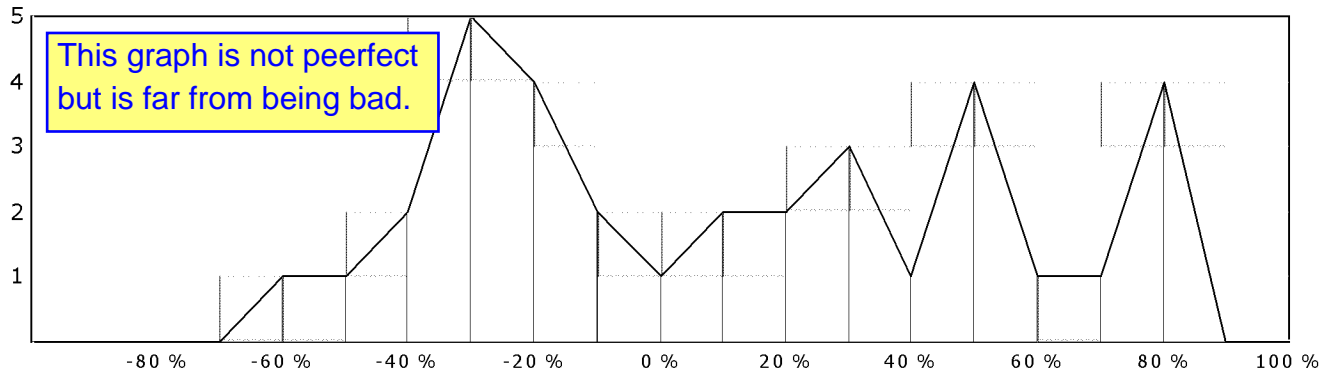


Position Trade Efficiencies



Position Details

Position 1 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$69.1625	18	8/16/2007	63.61 %	\$10.00	\$69152.45
Closing	\$70.6113	20	8/20/2007	20.82 %	\$10.00	\$70621.30
Total				-15.56 %		\$-1468.85
	Price	Bar	Profit			
Most Favorable	\$63.2400	18	\$5902.45			
Most Adverse	\$72.5500	20	\$-3407.55			

Position 2 - Long X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$81.6663	23	8/23/2007	95.22 %	\$10.00	\$81676.30
Closing	\$98.6045	57	10/11/2007	90.42 %	\$10.00	\$98594.50
Total				85.63 %		\$16918.20
	Price	Bar	Profit			
Most Favorable	\$100.5000	56	\$18813.70			
Most Adverse	\$80.7200	23	\$-966.30			

Position 3 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$83.6397	104	12/18/2007	51.39 %	\$10.00	\$83629.70
Closing	\$85.5255	110	12/27/2007	17.75 %	\$10.00	\$85535.50
Total				-30.86 %		\$-1905.80
	Price	Bar	Profit			
Most Favorable	\$80.5000	108	\$3119.70			
Most Adverse	\$86.6100	110	\$-2990.30			

Position 4 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$85.4606	111	12/28/2007	72.04 %	\$10.00	\$85450.55
Closing	\$85.0732	112	12/31/2007	42.42 %	\$10.00	\$85083.25
Total				14.45 %		\$367.30
	Price	Bar	Profit			
Most Favorable	\$83.5300	112	\$1910.55			

Most Adverse \$86.2100 111 \$-769.45

Position 5 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$84.0676	113	1/2/2008	94.31 %	\$10.00	\$84057.55
Closing	\$73.4253	119	1/10/2008	76.78 %	\$10.00	\$73435.30
Total				71.09 %		\$10622.25
	Price	Bar	Profit			
Most Favorable	\$69.9500	117	\$14097.55			
Most Adverse	\$84.9200	113	\$-872.45			

Position 6 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$68.7645	122	1/15/2008	60.08 %	\$10.00	\$68754.45
Closing	\$70.8625	124	1/17/2008	2.45 %	\$10.00	\$70872.55
Total				-37.47 %		\$-2118.10
	Price	Bar	Profit			
Most Favorable	\$65.4000	122	\$3344.45			
Most Adverse	\$71.0000	123	\$-2255.55			

Position 7 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$65.2720	145	2/19/2008	42.25 %	\$10.00	\$65262.00
Closing	\$67.3350	151	2/27/2008	13.10 %	\$10.00	\$67345.00
Total				-44.65 %		\$-2083.00
	Price	Bar	Profit			
Most Favorable	\$63.3200	148	\$1932.00			
Most Adverse	\$67.9400	150	\$-2688.00			

Position 8 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$65.5606	152	2/28/2008	94.50 %	\$10.00	\$65550.55
Closing	\$61.6567	161	3/12/2008	60.64 %	\$10.00	\$61666.75
Total				55.14 %		\$3883.80
	Price	Bar	Profit			
Most Favorable	\$58.8700	155	\$6670.55			
Most Adverse	\$65.9500	152	\$-409.45			

Position 9 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$57.7001	179	4/8/2008	82.18 %	\$10.00	\$57690.05
Closing	\$51.6972	190	4/23/2008	71.56 %	\$10.00	\$51707.20
Total				53.74 %		\$5982.85
	Price	Bar	Profit			
Most Favorable	\$48.5200	186	\$9160.05			
Most Adverse	\$59.6900	179	\$-2009.95			

Position 10 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$48.3968	212	5/23/2008	67.19 %	\$10.00	\$48386.80
Closing	\$49.1043	217	6/2/2008	10.77 %	\$10.00	\$49114.30
Total				-22.04 %		\$-727.50
	Price	Bar	Profit			
Most Favorable	\$46.2400	214	\$2136.80			
Most Adverse	\$49.4500	216	\$-1073.20			

Position 11 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$47.9491	218	6/3/2008	94.70 %	\$10.00	\$47939.05
Closing	\$30.6927	242	7/8/2008	88.38 %	\$10.00	\$30702.70
Total				83.08 %		\$17236.35
	Price	Bar	Profit			
Most Favorable	\$28.2800	241	\$19649.05			
Most Adverse	\$49.0500	220	\$-1120.95			

Position 12 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$29.8500	272	8/19/2008	43.80 %	\$10.00	\$29840.00
Closing	\$32.1499	276	8/25/2008	18.18 %	\$10.00	\$32159.95
Total				-38.02 %		\$-2319.95
	Price	Bar	Profit			
Most Favorable	\$27.2000	274	\$2630.00			
Most Adverse	\$33.2500	276	\$-3420.00			

Position 13 - Long X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$32.9640	280	8/29/2008	94.79 %	\$10.00	\$32974.00
Closing	\$34.3275	282	9/3/2008	38.38 %	\$10.00	\$34317.50
Total				33.18 %		\$1343.50
	Price	Bar	Profit			
Most Favorable	\$36.8600	281	\$3876.00			
Most Adverse	\$32.7500	280	\$-234.00			

Position 14 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$28.9744	291	9/16/2008	24.71 %	\$10.00	\$28964.40
Closing	\$34.9539	294	9/19/2008	19.19 %	\$10.00	\$34963.90
Total				-56.09 %		\$-5999.50
	Price	Bar	Profit			
Most Favorable	\$26.3400	292	\$2614.40			
Most Adverse	\$37.0000	294	\$-8045.60			

Position 15 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$24.0691	304	10/3/2008	99.01 %	\$10.00	\$24059.05
Closing	\$18.3513	310	10/13/2008	47.90 %	\$10.00	\$18361.30
Total				46.91 %		\$5697.75
	Price	Bar	Profit			
Most Favorable	\$12.0000	309	\$12049.05			
Most Adverse	\$24.1900	304	\$-140.95			

Position 16 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$15.2434	313	10/16/2008	89.58 %	\$10.00	\$15233.40
Closing	\$11.2560	322	10/29/2008	66.82 %	\$10.00	\$11266.00
Total				56.40 %		\$3967.40
	Price	Bar	Profit			
Most Favorable	\$8.9100	321	\$6313.40			
Most Adverse	\$15.9800	314	\$-756.60			

Position 17 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$13.2634	329	11/7/2008	90.70 %	\$10.00	\$13253.35
Closing	\$10.4017	334	11/14/2008	71.64 %	\$10.00	\$10411.75
Total				62.34 %		\$2841.60
	Price	Bar	Profit			
Most Favorable	\$9.1000	333	\$4143.35			
Most Adverse	\$13.6900	329	\$-446.65			

Position 18 - Long X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$11.5675	341	11/25/2008	37.30 %	\$10.00	\$11577.55
Closing	\$10.8455	345	12/2/2008	33.82 %	\$10.00	\$10835.50
Total				-28.88 %		\$-742.05
	Price	Bar	Profit			
Most Favorable	\$12.5000	342	\$912.45			
Most Adverse	\$10.0000	344	\$-1587.55			

Position 19 - Long X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$11.7484	355	12/16/2008	83.14 %	\$10.00	\$11758.45
Closing	\$13.6216	358	12/19/2008	69.62 %	\$10.00	\$13611.55
Total				52.76 %		\$1853.10
	Price	Bar	Profit			
Most Favorable	\$14.7000	356	\$2931.55			
Most Adverse	\$11.1500	355	\$-618.45			

Position 20 - Long X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$15.3765	367	1/5/2009	54.84 %	\$10.00	\$15386.50
Closing	\$15.8205	369	1/7/2009	61.25 %	\$10.00	\$15810.50
Total				16.09 %		\$424.00
	Price	Bar	Profit			
Most Favorable	\$16.8900	368	\$1493.50			
Most Adverse	\$14.1300	369	\$-1266.50			

Position 21 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$12.3380	373	1/13/2009	70.54 %	\$10.00	\$12328.00
Closing	\$13.0851	374	1/14/2009	2.68 %	\$10.00	\$13095.10
Total				-26.78 %		\$-767.10
	Price	Bar	Profit			
Most Favorable	\$10.3700	374	\$1948.00			
Most Adverse	\$13.1600	373	\$-842.00			

Position 22 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$10.5669	375	1/15/2009	97.16 %	\$10.00	\$10556.90
Closing	\$6.4119	390	2/6/2009	85.45 %	\$10.00	\$6421.90
Total				82.60 %		\$4135.00
	Price	Bar	Profit			
Most Favorable	\$5.6800	389	\$4866.90			
Most Adverse	\$10.7100	376	\$-163.10			

Position 23 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$4.8755	396	2/17/2009	82.22 %	\$10.00	\$4865.50
Closing	\$4.6129	400	2/23/2009	40.61 %	\$10.00	\$4622.95
Total				22.83 %		\$242.55
	Price	Bar	Profit			
Most Favorable	\$3.9300	399	\$925.50			
Most Adverse	\$5.0800	396	\$-224.50			

Position 24 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$3.3333	405	3/2/2009	98.91 %	\$10.00	\$3323.25
Closing	\$2.0401	410	3/9/2009	85.06 %	\$10.00	\$2050.15
Total				83.97 %		\$1273.10
	Price	Bar	Profit			
Most Favorable	\$1.8100	409	\$1503.25			
Most Adverse	\$3.3500	405	\$-36.75			

Position 25 - Long X 1000 Units

Price	Bar	Date	Efficiency	Commission	Value
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Opening	\$3.4773	414	3/13/2009	36.74 %	\$10.00	\$3487.30
Closing	\$3.3034	416	3/17/2009	45.15 %	\$10.00	\$3293.40
Total				-18.11 %		\$-193.90
	Price	Bar	Profit			
Most Favorable	\$3.8300	414	\$332.70			
Most Adverse	\$2.8700	415	\$-627.30			

Position 26 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$2.7860	425	3/30/2009	37.48 %	\$10.00	\$2776.00
Closing	\$3.3165	428	4/2/2009	23.22 %	\$10.00	\$3326.50
Total				-39.30 %		\$-550.50
	Price	Bar	Profit			
Most Favorable	\$2.2800	426	\$486.00			
Most Adverse	\$3.6300	428	\$-864.00			

Position 27 - Long X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$3.4170	429	4/3/2009	94.61 %	\$10.00	\$3427.00
Closing	\$4.7263	432	4/8/2009	43.12 %	\$10.00	\$4716.25
Total				37.73 %		\$1289.25
	Price	Bar	Profit			
Most Favorable	\$6.7000	430	\$3263.00			
Most Adverse	\$3.2300	429	\$-207.00			

Position 28 - Long X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$6.6832	435	4/14/2009	50.10 %	\$10.00	\$6693.25
Closing	\$6.6765	437	4/16/2009	49.52 %	\$10.00	\$6666.45
Total				-0.38 %		\$-26.80
	Price	Bar	Profit			
Most Favorable	\$7.5700	435	\$866.75			
Most Adverse	\$5.8000	437	\$-903.25			

Position 29 - Long X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$8.8038	447	4/30/2009	48.56 %	\$10.00	\$8813.80
Closing	\$8.1491	449	5/4/2009	23.46 %	\$10.00	\$8139.05
Total				-27.98 %		\$-674.75
	Price	Bar	Profit			
Most Favorable	\$9.9400	447	\$1116.20			
Most Adverse	\$7.6000	448	\$-1223.80			

Position 30 - Long X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$11.1153	450	5/5/2009	88.79 %	\$10.00	\$11125.30

Closing	\$12.3579	452	5/7/2009	49.32 %	\$10.00	\$12347.90
Total				38.12 %		\$1222.60
	Price	Bar	Profit			
Most Favorable	\$14.0100	451	\$2874.70			
Most Adverse	\$10.7500	450	\$-385.30			

Position 31 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$7.6914	457	5/14/2009	24.25 %	\$10.00	\$7681.35
Closing	\$8.9043	460	5/19/2009	9.10 %	\$10.00	\$8914.30
Total				-66.65 %		\$-1232.95
	Price	Bar	Profit			
Most Favorable	\$7.2500	458	\$421.35			
Most Adverse	\$9.0700	460	\$-1398.65			

Position 32 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$7.3033	464	5/26/2009	24.37 %	\$10.00	\$7293.30
Closing	\$7.7887	468	6/1/2009	42.16 %	\$10.00	\$7798.75
Total				-33.48 %		\$-505.45
	Price	Bar	Profit			
Most Favorable	\$6.9500	466	\$333.30			
Most Adverse	\$8.4000	468	\$-1116.70			

Position 33 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$7.0844	476	6/11/2009	92.07 %	\$10.00	\$7074.40
Closing	\$6.6330	486	6/25/2009	34.33 %	\$10.00	\$6643.00
Total				26.40 %		\$431.40
	Price	Bar	Profit			
Most Favorable	\$5.5100	484	\$1554.40			
Most Adverse	\$7.2200	476	\$-155.60			

Position 34 - Short X 1000 Units

	Price	Bar	Date	Efficiency	Commission	Value
Opening	\$5.7312	493	7/7/2009	49.52 %	\$10.00	\$5721.20
Closing	\$6.1104	494	7/8/2009	2.48 %	\$10.00	\$6120.40
Total				-48.00 %		\$-399.20
	Price	Bar	Profit			
Most Favorable	\$5.3400	494	\$371.20			
Most Adverse	\$6.1300	493	\$-418.80			

Summary

Profit

Efficiency

Average	\$1706.37	11.42 %
Total	\$58016.60	