SHADOW TRADER

ShadowTraderPro Pairs Trader Portfolio **closed trades - 2010**

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
01/05/10	01/07/10	short	172	217	HD-LOW	5.94	5.49	28.94	23.00	28.76	23.27	0.45	0.18	0.27	$90	closed just ahead of target
01/06/10	01/08/10	short	103	101	NEM-RGLD	0.86	0.23	49.36	48.50	48.88	48.65	0.63	0.48	0.15	$65	hit target
01/07/10	01/08/10	short	102	105	NEM-RGLD	1.11	0.10	48.86	47.75	48.99	48.89	1.01	(0.13)	1.14	$106	hit target
01/11/10	01/14/10	long	65	72	SPG-VNO	7.00	5.84	76.65	69.65	75.90	70.06	(1.16)	(0.75)	(0.41)	($78)	no reaction from oversold levels
01/13/10	01/14/10	long	172	217	HD-LOW	4.75	5.02	28.12	23.37	28.26	23.24	0.27	0.14	0.13	$52	closed on bounce towards mean
01/19/10	01/20/10	long	76	100	UNP-CSX	15.06	15.80	65.32	50.26	62.72	46.92	0.74	(2.60)	3.34	$136	hit target on second day
01/20/10	01/21/10	short	100	132	DLR-PCL	12.48	13.60	50.46	37.98	50.86	37.26	(1.12)	(0.40)	(0.72)	($135)	stopped out
01/20/10	01/21/10	long	169	181	BRCM-MCHP	2.00	2.44	29.62	27.62	29.37	26.93	0.44	(0.25)	0.69	$83	hit target
01/20/10	01/22/10	short	174	219	HD-LOW	5.90	5.19	28.69	22.79	28.52	23.33	0.71	0.17	0.54	$148	hit target
01/26/10	01/26/10	short	151	184	BVN-LIHR	6.03	5.42	33.28	27.25	32.52	27.10	0.61	0.76	(0.15)	$87	closed close to target on same day
01/28/10	01/29/10	long	180	191	BRCM-MCHP	1.64	1.10	27.66	26.02	27.01	25.91	(0.54)	(0.65)	0.11	($96)	closed ahead of stop on poor action
01/28/10	02/01/10	short	154	196	BVN-LIHR	6.87	8.04	32.26	25.39	32.54	24.50	(1.17)	(0.28)	(0.89)	($218)	stopped out
02/01/10	02/03/10	short	112	113	NEM-RGLD	0.88	2.30	45.27	44.39	45.76	43.46	(1.42)	(0.49)	(0.93)	($160)	early entry after tightening of range
02/01/10	02/04/10	long	138	140	AU-ABX	0.65	0.74	36.20	35.55	35.36	34.62	0.09	(0.84)	0.93	$14	closed close to b/e on weakness
02/02/10	02/04/10	short	112	113	NEM-RGLD	1.73	2.67	45.55	43.82	44.43	41.76	(0.94)	1.12	(2.06)	($107)	stopped out as pair began to trend
02/09/10	02/11/10	short	92	117	AEM-GDX	12.03	13.13	54.66	42.63	55.60	42.45	(1.10)	(0.94)	(0.18)	($108)	stopped out
02/16/10	02/16/10	short	109	144	BTU-KOL	11.00	10.30	45.53	34.53	45.52	35.22	0.70	0.01	0.69	$100	hit target
02/19/10	02/22/10	short	85	108	TOT-E	12.15	11.63	58.50	46.35	58.03	46.40	0.52	0.47	0.05	$45	hit target and moved to opposite extreme
02/22/10	02/25/10	long	245	286	ITUB-BBD	2.62	2.45	20.39	17.77	19.07	16.62	(0.17)	(1.32)	1.15	$5	spread loss but p&l flat
02/23/10	02/25/10	short	218	383	REP-STD	9.84	9.45	22.92	13.08	21.88	12.43	0.39	1.04	(0.65)	($22)	spread gain but p&l down (sizing)
02/26/10	03/04/10	long	90	111	TOT-E	10.26	9.93	54.92	44.66	56.18	46.25	(0.33)	1.26	(1.59)	($63)	began to trend, breakdown below sup.
03/01/10	03/03/10	short	94	105	CNX-BTU	5.70	6.26	53.13	47.43	54.29	48.03	(0.56)	(1.16)	0.60	($46)	early exit, moved to target soon after
03/01/10	03/03/10	long	132	139	CUK-CCL	2.02	2.51	37.93	35.91	38.55	36.04	0.49	0.62	(0.13)	$64	hit target
03/11/10	03/12/10	short	125	128	GG-ABX	0.84	0.21	39.97	39.13	39.31	39.10	0.63	0.66	(0.03)	$79	hit target day after entry
03/17/10	03/18/10	short	100	129	BTU-KOL	11.52	10.41	50.24	38.72	48.19	37.78	1.11	2.05	(0.94)	$84	hit target day after entry
03/17/10	03/22/10	short	124	125	GG-ABX	0.22	1.00	40.40	40.18	39.10	38.10	(0.78)	1.30	(2.08)	($99)	stopped out
03/25/10	04/01/10	long	122	128	CUK-CCL	2.02	2.27	40.84	38.82	41.66	39.39	0.25	0.82	(0.57)	$27	hit target on opposite side of 10ma
03/31/10	04/01/10	long	150	175	BRCM-MCHP	4.85	4.89	33.49	28.64	33.36	28.47	0.04	(0.13)	0.17	$10	hit target, no exit, fell back to b/e
03/25/10	04/05/10	long	191	201	XLNX-ALTR	1.31	1.33	26.11	24.80	26.31	24.98	0.02	0.20	(0.18)	$2	scratched break-even on time stop
04/06/10	04/07/10	long	68	95	UNP-CSX	21.29	21.84	73.55	52.26	73.88	52.04	0.55	0.33	0.22	$43	moved to target on second day
04/08/10	04/12/10	long	154	198	HD-LOW	7.28	7.88	32.59	25.21	33.33	25.45	0.60	0.74	(0.24)	$66	sold close to target
04/13/10	04/14/10	long	59	143	FCX-SCCO	49.77	50.33	84.72	34.95	85.29	34.96	0.56	0.57	(0.01)	$32	retraced early strength, chose to exit
04/15/10	04/26/10	short	125	125	GG-ABX	0.02	0.36	40.17	40.15	40.85	40.48	(0.34)	(0.68)	0.33	($44)	time stop, failed to perform
04/21/10	04/26/10	long	120	125	CUK-CCL	1.62	2.00	41.22	39.60	45.00	43.00	0.38	3.78	(3.40)	$29	closed above 10ma at target
04/22/10	04/26/10	long	115	120	CUK-CCL	1.20	1.82	42.82	41.62	45.10	43.30	0.62	2.28	(1.66)	$61	closed after early strength wore off
04/29/10	04/30/10	long	168	230	SMH-MRVL	8.00	8.37	29.67	21.67	29.48	21.11	0.37	(0.19)	0.56	$97	nice gain in 2 days
05/04/10	05/07/10	long	116	114	GG-ABX	-0.47	0.15	42.97	43.44	43.53	43.38	0.62	0.56	0.06	$72	hit target on opposite side of 10ma
05/05/10	05/07/10	long	148	173	BRCM-MCHP	4.86	4.30	33.74	28.88	31.80	27.50	(0.56)	(1.94)	1.38	($48)	erratic action
05/12/10	05/14/10	short	107	108	GG-ABX	0.62	0.00	46.73	46.11	45.94	45.94	0.62	0.79	(0.17)	$66	closed at target on drop back to mean
05/13/10	05/17/10	long	83	83	NSC-CP	0.15	1.42	60.44	60.29	58.45	57.03	1.27	(1.99)	3.26	$105	closed past mean for large gain
05/19/10	05/21/10	long	117	116	GG-ABX	-0.46	0.17	42.40	42.86	40.99	40.80	0.63	(1.41)	2.06	$74	closed at target
05/20/10	05/24/10	long	95	105	NEM-RGLD	4.88	4.28	52.75	47.87	52.44	48.16	(0.60)	(0.31)	(0.29)	($60)	exit first layer for smaller loss on bounce
05/21/10	05/24/10	long	95	105	NEM-RGLD	4.12	4.07	51.73	47.61	52.72	48.65	(0.05)	0.99	(1.04)	($15)	second layer taken off for small loss
05/25/10	05/25/10	long	120	119	GG-ABX	-0.35	0.14	41.32	41.67	41.44	41.30	0.49	0.12	0.37	$58	nice one day move for daytrade
05/27/10	05/28/10	short	117	119	GG-ABX	0.72	1.10	43.22	42.50	43.50	42.40	(0.38)	(0.28)	(0.10)	($45)	didn't like action, took off at loss
06/04/10	06/08/10	short	197	205	XLNX-ALTR	1.12	0.78	25.50	24.38	23.64	22.86	0.34	1.86	(1.52)	$55	hit target
06/09/10	06/10/10	long	197	205	XLNX-ALTR	0.73	1.17	23.95	23.22	24.28	23.11	0.44	0.33	0.11	$88	hit target
06/11/10	06/16/10	long	200	206	XLNX-ALTR	0.63	0.90	24.92	24.29	26.90	26.00	0.27	1.98	(1.71)	$44	sold close to target, just over mean
06/16/10	06/22/10	short	171	177	LLTC-SMH	0.94	0.65	29.12	28.18	29.02	28.37	0.29	0.10	0.19	$51	hit target
06/23/10	06/23/10	long	50	50	GG-ABX	-0.84	0.01	43.50	44.34	44.72	44.71	0.85	1.22	(0.37)	$43	scaled out half position at near target
06/23/10	06/24/10	long	65	63	GG-ABX	-0.84	-0.42	43.50	44.34	44.55	44.97	0.42	1.05	(0.63)	$29	sold second half on weakness
06/29/10	07/06/10	long	173	240	HD-LOW	8.06	7.59	28.82	20.76	28.10	20.51	(0.47)	(0.72)	0.25	($65)	sold on small bounce to decrease loss
06/30/10	07/07/10	long	155	165	CUK-CCL	2.15	1.82	32.90	30.75	33.93	32.11	(0.33)	1.03	(1.36)	($65)	poor entry, too high
07/12/10	07/13/10	long	149	158	CUK-CCL	1.82	1.72	33.43	31.61	33.72	32.00	(0.10)	0.29	(0.39)	($18)	time stop, failed to perform
07/22/10	07/23/10	long	100	200	TGT-JCP	26.60	26.51	51.54	24.94	51.12	24.61	(0.09)	(0.42)	0.33	$24	judgement call, spread looked weak
07/27/10	07/29/10	short	68	84	IWO-IJR	13.82	12.88	73.22	59.40	69.69	56.81	0.94	3.53	(2.59)	$22	hit target, p&l not very responsive
07/27/10	07/27/10	short	66	86	UNP-CP	16.67	16.92	74.74	58.07	74.80	57.88	(0.25)	(0.06)	(0.19)	($20)	closed same day, earnings coming.
07/28/10	07/29/10	short	100	140	VTR-HCP	16.08	15.14	51.64	35.56	50.68	35.54	0.94	0.96	(0.02)	$93	closed near target for large gain
08/04/10	08/13/10	short	54	59	SPG-VNO	8.36	7.75	93.38	85.02	89.20	81.45	0.61	4.18	(3.57)	$15	time stop, failed to perform
08/10/10	08/11/10	long	142	167	DUK-CNP	2.65	2.40	17.45	14.80	17.15	14.75	(0.25)	(0.30)	0.05	($34)	Exit first half for loss
08/10/10	08/12/10	long	142	167	DUK-CNP	2.65	2.64	17.45	14.80	17.05	14.45	(0.01)	(0.40)	0.35	$2	Exit second half of trade at break-even
08/13/10	08/18/10	long	75	81	IWO-IWM	5.35	5.55	66.61	61.26	67.73	62.18	0.20	1.12	(0.92)	$9	solid spread but not overly profitable
08/24/10	08/27/10	long	75	89	BHP-BBL	10.24	10.62	65.64	55.40	65.89	55.27	0.38	0.25	0.13	$30	sold on move to other side of mean
08/25/10	08/26/10	long	133	165	ANR-MEE	6.93	7.24	35.98	29.05	35.22	27.98	0.31	(0.76)	1.07	$75	sold ahead of mean for good gain
08/27/10	09/03/10	short	75	89	BHP-BBL	10.78	11.06	66.66	55.88	70.86	59.80	(0.28)	(4.20)	3.92	$34	loss on spread, positive p&l (1st layer)
08/30/10	09/03/10	short	55	61	SPG-VNO	9.51	8.95	90.83	81.32	96.10	87.15	0.56	(5.27)	5.83	$66	closed near target for solid gain
09/01/10	09/15/10	short	75	89	BHP-BBL	11.50	11.82	69.93	58.43	73.05	61.23	(0.32)	(3.12)	2.80	$15	loss on spread but positive p&l
09/09/10	09/15/10	short	70	83	BHP-BBL	11.71	11.78	71.43	59.72	72.97	61.20	(0.07)	(1.54)	1.48	$15	loss on spread but positive p&l
09/13/10	09/15/10	short	63	80	UNP-CP	17.54	16.96	79.38	61.84	79.48	62.52	0.58	(0.10)	0.68	$48	volatile pair, covered quickly for gain
09/17/10	10/01/10	short	179	182	UN-UL	0.48	0.68	27.90	27.42	29.62	28.94	(0.20)	(1.72)	1.52	($31)	shorted early, better entry possible
09/20/10	09/24/10	short	125	165	ANR-MEE	10.34	10.74	40.47	30.13	41.59	30.85	(0.40)	(1.12)	0.72	($21)	came in close to mean and rallied away
09/23/10	10/01/10	short	172	177	UN-UL	0.80	0.68	28.99	28.19	29.62	28.94	0.12	(0.63)	0.75	$24	shorted second layer of above spread
09/24/10	09/27/10	long	400	400	CENX-AA	0.04	0.56	12.21	12.17	12.65	12.09	0.52	0.44	0.08	$208	hit target for strong gain
10/01/10	10/07/10	short	118	150	UPL-SWN	8.76	8.75	42.30	33.54	42.86	34.11	0.01	(0.56)	0.57	$19	covered ahead of target, not responding
10/11/10	10/15/10	short	52	57	SPG-VNO	8.74	9.92	95.66	86.92	97.36	87.44	(1.18)	(1.70)	0.52	($59)	stopped out
10/13/10	10/13/10	short	66	69	BUCY-JOYG	2.81	1.23	75.38	72.57	74.05	72.82	1.58	1.33	0.25	$105	hit target in less than 2 hours
10/20/10	10/25/10	short	108	108	AU-ABX	0.08	-0.51	46.26	46.18	46.46	46.97	0.59	(0.20)	0.79	$64	closed at target
10/27/10	10/29/10	long	113	116	CUK-CCL	0.93	0.50	43.13	42.20	43.61	43.11	(0.43)	0.48	(0.91)	($51)	not acting right for such high correlation
11/01/10	11/04/10	long	107	103	AU-ABX	-1.67	-0.87	46.75	48.42	48.77	49.64	0.80	2.02	(1.22)	$90	Took Profits into the mean
11/02/10	11/04/10	short	56	80	UNP-CSX	27.40	28.86	89.56	62.16	92.00	63.14	(1.46)	(2.44)	0.98	($58)	Exited the trade at our stop
11/04/10	11/04/10	long	82	97	NEM-RGLD	9.04	10.07	60.67	51.63	61.57	51.50	1.03	0.90	0.13	$86	Took profit near the mean
11/09/10	11/09/10	short	47	56	SPG-VNO	16.98	18.75	106.32	89.34	105.36	86.72	(1.77)	0.96	(2.62)	($102)	Stopped out
11/08/10	11/10/10	short	95	43	LVS-WYNN	-63.25	-63.80	52.76	116.01	48.95	112.75	0.55	3.81	(3.26)	$222	Bear Flag Directional Trade to our target
11/17/10	11/23/10	long	73	75	DO-RIG	0.95	0.16	67.80	66.85	66.28	66.12	(0.79)	(1.52)	0.73	($56)	Trade to the Mean but stopped out
11/18/10	11/23/10	short	281	174	MDR-FWLT	-10.84	-10.23	17.79	28.63	18.16	28.39	(0.61)	(0.37)	(0.24)	($146)	Bear Flag Directional Trade / Stopped Out
12/01/10	12/02/10	long	61	71	CVX-XOM	11.20	13.42	82.64	71.44	84.52	71.10	2.22	1.88	0.34	$139	Outside Boll Band - Hit Target at the Mean
12/06/11	12/07/11	short	52	70	FDX-UPS	22.91	20.78	94.51	71.60	93.13	72.35	2.13	1.38	0.75	$124	Exited Trade at Target
12/06/10	12/16/10	long	54	70	IYT-UPS	19.26	18.35	90.71	71.45	91.05	72.70	(0.91)	0.34	(1.25)	($69)	Bull flag stopped out
12/14/10	12/17/10	short	313	350	CENX-AA	1.65	1.21	15.93	14.28	15.69	14.48	0.44	0.24	0.20	$145	Outside Boll Band - Hit Target at the Mean
12/21/10	12/28/10	short	100	113	QCOM-BRCM	5.59	6.75	49.83	44.24	49.92	43.17	(1.16)	(0.09)	(1.07)	($130)	Trade to the Mean but stopped out
12/28/10	12/30/10	short	97	143	VTR-NHP	16.82	16.24	51.75	34.93	52.43	36.19	0.58	(0.68)	1.26	$114	Outside Boll Band - Hit Target at the Mean

Totals: 11.21 81,750

notes:

Account based on $30,000 starting balance as per Pairs Trader User's Guide
$30,000 is unmargined. $5,000 per leg is place in each pair which is $10,000 total per trade. Total buying power reduction per trade is only $5,000
$50 profit on $10,000 is half of one percent with an average hold time of two days.
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)

**** Look at the share sizes traded. Your size is proportionally as large or small as your account! Profits are commensurate with share size in this strategy**