

March 20, 2012

Trade-#	Instrument	Market pos.	Quantity	Profit	Cum. profit	MAE	MFE
1	CL 05-12	Long	1	-\$60.00	-\$60.00	\$60.00	\$0.00
2	CL 05-12	Long	1	-\$140.00	-\$200.00	\$140.00	\$30.00
3	CL 05-12	Long	1	-\$110.00	-\$310.00	\$120.00	\$40.00
4	CL 05-12	Long	1	\$50.00	-\$260.00	\$20.00	\$60.00
5	CL 05-12	Long	1	\$130.00	-\$130.00	\$0.00	\$140.00
6	CL 05-12	Long	1	\$60.00	-\$70.00	\$50.00	\$70.00
7	CL 05-12	Long	1	\$60.00	-\$10.00	\$110.00	\$110.00
8	CL 05-12	Long	1	\$170.00	\$160.00	\$30.00	\$170.00
9	CL 05-12	Long	1	\$40.00	\$200.00	\$120.00	\$100.00
10	CL 05-12	Long	1	\$160.00	\$360.00	\$60.00	\$160.00
11	CL 05-12	Long	1	-\$120.00	\$240.00	\$120.00	\$40.00
12	CL 05-12	Long	1	-\$90.00	\$150.00	\$90.00	\$70.00
13	CL 05-12	Long	1	-\$170.00	-\$20.00	\$170.00	\$10.00
14	CL 05-12	Long	1	-\$170.00	-\$190.00	\$180.00	\$20.00
15	CL 05-12	Long	1	\$260.00	\$70.00	\$30.00	\$390.00
16	CL 05-12	Long	1	\$350.00	\$420.00	\$20.00	\$380.00
17	CL 05-12	Long	1	\$30.00	\$450.00	\$120.00	\$120.00
18	CL 05-12	Long	1	\$20.00	\$470.00	\$90.00	\$110.00
19	CL 05-12	Long	1	-\$150.00	\$320.00	\$150.00	\$0.00
20	CL 05-12	Long	1	-\$50.00	\$270.00	\$50.00	\$50.00
21	CL 05-12	Long	1	-\$140.00	\$130.00	\$240.00	\$20.00
22	CL 05-12	Long	1	\$60.00	\$190.00	\$0.00	\$60.00
23	CL 05-12	Long	1	-\$90.00	\$100.00	\$90.00	\$10.00
24	CL 05-12	Long	1	\$140.00	\$240.00	\$50.00	\$230.00
25	CL 05-12	Long	1	\$210.00	\$450.00	\$70.00	\$210.00
26	CL 05-12	Long	1	-\$60.00	\$390.00	\$180.00	\$20.00
27	CL 05-12	Long	1	\$130.00	\$520.00	\$80.00	\$140.00
28	CL 05-12	Long	1	\$160.00	\$680.00	\$50.00	\$170.00
29	CL 05-12	Long	1	\$120.00	\$800.00	\$40.00	\$120.00