

Rockwell Live Market Trading Room - Performance Results (9/2/08 - 11/21/08)

Here Are The Results Of Our Live Day Trading Room

All the material in this section is based on hypothetical performance. The following disclaimer should be carefully reviewed. Additionally, prospective clients should be aware that trading Futures, Options on Futures, and retail off-exchange foreign currency transactions involves substantial risk of loss and is not suitable for all investors. You should carefully consider whether trading is suitable for you in light of your circumstances, knowledge, and financial resources. You may lose all or more of your initial investment.

HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM. ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.

Date	Symbol	Long/Short	Entry Time	Entry Price	Exit Time	Exit Price	Simulated Profit/Loss
2-Sep-08	ZB	SHORT	7:45	116^30.5	8:09	116^26.5	125.00
	ES	LONG	8:35	1299.0000	8:44	1301.0000	100.00
	EMD	LONG	8:35	823.1000	8:39	825.1000	200.00
	YM	LONG	8:38	11717.0000	8:39	11739.0000	110.00
	EU-US	LONG	8:39	1.4501	9:10	1.4523	220.00
	ZB	LONG	9:33	117^10	9:38	117^14	125.00
3-Sep-08	EU-US	LONG	8:35	1.4468	8:43	1.4489	210.00
	ZB	LONG	8:45	118^10.5	8:52	118^07.5	(93.75)
	ZB	LONG	9:21	118^11.5	10:26	118^16	140.63
	ES	SHORT	10:24	1272.7500	10:32	1274.5000	(87.50)
	EMD	SHORT	10:27	803.1000	10:36	801.1000	200.00

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4-Sep-08	YM	SHORT	8:39	11419.0000	8:40	11435.0000	(80.00)
	EMD	SHORT	8:45	797.0000	8:47	795.0000	200.00
	ES	SHORT	8:47	1263.2500	8:54	1264.7500	(87.50)
	EU-US	SHORT	8:58	1.4460	9:05	1.4438	220.00
	YM	SHORT	9:32	11377.0000	9:33	11353.0000	110.00
	ZB	LONG	9:42	118^30.5	9:49	118^27.5	(93.75)
	EU-US	SHORT	10:17	1.4363	10:19	1.4241	220.00
5-Sep-08	ES	SHORT	8:37	1229.2500	8:44	1231.2500	(100.00)
	YM	SHORT	8:37	11131.0000	8:40	11103.0000	140.00
	EMD	SHORT	8:39	775.7000	8:41	773.4000	230.00
	EU-US	SHORT	9:00	1.4304	9:13	1.4279	250.00
	ZB	LONG	9:13	119^30	9:19	119^27	(93.75)
	G6E	SHORT	9:16	1.4204	9:25	1.4181	287.50
8-Sep-08	EMD	LONG	8:30	807.6000	8:31	810.0000	240.00
	YM	LONG	8:32	11573.0000	8:35	11554.0000	(95.00)
	ES	LONG	8:32	1276.7500	8:39	1274.7500	(100.00)
	ZB	SHORT	9:45	119^11	9:48	119^06	250.00
9-Sep-08	YM	LONG	8:49	11532.0000	9:00	11563.0000	155.00
	EMD	SHORT	9:19	788.0000	9:31	785.3000	270.00
	ES	SHORT	9:32	1258.2500	9:48	1254.7500	175.00
	ZB	LONG	9:44	119^20	9:53	119^25.5	171.88
	EU-US	LONG	9:52	1.4128	10:13	1.4158	300.00
10-Sep-08	ZB	SHORT	7:40	119^26	7:45	119^20.5	171.88
	EU-US	SHORT	8:42	1.4118	8:48	1.4126	(80.00)
	EU-US	SHORT	9:22	1.4116	9:45	1.4084	320.00
	ES	SHORT	9:50	1228.2500	9:45	1224.7500	212.50
	ZB	LONG	9:50	119^30.5	9:59	120^04	171.88
	YM	SHORT	9:55	11250.0000	10:01	11215.0000	175.00
	EMD	SHORT	10:01	766.6000	10:05	763.3000	330.00
11-Sep-08	ES	SHORT	8:39	1215.7500	9:09	1218.7500	(150.00)
	EMD	SHORT	8:41	763.5000	8:45	760.2000	330.00
	YM	SHORT	8:43	11128.0000	8:53	11153.0000	(125.00)
12-Sep-08	ZB	SHORT	8:56	119^22.5	9:07	119^26.5	(125.00)
	EMD	LONG	9:19	780.4000	10:01	784.0000	360.00
	EU-US	LONG	9:25	1.4126	9:34	1.4150	240.00
	EU-US	LONG	9:49	1.4158	9:56	1.4192	340.00
	ES	LONG	9:50	1247.0000	9:56	1243.7500	(162.50)
	YM	LONG	10:00	11377.0000	10:19	11415.0000	190.00
15-Sep-08	YM	SHORT	8:34	11093.0000	8:37	11119.0000	(130.00)
	EMD	SHORT	8:34	767.0000	8:41	763.2000	380.00
	ES	SHORT	8:34	1216.0000	8:44	1219.2500	(162.50)
16-Sep-08	EMD	SHORT	8:55	738.6000	9:02	739.6000	(100.00)
	EU-US	SHORT	9:29	1.4180	9:36	1.4142	380.00
	ZB	SHORT	9:32	122^28.5	9:54	122^21.00	234.38
	YM	LONG	9:55	10941.0000	9:55	10981.0000	200.00
	EMD	LONG	9:55	750.8000	9:56	754.7000	380.00
	ES	LONG	9:53	1193.0000	9:55	1198.2500	262.50
17-Sep-08	ES	SHORT	8:32	1188.0000	8:42	1191.7500	(187.50)
	YM	SHORT	8:33	10849.0000	8:40	10878.0000	(145.00)
	EU-US	LONG	8:51	1.4193	9:10	1.4204	110.00

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	YM	SHORT	9:23	10850.0000	9:40	10807.0000	215.00
	ES	SHORT	9:25	1189.2500	9:41	183.5000	287.50
	EMD	SHORT	9:25	760.1000	9:33	756.0000	410.00
18-Sep-08	ES	LONG	8:57	1182.0000	9:04	1182.0000	0.00
	EMD	LONG	8:56	749.1000	9:16	749.1000	0.00
	ES	SHORT	9:48	1172.2500	10:13	1164.2500	300.00
	YM	SHORT	10:01	10672.0000	10:16	10627.0000	225.00
	EMD	SHORT	10:04	741.2000	10:48	736.5000	470.00
19-Sep-08	EMD	LONG	8:33	816.0000	8:33	821.3000	530.00
	EU-US	LONG	9:16	1.4395	9:24	1.4385	(100.00)
	ES	SHORT	9:31	1241.7500	9:37	1246.2500	(225.00)
	EMD	SHORT	9:49	790.6000	10:04	794.1000	(350.00)
22-Sep-08	ZB	SHORT	7:29	117^12	7:35	117^02.5	296.88
	ES	SHORT	8:40	1243.0000	9:20	1235.7500	362.50
	YM	SHORT	8:41	11315.0000	9:02	11260.0000	270.00
	EMD	SHORT	8:58	795.9000	9:16	790.3000	560.00
	EU-US	SHORT	9:06	1.4613	9:12	1.4626	(130.00)
	EU-US	LONG	9:14	1.4631	9:25	1.4631	0.00
23-Sep-08	EU-US	SHORT	9:12	1.4748	9:21	1.4701	470.00
	ES	LONG	9:24	1221.5000	9:41	1216.5000	(375.00)
24-Sep-08	ZB	LONG	8:28	117^19	9:12	117^28.5	296.88
	EU-US	SHORT	8:40	1.4717	8:53	1.4717	0.00
	ES	SHORT	8:46	1186.2500	8:52	1191.5000	(262.50)
	YM	SHORT	8:46	10830.0000	8:49	10868.0000	(190.00)
	EMD	SHORT	8:52	754.9000	9:30	757.6000	(270.00)
	EU-US	SHORT	9:14	1.4700	9:49	1.4654	460.00
25-Sep-08	ES	LONG	8:34	1199.0000	8:39	1194.2500	(-\$237.50)
	YM	LONG	8:42	10924.0000	8:52	10979.0000	275.00
	EMD	LONG	8:50	756.0000	9:41	757.2000	120.00
	ZB	SHORT	8:59	116^31	9:04	117^04.5	(85.91)
	ZB	SHORT	9:09	116^29	9:11	116^20.5	265.63
	EU-US	SHORT	9:15	1.4697	9:24	1.4656	410.00
26-Sep-08	EU-US	SHORT	8:08	1.4608	8:32	1.4588	200.00
	EMD	SHORT	8:33	745.9000	8:58	749.5000	(360.00)
	ES	SHORT	8:35	1193.5000	8:40	1198.0000	(225.00)
	YM	SHORT	8:37	10864.0000	8:40	10899.0000	(175.00)
	EU-US	LONG	8:48	1.4622	9:06	1.4633	110.00
	EU-US	SHORT	9:33	1.4621	10:11	1.4580	410.00
29-Sep-08	EMD	SHORT	8:38	738.9000	8:43	734.1000	480.00
	ES	SHORT	8:40	1188.2500	8:52	1181.7500	325.00
	YM	SHORT	8:53	10884.0000	8:54	10832.0000	260.00
	EU-US	LONG	9:02	1.4407	9:07	1.4444	370.00
	ZB	LONG	9:13	119^05.5	9:17	119^12	203.13
30-Sep-08	EMD	LONG	8:33	708.1000	8:39	704.7000	(340.00)
	EU-US	SHORT	8:39	1.4183	8:45	1.4179	40.00
	ES	LONG	9:03	1139.7500	9:15	1146.2500	325.00

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	YM	LONG	9:16	10624.0000	9:59	10624.0000	0.00
	EMD	LONG	9:22	704.0000	9:56	704.0000	0.00
	EU-US	SHORT	9:25	1.4159	9:38	1.4120	390.00
1-Oct-08	ZB	LONG	8:33	118^17.5	8:36	118^26	265.63
	ES	SHORT	8:38	1152.0000	8:46	1156.2500	(225.00)
	EMD	SHORT	9:06	716.0000	9:22	719.1000	(310.00)
	YM	SHORT	9:11	10669.0000	10:28	10704.0000	(175.00)
2-Oct-08	ES	SHORT	8:36	1153.5000	8:45	1147.5000	300.00
	EU-US	LONG	8:41	1.3796	8:54	1.3802	80.00
	YM	SHORT	8:44	10745.0000	8:47	10696.0000	245.00
	EMD	SHORT	8:44	709.1000	8:53	704.8000	430.00
	EU-US	LONG	9:10	1.3809	9:33	1.3819	100.00
3-Oct-08							
6-Oct-08	ES	SHORT	8:31	1073.0000	8:34	1077.5000	(225.00)
	YM	SHORT	8:32	10077.0000	8:33	10114.0000	(185.00)
	EMD	SHORT	8:31	643.3000	8:46	638.0000	530.00
	ZB	LONG	9:20	121^24.5	9:26	121^22.5	(62.50)
	ES	SHORT	9:41	1040.2500	9:43	1033.5000	337.50
	YM	SHORT	9:39	9834.0000	9:44	9778.0000	280.00
	EMD	SHORT	9:43	609.5000	9:44	604.2000	530.00
7-Oct-08	YM	LONG	8:41	10120.0000	8:54	10056.0000	(215.00)
	ES	SHORT	9:03	1053.2500	9:09	1058.5000	(262.50)
	ES	LONG	9:29	1067.0000	9:45	1061.7500	(262.50)
	EU-US	SHORT	9:42	1.3664	10:02	1.3650	140.00
	G6E	SHORT	9:54	1.3656	10:08	1.3618	475.00
	ES	SHORT	10:08	1059.0000	10:22	1051.2500	387.50
	YM	SHORT	10:19	9941.0000	10:30	9941.0000	0.00
	EMD	SHORT	10:21	624.9000	10:27	624.9000	0.00
	ZB	LONG	10:23	121^04.5	11:04	121^14.5	312.50
8-Oct-08	ES	SHORT	8:30	972.7500	8:33	978.7500	(287.50)
	YM	SHORT	8:31	9271.0000	8:33	9320.0000	(240.00)
	EMD	SHORT	8:31	576.0000	8:38	580.7000	(470.00)
	ZB	SHORT	8:41	120^17	8:51	120^06.5	328.13
	EU-US	LONG	8:44	1.3660	9:32	1.3702	420.00
	ES	LONG	8:51	1015.0000	8:53	1015.0000	0.00
8-Oct-08	EMD	LONG	9:07	604.4000	9:09	599.7000	(470.00)
	YM	SHORT	9:21	9446.0000	9:36	9362.0000	360.00
	ES	SHORT	9:21	1001.5000	9:25	1007.2500	(287.50)
	EMD	SHORT	9:26	589.6000	9:31	594.3000	(470.00)

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9-Oct-08	ZB	SHORT	8:35	117^23	8:47	117^30.5	(234.38)
	EMD	LONG	8:45	602.5000	8:50	598.0000	(450.00)
	ES	SHORT	8:59	994.2500	9:18	997.2500	(150.00)
	EU-US	SHORT	8:37	1.3679	8:49	1.3682	(30.00)
	EU-US	SHORT	8:58	1.3666	9:09	1.3671	(50.00)
	EMD	SHORT	9:25	590.3000	9:32	583.6000	670.00
	YM	SHORT	9:26	9289.0000	9:36	9289.0000	0.00
	ES	SHORT	9:26	989.7500	9:33	981.5000	412.50
	G6E	SHORT	9:00	1.3590	9:51	1.3650	500.00
	EU-US	SHORT	9:50	1.3631	9:58	1.3634	(30.00)
	ES	SHORT	10:02	973.5000	10:04	965.2500	412.50
	ZB	SHORT	10:18	117^15	10:31	117^04	343.75
10-Oct-08	ES	SHORT	8:30	880.7500	8:33	871.2500	475.00
	YM	SHORT	8:30	8297.0000	8:34	8216.0000	405.00
	EMD	SHORT	8:31	527.7000	8:35	520.2000	750.00
	EU-US	LONG	8:41	1.3550	9:21	1.3585	350.00
	G6E	LONG	9:00	1.3586	9:13	1.3622	450.00
	ZB	SHORT	9:02	116^10	9:52	116^12	(62.50)
	ES	LONG	9:01	892.7500	9:02	886.2500	(312.50)
	YM	LONG	9:07	8550.0000	9:08	8631.0000	405.00
	EMD	LONG	9:12	544.7000	9:17	539.7000	(500.00)
	EMD	SHORT	9:32	529.0000	9:42	521.5000	750.00
	ES	SHORT	9:33	891.0000	9:41	881.5000	475.00
	YM	SHORT	9:34	8384.0000	9:42	8303.0000	405.00
13-Oct-08	ES	LONG	8:30	943.7500	8:50	942.0000	(87.50)
	EMD	LONG	8:30	571.4000	8:35	565.9000	(550.00)
	YM	LONG	8:31	8846.0000	8:51	8781.0000	(325.00)
	EU-US	SHORT	8:35	1.3651	9:03	1.3612	390.00
	ES	LONG	9:28	948.5000	9:51	950.0000	75.00
	YM	LONG	9:33	8906.0000	10:12	8905.0000	(5.00)
	EU-US	SHORT	9:52	1.3607	10:02	1.3607	0.00
	G6E	SHORT	9:55	1.3595	10:43	1.3554	512.50
14-Oct-08	ES	LONG	8:30	1055.7500	8:36	1047.7500	(400.00)
	EMD	LONG	8:31	629.4000	8:39	623.9000	(550.00)
	YM	LONG	8:31	9837.0000	8:36	9765.0000	(360.00)
	EU-US	SHORT	8:42	1.3717	9:02	1.3679	380.00
	G6E	SHORT	8:50	1.3706	9:02	1.3667	487.50
	ES	SHORT	9:09	1015.7500	9:16	1023.7500	(400.00)
	EU-US	SHORT	9:24	1.3643	9:30	1.3650	(70.00)
	ES	SHORT	9:37	1014.7500	9:45	1002.7500	600.00
	YM	SHORT	9:39	9469.0000	9:45	9361.0000	540.00
	EMD	SHORT	9:40	604.7000	9:46	596.4000	830.00
15-Oct-08	ES	SHORT	8:32	975.7500	8:58	973.0000	137.50
	EMD	SHORT	8:35	579.7000	8:41	571.4000	830.00
	YM	SHORT	8:39	9111.0000	9:17	8997.0000	570.00
	EU-US	SHORT	8:49	1.3572	8:53	1.3581	(90.00)

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	EU-US	LONG	8:59	1.3594	9:15	1.3587	(70.00)
	EU-US	LONG	9:30	1.3595	9:40	1.3633	380.00
	G6E	LONG	9:35	1.3622	9:51	1.3595	(312.50)
	ES	SHORT	9:48	956.2500	10:12	956.2500	0.00
16-Oct-08	EU-US	SHORT	8:34	1.3456	8:37	1.3472	(160.00)
	G6E	SHORT	8:34	1.3443	8:41	1.3468	(312.50)
	ES	LONG	8:47	925.5000	8:56	917.0000	(425.00)
	EU-US	SHORT	8:48	1.3452	8:52	1.3461	(90.00)
	EU-US	SHORT	8:55	1.3448	9:02	1.3448	0.00
	ZB	LONG	9:00	114^07.5	9:02	114^01	(203.13)
	ES	SHORT	9:01	908.7500	9:04	917.2500	(425.00)
	YM	SHORT	9:05	8556.0000	9:13	8438.0000	585.00
	EU-US	SHORT	9:08	1.3423	9:17	1.3412	110.00
	EMD	SHORT	9:13	531.7000	9:32	523.4000	830.00
	EU-US	SHORT	9:20	1.3395	9:21	1.3400	(50.00)
	ES	SHORT	9:30	890.5000	9:44	890.5000	0.00
	EU-US	LONG	9:42	1.3404	9:51	1.3407	30.00
	ES	SHORT	9:59	878.5000	10:12	865.7500	637.50
	YM	SHORT	10:01	8258.0000	10:17	8245.0000	65.00
	EMD	SHORT	10:02	512.9000	10:20	512.9000	0.00
	ZB	LONG	10:04	114^12	10:15	114^22	312.50
17-Oct-08	ZB	LONG	8:35	114^19.5	8:37	114^13.5	(203.13)
	G6E	LONG	8:41	1.3435	9:14	1.3435	0.00
	EU-US	LONG	8:53	1.3469	8:57	1.3461	(80.00)
	ES	LONG	8:59	940.5000	9:11	935.2400	(262.50)
	YM	LONG	8:59	8913.0000	9:14	8833.0000	(400.00)
	ZB	SHORT	9:01	114^00.5	9:05	114^07	(203.13)
	EMD	LONG	9:02	553.1000	9:11	547.6000	(550.00)
	EU-US	SHORT	9:11	1.3453	9:19	1.3455	(20.00)
	EU-US	LONG	9:43	1.3445	9:49	1.3481	360.00
	ES	LONG	9:45	947.0000	10:16	950.0000	150.00
	YM	LONG	9:46	8955.0000	10:17	8955.0000	0.00
	G6E	LONG	10:10	1.3461	10:24	1.3437	(300.00)
20-Oct-08	G6E	SHORT	8:25	1.3358	8:34	1.3324	425.00
	ES	LONG	8:54	958.7500	9:14	958.7500	0.00
	YM	LONG	9:00	9057.0000	9:14	8976.0000	(405.00)
	EMD	LONG	9:01	571.2000	9:15	565.7000	(550.00)
	EU-US	SHORT	9:07	1.3345	9:15	1.3352	(70.00)
	G6E	SHORT	9:30	1.3303	9:47	1.3310	(87.50)
	EU-US	SHORT	9:42	1.3312	9:43	1.3320	(80.00)
	EU-US	SHORT	9:50	1.3316	9:43	1.3296	200.00
	G6E	SHORT	9:52	1.3288	10:16	1.3291	(50.00)
	ES	SHORT	9:56	952.0000	10:31	955.0000	(150.00)
21-Oct-08	EU-US	SHORT	8:52	1.3193	8:58	1.3194	(10.00)
	EU-US	LONG	9:06	1.3202	9:21	1.3220	180.00
	ES	LONG	9:10	980.2500	9:36	977.7500	(125.00)
	EMD	LONG	9:16	577.8000	9:51	572.3000	(550.00)

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	YM	LONG	9:17	9246.0000	9:37	9197.0000	(245.00)
	G6E	LONG	9:18	1.3200	9:38	1.3177	(287.50)
	EU-US	SHORT	9:33	1.3205	9:41	1.3211	(60.00)
	EU-US	SHORT	9:47	1.3294	9:58	1.3282	130.00
	G6E	SHORT	9:52	1.3161	10:36	1.3127	425.00
	ES	SHORT	9:58	973.5000	10:58	961.5000	600.00
	ZB	LONG	10:08	114^23	10:20	114^31	250.00
22-Oct-08	EMD	SHORT	8:31	548.5000	8:51	540.2000	830.00
	ES	SHORT	8:33	931.5000	8:51	921.0000	525.00
	YM	SHORT	8:33	8815.0000	8:51	8720.0000	475.00
	EU-US	LONG	8:36	1.2892	8:37	1.2882	(100.00)
	EU-US	LONG	8:41	1.2892	8:45	1.2885	(70.00)
	ZB	SHORT	8:48	114^28	8:49	115^01	(156.25)
	EU-US	SHORT	8:49	1.2877	8:53	1.2844	300.00
	G6E	SHORT	8:54	1.2830	9:03	1.2798	400.00
	EU-US	SHORT	8:59	1.2838	9:00	1.2854	(160.00)
	EU-US	LONG	9:16	1.2841	9:22	1.2850	90.00
	ZB	LONG	9:21	115^16.5	9:37	115^11.5	(156.25)
	EU-US	LONG	9:31	1.2858	9:37	1.2865	70.00
	G6E	LONG	9:41	1.2864	10:00	1.2896	400.00
23-Oct-08	ES	SHORT	8:49	886.0000	8:59	892.7500	(337.50)
	EMD	SHORT	8:50	521.0000	9:00	526.0000	(500.00)
	YM	SHORT	8:50	8397.0000	8:56	8457.0000	(300.00)
	EU-US	SHORT	8:50	1.2802	8:55	1.2806	(40.00)
	EU-US	LONG	9:00	1.2817	9:05	1.2804	(130.00)
	EU-US	LONG	9:06	1.2818	9:13	1.2820	20.00
	G6E	LONG	9:08	1.2816	9:27	1.2793	(425.00)
	EU-US	SHORT	9:27	1.2810	9:30	1.2810	0.00
	ES	LONG	9:41	905.7500	9:45	915.7500	500.00
	YM	LONG	9:41	8606.0000	9:46	8696.0000	450.00
	G6E	LONG	9:42	1.2828	9:54	1.2862	425.00
	ZB	SHORT	9:57	116^06.5	10:04	115^30.5	250.00
	EMD	LONG	10:02	533.0000	10:29	528.0000	(500.00)
24-Oct-08							
27-Oct-08	EU-US	SHORT	8:30	1.2450	8:36	1.2408	420.00
	ES	SHORT	8:32	857.2500	8:39	863.2500	(300.00)
	YM	SHORT	8:32	8246.0000	8:42	8300.0000	(270.00)
	EMD	SHORT	8:34	487.2000	8:39	491.6000	(440.00)
	G6E	SHORT	8:34	1.2417	8:45	1.2444	(337.50)
	EU-US	LONG	8:54	1.2446	9:01	1.2441	(50.00)
	EU-US	LONG	9:04	1.2458	9:12	1.2464	60.00
	G6E	LONG	9:05	1.2454	9:20	1.2427	(337.50)
	ZB	LONG	9:15	118^12.5	9:19	118^06.5	(187.50)
	EU-US	SHORT	9:18	1.2446	9:24	1.2430	160.00
	G6E	SHORT	9:21	1.2416	9:27	1.2443	(337.50)
	ES	SHORT	9:43	859.0000	9:47	865.0000	(300.00)
	YM	SHORT	9:44	8242.0000	9:48	8296.0000	(270.00)
	EU-US	SHORT	9:50	1.2435	9:57	1.2426	90.00
	G6E	SHORT	9:55	1.2414	10:10	1.2414	0.00

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28-Oct-08	EU-US	LONG	8:46	1.2550	8:51	1.2547	(30.00)
	EU-US	LONG	8:55	1.2557	9:00	1.2544	(130.00)
	EU-US	SHORT	9:04	1.2536	9:10	1.2539	(30.00)
	G6E	SHORT	9:15	1.2518	9:42	1.2474	550.00
	ZB	LONG	9:16	117^26	9:32	117^19.5	(203.13)
	ES	SHORT	9:22	862.0000	9:26	867.7500	(287.50)
	EMD	SHORT	9:38	479.3000	9:53	473.0000	630.00
	YM	SHORT	9:40	8272.0000	9:55	8196.0000	380.00
29-Oct-08	EU-US	LONG	9:02	1.2841	9:05	1.2894	530.00
	ZB	SHORT	9:16	116^15	9:27	116^05.5	296.88
	EU-US	LONG	9:23	1.2944	9:29	1.2956	120.00
	EU-US	SHORT	9:56	1.2942	10:05	1.2942	0.00
30-Oct-08	EMD	LONG	8:43	548.8000	9:15	544.3000	(450.00)
	G6E	SHORT	8:46	1.2971	9:01	1.2954	212.50
	EU-US	SHORT	9:37	1.2943	9:50	1.2933	100.00
	YM	SHORT	9:37	9065.0000	9:51	9065.0000	0.00
	ES	SHORT	9:40	942.5000	10:02	948.7500	(312.50)
	G6E	SHORT	9:45	1.2910	9:49	1.2922	(150.00)
31-Oct-08	EU-US	SHORT	8:35	1.2741	8:48	1.2751	(100.00)
	G6E	SHORT	8:39	1.2701	9:05	1.2725	(300.00)
	EU-US	SHORT	8:53	1.2709	9:01	1.2732	(230.00)
	ZB	SHORT	9:09	114^09.5	9:16	114^09.5	0.00
	YM	LONG	9:09	9198.0000	9:37	9141.0000	(285.00)
	EMD	LONG	9:31	554.9000	10:20	561.9000	700.00
	EU-US	LONG	10:06	1.2729	10:11	1.2709	(200.00)
3-Nov-08	EU-US	LONG	8:32	1.2748	8:44	1.2777	290.00
	EMD	LONG	8:40	571.7000	9:04	567.3000	(440.00)
	YM	LONG	8:42	9352.0000	8:59	9297.0000	(275.00)
	EU-US	SHORT	9:02	1.2770	9:09	1.2755	150.00
	G6E	SHORT	9:08	1.2728	9:14	1.2747	(237.50)
	ZB	SHORT	9:09	112^31.5	10:11	113^02	(78.13)
	EU-US	LONG	9:20	1.2771	9:24	1.2764	(70.00)
	ES	SHORT	9:30	961.0000	9:40	967.0000	(300.00)
	G6E	SHORT	10:06	1.2720	10:36	1.2712	100.00
4-Nov-08	EMD	LONG	8:33	574.7000	8:41	570.9000	(380.00)
	ES	LONG	8:33	984.2500	9:28	992.0000	387.50
	YM	LONG	8:34	9477.0000	8:58	9428.0000	(245.00)
	EU-US	SHORT	9:01	1.2853	9:08	1.2848	50.00
	EU-US	LONG	9:12	1.2874	9:23	1.2878	40.00
	G6E	LONG	9:22	1.28.69	9:27	1.2857	(150.00)
	EU-US	LONG	9:30	1.2889	9:37	1.2947	580.00
	G6E	LONG	9:32	1.2874	9:46	1.2930	700.00
5-Nov-08	EU-US	LONG	8:40	1.2929	8:41	1.2920	(90.00)
	YM	SHORT	8:45	9411.0000	9:02	9455.0000	(220.00)
	ZB	LONG	8:46	116^30.5	8:57	116^24	(203.13)
	ES	SHORT	8:46	982.7500	8:51	987.5000	(237.50)
	EMD	SHORT	8:47	566.6000	9:01	569.9000	(330.00)
	EU-US	LONG	8:57	1.2924	9:07	1.2964	400.00
	EU-US	LONG	9:09	1.2987	9:15	1.3046	590.00
	G6E	SHORT	10:09	1.3026	10:51	1.2969	712.50

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6-Nov-08	EU-US	LONG	8:29	1.2811	8:35	1.2869	580.00
	ES	SHORT	8:33	944.5000	8:36	949.2500	(237.50)
	G6E	LONG	8:35	1.2821	8:50	1.2802	(237.50)
	EMD	SHORT	8:44	547.3000	8:52	542.4000	490.00
	YM	SHORT	8:44	9060.0000	8:52	8997.0000	315.00
	EU-US	LONG	9:08	1.2833	9:15	1.2826	(70.00)
	G6E	LONG	9:17	1.2824	9:31	1.2799	(312.50)
	EU-US	SHORT	9:27	1.2822	9:35	1.2822	0.00
	ES	SHORT	9:31	930.5000	9:55	923.5000	350.00
	YM	SHORT	9:31	8938.0000	10:05	8938.0000	0.00
7-Nov-08	EU-US	SHORT	8:31	1.2784	8:40	1.2768	160.00
	G6E	SHORT	8:36	1.2746	9:05	1.2741	62.50
	EU-US	SHORT	8:43	1.2757	8:51	1.2741	160.00
	EU-US	SHORT	9:00	1.2732	9:02	1.2747	(150.00)
	ES	LONG	9:03	918.7500	9:24	924.7500	300.00
	YM	LONG	9:15	8860.0000	9:49	8860.0000	0.00
	G6E	LONG	9:16	1.2780	9:49	1.2785	62.50
	EMD	LONG	9:20	535.8000	9:38	540.0000	420.00
	EU-US	LONG	9:24	1.2818	9:27	1.2820	20.00
10-Nov-08	EMD	LONG	8:32	552.4000	8:35	549.8000	(260.00)
	ES	LONG	8:33	950.2500	8:36	946.2500	(187.50)
	YM	LONG	8:33	9115.0000	8:36	9082.0000	(165.00)
	EU-US	SHORT	8:38	1.2851	9:01	1.2801	500.00
	ZB	LONG	9:00	116^20.5	9:07	116^14.5	(187.50)
	EU-US	LONG	9:44	1.2834	9:54	1.2808	(260.00)
	EU-US	SHORT	9:54	1.2808	10:05	1.2822	(140.00)
	G6E	SHORT	10:17	1.2763	11:00	1.2731	400.00
11-Nov-08	G6E	SHORT	8:20	1.2687	8:48	1.2643	550.00
	ZB	LONG	8:33	118^07	8:47	118^16	281.25
	EMD	SHORT	8:36	514.3000	8:42	510.2000	410.00
	ES	SHORT	8:37	899.2500	8:49	893.5000	287.50
	YM	SHORT	8:41	8675.0000	8:50	8624.0000	255.00
12-Nov-08	ES	SHORT	8:33	876.7500	8:34	880.5000	(187.50)
	YM	SHORT	8:34	8485.0000	8:35	8519.0000	(170.00)
	EMD	SHORT	8:34	504.3000	8:41	500.3000	400.00
	G6E	LONG	8:53	1.2519	9:05	1.2488	(387.50)
	G6E	SHORT	9:07	1.2474	9:11	1.2505	(387.50)
	G6E	SHORT	9:33	1.2476	9:56	1.2491	(187.50)
13-Nov-08	ZB	SHORT	8:28	117^26.5	8:30	118^00	(171.88)
	EU-US	LONG	8:32	1.2537	8:47	1.2516	(210.00)
	G6E	SHORT	8:54	1.2488	9:11	1.2507	(237.50)
	EU-US	SHORT	8:54	1.2504	9:11	1.2524	(200.00)
	EMD	SHORT	8:54	479.3000	9:04	482.3000	(300.00)
	YM	SHORT	8:54	8219.0000	9:04	8255.0000	(180.00)
	EU-US	LONG	9:13	1.2536	9:21	1.2579	430.00

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	G6E	LONG	9:13	1.2520	9:21	1.2563	537.50
	EU-US	LONG	9:56	1.2572	10:07	1.2548	(240.00)
	YM	SHORT	10:07	8222.0000	10:28	8258.0000	(180.00)
	ES	SHORT	10:08	848.5000	10:25	852.5000	(200.00)
	EMD	SHORT	10:20	481.5000	10:25	484.5000	(300.00)
14-Nov-08	EU-US	LONG	8:35	1.2678	8:56	1.2720	420.00
	G6E	LONG	8:43	1.2666	8:56	1.2708	525.00
	EMD	SHORT	9:29	508.2000	9:40	502.8000	540.00
	ES	SHORT	9:39	882.0000	10:12	882.0000	0.00
	ZB	LONG	9:41	119^03	9:57	118^29	(187.50)
	YM	SHORT	10:05	8541.0000	10:12	8587.0000	(230.00)
17-Nov-08	EU-US	LONG	8:56	1.2666	9:17	1.2647	(190.00)
	G6E	LONG	8:58	1.2657	9:18	1.2630	(337.50)
	ES	SHORT	9:21	847.7500	9:25	852.0000	(212.50)
	YM	SHORT	9:21	8240.0000	9:32	8288.0000	(240.00)
	G6E	SHORT	9:55	1.2623	10:04	1.2650	(337.50)
	EU-US	SHORT	9:56	1.2635	10:04	1.2659	(240.00)
18-Nov-08	YM	SHORT	8:34	8227.0000	8:36	82272.0000	(225.00)
	EU-US	LONG	8:41	1.2656	9:04	1.2643	(130.00)
	G6E	LONG	8:49	1.2646	9:06	1.2633	(162.50)
	ES	SHORT	9:04	847.0000	9:13	851.7500	(237.50)
	EMD	SHORT	9:04	487.2000	9:17	490.8000	(360.00)
	G6E	SHORT	9:37	1.2610	10:16	1.2636	(325.00)
	EU-US	SHORT	9:37	1.2624	9:55	1.2642	(180.00)
19-Nov-08	G6E	LONG	8:38	1.2776	8:42	1.2766	(125.00)
	G6E	LONG	9:14	1.2794	9:16	1.2769	(312.50)
	ZB	LONG	9:22	121^10.5	9:29	121^05	(171.88)
	G6E	SHORT	9:32	1.2720	9:37	1.2668	475.00
	EU-US	SHORT	9:32	1.2720	9:36	1.2682	380.00
	EMD	SHORT	9:39	479.8000	9:49	474.3000	550.00
	ES	SHORT	9:54	842.7500	10:19	842.7500	0.00
20-Nov-08	EMD	SHORT	8:31	44.6000	8:39	439.0000	560.00
	ES	SHORT	8:32	800.5000	8:39	792.7500	387.50
	YM	SHORT	8:35	7906.0000	8:41	7833.0000	365.00
	G6E	SHORT	9:04	1.2505	9:22	1.2505	0.00
	EU-US	SHORT	9:04	1.2514	9:22	1.2508	60.00
	ZB	LONG	9:13	125^10.5	9:18	125^05	(171.88)
	YM	LONG	10:02	8007.0000	10:10	7958.0000	(245.00)
	ES	LONG	10:02	805.2500	10:09	800.0000	(262.50)
	EMD	LONG	10:05	447.0000	10:09	443.3000	(370.00)
21-Nov-08	EU-US	SHORT	8:49	1.2572	9:07	1.2578	(60.00)
	G6E	SHORT	8:52	1.2559	9:06	1.2568	(112.50)
	ZB	SHORT	9:16	125^17.5	9:20	125^06.5	343.75
	EU-US	SHORT	9:23	1.2561	9:33	1.2561	0.00

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	G6E	SHORT	9:25	1.2545	9:36	1.2556	(137.50)
	ES	SHORT	9:30	751.7500	9:37	757.5000	(287.50)
	ES	SHORT	9:55	750.7500	10:04	742.0000	437.50
	EU-US	SHORT	9:55	1.2542	10:00	1.2505	370.00
	G6E	SHORT	9:57	1.2531	10:00	1.2493	475.00
	EMD	SHORT	9:58	408.9000	10:10	408.9000	0.00
	YM	SHORT	9:59	7523.0000	10:07	7441.0000	410.00