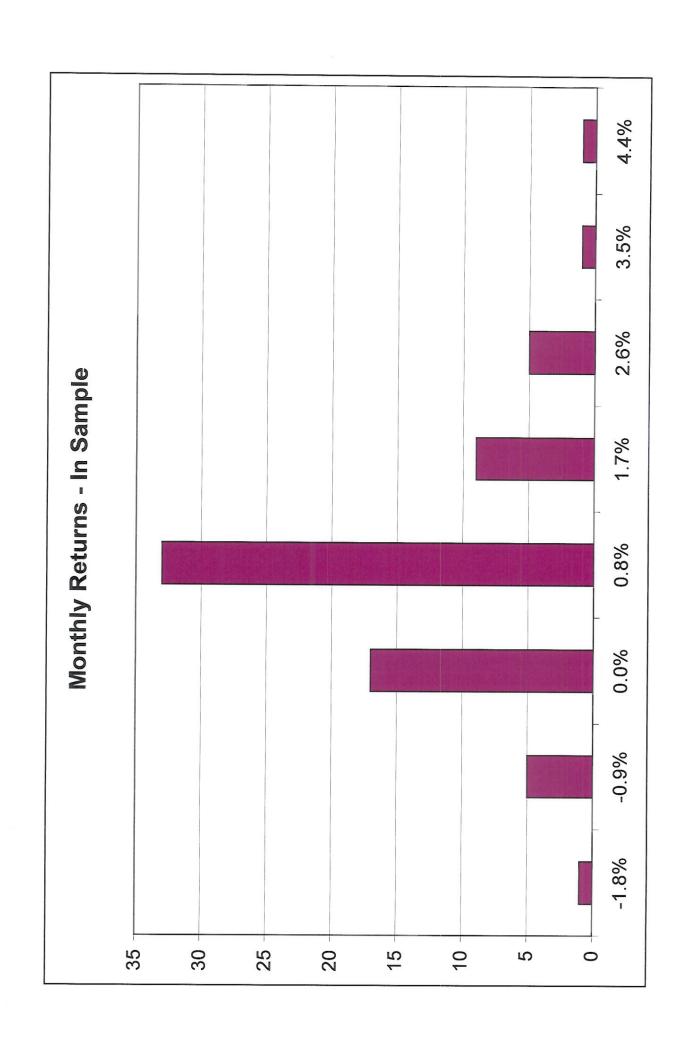
1 contract \$100,000 account



1000 1000	Date In	Time In		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
1,000,000 1,00					SE1	SX1	1	-1	1		1,317.64	114.34	0.17%		10/3/97 10:55 AM	Duration 0.10
1.000000000000000000000000000000000000	10/23/97	8:35:00 AM	10/23/97	12:10:00 PM	LE1		1									
1907-1909-1909-1909-1909-1909-1909-1909-							1			1,290.58	1,296.68	240.20	0.37%	10/23/97 8:40 AM		
1969 1960	10/27/97	2:20:00 PM	10/28/97	9:25:00 AM	LE2		1									
1999 1999							10.00		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
The color of the	12/19/97	9:20:00 AM	12/19/97	11:15:00 AM	LE1		200									
1,500							1		1	1,269.50	1,277.13	318.04	0.50%	12/19/97 9:55 AM	12/19/97 11:15 AM	
2009 2009	1/12/98	8:35:00 AM	1/12/98				1									
200900 2							1			1,330.75	1,333.84		-0.33%	2/2/98 8:35 AM		
1	2/23/98	8:35:00 AM	2/23/98				1									
1,000 1,00							1		- 1	1,364.00	1,369.06	184.84	0.27%	3/5/98 8:35 AM	3/5/98 11:20 AM	
Windle	3/25/98	2:10:00 PM	3/26/98	9:55:00 AM	LE2		1									
Second Property Second Pro							1					-763.54	-1.08%	4/27/98 8:35 AM	4/27/98 2:05 PM	0.23
STORES 1.500 AM STORES 1.500 AM LEG LOC	5/26/98	3:00:00 PM	5/27/98	11:15:00 AM	LE1	LX2	1									
Transpare Tran							1							5/27/98 8:35 AM	5/27/98 11:15 AM	0.11
Section 1.00 American	7/21/98	2:40:00 PM	7/22/98	11:35:00 AM	LE1	LX1	1									
Miles							1		- 0	1,397.60	1,404.63	281.61	0.40%	8/4/98 11:45 AM	8/4/98 1:30 PM	
SCHOOL 1.55	8/21/98	8:50:00 AM	8/21/98				1									
## SETTING 1-04-00 AM SETTING 1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-							1	2		1,361.65	1,373.50	524.47	0.77%	8/21/98 10:55 AM		
#50.569		10:45:00 AM					1									
98986 950 0 M 98986 1100 0 M 98186 1100 0 M 9818 1100 0 M 9818 1 M 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1							1	2	1	1,269.01	1,276.84	328.42	0.52%			
190568 2000 PM 190568 1200 0AM SET 551 1 1 1 1 1 1 1 1							1		1							
1979 1979				10:30:00 AM	SE1		1	-1		1,345.12	1,358.43	-732.33	-1.09%	10/15/98 2:20 PM	10/16/98 10:30 AM	
1979 1979							1									0.10
122108 9 150 0 AM 122108 9 150			12/1/98	10:40:00 AM	LE2	LX2	1	2	1	1,453.75	1,457.24	101.97				
1,966 2,000 PM 1,969 2,500 PM 1,969 2,5							1							12/21/98 9:10 AM		0.11
11956 8-20 AM - 1950 99 1250 00 MLE LOZ 1 2 1 1,50850 1,50		2:20:00 PM	1/5/99	8:35:00 AM	LE1	LX1	1	1	1	1,512.88	1,525.03					0.555000
22500 PM 22500 PM 25500 PM							- 0							1/13/99 8:35 AM		
3.666 9 510 0.04	2/24/99	2:25:00 PM	2/25/99	12:50:00 PM	LE1	LX2		2								
3969 8 3500 AM 3569 11:00 AM 5E7															2/25/99 12:50 PM	0.18
11-000 11-000 11-000 12-0000 12-0000 12-0000 12-0000 12-0000 12-00	3/5/99	8:35:00 AM	3/5/99	11:10:00 AM	SE1		1									
19,000 1													0.15%	3/5/99 8:40 AM	3/5/99 11:10 AM	0.10
## STARPS 200 DP M	3/23/99	10:00:00 AM	3/23/99	1:15:00 PM	LE2		1									
\$19399 \$3.000 AM \$13999 \$25.000 AM \$1299 \$12000 OP \$121														4/19/99 12:20 PM	4/20/99 9:05 AM	0.86
\$2,6489 111.00 AM \$2,6499 100 DOFN E1 \(5/12/99	8:50:00 AM	5/12/99				1									
92399 9 83.500 AM 97399 9 13.500 AM 12.15 PM 77199 90.500 AM 952 SX2 1 2 2 1 1.626 31 1.625 1.532 4.0 4.7% 65099 1.20 PM 77199 90.500 AM 952 SX2 1 2 2 1 1.626 31 1.625 1.532 4.0 4.7% 65099 1.02 PM 77199 90.500 AM 952 SX2 1 2 2 1 1.626 31 1.625 1.532 1.626 AM 2.59 PM 77199 90.500 AM 952 SX2 1 2 2 1 1.626 31 1.625 1.532 1.626 AM 2.59 PM 77199 90.500 AM 952 SX2 1 2 2 1 1.626 31 1.625 1.532 1.626 AM 2.59 PM 77199 90.500 AM 952 SX2 1 2 2 1 1.626 31 1.625 1.626 1.626 AM 2.59 PM 77199 90.500 AM 952 SX2 1 2 2 1 1.626 31 1.626 1.626 AM 2.59 PM 77199 90.500 AM 952 SX2 1 2 2 1 1.626 31 1.626 AM 2.59 PM 77199 90.500 AM 952 SX2 1 2 2 1 1.626 31 1.626 AM 2.59 PM 77199 90.500 AM 952 SX2 1 2 2 1 1.626 AM 952 SX2 1 1 1.626 SX2							1					242.68	0.31%	5/24/99 11:10 AM	5/24/99 1:00 PM	0.08
1.00096 1.000 PM 77/199 9.050 OAM SET SV2 1 -2 1 1.000 FM 1.000 FM 77/199 9.050 OAM SET SV2 1 -2 1 1.000 FM 1.000 FM 77/199 9.050 OAM SET SV2 1 -2 1 1.000 FM 77/199 9.050 OAM SET SV2 1 -2 1 1.000 FM 77/199 9.050 OAM SET SV2 1 -2 1 1.000 FM 77/199 9.050 OAM SET SV2 1 -2 1 1.000 FM 77/199 9.050 OAM SET SV2 1 -2 1 1.000 FM 77/199 9.050 OAM SET SV2 1 -2 1 1.000 FM 77/199 9.050 OAM SET SV2 1 -2 1 1.000 FM 77/199 9.050 OAM SET SV2 0 0.15 0.000 OAM SET SV2 0 0.15 0.000 OAM SET SV2 0 0	6/23/99	8:35:00 AM	6/23/99				1									
77,0999 31,00 AM 72,0999 21,00 DPM LET LX1													-0.47%	6/30/99 1:20 PM	7/1/99 9:05 AM	0.82
728999 33.500 AM 572899 113500 AM LE]	7/20/99	10:35:00 AM	7/20/99													
9817999 8.35 0.00 AM 817999 11-150 0.00 AM 8519 581 51 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1												-207.72	-0.26%	7/29/99 8:35 AM	7/29/99 11:35 AM	0.13
81999 8 353.00 M 81999 1145.00 AM LE1 LX1 1 1 1.582.12 1.580.64 153.43 0.19% 81999 835.5 AM 81999 1145.00 AM LE1 LX1 1 1 1.582.12 1.580.64 159.14 159																
9/3999 8.3500 AM 9/3999 12.1500 PM SET SX1 1 -1 1.1602.00 16712 -5861.8 -0.73% 9/399 8.350 AM 9/1099 8.350 AM 9/1099 8.350 AM 9/1099 8.350 AM 15500 AM LET LX2 1 2 1.1538.76 15.277 6 -589.86 0.75% 9/399 9/399 245 DM 9/399 11.3500 AM LET LX2 1 2 1.1537.77 15.563 20.23% 10/1599 8.350 AM 10/1599 11.250 AM LET LX2 1 2 1.1507.76 1.59% 9/399 245 DM 9/2499 11.350 AM LET LX2 1 2 1.1507.77 15.563 20.3% 10/1599 8.350 AM 10/1599 11.250 AM LET LX2 1 2 1.1507.76 1.59% 9/399 25.00 PM 9/2499 11.350 AM LET LX2 1 2 1.1507.76 1.59% 9/399 25.00 PM 9/2499 11.350 AM LET LX2 1 2 1.1507.76 1.59% 9/399 25.00 PM 9/2499 11.350 AM LET LX2 1 2 1.1507.76 1.59% 9/399 25.00 PM 9/2499 11.350 AM LET LX2 1 2 1.1507.76 1.59% 9/399 25.00 PM 9/2499 11.350 AM LET LX2 1 2 1.1507.76 1.59% 9/399 25.00 PM 9/2499 11.350 AM LET LX2 1 2 1.1507.76 1.59% 9/399 25.00 PM 9/2499 11.350 AM LET LX2 1 2 1.1507.76 1.59% 9/399 26.00 PM 9/2499 11.350 AM LET LX2 1 2 1.1507.76 1.59% 9/399 26.00 PM 9/2499 11.250 AM LET LX2 1 2 1.1507.76 1.59% 9/399 26.00 PM 9/2499 11.250 AM LET LX2 1 1 2 1.1507.76 1.59% 9/399 26.00 PM 9/2499 9/2499 11.250 AM LET LX2 1 1 2 1.1507.76 1.59% 9/399 26.00 PM 9/2499 9/2499 11.250 AM LET LX2 1 1 1.507.76 1.59% 9/399 26.00 PM 9/2499 9/									1	1,582.12	,580.64	-153.43	-0.19%	8/19/99 8:35 AM	8/19/99 11:45 AM	0.13
97.0999 \$35.00 AM 97.099 115.00 AM \$E1 X1 1 1 1.618.25 1.690.0 5.500.776 5.988.66 0.7394 0.7395 0.739	9/3/99	8:35:00 AM	9/3/99													
9/23/99 2-500.0 PM 9/24/99 1135/00 AM LE2								-1	1	1,618.25	606.02	530.57	0.66%	9/10/99 8:35 AM		
19/15/99 8.3500 AM 19/15/99 11250 AM LET LX2 1 2 1 1.507/75 15/15/37 77 15/63 0.23% 10/15/99 8135 AM 10/15/99 1125 AM 0.12 110/15/99 8.3500 AM 10/15/99 1125 AM 0.12 110/15/99 1125 AM 0.12 110/15/99 1125 AM 0.12 110/15/99 8.3500 AM 10/15/99 1125 AM 0.12 110/15/99 8.3500 AM 110/15/99 1125 AM 0.12 110/15/99 9.3500 AM 110/15/99 1125 AM 0.12 110/15/99 9.3500 AM 110/15/99 1125 AM 0.12 110/15/99 9.3500 AM 110/15/99 9					77777											
10/28/99 8.35/00 AM 10/28/99 12/40/00 PM SE1 SV2 1 2 1 1,575/25 1,583.67 -738.97 -0.94% 10/28/99 8.35 AM 10/28/99 12/40/00 PM SE1 SV2 1 -2 1 1,575/25 1,583.67 -738.97 -0.94% 10/28/99 8.35 AM 10/28/99 12/40/00 PM SE1 SV1 1 -1 1 1,623/21 1,620.43 57 97 0.07% 10/28/99 8.35 AM 10/28/99 12/10/28/99 8.35 AM 11/28/99 12/50 PM SE1 SV1 1 -1 1 1,623/21 1,620.43 57 97 0.07% 10/28/99 8.35 AM 11/28/99 13/50 AM 11/28/9									1	1,507.75 1	,512.77	175.63	0.23%	10/15/99 8:35 AM	10/15/99 11:25 AM	
10/28/99 8.400 0 AM 10/28/99 12-4000 PM SE2 SX2 1 -2 1 1.57/125 1,883.67 -9.99 51 -0.89% 10/28/99 82.00 AM 10/28/99 12-000 PM SE2 SX1 1 -1 1 1,632.21 1,883.67 -9.99 51 -0.89% 11/28/99 83.50 0 AM 10/28/99 12-00 0 AM SE1 SX1 1 -1 1 1,632.21 1,883.67 -9.99 51 -0.89% 11/28/99 83.50 AM 10/28/99 12-00 AM SE1 SX1 1 -1 1 1,649.56 1,656.00 242.38 0.29% 11/28/99 83.50 AM 11/28/99 11/25/00 AM SE1 SX1 1 1 1 1,649.56 1,656.00 242.38 0.29% 11/28/99 83.50 AM 11/28/99 83.50 AM LE1 LX1 1 1 1 1,672.50 1,688.00 -8.62.88 1 -0.3% 11/28/99 83.50 AM 11/28/99 83.50 AM 12/28/99 83.50 AM LE1 LX1 1 1 1,672.50 1,688.00 -8.62.88 1 -0.3% 11/28/99 83.50 AM 12/28/99																
117599 8 33500 AM 172699 112500 AM 5E1 SX1							1	-2	1	1,571.25 1	,583.67	-699.51	-0.89%	10/28/99 8:40 AM	10/28/99 12:40 PM	
11/23/99 3/5/00 AM 11/23/99 11/45/00 AM LE1 LX1 1 1 1,658.91 1,657.51 202.35 0.25% 11/23/99 8.35 AM 11/23/99 11/45/00 PM 11/23/99 8.35 AM 12/23/99 8.35 AM 12/							1									
12/39/9 8/35/00 AM 12/39/09 12/25/00 PM SE1 SX1 1 -1 1 1/67/25 0 1/68/09 8/35/00 AM 12/39/09 12/25/00 PM LE1 LX2 1 2 1 1/67/30 13/50/50 5/50/50 PM LE1 LX2 1 2 1 1/67/30 13/50/50 5/50/50 PM LE1 LX2 1 2 1 1/67/30 13/50/50 5/50/50 PM LE1 LX2 1 2 1 1/67/30 13/50/50 5/50/50 PM LE1 LX2 1 2 1 1/67/30 13/50/50 5/50/50 PM LE1 LX2 1 2 1 1/67/30 13/50/50 5/50/50 PM LE1 LX2 1 2 1 1/67/30 13/50/50 S/50/50 PM LE1 LX2 1 2 1 1/67/30 13/50/50 S/50/50 PM LE1 LX2 1 2 1 1/67/30 13/50/50 S/50/50 PM LE1 LX2 1 2 1 1/67/30 13/50/50 S/50/50 PM LE1 LX2 1 2 1 1/67/30 13/50/50 S/50/50 PM LE1 LX2 1 2 1 1/67/30 13/50/50 S/50/50 PM LE1 LX2 1 2 1 1/67/30 13/50/50 S/50/50 PM LE1 LX2 1 2 1 1/67/30 13/50/50 S/50/50 PM LE1 LX2 1 2 1 1/67/30 S/50/50 PM LE1 LX1 1 1 1 1/50/50/50 S/50/50 PM LE1 LX1 1 1 1 1/50/50/50/50/50/50/50/50/50/50/50/50/50/							1	1	1	1,649.56 1	,656.05	242.38	0.29%	11/23/99 9:35 AM		
1/3/100 9.45.00 AM 1/3/100 12.25.00 PM LE1 LV2 1 2 1 1.697.97 1.691.05 4.490.51 0.51% 1/3/100 9.45.00 AM 1/3/100 12.25.00 PM LE2 LV2 1 2 1 1.697.97 1.691.05 4.49% 1/3/100 9.50.00 AM 1/3/100 12.25.00 PM LE2 LV2 1 2 1 1.697.97 1.691.05 4.49% 1/3/100 9.50.00 AM 1/3/100 12.25.00 PM 1/3/100								527								
15/500 9.05.00 AM 1/500 10:10.00 AM LE1 LX2 1 2 1 1;621.92 15.99 3 81.92 8 10.7% 1/500.90 9.05 AM 1/500 0.10 10.00 AM 1/500 10:10.00 AM LE2 LX2 1 2 1 1;671.40 1;639.93 1,045.21 1.29% 1/500.90 9.00 AM 1/500 0.10 10:00 AM LE2 LX2 1 2 1 1;671.40 1;639.93 1,045.21 1.29% 1/500.90 9.00 AM 1/500 0.00 9.45 AM 0.05 1/500.90 PM 1/2500 9.10 AM 1/500 0.00 AM 1/500 0.00 PM 1/2500 9.10 AM 1/500 0.00 AM 1/	1/3/00	9:45:00 AM	1/3/00	12:25:00 PM L	.E1	LX2	1	2	1	1,697.97 1	,691.05	-430.51	-0.51%	1/3/00 9:45 AM	1/3/00 12:25 PM	0.11
19500 9-10:00 AM 1500 0 10:00 AM LE2 LX2 1 2 1 1;617.40 16:39.93 1,045.21 1,29% 17500 9-10 AM 17500 10:10 AM 0.04 17500 9-10 AM 0.05 17500 AM 17500 9-10 AM 0.05 17540 AM	1/5/00	9:05:00 AM	1/5/00													
1/24/00 2-30:00 PM 1/25/00 9-10:00 AM LET LX2 1 2 1 1,641.15 1,648.65 52.75 0.36% 1/24/00 2:35 PM 1/25/00 9-10:00 AM LET LX2 1 2 1 1,641.15 1,648.65 52.75 0.36% 1/24/00 2:35 PM 1/25/00 9-10:00 AM LET LX2 1 1 1,641.15 1,648.65 52.75 0.36% 1/24/00 2:35 PM 1/25/00 9-10 AM 0.77 3/7/00 9-20 AM 3/7/00 10:35:00 AM LET LX1 1 1 1 1,600.40 1,615.70 685.18 0.86% 3/7/00 9-20 AM 3/7/00 10:35:00 AM LET LX1 1 1 1 1,600.40 1,615.70 685.18 0.86% 3/7/00 9-20 AM 3/7/00 10:35:00 AM LET LX1 1 1 1 1,600.40 1,615.70 685.18 0.86% 3/7/00 9-20 AM 3/7/00 10:35:00 AM LET LX1 1 1 1 1,600.40 1,615.70 685.18 0.86% 3/7/00 9-20 AM 3/7/00 10:35:00 AM LET LX1 1 1 1 1,600.40 1,615.70 685.18 0.86% 3/7/00 9-20 AM 3/7/00 10:00 AM LET LX1 1 1 1,600.40 1,615.70 685.18 0.86% 3/7/00 9-20 AM 3/7/00 10:00 AM LET LX1 1 1 1,600.40 1,615.70 685.18 0.86% 3/7/00 9-20 AM 3/7/00 10:00 AM LET LX1 1 1 1,600.40 1,615.70 685.18 0.86% 3/7/00 9-20 AM 3/7/00 10:00 AM LET LX1 1 1 1,600.40 1,615.70 685.18 0.86% 3/7/00 9-20 AM 3/7/00 10:00 AM LET LX1 1 1 1,600.40 1,615.70 685.18 0.86% 3/7/00 9-20 AM 3/7/00 10:00 AM LET LX1 1 1 1,600.40 1,615.70 685.18 0.86% 3/7/00 9-20 AM 3/7/00 10:00 AM LET LX1 1 1 1,600.40 1,600.4					.E2	LX2	1	2	1	1,617.40 1	639.93	1,045.21	1.29%	1/5/00 9:10 AM	1/5/00 10:10 AM	
1/24/00 2-35:00 PM 1/25/00 3 1/25/00 M 1/25/00																
3/13/00 8.35/00 AM 3/13/00 9.55 AM 0.66 4/4/00 11:45:00 AM 4/4/00 11:20:00 PM LE1 LX2 1 2 1 1,697.75 1,690.72 266.46 1.52% 3/13/00 8.35 AM 3/13/00 9.55 AM 0.66 4/4/00 11:50:00 AM 4/4/00 11:20:00 PM LE1 LX2 1 2 1 1,697.75 1,690.72 266.46 1.52% 3/13/00 8.35 AM 3/13/00 9.55 AM 0.66 4/4/10 11:50:00 AM 4/4/00 11:20:00 PM LE1 LX2 1 2 1 1,697.75 1,690.72 266.46 0.31% 6/22/00 8.35:00 AM 4/2/00 12:00 AM SE1 SX2 1 2 1 1,697.75 1,690.72 266.46 0.31% 6/22/00 8.35:00 AM 6/2/00 11:20:00 AM SE1 SX2 1 2 1 1,697.75 1,690.72 266.40 0.31% 6/22/00 8.35:00 AM 6/2/00 11:20:00 AM SE1 SX2 1 2 1 1,697.75 1,690.72 266.40 0.31% 6/22/00 8.35:00 AM 6/2/00 11:20:00 AM SE1 SX2 1 2 1 1,697.75 1,690.72 266.40 0.31% 6/22/00 8.35:00 AM 6/2/00 11:20:00 AM SE1 SX2 1 2 1 1,697.75 1,690.72 266.40 0.31% 6/22/00 8.35:00 AM 6/2/00 11:20:00 AM SE1 SX2 1 2 1 1,697.75 1,690.72 266.40 0.31% 6/22/00 8.35:00 AM 6/2/00 11:20:00 AM SE1 SX2 1 2 1 1,697.75 1,690.72 266.40 0.31% 6/22/00 8.35:00 AM 6/2/00 11:20:00 AM SE1 SX2 1 2 1 1,697.75 1,690.72 266.40 0.31% 6/22/00 8.35:00 AM 6/2/00 11:20:00 AM SE1 SX2 1 2 1 1,697.75 1,690.72 266.40 0.31% 6/22/00 8.35:00 AM 6/2/00 11:20:00 AM SE1 SX2 1 2 1 1,697.75 1,690.72 266.40 0.31% 6/22/00 8.35:00 AM 6/2/00 11:20:00 AM SE1 SX2 1 2 1 1,697.75 1,690.72 266.40 0.31% 6/22/00 8.35:00 AM 6/2/00 11:20:00 AM SE1 SX2 1 2 1 1,697.75 1,690.72 266.40 0.31% 6/22/00 8.35:00 AM 6/2/00 11:20:00 AM SE1 SX2 1 2 1 1,697.75 1,690.72 266.40 0.31% 6/22/00 8.35:00 AM 6/2/00 11:20:00 AM SE1 SX2 1 2 1 1,697.75 1,690.72 266.40 0.31% 6/22/00 8.35:00 AM 6/2/00 11:20:00 AM SE1 SX2 1 2 1 1,697.75 1,690.72 266.40 0.31% 6/22/00 8.35:00 AM 6/2/00 11:20:00 AM SE1 SX2 1 2 1 1,697.75 1,690.72 266.40 0.31% 6/22/00 8.35:00 AM 6/2/00 11:20:00 AM SE2 SX2 1 2 1 1,697.75 1,690.72 266.40 0.30% 6/22/00 8.35:00 AM 6/2/00 11:20:00 AM SE2 SX2 1 2 1 1,697.75 1,690.72 266.40 0.30% 6/22/00 8.35:00 AM 6/2/00 11:20:00 AM SE2 SX2 1 2 1 1,697.75 1,690.72 266.40 0.30% 6/22/00 8.35:00 AM 6/2/00 11:20:00 AM SE2 SX2 1 2 1 1,697.75 1,690.72 245.55 0.55% 6/22/00 8.35:00 AM 6/2/00								2	1	1,635.79 1	,648.65	561.06	0.69%	1/24/00 2:35 PM	1/25/00 9:10 AM	
44400 11:45:00 AM 44400 12:00 DPM LET LX2 1 2 1 1;697.11 1;698.62 9-16 -0.01% 44400 11:145 AM 44400 11:20 DPM 0.06 44100 12:00 DPM LEZ LX2 1 2 1 1;697.11 1;698.62 391.89 0.46% 44400 11:150 AM 44400 11:20 DPM 0.06 44100 12:00 DPM LEZ LX2 1 1 2 1 1;698.62 391.89 0.46% 44400 11:00 DPM 0.06 44100 12:00 DPM LEZ LX2 1 1 1 1 1 1;709.25 1;727.92 847.95 0.99% 471100 845 AM 44100 11:00 AM 0.06 44100 12:00 DPM LEZ LX2 1 1 1 1 1 1;709.25 1;727.92 847.95 0.99% 471100 845 AM 47100 10:00 AM 0.06 44100 12:00 DPM LEZ LX2 1 1 1 1 1 1;709.25 1;727.92 847.95 0.99% 471100 845 AM 47100 10:00 AM 0.06 47100 12:05 DPM 0.07 47100 12:00 DPM LEZ LX2 1 1 2 1 1;680.50 1;693.80 581.01 0.69% 471300 8;45 AM 471300 10:30 AM 0.07 471400 12:15 DPM 0.15																
4/11/00 8-45:00 AM 4/11/00 10-10:00 AM LET LX1 1 1 1,709.25 1,727.92 847.95 0.99% 4/11/00 8.45 AM 4/13/00 8.45 AM 4/13/00 8.55:00 AM 4/13/00 10-30:00 AM LET LX1 1 1 1,709.25 1,727.92 847.95 0.99% 4/11/00 8.45 AM 4/13/00 8.45 AM 4/13/00 8.35 AM 4/13/00 8.			4/4/00				1	2	1	1,697.11 1	,698.62	-9.16	-0.01%			
4/13/00 8.45:00 AM 4/13/00 10.30:00 AM LET LX1 1 1 1.880.50 1.993.80 581.01 0.69% 4/13/00 8.45.00 AM 4/14/00 12.15:00 PM LET LX2 1 1 2 1 1.689.83 1.682.20 1 -2.264.22 1.59% 4/14/00 8.35.00 AM 4/14/00 12.15:00 PM LET LX2 1 1 2 1 1.689.83 1.682.20 1 -2.264.22 1.19% 4/14/00 8.45.00 AM 4/14/00 12.15:00 PM LET LX2 1 1 2 1 1.689.83 1.682.20 1 -2.964.22 1.19% 4/14/00 8.35.00 AM 4/14/00 12.15:00 PM LET LX2 1 1 1 1 1.651.75 1.672.22 941.06 1 1.49% 4/27/00 8.35.00 AM 4/27/00 12.00.00 PM LET LX2 1 1 2 1 1.592.80 1.597.70 48.47 4.069% 5/22/00 93.55 AM 5/22/00 12.00.00 PM LET LX2 1 1 2 1 1.592.80 1.597.70 48.47 4.069% 5/22/00 93.55 AM 5/22/00 12.00.00 PM LET LX2 1 1 2 1 1.592.80 1.597.70 48.47 4.069% 5/22/00 93.55 AM 5/22/00 12.00.00 PM LET LX2 1 1 2 1 1.592.80 1.597.70 48.47 4.069% 5/22/00 93.55 AM 5/22/00 12.00.00 PM LET LX2 1 1 2 1 1.592.80 1.597.70 48.47 4.069% 5/22/00 93.55 AM 5/22/00 12.00.00 PM LET LX2 1 1 2 1 1.592.80 1.597.70 48.47 4.069% 5/22/00 93.55 AM 5/22/00 11:20.00 AM SET SX2 1 -2 1 1.701.14 1.690.72 435.55 0.51% 6/2/00 8.35 AM 6/2/00 11:20.00 AM ET LX2 1 2 1 1.697.75 1.690.72 266.40 0.31% 6/2/00 8.45 AM 6/2/00 11:20.00 AM LET LX2 1 2 1 1.697.75 1.690.72 266.40 0.39% 6/2/00 8.45 AM 6/2/00 11:40.00 AM LET LX2 1 2 1 1.697.75 1.690.72 45.55 0.51% 6/2/00 8.35 AM 6/2/00 11:40.00 AM LET LX2 1 2 1 1.693.81 1.																
474400 8.9500 AM 474400 12.15:00 PM LE1 LX2 1 2 1 1.649.83 1.626.20 4.94.04 14.04 14.04 12.15:00 PM LE2 LX2 1 2 1 1.649.83 1.626.20 4.94.04 14.04 14.04 12.15:00 PM LE2 LX2 1 2 1 1.651.75 1.672.22 941.06 1.14% 47.070 10.45:00 AM 47.070 10.45 AM 0.09 9.35:00 AM 67.00 12.00 PM LE1 LX1 1 1 1 1.651.75 1.672.22 941.06 1.14% 47.070 10.835 AM 47.070 10.45 AM 0.09 9.35:00 AM 67.00 12.00 PM LE1 LX2 1 2 1 1.597.07 1.597.70 165.31 0.21% 57.2200 9.40 AM 57.2200 12.00.00 PM LE2 LX2 1 2 1 1.697.75 1.690.72 266.46 0.31% 67.200 67.40 AM 67.200 11.200 AM 67.00 AM 57.200 11.200 AM 67.00 AM 57.00 AM 57.00 AM 67.00 11.00 AM 67.00 AM 67.00 AM 67.00 11.00 AM 67.00 AM 67.00 AM 67.00 11.00 AM 67.00 AM 6	4/13/00	8:45:00 AM	4/13/00	10:30:00 AM L	.E1 (_X1										
4/27/00 8.35:00 AM 4/27/00 10.45:00 AM LE1 LX1 1 1 1,651.75 1,672.22 941.06 1.14% 4/27/00 8.35 AM 5/22/00 10.05 PM 0.10 5/22/00 9.35:00 AM 5/22/00 12:00:00 PM LE1 LX2 1 2 1,592.80 1,597.70 165.31 0.21% 5/22/00 940 AM 5/22/00 12:00:00 PM LE1 LX2 1 2 1,592.80 1,597.70 165.31 0.21% 5/22/00 940 AM 6/2/00 11:00:00 PM 0.10 5/22/00 8.35:00 AM 6/2/00 11:00:00 AM SE1 SX2 1 2 1,697.75 1,690.72 266.46 0.31% 6/2/00 8.35 AM 6/2/00 11:20:00 AM 6/2/00 11:20:00 AM SE1 SX2 1 2 1,697.75 1,690.72 266.46 0.31% 6/2/00 8.35 AM 6/2/00 11:20:00 AM 6/2/00 11:20:00 AM SE2 SX2 1 2 1,697.75 1,690.72 266.46 0.31% 6/2/00 8.35 AM 6/2/00 11:20:00 AM 6/2/00 11:20:00 AM 5/2/00 11:20:00 AM 5/2/00 11:20:00 AM 5/2/00 11:20:00 AM 6/2/00 12:30:00 PM 6/2/00 12:30:0												-1,264.22		4/14/00 8:35 AM	4/14/00 12:15 PM	0.15
5/22/00 9.35/00 AM 5/22/00 12/000 PM LEZ LXZ 1 2 1 1,597.07 1,597.70 48,47 -0.06% 5/22/00 9.35 AM 5/22/00 12/000 PM LEZ LXZ 1 2 1 1,597.07 1,597.70 165.31 0.21% 5/22/00 9.35 AM 5/22/00 12/000 PM 0.10 6/2/00 8.35 00 AM 6/2/00 11/2/00 AM 5E1 SXZ 1 2 1 1,697.75 1,690.72 486.46 0.31% 6/2/00 8.35 AM 6/2/00 11/2/00 AM 5E1 SXZ 1 2 1 1,701.14 1,690.72 485.55 0.51% 6/2/00 8.35 AM 6/2/00 11/2/00 AM 5E1 SXZ 1 2 1 1,701.14 1,690.72 485.55 0.51% 6/2/00 8.35 AM 6/2/00 11/2/00 AM 5E1 SXZ 1 2 1 1,701.14 1,690.72 485.55 0.51% 6/2/00 8.35 AM 6/2/00 11/2/00 AM 0.11 6/2/00 B.35 AM 6/2/00 11/4/00 AM LEI LXZ 1 2 1 1,697.91 1,643.99 118.92 0.15% 6/2/00 8.35 AM 6/2/00 11/4/00 AM 0.13 6/2/00 11/4/00 AM LEI LXZ 1 2 1 1,639.91 1,643.99 118.92 0.15% 6/2/00 9.35 AM 6/2/00 11/4/00 AM 0.90 7/2/8/00 12/3/00 PM LEI LXZ 1 2 1 1,621.64 1,625.55 1-460.0 -0.22% 6/2/00 9.35 AM 6/2/00 11/4/00 AM 0.90 7/2/8/00 12/3/00 PM LEI LXZ 1 2 1 1,621.64 1,625.55 1-460.0 -0.22% 6/2/00 9.35 AM 6/2/00 01/4/00 AM LEI LXZ 1 1 1 1 1,621.64 1,625.55 1-460.0 -0.20% 6/2/00 9.35 AM 6/2/00 10/4/00 AM 0.90 7/2/8/00 12/3/00 PM LEI LXZ 1 1 1 1 1,621.64 1,625.55 1-460.0 -0.20% 6/2/00 9.35 AM 6/2/00 10/4/00 AM 0.90 7/2/8/00 12/3/00 PM LEI LXZ 1 1 1 1 1,621.64 1,625.55 1-460.0 -0.20% 6/2/00 9.35 AM 6/2/00 10/4/00 AM 0.90 7/2/8/00 12/3/00 PM LEI LXX 1 1 1 1,621.64 1,625.55 1-460.0 -0.20% 6/2/00 9.35 AM 6/2/00 AM 6/2/00 AM 0.90 7/2/8/00 12/3/00 PM LEI LXX 1 1 1 1,602.25 1,611.83 398.94 0.50% 9/2/2/00 8.35 AM 6/2/00 0.00 AM 6/2/00 AM 0.90 7/2/8/00 10/4/00 AM 0.90 7/2/8/00 10/4/00 AM 0.90 7/2/8/00 10/4/00 AM 0.90 7/2/8/00 10/4/00 AM 0.90 7/2/8/00 AM 6/2/00	4/27/00	8:35:00 AM	4/27/00	10:45:00 AM L	.Ε1 Ι	_X1										
62700 8.35.00 AM 62700 11:20:00 AM SE1 SX2 1 2 1 1.997.75 1.990.72 266.46 0.31% 67200 8.35 AM 67200 11:20:00 AM SE1 SX2 1 2 1 1.701.14 1.990.72 485.55 67200 8.35 AM 67200 11:20:00 AM SE2 SX2 1 2 1 1.701.14 1.990.72 485.55 67200 8.35 AM 67200 11:20:00 AM SE2 SX2 1 2 1 1.697.81 1.693.91 1.693.93 2.664.10 -0.32% 672900 8.35 AM 672900 11:40:00 AM E1 LX2 1 2 1 1.699.81 1.643.93 118.92 0.15% 672900 8.35 AM 672900 11:40:00 AM E1 LX2 1 2 1 1.699.81 1.643.93 118.92 0.15% 672900 9.35 AM 672900 11:40:00 AM E1 LX2 1 2 1 1.627.08 1.625.55 -1.602 -0.20% 672900 9.35 AM 672900 11:40:00 AM C1 C1 C1 C1 C1 C1 C1 C							98.1					-48.47	-0.06%	5/22/00 9:35 AM	5/22/00 12:00 PM	0.10
6/2/00 8 45:00 AM 6/2/00 11:20:00 AM SEZ SXZ 1 -2 1 1,701.14 1,690.72 455.55 0.51% 6/2/00 845.AM 6/2/00 11:20:AM 0.11 6/2/00 9:35:00 AM 6/2/00 11:40:00 AM ET LXZ 1 2 1 1,647.56 1,643.93 -2.64 10 -0.32% 6/2/00 835.AM 6/2/00 11:40:AM 0.19 6/2/00 9:35:00 AM 6/2/00 11:40:00 AM ET LXZ 1 2 1 1,639.91 1,643.93 118.92 0.15% 6/2/00 835.AM 6/2/00 11:40:AM 0.09 7/2/00 1:30:00 PM LET LXZ 1 2 1 1,627.08 1,625.50 1.00.20 -0.20% 7/2/00 9:35:AM 7/2/00 12:30:00 PM LET LXZ 1 2 1 1,627.08 1,625.50 1.00.20 -0.20% 7/2/00 9:35:AM 7/2/00 12:30:00 PM 0.12 1.00.00 AM 7/2/00 12:30:00 PM LET LXZ 1 1 2 1 1,627.08 1,625.50 1.00.20 -0.20% 7/2/00 9:35:AM 7/2/00 10:00 AM 7/2/00 12:30:00 PM LET LXZ 1 1 1 1 1,620.31 1,630.93 449.87 0.56% 8/3/00 8:35:AM 8/3/00 10:40:AM 0.09 8/2/2/00 8:35:AM 8/3/00 10:25:00 PM SET SX1 1 -1 1,713.96 1,711.66 29:58 0.03% 8/2/00 10:20:00 PM 5.15 1.00.20 AM 9/2/2/00 12:25:00 PM SET SX1 1 -1 1,713.96 1,711.66 29:58 0.03% 8/2/2/00 10:20:00 PM 10:400 0.00 AM LET LX1 1 1 1 1,602.25 1,611.83 398.94 0.50% 9/2/2/00 8:35:AM 9/2/2/00 10:20:00 PM 10:400 0.00 PM 10:400 0.00 AM LET LX1 1 1 1 1,602.55 1,611.83 398.94 0.50% 9/2/2/00 8:35:AM 9/2/2/00 10:20:00 PM 10:400 0.00 AM LET LX1 1 1 1 1,591.67 1,586.81 322.70 0.30% 9/2/2/00 8:35:AM 9/2/2/00 0.00 PM 10:400 0.00 AM LET LX1 1 1 1,591.67 1,586.81 322.70 0.03% 10:400 0.00 AM 10:400 0.00 AM 10:400 0.00 AM LET LX1 1 1 1,591.67 1,586.81 322.70 0.03% 10:400 0.00 AM 10:400 0.00 AM 10:400 0.00 AM LET LX2 1 2 1,522.55 1,546.50 984.16 1.30% 10:4100 10:25 AM 10:4100 0.13 AM 01:4100 0.13 AM 01:4100 0.13 AM 01:4100 AM 10:4100 0.13 AM 01:4100	6/2/00	8:35:00 AM	6/2/00	11:20:00 AM S	E1 5	SX2										
6/29/00 9.35.00 AM 6/29/00 11:40.00 AM LE2 LX2 1 2 1 1,639.91 1,643.93 118.92 0.15% 6/29/00 9.35 AM 7/28/00 12:30.00 PM LE1 LX2 1 2 1 1,627.08 1,625.50 -160.20 0.20% 7/28/00 9.35 AM 7/28/00 12:30.00 PM LE1 LX2 1 2 1 1,627.08 1,625.50 120.79 0.15% 6/29/00 12:30.00 PM LE2 LX2 1 2 1 1,627.08 1,625.50 120.79 0.15% 7/28/00 10:00.00 AM 7/28/00 12:30.00 PM LE2 LX2 1 2 1 1,627.08 1,625.50 120.79 0.15% 7/28/00 10:00 AM 6/29/00 AM 6/29/00 10:00 AM 6/29/00 AM 6/29/00 AM 6/29/00 AM 6/29/00 10:00 AM 6/29/00			6/2/00	11:20:00 AM S	E2 5	SX2		-2	1	1,701.14 1	690.72	435.55	0.51%	6/2/00 8:45 AM	6/2/00 11:20 AM	0.11
7728/00 9.35:00 AM 7728/00 12:30:00 PM LEI LX2 1 2 1 1,627.08 1,625.50 120.79 0.15% 7728/00 10:00 AM 7728/00 12:30:00 PM LEI LX2 1 2 1 1,627.08 1,625.50 120.79 0.15% 7728/00 10:00 AM 7728/00 12:30 PM 0.10 12:30 P	6/29/00	9:35:00 AM	6/29/00	11:40:00 AM L	.E2 I											
8/3/00 8/35/00 AM 8/28/00 10/40/00 AM LET LX1 1 1 1,520.31 1,330.93 49.87 0.56% 8/3/00 8/35 AM 8/28/00 10/20/00 AM 255/00 AM 8/28/00 12/25/00 PM SET SX1 1 -1 1,713.96 1,711.66 29.58 0.03% 8/28/00 10/20/00 AM 255/00 AM 9/22/00 8/35 AM 9/22			7/28/00	12:30:00 PM L	.E1 [_X2	1	2	1	1,627.08 1	625.50	-160.20	-0.20%	7/28/00 9:35 AM	7/28/00 12:30 PM	0.12
8/28/00 10:22/00 AM 8/28/00 12:25/00 PM SET SXT 1 -1 1,713.96 1,711.66 29.58 0.03% 8/28/00 12:25 PM 0.99 9/22/00 8:35 AM 9/22/																
10/3/00 3:00:00 PM 10/4/00 10:00:00 AM LE1 LX1 1 1 1.604.63 1.611.07 242.07 0.30% 10/3/00 3:00 PM 10/4/00 10:00 AM 0.79 10/6/00 9:50:00 AM 10/1/00 10:00 AM 10/6/00 3:00:00 PM LE1 LX1 1 1 1.604.63 1.611.07 242.07 0.30% 10/6/00 9:50 AM 10/6/00 3:00 PM LE1 LX1 1 1 1.529.25 1.546.50 786.10 1.03% 10/1/1/00 10:02 AM 10/1/	8/28/00	10:20:00 AM	8/28/00	12:25:00 PM S	E1 5		1	-1	1	1,713.96 1	711.66	29.58	0.03%	8/28/00 10:20 AM	8/28/00 12:25 PM	0.09
10/6/00 9:500 AM 10/6/00 3:00:00 PM LE1 LX1 1 1 1:59167 1;596.81 3:22.70 -0.41% 10/6/00 9:50 AM 10/6/00 3:00 PM 0:22 0/1/1/00 10:250 0 AM 10/1/1/00 11:10:00 AM LE1 LX2 1 2 1:529.25 15-46.50 786.10 1.03% 10/1/1/00 10:25 AM																
0/11/00 10:20:00 AM 10/11/00 11:10:00 AM LE1 LX2 1 2 1 1,529.25 1,546.50 786.10 1,03% 10/11/00 10:20 AM 10/11/00 11:10 AM 0.03 10/11/00 10:20 AM 10/11/00 11:10 AM 10/11/00 11	10/6/00	9:50:00 AM	10/6/00	3:00:00 PM L	E1 l	X1	1	1	1	1,591.67 1	586.81	-322.70	-0.41%	10/6/00 9:50 AM		
0/12/00 9:20:00 AM 10/12/00 12:30:00 PM LE1 LX1 1 1 1.511.23 1,520.91 408.31 0.54% 10/12/00 9:20 AM 10/12/00 12:30 PM 0.13 0/18/00 8:40:00 AM 10/18/00 9:50:00 AM LE1 LX2 1 2 1.494.39 1,512.52 831.66 1.11% 10/18/00 8:40 AM 10/18/00 9:50 AM 0.05																
0/10/00 0.45/00 AM 40/40/00 0.50 AM 50/0	0/12/00	9:20:00 AM	10/12/00	12:30:00 PM L	E1 L	X1	1	1	1	1,511.23 1	520.91	408.31	0.54%	10/12/00 9:20 AM	10/12/00 12:30 PM	0.13
							1	2 2				831.66 1,156.05	1.11% 1.55%	10/18/00 8:40 AM 10/18/00 8:45 AM	10/18/00 9:50 AM 10/18/00 9:50 AM	0.05 0.05

11/9/00		11/9/00		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 11/9/00		11/9/00		LX2 LX1	1	2		1 1,562.25 1,579.64 1 1,543.16 1,560.70	791.14 799.74	1.01%	11/9/00 8:40 AM	11/9/00 9:40 AM	0.04
12/6/00 12/8/00	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%	11/9/00 12:50 PM 12/6/00 12:55 PM	11/9/00 1:40 PM 12/7/00 9:35 AM	0.03
12/15/00		12/11/00	8:35:00 AM LE1 12:25:00 PM LE1	LX1 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
12/20/00	8:35:00 AM	12/20/00	11:05:00 AM LE1	LX2	1	2		1 1,486.60 1,474.09 1 1,443.75 1,445.97	-699.66 38.96	-0.94% 0.05%	12/15/00 8:35 AM 12/20/00 8:35 AM	12/15/00 12:25 PM 12/20/00 11:05 AM	0.16
1/2/01	9:40:00 AM 10:05:00 AM	12/20/00		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	10:10:00 AM	1/2/01	12:15:00 PM LE1 12:15:00 PM LE2	LX2 LX2	1	2		1 1,455.32 1,458.30 1 1,451.59 1,458.30	76.65 263.04	0.11%	1/2/01 10:05 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%	1/2/01 10:10 AM 1/3/01 12:20 PM	1/2/01 12:15 PM 1/4/01 8:55 AM	0.09
1/3/01	12:25:00 PM 8:35:00 AM	1/4/01 1/17/01	8:55:00 AM SE2 11:35:00 AM SE1	SX2 SX1	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
2/14/01		2/14/01	11:30:00 AM LE1	LX1	1	-1 1		1 1,496.75 1,496.30 1 1,452.82 1,459.24	-52.54 248.61	-0.07% 0.34%	1/17/01 8:35 AM 2/14/01 9:40 AM	1/17/01 11:35 AM	0.13
2/16/01		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	2/14/01 11:30 AM 2/16/01 11:55 AM	0.08
2/22/01		2/22/01	10:45:00 AM LE1 10:45:00 AM LE2	LX2 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
3/12/01		3/12/01	11:45:00 AM LE1	LX1	1	2		1 1,382.70 1,394.49 1 1,349.52 1,347.75	520.30 -156.20	0.75%	2/22/01 9:35 AM 3/12/01 8:45 AM	2/22/01 10:45 AM 3/12/01 11:45 AM	0.05
3/20/01		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	0.13
3/21/01 3/22/01		3/21/01 3/22/01	9:50:00 AM LE2 11:25:00 AM LE1	LX2 LX2	1	2		1 1,274.79 1,289.72 1 1,236.66 1,241.82	682.58 196.04	1.07%	3/21/01 8:40 AM	3/21/01 9:50 AM	0.05
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	0.32%	3/22/01 9:40 AM 3/22/01 9:45 AM	3/22/01 11:25 AM 3/22/01 11:25 AM	0.07
4/18/01 7/6/01	8:35:00 AM 9:05:00 AM	4/18/01 7/6/01	10:00:00 AM SE1	SX_Stop	1	-1	3.	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	9:15:00 AM	7/6/01	1:05:00 PM LE1 1:05:00 PM LE2	LX2 LX2	1	2		1 1,330.38 1,321.86 1 1,326.89 1,321.86	-492.69 -317.78	-0.74% -0.48%	7/6/01 9:05 AM	7/6/01 1:05 PM	0.17
	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%	7/6/01 9:15 AM 8/10/01 12:00 PM	7/6/01 1:05 PM 8/10/01 2:40 PM	0.16
8/21/01 8/30/01		8/22/01 8/30/01	10:40:00 AM LE1 2:00:00 PM LE1	LX1	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
9/5/01	8:35:00 AM	9/5/01	10:45:00 AM LE1	LX1 LX2	1	1 2		1 1,250.09 1,251.99 1 1,248.32 1,252.23	32.86 132.84	0.05% 0.21%	8/30/01 10:40 AM	8/30/01 2:00 PM	0.14
9/5/01	8:40:00 AM	9/5/01	10:45:00 AM LE2	LX2	1	2	8.5	1 1,244.82 1,252.23	308.36	0.50%	9/5/01 8:35 AM 9/5/01 8:40 AM	9/5/01 10:45 AM 9/5/01 10:45 AM	0.09
9/17/01		9/17/01	10:50:00 AM LE1 10:50:00 AM LE2	LX2 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
9/21/01		9/21/01	9:40:00 AM LE1	LX2	1	2		1 1,147.60 1,176.18 1 1,057.50 1,095.07	1,371.90 1,825.84	2.39% 3.45%	9/17/01 8:50 AM 9/21/01 8:35 AM	9/17/01 10:50 AM 9/21/01 9:40 AM	0.08
9/21/01		9/21/01	9:40:00 AM LE2	LX2	1	2	8	1,062.21 1,095.07	1,589.90	2.99%	9/21/01 8:40 AM	9/21/01 9:40 AM	0.03
9/28/01	9:05:00 AM 9:05:00 AM	9/28/01 10/30/01	11:55:00 AM SE1 11:05:00 AM LE1	SX1 LX1	1	-1 1		1,154.05 1,153.76 1,176.18 1,181.51	-43.55	-0.08%	9/28/01 9:05 AM	9/28/01 11:55 AM	0.12
11/27/01	1:05:00 PM	11/27/01		SX1	1	-1		1,279.64 1,270.93	208.04 371.87	0.35%	10/30/01 9:05 AM 11/27/01 1:05 PM	10/30/01 11:05 AM 11/27/01 2:05 PM	0.08
12/5/01 12/5/01	8:40:00 AM 9:05:00 AM	12/5/01	12:40:00 PM SE1 12:40:00 PM SE2	SX2	1	-2	11	1,271.11 1,282.26	-620.96	-0.98%	12/5/01 8:40 AM	12/5/01 12:40 PM	0.17
12/26/01		12/5/01 12/26/01	11:55:00 AM SE1	SX2 SX1	1	-2 -1	1	1,276.06 1,282.26 1,276.19 1,275.18	-373.42 -13.22	-0.59% -0.02%	12/5/01 9:05 AM	12/5/01 12:40 PM	0.15
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%	12/26/01 9:20 AM 12/28/01 9:05 AM	12/26/01 11:55 AM 12/28/01 10:35 AM	0.11
	3:00:00 PM 3:05:00 PM	1/2/02	11:30:00 AM LE1 11:30:00 AM LE2	LX2 LX2	1	2		1,263.65 1,258.91	-299.90	-0.47%	12/31/01 3:00 PM	1/2/02 11:30 AM	1.85
1/9/02	2:40:00 PM	1/10/02	10:15:00 AM LE1	LX2	1	2		1,261.95 1,258.91 1,272.07 1,273.22	-214.97 -6.18	-0.34% -0.01%	12/31/01 3:05 PM 1/9/02 2:40 PM	1/2/02 11:30 AM 1/10/02 10:15 AM	1.85 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	0.82
	11:10:00 AM 11:25:00 AM	1/30/02	8:55:00 AM LE1 8:55:00 AM LE2	LX2 LX2	1	2	1		-622.28 -471.93	-1.01%	1/29/02 11:10 AM	1/30/02 8:55 AM	0.91
1/30/02	11:05:00 AM	1/30/02	12:10:00 PM LE1	LX1	i	1	1		458.16	-0.77% 0.76%	1/29/02 11:25 AM 1/30/02 11:05 AM	1/30/02 8:55 AM 1/30/02 12:10 PM	0.90
	1:55:00 PM 2:00:00 PM	2/21/02	9:40:00 AM SE1	SX2	1	-2	1	.1,	-69.67	-0.11%	2/20/02 1:55 PM	2/21/02 9:40 AM	0.82
4/8/02	8:35:00 AM	4/8/02	9:40:00 AM SE2 10:55:00 AM LE1	SX2 LX1	1	-2 1		1,214.17 1,212.16 1,225.50 1,232.35	39.66 281.29	0.07% 0.46%	2/20/02 2:00 PM 4/8/02 8:35 AM	2/21/02 9:40 AM	0.82
	11:20:00 AM	4/18/02	12:05:00 PM LE1	LX1	1	1		1,222.75 1,236.66	634.31	1.04%	4/18/02 11:20 AM	4/8/02 10:55 AM 4/18/02 12:05 PM	0.10
4/25/02 5/6/02	8:45:00 AM 3:05:00 PM	4/25/02 5/7/02	10:25:00 AM LE1 11:05:00 AM LE1	LX1 LX1	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
5/14/02	8:35:00 AM	5/14/02	12:10:00 PM SE1	SX1	1	1 -1		1,164.64 1,167.78 1,206.75 1,205.30	98.72 12.30	0.17%	5/6/02 3:05 PM 5/14/02 8:35 AM	5/7/02 11:05 AM	0.83
5/28/02	9:55:00 AM	5/28/02	12:05:00 PM LE1	LX1	1	1		1,185.17 1,187.47	55.67	0.09%	5/28/02 9:55 AM	5/14/02 12:10 PM 5/28/02 12:05 PM	0.15
6/4/02	8:45:00 AM 8:35:00 AM	6/4/02	12:20:00 PM LE1 10:30:00 AM LE1	LX1 LX1	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
6/14/02	8:35:00 AM	6/14/02	10:40:00 AM LE1	LX2	1	2		1,127.00 1,135.95 1,110.00 1,112.50	391.29 69.50	0.69% 0.13%	6/7/02 8:35 AM 6/14/02 8:35 AM	6/7/02 10:30 AM 6/14/02 10:40 AM	0.08
	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	0.03
6/24/02	1:35:00 PM 8:35:00 AM	6/24/02	2:45:00 PM SE1 10:45:00 AM LE1	SX1 LX2	1	-1 2		1,114.94 1,102.77 1,063.00 1,077.32	552.80	0.99%	6/24/02 1:35 PM	6/24/02 2:45 PM	0.05
6/26/02	8:40:00 AM	6/26/02	10:45:00 AM LE2	LX2	i	2	1		663.07 487.89	1.25% 0.91%	6/26/02 8:35 AM 6/26/02 8:40 AM	6/26/02 10:45 AM 6/26/02 10:45 AM	0.09
7/5/02 8/14/02	9:40:00 AM 2:20:00 PM	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	0.23
9/3/02	2:20:00 PM 8:35:00 AM	8/15/02 9/3/02	11:05:00 AM SE1 11:45:00 AM LE1	SX1 LX2	1	-1 2	1		-556.73 -702.10	-1.08% -1.39%	8/14/02 2:20 PM 9/3/02 8:35 AM	8/15/02 11:05 AM	0.86
9/3/02	9:05:00 AM	9/3/02	11:45:00 AM LE2	LX2	i	2	1	1,003.98 1,000.53	-222.80	-0.44%	9/3/02 9:05 AM	9/3/02 11:45 AM 9/3/02 11:45 AM	0.13
9/30/02	8:35:00 AM 9:00:00 AM	9/30/02	10:50:00 AM LE1	LX2	1	2	1		-18.54	-0.04%	9/30/02 8:35 AM	9/30/02 10:50 AM	0.09
10/15/02	8:35:00 AM	10/15/02	10:50:00 AM LE2 12:50:00 PM SE1	LX2 SX1	1	2 -1	1	0.12.00	472.63 -348.79	1.04% -0.71%	9/30/02 9:00 AM 10/15/02 8:35 AM	9/30/02 10:50 AM 10/15/02 12:50 PM	0.08
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
12/2/02	8:35:00 AM 9:20:00 AM	12/2/02	9:40:00 AM SE1 12:30:00 PM SE1	SX1 SX1	1	-1 -1	1	1,060.75 1,051.39	414.87	0.78%	12/2/02 8:35 AM	12/2/02 9:40 AM	0.05
1/24/03	9:25:00 AM	1/24/03	1:25:00 PM LE1	LX1	1	1	1		-170.74 -283.44	-0.34% -0.58%	1/2/03 9:20 AM 1/24/03 9:25 AM	1/2/03 12:30 PM 1/24/03 1:25 PM	0.13
	8:35:00 AM	3/14/03	10:55:00 AM SE1	SX2	1	-2	1		-973.49	-2.10%	3/13/03 8:35 AM	3/14/03 10:55 AM	1.10
	8:40:00 AM 9:50:00 AM	3/14/03	10:55:00 AM SE2 12:50:00 PM SE1	SX2 SX1	1	-2 -1	1	930.25 947.79 969.56 967.01	-923.54 79.02	-1.99% 0.16%	3/13/03 8:40 AM 3/17/03 9:50 AM	3/14/03 10:55 AM	1.09
3/31/03	9:00:00 AM	3/31/03	10:55:00 AM L.E1	LX2	1	2	1	957.54 964.96	323.11	0.16%	3/31/03 9:50 AM 3/31/03 9:00 AM	3/17/03 12:50 PM 3/31/03 10:55 AM	0.13
	9:05:00 AM 8:35:00 AM		10:55:00 AM LE2	LX2	1	2	1	954.49 964.96	475.55	1.00%	3/31/03 9:05 AM	3/31/03 10:55 AM	0.08
		4/7/03 4/28/03	11:05:00 AM SE1 12:25:00 PM SE1	SX1 SX1	1	-1 -1		1,014.25 1,009.04 1,029.13 1,026.56	209.76 76.96	0.41% 0.15%	4/7/03 8:35 AM 4/28/03 10:05 AM	4/7/03 11:05 AM 4/28/03 12:25 PM	0.10
5/1/03	9:20:00 AM	5/1/03	12:05:00 PM LE1	LX1	1	1	1	1,016.18 1,019.25	102.82	0.15%	5/1/03 9:20 AM	5/1/03 12:05 PM	0.10 0.11
	9:10:00 AM 9:20:00 AM		12:25:00 PM SE1 12:35:00 PM LE1	SX1 LX1	1	-1 1		1,036.61 1,038.96	-169.52	-0.33%	5/2/03 9:10 AM	5/2/03 12:25 PM	0.14
			10:20:00 AM SE1	SX2	1	-2		1,043.89 1,039.64 1,116.37 1,111.40	-264.78 192.82	-0.51% 0.35%	5/19/03 9:20 AM 6/6/03 8:40 AM	5/19/03 12:35 PM 6/6/03 10:20 AM	0.14
6/6/03	9:15:00 AM	6/6/03	10:20:00 AM SE2	SX2	1	-2	1	1,122.36 1,111.40	491.88	0.88%	6/6/03 9:15 AM	6/6/03 10:20 AM	0.07
6/16/03 7/3/03	10:05:00 AM 9:40:00 AM	6/16/03	12:15:00 PM SE1 9:55:00 AM LE1	SX1 LX1	1	-1 1		1,119.72 1,117.00	79.81	0.14%	6/16/03 10:05 AM	6/16/03 12:15 PM	0.09
	2:10:00 PM	7/15/03	8:35:00 AM LE1	LX1	1	1		1,090.35 1,105.25 1,111.49 1,124.50	690.46 595.13	1.27% 1.07%	7/3/03 9:40 AM 7/14/03 2:10 PM	7/3/03 9:55 AM 7/15/03 8:35 AM	0.01
-									_				
								winni	ng trades:	127	average !	trade length (hours):	1.05

127
72
0
199
64%
36%
0%
100%
-3.20%
3.45%
0.63%
-0.62%

number of buys: 144 number of sells: 55 buys pct: 72% sells pct: 28% average trade length (hours): 1.95 maximal trade length (hours): 2.85 minimal trade length (hours): 0.01

