev Long.	¥105.370		\$398.56	(\$2,627.22)		(\$808.03)	86.69%	28.67%	\$0.00	\$0.00			
29	Buy	06/30/08 07:45	Long.	¥105.595	\$0.00	500000	\$699.70	0.14%	\$903.00	46.59%	\$0.00	\$0.00	\$0.00			
30	Sell Short	06/30/08 08:30	ReTrace Long.	¥105.743		\$699.70	(\$1,927.52)		(\$1,038.49)	89.51%	36.10%	\$0.00	\$0.00			
30	Buy to Cover	06/30/08 09:40	Short.	¥105.783	\$0.00	500000	\$340.57	0.07%	\$548.70	33.43%	\$0.00	\$0.00	\$0.00			
31	Sell Short	06/30/08 12:55	Short.	¥106.165	\$0.00	500000	\$82.28	0.18%	\$943.62	78.74%	\$0.00	\$0.00	\$0.00			
32	Buy to Cover	06/30/08 13:40	PredRev Short.	¥105.978		\$82.28	(\$704.66)		(\$254.24)	94.88%	73.62%	\$0.00	\$0.00			
32	Buy	06/30/08 14:05	Long.	¥106.002	\$0.00	500000	\$494.88	0.10%	\$494.88	88.98%	\$0.00	\$0.00	\$0.00			
33	Sell Short	06/30/08 15:10	EOD Long.	¥106.107		\$494.88	(\$209.78)		(\$61.30)	100.00%	88.98%	\$0.00	\$0.00			
33	Buy to Cover	07/01/08 04:25	Short.	¥105.810	\$0.00	500000	\$562.76	0.11%	\$610.06	75.88%	\$0.00	\$0.00	\$0.00			
34	Buy	07/01/08 04:55	ReTrace Short.	¥105.691		\$562.76	\$352.98		(\$193.74)	94.12%	70.00%	\$0.00	\$0.00			
34	Buy	07/01/08 05:55	Long.	¥105.463	\$0.00	500000	\$440.48	0.09%	\$530.47	84.21%	\$0.00	\$0.00	\$0.00			
35	Sell	07/01/08 06:15	ReTrace Long.	¥105.566		\$440.48	\$793.46		(\$99.53)	85.71%	69.92%	\$0.00	\$0.00			
35	Buy	07/01/08 07:45	Long.	¥105.455	\$0.00	500000	\$54.58	0.11%	\$64.03	55.28%	\$0.00	\$0.00	\$0.00			
36	Sell Short	07/02/08 07:55	Short.	¥106.584	\$0.00	500000	\$1,338.05	(0.10%)	(\$521.80)	91.46%	46.75%	\$0.00	\$0.00			
36	Buy to Cover	07/02/08 08:10	ReTrace Short.	¥106.584		\$1,338.05	\$497.64		\$521.11	98.23%	\$0.00	\$0.00	\$0.00			
37	Buy	07/02/08 08:35	Long.	¥106.478	\$0.00	500000	\$1,835.69	(0.22%)	(\$9.38)	95.58%	93.81%	\$0.00	\$0.00			
38	Sell Short	07/02/08 08:55	Stop Loss	¥106.119		(\$1,102.12)	\$733.57		(\$1,102.12)	0.00%	(100.00%)	\$0.00	\$0.00			
38	Buy	07/02/08 14:45	Short.	¥105.997	\$0.00	500000	\$306.76	0.06%	\$353.95	60.00%	\$0.00	\$0.00	\$0.00			
39	Buy to Cover	07/02/08 15:10	EOD Short.	¥105.932		\$306.76	\$1,040.33		(\$235.72)	92.00%	52.00%	\$0.00	\$0.00			
39	Sell Short	07/03/08 12:40	Short.	¥106.700	\$0.00	500000	(\$248.20)	(0.05%)	\$243.73	32.30%	\$0.00	\$0.00	\$0.00			
40	Buy to Cover	07/03/08 15:10	EOD Short.	¥106.753		(\$248.20)	\$792.12		(\$510.18)	34.78%	(32.92%)	\$0.00	\$0.00			
40	Buy	07/04/08 03:35	Long.	¥106.817	\$0.00	500000	(\$398.08)	(0.08%)	\$135.73	11.51%	\$0.00	\$0.00	\$0.00			
41	Sell	07/04/08 15:10	EOD Long.	¥106.732		(\$398.08)	\$394.04		(\$1,045.75)	54.76%	(33.73%)	\$0.00	\$0.00			
41	Sell Short	07/07/08 05:05	Short.	¥107.500	\$0.00	500000	(\$1,099.83)	(0.22%)	\$418.90	27.52%	\$0.00	\$0.00	\$0.00			
42	Buy to Cover	07/07/08 10:00	Stop Loss	¥107.737		(\$1,099.83)	(\$705.99)		(\$1,099.83)	0.00%	(72.48%)	\$0.00	\$0.00			
42	Sell Short	07/07/08 11:05	Short.	¥107.501	\$0.00	500000	\$805.93	0.16%	\$857.18	71.04%	\$0.00	\$0.00	\$0.00			
43	Buy to Cover	07/07/08 12:25	ReTrace Short.	¥107.328		\$805.93	\$100.15		(\$348.59)	95.75%	66.80%	\$0.00	\$0.00			
43	Buy	07/08/08 04:15	Long.	¥106.438	\$0.00	500000	\$234.72	0.05%	\$666.62	42.77%	\$0.00	\$0.00	\$0.00			
44	Sell	07/08/08 05:20	EarlyRev Long.	¥106.488		\$234.72	\$334.87		(\$893.65)	72.29%	15.06%	\$0.00	\$0.00			
44	Buy	07/08/08 05:35	Long.	¥106.524	\$0.00	500000	\$379.86	0.08%	\$619.03	69.47%	\$0.00	\$0.00	\$0.00			
45	Buy	07/08/08 05:50	EarlyRev Long.	¥106.605		\$379.86	\$714.73		(\$272.32)	73.16%	42.63%	\$0.00	\$0.00			
45	Buy	07/08/08 06:05	Long.	¥106.639												

67	Buy	07/15/08 05:35	Long	\$105.087	\$0.00	500000	\$432.69	0.09%	\$565.83	94.44%	\$0.00	\$0.00
	Sell	07/15/08 05:40	ReTrace Long.	\$105.178		\$432.69	\$696.14		(\$33.27)	77.78%	72.22%	\$0.00
68	Buy	07/15/08 06:15	Long.	\$105.068	\$0.00	500000	(\$1,103.13)	(0.22%)	\$57.15	4.94%	\$0.00	\$0.00
	Sell	07/15/08 06:45	Stop Loss	\$104.837		(\$1,103.13)	(\$407.00)		(\$1,103.13)	0.00%	(95.06%)	\$0.00
69	Buy	07/15/08 07:55	Long.	\$104.726	\$0.00	500000	\$419.55	0.08%	\$910.61	50.40%	\$0.00	\$0.00
	Sell	07/15/08 09:25	ReTrace Long.	\$104.814		\$419.55	\$12.55		(\$898.31)	72.82%	23.22%	\$0.00
70	Buy	07/15/08 11:30	Long.	\$104.816	\$0.00	500000	(\$100.11)	(0.02%)	\$662.78	86.87%	\$0.00	\$0.00
	Sell	07/15/08 11:30	EarlyRev Long.	\$104.795		(\$100.11)	(\$87.56)		(\$100.11)	0.00%	(13.13%)	\$0.00
71	Sell Short	07/15/08 11:45	Short.	\$104.599	\$0.00	500000	(\$1,102.02)	(0.22%)	\$377.81	25.48%	\$0.00	\$0.00
	Buy to Cover	07/15/08 12:10	Stop Loss	\$104.830		(\$1,102.02)	(\$1,189.57)		(\$1,102.02)	0.00%	(74.52%)	\$0.00
72	Buy	07/15/08 13:50	Long.	\$104.809	\$0.00	500000	\$771.94	0.15%	\$771.94	67.78%	\$0.00	\$0.00
	Sell	07/15/08 14:35	ReTrace Long.	\$104.971		\$771.94	(\$417.64)		(\$367.29)	100.00%	67.78%	\$0.00
73	Buy	07/16/08 04:15	Long.	\$104.158	\$0.00	500000	(\$1,102.57)	(0.22%)	\$110.40	9.13%	\$0.00	\$0.00
	Sell	07/16/08 06:20	Stop Loss	\$103.929		(\$1,102.57)	(\$1,520.21)		(\$1,102.57)	0.00%	(90.87%)	\$0.00
74	Buy	07/16/08 08:15	Long.	\$104.234	\$0.00	500000	\$95.85	0.02%	\$723.69	94.38%	\$0.00	\$0.00
	Sell	07/16/08 08:15	EarlyRev Long.	\$104.254		\$95.85	(\$1,424.36)		(\$43.13)	18.13%	12.50%	\$0.00
75	Sell Short	07/16/08 10:40	Short.	\$104.352	\$0.00	500000	(\$1,104.11)	(0.22%)	\$19.12	1.70%	\$0.00	\$0.00
	Buy to Cover	07/16/08 10:40	Stop Loss	\$104.563		(\$1,104.11)	(\$2,528.47)		(\$1,104.11)	0.00%	(98.30%)	\$0.00
76	Sell Short	07/16/08 11:30	Short.	\$104.731	\$0.00	500000	\$602.15	0.12%	\$602.15	68.48%	\$0.00	\$0.00
	Buy to Cover	07/16/08 11:45	ReTrace Short.	\$104.605		\$602.15	(\$1,926.32)		(\$276.99)	100.00%	68.48%	\$0.00
77	Sell Short	07/16/08 12:10	Short.	\$104.618	\$0.00	500000	(\$1,101.68)	(0.22%)	\$119.41	9.77%	\$0.00	\$0.00
	Buy to Cover	07/16/08 13:25	Stop Loss	\$104.849		(\$1,101.68)	(\$3,028.00)		(\$1,101.68)	0.00%	(90.23%)	\$0.00
78	Sell Short	07/17/08 04:35	Short.	\$105.341	\$0.00	500000	\$541.71	0.11%	\$660.50	69.50%	\$0.00	\$0.00
	Buy to Cover	07/17/08 04:45	ReTrace Short.	\$105.227		\$541.71	(\$2,486.29)		(\$289.35)	87.50%	57.00%	\$0.00
79	Sell Short	07/17/08 05:30	Short.	\$105.232	\$0.00	500000	\$499.38	0.10%	\$584.98	69.10%	\$0.00	\$0.00
	Buy to Cover	07/17/08 06:25	ReTrace Short.	\$105.127		\$499.38	(\$1,986.92)		(\$261.18)	89.89%	58.99%	\$0.00
80	Sell Short	07/17/08 10:00	Short.	\$105.685	\$0.00	500000	\$734.62	0.15%	\$1,075.86	81.07%	\$0.00	\$0.00
	Buy to Cover	07/17/08 10:10	ReTrace Short.	\$105.530		\$734.62	(\$1,252.30)		(\$250.63)	74.29%	55.36%	\$0.00
81	Buy	07/17/08 11:25	Long.	\$105.534	\$0.00	500000	\$553.56	0.11%	\$738.08	77.23%	\$0.00	\$0.00
	Sell	07/17/08 11:30	ReTrace Long.	\$105.651		\$553.56	(\$698.74)		(\$217.88)	80.69%	57.92%	\$0.00
82	Buy	07/17/08 13:25	Long.	\$106.159	\$0.00	500000	\$404.76	0.08%	\$508.31	66.67%	\$0.00	\$0.00
	Sell	07/17/08 13:35	ReTrace Long.	\$106.245		\$404.76	(\$293.98)		(\$254.39)	86.42%	53.09%	\$0.00
83	Sell Short	07/17/08 15:15	Short.	\$106.635	\$0.00	500000	(\$131.24)	(0.03%)	\$0.00	0.00%	\$0.00	\$0.00
	Buy to Cover	07/17/08 15:15	EOD Short.	\$106.663		(\$131.24)	(\$425.22)		(\$229.67)	42.86%	(57.14%)	\$0.00
84	Buy	07/18/08 06:25	Long.	\$106.317	\$0.00	500000	\$1,846.40	0.37%	\$2,033.85	88.75%	\$0.00	\$0.00
	Sell	07/18/08 06:35	Profit Long Exit.	\$106.711		\$1,846.40	\$1,421.18		(\$258.74)	91.82%	80.57%	\$0.00
85	Buy	07/18/08 08:25	Long.	\$106.884	\$0.00	500000	(\$1,101.19)	(0.22%)	\$201.13	15.47%	\$0.00	\$0.00
	Sell	07/18/08 08:50	Stop Loss	\$106.649		(\$1,101.19)	\$320.00		(\$1,101.19)	0.00%	(84.53%)	\$0.00
86	Sell Short	07/18/08 09:20	Short.	\$106.735	\$0.00	500000	\$379.76	0.08%	\$590.73	94.74%	\$0.00	\$0.00
	Buy to Cover	07/18/08 09:25	EarlyRev Short.	\$106.654		\$379.76	\$699.75		(\$32.80)	66.17%	60.90%	\$0.00
87	Sell Short	07/18/08 09:40	Short.	\$106.637	\$0.00	500000	\$70.36	0.01%	\$567.60	92.37%	\$0.00	\$0.00
	Buy to Cover	07/18/08 09:50	EarlyRev Short.	\$106.622		\$70.36	\$770.12		(\$46.90)	19.08%	11.45%	\$0.00
88	Sell Short	07/18/08 11:55	Short.	\$106.802	\$0.00	500000	\$262.32	0.05%	\$487.18	93.69%	\$0.00	\$0.00
	Buy to Cover	07/18/08 12:25	PredRev Short.	\$106.746		\$262.32	\$1,032.44		(\$32.78)	56.76%	50.45%	\$0.00
89	Sell Short	07/21/08 11:55	Short.	\$106.819	\$0.00	500000	\$510.73	0.10%	\$529.47	53.30%	\$0.00	\$0.00
	Buy to Cover	07/21/08 15:10	ReTrace Short.	\$106.710		\$510.73	\$1,543.17		(\$463.11)	98.11%	51.42%	\$0.00
90	Sell Short	07/22/08 09:20	Short.	\$106.705	\$0.00	500000	(\$1,103.25)	(0.22%)	\$412.60	27.16%	\$0.00	\$0.00
	Buy to Cover	07/22/08 10:45	Stop Loss	\$106.941		(\$1,103.25)	\$439.92		(\$1,103.25)	0.00%	(72.84%)	\$0.00
91	Sell Short	07/22/08 13:40	Short.	\$107.257	\$0.00	500000	\$452.56	0.09%	\$471.22	48.56%	\$0.00	\$0.00
	Buy to Cover	07/22/08 15:10	EOD Short.	\$107.160		\$452.56	\$892.48		(\$498.34)	98.08%	46.63%	\$0.00
92	Sell Short	07/23/08 04:05	Short.	\$107.686	\$0.00	500000	\$506.62	0.10%	\$599.58	35.83%	\$0.00	\$0.00
	Buy to Cover	07/23/08 09:45	ReTrace Short.	\$107.577		\$506.62	\$1,399.10		(\$1,070.42)	94.44%	30.28%	\$0.00
93	Buy	07/23/08 12:45	Long.	\$107.735	\$0.00	500000	\$426.57	0.09%	\$510.03	79.14%	\$0.00	\$0.00
	Sell	07/23/08 13:30	ReTrace Long.	\$107.822		\$426.57	\$1,825.67		(\$134.56)	87.05%	66.19%	\$0.00
94	Sell Short	07/24/08 04:10	Short.	\$107.740	\$0.00	500000	\$185.82	0.04%	\$659.67	48.14%	\$0.00	\$0.00
	Buy to Cover	07/24/08 04:50	EarlyRev Short.	\$107.680		\$185.82	\$2,011.49		(\$709.79)	65.42%	13.56%	\$0.00
95	Sell Short	07/24/08 05:05	Short.	\$107.665	\$0.00	500000	\$632.31	0.13%	\$729.95	47.15%	\$0.00	\$0.00
	Buy to Cover	07/24/08 10:05	ReTrace Short.	\$107.529		\$632.31	\$2,643.80		(\$816.11)	93.69%	40.84%	\$0.00
96	Buy	07/25/08 04:35	Long.	\$107.040	\$0.00	500000	\$457.68	0.09%	\$611.80	37.01%	\$0.00	\$0.00
	Sell	07/25/08 06:00	ReTrace Long.	\$107.138		\$457.68	\$3,101.49		(\$1,043.54)	90.68%	27.68%	\$0.00
97	Sell Short	07/25/08 06:40	Short.	\$107.311	\$0.00	500000	\$429.15	0.09%	\$671.71	72.00%	\$0.00	\$0.00
	Buy to Cover	07/25/08 06:55	ReTrace Short.	\$107.219		\$429.15	\$3,530.64		(\$260.84)	74.00%	46.00%	\$0.00
98	Sell Short	07/25/08 09:50	Short.	\$107.670	\$0.00	500000	(\$1,098.74)	(0.22%)	\$297.31	21.26%	\$0.00	\$0.00
	Buy to Cover	07/25/08 10:05	Stop Loss	\$107.907		(\$1,098.74)	\$2,431.90		(\$1,098.74)	0.00%	(78.74%)	\$0.00
99	Sell Short	07/25/08 11:30	Short.	\$107.822	\$0.00	500000	(\$78.78)	(0.02%)	\$533.02	51.80%	\$0.00	\$0.00
	Buy to Cover	07/25/08 13:15	EarlyRev Short.	\$107.839		(\$78.78)	\$2,353.11		(\$495.77)	40.54%	(7.66%)	\$0.00
100	Buy	07/28/08 06:45	Long.	\$107.680	\$0.00	500000	(\$1,102.57)	(0.22%)	\$459.42	29.46%	\$0.00	\$0.00
	Sell	07/28/08 11:25	Stop Loss	\$107.443		(\$1,102.57)	\$1,250.54		(\$1,102.57)	0.00%	(70.54%)	\$0.00
101	Buy	07/28/08 12:10	Long.	\$107.547	\$0.00	500000	(\$190.67)	(0.04%)	\$232.44	19.76%	\$0.00	\$0.00
	Sell	07/28/08 15:10	EOD Long.	\$107.506		(\$190.67)	\$1,059.87		(\$945.12)	64.03%	(16.21%)	\$0.00
102	Sell Short	07/29/08 13:00	Short.	\$108.152	\$0.00	500000	\$485.89	0.10%	\$559.93	54.75%	\$0.00	\$0.00
	Buy to Cover	07/29/08 14:40	ReTrace Short.	\$108.047		\$485.89	\$1,545.76		(\$461.92)	92.76%	47.51%	\$0.00
103	Buy	07/30/08 06:40	Long.	\$107.869	\$0.00	500000	\$1,317.79	0.26%	\$1,377.89	71.29%	\$0.00	\$0.00
	Sell	07/30/08 08:20	Profit Long Exit.	\$108.154		\$1,317.79	\$2,863.54		(\$556.57)	96.89%	68.18%	\$0.00
104	Sell Short	07/30/08 10:45	Short.	\$108.191	\$0.00	500000	\$499.66	0.10%	\$587.57	60.77%	\$0.00	\$0.00
	Buy to Cover	07/30/08 12:50	ReTrace Short.	\$108.083		\$499.66	\$3,363.21		(\$378.80)	90.91%	51.67%	\$0.00
105	Sell Short	07/30/08 13:45	Short.	\$108.006	\$0.00	500000	(\$309.89)	(0.06%)	\$273.12	33.15%	\$0.00	\$0.00
	Buy to Cover	07/30/08 15:10	EOD Short.	\$108.073		(\$309.89)	\$3,053.32		(\$550.50)	29.21%	(37.64%)	\$0.00
106	Buy	07/31/08 03:35	Long.	\$108.018	\$0.00	500000	\$416.22	0.08%	\$615.07	75.57%	\$0.00	\$0.00
	Sell	07/31/08 03:50	ReTrace Long.	\$108.108		\$416.22	\$3,469.54		(\$199.05)	75.57%	51.14%	\$0.00
107	Buy	07/31/08 09:25	Long.	\$107.689	\$0.00	500000	\$691.24	0.14%	\$709.79	80.10%	\$0.00	\$0.00
	Sell	07/31/08 09:35	ReTrace Long.	\$107.838		\$691.24	\$4,160.77		(\$176.40)	97.91%	78.01%	\$0.00
108	Buy	07/31/08 09:50	Long.	\$107.831	\$0.00	500000	\$491.02	0.10%	\$671.68	77.96%	\$0.00	\$0.00
	Sell	07/31/08 09:55	ReTrace Long.	\$107.937		\$491.02	\$4,651.79		(\$190.09)	79.03%	56.99%	\$0.00
109	Buy	07/31/08 10:30	Long.	\$107.904	\$0.00	500000	\$523.09	0.10%	\$597.16	55.36%	\$0.00	\$0.00
	Sell	07/31/08 10:55	ReTrace Long.	\$108.017		\$523.09	\$5,174.88		(\$482.19)	93.13%	48.50%	\$0.00
110	Sell Short	07/31/08 12:05	Short.	\$108.085	\$0.00	500000	\$444.58	0.09%	\$620.55	85.90%	\$0.00	\$0.00
	Buy to Cover	07/31/08 12:15	ReTrace Short.	\$107.989		\$444.58	\$5,619.46		(\$101.77)	75.64%	61.54%	\$0.00
111	Sell Short	07/31/08 13:05	Short.	\$107.967	\$0.00	500000	\$370.72	0.07%	\$505.11	68.99%	\$0.00	\$0.00
	Buy to Cover	07/31/08 14:25	EarlyRev Short.	\$107.848		\$370.72	\$5,990.18		(\$226.88)	81.65%	50.63%	\$0.00
112	Buy	08/01/08 03:45	Long.	\$107.648	\$0.00	500000	\$534.77	0.11%	\$558.02	88.80%	\$0.00	\$0.00
	Sell	08/01/08 04:10	ReTrace Long.	\$107.533		\$534.77	\$524.95		(\$69.81)	96.30%	85.19%	\$0.00
113	Sell Short	08/01/08 06:35	Short.	\$107.600	\$0.00	500000	\$721.21	0.14%	\$795.65	83.82%	\$0.00	\$0.00
	Buy to Cover	08/01/08 07:10	ReTrace Short.	\$107.445		\$721.21	\$7,246.16		(\$153.30)	92.16%	75.98%	\$0.00
114	Sell Short											

135	Sell	08/13/08 03:45	EarlyRev Long.	Y108.773		\$193.00	\$7,295.89			(\$243.72)	56.21%	24.85%	\$0.00	\$0.00
	Sell Short	08/13/08 08:35	Short.	Y108.661	\$0.00	500000	\$110.50	0.02%		\$745.90	41.54%		\$0.00	\$0.00
	Buy to Cover	08/13/08 08:45	EarlyRev Short.	Y108.637		\$110.50	\$7,406.39			(\$1,048.63)	64.62%	6.15%	\$0.00	\$0.00
136	Buy	08/13/08 09:35	Long.	Y108.756	\$0.00	500000	\$436.44	0.09%		\$523.73	32.95%		\$0.00	\$0.00
	Sell	08/13/08 12:05	ReTrace Long.	Y108.851		\$436.44	\$7,842.84			(\$1,068.43)	94.51%	27.46%	\$0.00	\$0.00
137	Sell Short	08/13/08 14:00	Short.	Y109.336	\$0.00	500000	(\$1,100.84)	(0.22%)		\$123.46	10.07%		\$0.00	\$0.00
	Buy to Cover	08/13/08 14:40	Stop Loss	Y109.577		(\$1,100.84)	\$6,742.00			(\$1,100.84)	0.00%	(89.93%)	\$0.00	\$0.00
138	Sell Short	08/13/08 15:15	Short.	Y109.476	\$0.00	500000	(\$105.00)	(0.02%)		\$0.00	0.00%		\$0.00	\$0.00
	Buy to Cover	08/13/08 15:15	EOD Short.	Y109.499		(\$105.00)	\$6,637.00			(\$232.83)	54.90%	(45.10%)	\$0.00	\$0.00
139	Sell Short	08/14/08 07:00	Short.	Y109.658	\$0.00	500000	\$465.36	0.09%		\$510.99	54.37%		\$0.00	\$0.00
	Buy to Cover	08/14/08 08:10	ReTrace Short.	Y109.556		\$465.36	\$7,102.36			(\$428.34)	95.15%	49.51%	\$0.00	\$0.00
140	Sell Short	08/14/08 09:55	Short.	Y109.452	\$0.00	500000	(\$1,103.32)	(0.22%)		\$420.24	27.54%		\$0.00	\$0.00
	Buy to Cover	08/14/08 10:40	Stop Loss	Y109.694		(\$1,103.32)	\$5,999.04			(\$1,103.32)	0.00%	(72.46%)	\$0.00	\$0.00
141	Sell Short	08/14/08 13:45	Short.	Y109.838	\$0.00	500000	\$588.09	0.12%		\$743.09	77.62%		\$0.00	\$0.00
	Buy to Cover	08/14/08 14:50	ReTrace Short.	Y109.709		\$588.09	\$6,587.13			(\$213.87)	83.81%	61.43%	\$0.00	\$0.00
142	Sell Short	08/15/08 06:00	Short.	Y110.486	\$0.00	500000	\$715.58	0.14%		\$715.58	51.47%		\$0.00	\$0.00
	Buy to Cover	08/15/08 07:55	ReTrace Short.	Y110.328		\$715.58	\$7,302.71			(\$673.43)	100.00%	51.47%	\$0.00	\$0.00
143	Sell Short	08/15/08 09:20	Short.	Y110.454	\$0.00	500000	\$875.37	0.17%		\$1,038.65	69.60%		\$0.00	\$0.00
	Buy to Cover	08/15/08 10:10	ReTrace Short.	Y110.261		\$875.37	\$8,178.08			(\$452.34)	89.06%	58.66%	\$0.00	\$0.00
144	Sell Short	08/15/08 10:30	Short.	Y110.287	\$0.00	500000	(\$1,103.58)	(0.22%)		\$77.06	6.51%		\$0.00	\$0.00
	Buy to Cover	08/15/08 11:35	Stop Loss	Y110.531		(\$1,103.58)	\$7,074.50			(\$1,103.58)	0.00%	(93.49%)	\$0.00	\$0.00
145	Sell Short	08/15/08 11:50	Short.	Y110.430	\$0.00	500000	\$607.47	0.12%		\$766.14	66.80%		\$0.00	\$0.00
	Buy to Cover	08/15/08 12:15	ReTrace Short.	Y110.296		\$607.47	\$7,681.97			(\$380.19)	86.17%	52.96%	\$0.00	\$0.00
146	Buy	08/19/08 03:35	Long.	Y109.993	\$0.00	500000	(\$1,101.77)	(0.22%)		\$436.03	28.40%		\$0.00	\$0.00
	Sell	08/19/08 06:35	Stop Loss	Y109.751		(\$1,101.77)	\$6,580.20			(\$1,101.77)	0.00%	(71.60%)	\$0.00	\$0.00
147	Buy	08/19/08 08:30	Long.	Y109.770	\$0.00	500000	\$564.23	0.11%		\$637.04	65.42%		\$0.00	\$0.00
	Sell	08/19/08 08:40	ReTrace Long.	Y109.894		\$564.23	\$7,144.43			(\$336.90)	92.52%	57.94%	\$0.00	\$0.00
148	Sell Short	08/20/08 07:15	Short.	Y110.031	\$0.00	500000	\$445.74	0.09%		\$586.74	61.72%		\$0.00	\$0.00
	Buy to Cover	08/20/08 09:35	ReTrace Short.	Y109.933		\$445.74	\$7,590.17			(\$363.29)	85.17%	46.89%	\$0.00	\$0.00
149	Buy	08/20/08 11:25	Long.	Y110.001	\$0.00	500000	(\$1,102.05)	(0.22%)		\$408.99	27.11%		\$0.00	\$0.00
	Sell	08/20/08 14:15	Stop Loss	Y109.759		(\$1,102.05)	\$6,488.12			(\$1,102.05)	0.00%	(72.89%)	\$0.00	\$0.00
150	Buy	08/21/08 03:45	Long.	Y108.833	\$0.00	500000	\$550.64	0.11%		\$647.00	87.58%		\$0.00	\$0.00
	Sell	08/21/08 04:00	ReTrace Long.	Y108.953		\$550.64	\$7,038.76			(\$91.88)	86.96%	74.53%	\$0.00	\$0.00
151	Buy	08/21/08 04:45	Long.	Y108.730	\$0.00	500000	\$266.52	0.05%		\$657.12	52.38%		\$0.00	\$0.00
	Sell	08/21/08 05:20	EarlyRev Long.	Y108.788		\$266.52	\$7,305.28			(\$598.22)	68.86%	21.25%	\$0.00	\$0.00
152	Buy	08/21/08 05:50	Long.	Y108.820	\$0.00	500000	(\$1,105.50)	(0.22%)		\$243.45	18.09%		\$0.00	\$0.00
	Sell	08/21/08 07:30	Stop Loss	Y108.580		(\$1,105.50)	\$6,199.78			(\$1,105.50)	0.00%	(81.91%)	\$0.00	\$0.00
153	Buy	08/21/08 09:05	Long.	Y108.289	\$0.00	500000	\$539.88	0.11%		\$558.33	51.27%		\$0.00	\$0.00
	Sell	08/21/08 09:35	ReTrace Long.	Y108.406		\$539.88	\$6,739.66			(\$531.02)	98.31%	49.58%	\$0.00	\$0.00
154	Buy	08/22/08 03:35	Long.	Y109.127	\$0.00	500000	\$270.12	0.05%		\$650.13	61.21%		\$0.00	\$0.00
	Sell	08/22/08 04:45	EarlyRev Long.	Y109.186		\$270.12	\$7,009.78			(\$412.48)	64.22%	25.43%	\$0.00	\$0.00
155	Sell Short	08/22/08 10:55	Short.	Y109.954	\$0.00	500000	\$304.89	0.06%		\$655.30	73.85%		\$0.00	\$0.00
	Buy to Cover	08/22/08 11:45	EarlyRev Short.	Y109.887		\$304.89	\$7,314.68			(\$231.84)	60.51%	34.36%	\$0.00	\$0.00
156	Sell Short	08/22/08 12:05	Short.	Y109.893	\$0.00	500000	(\$1,099.12)	(0.22%)		\$250.33	18.52%		\$0.00	\$0.00
	Buy to Cover	08/22/08 14:45	Stop Loss	Y110.135		(\$1,099.12)	\$6,215.55			(\$1,099.12)	0.00%	(81.48%)	\$0.00	\$0.00
157	Sell Short	08/25/08 03:35	Short.	Y109.892	\$0.00	500000	\$596.63	0.12%		\$660.39	43.94%		\$0.00	\$0.00
	Buy to Cover	08/25/08 06:55	ReTrace Short.	Y109.761		\$596.63	\$6,812.18			(\$840.29)	95.76%	39.70%	\$0.00	\$0.00
158	Buy	08/25/08 12:15	Long.	Y109.085	\$0.00	500000	\$604.30	0.12%		\$636.35	56.97%		\$0.00	\$0.00
	Sell	08/25/08 12:45	ReTrace Long.	Y109.217		\$604.30	\$7,416.48			(\$481.46)	97.13%	54.10%	\$0.00	\$0.00
159	Buy	08/25/08 13:15	Long.	Y109.333	\$0.00	500000	\$54.87	0.01%		\$347.51	48.72%		\$0.00	\$0.00
	Sell	08/25/08 15:10	EOD Long.	Y109.345		\$54.87	\$7,471.35			(\$365.99)	58.97%	7.69%	\$0.00	\$0.00
160	Sell Short	08/26/08 08:35	Short.	Y109.621	\$0.00	500000	\$1,074.28	0.21%		\$1,965.70	76.92%		\$0.00	\$0.00
	Buy to Cover	08/26/08 09:30	ReTrace Short.	Y109.386		\$1,074.28	\$8,545.63			(\$587.75)	65.12%	42.04%	\$0.00	\$0.00
161	Buy	08/26/08 10:10	Long.	Y109.518	\$0.00	500000	\$319.32	0.06%		\$556.53	96.06%		\$0.00	\$0.00
	Sell	08/26/08 10:10	EarlyRev Long.	Y109.588		\$319.32	\$8,864.95			(\$22.81)	59.06%	55.12%	\$0.00	\$0.00
162	Buy	08/26/08 10:40	Long.	Y109.848	\$0.00	500000	(\$1,103.53)	(0.22%)		\$354.87	24.38%		\$0.00	\$0.00
	Sell	08/26/08 14:25	Stop Loss	Y109.606		(\$1,103.53)	\$7,761.42			(\$1,103.53)	0.00%	(75.62%)	\$0.00	\$0.00
163	Sell Short	08/27/08 04:20	Short.	Y108.737	\$0.00	500000	(\$1,100.74)	(0.22%)		\$225.40	16.96%		\$0.00	\$0.00
	Buy to Cover	08/27/08 08:05	Stop Loss	Y108.977		(\$1,100.74)	\$6,660.68			(\$1,100.74)	0.00%	(83.04%)	\$0.00	\$0.00
164	Buy	08/27/08 08:35	Long.	Y109.088	\$0.00	500000	\$983.39	0.20%		\$1,175.49	100.00%		\$0.00	\$0.00
	Sell	08/27/08 08:35	PredRev Long.	Y109.303		\$983.39	\$7,644.07			\$0.00	83.66%	83.66%	\$0.00	\$0.00
165	Sell Short	08/27/08 09:20	Short.	Y109.464	\$0.00	500000	(\$1,101.82)	(0.22%)		\$95.91	7.98%		\$0.00	\$0.00
	Buy to Cover	08/27/08 10:25	Stop Loss	Y109.706		(\$1,101.82)	\$6,542.25			(\$1,101.82)	0.00%	(92.02%)	\$0.00	\$0.00
166	Sell Short	08/27/08 11:05	Short.	Y109.719	\$0.00	500000	\$246.22	0.05%		\$414.88	35.27%		\$0.00	\$0.00
	Buy to Cover	08/27/08 15:10	EOD Short.	Y109.665		\$246.22	\$6,788.47			(\$759.86)	85.66%	20.93%	\$0.00	\$0.00
167	Sell Short	08/28/08 09:25	Short.	Y108.945	\$0.00	500000	\$234.24	0.05%		\$670.56	90.68%		\$0.00	\$0.00
	Buy to Cover	08/28/08 09:25	EarlyRev Short.	Y108.894		\$234.24	\$7,022.70			(\$68.89)	40.99%	31.68%	\$0.00	\$0.00
168	Sell Short	08/28/08 14:15	Short.	Y109.368	\$0.00	500000	(\$575.31)	(0.12%)		\$0.00	0.00%		\$0.00	\$0.00
	Buy to Cover	08/28/08 15:10	EOD Short.	Y109.494		(\$575.31)	\$6,447.40			(\$953.82)	39.71%	(60.29%)	\$0.00	\$0.00
169	Sell Short	08/29/08 04:15	Short.	Y108.637	\$0.00	500000	\$414.55	0.08%		\$502.06	99.09%		\$0.00	\$0.00
	Buy to Cover	08/29/08 04:15	ReTrace Short.	Y108.547		\$414.55	\$6,861.94			(\$4.61)	82.73%	81.82%	\$0.00	\$0.00
170	Buy	08/29/08 04:55	Long.	Y108.655	\$0.00	500000	\$583.74	0.12%		\$818.15	80.54%		\$0.00	\$0.00
	Sell	08/29/08 05:15	ReTrace Long.	Y108.782		\$583.74	\$7,445.68			(\$197.85)	76.92%	57.47%	\$0.00	\$0.00
171	Sell Short	08/29/08 08:45	Short.	Y108.496	\$0.00	500000	(\$1,102.64)	(0.22%)		\$285.65	20.53%		\$0.00	\$0.00
	Buy to Cover	08/29/08 09:45	Stop Loss	Y108.736		(\$1,102.64)	\$6,343.04			(\$1,102.64)	0.00%	(79.47%)	\$0.00	\$0.00