

Entry Date	Symbol	Position	Entry Price	Initial Risk	Trading		Exit		Gross Profit
					Days	Method	Exit Price	Exit Date	
07/14/06	BO	SHORT	4480	\$1,260	17	STOP	4610	07/31/06	-\$780
07/14/06	TF	SHORT	65258	\$3,232	21	STOP	67320	08/04/06	-\$2,062
07/14/06	LC	SHORT	16300	\$3,000	27	STOP	16950	08/10/06	-\$2,600
07/14/06	NQ	SHORT	158069	\$1,086	14	STOP	161100	07/28/06	-\$606
07/14/06	OJ	SHORT	14480	\$1,440	10	STOP	15320	07/24/06	-\$1,260
07/14/06	SB	SHORT	1605	\$1,120	364	STOP	950	07/13/07	\$7,336
07/14/06	SM	SHORT	-465	\$600	90	STOP	-495	10/12/06	\$300
07/14/06	TY	LONG	76	\$531	5	STOP	76	07/19/06	-\$531
07/14/06	US	LONG	82	\$750	4	STOP	81	07/18/06	-\$750
07/14/06	YM	SHORT	10053	\$2,335	14	STOP	10440	07/28/06	-\$1,935
07/17/06	ES	SHORT	121325	\$388	2	STOP	122100	07/19/06	-\$388
07/17/06	HG	LONG	40900	\$5,000	2	STOP	38900	07/19/06	-\$5,000
07/17/06	KC	SHORT	20250	\$1,313	16	STOP	20550	08/02/06	-\$1,125
07/17/06	S	SHORT	356	\$1,400	88	STOP	336	10/13/06	\$1,000
07/17/06	SI	LONG	15330	\$8,100	1	STOP	13680	07/18/06	-\$8,250
07/18/06	C	SHORT	296	\$1,100	70	STOP	294	09/26/06	\$100
07/18/06	CT	LONG	5120	\$3,200	45	STOP	4680	09/01/06	-\$2,200
07/18/06	HO	SHORT	30894	\$3,301	20	STOP	31320	08/07/06	-\$1,789
07/18/06	RB	LONG	17650	\$2,940	1	STOP	16900	07/19/06	-\$3,150
07/18/06	NG	SHORT	18240	\$9,000	6	STOP	19080	07/24/06	-\$8,400
07/18/06	SI	SHORT	13680	\$3,600	13	STOP	14190	07/31/06	-\$2,550
07/19/06	CL	SHORT	12960	\$4,200	19	STOP	13230	08/07/06	-\$2,700
07/19/06	ES	LONG	122200	\$850	223	STOP	134500	02/27/07	\$6,150
07/19/06	GC	SHORT	7653	\$2,270	13	STOP	7760	08/01/06	-\$1,070
07/19/06	HG	SHORT	38900	\$5,125	16	STOP	40500	08/04/06	-\$4,000
07/19/06	RB	SHORT	16657	\$4,171	5	STOP	17650	07/24/06	-\$4,171
07/19/06	O	SHORT	256	\$1,000	7	STOP	272	07/26/06	-\$800
07/19/06	TY	SHORT	76	\$750	1	STOP	77	07/20/06	-\$844
07/19/06	US	SHORT	81	\$1,125	1	STOP	82	07/20/06	-\$1,219
07/20/06	TY	LONG	77	\$938	85	STOP	78	10/13/06	\$1,313
07/20/06	US	LONG	82	\$1,594	85	STOP	84	10/13/06	\$2,156
07/24/06	RB	LONG	17700	\$5,880	4	STOP	16350	07/28/06	-\$5,670
07/24/06	LH	SHORT	15350	\$1,000	4	STOP	15600	07/28/06	-\$1,000
07/24/06	NG	LONG	19080	\$4,800	24	STOP	19200	08/17/06	\$1,200
07/24/06	OJ	LONG	15320	\$420	56	STOP	16280	09/18/06	\$1,440
07/26/06	O	LONG	272	\$500	12	STOP	262	08/07/06	-\$500
07/26/06	RR	SHORT	19100	\$500	14	STOP	19250	08/09/06	-\$300
07/26/06	W	SHORT	1056	\$1,200	35	STOP	1064	08/30/06	-\$400
07/28/06	RB	SHORT	16350	\$2,940	4	STOP	17050	08/01/06	-\$2,940
07/28/06	LH	LONG	15650	\$1,200	82	STOP	15650	10/18/06	\$0
07/28/06	NQ	LONG	161100	\$720	10	STOP	158400	08/07/06	-\$540
07/28/06	YM	LONG	10440	\$1,800	229	STOP	10960	03/14/07	\$2,600
07/31/06	BO	LONG	4610	\$600	11	STOP	4530	08/11/06	-\$480
07/31/06	SI	LONG	14190	\$1,350	39	STOP	14610	09/08/06	\$2,100
08/01/06	GC	LONG	7760	\$1,600	10	STOP	7680	08/11/06	-\$800
08/01/06	RB	LONG	17393	\$5,221	8	STOP	16250	08/09/06	-\$4,801

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08/02/06	KC	LONG	20600	\$1,125	27	STOP	20700	08/29/06	\$375
08/04/06	TF	LONG	67328	\$1,718	4	STOP	65610	08/08/06	-\$1,718
08/04/06	HG	LONG	40500	\$6,000	7	STOP	38250	08/11/06	-\$5,625
08/07/06	CL	LONG	13230	\$1,950	3	STOP	13035	08/10/06	-\$1,950
08/07/06	HO	LONG	31320	\$2,646	3	STOP	30690	08/10/06	-\$2,646
08/07/06	O	SHORT	260	\$700	29	STOP	270	09/05/06	-\$500
08/08/06	TF	SHORT	65520	\$2,790	9	STOP	67950	08/17/06	-\$2,430
08/09/06	RB	SHORT	16250	\$3,780	203	STOP	11400	02/28/07	\$20,370
08/09/06	NQ	SHORT	158100	\$660	5	STOP	161100	08/14/06	-\$600
08/09/06	RR	LONG	19250	\$500	13	STOP	19100	08/22/06	-\$300
08/10/06	CL	SHORT	13020	\$2,850	229	STOP	11265	03/27/07	\$17,550
08/10/06	HO	SHORT	30660	\$3,780	274	STOP	26490	05/11/07	\$17,514
08/10/06	LC	LONG	17013	\$2,252	42	STOP	16750	09/21/06	-\$1,052
08/11/06	BO	SHORT	4510	\$360	62	STOP	4370	10/12/06	\$840
08/11/06	GC	SHORT	7670	\$1,900	76	STOP	7220	10/26/06	\$4,500
08/11/06	HG	SHORT	38250	\$7,375	25	STOP	40500	09/05/06	-\$5,625
08/14/06	NQ	LONG	161100	\$660	142	STOP	180300	01/03/07	\$3,840
08/17/06	TF	LONG	67950	\$3,060	144	STOP	72810	01/08/07	\$4,860
08/17/06	NG	SHORT	19200	\$3,000	1	STOP	19560	08/18/06	-\$3,600
08/18/06	NG	LONG	19560	\$4,800	3	STOP	19020	08/21/06	-\$5,400
08/21/06	NG	SHORT	19020	\$5,400	2	STOP	19560	08/23/06	-\$5,400
08/22/06	RR	SHORT	19100	\$1,200	28	STOP	19300	09/19/06	-\$400
08/23/06	NG	LONG	19620	\$6,600	6	STOP	18960	08/29/06	-\$6,600
08/25/06	CC	SHORT	2140	\$1,000	97	STOP	2160	11/30/06	-\$200
08/29/06	KC	SHORT	20650	\$3,188	55	STOP	20500	10/23/06	\$563
08/29/06	NG	SHORT	18900	\$9,600	57	STOP	18420	10/25/06	\$4,800
08/30/06	W	LONG	1064	\$2,000	79	STOP	1112	11/17/06	\$2,400
09/01/06	CT	SHORT	4680	\$800	101	STOP	4360	12/11/06	\$1,600
09/05/06	HG	LONG	40500	\$7,875	8	STOP	37500	09/13/06	-\$7,500
09/05/06	O	LONG	270	\$800	97	STOP	316	12/11/06	\$2,300
09/08/06	SI	SHORT	14610	\$5,550	53	STOP	14760	10/31/06	-\$750
09/13/06	HG	SHORT	37500	\$2,875	8	STOP	38450	09/21/06	-\$2,375
09/18/06	OJ	SHORT	16280	\$840	14	STOP	16600	10/02/06	-\$480
09/19/06	RR	LONG	19300	\$1,500	36	STOP	18950	10/25/06	-\$700
09/21/06	HG	LONG	38450	\$2,375	12	STOP	37750	10/03/06	-\$1,750
09/21/06	LC	SHORT	16750	\$800	11	STOP	16950	10/02/06	-\$800
09/26/06	C	LONG	294	\$1,200	171	STOP	400	03/16/07	\$5,300
10/02/06	OJ	LONG	16600	\$840	4	STOP	16120	10/06/06	-\$720
10/03/06	HG	SHORT	37750	\$3,625	13	STOP	38850	10/16/06	-\$2,750
10/06/06	OJ	SHORT	16065	\$683	6	STOP	16440	10/12/06	-\$563
10/09/06	LC	SHORT	16700	\$1,000	79	STOP	16650	12/27/06	\$200
10/12/06	BO	LONG	4360	\$360	89	STOP	4600	01/09/07	\$1,440
10/12/06	OJ	LONG	16795	\$2,093	179	STOP	18600	04/09/07	\$2,708
10/12/06	SM	LONG	-510	\$900	169	STOP	-255	03/30/07	\$2,550
10/13/06	S	LONG	336	\$1,600	88	STOP	380	01/09/07	\$2,200
10/13/06	TY	SHORT	78	\$1,781	19	STOP	80	11/01/06	-\$1,594
10/13/06	US	SHORT	84	\$844	13	STOP	85	10/26/06	-\$469

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10/16/06	HG	LONG	38850	\$2,375	8	STOP	38100	10/24/06	-\$1,875
10/19/06	LH	SHORT	15550	\$1,400	7	STOP	15900	10/26/06	-\$1,400
10/23/06	KC	LONG	20500	\$1,125	74	STOP	21750	01/05/07	\$4,688
10/24/06	HG	SHORT	38100	\$3,000	149	STOP	34650	03/22/07	\$8,625
10/25/06	NG	LONG	18420	\$6,600	5	STOP	17820	10/30/06	-\$6,000
10/25/06	RR	SHORT	18930	\$740	7	STOP	19250	11/01/06	-\$640
10/26/06	LH	LONG	15950	\$1,600	39	STOP	15700	12/04/06	-\$1,000
10/26/06	US	LONG	85	\$1,125	54	STOP	87	12/19/06	\$1,594
10/30/06	GC	LONG	7280	\$2,400	46	STOP	7380	12/15/06	\$1,000
10/30/06	NG	SHORT	17820	\$9,000	10	STOP	18420	11/09/06	-\$6,000
10/31/06	SI	LONG	14760	\$1,500	48	STOP	15180	12/18/06	\$2,100
11/01/06	RR	LONG	19250	\$800	20	STOP	19100	11/21/06	-\$300
11/01/06	TY	LONG	80	\$1,781	56	STOP	79	12/27/06	-\$375
11/09/06	NG	LONG	18420	\$4,800	4	STOP	17940	11/13/06	-\$4,800
11/13/06	NG	SHORT	17880	\$6,000	3	STOP	18420	11/16/06	-\$5,400
11/16/06	NG	LONG	18480	\$4,800	6	STOP	18120	11/22/06	-\$3,600
11/17/06	W	SHORT	1112	\$1,400	5	STOP	1140	11/22/06	-\$1,400
11/21/06	RR	SHORT	19100	\$700	10	STOP	19450	12/01/06	-\$700
11/22/06	NG	SHORT	17940	\$4,800	6	STOP	18420	11/28/06	-\$4,800
11/22/06	W	LONG	1144	\$1,600	15	STOP	1120	12/07/06	-\$1,200
11/28/06	NG	LONG	18480	\$5,400	6	STOP	17940	12/04/06	-\$5,400
12/01/06	CC	LONG	2180	\$1,000	248	STOP	2360	08/06/07	\$1,800
12/01/06	RR	LONG	19500	\$1,000	61	STOP	19150	01/31/07	-\$700
12/04/06	LH	SHORT	15700	\$800	52	STOP	15600	01/25/07	\$400
12/04/06	NG	SHORT	17880	\$10,200	63	STOP	17520	02/05/07	\$3,600
12/07/06	W	SHORT	1120	\$1,600	76	STOP	1104	02/21/07	\$800
12/11/06	CT	LONG	4360	\$1,600	59	STOP	4200	02/08/07	-\$800
12/14/06	O	LONG	326	\$500	4	STOP	314	12/18/06	-\$600
12/15/06	GC	SHORT	7380	\$1,200	13	STOP	7500	12/28/06	-\$1,200
12/18/06	O	SHORT	314	\$700	1	STOP	330	12/19/06	-\$800
12/18/06	SI	SHORT	15180	\$5,550	38	STOP	15690	01/25/07	-\$2,550
12/19/06	O	LONG	330	\$800	15	STOP	318	01/03/07	-\$600
12/19/06	US	SHORT	86	\$656	2	STOP	87	12/21/06	-\$656
12/21/06	US	LONG	87	\$750	1	STOP	86	12/22/06	-\$844
12/22/06	US	SHORT	86	\$938	14	STOP	87	01/05/07	-\$469
12/27/06	LC	LONG	16600	\$1,000	148	STOP	17050	05/24/07	\$1,800
12/27/06	TY	SHORT	79	\$375	49	STOP	78	02/14/07	\$656
12/28/06	GC	LONG	7520	\$2,000	8	STOP	7320	01/05/07	-\$2,000
01/03/07	NQ	SHORT	180300	\$1,080	1	STOP	186000	01/04/07	-\$1,140
01/03/07	O	SHORT	318	\$1,000	9	STOP	334	01/12/07	-\$800
01/04/07	NQ	LONG	186000	\$1,260	22	STOP	182400	01/26/07	-\$720
01/05/07	GC	SHORT	7300	\$2,200	12	STOP	7480	01/17/07	-\$1,800
01/05/07	KC	SHORT	21750	\$1,500	139	STOP	20500	05/24/07	\$4,688
01/05/07	US	LONG	87	\$1,125	5	STOP	86	01/10/07	-\$1,031
01/08/07	TF	SHORT	72810	\$2,070	4	STOP	74880	01/12/07	-\$2,070
01/09/07	BO	SHORT	4600	\$360	3	STOP	4660	01/12/07	-\$360
01/09/07	S	SHORT	380	\$1,000	3	STOP	400	01/12/07	-\$1,000

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01/10/07	US	SHORT	86	\$656	28	STOP	85	02/07/07	\$656
01/12/07	BO	LONG	4670	\$600	40	STOP	4730	02/21/07	\$360
01/12/07	TF	LONG	74970	\$2,520	46	STOP	74610	02/27/07	-\$360
01/12/07	O	LONG	334	\$1,500	17	STOP	312	01/29/07	-\$1,100
01/12/07	S	LONG	404	\$1,400	88	STOP	452	04/10/07	\$2,400
01/17/07	GC	LONG	7480	\$2,600	44	STOP	7620	03/02/07	\$1,400
01/25/07	LH	LONG	15650	\$1,000	36	STOP	15600	03/02/07	-\$200
01/25/07	SI	LONG	15690	\$2,250	35	STOP	15840	03/01/07	\$750
01/26/07	NQ	SHORT	182400	\$960	10	STOP	186000	02/05/07	-\$720
01/29/07	O	SHORT	312	\$800	22	STOP	320	02/20/07	-\$400
01/31/07	RR	SHORT	19100	\$400	21	STOP	19250	02/21/07	-\$300
02/05/07	NG	LONG	17640	\$4,800	7	STOP	17220	02/12/07	-\$4,200
02/05/07	NQ	LONG	186000	\$300	1	STOP	184200	02/06/07	-\$360
02/06/07	NQ	SHORT	184200	\$420	1	STOP	186600	02/07/07	-\$480
02/07/07	NQ	LONG	186600	\$600	5	STOP	183900	02/12/07	-\$540
02/07/07	US	LONG	85	\$844	6	STOP	84	02/13/07	-\$844
02/08/07	CT	SHORT	4194	\$1,030	126	STOP	4080	06/14/07	\$570
02/12/07	NG	SHORT	17100	\$6,000	11	STOP	17460	02/23/07	-\$3,600
02/12/07	NQ	SHORT	183900	\$720	2	STOP	187500	02/14/07	-\$720
02/15/07	NQ	LONG	187800	\$900	12	STOP	184200	02/27/07	-\$720
02/15/07	TY	LONG	78	\$656	39	STOP	79	03/26/07	\$844
02/15/07	US	LONG	85	\$1,219	39	STOP	86	03/26/07	\$469
02/21/07	RR	LONG	19300	\$600	21	STOP	19050	03/14/07	-\$500
02/21/07	W	LONG	1100	\$1,200	9	STOP	1084	03/02/07	-\$800
02/22/07	BO	LONG	4789	\$354	5	STOP	4720	02/27/07	-\$414
02/22/07	O	LONG	324	\$700	7	STOP	310	03/01/07	-\$700
02/23/07	NG	LONG	17407	\$4,270	4	STOP	16980	02/27/07	-\$4,270
02/27/07	BO	SHORT	4720	\$960	20	STOP	4820	03/19/07	-\$600
02/27/07	TF	SHORT	74610	\$3,600	35	STOP	76230	04/03/07	-\$1,620
02/27/07	ES	SHORT	134500	\$3,050	37	STOP	138500	04/05/07	-\$2,000
02/27/07	NQ	SHORT	184200	\$1,200	35	STOP	184200	04/03/07	\$0
02/28/07	RB	LONG	11400	\$2,730	154	STOP	15100	08/01/07	\$15,540
02/28/07	NG	SHORT	16920	\$5,400	27	STOP	17220	03/27/07	-\$3,000
03/01/07	SI	SHORT	15840	\$5,700	53	STOP	16170	04/23/07	-\$1,650
03/02/07	GC	SHORT	7620	\$2,600	26	STOP	7760	03/28/07	-\$1,400
03/02/07	LH	SHORT	15550	\$1,000	10	STOP	15800	03/12/07	-\$1,000
03/05/07	W	SHORT	1076	\$1,200	24	STOP	1080	03/29/07	-\$200
03/12/07	O	SHORT	308	\$500	3	STOP	318	03/15/07	-\$500
03/14/07	RR	SHORT	19050	\$1,100	51	STOP	19200	05/04/07	-\$300
03/14/07	YM	SHORT	10960	\$2,000	7	STOP	11360	03/21/07	-\$2,000
03/16/07	C	SHORT	400	\$700	5	STOP	412	03/21/07	-\$600
03/16/07	LH	SHORT	15400	\$1,600	27	STOP	15700	04/12/07	-\$1,200
03/19/07	BO	LONG	4820	\$480	30	STOP	4880	04/18/07	\$360
03/20/07	O	LONG	320	\$700	28	STOP	320	04/17/07	\$0
03/21/07	C	LONG	412	\$500	5	STOP	402	03/26/07	-\$500
03/21/07	YM	LONG	11400	\$2,200	132	STOP	12040	07/31/07	\$3,200
03/22/07	HG	LONG	34650	\$2,625	63	STOP	35700	05/24/07	\$2,625

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03/26/07	C	SHORT	400	\$900	30	STOP	390	04/25/07	\$500
03/26/07	TY	SHORT	79	\$656	28	STOP	79	04/23/07	\$0
03/26/07	US	SHORT	86	\$1,031	29	STOP	86	04/24/07	\$0
03/27/07	CL	LONG	11265	\$5,850	13	STOP	10755	04/09/07	-\$5,100
03/27/07	NG	LONG	17220	\$8,400	27	STOP	16680	04/23/07	-\$5,400
03/28/07	GC	LONG	7780	\$1,200	1	STOP	7640	03/29/07	-\$1,400
03/29/07	GC	SHORT	7640	\$1,400	5	STOP	7760	04/03/07	-\$1,200
03/30/07	SM	SHORT	-255	\$1,050	4	STOP	-150	04/03/07	-\$1,050
03/30/07	W	SHORT	1060	\$1,000	10	STOP	1080	04/09/07	-\$1,000
04/03/07	TF	LONG	76230	\$1,800	28	STOP	75780	05/01/07	-\$450
04/03/07	NQ	LONG	184200	\$720	119	STOP	195600	07/31/07	\$2,280
04/04/07	GC	LONG	7780	\$1,200	28	STOP	7780	05/02/07	\$0
04/05/07	ES	LONG	138600	\$350	6	STOP	137900	04/11/07	-\$350
04/09/07	CL	SHORT	10755	\$2,700	4	STOP	10995	04/13/07	-\$2,400
04/09/07	OJ	SHORT	18600	\$960	184	STOP	14880	10/10/07	\$5,580
04/09/07	W	LONG	1084	\$3,000	219	STOP	1312	11/14/07	\$11,400
04/10/07	S	SHORT	449	\$1,150	31	STOP	440	05/11/07	\$450
04/10/07	SM	SHORT	-240	\$750	44	STOP	-195	05/24/07	-\$450
04/12/07	ES	SHORT	137800	\$750	1	STOP	139400	04/13/07	-\$800
04/12/07	LH	LONG	15700	\$1,600	21	STOP	15350	05/03/07	-\$1,400
04/13/07	CL	LONG	10995	\$3,000	6	STOP	10725	04/19/07	-\$2,700
04/13/07	ES	LONG	139400	\$850	74	STOP	142200	06/26/07	\$1,400
04/17/07	O	SHORT	320	\$500	29	STOP	322	05/16/07	-\$100
04/18/07	BO	SHORT	4880	\$960	9	STOP	5000	04/27/07	-\$720
04/19/07	CL	SHORT	10725	\$2,700	4	STOP	11010	04/23/07	-\$2,850
04/23/07	CL	LONG	11010	\$3,300	9	STOP	10755	05/02/07	-\$2,550
04/23/07	SI	LONG	16200	\$1,800	3	STOP	15870	04/26/07	-\$1,650
04/24/07	NG	LONG	17002	\$3,220	30	STOP	17040	05/24/07	\$380
04/24/07	TY	LONG	79	\$469	3	STOP	79	04/27/07	-\$469
04/24/07	US	LONG	86	\$656	2	STOP	85	04/26/07	-\$656
04/25/07	C	LONG	390	\$1,400	2	STOP	362	04/27/07	-\$1,400
04/26/07	SI	SHORT	15840	\$900	35	STOP	15390	05/31/07	\$2,250
04/26/07	US	SHORT	85	\$844	4	STOP	86	04/30/07	-\$844
04/27/07	BO	LONG	5000	\$600	56	STOP	5120	06/22/07	\$720
04/30/07	C	SHORT	360	\$1,500	3	STOP	390	05/03/07	-\$1,500
05/01/07	TF	SHORT	75780	\$2,340	3	STOP	78030	05/04/07	-\$2,250
05/01/07	US	LONG	86	\$1,031	3	STOP	85	05/04/07	-\$938
05/02/07	CL	SHORT	10755	\$2,700	15	STOP	10905	05/17/07	-\$1,500
05/02/07	GC	SHORT	7760	\$1,000	1	STOP	7880	05/03/07	-\$1,200
05/03/07	GC	LONG	7880	\$1,400	7	STOP	7740	05/10/07	-\$1,400
05/03/07	LH	SHORT	15350	\$1,000	29	STOP	15600	06/01/07	-\$1,000
05/04/07	TF	LONG	78030	\$630	4	STOP	77310	05/08/07	-\$720
05/04/07	RR	LONG	19200	\$1,300	14	STOP	18650	05/18/07	-\$1,100
05/04/07	US	SHORT	85	\$1,031	4	STOP	86	05/08/07	-\$1,031
05/07/07	C	LONG	394	\$800	1	STOP	376	05/08/07	-\$900
05/08/07	C	SHORT	373	\$1,250	22	STOP	380	05/30/07	-\$350
05/08/07	TF	SHORT	77310	\$990	1	STOP	78390	05/09/07	-\$1,080

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05/08/07	US	LONG	86	\$1,594	7	STOP	85	05/15/07	-\$1,406
05/09/07	TF	LONG	78390	\$1,530	1	STOP	76770	05/10/07	-\$1,620
05/10/07	TF	SHORT	76770	\$1,710	11	STOP	78030	05/21/07	-\$1,260
05/10/07	GC	SHORT	7720	\$2,400	60	STOP	7560	07/09/07	\$1,600
05/11/07	HO	LONG	26490	\$3,150	20	STOP	26070	05/31/07	-\$1,764
05/11/07	S	LONG	444	\$1,200	73	STOP	488	07/23/07	\$2,200
05/11/07	TY	LONG	80	\$563	3	STOP	79	05/14/07	-\$656
05/14/07	TY	SHORT	79	\$656	70	STOP	77	07/23/07	\$1,406
05/15/07	US	SHORT	85	\$938	66	STOP	82	07/20/07	\$2,344
05/16/07	O	LONG	324	\$600	42	STOP	334	06/27/07	\$500
05/17/07	CL	LONG	10905	\$2,700	12	STOP	10695	05/29/07	-\$2,100
05/18/07	RR	SHORT	18650	\$800	25	STOP	18950	06/12/07	-\$600
05/21/07	TF	LONG	78030	\$2,160	18	STOP	76680	06/08/07	-\$1,350
05/24/07	HG	SHORT	35700	\$5,500	8	STOP	37800	06/01/07	-\$5,250
05/24/07	KC	LONG	20450	\$938	5	STOP	20150	05/29/07	-\$1,125
05/24/07	NG	SHORT	17040	\$4,200	116	STOP	15420	09/17/07	\$16,200
05/24/07	SM	LONG	-195	\$2,250	60	STOP	-225	07/23/07	-\$300
05/25/07	LC	SHORT	16950	\$1,600	63	STOP	17250	07/27/07	-\$1,200
05/29/07	CL	SHORT	10695	\$2,700	6	STOP	10965	06/04/07	-\$2,700
05/29/07	KC	SHORT	20150	\$1,313	3	STOP	20500	06/01/07	-\$1,313
05/30/07	C	LONG	380	\$800	23	STOP	384	06/22/07	\$200
05/31/07	HO	SHORT	26070	\$1,512	1	STOP	26460	06/01/07	-\$1,638
05/31/07	SI	LONG	15360	\$1,350	8	STOP	15120	06/08/07	-\$1,200
06/01/07	HG	LONG	37800	\$4,125	7	STOP	36250	06/08/07	-\$3,875
06/01/07	HO	LONG	26460	\$1,890	66	STOP	27300	08/06/07	\$3,528
06/01/07	KC	LONG	20550	\$1,500	18	STOP	20500	06/19/07	-\$188
06/04/07	CL	LONG	10980	\$3,600	78	STOP	11280	08/21/07	\$3,000
06/08/07	TF	SHORT	76680	\$2,250	7	STOP	78750	06/15/07	-\$2,070
06/08/07	HG	SHORT	36250	\$4,625	10	STOP	37950	06/18/07	-\$4,250
06/08/07	SI	SHORT	15120	\$3,450	40	STOP	15210	07/18/07	-\$450
06/12/07	LH	LONG	15650	\$1,200	14	STOP	15350	06/26/07	-\$1,200
06/12/07	RR	LONG	18950	\$1,000	21	STOP	18650	07/03/07	-\$600
06/14/07	CT	LONG	4080	\$1,800	63	STOP	4040	08/16/07	-\$200
06/15/07	TF	LONG	78750	\$2,340	10	STOP	76770	06/25/07	-\$1,980
06/18/07	HG	LONG	37950	\$2,375	7	STOP	37150	06/25/07	-\$2,000
06/19/07	KC	SHORT	20400	\$1,313	35	STOP	20400	07/24/07	\$0
06/22/07	BO	SHORT	5120	\$660	6	STOP	5220	06/28/07	-\$600
06/22/07	C	SHORT	384	\$1,300	60	STOP	354	08/21/07	\$1,500
06/25/07	TF	SHORT	76770	\$1,620	3	STOP	78390	06/28/07	-\$1,620
06/25/07	HG	SHORT	37150	\$1,625	3	STOP	37750	06/28/07	-\$1,500
06/26/07	ES	SHORT	142200	\$1,250	2	STOP	144700	06/28/07	-\$1,250
06/26/07	LH	SHORT	15300	\$1,800	21	STOP	15700	07/17/07	-\$1,600
06/27/07	O	SHORT	332	\$800	14	STOP	344	07/11/07	-\$600
06/28/07	BO	LONG	5220	\$660	39	STOP	5270	08/06/07	\$300
06/28/07	TF	LONG	78480	\$1,890	22	STOP	77580	07/20/07	-\$900
06/28/07	HG	LONG	37750	\$3,250	42	STOP	37600	08/09/07	-\$375
07/02/07	ES	LONG	144800	\$1,150	23	STOP	143700	07/25/07	-\$550

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07/03/07	RR	SHORT	18650	\$800	29	STOP	18750	08/01/07	-\$200
07/09/07	GC	LONG	7600	\$1,400	31	STOP	7600	08/09/07	\$0
07/11/07	O	LONG	344	\$700	5	STOP	328	07/16/07	-\$800
07/13/07	SB	LONG	950	\$560	17	STOP	930	07/30/07	-\$224
07/16/07	O	SHORT	328	\$800	10	STOP	344	07/26/07	-\$800
07/17/07	LH	LONG	15700	\$1,000	28	STOP	15700	08/14/07	\$0
07/18/07	SI	LONG	15210	\$1,800	8	STOP	14910	07/26/07	-\$1,500
07/20/07	TF	SHORT	77580	\$1,980	73	STOP	75690	10/01/07	\$1,890
07/20/07	US	LONG	82	\$1,031	62	STOP	85	09/20/07	\$2,531
07/23/07	S	SHORT	488	\$2,600	16	STOP	516	08/08/07	-\$1,400
07/23/07	SM	SHORT	-225	\$1,200	16	STOP	-165	08/08/07	-\$600
07/23/07	TY	LONG	77	\$938	74	STOP	80	10/05/07	\$2,719
07/24/07	KC	LONG	20450	\$1,500	2	STOP	20050	07/26/07	-\$1,500
07/25/07	ES	SHORT	143700	\$1,950	56	STOP	144100	09/19/07	-\$200
07/26/07	KC	SHORT	20050	\$1,688	7	STOP	20500	08/02/07	-\$1,688
07/26/07	SI	SHORT	14910	\$2,700	50	STOP	14580	09/14/07	\$1,650
07/27/07	LC	LONG	17250	\$2,200	47	STOP	16900	09/12/07	-\$1,400
07/30/07	SB	SHORT	930	\$448	2	STOP	970	08/01/07	-\$448
07/31/07	NQ	SHORT	195600	\$1,200	8	STOP	200700	08/08/07	-\$1,020
07/31/07	YM	SHORT	12040	\$1,400	2	STOP	12320	08/02/07	-\$1,400
08/01/07	RB	SHORT	15100	\$3,570	28	STOP	15150	08/29/07	-\$210
08/01/07	RR	LONG	18750	\$600	12	STOP	18550	08/13/07	-\$400
08/02/07	SB	LONG	975	\$504	4	STOP	930	08/06/07	-\$504
08/02/07	YM	LONG	12280	\$1,200	4	STOP	12040	08/06/07	-\$1,200
08/03/07	KC	LONG	20550	\$2,063	13	STOP	20200	08/16/07	-\$1,313
08/06/07	BO	SHORT	5270	\$720	25	STOP	5270	08/31/07	\$0
08/06/07	CC	SHORT	2360	\$2,600	119	STOP	2500	12/03/07	-\$1,400
08/06/07	HO	SHORT	27300	\$3,024	23	STOP	27570	08/29/07	-\$1,134
08/06/07	O	SHORT	332	\$400	1	STOP	342	08/07/07	-\$500
08/07/07	O	LONG	342	\$700	2	STOP	326	08/09/07	-\$800
08/07/07	SB	SHORT	925	\$784	44	STOP	915	09/20/07	\$112
08/07/07	YM	LONG	12400	\$1,800	3	STOP	12040	08/10/07	-\$1,800
08/08/07	NQ	LONG	200700	\$1,200	2	STOP	194700	08/10/07	-\$1,200
08/08/07	S	LONG	520	\$1,400	8	STOP	500	08/16/07	-\$1,000
08/08/07	SM	LONG	-165	\$1,050	8	STOP	-270	08/16/07	-\$1,050
08/09/07	GC	SHORT	7600	\$1,200	22	STOP	7640	08/31/07	-\$400
08/09/07	HG	SHORT	37600	\$2,750	18	STOP	38350	08/27/07	-\$1,875
08/09/07	O	SHORT	326	\$800	18	STOP	336	08/27/07	-\$500
08/10/07	NQ	SHORT	194400	\$1,320	20	STOP	198600	08/30/07	-\$840
08/10/07	YM	SHORT	12000	\$2,600	25	STOP	12280	09/04/07	-\$1,400
08/14/07	LH	SHORT	15650	\$800	358	STOP	13150	08/06/08	\$10,000
08/16/07	CT	SHORT	4040	\$2,400	20	STOP	4440	09/05/07	-\$2,000
08/16/07	KC	SHORT	20200	\$3,188	29	STOP	20600	09/14/07	-\$1,500
08/16/07	RR	SHORT	18500	\$500	6	STOP	18750	08/22/07	-\$500
08/16/07	S	SHORT	500	\$1,800	14	STOP	536	08/30/07	-\$1,800
08/16/07	SM	SHORT	-285	\$2,250	12	STOP	-75	08/28/07	-\$2,100
08/21/07	C	LONG	354	\$1,500	16	STOP	336	09/06/07	-\$900

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08/21/07	CL	SHORT	11280	\$2,400	7	STOP	11505	08/28/07	-\$2,250
08/23/07	RR	LONG	18800	\$900	334	STOP	25000	07/22/08	\$12,400
08/27/07	HG	LONG	38350	\$6,625	9	STOP	35900	09/05/07	-\$6,125
08/27/07	O	LONG	334	\$700	2	STOP	320	08/29/07	-\$700
08/28/07	CL	LONG	11507	\$1,820	378	STOP	15060	09/09/08	\$35,530
08/28/07	SM	LONG	-75	\$750	192	STOP	840	03/07/08	\$9,150
08/29/07	HO	LONG	27570	\$1,512	383	STOP	34830	09/15/08	\$30,492
08/29/07	RB	LONG	15150	\$3,570	34	STOP	15250	10/02/07	\$420
08/29/07	O	SHORT	320	\$900	12	STOP	334	09/10/07	-\$700
08/30/07	NQ	LONG	198600	\$1,500	71	STOP	202500	11/09/07	\$780
08/30/07	S	LONG	540	\$4,200	203	STOP	804	03/20/08	\$13,200
08/31/07	BO	LONG	5270	\$600	333	STOP	7000	07/29/08	\$10,380
08/31/07	GC	LONG	7640	\$1,600	214	STOP	9720	04/01/08	\$20,800
09/04/07	YM	LONG	12240	\$1,800	3	STOP	11920	09/07/07	-\$1,600
09/05/07	CT	LONG	4440	\$2,600	71	STOP	4480	11/15/07	\$200
09/05/07	HG	SHORT	35900	\$4,125	6	STOP	37500	09/11/07	-\$4,000
09/06/07	C	SHORT	334	\$1,000	6	STOP	352	09/12/07	-\$900
09/07/07	YM	SHORT	11920	\$1,400	6	STOP	12200	09/13/07	-\$1,400
09/10/07	O	LONG	338	\$700	18	STOP	342	09/28/07	\$200
09/11/07	HG	LONG	37500	\$4,750	51	STOP	37250	11/01/07	-\$625
09/12/07	C	LONG	352	\$800	20	STOP	350	10/02/07	-\$100
09/13/07	YM	LONG	12240	\$1,800	39	STOP	12200	10/22/07	-\$200
09/14/07	KC	LONG	20600	\$1,313	34	STOP	21100	10/18/07	\$1,875
09/14/07	SI	LONG	14640	\$2,100	77	STOP	15750	11/30/07	\$5,550
09/17/07	NG	LONG	15420	\$6,000	3	STOP	14880	09/20/07	-\$5,400
09/19/07	ES	LONG	144100	\$2,450	33	STOP	141100	10/22/07	-\$1,500
09/20/07	NG	SHORT	14880	\$5,400	6	STOP	15300	09/26/07	-\$4,200
09/20/07	SB	LONG	915	\$672	14	STOP	885	10/04/07	-\$336
09/20/07	US	SHORT	85	\$2,438	27	STOP	86	10/17/07	-\$1,125
09/26/07	NG	LONG	15300	\$5,400	12	STOP	15060	10/08/07	-\$2,400
09/28/07	O	SHORT	342	\$800	18	STOP	350	10/16/07	-\$400
10/01/07	TF	LONG	75690	\$1,170	18	STOP	75420	10/19/07	-\$270
10/02/07	C	SHORT	350	\$1,200	16	STOP	362	10/18/07	-\$600
10/02/07	RB	SHORT	15250	\$4,200	2	STOP	16250	10/04/07	-\$4,200
10/02/07	LC	SHORT	16800	\$1,200	234	STOP	16000	05/23/08	\$3,200
10/04/07	RB	LONG	16300	\$4,410	103	STOP	18500	01/15/08	\$9,240
10/04/07	SB	SHORT	884	\$291	6	STOP	900	10/10/07	-\$179
10/05/07	TY	SHORT	80	\$938	12	STOP	81	10/17/07	-\$563
10/08/07	NG	SHORT	15060	\$4,800	7	STOP	15480	10/15/07	-\$4,200
10/10/07	OJ	LONG	14880	\$1,440	1	STOP	13880	10/11/07	-\$1,500
10/10/07	SB	LONG	900	\$392	23	STOP	890	11/02/07	-\$112
10/11/07	OJ	SHORT	13880	\$1,680	1	STOP	15040	10/12/07	-\$1,740
10/12/07	OJ	LONG	15040	\$1,860	14	STOP	14120	10/26/07	-\$1,380
10/15/07	NG	LONG	15480	\$5,400	7	STOP	15060	10/22/07	-\$4,200
10/17/07	TY	LONG	81	\$1,031	190	STOP	89	04/24/08	\$8,156
10/17/07	US	LONG	86	\$1,688	70	STOP	88	12/26/07	\$1,875
10/18/07	C	LONG	362	\$500	6	STOP	354	10/24/07	-\$400

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10/18/07	KC	SHORT	21100	\$1,313	27	STOP	20950	11/14/07	\$563
10/19/07	TF	SHORT	75420	\$1,890	207	STOP	66690	05/13/08	\$8,730
10/22/07	ES	SHORT	141100	\$2,250	7	STOP	145300	10/29/07	-\$2,100
10/22/07	NG	SHORT	15060	\$6,600	9	STOP	15720	10/31/07	-\$6,600
10/22/07	YM	SHORT	12200	\$2,400	7	STOP	12600	10/29/07	-\$2,000
10/24/07	C	SHORT	354	\$600	2	STOP	366	10/26/07	-\$600
10/26/07	C	LONG	368	\$700	20	STOP	372	11/15/07	\$200
10/26/07	O	LONG	352	\$500	17	STOP	350	11/12/07	-\$100
10/26/07	OJ	SHORT	14120	\$1,140	26	STOP	14320	11/21/07	-\$300
10/29/07	ES	LONG	145300	\$1,200	3	STOP	143000	11/01/07	-\$1,150
10/29/07	YM	LONG	12600	\$1,800	4	STOP	12240	11/02/07	-\$1,800
10/31/07	NG	LONG	15780	\$9,600	20	STOP	15180	11/20/07	-\$6,000
11/01/07	ES	SHORT	143000	\$1,750	713	STOP	99000	10/14/09	\$22,000
11/01/07	HG	SHORT	37250	\$3,125	69	STOP	36350	01/09/08	\$2,250
11/02/07	SB	SHORT	890	\$392	38	STOP	905	12/10/07	-\$168
11/02/07	YM	SHORT	12200	\$2,400	28	STOP	12200	11/30/07	\$0
11/09/07	NQ	SHORT	202500	\$3,780	172	STOP	189600	04/29/08	\$2,580
11/12/07	O	SHORT	350	\$900	39	STOP	360	12/21/07	-\$500
11/14/07	KC	LONG	20950	\$2,250	13	STOP	20450	11/27/07	-\$1,875
11/14/07	W	SHORT	1304	\$1,400	1	STOP	1336	11/15/07	-\$1,600
11/15/07	CT	SHORT	4480	\$1,600	57	STOP	4680	01/11/08	-\$1,000
11/15/07	W	LONG	1336	\$1,600	126	STOP	1540	03/20/08	\$10,200
11/20/07	NG	SHORT	15060	\$4,200	43	STOP	14880	01/02/08	\$1,800
11/21/07	OJ	LONG	14320	\$1,380	44	STOP	14120	01/04/08	-\$300
11/23/07	C	LONG	384	\$600	122	STOP	472	03/24/08	\$4,400
11/27/07	KC	SHORT	20450	\$1,688	1	STOP	20950	11/28/07	-\$1,875
11/28/07	KC	LONG	20950	\$1,875	28	STOP	21050	12/26/07	\$375
11/30/07	SI	SHORT	15750	\$2,250	6	STOP	16140	12/06/07	-\$1,950
11/30/07	YM	LONG	12200	\$3,600	33	STOP	11800	01/02/08	-\$2,000
12/03/07	CC	LONG	2480	\$1,000	108	STOP	2700	03/20/08	\$2,200
12/06/07	SI	LONG	16140	\$2,550	7	STOP	15690	12/13/07	-\$2,250
12/10/07	SB	LONG	905	\$392	98	STOP	1100	03/17/08	\$2,184
12/13/07	SI	SHORT	15690	\$3,900	13	STOP	16320	12/26/07	-\$3,150
12/21/07	O	LONG	360	\$1,500	88	STOP	404	03/18/08	\$2,200
12/26/07	KC	SHORT	21050	\$2,250	5	STOP	21650	12/31/07	-\$2,250
12/26/07	SI	LONG	16320	\$1,800	97	STOP	17760	04/01/08	\$7,200
12/26/07	US	SHORT	88	\$3,094	7	STOP	91	01/02/08	-\$3,094
12/31/07	KC	LONG	21700	\$2,438	4	STOP	21100	01/04/08	-\$2,250
01/02/08	NG	LONG	14880	\$6,000	195	STOP	18420	07/15/08	\$35,400
01/02/08	US	LONG	91	\$3,375	48	STOP	90	02/19/08	-\$844
01/02/08	YM	SHORT	11800	\$2,400	55	STOP	11320	02/26/08	\$2,400
01/04/08	KC	SHORT	21100	\$2,250	6	STOP	21700	01/10/08	-\$2,250
01/04/08	OJ	SHORT	14120	\$1,980	178	STOP	11040	06/30/08	\$4,620
01/09/08	HG	LONG	36350	\$4,750	7	STOP	34600	01/16/08	-\$4,375
01/10/08	KC	LONG	21750	\$2,438	12	STOP	21300	01/22/08	-\$1,688
01/14/08	CT	LONG	4738	\$1,690	9	STOP	4480	01/23/08	-\$1,290
01/15/08	RB	SHORT	18400	\$2,940	13	STOP	18800	01/28/08	-\$1,680

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01/16/08	HG	SHORT	34600	\$5,250	15	STOP	36300	01/31/08	-\$4,250
01/22/08	KC	SHORT	21275	\$1,406	8	STOP	21550	01/30/08	-\$1,031
01/23/08	CT	SHORT	4480	\$2,400	23	STOP	4800	02/15/08	-\$1,600
01/28/08	RB	LONG	18800	\$4,620	7	STOP	17800	02/04/08	-\$4,200
01/30/08	KC	LONG	21550	\$1,500	47	STOP	22150	03/17/08	\$2,250
01/31/08	HG	LONG	36300	\$3,375	5	STOP	34950	02/05/08	-\$3,375
02/04/08	RB	SHORT	17800	\$3,990	4	STOP	18700	02/08/08	-\$3,780
02/06/08	HG	SHORT	34900	\$4,875	1	STOP	36900	02/07/08	-\$5,000
02/07/08	HG	LONG	36900	\$5,125	116	STOP	38600	06/02/08	\$4,250
02/08/08	RB	LONG	18700	\$5,670	38	STOP	18450	03/17/08	-\$1,050
02/15/08	CT	LONG	4800	\$2,200	34	STOP	4720	03/20/08	-\$400
02/19/08	US	SHORT	90	\$1,406	2	STOP	92	02/21/08	-\$1,406
02/21/08	US	LONG	92	\$1,688	4	STOP	90	02/25/08	-\$1,688
02/25/08	US	SHORT	90	\$2,156	3	STOP	92	02/28/08	-\$2,063
02/26/08	YM	LONG	11320	\$2,600	6	STOP	10800	03/03/08	-\$2,600
02/28/08	US	LONG	92	\$1,969	48	STOP	93	04/16/08	\$844
03/04/08	YM	SHORT	10760	\$3,000	20	STOP	11040	03/24/08	-\$1,400
03/07/08	SM	SHORT	840	\$3,300	46	STOP	840	04/22/08	\$0
03/17/08	RB	SHORT	18450	\$10,500	9	STOP	20800	03/26/08	-\$9,870
03/17/08	KC	SHORT	22150	\$5,813	91	STOP	21200	06/16/08	\$3,563
03/17/08	SB	SHORT	1100	\$1,232	30	STOP	1130	04/16/08	-\$336
03/18/08	O	SHORT	404	\$2,000	14	STOP	430	04/01/08	-\$1,300
03/20/08	CC	SHORT	2700	\$4,200	22	STOP	2960	04/11/08	-\$2,600
03/20/08	CT	SHORT	4720	\$2,600	20	STOP	4960	04/09/08	-\$1,200
03/20/08	S	SHORT	804	\$5,200	6	STOP	908	03/26/08	-\$5,200
03/20/08	W	SHORT	1540	\$7,800	147	STOP	1368	08/14/08	\$8,600
03/24/08	C	SHORT	472	\$2,200	2	STOP	516	03/26/08	-\$2,200
03/24/08	YM	LONG	11040	\$1,600	21	STOP	10960	04/14/08	-\$400
03/26/08	C	LONG	518	\$2,300	63	STOP	546	05/28/08	\$1,400
03/26/08	RB	LONG	20800	\$5,250	5	STOP	19600	03/31/08	-\$5,040
03/26/08	S	LONG	951	\$7,350	5	STOP	804	03/31/08	-\$7,350
03/31/08	RB	SHORT	19600	\$5,880	2	STOP	21000	04/02/08	-\$5,880
03/31/08	S	SHORT	800	\$7,400	10	STOP	940	04/10/08	-\$7,000
04/01/08	GC	SHORT	9720	\$4,800	15	STOP	10040	04/16/08	-\$3,200
04/01/08	O	LONG	430	\$1,800	20	STOP	414	04/21/08	-\$800
04/01/08	SI	SHORT	17760	\$11,250	15	STOP	19770	04/16/08	-\$10,050
04/02/08	RB	LONG	21000	\$6,720	124	STOP	23300	08/04/08	\$9,660
04/09/08	CT	LONG	5000	\$1,000	8	STOP	4880	04/17/08	-\$600
04/10/08	S	LONG	940	\$5,000	18	STOP	876	04/28/08	-\$3,200
04/11/08	CC	LONG	2960	\$2,800	116	STOP	3120	08/05/08	\$1,600
04/14/08	YM	SHORT	10960	\$1,600	3	STOP	11280	04/17/08	-\$1,600
04/16/08	GC	LONG	10020	\$1,800	2	STOP	9820	04/18/08	-\$2,000
04/16/08	SB	LONG	1130	\$560	2	STOP	1080	04/18/08	-\$560
04/16/08	SI	LONG	19770	\$5,400	5	STOP	18690	04/21/08	-\$5,400
04/16/08	US	SHORT	93	\$2,719	71	STOP	91	06/26/08	\$1,406
04/17/08	CT	SHORT	4880	\$1,400	57	STOP	4360	06/13/08	\$2,600
04/18/08	GC	SHORT	9820	\$3,800	32	STOP	9880	05/20/08	-\$600

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04/18/08	SB	SHORT	1075	\$784	63	STOP	950	06/20/08	\$1,400
04/18/08	YM	LONG	11320	\$2,000	33	STOP	11320	05/21/08	\$0
04/21/08	O	SHORT	414	\$1,300	8	STOP	432	04/29/08	-\$900
04/22/08	SM	LONG	840	\$1,650	6	STOP	690	04/28/08	-\$1,500
04/24/08	SI	SHORT	18537	\$3,615	26	STOP	18840	05/20/08	-\$1,515
04/24/08	TY	SHORT	89	\$1,219	14	STOP	90	05/08/08	-\$656
04/28/08	S	SHORT	876	\$3,600	11	STOP	924	05/09/08	-\$2,400
04/28/08	SM	SHORT	690	\$1,200	11	STOP	720	05/09/08	-\$300
04/29/08	O	LONG	432	\$1,000	16	STOP	426	05/15/08	-\$300
04/30/08	NQ	LONG	190200	\$1,020	40	STOP	192300	06/09/08	\$420
05/08/08	TY	LONG	90	\$1,313	6	STOP	88	05/14/08	-\$1,219
05/09/08	S	LONG	924	\$3,600	20	STOP	892	05/29/08	-\$1,600
05/09/08	SM	LONG	720	\$1,650	11	STOP	615	05/20/08	-\$1,050
05/13/08	TF	LONG	66600	\$2,070	29	STOP	65880	06/11/08	-\$720
05/14/08	TY	SHORT	88	\$1,406	6	STOP	90	05/20/08	-\$1,219
05/15/08	O	SHORT	426	\$1,000	21	STOP	426	06/05/08	\$0
05/20/08	GC	LONG	9880	\$6,000	16	STOP	9420	06/05/08	-\$4,600
05/20/08	SI	LONG	18840	\$3,750	9	STOP	18180	05/29/08	-\$3,300
05/20/08	SM	SHORT	615	\$2,550	14	STOP	780	06/03/08	-\$1,650
05/20/08	TY	LONG	90	\$1,125	2	STOP	88	05/22/08	-\$1,219
05/21/08	YM	SHORT	11320	\$2,200	104	STOP	10360	09/02/08	\$4,800
05/22/08	TY	SHORT	88	\$1,313	12	STOP	89	06/03/08	-\$1,031
05/23/08	LC	LONG	16000	\$1,200	14	STOP	15750	06/06/08	-\$1,000
05/28/08	C	SHORT	546	\$700	5	STOP	558	06/02/08	-\$600
05/29/08	S	SHORT	892	\$3,600	6	STOP	960	06/04/08	-\$3,400
05/29/08	SI	SHORT	18180	\$4,050	8	STOP	18870	06/06/08	-\$3,450
06/02/08	C	LONG	558	\$1,300	44	STOP	578	07/16/08	\$1,000
06/02/08	HG	SHORT	38550	\$1,750	4	STOP	39150	06/06/08	-\$1,500
06/03/08	SM	LONG	780	\$1,950	56	STOP	1050	07/29/08	\$2,700
06/03/08	TY	LONG	89	\$1,969	7	STOP	88	06/10/08	-\$1,688
06/04/08	S	LONG	964	\$2,000	47	STOP	1016	07/21/08	\$2,600
06/05/08	GC	SHORT	9380	\$1,200	1	STOP	9520	06/06/08	-\$1,400
06/05/08	O	LONG	426	\$700	33	STOP	444	07/08/08	\$900
06/06/08	GC	LONG	9520	\$2,200	4	STOP	9300	06/10/08	-\$2,200
06/06/08	HG	LONG	39200	\$1,750	6	STOP	38600	06/12/08	-\$1,500
06/06/08	LC	SHORT	15750	\$1,400	5	STOP	16100	06/11/08	-\$1,400
06/06/08	SI	LONG	18870	\$4,650	4	STOP	17940	06/10/08	-\$4,650
06/09/08	NQ	SHORT	192300	\$1,740	63	STOP	189000	08/11/08	\$660
06/10/08	GC	SHORT	9280	\$3,800	9	STOP	9580	06/19/08	-\$3,000
06/10/08	SI	SHORT	17910	\$4,950	8	STOP	18780	06/18/08	-\$4,350
06/10/08	TY	SHORT	88	\$1,875	16	STOP	89	06/26/08	-\$1,031
06/11/08	TF	SHORT	65880	\$900	5	STOP	66690	06/16/08	-\$810
06/11/08	LC	LONG	16150	\$1,600	33	STOP	16050	07/14/08	-\$400
06/12/08	HG	SHORT	38600	\$1,250	1	STOP	39150	06/13/08	-\$1,375
06/13/08	CT	LONG	4360	\$2,600	18	STOP	4160	07/01/08	-\$1,000
06/13/08	HG	LONG	39150	\$2,500	40	STOP	39350	07/23/08	\$500
06/16/08	TF	LONG	66690	\$1,530	4	STOP	65250	06/20/08	-\$1,440

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06/16/08	KC	LONG	21200	\$1,500	22	STOP	21400	07/08/08	\$750
06/18/08	SI	LONG	18780	\$5,250	37	STOP	18330	07/25/08	-\$2,250
06/19/08	GC	LONG	9600	\$2,200	6	STOP	9400	06/25/08	-\$2,000
06/20/08	TF	SHORT	65250	\$1,710	33	STOP	65250	07/23/08	\$0
06/20/08	SB	LONG	945	\$448	4	STOP	905	06/24/08	-\$448
06/24/08	SB	SHORT	905	\$560	3	STOP	955	06/27/08	-\$560
06/25/08	GC	SHORT	9380	\$1,800	1	STOP	9580	06/26/08	-\$2,000
06/26/08	GC	LONG	9580	\$2,000	34	STOP	9760	07/30/08	\$1,800
06/26/08	TY	LONG	89	\$1,406	26	STOP	89	07/22/08	-\$188
06/26/08	US	LONG	91	\$1,781	22	STOP	91	07/18/08	-\$656
06/27/08	SB	LONG	960	\$952	20	STOP	915	07/17/08	-\$504
06/30/08	OJ	LONG	11040	\$720	24	STOP	11000	07/24/08	-\$60
07/01/08	CT	SHORT	4160	\$2,600	282	STOP	920	04/09/09	\$16,200
07/08/08	KC	SHORT	21400	\$5,625	49	STOP	21800	08/26/08	-\$1,500
07/08/08	O	SHORT	444	\$2,600	315	STOP	210	05/19/09	\$11,700
07/14/08	LC	SHORT	16028	\$888	350	STOP	13350	06/29/09	\$10,712
07/15/08	NG	SHORT	18420	\$3,600	463	STOP	9420	10/21/09	\$90,000
07/16/08	C	SHORT	578	\$1,700	288	STOP	292	04/30/09	\$14,300
07/17/08	SB	SHORT	915	\$1,400	14	STOP	1010	07/31/08	-\$1,064
07/18/08	US	SHORT	91	\$2,813	20	STOP	92	08/07/08	-\$1,781
07/21/08	S	SHORT	1016	\$4,000	241	STOP	520	03/19/09	\$24,800
07/22/08	RR	SHORT	25000	\$1,200	29	STOP	24950	08/20/08	\$100
07/22/08	TY	SHORT	89	\$844	3	STOP	89	07/25/08	-\$844
07/23/08	TF	LONG	65250	\$2,880	44	STOP	64800	09/05/08	-\$450
07/23/08	HG	SHORT	39350	\$2,125	7	STOP	40100	07/30/08	-\$1,875
07/24/08	OJ	SHORT	11000	\$1,140	258	STOP	6480	04/08/09	\$6,780
07/25/08	SI	SHORT	18330	\$4,650	207	STOP	15150	02/17/09	\$15,900
07/25/08	TY	LONG	89	\$1,313	59	STOP	91	09/22/08	\$1,500
07/29/08	BO	SHORT	7000	\$1,260	380	STOP	4800	08/13/09	\$13,200
07/30/08	GC	SHORT	9760	\$1,800	50	STOP	9380	09/18/08	\$3,800
07/30/08	HG	LONG	40100	\$4,000	5	STOP	38500	08/04/08	-\$4,000
07/30/08	SM	LONG	1215	\$1,800	5	STOP	1035	08/04/08	-\$1,800
07/31/08	SB	LONG	1010	\$1,680	29	STOP	940	08/29/08	-\$784
08/04/08	HG	SHORT	38500	\$5,250	360	STOP	28600	07/30/09	\$24,750
08/04/08	RB	SHORT	23200	\$6,510	24	STOP	24000	08/28/08	-\$3,360
08/04/08	SM	SHORT	1020	\$2,550	17	STOP	1140	08/21/08	-\$1,200
08/05/08	CC	SHORT	3116	\$2,840	21	STOP	3280	08/26/08	-\$1,640
08/06/08	LH	LONG	13150	\$2,000	21	STOP	12650	08/27/08	-\$2,000
08/07/08	US	LONG	93	\$1,969	49	STOP	93	09/25/08	\$750
08/11/08	NQ	LONG	189000	\$1,440	10	STOP	183600	08/21/08	-\$1,080
08/14/08	W	LONG	1368	\$4,800	13	STOP	1296	08/27/08	-\$3,600
08/20/08	RR	LONG	24985	\$1,770	47	STOP	25250	10/06/08	\$530
08/21/08	NQ	SHORT	183600	\$1,020	279	STOP	135000	05/27/09	\$9,720
08/25/08	SM	LONG	1170	\$1,350	3	STOP	1050	08/28/08	-\$1,200
08/26/08	CC	LONG	3280	\$3,000	8	STOP	3020	09/03/08	-\$2,600
08/26/08	KC	LONG	21800	\$2,438	7	STOP	21200	09/02/08	-\$2,250
08/27/08	LH	SHORT	12600	\$3,000	455	STOP	9550	11/25/09	\$12,200

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08/27/08	W	SHORT	1296	\$4,200	201	STOP	980	03/16/09	\$15,800
08/28/08	RB	LONG	24000	\$7,140	5	STOP	22300	09/02/08	-\$7,140
08/28/08	SM	SHORT	1035	\$1,650	116	STOP	240	12/22/08	\$7,950
08/29/08	SB	SHORT	940	\$1,624	140	STOP	715	01/16/09	\$2,520
09/02/08	RB	SHORT	22300	\$7,560	335	STOP	13500	08/03/09	\$36,960
09/02/08	KC	SHORT	21200	\$2,625	142	STOP	18400	01/22/09	\$10,500
09/02/08	YM	LONG	10360	\$1,200	1	STOP	10080	09/03/08	-\$1,400
09/03/08	CC	SHORT	3020	\$3,200	98	STOP	2700	12/10/08	\$3,200
09/03/08	YM	SHORT	10080	\$1,600	16	STOP	10080	09/19/08	\$0
09/05/08	TF	SHORT	64800	\$2,520	3	STOP	67410	09/08/08	-\$2,610
09/08/08	TF	LONG	67410	\$3,960	3	STOP	63540	09/11/08	-\$3,870
09/09/08	CL	SHORT	15060	\$7,200	13	STOP	15690	09/22/08	-\$6,300
09/11/08	TF	SHORT	63540	\$1,980	1	STOP	65610	09/12/08	-\$2,070
09/12/08	TF	LONG	65520	\$2,340	3	STOP	63090	09/15/08	-\$2,430
09/15/08	TF	SHORT	63090	\$2,700	4	STOP	65610	09/19/08	-\$2,520
09/15/08	HO	SHORT	34830	\$7,560	7	STOP	36540	09/22/08	-\$7,182
09/18/08	GC	LONG	9380	\$11,000	28	STOP	8620	10/16/08	-\$7,600
09/19/08	TF	LONG	65610	\$5,400	10	STOP	60570	09/29/08	-\$5,040
09/19/08	YM	LONG	10080	\$4,200	10	STOP	9400	09/29/08	-\$3,400
09/22/08	CL	LONG	15690	\$13,050	8	STOP	14430	09/30/08	-\$12,600
09/22/08	HO	LONG	36540	\$8,190	7	STOP	34680	09/29/08	-\$7,812
09/22/08	TY	SHORT	91	\$4,500	50	STOP	92	11/11/08	-\$1,594
09/25/08	US	SHORT	93	\$1,969	4	STOP	95	09/29/08	-\$1,969
09/29/08	TF	SHORT	60570	\$3,780	295	STOP	46980	07/21/09	\$13,590
09/29/08	HO	SHORT	34680	\$10,206	574	STOP	25650	04/26/10	\$37,926
09/29/08	US	LONG	95	\$2,063	10	STOP	94	10/09/08	-\$1,594
09/29/08	YM	SHORT	9360	\$2,200	95	STOP	7560	01/02/09	\$9,000
09/30/08	CL	SHORT	14430	\$12,300	524	STOP	10500	03/08/10	\$39,300
10/06/08	RR	SHORT	25200	\$2,100	246	STOP	20050	06/09/09	\$10,300
10/09/08	US	SHORT	94	\$5,250	40	STOP	97	11/18/08	-\$3,000
10/16/08	GC	SHORT	8620	\$4,800	39	STOP	8600	11/24/08	\$200
11/11/08	TY	LONG	92	\$1,594	171	STOP	101	05/01/09	\$8,156
11/18/08	US	LONG	97	\$3,000	161	STOP	104	04/28/09	\$6,844
11/24/08	GC	LONG	8600	\$6,400	11	STOP	8080	12/05/08	-\$5,200
12/05/08	GC	SHORT	8080	\$2,400	5	STOP	8320	12/10/08	-\$2,400
12/10/08	CC	LONG	2700	\$1,800	36	STOP	2740	01/15/09	\$400
12/10/08	GC	LONG	8340	\$4,200	117	STOP	9380	04/06/09	\$10,400
12/22/08	SM	LONG	240	\$1,950	57	STOP	465	02/17/09	\$2,250
01/02/09	YM	LONG	7560	\$2,200	10	STOP	7160	01/12/09	-\$2,000
01/12/09	YM	SHORT	7160	\$1,600	25	STOP	7000	02/06/09	\$800
01/15/09	CC	SHORT	2740	\$1,600	6	STOP	2880	01/21/09	-\$1,400
01/16/09	SB	LONG	715	\$1,232	45	STOP	715	03/02/09	\$0
01/21/09	CC	LONG	2880	\$1,600	30	STOP	2880	02/20/09	\$0
01/22/09	KC	LONG	18400	\$1,875	13	STOP	18100	02/04/09	-\$1,125
02/04/09	KC	SHORT	18100	\$1,500	2	STOP	18500	02/06/09	-\$1,500
02/06/09	KC	LONG	18550	\$1,875	5	STOP	18050	02/11/09	-\$1,875
02/06/09	YM	LONG	7000	\$1,800	4	STOP	6600	02/10/09	-\$2,000

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02/10/09	YM	SHORT	6600	\$2,000	37	STOP	6280	03/19/09	\$1,600
02/12/09	KC	SHORT	18000	\$2,438	35	STOP	17850	03/19/09	\$563
02/17/09	SI	LONG	15150	\$4,200	9	STOP	14460	02/26/09	-\$3,450
02/17/09	SM	SHORT	465	\$1,350	28	STOP	435	03/17/09	\$300
02/20/09	CC	SHORT	2880	\$1,800	27	STOP	2940	03/19/09	-\$600
02/26/09	SI	SHORT	14460	\$3,600	22	STOP	14790	03/20/09	-\$1,650
03/02/09	SB	SHORT	715	\$1,288	17	STOP	790	03/19/09	-\$840
03/16/09	W	LONG	980	\$1,400	9	STOP	968	03/25/09	-\$600
03/17/09	SM	LONG	435	\$1,650	175	STOP	1500	09/08/09	\$10,650
03/19/09	CC	LONG	2940	\$3,400	29	STOP	2720	04/17/09	-\$2,200
03/19/09	KC	LONG	17850	\$2,813	25	STOP	17550	04/13/09	-\$1,125
03/19/09	S	LONG	520	\$4,200	119	STOP	648	07/16/09	\$6,400
03/19/09	SB	LONG	790	\$840	6	STOP	725	03/25/09	-\$728
03/19/09	YM	LONG	6280	\$1,800	70	STOP	7040	05/28/09	\$3,800
03/20/09	SI	LONG	14790	\$5,400	11	STOP	13860	03/31/09	-\$4,650
03/25/09	SB	SHORT	725	\$896	19	STOP	775	04/13/09	-\$560
03/25/09	W	SHORT	968	\$1,600	9	STOP	992	04/03/09	-\$1,200
03/31/09	SI	SHORT	13860	\$2,700	24	STOP	13980	04/24/09	-\$600
04/03/09	W	LONG	992	\$1,800	10	STOP	960	04/13/09	-\$1,600
04/06/09	GC	SHORT	9380	\$1,800	17	STOP	9400	04/23/09	-\$200
04/08/09	OJ	LONG	6480	\$1,080	61	STOP	6800	06/08/09	\$480
04/09/09	CT	LONG	920	\$2,800	68	STOP	1160	06/16/09	\$1,200
04/13/09	KC	SHORT	17550	\$2,438	18	STOP	17850	05/01/09	-\$1,125
04/13/09	SB	LONG	775	\$1,344	225	STOP	1345	11/24/09	\$6,384
04/13/09	W	SHORT	960	\$1,200	10	STOP	968	04/23/09	-\$400
04/17/09	CC	SHORT	2720	\$2,600	40	STOP	2820	05/27/09	-\$1,000
04/23/09	GC	LONG	9400	\$1,400	7	STOP	9280	04/30/09	-\$1,200
04/24/09	SI	LONG	13980	\$4,650	7	STOP	13110	05/01/09	-\$4,350
04/28/09	US	SHORT	104	\$1,688	71	STOP	101	07/08/09	\$2,625
04/30/09	C	LONG	292	\$1,700	46	STOP	300	06/15/09	\$400
04/30/09	GC	SHORT	9280	\$2,000	4	STOP	9480	05/04/09	-\$2,000
05/01/09	KC	LONG	17850	\$1,500	45	STOP	18550	06/15/09	\$2,625
05/01/09	SI	SHORT	13110	\$3,750	3	STOP	13890	05/04/09	-\$3,900
05/01/09	TY	SHORT	101	\$1,313	12	STOP	101	05/13/09	-\$844
05/01/09	W	LONG	976	\$1,400	42	STOP	1016	06/12/09	\$2,000
05/04/09	GC	LONG	9500	\$2,400	49	STOP	9740	06/22/09	\$2,400
05/04/09	SI	LONG	13890	\$4,050	63	STOP	14190	07/06/09	\$1,500
05/13/09	TY	LONG	101	\$563	5	STOP	101	05/18/09	-\$469
05/18/09	TY	SHORT	101	\$938	51	STOP	99	07/08/09	\$1,875
05/19/09	O	LONG	210	\$800	21	STOP	214	06/09/09	\$200
05/27/09	CC	LONG	2880	\$2,400	40	STOP	2840	07/06/09	-\$400
05/27/09	NQ	LONG	135000	\$1,440	41	STOP	134400	07/07/09	-\$120
05/29/09	YM	LONG	7320	\$1,400	19	STOP	7280	06/17/09	-\$200
06/08/09	OJ	SHORT	6800	\$960	32	STOP	6840	07/10/09	-\$60
06/09/09	O	SHORT	214	\$1,100	76	STOP	180	08/24/09	\$1,700
06/09/09	RR	LONG	20050	\$1,000	7	STOP	19650	06/16/09	-\$800
06/12/09	W	SHORT	1016	\$1,000	122	STOP	856	10/12/09	\$8,000

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06/15/09	C	SHORT	300	\$1,500	112	STOP	216	10/05/09	\$4,200
06/15/09	KC	SHORT	18550	\$2,438	38	STOP	18250	07/23/09	\$1,125
06/16/09	CT	SHORT	1160	\$2,200	16	STOP	1440	07/02/09	-\$1,400
06/16/09	RR	SHORT	19625	\$950	16	STOP	19700	07/02/09	-\$150
06/17/09	YM	SHORT	7280	\$1,800	28	STOP	7320	07/15/09	-\$200
06/22/09	GC	SHORT	9700	\$1,600	2	STOP	9860	06/24/09	-\$1,600
06/24/09	GC	LONG	9880	\$2,600	12	STOP	9720	07/06/09	-\$1,600
06/29/09	LC	LONG	13300	\$1,600	39	STOP	13200	08/07/09	-\$400
07/02/09	CT	LONG	1507	\$2,535	25	STOP	1320	07/27/09	-\$935
07/02/09	RR	LONG	19700	\$1,500	48	STOP	20250	08/19/09	\$1,100
07/06/09	CC	SHORT	2821	\$990	3	STOP	2900	07/09/09	-\$790
07/06/09	GC	SHORT	9680	\$1,600	9	STOP	9760	07/15/09	-\$800
07/06/09	SI	SHORT	14190	\$3,000	14	STOP	14610	07/20/09	-\$2,100
07/07/09	NQ	SHORT	134400	\$1,620	8	STOP	141900	07/15/09	-\$1,500
07/08/09	TY	LONG	99	\$844	7	STOP	98	07/15/09	-\$656
07/08/09	US	LONG	101	\$1,594	6	STOP	99	07/14/09	-\$1,406
07/09/09	CC	LONG	2900	\$1,000	39	STOP	3040	08/17/09	\$1,400
07/10/09	OJ	LONG	6840	\$1,020	46	STOP	7160	08/25/09	\$480
07/14/09	US	SHORT	99	\$2,531	31	STOP	100	08/14/09	-\$750
07/15/09	GC	LONG	9760	\$2,400	30	STOP	9860	08/14/09	\$1,000
07/15/09	NQ	LONG	141900	\$1,560	204	STOP	167700	02/04/10	\$5,160
07/15/09	TY	SHORT	98	\$2,156	30	STOP	99	08/14/09	-\$281
07/15/09	YM	LONG	7320	\$2,200	295	STOP	8880	05/06/10	\$7,800
07/16/09	S	SHORT	648	\$2,000	4	STOP	688	07/20/09	-\$2,000
07/20/09	S	LONG	692	\$2,800	28	STOP	700	08/17/09	\$400
07/20/09	SI	LONG	14610	\$2,250	9	STOP	14280	07/29/09	-\$1,650
07/21/09	TF	LONG	46980	\$1,260	99	STOP	51480	10/28/09	\$4,500
07/23/09	KC	LONG	18200	\$2,813	28	STOP	18150	08/20/09	-\$188
07/27/09	CT	SHORT	1320	\$1,400	7	STOP	1600	08/03/09	-\$1,400
07/29/09	SI	SHORT	14280	\$4,050	5	STOP	15090	08/03/09	-\$4,050
07/31/09	HG	LONG	28650	\$2,000	55	STOP	29550	09/24/09	\$2,250
08/03/09	CT	LONG	1640	\$2,000	14	STOP	1320	08/17/09	-\$1,600
08/03/09	RB	LONG	13500	\$9,450	29	STOP	12150	09/01/09	-\$5,670
08/03/09	SI	LONG	15120	\$4,650	176	STOP	17370	01/26/10	\$11,250
08/07/09	LC	SHORT	13200	\$1,000	76	STOP	13150	10/22/09	\$200
08/13/09	BO	LONG	4800	\$660	1	STOP	4680	08/14/09	-\$720
08/14/09	BO	SHORT	4680	\$900	59	STOP	4490	10/12/09	\$1,140
08/14/09	TY	LONG	99	\$1,594	70	STOP	100	10/23/09	\$1,688
08/14/09	US	LONG	100	\$3,281	62	STOP	101	10/15/09	\$563
08/17/09	CC	SHORT	3040	\$2,400	4	STOP	3280	08/21/09	-\$2,400
08/17/09	CT	SHORT	1320	\$3,000	29	STOP	1760	09/15/09	-\$2,200
08/17/09	GC	SHORT	9820	\$2,200	11	STOP	9920	08/28/09	-\$1,000
08/17/09	S	SHORT	700	\$5,800	53	STOP	704	10/09/09	-\$200
08/20/09	KC	SHORT	18150	\$938	19	STOP	18100	09/08/09	\$188
08/20/09	RR	SHORT	20150	\$900	8	STOP	20550	08/28/09	-\$800
08/21/09	CC	LONG	3300	\$2,800	81	STOP	3460	11/10/09	\$1,600
08/24/09	O	LONG	180	\$1,100	9	STOP	164	09/02/09	-\$800

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08/25/09	OJ	SHORT	7160	\$1,620	45	STOP	7600	10/09/09	-\$660
08/28/09	GC	LONG	9980	\$1,400	146	STOP	11360	01/21/10	\$13,800
08/28/09	RR	LONG	20550	\$800	17	STOP	20350	09/14/09	-\$400
09/01/09	RB	SHORT	12150	\$5,040	42	STOP	12250	10/13/09	-\$420
09/02/09	O	SHORT	164	\$700	23	STOP	172	09/25/09	-\$400
09/08/09	KC	LONG	18100	\$2,438	63	STOP	19050	11/10/09	\$3,563
09/08/09	SM	SHORT	1492	\$1,430	7	STOP	1605	09/15/09	-\$1,130
09/14/09	RR	SHORT	20120	\$1,460	28	STOP	20500	10/12/09	-\$760
09/15/09	CT	LONG	1760	\$3,000	58	STOP	2040	11/12/09	\$1,400
09/15/09	SM	LONG	1590	\$1,500	6	STOP	1470	09/21/09	-\$1,200
09/21/09	SM	SHORT	1470	\$1,950	17	STOP	1575	10/08/09	-\$1,050
09/24/09	HG	SHORT	29550	\$4,875	14	STOP	31150	10/08/09	-\$4,000
09/25/09	O	LONG	170	\$600	69	STOP	198	12/03/09	\$1,400
10/05/09	C	LONG	214	\$1,000	28	STOP	228	11/02/09	\$700
10/08/09	HG	LONG	31150	\$2,625	5	STOP	30150	10/13/09	-\$2,500
10/08/09	SM	LONG	1560	\$1,950	35	STOP	1560	11/12/09	\$0
10/09/09	OJ	LONG	7600	\$1,440	166	STOP	10280	03/24/10	\$4,020
10/09/09	S	LONG	704	\$3,600	73	STOP	764	12/21/09	\$3,000
10/12/09	BO	LONG	4490	\$1,380	67	STOP	4660	12/18/09	\$1,020
10/12/09	RR	LONG	20500	\$800	8	STOP	20200	10/20/09	-\$600
10/12/09	W	LONG	856	\$1,000	53	STOP	908	12/04/09	\$2,600
10/13/09	HG	SHORT	30150	\$3,125	6	STOP	31300	10/19/09	-\$2,875
10/13/09	RB	LONG	12200	\$2,310	45	STOP	13000	11/27/09	\$3,360
10/14/09	ES	LONG	99000	\$1,100	12	STOP	97400	10/26/09	-\$800
10/15/09	US	SHORT	101	\$1,875	5	STOP	103	10/20/09	-\$1,781
10/19/09	HG	LONG	31300	\$2,375	101	STOP	33400	01/28/10	\$5,250
10/20/09	RR	SHORT	20200	\$900	8	STOP	20550	10/28/09	-\$700
10/20/09	US	LONG	103	\$1,313	3	STOP	101	10/23/09	-\$1,219
10/21/09	NG	LONG	9420	\$9,000	7	STOP	8520	10/28/09	-\$9,000
10/22/09	LC	LONG	13100	\$1,200	20	STOP	12800	11/11/09	-\$1,200
10/23/09	TY	SHORT	100	\$750	5	STOP	101	10/28/09	-\$750
10/23/09	US	SHORT	101	\$1,125	7	STOP	102	10/30/09	-\$1,031
10/26/09	ES	SHORT	97400	\$1,100	14	STOP	99000	11/09/09	-\$800
10/28/09	TF	SHORT	51480	\$3,780	19	STOP	54360	11/16/09	-\$2,880
10/28/09	NG	SHORT	8460	\$9,600	50	STOP	8820	12/17/09	-\$3,600
10/28/09	RR	LONG	20500	\$600	55	STOP	21100	12/22/09	\$1,200
10/28/09	TY	LONG	101	\$1,406	44	STOP	102	12/11/09	\$656
10/30/09	US	LONG	102	\$1,781	5	STOP	101	11/04/09	-\$1,688
11/02/09	C	SHORT	228	\$1,100	1	STOP	252	11/03/09	-\$1,200
11/03/09	C	LONG	252	\$1,300	21	STOP	242	11/24/09	-\$500
11/04/09	US	SHORT	101	\$1,969	12	STOP	102	11/16/09	-\$1,406
11/09/09	ES	LONG	99000	\$2,300	78	STOP	99200	01/26/10	\$100
11/10/09	CC	SHORT	3460	\$1,600	10	STOP	3560	11/20/09	-\$1,000
11/10/09	KC	SHORT	19050	\$2,625	20	STOP	19300	11/30/09	-\$938
11/12/09	CT	SHORT	2040	\$1,400	6	STOP	2320	11/18/09	-\$1,400
11/12/09	LC	SHORT	12750	\$1,800	91	STOP	13100	02/11/10	-\$1,400
11/13/09	SM	LONG	1694	\$1,340	38	STOP	1770	12/21/09	\$760

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11/16/09	TF	LONG	54360	\$2,250	4	STOP	52290	11/20/09	-\$2,070
11/16/09	US	LONG	102	\$2,531	24	STOP	101	12/10/09	-\$1,219
11/20/09	CC	LONG	3560	\$1,000	28	STOP	3540	12/18/09	-\$200
11/20/09	CT	LONG	2360	\$1,800	47	STOP	2320	01/06/10	-\$200
11/20/09	TF	SHORT	52290	\$2,160	12	STOP	54090	12/02/09	-\$1,800
11/24/09	C	SHORT	242	\$1,200	3	STOP	266	11/27/09	-\$1,200
11/24/09	SB	SHORT	1345	\$1,064	6	STOP	1440	11/30/09	-\$1,064
11/25/09	LH	LONG	9550	\$2,000	26	STOP	9250	12/21/09	-\$1,200
11/27/09	RB	SHORT	13000	\$4,200	3	STOP	14050	11/30/09	-\$4,410
11/30/09	C	LONG	268	\$1,300	4	STOP	244	12/04/09	-\$1,200
11/30/09	RB	LONG	14050	\$5,670	8	STOP	12900	12/08/09	-\$4,830
11/30/09	KC	LONG	19300	\$2,813	24	STOP	19100	12/24/09	-\$750
12/02/09	TF	LONG	54090	\$3,870	65	STOP	53370	02/05/10	-\$720
12/03/09	O	SHORT	198	\$500	25	STOP	204	12/28/09	-\$300
12/03/09	SB	LONG	1460	\$616	1	STOP	1400	12/04/09	-\$672
12/04/09	C	SHORT	244	\$1,000	10	STOP	260	12/14/09	-\$800
12/04/09	SB	SHORT	1400	\$1,064	7	STOP	1480	12/11/09	-\$896
12/07/09	W	SHORT	900	\$2,400	136	STOP	836	04/22/10	\$3,200
12/08/09	RB	SHORT	12900	\$5,040	20	STOP	13650	12/28/09	-\$3,150
12/10/09	US	SHORT	101	\$2,250	42	STOP	101	01/21/10	-\$94
12/11/09	SB	LONG	1481	\$1,411	74	STOP	1570	02/23/10	\$997
12/11/09	TY	SHORT	102	\$1,313	40	STOP	102	01/20/10	\$94
12/14/09	C	LONG	260	\$1,500	29	STOP	248	01/12/10	-\$600
12/17/09	NG	LONG	8820	\$8,400	41	STOP	8580	01/27/10	-\$2,400
12/18/09	BO	SHORT	4660	\$1,200	13	STOP	4840	12/31/09	-\$1,080
12/18/09	CC	SHORT	3540	\$2,200	123	STOP	3280	04/20/10	\$2,600
12/21/09	S	SHORT	764	\$1,000	7	STOP	784	12/28/09	-\$1,000
12/21/09	SM	SHORT	1770	\$1,950	16	STOP	1920	01/06/10	-\$1,500
12/22/09	RR	SHORT	21100	\$800	6	STOP	21450	12/28/09	-\$700
12/24/09	KC	SHORT	19100	\$1,500	12	STOP	19350	01/05/10	-\$938
12/28/09	RB	LONG	13650	\$1,680	22	STOP	13650	01/19/10	\$0
12/28/09	O	LONG	204	\$800	15	STOP	192	01/12/10	-\$600
12/28/09	RR	LONG	21400	\$600	1	STOP	21050	12/29/09	-\$700
12/28/09	S	LONG	788	\$2,400	15	STOP	752	01/12/10	-\$1,800
12/29/09	RR	SHORT	21050	\$800	6	STOP	21450	01/04/10	-\$800
12/31/09	BO	LONG	4840	\$600	8	STOP	4760	01/08/10	-\$480
01/04/10	LH	LONG	9500	\$1,000	22	STOP	9450	01/26/10	-\$200
01/04/10	RR	LONG	21500	\$1,200	8	STOP	21050	01/12/10	-\$900
01/05/10	KC	LONG	19350	\$2,250	15	STOP	19000	01/20/10	-\$1,313
01/06/10	CT	SHORT	2314	\$1,630	37	STOP	2400	02/12/10	-\$430
01/07/10	SM	SHORT	1860	\$600	47	STOP	1680	02/23/10	\$1,800
01/08/10	BO	SHORT	4760	\$960	45	STOP	4670	02/22/10	\$540
01/12/10	C	SHORT	248	\$1,400	48	STOP	232	03/01/10	\$800
01/12/10	O	SHORT	192	\$1,200	149	STOP	140	06/10/10	\$2,600
01/12/10	RR	SHORT	21000	\$700	29	STOP	20750	02/10/10	\$500
01/12/10	S	SHORT	752	\$1,200	42	STOP	712	02/23/10	\$2,000
01/19/10	RB	SHORT	13650	\$2,940	15	STOP	14050	02/03/10	-\$1,680

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01/20/10	KC	SHORT	19000	\$1,313	29	STOP	18700	02/18/10	\$1,125
01/20/10	TY	LONG	102	\$563	15	STOP	102	02/04/10	\$0
01/21/10	GC	SHORT	11360	\$4,400	26	STOP	11560	02/16/10	-\$2,000
01/21/10	US	LONG	101	\$844	13	STOP	101	02/03/10	-\$281
01/26/10	ES	SHORT	99200	\$1,650	23	STOP	101300	02/18/10	-\$1,050
01/26/10	LH	SHORT	9450	\$2,000	30	STOP	9750	02/25/10	-\$1,200
01/26/10	SI	SHORT	17370	\$5,400	35	STOP	17850	03/02/10	-\$2,400
01/27/10	NG	SHORT	8520	\$4,200	12	STOP	8820	02/08/10	-\$3,000
01/28/10	HG	SHORT	33400	\$6,000	21	STOP	35200	02/18/10	-\$4,500
02/03/10	RB	LONG	14050	\$6,720	2	STOP	12450	02/05/10	-\$6,720
02/03/10	US	SHORT	100	\$1,500	2	STOP	102	02/05/10	-\$1,594
02/04/10	TY	SHORT	102	\$844	1	STOP	103	02/05/10	-\$938
02/05/10	TF	SHORT	53370	\$2,340	7	STOP	55440	02/12/10	-\$2,070
02/05/10	RB	SHORT	12400	\$6,930	13	STOP	13800	02/18/10	-\$5,880
02/05/10	NQ	SHORT	166800	\$960	6	STOP	171000	02/11/10	-\$840
02/05/10	TY	LONG	103	\$938	6	STOP	102	02/11/10	-\$938
02/05/10	US	LONG	102	\$1,969	5	STOP	100	02/10/10	-\$1,875
02/08/10	NG	LONG	8760	\$3,600	2	STOP	8400	02/10/10	-\$3,600
02/10/10	RR	LONG	20750	\$900	7	STOP	20400	02/17/10	-\$700
02/10/10	US	SHORT	100	\$1,969	15	STOP	101	02/25/10	-\$1,219
02/11/10	LC	LONG	13100	\$1,200	103	STOP	13150	05/25/10	\$200
02/11/10	NQ	LONG	171000	\$780	84	STOP	178500	05/06/10	\$1,500
02/12/10	CT	LONG	2400	\$3,600	105	STOP	2760	05/28/10	\$1,800
02/12/10	TF	LONG	55440	\$2,070	97	STOP	58320	05/20/10	\$2,880
02/16/10	GC	LONG	11560	\$4,400	24	STOP	11400	03/12/10	-\$1,600
02/17/10	RR	SHORT	20400	\$700	202	STOP	17250	09/07/10	\$6,300
02/17/10	TY	LONG	102	\$766	1	STOP	102	02/18/10	-\$859
02/18/10	ES	LONG	101300	\$2,150	77	STOP	101600	05/06/10	\$150
02/18/10	HG	LONG	35200	\$5,750	74	STOP	35250	05/03/10	\$125
02/18/10	RB	LONG	13800	\$2,100	36	STOP	14350	03/26/10	\$2,310
02/18/10	KC	LONG	18650	\$938	4	STOP	18400	02/22/10	-\$938
02/18/10	NG	SHORT	8340	\$3,600	117	STOP	7980	06/15/10	\$3,600
02/18/10	TY	SHORT	102	\$844	6	STOP	102	02/24/10	-\$844
02/22/10	KC	SHORT	18350	\$1,313	15	STOP	18400	03/09/10	-\$188
02/23/10	S	LONG	716	\$1,800	9	STOP	684	03/04/10	-\$1,600
02/23/10	SB	SHORT	1570	\$3,024	189	STOP	1230	08/31/10	\$3,808
02/23/10	SM	LONG	1665	\$1,200	2	STOP	1545	02/25/10	-\$1,200
02/24/10	BO	LONG	4680	\$420	16	STOP	4670	03/12/10	-\$60
02/25/10	LH	LONG	9750	\$1,800	29	STOP	9500	03/26/10	-\$1,000
02/25/10	TY	LONG	102	\$1,313	27	STOP	102	03/24/10	-\$656
02/25/10	US	LONG	101	\$2,250	27	STOP	100	03/24/10	-\$1,031
03/01/10	C	LONG	232	\$700	1	STOP	216	03/02/10	-\$800
03/01/10	SM	SHORT	1530	\$1,800	28	STOP	1620	03/29/10	-\$900
03/02/10	C	SHORT	216	\$800	58	STOP	200	04/29/10	\$800
03/02/10	SI	LONG	17850	\$6,450	94	STOP	18300	06/04/10	\$2,250
03/04/10	S	SHORT	680	\$1,400	7	STOP	700	03/11/10	-\$1,000
03/08/10	CL	LONG	10500	\$2,550	7	STOP	10275	03/15/10	-\$2,250

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03/09/10	KC	LONG	18400	\$1,875	13	STOP	18100	03/22/10	-\$1,125
03/11/10	S	LONG	697	\$1,450	1	STOP	664	03/12/10	-\$1,650
03/12/10	BO	SHORT	4670	\$960	25	STOP	4730	04/06/10	-\$360
03/12/10	GC	SHORT	11400	\$2,600	4	STOP	11680	03/16/10	-\$2,800
03/12/10	S	SHORT	664	\$1,800	5	STOP	700	03/17/10	-\$1,800
03/15/10	CL	SHORT	10275	\$2,250	2	STOP	10515	03/17/10	-\$2,400
03/16/10	GC	LONG	11680	\$3,200	6	STOP	11400	03/22/10	-\$2,800
03/17/10	CL	LONG	10515	\$3,150	5	STOP	10200	03/22/10	-\$3,150
03/22/10	CL	SHORT	10185	\$3,900	9	STOP	10515	03/31/10	-\$3,300
03/22/10	GC	SHORT	11400	\$2,800	10	STOP	11600	04/01/10	-\$2,000
03/22/10	S	LONG	704	\$2,000	9	STOP	680	03/31/10	-\$1,200
03/24/10	OJ	SHORT	10280	\$780	47	STOP	10000	05/10/10	\$420
03/24/10	TY	SHORT	102	\$1,125	20	STOP	102	04/13/10	-\$375
03/24/10	US	SHORT	100	\$2,063	23	STOP	101	04/16/10	-\$750
03/25/10	KC	LONG	18700	\$2,250	19	STOP	18250	04/13/10	-\$1,688
03/26/10	RB	SHORT	14350	\$1,680	3	STOP	14800	03/29/10	-\$1,890
03/26/10	LH	SHORT	9500	\$1,600	4	STOP	9900	03/30/10	-\$1,600
03/29/10	RB	LONG	14750	\$1,890	21	STOP	14600	04/19/10	-\$630
03/29/10	SM	LONG	1620	\$900	2	STOP	1515	03/31/10	-\$1,050
03/31/10	CL	LONG	10515	\$2,400	19	STOP	10365	04/19/10	-\$1,500
03/31/10	LH	LONG	9950	\$2,400	47	STOP	9850	05/17/10	-\$400
03/31/10	S	SHORT	680	\$1,800	15	STOP	716	04/15/10	-\$1,800
03/31/10	SM	SHORT	1515	\$1,950	15	STOP	1680	04/15/10	-\$1,650
04/01/10	GC	LONG	11600	\$2,000	91	STOP	12440	07/01/10	\$8,400
04/06/10	BO	LONG	4730	\$960	13	STOP	4620	04/19/10	-\$660
04/13/10	KC	SHORT	18200	\$750	15	STOP	18250	04/28/10	-\$188
04/13/10	TY	LONG	102	\$1,031	216	STOP	112	11/15/10	\$9,563
04/15/10	S	LONG	720	\$2,400	21	STOP	692	05/06/10	-\$1,400
04/15/10	SM	LONG	1680	\$1,950	35	STOP	1590	05/20/10	-\$900
04/16/10	US	LONG	101	\$938	213	STOP	113	11/15/10	\$11,813
04/19/10	BO	SHORT	4620	\$660	57	STOP	4470	06/15/10	\$900
04/19/10	CL	SHORT	10365	\$5,100	14	STOP	10785	05/03/10	-\$4,200
04/19/10	RB	SHORT	14600	\$5,250	4	STOP	15800	04/23/10	-\$5,040
04/20/10	CC	LONG	3280	\$2,200	23	STOP	3160	05/13/10	-\$1,200
04/22/10	W	LONG	832	\$1,400	4	STOP	800	04/26/10	-\$1,600
04/23/10	RB	LONG	15800	\$4,200	12	STOP	14900	05/05/10	-\$3,780
04/26/10	HO	LONG	25650	\$3,654	9	STOP	24900	05/05/10	-\$3,150
04/26/10	W	SHORT	800	\$2,000	11	STOP	840	05/07/10	-\$2,000
04/28/10	KC	LONG	18200	\$1,313	22	STOP	18050	05/20/10	-\$563
04/29/10	C	LONG	198	\$800	15	STOP	198	05/14/10	\$0
05/03/10	CL	LONG	10785	\$5,400	2	STOP	10245	05/05/10	-\$5,400
05/03/10	HG	SHORT	35250	\$1,500	80	STOP	33200	07/22/10	\$5,125
05/05/10	CL	SHORT	10230	\$5,850	148	STOP	9420	09/30/10	\$8,100
05/05/10	HO	SHORT	24900	\$6,048	147	STOP	23490	09/29/10	\$5,922
05/05/10	RB	SHORT	14900	\$7,140	89	STOP	14050	08/02/10	\$3,570
05/06/10	ES	SHORT	101600	\$4,850	130	STOP	103100	09/13/10	-\$750
05/06/10	NQ	SHORT	178500	\$3,660	81	STOP	182700	07/26/10	-\$840

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05/06/10	S	SHORT	692	\$1,400	39	STOP	680	06/14/10	\$600
05/06/10	YM	SHORT	8880	\$6,400	40	STOP	9440	06/15/10	-\$2,800
05/07/10	W	LONG	840	\$2,000	6	STOP	804	05/13/10	-\$1,800
05/10/10	OJ	LONG	9960	\$540	15	STOP	9920	05/25/10	-\$60
05/13/10	CC	SHORT	3140	\$800	14	STOP	3220	05/27/10	-\$800
05/13/10	W	SHORT	804	\$1,400	49	STOP	808	07/01/10	-\$200
05/14/10	C	SHORT	194	\$1,000	48	STOP	198	07/01/10	-\$200
05/17/10	LH	SHORT	9850	\$1,200	73	STOP	9750	07/29/10	\$400
05/20/10	TF	SHORT	58320	\$5,130	28	STOP	62010	06/17/10	-\$3,690
05/20/10	KC	SHORT	18000	\$1,125	6	STOP	18250	05/26/10	-\$938
05/20/10	SM	SHORT	1590	\$600	1	STOP	1665	05/21/10	-\$750
05/21/10	SM	LONG	1665	\$750	5	STOP	1590	05/26/10	-\$750
05/25/10	LC	SHORT	13150	\$800	36	STOP	13200	06/30/10	-\$200
05/25/10	OJ	SHORT	9920	\$1,260	20	STOP	10520	06/14/10	-\$900
05/26/10	KC	LONG	18250	\$1,313	135	STOP	21850	10/08/10	\$13,500
05/28/10	CT	SHORT	2760	\$1,200	13	STOP	3000	06/10/10	-\$1,200
06/01/10	SM	SHORT	1575	\$750	2	STOP	1665	06/03/10	-\$900
06/02/10	CC	LONG	3240	\$1,200	8	STOP	3140	06/10/10	-\$1,000
06/03/10	SM	LONG	1665	\$900	28	STOP	1695	07/01/10	\$300
06/04/10	SI	SHORT	18300	\$5,400	7	STOP	19320	06/11/10	-\$5,100
06/10/10	O	LONG	140	\$1,200	169	STOP	270	11/26/10	\$6,500
06/11/10	CC	LONG	3220	\$1,000	11	STOP	3140	06/22/10	-\$800
06/11/10	SI	LONG	19410	\$2,100	13	STOP	19170	06/24/10	-\$1,200
06/14/10	CT	LONG	3040	\$3,400	22	STOP	2560	07/06/10	-\$2,400
06/14/10	OJ	LONG	10520	\$1,320	24	STOP	10200	07/08/10	-\$480
06/14/10	S	LONG	684	\$1,200	16	STOP	668	06/30/10	-\$800
06/15/10	BO	LONG	4470	\$720	13	STOP	4370	06/28/10	-\$600
06/15/10	NG	LONG	7973	\$4,130	14	STOP	7560	06/29/10	-\$4,130
06/15/10	YM	LONG	9440	\$2,600	14	STOP	8920	06/29/10	-\$2,600
06/17/10	TF	LONG	62010	\$1,980	5	STOP	60030	06/22/10	-\$1,980
06/22/10	CC	SHORT	3120	\$1,600	2	STOP	3280	06/24/10	-\$1,600
06/22/10	TF	SHORT	59940	\$2,070	34	STOP	60210	07/26/10	-\$270
06/24/10	CC	LONG	3280	\$1,600	7	STOP	3140	07/01/10	-\$1,400
06/24/10	SI	SHORT	19170	\$3,450	1	STOP	19890	06/25/10	-\$3,600
06/25/10	SI	LONG	19890	\$4,050	6	STOP	19110	07/01/10	-\$3,900
06/28/10	BO	SHORT	4370	\$900	15	STOP	4480	07/13/10	-\$660
06/29/10	NG	SHORT	7500	\$5,400	31	STOP	7800	07/30/10	-\$3,000
06/29/10	YM	SHORT	8880	\$3,600	23	STOP	9360	07/22/10	-\$2,400
06/30/10	LC	LONG	13250	\$1,000	244	STOP	14250	03/01/11	\$4,000
06/30/10	S	SHORT	668	\$1,000	7	STOP	688	07/07/10	-\$1,000
07/01/10	C	LONG	196	\$2,000	258	STOP	400	03/16/11	\$10,200
07/01/10	GC	SHORT	12440	\$3,600	36	STOP	12420	08/06/10	\$200
07/01/10	SI	SHORT	19110	\$2,700	32	STOP	19080	08/02/10	\$150
07/01/10	SM	SHORT	1695	\$1,350	6	STOP	1830	07/07/10	-\$1,350
07/01/10	W	LONG	808	\$2,000	92	STOP	932	10/01/10	\$6,200
07/02/10	CC	LONG	3231	\$910	6	STOP	3160	07/08/10	-\$710
07/06/10	CT	SHORT	2560	\$1,000	16	STOP	2520	07/22/10	\$200

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07/07/10	S	LONG	688	\$1,600	231	STOP	1028	02/23/11	\$17,000
07/07/10	SM	LONG	1845	\$1,500	86	STOP	2040	10/01/10	\$1,950
07/08/10	OJ	SHORT	10200	\$1,260	19	STOP	10600	07/27/10	-\$600
07/09/10	CC	LONG	3220	\$600	11	STOP	3160	07/20/10	-\$600
07/13/10	BO	LONG	4480	\$1,260	296	STOP	5910	05/05/11	\$8,580
07/20/10	CC	SHORT	3140	\$2,600	97	STOP	3080	10/25/10	\$600
07/22/10	HG	LONG	33200	\$3,625	287	STOP	41300	05/05/11	\$20,250
07/23/10	CT	LONG	2600	\$1,000	360	STOP	9200	07/18/11	\$33,000
07/23/10	YM	LONG	9440	\$1,600	27	STOP	9320	08/19/10	-\$600
07/26/10	TF	LONG	60210	\$4,140	16	STOP	56880	08/11/10	-\$3,330
07/26/10	NQ	LONG	182700	\$780	3	STOP	178800	07/29/10	-\$780
07/27/10	OJ	LONG	10640	\$540	8	STOP	10400	08/04/10	-\$360
07/29/10	LH	LONG	9750	\$2,000	11	STOP	9250	08/09/10	-\$2,000
07/29/10	NQ	SHORT	178500	\$1,140	6	STOP	183900	08/04/10	-\$1,080
07/30/10	NG	LONG	7800	\$6,000	10	STOP	7200	08/09/10	-\$6,000
08/02/10	RB	LONG	14050	\$4,410	8	STOP	13200	08/10/10	-\$3,570
08/02/10	SI	LONG	19080	\$3,450	22	STOP	18720	08/24/10	-\$1,800
08/04/10	NQ	LONG	184500	\$420	2	STOP	182400	08/06/10	-\$420
08/04/10	OJ	SHORT	10360	\$780	36	STOP	10000	09/09/10	\$540
08/06/10	GC	LONG	12420	\$1,600	4	STOP	12260	08/10/10	-\$1,600
08/06/10	NQ	SHORT	182100	\$600	3	STOP	185400	08/09/10	-\$660
08/09/10	NQ	LONG	185400	\$780	2	STOP	181500	08/11/10	-\$780
08/10/10	RB	SHORT	13200	\$3,990	50	STOP	12750	09/29/10	\$1,890
08/11/10	TF	SHORT	56880	\$4,050	29	STOP	59490	09/09/10	-\$2,610
08/11/10	NQ	SHORT	181200	\$960	28	STOP	182100	09/08/10	-\$180
08/12/10	GC	LONG	12460	\$2,000	155	STOP	13920	01/14/11	\$14,600
08/16/10	NG	SHORT	7140	\$7,200	140	STOP	6660	01/03/11	\$4,800
08/20/10	YM	SHORT	9240	\$1,400	13	STOP	9360	09/02/10	-\$600
08/24/10	SI	SHORT	18690	\$3,150	1	STOP	19350	08/25/10	-\$3,300
08/25/10	SI	LONG	19350	\$3,750	490	STOP	28500	12/28/11	\$45,750
08/26/10	LH	SHORT	9250	\$2,000	8	STOP	9650	09/03/10	-\$1,600
08/31/10	SB	LONG	1230	\$1,064	240	STOP	1910	04/28/11	\$7,616
09/02/10	YM	LONG	9363	\$1,615	336	STOP	11040	08/04/11	\$8,385
09/03/10	LH	LONG	9608	\$1,032	31	STOP	9350	10/04/10	-\$1,032
09/07/10	RR	LONG	17270	\$1,040	27	STOP	17350	10/04/10	\$160
09/08/10	NQ	LONG	182100	\$480	259	STOP	224400	05/25/11	\$8,460
09/09/10	TF	LONG	59490	\$1,620	274	STOP	73710	06/10/11	\$14,220
09/09/10	OJ	LONG	10000	\$1,500	74	STOP	10800	11/22/10	\$1,200
09/13/10	ES	LONG	103325	\$913	276	STOP	119400	06/16/11	\$8,038
09/29/10	HO	LONG	23490	\$2,142	268	STOP	28230	06/24/11	\$19,908
09/29/10	RB	LONG	12750	\$2,940	271	STOP	20250	06/27/11	\$31,500
09/30/10	CL	LONG	9420	\$3,900	48	STOP	9480	11/17/10	\$600
10/01/10	SM	SHORT	2040	\$1,800	7	STOP	2220	10/08/10	-\$1,800
10/01/10	W	SHORT	932	\$1,600	7	STOP	964	10/08/10	-\$1,600
10/04/10	LH	SHORT	9300	\$2,200	94	STOP	9300	01/06/11	\$0
10/04/10	RR	SHORT	17350	\$1,400	2	STOP	18050	10/06/10	-\$1,400
10/06/10	RR	LONG	18100	\$1,500	40	STOP	18500	11/15/10	\$800

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10/08/10	KC	SHORT	21850	\$3,750	4	STOP	22850	10/12/10	-\$3,750
10/08/10	SM	LONG	2235	\$2,400	63	STOP	2460	12/10/10	\$2,250
10/08/10	W	LONG	968	\$2,000	13	STOP	948	10/21/10	-\$1,000
10/12/10	KC	LONG	22850	\$3,938	233	STOP	29100	06/02/11	\$23,438
10/21/10	W	SHORT	948	\$1,200	5	STOP	972	10/26/10	-\$1,200
10/25/10	CC	LONG	3080	\$1,600	11	STOP	2920	11/05/10	-\$1,600
10/26/10	W	LONG	972	\$1,200	17	STOP	960	11/12/10	-\$600
11/05/10	CC	SHORT	2900	\$2,200	13	STOP	3080	11/18/10	-\$1,800
11/12/10	W	SHORT	960	\$2,200	19	STOP	980	12/01/10	-\$1,000
11/15/10	RR	SHORT	18500	\$2,600	16	STOP	19400	12/01/10	-\$1,800
11/15/10	TY	SHORT	112	\$2,531	105	STOP	108	02/28/11	\$3,375
11/15/10	US	SHORT	113	\$2,531	8	STOP	115	11/23/10	-\$2,156
11/17/10	CL	SHORT	9480	\$4,800	12	STOP	9900	11/29/10	-\$4,200
11/18/10	CC	LONG	3080	\$1,600	8	STOP	2920	11/26/10	-\$1,600
11/22/10	OJ	SHORT	10760	\$720	9	STOP	11080	12/01/10	-\$480
11/23/10	US	LONG	115	\$2,250	1	STOP	113	11/24/10	-\$2,344
11/24/10	US	SHORT	113	\$2,625	6	STOP	115	11/30/10	-\$2,625
11/29/10	CL	LONG	9900	\$4,650	57	STOP	9915	01/25/11	\$150
11/29/10	O	LONG	280	\$900	1	STOP	260	11/30/10	-\$1,000
11/30/10	O	SHORT	260	\$1,000	2	STOP	280	12/02/10	-\$1,000
11/30/10	US	LONG	115	\$2,813	1	STOP	113	12/01/10	-\$2,906
12/01/10	CC	SHORT	2900	\$800	1	STOP	3000	12/02/10	-\$1,000
12/01/10	OJ	LONG	11040	\$660	72	STOP	12120	02/11/11	\$1,620
12/01/10	RR	LONG	19400	\$1,900	16	STOP	18800	12/17/10	-\$1,200
12/01/10	US	SHORT	113	\$3,188	99	STOP	110	03/10/11	\$2,719
12/01/10	W	LONG	980	\$3,200	44	STOP	1004	01/14/11	\$1,200
12/02/10	CC	LONG	3000	\$1,000	34	STOP	3020	01/05/11	\$200
12/02/10	O	LONG	282	\$1,200	36	STOP	286	01/07/11	\$200
12/10/10	SM	SHORT	2460	\$1,200	5	STOP	2580	12/15/10	-\$1,200
12/15/10	SM	LONG	2595	\$1,350	58	STOP	2850	02/11/11	\$2,550
12/17/10	RR	SHORT	18800	\$900	13	STOP	19050	12/30/10	-\$500
12/30/10	RR	LONG	19000	\$1,600	8	STOP	18350	01/07/11	-\$1,300
01/03/11	NG	LONG	6660	\$4,800	35	STOP	6360	02/07/11	-\$3,000
01/05/11	CC	SHORT	3020	\$1,800	9	STOP	3200	01/14/11	-\$1,800
01/07/11	O	SHORT	286	\$1,100	5	STOP	308	01/12/11	-\$1,100
01/07/11	RR	SHORT	18350	\$1,300	7	STOP	18900	01/14/11	-\$1,100
01/10/11	LH	LONG	9350	\$1,200	45	STOP	9650	02/24/11	\$1,200
01/12/11	O	LONG	310	\$1,200	8	STOP	290	01/20/11	-\$1,000
01/14/11	GC	SHORT	13920	\$3,000	25	STOP	13980	02/08/11	-\$600
01/18/11	RR	LONG	19000	\$900	35	STOP	19350	02/22/11	\$700
01/18/11	W	LONG	1036	\$1,600	35	STOP	1060	02/22/11	\$1,200
01/19/11	CC	LONG	3220	\$2,400	56	STOP	3300	03/16/11	\$800
01/20/11	O	SHORT	290	\$1,400	11	STOP	310	01/31/11	-\$1,000
01/25/11	CL	SHORT	9915	\$2,850	6	STOP	10185	01/31/11	-\$2,700
01/31/11	CL	LONG	10185	\$4,800	10	STOP	9795	02/10/11	-\$3,900
01/31/11	O	LONG	308	\$800	22	STOP	308	02/22/11	\$0
02/07/11	NG	SHORT	6300	\$2,400	45	STOP	6420	03/24/11	-\$1,200

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02/08/11	GC	LONG	13980	\$2,200	139	STOP	15260	06/27/11	\$12,800
02/10/11	CL	SHORT	9795	\$1,950	8	STOP	9945	02/18/11	-\$1,500
02/11/11	OJ	SHORT	12120	\$1,380	5	STOP	13000	02/16/11	-\$1,320
02/11/11	SM	SHORT	2835	\$1,200	35	STOP	2745	03/18/11	\$900
02/16/11	OJ	LONG	13000	\$660	22	STOP	13040	03/10/11	\$60
02/18/11	CL	LONG	9945	\$2,700	77	STOP	10395	05/06/11	\$4,500
02/22/11	O	SHORT	308	\$1,300	44	STOP	302	04/07/11	\$300
02/22/11	RR	SHORT	19350	\$1,200	42	STOP	18700	04/05/11	\$1,300
02/22/11	W	SHORT	1060	\$1,600	42	STOP	1004	04/05/11	\$2,800
02/23/11	S	SHORT	1028	\$4,600	2	STOP	1120	02/25/11	-\$4,600
02/24/11	LH	SHORT	9650	\$1,600	29	STOP	9850	03/25/11	-\$800
02/25/11	S	LONG	1124	\$5,000	14	STOP	1044	03/11/11	-\$4,000
02/28/11	TY	LONG	109	\$563	1	STOP	108	03/01/11	-\$656
03/01/11	LC	SHORT	14250	\$1,200	3	STOP	14550	03/04/11	-\$1,200
03/01/11	TY	SHORT	108	\$750	1	STOP	109	03/02/11	-\$844
03/02/11	TY	LONG	109	\$844	1	STOP	108	03/03/11	-\$938
03/03/11	TY	SHORT	108	\$938	7	STOP	108	03/10/11	-\$656
03/08/11	LC	LONG	14600	\$1,600	8	STOP	14200	03/16/11	-\$1,600
03/10/11	OJ	SHORT	13040	\$1,140	36	STOP	13080	04/15/11	-\$60
03/10/11	TY	LONG	108	\$750	15	STOP	108	03/25/11	\$0
03/10/11	US	LONG	110	\$2,156	22	STOP	109	04/01/11	-\$938
03/11/11	S	SHORT	1044	\$2,400	7	STOP	1080	03/18/11	-\$1,800
03/16/11	C	SHORT	400	\$3,000	2	STOP	462	03/18/11	-\$3,100
03/16/11	CC	SHORT	3300	\$2,600	42	STOP	3300	04/27/11	\$0
03/16/11	LC	SHORT	14150	\$3,000	13	STOP	14900	03/29/11	-\$3,000
03/18/11	C	LONG	462	\$3,400	54	STOP	458	05/11/11	-\$200
03/18/11	S	LONG	1080	\$3,400	25	STOP	1060	04/12/11	-\$1,000
03/18/11	SM	LONG	2745	\$3,150	20	STOP	2535	04/07/11	-\$2,100
03/24/11	NG	LONG	6420	\$6,000	49	STOP	6060	05/12/11	-\$3,600
03/25/11	LH	LONG	9850	\$2,200	18	STOP	9450	04/12/11	-\$1,600
03/25/11	TY	SHORT	108	\$1,406	20	STOP	109	04/14/11	-\$563
03/29/11	LC	LONG	14950	\$3,200	34	STOP	14300	05/02/11	-\$2,600
04/01/11	US	SHORT	109	\$1,406	13	STOP	110	04/14/11	-\$750
04/05/11	RR	LONG	18700	\$700	2	STOP	18350	04/07/11	-\$700
04/05/11	W	LONG	1004	\$3,600	9	STOP	952	04/14/11	-\$2,600
04/07/11	O	LONG	302	\$2,600	21	STOP	266	04/28/11	-\$1,800
04/07/11	RR	SHORT	18300	\$900	13	STOP	18500	04/20/11	-\$400
04/11/11	SM	SHORT	2520	\$900	10	STOP	2580	04/21/11	-\$600
04/12/11	LH	SHORT	9450	\$1,000	2	STOP	9700	04/14/11	-\$1,000
04/12/11	S	SHORT	1060	\$2,800	9	STOP	1100	04/21/11	-\$2,000
04/14/11	LH	LONG	9750	\$1,200	11	STOP	9550	04/25/11	-\$800
04/14/11	TY	LONG	109	\$844	284	STOP	123	01/23/12	\$13,688
04/14/11	US	LONG	110	\$1,594	519	STOP	139	09/14/12	\$29,438
04/14/11	W	SHORT	952	\$1,200	4	STOP	976	04/18/11	-\$1,200
04/15/11	OJ	LONG	13200	\$960	112	STOP	14960	08/05/11	\$2,640
04/18/11	W	LONG	980	\$1,800	10	STOP	956	04/28/11	-\$1,200
04/20/11	RR	LONG	18500	\$700	15	STOP	18500	05/05/11	\$0

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04/21/11	S	LONG	1100	\$2,600	7	STOP	1052	04/28/11	-\$2,400
04/21/11	SM	LONG	2580	\$1,800	14	STOP	2460	05/05/11	-\$1,200
04/25/11	LH	SHORT	9550	\$1,000	57	STOP	9400	06/21/11	\$600
04/27/11	CC	LONG	3300	\$1,400	8	STOP	3180	05/05/11	-\$1,200
04/28/11	O	SHORT	266	\$2,000	33	STOP	282	05/31/11	-\$800
04/28/11	S	SHORT	1052	\$3,000	4	STOP	1112	05/02/11	-\$3,000
04/28/11	SB	SHORT	1910	\$1,120	20	STOP	1955	05/18/11	-\$504
04/28/11	W	SHORT	956	\$3,400	20	STOP	992	05/18/11	-\$1,800
05/02/11	LC	SHORT	14250	\$800	50	STOP	14150	06/21/11	\$400
05/02/11	S	LONG	1112	\$3,000	3	STOP	1052	05/05/11	-\$3,000
05/05/11	BO	SHORT	5910	\$2,040	15	STOP	6180	05/20/11	-\$1,620
05/05/11	CC	SHORT	3180	\$2,600	55	STOP	3200	06/29/11	-\$200
05/05/11	HG	SHORT	41300	\$5,875	22	STOP	42950	05/27/11	-\$4,125
05/05/11	RR	SHORT	18500	\$2,500	15	STOP	19300	05/20/11	-\$1,600
05/05/11	S	SHORT	1048	\$3,400	13	STOP	1096	05/18/11	-\$2,400
05/05/11	SM	SHORT	2460	\$1,350	13	STOP	2535	05/18/11	-\$750
05/06/11	CL	SHORT	10395	\$15,150	181	STOP	10080	11/03/11	\$3,150
05/11/11	C	SHORT	456	\$1,700	6	STOP	490	05/17/11	-\$1,700
05/17/11	C	LONG	490	\$2,600	31	STOP	474	06/17/11	-\$800
05/18/11	S	LONG	1096	\$3,400	27	STOP	1072	06/14/11	-\$1,200
05/18/11	SB	LONG	1955	\$1,792	177	STOP	2385	11/11/11	\$4,816
05/18/11	SM	LONG	2550	\$1,350	14	STOP	2490	06/01/11	-\$600
05/18/11	W	LONG	992	\$4,400	19	STOP	932	06/06/11	-\$3,000
05/20/11	BO	LONG	6180	\$540	3	STOP	6080	05/23/11	-\$600
05/20/11	NG	SHORT	6000	\$2,400	4	STOP	6240	05/24/11	-\$2,400
05/20/11	RR	LONG	19300	\$1,000	12	STOP	19000	06/01/11	-\$600
05/23/11	BO	SHORT	6080	\$660	2	STOP	6190	05/25/11	-\$660
05/24/11	NG	LONG	6300	\$3,000	30	STOP	6120	06/23/11	-\$1,800
05/25/11	BO	LONG	6200	\$720	15	STOP	6140	06/09/11	-\$360
05/25/11	NQ	SHORT	224400	\$540	1	STOP	227400	05/26/11	-\$600
05/26/11	NQ	LONG	227400	\$840	8	STOP	223500	06/03/11	-\$780
05/27/11	HG	LONG	42950	\$4,500	14	STOP	41450	06/10/11	-\$3,750
05/31/11	O	LONG	282	\$1,700	16	STOP	262	06/16/11	-\$1,000
06/01/11	RR	SHORT	19000	\$1,000	8	STOP	19350	06/09/11	-\$700
06/01/11	SM	SHORT	2490	\$750	1	STOP	2580	06/02/11	-\$900
06/02/11	KC	SHORT	29100	\$5,063	1	STOP	30500	06/03/11	-\$5,250
06/02/11	SM	LONG	2565	\$750	12	STOP	2550	06/14/11	-\$150
06/03/11	KC	LONG	30500	\$5,813	14	STOP	29250	06/17/11	-\$4,688
06/03/11	NQ	SHORT	223500	\$960	26	STOP	224400	06/29/11	-\$180
06/06/11	W	SHORT	928	\$1,200	51	STOP	848	07/27/11	\$4,000
06/09/11	BO	SHORT	6140	\$480	34	STOP	6050	07/13/11	\$540
06/09/11	RR	LONG	19350	\$800	4	STOP	18950	06/13/11	-\$800
06/10/11	TF	SHORT	73710	\$1,890	11	STOP	75240	06/21/11	-\$1,530
06/10/11	HG	SHORT	41450	\$3,125	4	STOP	42750	06/14/11	-\$3,250
06/13/11	RR	SHORT	18900	\$900	23	STOP	18950	07/06/11	-\$100
06/14/11	HG	LONG	42750	\$3,750	6	STOP	41350	06/20/11	-\$3,500
06/14/11	S	SHORT	1072	\$1,600	27	STOP	1064	07/11/11	\$400

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06/14/11	SM	SHORT	2550	\$1,650	28	STOP	2565	07/12/11	-\$150
06/16/11	ES	SHORT	119400	\$1,400	5	STOP	122100	06/21/11	-\$1,350
06/16/11	O	SHORT	262	\$1,300	42	STOP	252	07/28/11	\$500
06/17/11	C	SHORT	474	\$3,300	32	STOP	508	07/19/11	-\$1,700
06/17/11	KC	SHORT	29250	\$4,875	18	STOP	30200	07/05/11	-\$3,563
06/20/11	HG	SHORT	41350	\$2,625	4	STOP	42350	06/24/11	-\$2,500
06/21/11	TF	LONG	75240	\$1,620	37	STOP	75780	07/28/11	\$540
06/21/11	ES	LONG	122100	\$1,300	6	STOP	119600	06/27/11	-\$1,250
06/21/11	LC	LONG	14150	\$3,800	58	STOP	13800	08/18/11	-\$1,400
06/21/11	LH	LONG	9400	\$4,400	51	STOP	9100	08/11/11	-\$1,200
06/23/11	NG	SHORT	6120	\$5,400	630	STOP	4020	03/14/13	\$21,000
06/24/11	HG	LONG	42350	\$2,625	42	STOP	42600	08/05/11	\$625
06/24/11	HO	SHORT	28230	\$7,812	5	STOP	30060	06/29/11	-\$7,686
06/27/11	GC	SHORT	15260	\$2,600	9	STOP	15480	07/06/11	-\$2,200
06/27/11	RB	SHORT	20250	\$8,820	2	STOP	22350	06/29/11	-\$8,820
06/28/11	ES	LONG	122500	\$1,450	34	STOP	121500	08/01/11	-\$500
06/29/11	CC	LONG	3200	\$1,200	23	STOP	3180	07/22/11	-\$200
06/29/11	HO	LONG	30060	\$7,560	37	STOP	28950	08/05/11	-\$4,662
06/29/11	RB	LONG	22400	\$10,080	36	STOP	21100	08/04/11	-\$5,460
06/29/11	NQ	LONG	224400	\$960	34	STOP	225000	08/02/11	\$120
07/05/11	KC	LONG	30200	\$3,938	6	STOP	29250	07/11/11	-\$3,563
07/06/11	GC	LONG	15480	\$4,200	82	STOP	16040	09/26/11	\$5,600
07/06/11	RR	LONG	18950	\$3,400	82	STOP	19300	09/26/11	\$700
07/11/11	KC	SHORT	29250	\$4,500	37	STOP	29300	08/17/11	-\$188
07/11/11	S	LONG	1064	\$2,200	24	STOP	1064	08/04/11	\$0
07/12/11	SM	LONG	2565	\$1,950	24	STOP	2520	08/05/11	-\$450
07/13/11	BO	LONG	6050	\$720	12	STOP	5990	07/25/11	-\$360
07/18/11	CT	SHORT	9200	\$6,800	15	STOP	10200	08/02/11	-\$5,000
07/19/11	C	LONG	508	\$1,500	2	STOP	478	07/21/11	-\$1,500
07/21/11	C	SHORT	476	\$1,600	12	STOP	498	08/02/11	-\$1,100
07/22/11	CC	SHORT	3180	\$1,600	32	STOP	3220	08/23/11	-\$400
07/25/11	BO	SHORT	5981	\$534	8	STOP	6030	08/02/11	-\$294
07/27/11	W	LONG	848	\$2,000	2	STOP	808	07/29/11	-\$2,000
07/28/11	TF	SHORT	75780	\$3,960	132	STOP	71820	12/07/11	\$3,960
08/01/11	ES	SHORT	121500	\$1,650	84	STOP	119200	10/24/11	\$1,150
08/01/11	O	SHORT	236	\$800	10	STOP	240	08/11/11	-\$200
08/02/11	BO	LONG	6030	\$1,080	2	STOP	5840	08/04/11	-\$1,140
08/02/11	C	LONG	496	\$1,100	7	STOP	480	08/09/11	-\$800
08/02/11	CT	LONG	10206	\$2,430	6	STOP	9800	08/08/11	-\$2,030
08/02/11	NQ	SHORT	225000	\$1,740	45	STOP	225900	09/16/11	-\$180
08/02/11	W	SHORT	804	\$2,800	9	STOP	852	08/11/11	-\$2,400
08/04/11	BO	SHORT	5840	\$1,260	22	STOP	5920	08/26/11	-\$480
08/04/11	RB	SHORT	21100	\$15,120	28	STOP	23900	09/01/11	-\$11,760
08/04/11	S	SHORT	1064	\$1,600	13	STOP	1080	08/17/11	-\$800
08/04/11	YM	SHORT	11040	\$4,800	78	STOP	11080	10/21/11	-\$200
08/05/11	HG	SHORT	42600	\$6,000	174	STOP	39600	01/26/12	\$7,500
08/05/11	HO	SHORT	28950	\$7,812	21	STOP	30420	08/26/11	-\$6,174

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08/05/11	OJ	SHORT	14960	\$3,120	75	STOP	15280	10/19/11	-\$480
08/05/11	SM	SHORT	2520	\$1,050	6	STOP	2610	08/11/11	-\$900
08/08/11	CT	SHORT	9800	\$2,200	7	STOP	10120	08/15/11	-\$1,600
08/09/11	C	SHORT	480	\$1,300	2	STOP	506	08/11/11	-\$1,300
08/11/11	C	LONG	508	\$1,700	35	STOP	506	09/15/11	-\$100
08/11/11	LH	SHORT	9100	\$2,600	47	STOP	9250	09/27/11	-\$600
08/11/11	O	LONG	240	\$1,300	29	STOP	230	09/09/11	-\$500
08/11/11	SM	LONG	2610	\$1,650	35	STOP	2535	09/15/11	-\$750
08/11/11	W	LONG	860	\$4,000	32	STOP	820	09/12/11	-\$2,000
08/15/11	CT	LONG	10120	\$4,000	36	STOP	10120	09/20/11	\$0
08/17/11	KC	LONG	29300	\$6,750	35	STOP	28500	09/21/11	-\$3,000
08/17/11	S	LONG	1080	\$2,000	28	STOP	1092	09/14/11	\$600
08/18/11	LC	SHORT	13800	\$2,000	27	STOP	14300	09/14/11	-\$2,000
08/23/11	CC	LONG	3220	\$1,600	14	STOP	3120	09/06/11	-\$1,000
08/26/11	BO	LONG	5930	\$540	20	STOP	5940	09/15/11	\$60
08/26/11	HO	LONG	30420	\$2,394	11	STOP	29970	09/06/11	-\$1,890
09/01/11	RB	LONG	23900	\$5,250	8	STOP	22750	09/09/11	-\$4,830
09/06/11	CC	SHORT	3120	\$1,200	162	STOP	2480	02/15/12	\$6,400
09/06/11	HO	SHORT	29970	\$5,544	38	STOP	30570	10/14/11	-\$2,520
09/09/11	RB	SHORT	22750	\$6,090	35	STOP	23250	10/14/11	-\$2,100
09/09/11	O	SHORT	230	\$1,000	32	STOP	218	10/11/11	\$600
09/12/11	W	SHORT	820	\$3,000	57	STOP	752	11/08/11	\$3,400
09/14/11	S	SHORT	1092	\$1,200	111	STOP	932	01/03/12	\$8,000
09/15/11	BO	SHORT	5940	\$660	103	STOP	5430	12/27/11	\$3,060
09/15/11	C	SHORT	506	\$2,400	104	STOP	434	12/28/11	\$3,600
09/15/11	LC	LONG	14350	\$3,000	46	STOP	14000	10/31/11	-\$1,400
09/15/11	SM	SHORT	2535	\$2,550	140	STOP	2190	02/02/12	\$3,450
09/16/11	NQ	LONG	225900	\$2,280	6	STOP	214800	09/22/11	-\$2,220
09/20/11	CT	SHORT	10120	\$3,800	38	STOP	10160	10/28/11	-\$200
09/21/11	KC	SHORT	28400	\$3,563	112	STOP	25850	01/11/12	\$9,563
09/22/11	NQ	SHORT	214800	\$2,520	19	STOP	224100	10/11/11	-\$1,860
09/26/11	GC	SHORT	16040	\$17,800	30	STOP	17420	10/26/11	-\$13,800
09/26/11	RR	SHORT	19300	\$900	18	STOP	19300	10/14/11	\$0
09/29/11	LH	LONG	9300	\$1,000	67	STOP	9350	12/05/11	\$200
10/11/11	NQ	LONG	224100	\$1,560	37	STOP	223800	11/17/11	-\$60
10/11/11	O	LONG	218	\$1,100	17	STOP	210	10/28/11	-\$400
10/14/11	HO	LONG	30570	\$6,048	40	STOP	29910	11/23/11	-\$2,772
10/14/11	RB	LONG	23250	\$3,780	4	STOP	22350	10/18/11	-\$3,780
10/14/11	RR	LONG	19350	\$600	4	STOP	19050	10/18/11	-\$600
10/18/11	RB	SHORT	22300	\$5,460	21	STOP	23050	11/08/11	-\$3,150
10/18/11	RR	SHORT	19000	\$1,100	6	STOP	19450	10/24/11	-\$900
10/19/11	OJ	LONG	15280	\$540	1	STOP	14880	10/20/11	-\$600
10/20/11	OJ	SHORT	14880	\$600	1	STOP	15320	10/21/11	-\$660
10/21/11	OJ	LONG	15320	\$840	10	STOP	14840	10/31/11	-\$720
10/21/11	YM	LONG	11080	\$1,600	27	STOP	11080	11/17/11	\$0
10/24/11	ES	LONG	119200	\$2,700	24	STOP	115300	11/17/11	-\$1,950
10/24/11	RR	LONG	19450	\$600	7	STOP	19250	10/31/11	-\$400

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10/26/11	GC	LONG	17420	\$8,000	26	STOP	16920	11/21/11	-\$5,000
10/28/11	CT	LONG	10160	\$3,800	6	STOP	9440	11/03/11	-\$3,600
10/31/11	LC	SHORT	14000	\$2,000	3	STOP	14500	11/03/11	-\$2,000
10/31/11	O	SHORT	208	\$400	2	STOP	216	11/02/11	-\$400
10/31/11	OJ	SHORT	14840	\$1,860	18	STOP	15680	11/18/11	-\$1,260
10/31/11	RR	SHORT	19250	\$1,300	137	STOP	16600	03/16/12	\$5,300
11/03/11	CL	LONG	10080	\$5,250	43	STOP	9945	12/16/11	-\$1,350
11/03/11	CT	SHORT	9440	\$1,600	7	STOP	9680	11/10/11	-\$1,200
11/03/11	LC	LONG	14550	\$2,200	15	STOP	14150	11/18/11	-\$1,600
11/07/11	O	SHORT	206	\$500	23	STOP	204	11/30/11	\$100
11/08/11	RB	LONG	23050	\$3,780	1	STOP	22100	11/09/11	-\$3,990
11/08/11	W	LONG	748	\$1,000	2	STOP	728	11/10/11	-\$1,000
11/09/11	RB	SHORT	22100	\$4,200	34	STOP	22050	12/13/11	\$210
11/10/11	CT	LONG	9720	\$1,800	8	STOP	9480	11/18/11	-\$1,200
11/11/11	SB	SHORT	2385	\$1,232	54	STOP	2355	01/04/12	\$336
11/11/11	W	SHORT	724	\$2,000	41	STOP	716	12/22/11	\$400
11/17/11	ES	SHORT	115300	\$2,500	15	STOP	119500	12/02/11	-\$2,100
11/17/11	NQ	SHORT	223800	\$1,800	20	STOP	230100	12/07/11	-\$1,260
11/17/11	YM	SHORT	11080	\$2,400	13	STOP	11400	11/30/11	-\$1,600
11/18/11	CT	SHORT	9480	\$3,600	46	STOP	9640	01/03/12	-\$800
11/18/11	LC	SHORT	14150	\$1,200	35	STOP	14350	12/23/11	-\$800
11/18/11	OJ	LONG	15680	\$1,020	20	STOP	15360	12/08/11	-\$480
11/21/11	GC	SHORT	16920	\$7,000	9	STOP	17540	11/30/11	-\$6,200
11/23/11	HO	SHORT	29910	\$3,906	7	STOP	30810	11/30/11	-\$3,780
11/30/11	GC	LONG	17540	\$4,400	12	STOP	17200	12/12/11	-\$3,400
11/30/11	HO	LONG	30810	\$3,780	1	STOP	29880	12/01/11	-\$3,906
11/30/11	O	LONG	204	\$1,500	16	STOP	188	12/16/11	-\$800
11/30/11	YM	LONG	11400	\$4,200	167	STOP	12160	05/15/12	\$3,800
12/01/11	HO	SHORT	29880	\$4,032	4	STOP	30840	12/05/11	-\$4,032
12/02/11	ES	LONG	119500	\$3,350	182	STOP	124400	06/01/12	\$2,450
12/05/11	HO	LONG	30870	\$4,410	3	STOP	29820	12/08/11	-\$4,410
12/05/11	LH	SHORT	9300	\$1,600	71	STOP	9250	02/14/12	\$200
12/07/11	TF	LONG	71820	\$2,250	1	STOP	69480	12/08/11	-\$2,340
12/08/11	TF	SHORT	69480	\$2,340	13	STOP	71280	12/21/11	-\$1,800
12/08/11	HO	SHORT	29790	\$4,914	27	STOP	30540	01/04/12	-\$3,150
12/08/11	NQ	SHORT	226800	\$660	26	STOP	226500	01/03/12	\$60
12/08/11	OJ	SHORT	15360	\$840	26	STOP	15480	01/03/12	-\$180
12/12/11	GC	SHORT	17200	\$2,600	42	STOP	17000	01/23/12	\$2,000
12/13/11	RB	LONG	22050	\$3,990	1	STOP	21050	12/14/11	-\$4,200
12/14/11	RB	SHORT	21050	\$4,830	9	STOP	22000	12/23/11	-\$3,990
12/16/11	CL	SHORT	9945	\$7,050	7	STOP	10620	12/23/11	-\$6,750
12/19/11	O	LONG	196	\$400	15	STOP	190	01/03/12	-\$300
12/21/11	TF	LONG	71280	\$4,050	138	STOP	74970	05/07/12	\$3,690
12/22/11	W	LONG	716	\$2,400	27	STOP	680	01/18/12	-\$1,800
12/23/11	CL	LONG	10620	\$3,300	21	STOP	10440	01/13/12	-\$1,800
12/23/11	RB	LONG	22000	\$6,300	133	STOP	24400	05/04/12	\$10,080
12/27/11	BO	LONG	5430	\$1,680	16	STOP	5240	01/12/12	-\$1,140

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12/28/11	C	LONG	434	\$1,100	15	STOP	422	01/12/12	-\$600
12/28/11	SI	SHORT	28500	\$7,350	6	STOP	29970	01/03/12	-\$7,350
01/03/12	CT	LONG	9640	\$2,800	27	STOP	9560	01/30/12	-\$400
01/03/12	NQ	LONG	227425	\$1,145	135	STOP	247500	05/17/12	\$4,015
01/03/12	O	SHORT	190	\$800	23	STOP	190	01/26/12	\$0
01/03/12	OJ	LONG	15480	\$420	77	STOP	17000	03/20/12	\$2,280
01/03/12	S	LONG	932	\$2,200	3	STOP	892	01/06/12	-\$2,000
01/03/12	SI	LONG	30000	\$16,500	127	STOP	29250	05/09/12	-\$3,750
01/04/12	HO	LONG	30540	\$6,300	97	STOP	30930	04/10/12	\$1,638
01/04/12	SB	LONG	2355	\$1,904	5	STOP	2185	01/09/12	-\$1,904
01/06/12	S	SHORT	892	\$1,800	4	STOP	928	01/10/12	-\$1,800
01/09/12	SB	SHORT	2180	\$2,016	10	STOP	2340	01/19/12	-\$1,792
01/10/12	S	LONG	932	\$2,000	2	STOP	892	01/12/12	-\$2,000
01/11/12	KC	LONG	25850	\$5,438	12	STOP	24650	01/23/12	-\$4,500
01/12/12	BO	SHORT	5240	\$1,200	14	STOP	5380	01/26/12	-\$840
01/12/12	C	SHORT	422	\$1,700	20	STOP	442	02/01/12	-\$1,000
01/12/12	S	SHORT	888	\$2,200	21	STOP	916	02/02/12	-\$1,400
01/13/12	CL	SHORT	10440	\$4,050	31	STOP	10590	02/13/12	-\$1,500
01/18/12	W	SHORT	680	\$1,000	2	STOP	700	01/20/12	-\$1,000
01/19/12	LC	LONG	14450	\$2,000	47	STOP	14250	03/06/12	-\$800
01/19/12	SB	LONG	2340	\$1,008	12	STOP	2280	01/31/12	-\$672
01/23/12	GC	LONG	17000	\$3,400	37	STOP	17140	02/29/12	\$1,400
01/23/12	KC	SHORT	24650	\$3,000	164	STOP	20350	07/05/12	\$16,125
01/23/12	TY	SHORT	123	\$750	2	STOP	123	01/25/12	-\$750
01/23/12	W	LONG	704	\$1,200	44	STOP	728	03/07/12	\$1,200
01/25/12	TY	LONG	124	\$1,031	23	STOP	123	02/17/12	-\$94
01/26/12	BO	LONG	5380	\$480	4	STOP	5290	01/30/12	-\$540
01/26/12	HG	LONG	39600	\$3,625	19	STOP	38650	02/14/12	-\$2,375
01/26/12	O	LONG	192	\$500	4	STOP	182	01/30/12	-\$500
01/30/12	BO	SHORT	5290	\$600	7	STOP	5370	02/06/12	-\$480
01/30/12	CT	SHORT	9560	\$1,400	4	STOP	9840	02/03/12	-\$1,400
01/30/12	O	SHORT	180	\$700	2	STOP	194	02/01/12	-\$700
01/31/12	SB	SHORT	2280	\$1,064	8	STOP	2360	02/08/12	-\$896
02/01/12	C	LONG	442	\$700	7	STOP	432	02/08/12	-\$500
02/02/12	O	LONG	196	\$1,000	35	STOP	194	03/08/12	-\$100
02/02/12	SM	LONG	2205	\$1,350	244	STOP	3630	10/03/12	\$14,250
02/03/12	CT	LONG	9880	\$2,200	6	STOP	9480	02/09/12	-\$2,000
02/03/12	S	LONG	928	\$2,400	110	STOP	1048	05/23/12	\$6,000
02/06/12	BO	LONG	5380	\$540	52	STOP	5560	03/29/12	\$1,080
02/08/12	C	SHORT	430	\$800	1	STOP	448	02/09/12	-\$900
02/08/12	SB	LONG	2360	\$616	6	STOP	2315	02/14/12	-\$504
02/09/12	C	LONG	448	\$900	1	STOP	428	02/10/12	-\$1,000
02/09/12	CT	SHORT	9480	\$1,000	26	STOP	9440	03/06/12	\$200
02/10/12	C	SHORT	428	\$1,000	7	STOP	442	02/17/12	-\$700
02/13/12	CL	LONG	10620	\$2,850	45	STOP	10755	03/29/12	\$1,350
02/14/12	HG	SHORT	38650	\$4,375	14	STOP	40100	02/28/12	-\$3,625
02/14/12	SB	SHORT	2315	\$560	2	STOP	2365	02/16/12	-\$560

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02/15/12	CC	LONG	2480	\$2,600	20	STOP	2340	03/06/12	-\$1,400
02/16/12	LH	LONG	9350	\$1,000	12	STOP	9100	02/28/12	-\$1,000
02/16/12	SB	LONG	2370	\$728	22	STOP	2345	03/09/12	-\$280
02/17/12	C	LONG	442	\$1,100	19	STOP	432	03/07/12	-\$500
02/17/12	TY	SHORT	123	\$938	10	STOP	124	02/27/12	-\$750
02/27/12	TY	LONG	124	\$844	3	STOP	123	03/01/12	-\$844
02/28/12	HG	LONG	40100	\$4,000	7	STOP	38600	03/06/12	-\$3,750
02/29/12	GC	SHORT	17140	\$9,400	147	STOP	16200	07/25/12	\$9,400
03/01/12	TY	SHORT	123	\$1,219	35	STOP	123	04/05/12	\$375
03/06/12	CC	SHORT	2340	\$1,200	3	STOP	2460	03/09/12	-\$1,200
03/06/12	CT	LONG	9483	\$3,215	6	STOP	8840	03/12/12	-\$3,215
03/06/12	HG	SHORT	38600	\$3,500	10	STOP	39750	03/16/12	-\$2,875
03/06/12	LC	SHORT	14250	\$1,800	73	STOP	13700	05/18/12	\$2,200
03/06/12	LH	SHORT	9050	\$1,200	87	STOP	8650	06/01/12	\$1,600
03/07/12	C	SHORT	432	\$1,300	6	STOP	456	03/13/12	-\$1,200
03/07/12	W	SHORT	728	\$1,800	12	STOP	764	03/19/12	-\$1,800
03/08/12	O	SHORT	194	\$800	6	STOP	210	03/14/12	-\$800
03/09/12	CC	LONG	2480	\$1,400	6	STOP	2340	03/15/12	-\$1,400
03/09/12	SB	SHORT	2345	\$728	5	STOP	2410	03/14/12	-\$728
03/12/12	CT	SHORT	8800	\$3,400	15	STOP	9320	03/27/12	-\$2,600
03/13/12	C	LONG	456	\$1,000	7	STOP	440	03/20/12	-\$800
03/14/12	SB	LONG	2415	\$1,176	27	STOP	2385	04/10/12	-\$336
03/15/12	CC	SHORT	2320	\$1,600	6	STOP	2480	03/21/12	-\$1,600
03/15/12	O	LONG	212	\$1,600	57	STOP	224	05/11/12	\$600
03/16/12	HG	LONG	39750	\$2,375	4	STOP	38800	03/20/12	-\$2,375
03/16/12	RR	LONG	16600	\$1,400	46	STOP	16700	05/01/12	\$200
03/20/12	C	SHORT	440	\$1,400	14	STOP	456	04/03/12	-\$800
03/20/12	HG	SHORT	38750	\$3,000	13	STOP	39650	04/02/12	-\$2,250
03/20/12	OJ	SHORT	17000	\$900	174	STOP	13360	09/10/12	\$5,460
03/22/12	W	SHORT	720	\$2,200	11	STOP	756	04/02/12	-\$1,800
03/27/12	CT	LONG	9320	\$2,400	9	STOP	8920	04/05/12	-\$2,000
03/29/12	BO	SHORT	5560	\$780	4	STOP	5690	04/02/12	-\$780
03/29/12	CC	SHORT	2340	\$1,000	26	STOP	2340	04/24/12	\$0
03/29/12	CL	SHORT	10755	\$4,800	32	STOP	10965	04/30/12	-\$2,100
04/02/12	BO	LONG	5700	\$1,080	28	STOP	5670	04/30/12	-\$180
04/02/12	HG	LONG	39650	\$3,625	7	STOP	38250	04/09/12	-\$3,500
04/03/12	C	LONG	456	\$2,900	15	STOP	408	04/18/12	-\$2,400
04/05/12	CT	SHORT	8920	\$2,400	8	STOP	9400	04/13/12	-\$2,400
04/05/12	TY	LONG	123	\$1,313	126	STOP	127	08/09/12	\$4,031
04/09/12	HG	SHORT	38250	\$1,375	17	STOP	38250	04/26/12	\$0
04/10/12	HO	SHORT	30930	\$3,024	2	STOP	31650	04/12/12	-\$3,024
04/10/12	SB	SHORT	2385	\$896	72	STOP	2255	06/21/12	\$1,456
04/11/12	W	SHORT	715	\$1,250	13	STOP	724	04/24/12	-\$450
04/12/12	HO	LONG	31680	\$3,276	6	STOP	30930	04/18/12	-\$3,150
04/16/12	CT	SHORT	8840	\$2,800	7	STOP	9320	04/23/12	-\$2,400
04/18/12	C	SHORT	408	\$700	6	STOP	418	04/24/12	-\$500
04/18/12	HO	SHORT	30930	\$1,764	1	STOP	31380	04/19/12	-\$1,890

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04/19/12	HO	LONG	31380	\$1,890	14	STOP	31140	05/03/12	-\$1,008
04/23/12	CT	LONG	9400	\$1,400	7	STOP	9160	04/30/12	-\$1,200
04/24/12	C	LONG	418	\$800	2	STOP	402	04/26/12	-\$800
04/24/12	CC	LONG	2360	\$1,000	6	STOP	2240	04/30/12	-\$1,200
04/24/12	W	LONG	720	\$1,200	8	STOP	708	05/02/12	-\$600
04/26/12	HG	LONG	38250	\$2,625	11	STOP	37450	05/07/12	-\$2,000
04/27/12	C	LONG	426	\$1,200	7	STOP	408	05/04/12	-\$900
04/30/12	BO	SHORT	5650	\$480	63	STOP	5350	07/02/12	\$1,800
04/30/12	CC	SHORT	2240	\$1,600	1	STOP	2420	05/01/12	-\$1,800
04/30/12	CL	LONG	10965	\$1,050	3	STOP	10860	05/03/12	-\$1,050
04/30/12	CT	SHORT	9120	\$1,200	98	STOP	7760	08/06/12	\$6,800
05/01/12	CC	LONG	2400	\$1,800	15	STOP	2300	05/16/12	-\$1,000
05/01/12	RR	SHORT	16700	\$2,300	56	STOP	16750	06/26/12	-\$100
05/02/12	W	SHORT	708	\$1,600	15	STOP	732	05/17/12	-\$1,200
05/03/12	CL	SHORT	10845	\$2,550	110	STOP	10035	08/21/12	\$8,100
05/03/12	HO	SHORT	31140	\$2,772	96	STOP	29940	08/07/12	\$5,040
05/04/12	C	SHORT	408	\$1,000	4	STOP	428	05/08/12	-\$1,000
05/04/12	RB	SHORT	24400	\$4,200	62	STOP	23600	07/05/12	\$3,360
05/07/12	TF	SHORT	74970	\$4,140	53	STOP	75870	06/29/12	-\$900
05/07/12	HG	SHORT	37450	\$2,000	73	STOP	35850	07/19/12	\$4,000
05/08/12	C	LONG	428	\$1,100	2	STOP	406	05/10/12	-\$1,100
05/09/12	SI	SHORT	29250	\$6,300	28	STOP	30000	06/06/12	-\$3,750
05/10/12	C	SHORT	404	\$1,500	8	STOP	434	05/18/12	-\$1,500
05/11/12	O	SHORT	224	\$600	6	STOP	236	05/17/12	-\$600
05/15/12	YM	SHORT	12160	\$1,200	27	STOP	12200	06/11/12	-\$200
05/16/12	CC	SHORT	2300	\$1,000	27	STOP	2320	06/12/12	-\$200
05/17/12	NQ	SHORT	247500	\$2,100	25	STOP	254400	06/11/12	-\$1,380
05/17/12	O	LONG	238	\$900	6	STOP	224	05/23/12	-\$700
05/17/12	W	LONG	732	\$2,800	26	STOP	704	06/12/12	-\$1,400
05/18/12	C	LONG	436	\$3,100	7	STOP	378	05/25/12	-\$2,900
05/18/12	LC	LONG	13700	\$2,400	35	STOP	13250	06/22/12	-\$1,800
05/23/12	O	SHORT	224	\$600	27	STOP	216	06/19/12	\$400
05/23/12	S	SHORT	1048	\$2,800	15	STOP	1080	06/07/12	-\$1,600
05/25/12	C	SHORT	378	\$1,700	14	STOP	404	06/08/12	-\$1,300
06/01/12	ES	SHORT	124400	\$2,300	10	STOP	128900	06/11/12	-\$2,250
06/01/12	LH	LONG	8650	\$3,000	77	STOP	8500	08/17/12	-\$600
06/06/12	SI	LONG	30000	\$7,500	2	STOP	28500	06/08/12	-\$7,500
06/07/12	S	LONG	1080	\$3,400	117	STOP	1272	10/02/12	\$9,600
06/08/12	C	LONG	404	\$2,200	194	STOP	580	12/19/12	\$8,800
06/08/12	SI	SHORT	28470	\$9,000	73	STOP	28860	08/20/12	-\$1,950
06/11/12	ES	LONG	130025	\$1,913	1	STOP	126100	06/12/12	-\$1,963
06/11/12	NQ	LONG	255325	\$1,445	1	STOP	247800	06/12/12	-\$1,505
06/11/12	YM	LONG	12200	\$1,400	14	STOP	12000	06/25/12	-\$1,000
06/12/12	CC	LONG	2320	\$2,200	43	STOP	2280	07/25/12	-\$400
06/12/12	ES	SHORT	126100	\$2,200	6	STOP	130300	06/18/12	-\$2,100
06/12/12	NQ	SHORT	247800	\$1,800	7	STOP	256500	06/19/12	-\$1,740
06/12/12	W	SHORT	704	\$1,000	7	STOP	716	06/19/12	-\$600

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06/18/12	ES	LONG	130850	\$1,975	7	STOP	127100	06/25/12	-\$1,875
06/19/12	NQ	LONG	256500	\$840	2	STOP	252300	06/21/12	-\$840
06/19/12	O	LONG	216	\$900	100	STOP	284	09/27/12	\$3,400
06/19/12	W	LONG	716	\$1,200	146	STOP	916	11/12/12	\$10,000
06/21/12	NQ	SHORT	252000	\$1,500	8	STOP	258600	06/29/12	-\$1,320
06/21/12	SB	LONG	2255	\$1,456	1	STOP	2120	06/22/12	-\$1,512
06/22/12	LC	SHORT	13250	\$800	6	STOP	13450	06/28/12	-\$800
06/22/12	SB	SHORT	2120	\$1,512	6	STOP	2250	06/28/12	-\$1,456
06/25/12	ES	SHORT	127100	\$2,250	4	STOP	131500	06/29/12	-\$2,200
06/26/12	RR	LONG	16750	\$1,200	3	STOP	16150	06/29/12	-\$1,200
06/28/12	LC	LONG	13500	\$1,200	89	STOP	13650	09/25/12	\$600
06/28/12	SB	LONG	2250	\$1,064	41	STOP	2275	08/08/12	\$280
06/29/12	TF	LONG	75870	\$2,160	25	STOP	74610	07/24/12	-\$1,260
06/29/12	ES	LONG	131500	\$2,250	131	STOP	135400	11/07/12	\$1,950
06/29/12	NQ	LONG	258600	\$2,220	13	STOP	249300	07/12/12	-\$1,860
06/29/12	RR	SHORT	16100	\$1,500	10	STOP	16800	07/09/12	-\$1,400
06/29/12	YM	LONG	12200	\$1,000	13	STOP	12080	07/12/12	-\$600
07/02/12	BO	LONG	5382	\$1,272	22	STOP	5270	07/24/12	-\$672
07/05/12	RB	LONG	23600	\$12,390	258	STOP	28200	03/20/13	\$19,320
07/05/12	KC	LONG	20350	\$4,500	19	STOP	19550	07/24/12	-\$3,000
07/09/12	RR	LONG	16850	\$700	3	STOP	16500	07/12/12	-\$700
07/12/12	NQ	SHORT	249300	\$2,040	6	STOP	259200	07/18/12	-\$1,980
07/12/12	RR	SHORT	16450	\$1,400	4	STOP	17150	07/16/12	-\$1,400
07/12/12	YM	SHORT	12080	\$1,400	5	STOP	12360	07/17/12	-\$1,400
07/16/12	RR	LONG	17200	\$1,500	28	STOP	17100	08/13/12	-\$200
07/18/12	NQ	LONG	259200	\$1,440	5	STOP	252000	07/23/12	-\$1,440
07/18/12	YM	LONG	12400	\$1,800	110	STOP	12680	11/05/12	\$1,400
07/19/12	HG	LONG	35850	\$2,625	1	STOP	34750	07/20/12	-\$2,750
07/20/12	HG	SHORT	34750	\$2,750	32	STOP	34900	08/21/12	-\$375
07/23/12	NQ	SHORT	251700	\$2,220	7	STOP	261900	07/30/12	-\$2,040
07/24/12	BO	SHORT	5270	\$1,860	27	STOP	5450	08/20/12	-\$1,080
07/24/12	TF	SHORT	74610	\$3,780	14	STOP	77760	08/07/12	-\$3,150
07/24/12	KC	SHORT	19550	\$5,813	51	STOP	19950	09/13/12	-\$1,500
07/25/12	GC	LONG	16200	\$4,600	100	STOP	16900	11/02/12	\$7,000
07/26/12	CC	LONG	2380	\$1,000	69	STOP	2480	10/03/12	\$1,000
07/30/12	NQ	LONG	261900	\$1,500	74	STOP	268500	10/12/12	\$1,320
08/06/12	CT	LONG	7760	\$2,200	37	STOP	7720	09/12/12	-\$200
08/07/12	TF	LONG	77760	\$1,440	66	STOP	80370	10/12/12	\$2,610
08/07/12	HO	LONG	29940	\$6,552	87	STOP	30150	11/02/12	\$882
08/08/12	SB	SHORT	2275	\$840	55	STOP	2180	10/02/12	\$1,064
08/09/12	TY	SHORT	127	\$563	1	STOP	128	08/10/12	-\$656
08/10/12	TY	LONG	128	\$656	4	STOP	127	08/14/12	-\$750
08/13/12	RR	SHORT	17100	\$1,000	57	STOP	16700	10/09/12	\$800
08/14/12	TY	SHORT	127	\$750	9	STOP	128	08/23/12	-\$563
08/20/12	BO	LONG	5440	\$360	28	STOP	5550	09/17/12	\$660
08/20/12	SI	LONG	28860	\$3,000	122	STOP	30720	12/20/12	\$9,300
08/21/12	CL	LONG	10035	\$1,500	3	STOP	9900	08/24/12	-\$1,350

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08/21/12	HG	LONG	34900	\$2,250	63	STOP	35950	10/23/12	\$2,625
08/22/12	LH	SHORT	8450	\$600	33	STOP	8500	09/24/12	-\$200
08/23/12	TY	LONG	128	\$1,406	21	STOP	127	09/13/12	-\$469
08/24/12	CL	SHORT	9900	\$2,700	13	STOP	10080	09/06/12	-\$1,800
09/06/12	CL	LONG	10080	\$2,700	1	STOP	9795	09/07/12	-\$2,850
09/07/12	CL	SHORT	9795	\$3,150	5	STOP	10110	09/12/12	-\$3,150
09/10/12	OJ	LONG	13360	\$960	2	STOP	12720	09/12/12	-\$960
09/12/12	CL	LONG	10125	\$3,600	7	STOP	9780	09/19/12	-\$3,450
09/12/12	CT	SHORT	7720	\$1,200	5	STOP	7960	09/17/12	-\$1,200
09/12/12	OJ	SHORT	12680	\$1,020	2	STOP	13400	09/14/12	-\$1,080
09/13/12	KC	LONG	19900	\$1,500	4	STOP	19450	09/17/12	-\$1,688
09/13/12	TY	SHORT	127	\$1,031	11	STOP	128	09/24/12	-\$750
09/14/12	OJ	LONG	13400	\$1,140	10	STOP	12800	09/24/12	-\$900
09/14/12	US	SHORT	139	\$2,625	11	STOP	141	09/25/12	-\$2,250
09/17/12	BO	SHORT	5550	\$1,500	120	STOP	5080	01/15/13	\$2,820
09/17/12	KC	SHORT	19450	\$3,000	15	STOP	19850	10/02/12	-\$1,500
09/19/12	CL	SHORT	9780	\$2,850	92	STOP	9225	12/20/12	\$5,550
09/21/12	CT	SHORT	7760	\$800	25	STOP	7760	10/16/12	\$0
09/24/12	LH	LONG	8500	\$2,000	144	STOP	8600	02/15/13	\$400
09/24/12	OJ	SHORT	12780	\$510	52	STOP	12000	11/15/12	\$1,170
09/24/12	TY	LONG	128	\$656	22	STOP	128	10/16/12	-\$94
09/25/12	LC	SHORT	13650	\$1,200	59	STOP	13850	11/23/12	-\$800
09/25/12	US	LONG	141	\$1,594	22	STOP	141	10/17/12	-\$375
09/27/12	O	SHORT	280	\$600	8	STOP	288	10/05/12	-\$400
10/02/12	KC	LONG	19850	\$3,375	3	STOP	19000	10/05/12	-\$3,188
10/02/12	S	SHORT	1272	\$2,800	22	STOP	1288	10/24/12	-\$800
10/02/12	SB	LONG	2180	\$1,064	9	STOP	2105	10/11/12	-\$840
10/03/12	CC	SHORT	2480	\$1,800	34	STOP	2540	11/06/12	-\$600
10/03/12	SM	SHORT	3630	\$2,550	20	STOP	3750	10/23/12	-\$1,200
10/05/12	KC	SHORT	19000	\$4,688	196	STOP	15100	04/19/13	\$14,625
10/05/12	O	LONG	288	\$800	28	STOP	288	11/02/12	\$0
10/09/12	RR	LONG	16700	\$700	1	STOP	16300	10/10/12	-\$800
10/10/12	RR	SHORT	16300	\$800	28	STOP	16300	11/07/12	\$0
10/11/12	SB	SHORT	2105	\$1,512	84	STOP	2040	01/03/13	\$728
10/12/12	TF	SHORT	80280	\$1,260	4	STOP	81540	10/16/12	-\$1,260
10/12/12	NQ	SHORT	268500	\$720	4	STOP	272100	10/16/12	-\$720
10/16/12	CT	LONG	7760	\$2,000	14	STOP	7440	10/30/12	-\$1,600
10/16/12	TF	LONG	81630	\$1,530	3	STOP	80100	10/19/12	-\$1,530
10/16/12	NQ	LONG	272400	\$780	3	STOP	268800	10/19/12	-\$720
10/17/12	TY	SHORT	128	\$750	19	STOP	128	11/05/12	-\$94
10/17/12	US	SHORT	141	\$1,781	12	STOP	142	10/29/12	-\$1,219
10/19/12	TF	SHORT	80010	\$2,340	41	STOP	80280	11/29/12	-\$270
10/19/12	NQ	SHORT	268800	\$1,260	45	STOP	267000	12/03/12	\$360
10/23/12	HG	SHORT	35950	\$2,375	35	STOP	35800	11/27/12	\$375
10/23/12	SM	LONG	3750	\$1,200	13	STOP	3720	11/05/12	-\$300
10/24/12	S	LONG	1288	\$1,400	5	STOP	1260	10/29/12	-\$1,400
10/29/12	S	SHORT	1256	\$2,400	49	STOP	1232	12/17/12	\$1,200

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10/29/12	US	LONG	142	\$2,813	45	STOP	142	12/13/12	-\$281
10/30/12	CT	SHORT	7440	\$3,200	57	STOP	7920	12/26/12	-\$2,400
11/02/12	GC	SHORT	16900	\$4,200	5	STOP	17320	11/07/12	-\$4,200
11/02/12	HO	SHORT	30150	\$2,520	5	STOP	30720	11/07/12	-\$2,394
11/02/12	O	SHORT	288	\$800	25	STOP	290	11/27/12	-\$100
11/05/12	SM	SHORT	3720	\$1,950	42	STOP	3675	12/17/12	\$450
11/05/12	TY	LONG	128	\$656	37	STOP	128	12/12/12	\$469
11/06/12	CC	LONG	2540	\$1,000	2	STOP	2420	11/08/12	-\$1,200
11/07/12	ES	SHORT	135400	\$2,350	23	STOP	138900	11/30/12	-\$1,750
11/07/12	GC	LONG	17340	\$5,200	27	STOP	17040	12/04/12	-\$3,000
11/07/12	HO	LONG	30720	\$4,536	1	STOP	29610	11/08/12	-\$4,662
11/07/12	RR	LONG	16300	\$700	2	STOP	15950	11/09/12	-\$700
11/07/12	YM	SHORT	12640	\$1,400	30	STOP	12760	12/07/12	-\$600
11/08/12	CC	SHORT	2420	\$1,200	6	STOP	2540	11/14/12	-\$1,200
11/08/12	HO	SHORT	29610	\$4,788	11	STOP	30600	11/19/12	-\$4,158
11/12/12	RR	SHORT	15900	\$1,000	22	STOP	16400	12/04/12	-\$1,000
11/12/12	W	SHORT	904	\$2,400	219	STOP	728	06/19/13	\$8,800
11/15/12	CC	LONG	2560	\$1,600	34	STOP	2460	12/19/12	-\$1,000
11/15/12	OJ	LONG	12000	\$1,560	46	STOP	12000	12/31/12	\$0
11/19/12	HO	LONG	30600	\$4,032	16	STOP	29880	12/05/12	-\$3,024
11/23/12	LC	LONG	13850	\$1,400	49	STOP	13700	01/11/13	-\$600
11/27/12	HG	LONG	35800	\$1,500	23	STOP	35850	12/20/12	\$125
11/27/12	O	LONG	290	\$600	3	STOP	278	11/30/12	-\$600
11/29/12	TF	LONG	80280	\$2,430	446	OPEN	115830	02/18/14	\$35,550
11/30/12	ES	LONG	138900	\$1,800	28	STOP	136800	12/28/12	-\$1,050
11/30/12	O	SHORT	276	\$900	5	STOP	294	12/05/12	-\$900
12/03/12	NQ	LONG	266700	\$420	1	STOP	264300	12/04/12	-\$480
12/04/12	GC	SHORT	17040	\$2,400	8	STOP	17220	12/12/12	-\$1,800
12/04/12	NQ	SHORT	264300	\$600	7	STOP	266400	12/11/12	-\$420
12/04/12	RR	LONG	16450	\$1,700	23	STOP	16050	12/27/12	-\$800
12/05/12	HO	SHORT	29880	\$3,654	15	STOP	30570	12/20/12	-\$2,898
12/05/12	O	LONG	296	\$1,400	14	STOP	278	12/19/12	-\$900
12/07/12	YM	LONG	12760	\$1,600	21	STOP	12600	12/28/12	-\$800
12/11/12	NQ	LONG	266400	\$1,200	3	STOP	260700	12/14/12	-\$1,140
12/12/12	GC	LONG	17240	\$1,200	1	STOP	17100	12/13/12	-\$1,400
12/12/12	TY	SHORT	128	\$844	71	STOP	127	02/21/13	\$1,219
12/13/12	GC	SHORT	17100	\$1,800	34	STOP	16880	01/16/13	\$2,200
12/13/12	US	SHORT	142	\$2,063	15	STOP	143	12/28/12	-\$1,406
12/14/12	NQ	SHORT	260700	\$1,140	4	STOP	266400	12/18/12	-\$1,140
12/17/12	S	LONG	1232	\$2,200	2	STOP	1188	12/19/12	-\$2,200
12/17/12	SM	LONG	3675	\$1,800	2	STOP	3495	12/19/12	-\$1,800
12/18/12	NQ	LONG	266700	\$1,380	8	STOP	260700	12/26/12	-\$1,200
12/19/12	C	SHORT	580	\$900	23	STOP	582	01/11/13	-\$100
12/19/12	CC	SHORT	2440	\$800	121	STOP	2400	04/19/13	\$400
12/19/12	O	SHORT	278	\$800	49	STOP	268	02/06/13	\$500
12/19/12	S	SHORT	1184	\$2,600	34	STOP	1184	01/22/13	\$0
12/19/12	SM	SHORT	3480	\$1,950	47	STOP	3435	02/04/13	\$450

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12/20/12	CL	LONG	9225	\$3,750	64	STOP	9375	02/22/13	\$1,500
12/20/12	HG	SHORT	35850	\$2,375	11	STOP	36650	12/31/12	-\$2,000
12/20/12	HO	LONG	30570	\$4,032	27	STOP	30030	01/16/13	-\$2,268
12/20/12	SI	SHORT	30720	\$10,350	29	STOP	32310	01/18/13	-\$7,950
12/26/12	CT	LONG	7920	\$2,000	107	STOP	8560	04/12/13	\$3,200
12/26/12	NQ	SHORT	260700	\$660	5	STOP	263700	12/31/12	-\$600
12/27/12	RR	SHORT	16050	\$500	26	STOP	16100	01/22/13	-\$100
12/28/12	ES	SHORT	136800	\$1,300	3	STOP	139500	12/31/12	-\$1,350
12/28/12	US	LONG	143	\$1,688	3	STOP	141	12/31/12	-\$1,781
12/28/12	YM	SHORT	12600	\$1,200	5	STOP	12880	01/02/13	-\$1,400
12/31/12	ES	LONG	139500	\$1,850	414	OPEN	183750	02/18/14	\$22,125
12/31/12	HG	LONG	36650	\$1,500	15	STOP	36350	01/15/13	-\$750
12/31/12	NQ	LONG	263700	\$1,500	95	STOP	273300	04/05/13	\$1,920
12/31/12	OJ	SHORT	12000	\$2,580	43	STOP	12800	02/12/13	-\$1,200
12/31/12	US	SHORT	141	\$1,875	56	STOP	140	02/25/13	\$1,219
01/02/13	YM	LONG	12914	\$2,170	399	STOP	15280	02/05/14	\$11,830
01/03/13	SB	LONG	2040	\$896	1	STOP	1955	01/04/13	-\$952
01/04/13	SB	SHORT	1955	\$952	55	STOP	1920	02/28/13	\$392
01/11/13	C	LONG	582	\$1,600	28	STOP	570	02/08/13	-\$600
01/11/13	LC	SHORT	13700	\$1,400	199	STOP	12950	07/29/13	\$3,000
01/15/13	BO	LONG	5080	\$1,200	38	STOP	5020	02/22/13	-\$360
01/15/13	HG	SHORT	36350	\$2,500	8	STOP	37300	01/23/13	-\$2,375
01/16/13	GC	LONG	16880	\$2,400	9	STOP	16680	01/25/13	-\$2,000
01/16/13	HO	SHORT	30030	\$3,024	6	STOP	30750	01/22/13	-\$3,024
01/18/13	SI	LONG	32310	\$4,950	7	STOP	31350	01/25/13	-\$4,800
01/22/13	HO	LONG	30780	\$3,402	35	STOP	30540	02/26/13	-\$1,008
01/22/13	RR	LONG	16100	\$800	34	STOP	16200	02/25/13	\$200
01/22/13	S	LONG	1184	\$1,400	2	STOP	1156	01/24/13	-\$1,400
01/23/13	HG	LONG	37300	\$1,125	2	STOP	36850	01/25/13	-\$1,125
01/24/13	S	SHORT	1152	\$2,000	6	STOP	1192	01/30/13	-\$2,000
01/25/13	GC	SHORT	16680	\$3,200	215	STOP	14340	08/28/13	\$23,400
01/25/13	HG	SHORT	36800	\$1,250	5	STOP	37300	01/30/13	-\$1,250
01/25/13	SI	SHORT	31350	\$5,400	5	STOP	32400	01/30/13	-\$5,250
01/30/13	HG	LONG	37350	\$1,750	20	STOP	37200	02/19/13	-\$375
01/30/13	S	LONG	1196	\$2,400	12	STOP	1164	02/11/13	-\$1,600
01/30/13	SI	LONG	32400	\$6,600	12	STOP	31260	02/11/13	-\$5,700
02/04/13	SM	LONG	3435	\$1,050	4	STOP	3315	02/08/13	-\$1,200
02/06/13	O	LONG	268	\$500	20	STOP	270	02/26/13	\$100
02/08/13	C	SHORT	570	\$1,700	31	STOP	580	03/11/13	-\$500
02/08/13	SM	SHORT	3315	\$1,800	14	STOP	3480	02/22/13	-\$1,650
02/11/13	S	SHORT	1164	\$3,200	11	STOP	1224	02/22/13	-\$3,000
02/11/13	SI	SHORT	31260	\$4,350	372	OPEN	21898	02/18/14	\$46,810
02/12/13	OJ	LONG	12840	\$780	17	STOP	12560	03/01/13	-\$420
02/15/13	LH	SHORT	8600	\$2,400	109	STOP	8800	06/04/13	-\$800
02/19/13	HG	SHORT	37200	\$1,250	170	STOP	32100	08/08/13	\$12,750
02/21/13	TY	LONG	127	\$469	15	STOP	127	03/08/13	-\$281
02/22/13	BO	SHORT	5010	\$1,260	63	STOP	4900	04/26/13	\$660

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02/22/13	CL	SHORT	9375	\$2,100	19	STOP	9435	03/13/13	-\$600
02/22/13	S	LONG	1228	\$1,800	3	STOP	1188	02/25/13	-\$2,000
02/22/13	SM	LONG	3480	\$1,200	3	STOP	3345	02/25/13	-\$1,350
02/25/13	RR	SHORT	16200	\$1,000	87	STOP	15600	05/23/13	\$1,200
02/25/13	S	SHORT	1188	\$2,800	8	STOP	1228	03/05/13	-\$2,000
02/25/13	SM	SHORT	3345	\$1,800	11	STOP	3465	03/08/13	-\$1,200
02/25/13	US	LONG	140	\$2,344	10	STOP	138	03/07/13	-\$1,875
02/26/13	HO	SHORT	30540	\$4,788	129	STOP	29160	07/05/13	\$5,796
02/26/13	O	SHORT	270	\$1,100	7	STOP	288	03/05/13	-\$900
02/28/13	SB	LONG	1920	\$616	1	STOP	1860	03/01/13	-\$672
03/01/13	OJ	SHORT	12560	\$840	7	STOP	13040	03/08/13	-\$720
03/01/13	SB	SHORT	1860	\$784	6	STOP	1930	03/07/13	-\$784
03/05/13	O	LONG	286	\$700	27	STOP	288	04/01/13	\$100
03/05/13	S	LONG	1228	\$2,200	8	STOP	1200	03/13/13	-\$1,400
03/07/13	SB	LONG	1935	\$840	14	STOP	1895	03/21/13	-\$448
03/07/13	US	SHORT	138	\$1,313	11	STOP	139	03/18/13	-\$938
03/08/13	OJ	LONG	13040	\$840	73	STOP	14200	05/20/13	\$1,740
03/08/13	SM	LONG	3495	\$1,050	5	STOP	3375	03/13/13	-\$1,200
03/08/13	TY	SHORT	127	\$1,688	12	STOP	128	03/20/13	-\$1,406
03/11/13	C	LONG	584	\$1,500	17	STOP	568	03/28/13	-\$800
03/13/13	CL	LONG	9435	\$2,400	22	STOP	9345	04/04/13	-\$900
03/13/13	S	SHORT	1196	\$1,800	36	STOP	1184	04/18/13	\$600
03/13/13	SM	SHORT	3375	\$1,350	47	STOP	3300	04/29/13	\$750
03/14/13	NG	LONG	4020	\$5,400	104	STOP	3840	06/26/13	-\$1,800
03/18/13	US	LONG	139	\$2,438	57	STOP	140	05/14/13	\$844
03/20/13	RB	SHORT	28200	\$3,780	6	STOP	29000	03/26/13	-\$3,360
03/20/13	TY	LONG	128	\$656	5	STOP	128	03/25/13	-\$563
03/21/13	SB	SHORT	1895	\$280	22	STOP	1875	04/12/13	\$224
03/26/13	RB	LONG	29150	\$3,570	7	STOP	28350	04/02/13	-\$3,360
03/26/13	TY	LONG	128	\$563	45	STOP	129	05/10/13	\$844
03/28/13	C	SHORT	568	\$2,000	53	STOP	548	05/20/13	\$1,000
04/01/13	O	SHORT	288	\$1,300	22	STOP	302	04/23/13	-\$700
04/02/13	RB	SHORT	28350	\$4,410	73	STOP	26950	06/14/13	\$5,880
04/04/13	CL	SHORT	9345	\$4,500	29	STOP	9585	05/03/13	-\$2,400
04/05/13	NQ	SHORT	273300	\$1,020	4	STOP	278400	04/09/13	-\$1,020
04/09/13	NQ	LONG	278700	\$1,260	9	STOP	273600	04/18/13	-\$1,020
04/12/13	CT	SHORT	8520	\$1,200	21	STOP	8600	05/03/13	-\$400
04/12/13	SB	LONG	1870	\$280	4	STOP	1845	04/16/13	-\$280
04/16/13	SB	SHORT	1840	\$504	14	STOP	1855	04/30/13	-\$168
04/18/13	NQ	SHORT	273600	\$1,620	5	STOP	281700	04/23/13	-\$1,620
04/18/13	S	LONG	1184	\$2,000	5	STOP	1144	04/23/13	-\$2,000
04/19/13	CC	LONG	2400	\$2,400	59	STOP	2280	06/17/13	-\$1,200
04/19/13	KC	LONG	15100	\$1,875	6	STOP	14650	04/25/13	-\$1,688
04/23/13	NQ	LONG	282000	\$2,220	62	STOP	282000	06/24/13	\$0
04/23/13	O	LONG	302	\$1,100	8	STOP	288	05/01/13	-\$700
04/24/13	S	SHORT	1140	\$2,400	5	STOP	1188	04/29/13	-\$2,400
04/25/13	KC	SHORT	14550	\$1,125	7	STOP	14700	05/02/13	-\$563

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04/26/13	BO	LONG	4900	\$900	5	STOP	4760	05/01/13	-\$840
04/29/13	S	LONG	1192	\$3,000	67	STOP	1224	07/05/13	\$1,600
04/29/13	SM	LONG	3300	\$2,100	64	STOP	3480	07/02/13	\$1,800
05/01/13	BO	SHORT	4760	\$780	5	STOP	4880	05/06/13	-\$720
05/01/13	O	SHORT	288	\$1,000	33	STOP	288	06/03/13	\$0
05/02/13	KC	LONG	14700	\$1,875	18	STOP	14550	05/20/13	-\$563
05/03/13	CL	LONG	9585	\$5,400	27	STOP	9270	05/30/13	-\$3,150
05/06/13	BO	LONG	4880	\$660	4	STOP	4790	05/10/13	-\$540
05/06/13	SB	LONG	1865	\$560	7	STOP	1825	05/13/13	-\$448
05/08/13	CT	LONG	8680	\$1,000	5	STOP	8480	05/13/13	-\$1,000
05/10/13	TY	SHORT	129	\$469	129	STOP	123	09/16/13	\$5,813
05/13/13	CT	SHORT	8440	\$1,400	25	STOP	8480	06/07/13	-\$200
05/13/13	SB	SHORT	1825	\$280	37	STOP	1790	06/19/13	\$392
05/14/13	BO	LONG	4880	\$540	6	STOP	4810	05/20/13	-\$420
05/14/13	US	SHORT	140	\$1,031	2	STOP	141	05/16/13	-\$1,031
05/16/13	US	LONG	141	\$1,688	5	STOP	140	05/21/13	-\$1,688
05/20/13	BO	SHORT	4810	\$540	3	STOP	4900	05/23/13	-\$540
05/20/13	KC	SHORT	14550	\$1,688	57	STOP	13400	07/16/13	\$4,313
05/20/13	OJ	SHORT	14200	\$660	1	STOP	14680	05/21/13	-\$720
05/21/13	C	SHORT	530	\$1,000	2	STOP	550	05/23/13	-\$1,000
05/21/13	OJ	LONG	14680	\$780	27	STOP	14760	06/17/13	\$120
05/21/13	US	SHORT	140	\$2,063	149	STOP	132	10/17/13	\$7,031
05/23/13	BO	LONG	4910	\$600	6	STOP	4810	05/29/13	-\$600
05/23/13	C	LONG	552	\$1,400	20	STOP	542	06/12/13	-\$500
05/23/13	RR	LONG	15600	\$700	6	STOP	15250	05/29/13	-\$700
05/29/13	BO	SHORT	4800	\$1,080	89	STOP	4500	08/26/13	\$1,800
05/30/13	CL	SHORT	9270	\$2,550	7	STOP	9480	06/06/13	-\$2,100
06/03/13	O	LONG	288	\$900	28	STOP	286	07/01/13	-\$100
06/04/13	LH	LONG	8800	\$1,800	174	STOP	9500	11/25/13	\$2,800
06/06/13	CL	LONG	9465	\$1,050	14	STOP	9480	06/20/13	\$150
06/07/13	RR	LONG	15900	\$500	17	STOP	15900	06/24/13	\$0
06/10/13	CT	LONG	8560	\$1,600	21	STOP	8440	07/01/13	-\$600
06/12/13	C	SHORT	542	\$900	6	STOP	556	06/18/13	-\$700
06/14/13	RB	LONG	26950	\$3,150	6	STOP	26250	06/20/13	-\$2,940
06/17/13	OJ	SHORT	14760	\$660	30	STOP	14480	07/17/13	\$420
06/18/13	C	LONG	556	\$1,000	9	STOP	544	06/27/13	-\$600
06/19/13	SB	LONG	1790	\$560	1	STOP	1735	06/20/13	-\$616
06/19/13	W	LONG	728	\$1,200	6	STOP	704	06/25/13	-\$1,200
06/20/13	CC	SHORT	2240	\$1,800	27	STOP	2380	07/17/13	-\$1,400
06/20/13	CL	SHORT	9480	\$3,900	11	STOP	9795	07/01/13	-\$3,150
06/20/13	RB	SHORT	26250	\$3,990	15	STOP	26900	07/05/13	-\$2,730
06/20/13	SB	SHORT	1735	\$672	5	STOP	1795	06/25/13	-\$672
06/24/13	NQ	SHORT	282000	\$1,320	3	STOP	288300	06/27/13	-\$1,260
06/24/13	RR	SHORT	15900	\$600	29	STOP	15750	07/23/13	\$300
06/25/13	SB	LONG	1800	\$840	6	STOP	1735	07/01/13	-\$728
06/26/13	NG	SHORT	3814	\$2,660	110	STOP	3840	10/14/13	-\$260
06/26/13	W	SHORT	700	\$1,800	85	STOP	656	09/19/13	\$2,200

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06/27/13	C	SHORT	544	\$600	60	STOP	504	08/26/13	\$2,000
06/27/13	NQ	LONG	288300	\$960	236	OPEN	367500	02/18/14	\$15,840
07/01/13	CL	LONG	9795	\$1,950	85	STOP	10380	09/24/13	\$5,850
07/01/13	O	SHORT	286	\$900	56	STOP	270	08/26/13	\$800
07/01/13	SB	SHORT	1735	\$616	28	STOP	1740	07/29/13	-\$56
07/02/13	CT	LONG	8659	\$1,095	15	STOP	8480	07/17/13	-\$895
07/02/13	SM	SHORT	3480	\$2,700	8	STOP	3720	07/10/13	-\$2,400
07/05/13	HO	LONG	29160	\$4,662	34	STOP	28680	08/08/13	-\$2,016
07/05/13	RB	LONG	26900	\$6,300	67	STOP	27500	09/10/13	\$2,520
07/05/13	S	SHORT	1224	\$1,000	4	STOP	1244	07/09/13	-\$1,000
07/09/13	S	LONG	1248	\$1,600	16	STOP	1240	07/25/13	-\$400
07/10/13	SM	LONG	3720	\$3,000	15	STOP	3525	07/25/13	-\$1,950
07/16/13	KC	LONG	13400	\$2,813	9	STOP	12850	07/25/13	-\$2,063
07/17/13	CC	LONG	2380	\$1,600	216	OPEN	2959	02/18/14	\$5,790
07/17/13	CT	SHORT	8480	\$1,000	2	STOP	8680	07/19/13	-\$1,000
07/17/13	OJ	LONG	14495	\$1,283	20	STOP	14080	08/06/13	-\$623
07/19/13	CT	LONG	8720	\$1,200	18	STOP	8600	08/06/13	-\$600
07/23/13	RR	LONG	15700	\$600	15	STOP	15700	08/07/13	\$0
07/25/13	KC	SHORT	12850	\$1,875	14	STOP	13050	08/08/13	-\$750
07/25/13	S	SHORT	1240	\$2,000	21	STOP	1244	08/15/13	-\$200
07/25/13	SM	SHORT	3525	\$1,800	20	STOP	3615	08/14/13	-\$900
07/29/13	SB	LONG	1740	\$784	23	STOP	1700	08/21/13	-\$448
08/02/13	LC	SHORT	12750	\$800	5	STOP	13000	08/07/13	-\$1,000
08/06/13	OJ	SHORT	14080	\$720	34	STOP	13840	09/09/13	\$360
08/07/13	CT	LONG	8720	\$600	14	STOP	8680	08/21/13	-\$200
08/07/13	LC	LONG	13000	\$1,000	105	STOP	13050	11/20/13	\$200
08/07/13	RR	SHORT	15700	\$800	19	STOP	15800	08/26/13	-\$200
08/08/13	HG	LONG	32100	\$1,750	22	STOP	32100	08/30/13	\$0
08/08/13	HO	SHORT	28680	\$3,150	4	STOP	29430	08/12/13	-\$3,150
08/08/13	KC	LONG	13050	\$2,250	12	STOP	12750	08/20/13	-\$1,125
08/12/13	HO	LONG	29460	\$3,906	36	STOP	29160	09/17/13	-\$1,260
08/14/13	SM	LONG	3615	\$3,150	79	STOP	3840	11/01/13	\$2,250
08/15/13	S	LONG	1244	\$2,000	46	STOP	1288	09/30/13	\$2,200
08/20/13	KC	SHORT	12700	\$1,125	36	STOP	12400	09/25/13	\$1,125
08/21/13	CT	SHORT	8680	\$4,000	128	STOP	8520	12/27/13	\$800
08/21/13	SB	SHORT	1700	\$896	19	STOP	1760	09/09/13	-\$672
08/26/13	BO	LONG	4500	\$1,020	14	STOP	4400	09/09/13	-\$600
08/26/13	C	LONG	504	\$1,700	8	STOP	476	09/03/13	-\$1,400
08/26/13	O	LONG	270	\$800	9	STOP	256	09/04/13	-\$700
08/26/13	RR	LONG	15850	\$700	10	STOP	15600	09/05/13	-\$500
08/28/13	GC	LONG	14340	\$3,800	2	STOP	13960	08/30/13	-\$3,800
08/30/13	GC	SHORT	13940	\$4,000	60	STOP	13600	10/29/13	\$3,400
08/30/13	HG	SHORT	32100	\$3,125	19	STOP	32900	09/18/13	-\$2,000
09/03/13	C	SHORT	476	\$1,200	97	STOP	438	12/09/13	\$1,900
09/04/13	O	SHORT	256	\$900	41	STOP	258	10/15/13	-\$100
09/05/13	RR	SHORT	15600	\$700	42	STOP	15550	10/17/13	\$100
09/09/13	BO	SHORT	4390	\$660	51	STOP	4250	10/30/13	\$840

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09/09/13	OJ	LONG	13840	\$780	8	STOP	13400	09/17/13	-\$660
09/09/13	SB	LONG	1760	\$784	65	STOP	1780	11/13/13	\$224
09/10/13	RB	SHORT	27500	\$3,990	65	STOP	26450	11/14/13	\$4,410
09/16/13	TY	LONG	123	\$1,594	77	STOP	125	12/02/13	\$1,688
09/17/13	HO	SHORT	29160	\$5,292	23	STOP	30000	10/10/13	-\$3,528
09/17/13	OJ	SHORT	13400	\$1,500	52	STOP	13160	11/08/13	\$360
09/18/13	HG	LONG	32900	\$2,875	21	STOP	32300	10/09/13	-\$1,500
09/19/13	W	LONG	664	\$1,000	42	STOP	676	10/31/13	\$600
09/24/13	CL	SHORT	10380	\$3,300	86	STOP	9945	12/19/13	\$4,350
09/25/13	KC	LONG	12400	\$1,688	2	STOP	11950	09/27/13	-\$1,688
09/27/13	KC	SHORT	11900	\$1,875	17	STOP	12250	10/14/13	-\$1,313
09/30/13	S	SHORT	1288	\$1,200	18	STOP	1288	10/18/13	\$0
10/09/13	HG	SHORT	32300	\$1,625	5	STOP	32900	10/14/13	-\$1,500
10/10/13	HO	LONG	30000	\$2,898	5	STOP	29310	10/15/13	-\$2,898
10/14/13	HG	LONG	32900	\$2,250	10	STOP	32300	10/24/13	-\$1,500
10/15/13	O	LONG	258	\$900	126	OPEN	393	02/18/14	\$6,750
10/17/13	KC	SHORT	12000	\$938	48	STOP	11450	12/04/13	\$2,063
10/17/13	RR	LONG	15550	\$1,600	50	STOP	15450	12/06/13	-\$200
10/17/13	US	LONG	132	\$2,250	22	STOP	131	11/08/13	-\$1,125
10/18/13	HO	SHORT	29265	\$1,827	4	STOP	29700	10/22/13	-\$1,827
10/18/13	S	LONG	1288	\$1,800	13	STOP	1256	10/31/13	-\$1,600
10/22/13	HO	LONG	29730	\$2,268	1	STOP	29160	10/23/13	-\$2,394
10/23/13	HO	SHORT	29160	\$2,394	29	STOP	29160	11/21/13	\$0
10/24/13	HG	SHORT	32300	\$2,375	32	STOP	32350	11/25/13	-\$125
10/29/13	GC	LONG	13580	\$1,800	1	STOP	13380	10/30/13	-\$2,000
10/30/13	BO	LONG	4250	\$960	8	STOP	4130	11/07/13	-\$720
10/30/13	GC	SHORT	13380	\$2,200	86	STOP	12660	01/24/14	\$7,200
10/31/13	W	SHORT	676	\$2,000	110	OPEN	612	02/18/14	\$3,200
11/01/13	S	SHORT	1252	\$800	7	STOP	1268	11/08/13	-\$800
11/01/13	SM	SHORT	3840	\$1,500	7	STOP	3960	11/08/13	-\$1,200
11/04/13	NG	SHORT	3388	\$4,520	28	STOP	3840	12/02/13	-\$4,520
11/07/13	BO	SHORT	4130	\$480	7	STOP	4180	11/14/13	-\$300
11/08/13	OJ	LONG	13160	\$1,380	102	OPEN	14365	02/18/14	\$1,808
11/08/13	S	LONG	1272	\$1,600	53	STOP	1300	12/31/13	\$1,400
11/08/13	SM	LONG	3960	\$1,950	55	STOP	4065	01/02/14	\$1,050
11/08/13	US	SHORT	131	\$1,594	45	STOP	131	12/23/13	\$563
11/13/13	SB	SHORT	1780	\$392	97	OPEN	1616	02/18/14	\$1,837
11/14/13	BO	LONG	4190	\$420	1	STOP	4110	11/15/13	-\$480
11/14/13	RB	LONG	26450	\$2,940	29	STOP	26500	12/13/13	\$210
11/15/13	BO	SHORT	4110	\$540	6	STOP	4200	11/21/13	-\$540
11/20/13	LC	SHORT	13050	\$1,000	7	STOP	13300	11/27/13	-\$1,000
11/21/13	BO	LONG	4210	\$900	6	STOP	4060	11/27/13	-\$900
11/21/13	HO	LONG	29160	\$3,276	43	STOP	29100	01/03/14	-\$252
11/25/13	HG	LONG	32350	\$2,875	60	STOP	32700	01/24/14	\$875
11/27/13	LC	LONG	13350	\$1,200	83	OPEN	14213	02/18/14	\$3,452
12/02/13	TY	SHORT	125	\$469	39	STOP	124	01/10/14	\$1,031
12/03/13	BO	SHORT	4050	\$480	64	STOP	3830	02/05/14	\$1,320

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12/03/13	LH	SHORT	9450	\$800	55	STOP	9450	01/27/14	\$0
12/04/13	KC	LONG	11400	\$1,313	1	STOP	11000	12/05/13	-\$1,500
12/05/13	KC	SHORT	11000	\$1,875	8	STOP	11500	12/13/13	-\$1,875
12/05/13	NG	LONG	3900	\$6,000	75	OPEN	5551	02/18/14	\$16,510
12/06/13	RR	SHORT	15450	\$1,000	28	STOP	15650	01/03/14	-\$400
12/12/13	C	SHORT	428	\$500	8	STOP	434	12/20/13	-\$300
12/13/13	RB	SHORT	26500	\$2,100	5	STOP	26950	12/18/13	-\$1,890
12/13/13	KC	LONG	11550	\$2,813	40	STOP	11650	01/22/14	\$375
12/18/13	RB	LONG	27000	\$1,890	16	STOP	26700	01/03/14	-\$1,260
12/19/13	CL	LONG	9945	\$2,100	14	STOP	9795	01/02/14	-\$1,500
12/23/13	C	LONG	436	\$800	10	STOP	420	01/02/14	-\$800
12/23/13	US	LONG	131	\$1,781	1	STOP	129	12/24/13	-\$1,875
12/24/13	US	SHORT	129	\$2,531	17	STOP	131	01/10/14	-\$1,781
12/27/13	CT	LONG	8520	\$1,600	14	STOP	8320	01/10/14	-\$1,000
12/31/13	S	SHORT	1300	\$800	14	STOP	1312	01/14/14	-\$600
01/02/14	C	SHORT	418	\$900	11	STOP	432	01/13/14	-\$700
01/02/14	CL	SHORT	9795	\$2,700	28	STOP	9855	01/30/14	-\$600
01/02/14	SM	SHORT	4065	\$2,100	12	STOP	4230	01/14/14	-\$1,650
01/03/14	HO	SHORT	29100	\$4,032	18	STOP	29820	01/21/14	-\$3,024
01/03/14	RB	SHORT	26700	\$5,880	35	STOP	27300	02/07/14	-\$2,520
01/03/14	RR	LONG	15650	\$800	19	STOP	15450	01/22/14	-\$400
01/10/14	CT	SHORT	8320	\$800	5	STOP	8480	01/15/14	-\$800
01/10/14	TY	LONG	124	\$938	39	OPEN	126	02/18/14	\$2,016
01/10/14	US	LONG	131	\$2,250	39	OPEN	133	02/18/14	\$2,719
01/13/14	C	LONG	432	\$1,200	36	OPEN	449	02/18/14	\$850
01/14/14	S	LONG	1312	\$2,200	10	STOP	1272	01/24/14	-\$2,000
01/14/14	SM	LONG	4260	\$1,650	16	STOP	4185	01/30/14	-\$750
01/15/14	CT	LONG	8520	\$1,000	34	OPEN	8948	02/18/14	\$2,140
01/21/14	HO	LONG	29820	\$3,276	28	OPEN	31017	02/18/14	\$5,027
01/22/14	KC	SHORT	11650	\$1,500	7	STOP	11900	01/29/14	-\$938
01/22/14	RR	SHORT	15450	\$400	19	STOP	15550	02/10/14	-\$200
01/24/14	GC	LONG	12660	\$3,400	25	OPEN	13244	02/18/14	\$5,840
01/24/14	HG	SHORT	32700	\$2,125	25	STOP	32950	02/18/14	-\$625
01/24/14	S	SHORT	1268	\$1,400	10	STOP	1288	02/03/14	-\$1,000
01/27/14	LH	LONG	9450	\$1,800	22	OPEN	9738	02/18/14	\$1,152
01/30/14	CL	LONG	9855	\$2,850	19	OPEN	10243	02/18/14	\$3,880
01/30/14	KC	LONG	12000	\$1,688	19	OPEN	15485	02/18/14	\$13,069
02/03/14	S	LONG	1296	\$1,400	15	OPEN	1361	02/18/14	\$3,250
02/03/14	SM	LONG	4335	\$1,650	15	OPEN	4569	02/18/14	\$2,340
02/05/14	BO	LONG	3830	\$660	13	OPEN	4036	02/18/14	\$1,236
02/05/14	YM	SHORT	15280	\$2,000	2	STOP	15680	02/07/14	-\$2,000
02/07/14	RB	LONG	27300	\$5,670	11	OPEN	28323	02/18/14	\$4,297
02/07/14	YM	LONG	15720	\$2,200	11	OPEN	16107	02/18/14	\$1,935
02/11/14	RR	LONG	15600	\$700	7	OPEN	15855	02/18/14	\$510
02/18/14	HG	LONG	32950	\$1,875	0	OPEN	32855	02/18/14	-\$238

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