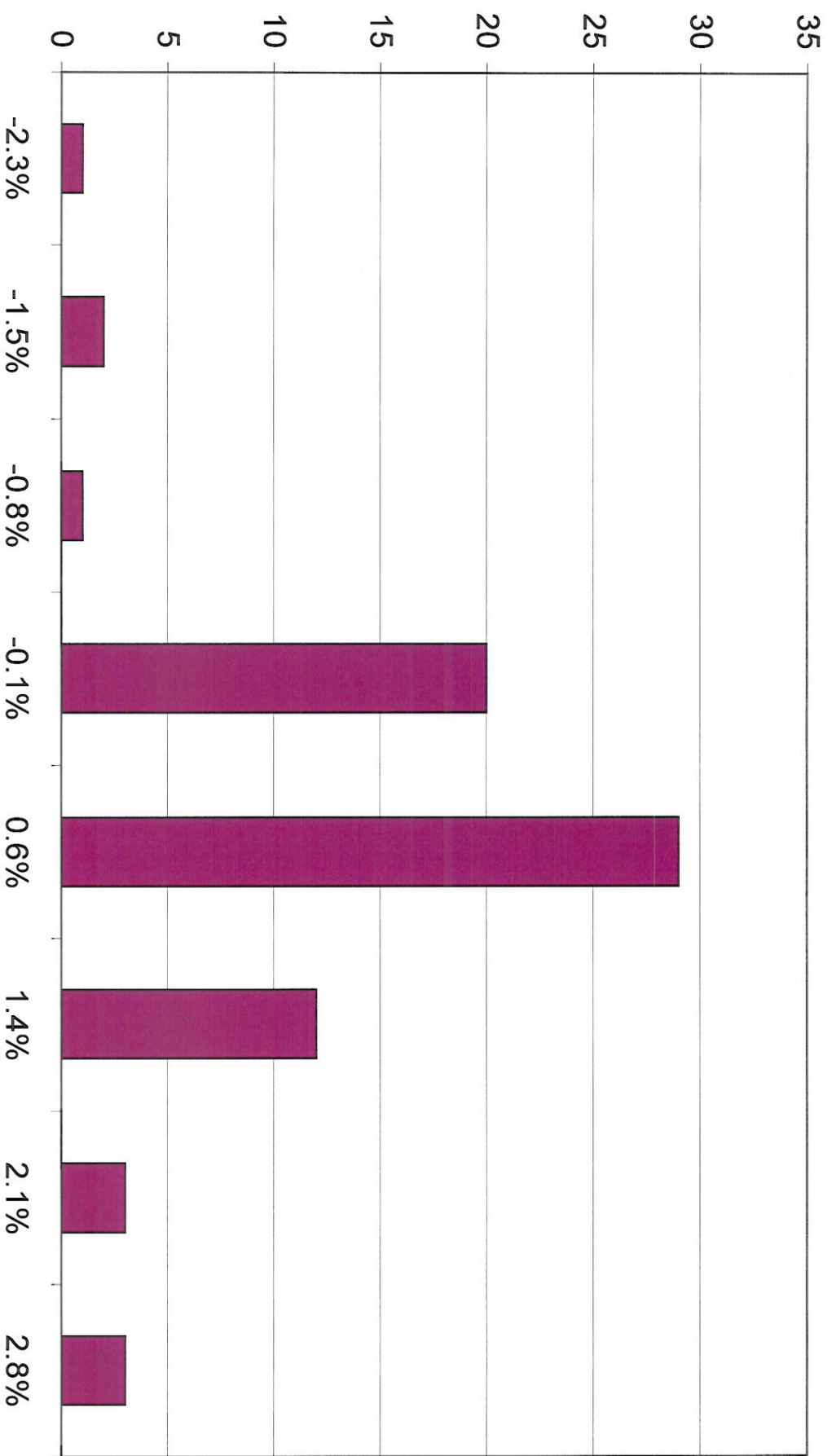


Month	Percent
Oct-97	0.00%
Nov-97	0.15%
Dec-97	1.81%
Jan-98	2.49%
Feb-98	-0.44%
Mar-98	0.18%
Apr-98	0.09%
May-98	0.79%
Jun-98	-0.77%
Jul-98	-0.31%
Aug-98	0.33%
Sep-98	-0.12%
Oct-98	-1.55%
Nov-98	0.21%
Dec-98	-0.29%
Jan-99	-0.52%
Feb-99	-0.77%
Mar-99	0.75%
Apr-99	0.05%
May-99	0.39%
Jun-99	0.31%
Jul-99	-0.81%
Aug-99	0.44%
Sep-99	3.54%
Oct-99	3.08%
Nov-99	-2.27%
Dec-99	1.15%
Jan-00	-0.68%
Feb-00	2.47%
Mar-00	0.03%
Apr-00	-0.77%
May-00	-0.09%
Jun-00	-0.51%
Jul-00	0.04%
Aug-00	0.19%
Sep-00	-1.04%
Oct-00	0.59%
Nov-00	-0.51%
Dec-00	0.49%
Jan-01	0.39%
Feb-01	1.01%
Mar-01	0.58%
Apr-01	-1.64%
May-01	1.74%
Jun-01	0.19%
Jul-01	0.09%
Aug-01	0.23%
Sep-01	0.97%
Oct-01	0.46%
Nov-01	-0.59%
Dec-01	-0.70%
Jan-02	0.60%
Feb-02	0.82%
Mar-02	0.42%
Apr-02	-0.23%
May-02	0.44%
Jun-02	0.44%
Jul-02	1.15%
Aug-02	0.91%
Sep-02	-0.28%
Oct-02	1.31%
Nov-02	-0.71%
Dec-02	1.90%
Jan-03	0.55%
Feb-03	0.71%
Mar-03	1.11%
Apr-03	-0.61%
May-03	2.40%
Jun-03	0.31%
Jul-03	0.58%
Aug-03	1.35%
Sep-03	-0.81%
Oct-03	-0.49%

RoR: 3.74%
 StdDev: 3.59%
 Sharpe: 1.04

1 contract
 \$100,000 account

TF Monthly Returns - In Sample



0.9	20.1	12.1	15.0	20.5	2.0	16.0	21.1	6.0	6.0	6.8	6.0	1.0	12.5	6.2	5.8	18.0	4.8	9.1	1.0	2.9	6.0	6.0	7.0	6.0	2.2	5.0	0.8	6.0	9.0	11.1	11.1	0.2	12.5	14.1	2.1	3.9	2.0	11.3	2.0	2.0	8.0	5.0	3.0	3.0	6.0	10.3	5.1	7.0	5.0	4.0	5.0	7.0	3.9	3.0	10.3	0.9	10.3	2.1	13.3	6.2	5.0	8.0	8.0	38.
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6/14/99	11:20 AM	6/16/99	8:25 AM	LEBK	SEBK	1	1	449.60	438.60	318.18	-0.72%	6/14/99 11:20 AM	6/16/99 8:25 AM	1.9
6/16/99	8:30 AM	6/21/99	8:25 AM	SEBK	LEBK	1	1	438.40	439.60	-207.68	-0.47%	6/16/99 8:30 AM	6/21/99 8:25 AM	5.0
6/22/99	9:15 AM	6/24/99	8:25 AM	SEBK	LEBK	1	-1	437.70	440.80	-327.75	-0.86%	6/22/99 9:15 AM	6/24/99 8:25 AM	2.0
6/24/99	8:20 AM	7/6/99	8:25 AM	LEBK	SEBK	1	-1	441.10	439.00	-298.72	-0.69%	6/24/99 8:20 AM	7/6/99 8:25 AM	12.0
7/6/99	9:20 AM	7/16/99	8:25 AM	SEBK	LEBK	1	1	438.30	435.00	-242.34	0.65%	7/6/99 9:20 AM	7/16/99 8:25 AM	10.0
7/16/99	8:30 AM	7/19/99	1:00 PM	SEBK	LEBK	1	1	435.20	432.00	-407.04	-0.94%	7/16/99 8:30 AM	7/19/99 1:00 PM	3.2
7/19/99	1:10 PM	7/21/99	12:20 PM	SEBK	LEBK	1	1	432.00	434.70	-356.40	-0.82%	7/19/99 1:10 PM	7/21/99 12:20 PM	2.0
7/21/99	12:25 PM	7/29/99	8:55 AM	LEBK	SEBK	1	1	434.80	432.30	-346.98	-0.80%	7/21/99 12:25 PM	7/29/99 8:55 AM	7.9
7/29/99	9:10 AM	8/6/99	10:55 AM	SEBK	LEBK	1	1	432.30	432.80	-236.46	-0.55%	7/29/99 9:10 AM	8/6/99 10:55 AM	0.1
8/6/99	11:00 AM	8/19/99	8:20 AM	LEBK	SEBK	1	1	433.80	432.60	-186.76	-0.43%	8/6/99 11:00 AM	8/19/99 8:20 AM	7.9
8/19/99	9:40 AM	8/19/99	8:25 AM	LEBK	SEBK	1	1	435.40	436.60	32.92	0.08%	8/19/99 9:40 AM	8/19/99 8:25 AM	9.9
8/27/99	8:30 AM	9/3/99	8:40 AM	SEBK	LEBK	1	1	432.00	432.00	282.84	0.67%	8/27/99 8:30 AM	8/27/99 8:40 AM	8.0
9/3/99	10:40 AM	9/7/99	9:00 AM	LEBK	SEBK	1	1	431.10	431.10	-186.42	-0.43%	8/27/99 9:05 AM	9/3/99 8:40 AM	7.0
9/7/99	10:35 AM	9/14/99	8:25 AM	LEBK	SEBK	1	1	430.80	432.20	-316.18	-0.73%	9/3/99 10:40 AM	9/7/99 10:30 AM	4.0
9/14/99	8:15 AM	9/15/99	8:25 AM	SEBK	LEBK	1	1	433.30	432.90	-126.66	-0.29%	9/7/99 10:35 AM	9/14/99 8:10 AM	6.9
9/15/99	8:25 AM	9/21/99	8:25 AM	SEBK	LEBK	1	-1	432.80	434.30	-326.56	-0.55%	9/14/99 9:15 AM	9/15/99 8:25 AM	1.0
9/21/99	9:00 AM	10/14/99	11:55 AM	LEBK	SEBK	1	1	433.50	433.40	-206.44	-0.48%	9/16/99 8:25 AM	9/21/99 8:25 AM	5.0
10/15/99	8:25 AM	10/28/99	1:10 PM	SEBK	LEBK	1	1	433.50	484.50	6,013.30	13.87%	9/21/99 9:00 AM	10/14/99 11:55 AM	23.1
10/28/99	1:20 PM	11/1/99	10:20 AM	LEBK	SEBK	1	1	477.50	467.90	1,371.70	2.79%	10/15/99 8:25 AM	10/28/99 1:10 PM	13.2
11/1/99	10:25 AM	11/9/99	12:30 PM	SEBK	LEBK	1	1	467.80	469.10	-1,035.46	-2.17%	10/28/99 1:20 PM	11/1/99 10:20 AM	3.9
11/9/99	9:25 AM	11/15/99	8:45 AM	LEBK	SEBK	1	1	469.10	467.70	-233.82	-0.48%	11/1/99 10:25 AM	11/9/99 12:30 PM	8.1
11/15/99	8:50 AM	11/17/99	8:25 AM	LEBK	SEBK	1	1	469.10	467.70	-623.46	-1.33%	11/15/99 9:25 AM	11/17/99 8:45 AM	5.0
11/17/99	9:05 AM	11/22/99	10:25 AM	SEBK	LEBK	1	1	467.30	472.30	-353.94	-0.75%	11/17/99 9:05 AM	11/22/99 10:25 AM	3.1
11/22/99	10:30 AM	11/29/99	8:25 AM	LEBK	SEBK	1	1	472.30	468.90	-434.46	-0.92%	11/22/99 10:30 AM	11/29/99 8:25 AM	6.9
11/29/99	8:30 AM	12/8/99	11:00 PM	SEBK	LEBK	1	1	467.10	458.90	-726.58	-1.56%	11/29/99 8:30 AM	12/8/99 12:00 PM	9.1
12/8/99	12:10 PM	12/10/99	8:25 AM	LEBK	SEBK	1	1	459.20	454.10	-601.84	-1.31%	12/8/99 12:10 PM	12/10/99 11:00 AM	2.0
12/15/99	10:45 AM	1/4/00	8:30 AM	LEBK	SEBK	1	1	456.80	457.70	-111.36	-0.24%	12/15/99 10:45 AM	1/4/00 8:30 AM	19.9
1/4/00	8:30 AM	1/7/00	8:25 AM	LEBK	SEBK	1	1	458.10	461.00	-231.28	-0.51%	1/4/00 8:30 AM	1/7/00 8:25 AM	3.0
1/11/00	12:00 PM	1/24/00	8:40 AM	LEBK	SEBK	1	1	460.80	464.10	-412.18	-0.89%	1/11/00 12:00 PM	1/24/00 8:40 AM	12.9
1/24/00	8:50 AM	1/25/00	8:25 AM	SEBK	LEBK	1	1	459.60	459.90	-121.92	-0.27%	1/24/00 8:50 AM	1/25/00 8:25 AM	1.0
1/25/00	8:25 AM	2/3/00	12:35 PM	SEBK	LEBK	1	1	462.00	479.90	1,607.60	3.48%	1/25/00 8:25 AM	2/3/00 12:35 PM	8.2
2/4/00	8:25 AM	2/15/00	8:25 AM	LEBK	SEBK	1	1	478.20	463.80	-1,344.36	-2.81%	2/4/00 8:25 AM	2/15/00 8:25 AM	11.0
2/15/00	8:40 AM	3/7/00	1:15 PM	LEBK	SEBK	1	1	463.80	460.70	-412.78	-0.89%	3/7/00 10:40 AM	3/10/00 1:15 PM	3.1
3/7/00	10:20 PM	3/10/00	10:40 AM	SEBK	LEBK	1	1	460.10	458.90	-77.92	0.17%	3/10/00 10:40 AM	3/21/00 10:40 AM	10.9
3/10/00	10:45 AM	3/21/00	10:20 AM	LEBK	SEBK	1	1	454.90	450.70	-612.02	-1.33%	3/21/00 10:45 AM	3/23/00 10:20 AM	2.0
3/21/00	10:25 AM	4/12/00	12:40 PM	SEBK	LEBK	1	1	453.70	449.80	-480.74	-1.06%	4/12/00 12:45 PM	4/12/00 9:20 AM	12.1
4/12/00	9:25 AM	4/14/00	8:45 AM	SEBK	LEBK	1	1	449.70	453.70	-489.94	-1.09%	4/14/00 8:50 AM	4/14/00 8:45 AM	2.0
4/14/00	8:50 AM	4/19/00	10:45 AM	SEBK	LEBK	1	1	445.90	445.70	-651.14	-1.43%	4/19/00 10:45 AM	5/3/00 8:25 AM	13.9
4/19/00	9:05 AM	5/3/00	8:35 AM	SEBK	LEBK	1	1	445.90	445.50	-330.02	0.73%	5/3/00 9:05 AM	5/3/00 8:25 AM	5.2
5/3/00	8:40 AM	5/22/00	1:10 PM	LEBK	SEBK	1	1	442.80	441.10	-268.58	-0.61%	5/22/00 8:40 AM	5/24/00 10:25 AM	13.8
5/22/00	8:40 AM	5/24/00	8:25 AM	SEBK	LEBK	1	1	442.80	441.10	-268.58	-0.61%	5/24/00 10:25 AM	6/2/00 11:50 AM	6.1
6/2/00	8:30 AM	6/8/00	11:50 AM	LEBK	SEBK	1	1	442.10	451.60	-186.18	-0.38%	6/2/00 8:30 AM	6/8/00 11:50 AM	4.9
6/8/00	11:55 AM	6/13/00	8:25 AM	SEBK	LEBK	1	1	451.50	461.20	-1,060.30	-2.35%	6/13/00 8:25 AM	6/13/00 8:25 AM	3.0
6/13/00	10:40 AM	6/22/00	1:05 PM	SEBK	LEBK	1	1	453.80	454.60	-421.04	-0.92%	6/22/00 10:40 AM	6/22/00 1:05 PM	5.0
6/22/00	8:35 AM	6/28/00	8:25 AM	LEBK	SEBK	1	1	451.40	451.90	-270.28	-0.60%	6/23/00 8:35 AM	6/28/00 8:25 AM	7.0
6/28/00	8:35 AM	7/5/00	8:30 AM	LEBK	SEBK	1	1	453.20	448.40	-80.68	-0.18%	7/5/00 8:30 AM	7/5/00 8:30 AM	12.0
7/5/00	8:35 AM	7/17/00	8:35 AM	LEBK	SEBK	1	1	449.80	445.50	-439.80	-0.98%	7/17/00 8:35 AM	7/17/00 8:35 AM	6.0
7/17/00	8:40 AM	7/19/00	8:35 AM	LEBK	SEBK	1	1	445.50	446.60	-189.10	-0.43%	7/19/00 8:40 AM	7/19/00 8:35 AM	6.0
7/19/00	8:40 AM	7/25/00	9:05 AM	SEBK	LEBK	1	1	443.70	443.40	-38.74	-0.13%	7/25/00 9:05 AM	8/14/00 8:25 AM	11.0
7/25/00	8:45 AM	8/1/00	8:25 AM	SEBK	LEBK	1	1	439.60	438.80	2.64	0.00%	8/1/00 8:25 AM	8/14/00 8:25 AM	5.9
8/1/00	8:50 AM	8/14/00	8:35 AM	SEBK	LEBK	1	1	439.60	439.60	-107.80	-0.25%	8/14/00 8:35 AM	8/21/00 8:25 AM	7.0
8/14/00	8:55 AM	8/21/00	9:35 AM	SEBK	LEBK	1	1	438.80	437.80	-117.70	-0.54%	8/21/00 8:55 AM	8/21/00 8:25 AM	4.0
8/21/00	10:10 AM	8/25/00	8:35 AM	SEBK	LEBK	1	1	437.80	437.10	-127.60	-0.15%	8/25/00 8:40 AM	9/6/00 8:25 AM	6.0
8/25/00	8:40 AM	9/6/00	9:40 AM	LEBK	SEBK	1	1	437.20	437.10	-377.48	-0.98%	9/6/00 9:40 AM	9/12/00 8:40 AM	2.1
9/6/00	9:45 AM	9/12/00	9:40 AM	LEBK	SEBK	1	1	434.50	436.60	-377.48	-0.98%	9/12/00 8:45 AM	9/14/00 1:00 AM	7.0
9/12/00	8:45 AM	9/14/00	8:25 AM	SEBK	LEBK	1	1	437.70	435.50	-327.54	-0.75%	9/14/00 1:35 AM	9/22/00 8:25 AM	7.0
9/14/00	8:30 AM	9/22/00	8:25 AM	SEBK	LEBK	1	1	435.10	432.90	-132.98	0.31%	9/22/00 8:30 AM	9/29/00 8:25 AM	11.1
9/22/00	8:35 AM	9/29/00	8:25 AM	SEBK	LEBK	1	1	433.10	430.80	-316.62	-0.73%	9/29/00 8:35 AM	10/7/00 8:25 AM	6.9
9/29/00	8:35 AM	10/17/00	8:25 AM	SEBK	LEBK	1	1	426.00	426.00	-255.20	-0.60%	10/17/00 8:35 AM	11/10/00 11:10 AM	15.0
10/17/00	8:30 AM	11/1/00	10:05 AM	SEBK	LEBK	1	1	426.00	424.30	-164.86	-0.39%	11/1/00 8:30 AM	11/10/00 10:05 AM	2.1
11/1/00	11:40 AM	11/3/00	11:20 AM	SEBK	LEBK	1	1	425.10	423.80	-215.02	-0.51%	11/3/00 11:40 AM	11/13/00 11:20 AM	10.9
11/3/00	11:40 AM	11/13/00	9:05 AM	SEBK	LEBK	1	1	423.70	425.50	-204.70	-0.62%	11/13/00 11:40 AM	11/14/00 9:05 AM	1.8
11/13/00	12:55 PM	11/16/00	8:30 AM	SEBK	LEBK	1	1	426.50	429.40	-284.70	-0.66%	11/16/00 8:30 AM	12/11/00 8:30 AM	25.0
11/16/00	8:30 AM	12/11/00	8:25 AM	SEBK	LEBK	1	1	429.10	428.80	-55.82	-0.13%	12/11/00 8:40 AM	12/20/00 8:25 AM	8.1
12/11/00	8:30 AM	12/28/00	8:25 AM	SEBK	LEBK	1	1	428.80	421.90	-114.24	0.27%	12/20/00 8:30 AM	12/28/00 10:15 AM	9.0
12/28/00	10:50 AM	1/19/01	8:25 AM	SEBK	LEBK	1	1	422.30	420.20	-763.92	-1.77%	1/19/01 8:25 AM	1/24/01 8:25 AM	21.9
1/19/01	8:25 AM	1/24/01	8:25 AM	SEBK	LEBK	1	1	419.80	420.70	-294.46	-0.70%	1/24/01 8:25 AM	1/30/01 10:25 AM	2.0
1/24/01	8:40 AM	1/30/01	10:25 AM	SEBK	LEBK	1	1	419.80	420.70	-173.96	-0.41%	1/30/01 10:25 AM		6.1

12/20/01	10:30 AM	2/6/01	8:25 AM	LEBK	SEBK	1	1	420.70	419.30	224.14	-0.53%	1/30/01 10:30 AM	2/6/01 8:25 AM	6.9
2/26/01	8:40 AM	3/22/01	8:55 AM	SEBK	LEBK	1	1	419.20	418.16	225.16	1.11%	2/26/01 8:40 AM	3/22/01 8:55 AM	16.1
3/27/01	10:35 AM	3/8/01	8:45 AM	SEBK	LEBK	1	1	419.20	418.16	225.20	0.72%	2/22/01 10:35 AM	3/27/01 8:25 AM	7.0
3/6/01	10:00 AM	3/14/01	8:25 AM	LEBK	SEBK	1	-1	417.60	416.80	224.52	0.01%	3/6/01 10:00 AM	3/14/01 8:45 AM	6.0
3/14/01	9:30 AM	3/20/01	8:25 AM	LEBK	SEBK	1	1	416.80	416.80	224.82	0.40%	3/8/01 10:00 AM	3/14/01 8:25 AM	5.9
3/20/01	12:35 PM	3/27/01	11:10 AM	LEBK	SEBK	1	1	415.00	414.00	226.20	0.68%	3/14/01 9:30 AM	3/27/01 11:10 AM	6.1
4/4/01	11:15 AM	4/4/01	8:25 AM	LEBK	SEBK	1	-1	414.00	411.30	213.06	-0.51%	3/20/01 12:35 PM	3/27/01 11:10 AM	6.9
4/10/01	8:45 AM	4/10/01	8:25 AM	LEBK	SEBK	1	1	414.00	409.60	217.20	0.45%	3/27/01 11:15 AM	4/4/01 8:25 AM	7.9
4/10/01	8:45 AM	4/12/01	8:45 AM	LEBK	SEBK	1	1	409.80	412.10	-331.92	-0.81%	4/10/01 8:50 AM	4/10/01 8:25 AM	6.0
4/18/01	8:55 AM	4/18/01	8:25 AM	LEBK	SEBK	1	-1	412.20	411.20	-192.46	-0.47%	4/12/01 8:50 AM	4/18/01 8:25 AM	2.0
4/20/01	8:55 AM	4/19/01	1:20 PM	SEBK	LEBK	1	1	410.80	416.30	-622.18	-1.51%	4/18/01 9:55 AM	4/19/01 8:50 AM	1.0
4/25/01	1:25 PM	4/25/01	8:25 AM	LEBK	SEBK	1	1	416.80	414.40	-323.36	-0.78%	4/20/01 8:45 AM	4/25/01 1:20 PM	5.2
5/2/01	11:20 AM	5/8/01	8:25 AM	LEBK	SEBK	1	1	414.20	418.20	-482.86	-1.17%	4/25/01 1:25 PM	4/27/01 8:25 AM	1.8
5/8/01	8:30 AM	5/9/01	8:25 AM	LEBK	SEBK	1	1	416.80	419.00	-333.36	-0.08%	5/2/01 11:20 AM	5/8/01 8:25 AM	5.9
5/16/01	8:40 AM	5/16/01	8:25 AM	LEBK	SEBK	1	1	420.10	419.30	-194.02	-0.46%	5/8/01 8:30 AM	5/16/01 8:25 AM	1.0
5/16/01	8:40 AM	5/16/01	8:25 AM	LEBK	SEBK	1	1	419.00	421.60	-343.80	-0.80%	5/16/01 8:45 AM	5/16/01 8:25 AM	5.0
5/24/01	11:20 AM	5/24/01	11:05 AM	LEBK	SEBK	1	1	422.10	433.30	1,035.58	2.45%	5/16/01 9:40 AM	5/24/01 11:05 AM	8.1
6/8/01	8:30 AM	6/8/01	8:25 AM	LEBK	SEBK	1	1	418.60	418.30	1,263.64	2.93%	5/24/01 11:20 AM	6/8/01 8:25 AM	14.9
6/28/01	9:00 AM	7/1/01	8:25 AM	LEBK	SEBK	1	1	418.60	418.20	216.28	0.52%	6/8/01 8:30 AM	6/28/01 8:25 AM	20.0
7/1/01	9:50 AM	7/1/01	9:45 AM	LEBK	SEBK	1	1	418.20	416.80	235.72	0.56%	6/28/01 8:55 AM	7/1/01 8:25 AM	12.0
7/18/01	10:40 AM	7/25/01	10:35 AM	LEBK	SEBK	1	1	416.80	419.00	-423.32	-0.58%	7/1/01 9:00 AM	7/1/01 9:45 AM	2.0
7/25/01	9:50 AM	8/1/01	8:25 AM	LEBK	SEBK	1	1	419.00	417.10	-184.00	-0.44%	7/18/01 10:40 AM	7/25/01 10:35 AM	6.0
8/1/01	8:30 AM	8/7/01	8:25 AM	LEBK	SEBK	1	1	417.60	416.30	-213.52	-0.51%	7/25/01 9:50 AM	8/1/01 8:25 AM	6.9
8/9/01	8:35 AM	8/9/01	8:25 AM	LEBK	SEBK	1	1	416.00	419.60	-213.52	-0.51%	8/1/01 8:30 AM	8/7/01 8:25 AM	6.0
8/21/01	11:50 AM	8/29/01	8:35 AM	LEBK	SEBK	1	1	420.20	425.60	455.96	1.09%	8/9/01 8:35 AM	8/9/01 8:25 AM	2.0
8/29/01	8:45 AM	9/4/01	10:05 AM	LEBK	SEBK	1	1	423.10	421.70	-224.62	-0.53%	8/21/01 11:50 AM	8/29/01 8:35 AM	12.1
9/4/01	8:40 AM	9/7/01	8:35 AM	LEBK	SEBK	1	1	421.40	420.60	-354.66	-0.84%	8/29/01 8:45 AM	9/4/01 10:05 AM	6.1
9/11/01	8:50 AM	10/2/01	12:10 PM	LEBK	SEBK	1	1	423.00	438.00	-354.66	-0.84%	9/7/01 8:40 AM	9/7/01 8:35 AM	2.9
10/2/01	12:15 PM	10/9/01	12:20 PM	LEBK	SEBK	1	1	437.00	440.80	1,315.20	3.01%	9/11/01 8:50 AM	10/2/01 12:10 PM	3.0
10/9/01	9:10 AM	10/9/01	1:00 PM	LEBK	SEBK	1	1	441.40	425.80	-397.54	-0.91%	10/2/01 12:15 PM	10/5/01 12:20 PM	21.1
10/26/01	9:10 AM	11/5/01	9:05 AM	LEBK	SEBK	1	1	425.80	428.60	-378.28	-0.86%	10/9/01 9:10 AM	10/5/01 9:20 AM	16.1
11/5/01	9:35 AM	11/7/01	1:25 PM	SEBK	LEBK	1	1	425.80	428.60	-355.18	-0.83%	10/26/01 9:10 AM	11/5/01 9:05 AM	2.2
11/7/01	10:55 AM	11/7/01	10:50 AM	LEBK	SEBK	1	1	425.70	428.80	-355.18	-0.83%	11/5/01 9:35 AM	11/7/01 1:25 PM	0.9
11/8/01	10:55 AM	11/12/01	9:35 AM	SEBK	LEBK	1	1	425.70	428.80	-355.18	-0.83%	11/7/01 1:30 PM	11/8/01 10:50 AM	3.9
11/13/01	9:05 AM	11/27/01	12:00 PM	SEBK	LEBK	1	1	424.20	420.90	-64.18	-0.15%	11/13/01 10:55 AM	11/27/01 12:00 PM	14.1
12/14/01	9:10 AM	12/19/01	11:55 AM	LEBK	SEBK	1	1	422.00	423.10	-174.16	-0.41%	11/27/01 12:15 PM	12/5/01 11:10 AM	8.0
12/19/01	12:00 PM	12/26/01	12:05 PM	SEBK	LEBK	1	1	422.50	425.50	-364.54	-0.86%	12/14/01 9:10 AM	12/19/01 11:55 AM	5.1
12/26/01	12:15 PM	12/28/01	12:10 PM	LEBK	SEBK	1	1	422.80	422.90	-345.10	-0.81%	12/19/01 12:00 PM	12/26/01 12:05 PM	7.0
1/3/02	8:30 AM	1/4/02	8:25 AM	LEBK	SEBK	1	1	426.10	431.90	-404.58	-0.96%	12/26/01 12:15 PM	1/3/02 8:25 AM	5.8
1/15/02	8:25 AM	1/16/02	12:00 PM	SEBK	LEBK	1	1	430.00	434.20	-506.00	-1.18%	1/3/02 8:30 AM	1/4/02 1:30 PM	11.2
1/28/02	12:05 PM	2/12/02	8:25 AM	LEBK	SEBK	1	1	429.70	425.90	-294.06	0.68%	1/15/02 8:25 AM	1/28/02 12:00 PM	11.1
2/13/02	8:40 AM	2/15/02	8:25 AM	LEBK	SEBK	1	1	443.60	447.30	-1,644.80	-1.10%	1/28/02 12:05 PM	2/12/02 8:25 AM	13.8
2/15/02	8:55 AM	2/18/02	9:50 AM	LEBK	SEBK	1	1	447.20	441.90	-619.44	-0.19%	2/13/02 8:40 AM	2/15/02 8:25 AM	4.1
2/18/02	12:00 PM	2/26/02	12:40 PM	LEBK	SEBK	1	1	441.60	440.20	-71.64	0.16%	2/15/02 8:55 AM	2/18/02 11:55 AM	6.9
3/5/02	12:45 PM	3/12/02	8:25 AM	LEBK	SEBK	1	1	440.50	440.70	-68.10	-0.15%	2/26/02 12:00 PM	3/5/02 12:40 PM	7.1
3/12/02	8:30 AM	3/14/02	8:30 AM	LEBK	SEBK	1	1	438.20	438.00	-277.60	-0.63%	3/5/02 12:45 PM	3/12/02 8:25 AM	6.9
3/18/02	10:05 AM	3/18/02	8:25 AM	LEBK	SEBK	1	1	436.50	438.20	-287.24	-0.65%	3/14/02 8:30 AM	3/18/02 8:25 AM	2.1
3/18/02	10:15 AM	4/4/02	8:55 AM	SEBK	LEBK	1	-1	438.20	443.80	-1,156.13	-0.26%	3/18/02 10:05 AM	3/18/02 8:25 AM	4.8
4/10/02	12:55 PM	4/15/02	8:35 AM	LEBK	SEBK	1	1	446.20	444.10	-299.24	-0.67%	4/4/02 10:15 AM	4/10/02 12:55 PM	6.1
4/18/02	8:35 AM	4/18/02	8:25 AM	LEBK	SEBK	1	1	447.50	447.40	-488.68	-1.10%	4/10/02 12:55 PM	4/15/02 1:25 PM	5.0
5/2/02	8:35 AM	5/2/02	8:25 AM	LEBK	SEBK	1	1	447.50	451.20	-280.50	0.63%	4/18/02 8:35 AM	4/18/02 8:25 AM	2.0
5/3/02	10:15 AM	5/8/02	12:00 PM	LEBK	SEBK	1	1	455.80	455.30	-530.18	-1.18%	5/2/02 8:35 AM	5/3/02 12:00 PM	14.0
5/8/02	12:05 PM	5/17/02	9:35 AM	SEBK	LEBK	1	1	454.70	454.50	-270.54	-0.75%	5/3/02 10:15 AM	5/8/02 12:00 PM	5.1
5/17/02	9:40 AM	6/5/02	8:25 AM	LEBK	SEBK	1	1	465.20	464.80	-173.08	0.08%	5/17/02 9:40 AM	6/5/02 8:25 AM	18.9
6/5/02	8:50 AM	6/14/02	10:00 AM	LEBK	SEBK	1	1	464.50	457.00	-1,169.08	2.57%	6/5/02 8:50 AM	6/14/02 10:00 AM	9.0
6/25/02	10:05 AM	6/25/02	12:00 PM	LEBK	SEBK	1	1	464.50	459.40	-1,162	0.00%	6/14/02 10:00 AM	6/25/02 8:55 AM	11.0
7/23/02	12:05 PM	7/23/02	12:00 PM	LEBK	SEBK	1	1	458.80	459.00	617.10	1.33%	6/25/02 9:00 AM	7/23/02 12:00 PM	14.1
8/2/02	11:55 AM	8/2/02	11:25 AM	LEBK	SEBK	1	1	449.30	448.60	928.24	2.02%	7/23/02 12:05 PM	8/2/02 8:40 AM	9.8
8/14/02	11:30 AM	8/26/02	10:30 AM	LEBK	SEBK	1	1	451.60	451.30	590.14	1.31%	8/2/02 11:55 AM	8/14/02 11:25 AM	12.0
8/26/02	10:35 AM	9/11/02	11:35 AM	LEBK	SEBK	1	1	479.72	457.10	139.28	0.31%	8/14/02 11:30 AM	8/26/02 10:30 AM	16.0
9/17/02	8:25 AM	9/18/02	9:30 AM	LEBK	LEBK	1	-1	457.50	461.90	-531.50	-1.16%	9/17/02 8:25 AM	9/18/02 9:30 AM	1.0

9/18/02	8:35 AM	9/26/02	8:25 AM	LEBK	SEBK	1	1	461.90	463.70	87.62	0.19%	9/18/02 8:35 AM	9/26/02 8:25 AM	8.0
9/26/02	8:30 AM	10/26/02	8:35 AM	SEBK	LEBK	1	1	463.70	455.00	777.26	1.68%	9/26/02 8:30 AM	10/26/02 8:35 AM	29.0
10/25/02	8:40 AM	11/6/02	8:25 AM	LEBK	SEBK	1	1	455.00	477.88	178.88	0.38%	10/25/02 8:40 AM	11/6/02 8:25 AM	29.0
11/6/02	10:45 AM	11/18/02	8:30 AM	SEBK	LEBK	1	1	463.60	461.30	-391.66	-0.84%	11/6/02 10:45 AM	11/18/02 8:30 AM	12.0
11/13/02	8:30 AM	11/13/02	12:30 PM	LEBK	SEBK	1	1	461.30	461.60	-112.32	-0.24%	11/13/02 8:30 AM	11/13/02 12:30 PM	6.2
11/13/02	12:15 PM	11/22/02	12:00 PM	SEBK	LEBK	1	1	461.60	460.80	-162.22	-0.38%	11/13/02 12:15 PM	11/22/02 12:00 PM	8.0
11/22/02	12:05 PM	11/27/02	1:20 PM	LEBK	SEBK	1	1	460.80	457.80	-314.52	-0.70%	11/22/02 12:05 PM	11/27/02 1:20 PM	5.1
11/27/02	1:25 PM	12/10/02	8:40 AM	SEBK	LEBK	1	1	457.80	458.80	314.52	0.70%	11/27/02 1:25 PM	12/10/02 8:40 AM	3.8
12/10/02	8:50 AM	12/50/02	8:25 AM	LEBK	SEBK	1	1	458.80	488.40	2,539.02	5.53%	12/10/02 8:50 AM	12/50/02 8:25 AM	27.1
12/50/02	12:25 PM	13/03/02	11:50 AM	SEBK	LEBK	1	1	488.40	490.40	-317.24	-0.65%	12/50/02 12:25 PM	13/03/02 11:50 AM	11.0
13/03/02	11:25 AM	1/15/03	8:25 AM	LEBK	SEBK	1	1	490.40	492.30	92.30	0.19%	13/03/02 11:25 AM	1/15/03 8:25 AM	11.9
1/15/03	8:55 AM	1/16/03	12:55 PM	SEBK	LEBK	1	1	492.30	495.40	-727.78	-1.48%	1/15/03 8:55 AM	1/16/03 12:55 PM	11.2
1/16/03	1:00 PM	1/29/03	12:35 PM	LEBK	SEBK	1	1	495.40	507.40	1,100.92	2.23%	1/16/03 1:00 PM	1/29/03 12:35 PM	13.6
1/29/03	12:40 PM	2/9/03	12:20 PM	SEBK	LEBK	1	1	507.40	510.10	-471.28	-0.93%	1/29/03 12:40 PM	2/9/03 12:20 PM	5.0
2/9/03	12:25 PM	2/6/03	12:00 PM	LEBK	SEBK	1	1	510.30	509.60	-172.06	-0.34%	2/9/03 12:25 PM	2/6/03 12:00 PM	3.0
2/6/03	1:30 PM	2/25/03	11:05 AM	SEBK	LEBK	1	1	508.70	493.20	1,448.26	2.85%	2/6/03 1:30 PM	2/25/03 11:05 AM	13.9
2/25/03	10:30 AM	3/4/03	11:05 AM	LEBK	SEBK	1	1	493.20	489.20	-488.64	-1.01%	2/25/03 10:30 AM	3/4/03 11:05 AM	4.0
3/4/03	11:10 AM	3/4/03	8:45 AM	SEBK	LEBK	1	1	489.20	491.90	-367.84	-0.75%	3/4/03 8:45 AM	3/4/03 8:45 AM	6.9
3/4/03	8:50 AM	3/31/03	10:05 AM	LEBK	SEBK	1	1	492.00	490.50	-248.40	-0.50%	3/4/03 8:50 AM	3/31/03 10:05 AM	3.1
3/31/03	10:10 AM	4/2/03	8:25 AM	SEBK	LEBK	1	1	490.50	473.20	1,631.90	3.33%	3/31/03 10:10 AM	4/2/03 8:25 AM	23.9
4/2/03	8:30 AM	4/15/03	12:15 PM	LEBK	SEBK	1	1	473.20	463.60	-674.74	-1.42%	4/2/03 8:30 AM	4/15/03 12:15 PM	2.0
4/15/03	12:45 PM	4/15/03	11:15 AM	SEBK	LEBK	1	1	463.60	461.00	316.46	0.68%	4/15/03 12:45 PM	4/15/03 11:15 AM	7.1
4/17/03	8:25 AM	4/28/03	12:15 PM	LEBK	SEBK	1	1	461.00	475.80	-352.72	-0.76%	4/17/03 8:25 AM	4/28/03 12:15 PM	5.9
4/28/03	11:10 AM	5/27/03	12:15 PM	SEBK	LEBK	1	1	475.80	504.20	-853.64	-1.82%	4/28/03 11:10 AM	5/27/03 12:15 PM	11.1
5/27/03	8:30 AM	6/5/03	8:35 AM	LEBK	SEBK	1	1	504.20	504.20	2,704.76	5.68%	5/27/03 8:30 AM	6/5/03 8:35 AM	19.9
6/5/03	12:20 PM	6/16/03	8:55 AM	SEBK	LEBK	1	1	505.30	499.40	-210.80	-0.42%	6/5/03 12:20 PM	6/16/03 8:55 AM	8.8
6/16/03	8:40 AM	6/16/03	8:25 AM	LEBK	SEBK	1	1	499.40	495.40	-691.06	-1.37%	6/16/03 8:40 AM	6/16/03 8:25 AM	1.0
6/16/03	10:20 AM	6/20/03	1:00 PM	SEBK	LEBK	1	1	495.40	483.80	-299.16	-0.60%	6/16/03 10:20 AM	6/20/03 1:00 PM	4.2
6/20/03	1:05 PM	7/1/03	8:25 AM	LEBK	SEBK	1	1	483.80	485.40	741.24	1.50%	6/20/03 1:05 PM	7/1/03 8:25 AM	9.9
7/1/03	8:50 AM	7/14/03	8:25 AM	SEBK	LEBK	1	1	485.40	486.60	-187.32	-0.38%	7/1/03 8:50 AM	7/14/03 8:25 AM	7.0
7/14/03	9:10 AM	7/15/03	12:45 PM	LEBK	SEBK	1	1	486.60	483.10	152.88	0.31%	7/14/03 9:10 AM	7/15/03 12:45 PM	1.2
7/15/03	9:05 AM	7/18/03	8:25 AM	SEBK	LEBK	1	1	483.10	477.80	-545.56	-1.14%	7/15/03 9:05 AM	7/18/03 8:25 AM	11.1
7/18/03	12:20 PM	7/30/03	10:55 AM	LEBK	SEBK	1	1	477.80	482.30	1,213.44	2.51%	7/18/03 12:20 PM	7/30/03 10:55 AM	8.1
7/30/03	8:35 AM	8/7/03	8:25 AM	SEBK	LEBK	1	1	482.30	488.90	530.96	1.07%	7/30/03 8:35 AM	8/7/03 8:25 AM	11.8
8/7/03	11:00 AM	8/19/03	9:30 AM	LEBK	SEBK	1	1	488.90	493.50	362.22	0.74%	8/7/03 11:00 AM	8/19/03 9:30 AM	8.1
8/19/03	1:15 PM	9/4/03	8:25 AM	SEBK	LEBK	1	1	493.50	505.80	-339.72	-0.68%	8/19/03 1:15 PM	9/4/03 8:25 AM	11.9
9/4/03	9:45 AM	9/15/03	9:30 AM	LEBK	SEBK	1	1	505.80	510.60	-322.56	-0.63%	9/4/03 9:45 AM	9/15/03 9:30 AM	14.8
9/15/03	8:35 AM	9/17/03	1:10 PM	SEBK	LEBK	1	1	512.80	512.60	-391.94	-0.77%	9/15/03 8:35 AM	9/17/03 1:10 PM	2.1
9/17/03	8:25 AM	9/26/03	8:50 AM	LEBK	SEBK	1	1	512.60	519.20	447.26	0.87%	9/17/03 8:25 AM	9/26/03 8:50 AM	8.0
9/26/03	1:00 PM	10/13/03	1:30 PM	SEBK	LEBK	1	1	519.20	510.40	-496.72	-0.96%	9/26/03 1:00 PM	10/13/03 1:30 PM	2.1
10/13/03	1:05 PM	10/21/03	8:25 AM	LEBK	SEBK	1	1	510.40	506.60	-512.14	-1.00%	10/13/03 1:05 PM	10/21/03 8:25 AM	4.8
10/21/03	8:30 AM	10/28/03	8:25 AM	SEBK	LEBK	1	1	506.60	511.90	-651.28	-1.29%	10/21/03 8:30 AM	10/28/03 8:25 AM	7.1
10/28/03	11:25 AM	10/30/03	8:25 AM	LEBK	SEBK	1	1	518.50	525.60	-813.70	-1.57%	10/28/03 11:25 AM	10/30/03 8:25 AM	1.9

winning trades: 96
 losing trades: 180
 flat trades: 0
 total trades: 276
 winning pct: 35%
 losing pct: 65%
 flat pct: 0%
 total pct: 100%
 worst trade: -2.35%
 best trade: 13.87%
 average winner: 1.32%
 average loser: -0.51%

number of buys: 138
 number of sells: 138
 buys pct: 50%
 sells pct: 50%

average trade: 7.5
 longest trade: 38.1
 shortest trade: 0.1

TF Trade Duration - In Sample

