

EOW Trades

Trade-#	Instrument	Account	Market pos.	Quantity	Entry price	Exit price	Entry time	Exit time	Exit name	Profit	Cum. profit	Commission	MAE	MFE	ETD
1	ES 06-14	Sim101	Long	1	1845.25	1845.75	3/24/2014 8:21 AM	3/24/2014 8:30 AM		25	25	0	0	100	75
2	ES 06-14	Sim101	Long	1	1849.75	1850.5	3/24/2014 11:00 AM	3/24/2014 11:03 AM	Close	37.5	62.5	0	25	50	12.5
3	ES 06-14	Sim101	Long	1	1850.5	1851	3/24/2014 11:05 AM	3/24/2014 11:06 AM		25	87.5	0	0	25	0
4	ES 06-14	Sim101	Short	1	1850.5	1850.25	3/24/2014 11:07 AM	3/24/2014 11:07 AM		12.5	100	0	12.5	12.5	0
5	ES 06-14	Sim101	Long	1	1850	1849.25	3/24/2014 11:07 AM	3/24/2014 11:09 AM	Close	-37.5	62.5	0	50	0	0
6	ES 06-14	Sim101	Long	1	1849.75	1849.25	3/24/2014 11:08 AM	3/24/2014 11:09 AM	Close	-25	37.5	0	25	0	0
7	ES 06-14	Sim101	Long	1	1849.25	1849.25	3/24/2014 11:16 AM	3/24/2014 11:27 AM	Close	-2.01	35.49	2.01	100	0	0
8	ES 06-14	Sim101	Long	1	1849.25	1849.25	3/24/2014 11:17 AM	3/24/2014 11:27 AM	Close	-2.01	33.48	2.01	87.5	12.5	14.51
9	ES 06-14	Sim101	Long	1	1848.5	1849.25	3/24/2014 11:17 AM	3/24/2014 11:27 AM	Close	35.49	68.97	2.01	62.5	37.5	2.01
10	ES 06-14	Sim101	Long	1	1848	1849.25	3/24/2014 11:19 AM	3/24/2014 11:27 AM	Close	60.49	129.46	2.01	25	75	14.51
11	ES 06-14	Sim101	Long	1	1850.75	1850.25	3/24/2014 11:28 AM	3/24/2014 11:28 AM	Close	-29.02	100.44	4.02	25	0	0
12	ES 06-14	Sim101	Long	1	1862.25	1859.25	3/25/2014 6:59 AM	3/25/2014 7:02 AM		-154.02	-53.58	4.02	150	25	179.02
13	ES 06-14	Sim101	Long	1	1859.75	1861	3/25/2014 7:03 AM	3/25/2014 7:05 AM	Close	58.48	4.9	4.02	25	75	16.52
14	ES 06-14	Sim101	Long	1	1859.75	1861	3/25/2014 7:03 AM	3/25/2014 7:05 AM	Close	58.48	63.38	4.02	25	75	16.52
15	ES 06-14	Sim101	Short	1	1854.75	1854	3/25/2014 7:49 AM	3/25/2014 7:50 AM	Close	33.48	96.86	4.02	12.5	37.5	4.02
16	ES 06-14	Sim101	Short	1	1854.5	1854	3/25/2014 7:49 AM	3/25/2014 7:50 AM	Close	20.98	117.84	4.02	0	25	4.02
17	ES 06-14	Sim101	Short	1	1854.5	1854	3/25/2014 7:49 AM	3/25/2014 7:50 AM	Close	20.98	138.82	4.02	0	25	4.02
18	ES 06-14	Sim101	Long	1	1855.25	1859.75	3/25/2014 9:53 AM	3/25/2014 10:28 AM		220.98	359.8	4.02	62.5	225	4.02
19	ES 06-14	Sim101	Long	1	1860.75	1859.75	3/25/2014 11:12 AM	3/25/2014 12:30 PM		-54.02	305.78	4.02	212.5	12.5	66.52
20	ES 06-14	Sim101	Long	1	1857	1859.75	3/25/2014 11:49 AM	3/25/2014 12:30 PM		133.48	439.26	4.02	37.5	187.5	54.02
21	ES 06-14	Sim101	Short	1	1867	1867	3/26/2014 6:33 AM	3/26/2014 6:34 AM	Close	-4.02	435.24	4.02	0	25	29.02
22	ES 06-14	Sim101	Long	1	1867	1863.5	3/26/2014 6:42 AM	3/26/2014 6:47 AM		-179.02	256.22	4.02	175	50	229.02
23	ES 06-14	Sim101	Short	1	1863	1859.75	3/26/2014 7:00 AM	3/26/2014 8:48 AM		158.48	414.7	4.02	62.5	162.5	4.02
24	ES 06-14	Sim101	Short	1	1863	1859.75	3/26/2014 7:00 AM	3/26/2014 8:48 AM		158.48	573.18	4.02	175	162.5	4.02
25	ES 06-14	Sim101	Short	1	1863	1859.75	3/26/2014 7:00 AM	3/26/2014 8:48 AM		158.48	731.66	4.02	175	162.5	4.02
26	ES 06-14	Sim101	Short	1	1863	1862	3/26/2014 7:00 AM	3/26/2014 8:52 AM		45.98	777.64	4.02	175	162.5	116.52

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27	ES 06-14	Sim101	Long	1	1844	1840.5	3/27/2014 6:32 AM	3/27/2014 6:35 AM		-179.02	598.62	4.02	175	12.5	191.52
28	ES 06-14	Sim101	Short	1	1838	1839	3/27/2014 6:36 AM	3/27/2014 6:54 AM	Close	-54.02	544.6	4.02	50	75	129.02
29	ES 06-14	Sim101	Short	1	1836.25	1839	3/27/2014 6:37 AM	3/27/2014 6:54 AM	Close	-141.52	403.08	4.02	0	0	0
30	ES 06-14	Sim101	Short	1	1836.25	1839	3/27/2014 6:37 AM	3/27/2014 6:54 AM	Close	-141.52	261.56	4.02	137.5	112.5	254.02
31	ES 06-14	Sim101	Short	1	1838.5	1839	3/27/2014 6:52 AM	3/27/2014 6:54 AM	Close	-29.02	232.54	4.02	62.5	12.5	41.52
32	ES 06-14	Sim101	Long	4	1839	1845.5	3/27/2014 6:54 AM	3/27/2014 7:11 AM	Close	1283.92	1516.46	16.08	300	1600	316.08
33	ES 06-14	Sim101	Short	1	1853	1850.5	3/28/2014 10:10 AM	3/28/2014 10:20 AM		120.98	1637.44	4.02	0	0	0
34	ES 06-14	Sim101	Short	1	1853	1852.75	3/28/2014 10:10 AM	3/28/2014 10:23 AM		8.48	1645.92	4.02	0	125	116.52
35	ES 06-14	Sim101	Short	1	1853	1852.75	3/28/2014 10:10 AM	3/28/2014 10:23 AM		8.48	1654.4	4.02	0	125	116.52