



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

### ALGO-FUTURES

**Market Traded:** S&P500 Index

**Instrument:** ES Mini Futures

**Strategy Type:** Swing/Investing

**Risk Per Trade:** (Approx. \$7500)

**Minimum Capital:** \$50,000 USD

**System Fee:** Coming Soon

### Algorithmic Trading Strategies - What We Can Do For You

Our algorithmic trading strategies are designed to provide diversification to your portfolio by trading the S&P 500 index through the use of exchange traded funds or the ES mini futures contract. Applying trend-following, counter-trend trading, and range bounce cycle based strategies we provide a systematic, highly automated trading decision process that we believe has the potential to provide consistent returns for our clients.\*

We offer a three-in-one investing system where all of our algorithmic strategies are automatically traded within your brokerage account.

### Our Algorithmic Trading Strategies:\*

1. Short term momentum shifts between overbought and oversold market conditions are traded using long and short positions creating potential profit making opportunities in either market direction.
2. Trend following takes advantage of extended multi month price movements in either direction up or down.
3. Cyclical trading provides potential profit making opportunities during a range bound sideways market. Some of the largest gains are encountered during choppy market conditions with this strategy.\*\*



**Our Product** – AlgoTrades is an all-in-one trading system that combines these unique algorithmic trading strategies to make one complete system. AlgoTrades is diversified in two ways; it trades an index of the largest 500 corporations covering the top ten market sectors. And because the system trades three unique strategies you have the added stability of different trading styles and positions which vary in length from two – to 90 days.



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

### **Value Added With Algorithmic Trading Strategies**

AlgoTrades seeks to add value by maximizing return efficiency, a statistical measurement of performance. We attempt to add value through consistent performance, regardless of the current market condition or trend. Our intricate risk management rules and system provide peace of mind to investors, low portfolio volatility and a low correlation to stock market returns.\*\*

We believe riding the stock market roller coaster and watching your portfolio fall with the financial market can now be avoided through the use of our algorithmic trading strategies.\*\*

The values we provide to our investors include state-of-the-art research, properly managed positions, high transparency levels and an overall peace of mind that their money is working hard for them so they can reach their financial goals.\*\*

### **What Our Algorithmic Trading Strategies Are Not**

Our algorithmic trading strategies are not market-neutral, meaning we do not hedge our position because we seek to profit from the stock market. Instead, our trades are directional and typically in the direction of the major trend, whether price is moving up, down or sideways.

Investing with AlgoTrades carries the risk of loss as does with all investments.

However, we are very conscious and aware of the importance of controlling risk, and believe that trading using our algorithmic trading strategies and automated approach successfully manages risk while seeking attractive returns.

### **Our Algorithmic Trading Strategies – Description & Philosophy**

We believe the AlgoTrades algorithmic trading system is everything an investor wants and needs to generate consistent long term growth and income.\*\*

Our unique proprietary tools and algorithms allow us to take advantage of opportunities, regardless of the market's direction (up, down, or sideways). AlgoTrades' advanced filters monitor the market on a tick by tick basis evaluating each entry, profit or loss, and stop placement level in real-time, so you don't have to.

### ***What We Trade:***

The system trades the ES mini futures contract with both long and short positions or it can trade leveraged exchange traded funds. Trades are typically held for ten days, and the system generates an average of 36 trades per year in total. AlgoTrades' number one priority following the execution of a position is to maximize profits and reduce risk. Initial protective stops are always 3% or less from the entry price.

### ***Position Management Used***

Our dynamic position management system actively trims and adds contracts during overbought and oversold market conditions. Multiple partial legs can be open at the same time. Part of our strategy which is designed to maximize profits during strong trends, means that recent winning trades (legs) will still have a partial position open with an oversized gain.

### ***Account Size Needed***

Minimum trading account required for all trades to be executed by the system is a \$50,000 margin account. The strategy trades in blocks of three contracts per leg. Each position is broken into thirds (1 contract), which provides a quick partial profit making opportunity, and opportunity to earn a larger gain on another third and the last third allows us to utilize a runner trade (partial position) for trends that continue for an extended period of time.\*\*



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

The market does not always provide quality trading opportunities, thus, the system may not trigger any trades for 30+ days, but this rarely happens. During repeated trend reversals that take place within a few months, we have seen AlgoTrades take up to six months before a new high water line (new trading account high) has been reached. While the system does exceptionally well during choppy market markets, each time there is trend reversal the last trade entered will be a losing trade. This is typical with virtually all trading strategies and is part of trading.\*

Trend reversals is when the majority of losing trades will take place. The most recent position entered is likely to have all three contracts open, which means that the losing trade will be holding three futures contracts. Losses can be as high or higher than \$7500 per trade. This is rare for the system but should be expected. Keep in mind the average loss per trade is \$3,187.50. Review the trade history to see for yourself how our system performs in up, down, sideways and trend reversals.\*

### **NOTE – ALGORITHMIC TRADING STRATEGY:**

It is very important to know that AlgoTrades is trading system. Your outlook and performance should be based on annual growth. Each year the stock market typically has a sweet spot where 80% of the gains will be generated within a few months so commitment to the system is important for long term success.

This methodology was created in 2007 and during the last two years has been converted to an automated system. Thus, after a six year period of extensive backtesting, manual reviewing of each trade and position adjusting, AlgoTrades is now available for individual investors to help level the playing field with the pros, hedge funds and private equity firms on Wall Street.\*

Our algorithmic trading strategies use several data points to power decision making and trades. We believe the use of proper cycles, volume ratios, trends, volatility, market sentiment, and pattern recognition puts the probability in our favor. AlgoTrades uses three algorithmic trading strategies and it identifies the best strategy for the current market condition. Then, it automatically trades for you. Trades are entered as a limit or market order depending on the current algorithmic strategy running. We believe this approach ensures the best possible price and performance possible.\*\*

### **IMPORANT ALGORITHMIC TRADING STRATEGY FEATURE & BENEFIT:**

Our system will automatically close out any open positions, about to expire, and then re-enter the new front month contract. This eliminated the need to monitor the number of days, hours, or minutes remaining to expiration in a particular futures position.

**For More Information Visit: [www.AlgoTrades.net](http://www.AlgoTrades.net)**

\*No representation is being made that utilizing the algorithm will result in profitable trading or be free of risk of loss. There is a substantial risk of loss associated with futures trading and exchange traded funds.

\*\* These results are based on simulated or hypothetical performance results that have certain inherent limitations. Unlike the results shown in an actual performance record, these results do not represent actual trading. Also, because these trades have not actually been executed, these results may have under-or over-compensated for the impact, if any, of certain market factors, such as lack of liquidity. Simulated or hypothetical trading programs in general are also subject to the fact that they are designed with the benefit of hindsight. No representation is being made that any account will or is likely to achieve profits or losses similar to these being shown.



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

### Backtested Results: March 28th 2007 – Jan 16 2014

	Total	Longs	Shorts
Total Number Of Trades	245	154	91
Winning Trades	198	127	71
Losing Trades	47	27	20
Percent Winners	80%	82%	78%
Gross Point Winnings	9101.75	5684.50	3417.00
Gross Point Losses	-2987.50	-1676.75	-1311.25
Net Points	6114.25	4007.75	2106.25
Net Dollar Gain	<b>\$305,675.00</b>	<b>\$200,387.50</b>	<b>\$ 105,287.50</b>

#### Average Winning Trade:

Average Point Gain	45.5
Average Trade Gain	\$ 2,275.00

#### Average Losing Trade:

Average Point Loss	63.75
Average Trade Loss	\$ (3,187.50)

#### Largest Account Gain (7/23/2008 - 1/27/2009):

Longest Winning Streak	22 Trades
Point Gain	1,034.25
Dollar Gain	\$51,712.50

#### Largest Account Drawdown (6/29/2011 - 8/11/2011):

Longest Losing Streak	3 Trades	
Point Loss	209.5	
Dollar Loss	\$ (10,475.00)	
HIGHEST ACCOUNT DRAWDOWN	21%	\$ (10,475.00)

Longest Period Without Trade	30 Days
Longest Period Without New Account \$ High	6.5 Months
Average Trade Held	10 Days

#### AVERAGE ANNUAL PERCENT RETURN SINCE INCEPTION:

% Return After Slippage, System Fee & Commission	<b>50%</b>	Slippage Deducted 25%*
Profit Based on \$50,000 Investment	<b>\$ 25,322.87</b>	AlgoTrades Annual Fee TBA
Monthly Average Income since inception	<b>\$2,110.23</b>	Per Contract RT Commission \$30

*\*Our 25% slippage is a high estimation so that results are presented in a conservative method. Slippage may be dramatically lower overall.*



**Welcome to the world of Automated Trading.**

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

## Audited Trade Report

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
1	Long	3/28/2007 1016	1433.72	3	111.55	
		4/3/2007 1003	1444.36	1	10.64	532.18
		4/13/2007 1446	1460.96	1	27.24	1362.03
		6/25/2007 1449	1507.38	1	73.66	3683.06
2	Long	4/11/2007 1053	1448.22	3	95.28	
		4/12/2007 1551	1456.82	1	8.6	430.04
		4/16/2007 1137	1475.74	1	27.52	1375.81
		6/25/2007 1449	1507.38	1	59.16	2958.05
3	Long	5/1/2007 1001	1487.26	3	66.22	
		5/3/2007 930	1505.11	1	17.85	892.36
		5/4/2007 1027	1515.52	1	28.26	1412.9
		6/25/2007 1449	1507.38	1	20.12	1005.9
4	Long	5/10/2007 1200	1502.79	3	42.85	
		5/15/2007 1010	1516.59	1	13.8	690
		5/21/2007 1206	1531.35	1	28.55	1427.65
		6/8/2007 942	1503.29	1	0.5	25
5	Long	5/24/2007 1238	1513.21	3	47.41	
		5/30/2007 1543	1531.37	1	18.16	907.93
		6/1/2007 1003	1541.96	1	28.75	1437.55
		6/7/2007 1319	1513.71	1	0.5	25
6	Long	6/6/2007 1005	1521.86	3	46.41	
		6/14/2007 959	1538.86	1	16.99	849.74
		6/15/2007 931	1550.78	1	28.92	1445.77
		6/21/2007 956	1522.36	1	0.5	25
7	Long	6/20/2007 1550	1527.91	3	-34.23	
			0	0	0	0
			0	0	0	0
		6/26/2007 930	1516.5	3	-34.23	-1711.44



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
8	Short	6/29/2007 944	1524.52	3	16.25	
		6/29/2007 1507	1509.28	1	15.25	762.26
			0	0	0	0
		7/2/2007 931	1524.02	2	1	50
9	Short	7/2/2007 1346	1529.37	3	-19.15	
			0	0	0	0
			0	0	0	0
		7/5/2007 930	1535.75	3	-19.15	-957.68
10	Long	7/11/2007 930	1518.5	3	47.84	
		7/12/2007 932	1536.72	1	18.22	911.1
		7/12/2007 1214	1547.35	1	28.85	1442.57
		7/24/2007 1540	1519.26	1	0.76	38.13
11	Long	7/20/2007 1045	1548.8	3	-117.72	
			0	0	0	0
			0	0	0	0
		7/26/2007 930	1509.56	3	-117.72	-5886.1
12	Short	8/7/2007 1500	1486.48	3	82.24	
		8/9/2007 1318	1471.61	1	14.86	743.24
		8/10/2007 933	1441.88	1	44.59	2229.72
		8/10/2007 1222	1463.7	1	22.78	1138.92
13	Short	8/17/2007 936	1459.21	3	25.5	
		8/17/2007 954	1444.62	1	14.59	729.61
			0	0	0	0
		8/17/2007 1540	1453.76	2	10.91	545.57
14	Short	8/21/2007 1146	1456.54	3	15.2	
		8/28/2007 1526	1442.34	1	14.2	710.06
			0	0	0	0
		8/29/2007 1434	1456.04	2	1	50
15	Long	9/7/2007 1033	1459.42	3	133.33	
		9/12/2007 1041	1476.93	1	17.51	875.65
		9/13/2007 930	1495.5	1	36.08	1804.14
		10/17/2007 1310	1539.15	1	79.73	3986.52



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
16	Long	9/25/2007 930	1522.5	3	62.82	
		9/26/2007 1114	1539.74	1	17.24	862.11
		10/1/2007 1145	1551.43	1	28.93	1446.38
		10/17/2007 1310	1539.15	1	16.65	832.38
17	Long	10/15/2007 1107	1560.04	3	-133.97	
			0	0	0	0
			0	0	0	0
		10/19/2007 1517	1515.38	3	-133.97	-6698.54
18	Short	11/14/2007 930	1494.25	3	121.84	
		11/14/2007 1540	1479.31	1	14.94	747.13
		11/15/2007 1534	1449.42	1	44.83	2241.38
		11/21/2007 1243	1432.18	1	62.07	3103.5
19	Short	11/28/2007 1318	1463.7	3	-122.63	
			0	0	0	0
			0	0	0	0
		12/6/2007 1502	1504.57	3	-122.63	-6131.57
20	Long	12/12/2007 1504	1478.43	3	18.74	
		12/13/2007 937	1496.17	1	17.74	887.06
			0	0	0	0
		12/14/2007 1555	1478.93	2	1	50
21	Long	12/13/2007 1058	1481.59	3	18.78	
		12/13/2007 1546	1499.37	1	17.78	888.96
			0	0	0	0
		12/14/2007 1504	1482.09	2	1	50
22	Short	1/25/2008 930	1367.75	3	73.26	
		1/25/2008 1034	1354.07	1	13.68	683.88
		1/28/2008 939	1326.72	1	41.03	2051.63
		1/28/2008 1410	1349.2	1	18.55	927.25
23	Short	1/25/2008 1034	1354.75	3	24.64	
		1/25/2008 1256	1341.2	1	13.55	677.37
			0	0	0	0
		1/28/2008 1410	1349.2	2	11.09	554.5



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
24	Short	1/29/2008 1523	1366.48	3	44.63	
		1/31/2008 930	1335.5	1	30.98	1549.18
			0	0	0	0
		1/31/2008 1127	1359.66	2	13.65	682.36
25	Short	1/31/2008 1154	1374.56	3	14.75	
		1/31/2008 1252	1360.82	1	13.75	687.28
			0	0	0	0
		1/31/2008 1421	1374.06	2	1	50
26	Short	1/31/2008 1423	1374.56	3	85.69	
		2/5/2008 930	1360.82	1	13.75	687.28
		2/6/2008 1414	1333.32	1	41.24	2061.84
		2/7/2008 1357	1343.85	1	30.71	1535.54
27	Short	2/12/2008 930	1348.4	3	10.65	
		2/20/2008 930	1338.75	1	9.65	482.47
			0	0	0	0
		2/20/2008 1207	1347.9	2	1	50
28	Short	3/14/2008 930	1324.41	3	72.56	
		3/14/2008 947	1311.17	1	13.24	662.21
		3/14/2008 1000	1284.68	1	39.73	1986.62
		3/14/2008 1016	1304.84	1	19.58	978.93
29	Short	3/19/2008 930	1338.25	3	70.37	
		3/19/2008 1241	1324.87	1	13.38	669.12
		3/20/2008 940	1298.1	1	40.15	2007.38
		3/20/2008 1431	1321.41	1	16.84	842
30	Short	3/24/2008 1000	1348.77	3	32.02	
		3/27/2008 1022	1335.28	1	13.49	674.38
			0	0	0	0
		4/1/2008 930	1339.5	2	18.54	926.8
31	Long	4/8/2008 930	1365	3	-101.75	
			0	0	0	0
			0	0	0	0
		4/14/2008 1012	1331.08	3	-101.75	-5087.63





## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
32	Long	4/14/2008 1012	1332	3	107.06	
		4/16/2008 930	1347.98	1	15.98	799.2
		4/16/2008 1104	1357.31	1	25.31	1265.4
		5/21/2008 1416	1397.77	1	65.77	3288.5
33	Long	4/24/2008 1004	1374.22	3	65.8	
		4/24/2008 1207	1390.36	1	16.14	807.13
		4/25/2008 1522	1400.33	1	26.11	1305.51
		5/21/2008 1416	1397.77	1	23.55	1177.48
34	Long	5/8/2008 1017	1392.68	3	48.88	
		5/14/2008 930	1410	1	17.32	866.15
		5/14/2008 1314	1419.14	1	26.46	1323.04
		5/21/2008 1416	1397.77	1	5.09	254.65
35	Long	5/21/2008 1410	1398.71	3	1.05	
		5/29/2008 1114	1398.76	1	0.05	2.47
			0	0	0	0
		5/29/2008 1115	1399.21	2	1	50
36	Short	6/16/2008 1333	1366.67	3	89.98	
		6/17/2008 1543	1353	1	13.67	683.33
		6/20/2008 1003	1325.67	1	41	2050
		6/25/2008 1411	1331.36	1	35.31	1765.65
37	Short	7/9/2008 930	1276.25	3	77.29	
		7/9/2008 1420	1263.49	1	12.76	638.13
		7/10/2008 1017	1237.96	1	38.29	1914.37
		7/11/2008 1450	1250.01	1	26.24	1312
38	Short	7/17/2008 1339	1258.86	3	-82.05	
			0	0	0	0
			0	0	0	0
		7/23/2008 1020	1286.21	3	-82.05	-4102.41
39	Short	7/23/2008 1020	1283.25	3	76.92	
		7/24/2008 1106	1270.42	1	12.83	641.62
		7/28/2008 1244	1244.75	1	38.5	1924.87
		7/29/2008 1521	1257.66	1	25.59	1279.5



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
40	Long	8/18/2008 1319	1281.53	3	13.98	
		8/28/2008 1155	1296.58	1	15.04	752.18
			0	0	0	0
		9/1/2008 930	1281	2	-1.06	-53.18
41	Short	9/19/2008 930	1268	3	24.18	
		9/19/2008 954	1255.32	1	12.68	634
			0	0	0	0
		9/19/2008 1227	1262.25	2	11.5	575
42	Short	9/19/2008 955	1258.29	3	13.58	
		9/19/2008 1002	1245.71	1	12.58	629.14
			0	0	0	0
		9/19/2008 1157	1257.79	2	1	50
43	Short	9/19/2008 1157	1258.29	3	110	
		9/19/2008 1507	1245.71	1	12.58	629.14
		9/22/2008 1517	1220.54	1	37.75	1887.43
		9/23/2008 1409	1198.62	1	59.67	2983.54
44	Short	9/22/2008 930	1247.25	3	86.66	
		9/22/2008 1018	1234.78	1	12.47	623.63
		9/22/2008 1542	1209.83	1	37.42	1870.88
		9/23/2008 1507	1210.48	1	36.77	1838.25
45	Short	9/22/2008 1059	1241.24	3	80.4	
		9/22/2008 1123	1228.83	1	12.41	620.62
		9/23/2008 1242	1204	1	37.24	1861.86
		9/23/2008 1507	1210.48	1	30.75	1537.68
46	Short	10/14/2008 930	1051.75	3	88.87	
		10/14/2008 941	1041.23	1	10.52	525.87
		10/14/2008 959	1020.2	1	31.55	1577.63
		10/14/2008 1050	1004.95	1	46.8	2340
47	Short	10/14/2008 941	1041.5	3	68.26	
		10/14/2008 946	1031.09	1	10.41	520.75
		10/14/2008 1041	1010.25	1	31.25	1562.25
		10/14/2008 1131	1014.9	1	26.6	1330



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
48	Short	10/14/2008 950	1036.2	3	62.75	
		10/14/2008 953	1025.84	1	10.36	518.1
		10/14/2008 1042	1005.12	1	31.09	1554.3
		10/14/2008 1131	1014.9	1	21.3	1065.13
49	Short	10/29/2008 1231	948.04	3	10.48	
		10/29/2008 1418	938.56	1	9.48	474.02
			0	0	0	0
		10/29/2008 1419	947.54	2	1	50
50	Short	10/29/2008 1418	948.04	3	16	
		10/29/2008 1422	938.56	1	9.48	474.02
			0	0	0	0
		10/29/2008 1446	944.77	2	6.52	326.22
51	Short	10/29/2008 1514	948.04	3	30.21	
		10/29/2008 1556	938.56	1	9.48	474.02
		10/29/2008 1559	919.6	1	28.44	1422.06
		10/30/2008 930	955.75	1	-7.71	-385.64
52	Short	11/4/2008 1035	995.25	3	10.95	
		11/5/2008 933	985.3	1	9.95	497.62
			0	0	0	0
		11/5/2008 1013	994.75	2	1	50
53	Short	11/5/2008 1018	995.68	3	85.85	
		11/5/2008 1143	985.72	1	9.96	497.84
		11/5/2008 1425	965.81	1	29.87	1493.52
		11/6/2008 936	949.65	1	46.03	2301.26
54	Short	11/26/2008 1515	886.5	3	81.96	
		12/1/2008 930	870.25	1	16.25	812.54
		12/1/2008 940	859.91	1	26.6	1329.75
		12/1/2008 1333	847.39	1	39.11	1955.54
55	Short	12/8/2008 930	897.86	3	9.98	
		12/9/2008 1423	888.88	1	8.98	448.93
			0	0	0	0
		12/9/2008 1500	897.36	2	1	50



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
56	Long	12/15/2008 1006	871.14	3	46.57	
		12/16/2008 938	881.6	1	10.45	522.68
		12/16/2008 1421	887.69	1	16.55	827.58
		12/18/2008 1422	890.7	1	19.56	978.05
57	Long	12/22/2008 1357	867.24	3	74.12	
		12/30/2008 1129	877.64	1	10.41	520.34
		12/30/2008 1545	883.71	1	16.48	823.87
		1/7/2009 939	914.47	1	47.23	2361.55
58	Long	1/8/2009 930	898.87	3	11.79	
		1/9/2009 931	909.65	1	10.79	539.32
			0	0	0	0
		1/9/2009 941	899.37	2	1	50
59	Short	1/26/2009 1002	846.69	3	21.41	
		1/26/2009 1306	838.23	1	8.47	423.35
			0	0	0	0
		1/26/2009 1528	840.23	2	12.94	646.94
60	Short	1/27/2009 937	842.24	3	9.42	
		1/27/2009 1006	833.82	1	8.42	421.12
			0	0	0	0
		1/27/2009 1115	841.74	2	1	50
61	Short	1/27/2009 1117	842.24	3	-56.53	
			0	0	0	0
			0	0	0	0
		1/28/2009 937	861.08	3	-56.53	-2826.33
62	Short	2/5/2009 1201	842.76	3	-57.29	
			0	0	0	0
			0	0	0	0
		2/6/2009 1115	861.85	3	-57.29	-2864.3
63	Short	2/6/2009 1115	861.25	3	59.81	
		2/10/2009 1106	852.64	1	8.61	430.62
		2/10/2009 1134	835.41	1	25.84	1291.87
		2/11/2009 1131	835.89	1	25.36	1268



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
64	Short	2/26/2009 1045	778.82	3	69.64	
		2/26/2009 1132	771.03	1	7.79	389.41
		2/26/2009 1456	755.45	1	23.36	1168.22
		2/27/2009 955	740.33	1	38.49	1924.32
65	Short	3/10/2009 1203	713.27	3	-44.82	
			0	0	0	0
			0	0	0	0
		3/11/2009 946	728.21	3	-44.82	-2241.13
66	Short	3/11/2009 946	726.25	3	8.26	
		3/11/2009 1239	718.99	1	7.26	363.13
			0	0	0	0
		3/11/2009 1521	725.75	2	1	50
67	Short	3/11/2009 1339	722.45	3	8.22	
		3/11/2009 1416	715.23	1	7.22	361.23
			0	0	0	0
		3/11/2009 1445	721.95	2	1	50
68	Short	3/11/2009 1509	722.45	3	8.22	
		3/12/2009 938	715.23	1	7.22	361.23
			0	0	0	0
		3/12/2009 1010	721.95	2	1	50
69	Short	3/12/2009 1416	740.79	3	-62.13	
			0	0	0	0
			0	0	0	0
		3/16/2009 930	761.5	3	-62.13	-3106.74
70	Short	3/16/2009 1125	767.44	3	20.72	
		3/16/2009 1502	759.77	1	7.67	383.72
			0	0	0	0
		3/17/2009 1236	760.92	2	13.05	652.32
71	Short	3/17/2009 1558	773.59	3	8.74	
		3/18/2009 954	765.86	1	7.74	386.8
			0	0	0	0
		3/18/2009 1217	773.09	2	1	50



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the Algo Trades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
72	Long	3/30/2009 937	790.53	3	25.01	
		3/31/2009 1359	800.01	1	9.49	474.32
		3/31/2009 1439	805.55	1	15.02	751
		3/31/2009 1559	791.03	1	0.5	25
73	Long	4/1/2009 930	781.5	3	59.71	
		4/1/2009 1010	790.88	1	9.38	468.9
		4/1/2009 1038	796.35	1	14.85	742.42
		4/7/2009 931	816.98	1	35.48	1774.12
74	Long	4/20/2009 1309	834.38	3	26.37	
		4/21/2009 1510	844.39	1	10.01	500.63
		4/22/2009 1015	850.23	1	15.85	792.66
		4/23/2009 1002	834.88	1	0.5	25
75	Long	4/23/2009 1114	832.24	3	92.75	
		4/23/2009 1324	842.23	1	9.99	499.34
		4/23/2009 1553	848.05	1	15.81	790.63
		5/7/2009 1440	899.19	1	66.95	3347.54
76	Long	5/12/2009 1014	901.13	3	-5.94	
		5/12/2009 1526	911.94	1	10.81	540.68
			0	0	0	0
		5/13/2009 930	892.75	2	-16.75	-837.54
77	Long	5/13/2009 931	891.32	3	26.07	
		5/18/2009 1444	902.01	1	10.7	534.79
		5/18/2009 1557	908.25	1	16.93	846.75
		5/21/2009 930	889.75	1	-1.57	-78.26
78	Long	5/21/2009 1102	882.87	3	2.35	
		5/22/2009 1047	893.47	1	10.59	529.72
			0	0	0	0
		5/26/2009 930	878.75	2	-8.25	-412.42
79	Long	5/26/2009 930	878.75	3	72.66	
		5/26/2009 1000	889.29	1	10.54	527.25
		5/26/2009 1004	895.45	1	16.7	834.81
		6/15/2009 947	924.17	1	45.42	2270.88



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
80	Long	6/8/2009 930	934.08	3	10.51	
		6/8/2009 1531	943.59	1	9.51	475.48
			0	0	0	0
		6/10/2009 1304	934.58	2	1	50
81	Long	6/10/2009 1304	934.21	3	24.98	
		6/11/2009 945	940.94	1	6.73	336.53
		6/11/2009 1328	951.96	1	17.75	887.5
		6/12/2009 932	934.71	1	0.5	25
82	Long	6/12/2009 930	935.25	3	-2.71	
		6/12/2009 1442	941.04	1	5.79	289.49
			0	0	0	0
		6/15/2009 930	931	2	-8.5	-425
83	Long	6/12/2009 1538	938.38	3	-12.09	
		6/12/2009 1558	941.04	1	2.66	133.15
			0	0	0	0
		6/15/2009 930	931	2	-14.75	-737.69
84	Long	6/15/2009 945	925.67	3	-78	
			0	0	0	0
			0	0	0	0
		6/17/2009 1044	899.67	3	-78	-3899.93
85	Short	6/29/2009 1047	922.97	3	10.23	
		6/30/2009 1026	913.74	1	9.23	461.48
			0	0	0	0
		7/1/2009 938	922.47	2	1	50
86	Short	7/1/2009 1000	924.69	3	96.22	
		7/2/2009 930	907	1	17.69	884.65
		7/2/2009 1144	896.95	1	27.74	1387.04
		7/8/2009 1537	873.9	1	50.79	2539.52
87	Short	7/13/2009 1540	895.71	3	-70.68	
			0	0	0	0
			0	0	0	0
		7/15/2009 1031	919.27	3	-70.68	-3534.18



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
88	Long	8/11/2009 1027	993.45	3	12.92	
		8/12/2009 1024	1005.37	1	11.92	596.07
			0	0	0	0
		8/14/2009 1130	993.95	2	1	50
89	Long	8/14/2009 1015	996.04	3	48.19	
		8/21/2009 930	1013.75	1	17.71	885.75
		8/21/2009 931	1014.96	1	18.92	946.23
		9/1/2009 1126	1007.59	1	11.55	577.62
90	Long	8/28/2009 1217	1024.37	3	-6.4	
		8/28/2009 1417	1028.71	1	4.34	217.09
			0	0	0	0
		8/31/2009 930	1019	2	-10.74	-537.08
91	Long	8/31/2009 930	1019	3	-66.25	
			0	0	0	0
			0	0	0	0
		9/1/2009 1544	996.92	3	-66.25	-3312.37
92	Long	9/23/2009 1550	1058.63	3	-74.56	
			0	0	0	0
			0	0	0	0
		10/1/2009 1109	1033.78	3	-74.56	-3728.04
93	Long	10/1/2009 1129	1031.87	3	65.66	
		10/6/2009 932	1044.25	1	12.38	619.12
		10/6/2009 1002	1051.47	1	19.61	980.28
		10/26/2009 1158	1065.55	1	33.68	1683.82
94	Long	10/21/2009 1543	1079.72	3	13.96	
		10/23/2009 930	1092.68	1	12.96	647.83
			0	0	0	0
		10/23/2009 1116	1080.22	2	1	50
95	Long	10/23/2009 1122	1076.41	3	-61.7	
			0	0	0	0
			0	0	0	0
		10/28/2009 931	1055.85	3	-61.7	-3084.75





## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the Algo Trades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
96	Long	10/30/2009 1249	1034.5	3	13.41	
		11/2/2009 1004	1046.92	1	12.41	620.7
			0	0	0	0
		11/2/2009 1243	1035	2	1	50
97	Short	11/4/2009 1017	1056.17	3	11.56	
		11/4/2009 1542	1045.61	1	10.56	528.09
			0	0	0	0
		11/5/2009 950	1055.67	2	1	50
98	Short	11/5/2009 1519	1063.34	3	-34.24	
			0	0	0	0
			0	0	0	0
		11/9/2009 930	1074.75	3	-34.24	-1711.79
99	Long	11/19/2009 1050	1087.33	3	36.08	
		11/23/2009 930	1102.25	1	14.92	745.83
		11/23/2009 945	1107.99	1	20.66	1032.97
		11/26/2009 955	1087.83	1	0.5	25
100	Long	11/26/2009 940	1091.56	3	34.34	
		12/1/2009 930	1104.66	1	13.1	654.94
		12/2/2009 1010	1112.3	1	20.74	1036.98
		12/8/2009 935	1092.06	1	0.5	25
101	Long	12/9/2009 930	1091.25	3	18.5	
		12/14/2009 930	1108.75	1	17.5	875.23
			0	0	0	0
		12/17/2009 1245	1091.75	2	1	50
102	Long	12/18/2009 935	1095.5	3	51.05	
		12/21/2009 935	1108.64	1	13.15	657.3
		12/23/2009 930	1116.31	1	20.81	1040.72
		1/21/2010 1144	1112.59	1	17.09	854.68
103	Long	12/31/2009 1546	1112.86	3	35	
		1/4/2010 1027	1126.22	1	13.35	667.72
		1/6/2010 1135	1134.01	1	21.14	1057.22
		1/21/2010 1143	1113.36	1	0.5	25



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
104	Long	1/12/2010 1223	1131.13	3	13.48	
		1/13/2010 1528	1143.61	1	12.48	624.05
			0	0	0	0
		1/15/2010 1040	1131.63	2	1	50
105	Long	1/15/2010 1015	1132.91	3	14.59	
		1/19/2010 1529	1146.51	1	13.59	679.75
			0	0	0	0
		1/20/2010 946	1133.41	2	1	50
106	Long	1/20/2010 1022	1130.99	3	-80.67	
			0	0	0	0
			0	0	0	0
		1/22/2010 1005	1104.1	3	-80.67	-4033.59
107	Short	2/2/2010 1337	1098.43	3	93.66	
		2/4/2010 930	1085	1	13.43	671.72
		2/4/2010 1249	1065.48	1	32.95	1647.65
		2/5/2010 1506	1051.16	1	47.28	2363.85
108	Short	2/11/2010 1145	1072.93	3	11.73	
		2/12/2010 937	1062.21	1	10.73	536.47
			0	0	0	0
		2/12/2010 1215	1072.43	2	1	50
109	Short	2/16/2010 1426	1089.38	3	-61.85	
			0	0	0	0
			0	0	0	0
		2/22/2010 930	1110	3	-61.85	-3092.45
110	Long	2/23/2010 1015	1094.21	3	119.72	
		3/1/2010 930	1107.34	1	13.13	656.52
		3/1/2010 1418	1115	1	20.79	1039.5
		4/27/2010 1552	1180.01	1	85.8	4289.89
111	Long	3/15/2010 1114	1138.58	3	76.72	
		3/16/2010 1103	1152.24	1	13.66	683.15
		3/17/2010 956	1160.21	1	21.63	1081.65
		4/27/2010 1552	1180.01	1	41.42	2071.17



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
112	Long	3/22/2010 930	1148.93	3	67.43	
		3/22/2010 1446	1162.72	1	13.79	689.36
		3/25/2010 930	1171.5	1	22.57	1128.37
		4/27/2010 1552	1180.01	1	31.07	1553.62
113	Long	3/26/2010 1307	1157.62	3	55.99	
		3/29/2010 934	1169.24	1	11.62	580.78
		4/5/2010 957	1179.62	1	21.99	1099.74
		4/27/2010 1552	1180.01	1	22.38	1119.19
114	Long	3/31/2010 949	1162.14	3	47.08	
		3/31/2010 1140	1169.27	1	7.13	356.6
		4/6/2010 1129	1184.22	1	22.08	1104.04
		4/27/2010 1552	1180.01	1	17.86	893.13
115	Long	4/8/2010 931	1173.19	3	43.18	
		4/9/2010 1000	1187.27	1	14.08	703.91
		4/12/2010 1305	1195.48	1	22.29	1114.53
		4/27/2010 1552	1180.01	1	6.81	340.72
116	Long	4/16/2010 1118	1186.92	3	15.24	
		4/20/2010 930	1201.16	1	14.24	712.15
			0	0	0	0
		4/22/2010 941	1187.42	2	1	50
117	Long	4/22/2010 931	1191.85	3	37.45	
		4/22/2010 1553	1206.15	1	14.3	715.11
		4/26/2010 932	1214.49	1	22.65	1132.25
		4/27/2010 1128	1192.35	1	0.5	25
118	Long	4/27/2010 1130	1187.56	3	15.25	
		4/29/2010 1045	1201.81	1	14.25	712.54
			0	0	0	0
		5/3/2010 1053	1188.06	2	1	50
119	Short	5/27/2010 1034	1094.69	3	11.95	
		5/28/2010 1407	1083.75	1	10.95	547.35
			0	0	0	0
		5/28/2010 1448	1094.19	2	1	50



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
120	Short	5/28/2010 1528	1098.08	3	27.41	
		5/28/2010 1559	1087.1	1	10.98	549.04
			0	0	0	0
		6/2/2010 1450	1089.87	2	16.43	821.37
121	Short	6/11/2010 1008	1083.81	3	-69.54	
			0	0	0	0
			0	0	0	0
		6/15/2010 1418	1106.99	3	-69.54	-3477.14
122	Short	6/15/2010 1418	1106.75	3	109.56	
		6/22/2010 1445	1096.59	1	10.16	507.87
		6/24/2010 1045	1073.55	1	33.2	1660.13
		6/30/2010 945	1040.55	1	66.2	3309.87
123	Long	7/29/2010 1203	1090.38	3	5.33	
		7/29/2010 1450	1103.46	1	13.08	654.23
			0	0	0	0
		7/30/2010 930	1086.5	2	-7.76	-387.9
124	Long	7/30/2010 930	1086.5	3	47.49	
		7/30/2010 1043	1099.54	1	13.04	651.9
		8/2/2010 930	1114.5	1	28	1400
		8/11/2010 1048	1092.95	1	6.45	322.37
125	Long	7/30/2010 1124	1095.54	3	40.27	
		8/2/2010 930	1114.5	1	18.96	947.76
		8/2/2010 1000	1116.36	1	20.82	1040.77
		8/11/2010 934	1096.04	1	0.5	25
126	Long	8/6/2010 1103	1105.13	3	30.13	
		8/6/2010 1550	1118.39	1	13.26	663.08
		8/9/2010 1441	1126.13	1	21	1049.87
		8/11/2010 930	1101	1	-4.13	-206.4
127	Long	8/9/2010 956	1118.51	3	0.3	
		8/9/2010 1441	1125.82	1	7.32	365.78
			0	0	0	0
		8/10/2010 930	1115	2	-7.02	-350.88



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
128	Long	8/10/2010 930	1115	3	-72.7	
			0	0	0	0
			0	0	0	0
		8/11/2010 1110	1090.77	3	-72.7	-3635.25
129	Short	9/1/2010 1003	1074.7	3	-93.91	
			0	0	0	0
			0	0	0	0
		9/6/2010 930	1106	3	-93.91	-4695.43
130	Short	9/6/2010 930	1106	3	12.06	
			1094.94	1	11.06	553
			0	0	0	0
			1105.5	2	1	50
131	Long	9/23/2010 1539	1117.86	3	106.28	
			1132.75	1	14.89	744.6
			1139.1	1	21.24	1061.97
			1188.01	1	70.15	3507.47
132	Long	10/1/2010 1026	1137.12	3	7.67	
			1143.79	1	6.67	333.52
			0	0	0	0
			1137.62	2	1	50
133	Long	10/4/2010 1107	1135.13	3	88.06	
			1148.75	1	13.62	681.08
			1156.7	1	21.57	1078.38
			1188.01	1	52.88	2643.8
134	Long	10/12/2010 946	1154	3	66.03	
			1164.09	1	10.09	504.54
			1175.92	1	21.93	1096.3
			1188.01	1	34.01	1700.56
135	Long	10/19/2010 954	1163.91	3	60.18	
			1177.87	1	13.97	698.34
			1186.02	1	22.11	1105.71
			1188.01	1	24.1	1205.02



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
136	Long	10/27/2010 930	1174.25	3	12.5	
		10/28/2010 930	1185.75	1	11.5	575
			0	0	0	0
		10/28/2010 1200	1174.75	2	1	50
137	Long	10/28/2010 1030	1176.58	3	10.67	
		11/1/2010 930	1186.25	1	9.67	483.67
			0	0	0	0
		11/1/2010 1505	1177.08	2	1	50
138	Long	11/1/2010 1505	1178.5	3	50.01	
		11/2/2010 930	1189.75	1	11.25	562.58
		11/4/2010 930	1207.75	1	29.25	1462.58
		11/16/2010 930	1188.01	1	9.51	475.46
139	Long	11/10/2010 1006	1202.23	3	15.43	
		11/10/2010 1408	1216.65	1	14.43	721.34
			0	0	0	0
		11/11/2010 944	1202.73	2	1	50
140	Long	11/11/2010 930	1205.5	3	-85.94	
			0	0	0	0
			0	0	0	0
		11/16/2010 1115	1176.85	3	-85.94	-4297.13
141	Long	11/16/2010 1115	1178.25	3	15.14	
		11/18/2010 948	1192.39	1	14.14	706.95
			0	0	0	0
		11/23/2010 958	1178.75	2	1	50
142	Long	11/29/2010 933	1179.13	3	-13.14	
			0	0	0	0
			0	0	0	0
		11/30/2010 930	1174.75	3	-13.14	-656.95
143	Long	12/16/2010 958	1229.64	3	105.93	
		12/17/2010 1309	1239.38	1	9.74	487.16
		12/22/2010 1139	1253	1	23.36	1168.16
		2/23/2011 1208	1302.47	1	72.83	3641.42



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
144	Long	12/30/2010 1010	1252.89	3	3.55	
		12/30/2010 1529	1255.44	1	2.55	127.27
			0	0	0	0
		12/30/2010 1554	1253.39	2	1	50
145	Long	12/31/2010 930	1251.25	3	90.72	
		1/3/2011 930	1263.5	1	12.25	612.5
		1/12/2011 930	1278.5	1	27.25	1362.5
		2/23/2011 1208	1302.47	1	51.22	2560.87
146	Long	1/10/2011 930	1262	3	74.44	
		1/11/2011 932	1271.99	1	9.99	499.49
		1/14/2011 1232	1285.98	1	23.98	1198.9
		2/23/2011 1208	1302.47	1	40.47	2023.37
147	Long	1/20/2011 930	1275.03	3	40.44	
		1/26/2011 930	1290.75	1	15.72	785.91
		1/28/2011 948	1299.26	1	24.23	1211.28
		1/28/2011 1201	1275.53	1	0.5	25
148	Long	1/28/2011 1202	1274.52	3	67.45	
		2/1/2011 930	1289.82	1	15.29	764.71
		2/1/2011 1051	1298.74	1	24.22	1210.8
		2/23/2011 1208	1302.47	1	27.94	1397.21
149	Long	2/22/2011 1248	1317.72	3	14.53	
		3/1/2011 930	1331.25	1	13.53	676.73
			0	0	0	0
		3/1/2011 1030	1318.22	2	1	50
150	Short	3/21/2011 947	1294.39	3	13.94	
		3/23/2011 1002	1281.44	1	12.94	647.19
			0	0	0	0
		3/23/2011 1454	1293.89	2	1	50
151	Long	4/7/2011 1041	1323.08	3	8.91	
		4/7/2011 1237	1331	1	7.91	395.68
			0	0	0	0
		4/8/2011 1437	1323.58	2	1	50



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
152	Long	4/8/2011 1432	1324.88	3	-103.62	
			0	0	0	0
			0	0	0	0
		4/18/2011 1105	1290.34	3	-103.62	-5180.75
153	Long	4/18/2011 1105	1290.75	3	84.47	
		4/19/2011 942	1306.24	1	15.49	774.45
		4/20/2011 930	1324.25	1	33.5	1675
		5/5/2011 1524	1326.23	1	35.48	1774.13
154	Long	4/19/2011 953	1302	3	71.23	
		4/20/2011 930	1324.25	1	22.25	1112.75
		4/20/2011 1002	1326.73	1	24.74	1236.9
		5/5/2011 1524	1326.23	1	24.24	1211.87
155	Long	5/4/2011 1000	1345.48	3	9.43	
		5/10/2011 1443	1353.9	1	8.43	421.33
			0	0	0	0
		5/11/2011 1039	1345.98	2	1	50
156	Long	5/12/2011 938	1332.4	3	16.99	
		5/12/2011 1406	1348.39	1	15.99	799.44
			0	0	0	0
		5/13/2011 1214	1332.9	2	1	50
157	Long	5/13/2011 1214	1331.98	3	-54.7	
			0	0	0	0
			0	0	0	0
		5/23/2011 930	1313.75	3	-54.7	-2734.83
158	Short	5/27/2011 945	1330.88	3	106.11	
		6/1/2011 1442	1317.57	1	13.31	665.44
		6/6/2011 1018	1290.95	1	39.93	1996.31
		6/14/2011 930	1278	1	52.88	2643.79
159	Short	6/21/2011 1106	1287.37	3	31.07	
		6/23/2011 930	1266.75	1	20.62	1030.81
			0	0	0	0
		6/28/2011 942	1282.14	2	10.45	522.63





## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
160	Short	6/29/2011 1058	1301.02	3	-104.66	
			0	0	0	0
			0	0	0	0
		7/1/2011 1545	1335.91	3	-104.66	-5233.17
161	Long	7/11/2011 930	1322.68	3	-5.42	
		7/19/2011 1344	1320.14	1	-2.55	-127.36
			0	0	0	0
		7/19/2011 1345	1321.25	2	-2.87	-143.47
162	Long	7/27/2011 1429	1306.68	3	-99.2	
			0	0	0	0
			0	0	0	0
		8/1/2011 1138	1273.61	3	-99.2	-4959.94
163	Short	8/15/2011 1557	1201.4	3	13.01	650.7
		8/16/2011 930	1189.38	1	12.01	600.7
			0	0	0	0
		8/16/2011 1210	1200.9	2	1	50
164	Short	8/25/2011 930	1181.75	3	73.62	
		8/25/2011 1002	1169.93	1	11.82	590.88
		8/26/2011 945	1146.3	1	35.45	1772.63
		8/26/2011 1026	1155.4	1	26.35	1317.25
165	Short	8/25/2011 1006	1171.83	3	63.3	
		8/25/2011 1045	1160.11	1	11.72	585.92
		8/26/2011 1005	1136.68	1	35.15	1757.75
		8/26/2011 1026	1155.4	1	16.43	821.4
166	Short	8/29/2011 1244	1201.37	3	-83.82	
			0	0	0	0
			0	0	0	0
		8/31/2011 1017	1229.31	3	-83.82	-4190.84
167	Short	8/31/2011 1017	1228.75	3	13.29	
		8/31/2011 1405	1216.46	1	12.29	614.37
			0	0	0	0
		9/1/2011 1003	1228.25	2	1	50



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
168	Short	8/31/2011 1546	1220.03	3	124.14	
		9/1/2011 1343	1207.83	1	12.2	610.02
		9/2/2011 930	1178.75	1	41.28	2064.18
		9/6/2011 1000	1149.38	1	70.65	3532.68
169	Short	9/14/2011 1529	1195.16	3	12.95	
		9/14/2011 1555	1183.21	1	11.95	597.58
			0	0	0	0
		9/15/2011 930	1194.66	2	1	50
170	Short	9/27/2011 1412	1189.47	3	70.68	
		9/27/2011 1513	1177.57	1	11.89	594.73
		9/28/2011 1402	1153.79	1	35.68	1784.2
		9/29/2011 931	1166.37	1	23.1	1154.96
171	Short	9/28/2011 930	1172	3	22.98	
		9/28/2011 1331	1160.28	1	11.72	586
			0	0	0	0
		9/29/2011 931	1166.37	2	11.26	563
172	Short	9/29/2011 949	1170.38	3	111	
		9/29/2011 1027	1158.68	1	11.7	585.19
		9/29/2011 1503	1135.27	1	35.11	1755.57
		10/3/2011 1548	1106.2	1	64.18	3209.03
173	Long	10/20/2011 1210	1193.86	3	102.43	
		10/20/2011 1323	1208.18	1	14.33	716.31
		10/21/2011 930	1225.25	1	31.39	1569.6
		10/31/2011 1558	1250.57	1	56.71	2835.72
174	Long	11/1/2011 930	1214.5	3	15.57	
		11/1/2011 1426	1229.07	1	14.57	728.7
			0	0	0	0
		11/1/2011 1546	1215	2	1	50
175	Long	11/1/2011 1508	1216.19	3	68.19	
		11/2/2011 930	1232.75	1	16.56	828.23
		11/3/2011 930	1247.25	1	31.06	1553.23
		11/9/2011 1037	1236.75	1	20.56	1028.23



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the Algo Trades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
176	Long	11/9/2011 1407	1227.7	3	15.73	
		11/10/2011 930	1242.43	1	14.73	736.62
			0	0	0	0
		11/10/2011 1030	1228.2	2	1	50
177	Long	11/10/2011 1030	1228.93	3	39.07	
		11/10/2011 1315	1243.68	1	14.75	737.36
		11/11/2011 930	1252.75	1	23.82	1190.96
		11/17/2011 936	1229.43	1	0.5	25
178	Long	11/17/2011 1233	1219.61	3	-103.52	
			0	0	0	0
			0	0	0	0
		11/21/2011 1051	1185.1	3	-103.52	-5176.13
179	Short	11/29/2011 1017	1202.04	3	-77.15	
			0	0	0	0
			0	0	0	0
		11/30/2011 930	1227.76	3	-77.15	-3857.69
180	Long	12/8/2011 1305	1233.34	3	15.8	
		12/9/2011 1143	1248.14	1	14.8	740
			0	0	0	0
		12/12/2011 933	1233.84	2	1	50
181	Long	1/13/2012 1019	1274.66	3	140.07	
		1/16/2012 1104	1289.95	1	15.3	764.79
		1/17/2012 950	1298.88	1	24.22	1210.93
		4/9/2012 930	1375.22	1	100.56	5027.96
182	Long	1/25/2012 948	1303.75	3	36.35	
		1/25/2012 1334	1318.33	1	14.58	728.98
		1/26/2012 957	1328.52	1	24.77	1238.56
		1/30/2012 930	1300.75	1	-3	-150.09
183	Long	1/27/2012 930	1308.85	3	105.2	
		2/1/2012 1006	1320.78	1	11.93	596.51
		2/3/2012 930	1335.75	1	26.9	1345.08
		4/9/2012 930	1375.22	1	66.37	3318.45



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
184	Long	2/10/2012 930	1337	3	78.78	
		2/13/2012 1436	1350.07	1	13.07	653.29
		2/20/2012 930	1364.5	1	27.5	1375
		4/9/2012 930	1375.22	1	38.22	1910.87
185	Long	2/14/2012 1007	1342.18	3	10.82	
		2/15/2012 930	1352	1	9.82	491
			0	0	0	0
		2/15/2012 1301	1342.68	2	1	50
186	Long	2/15/2012 1419	1341.28	3	38.32	
		2/16/2012 1221	1353.62	1	12.34	616.95
		2/20/2012 1047	1366.77	1	25.48	1274.22
		3/6/2012 1214	1341.78	1	0.5	25
187	Long	2/27/2012 930	1355.5	3	-3.04	
		2/27/2012 1121	1366.46	1	10.96	547.79
			0	0	0	0
		3/6/2012 930	1348.5	2	-14	-700
188	Long	3/5/2012 947	1363.43	3	54.05	
		3/13/2012 1420	1379.79	1	16.36	818.06
		3/13/2012 1544	1389.34	1	25.91	1295.26
		4/9/2012 930	1375.22	1	11.79	589.27
189	Long	3/22/2012 930	1387	3	43.5	
		3/26/2012 939	1403.64	1	16.64	832.2
		3/27/2012 930	1413.35	1	26.35	1317.65
		3/29/2012 1030	1387.5	1	0.5	25
190	Long	3/29/2012 1016	1388.71	3	43.55	
		3/30/2012 1404	1405.37	1	16.66	833.22
		4/2/2012 1203	1415.09	1	26.39	1319.27
		4/4/2012 1059	1389.21	1	0.5	25
191	Long	4/4/2012 1016	1393.71	3	-115.12	
			0	0	0	0
			0	0	0	0
		4/10/2012 1318	1355.33	3	-115.12	-5756.12



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
192	Short	4/17/2012 1222	1385.08	3	21.86	
		4/19/2012 1417	1371.23	1	13.85	692.54
			0	0	0	0
		4/25/2012 930	1381.08	2	8.01	400.38
193	Short	4/20/2012 1038	1382.78	3	25.94	
		4/23/2012 930	1360.25	1	22.53	1126.71
			0	0	0	0
		4/25/2012 930	1381.08	2	3.41	170.42
194	Short	4/25/2012 945	1384.86	3	-26.66	
			0	0	0	0
			0	0	0	0
		5/2/2012 930	1393.75	3	-26.66	-1333.23
195	Long	5/2/2012 1030	1389.63	3	-89.65	
			0	0	0	0
			0	0	0	0
		5/7/2012 930	1359.75	3	-89.65	-4482.39
196	Short	5/29/2012 1005	1329.04	3	88.45	
		5/30/2012 939	1315.75	1	13.29	664.52
		6/1/2012 930	1289.16	1	39.87	1993.55
		6/6/2012 930	1293.75	1	35.29	1764.28
197	Short	6/7/2012 930	1322.25	3	-1.28	
		6/7/2012 1539	1309.03	1	13.22	661.13
			0	0	0	0
		6/11/2012 930	1329.5	2	-14.5	-725
198	Short	6/11/2012 930	1329.5	3	22.34	
		6/11/2012 1023	1316.2	1	13.3	664.75
			0	0	0	0
		6/14/2012 1508	1324.98	2	9.04	452
199	Long	6/21/2012 1520	1320.67	3	58.41	
		6/29/2012 930	1346.25	1	25.58	1278.8
		6/29/2012 930	1345.77	1	25.09	1254.64
		7/11/2012 1431	1328.41	1	7.74	387.05



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
200	Long	7/9/2012 930	1347.75	3	26.05	
		7/17/2012 1325	1357.45	1	9.7	484.81
		7/19/2012 939	1373.36	1	25.61	1280.36
		7/23/2012 930	1338.5	1	-9.25	-462.5
201	Long	7/23/2012 930	1338.5	3	126.95	
		7/26/2012 932	1354.56	1	16.06	803.1
		7/27/2012 932	1363.93	1	25.43	1271.57
		10/12/2012 1130	1423.96	1	85.46	4273
202	Long	8/2/2012 932	1357.03	3	115.43	
		8/3/2012 930	1379.75	1	22.72	1136.03
		8/3/2012 950	1382.81	1	25.78	1289.18
		10/12/2012 1130	1423.96	1	66.93	3346.53
203	Long	8/14/2012 1553	1397.45	3	32.01	
		8/15/2012 950	1403.85	1	6.4	320.22
		8/21/2012 1030	1424	1	26.55	1327.58
		8/24/2012 930	1396.5	1	-0.95	-47.42
204	Long	8/22/2012 933	1406.41	3	6.3	
		8/31/2012 1104	1411.71	1	5.3	265.06
			0	0	0	0
		8/31/2012 1208	1406.91	2	1	50
205	Long	9/4/2012 1008	1399.85	3	67.51	
		9/6/2012 934	1416.65	1	16.8	839.91
		9/6/2012 1035	1426.45	1	26.6	1329.86
		10/12/2012 1130	1423.96	1	24.11	1205.55
206	Long	9/20/2012 930	1447.75	3	10	
		9/21/2012 930	1461.25	1	13.5	675
			0	0	0	0
		9/24/2012 930	1446	2	-3.5	-175
207	Long	9/24/2012 930	1446	3	9.17	
		9/24/2012 1450	1454.17	1	8.17	408.66
			0	0	0	0
		9/25/2012 1418	1446.5	2	1	50



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
208	Long	9/24/2012 1504	1451.66	3	-9.63	
		10/1/2012 1001	1448.35	1	-3.31	-165.55
			0	0	0	0
		10/1/2012 1002	1448.5	2	-6.32	-316.01
209	Long	10/9/2012 1148	1436.93	3	9.39	
		10/16/2012 956	1445.32	1	8.39	419.58
			0	0	0	0
		10/19/2012 1115	1437.43	2	1	50
210	Short	10/31/2012 930	1412.5	3	7.7	
		10/31/2012 1045	1405.8	1	6.7	334.81
			0	0	0	0
		11/1/2012 933	1412	2	1	50
211	Short	10/31/2012 1514	1408.45	3	92.78	
		11/7/2012 1053	1394.36	1	14.08	704.22
		11/14/2012 1038	1366.19	1	42.25	2112.67
		11/19/2012 930	1372	1	36.45	1822.31
212	Short	11/19/2012 1553	1382.84	3	-10.03	
		11/28/2012 1000	1386.57	1	-3.72	-186.01
			0	0	0	0
		11/28/2012 1001	1386	2	-6.31	-315.51
213	Long	12/6/2012 933	1405.19	3	40.51	
		12/7/2012 930	1418.5	1	13.31	665.71
		12/11/2012 1122	1431.88	1	26.7	1334.93
		12/27/2012 1021	1405.69	1	0.5	25
214	Long	12/13/2012 1416	1409.82	3	44.2	
		12/18/2012 930	1426.73	1	16.92	845.89
		12/18/2012 1115	1436.6	1	26.79	1339.33
		12/27/2012 1016	1410.32	1	0.5	25
215	Long	12/24/2012 937	1420.34	3	118.37	
		1/2/2013 930	1448.25	1	27.91	1395.47
		1/2/2013 930	1448.25	1	27.91	1395.47
		2/26/2013 1145	1482.89	1	62.55	3127.34



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
216	Long	1/9/2013 1510	1452.66	3	68.89	
		1/10/2013 930	1463.73	1	11.06	553.18
		1/17/2013 1421	1480.26	1	27.6	1380.03
		2/26/2013 1145	1482.89	1	30.22	1511.24
217	Long	2/4/2013 1551	1490.88	3	46.32	
		2/5/2013 1406	1508.38	1	17.49	874.67
		2/13/2013 930	1519.21	1	28.33	1416.34
		2/25/2013 1550	1491.38	1	0.5	25
218	Long	2/15/2013 1427	1512.63	3	13.2	
		2/19/2013 1046	1524.83	1	12.2	609.88
			0	0	0	0
		2/20/2013 1503	1513.13	2	1	50
219	Long	2/20/2013 1556	1508.79	3	4.95	
		2/27/2013 1515	1517.83	1	9.03	451.71
			0	0	0	0
		3/1/2013 930	1506.75	2	-4.09	-204.43
220	Long	3/18/2013 930	1539.25	3	17.75	
		3/25/2013 930	1556	1	16.75	837.5
			0	0	0	0
		3/25/2013 1307	1539.75	2	1	50
221	Long	3/25/2013 1307	1540.02	3	6.63	
		3/26/2013 1031	1556.17	1	16.16	807.92
			0	0	0	0
		4/5/2013 930	1535.25	2	-9.53	-476.58
222	Long	4/3/2013 1332	1550.39	3	45.37	
		4/9/2013 1326	1565.8	1	15.41	770.51
		4/10/2013 1108	1579.85	1	29.46	1472.87
		4/15/2013 1535	1550.89	1	0.5	25
223	Long	4/17/2013 1058	1543.63	3	142	
		4/23/2013 930	1564.75	1	21.12	1056.03
		4/23/2013 1118	1572.96	1	29.33	1466.45
		5/23/2013 952	1635.18	1	91.55	4577.41





## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
224	Long	5/22/2013 1526	1649.56	3	14.71	
		5/28/2013 930	1665.38	1	15.82	791.04
			0	0	0	0
		5/29/2013 930	1649	2	-1.11	-55.7
225	Long	5/29/2013 942	1645.51	3	11.43	
		5/30/2013 949	1655.95	1	10.43	521.67
			0	0	0	0
		5/31/2013 931	1646.01	2	1	50
226	Long	5/31/2013 1555	1635.39	3	7.43	
		6/7/2013 1132	1641.82	1	6.43	321.32
			0	0	0	0
		6/7/2013 1245	1635.89	2	1	50
227	Short	6/18/2013 1130	1644.92	3	141.93	
		6/19/2013 1459	1628.47	1	16.45	822.46
		6/20/2013 1031	1595.57	1	49.35	2467.37
		6/24/2013 1344	1568.78	1	76.13	3806.63
228	Short	6/27/2013 930	1607.25	3	-114	
			0	0	0	0
			0	0	0	0
		7/9/2013 930	1645.25	3	-114	-5700
229	Long	7/25/2013 930	1677.75	3	10.87	
		7/30/2013 931	1687.62	1	9.87	493.47
			0	0	0	0
		7/30/2013 1330	1678.25	2	1	50
230	Long	7/30/2013 1316	1682.3	3	4.84	
		7/31/2013 931	1686.14	1	3.84	192.1
			0	0	0	0
		7/31/2013 1416	1682.8	2	1	50
231	Long	7/31/2013 1416	1682.69	3	4.45	
		7/31/2013 1422	1686.14	1	3.45	172.26
			0	0	0	0
		7/31/2013 1545	1683.19	2	1	50



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
232	Long	7/31/2013 1545	1682.69	3	13.83	
		8/1/2013 930	1695.53	1	12.83	641.64
			0	0	0	0
		8/7/2013 1000	1683.19	2	1	50
233	Long	8/7/2013 932	1685.62	3	9.68	
		8/13/2013 1326	1694.31	1	8.68	434.05
			0	0	0	0
		8/14/2013 1041	1686.12	2	1	50
234	Long	8/14/2013 1331	1682.86	3	-138.69	
			0	0	0	0
			0	0	0	0
		8/21/2013 1407	1636.63	3	-138.69	-6934.73
235	Short	8/23/2013 1545	1660.77	3	29.81	
		8/27/2013 930	1638	1	22.77	1138.39
			0	0	0	0
		9/5/2013 945	1657.24	2	7.05	352.27
236	Short	9/3/2013 931	1648.86	3	17.49	
		9/3/2013 1304	1632.37	1	16.49	824.43
			0	0	0	0
		9/4/2013 1103	1648.36	2	1	50
237	Short	9/4/2013 1103	1648.38	3	-118.59	
			0	0	0	0
			0	0	0	0
		9/11/2013 1559	1687.91	3	-118.59	-5929.46
238	Long	9/24/2013 1015	1688.81	3	-6.19	
			0	0	0	0
			0	0	0	0
		10/2/2013 1559	1686.75	3	-6.19	-309.29



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

Trade #	Direction	Entry Date/Time	Price	Contracts	Pts Results	\$\$ Results
239	Long	11/5/2013 1001	1751.23	3	14.75	737.5
		11/6/2013 930	1765.48	1	14.25	712.5
			0	0	0	0
		11/7/2013 1348	1751.48	2	0.5	25
240	Long	11/20/2013 1503	1778.44	3	50.48	2523.96
		11/21/2013 1517	1794.87	1	16.44	821.95
		11/29/2013 1031	1812.23	1	33.79	1689.51
		12/4/2013 1330	1778.69	1	0.25	12.5
241	Long	11/7/2013 1430	1746.41	3	147.98	7399.01
		11/8/2013 1559	1767.37	1	20.96	1047.85
		11/14/2013 930	1779.59	1	33.18	1659.09
		1/16/2014 1559	1840.25	1	93.84	4692.08
242	Long	12/2/2013 1531	1800.12	3	9.23	461.58
		12/9/2013 930	1808.85	1	8.73	436.58
			0	0	0	0
		12/11/2013 939	1800.37	2	0.5	25
243	Long	12/11/2013 1545	1780.54	3	109.72	5486.2
		12/18/2013 1511	1796.73	1	16.19	809.28
		12/20/2013 1133	1814.37	1	33.83	1691.51
		1/16/2014 1559	1840.25	1	59.71	2985.4
244	Long	1/2/2014 1151	1827.2	3	11.05	552.51
		1/9/2014 930	1837.75	1	10.55	527.51
			0	0	0	0
		1/9/2014 1048	1827.45	2	0.5	25
245	Long	1/13/2014 1448	1817.31	3	67.68	3384.02
		1/15/2013 1001	1839.12	3	14.75	737.5
			0	0	0	0
		1/16/2013 1559	1840.25	1	14.25	712.5

All trades and performance results referred to throughout these materials are hypothetical.

## Disclaimer



## Welcome to the world of Automated Trading.

For years, only hedge funds and wealthy investors could use automated trading strategies.

**Until now.** Welcome to the AlgoTrades Revolution.

CFTC RULE 4.41 - HYPOTHETICAL OR SIMULATED PERFORMANCE RESULTS HAVE CERTAIN LIMITATIONS. UNLIKE AN ACTUAL PERFORMANCE RECORD, SIMULATED RESULTS DO NOT REPRESENT ACTUAL TRADING. ALSO, SINCE THE TRADES HAVE NOT BEEN EXECUTED, THE RESULTS MAY HAVE UNDER-OR-OVER COMPENSATED FOR THE IMPACT, IF ANY, OF CERTAIN MARKET FACTORS, SUCH AS LACK OF LIQUIDITY. SIMULATED TRADING PROGRAMS IN GENERAL ARE ALSO SUBJECT TO THE FACT THAT THEY ARE DESIGNED WITH THE BENEFIT OF HINDSIGHT. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFIT OR LOSSES SIMILAR TO THOSE SHOWN.

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.

### Substantial Risk of Loss

There is a substantial risk of loss in futures trading. You should therefore carefully consider whether such trading is suitable for you in light of your financial condition. You should read, understand, and consider the Risk Disclosure Statement that is provided by your broker before you consider trading.

Online trading is risky. The risk of loss in online trading of exchange traded funds, and futures is substantial.