

December 2003
Dow Jones Index Futures

| TradeDate | Action | Position | Units | Current Price | Entry Price | No. of Points | Commission | Gross Profit | Cumulative Gross Profit | Cumulative Commissions | Cumulative Net Profit | Dec2003DJ |
|-----------|--------|----------|-------|---------------|-------------|---------------|------------|--------------|-------------------------|------------------------|-----------------------|------------|
| | | | | | | | | | | | | Direction |
| 2/15/2002 | Hold | None | 1 | 10161 | 0 | 0 | | | | | | Sideways |
| 2/19/2002 | Buy | Long | 1 | 9998 | 9998 | 0 | | | | | | Up Trend |
| 2/20/2002 | Sell | None | 1 | 10229 | 0 | 231 | 25.00 | 2310 | 2310 | 25 | 2285 | Sideways |
| 2/21/2002 | Hold | None | 1 | 10088 | 0 | 0 | | | | | | Sideways |
| 2/22/2002 | Sell | Short | 1 | 10254 | 10254 | 0 | | | | | | Down Trend |
| 2/25/2002 | Buy | None | 1 | 10408 | 0 | -154 | 25.00 | (1540) | 770 | 50 | 720 | Down Trend |
| 2/26/2002 | Hold | None | 1 | 10363 | 0 | 0 | | | | | | Sideways |
| 2/27/2002 | Hold | None | 1 | 10403 | 0 | 0 | | | | | | Sideways |
| 2/28/2002 | Hold | None | 1 | 10363 | 0 | 0 | | | | | | Sideways |
| 3/1/2002 | Sell | Short | 1 | 10643 | 10643 | 0 | | | | | | Down Trend |
| 3/4/2002 | Buy | None | 1 | 10849 | 0 | -206 | 25.00 | (2060) | (1290) | 75 | (1365) | Down Trend |
| 3/5/2002 | Hold | None | 1 | 10741 | 0 | 0 | | | | | | Sideways |
| 3/6/2002 | Hold | None | 1 | 10851 | 0 | 0 | | | | | | Sideways |
| 3/7/2002 | Hold | None | 1 | 10824 | 0 | 0 | | | | | | Sideways |
| 3/8/2002 | Hold | None | 1 | 10865 | 0 | 0 | | | | | | Sideways |
| 3/11/2002 | Hold | None | 1 | 10883 | 0 | 0 | | | | | | Sideways |
| 3/12/2002 | Hold | None | 1 | 10937 | 0 | 0 | | | | | | Sideways |
| 3/13/2002 | Hold | None | 1 | 10795 | 0 | 0 | | | | | | Sideways |
| 3/14/2002 | Hold | None | 1 | 10815 | 0 | 0 | | | | | | Sideways |
| 3/15/2002 | Hold | None | 1 | 10937 | 0 | 0 | | | | | | Sideways |
| 3/18/2002 | Hold | None | 1 | 10901 | 0 | 0 | | | | | | Sideways |
| 3/19/2002 | Hold | None | 1 | 10995 | 0 | 0 | | | | | | Sideways |
| 3/20/2002 | Buy | Long | 1 | 10819 | 10819 | 0 | | | | | | Up Trend |
| 3/21/2002 | Sell | None | 1 | 10788 | 0 | -31 | | (310) | (1600) | 100 | (1700) | Sideways |
| 3/22/2002 | Hold | None | 1 | 10754 | 0 | 0 | | | | | | Sideways |
| 3/25/2002 | Buy | Long | 1 | 10619 | 10619 | 0 | | | | | | Up Trend |
| 3/26/2002 | Sell | None | 1 | 10706 | 0 | 87 | 25.00 | 870 | (730) | 125 | (855) | Sideways |
| 3/27/2002 | Hold | None | 1 | 10772 | 0 | 0 | | | | | | Sideways |
| 3/28/2002 | Hold | None | 1 | 10716 | 0 | 0 | | | | | | Sideways |
| 4/1/2002 | Hold | None | 1 | 10725 | 0 | 0 | | | | | | Sideways |
| 4/2/2002 | Hold | None | 1 | 10693 | 0 | 0 | | | | | | Sideways |
| 4/3/2002 | Buy | Long | 1 | 10582 | 10582 | 0 | | | | | | Up Trend |
| 4/4/2002 | Sell | None | 1 | 10568 | 0 | -14 | | (140) | (870) | 150 | (1020) | Sideways |
| 4/5/2002 | Hold | None | 1 | 10637 | 0 | 0 | | | | | | Sideways |
| 4/8/2002 | Hold | None | 1 | 10603 | 0 | 0 | | | | | | Sideways |
| 4/9/2002 | Hold | None | 1 | 10522 | 0 | 0 | | | | | | Sideways |
| 4/10/2002 | Hold | None | 1 | 10687 | 0 | 0 | | | | | | Sideways |
| 4/11/2002 | Buy | Long | 1 | 10470 | 10470 | 0 | | | | | | Up Trend |
| 4/12/2002 | Hold | Long | 1 | 10494 | 10470 | 0 | | | | | | Sideways |
| 4/15/2002 | Sell | None | 1 | 10393 | 0 | -77 | | (770) | (1640) | 175 | (1815) | Sideways |
| 4/16/2002 | Sell | Short | 1 | 10604 | 10604 | 0 | | | | | | Down Trend |
| 4/17/2002 | Hold | Short | 1 | 10518 | 10604 | 0 | | | | | | Sideways |
| 4/18/2002 | Buy | None | 1 | 10462 | 0 | 142 | 25.00 | 1420 | (220) | 200 | (420) | Sideways |
| 4/19/2002 | Hold | None | 1 | 10539 | 0 | 0 | | | | | | Sideways |
| 4/22/2002 | Hold | None | 1 | 10418 | 0 | 0 | | | | | | Sideways |
| 4/23/2002 | Hold | None | 1 | 10378 | 0 | 0 | | | | | | Sideways |
| 4/24/2002 | Hold | None | 1 | 10293 | 0 | 0 | | | | | | Sideways |
| 4/25/2002 | Hold | None | 1 | 10309 | 0 | 0 | | | | | | Sideways |
| 4/26/2002 | Buy | Long | 1 | 10131 | 10131 | 0 | | | | | | Up Trend |
| 4/29/2002 | Sell | None | 1 | 10080 | 0 | -51 | | (510) | (730) | 225 | (955) | Sideways |
| 4/30/2002 | Hold | None | 1 | 10197 | 0 | 0 | | | | | | Sideways |
| 5/1/2002 | Sell | Short | 1 | 10335 | 10335 | 0 | | | | | | Down Trend |
| 5/2/2002 | Buy | None | 1 | 10355 | 0 | -20 | 25.00 | (200) | (930) | 250 | (1180) | Sideways |
| 5/3/2002 | Hold | None | 1 | 10251 | 0 | 0 | | | | | | Sideways |
| 5/6/2002 | Buy | Long | 1 | 10045 | 10045 | 0 | | | | | | Up Trend |
| 5/7/2002 | Hold | Long | 1 | 10052 | 10045 | 0 | | | | | | Up Trend |
| 5/8/2002 | Sell | None | 1 | 10372 | 0 | 327 | 25.00 | 3270 | 2340 | 275 | 2065 | Down Trend |

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|-----------|--------|----------|-------|---------------|-------------|---------------|------------|--------------|-------------------------|------------------------|-----------------------|------------|
| | | | | | | | | | | | | Direction |
| 5/9/2002 | Hold | None | 1 | 10290 | 0 | 0 | | | | | | Sideways |
| 5/10/2002 | Hold | None | 1 | 10184 | 0 | 0 | | | | | | Sideways |
| 5/13/2002 | Hold | None | 1 | 10362 | 0 | 0 | | | | | | Sideways |
| 5/14/2002 | Sell | Short | 1 | 10551 | 10551 | 0 | | | | | | Down Trend |
| 5/15/2002 | Buy | None | 1 | 10525 | 0 | 26 | 25.00 | 260 | 2600 | 300 | 2300 | Sideways |
| 5/16/2002 | Hold | None | 1 | 10553 | 0 | 0 | | | | | | Sideways |
| 5/17/2002 | Hold | None | 1 | 10596 | 0 | 0 | | | | | | Sideways |
| 5/20/2002 | Hold | None | 1 | 10498 | 0 | 0 | | | | | | Sideways |
| 5/21/2002 | Buy | Long | 1 | 10378 | 10378 | 0 | | | | | | Up Trend |
| 5/22/2002 | Sell | None | 1 | 10407 | 0 | 29 | 25.00 | 290 | 2890 | 325 | 2565 | Sideways |
| 5/23/2002 | Hold | None | 1 | 10473 | 0 | 0 | | | | | | Sideways |
| 5/24/2002 | Hold | None | 1 | 10343 | 0 | 0 | | | | | | Sideways |
| 5/28/2002 | Buy | Long | 1 | 10256 | 10256 | 0 | | | | | | Up Trend |
| 5/29/2002 | Sell | None | 1 | 10177 | 0 | -79 | | (790) | 2100 | 350 | 1750 | Up Trend |
| 5/30/2002 | Hold | None | 1 | 10169 | 0 | 0 | | | | | | Sideways |
| 5/31/2002 | Hold | None | 1 | 10154 | 0 | 0 | | | | | | Sideways |
| 6/3/2002 | Buy | Long | 1 | 9931 | 9931 | 0 | | | | | | Up Trend |
| 6/4/2002 | Sell | None | 1 | 9940 | 0 | 9 | 25.00 | 90 | 2190 | 375 | 1815 | Sideways |
| 6/5/2002 | Hold | None | 1 | 10047 | 0 | 0 | | | | | | Sideways |
| 6/6/2002 | Hold | None | 1 | 9872 | 0 | 0 | | | | | | Sideways |
| 6/7/2002 | Hold | None | 1 | 9832 | 0 | 0 | | | | | | Sideways |
| 6/10/2002 | Hold | None | 1 | 9892 | 0 | 0 | | | | | | Sideways |
| 6/11/2002 | Hold | None | 1 | 9763 | 0 | 0 | | | | | | Sideways |
| 6/12/2002 | Hold | None | 1 | 9858 | 0 | 0 | | | | | | Sideways |
| 6/13/2002 | Hold | None | 1 | 9746 | 0 | 0 | | | | | | Sideways |
| 6/14/2002 | Hold | None | 1 | 9716 | 0 | 0 | | | | | | Sideways |
| 6/17/2002 | Sell | Short | 1 | 9901 | 9901 | 0 | | | | | | Down Trend |
| 6/18/2002 | Buy | None | 1 | 9961 | 0 | -60 | 25.00 | (600) | 1590 | 400 | 1190 | Down Trend |
| 6/19/2002 | Buy | Long | 1 | 9756 | 9756 | 0 | | | | | | Up Trend |
| 6/20/2002 | Sell | None | 1 | 9624 | 0 | -132 | | (1320) | 270 | 425 | (155) | Up Trend |
| 6/21/2002 | Buy | Long | 1 | 9462 | 9462 | 0 | | | | | | Up Trend |
| 6/24/2002 | Sell | None | 1 | 9504 | 0 | 42 | 25.00 | 420 | 690 | 450 | 240 | Sideways |
| 6/25/2002 | Buy | Long | 1 | 9294 | 9294 | 0 | | | | | | Up Trend |
| 6/26/2002 | Sell | None | 1 | 9279 | 0 | -15 | 25.00 | (150) | 540 | 475 | 65 | Sideways |
| 6/27/2002 | Sell | Short | 1 | 9414 | 9414 | 0 | | | | | | Down Trend |
| 6/28/2002 | Hold | Short | 1 | 9378 | 9414 | 0 | | | | | | Sideways |
| 7/1/2002 | Buy | None | 1 | 9244 | 0 | 170 | 25.00 | 1700 | 2240 | 500 | 1740 | Sideways |
| 7/2/2002 | Buy | Long | 1 | 9155 | 9155 | 0 | | | | | | Up Trend |
| 7/3/2002 | Sell | None | 1 | 9191 | 0 | 36 | 25.00 | 360 | 2600 | 525 | 2075 | Sideways |
| 7/5/2002 | Sell | Short | 1 | 9534 | 9534 | 0 | | | | | | Down Trend |
| 7/8/2002 | Hold | Short | 1 | 9420 | 9534 | 0 | | | | | | Sideways |
| 7/9/2002 | Buy | None | 1 | 9240 | 0 | 294 | 25.00 | 2940 | 5540 | 550 | 4990 | Up Trend |
| 7/10/2002 | Buy | Long | 1 | 8937 | 8937 | 0 | | | | | | Up Trend |
| 7/11/2002 | Hold | Long | 1 | 8939 | 8937 | 0 | | | | | | Up Trend |
| 7/12/2002 | Sell | None | 1 | 8790 | 0 | -147 | | (1470) | 4070 | 575 | 3495 | Up Trend |
| 7/15/2002 | Hold | None | 1 | 8799 | 0 | 0 | | | | | | Sideways |
| 7/16/2002 | Buy | Long | 1 | 8598 | 8598 | 0 | | | | | | Up Trend |
| 7/17/2002 | Sell | None | 1 | 8649 | 0 | 51 | 25.00 | 510 | 4580 | 600 | 3980 | Sideways |
| 7/18/2002 | Buy | Long | 1 | 8462 | 8462 | 0 | | | | | | Up Trend |
| 7/19/2002 | Sell | None | 1 | 8060 | 0 | -402 | | (4020) | 560 | 625 | (65) | Up Trend |
| 7/22/2002 | Buy | Long | 1 | 7836 | 7836 | 0 | | | | | | Up Trend |
| 7/23/2002 | Sell | None | 1 | 7744 | 0 | -92 | | (920) | (360) | 650 | (1010) | Up Trend |
| 7/24/2002 | Sell | Short | 1 | 8252 | 8252 | 0 | | | | | | Down Trend |
| 7/25/2002 | Hold | Short | 1 | 8217 | 8252 | 0 | | | | | | Down Trend |
| 7/26/2002 | Buy | None | 1 | 8312 | 0 | -60 | 25.00 | (600) | (960) | 675 | (1635) | Down Trend |
| 7/29/2002 | Sell | Short | 1 | 8728 | 8728 | 0 | | | | | | Down Trend |
| 7/30/2002 | Buy | None | 1 | 8757 | 0 | -29 | 25.00 | (290) | (1250) | 700 | (1950) | Down Trend |

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| | | | | | | | | | | | | Direction |
| 7/31/2002 | Hold | None | 1 | 8768 | 0 | 0 | | | | | | Sideways |
| 8/1/2002 | Buy | Long | 1 | 8535 | 8535 | 0 | | | | | | Up Trend |
| 8/2/2002 | Sell | None | 1 | 8361 | 0 | -174 | | (1740) | (2990) | 725 | (3715) | Up Trend |
| 8/5/2002 | Buy | Long | 1 | 8098 | 8098 | 0 | | | | | | Up Trend |
| 8/6/2002 | Sell | None | 1 | 8346 | 0 | 248 | 25.00 | 2480 | (510) | 750 | (1260) | Sideways |
| 8/7/2002 | Sell | Short | 1 | 8487 | 8487 | 0 | | | | | | Down Trend |
| 8/8/2002 | Buy | None | 1 | 8729 | 0 | -242 | 25.00 | (2420) | (2930) | 775 | (3705) | Down Trend |
| 8/9/2002 | Sell | Short | 1 | 8760 | 8760 | 0 | | | | | | Down Trend |
| 8/12/2002 | Buy | None | 1 | 8705 | 0 | 55 | 25.00 | 550 | (2380) | 800 | (3180) | Sideways |
| 8/13/2002 | Buy | Long | 1 | 8505 | 8505 | 0 | | | | | | Up Trend |
| 8/14/2002 | Sell | None | 1 | 8750 | 0 | 245 | 25.00 | 2450 | 70 | 825 | (755) | Sideways |
| 8/15/2002 | Sell | Short | 1 | 8837 | 8837 | 0 | | | | | | Down Trend |
| 8/16/2002 | Buy | None | 1 | 8800 | 0 | 37 | 25.00 | 370 | 440 | 850 | (410) | Sideways |
| 8/19/2002 | Sell | Short | 1 | 9008 | 9008 | 0 | | | | | | Down Trend |
| 8/20/2002 | Buy | None | 1 | 8925 | 0 | 83 | 25.00 | 830 | 1270 | 875 | 395 | Sideways |
| 8/21/2002 | Hold | None | 1 | 9015 | 0 | 0 | | | | | | Sideways |
| 8/22/2002 | Hold | None | 1 | 9071 | 0 | 0 | | | | | | Sideways |
| 8/23/2002 | Buy | Long | 1 | 8889 | 8889 | 0 | | | | | | Up Trend |
| 8/26/2002 | Hold | Long | 1 | 8931 | 8889 | 0 | | | | | | Sideways |
| 8/27/2002 | Sell | None | 1 | 8856 | 0 | -33 | | (330) | 940 | 900 | 40 | Sideways |
| 8/28/2002 | Buy | Long | 1 | 8702 | 8702 | 0 | | | | | | Up Trend |
| 8/29/2002 | Sell | None | 1 | 8672 | 0 | -30 | 25.00 | (300) | 640 | 925 | (285) | Sideways |
| 8/30/2002 | Hold | None | 1 | 8653 | 0 | 0 | | | | | | Sideways |
| 9/3/2002 | Buy | Long | 1 | 8312 | 8312 | 0 | | | | | | Up Trend |
| 9/4/2002 | Sell | None | 1 | 8403 | 0 | 91 | 25.00 | 910 | 1550 | 950 | 600 | Sideways |
| 9/5/2002 | Hold | None | 1 | 8317 | 0 | 0 | | | | | | Sideways |
| 9/6/2002 | Hold | None | 1 | 8437 | 0 | 0 | | | | | | Sideways |
| 9/9/2002 | Sell | Short | 1 | 8496 | 8496 | 0 | | | | | | Down Trend |
| 9/10/2002 | Buy | None | 1 | 8624 | 0 | -128 | 25.00 | (1280) | 270 | 975 | (705) | Down Trend |
| 9/11/2002 | Hold | None | 1 | 8556 | 0 | 0 | | | | | | Sideways |
| 9/12/2002 | Buy | Long | 1 | 8395 | 8395 | 0 | | | | | | Up Trend |
| 9/13/2002 | Sell | None | 1 | 8327 | 0 | -68 | | (680) | (410) | 1000 | (1410) | Up Trend |
| 9/16/2002 | Hold | None | 1 | 8392 | 0 | 0 | | | | | | Sideways |
| 9/17/2002 | Buy | Long | 1 | 8189 | 8189 | 0 | | | | | | Up Trend |
| 9/18/2002 | Sell | None | 1 | 8106 | 0 | -83 | | (830) | (1240) | 1025 | (2265) | Up Trend |
| 9/19/2002 | Buy | Long | 1 | 7825 | 7825 | 0 | | | | | | Up Trend |
| 9/20/2002 | Sell | None | 1 | 7957 | 0 | 132 | 25.00 | 1320 | 80 | 1050 | (970) | Sideways |
| 9/23/2002 | Hold | None | 1 | 7861 | 0 | 0 | | | | | | Sideways |
| 9/24/2002 | Buy | Long | 1 | 7673 | 7673 | 0 | | | | | | Up Trend |
| 9/25/2002 | Sell | None | 1 | 7837 | 0 | 164 | 25.00 | 1640 | 1720 | 1075 | 645 | Sideways |
| 9/26/2002 | Hold | None | 1 | 7917 | 0 | 0 | | | | | | Sideways |
| 9/27/2002 | Buy | Long | 1 | 7630 | 7630 | 0 | | | | | | Up Trend |
| 9/30/2002 | Sell | None | 1 | 7531 | 0 | -99 | | (990) | 730 | 1100 | (370) | Up Trend |
| 10/1/2002 | Sell | Short | 1 | 7933 | 7933 | 0 | | | | | | Down Trend |
| 10/2/2002 | Buy | None | 1 | 7726 | 0 | 207 | 25.00 | 2070 | 2800 | 1125 | 1675 | Sideways |
| 10/3/2002 | Hold | None | 1 | 7669 | 0 | 0 | | | | | | Sideways |
| 10/4/2002 | Buy | Long | 1 | 7511 | 7511 | 0 | | | | | | Up Trend |
| 10/7/2002 | Sell | None | 1 | 7403 | 0 | -108 | | (1080) | 1720 | 1150 | 570 | Up Trend |
| 10/8/2002 | Hold | None | 1 | 7470 | 0 | 0 | | | | | | Sideways |
| 10/9/2002 | Buy | Long | 1 | 7240 | 7240 | 0 | | | | | | Up Trend |
| 10/10/2002 | Sell | None | 1 | 7465 | 0 | 225 | 25.00 | 2250 | 3970 | 1175 | 2795 | Down Trend |
| 10/11/2002 | Sell | Short | 1 | 7825 | 7825 | 0 | | | | | | Down Trend |
| 10/14/2002 | Hold | Short | 1 | 7823 | 7825 | 0 | | | | | | Down Trend |
| 10/15/2002 | Buy | None | 1 | 8222 | 0 | -397 | 25.00 | (3970) | 0 | 1200 | (1200) | Down Trend |
| 10/16/2002 | Hold | None | 1 | 8008 | 0 | 0 | | | | | | Sideways |
| 10/17/2002 | Hold | None | 1 | 8227 | 0 | 0 | | | | | | Sideways |
| 10/18/2002 | Hold | None | 1 | 8267 | 0 | 0 | | | | | | Sideways |

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| | | | | | | | | | | | | Direction |
| 10/21/2002 | Sell | Short | 1 | 8488 | 8488 | 0 | | | | | | Down Trend |
| 10/22/2002 | Buy | None | 1 | 8418 | 0 | 70 | 25.00 | 700 | 700 | 1225 | (525) | Sideways |
| 10/23/2002 | Hold | None | 1 | 8465 | 0 | 0 | | | | | | Sideways |
| 10/24/2002 | Buy | Long | 1 | 8248 | 8248 | 0 | | | | | | Up Trend |
| 10/25/2002 | Sell | None | 1 | 8413 | 0 | 165 | 25.00 | 1650 | 2350 | 1250 | 1100 | Sideways |
| 10/28/2002 | Hold | None | 1 | 8350 | 0 | 0 | | | | | | Sideways |
| 10/29/2002 | Hold | None | 1 | 8318 | 0 | 0 | | | | | | Sideways |
| 10/30/2002 | Hold | None | 1 | 8369 | 0 | 0 | | | | | | Sideways |
| 10/31/2002 | Hold | None | 1 | 8309 | 0 | 0 | | | | | | Sideways |
| 11/1/2002 | Hold | None | 1 | 8449 | 0 | 0 | | | | | | Sideways |
| 11/4/2002 | Sell | Short | 1 | 8501 | 8501 | 0 | | | | | | Down Trend |
| 11/5/2002 | Buy | None | 1 | 8607 | 0 | -106 | 25.00 | (1060) | 1290 | 1275 | 15 | Down Trend |
| 11/6/2002 | Hold | None | 1 | 8726 | 0 | 0 | | | | | | Sideways |
| 11/7/2002 | Hold | None | 1 | 8530 | 0 | 0 | | | | | | Sideways |
| 11/8/2002 | Buy | Long | 1 | 8451 | 8451 | 0 | | | | | | Up Trend |
| 11/11/2002 | Sell | None | 1 | 8303 | 0 | -148 | | (1480) | (190) | 1300 | (1490) | Up Trend |
| 11/12/2002 | Hold | None | 1 | 8350 | 0 | 0 | | | | | | Sideways |
| 11/13/2002 | Hold | None | 1 | 8378 | 0 | 0 | | | | | | Sideways |
| 11/14/2002 | Sell | Short | 1 | 8473 | 8473 | 0 | | | | | | Down Trend |
| 11/15/2002 | Buy | None | 1 | 8518 | 0 | -45 | 25.00 | (450) | (640) | 1325 | (1965) | Sideways |
| 11/18/2002 | Hold | None | 1 | 8431 | 0 | 0 | | | | | | Sideways |
| 11/19/2002 | Hold | None | 1 | 8436 | 0 | 0 | | | | | | Sideways |
| 11/20/2002 | Sell | Short | 1 | 8622 | 8622 | 0 | | | | | | Down Trend |
| 11/21/2002 | Buy | None | 1 | 8810 | 0 | -188 | 25.00 | (1880) | (2520) | 1350 | (3870) | Down Trend |
| 11/22/2002 | Hold | None | 1 | 8747 | 0 | 0 | | | | | | Sideways |
| 11/25/2002 | Hold | None | 1 | 8782 | 0 | 0 | | | | | | Sideways |
| 11/26/2002 | Buy | Long | 1 | 8620 | 8620 | 0 | | | | | | Up Trend |
| 11/27/2002 | Sell | None | 1 | 8883 | 0 | 263 | 25.00 | 2630 | 110 | 1375 | (1265) | Down Trend |
| 11/29/2002 | Hold | None | 1 | 8825 | 0 | 0 | | | | | | Sideways |
| 12/2/2002 | Hold | None | 1 | 8825 | 0 | 0 | | | | | | Sideways |
| 12/3/2002 | Hold | None | 1 | 8715 | 0 | 0 | | | | | | Sideways |
| 12/4/2002 | Hold | None | 1 | 8693 | 0 | 0 | | | | | | Sideways |
| 12/5/2002 | Hold | None | 1 | 8590 | 0 | 0 | | | | | | Sideways |
| 12/6/2002 | Hold | None | 1 | 8605 | 0 | 0 | | | | | | Sideways |
| 12/9/2002 | Buy | Long | 1 | 8400 | 8400 | 0 | | | | | | Up Trend |
| 12/10/2002 | Sell | None | 1 | 8497 | 0 | 97 | 25.00 | 970 | 1080 | 1400 | (320) | Sideways |
| 12/11/2002 | Hold | None | 1 | 8515 | 0 | 0 | | | | | | Sideways |
| 12/12/2002 | Hold | None | 1 | 8486 | 0 | 0 | | | | | | Sideways |
| 12/13/2002 | Hold | None | 1 | 8361 | 0 | 0 | | | | | | Sideways |
| 12/16/2002 | Hold | None | 1 | 8578 | 0 | 0 | | | | | | Sideways |
| 12/17/2002 | Hold | None | 1 | 8479 | 0 | 0 | | | | | | Sideways |
| 12/18/2002 | Hold | None | 1 | 8394 | 0 | 0 | | | | | | Sideways |
| 12/19/2002 | Buy | Long | 1 | 8314 | 8314 | 0 | | | | | | Up Trend |
| 12/20/2002 | Sell | None | 1 | 8472 | 0 | 158 | 25.00 | 1580 | 2660 | 1425 | 1235 | Sideways |
| 12/23/2002 | Hold | None | 1 | 8452 | 0 | 0 | | | | | | Sideways |
| 12/24/2002 | Hold | None | 1 | 8392 | 0 | 0 | | | | | | Sideways |
| 12/26/2002 | Hold | None | 1 | 8397 | 0 | 0 | | | | | | Sideways |
| 12/27/2002 | Buy | Long | 1 | 8232 | 8232 | 0 | | | | | | Up Trend |
| 12/30/2002 | Sell | None | 1 | 8257 | 0 | 25 | 25.00 | 250 | 2910 | 1450 | 1460 | Sideways |
| 12/31/2002 | Hold | None | 1 | 8281 | 0 | 0 | | | | | | Sideways |
| 1/2/2003 | Sell | Short | 1 | 8544 | 8544 | 0 | | | | | | Down Trend |
| 1/3/2003 | Buy | None | 1 | 8557 | 0 | -13 | 25.00 | (130) | 2780 | 1475 | 1305 | Down Trend |
| 1/6/2003 | Sell | Short | 1 | 8690 | 8690 | 0 | | | | | | Down Trend |
| 1/7/2003 | Buy | None | 1 | 8703 | 0 | -13 | 25.00 | (130) | 2650 | 1500 | 1150 | Sideways |
| 1/8/2003 | Buy | Long | 1 | 8535 | 8535 | 0 | | | | | | Up Trend |
| 1/9/2003 | Sell | None | 1 | 8693 | 0 | 158 | 25.00 | 1580 | 4230 | 1525 | 2705 | Sideways |
| 1/10/2003 | Hold | None | 1 | 8718 | 0 | 0 | | | | | | Sideways |

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| TradeDate | Action | Position | Units | Current Price | Entry Price | No. of Points | Commission | Gross Profit | Cumulative Gross Profit | Cumulative Commissions | Cumulative Net Profit | Dec2003DJ |
|-----------|--------|----------|-------|---------------|-------------|---------------|------------|--------------|-------------------------|------------------------|-----------------------|------------|
| | | | | | | | | | | | | Direction |
| 1/13/2003 | Hold | None | 1 | 8735 | 0 | 0 | | | | | | Sideways |
| 1/14/2003 | Hold | None | 1 | 8767 | 0 | 0 | | | | | | Sideways |
| 1/15/2003 | Hold | None | 1 | 8687 | 0 | 0 | | | | | | Sideways |
| 1/16/2003 | Hold | None | 1 | 8656 | 0 | 0 | | | | | | Sideways |
| 1/17/2003 | Buy | Long | 1 | 8539 | 8539 | 0 | | | | | | Up Trend |
| 1/21/2003 | Sell | None | 1 | 8391 | 0 | -148 | | (1480) | 2750 | 1550 | 1200 | Up Trend |
| 1/22/2003 | Buy | Long | 1 | 8253 | 8253 | 0 | | | | | | Up Trend |
| 1/23/2003 | Sell | None | 1 | 8269 | 0 | 16 | 25.00 | 160 | 2910 | 1575 | 1335 | Sideways |
| 1/24/2003 | Buy | Long | 1 | 8057 | 8057 | 0 | | | | | | Up Trend |
| 1/27/2003 | Sell | None | 1 | 7927 | 0 | -130 | | (1300) | 1610 | 1600 | 10 | Up Trend |
| 1/28/2003 | Hold | None | 1 | 7989 | 0 | 0 | | | | | | Sideways |
| 1/29/2003 | Hold | None | 1 | 8020 | 0 | 0 | | | | | | Sideways |
| 1/30/2003 | Hold | None | 1 | 7849 | 0 | 0 | | | | | | Sideways |
| 1/31/2003 | Hold | None | 1 | 7993 | 0 | 0 | | | | | | Sideways |
| 2/3/2003 | Sell | Short | 1 | 8023 | 8023 | 0 | | | | | | Down Trend |
| 2/4/2003 | Buy | None | 1 | 7966 | 0 | 57 | 25.00 | 570 | 2180 | 1625 | 555 | Sideways |
| 2/5/2003 | Hold | None | 1 | 7926 | 0 | 0 | | | | | | Sideways |
| 2/6/2003 | Hold | None | 1 | 7886 | 0 | 0 | | | | | | Sideways |
| 2/7/2003 | Hold | None | 1 | 7799 | 0 | 0 | | | | | | Sideways |
| 2/10/2003 | Hold | None | 1 | 7856 | 0 | 0 | | | | | | Sideways |
| 2/11/2003 | Hold | None | 1 | 7786 | 0 | 0 | | | | | | Sideways |
| 2/12/2003 | Hold | None | 1 | 7682 | 0 | 0 | | | | | | Sideways |
| 2/13/2003 | Hold | None | 1 | 7706 | 0 | 0 | | | | | | Sideways |
| 2/14/2003 | Sell | Short | 1 | 7874 | 7874 | 0 | | | | | | Down Trend |
| 2/18/2003 | Buy | None | 1 | 7995 | 0 | -121 | 25.00 | (1210) | 970 | 1650 | (680) | Down Trend |
| 2/19/2003 | Hold | None | 1 | 7961 | 0 | 0 | | | | | | Sideways |
| 2/20/2003 | Hold | None | 1 | 7873 | 0 | 0 | | | | | | Sideways |
| 2/21/2003 | Hold | None | 1 | 7948 | 0 | 0 | | | | | | Sideways |
| 2/24/2003 | Buy | Long | 1 | 7799 | 7799 | 0 | | | | | | Up Trend |
| 2/25/2003 | Sell | None | 1 | 7857 | 0 | 58 | 25.00 | 580 | 1550 | 1675 | (125) | Sideways |
| 2/26/2003 | Hold | None | 1 | 7746 | 0 | 0 | | | | | | Sideways |
| 2/27/2003 | Hold | None | 1 | 7827 | 0 | 0 | | | | | | Sideways |
| 2/28/2003 | Hold | None | 1 | 7855 | 0 | 0 | | | | | | Sideways |
| 3/3/2003 | Hold | None | 1 | 7777 | 0 | 0 | | | | | | Sideways |
| 3/4/2003 | Buy | Long | 1 | 7644 | 7644 | 0 | | | | | | Up Trend |
| 3/5/2003 | Sell | None | 1 | 7699 | 0 | 55 | 25.00 | 550 | 2100 | 1700 | 400 | Sideways |
| 3/6/2003 | Hold | None | 1 | 7603 | 0 | 0 | | | | | | Sideways |
| 3/7/2003 | Hold | None | 1 | 7663 | 0 | 0 | | | | | | Sideways |
| 3/10/2003 | Buy | Long | 1 | 7478 | 7478 | 0 | | | | | | Up Trend |
| 3/12/2003 | Hold | Long | 1 | 7479 | 7478 | 0 | | | | | | Sideways |
| 3/13/2003 | Sell | None | 1 | 7753 | 0 | 275 | 25.00 | 2750 | 4850 | 1725 | 3125 | Down Trend |
| 3/14/2003 | Sell | Short | 1 | 7801 | 7801 | 0 | | | | | | Down Trend |
| 3/17/2003 | Buy | None | 1 | 8057 | 0 | -256 | 25.00 | (2560) | 2290 | 1750 | 540 | Down Trend |
| 3/18/2003 | Sell | Short | 1 | 8125 | 8125 | 0 | | | | | | Down Trend |
| 3/19/2003 | Buy | None | 1 | 8184 | 0 | -59 | 25.00 | (590) | 1700 | 1775 | (75) | Sideways |
| 3/20/2003 | Hold | None | 1 | 8208 | 0 | 0 | | | | | | Sideways |
| 3/21/2003 | Sell | Short | 1 | 8436 | 8436 | 0 | | | | | | Down Trend |
| 3/24/2003 | Buy | None | 1 | 8146 | 0 | 290 | 25.00 | 2900 | 4600 | 1800 | 2800 | Up Trend |
| 3/25/2003 | Hold | None | 1 | 8198 | 0 | 0 | | | | | | Sideways |
| 3/26/2003 | Hold | None | 1 | 8152 | 0 | 0 | | | | | | Sideways |
| 3/27/2003 | Hold | None | 1 | 8118 | 0 | 0 | | | | | | Sideways |
| 3/28/2003 | Hold | None | 1 | 8068 | 0 | 0 | | | | | | Sideways |
| 3/31/2003 | Buy | Long | 1 | 7894 | 7894 | 0 | | | | | | Up Trend |
| 4/1/2003 | Sell | None | 1 | 7994 | 0 | 100 | 25.00 | 1000 | 5600 | 1825 | 3775 | Sideways |
| 4/2/2003 | Sell | Short | 1 | 8196 | 8196 | 0 | | | | | | Down Trend |
| 4/3/2003 | Hold | Short | 1 | 8152 | 8196 | 0 | | | | | | Sideways |
| 4/4/2003 | Buy | None | 1 | 8201 | 0 | -5 | 25.00 | (50) | 5550 | 1850 | 3700 | Sideways |

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| TradeDate | Action | Position | Units | Current Price | Entry Price | No. of Points | Commission | Gross Profit | Cumulative Gross Profit | Cumulative Commissions | Cumulative Net Profit | Dec2003DJ |
|-----------|--------|----------|-------|---------------|-------------|---------------|------------|--------------|-------------------------|------------------------|-----------------------|------------|
| | | | | | | | | | | | | Direction |
| 4/7/2003 | Hold | None | 1 | 8207 | 0 | 0 | | | | | | Sideways |
| 4/8/2003 | Hold | None | 1 | 8231 | 0 | 0 | | | | | | Sideways |
| 4/9/2003 | Hold | None | 1 | 8129 | 0 | 0 | | | | | | Sideways |
| 4/10/2003 | Buy | Long | 1 | 8154 | 8154 | 0 | | | | | | Up Trend |
| 4/11/2003 | Sell | None | 1 | 8129 | 0 | -25 | 25.00 | (250) | 5300 | 1875 | 3425 | Sideways |
| 4/14/2003 | Sell | Short | 1 | 8293 | 8293 | 0 | | | | | | Down Trend |
| 4/15/2003 | Buy | None | 1 | 8352 | 0 | -59 | 25.00 | (590) | 4710 | 1900 | 2810 | Sideways |
| 4/16/2003 | Hold | None | 1 | 8180 | 0 | 0 | | | | | | Sideways |
| 4/17/2003 | Hold | None | 1 | 8262 | 0 | 0 | | | | | | Sideways |
| 4/21/2003 | Hold | None | 1 | 8277 | 0 | 0 | | | | | | Sideways |
| 4/22/2003 | Hold | None | 1 | 8413 | 0 | 0 | | | | | | Sideways |
| 4/23/2003 | Hold | None | 1 | 8443 | 0 | 0 | | | | | | Sideways |
| 4/24/2003 | Hold | None | 1 | 8362 | 0 | 0 | | | | | | Sideways |
| 4/25/2003 | Hold | None | 1 | 8239 | 0 | 0 | | | | | | Sideways |
| 4/28/2003 | Hold | None | 1 | 8395 | 0 | 0 | | | | | | Sideways |
| 4/29/2003 | Hold | None | 1 | 8430 | 0 | 0 | | | | | | Sideways |
| 4/30/2003 | Hold | None | 1 | 8406 | 0 | 0 | | | | | | Sideways |
| 5/1/2003 | Hold | None | 1 | 8383 | 0 | 0 | | | | | | Sideways |
| 5/2/2003 | Hold | None | 1 | 8497 | 0 | 0 | | | | | | Sideways |
| 5/5/2003 | Hold | None | 1 | 8467 | 0 | 0 | | | | | | Sideways |
| 5/6/2003 | Hold | None | 1 | 8522 | 0 | 0 | | | | | | Sideways |
| 5/7/2003 | Hold | None | 1 | 8501 | 0 | 0 | | | | | | Sideways |
| 5/8/2003 | Hold | None | 1 | 8428 | 0 | 0 | | | | | | Sideways |
| 5/9/2003 | Hold | None | 1 | 8528 | 0 | 0 | | | | | | Sideways |
| 5/12/2003 | Sell | Short | 1 | 8645 | 8645 | 0 | | | | | | Down Trend |
| 5/13/2003 | Buy | None | 1 | 8617 | 0 | 28 | 25.00 | 280 | 4990 | 1925 | 3065 | Sideways |
| 5/14/2003 | Hold | None | 1 | 8598 | 0 | 0 | | | | | | Sideways |
| 5/15/2003 | Hold | None | 1 | 8647 | 0 | 0 | | | | | | Sideways |
| 5/16/2003 | Hold | None | 1 | 8625 | 0 | 0 | | | | | | Sideways |
| 5/19/2003 | Buy | Long | 1 | 8440 | 8440 | 0 | | | | | | Up Trend |
| 5/20/2003 | Sell | None | 1 | 8427 | 0 | -13 | | (130) | 4860 | 1950 | 2910 | Sideways |
| 5/21/2003 | Hold | None | 1 | 8439 | 0 | 0 | | | | | | Sideways |
| 5/22/2003 | Hold | None | 1 | 8524 | 0 | 0 | | | | | | Sideways |
| 5/23/2003 | Hold | None | 1 | 8537 | 0 | 0 | | | | | | Sideways |
| 5/27/2003 | Sell | Short | 1 | 8702 | 8702 | 0 | | | | | | Down Trend |
| 5/28/2003 | Buy | None | 1 | 8721 | 0 | -19 | 25.00 | (190) | 4670 | 1975 | 2695 | Down Trend |
| 5/29/2003 | Hold | None | 1 | 8662 | 0 | 0 | | | | | | Sideways |
| 5/30/2003 | Hold | None | 1 | 8802 | 0 | 0 | | | | | | Sideways |
| 6/2/2003 | Hold | None | 1 | 8853 | 0 | 0 | | | | | | Sideways |
| 6/3/2003 | Hold | None | 1 | 8876 | 0 | 0 | | | | | | Sideways |
| 6/4/2003 | Hold | None | 1 | 8985 | 0 | 0 | | | | | | Sideways |
| 6/5/2003 | Hold | None | 1 | 8987 | 0 | 0 | | | | | | Sideways |
| 6/6/2003 | Hold | None | 1 | 9004 | 0 | 0 | | | | | | Sideways |
| 6/9/2003 | Hold | None | 1 | 8938 | 0 | 0 | | | | | | Sideways |
| 6/10/2003 | Hold | None | 1 | 9014 | 0 | 0 | | | | | | Sideways |
| 6/11/2003 | Sell | Short | 1 | 9123 | 9123 | 0 | | | | | | Down Trend |
| 6/12/2003 | Buy | None | 1 | 9159 | 0 | -36 | 25.00 | (360) | 4310 | 2000 | 2310 | Sideways |
| 6/13/2003 | Hold | None | 1 | 9077 | 0 | 0 | | | | | | Sideways |
| 6/16/2003 | Hold | None | 1 | 9259 | 0 | 0 | | | | | | Sideways |
| 6/17/2003 | Hold | None | 1 | 9256 | 0 | 0 | | | | | | Sideways |
| 6/18/2003 | Hold | None | 1 | 9234 | 0 | 0 | | | | | | Sideways |
| 6/19/2003 | Hold | None | 1 | 9119 | 0 | 0 | | | | | | Sideways |
| 6/20/2003 | Hold | None | 1 | 9120 | 0 | 0 | | | | | | Sideways |
| 6/23/2003 | Buy | Long | 1 | 9025 | 9025 | 0 | | | | | | Up Trend |
| 6/24/2003 | Sell | None | 1 | 9051 | 0 | 26 | 25.00 | 260 | 4570 | 2025 | 2545 | Sideways |
| 6/25/2003 | Hold | None | 1 | 8942 | 0 | 0 | | | | | | Sideways |
| 6/26/2003 | Hold | None | 1 | 9016 | 0 | 0 | | | | | | Sideways |

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| TradeDate | Action | Position | Units | Current Price | Entry Price | No. of Points | Commission | Gross Profit | Cumulative Gross Profit | Cumulative Commissions | Cumulative Net Profit | Dec2003DJ |
|-----------|--------|----------|-------|---------------|-------------|---------------|------------|--------------|-------------------------|------------------------|-----------------------|------------|
| | | | | | | | | | | | | Direction |
| 6/27/2003 | Hold | None | 1 | 8920 | 0 | 0 | | | | | | Sideways |
| 6/30/2003 | Hold | None | 1 | 8926 | 0 | 0 | | | | | | Sideways |
| 7/1/2003 | Hold | None | 1 | 8988 | 0 | 0 | | | | | | Sideways |
| 7/2/2003 | Hold | None | 1 | 9095 | 0 | 0 | | | | | | Sideways |
| 7/3/2003 | Hold | None | 1 | 9003 | 0 | 0 | | | | | | Sideways |
| 7/7/2003 | Hold | None | 1 | 9165 | 0 | 0 | | | | | | Sideways |
| 7/8/2003 | Hold | None | 1 | 9174 | 0 | 0 | | | | | | Sideways |
| 7/9/2003 | Hold | None | 1 | 9108 | 0 | 0 | | | | | | Sideways |
| 7/10/2003 | Buy | Long | 1 | 8982 | 8982 | 0 | | | | | | Up Trend |
| 7/11/2003 | Sell | None | 1 | 9064 | 0 | 82 | 25.00 | 820 | 5390 | 2050 | 3340 | Sideways |
| 7/14/2003 | Hold | None | 1 | 9112 | 0 | 0 | | | | | | Sideways |
| 7/15/2003 | Hold | None | 1 | 9082 | 0 | 0 | | | | | | Sideways |
| 7/16/2003 | Hold | None | 1 | 9054 | 0 | 0 | | | | | | Sideways |
| 7/17/2003 | Hold | None | 1 | 8999 | 0 | 0 | | | | | | Sideways |
| 7/18/2003 | Hold | None | 1 | 9121 | 0 | 0 | | | | | | Sideways |
| 7/21/2003 | Hold | None | 1 | 9050 | 0 | 0 | | | | | | Sideways |
| 7/22/2003 | Hold | None | 1 | 9100 | 0 | 0 | | | | | | Sideways |
| 7/23/2003 | Hold | None | 1 | 9138 | 0 | 0 | | | | | | Sideways |
| 7/24/2003 | Hold | None | 1 | 9051 | 0 | 0 | | | | | | Sideways |
| 7/25/2003 | Hold | None | 1 | 9219 | 0 | 0 | | | | | | Sideways |
| 7/28/2003 | Hold | None | 1 | 9197 | 0 | 0 | | | | | | Sideways |
| 7/29/2003 | Hold | None | 1 | 9153 | 0 | 0 | | | | | | Sideways |
| 7/30/2003 | Hold | None | 1 | 9143 | 0 | 0 | | | | | | Sideways |
| 7/31/2003 | Hold | None | 1 | 9172 | 0 | 0 | | | | | | Sideways |
| 8/1/2003 | Hold | None | 1 | 9106 | 0 | 0 | | | | | | Sideways |
| 8/4/2003 | Hold | None | 1 | 9120 | 0 | 0 | | | | | | Sideways |
| 8/5/2003 | Hold | None | 1 | 8938 | 0 | 0 | | | | | | Sideways |
| 8/6/2003 | Hold | None | 1 | 8998 | 0 | 0 | | | | | | Sideways |
| 8/7/2003 | Hold | None | 1 | 9086 | 0 | 0 | | | | | | Sideways |
| 8/8/2003 | Hold | None | 1 | 9148 | 0 | 0 | | | | | | Sideways |
| 8/11/2003 | Hold | None | 1 | 9170 | 0 | 0 | | | | | | Sideways |
| 8/12/2003 | Hold | None | 1 | 9255 | 0 | 0 | | | | | | Sideways |
| 8/13/2003 | Hold | None | 1 | 9237 | 0 | 0 | | | | | | Sideways |
| 8/14/2003 | Hold | None | 1 | 9249 | 0 | 0 | | | | | | Sideways |
| 8/15/2003 | Hold | None | 1 | 9278 | 0 | 0 | | | | | | Sideways |
| 8/18/2003 | Hold | None | 1 | 9369 | 0 | 0 | | | | | | Sideways |
| 8/19/2003 | Hold | None | 1 | 9389 | 0 | 0 | | | | | | Sideways |
| 8/20/2003 | Hold | None | 1 | 9357 | 0 | 0 | | | | | | Sideways |
| 8/21/2003 | Hold | None | 1 | 9383 | 0 | 0 | | | | | | Sideways |
| 8/22/2003 | Hold | None | 1 | 9309 | 0 | 0 | | | | | | Sideways |
| 8/25/2003 | Hold | None | 1 | 9286 | 0 | 0 | | | | | | Sideways |
| 8/26/2003 | Hold | None | 1 | 9297 | 0 | 0 | | | | | | Sideways |
| 8/27/2003 | Hold | None | 1 | 9290 | 0 | 0 | | | | | | Sideways |
| 8/28/2003 | Hold | None | 1 | 9331 | 0 | 0 | | | | | | Sideways |
| 8/29/2003 | Hold | None | 1 | 9375 | 0 | 0 | | | | | | Sideways |
| 9/2/2003 | Hold | None | 1 | 9488 | 0 | 0 | | | | | | Sideways |
| 9/3/2003 | Sell | Short | 1 | 9537 | 9537 | 0 | | | | | | Down Trend |
| 9/4/2003 | Buy | None | 1 | 9555 | 0 | -18 | 25.00 | (180) | 5210 | 2075 | 3135 | Sideways |
| 9/5/2003 | Hold | None | 1 | 9471 | 0 | 0 | | | | | | Sideways |
| 9/8/2003 | Hold | None | 1 | 9544 | 0 | 0 | | | | | | Sideways |
| 9/9/2003 | Hold | None | 1 | 9478 | 0 | 0 | | | | | | Sideways |
| 9/10/2003 | Hold | None | 1 | 9399 | 0 | 0 | | | | | | Sideways |
| 9/11/2003 | Hold | None | 1 | 9425 | 0 | 0 | | | | | | Sideways |
| 9/12/2003 | Hold | None | 1 | 9437 | 0 | 0 | | | | | | Sideways |
| 9/15/2003 | Hold | None | 1 | 9416 | 0 | 0 | | | | | | Sideways |
| 9/16/2003 | Hold | None | 1 | 9536 | 0 | 0 | | | | | | Sideways |
| 9/17/2003 | Hold | None | 1 | 9525 | 0 | 0 | | | | | | Sideways |

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| TradeDate | Action | Position | Units | Current Price | Entry Price | No. of Points | Commission | Gross Profit | Cumulative Gross Profit | Cumulative Commissions | Cumulative Net Profit | Dec2003DJ |
|------------|--------|----------|-------|---------------|-------------|---------------|------------|--------------|-------------------------|------------------------|-----------------------|------------|
| | | | | | | | | | | | | Direction |
| 9/18/2003 | Hold | None | 1 | 9625 | | 0 | | | | | | Sideways |
| 9/19/2003 | Hold | None | 1 | 9601 | | 0 | | | | | | Sideways |
| 9/22/2003 | Hold | None | 1 | 9506 | | 0 | | | | | | Sideways |
| 9/23/2003 | Hold | None | 1 | 9527 | | 0 | | | | | | Sideways |
| 9/24/2003 | Hold | None | 1 | 9393 | | 0 | | | | | | Sideways |
| 9/25/2003 | Buy | Long | 1 | 9280 | 9280 | 0 | | | | | | Up Trend |
| 9/26/2003 | Hold | Long | 1 | 9280 | 9280 | 0 | | | | | | Sideways |
| 9/29/2003 | Sell | None | 1 | 9342 | | 62 | 25.00 | 620 | 5830 | 2100 | 3730 | Sideways |
| 9/30/2003 | Hold | None | 1 | 9258 | | 0 | | | | | | Sideways |
| 10/1/2003 | Hold | None | 1 | 9436 | | 0 | | | | | | Sideways |
| 10/2/2003 | Sell | Short | 1 | 9467 | 9467 | 0 | | | | | | Down Trend |
| 10/3/2003 | Buy | None | 1 | 9542 | | -75 | 25.00 | (750) | 5080 | 2125 | 2955 | Down Trend |
| 10/6/2003 | Hold | None | 1 | 9571 | | 0 | | | | | | Sideways |
| 10/7/2003 | Hold | None | 1 | 9617 | | 0 | | | | | | Sideways |
| 10/8/2003 | Hold | None | 1 | 9616 | | 0 | | | | | | Sideways |
| 10/9/2003 | Hold | None | 1 | 9662 | | 0 | | | | | | Sideways |
| 10/10/2003 | Hold | None | 1 | 9674 | | 0 | | | | | | Sideways |
| 10/13/2003 | Hold | None | 1 | 9735 | | 0 | | | | | | Sideways |
| 10/14/2003 | Hold | None | 1 | 9782 | | 0 | | | | | | Sideways |
| 10/15/2003 | Hold | None | 1 | 9768 | | 0 | | | | | | Sideways |
| 10/16/2003 | Hold | None | 1 | 9771 | | 0 | | | | | | Sideways |
| 10/17/2003 | Hold | None | 1 | 9698 | | 0 | | | | | | Sideways |
| 10/20/2003 | Hold | None | 1 | 9759 | | 0 | | | | | | Sideways |
| 10/21/2003 | Hold | None | 1 | 9715 | | 0 | | | | | | Sideways |
| 10/22/2003 | Hold | None | 1 | 9586 | | 0 | | | | | | Sideways |
| 10/23/2003 | Hold | None | 1 | 9563 | | 0 | | | | | | Sideways |
| 10/24/2003 | Hold | None | 1 | 9572 | | 0 | | | | | | Sideways |
| 10/27/2003 | Hold | None | 1 | 9587 | | 0 | | | | | | Sideways |
| 10/28/2003 | Sell | Short | 1 | 9721 | 9721 | 0 | | | | | | Down Trend |
| 10/29/2003 | Buy | None | 1 | 9751 | | -30 | 25.00 | (300) | 4780 | 2150 | 2630 | Sideways |
| 10/30/2003 | Hold | None | 1 | 9787 | | 0 | | | | | | Sideways |
| 10/31/2003 | Hold | None | 1 | 9763 | | 0 | | | | | | Sideways |
| 11/3/2003 | Hold | None | 1 | 9813 | | 0 | | | | | | Sideways |
| 11/4/2003 | Hold | None | 1 | 9819 | | 0 | | | | | | Sideways |
| 11/5/2003 | Hold | None | 1 | 9814 | | 0 | | | | | | Sideways |
| 11/6/2003 | Hold | None | 1 | 9843 | | 0 | | | | | | Sideways |
| 11/7/2003 | Hold | None | 1 | 9773 | | 0 | | | | | | Sideways |
| 11/10/2003 | Hold | None | 1 | 9738 | | 0 | | | | | | Sideways |
| 11/11/2003 | Hold | None | 1 | 9719 | | 0 | | | | | | Sideways |
| 11/12/2003 | Hold | None | 1 | 9840 | | 0 | | | | | | Sideways |
| 11/13/2003 | Hold | None | 1 | 9828 | | 0 | | | | | | Sideways |
| 11/14/2003 | Hold | None | 1 | 9753 | | 0 | | | | | | Sideways |
| 11/17/2003 | Buy | Long | 1 | 9706 | 9706 | 0 | | | | | | Up Trend |
| 11/18/2003 | Sell | None | 1 | 9610 | | -96 | | (960) | 3820 | 2175 | 1645 | Sideways |
| 11/19/2003 | Hold | None | 1 | 9686 | | 0 | | | | | | Sideways |
| 11/20/2003 | Hold | None | 1 | 9611 | | 0 | | | | | | Sideways |
| 11/21/2003 | Hold | None | 1 | 9633 | | 0 | | | | | | Sideways |
| 11/24/2003 | Hold | None | 1 | 9735 | | 0 | | | | | | Sideways |
| 11/25/2003 | Hold | None | 1 | 9756 | | 0 | | | | | | Sideways |
| 11/26/2003 | Hold | None | 1 | 9767 | | 0 | | | | | | Sideways |
| 11/28/2003 | Hold | None | 1 | 9787 | | 0 | | | | | | Sideways |
| 12/1/2003 | Hold | None | 1 | 9890 | | 0 | | | | | | Sideways |
| 12/2/2003 | Hold | None | 1 | 9855 | | 0 | | | | | | Sideways |
| 12/3/2003 | Hold | None | 1 | 9870 | | 0 | | | | | | Sideways |