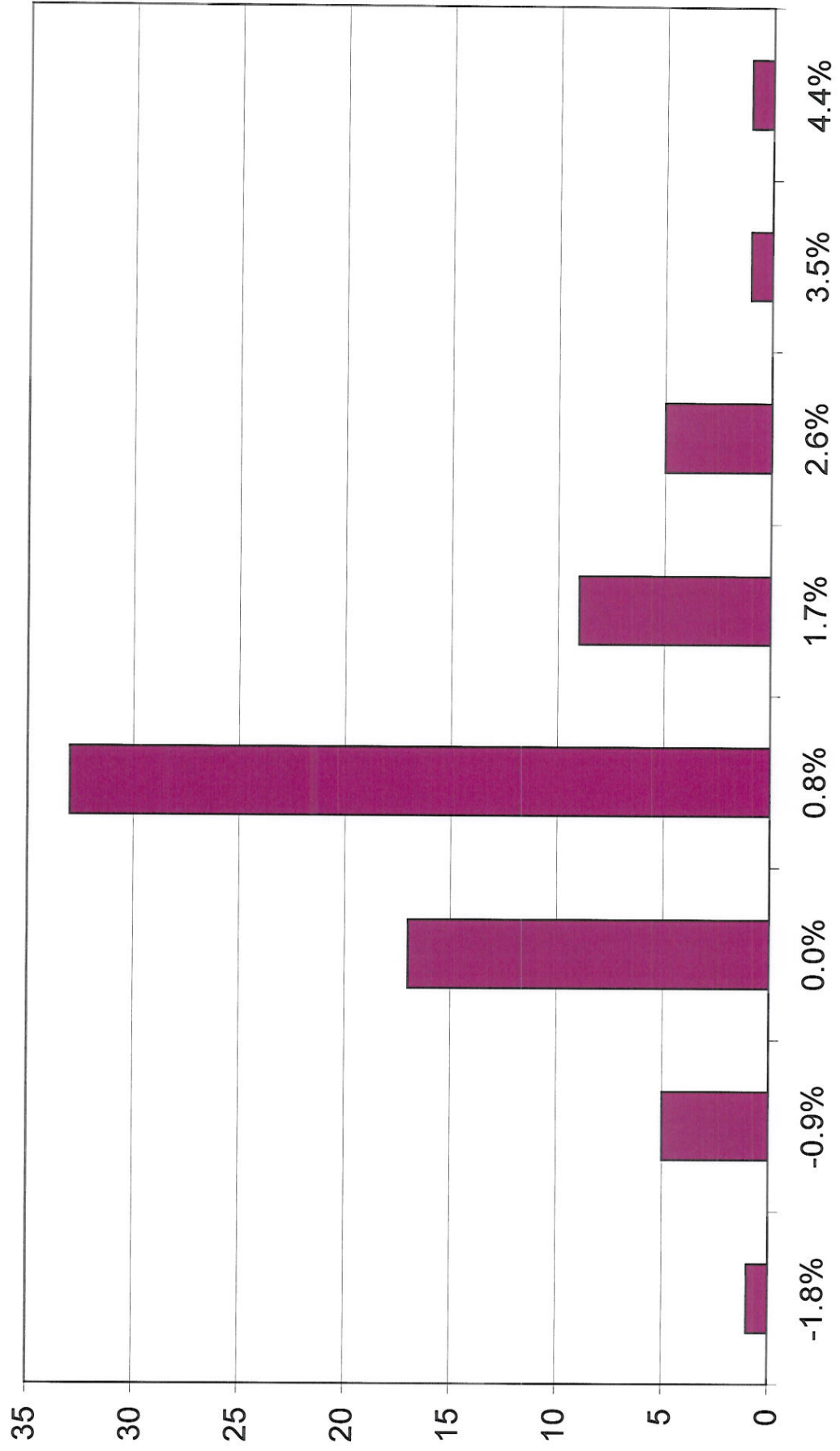


1 contract  
\$100,000 account

Month	Percent
Sep-97	0.00%
Oct-97	0.19%
Nov-97	0.49%
Dec-97	0.23%
Jan-98	1.06%
Feb-98	0.29%
Mar-98	0.36%
Apr-98	-1.22%
May-98	-0.47%
Jun-98	-0.53%
Jul-98	-0.25%
Aug-98	1.19%
Sep-98	2.56%
Oct-98	-0.70%
Nov-98	-0.04%
Dec-98	-0.02%
Jan-99	1.86%
Feb-99	-1.68%
Mar-99	-0.25%
Apr-99	0.29%
May-99	1.39%
Jun-99	-0.92%
Jul-99	0.10%
Aug-99	1.21%
Sep-99	-0.98%
Oct-99	-0.77%
Nov-99	0.58%
Dec-99	-0.83%
Jan-00	2.68%
Feb-00	0.00%
Mar-00	1.79%
Apr-00	0.73%
May-00	0.11%
Jun-00	0.51%
Jul-00	-0.04%
Aug-00	0.44%
Sep-00	0.36%
Oct-00	3.72%
Nov-00	1.81%
Dec-00	1.43%
Jan-01	-1.51%
Feb-01	1.09%
Mar-01	1.02%
Apr-01	-1.82%
May-01	0.00%
Jun-01	0.00%
Jul-01	-0.70%
Aug-01	0.11%
Sep-01	5.28%
Oct-01	0.17%
Nov-01	0.30%
Dec-01	-1.09%
Jan-02	-0.44%
Feb-02	-0.02%
Mar-02	0.00%
Apr-02	0.97%
May-02	0.14%
Jun-02	2.24%
Jul-02	-0.44%
Aug-02	-0.45%
Sep-02	-0.38%
Oct-02	-0.09%
Nov-02	0.00%
Dec-02	0.34%
Jan-03	-0.37%
Feb-03	0.00%
Mar-03	-0.83%
Apr-03	0.24%
May-03	-0.27%
Jun-03	0.63%
Jul-03	1.05%
Aug-03	0.00%
Sep-03	0.00%

RoR: 3.59%  
StdDev: 4.01%  
Sharpe: 0.90

## Monthly Returns - In Sample



Date In	Time In	Date Out	Time Out	Signal Name In	Signal Name Out	Enter Quantity	Position Before Exit	Exit Quantity	Price In	Price Out	Absolute Gain/Loss	Percent Gain/Loss	Date+Time In	Date+Time Out	Trade Duration
10/3/97	8:35:00 AM	10/3/97	10:55:00 AM	SE1	SX1	1	-1	1	1,321.25	1,317.64	114.34	0.17%	10/3/97 8:35 AM	10/3/97 10:55 AM	0.10
10/16/97	2:35:00 PM	10/17/97	11:35:00 AM	LE1	LX1	1	1	1	1,295.24	1,293.15	-169.56	-0.26%	10/16/97 2:35 PM	10/17/97 11:35 AM	0.88
10/23/97	8:35:00 AM	10/23/97	12:10:00 PM	LE1	LX2	1	2	1	1,292.75	1,296.68	131.65	0.20%	10/23/97 8:35 AM	10/23/97 12:10 PM	0.15
10/23/97	8:40:00 AM	10/23/97	12:10:00 PM	LE2	LX2	1	2	1	1,290.58	1,296.68	240.20	0.37%	10/23/97 8:40 AM	10/23/97 12:10 PM	0.15
10/27/97	2:15:00 PM	10/28/97	9:25:00 AM	LE1	LX2	1	2	1	1,225.26	1,219.37	-355.84	-0.58%	10/27/97 2:15 PM	10/28/97 9:25 AM	0.80
10/27/97	2:20:00 PM	10/28/97	9:25:00 AM	LE2	LX2	1	2	1	1,213.50	1,219.37	232.91	0.38%	10/27/97 2:20 PM	10/28/97 9:25 AM	0.80
11/7/97	8:35:00 AM	11/7/97	10:05:00 AM	LE1	LX1	1	1	1	1,261.50	1,272.52	487.94	0.77%	11/7/97 8:35 AM	11/7/97 10:05 AM	0.06
12/1/97	9:55:00 AM	12/1/97	2:20:00 PM	SE1	SX1	1	-1	1	1,310.43	1,312.11	-149.89	-0.23%	12/1/97 9:55 AM	12/1/97 2:20 PM	0.18
12/19/97	9:20:00 AM	12/19/97	11:15:00 AM	LE1	LX2	1	2	1	1,274.50	1,277.13	67.54	0.11%	12/19/97 9:20 AM	12/19/97 11:15 AM	0.08
12/19/97	9:55:00 AM	12/19/97	11:15:00 AM	LE2	LX2	1	2	1	1,269.50	1,277.13	318.04	0.50%	12/19/97 9:55 AM	12/19/97 11:15 AM	0.08
1/9/98	2:45:00 PM	1/12/98	9:20:00 AM	LE1	LX2	1	2	1	1,257.35	1,264.27	283.26	0.45%	1/9/98 2:45 PM	1/12/98 9:20 AM	2.77
1/12/98	8:35:00 AM	1/12/98	9:20:00 AM	LE2	LX2	1	2	1	1,247.25	1,264.27	788.65	1.26%	1/12/98 8:35 AM	1/12/98 9:20 AM	0.03
2/2/98	8:35:00 AM	2/2/98	12:35:00 PM	SE1	SX1	1	-1	1	1,330.75	1,333.84	-220.93	-0.33%	2/2/98 8:35 AM	2/2/98 12:35 PM	0.17
2/12/98	2:05:00 PM	2/13/98	8:35:00 AM	SE1	SX1	1	-1	1	1,357.61	1,352.25	199.91	0.29%	2/12/98 2:05 PM	2/13/98 8:35 AM	0.77
2/23/98	8:35:00 AM	2/23/98	9:20:00 AM	SE1	SX1	1	-1	1	1,372.75	1,364.99	319.54	0.47%	2/23/98 8:35 AM	2/23/98 9:20 AM	0.03
3/5/98	8:35:00 AM	3/5/98	11:20:00 AM	LE1	LX1	1	1	1	1,364.00	1,369.06	184.84	0.27%	3/5/98 8:35 AM	3/5/98 11:20 AM	0.11
3/25/98	1:55:00 PM	3/26/98	9:55:00 AM	LE1	LX2	1	2	1	1,428.53	1,428.38	20.05	0.03%	3/25/98 1:55 PM	3/26/98 9:55 AM	0.83
3/25/98	2:10:00 PM	3/26/98	9:55:00 AM	LE2	LX2	1	2	1	1,423.57	1,428.38	168.06	0.24%	3/25/98 2:10 PM	3/26/98 9:55 AM	0.82
4/27/98	8:35:00 AM	4/27/98	2:05:00 PM	LE1	LX2	1	2	1	1,419.50	1,405.65	-763.54	-1.08%	4/27/98 8:35 AM	4/27/98 2:05 PM	0.23
4/27/98	8:45:00 AM	4/27/98	2:05:00 PM	LE2	LX2	1	2	1	1,413.96	1,405.65	-486.33	-0.69%	4/27/98 8:45 AM	4/27/98 2:05 PM	0.22
5/26/98	3:00:00 PM	5/27/98	11:15:00 AM	LE1	LX2	1	2	1	1,412.26	1,406.44	-361.44	-0.51%	5/26/98 3:00 PM	5/27/98 11:15 AM	0.84
5/27/98	8:35:00 AM	5/27/98	11:15:00 AM	LE2	LX2	1	2	1	1,407.25	1,406.44	-110.90	-0.16%	5/27/98 8:35 AM	5/27/98 11:15 AM	0.11
6/10/98	2:35:00 PM	6/11/98	12:50:00 PM	LE1	LX1	1	1	1	1,428.86	1,419.68	-530.57	-0.74%	6/10/98 2:35 PM	6/11/98 12:50 PM	0.93
7/21/98	2:40:00 PM	7/22/98	11:35:00 AM	LE1	LX1	1	1	1	1,477.35	1,473.72	-255.50	-0.35%	7/21/98 2:40 PM	7/22/98 11:35 AM	0.87
8/4/98	11:45:00 AM	8/4/98	1:30:00 PM	LE1	LX1	1	1	1	1,397.60	1,404.63	281.61	0.40%	8/4/98 11:45 AM	8/4/98 1:30 PM	0.07
8/11/98	9:30:00 AM	8/11/98	11:25:00 AM	LE1	LX1	1	1	1	1,364.32	1,373.76	403.65	0.59%	8/11/98 9:30 AM	8/11/98 11:25 AM	0.08
8/21/98	8:50:00 AM	8/21/98	12:15:00 PM	LE1	LX2	1	2	1	1,383.05	1,373.50	-546.69	-0.79%	8/21/98 8:50 AM	8/21/98 12:15 PM	0.14
8/21/98	10:55:00 AM	8/21/98	12:15:00 PM	LE2	LX2	1	2	1	1,361.65	1,373.50	524.47	0.77%	8/21/98 10:55 AM	8/21/98 12:15 PM	0.06
8/27/98	10:40:00 AM	8/27/98	12:10:00 PM	LE1	LX2	1	2	1	1,354.92	1,363.28	350.02	0.52%	8/27/98 10:40 AM	8/27/98 12:10 PM	0.06
8/27/98	10:45:00 AM	8/27/98	12:10:00 PM	LE2	LX2	1	2	1	1,349.53	1,363.28	619.86	0.92%	8/27/98 10:45 AM	8/27/98 12:10 PM	0.06
8/31/98	2:45:00 PM	9/1/98	10:05:00 AM	LE1	LX2	1	2	1	1,269.01	1,276.84	328.42	0.52%	8/31/98 2:45 PM	9/1/98 10:05 AM	0.81
9/1/98	9:20:00 AM	9/1/98	10:05:00 AM	LE2	LX2	1	2	1	1,240.86	1,276.84	1,737.05	2.80%	9/1/98 9:20 AM	9/1/98 10:05 AM	0.03
9/8/98	8:35:00 AM	9/8/98	11:05:00 AM	SE1	SX1	1	-1	1	1,308.50	1,305.28	95.39	0.15%	9/8/98 8:35 AM	9/8/98 11:05 AM	0.10
10/15/98	2:20:00 PM	10/16/98	10:30:00 AM	SE1	SX1	1	-1	1	1,345.12	1,358.43	-732.33	-1.09%	10/15/98 2:20 PM	10/16/98 10:30 AM	0.84
11/30/98	9:35:00 AM	11/30/98	11:55:00 AM	LE1	LX1	1	1	1	1,477.18	1,477.87	-39.39	-0.05%	11/30/98 9:35 AM	11/30/98 11:55 AM	0.10
12/1/98	8:35:00 AM	12/1/98	10:40:00 AM	LE1	LX2	1	2	1	1,452.25	1,457.24	177.05	0.24%	12/1/98 8:35 AM	12/1/98 10:40 AM	0.09
12/1/98	8:40:00 AM	12/1/98	10:40:00 AM	LE2	LX2	1	2	1	1,453.75	1,457.24	101.97	0.14%	12/1/98 8:40 AM	12/1/98 10:40 AM	0.08
12/21/98	9:10:00 AM	12/21/98	11:50:00 AM	SE1	SX2	1	-2	1	1,499.91	1,502.75	-217.16	-0.29%	12/21/98 9:10 AM	12/21/98 11:50 AM	0.11
12/21/98	9:15:00 AM	12/21/98	11:50:00 AM	SE2	SX2	1	-2	1	1,502.68	1,502.75	-78.47	-0.10%	12/21/98 9:15 AM	12/21/98 11:50 AM	0.11
1/4/99	2:20:00 PM	1/5/99	8:35:00 AM	LE1	LX1	1	1	1	1,512.88	1,525.03	532.20	0.70%	1/4/99 2:20 PM	1/5/99 8:35 AM	0.76
1/13/99	8:35:00 AM	1/13/99	10:20:00 AM	LE1	LX2	1	2	1	1,508.50	1,520.71	535.05	0.71%	1/13/99 8:35 AM	1/13/99 10:20 AM	0.07
1/13/99	8:45:00 AM	1/13/99	10:20:00 AM	LE2	LX2	1	2	1	1,502.25	1,520.71	847.86	1.13%	1/13/99 8:45 AM	1/13/99 10:20 AM	0.07
2/24/99	2:25:00 PM	2/25/99	12:50:00 PM	LE1	LX2	1	2	1	1,541.84	1,520.13	-1,162.64	-1.51%	2/24/99 2:25 PM	2/25/99 12:50 PM	0.93
2/25/99	8:35:00 AM	2/25/99	12:50:00 PM	LE2	LX2	1	2	1	1,530.75	1,520.13	-607.49	-0.79%	2/25/99 8:35 AM	2/25/99 12:50 PM	0.18
3/4/99	9:15:00 AM	3/4/99	11:45:00 AM	SE1	SX1	1	-1	1	1,533.22	1,529.61	103.77	0.14%	3/4/99 9:15 AM	3/4/99 11:45 AM	0.10
3/5/99	8:35:00 AM	3/5/99	11:10:00 AM	SE1	SX2	1	-2	1	1,553.75	1,552.94	-37.15	-0.05%	3/5/99 8:35 AM	3/5/99 11:10 AM	0.11
3/5/99	8:40:00 AM	3/5/99	11:10:00 AM	SE2	SX2	1	-2	1	1,556.87	1,552.94	-118.80	-0.15%	3/5/99 8:40 AM	3/5/99 11:10 AM	0.10
3/23/99	9:10:00 AM	3/23/99	1:15:00 PM	LE1	LX2	1	2	1	1,561.00	1,553.55	-450.48	-0.58%	3/23/99 9:10 AM	3/23/99 1:15 PM	0.17
3/23/99	10:00:00 AM	3/23/99	1:15:00 PM	LE2	LX2	1	2	1	1,551.93	1,553.55	3.55	0.00%	3/23/99 10:00 AM	3/23/99 1:15 PM	0.14
4/19/99	12:20:00 PM	4/20/99	9:05:00 AM	LE1	LX1	1	1	1	1,585.96	1,578.91	-431.92	-0.54%	4/19/99 12:20 PM	4/20/99 9:05 AM	0.86
4/30/99	2:10:00 PM	4/30/99	2:45:00 PM	LE1	LX1	1	1	1	1,592.81	1,608.99	729.38	0.92%	4/30/99 2:10 PM	4/30/99 2:45 PM	0.02
5/12/99	8:50:00 AM	5/12/99	9:25:00 AM	LE1	LX1	1	1	1	1,606.74	1,626.57	911.60	1.13%	5/12/99 8:50 AM	5/12/99 9:25 AM	0.02
5/24/99	11:10:00 AM	5/24/99	1:00:00 PM	LE1	LX1	1	1	1	1,584.39	1,590.82	242.68	0.31%	5/24/99 11:10 AM	5/24/99 1:00 PM	0.08
5/25/99	3:00:00 PM	5/26/99	10:00:00 AM	LE1	LX1	1	1	1	1,558.09	1,566.25	279.98	0.36%	5/25/99 3:00 PM	5/26/99 10:00 AM	0.79
6/23/99	8:35:00 AM	6/23/99	12:15:00 PM	LE1	LX1	1	1	1	1,599.97	1,598.07	-174.68	-0.22%	6/23/99 8:35 AM	6/23/99 12:15 PM	0.15
6/30/99	1:20:00 PM	7/1/99	9:05:00 AM	SE1	SX2	1	-2	1	1,626.13	1,632.15	-382.46	-0.47%	6/30/99 1:20 PM	7/1/99 9:05 AM	0.82
6/30/99	1:30:00 PM	7/1/99	9:05:00 AM	SE2	SX2	1	-2	1	1,636.53	1,632.15	-137.10	-0.17%	6/30/99 1:30 PM	7/1/99 9:05 AM	0.82
7/20/99	10:35:00 AM	7/20/99	2:10:00 PM	LE1	LX1	1	1	1	1,652.63	1,649.52	-237.94	-0.29%	7/20/99 10:35 AM	7/20/99 2:10 PM	0.15
7/29/99	8:35:00 AM	7/29/99	11:35:00 AM	LE1	LX1	1	1	1	1,611.43	1,608.89	-207.72	-0.26%	7/29/99 8:35 AM	7/29/99 11:35 AM	0.13
8/5/99	9:25:00 AM	8/5/99	10:25:00 AM	LE1	LX1	1	1	1	1,550.20	1,565.37	681.19	0.88%	8/5/99 9:25 AM	8/5/99 10:25 AM	0.04
8/17/99	8:35:00 AM	8/17/99	10:20:00 AM	SE1	SX1	1	-1	1	1,604.94	1,595.20	-406.52	-0.51%	8/17/99 8:35 AM	8/17/99 10:20 AM	0.07
8/19/99	8:35:00 AM	8/19/99	11:45:00 AM	LE1	LX1	1	1	1	1,582.12	1,580.64	-153.43	-0.19%	8/19/99 8:35 AM	8/19/99 11:45 AM	0.13
8/31/99	11:20:00 AM	8/31/99	1:15:00 PM	LE1	LX1	1	1	1	1,567.71	1,575.82	327.48	0.42%	8/31/99 11:20 AM	8/31/99 1:15 PM	0.08
9/3/99	8:35:00 AM	9/3/99	12:15:00 PM	SE1	SX1	1	-1	1	1,602.00	1,612.12	-586.18	-0.73%	9/3/99 8:35 AM	9/3/99 12:15 PM	0.15
9/10/99	8:35:00 AM	9/10/99	10:15:00 AM	SE1	SX1	1	-1	1	1,618.25	1,606.02	-530.57	-0.66%	9/10/99 8:35 AM	9/10/99 10:15 AM	0.07
9/23/99	2:45:00 PM	9/24/99	11:35:00 AM	LE1	LX2	1	2	1	1,538.20	1,527.76	-598.86	-0.78%	9/23/99 2:45 PM	9/24/99 11:35 AM	0.87
9/23/99	2:50:00 PM	9/24/99	11:35:00 AM	LE2	LX2	1	2	1	1,533.75	1,527.76	-376.22	-0.49%	9/23/99 2:50 PM	9/24/99 11:35 AM	0.86
10/15/99	8:35:00 AM	10/15/99	11:25:00 AM	LE1	LX2	1	2	1	1,507.75	1,512.77	175.63	0.23%	10/15/99 8:35 AM	10/15/99 11:25 AM	0.12
10/15/99	8:50:00 AM</														



11/9/00	8:35:00 AM	11/9/00	9:40:00 AM	LE1	LX2	1	2	1	1,568.54	1,579.64	476.55	0.61%	11/9/00 8:35 AM	11/9/00 9:40 AM	0.05
11/9/00	8:40:00 AM	11/9/00	9:40:00 AM	LE2	LX2	1	2	1	1,562.25	1,579.64	791.14	1.01%	11/9/00 8:40 AM	11/9/00 9:40 AM	0.04
11/9/00	12:50:00 PM	11/9/00	1:40:00 PM	LE1	LX1	1	1	1	1,543.16	1,560.70	799.74	1.04%	11/9/00 12:50 PM	11/9/00 1:40 PM	0.03
12/6/00	12:55:00 PM	12/7/00	9:35:00 AM	LE1	LX1	1	1	1	1,503.27	1,515.63	542.99	0.72%	12/6/00 12:55 PM	12/7/00 9:35 AM	0.86
12/8/00	3:05:00 PM	12/11/00	8:35:00 AM	LE1	LX1	1	1	1	1,502.34	1,533.08	1,462.13	1.95%	12/8/00 3:05 PM	12/11/00 8:35 AM	0.73
12/15/00	8:35:00 AM	12/15/00	12:25:00 PM	LE1	LX1	1	1	1	1,486.60	1,474.09	-699.66	-0.94%	12/15/00 8:35 AM	12/15/00 12:25 PM	0.16
12/20/00	8:35:00 AM	12/20/00	11:05:00 AM	LE1	LX2	1	2	1	1,443.75	1,445.97	38.96	0.05%	12/20/00 8:35 AM	12/20/00 11:05 AM	0.10
12/20/00	8:40:00 AM	12/20/00	11:05:00 AM	LE2	LX2	1	2	1	1,438.25	1,445.97	314.24	0.44%	12/20/00 8:40 AM	12/20/00 11:05 AM	0.10
1/2/01	10:05:00 AM	1/17/01	12:15:00 PM	LE1	LX2	1	2	1	1,455.32	1,458.30	76.65	0.11%	1/2/01 10:05 AM	1/2/01 12:15 PM	0.09
1/2/01	10:10:00 AM	1/2/01	12:15:00 PM	LE2	LX2	1	2	1	1,451.59	1,458.30	263.04	0.36%	1/2/01 10:10 AM	1/2/01 12:15 PM	0.09
1/3/01	12:20:00 PM	1/4/01	8:55:00 AM	SE1	SX2	1	-2	1	1,473.51	1,499.60	-1,378.27	-1.87%	1/3/01 12:20 PM	1/4/01 8:55 AM	0.86
1/3/01	12:25:00 PM	1/4/01	8:55:00 AM	SE2	SX2	1	-2	1	1,487.25	1,499.60	-691.93	-0.93%	1/3/01 12:25 PM	1/4/01 8:55 AM	0.85
1/17/01	8:35:00 AM	1/17/01	11:35:00 AM	SE1	SX1	1	-1	1	1,496.75	1,496.30	-52.54	-0.07%	1/17/01 8:35 AM	1/17/01 11:35 AM	0.13
2/14/01	9:40:00 AM	2/14/01	11:30:00 AM	LE1	LX1	1	1	1	1,452.82	1,459.24	248.61	0.34%	2/14/01 9:40 AM	2/14/01 11:30 AM	0.08
2/16/01	8:35:00 AM	2/16/01	11:55:00 AM	LE1	LX1	1	1	1	1,448.50	1,452.72	138.39	0.19%	2/16/01 8:35 AM	2/16/01 11:55 AM	0.14
2/22/01	9:30:00 AM	2/22/01	10:45:00 AM	LE1	LX2	1	2	1	1,385.96	1,394.49	357.14	0.52%	2/22/01 9:30 AM	2/22/01 10:45 AM	0.05
2/22/01	9:35:00 AM	2/22/01	10:45:00 AM	LE2	LX2	1	2	1	1,382.70	1,394.49	520.30	0.75%	2/22/01 9:35 AM	2/22/01 10:45 AM	0.05
3/12/01	8:45:00 AM	3/12/01	11:45:00 AM	LE1	LX1	1	1	1	1,349.52	1,347.75	-156.20	-0.23%	3/12/01 8:45 AM	3/12/01 11:45 AM	0.13
3/20/01	2:35:00 PM	3/21/01	9:50:00 AM	LE1	LX2	1	2	1	1,287.84	1,289.72	29.55	0.05%	3/20/01 2:35 PM	3/21/01 9:50 AM	0.80
3/21/01	8:40:00 AM	3/21/01	9:50:00 AM	LE2	LX2	1	2	1	1,274.79	1,289.72	682.58	1.07%	3/21/01 8:40 AM	3/21/01 9:50 AM	0.05
3/22/01	9:40:00 AM	3/22/01	11:25:00 AM	LE1	LX2	1	2	1	1,236.66	1,241.82	196.04	0.32%	3/22/01 9:40 AM	3/22/01 11:25 AM	0.07
3/22/01	9:45:00 AM	3/22/01	11:25:00 AM	LE2	LX2	1	2	1	1,231.78	1,241.82	440.05	0.71%	3/22/01 9:45 AM	3/22/01 11:25 AM	0.07
4/18/01	8:35:00 AM	4/18/01	10:00:00 AM	SE1	SX_Stop	1	-1	1	1,345.50	1,387.21	-2,152.80	-3.20%	4/18/01 8:35 AM	4/18/01 10:00 AM	0.06
7/6/01	9:05:00 AM	7/6/01	1:05:00 PM	LE1	LX2	1	2	1	1,330.38	1,321.86	-492.69	-0.74%	7/6/01 9:05 AM	7/6/01 1:05 PM	0.17
7/6/01	9:15:00 AM	7/6/01	1:05:00 PM	LE2	LX2	1	2	1	1,326.89	1,321.86	-317.78	-0.48%	7/6/01 9:15 AM	7/6/01 1:05 PM	0.16
8/10/01	12:00:00 PM	8/10/01	2:40:00 PM	SE1	SX1	1	-1	1	1,316.06	1,312.16	129.26	0.20%	8/10/01 12:00 PM	8/10/01 2:40 PM	0.11
8/21/01	2:40:00 PM	8/22/01	10:40:00 AM	LE1	LX1	1	1	1	1,280.59	1,281.26	-30.38	-0.05%	8/21/01 2:40 PM	8/22/01 10:40 AM	0.83
8/30/01	10:40:00 AM	8/30/01	2:00:00 PM	LE1	LX1	1	1	1	1,250.09	1,251.99	32.86	0.05%	8/30/01 10:40 AM	8/30/01 2:00 PM	0.14
9/5/01	8:35:00 AM	9/5/01	10:45:00 AM	LE1	LX2	1	2	1	1,248.32	1,252.23	132.84	0.21%	9/5/01 8:35 AM	9/5/01 10:45 AM	0.09
9/5/01	8:40:00 AM	9/5/01	10:45:00 AM	LE2	LX2	1	2	1	1,244.82	1,252.23	308.36	0.50%	9/5/01 8:40 AM	9/5/01 10:45 AM	0.09
9/17/01	8:35:00 AM	9/17/01	10:50:00 AM	LE1	LX2	1	2	1	1,156.50	1,176.18	926.30	1.60%	9/17/01 8:35 AM	9/17/01 10:50 AM	0.09
9/17/01	8:50:00 AM	9/17/01	10:50:00 AM	LE2	LX2	1	2	1	1,147.60	1,176.18	1,371.90	2.39%	9/17/01 8:50 AM	9/17/01 10:50 AM	0.08
9/21/01	8:35:00 AM	9/21/01	9:40:00 AM	LE1	LX2	1	2	1	1,057.50	1,095.07	1,825.84	3.45%	9/21/01 8:35 AM	9/21/01 9:40 AM	0.05
9/28/01	9:05:00 AM	9/28/01	11:55:00 AM	SE1	SX1	1	-1	1	1,062.21	1,095.07	1,589.90	2.99%	9/28/01 9:05 AM	9/28/01 11:55 AM	0.04
10/30/01	9:05:00 AM	10/30/01	11:05:00 AM	LE1	SX1	1	1	1	1,176.18	1,181.51	208.04	0.35%	10/30/01 9:05 AM	10/30/01 11:05 AM	0.08
11/27/01	1:05:00 PM	11/27/01	2:05:00 PM	SE1	SX1	1	-1	1	1,279.64	1,270.93	371.87	0.58%	11/27/01 1:05 PM	11/27/01 2:05 PM	0.04
12/5/01	8:40:00 AM	12/5/01	12:40:00 PM	SE1	SX2	1	-2	1	1,271.11	1,282.26	-620.96	-0.98%	12/5/01 8:40 AM	12/5/01 12:40 PM	0.17
12/5/01	9:05:00 AM	12/5/01	12:40:00 PM	SE2	SX2	1	-2	1	1,276.06	1,282.26	-373.42	-0.59%	12/5/01 9:05 AM	12/5/01 12:40 PM	0.15
12/26/01	9:20:00 AM	12/26/01	11:55:00 AM	SE1	SX1	1	-1	1	1,276.19	1,275.18	-13.22	-0.02%	12/26/01 9:20 AM	12/26/01 11:55 AM	0.11
12/28/01	9:05:00 AM	12/28/01	10:35:00 AM	SE1	SX1	1	-1	1	1,282.39	1,277.96	157.26	0.25%	12/28/01 9:05 AM	12/28/01 10:35 AM	0.06
12/31/01	3:00:00 PM	12/02	11:30:00 AM	LE1	LX2	1	2	1	1,263.65	1,258.91	-299.80	-0.47%	12/31/01 3:00 PM	12/02 11:30 AM	1.85
12/31/01	3:05:00 PM	12/02	11:30:00 AM	LE2	LX2	1	2	1	1,261.95	1,258.91	-214.97	-0.34%	12/31/01 3:05 PM	12/02 11:30 AM	1.85
1/9/02	2:40:00 PM	1/10/02	10:15:00 AM	LE1	LX2	1	2	1	1,272.07	1,273.22	-5.18	-0.01%	1/9/02 2:40 PM	1/10/02 10:15 AM	0.82
1/9/02	2:45:00 PM	1/10/02	10:15:00 AM	LE2	LX2	1	2	1	1,269.00	1,273.22	147.36	0.23%	1/9/02 2:45 PM	1/10/02 10:15 AM	0.81
1/29/02	11:10:00 AM	1/30/02	8:55:00 AM	LE1	LX2	1	2	1	1,232.23	1,221.02	-622.28	-1.01%	1/29/02 11:10 AM	1/30/02 8:55 AM	0.91
1/29/02	11:25:00 AM	1/30/02	8:55:00 AM	LE2	LX2	1	2	1	1,229.23	1,221.02	-471.93	-0.77%	1/29/02 11:25 AM	1/30/02 8:55 AM	0.90
1/30/02	11:05:00 AM	1/30/02	12:10:00 PM	LE1	LX1	1	1	1	1,198.03	1,208.39	458.16	0.76%	1/30/02 11:05 AM	1/30/02 12:10 PM	0.05
2/20/02	1:55:00 PM	2/21/02	9:40:00 AM	SE1	SX2	1	-2	1	1,211.98	1,212.16	-69.67	-0.11%	2/20/02 1:55 PM	2/21/02 9:40 AM	0.82
2/20/02	2:00:00 PM	2/21/02	9:40:00 AM	SE2	SX2	1	-2	1	1,214.17	1,212.16	39.66	0.07%	2/20/02 2:00 PM	2/21/02 9:40 AM	0.82
4/8/02	8:35:00 AM	4/8/02	10:55:00 AM	LE1	LX1	1	1	1	1,225.50	1,232.35	281.29	0.46%	4/8/02 8:35 AM	4/8/02 10:55 AM	0.10
4/18/02	11:20:00 AM	4/18/02	12:05:00 PM	LE1	LX1	1	1	1	1,222.75	1,236.66	634.31	1.04%	4/18/02 11:20 AM	4/18/02 12:05 PM	0.03
4/25/02	8:45:00 AM	4/25/02	10:25:00 AM	LE1	LX1	1	1	1	1,199.85	1,206.01	247.99	0.41%	4/25/02 8:45 AM	4/25/02 10:25 AM	0.07
5/6/02	3:05:00 PM	5/7/02	11:05:00 AM	LE1	LX1	1	1	1	1,164.64	1,167.78	98.72	0.17%	5/6/02 3:05 PM	5/7/02 11:05 AM	0.83
5/14/02	8:35:00 AM	5/14/02	12:10:00 PM	SE1	SX1	1	-1	1	1,206.75	1,205.30	12.30	0.02%	5/14/02 8:35 AM	5/14/02 12:10 PM	0.15
5/28/02	9:55:00 AM	5/28/02	12:05:00 PM	LE1	LX1	1	1	1	1,185.17	1,187.47	55.67	0.09%	5/28/02 9:55 AM	5/28/02 12:05 PM	0.09
6/4/02	8:45:00 AM	6/4/02	12:20:00 PM	LE1	LX1	1	1	1	1,147.85	1,148.65	-17.64	-0.03%	6/4/02 8:45 AM	6/4/02 12:20 PM	0.15
6/7/02	8:35:00 AM	6/7/02	10:30:00 AM	LE1	LX1	1	1	1	1,127.00	1,135.95	391.29	0.69%	6/7/02 8:35 AM	6/7/02 10:30 AM	0.08
6/14/02	8:35:00 AM	6/14/02	10:40:00 AM	LE1	LX2	1	2	1	1,110.00	1,112.50	69.50	0.13%	6/14/02 8:35 AM	6/14/02 10:40 AM	0.09
6/14/02	9:00:00 AM	6/14/02	10:40:00 AM	LE2	LX2	1	2	1	1,099.70	1,112.50	585.23	1.06%	6/14/02 9:00 AM	6/14/02 10:40 AM	0.07
6/24/02	1:35:00 PM	6/24/02	2:45:00 PM	SE1	SX1	1	-1	1	1,114.94	1,102.77	552.80	0.99%	6/24/02 1:35 PM	6/24/02 2:45 PM	0.05
6/26/02	8:35:00 AM	6/26/02	10:45:00 AM	LE1	LX2	1	2	1	1,063.00	1,077.32	663.07	1.25%	6/26/02 8:35 AM	6/26/02 10:45 AM	0.09
6/26/02	8:40:00 AM	6/26/02	10:45:00 AM	LE2	LX2	1	2	1	1,066.50	1,077.32	487.89	0.91%	6/26/02 8:40 AM	6/26/02 10:45 AM	0.23
7/5/02	9:40:00 AM	7/5/02	3:05:00 PM	SE1	SX1	1	-1	1	1,093.56	1,103.50	-551.50	-1.01%	7/5/02 9:40 AM	7/5/02 3:05 PM	0.09
8/14/02	2:20:00 PM	8/15/02	11:05:00 AM	SE1	SX1	1	-1	1	1,028.28	1,038.39	-556.73	-1.08%	8/14/02 2:20 PM	8/15/02 11:05 AM	0.86
9/3/02	8:35:00 AM	9/3/02	11:45:00 AM	LE1	LX2	1	2	1	1,013.56	1,000.53	-702.10	-1.39%	9/3/02 8:35 AM	9/3/02 11:45 AM	0.13
9/30/02	8:35:00 AM	9/30/02	10:50:00 AM	LE1	LX2	1	2	1	1,003.98	1,000.53	-222.80	-0.44%	9/30/02 8:35 AM	9/30/02 10:50 AM	0.11
9/30/02	9:00:00 AM	9/30/02	10:50:00 AM	LE2	LX2	1	2	1	922.70	923.25	-18.54	-0.04%	9/30/02 9:00 AM	9/30/02 10:50 AM	0.09
10/15/02	8:35:00 AM	10/15/02	12:50:00 PM	SE1	SX1	1	-1	1	912.88	923.25	472.63	1.04%	10/15/02 8:35 AM	10/15/02 12:50 PM	0.18
10/29/02	9:40:00 AM	10/29/02	12:10:00 PM	LE1	LX1	1	1	1	978.39	984.05	234.19	0.48%	10/29/02 9:40 AM	10/29/02 12:10 PM	0.10

## Trade Duration - In Sample

