



ShadowTraderPro Pairs Trader Portfolio

closed trades - 2009

Opened	Closed	Side	Size(1)	Size(2)	Symbols	Spread entry	Spread Exit	Entry(1)	Entry(2)	Exit(1)	Exit(2)	Spread Points	P&L(1)	P&L(2)	Net P&L	comments
08/19/09	08/21/09	short	68	109	LO-PM	27.63	26.75	73.50	45.81	73.43	46.75	0.88	0.07	0.94	\$107	collapsed nicely back into range
08/18/09	08/24/09	long	102	215	EXC-VVC	25.96	27.46	49.14	23.18	51.57	24.11	1.50	2.43	(0.93)	\$48	sold on reversal off of trendline
08/25/09	08/26/09	short	82	145	PRU-MET	11.71	12.91	51.64	39.93	50.93	38.02	(1.20)	0.71	(1.91)	(\$219)	pair went through resistance
08/27/09	08/27/09	long	98	111	BP-COP	5.94	6.03	51.25	45.31	51.78	45.75	0.09	0.53	(0.44)	\$3	failed to perform, scratched break-even
08/28/09	09/01/09	long	68	109	LO-PM	27.59	27.47	73.37	45.78	72.71	45.28	(0.12)	(0.66)	0.50	\$10	support in LO lower than expectec
09/01/09	09/01/09	short	72	72	CVX-XOM	0.74	0.00	70.15	69.41	68.66	68.66	0.74	1.49	(0.75)	\$53	textbook pairs setup/trade for quick gain
09/02/09	09/09/09	long	52	115	GLD-GDX	53.17	53.59	96.43	43.26	97.30	43.71	0.42	0.87	(0.45)	(\$7)	improper sizing due to large beta diff.
09/04/09	09/09/09	short	201	237	LLTC-INTC	7.62	7.57	26.95	19.33	27.64	20.07	0.05	(0.69)	0.74	\$37	close for small gain on retracement
09/09/09	09/10/09	long	689	842	DAL-AMR	1.34	1.60	7.28	5.94	8.00	6.40	0.26	0.72	(0.46)	\$109	returned to mid point of range quickly
09/10/09	09/24/09	short	48	52	SPY-DIA	8.22	8.13	103.96	95.74	105.16	97.03	0.09	(1.20)	1.29	\$9	educational example, not good pair
09/10/09	09/16/09	short	70	71	CVX-XOM	0.85	2.91	71.45	70.60	72.25	69.34	(2.06)	(0.80)	(1.26)	(\$145)	CVX broke out of range
09/21/09	09/23/09	long	94	199	RNR-WRB	28.10	28.31	53.24	25.14	53.45	25.14	0.21	0.21	0.00	\$20	closed for small gain
09/23/09	09/24/09	short	93	18	GLD-AU	58.13	58.08	99.10	40.97	97.92	39.84	0.05	1.18	(1.13)	\$89	beta weighting was key to gain here
09/28/09	10/05/09	short	218	200	LLTC-SMH	2.06	1.78	27.96	25.90	26.33	24.55	0.28	1.63	(1.35)	\$85	hit target
09/30/09	10/02/09	long	137	175	SKT-WRE	7.97	8.45	36.59	28.62	35.93	27.48	0.48	(0.66)	1.14	\$109	closed just ahead of target
09/30/09	10/02/09	long	71	91	BNI-CP	33.07	33.42	80.32	47.25	78.61	45.19	0.35	(1.71)	2.06	\$66	closed for profit
10/07/09	10/22/09	long	86	113	UNP-NSC	13.99	13.69	58.41	44.42	61.51	47.82	(0.30)	3.10	(3.40)	(\$118)	closed at a loss
10/09/09	10/13/09	long	138	140	KLAC-LRCX	0.44	-1.08	36.23	35.79	36.95	38.03	(1.52)	0.72	(2.24)	(\$214)	lost range and trended against us
10/15/09	10/28/09	short	136	185	ALV-JCI	9.70	8.95	36.87	27.17	33.27	24.32	0.75	3.60	(2.85)	(\$38)	positive spread but negative p&l
10/20/09	10/23/09	short	160	238	HAL-BJS	10.18	9.97	31.14	20.96	31.19	21.22	0.21	(0.05)	0.26	\$54	closed for small gain
10/28/09	11/02/09	long	169	198	HOT-MAR	4.35	3.39	29.64	25.29	28.89	25.50	(0.96)	(0.75)	(0.21)	(\$168)	broke support
10/29/09	11/02/09	long	71	80	BNI-UNP	19.75	21.00	76.55	56.80	76.27	55.27	1.25	(0.28)	1.53	\$103	closed very close to target
11/03/09	11/04/09	short	165	253	HAL-BJS	10.49	11.74	30.22	19.75	30.68	18.94	(1.25)	(0.46)	(0.81)	(\$281)	Reversed trend sharply
11/10/09	11/11/09	short	149	81	CB-ALL	21.68	21.68	51.01	29.35	51.01	29.35	0.00	0.00	0.00	\$0	closed break-even on judgement call
11/11/09	11/19/09	short	108	101	NEM-ABX	8.40	8.06	51.73	43.33	51.46	43.40	0.34	0.27	0.07	\$36	closed for small gain
11/11/09	11/18/09	long	125	138	AMT-CCI	3.56	3.68	39.87	36.31	40.98	37.30	0.12	1.11	(0.99)	\$2	closed break-even on time stop
11/17/09	11/19/09	long	64	67	CVX-XOM	3.84	2.68	78.64	74.80	77.13	74.45	(1.16)	(1.51)	0.35	(\$73)	closed for small loss on failure to bounce
11/23/09	11/30/09	short	67	75	SPG-VNO	8.62	7.52	74.73	66.11	70.03	62.51	1.10	4.70	(3.60)	\$45	good point gain but small p&l response
12/01/09	12/04/09	short	90	91	NEM-RGLD	0.51	-0.23	55.41	54.90	52.80	53.03	0.74	2.61	(1.87)	\$65	hit target
12/02/09	12/03/09	short	563	1309	DAL-LCC	5.17	5.24	9.00	3.83	9.30	4.06	(0.07)	(0.30)	0.23	\$132	closed quickly for decent gain
12/02/09	12/08/09	long	67	73	SPG-VNO	6.45	6.20	74.98	68.53	75.42	69.19	(0.25)	0.44	(0.66)	(\$19)	trended against entry, close on bounce
12/04/09	12/08/09	short	96	98	NEM-RGLD	1.08	0.21	51.89	50.81	50.64	50.43	0.87	1.25	(0.38)	\$83	hit target
12/04/09	12/07/09	long	178	219	HD-LOW	5.17	5.45	28.10	22.93	28.30	22.85	0.28	0.20	0.08	\$53	hit target
12/11/09	12/15/09	short	98	100	NEM-RGLD	1.05	0.43	51.05	50.00	51.73	51.30	0.62	(0.68)	1.30	\$63	hit target
12/17/09	12/21/09	short	168	200	BRCM-SMH	4.80	4.34	31.70	26.90	31.81	27.47	0.46	(0.11)	0.57	\$96	closed ahead of target on pullback
12/17/09	12/21/09	short	182	200	LLTC-SMH	2.56	2.09	29.26	26.70	29.58	27.49	0.47	(0.32)	0.79	\$100	closed ahead of target on pullback
12/18/09	12/21/09	short	104	107	NEM-RGLD	1.29	-0.12	48.00	46.71	48.13	48.25	1.41	(0.13)	1.54	\$151	went through target to other side
12/22/09	12/23/09	short	170	203	ALL-AFG	4.92	4.57	29.54	24.62	29.62	25.05	0.35	(0.08)	0.43	\$74	hit target on next day
12/21/09	12/24/09	long	107	106	NEM-RGLD	-0.54	-0.49	46.65	47.19	48.41	48.90	0.05	1.76	(1.71)	\$7	misread support, closed on bounce
12/29/09	12/30/09	short	149	183	XLB-XLI	5.24	5.25	33.51	28.27	33.44	28.19	(0.01)	0.07	(0.08)	(\$4)	closed break-even on failure to move
12/30/09	12/31/09	short	105	108	NEM-RGLD	1.10	0.25	47.45	46.35	47.66	47.41	0.85	(0.21)	1.06	\$92	solid gain in two days

Totals:

6.37

\$616

notes:

Account based on \$30,000 starting balance as per Pairs Trader User's Guide
 \$30,000 is unmarginated. \$5,000 per leg is place in each pair which is \$10,000 total per trade. Buying power reduction per trade is only \$5,000
 Only trades sent out via real-time email alert are tracked in the Pairs Portfolio
 (Trades listed in Pair of the Day section of STP Pairs Trader are not actively managed or tracked)