

DataSet	Strategy Summary	Editor	15 Alerts	Performance	By Symbol	Trades	Equity Curve	Drawdown	By Period	Analysis Series	Performance+	Trades+	Equity+
Position	Symbol	Quantity	Entry Date	Entry Price	Exit Date	Exit Price	Profit %	Profit \$	Bars Held	Profit per Bar	Entry Name	Exit Name	
Long	ETFC	58,555	7/25/2008	30	7/28/2008	31	2.67	\$46,828.10	2	\$23,414.05	18	Exit	
Long	PFG	64,402	10/2/2008	35	10/14/2008	27	-23.09	(\$520,384....	9	(\$57,820.45)	18	Exit	
Long	LM	63,130	10/8/2008	28	10/20/2008	22	-19.39	(\$338,392....	9	(\$37,599.19)	18	Exit	
Long	STI	45,303	10/9/2008	39	10/15/2008	44	12.10	\$213,814.26	5	\$42,762.85	18	Exit	
Long	TXI	132,848	10/22/2008	15	10/29/2008	15	2.07	\$41,166.98	6	\$6,861.16	18	Exit	
Long	AMP	107,009	10/31/2008	18	11/3/2008	21	19.39	\$373,445.51	2	\$186,722.76	18	Exit	
Long	LNC	142,497	11/12/2008	15	11/14/2008	14	-3.40	(\$72,689.37)	3	(\$24,229.79)	18	Exit	
Long	PFG	112,497	11/12/2008	19	11/24/2008	11	-42.53	(\$908,991....	9	(\$100,999....	18	Exit	
Long	AIV	191,560	11/17/2008	11	11/25/2008	11	4.36	\$91,932.90	7	\$13,133.27	18	Exit	
Long	AIV	223,537	12/12/2008	10	12/15/2008	12	16.60	\$371,055.52	2	\$185,527.76	18	Exit	
Long	HST	372,561	12/12/2008	6	12/15/2008	7	21.33	\$476,862.18	2	\$238,431.09	18	Exit	
Long	MET	140,374	3/2/2009	17	3/12/2009	15	-11.82	(\$282,167....	9	(\$31,351.96)	18	Exit	
Long	BAC	349,170	4/21/2009	7	4/22/2009	8	16.92	\$425,971.50	2	\$212,985.75	18	Exit	
Long	STI	199,526	4/21/2009	14	4/22/2009	15	12.99	\$351,149.86	2	\$175,574.93	18	Exit	
Long	AMZN	5,885	10/18/2000	20	10/19/2000	27	33.63	\$39,340.04	2	\$19,670.02	19	Exit	
Long	EW	45,928	11/1/2000	3	11/2/2000	3	9.89	\$13,620.12	2	\$6,810.06	19	Exit	
Long	NAVI	1,023	11/10/2000	138	11/22/2000	63	-54.33	(\$76,692.92)	9	(\$8,521.44)	19	Exit	
Long	NTAP	2,124	11/16/2000	73	11/29/2000	53	-27.92	(\$43,292.40)	9	(\$4,810.27)	19	Exit	
Long	BRCM	2,403	11/28/2000	63	11/30/2000	61	-3.18	(\$4,821.18)	3	(\$1,607.06)	19	Exit	
Long	NAVI	35,246	8/22/2001	9	9/4/2001	6	-30.01	(\$95,180.10)	9	(\$10,575.57)	19	Exit	
Long	LVL	8,498	7/3/2002	38	7/5/2002	42	11.31	\$36,528.90	2	\$18,264.45	19	Exit	
Long	BHI	65,214	10/23/2008	29	10/24/2008	29	-0.83	(\$15,667.26)	2	(\$7,833.63)	19	Exit	
Long	CHK	202,829	12/5/2008	10	12/8/2008	14	41.98	\$851,379.11	2	\$425,689.56	19	Exit	
Long	STX	760,423	1/23/2009	3	1/26/2009	3	4.67	\$106,443.32	2	\$53,221.66	19	Exit	
Long	MAC	296,739	3/6/2009	7	3/9/2009	7	1.43	\$29,658.00	2	\$14,829.00	19	Exit	
Long	PFG	328,791	3/17/2009	7	3/18/2009	8	14.29	\$328,775.10	2	\$164,387.55	19	Exit	
Long	SWN	133,613	10/27/2000	1	10/30/2000	1	-0.01	(\$15.90)	2	(\$7.95)	2	Exit	
Long	JNJ	3,061	11/1/2000	45	11/2/2000	46	1.66	\$2,279.85	2	\$1,139.93	2	Exit	
Long	NEE	4,729	11/27/2000	32	11/28/2000	33	1.94	\$2,939.73	2	\$1,469.86	2	Exit	
Long	PNW	3,269	12/5/2000	46	12/8/2000	46	-0.01	(\$15.90)	4	(\$3.98)	2	Exit	
Long	NEE	4,998	12/11/2000	32	12/13/2000	32	0.58	\$921.23	3	\$307.08	2	Exit	
Long	MAC	7,295	12/22/2000	19	12/26/2000	19	1.30	\$1,807.85	2	\$903.93	2	Exit	
Long	HCN	9,490	12/26/2000	16	12/27/2000	16	-0.01	(\$15.90)	2	(\$7.95)	2	Exit	
Long	XOM	3,549	12/29/2000	43	1/2/2001	43	0.79	\$1,204.25	2	\$602.12	2	Exit	
Long	AIV	3,841	1/17/2001	46	1/18/2001	47	1.08	\$1,904.60	2	\$952.30	2	Exit	
Long	IFF	9,451	1/29/2001	21	1/30/2001	21	2.16	\$4,237.05	2	\$2,118.53	2	Exit	

Trades included in best-fit results: 4610 Trades not included due to insufficient simulated equity: 24076