

Date	Asset	Open	High	Low	Close	sentiment	ma30	Position	Order_Exe	High_Tmr	Low_Tmr	Close_Tmr	PnL	Reserve	Returns
2/1/2001	US	1320.28	1320.28	1276.05	1283.27	-0.12581			FALSE	1347.76	1274.62	1347.56	0	0.161	1
3/1/2001	US	1283.27	1347.76	1274.62	1347.56	-0.168			FALSE	1350.24	1329.14	1333.34	0	0.161	1
4/1/2001	US	1347.56	1350.24	1329.14	1333.34	-0.09909			FALSE	1334.77	1294.95	1298.35	0	0.161	1
5/1/2001	US	1333.34	1334.77	1294.95	1298.35	-0.11725			FALSE	1298.35	1276.29	1295.86	0	0.161	1
8/1/2001	US	1298.35	1298.35	1276.29	1295.86	-0.1064			FALSE	1311.72	1295.14	1300.8	0	0.161	1
9/1/2001	US	1295.86	1311.72	1295.14	1300.8	-0.12004			FALSE	1313.76	1287.28	1313.27	0	0.161	1
10/1/2001	US	1300.8	1313.76	1287.28	1313.27	-0.14571			FALSE	1332.19	1309.72	1326.82	0	0.161	1
11/1/2001	US	1313.27	1332.19	1309.72	1326.82	-0.14376			FALSE	1333.21	1311.59	1318.32	0	0.161	1
12/1/2001	US	1326.82	1333.21	1311.59	1318.32	-0.12221			FALSE	1327.81	1313.33	1326.65	0	0.161	1
16/1/2001	US	1318.32	1327.81	1313.33	1326.65	-0.1003			FALSE	1346.92	1325.41	1329.47	0	0.161	1
17/1/2001	US	1326.65	1346.92	1325.41	1329.47	-0.1003			FALSE	1352.71	1327.41	1347.97	0	0.161	1
18/1/2001	US	1329.89	1352.71	1327.41	1347.97	-0.10303			FALSE	1354.55	1336.74	1342.54	0	0.161	1
19/1/2001	US	1347.97	1354.55	1336.74	1342.54	-0.09507			FALSE	1353.62	1333.84	1342.9	0	0.161	1
22/1/2001	US	1342.54	1353.62	1333.84	1342.9	-0.0703			FALSE	1362.9	1339.63	1360.4	0	0.161	1
23/1/2001	US	1342.9	1362.9	1339.63	1360.4	-0.107			FALSE	1369.75	1357.28	1364.3	0	0.161	1
24/1/2001	US	1360.4	1369.75	1357.28	1364.3	-0.07309			FALSE	1367.35	1354.63	1357.51	0	0.161	1
25/1/2001	US	1364.3	1367.35	1354.63	1357.51	-0.08834			FALSE	1357.51	1342.75	1354.95	0	0.161	1
26/1/2001	US	1357.51	1357.51	1342.75	1354.95	-0.09839			FALSE	1365.54	1350.36	1364.17	0	0.161	1
29/1/2001	US	1354.92	1365.54	1350.36	1364.17	-0.10519			FALSE	1375.68	1356.2	1373.73	0	0.161	1
30/1/2001	US	1364.17	1375.68	1356.2	1373.73	-0.1057	-0.10385	Long	TRUE	1383.37	1364.66	1366.01	-0.00471	0.156285	0.995285
31/1/2001	US	1373.73	1383.37	1364.66	1366.01	-0.09895	-0.10458	Short	TRUE	1373.5	1359.34	1373.47	-0.00458	0.151703	0.990703
1/2/2001	US	1366.01	1373.5	1359.34	1373.47	-0.10347	-0.10384	Short	TRUE	1376.38	1348.72	1349.47	0.014661	0.166364	1.005364
2/2/2001	US	1373.47	1376.38	1348.72	1349.47	-0.08398	-0.10104	Short	TRUE	1354.56	1344.48	1354.31	-0.00301	0.163355	1.002355
5/2/2001	US	1349.47	1354.56	1344.48	1354.31	-0.07859	-0.09717	Short	TRUE	1363.55	1350.04	1352.26	0.00127	0.164625	1.003625
6/2/2001	US	1354.31	1363.55	1350.04	1352.26	-0.09208	-0.09861	Short	TRUE	1352.26	1334.26	1340.89	0.007054	0.171679	1.010679
7/2/2001	US	1352.26	1352.26	1334.26	1340.89	-0.1178	-0.09899	Long	TRUE	1350.32	1332.42	1332.53	-0.00523	0.166448	1.005448
8/2/2001	US	1341.1	1350.32	1332.42	1332.53	-0.10189	-0.09838	Long	TRUE	1332.53	1309.98	1314.76	-0.01119	0.15526	0.99426
9/2/2001	US	1332.53	1332.53	1309.98	1314.76	-0.11147	-0.09724	Long	TRUE	1330.96	1313.64	1330.31	0.009923	0.165183	1.004183
12/2/2001	US	1314.76	1330.96	1313.64	1330.31	-0.09332	-0.09381	Short	TRUE	1336.62	1317.51	1318.8	0.007259	0.172442	1.011442
13/2/2001	US	1330.31	1336.62	1317.51	1318.8	-0.09683	-0.0945	Long	TRUE	1320.73	1304.72	1315.92	-0.00183	0.17061	1.00961
14/2/2001	US	1318.8	1320.73	1304.72	1315.92	-0.10599	-0.09479	Long	TRUE	1331.29	1315.92	1326.61	0.006816	0.177425	1.016425
15/2/2001	US	1315.92	1331.29	1315.92	1326.61	-0.07539	-0.09396	Short	TRUE	1326.61	1293.18	1301.53	0.015862	0.193287	1.032287
16/2/2001	US	1326.61	1326.61	1293.18	1301.53	-0.11649	-0.0945	Long	TRUE	1307.16	1278.44	1278.94	-0.01456	0.178725	1.017725
20/2/2001	US	1301.53	1307.16	1278.44	1278.94	-0.1095	-0.09585	Long	TRUE	1282.97	1253.16	1255.27	-0.01553	0.163197	1.002197
21/2/2001	US	1278.94	1282.97	1253.16	1255.27	-0.13087	-0.09786	Long	TRUE	1259.94	1228.33	1252.82	-0.00164	0.161559	1.000559

22/2/2001	US	1255.27	1259.94	1228.33	1252.82	-0.12975	-0.09862	Long	TRUE	1252.82	1215.44	1245.86	-0.00466	0.156898	0.995898
23/2/2001	US	1252.82	1252.82	1215.44	1245.86	-0.14726	-0.10109	Long	TRUE	1267.69	1241.71	1267.65	0.014674	0.171572	1.010572
26/2/2001	US	1245.86	1267.69	1241.71	1267.65	-0.10435	-0.09975	Long	TRUE	1272.76	1252.26	1257.94	-0.00643	0.165146	1.004146
27/2/2001	US	1267.65	1272.76	1252.26	1257.94	-0.12157	-0.10134	Long	TRUE	1263.47	1229.65	1239.94	-0.01201	0.153141	0.992141
28/2/2001	US	1257.94	1263.47	1229.65	1239.94	-0.12017	-0.10184	Long	TRUE	1241.36	1214.5	1241.23	0.000873	0.154013	0.993013
1/3/2001	US	1239.94	1241.36	1214.5	1241.23	-0.14407	-0.10312	Long	TRUE	1251.01	1219.74	1234.18	-0.00477	0.149248	0.988248
2/3/2001	US	1241.23	1251.01	1219.74	1234.18	-0.14239	-0.10457	Long	TRUE	1242.55	1234.04	1241.41	0.004915	0.154163	0.993163
5/3/2001	US	1234.18	1242.55	1234.04	1241.41	-0.11483	-0.10608	Long	TRUE	1267.42	1241.41	1253.8	0.008374	0.162537	1.001537
6/3/2001	US	1241.41	1267.42	1241.41	1253.8	-0.107	-0.10805	Short	TRUE	1263.86	1253.8	1261.89	-0.00541	0.157123	0.996123
7/3/2001	US	1253.8	1263.86	1253.8	1261.89	-0.10117	-0.1088	Short	TRUE	1266.5	1257.6	1264.74	-0.00189	0.155228	0.994228
8/3/2001	US	1261.89	1266.5	1257.6	1264.74	-0.13373	-0.11019	Long	TRUE	1264.74	1228.42	1233.42	-0.02078	0.134451	0.973451
9/3/2001	US	1264.74	1264.74	1228.42	1233.42	-0.14415	-0.11107	Long	TRUE	1233.42	1176.78	1180.16	-0.03623	0.098223	0.937223
12/3/2001	US	1233.42	1233.42	1176.78	1180.16	-0.12019	-0.10912	Long	TRUE	1197.83	1171.5	1197.66	0.012441	0.110664	0.949664
13/3/2001	US	1180.16	1197.83	1171.5	1197.66	-0.13538	-0.11156	Long	TRUE	1197.66	1155.35	1166.71	-0.02168	0.088982	0.927982
14/3/2001	US	1197.66	1197.66	1155.35	1166.71	-0.12803	-0.11272	Long	TRUE	1182.04	1166.71	1173.56	0.004926	0.093908	0.932908
15/3/2001	US	1166.71	1182.04	1166.71	1173.56	-0.14276	-0.11425	Long	TRUE	1173.56	1148.64	1150.53	-0.01646	0.077444	0.916444
16/3/2001	US	1173.56	1173.56	1148.64	1150.53	-0.16609	-0.11626	Long	TRUE	1173.5	1147.18	1170.81	0.014789	0.092232	0.931232
19/3/2001	US	1150.53	1173.5	1147.18	1170.81	-0.11177	-0.11803	Short	TRUE	1180.56	1142.19	1142.62	0.020201	0.112433	0.951433
20/3/2001	US	1170.81	1180.56	1142.19	1142.62	-0.14601	-0.12134	Long	TRUE	1149.39	1118.74	1122.14	-0.01504	0.097395	0.936395
21/3/2001	US	1142.62	1149.39	1118.74	1122.14	-0.16775	-0.12301	Long	TRUE	1124.27	1081.19	1117.58	-0.00341	0.093986	0.932986
22/3/2001	US	1122.14	1124.27	1081.19	1117.58	-0.15818	-0.12464	Long	TRUE	1141.83	1117.58	1139.83	0.016704	0.11069	0.94969
23/3/2001	US	1117.58	1141.83	1117.58	1139.83	-0.12248	-0.12436	Short	TRUE	1160.02	1139.83	1152.69	-0.00947	0.101224	0.940224
26/3/2001	US	1139.83	1160.02	1139.83	1152.69	-0.05986	-0.11957	Short	TRUE	1183.36	1150.96	1182.17	-0.02146	0.079766	0.918766
27/3/2001	US	1152.69	1183.36	1150.96	1182.17	-0.09954	-0.12147	Short	TRUE	1182.17	1147.83	1153.29	0.020496	0.100263	0.939263
28/3/2001	US	1182.17	1182.17	1147.83	1153.29	-0.11625	-0.12187	Short	TRUE	1161.69	1136.26	1147.95	0.003885	0.104148	0.943148
29/3/2001	US	1153.29	1161.69	1136.26	1147.95	-0.174	-0.12361	Long	TRUE	1162.8	1143.83	1160.33	0.009048	0.113196	0.952196
30/3/2001	US	1147.95	1162.8	1143.83	1160.33	-0.14262	-0.12436	Long	TRUE	1169.51	1137.51	1145.87	-0.01046	0.10274	0.94174
2/4/2001	US	1160.33	1169.51	1137.51	1145.87	-0.12944	-0.12175	Long	TRUE	1145.87	1100.19	1106.46	-0.02886	0.073884	0.912884
3/4/2001	US	1145.87	1145.87	1100.19	1106.46	-0.19317	-0.1262	Long	TRUE	1117.5	1091.99	1103.25	-0.00243	0.07145	0.91045
4/4/2001	US	1106.46	1117.5	1091.99	1103.25	-0.14688	-0.12727	Long	TRUE	1151.47	1103.25	1151.44	0.036648	0.108098	0.947098
5/4/2001	US	1103.25	1151.47	1103.25	1151.44	-0.10465	-0.12719	Short	TRUE	1151.44	1119.29	1128.43	0.016766	0.124864	0.963864
6/4/2001	US	1151.44	1151.44	1119.29	1128.43	-0.12051	-0.12784	Short	TRUE	1146.13	1126.38	1137.59	-0.00681	0.118054	0.957054
9/4/2001	US	1128.43	1146.13	1126.38	1137.59	-0.1141	-0.12628	Short	TRUE	1173.92	1137.59	1168.38	-0.02271	0.095345	0.934345
10/4/2001	US	1137.59	1173.92	1137.59	1168.38	-0.08989	-0.12803	Short	TRUE	1182.24	1160.26	1165.89	0.001788	0.097133	0.936133
11/4/2001	US	1168.38	1182.24	1160.26	1165.89	-0.09764	-0.12728	Short	TRUE	1183.51	1157.73	1183.5	-0.01267	0.084461	0.923461
12/4/2001	US	1165.89	1183.51	1157.73	1183.5	-0.09179	-0.12583	Short	TRUE	1184.64	1167.38	1179.68	0.002708	0.087169	0.926169

16/4/2001	US	1183.5	1184.64	1167.38	1179.68	-0.11415	-0.12087	Short	TRUE	1192.25	1168.9	1191.81	-0.00863	0.078542	0.917542
17/4/2001	US	1179.68	1192.25	1168.9	1191.81	-0.15013	-0.12329	Long	TRUE	1248.42	1191.81	1238.16	0.032629	0.111171	0.950171
18/4/2001	US	1191.81	1248.42	1191.81	1238.16	-0.10247	-0.12298	Short	TRUE	1253.71	1233.39	1253.7	-0.01053	0.100641	0.939641
19/4/2001	US	1238.16	1253.71	1233.39	1253.7	-0.09285	-0.1212	Short	TRUE	1253.7	1234.41	1242.98	0.007174	0.107815	0.946815
20/4/2001	US	1253.7	1253.7	1234.41	1242.98	-0.1085	-0.11923	Short	TRUE	1242.98	1217.47	1224.36	0.012568	0.120383	0.959383
23/4/2001	US	1242.98	1242.98	1217.47	1224.36	-0.08529	-0.11669	Short	TRUE	1233.54	1208.89	1209.47	0.010203	0.130586	0.969586
24/4/2001	US	1224.36	1233.54	1208.89	1209.47	-0.12545	-0.11879	Long	TRUE	1232.36	1207.38	1228.75	0.013374	0.143961	0.982961
25/4/2001	US	1209.47	1232.36	1207.38	1228.75	-0.10064	-0.12015	Short	TRUE	1248.3	1228.75	1234.52	-0.00394	0.140021	0.979021
26/4/2001	US	1228.75	1248.3	1228.75	1234.52	-0.05959	-0.11882	Short	TRUE	1253.07	1234.52	1253.05	-0.01259	0.127428	0.966428
27/4/2001	US	1234.52	1253.07	1234.52	1253.05	-0.05172	-0.11667	Short	TRUE	1269.3	1243.99	1249.46	0.002404	0.129831	0.968831
30/4/2001	US	1253.05	1269.3	1243.99	1249.46	-0.03937	-0.1085	Short	TRUE	1266.47	1243.55	1266.44	-0.0114	0.11843	0.95743
1/5/2001	US	1249.46	1266.47	1243.55	1266.44	-0.07679	-0.1078	Short	TRUE	1272.93	1257.7	1267.43	-0.00066	0.117774	0.956774
2/5/2001	US	1266.44	1272.93	1257.7	1267.43	-0.05676	-0.10538	Short	TRUE	1267.43	1239.88	1248.58	0.012478	0.130252	0.969252
3/5/2001	US	1267.43	1267.43	1239.88	1248.58	-0.08262	-0.10169	Short	TRUE	1267.51	1232	1266.61	-0.01212	0.118136	0.957136
4/5/2001	US	1248.58	1267.51	1232	1266.61	-0.12397	-0.10093	Long	TRUE	1270	1259.19	1263.51	-0.00205	0.116083	0.955083
7/5/2001	US	1266.61	1270	1259.19	1263.51	-0.07592	-0.09636	Short	TRUE	1267.01	1253	1261.2	0.001534	0.117617	0.956617
8/5/2001	US	1266.71	1267.01	1253	1261.2	-0.08236	-0.0963	Short	TRUE	1261.65	1247.83	1255.54	0.003765	0.121382	0.960382
9/5/2001	US	1261.2	1261.65	1247.83	1255.54	-0.09549	-0.09567	Short	TRUE	1268.14	1254.56	1255.18	0.000241	0.121623	0.960623
10/5/2001	US	1255.54	1268.14	1254.56	1255.18	-0.08898	-0.09564	Short	TRUE	1259.84	1240.79	1245.67	0.006357	0.127979	0.966979
11/5/2001	US	1255.18	1259.84	1240.79	1245.67	-0.0882	-0.09533	Short	TRUE	1249.68	1241.02	1248.92	-0.00219	0.12579	0.96479
14/5/2001	US	1245.67	1249.68	1241.02	1248.92	-0.10513	-0.09249	Long	TRUE	1257.45	1245.36	1249.44	0.000349	0.12614	0.96514
15/5/2001	US	1248.92	1257.45	1245.36	1249.44	-0.12543	-0.09445	Long	TRUE	1286.39	1243.02	1284.99	0.023872	0.150012	0.989012
16/5/2001	US	1249.44	1286.39	1243.02	1284.99	-0.12705	-0.09488	Long	TRUE	1296.48	1282.65	1288.49	0.002285	0.152297	0.991297
17/5/2001	US	1284.99	1296.48	1282.65	1288.49	-0.0575	-0.09179	Short	TRUE	1292.06	1281.15	1291.96	-0.00226	0.150037	0.989037
18/5/2001	US	1288.49	1292.06	1281.15	1291.96	-0.09404	-0.09151	Long	TRUE	1312.95	1287.87	1312.83	0.013553	0.16359	1.00259
21/5/2001	US	1291.96	1312.95	1287.87	1312.83	-0.04067	-0.08459	Short	TRUE	1315.93	1306.89	1309.38	0.002205	0.165795	1.004795
22/5/2001	US	1312.83	1315.93	1306.89	1309.38	-0.05002	-0.08312	Short	TRUE	1309.38	1288.7	1289.05	0.013027	0.178822	1.017822
23/5/2001	US	1309.38	1309.38	1288.7	1289.05	-0.10917	-0.08392	Long	TRUE	1295.04	1281.22	1293.17	0.002682	0.181503	1.020503
24/5/2001	US	1289.05	1295.04	1281.22	1293.17	-0.12869	-0.08403	Long	TRUE	1293.17	1276.42	1277.89	-0.00991	0.17159	1.01059
25/5/2001	US	1293.17	1293.17	1276.42	1277.89	-0.12185	-0.08473	Long	TRUE	1278.42	1265.41	1267.93	-0.00654	0.165051	1.004051
29/5/2001	US	1277.89	1278.42	1265.41	1267.93	-0.10963	-0.0877	Long	TRUE	1267.93	1245.96	1248.08	-0.01313	0.151916	0.990916
30/5/2001	US	1267.93	1267.93	1245.96	1248.08	-0.15095	-0.09142	Long	TRUE	1261.91	1248.07	1255.82	0.005203	0.157119	0.996119
31/5/2001	US	1248.08	1261.91	1248.07	1255.82	-0.13778	-0.09345	Long	TRUE	1265.34	1246.88	1260.67	0.00324	0.160359	0.999359
1/6/2001	US	1255.82	1265.34	1246.88	1260.67	-0.10626	-0.0951	Long	TRUE	1267.17	1256.36	1267.11	0.004286	0.164645	1.003645
4/6/2001	US	1260.67	1267.17	1256.36	1267.11	-0.05329	-0.09198	Short	TRUE	1286.62	1267.11	1283.57	-0.0109	0.153746	0.992746
5/6/2001	US	1267.11	1286.62	1267.11	1283.57	-0.07448	-0.09244	Short	TRUE	1283.85	1269.01	1270.03	0.00885	0.162597	1.001597

6/6/2001 US	1283.57	1283.85	1269.01	1270.03	-0.08042	-0.09259	Short	TRUE	1277.08	1265.08	1276.96	-0.00458	0.158018	0.997018
7/6/2001 US	1270.03	1277.08	1265.08	1276.96	-0.10487	-0.09334	Long	TRUE	1277.11	1259.99	1264.96	-0.00788	0.150134	0.989134
8/6/2001 US	1276.96	1277.11	1259.99	1264.96	-0.09682	-0.09339	Long	TRUE	1264.96	1249.23	1254.39	-0.00701	0.143123	0.982123
11/6/2001 US	1264.96	1264.96	1249.23	1254.39	-0.11501	-0.09494	Long	TRUE	1261	1235.75	1255.85	0.000977	0.1441	0.9831
12/6/2001 US	1254.39	1261	1235.75	1255.85	-0.14071	-0.09746	Long	TRUE	1259.75	1241.59	1241.6	-0.00952	0.13458	0.97358
13/6/2001 US	1255.85	1259.75	1241.59	1241.6	-0.11786	-0.09789	Long	TRUE	1241.6	1218.9	1219.87	-0.01468	0.119896	0.958896
14/6/2001 US	1241.6	1241.6	1218.9	1219.87	-0.13775	-0.0983	Long	TRUE	1221.5	1203.03	1214.36	-0.00379	0.116106	0.955106
15/6/2001 US	1219.87	1221.5	1203.03	1214.36	-0.13952	-0.09872	Long	TRUE	1221.23	1208.33	1208.43	-0.0041	0.112009	0.951009
18/6/2001 US	1214.36	1221.23	1208.33	1208.43	-0.11841	-0.10263	Long	TRUE	1226.11	1207.71	1212.58	0.002881	0.114891	0.953891
19/6/2001 US	1208.43	1226.11	1207.71	1212.58	-0.12359	-0.10635	Long	TRUE	1225.61	1210.07	1223.14	0.007307	0.122197	0.961197
20/6/2001 US	1212.58	1225.61	1210.07	1223.14	-0.12094	-0.10902	Long	TRUE	1240.24	1220.25	1237.04	0.009535	0.131732	0.970732
21/6/2001 US	1223.14	1240.24	1220.25	1237.04	-0.13756	-0.11194	Long	TRUE	1237.73	1221.44	1225.35	-0.00793	0.123803	0.962803
22/6/2001 US	1237.04	1237.73	1221.44	1225.35	-0.14376	-0.11309	Long	TRUE	1231.5	1213.6	1218.6	-0.00462	0.119182	0.958182
25/6/2001 US	1225.35	1231.5	1213.6	1218.6	-0.11384	-0.11268	Long	TRUE	1220.7	1204.64	1216.76	-0.00127	0.117915	0.956915
26/6/2001 US	1218.6	1220.7	1204.64	1216.76	-0.11751	-0.11466	Long	TRUE	1219.92	1207.29	1211.07	-0.00392	0.113991	0.952991
27/6/2001 US	1216.76	1219.92	1207.29	1211.07	-0.135	-0.11601	Long	TRUE	1234.44	1211.07	1226.2	0.010482	0.124473	0.963473
28/6/2001 US	1211.07	1234.44	1211.07	1226.2	-0.14951	-0.11734	Long	TRUE	1237.29	1221.14	1224.42	-0.00122	0.123255	0.962255
29/6/2001 US	1226.2	1237.29	1221.14	1224.42	-0.12088	-0.11634	Long	TRUE	1239.78	1224.03	1236.71	0.008421	0.131676	0.970676
2/7/2001 US	1224.42	1239.78	1224.03	1236.71	-0.08706	-0.11311	Short	TRUE	1236.71	1229.43	1234.45	0.001533	0.13321	0.97221
3/7/2001 US	1236.71	1236.71	1229.43	1234.45	-0.13753	-0.11526	Long	TRUE	1234.45	1219.15	1219.24	-0.01034	0.122872	0.961872
5/7/2001 US	1234.45	1234.45	1219.15	1219.24	-0.12221	-0.11948	Long	TRUE	1219.24	1188.74	1190.59	-0.01972	0.103157	0.942157
6/7/2001 US	1219.24	1219.24	1188.74	1190.59	-0.16436	-0.12228	Long	TRUE	1201.76	1189.75	1198.78	0.005771	0.108928	0.947928
9/7/2001 US	1190.59	1201.76	1189.75	1198.78	-0.1052	-0.12087	Short	TRUE	1203.43	1179.93	1181.52	0.01208	0.121008	0.960008
10/7/2001 US	1198.78	1203.43	1179.93	1181.52	-0.11688	-0.12165	Short	TRUE	1184.93	1168.46	1180.18	0.000952	0.12196	0.96096
11/7/2001 US	1181.52	1184.93	1168.46	1180.18	-0.14606	-0.12269	Long	TRUE	1210.25	1180.18	1208.14	0.019877	0.141837	0.980837
12/7/2001 US	1180.18	1210.25	1180.18	1208.14	-0.07736	-0.12058	Short	TRUE	1218.54	1203.61	1215.68	-0.00524	0.136601	0.975601
13/7/2001 US	1208.14	1218.54	1203.61	1215.68	-0.09382	-0.11977	Short	TRUE	1219.63	1200.05	1202.45	0.009131	0.145731	0.984731
16/7/2001 US	1215.68	1219.63	1200.05	1202.45	-0.09808	-0.11626	Short	TRUE	1215.36	1196.14	1214.44	-0.00837	0.137365	0.976365
17/7/2001 US	1202.45	1215.36	1196.14	1214.44	-0.13443	-0.11819	Long	TRUE	1214.44	1198.33	1207.71	-0.00465	0.132716	0.971716
18/7/2001 US	1214.44	1214.44	1198.33	1207.71	-0.12661	-0.11846	Long	TRUE	1225.04	1205.8	1215.02	0.005078	0.137794	0.976794
19/7/2001 US	1207.71	1225.04	1205.8	1215.02	-0.12392	-0.11847	Long	TRUE	1215.69	1207.04	1210.85	-0.00288	0.134915	0.973915
20/7/2001 US	1215.02	1215.69	1207.04	1210.85	-0.12631	-0.11865	Long	TRUE	1215.22	1190.5	1191.03	-0.01373	0.121181	0.960181
23/7/2001 US	1210.85	1215.22	1190.5	1191.03	-0.09388	-0.11398	Short	TRUE	1191.03	1165.54	1171.65	0.013652	0.134833	0.973833
24/7/2001 US	1191.03	1191.03	1165.54	1171.65	-0.10716	-0.11522	Short	TRUE	1190.52	1171.28	1190.49	-0.01349	0.121342	0.960342
25/7/2001 US	1171.65	1190.52	1171.28	1190.49	-0.11229	-0.11517	Short	TRUE	1204.18	1182.65	1202.93	-0.00877	0.112575	0.951575
26/7/2001 US	1190.49	1204.18	1182.65	1202.93	-0.11088	-0.11495	Short	TRUE	1209.26	1195.99	1205.82	-0.00202	0.11056	0.94956

27/7/2001	US	1202.93	1209.26	1195.99	1205.82	-0.10212	-0.11386	Short	TRUE	1209.05	1200.41	1204.52	0.000905	0.111464	0.950464
30/7/2001	US	1205.82	1209.05	1200.41	1204.52	-0.09276	-0.10964	Short	TRUE	1222.74	1204.52	1211.23	-0.00467	0.10679	0.94579
31/7/2001	US	1204.52	1222.74	1204.52	1211.23	-0.10163	-0.1112	Short	TRUE	1223.04	1211.23	1215.93	-0.00326	0.103535	0.942535
1/8/2001	US	1211.23	1223.04	1211.23	1215.93	-0.09765	-0.11156	Short	TRUE	1226.27	1215.31	1220.75	-0.00333	0.100209	0.939209
2/8/2001	US	1215.93	1226.27	1215.31	1220.75	-0.09884	-0.11027	Short	TRUE	1220.75	1205.31	1214.35	0.004399	0.104607	0.943607
3/8/2001	US	1220.75	1220.75	1205.31	1214.35	-0.12202	-0.10992	Long	TRUE	1214.35	1197.35	1200.48	-0.00958	0.095025	0.934025
6/8/2001	US	1214.35	1214.35	1197.35	1200.48	-0.11198	-0.1063	Long	TRUE	1207.56	1195.64	1204.4	0.00274	0.097764	0.936764
7/8/2001	US	1200.47	1207.56	1195.64	1204.4	-0.14071	-0.10905	Long	TRUE	1206.79	1181.27	1183.53	-0.01454	0.083226	0.922226
8/8/2001	US	1204.4	1206.79	1181.27	1183.53	-0.13627	-0.11009	Long	TRUE	1184.71	1174.68	1183.43	-7.09E-05	0.083155	0.922155
9/8/2001	US	1183.53	1184.71	1174.68	1183.43	-0.1391	-0.11083	Long	TRUE	1193.33	1169.55	1190.16	0.004771	0.087926	0.926926
10/8/2001	US	1183.43	1193.33	1169.55	1190.16	-0.12966	-0.11028	Long	TRUE	1193.82	1185.12	1191.29	0.000797	0.088723	0.927723
13/8/2001	US	1190.16	1193.82	1185.12	1191.29	-0.10249	-0.11055	Short	TRUE	1198.79	1184.26	1186.73	0.003212	0.091934	0.930934
14/8/2001	US	1191.29	1198.79	1184.26	1186.73	-0.10593	-0.111	Short	TRUE	1191.21	1177.61	1178.02	0.006158	0.098092	0.937092
15/8/2001	US	1186.73	1191.21	1177.61	1178.02	-0.12489	-0.1119	Long	TRUE	1181.8	1166.08	1181.66	0.002592	0.100685	0.939685
16/8/2001	US	1178.02	1181.8	1166.08	1181.66	-0.1467	-0.11231	Long	TRUE	1181.66	1156.07	1161.97	-0.01398	0.086704	0.925704
17/8/2001	US	1181.66	1181.66	1156.07	1161.97	-0.17582	-0.11395	Long	TRUE	1171.41	1160.94	1171.41	0.006816	0.093521	0.932521
20/8/2001	US	1161.97	1171.41	1160.94	1171.41	-0.10684	-0.11214	Short	TRUE	1179.85	1156.56	1157.26	0.010135	0.103655	0.942655
21/8/2001	US	1171.41	1179.85	1156.56	1157.26	-0.10627	-0.11312	Short	TRUE	1168.56	1153.34	1165.31	-0.00584	0.097819	0.936819
22/8/2001	US	1157.26	1168.56	1153.34	1165.31	-0.14168	-0.11471	Long	TRUE	1169.86	1160.96	1162.09	-0.00232	0.095501	0.934501
23/8/2001	US	1165.31	1169.86	1160.96	1162.09	-0.10084	-0.1145	Short	TRUE	1185.15	1162.09	1184.93	-0.01649	0.079011	0.918011
24/8/2001	US	1162.09	1185.15	1162.09	1184.93	-0.09734	-0.114	Short	TRUE	1186.85	1178.07	1179.21	0.00405	0.083061	0.922061
27/8/2001	US	1184.93	1186.85	1178.07	1179.21	-0.05275	-0.10924	Short	TRUE	1179.66	1161.17	1161.51	0.012593	0.095654	0.934654
28/8/2001	US	1179.21	1179.66	1161.17	1161.51	-0.1075	-0.11088	Short	TRUE	1166.97	1147.38	1148.6	0.009325	0.10498	0.94398
29/8/2001	US	1161.51	1166.97	1147.38	1148.6	-0.11287	-0.11155	Long	TRUE	1151.75	1124.87	1129.03	-0.01429	0.090685	0.929685
30/8/2001	US	1148.6	1151.75	1124.87	1129.03	-0.14263	-0.11291	Long	TRUE	1141.83	1126.38	1133.58	0.003381	0.094066	0.933066
31/8/2001	US	1129.03	1141.83	1126.38	1133.58	-0.16678	-0.11522	Long	TRUE	1155.4	1129.06	1132.94	-0.00047	0.093592	0.932592
4/9/2001	US	1133.58	1155.4	1129.06	1132.94	-0.08855	-0.11233	Short	TRUE	1135.52	1114.86	1131.74	0.000889	0.094481	0.933481
5/9/2001	US	1132.94	1135.52	1114.86	1131.74	-0.10606	-0.11213	Short	TRUE	1131.74	1105.83	1106.4	0.018785	0.113266	0.952266
6/9/2001	US	1131.74	1131.74	1105.83	1106.4	-0.12914	-0.11175	Long	TRUE	1106.4	1082.12	1085.78	-0.01564	0.09763	0.93663
7/9/2001	US	1106.4	1106.4	1082.12	1085.78	-0.15793	-0.11247	Long	TRUE	1096.94	1073.15	1092.54	0.005224	0.102853	0.941853
10/9/2001	US	1085.78	1096.94	1073.15	1092.54	-0.11096	-0.11011	Long	TRUE	1092.54	1037.46	1038.77	-0.04129	0.061562	0.900562
17/9/2001	US	1092.54	1092.54	1037.46	1038.77	-0.15593	-0.11718	Long	TRUE	1046.42	1029.25	1032.74	-0.00487	0.056691	0.895691
18/9/2001	US	1038.77	1046.42	1029.25	1032.74	-0.16341	-0.1199	Long	TRUE	1038.91	984.62	1016.1	-0.01352	0.043173	0.882173
19/9/2001	US	1032.74	1038.91	984.62	1016.1	-0.16457	-0.12182	Long	TRUE	1016.1	984.49	984.54	-0.02606	0.017114	0.856114
20/9/2001	US	1016.1	1016.1	984.49	984.54	-0.18302	-0.12438	Long	TRUE	984.54	944.75	965.8	-0.01597	0.001144	0.840144
21/9/2001	US	984.54	984.54	944.75	965.8	-0.166	-0.12519	Long	TRUE	1008.44	965.8	1003.45	0.032707	0.033851	0.872851

24/9/2001 US	965.8	1008.44	965.8	1003.45	-0.13668	-0.12839	Long	TRUE	1017.14	998.33	1012.27	0.007375	0.041225	0.880225
25/9/2001 US	1003.45	1017.14	998.33	1012.27	-0.12506	-0.13086	Short	TRUE	1020.29	1002.62	1007.04	0.004335	0.04556	0.88456
26/9/2001 US	1012.27	1020.29	1002.62	1007.04	-0.15276	-0.1342	Long	TRUE	1018.92	998.24	1018.61	0.009639	0.055199	0.894199
27/9/2001 US	1007.04	1018.92	998.24	1018.61	-0.14906	-0.13558	Long	TRUE	1040.94	1018.61	1040.94	0.018393	0.073592	0.912592
28/9/2001 US	1028.46	1040.94	1018.61	1040.94	-0.13553	-0.13634	Short	TRUE	1040.94	1026.76	1038.55	0.001926	0.075518	0.914518
1/10/2001 US	1037.9	1040.94	1026.76	1038.55	-0.12578	-0.13532	Short	TRUE	1051.33	1034.47	1051.33	-0.01032	0.065194	0.904194
2/10/2001 US	1037.56	1051.33	1034.47	1051.33	-0.16662	-0.13926	Long	TRUE	1075.38	1041.48	1072.28	0.016719	0.081913	0.920913
3/10/2001 US	1042.89	1075.38	1041.48	1072.28	-0.15401	-0.14135	Long	TRUE	1084.12	1067.82	1069.63	-0.00207	0.079839	0.918839
4/10/2001 US	1072.28	1084.12	1067.82	1069.63	-0.08576	-0.14126	Short	TRUE	1072.35	1053.5	1071.38	-0.00137	0.078467	0.917467
5/10/2001 US	1069.62	1072.35	1053.5	1071.38	-0.13649	-0.14228	Short	FALSE	1071.37	1056.88	1062.44	0	0.078467	0.917467
8/10/2001 US	1060.34	1071.37	1056.88	1062.44	-0.11343	-0.1384	Short	TRUE	1063.37	1053.83	1056.75	0.004493	0.08296	0.92196
9/10/2001 US	1062.93	1063.37	1053.83	1056.75	-0.1297	-0.14071	Short	TRUE	1081.62	1052.7	1080.99	-0.01925	0.063715	0.902715
10/10/2001 US	1055.28	1081.62	1052.7	1080.99	-0.14402	-0.14181	Long	TRUE	1099.16	1080.99	1097.43	0.01276	0.076475	0.915475
11/10/2001 US	1080.99	1099.16	1080.99	1097.43	-0.08863	-0.13986	Short	TRUE	1097.43	1072.15	1091.65	0.004419	0.080894	0.919894
12/10/2001 US	1088.37	1097.43	1072.15	1091.65	-0.11461	-0.13702	Short	TRUE	1091.65	1078.19	1089.98	0.001283	0.082177	0.921177
15/10/2001 US	1083.44	1091.65	1078.19	1089.98	-0.13423	-0.13313	Long	TRUE	1101.66	1087.13	1097.54	0.005819	0.087996	0.926996
16/10/2001 US	1093.71	1101.66	1087.13	1097.54	-0.15391	-0.13421	Long	TRUE	1107.12	1076.57	1077.09	-0.01563	0.072363	0.911363
17/10/2001 US	1107.63	1107.12	1076.57	1077.09	-0.11989	-0.13301	Short	TRUE	1077.94	1064.54	1068.61	0.006606	0.078969	0.917969
18/10/2001 US	1074.38	1077.94	1064.54	1068.61	-0.14717	-0.13247	Long	TRUE	1075.52	1057.24	1073.48	0.003824	0.082793	0.921793
19/10/2001 US	1066.62	1075.52	1057.24	1073.48	-0.14615	-0.13186	Long	TRUE	1090.57	1070.32	1089.9	0.012833	0.095626	0.934626
22/10/2001 US	1073.48	1090.57	1070.32	1089.9	-0.11501	-0.12623	Short	TRUE	1098.99	1081.53	1084.78	0.003941	0.099567	0.938567
23/10/2001 US	1093.87	1098.99	1081.53	1084.78	-0.13157	-0.12751	Long	TRUE	1090.26	1079.98	1085.2	0.000325	0.099892	0.938892
24/10/2001 US	1085.25	1090.26	1079.98	1085.2	-0.14624	-0.12783	Long	TRUE	1100.09	1065.64	1100.09	0.011512	0.111404	0.950404
25/10/2001 US	1072.74	1100.09	1065.64	1100.09	-0.09846	-0.12694	Short	TRUE	1110.61	1094.24	1104.61	-0.00345	0.107957	0.946957
26/10/2001 US	1096.24	1110.61	1094.24	1104.61	-0.10063	-0.1252	Short	TRUE	1104.61	1078.3	1078.3	0.019984	0.12794	0.96694
29/10/2001 US	1099.81	1104.61	1078.3	1078.3	-0.08293	-0.11793	Short	TRUE	1078.3	1053.61	1059.79	0.014402	0.142343	0.981343
30/10/2001 US	1078.3	1078.3	1053.61	1059.79	-0.14515	-0.11929	Long	TRUE	1074.79	1057.55	1059.78	-7.92E-06	0.142335	0.981335
31/10/2001 US	1066.37	1074.79	1057.55	1059.78	-0.12858	-0.11938	Long	TRUE	1085.61	1054.31	1084.1	0.019254	0.161588	1.000588
1/11/2001 US	1063.12	1085.61	1054.31	1084.1	-0.1162	-0.1177	Short	TRUE	1089.63	1075.58	1087.2	-0.0024	0.159189	0.998189
2/11/2001 US	1080.45	1089.63	1075.58	1087.2	-0.1254	-0.11675	Long	TRUE	1106.72	1087.2	1102.84	0.012069	0.171259	1.010259
5/11/2001 US	1087.2	1106.72	1087.2	1102.84	-0.08995	-0.11527	Short	TRUE	1119.73	1095.36	1118.86	-0.01219	0.159071	0.998071
6/11/2001 US	1102.84	1119.73	1095.36	1118.86	-0.10009	-0.11605	Short	TRUE	1126.62	1112.98	1115.8	0.002295	0.161366	1.000366
7/11/2001 US	1118.86	1126.62	1112.98	1115.8	-0.12611	-0.11647	Long	TRUE	1135.75	1115.42	1118.54	0.00206	0.163426	1.002426
8/11/2001 US	1115.8	1135.75	1115.42	1118.54	-0.11136	-0.11586	Short	TRUE	1123.02	1111.13	1120.31	-0.00133	0.162098	1.001098
9/11/2001 US	1117.59	1123.02	1111.13	1120.31	-0.1208	-0.11509	Long	TRUE	1121.71	1098.32	1118.33	-0.00148	0.160616	0.999616
12/11/2001 US	1112.74	1121.71	1098.32	1118.33	-0.13856	-0.11465	Long	TRUE	1139.14	1118.33	1139.09	0.015575	0.17619	1.01519

13/11/2001	US	1118.33	1139.14	1118.33	1139.09	-0.1305	-0.1159	Long	TRUE	1148.28	1132.87	1141.21	0.001561	0.177752	1.016752
14/11/2001	US	1146.33	1148.28	1132.87	1141.21	-0.09588	-0.11462	Short	TRUE	1146.46	1135.06	1142.24	-0.00076	0.176994	1.015994
15/11/2001	US	1141.21	1146.46	1135.06	1142.24	-0.12203	-0.11356	Long	TRUE	1143.52	1129.92	1138.65	-0.00264	0.174358	1.013358
16/11/2001	US	1142.24	1143.52	1129.92	1138.65	-0.13306	-0.114	Long	TRUE	1151.06	1138.65	1151.06	0.009144	0.183502	1.022502
19/11/2001	US	1143.92	1151.06	1138.65	1151.06	-0.06627	-0.10941	Short	TRUE	1152.45	1142.17	1142.66	0.006123	0.189624	1.028624
20/11/2001	US	1149.03	1152.45	1142.17	1142.66	-0.08081	-0.10884	Short	TRUE	1142.66	1129.78	1137.03	0.004134	0.193758	1.032758
21/11/2001	US	1140.15	1142.66	1129.78	1137.03	-0.11541	-0.10886	Long	TRUE	1151.05	1135.9	1150.34	0.009821	0.20358	1.04258
23/11/2001	US	1137.04	1151.05	1135.9	1150.34	-0.11139	-0.10742	Long	TRUE	1157.88	1146.17	1157.42	0.005164	0.208743	1.047743
26/11/2001	US	1150.34	1157.88	1146.17	1157.42	-0.06463	-0.1062	Short	TRUE	1163.38	1140.81	1149.5	0.005741	0.214484	1.053484
27/11/2001	US	1152.12	1163.38	1140.81	1149.5	-0.11099	-0.10865	Long	TRUE	1149.5	1128.29	1128.52	-0.01531	0.199172	1.038172
28/11/2001	US	1143.09	1149.5	1128.29	1128.52	-0.12942	-0.1102	Long	TRUE	1140.4	1125.51	1140.2	0.008684	0.207855	1.046855
29/11/2001	US	1131.04	1140.4	1125.51	1140.2	-0.14846	-0.11031	Long	TRUE	1143.57	1135.89	1139.45	-0.00055	0.207303	1.046303
30/11/2001	US	1140.01	1143.57	1135.89	1139.45	-0.11973	-0.11002	Long	TRUE	1139.45	1125.78	1129.9	-0.00703	0.200271	1.039271
3/12/2001	US	1139.45	1139.45	1125.78	1129.9	-0.12687	-0.10752	Long	TRUE	1144.8	1128.86	1144.8	0.011064	0.211335	1.050335
4/12/2001	US	1134.5	1144.8	1128.86	1144.8	-0.13769	-0.10953	Long	TRUE	1173.62	1143.77	1170.35	0.018725	0.23006	1.06906
5/12/2001	US	1151.43	1173.62	1143.77	1170.35	-0.08296	-0.10929	Short	TRUE	1173.35	1164.43	1167.1	0.00233	0.23239	1.07139
6/12/2001	US	1168.09	1173.35	1164.43	1167.1	-0.0843	-0.10877	Short	TRUE	1167.1	1152.66	1158.31	0.006319	0.238709	1.077709
7/12/2001	US	1162.55	1167.1	1152.66	1158.31	-0.10769	-0.10815	Short	TRUE	1158.31	1139.66	1139.93	0.013313	0.252022	1.091022
10/12/2001	US	1152.44	1158.31	1139.66	1139.93	-0.10102	-0.10637	Short	TRUE	1150.89	1134.32	1136.76	0.002333	0.254355	1.093355
11/12/2001	US	1139.93	1150.89	1134.32	1136.76	-0.1367	-0.10858	Long	TRUE	1141.51	1126.08	1137.07	0.000229	0.254584	1.093584
12/12/2001	US	1139.3	1141.51	1126.08	1137.07	-0.14566	-0.10882	Long	TRUE	1137.07	1117.85	1119.38	-0.01305	0.241531	1.080531
13/12/2001	US	1127.61	1137.07	1117.85	1119.38	-0.15396	-0.1096	Long	TRUE	1128.28	1114.5	1123.09	0.002781	0.244312	1.083312
14/12/2001	US	1117.92	1128.28	1114.5	1123.09	-0.16328	-0.11184	Long	TRUE	1137.36	1122.34	1134.36	0.008419	0.252731	1.091731
17/12/2001	US	1123.09	1137.36	1122.34	1134.36	-0.07686	-0.10899	Short	TRUE	1145.1	1134.36	1142.92	-0.00633	0.2464	1.0854
18/12/2001	US	1134.36	1145.1	1134.36	1142.92	-0.08386	-0.10909	Short	TRUE	1152.44	1134.75	1149.56	-0.00487	0.241526	1.080526
19/12/2001	US	1136.32	1152.44	1134.75	1149.56	-0.12605	-0.11108	Long	TRUE	1151.42	1139.93	1139.93	-0.00703	0.234497	1.073497
20/12/2001	US	1148.93	1151.42	1139.93	1139.93	-0.12755	-0.11264	Long	TRUE	1147.83	1139.93	1144.89	0.003651	0.238148	1.077148
21/12/2001	US	1139.93	1147.83	1139.93	1144.89	-0.11875	-0.11275	Long	TRUE	1147.83	1144.62	1144.65	-0.00018	0.237972	1.076972
24/12/2001	US	1144.96	1147.83	1144.62	1144.65	-0.10992	-0.111	Short	TRUE	1159.18	1144.65	1149.37	-0.00346	0.234513	1.073513
26/12/2001	US	1144.65	1159.18	1144.65	1149.37	-0.11049	-0.11406	Short	TRUE	1157.13	1149.37	1157.13	-0.00566	0.228848	1.067848
27/12/2001	US	1149.37	1157.13	1149.37	1157.13	-0.08049	-0.11305	Short	TRUE	1164.64	1157.13	1161.02	-0.00282	0.226027	1.065027
28/12/2001	US	1157.13	1164.64	1157.13	1161.02	-0.08168	-0.11145	Short	TRUE	1161.16	1148.04	1148.08	0.009351	0.235378	1.074378
31/12/2001	US	1158.34	1161.16	1148.04	1148.08	-0.0869	-0.10689	Short	TRUE	1154.67	1136.23	1154.67	-0.00482	0.230563	1.069563
2/1/2002	US	1149	1154.67	1136.23	1154.67	-0.08606	-0.10817	Short	TRUE	1165.27	1154.01	1165.27	-0.0077	0.22286	1.06186
3/1/2002	US	1155.46	1165.27	1154.01	1165.27	-0.08058	-0.10626	Short	TRUE	1176.55	1163.42	1172.51	-0.00521	0.217648	1.056648
4/1/2002	US	1171.08	1176.55	1163.42	1172.51	-0.07771	-0.10609	Short	TRUE	1176.97	1163.55	1164.89	0.005453	0.2231	1.0621

7/1/2002 US	1174.65	1176.97	1163.55	1164.89	-0.07619	-0.10279	Short	TRUE	1167.6	1157.46	1160.71	0.003011	0.226111	1.065111
8/1/2002 US	1165.32	1167.6	1157.46	1160.71	-0.08475	-0.10374	Short	TRUE	1174.26	1151.89	1155.14	0.004026	0.230137	1.069137
9/1/2002 US	1163.75	1174.26	1151.89	1155.14	-0.10629	-0.10391	Long	TRUE	1159.93	1150.85	1156.55	0.001024	0.231161	1.070161
10/1/2002 US	1154.27	1159.93	1150.85	1156.55	-0.10061	-0.10271	Short	TRUE	1159.41	1145.45	1145.6	0.007943	0.239105	1.078105
11/1/2002 US	1158.51	1159.41	1145.45	1145.6	-0.1212	-0.10189	Long	TRUE	1145.6	1138.15	1138.41	-0.00527	0.233839	1.072839
14/1/2002 US	1143.02	1145.6	1138.15	1138.41	-0.10816	-0.098	Long	TRUE	1148.81	1136.88	1146.19	0.005734	0.239573	1.078573
15/1/2002 US	1140.84	1148.81	1136.88	1146.19	-0.12684	-0.10022	Long	TRUE	1146.19	1127.49	1127.57	-0.01363	0.225943	1.064943
16/1/2002 US	1139.17	1146.19	1127.49	1127.57	-0.15191	-0.10272	Long	TRUE	1139.27	1127.57	1138.88	0.008416	0.234359	1.073359
17/1/2002 US	1135.74	1139.27	1127.57	1138.88	-0.12174	-0.10398	Long	TRUE	1138.88	1124.45	1127.58	-0.00832	0.226034	1.065034
18/1/2002 US	1127.53	1138.88	1124.45	1127.58	-0.11774	-0.1037	Long	TRUE	1135.26	1117.94	1119.31	-0.00615	0.21988	1.05888
22/1/2002 US	1135.26	1135.26	1117.94	1119.31	-0.12233	-0.10319	Long	TRUE	1131.94	1117.43	1128.18	0.006649	0.226529	1.065529
23/1/2002 US	1122.17	1131.94	1117.43	1128.18	-0.14178	-0.10425	Long	TRUE	1139.5	1128.18	1132.15	0.002952	0.229482	1.068482
24/1/2002 US	1133.37	1139.5	1128.18	1132.15	-0.11959	-0.10413	Long	TRUE	1138.31	1127.82	1133.28	0.000837	0.230319	1.069319
25/1/2002 US	1129.33	1138.31	1127.82	1133.28	-0.11409	-0.10425	Long	TRUE	1138.63	1126.66	1133.06	-0.00016	0.230156	1.069156
28/1/2002 US	1136.27	1138.63	1126.66	1133.06	-0.09022	-0.10635	Short	TRUE	1137.47	1098.74	1100.64	0.024006	0.254162	1.093162
29/1/2002 US	1133.84	1137.47	1098.74	1100.64	-0.11573	-0.1081	Long	TRUE	1113.79	1081.66	1113.57	0.009856	0.264019	1.103019
30/1/2002 US	1100.23	1113.79	1081.66	1113.57	-0.14792	-0.11013	Long	TRUE	1130.21	1113.3	1130.2	0.01253	0.276548	1.115548
31/1/2002 US	1117.85	1130.21	1113.3	1130.2	-0.11848	-0.10967	Long	TRUE	1130.2	1118.51	1122.2	-0.00594	0.270609	1.109609
1/2/2002 US	1127.39	1130.2	1118.51	1122.2	-0.09799	-0.11007	Short	TRUE	1122.2	1092.25	1094.44	0.020754	0.291364	1.130364
4/2/2002 US	1118.04	1122.2	1092.25	1094.44	-0.11699	-0.11389	Long	TRUE	1100.96	1082.58	1090.02	-0.00339	0.287975	1.126975
5/2/2002 US	1088.71	1100.96	1082.58	1090.02	-0.159	-0.11746	Long	TRUE	1093.58	1077.78	1083.51	-0.00501	0.282965	1.121965
6/2/2002 US	1091.47	1093.58	1077.78	1083.51	-0.14171	-0.11964	Long	TRUE	1094.03	1078.44	1080.17	-0.00259	0.280378	1.119378
7/2/2002 US	1083.32	1094.03	1078.44	1080.17	-0.14893	-0.12178	Long	TRUE	1096.3	1079.91	1096.22	0.012467	0.292845	1.131845
8/2/2002 US	1082.39	1096.3	1079.91	1096.22	-0.15243	-0.12332	Long	TRUE	1112.01	1094.68	1111.94	0.012031	0.304876	1.143876
11/2/2002 US	1095.37	1112.01	1094.68	1111.94	-0.10655	-0.12209	Short	TRUE	1112.68	1102.98	1107.5	0.00335	0.308226	1.147226
12/2/2002 US	1106.17	1112.68	1102.98	1107.5	-0.13732	-0.12398	Long	TRUE	1120.56	1107.5	1118.51	0.008341	0.316567	1.155567
13/2/2002 US	1107.5	1120.56	1107.5	1118.51	-0.14395	-0.12517	Long	TRUE	1124.72	1112.3	1116.48	-0.00152	0.315044	1.154044
14/2/2002 US	1118.51	1124.72	1112.3	1116.48	-0.10377	-0.1244	Short	TRUE	1117.09	1103.23	1104.18	0.009243	0.324287	1.163287
15/2/2002 US	1116.72	1117.09	1103.23	1104.18	-0.15305	-0.12444	Long	FALSE	1102.16	1082.24	1083.34	0	0.324287	1.163287
19/2/2002 US	1102.16	1102.16	1082.24	1083.34	-0.118	-0.12752	Short	TRUE	1098.32	1074.36	1097.98	-0.01134	0.312949	1.151949
20/2/2002 US	1084.68	1098.32	1074.36	1097.98	-0.15177	-0.12893	Long	TRUE	1101.5	1080.24	1080.95	-0.01301	0.299936	1.138936
21/2/2002 US	1094.32	1101.5	1080.24	1080.95	-0.11534	-0.12869	Short	TRUE	1093.93	1074.39	1089.84	-0.0069	0.293036	1.132036
22/2/2002 US	1078.17	1093.93	1074.39	1089.84	-0.14219	-0.12871	Long	TRUE	1112.71	1089.84	1109.43	0.015081	0.308117	1.147117
25/2/2002 US	1090.83	1112.71	1089.84	1109.43	-0.07029	-0.12685	Short	TRUE	1115.05	1101.72	1109.38	3.78E-05	0.308155	1.147155
26/2/2002 US	1110.35	1115.05	1101.72	1109.38	-0.11029	-0.12713	Short	TRUE	1123.06	1102.26	1109.89	-0.00039	0.307769	1.146769
27/2/2002 US	1111.23	1123.06	1102.26	1109.89	-0.1145	-0.12794	Short	TRUE	1121.57	1106.73	1106.73	0.002389	0.310158	1.149158

28/2/2002	US	1110.8	1121.57	1106.73	1106.73	-0.10847	-0.1277	Short	FALSE	1131.79	1108.74	1131.78	0	0.310158	1.149158
1/3/2002	US	1108.74	1131.79	1108.74	1131.78	-0.11892	-0.12673	Short	TRUE	1153.84	1130.93	1153.84	-0.01635	0.293805	1.132805
4/3/2002	US	1130.93	1153.84	1130.93	1153.84	-0.05407	-0.12285	Short	TRUE	1157.74	1144.78	1146.14	0.005599	0.299404	1.138404
5/3/2002	US	1153.02	1157.74	1144.78	1146.14	-0.10397	-0.12327	Short	TRUE	1165.29	1145.11	1162.77	-0.01217	0.28723	1.12623
6/3/2002	US	1145.86	1165.29	1145.11	1162.77	-0.11417	-0.12318	Short	TRUE	1167.94	1150.69	1157.54	0.003774	0.291004	1.130004
7/3/2002	US	1164.65	1167.94	1150.69	1157.54	-0.09166	-0.12093	Short	FALSE	1172.76	1159.77	1164.31	0	0.291004	1.130004
8/3/2002	US	1161.14	1172.76	1159.77	1164.31	-0.07905	-0.11884	Short	TRUE	1173.03	1159.58	1168.26	-0.00285	0.288158	1.127158
11/3/2002	US	1164	1173.03	1159.58	1168.26	-0.09405	-0.11359	Short	TRUE	1168.26	1154.34	1165.58	0.001925	0.290082	1.129082
12/3/2002	US	1168.26	1168.26	1154.34	1165.58	-0.13272	-0.11519	Long	FALSE	1164.31	1151.01	1154.09	0	0.290082	1.129082
13/3/2002	US	1162.98	1164.31	1151.01	1154.09	-0.12176	-0.11569	Long	TRUE	1157.83	1151.08	1153.04	-0.00076	0.289319	1.128319
14/3/2002	US	1154.18	1157.83	1151.08	1153.04	-0.13946	-0.11576	Long	FALSE	1166.48	1153.45	1166.16	0	0.289319	1.128319
15/3/2002	US	1153.45	1166.48	1153.45	1166.16	-0.14836	-0.11591	Long	TRUE	1172.73	1159.14	1165.55	-0.00044	0.28888	1.12788
18/3/2002	US	1166.16	1172.73	1159.14	1165.55	-0.07783	-0.10986	Short	TRUE	1173.94	1165.55	1170.29	-0.00341	0.285468	1.124468
19/3/2002	US	1165.55	1173.94	1165.55	1170.29	-0.10613	-0.11015	Short	FALSE	1170.19	1151.61	1151.85	0	0.285468	1.124468
20/3/2002	US	1170.19	1170.19	1151.61	1151.85	-0.10123	-0.11011	Short	TRUE	1155.1	1139.88	1153.59	-0.00127	0.284201	1.123201
21/3/2002	US	1151.55	1155.1	1139.88	1153.59	-0.13835	-0.11079	Long	TRUE	1156.49	1144.6	1148.7	-0.00356	0.280644	1.119644
22/3/2002	US	1153.33	1156.49	1144.6	1148.7	-0.10999	-0.10939	Long	TRUE	1151.04	1131.87	1131.87	-0.01229	0.268352	1.107352
25/3/2002	US	1149.28	1151.04	1131.87	1131.87	-0.10154	-0.10719	Short	TRUE	1147	1131.61	1138.49	-0.00491	0.263445	1.102445
26/3/2002	US	1131.61	1147	1131.61	1138.49	-0.10882	-0.10767	Long	TRUE	1146.95	1135.33	1144.58	0.004488	0.267933	1.106933
27/3/2002	US	1137.45	1146.95	1135.33	1144.58	-0.09136	-0.10837	Short	TRUE	1154.45	1144.58	1147.39	-0.00206	0.265873	1.104873
28/3/2002	US	1146.29	1154.45	1144.58	1147.39	-0.11472	-0.10852	Long	TRUE	1147.84	1132.87	1146.54	-0.00062	0.265251	1.104251
1/4/2002	US	1145.96	1147.84	1132.87	1146.54	-0.10306	-0.10666	Short	FALSE	1143.01	1135.71	1136.76	0	0.265251	1.104251
2/4/2002	US	1143.01	1143.01	1135.71	1136.76	-0.14873	-0.10889	Long	TRUE	1138.85	1119.68	1125.4	-0.00838	0.256867	1.095867
3/4/2002	US	1137.55	1138.85	1119.68	1125.4	-0.13861	-0.11171	Long	TRUE	1130.45	1120.06	1126.34	0.000701	0.257568	1.096568
4/4/2002	US	1124.96	1130.45	1120.06	1126.34	-0.13444	-0.11272	Long	TRUE	1133.31	1119.49	1122.73	-0.00269	0.254879	1.093879
5/4/2002	US	1127.67	1133.31	1119.49	1122.73	-0.12514	-0.11309	Long	TRUE	1125.41	1111.79	1125.29	0.001913	0.256792	1.095792
8/4/2002	US	1122.73	1125.41	1111.79	1125.29	-0.13219	-0.11537	Long	TRUE	1128.29	1116.73	1117.8	-0.00558	0.251207	1.090207
9/4/2002	US	1125.53	1128.29	1116.73	1117.8	-0.11116	-0.11625	Short	FALSE	1131.76	1118.41	1130.47	0	0.251207	1.090207
10/4/2002	US	1119.14	1131.76	1118.41	1130.47	-0.14342	-0.1179	Long	TRUE	1130.47	1102.42	1103.69	-0.01988	0.231332	1.070332
11/4/2002	US	1130.47	1130.47	1102.42	1103.69	-0.10633	-0.11702	Short	TRUE	1112.77	1102.74	1111.01	-0.00556	0.225767	1.064767
12/4/2002	US	1103.69	1112.77	1102.74	1111.01	-0.12581	-0.11715	Long	TRUE	1114.86	1099.41	1102.55	-0.00639	0.219379	1.058379
15/4/2002	US	1111.01	1114.86	1099.41	1102.55	-0.08084	-0.1137	Short	TRUE	1129.4	1102.55	1128.37	-0.01965	0.199731	1.038731
16/4/2002	US	1102.55	1129.4	1102.55	1128.37	-0.07747	-0.11362	Short	TRUE	1132.94	1123.37	1126.07	0.00171	0.201441	1.040441
17/4/2002	US	1128.37	1132.94	1123.37	1126.07	-0.05092	-0.11272	Short	TRUE	1130.53	1109.47	1124.47	0.001192	0.202633	1.041633
18/4/2002	US	1126.07	1130.53	1109.47	1124.47	-0.0914	-0.11223	Short	TRUE	1128.82	1122.72	1125.17	-0.00052	0.202111	1.041111
19/4/2002	US	1124.47	1128.82	1122.72	1125.17	-0.14029	-0.11353	Long	TRUE	1125.17	1105.62	1107.83	-0.01293	0.189181	1.028181

22/4/2002	US	1125.17	1125.17	1105.62	1107.83	-0.12973	-0.11294	Long	TRUE	1111.17	1098.94	1100.96	-0.0052	0.183978	1.022978
23/4/2002	US	1107.83	1111.17	1098.94	1100.96	-0.12378	-0.11393	Long	TRUE	1108.46	1092.51	1093.14	-0.00596	0.178019	1.017019
24/4/2002	US	1100.96	1108.46	1092.51	1093.14	-0.11845	-0.11449	Long	TRUE	1094.36	1084.81	1091.48	-0.00127	0.176745	1.015745
25/4/2002	US	1093.14	1094.36	1084.81	1091.48	-0.14137	-0.11558	Long	TRUE	1096.77	1076.31	1076.32	-0.01165	0.165091	1.004091
26/4/2002	US	1091.48	1096.77	1076.31	1076.32	-0.13774	-0.11712	Long	TRUE	1078.95	1063.62	1065.45	-0.00847	0.156618	0.995618
29/4/2002	US	1076.32	1078.95	1063.62	1065.45	-0.07545	-0.11486	Short	TRUE	1082.62	1063.46	1076.92	-0.00903	0.147586	0.986586
30/4/2002	US	1065.45	1082.62	1063.46	1076.92	-0.11517	-0.11552	Short	TRUE	1088.32	1065.29	1086.46	-0.00743	0.140154	0.979154
1/5/2002	US	1076.92	1088.32	1065.29	1086.46	-0.10199	-0.11549	Short	TRUE	1091.42	1079.46	1084.56	0.001467	0.141621	0.980621
2/5/2002	US	1086.46	1091.42	1079.46	1084.56	-0.12199	-0.1146	Long	TRUE	1084.56	1068.92	1073.43	-0.00861	0.133011	0.972011
3/5/2002	US	1084.56	1084.56	1068.92	1073.43	-0.111	-0.11368	Short	TRUE	1075.94	1052.65	1052.67	0.016226	0.149237	0.988237
6/5/2002	US	1073.43	1075.94	1052.65	1052.67	-0.10215	-0.10976	Short	TRUE	1058.67	1048.96	1049.49	0.002535	0.151771	0.990771
7/5/2002	US	1052.67	1058.67	1048.96	1049.49	-0.13632	-0.11163	Long	TRUE	1088.92	1049.49	1088.85	0.031466	0.183237	1.022237
8/5/2002	US	1049.49	1088.92	1049.49	1088.85	-0.04462	-0.10872	Short	TRUE	1088.85	1072.23	1073.01	0.012205	0.195443	1.034443
9/5/2002	US	1088.85	1088.85	1072.23	1073.01	-0.07271	-0.10743	Short	TRUE	1075.43	1053.93	1054.99	0.01409	0.209533	1.048533
10/5/2002	US	1073.01	1075.43	1053.93	1054.99	-0.11918	-0.10663	Long	TRUE	1074.84	1053.9	1074.56	0.015563	0.225096	1.064096
13/5/2002	US	1054.99	1074.84	1053.9	1074.56	-0.07656	-0.10511	Short	TRUE	1097.71	1074.56	1097.28	-0.01774	0.207357	1.046357
14/5/2002	US	1074.56	1097.71	1074.56	1097.28	-0.07509	-0.10521	Short	TRUE	1104.23	1088.94	1091.07	0.004748	0.212105	1.051105
15/5/2002	US	1097.28	1104.23	1088.94	1091.07	-0.07296	-0.10494	Short	TRUE	1099.29	1089.17	1098.23	-0.00551	0.206599	1.045599
16/5/2002	US	1091.07	1099.29	1089.17	1098.23	-0.13635	-0.10691	Long	TRUE	1106.59	1096.77	1106.59	0.006387	0.212986	1.051986
17/5/2002	US	1098.23	1106.59	1096.77	1106.59	-0.11511	-0.10905	Long	TRUE	1106.59	1090.61	1091.88	-0.01115	0.201833	1.040833
20/5/2002	US	1106.59	1106.59	1090.61	1091.88	-0.08503	-0.10512	Short	TRUE	1099.55	1079.08	1079.88	0.009221	0.211054	1.050054
21/5/2002	US	1091.88	1099.55	1079.08	1079.88	-0.09454	-0.10539	Short	TRUE	1086.02	1075.64	1086.02	-0.00477	0.206283	1.045283
22/5/2002	US	1079.88	1086.02	1075.64	1086.02	-0.12952	-0.10539	Long	TRUE	1097.1	1080.55	1097.08	0.008544	0.214828	1.053828
23/5/2002	US	1086.02	1097.1	1080.55	1097.08	-0.12792	-0.10553	Long	TRUE	1097.08	1082.19	1083.82	-0.01014	0.204687	1.043687
24/5/2002	US	1097.08	1097.08	1082.19	1083.82	-0.1136	-0.10536	Long	TRUE	1085.98	1070.31	1074.55	-0.00718	0.197511	1.036511
28/5/2002	US	1083.82	1085.98	1070.31	1074.55	-0.1213	-0.10477	Long	TRUE	1074.83	1067.66	1067.66	-0.00538	0.192131	1.031131
29/5/2002	US	1074.55	1074.83	1067.66	1067.66	-0.14355	-0.10704	Long	TRUE	1069.5	1054.26	1064.66	-0.00236	0.189774	1.028774
30/5/2002	US	1067.66	1069.5	1054.26	1064.66	-0.13724	-0.10777	Long	TRUE	1079.93	1064.66	1067.14	0.001954	0.191728	1.030728
31/5/2002	US	1064.66	1079.93	1064.66	1067.14	-0.13601	-0.10891	Long	TRUE	1070.74	1039.9	1040.68	-0.0208	0.170925	1.009925
3/6/2002	US	1067.14	1070.74	1039.9	1040.68	-0.11946	-0.10842	Long	TRUE	1046.06	1030.52	1040.69	8.06E-06	0.170933	1.009933
4/6/2002	US	1040.68	1046.06	1030.52	1040.69	-0.1516	-0.11093	Long	TRUE	1050.11	1038.84	1049.9	0.007425	0.178358	1.017358
5/6/2002	US	1040.69	1050.11	1038.84	1049.9	-0.12302	-0.11162	Long	TRUE	1049.9	1026.91	1029.15	-0.01658	0.161776	1.000776
6/6/2002	US	1049.9	1049.9	1026.91	1029.15	-0.14928	-0.11206	Long	TRUE	1033.02	1012.49	1027.53	-0.00132	0.160455	0.999455
7/6/2002	US	1029.15	1033.02	1012.49	1027.53	-0.16542	-0.11608	Long	TRUE	1038.18	1025.45	1030.74	0.002621	0.163076	1.002076
10/6/2002	US	1027.53	1038.18	1025.45	1030.74	-0.1133	-0.11591	Short	TRUE	1039.04	1012.94	1013.6	0.013952	0.177028	1.016028
11/6/2002	US	1030.74	1039.04	1012.94	1013.6	-0.1332	-0.11771	Long	TRUE	1021.85	1002.58	1020.26	0.005513	0.182541	1.021541

12/6/2002	US	1013.6	1021.85	1002.58	1020.26	-0.13176	-0.11955	Long	TRUE	1023.47	1008.12	1009.56	-0.0088	0.173742	1.012742
13/6/2002	US	1020.26	1023.47	1008.12	1009.56	-0.14017	-0.12172	Long	TRUE	1009.56	981.63	1007.27	-0.0019	0.171839	1.010839
14/6/2002	US	1009.56	1009.56	981.63	1007.27	-0.13428	-0.12377	Long	TRUE	1036.17	1007.27	1036.17	0.024072	0.195911	1.034911
17/6/2002	US	1007.27	1036.17	1007.27	1036.17	-0.0697	-0.12269	Short	TRUE	1040.83	1030.92	1037.14	-0.00079	0.195125	1.034125
18/6/2002	US	1036.17	1040.83	1030.92	1037.14	-0.08981	-0.12357	Short	TRUE	1037.61	1017.88	1019.99	0.013874	0.208999	1.047999
19/6/2002	US	1037.14	1037.61	1017.88	1019.99	-0.13214	-0.12514	Long	TRUE	1023.33	1004.59	1006.29	-0.01127	0.19773	1.03673
20/6/2002	US	1019.99	1023.33	1004.59	1006.29	-0.17358	-0.12778	Long	TRUE	1006.29	985.65	989.14	-0.0143	0.183431	1.022431
21/6/2002	US	1006.29	1006.29	985.65	989.14	-0.16368	-0.12891	Long	TRUE	1002.11	970.85	992.72	0.003037	0.186468	1.025468
24/6/2002	US	989.14	1002.11	970.85	992.72	-0.12854	-0.12994	Short	TRUE	1005.88	974.21	976.14	0.014013	0.20048	1.03948
25/6/2002	US	992.72	1005.88	974.21	976.14	-0.10187	-0.13056	Short	TRUE	977.43	952.92	973.53	0.002243	0.202724	1.041724
26/6/2002	US	976.14	977.43	952.92	973.53	-0.18997	-0.13355	Long	TRUE	990.67	963.74	990.64	0.014746	0.217469	1.056469
27/6/2002	US	973.53	990.67	963.74	990.64	-0.15526	-0.13468	Long	TRUE	1001.79	988.31	989.81	-0.0007	0.216766	1.055766
28/6/2002	US	990.64	1001.79	988.31	989.81	-0.13146	-0.13428	Short	TRUE	994.46	967.43	968.65	0.017936	0.234702	1.073702
1/7/2002	US	989.82	994.46	967.43	968.65	-0.13621	-0.13352	Long	TRUE	968.65	945.54	948.09	-0.01781	0.216894	1.055894
2/7/2002	US	968.65	968.65	945.54	948.09	-0.16985	-0.13686	Long	TRUE	954.3	934.87	953.99	0.005221	0.222115	1.061115
3/7/2002	US	948.09	954.3	934.87	953.99	-0.164	-0.13835	Long	TRUE	989.07	953.99	989.03	0.030816	0.252932	1.091932
5/7/2002	US	965.79	989.07	953.99	989.03	-0.09625	-0.13664	Short	TRUE	993.56	972.91	976.98	0.010222	0.263154	1.102154
8/7/2002	US	989.03	993.56	972.91	976.98	-0.12925	-0.13198	Short	TRUE	979.63	951.71	952.83	0.020739	0.283893	1.122893
9/7/2002	US	976.98	979.63	951.71	952.83	-0.14371	-0.13386	Long	TRUE	956.34	920.29	920.47	-0.02849	0.255399	1.094399
10/7/2002	US	952.83	956.34	920.29	920.47	-0.14227	-0.13482	Long	TRUE	929.16	900.94	927.37	0.006289	0.261688	1.100688
11/7/2002	US	920.47	929.16	900.94	927.37	-0.15932	-0.13569	Long	TRUE	934.31	913.71	921.39	-0.00541	0.256278	1.095278
12/7/2002	US	927.37	934.31	913.71	921.39	-0.11045	-0.13498	Short	TRUE	921.39	876.46	917.93	0.003151	0.259429	1.098429
15/7/2002	US	921.39	921.39	876.46	917.93	-0.11864	-0.13286	Short	TRUE	918.65	897.13	901.05	0.015429	0.274857	1.113857
16/7/2002	US	917.93	918.65	897.13	901.05	-0.10746	-0.13236	Short	TRUE	926.52	895.03	906.04	-0.00465	0.270211	1.109211
17/7/2002	US	901.05	926.52	895.03	906.04	-0.10849	-0.13365	Short	TRUE	907.8	880.6	881.56	0.022669	0.292879	1.131879
18/7/2002	US	906.04	907.8	880.6	881.56	-0.11428	-0.13447	Short	TRUE	881.56	842.14	847.76	0.032168	0.325048	1.164048
19/7/2002	US	864.12	881.56	842.14	847.76	-0.14139	-0.13478	Long	TRUE	854.13	813.26	819.85	-0.02762	0.297426	1.136426
22/7/2002	US	847.76	854.13	813.26	819.85	-0.17163	-0.13187	Long	TRUE	827.69	796.13	797.7	-0.02267	0.274759	1.113759
23/7/2002	US	819.85	827.69	796.13	797.7	-0.14903	-0.13325	Long	TRUE	844.32	775.68	843.42	0.048087	0.322846	1.161846
24/7/2002	US	797.71	844.32	775.68	843.42	-0.15937	-0.13427	Long	TRUE	853.83	816.11	838.68	-0.00472	0.318131	1.157131
25/7/2002	US	843.42	853.83	816.11	838.68	-0.09593	-0.13408	Short	TRUE	852.85	835.92	852.84	-0.01417	0.303965	1.142965
26/7/2002	US	838.68	852.85	835.92	852.84	-0.11306	-0.13151	Short	TRUE	898.96	852.84	898.96	-0.04537	0.258594	1.097594
29/7/2002	US	852.84	898.96	852.84	898.96	-0.09315	-0.12731	Short	TRUE	909.81	884.7	902.78	-0.00357	0.255028	1.094028
30/7/2002	US	898.96	909.81	884.7	902.78	-0.08364	-0.12668	Short	TRUE	911.64	889.88	911.62	-0.00822	0.246813	1.085813
31/7/2002	US	902.78	911.64	889.88	911.62	-0.1162	-0.12601	Short	TRUE	911.62	882.56	884.66	0.024812	0.271625	1.110625
1/8/2002	US	911.62	911.62	882.56	884.66	-0.14195	-0.12508	Long	TRUE	884.72	853.95	864.24	-0.01937	0.252259	1.091259

2/8/2002 US	884.66	884.72	853.95	864.24	-0.18369	-0.12573	Long	TRUE	864.24	833.44	834.6	-0.02877	0.223485	1.062485
5/8/2002 US	864.24	864.24	833.44	834.6	-0.14643	-0.12683	Long	TRUE	874.44	834.6	859.57	0.025102	0.248587	1.087587
6/8/2002 US	834.6	874.44	834.6	859.57	-0.12265	-0.12793	Short	TRUE	878.74	854.15	876.77	-0.01679	0.231798	1.070798
7/8/2002 US	859.57	878.74	854.15	876.77	-0.08763	-0.12654	Short	TRUE	905.84	875.17	905.46	-0.02745	0.204344	1.043344
8/8/2002 US	876.77	905.84	875.17	905.46	-0.09584	-0.12495	Short	TRUE	913.95	890.77	908.64	-0.00295	0.201398	1.040398
9/8/2002 US	905.46	913.95	890.77	908.64	-0.11516	-0.12404	Short	TRUE	908.64	892.38	903.8	0.004469	0.205867	1.044867
12/8/2002 US	908.64	908.64	892.38	903.8	-0.14146	-0.12112	Long	TRUE	911.71	883.62	884.21	-0.01819	0.187681	1.026681
13/8/2002 US	903.8	911.71	883.62	884.21	-0.1321	-0.12347	Long	TRUE	920.21	876.2	919.62	0.033599	0.221281	1.060281
14/8/2002 US	884.21	920.21	876.2	919.62	-0.15274	-0.1246	Long	TRUE	933.29	918.17	930.25	0.009698	0.230979	1.069979
15/8/2002 US	919.62	933.29	918.17	930.25	-0.08579	-0.12388	Short	TRUE	935.38	916.21	928.77	0.001335	0.232314	1.071314
16/8/2002 US	930.25	935.38	916.21	928.77	-0.1172	-0.12417	Short	TRUE	951.17	927.21	950.72	-0.01983	0.212485	1.051485
19/8/2002 US	928.77	951.17	927.21	950.72	-0.087	-0.11999	Short	FALSE	950.7	931.86	937.43	0	0.212485	1.051485
20/8/2002 US	950.7	950.7	931.86	937.43	-0.08972	-0.12012	Short	TRUE	951.59	931.32	949.36	-0.01068	0.201808	1.040808
21/8/2002 US	937.43	951.59	931.32	949.36	-0.12738	-0.11864	Long	TRUE	965	946.43	962.7	0.011789	0.213597	1.052597
22/8/2002 US	949.36	965	946.43	962.7	-0.12252	-0.11776	Long	TRUE	962.7	937.17	940.86	-0.01903	0.194563	1.033563
23/8/2002 US	962.7	962.7	937.17	940.86	-0.10376	-0.11591	Short	TRUE	950.8	930.42	947.95	-0.00632	0.188241	1.027241
26/8/2002 US	940.86	950.8	930.42	947.95	-0.12022	-0.11757	Long	TRUE	955.82	930.36	934.82	-0.01162	0.17662	1.01562
27/8/2002 US	947.95	955.82	930.36	934.82	-0.11787	-0.11878	Short	TRUE	934.82	913.21	917.87	0.015213	0.191833	1.030833
28/8/2002 US	934.82	934.82	913.21	917.87	-0.16936	-0.12132	Long	TRUE	924.59	903.33	917.8	-6.40E-05	0.191769	1.030769
29/8/2002 US	917.87	924.59	903.33	917.8	-0.15725	-0.12377	Long	TRUE	928.15	910.17	916.07	-0.00158	0.190187	1.029187
30/8/2002 US	917.8	928.15	910.17	916.07	-0.1285	-0.12418	Long	TRUE	916.07	877.51	878.02	-0.03485	0.155338	0.994338
3/9/2002 US	916.07	916.07	877.51	878.02	-0.17301	-0.12412	Long	TRUE	896.1	875.73	893.4	0.014696	0.170035	1.009035
4/9/2002 US	878.02	896.1	875.73	893.4	-0.16473	-0.12473	Long	TRUE	893.4	870.5	879.15	-0.01338	0.156652	0.995652
5/9/2002 US	893.4	893.4	870.5	879.15	-0.11847	-0.12459	Short	TRUE	899.07	879.15	893.92	-0.0141	0.142557	0.981557
6/9/2002 US	879.15	899.07	879.15	893.92	-0.10873	-0.12529	Short	TRUE	907.34	882.92	902.96	-0.00848	0.134072	0.973072
9/9/2002 US	893.92	907.34	882.92	902.96	-0.10725	-0.12372	Short	TRUE	909.89	900.5	909.58	-0.00615	0.127921	0.966921
10/9/2002 US	902.96	909.89	900.5	909.58	-0.10872	-0.12454	Short	TRUE	924.02	908.47	909.45	0.00012	0.128041	0.967041
11/9/2002 US	910.63	924.02	908.47	909.45	-0.12236	-0.1239	Short	TRUE	909.45	884.84	886.91	0.020794	0.148835	0.987835
12/9/2002 US	909.45	909.45	884.84	886.91	-0.12612	-0.1237	Long	TRUE	892.75	877.05	889.81	0.002743	0.151579	0.990579
13/9/2002 US	886.91	892.75	877.05	889.81	-0.16012	-0.12395	Long	TRUE	891.84	878.91	891.1	0.001216	0.152795	0.991795
16/9/2002 US	889.81	891.84	878.91	891.1	-0.11866	-0.12478	Short	TRUE	902.68	872.38	873.52	0.016552	0.169347	1.008347
17/9/2002 US	891.1	902.68	872.38	873.52	-0.14338	-0.12651	Long	TRUE	878.45	857.39	869.46	-0.0039	0.165447	1.004447
18/9/2002 US	873.52	878.45	857.39	869.46	-0.16374	-0.12907	Long	TRUE	869.46	843.09	843.32	-0.02522	0.140223	0.979223
19/9/2002 US	869.46	869.46	843.09	843.32	-0.1647	-0.13157	Long	TRUE	849.32	839.09	845.39	0.002059	0.142283	0.981283
20/9/2002 US	843.32	849.32	839.09	845.39	-0.16482	-0.13282	Long	TRUE	845.39	825.76	833.7	-0.0116	0.130681	0.969681
23/9/2002 US	845.39	845.39	825.76	833.7	-0.13419	-0.1314	Long	TRUE	833.7	817.38	819.29	-0.0145	0.116179	0.955179

24/9/2002	US	833.7	833.7	817.38	819.29	-0.16782	-0.13358	Long	TRUE	844.22	818.46	839.66	0.02086	0.137039	0.976039
25/9/2002	US	819.27	844.22	818.46	839.66	-0.13534	-0.13408	Long	TRUE	856.6	839.66	854.95	0.015278	0.152317	0.991317
26/9/2002	US	839.66	856.6	839.66	854.95	-0.1004	-0.1335	Short	TRUE	854.95	826.84	827.37	0.027065	0.179383	1.018383
27/9/2002	US	854.95	854.95	826.84	827.37	-0.12987	-0.13219	Short	TRUE	827.37	800.2	815.28	0.01226	0.191643	1.030643
30/9/2002	US	827.37	827.37	800.2	815.28	-0.15187	-0.13004	Long	TRUE	847.93	812.82	847.91	0.033579	0.225222	1.064222
1/10/2002	US	815.28	847.93	812.82	847.91	-0.15248	-0.13197	Long	TRUE	851.93	826.5	827.91	-0.01979	0.205432	1.044432
2/10/2002	US	843.77	851.93	826.5	827.91	-0.1272	-0.13171	Short	TRUE	840.02	817.25	818.95	0.00908	0.214512	1.053512
3/10/2002	US	827.91	840.02	817.25	818.95	-0.17201	-0.13167	Long	TRUE	825.9	794.1	800.58	-0.01882	0.195693	1.034693
4/10/2002	US	818.95	825.9	794.1	800.58	-0.1687	-0.13181	Long	TRUE	808.21	782.96	785.28	-0.01603	0.179658	1.018658
7/10/2002	US	800.58	808.21	782.96	785.28	-0.14105	-0.13389	Long	TRUE	808.86	779.5	798.55	0.014178	0.193836	1.032836
8/10/2002	US	785.28	808.86	779.5	798.55	-0.13103	-0.13519	Short	TRUE	798.55	775.8	776.76	0.022894	0.21673	1.05573
9/10/2002	US	798.55	798.55	775.8	776.76	-0.16279	-0.13704	Long	TRUE	806.51	768.63	803.92	0.029336	0.246066	1.085066
10/10/2002	US	776.76	806.51	768.63	803.92	-0.14772	-0.13834	Long	TRUE	843.27	803.92	835.32	0.03277	0.278836	1.117836
11/10/2002	US	803.92	843.27	803.92	835.32	-0.09683	-0.13749	Short	TRUE	844.39	828.37	841.44	-0.00615	0.272689	1.111689
14/10/2002	US	835.32	844.39	828.37	841.44	-0.11049	-0.13281	Short	TRUE	881.27	841.44	881.27	-0.03971	0.232975	1.071975
15/10/2002	US	841.44	881.27	841.44	881.27	-0.09561	-0.13286	Short	TRUE	881.27	856.28	860.02	0.020231	0.253206	1.092206
16/10/2002	US	881.27	881.27	856.28	860.02	-0.09222	-0.13198	Short	TRUE	885.35	860.02	879.2	-0.01871	0.234494	1.073494
17/10/2002	US	860.02	885.35	860.02	879.2	-0.08865	-0.13015	Short	TRUE	886.68	866.58	884.39	-0.00495	0.229542	1.068542
18/10/2002	US	879.2	886.68	866.58	884.39	-0.09557	-0.12788	Short	TRUE	900.69	873.06	899.72	-0.01454	0.214999	1.053999
21/10/2002	US	884.39	900.69	873.06	899.72	-0.08686	-0.12214	Short	TRUE	899.72	882.4	890.16	0.008915	0.223913	1.062913
22/10/2002	US	899.72	899.72	882.4	890.16	-0.11754	-0.12308	Short	TRUE	896.14	873.82	896.14	-0.00564	0.218277	1.057277
23/10/2002	US	890.16	896.14	873.82	896.14	-0.13034	-0.12295	Long	TRUE	902.94	879	882.5	-0.01277	0.205507	1.044507
24/10/2002	US	896.14	902.94	879	882.5	-0.10232	-0.12077	Short	TRUE	897.71	877.03	897.65	-0.0144	0.191103	1.030103
25/10/2002	US	882.5	897.71	877.03	897.65	-0.13575	-0.12078	Long	TRUE	907.44	886.15	890.23	-0.00694	0.184168	1.023168
28/10/2002	US	897.65	907.44	886.15	890.23	-0.06804	-0.1179	Short	TRUE	890.64	867.91	882.15	0.007615	0.191783	1.030783
29/10/2002	US	890.23	890.64	867.91	882.15	-0.13588	-0.12027	Long	TRUE	895.28	879.19	890.71	0.008141	0.199925	1.038925
30/10/2002	US	882.15	895.28	879.19	890.71	-0.10426	-0.11868	Short	TRUE	898.83	879.75	885.76	0.004663	0.204587	1.043587
31/10/2002	US	890.71	898.83	879.75	885.76	-0.09364	-0.11672	Short	TRUE	903.42	877.71	900.96	-0.0144	0.19019	1.02919
1/11/2002	US	885.76	903.42	877.71	900.96	-0.14385	-0.11728	Long	TRUE	924.58	900.96	908.35	0.006882	0.197071	1.036071
4/11/2002	US	900.96	924.58	900.96	908.35	-0.07391	-0.10927	Short	TRUE	915.83	904.91	915.39	-0.0065	0.190569	1.029569
5/11/2002	US	908.35	915.83	904.91	915.39	-0.10869	-0.10985	Short	TRUE	925.66	905	923.76	-0.00767	0.182897	1.021897
6/11/2002	US	915.39	925.66	905	923.76	-0.09946	-0.10846	Short	TRUE	923.76	898.68	902.65	0.019173	0.20207	1.04107
7/11/2002	US	923.76	923.76	898.68	902.65	-0.10754	-0.10768	Short	TRUE	910.11	891.62	894.74	0.007352	0.209423	1.048423
8/11/2002	US	902.65	910.11	891.62	894.74	-0.13001	-0.10659	Long	TRUE	894.74	874.63	876.19	-0.01739	0.192028	1.031028
11/11/2002	US	894.74	894.74	874.63	876.19	-0.12684	-0.10784	Long	TRUE	894.3	876.19	882.95	0.006473	0.198501	1.037501
12/11/2002	US	876.19	894.3	876.19	882.95	-0.09657	-0.1083	Short	TRUE	892.51	872.05	882.53	0.000399	0.1989	1.0379

13/11/2002	US	882.95	892.51	872.05	882.53	-0.11564	-0.10847	Long	TRUE	904.27	882.53	904.27	0.020668	0.219568	1.058568
14/11/2002	US	882.53	904.27	882.53	904.27	-0.13043	-0.10963	Long	TRUE	910.21	895.35	909.83	0.005159	0.224727	1.063727
15/11/2002	US	904.27	910.21	895.35	909.83	-0.12176	-0.11062	Long	TRUE	915.91	899.48	900.36	-0.00873	0.215994	1.054994
18/11/2002	US	909.83	915.91	899.48	900.36	-0.08017	-0.10925	Short	TRUE	905.45	893.09	896.74	0.003373	0.219367	1.058367
19/11/2002	US	900.36	905.45	893.09	896.74	-0.09984	-0.10993	Short	TRUE	915.01	894.93	914.15	-0.01629	0.203078	1.042078
20/11/2002	US	896.74	915.01	894.93	914.15	-0.1101	-0.11071	Short	TRUE	935.13	914.15	933.76	-0.018	0.18508	1.02408
21/11/2002	US	914.15	935.13	914.15	933.76	-0.07043	-0.10914	Short	TRUE	937.28	928.41	930.55	0.002884	0.187965	1.026965
22/11/2002	US	933.76	937.28	928.41	930.55	-0.09043	-0.10781	Short	TRUE	937.15	923.31	932.88	-0.0021	0.185864	1.024864
25/11/2002	US	930.55	937.15	923.31	932.88	-0.07696	-0.10265	Short	FALSE	932.87	912.1	913.31	0	0.185864	1.024864
26/11/2002	US	932.87	932.87	912.1	913.31	-0.11087	-0.10401	Long	TRUE	940.41	913.31	938.87	0.02348	0.209344	1.048344
27/11/2002	US	913.31	940.41	913.31	938.87	-0.12484	-0.1059	Long	TRUE	941.82	935.58	936.31	-0.00229	0.207057	1.046057
29/11/2002	US	938.87	941.82	935.58	936.31	-0.0775	-0.10327	Short	TRUE	954.28	927.72	934.53	0.001595	0.208652	1.047652
2/12/2002	US	936.31	954.28	927.72	934.53	-0.05058	-0.09948	Short	TRUE	934.53	918.73	920.75	0.012371	0.221023	1.060023
3/12/2002	US	934.53	934.53	918.73	920.75	-0.08785	-0.09979	Short	TRUE	925.25	909.51	917.57	0.002898	0.223921	1.062921
4/12/2002	US	920.75	925.25	909.51	917.57	-0.14512	-0.10216	Long	TRUE	921.49	905.9	906.55	-0.01008	0.213844	1.052844
5/12/2002	US	917.58	921.49	905.9	906.55	-0.13382	-0.103	Long	TRUE	915.48	895.96	912.23	0.005257	0.219101	1.058101
6/12/2002	US	906.55	915.48	895.96	912.23	-0.1342	-0.10416	Long	TRUE	912.23	891.97	892	-0.01861	0.200495	1.039495
9/12/2002	US	912.23	912.23	891.97	892	-0.11053	-0.10143	Long	TRUE	904.95	892	904.45	0.01171	0.212205	1.051205
10/12/2002	US	892	904.95	892	904.45	-0.1125	-0.10207	Long	TRUE	909.94	896.48	904.96	0.000473	0.212678	1.051678
11/12/2002	US	904.45	909.94	896.48	904.96	-0.1074	-0.10142	Long	TRUE	908.37	897	901.59	-0.00312	0.209554	1.048554
12/12/2002	US	904.96	908.37	897	901.59	-0.08137	-0.10092	Short	FALSE	901.58	888.48	889.48	0	0.209554	1.048554
13/12/2002	US	901.58	901.58	888.48	889.48	-0.10292	-0.10049	Long	TRUE	910.42	889.48	910.4	0.019733	0.229287	1.068287
16/12/2002	US	889.48	910.42	889.48	910.4	-0.09306	-0.09759	Short	TRUE	911.22	901.74	902.99	0.006829	0.236116	1.075116
17/12/2002	US	910.4	911.22	901.74	902.99	-0.09889	-0.09862	Long	TRUE	902.99	887.82	891.12	-0.01103	0.225087	1.064087
18/12/2002	US	902.99	902.99	887.82	891.12	-0.12434	-0.10009	Long	TRUE	899.19	880.32	884.25	-0.00647	0.218619	1.057619
19/12/2002	US	890.02	899.19	880.32	884.25	-0.12421	-0.10091	Long	TRUE	897.79	884.25	895.75	0.010912	0.22953	1.06853
20/12/2002	US	884.25	897.79	884.25	895.75	-0.13759	-0.10182	Long	TRUE	902.43	892.26	897.38	0.001527	0.231057	1.070057
23/12/2002	US	895.74	902.43	892.26	897.38	-0.09569	-0.1027	Short	TRUE	897.38	892.29	892.47	0.004591	0.235647	1.074647
24/12/2002	US	897.38	897.38	892.29	892.47	-0.10787	-0.1046	Long	TRUE	903.89	887.48	889.66	-0.00264	0.233006	1.072006
26/12/2002	US	892.47	903.89	887.48	889.66	-0.14289	-0.10789	Long	TRUE	890.46	873.62	875.4	-0.01345	0.219558	1.058558
27/12/2002	US	889.66	890.46	873.62	875.4	-0.1237	-0.10785	Long	TRUE	882.1	870.23	879.39	0.003824	0.223382	1.062382
30/12/2002	US	875.4	882.1	870.23	879.39	-0.10789	-0.10752	Long	TRUE	881.93	869.45	879.82	0.00041	0.223792	1.062792
31/12/2002	US	879.39	881.93	869.45	879.82	-0.1492	-0.11039	Long	TRUE	909.03	879.82	909.03	0.027855	0.251647	1.090647
2/1/2003	US	879.82	909.03	879.82	909.03	-0.10993	-0.1141	Short	TRUE	911.25	903.07	908.59	0.000406	0.252053	1.091053
3/1/2003	US	909.03	911.25	903.07	908.59	-0.09981	-0.11259	Short	TRUE	931.77	908.59	929.01	-0.01886	0.233197	1.072197
6/1/2003	US	908.59	931.77	908.59	929.01	-0.08067	-0.10683	Short	TRUE	930.81	919.93	922.93	0.005491	0.238688	1.077688

7/1/2003 US	929.01	930.81	919.93	922.93	-0.05224	-0.1061	Short	TRUE	922.93	908.32	909.93	0.011818	0.250506	1.089506
8/1/2003 US	922.93	922.93	908.32	909.93	-0.08982	-0.10541	Short	TRUE	928.31	909.93	927.58	-0.01627	0.234232	1.073232
9/1/2003 US	909.93	928.31	909.93	927.58	-0.1107	-0.10535	Long	TRUE	932.89	917.66	927.57	-9.05E-06	0.234222	1.073222
10/1/2003 US	927.58	932.89	917.66	927.57	-0.11606	-0.10564	Long	TRUE	935.05	922.05	926.26	-0.00118	0.233038	1.072038
13/1/2003 US	927.57	935.05	922.05	926.26	-0.1085	-0.10701	Long	TRUE	931.66	921.72	931.66	0.004891	0.237929	1.076929
14/1/2003 US	926.26	931.66	921.72	931.66	-0.11188	-0.10825	Long	TRUE	932.59	916.7	918.22	-0.0121	0.225826	1.064826
15/1/2003 US	931.66	932.59	916.7	918.22	-0.10822	-0.10876	Short	TRUE	926.03	911.98	914.6	0.003308	0.229133	1.068133
16/1/2003 US	918.22	926.03	911.98	914.6	-0.09831	-0.10874	Short	TRUE	914.6	899.02	901.78	0.01176	0.240894	1.079894
17/1/2003 US	914.6	914.6	899.02	901.78	-0.10044	-0.10794	Short	TRUE	906	887.62	887.62	0.013174	0.254068	1.093068
21/1/2003 US	901.78	906	887.62	887.62	-0.09068	-0.10446	Short	TRUE	889.74	877.64	878.36	0.008753	0.262821	1.101821
22/1/2003 US	887.62	889.74	877.64	878.36	-0.09237	-0.10435	Short	TRUE	890.25	876.89	887.34	-0.00858	0.254243	1.093243
23/1/2003 US	878.36	890.25	876.89	887.34	-0.10569	-0.10427	Long	TRUE	887.34	859.71	861.4	-0.02453	0.229716	1.068716
24/1/2003 US	887.34	887.34	859.71	861.4	-0.09368	-0.10261	Short	TRUE	863.95	844.25	847.48	0.013558	0.243274	1.082274
27/1/2003 US	861.4	863.95	844.25	847.48	-0.1232	-0.10131	Long	TRUE	860.76	847.48	858.54	0.010949	0.254223	1.093223
28/1/2003 US	847.48	860.76	847.48	858.54	-0.0778	-0.10287	Short	TRUE	868.72	845.86	864.36	-0.00569	0.248536	1.087536
29/1/2003 US	858.54	868.72	845.86	864.36	-0.09364	-0.1024	Short	TRUE	865.48	843.74	844.61	0.019171	0.267706	1.106706
30/1/2003 US	864.36	865.48	843.74	844.61	-0.10828	-0.10103	Long	TRUE	858.33	840.34	855.7	0.011016	0.278723	1.117723
31/1/2003 US	844.61	858.33	840.34	855.7	-0.08673	-0.09926	Short	TRUE	864.64	855.7	860.32	-0.00453	0.274193	1.113193
3/2/2003 US	855.7	864.64	855.7	860.32	-0.09124	-0.10066	Short	TRUE	860.32	840.19	848.2	0.01182	0.286013	1.125013
4/2/2003 US	860.32	860.32	840.19	848.2	-0.1147	-0.10251	Long	TRUE	861.63	842.11	843.59	-0.00456	0.281453	1.120453
5/2/2003 US	848.2	861.63	842.11	843.59	-0.12853	-0.1041	Long	TRUE	844.23	833.25	838.15	-0.00541	0.276042	1.115042
6/2/2003 US	843.59	844.23	833.25	838.15	-0.10429	-0.10584	Short	TRUE	845.73	826.7	829.69	0.008469	0.284511	1.123511
7/2/2003 US	838.15	845.73	826.7	829.69	-0.11115	-0.10655	Long	TRUE	837.16	823.53	835.97	0.00635	0.290861	1.129861
10/2/2003 US	829.69	837.16	823.53	835.97	-0.11532	-0.10536	Long	TRUE	843.02	825.09	829.2	-0.00679	0.284067	1.123067
11/2/2003 US	835.97	843.02	825.09	829.2	-0.10336	-0.10569	Short	TRUE	832.12	818.49	818.68	0.010644	0.294711	1.133711
12/2/2003 US	829.2	832.12	818.49	818.68	-0.10995	-0.10574	Long	TRUE	821.25	806.29	817.37	-0.00134	0.293369	1.132369
13/2/2003 US	818.68	821.25	806.29	817.37	-0.12083	-0.10604	Long	TRUE	834.89	815.03	834.89	0.017984	0.311352	1.150352
14/2/2003 US	817.37	834.89	815.03	834.89	-0.105	-0.10593	Short	TRUE	852.87	834.89	851.17	-0.01636	0.294992	1.133992
18/2/2003 US	834.89	852.87	834.89	851.17	-0.0929	-0.10376	Short	TRUE	851.17	838.79	845.13	0.005954	0.300946	1.139946
19/2/2003 US	851.17	851.17	838.79	845.13	-0.10314	-0.10481	Short	TRUE	849.37	836.56	837.1	0.007972	0.308917	1.147917
20/2/2003 US	845.13	849.37	836.56	837.1	-0.11668	-0.10568	Long	TRUE	852.28	831.48	848.17	0.011095	0.320013	1.159013
21/2/2003 US	837.1	852.28	831.48	848.17	-0.1084	-0.10622	Long	TRUE	848.17	832.16	832.58	-0.01542	0.304591	1.143591
24/2/2003 US	848.17	848.17	832.16	832.58	-0.1068	-0.10568	Long	TRUE	839.55	818.54	838.57	0.006036	0.310627	1.149627
25/2/2003 US	832.58	839.55	818.54	838.57	-0.1189	-0.10631	Long	TRUE	840.1	826.68	827.55	-0.01103	0.299602	1.138602
26/2/2003 US	838.57	840.1	826.68	827.55	-0.11873	-0.10616	Long	TRUE	842.19	827.55	837.28	0.009865	0.309466	1.148466
27/2/2003 US	827.55	842.19	827.55	837.28	-0.12861	-0.10785	Long	TRUE	847	837.28	841.15	0.003878	0.313344	1.152344

28/2/2003	US	837.28	847	837.28	841.15	-0.11659	-0.10862	Long	TRUE	852.34	832.74	834.81	-0.00632	0.30702	1.14602
3/3/2003	US	841.15	852.34	832.74	834.81	-0.11706	-0.1098	Long	TRUE	835.43	821.96	821.99	-0.01288	0.294136	1.133136
4/3/2003	US	834.81	835.43	821.96	821.99	-0.14673	-0.11048	Long	TRUE	829.87	819	829.85	0.008023	0.302159	1.141159
5/3/2003	US	821.99	829.87	819	829.85	-0.14231	-0.11218	Long	TRUE	829.85	819.85	822.1	-0.00784	0.294323	1.133323
6/3/2003	US	829.85	829.85	819.85	822.1	-0.14631	-0.11323	Long	TRUE	829.55	811.23	828.89	0.00693	0.301253	1.140253
7/3/2003	US	822.1	829.55	811.23	828.89	-0.12321	-0.11305	Long	TRUE	828.89	806.57	807.48	-0.02167	0.279582	1.118582
10/3/2003	US	828.89	828.89	806.57	807.48	-0.12045	-0.11216	Long	TRUE	814.25	800.3	800.73	-0.00701	0.272568	1.111568
11/3/2003	US	807.48	814.25	800.3	800.73	-0.17407	-0.11504	Long	TRUE	804.19	788.9	804.19	0.003625	0.276194	1.115194
12/3/2003	US	800.73	804.19	788.9	804.19	-0.15696	-0.11642	Long	TRUE	832.02	804.19	831.9	0.028909	0.305103	1.144103
13/3/2003	US	804.19	832.02	804.19	831.9	-0.11478	-0.1168	Short	TRUE	841.39	828.26	833.27	-0.00138	0.303721	1.142721
14/3/2003	US	831.89	841.39	828.26	833.27	-0.1217	-0.1172	Long	TRUE	862.79	827.17	862.79	0.029723	0.333444	1.172444
17/3/2003	US	833.27	862.79	827.17	862.79	-0.11886	-0.11721	Long	TRUE	866.94	857.36	866.45	0.003559	0.337003	1.176003
18/3/2003	US	862.79	866.94	857.36	866.45	-0.13313	-0.11879	Long	TRUE	874.99	861.21	874.02	0.00733	0.344334	1.183334
19/3/2003	US	866.45	874.99	861.21	874.02	-0.1295	-0.12077	Long	TRUE	879.6	859.01	875.67	0.001584	0.345917	1.184917
20/3/2003	US	874.02	879.6	859.01	875.67	-0.11625	-0.12155	Short	FALSE	895.9	875.84	895.79	0	0.345917	1.184917
21/3/2003	US	875.84	895.9	875.84	895.79	-0.12689	-0.12234	Long	TRUE	895.79	862.02	864.23	-0.02956	0.316358	1.155358
24/3/2003	US	895.79	895.79	862.02	864.23	-0.11888	-0.12247	Short	TRUE	879.87	862.59	874.74	-0.0102	0.306155	1.145155
25/3/2003	US	864.23	879.87	862.59	874.74	-0.12614	-0.12336	Long	TRUE	875.8	866.47	869.95	-0.00459	0.301561	1.140561
26/3/2003	US	874.74	875.8	866.47	869.95	-0.1286	-0.12409	Long	TRUE	874.15	858.09	868.52	-0.00138	0.300182	1.139182
27/3/2003	US	869.95	874.15	858.09	868.52	-0.15329	-0.12523	Long	TRUE	869.88	860.83	863.5	-0.00485	0.295332	1.134332
28/3/2003	US	868.52	869.88	860.83	863.5	-0.13095	-0.12564	Long	TRUE	863.5	843.68	848.18	-0.01489	0.280447	1.119447
31/3/2003	US	863.5	863.5	843.68	848.18	-0.15914	-0.12689	Long	TRUE	861.28	847.85	858.48	0.010189	0.290635	1.129635
1/4/2003	US	848.18	861.28	847.85	858.48	-0.1499	-0.1285	Long	TRUE	884.57	858.48	880.9	0.021911	0.312547	1.151547
2/4/2003	US	858.48	884.57	858.48	880.9	-0.11446	-0.12842	Short	TRUE	885.89	876.12	876.45	0.004238	0.316785	1.155785
3/4/2003	US	880.9	885.89	876.12	876.45	-0.09648	-0.12674	Short	TRUE	882.73	874.23	878.85	-0.0023	0.314488	1.153488
4/4/2003	US	876.45	882.73	874.23	878.85	-0.13196	-0.1264	Long	TRUE	904.89	878.85	879.93	0.001031	0.315519	1.154519
7/4/2003	US	878.85	904.89	878.85	879.93	-0.09726	-0.12465	Short	TRUE	883.11	874.68	878.29	0.001564	0.317082	1.156082
8/4/2003	US	879.93	883.11	874.68	878.29	-0.11052	-0.12595	Short	TRUE	887.35	865.72	865.99	0.01175	0.328832	1.167832
9/4/2003	US	878.29	887.35	865.72	865.99	-0.12949	-0.12625	Long	TRUE	871.78	862.76	871.58	0.005416	0.334248	1.173248
10/4/2003	US	865.99	871.78	862.76	871.58	-0.12093	-0.12448	Short	TRUE	883.34	865.92	868.3	0.003157	0.337405	1.176405
11/4/2003	US	871.58	883.34	865.92	868.3	-0.10969	-0.1229	Short	TRUE	885.26	868.3	885.23	-0.01636	0.321047	1.160047
14/4/2003	US	868.3	885.26	868.3	885.23	-0.08149	-0.11927	Short	TRUE	891.27	881.85	890.81	-0.00529	0.315758	1.154758
15/4/2003	US	885.23	891.27	881.85	890.81	-0.09892	-0.12	Short	TRUE	896.77	877.93	879.91	0.010266	0.326024	1.165024
16/4/2003	US	890.81	896.77	877.93	879.91	-0.08329	-0.11882	Short	TRUE	893.83	879.2	893.58	-0.01303	0.31299	1.15199
17/4/2003	US	879.91	893.83	879.2	893.58	-0.10071	-0.11774	Short	TRUE	898.01	888.17	892.01	0.001474	0.314464	1.153464
21/4/2003	US	893.58	898.01	888.17	892.01	-0.07898	-0.1151	Short	TRUE	911.74	886.7	911.37	-0.01821	0.296254	1.135254

22/4/2003	US	892.01	911.74	886.7	911.37	-0.07053	-0.11416	Short	TRUE	919.74	909.89	919.02	-0.00704	0.289212	1.128212
23/4/2003	US	911.37	919.74	909.89	919.02	-0.07601	-0.11273	Short	TRUE	919.02	906.69	911.43	0.006929	0.296141	1.135141
24/4/2003	US	919.02	919.02	906.69	911.43	-0.08358	-0.11131	Short	TRUE	911.43	897.52	898.81	0.011617	0.307758	1.146758
25/4/2003	US	911.43	911.43	897.52	898.81	-0.11381	-0.11081	Long	TRUE	918.15	898.81	914.84	0.014963	0.322721	1.161721
28/4/2003	US	898.81	918.15	898.81	914.84	-0.08828	-0.10624	Short	TRUE	924.24	911.1	917.84	-0.00275	0.31997	1.15897
29/4/2003	US	914.84	924.24	911.1	917.84	-0.05211	-0.10514	Short	TRUE	922.01	911.7	916.92	0.000841	0.320811	1.159811
30/4/2003	US	917.84	922.01	911.7	916.92	-0.08501	-0.10267	Short	TRUE	919.68	902.83	916.3	0.000567	0.321378	1.160378
1/5/2003	US	916.92	919.68	902.83	916.3	-0.09399	-0.10081	Short	TRUE	930.56	912.35	930.08	-0.01262	0.308761	1.147761
2/5/2003	US	916.3	930.56	912.35	930.08	-0.06818	-0.09926	Short	TRUE	933.88	924.55	926.55	0.003184	0.311945	1.150945
5/5/2003	US	930.08	933.88	924.55	926.55	-0.08378	-0.09469	Short	TRUE	939.61	926.38	934.39	-0.0071	0.304846	1.143846
6/5/2003	US	926.55	939.61	926.38	934.39	-0.0482	-0.09327	Short	TRUE	937.22	926.41	929.62	0.004283	0.309129	1.148129
7/5/2003	US	934.39	937.22	926.41	929.62	-0.08631	-0.0929	Short	TRUE	929.62	919.72	920.27	0.008439	0.317567	1.156567
8/5/2003	US	929.62	929.62	919.72	920.27	-0.11013	-0.09289	Long	TRUE	933.77	920.27	933.41	0.01198	0.329547	1.168547
9/5/2003	US	920.27	933.77	920.27	933.41	-0.07789	-0.09117	Short	TRUE	946.84	929.3	945.11	-0.01052	0.31903	1.15803
12/5/2003	US	933.41	946.84	929.3	945.11	-0.04496	-0.08695	Short	TRUE	947.51	938.91	942.3	0.002495	0.321525	1.160525
13/5/2003	US	945.11	947.51	938.91	942.3	-0.0809	-0.08714	Short	TRUE	947.29	935.24	939.28	0.002689	0.324214	1.163214
14/5/2003	US	942.3	947.29	935.24	939.28	-0.10277	-0.08785	Long	TRUE	948.23	938.79	946.67	0.006601	0.330815	1.169815
15/5/2003	US	939.28	948.23	938.79	946.67	-0.10821	-0.08816	Long	TRUE	948.65	938.6	944.3	-0.0021	0.328714	1.167714
16/5/2003	US	943.62	948.65	938.6	944.3	-0.09696	-0.08862	Long	TRUE	944.3	920.23	920.77	-0.02091	0.307808	1.146808
19/5/2003	US	944.3	944.3	920.23	920.77	-0.06399	-0.08366	Short	TRUE	925.34	912.05	919.73	0.000948	0.308756	1.147756
20/5/2003	US	920.77	925.34	912.05	919.73	-0.10569	-0.08449	Long	TRUE	923.85	914.91	923.42	0.003366	0.312122	1.151122
21/5/2003	US	919.73	923.85	914.91	923.42	-0.07868	-0.08448	Short	TRUE	935.3	922.54	931.87	-0.00768	0.304445	1.143445
22/5/2003	US	923.42	935.3	922.54	931.87	-0.06001	-0.08413	Short	TRUE	935.2	927.42	933.22	-0.00122	0.303229	1.142229
23/5/2003	US	931.87	935.2	927.42	933.22	-0.07759	-0.08418	Short	TRUE	952.76	927.33	951.48	-0.01642	0.286813	1.125813
27/5/2003	US	933.22	952.76	927.33	951.48	-0.09976	-0.07919	Long	TRUE	959.39	950.12	953.22	0.001534	0.288347	1.127347
28/5/2003	US	951.48	959.39	950.12	953.22	-0.06341	-0.07837	Short	TRUE	962.08	946.23	949.64	0.003151	0.291498	1.130498
29/5/2003	US	953.22	962.08	946.23	949.64	-0.09136	-0.07967	Long	TRUE	965.38	949.64	963.59	0.012325	0.303823	1.142823
30/5/2003	US	949.64	965.38	949.64	963.59	-0.07176	-0.07923	Short	TRUE	979.11	963.59	967	-0.00297	0.300854	1.139854
2/6/2003	US	963.59	979.11	963.59	967	-0.04027	-0.07628	Short	TRUE	973.02	964.47	971.56	-0.00396	0.296897	1.135897
3/6/2003	US	967	973.02	964.47	971.56	-0.05717	-0.07612	Short	TRUE	987.85	970.72	986.24	-0.01268	0.28422	1.12322
4/6/2003	US	971.56	987.85	970.72	986.24	-0.07997	-0.07599	Long	TRUE	990.14	978.13	990.14	0.003318	0.287538	1.126538
5/6/2003	US	986.24	990.14	978.13	990.14	-0.07375	-0.07685	Short	TRUE	1007.69	986.01	987.76	0.002017	0.289555	1.128555
6/6/2003	US	990.14	1007.69	986.01	987.76	-0.07858	-0.07659	Long	TRUE	987.76	972.59	975.93	-0.01005	0.279506	1.118506
9/6/2003	US	987.76	987.76	972.59	975.93	-0.08433	-0.0764	Long	TRUE	984.84	975.93	984.84	0.00766	0.287166	1.126166
10/6/2003	US	975.93	984.84	975.93	984.84	-0.09311	-0.07729	Long	TRUE	997.48	981.61	997.48	0.010768	0.297934	1.136934
11/6/2003	US	984.84	997.48	981.61	997.48	-0.09276	-0.07889	Long	TRUE	1002.74	991.27	998.51	0.000866	0.298801	1.137801

12/6/2003	US	997.48	1002.74	991.27	998.51	-0.09908	-0.07949	Long	TRUE	1000.92	984.27	988.61	-0.00832	0.290482	1.129482
13/6/2003	US	998.51	1000.92	984.27	988.61	-0.12693	-0.0803	Long	TRUE	1010.86	988.61	1010.74	0.018781	0.309263	1.148263
16/6/2003	US	988.61	1010.86	988.61	1010.74	-0.07909	-0.07991	Short	TRUE	1015.33	1007.04	1011.66	-0.00076	0.3085	1.1475
17/6/2003	US	1010.74	1015.33	1007.04	1011.66	-0.06559	-0.08	Short	TRUE	1015.12	1004.61	1010.09	0.001302	0.309802	1.148802
18/6/2003	US	1011.66	1015.12	1004.61	1010.09	-0.1064	-0.08141	Long	TRUE	1011.22	993.08	994.7	-0.01278	0.297018	1.136018
19/6/2003	US	1010.09	1011.22	993.08	994.7	-0.10525	-0.0814	Long	TRUE	1002.09	993.36	995.69	0.000835	0.297853	1.136853
20/6/2003	US	994.7	1002.09	993.36	995.69	-0.10042	-0.08212	Long	TRUE	995.69	977.4	981.64	-0.01184	0.286014	1.125014
23/6/2003	US	995.69	995.69	977.4	981.64	-0.09543	-0.0848	Long	TRUE	987.84	979.08	983.45	0.001547	0.287561	1.126561
24/6/2003	US	981.64	987.84	979.08	983.45	-0.12389	-0.08688	Long	TRUE	991.64	974.86	975.32	-0.00694	0.280626	1.119626
25/6/2003	US	983.45	991.64	974.86	975.32	-0.09871	-0.08886	Long	TRUE	986.53	973.8	985.82	0.009032	0.289658	1.128658
26/6/2003	US	975.32	986.53	973.8	985.82	-0.11279	-0.08929	Long	TRUE	988.88	974.29	976.22	-0.00817	0.281488	1.120488
27/6/2003	US	985.82	988.88	974.29	976.22	-0.08257	-0.08993	Short	TRUE	983.61	973.6	974.5	0.001478	0.282966	1.121966
30/6/2003	US	976.22	983.61	973.6	974.5	-0.07478	-0.0882	Short	TRUE	983.26	962.1	982.32	-0.00673	0.276233	1.115233
1/7/2003	US	974.5	983.26	962.1	982.32	-0.08352	-0.08933	Short	TRUE	993.78	982.32	993.75	-0.00976	0.266471	1.105471
2/7/2003	US	982.32	993.78	982.32	993.75	-0.07073	-0.09034	Short	TRUE	995	983.34	985.7	0.006796	0.273267	1.112267
3/7/2003	US	993.75	995	983.34	985.7	-0.06202	-0.0905	Short	TRUE	1005.56	985.7	1004.42	-0.01593	0.257333	1.096333
7/7/2003	US	985.7	1005.56	985.7	1004.42	-0.06932	-0.08902	Short	TRUE	1008.92	998.73	1007.84	-0.00286	0.254477	1.093477
8/7/2003	US	1004.42	1008.92	998.73	1007.84	-0.06345	-0.08837	Short	TRUE	1010.43	998.17	1002.21	0.004687	0.259163	1.098163
9/7/2003	US	1007.84	1010.43	998.17	1002.21	-0.06734	-0.08781	Short	TRUE	1002.21	983.63	988.7	0.01131	0.270473	1.109473
10/7/2003	US	1002.21	1002.21	983.63	988.7	-0.08329	-0.08748	Short	TRUE	1000.86	988.7	998.14	-0.00801	0.262463	1.101463
11/7/2003	US	988.7	1000.86	988.7	998.14	-0.10737	-0.08797	Long	TRUE	1015.41	998.14	1003.86	0.004808	0.267271	1.106271
14/7/2003	US	998.14	1015.41	998.14	1003.86	-0.02539	-0.08245	Short	TRUE	1009.61	996.67	1000.42	0.002875	0.270146	1.109146
15/7/2003	US	1003.86	1009.61	996.67	1000.42	-0.07093	-0.08203	Short	TRUE	1003.47	989.3	994	0.005384	0.27553	1.11453
16/7/2003	US	1000.42	1003.47	989.3	994	-0.08321	-0.08217	Long	TRUE	994	978.6	981.73	-0.01036	0.265173	1.104173
17/7/2003	US	994	994	978.6	981.73	-0.0828	-0.08274	Long	TRUE	994.25	981.7	993.32	0.009905	0.275078	1.114078
18/7/2003	US	981.73	994.25	981.7	993.32	-0.07106	-0.08156	Short	TRUE	993.32	975.63	978.8	0.012264	0.287342	1.126342
21/7/2003	US	993.32	993.32	975.63	978.8	-0.08928	-0.07784	Long	TRUE	990.29	976.08	988.11	0.00798	0.295323	1.134323
22/7/2003	US	978.8	990.29	976.08	988.11	-0.08975	-0.07824	Long	TRUE	989.86	979.79	988.61	0.000425	0.295747	1.134747
23/7/2003	US	988.11	989.86	979.79	988.61	-0.07943	-0.07771	Long	TRUE	998.89	981.07	981.6	-0.00595	0.289798	1.128798
24/7/2003	US	988.61	998.89	981.07	981.6	-0.05353	-0.07537	Short	TRUE	998.71	977.42	998.68	-0.0146	0.275199	1.114199
25/7/2003	US	981.6	998.71	977.42	998.68	-0.07599	-0.07461	Long	TRUE	1000.68	993.59	996.52	-0.00181	0.273385	1.112385
28/7/2003	US	998.68	1000.68	993.59	996.52	-0.07267	-0.07216	Long	TRUE	998.64	984.15	989.28	-0.0061	0.267289	1.106289
29/7/2003	US	996.52	998.64	984.15	989.28	-0.07219	-0.07295	Short	TRUE	992.62	985.96	987.49	0.001518	0.268807	1.107807
30/7/2003	US	989.28	992.62	985.96	987.49	-0.11049	-0.07414	Long	TRUE	1004.59	987.49	990.31	0.002396	0.271203	1.110203
31/7/2003	US	987.49	1004.59	987.49	990.31	-0.07288	-0.07378	Short	TRUE	990.31	978.86	980.15	0.008608	0.279811	1.118811
1/8/2003	US	990.31	990.31	978.86	980.15	-0.04495	-0.07292	Short	TRUE	985.75	966.79	982.82	-0.00229	0.277525	1.116525

4/8/2003	US	980.15	985.75	966.79	982.82	-0.0849	-0.07425	Long	TRUE	982.82	964.97	965.46	-0.01482	0.262706	1.101706
5/8/2003	US	982.82	982.82	964.97	965.46	-0.07712	-0.07526	Long	TRUE	975.74	960.84	967.08	0.001408	0.264113	1.103113
6/8/2003	US	965.46	975.74	960.84	967.08	-0.09442	-0.07609	Long	TRUE	974.89	963.82	974.12	0.006108	0.270221	1.109221
7/8/2003	US	967.08	974.89	963.82	974.12	-0.0691	-0.07628	Short	TRUE	980.57	973.83	977.59	-0.00299	0.267232	1.106232
8/8/2003	US	974.12	980.57	973.83	977.59	-0.06124	-0.07608	Short	TRUE	985.46	974.21	980.59	-0.00257	0.264658	1.103658
11/8/2003	US	977.59	985.46	974.21	980.59	-0.08468	-0.07536	Long	TRUE	990.41	979.9	990.35	0.008351	0.273008	1.112008
12/8/2003	US	980.59	990.41	979.9	990.35	-0.09459	-0.07685	Long	TRUE	992.5	980.85	984.03	-0.00535	0.267654	1.106654
13/8/2003	US	990.35	992.5	980.85	984.03	-0.06309	-0.0781	Short	TRUE	991.91	980.36	990.51	-0.00552	0.262129	1.101129
14/8/2003	US	984.03	991.91	980.36	990.51	-0.07552	-0.07826	Short	TRUE	992.39	987.1	990.67	-0.00014	0.261994	1.100994
15/8/2003	US	987.98	992.39	987.1	990.67	-0.12551	-0.07967	Long	TRUE	1000.35	990.67	999.74	0.007681	0.269675	1.108675
18/8/2003	US	990.67	1000.35	990.67	999.74	-0.03212	-0.08055	Short	TRUE	1003.3	995.3	1002.35	-0.00219	0.267485	1.106485
19/8/2003	US	999.74	1003.3	995.3	1002.35	-0.04436	-0.08015	Short	TRUE	1003.54	996.62	1000.3	0.001716	0.269201	1.108201
20/8/2003	US	1002.35	1003.54	996.62	1000.3	-0.08571	-0.08003	Long	TRUE	1009.53	999.33	1003.27	0.002491	0.271692	1.110692
21/8/2003	US	1000.3	1009.53	999.33	1003.27	-0.08261	-0.07979	Long	TRUE	1011.01	992.62	993.06	-0.00854	0.263154	1.102154
22/8/2003	US	1003.27	1011.01	992.62	993.06	-0.04163	-0.07853	Short	TRUE	993.71	987.91	993.71	-0.00055	0.262604	1.101604
25/8/2003	US	993.06	993.71	987.91	993.71	-0.07052	-0.08014	Short	TRUE	997.93	983.57	996.73	-0.00255	0.260055	1.099055
26/8/2003	US	993.71	997.93	983.57	996.73	-0.06436	-0.08006	Short	TRUE	998.05	993.33	996.79	-5.05E-05	0.260004	1.099004
27/8/2003	US	996.73	998.05	993.33	996.79	-0.06988	-0.07997	Short	TRUE	1004.12	991.42	1002.84	-0.00509	0.254912	1.093912
28/8/2003	US	996.79	1004.12	991.42	1002.84	-0.06975	-0.07989	Short	TRUE	1008.85	999.52	1008.01	-0.00433	0.250586	1.089586
29/8/2003	US	1002.84	1008.85	999.52	1008.01	-0.068	-0.07847	Short	TRUE	1022.59	1005.67	1021.99	-0.01164	0.23895	1.07795
2/9/2003	US	1008.01	1022.59	1005.67	1021.99	-0.04935	-0.07747	Short	TRUE	1029.34	1021.99	1026.27	-0.00351	0.235437	1.074437
3/9/2003	US	1021.99	1029.34	1021.99	1026.27	-0.05363	-0.07643	Short	TRUE	1029.17	1022.19	1027.97	-0.00139	0.234047	1.073047
4/9/2003	US	1026.27	1029.17	1022.19	1027.97	-0.0267	-0.07475	Short	TRUE	1029.21	1018.19	1021.39	0.00537	0.239417	1.078417
5/9/2003	US	1027.97	1029.21	1018.19	1021.39	-0.07259	-0.07402	Short	TRUE	1032.41	1021.39	1031.64	-0.00842	0.230998	1.069998
8/9/2003	US	1021.39	1032.41	1021.39	1031.64	-0.04551	-0.07364	Short	TRUE	1031.64	1021.14	1023.17	0.006888	0.237886	1.076886
9/9/2003	US	1031.64	1031.64	1021.14	1023.17	-0.06597	-0.07319	Short	TRUE	1023.17	1009.74	1010.92	0.010045	0.247931	1.086931
10/9/2003	US	1023.17	1023.17	1009.74	1010.92	-0.08119	-0.07307	Long	TRUE	1020.88	1010.92	1016.42	0.004565	0.252496	1.091496
11/9/2003	US	1010.92	1020.88	1010.92	1016.42	-0.11244	-0.07367	Long	TRUE	1019.65	1007.71	1018.63	0.001824	0.25432	1.09332
12/9/2003	US	1016.42	1019.65	1007.71	1018.63	-0.06261	-0.07365	Short	TRUE	1019.79	1013.59	1014.81	0.003146	0.257466	1.096466
15/9/2003	US	1018.63	1019.79	1013.59	1014.81	-0.06227	-0.07003	Short	TRUE	1029.66	1014.81	1029.32	-0.012	0.24547	1.08447
16/9/2003	US	1014.81	1029.66	1014.81	1029.32	-0.08235	-0.06949	Long	TRUE	1031.34	1024.53	1025.97	-0.00273	0.24274	1.08174
17/9/2003	US	1029.32	1031.34	1024.53	1025.97	-0.10135	-0.07179	Long	TRUE	1040.16	1025.75	1039.58	0.01113	0.253869	1.092869
18/9/2003	US	1025.97	1040.16	1025.75	1039.58	-0.08163	-0.07304	Long	TRUE	1040.29	1031.89	1036.3	-0.00265	0.251222	1.090222
19/9/2003	US	1039.58	1040.29	1031.89	1036.3	-0.11287	-0.07394	Long	TRUE	1036.3	1018.3	1022.82	-0.01091	0.240309	1.079309
22/9/2003	US	1036.3	1036.3	1018.3	1022.82	-0.03726	-0.07432	Short	TRUE	1030.12	1021.54	1029.03	-0.00509	0.235215	1.074215
23/9/2003	US	1022.82	1030.12	1021.54	1029.03	-0.08236	-0.07448	Long	TRUE	1029.83	1008.93	1009.38	-0.01602	0.219193	1.058193

24/9/2003	US	1029.03	1029.83	1008.93	1009.38	-0.07085	-0.07449	Short	TRUE	1015.97	1003.26	1003.27	0.005079	0.224272	1.063272
25/9/2003	US	1009.38	1015.97	1003.26	1003.27	-0.09125	-0.07539	Long	TRUE	1003.45	996.08	996.85	-0.00537	0.218903	1.057903
26/9/2003	US	1003.27	1003.45	996.08	996.85	-0.10192	-0.07646	Long	TRUE	1006.89	995.31	1006.58	0.008189	0.227093	1.066093
29/9/2003	US	996.85	1006.89	995.31	1006.58	-0.0658	-0.07555	Short	TRUE	1006.58	990.36	995.97	0.008844	0.235936	1.074936
30/9/2003	US	1006.58	1006.58	990.36	995.97	-0.10679	-0.07673	Long	TRUE	1018.22	995.97	1018.22	0.018743	0.254679	1.093679
1/10/2003	US	995.97	1018.22	995.97	1018.22	-0.10621	-0.0789	Long	TRUE	1021.87	1013.38	1020.24	0.001664	0.256344	1.095344
2/10/2003	US	1018.22	1021.87	1013.38	1020.24	-0.08172	-0.07998	Long	TRUE	1039.31	1020.24	1029.85	0.007903	0.264247	1.103247
3/10/2003	US	1020.24	1039.31	1020.24	1029.85	-0.07473	-0.08068	Short	TRUE	1036.48	1029.15	1034.35	-0.00367	0.260581	1.099581
6/10/2003	US	1029.85	1036.48	1029.15	1034.35	-0.05451	-0.08063	Short	TRUE	1039.25	1026.19	1039.25	-0.00397	0.256606	1.095606
7/10/2003	US	1034.35	1039.25	1026.19	1039.25	-0.06458	-0.08059	Short	TRUE	1040.08	1030.96	1033.78	0.004416	0.261022	1.100022
8/10/2003	US	1039.25	1040.08	1030.96	1033.78	-0.07675	-0.08163	Short	TRUE	1048.28	1033.78	1038.73	-0.00402	0.257005	1.096005
9/10/2003	US	1033.78	1048.28	1033.78	1038.73	-0.05889	-0.0814	Short	TRUE	1040.84	1035.74	1038.06	0.000541	0.257546	1.096546
10/10/2003	US	1038.73	1040.84	1035.74	1038.06	-0.05267	-0.08045	Short	TRUE	1048.9	1038.06	1045.35	-0.00589	0.251654	1.090654
13/10/2003	US	1038.06	1048.9	1038.06	1045.35	-0.00972	-0.07726	Short	TRUE	1049.49	1040.84	1049.48	-0.00331	0.248339	1.087339
14/10/2003	US	1045.35	1049.49	1040.84	1049.48	0.003962	-0.07454	Short	TRUE	1053.79	1043.15	1046.76	0.002174	0.250514	1.089514
15/10/2003	US	1049.48	1053.79	1043.15	1046.76	-0.04582	-0.07399	Short	TRUE	1052.94	1044.04	1050.07	-0.00265	0.247861	1.086861
16/10/2003	US	1046.76	1052.94	1044.04	1050.07	-0.08101	-0.07395	Long	TRUE	1051.9	1036.57	1039.32	-0.00859	0.239271	1.078271
17/10/2003	US	1050.07	1051.9	1036.57	1039.32	-0.06056	-0.07259	Short	TRUE	1044.69	1036.13	1044.68	-0.00433	0.234944	1.073944
20/10/2003	US	1039.32	1044.69	1036.13	1044.68	-0.03863	-0.06982	Short	TRUE	1048.57	1042.5	1046.03	-0.00108	0.23386	1.07286
21/10/2003	US	1044.68	1048.57	1042.5	1046.03	-0.03766	-0.06862	Short	TRUE	1046.03	1028.39	1030.36	0.012569	0.246429	1.085429
22/10/2003	US	1046.03	1046.03	1028.39	1030.36	-0.05967	-0.06937	Short	TRUE	1035.44	1025.87	1033.77	-0.00278	0.243652	1.082652
23/10/2003	US	1030.36	1035.44	1025.87	1033.77	-0.07274	-0.06905	Long	TRUE	1033.77	1018.32	1028.91	-0.00394	0.239708	1.078708
24/10/2003	US	1033.77	1033.77	1018.32	1028.91	-0.0727	-0.06911	Long	TRUE	1037.75	1028.91	1031.13	0.00181	0.241518	1.080518
27/10/2003	US	1028.91	1037.75	1028.91	1031.13	-0.04685	-0.06609	Short	TRUE	1046.79	1031.13	1046.79	-0.01274	0.228776	1.067776
28/10/2003	US	1031.13	1046.79	1031.13	1046.79	-0.04554	-0.06571	Short	TRUE	1049.83	1043.35	1048.11	-0.00106	0.227718	1.066718
29/10/2003	US	1046.79	1049.83	1043.35	1048.11	-0.07568	-0.06604	Long	TRUE	1052.82	1043.82	1046.94	-0.00094	0.226781	1.065781
30/10/2003	US	1048.11	1052.82	1043.82	1046.94	-0.10534	-0.066	Long	TRUE	1053.09	1046.94	1050.71	0.003021	0.229803	1.068803
31/10/2003	US	1046.94	1053.09	1046.94	1050.71	-0.09185	-0.06552	Long	TRUE	1061.44	1050.71	1059.02	0.006636	0.236438	1.075438
3/11/2003	US	1050.71	1061.44	1050.71	1059.02	-0.06416	-0.06642	Short	TRUE	1059.02	1051.7	1053.25	0.004571	0.241009	1.080009
4/11/2003	US	1059.02	1059.02	1051.7	1053.25	-0.0726	-0.0662	Long	TRUE	1054.54	1044.88	1051.81	-0.00115	0.239862	1.078862
5/11/2003	US	1053.25	1054.54	1044.88	1051.81	-0.07296	-0.06682	Long	TRUE	1058.94	1046.93	1058.05	0.004977	0.24484	1.08384
6/11/2003	US	1051.81	1058.94	1046.93	1058.05	-0.03842	-0.06595	Short	TRUE	1062.39	1052.17	1053.21	0.003838	0.248678	1.087678
7/11/2003	US	1058.05	1062.39	1052.17	1053.21	-0.03488	-0.06455	Short	TRUE	1053.65	1045.58	1047.11	0.004859	0.253537	1.092537
10/11/2003	US	1053.21	1053.65	1045.58	1047.11	-0.0703	-0.06524	Long	TRUE	1048.23	1043.46	1046.57	-0.00043	0.253104	1.092104
11/11/2003	US	1047.11	1048.23	1043.46	1046.57	-0.0732	-0.06539	Long	TRUE	1059.1	1046.57	1058.56	0.009612	0.262716	1.101716
12/11/2003	US	1046.57	1059.1	1046.57	1058.56	-0.09054	-0.06808	Long	TRUE	1059.62	1052.96	1058.41	-0.00012	0.262598	1.101598

13/11/2003	US	1058.56	1059.62	1052.96	1058.41	-0.07388	-0.07068	Long	TRUE	1063.65	1048.11	1050.35	-0.00639	0.256208	1.095208
14/11/2003	US	1058.41	1063.65	1048.11	1050.35	-0.05559	-0.07101	Short	TRUE	1050.35	1035.28	1043.63	0.005368	0.261576	1.100576
17/11/2003	US	1050.35	1050.35	1035.28	1043.63	-0.06354	-0.07003	Short	TRUE	1048.77	1034	1034.15	0.007621	0.269197	1.108197
18/11/2003	US	1043.63	1048.77	1034	1034.15	-0.07977	-0.07068	Long	TRUE	1043.95	1034.15	1042.44	0.006726	0.275923	1.114923
19/11/2003	US	1034.15	1043.95	1034.15	1042.44	-0.0898	-0.07239	Long	TRUE	1046.48	1033.42	1033.65	-0.00707	0.268849	1.107849
20/11/2003	US	1042.44	1046.48	1033.42	1033.65	-0.06858	-0.07342	Short	TRUE	1037.57	1031.2	1035.28	-0.00132	0.267525	1.106525
21/11/2003	US	1033.65	1037.57	1031.2	1035.28	-0.08603	-0.0743	Long	TRUE	1052.08	1035.28	1052.08	0.013615	0.28114	1.12014
24/11/2003	US	1035.28	1052.08	1035.28	1052.08	-0.05039	-0.07287	Short	TRUE	1058.05	1049.31	1053.89	-0.00144	0.279697	1.118697
25/11/2003	US	1052.08	1058.05	1049.31	1053.89	-0.0448	-0.07277	Short	TRUE	1058.45	1048.28	1058.45	-0.00363	0.276067	1.115067
26/11/2003	US	1053.89	1058.45	1048.28	1058.45	-0.03165	-0.07227	Short	TRUE	1060.63	1056.77	1058.2	0.000198	0.276265	1.115265
28/11/2003	US	1058.45	1060.63	1056.77	1058.2	-0.05226	-0.0715	Short	TRUE	1070.47	1058.2	1070.12	-0.00945	0.266814	1.105814
1/12/2003	US	1058.2	1070.47	1058.2	1070.12	-0.06001	-0.06657	Short	TRUE	1071.22	1065.22	1066.62	0.002744	0.269558	1.108558
2/12/2003	US	1070.12	1071.22	1065.22	1066.62	-0.07813	-0.06612	Long	TRUE	1074.3	1064.63	1064.73	-0.00149	0.268071	1.107071
3/12/2003	US	1066.62	1074.3	1064.63	1064.73	-0.06081	-0.06601	Short	TRUE	1070.37	1063.15	1069.72	-0.00393	0.264139	1.103139
4/12/2003	US	1064.73	1070.37	1063.15	1069.72	-0.05157	-0.06531	Short	TRUE	1069.72	1060.09	1061.5	0.006447	0.270586	1.109586
5/12/2003	US	1069.72	1069.72	1060.09	1061.5	-0.0862	-0.06575	Long	TRUE	1069.59	1060.93	1069.3	0.006165	0.276752	1.115752
8/12/2003	US	1061.5	1069.59	1060.93	1069.3	-0.10066	-0.07176	Long	TRUE	1071.94	1059.16	1060.18	-0.00716	0.269596	1.108596
9/12/2003	US	1069.3	1071.94	1059.16	1060.18	-0.07615	-0.07187	Long	TRUE	1063.02	1053.41	1059.05	-0.00089	0.268701	1.107701
10/12/2003	US	1060.18	1063.02	1053.41	1059.05	-0.10012	-0.07287	Long	TRUE	1073.63	1059.05	1071.21	0.009633	0.278335	1.117335
11/12/2003	US	1059.05	1073.63	1059.05	1071.21	-0.09484	-0.07359	Long	TRUE	1074.76	1067.64	1074.14	0.002295	0.28063	1.11963
12/12/2003	US	1071.21	1074.76	1067.64	1074.14	-0.05971	-0.07256	Short	TRUE	1082.79	1068	1068.04	0.004765	0.285394	1.124394
15/12/2003	US	1074.14	1082.79	1068	1068.04	-0.09099	-0.07264	Long	TRUE	1075.94	1068.04	1075.13	0.00557	0.290964	1.129964
16/12/2003	US	1068.04	1075.94	1068.04	1075.13	-0.08463	-0.07303	Long	TRUE	1076.54	1071.14	1076.48	0.001054	0.292017	1.131017
17/12/2003	US	1075.13	1076.54	1071.14	1076.48	-0.08863	-0.07387	Long	TRUE	1089.5	1076.48	1089.18	0.009898	0.301916	1.140916
18/12/2003	US	1076.48	1089.5	1076.48	1089.18	-0.06905	-0.07351	Short	TRUE	1091.06	1084.19	1088.67	0.000393	0.302309	1.141309
19/12/2003	US	1089.18	1091.06	1084.19	1088.67	-0.10012	-0.07386	Long	TRUE	1092.94	1086.14	1092.94	0.003291	0.305599	1.144599
22/12/2003	US	1088.66	1092.94	1086.14	1092.94	-0.07393	-0.07444	Short	TRUE	1096.95	1091.73	1096.02	-0.00236	0.303235	1.142235
23/12/2003	US	1092.94	1096.95	1091.73	1096.02	-0.10712	-0.07615	Long	TRUE	1096.4	1092.73	1094.04	-0.00152	0.301719	1.140719
24/12/2003	US	1096.02	1096.4	1092.73	1094.04	-0.13892	-0.0791	Long	TRUE	1098.47	1094.04	1095.89	0.001419	0.303138	1.142138
26/12/2003	US	1094.04	1098.47	1094.04	1095.89	-0.07675	-0.0847	Short	TRUE	1109.48	1095.89	1109.48	-0.0104	0.292734	1.131734
29/12/2003	US	1095.89	1109.48	1095.89	1109.48	-0.04479	-0.08749	Short	TRUE	1109.75	1106.41	1109.64	-0.00012	0.292613	1.131613
30/12/2003	US	1109.48	1109.75	1106.41	1109.64	-0.07541	-0.08881	Short	TRUE	1112.56	1106.21	1111.92	-0.00172	0.290889	1.129889
31/12/2003	US	1109.64	1112.56	1106.21	1111.92	-0.12968	-0.09113	Long	TRUE	1118.85	1105.08	1108.48	-0.0026	0.288293	1.127293
2/1/2004	US	1111.92	1118.85	1105.08	1108.48	-0.05973	-0.09184	Short	TRUE	1122.22	1108.48	1122.22	-0.0104	0.277893	1.116893
5/1/2004	US	1108.48	1122.22	1108.48	1122.22	-0.05503	-0.08921	Short	TRUE	1124.46	1118.44	1123.67	-0.00108	0.276809	1.115809
6/1/2004	US	1122.22	1124.46	1118.44	1123.67	-0.05421	-0.08834	Short	TRUE	1126.33	1116.45	1126.33	-0.00199	0.274823	1.113823

7/1/2004	US	1123.67	1126.33	1116.45	1126.33	-0.06462	-0.08714	Short	TRUE	1131.92	1124.91	1131.92	-0.00416	0.270659	1.109659
8/1/2004	US	1126.33	1131.92	1124.91	1131.92	-0.0668	-0.08682	Short	TRUE	1131.92	1120.9	1121.86	0.007457	0.278116	1.117116
9/1/2004	US	1131.92	1131.92	1120.9	1121.86	-0.06382	-0.08561	Short	TRUE	1127.85	1120.9	1127.23	-0.00402	0.2741	1.1131
12/1/2004	US	1121.86	1127.85	1120.9	1127.23	-0.06412	-0.0856	Short	TRUE	1129.07	1115.19	1121.22	0.004473	0.278573	1.117573
13/1/2004	US	1127.23	1129.07	1115.19	1121.22	-0.09257	-0.08648	Long	TRUE	1130.75	1121.22	1130.52	0.006959	0.285532	1.124532
14/1/2004	US	1121.22	1130.75	1121.22	1130.52	-0.07167	-0.08583	Short	TRUE	1137.11	1124.5	1132.05	-0.00114	0.284397	1.123397
15/1/2004	US	1130.52	1137.11	1124.5	1132.05	-0.03485	-0.08417	Short	TRUE	1139.83	1132.05	1139.83	-0.00577	0.278631	1.117631
16/1/2004	US	1132.05	1139.83	1132.05	1139.83	-0.02877	-0.08218	Short	TRUE	1142.93	1135.4	1138.77	0.00078	0.279411	1.118411
20/1/2004	US	1139.83	1142.93	1135.4	1138.77	0.00363	-0.0742	Short	TRUE	1149.21	1134.62	1147.62	-0.00652	0.272891	1.111891
21/1/2004	US	1138.77	1149.21	1134.62	1147.62	-0.0321	-0.0728	Short	TRUE	1150.51	1143.01	1143.94	0.00269	0.275581	1.114581
22/1/2004	US	1147.62	1150.51	1143.01	1143.94	-0.02861	-0.07019	Short	TRUE	1150.31	1136.85	1141.55	0.001753	0.277334	1.116334
23/1/2004	US	1143.94	1150.31	1136.85	1141.55	-0.07437	-0.06804	Long	TRUE	1155.38	1141	1155.37	0.010157	0.287491	1.126491
26/1/2004	US	1141.55	1155.38	1141	1155.37	-0.05571	-0.06283	Short	TRUE	1155.37	1144.05	1144.05	0.00822	0.295711	1.134711
27/1/2004	US	1155.37	1155.37	1144.05	1144.05	-0.0359	-0.06135	Short	TRUE	1149.14	1126.5	1128.48	0.011418	0.30713	1.14613
28/1/2004	US	1144.05	1149.14	1126.5	1128.48	-0.04033	-0.0612	Short	TRUE	1134.39	1122.38	1134.11	-0.00419	0.302944	1.141944
29/1/2004	US	1128.48	1134.39	1122.38	1134.11	-0.0587	-0.06065	Short	TRUE	1134.17	1127.73	1131.13	0.002205	0.305149	1.144149
30/1/2004	US	1134.11	1134.17	1127.73	1131.13	-0.05078	-0.05802	Short	TRUE	1142.58	1127.87	1135.26	-0.00306	0.302085	1.141085
2/2/2004	US	1131.13	1142.58	1127.87	1135.26	-0.06696	-0.05632	Long	TRUE	1137.44	1131.33	1136.03	0.000569	0.302654	1.141654
3/2/2004	US	1135.26	1137.44	1131.33	1136.03	-0.07034	-0.05673	Long	TRUE	1136.03	1124.74	1126.52	-0.00702	0.295631	1.134631
4/2/2004	US	1136.03	1136.03	1124.74	1126.52	-0.04757	-0.05649	Short	TRUE	1131.17	1124.44	1128.59	-0.00154	0.294089	1.133089
5/2/2004	US	1126.52	1131.17	1124.44	1128.59	-0.06233	-0.05676	Long	TRUE	1142.79	1128.39	1142.76	0.010534	0.304623	1.143623
6/2/2004	US	1128.59	1142.79	1128.39	1142.76	-0.03715	-0.05584	Short	TRUE	1144.46	1139.21	1139.81	0.002166	0.306789	1.145789
9/2/2004	US	1142.76	1144.46	1139.21	1139.81	-0.066	-0.05456	Long	TRUE	1147.02	1138.7	1145.54	0.004218	0.311007	1.150007
10/2/2004	US	1139.81	1147.02	1138.7	1145.54	-0.07337	-0.05476	Long	TRUE	1158.89	1142.33	1157.76	0.00895	0.319957	1.158957
11/2/2004	US	1145.54	1158.89	1142.33	1157.76	-0.0589	-0.05458	Long	TRUE	1157.76	1151.44	1152.11	-0.00409	0.315862	1.154862
12/2/2004	US	1157.76	1157.76	1151.44	1152.11	-0.04017	-0.05284	Short	TRUE	1156.88	1143.23	1145.81	0.004588	0.32045	1.15945
13/2/2004	US	1152.11	1156.88	1143.23	1145.81	-0.05846	-0.0524	Long	TRUE	1158.98	1145.81	1156.99	0.008186	0.328637	1.167637
17/2/2004	US	1145.81	1158.98	1145.81	1156.99	-0.03921	-0.05512	Short	TRUE	1157.4	1149.42	1151.82	0.003749	0.332386	1.171386
18/2/2004	US	1156.99	1157.4	1149.42	1151.82	-0.05217	-0.05522	Short	TRUE	1158.57	1146.83	1147.06	0.003467	0.335853	1.174853
19/2/2004	US	1151.82	1158.57	1146.83	1147.06	-0.06478	-0.0575	Long	TRUE	1149.81	1139	1144.11	-0.00216	0.333695	1.172695
20/2/2004	US	1147.06	1149.81	1139	1144.11	-0.05374	-0.05822	Short	TRUE	1146.69	1136.98	1140.99	0.002288	0.335983	1.174983
23/2/2004	US	1144.11	1146.69	1136.98	1140.99	-0.03815	-0.05742	Short	TRUE	1144.54	1134.43	1139.09	0.001397	0.33738	1.17638
24/2/2004	US	1140.99	1144.54	1134.43	1139.09	-0.06832	-0.05803	Long	TRUE	1145.24	1138.71	1143.67	0.003373	0.340754	1.179754
25/2/2004	US	1139.09	1145.24	1138.71	1143.67	-0.07167	-0.05856	Long	TRUE	1147.23	1138.62	1144.91	0.00091	0.341663	1.180663
26/2/2004	US	1143.67	1147.23	1138.62	1144.91	-0.04888	-0.05899	Short	TRUE	1151.68	1141.8	1144.94	-2.20E-05	0.341641	1.180641
27/2/2004	US	1145.8	1151.68	1141.8	1144.94	-0.05363	-0.05944	Short	TRUE	1157.45	1144.94	1155.96	-0.00808	0.333566	1.172566

1/3/2004 US	1144.94	1157.45	1144.94	1155.96	-0.03883	-0.06003	Short	TRUE	1156.54	1147.31	1149.1	0.004979	0.338545	1.177545
2/3/2004 US	1155.97	1156.54	1147.31	1149.1	-0.04734	-0.05932	Short	TRUE	1152.44	1143.78	1151.04	-0.00142	0.337129	1.176129
3/3/2004 US	1149.1	1152.44	1143.78	1151.04	-0.08398	-0.05989	Long	TRUE	1154.97	1149.81	1154.88	0.002799	0.339928	1.178928
4/3/2004 US	1151.03	1154.97	1149.81	1154.88	-0.07606	-0.06008	Long	TRUE	1163.23	1148.71	1156.87	0.001446	0.341373	1.180373
5/3/2004 US	1154.87	1163.23	1148.71	1156.87	-0.0735	-0.06094	Long	TRUE	1159.94	1146.97	1147.21	-0.00701	0.334368	1.173368
8/3/2004 US	1156.86	1159.94	1146.97	1147.21	-0.08499	-0.06392	Long	TRUE	1147.32	1136.84	1140.58	-0.00485	0.329519	1.168519
9/3/2004 US	1147.2	1147.32	1136.84	1140.58	-0.09418	-0.06579	Long	TRUE	1141.45	1122.53	1123.89	-0.01228	0.317242	1.156242
10/3/2004 US	1140.58	1141.45	1122.53	1123.89	-0.11644	-0.06747	Long	TRUE	1125.96	1105.87	1106.78	-0.01277	0.304469	1.143469
11/3/2004 US	1123.89	1125.96	1105.87	1106.78	-0.10053	-0.06838	Long	TRUE	1120.63	1106.78	1120.57	0.010454	0.314922	1.153922
12/3/2004 US	1106.78	1120.63	1106.78	1120.57	-0.05684	-0.06831	Short	TRUE	1120.57	1103.36	1104.49	0.01204	0.326962	1.165962
15/3/2004 US	1120.57	1120.57	1103.36	1104.49	-0.05091	-0.06866	Short	TRUE	1113.82	1102.61	1110.7	-0.00472	0.322245	1.161245
16/3/2004 US	1104.49	1113.82	1102.61	1110.7	-0.06619	-0.06853	Short	TRUE	1125.76	1110.7	1123.75	-0.00986	0.312387	1.151387
17/3/2004 US	1110.7	1125.76	1110.7	1123.75	-0.04917	-0.06883	Short	TRUE	1125.5	1113.25	1122.32	0.001068	0.313455	1.152455
18/3/2004 US	1123.75	1125.5	1113.25	1122.32	-0.0575	-0.06944	Short	TRUE	1122.72	1109.69	1109.78	0.009374	0.322829	1.161829
19/3/2004 US	1122.32	1122.72	1109.69	1109.78	-0.07263	-0.07012	Long	TRUE	1109.78	1089.49	1095.4	-0.01087	0.311958	1.150958
22/3/2004 US	1109.78	1109.78	1089.49	1095.4	-0.04685	-0.06923	Short	TRUE	1101.52	1091.57	1093.95	0.001111	0.313068	1.152068
23/3/2004 US	1095.4	1101.52	1091.57	1093.95	-0.08762	-0.07046	Long	TRUE	1098.39	1087.06	1091.33	-0.00201	0.311059	1.150059
24/3/2004 US	1093.95	1098.39	1087.06	1091.33	-0.07722	-0.07176	Long	TRUE	1110.38	1091.33	1109.19	0.013731	0.324789	1.163789
25/3/2004 US	1091.33	1110.38	1091.33	1109.19	-0.08737	-0.0724	Long	TRUE	1115.27	1106.13	1108.06	-0.00085	0.323935	1.162935
26/3/2004 US	1109.19	1115.27	1106.13	1108.06	-0.06673	-0.07224	Short	TRUE	1124.37	1108.06	1122.47	-0.01091	0.313024	1.152024
29/3/2004 US	1108.06	1124.37	1108.06	1122.47	-0.0787	-0.07372	Long	TRUE	1127.6	1119.66	1127	0.003386	0.31641	1.15541
30/3/2004 US	1122.47	1127.6	1119.66	1127	-0.07281	-0.07358	Short	TRUE	1130.83	1121.46	1126.21	0.000588	0.316998	1.155998
31/3/2004 US	1127	1130.83	1121.46	1126.21	-0.078	-0.07488	Long	TRUE	1135.67	1126.2	1132.17	0.00444	0.321438	1.160438
1/4/2004 US	1126.21	1135.67	1126.2	1132.17	-0.09275	-0.0764	Long	TRUE	1144.81	1132.17	1141.81	0.007144	0.328582	1.167582
2/4/2004 US	1132.17	1144.81	1132.17	1141.81	-0.05714	-0.0755	Short	TRUE	1150.57	1141.64	1150.57	-0.00644	0.322145	1.161145
5/4/2004 US	1141.81	1150.57	1141.64	1150.57	-0.03869	-0.07191	Short	TRUE	1150.57	1143.3	1148.16	0.001757	0.323902	1.162902
6/4/2004 US	1150.57	1150.57	1143.3	1148.16	-0.03947	-0.07112	Short	TRUE	1148.16	1138.41	1140.53	0.005576	0.329478	1.168478
7/4/2004 US	1148.16	1148.16	1138.41	1140.53	-0.0588	-0.07024	Short	TRUE	1148.97	1134.52	1139.32	0.00089	0.330368	1.169368
8/4/2004 US	1140.53	1148.97	1134.52	1139.32	-0.03657	-0.06832	Short	TRUE	1147.29	1139.32	1145.2	-0.00433	0.326038	1.165038
12/4/2004 US	1139.32	1147.29	1139.32	1145.2	-0.09329	-0.06822	Long	TRUE	1147.81	1127.7	1129.44	-0.01155	0.314492	1.153492
13/4/2004 US	1145.2	1147.81	1127.7	1129.44	-0.05568	-0.06867	Short	TRUE	1132.52	1122.15	1128.17	0.000943	0.315435	1.154435
14/4/2004 US	1129.44	1132.52	1122.15	1128.17	-0.07369	-0.06943	Long	TRUE	1134.08	1120.75	1128.84	0.000498	0.315933	1.154933
15/4/2004 US	1128.17	1134.08	1120.75	1128.84	-0.03357	-0.06834	Short	TRUE	1136.8	1126.79	1134.61	-0.00429	0.311645	1.150645
16/4/2004 US	1128.84	1136.8	1126.79	1134.61	-0.07108	-0.06907	Long	TRUE	1136.18	1129.84	1135.82	0.000895	0.31254	1.15154
19/4/2004 US	1134.56	1136.18	1129.84	1135.82	-0.04959	-0.06973	Short	TRUE	1139.26	1118.09	1118.15	0.013052	0.325592	1.164592
20/4/2004 US	1135.82	1139.26	1118.09	1118.15	-0.03773	-0.06977	Short	TRUE	1125.72	1116.03	1124.09	-0.00446	0.321135	1.160135

21/4/2004	US	1118.15	1125.72	1116.03	1124.09	-0.01969	-0.06887	Short	TRUE	1142.77	1121.92	1139.93	-0.01182	0.309312	1.148312
22/4/2004	US	1124.09	1142.77	1121.92	1139.93	-0.01066	-0.0663	Short	TRUE	1141.92	1134.81	1140.6	-0.00049	0.308819	1.147819
23/4/2004	US	1139.93	1141.92	1134.81	1140.6	-0.01028	-0.06407	Short	TRUE	1145.08	1132.91	1135.53	0.003729	0.312548	1.151548
26/4/2004	US	1140.6	1145.08	1132.91	1135.53	-0.02162	-0.06088	Short	TRUE	1146.84	1135.53	1138.11	-0.00191	0.310642	1.149642
27/4/2004	US	1135.53	1146.84	1135.53	1138.11	-0.01341	-0.05938	Short	TRUE	1138.11	1121.7	1122.41	0.011574	0.322216	1.161216
28/4/2004	US	1138.11	1138.11	1121.7	1122.41	-0.02134	-0.05747	Short	TRUE	1128.8	1108.02	1113.89	0.006369	0.328585	1.167585
29/4/2004	US	1122.41	1128.8	1108.02	1113.89	-0.03626	-0.05625	Short	TRUE	1119.26	1107.23	1107.3	0.004964	0.333548	1.172548
30/4/2004	US	1113.89	1119.26	1107.23	1107.3	-0.04826	-0.05526	Short	TRUE	1118.72	1107.3	1117.49	-0.00772	0.325827	1.164827
3/5/2004	US	1107.3	1118.72	1107.3	1117.49	-0.07168	-0.05535	Long	TRUE	1127.74	1112.89	1119.55	0.001547	0.327374	1.166374
4/5/2004	US	1117.49	1127.74	1112.89	1119.55	-0.04564	-0.05504	Short	TRUE	1125.07	1117.86	1121.53	-0.00148	0.32589	1.16489
5/5/2004	US	1119.55	1125.07	1117.86	1121.53	-0.05594	-0.05562	Long	TRUE	1121.53	1106.3	1113.99	-0.00564	0.32025	1.15925
6/5/2004	US	1121.53	1121.53	1106.3	1113.99	-0.0518	-0.05603	Short	TRUE	1117.33	1098.63	1098.7	0.011516	0.331765	1.170765
7/5/2004	US	1113.99	1117.33	1098.63	1098.7	-0.06889	-0.05637	Long	TRUE	1098.7	1079.63	1087.12	-0.00884	0.322922	1.161922
10/5/2004	US	1098.7	1098.7	1079.63	1087.12	-0.07927	-0.05687	Long	TRUE	1095.69	1087.12	1095.45	0.006429	0.329351	1.168351
11/5/2004	US	1087.12	1095.69	1087.12	1095.45	-0.07063	-0.05672	Long	TRUE	1097.55	1076.32	1097.28	0.001402	0.330753	1.169753
12/5/2004	US	1095.45	1097.55	1076.32	1097.28	-0.08017	-0.05629	Long	TRUE	1102.77	1091.76	1096.44	-0.00064	0.330111	1.169111
13/5/2004	US	1097.28	1102.77	1091.76	1096.44	-0.08913	-0.0574	Long	TRUE	1102.37	1088.24	1095.7	-0.00057	0.329544	1.168544
14/5/2004	US	1096.44	1102.37	1088.24	1095.7	-0.0756	-0.05747	Long	TRUE	1095.7	1079.36	1084.1	-0.00888	0.320662	1.159662
17/5/2004	US	1095.7	1095.7	1079.36	1084.1	-0.03799	-0.05765	Short	TRUE	1094.14	1084.1	1091.49	-0.00572	0.314943	1.153943
18/5/2004	US	1084.1	1094.14	1084.1	1091.49	-0.04366	-0.05596	Short	TRUE	1105.93	1088.49	1088.68	0.00216	0.317103	1.156103
19/5/2004	US	1091.49	1105.93	1088.49	1088.68	-0.04303	-0.05574	Short	TRUE	1092.62	1085.43	1089.19	-0.00039	0.31671	1.15571
20/5/2004	US	1088.68	1092.62	1085.43	1089.19	-0.06454	-0.05663	Long	TRUE	1099.7	1089.19	1093.56	0.003366	0.320076	1.159076
21/5/2004	US	1089.19	1099.7	1089.19	1093.56	-0.04935	-0.05762	Short	TRUE	1101.71	1091.77	1095.41	-0.00142	0.318657	1.157657
24/5/2004	US	1093.56	1101.71	1091.77	1095.41	-0.03801	-0.06124	Short	TRUE	1113.8	1090.74	1113.05	-0.01351	0.305146	1.144146
25/5/2004	US	1095.41	1113.8	1090.74	1113.05	-0.05621	-0.0613	Short	TRUE	1116.71	1109.91	1114.94	-0.00142	0.303721	1.142721
26/5/2004	US	1113.05	1116.71	1109.91	1114.94	-0.07168	-0.06297	Long	TRUE	1123.95	1114.86	1121.28	0.004771	0.308492	1.147492
27/5/2004	US	1114.94	1123.95	1114.86	1121.28	-0.08998	-0.06552	Long	TRUE	1122.69	1118.1	1120.68	-0.00045	0.308043	1.147043
28/5/2004	US	1121.28	1122.69	1118.1	1120.68	-0.06494	-0.06697	Short	TRUE	1122.7	1113.32	1121.2	-0.00039	0.307654	1.146654
1/6/2004	US	1120.68	1122.7	1113.32	1121.2	-0.08753	-0.06821	Long	TRUE	1128.1	1118.64	1124.99	0.002836	0.31049	1.14949
2/6/2004	US	1121.2	1128.1	1118.64	1124.99	-0.07186	-0.06822	Long	TRUE	1125.31	1116.56	1116.64	-0.00623	0.304262	1.143262
3/6/2004	US	1124.99	1125.31	1116.56	1116.64	-0.07159	-0.06908	Long	TRUE	1129.17	1116.64	1122.5	0.004403	0.308665	1.147665
4/6/2004	US	1116.64	1129.17	1116.64	1122.5	-0.04983	-0.06888	Short	TRUE	1140.54	1122.5	1140.42	-0.01339	0.295271	1.134271
7/6/2004	US	1122.5	1140.54	1122.5	1140.42	-0.03677	-0.06455	Short	TRUE	1142.18	1135.45	1142.18	-0.00129	0.293976	1.132976
8/6/2004	US	1140.42	1142.18	1135.45	1142.18	-0.05283	-0.06438	Short	TRUE	1142.18	1131.16	1131.33	0.00797	0.301946	1.140946
9/6/2004	US	1142.18	1142.18	1131.16	1131.33	-0.09039	-0.06475	Long	TRUE	1136.47	1131.33	1136.47	0.003812	0.305758	1.144758
10/6/2004	US	1131.33	1136.47	1131.33	1136.47	-0.07797	-0.065	Long	TRUE	1136.47	1122.16	1125.29	-0.00825	0.297505	1.136505

14/6/2004	US	1136.47	1136.47	1122.16	1125.29	-0.093	-0.06313	Long	TRUE	1137.36	1125.29	1132.01	0.00501	0.302515	1.141515
15/6/2004	US	1125.29	1137.36	1125.29	1132.01	-0.06037	-0.06299	Short	TRUE	1135.28	1130.55	1133.56	-0.00115	0.301366	1.140366
16/6/2004	US	1132.01	1135.28	1130.55	1133.56	-0.03336	-0.06283	Short	TRUE	1133.56	1126.88	1132.05	0.001118	0.302484	1.141484
17/6/2004	US	1133.56	1133.56	1126.88	1132.05	-0.06514	-0.06355	Long	TRUE	1139.08	1129.82	1135.02	0.002201	0.304685	1.143685
18/6/2004	US	1132.05	1139.08	1129.82	1135.02	-0.09701	-0.06535	Long	TRUE	1138.05	1129.64	1130.3	-0.00349	0.301196	1.140196
21/6/2004	US	1135.02	1138.05	1129.64	1130.3	-0.0728	-0.06598	Long	TRUE	1135.05	1124.37	1134.41	0.003051	0.304247	1.143247
22/6/2004	US	1130.3	1135.05	1124.37	1134.41	-0.05352	-0.06549	Short	TRUE	1145.16	1131.73	1144.06	-0.00714	0.29711	1.13611
23/6/2004	US	1134.41	1145.16	1131.73	1144.06	-0.05414	-0.06603	Short	TRUE	1146.34	1139.94	1140.65	0.002501	0.29961	1.13861
24/6/2004	US	1144.06	1146.34	1139.94	1140.65	-0.04757	-0.06574	Short	TRUE	1145.97	1134.24	1134.43	0.004575	0.304185	1.143185
25/6/2004	US	1140.65	1145.97	1134.24	1134.43	-0.08289	-0.06612	Long	TRUE	1142.6	1131.62	1133.35	-0.0008	0.303387	1.142387
28/6/2004	US	1134.43	1142.6	1131.62	1133.35	-0.07448	-0.06837	Long	TRUE	1138.26	1131.81	1136.2	0.00211	0.305497	1.144497
29/6/2004	US	1133.35	1138.26	1131.81	1136.2	-0.10127	-0.06997	Long	TRUE	1144.22	1133.62	1140.84	0.003426	0.308923	1.147923
30/6/2004	US	1136.2	1144.22	1133.62	1140.84	-0.0906	-0.07006	Long	TRUE	1140.84	1123.06	1128.94	-0.00875	0.300171	1.139171
1/7/2004	US	1140.84	1140.84	1123.06	1128.94	-0.06939	-0.06945	Short	TRUE	1129.18	1123.26	1125.38	0.002646	0.302817	1.141817
2/7/2004	US	1128.94	1129.18	1123.26	1125.38	-0.10277	-0.07048	Long	TRUE	1125.38	1113.21	1116.21	-0.00684	0.295981	1.134981
6/7/2004	US	1125.38	1125.38	1113.21	1116.21	-0.08587	-0.07486	Long	TRUE	1122.37	1114.92	1118.33	0.001593	0.297574	1.136574
7/7/2004	US	1116.21	1122.37	1114.92	1118.33	-0.09096	-0.07667	Long	TRUE	1119.12	1108.72	1109.11	-0.00692	0.290657	1.129657
8/7/2004	US	1118.33	1119.12	1108.72	1109.11	-0.11294	-0.07867	Long	TRUE	1115.57	1109.11	1112.81	0.002799	0.293456	1.132456
9/7/2004	US	1109.11	1115.57	1109.11	1112.81	-0.10753	-0.07924	Long	TRUE	1116.11	1106.71	1114.35	0.001161	0.294617	1.133617
12/7/2004	US	1112.81	1116.11	1106.71	1114.35	-0.07433	-0.08111	Short	TRUE	1116.3	1112.99	1115.14	-0.00059	0.294022	1.133022
13/7/2004	US	1114.35	1116.3	1112.99	1115.14	-0.05381	-0.08082	Short	TRUE	1119.6	1107.83	1111.47	0.002761	0.296783	1.135783
14/7/2004	US	1115.14	1119.6	1107.83	1111.47	-0.05617	-0.07959	Short	TRUE	1114.67	1106.6	1106.69	0.003608	0.300392	1.139392
15/7/2004	US	1111.47	1114.67	1106.6	1106.69	-0.06721	-0.07982	Short	TRUE	1112.17	1101.07	1101.39	0.004018	0.30441	1.14341
16/7/2004	US	1106.69	1112.17	1101.07	1101.39	-0.08408	-0.08151	Long	TRUE	1105.52	1096.55	1100.9	-0.00037	0.304036	1.143036
19/7/2004	US	1101.39	1105.52	1096.55	1100.9	-0.0374	-0.08051	Short	TRUE	1108.88	1099.1	1108.67	-0.00592	0.298115	1.137115
20/7/2004	US	1100.9	1108.88	1099.1	1108.67	-0.04121	-0.08001	Short	TRUE	1116.27	1093.88	1093.88	0.011193	0.309307	1.148307
21/7/2004	US	1108.67	1116.27	1093.88	1093.88	-0.01218	-0.07799	Short	TRUE	1099.69	1084.16	1096.84	-0.00227	0.307037	1.146037
22/7/2004	US	1093.88	1099.69	1084.16	1096.84	-0.05353	-0.07799	Short	TRUE	1096.84	1083.49	1086.2	0.008139	0.315176	1.154176
23/7/2004	US	1096.84	1096.84	1083.49	1086.2	-0.06438	-0.07833	Short	TRUE	1089.82	1078.78	1084.07	0.001645	0.316821	1.155821
26/7/2004	US	1086.2	1089.82	1078.78	1084.07	-0.02721	-0.07579	Short	TRUE	1096.65	1084.07	1094.83	-0.00833	0.308494	1.147494
27/7/2004	US	1084.07	1096.65	1084.07	1094.83	-0.04485	-0.07478	Short	TRUE	1098.84	1082.17	1095.42	-0.00045	0.308041	1.147041
28/7/2004	US	1094.83	1098.84	1082.17	1095.42	-0.02651	-0.07318	Short	TRUE	1103.71	1095.42	1100.43	-0.00384	0.304204	1.143204
29/7/2004	US	1095.42	1103.71	1095.42	1100.43	0.011979	-0.0694	Short	TRUE	1103.73	1096.96	1101.72	-0.00098	0.303221	1.142221
30/7/2004	US	1100.43	1103.73	1096.96	1101.72	-0.0505	-0.06807	Short	TRUE	1108.6	1097.34	1106.62	-0.00373	0.299489	1.138489
2/8/2004	US	1101.72	1108.6	1097.34	1106.62	-0.04757	-0.06253	Short	TRUE	1106.62	1099.2	1099.69	0.005254	0.304743	1.143743
3/8/2004	US	1106.62	1106.62	1099.2	1099.69	-0.07139	-0.06291	Long	TRUE	1102.45	1092.4	1098.63	-0.00081	0.303934	1.142934

4/8/2004	US	1099.69	1102.45	1092.4	1098.63	-0.10209	-0.06492	Long	TRUE	1098.83	1079.98	1080.7	-0.01369	0.290242	1.129242
5/8/2004	US	1098.63	1098.83	1079.98	1080.7	-0.06891	-0.06436	Long	TRUE	1080.7	1062.23	1063.97	-0.01299	0.277253	1.116253
6/8/2004	US	1080.7	1080.7	1062.23	1063.97	-0.10408	-0.0648	Long	TRUE	1069.46	1063.97	1065.22	0.000986	0.278239	1.117239
9/8/2004	US	1063.97	1069.46	1063.97	1065.22	-0.10933	-0.06388	Long	TRUE	1079.04	1065.22	1079.04	0.010885	0.289124	1.128124
10/8/2004	US	1065.22	1079.04	1065.22	1079.04	-0.12865	-0.06545	Long	TRUE	1079.04	1065.92	1075.79	-0.00253	0.286597	1.125597
11/8/2004	US	1079.04	1079.04	1065.92	1075.79	-0.09273	-0.06607	Long	TRUE	1075.79	1062.82	1063.23	-0.0098	0.276802	1.115802
12/8/2004	US	1075.79	1075.79	1062.82	1063.23	-0.09675	-0.0675	Long	TRUE	1067.58	1060.72	1064.8	0.001239	0.278041	1.117041
13/8/2004	US	1063.23	1067.58	1060.72	1064.8	-0.0976	-0.06888	Long	TRUE	1080.66	1064.8	1079.34	0.011457	0.289497	1.128497
16/8/2004	US	1064.8	1080.66	1064.8	1079.34	-0.08578	-0.07146	Long	TRUE	1086.96	1079.34	1081.71	0.001842	0.291339	1.130339
17/8/2004	US	1079.34	1086.96	1079.34	1081.71	-0.04515	-0.06971	Short	TRUE	1095.17	1078.93	1095.17	-0.01044	0.2809	1.1199
18/8/2004	US	1081.71	1095.17	1078.93	1095.17	-0.05594	-0.07033	Short	TRUE	1095.17	1086.28	1091.23	0.003018	0.283918	1.122918
19/8/2004	US	1095.17	1095.17	1086.28	1091.23	-0.082	-0.07169	Long	TRUE	1100.26	1089.57	1098.35	0.005474	0.289392	1.128392
20/8/2004	US	1091.23	1100.26	1089.57	1098.35	-0.06672	-0.07351	Short	TRUE	1101.4	1094.73	1095.68	0.00204	0.291432	1.130432
23/8/2004	US	1098.35	1101.4	1094.73	1095.68	-0.07241	-0.07426	Short	TRUE	1100.94	1092.82	1096.19	-0.00039	0.291041	1.130041
24/8/2004	US	1095.68	1100.94	1092.82	1096.19	-0.09115	-0.07547	Long	TRUE	1106.29	1093.24	1104.96	0.006712	0.297754	1.136754
25/8/2004	US	1096.19	1106.29	1093.24	1104.96	-0.09113	-0.0776	Long	TRUE	1106.78	1102.43	1105.09	9.87E-05	0.297852	1.136852
26/8/2004	US	1104.96	1106.78	1102.43	1105.09	-0.11385	-0.0799	Long	TRUE	1109.68	1104.61	1107.77	0.002035	0.299887	1.138887
27/8/2004	US	1105.09	1109.68	1104.61	1107.77	-0.09043	-0.08203	Long	TRUE	1107.77	1099.15	1099.15	-0.00653	0.293358	1.132358
30/8/2004	US	1107.77	1107.77	1099.15	1099.15	-0.0693	-0.08811	Short	TRUE	1104.24	1094.72	1104.24	-0.00389	0.289473	1.128473
31/8/2004	US	1099.15	1104.24	1094.72	1104.24	-0.09942	-0.08998	Long	TRUE	1109.25	1099.11	1105.91	0.001269	0.290742	1.129742
1/9/2004	US	1104.24	1109.25	1099.11	1105.91	-0.0916	-0.09145	Long	TRUE	1119.11	1105.6	1118.31	0.009407	0.300149	1.139149
2/9/2004	US	1105.91	1119.11	1105.6	1118.31	-0.10066	-0.09242	Long	TRUE	1120.8	1113.57	1113.63	-0.00351	0.296638	1.135638
3/9/2004	US	1118.31	1120.8	1113.57	1113.63	-0.1068	-0.09258	Long	TRUE	1124.08	1113.63	1121.3	0.005779	0.302417	1.141417
7/9/2004	US	1113.63	1124.08	1113.63	1121.3	-0.09593	-0.09277	Long	TRUE	1123.05	1116.27	1116.27	-0.00376	0.298653	1.137653
8/9/2004	US	1121.3	1123.05	1116.27	1116.27	-0.0847	-0.09195	Short	TRUE	1121.3	1113.62	1118.38	-0.00159	0.297067	1.136067
9/9/2004	US	1116.27	1121.3	1113.62	1118.38	-0.10236	-0.09108	Long	TRUE	1125.26	1114.39	1123.92	0.004156	0.301223	1.140223
10/9/2004	US	1118.38	1125.26	1114.39	1123.92	-0.10449	-0.09147	Long	TRUE	1129.78	1123.35	1125.82	0.001418	0.302642	1.141642
13/9/2004	US	1123.92	1129.78	1123.35	1125.82	-0.10168	-0.09205	Long	TRUE	1129.46	1124.72	1128.33	0.001871	0.304512	1.143512
14/9/2004	US	1125.82	1129.46	1124.72	1128.33	-0.09895	-0.09172	Long	TRUE	1128.33	1119.74	1120.37	-0.00592	0.298593	1.137593
15/9/2004	US	1128.33	1128.33	1119.74	1120.37	-0.10948	-0.09251	Long	TRUE	1126.06	1120.37	1123.5	0.002344	0.300937	1.139937
16/9/2004	US	1120.37	1126.06	1120.37	1123.5	-0.10441	-0.09448	Long	TRUE	1130.48	1123.5	1128.55	0.003771	0.304708	1.143708
17/9/2004	US	1123.5	1130.48	1123.5	1128.55	-0.08201	-0.09535	Short	TRUE	1128.55	1120.34	1122.2	0.004721	0.309429	1.148429
20/9/2004	US	1128.55	1128.55	1120.34	1122.2	-0.09973	-0.09589	Long	TRUE	1131.54	1122.2	1129.3	0.005308	0.314737	1.153737
21/9/2004	US	1122.2	1131.54	1122.2	1129.3	-0.08872	-0.09635	Short	TRUE	1129.3	1112.67	1113.56	0.011694	0.326431	1.165431
22/9/2004	US	1129.3	1129.3	1112.67	1113.56	-0.11508	-0.09777	Long	TRUE	1113.61	1108.05	1108.36	-0.00392	0.322513	1.161513
23/9/2004	US	1113.56	1113.61	1108.05	1108.36	-0.12494	-0.0989	Long	TRUE	1113.81	1108.36	1110.11	0.001325	0.323838	1.162838

24/9/2004	US	1108.36	1113.81	1108.36	1110.11	-0.1381	-0.10046	Long	TRUE	1110.11	1103.24	1103.52	-0.00498	0.318857	1.157857
27/9/2004	US	1110.11	1110.11	1103.24	1103.52	-0.09334	-0.10046	Short	TRUE	1111.77	1101.29	1110.06	-0.00497	0.313885	1.152885
28/9/2004	US	1103.52	1111.77	1101.29	1110.06	-0.0886	-0.10029	Short	TRUE	1114.8	1107.36	1114.8	-0.00358	0.310303	1.149303
29/9/2004	US	1110.06	1114.8	1107.36	1114.8	-0.0832	-0.10075	Short	TRUE	1116.31	1109.61	1114.58	0.000166	0.310468	1.149468
30/9/2004	US	1114.8	1116.31	1109.61	1114.58	-0.11546	-0.10128	Long	TRUE	1131.64	1114.58	1131.5	0.012737	0.323205	1.162205
1/10/2004	US	1114.58	1131.64	1114.58	1131.5	-0.08939	-0.10121	Short	TRUE	1140.19	1131.5	1135.17	-0.00272	0.320483	1.159483
4/10/2004	US	1131.5	1140.19	1131.5	1135.17	-0.05188	-0.09749	Short	TRUE	1137.87	1132.03	1134.48	0.00051	0.320993	1.159993
5/10/2004	US	1135.17	1137.87	1132.03	1134.48	-0.08929	-0.0975	Short	TRUE	1142.05	1132.94	1142.05	-0.0056	0.315395	1.154395
6/10/2004	US	1134.48	1142.05	1132.94	1142.05	-0.1044	-0.09822	Long	TRUE	1142.05	1130.46	1130.65	-0.00837	0.30702	1.14602
7/10/2004	US	1142.05	1142.05	1130.46	1130.65	-0.10772	-0.09862	Long	TRUE	1132.92	1120.19	1122.14	-0.00631	0.300705	1.139705
8/10/2004	US	1130.65	1132.92	1120.19	1122.14	-0.11337	-0.09957	Long	TRUE	1126.2	1122.14	1124.39	0.001682	0.302387	1.141387
11/10/2004	US	1122.14	1126.2	1122.14	1124.39	-0.08276	-0.09762	Short	TRUE	1124.39	1115.77	1121.84	0.001903	0.30429	1.14329
12/10/2004	US	1124.39	1124.39	1115.77	1121.84	-0.1047	-0.0977	Long	TRUE	1127.01	1109.63	1113.65	-0.00613	0.298165	1.137165
13/10/2004	US	1121.84	1127.01	1109.63	1113.65	-0.09439	-0.09746	Short	TRUE	1114.97	1102.06	1103.29	0.007805	0.30597	1.14497
14/10/2004	US	1113.65	1114.97	1102.06	1103.29	-0.06943	-0.09647	Short	TRUE	1113.17	1102.14	1108.2	-0.00373	0.302236	1.141236
15/10/2004	US	1103.29	1113.17	1102.14	1108.2	-0.11029	-0.0965	Long	TRUE	1114.46	1103.33	1114.02	0.004406	0.306643	1.145643
18/10/2004	US	1108.2	1114.46	1103.33	1114.02	-0.11145	-0.09678	Long	TRUE	1118.03	1103.15	1103.23	-0.00813	0.298516	1.137516
19/10/2004	US	1114.02	1118.03	1103.15	1103.23	-0.08091	-0.09761	Short	TRUE	1104.09	1094.25	1103.66	-0.00033	0.298189	1.137189
20/10/2004	US	1103.23	1104.09	1094.25	1103.66	-0.08973	-0.09728	Short	TRUE	1108.96	1098.47	1106.49	-0.00215	0.296038	1.135038
21/10/2004	US	1103.66	1108.96	1098.47	1106.49	-0.07261	-0.09674	Short	TRUE	1108.32	1095.29	1095.74	0.008151	0.304189	1.143189
22/10/2004	US	1106.49	1108.32	1095.29	1095.74	-0.07996	-0.09557	Short	TRUE	1096.81	1090.19	1094.81	0.000712	0.304901	1.143901
25/10/2004	US	1095.74	1096.81	1090.19	1094.81	-0.06367	-0.09	Short	TRUE	1111.1	1094.81	1111.09	-0.01248	0.292425	1.131425
26/10/2004	US	1094.81	1111.1	1094.81	1111.09	-0.06335	-0.08905	Short	TRUE	1126.29	1107.43	1125.4	-0.01081	0.281619	1.120619
27/10/2004	US	1111.09	1126.29	1107.43	1125.4	-0.03465	-0.0871	Short	TRUE	1130.67	1120.57	1127.44	-0.00152	0.280099	1.119099
28/10/2004	US	1125.34	1130.67	1120.57	1127.44	-0.06201	-0.08621	Short	TRUE	1131.44	1124.62	1130.2	-0.00205	0.278045	1.117045
29/10/2004	US	1127.44	1131.44	1124.62	1130.2	-0.07432	-0.08592	Short	TRUE	1133.43	1127.53	1130.51	-0.00023	0.277815	1.116815
1/11/2004	US	1130.2	1133.43	1127.53	1130.51	-0.0866	-0.08381	Long	TRUE	1140.48	1128.12	1130.54	2.23E-05	0.277837	1.116837
2/11/2004	US	1130.51	1140.48	1128.12	1130.54	-0.07827	-0.08396	Short	TRUE	1147.6	1130.54	1143.2	-0.0094	0.268442	1.107442
3/11/2004	US	1130.54	1147.6	1130.54	1143.2	0.017184	-0.08165	Short	TRUE	1161.67	1142.34	1161.67	-0.01356	0.254886	1.093886
4/11/2004	US	1143.2	1161.67	1142.34	1161.67	-0.0341	-0.07981	Short	TRUE	1170.87	1160.36	1166.17	-0.00325	0.251636	1.090636
5/11/2004	US	1161.67	1170.87	1160.36	1166.17	-0.02552	-0.07718	Short	TRUE	1166.86	1162.32	1164.89	0.000921	0.252557	1.091557
8/11/2004	US	1166.17	1166.86	1162.32	1164.89	-0.06237	-0.07244	Short	TRUE	1168.97	1162.48	1164.08	0.000583	0.253141	1.092141
9/11/2004	US	1164.89	1168.97	1162.48	1164.08	-0.0968	-0.0728	Long	TRUE	1169.35	1162.51	1162.91	-0.00084	0.252297	1.091297
10/11/2004	US	1164.08	1169.35	1162.51	1162.91	-0.07841	-0.07265	Long	TRUE	1174.82	1162.91	1173.48	0.007626	0.259923	1.098923
11/11/2004	US	1162.91	1174.82	1162.91	1173.48	-0.07317	-0.0716	Long	TRUE	1184.17	1171.39	1184.17	0.007643	0.267566	1.106566
12/11/2004	US	1173.48	1184.17	1171.39	1184.17	-0.05604	-0.07032	Short	TRUE	1184.48	1179.85	1183.81	0.000255	0.267821	1.106821

15/11/2004	US	1184.17	1184.48	1179.85	1183.81	-0.05104	-0.06852	Short	TRUE	1183.81	1175.32	1175.43	0.005939	0.27376	1.11276
16/11/2004	US	1183.81	1183.81	1175.32	1175.43	-0.08959	-0.06887	Long	TRUE	1188.46	1175.43	1181.94	0.004647	0.278407	1.117407
17/11/2004	US	1175.43	1188.46	1175.43	1181.94	-0.04262	-0.06658	Short	TRUE	1184.9	1180.09	1183.55	-0.00114	0.277264	1.116264
18/11/2004	US	1181.94	1184.9	1180.09	1183.55	-0.06832	-0.06616	Long	TRUE	1184	1169.17	1170.34	-0.00936	0.2679	1.1069
19/11/2004	US	1183.55	1184	1169.17	1170.34	-0.08978	-0.06616	Long	TRUE	1178.18	1167.89	1177.24	0.004947	0.272846	1.111846
22/11/2004	US	1170.34	1178.18	1167.89	1177.24	-0.08514	-0.06719	Long	TRUE	1179.52	1171.41	1176.94	-0.00021	0.272633	1.111633
23/11/2004	US	1177.24	1179.52	1171.41	1176.94	-0.07097	-0.06708	Long	TRUE	1182.46	1176.94	1181.76	0.003436	0.276069	1.115069
24/11/2004	US	1176.94	1182.46	1176.94	1181.76	-0.09593	-0.06816	Long	TRUE	1186.62	1181.08	1182.65	0.000632	0.276701	1.115701
26/11/2004	US	1181.76	1186.62	1181.08	1182.65	-0.08848	-0.07148	Long	TRUE	1186.94	1172.37	1178.57	-0.00289	0.273806	1.112806
29/11/2004	US	1182.65	1186.94	1172.37	1178.57	-0.09926	-0.07223	Long	TRUE	1178.66	1173.81	1173.82	-0.00338	0.270425	1.109425
30/11/2004	US	1178.57	1178.66	1173.81	1173.82	-0.1092	-0.07429	Long	TRUE	1191.37	1173.78	1191.37	0.012544	0.282969	1.121969
1/12/2004	US	1173.78	1191.37	1173.78	1191.37	-0.06861	-0.07369	Short	TRUE	1194.81	1186.66	1190.33	0.000732	0.283701	1.122701
2/12/2004	US	1191.37	1194.81	1186.66	1190.33	-0.08971	-0.07407	Long	TRUE	1197.46	1187.7	1191.17	0.000592	0.284293	1.123293
3/12/2004	US	1190.33	1197.46	1187.7	1191.17	-0.07681	-0.07721	Short	TRUE	1192.41	1185.18	1190.25	0.000648	0.284941	1.123941
6/12/2004	US	1191.17	1192.41	1185.18	1190.25	-0.07876	-0.0791	Short	TRUE	1192.19	1177.07	1177.07	0.009291	0.294232	1.133232
7/12/2004	US	1190.25	1192.19	1177.07	1177.07	-0.086	-0.08001	Long	TRUE	1184.05	1176.8	1182.81	0.004091	0.298323	1.137323
8/12/2004	US	1177.07	1184.05	1176.8	1182.81	-0.09519	-0.0811	Long	TRUE	1190.51	1173.76	1189.24	0.004561	0.302884	1.141884
9/12/2004	US	1182.81	1190.51	1173.76	1189.24	-0.07337	-0.08032	Short	TRUE	1191.45	1185.24	1188	0.000875	0.303759	1.142759
10/12/2004	US	1189.24	1191.45	1185.24	1188	-0.06052	-0.07973	Short	TRUE	1198.77	1188	1198.68	-0.00754	0.296216	1.135216
13/12/2004	US	1188	1198.77	1188	1198.68	-0.05425	-0.08017	Short	TRUE	1205.29	1197.84	1203.38	-0.00329	0.292927	1.131927
14/12/2004	US	1198.68	1205.29	1197.84	1203.38	-0.06454	-0.07969	Short	TRUE	1206.61	1199.44	1205.72	-0.00163	0.291295	1.130295
15/12/2004	US	1203.38	1206.61	1199.44	1205.72	-0.02863	-0.07894	Short	TRUE	1207.97	1198.41	1203.21	0.001747	0.293042	1.132042
16/12/2004	US	1205.72	1207.97	1198.41	1203.21	-0.07463	-0.07844	Short	TRUE	1203.21	1193.44	1194.22	0.006269	0.29931	1.13831
17/12/2004	US	1203.21	1203.21	1193.44	1194.22	-0.0849	-0.07985	Long	TRUE	1203.64	1193.36	1194.65	0.000302	0.299613	1.138613
20/12/2004	US	1194.2	1203.64	1193.36	1194.65	-0.06399	-0.07884	Short	TRUE	1205.93	1194.65	1205.45	-0.00758	0.292028	1.131028
21/12/2004	US	1194.65	1205.93	1194.65	1205.45	-0.09065	-0.07965	Long	TRUE	1211.42	1203.81	1209.57	0.002868	0.294895	1.133895
22/12/2004	US	1205.45	1211.42	1203.81	1209.57	-0.0745	-0.0793	Short	TRUE	1213.66	1208.71	1210.13	-0.00039	0.294507	1.133507
23/12/2004	US	1209.57	1213.66	1208.71	1210.13	-0.07551	-0.07945	Short	TRUE	1214.17	1204.92	1204.92	0.003612	0.298119	1.137119
27/12/2004	US	1210.13	1214.17	1204.92	1204.92	-0.10082	-0.07633	Long	TRUE	1213.54	1204.92	1213.54	0.006002	0.304121	1.143121
28/12/2004	US	1204.92	1213.54	1204.92	1213.54	-0.09243	-0.07772	Long	TRUE	1213.95	1210.95	1213.45	-6.22E-05	0.304059	1.143059
29/12/2004	US	1213.54	1213.95	1210.95	1213.45	-0.05378	-0.0762	Short	TRUE	1216.47	1213.41	1213.55	-6.91E-05	0.30399	1.14299
30/12/2004	US	1213.45	1216.47	1213.41	1213.55	-0.10891	-0.07619	Long	TRUE	1217.33	1211.65	1211.92	-0.00113	0.302863	1.141863
31/12/2004	US	1213.55	1217.33	1211.65	1211.92	-0.11515	-0.07775	Long	TRUE	1217.9	1200.3	1202.08	-0.00681	0.296051	1.135051
3/1/2005	US	1211.92	1217.9	1200.3	1202.08	-0.06325	-0.07798	Short	TRUE	1205.84	1185.39	1188.05	0.009792	0.305843	1.144843
4/1/2005	US	1202.08	1205.84	1185.39	1188.05	-0.10193	-0.07924	Long	TRUE	1192.75	1183.72	1183.74	-0.00304	0.302799	1.141799
5/1/2005	US	1188.05	1192.75	1183.72	1183.74	-0.10476	-0.08011	Long	TRUE	1191.63	1183.23	1187.89	0.002941	0.305741	1.144741

6/1/2005 US	1183.74	1191.63	1183.23	1187.89	-0.0776	-0.07983	Short	TRUE	1192.2	1182.11	1186.19	0.001201	0.306942	1.145942
7/1/2005 US	1187.89	1192.2	1182.11	1186.19	-0.06472	-0.07881	Short	TRUE	1194.78	1184.8	1190.25	-0.00287	0.30407	1.14307
10/1/2005 US	1186.19	1194.78	1184.8	1190.25	-0.06107	-0.07886	Short	TRUE	1190.25	1180.43	1182.99	0.005118	0.309187	1.148187
11/1/2005 US	1190.25	1190.25	1180.43	1182.99	-0.10122	-0.07944	Long	TRUE	1187.98	1175.64	1187.7	0.00334	0.312528	1.151528
12/1/2005 US	1182.99	1187.98	1175.64	1187.7	-0.10434	-0.08111	Long	TRUE	1187.7	1175.61	1177.45	-0.00724	0.305287	1.144287
13/1/2005 US	1187.7	1187.7	1175.61	1177.45	-0.05791	-0.08089	Short	TRUE	1185.21	1177.45	1184.52	-0.00504	0.300249	1.139249
14/1/2005 US	1177.45	1185.21	1177.45	1184.52	-0.06903	-0.08223	Short	TRUE	1195.98	1180.1	1195.98	-0.00812	0.292132	1.131132
18/1/2005 US	1184.52	1195.98	1180.1	1195.98	-0.02287	-0.08061	Short	TRUE	1195.98	1184.37	1184.63	0.007962	0.300094	1.139094
19/1/2005 US	1195.98	1195.98	1184.37	1184.63	-0.02551	-0.07933	Short	TRUE	1184.63	1173.39	1175.41	0.00653	0.306624	1.145624
20/1/2005 US	1184.63	1184.63	1173.39	1175.41	-0.10459	-0.07979	Long	TRUE	1179.55	1167.82	1167.87	-0.00538	0.301242	1.140242
21/1/2005 US	1175.41	1179.55	1167.82	1167.87	-0.07613	-0.07985	Short	TRUE	1173.17	1163.75	1163.75	0.00296	0.304202	1.143202
24/1/2005 US	1167.87	1173.17	1163.75	1163.75	-0.04547	-0.07954	Short	TRUE	1174.3	1163.75	1168.41	-0.00336	0.300843	1.139843
25/1/2005 US	1163.75	1174.3	1163.75	1168.41	-0.03067	-0.07916	Short	TRUE	1175.99	1168.41	1174.07	-0.00406	0.296778	1.135778
26/1/2005 US	1168.41	1175.99	1168.41	1174.07	-0.03166	-0.07685	Short	TRUE	1177.5	1170.15	1174.55	-0.00034	0.296435	1.135435
27/1/2005 US	1174.07	1177.5	1170.15	1174.55	-0.06258	-0.07585	Short	TRUE	1175.63	1166.3	1171.36	0.002279	0.298714	1.137714
28/1/2005 US	1174.55	1175.63	1166.3	1171.36	-0.04662	-0.07562	Short	TRUE	1182.07	1171.36	1181.27	-0.0071	0.291616	1.130616
31/1/2005 US	1171.36	1182.07	1171.36	1181.27	-0.04842	-0.07032	Short	TRUE	1190.39	1180.95	1189.41	-0.00578	0.285834	1.124834
1/2/2005 US	1181.27	1190.39	1180.95	1189.41	-0.05695	-0.07069	Short	TRUE	1195.25	1188.92	1193.19	-0.00267	0.283168	1.122168
2/2/2005 US	1189.41	1195.25	1188.92	1193.19	-0.08195	-0.07132	Long	TRUE	1193.19	1185.63	1189.89	-0.00232	0.280848	1.119848
3/2/2005 US	1193.19	1193.19	1185.63	1189.89	-0.08482	-0.07075	Long	TRUE	1203.47	1189.67	1203.03	0.009265	0.290113	1.129113
4/2/2005 US	1189.89	1203.47	1189.67	1203.03	-0.08188	-0.06998	Long	TRUE	1204.15	1199.27	1201.72	-0.00091	0.289199	1.128199
7/2/2005 US	1203.03	1204.15	1199.27	1201.72	-0.07754	-0.06826	Long	TRUE	1205.11	1200.16	1202.3	0.000405	0.289604	1.128604
8/2/2005 US	1201.72	1205.11	1200.16	1202.3	-0.0721	-0.06894	Long	TRUE	1203.83	1191.54	1191.99	-0.00719	0.282409	1.121409
9/2/2005 US	1202.3	1203.83	1191.54	1191.99	-0.08022	-0.06958	Long	TRUE	1198.75	1191.54	1197.01	0.003533	0.285943	1.124943
10/2/2005 US	1191.99	1198.75	1191.54	1197.01	-0.08334	-0.06898	Long	TRUE	1208.38	1193.28	1205.3	0.005811	0.291753	1.130753
11/2/2005 US	1197.01	1208.38	1193.28	1205.3	-0.08712	-0.06841	Long	TRUE	1206.93	1203.59	1206.14	0.000585	0.292338	1.131338
14/2/2005 US	1205.3	1206.93	1203.59	1206.14	-0.04992	-0.06622	Short	TRUE	1212.44	1205.52	1210.12	-0.00277	0.28957	1.12857
15/2/2005 US	1206.14	1212.44	1205.52	1210.12	-0.06209	-0.06556	Short	TRUE	1212.44	1205.06	1210.34	-0.00015	0.289417	1.128417
16/2/2005 US	1210.12	1212.44	1205.06	1210.34	-0.07453	-0.06538	Long	TRUE	1211.33	1200.74	1200.75	-0.00665	0.282769	1.121769
17/2/2005 US	1210.34	1211.33	1200.74	1200.75	-0.06732	-0.06687	Long	TRUE	1202.92	1197.35	1201.59	0.000587	0.283356	1.122356
18/2/2005 US	1200.75	1202.92	1197.35	1201.59	-0.05069	-0.0677	Short	TRUE	1202.48	1184.16	1184.16	0.01217	0.295527	1.134527
22/2/2005 US	1201.59	1202.48	1184.16	1184.16	-0.07941	-0.06384	Long	TRUE	1193.52	1184.16	1190.8	0.004705	0.300231	1.139231
23/2/2005 US	1184.16	1193.52	1184.16	1190.8	-0.02415	-0.06313	Short	TRUE	1200.42	1187.8	1200.2	-0.00662	0.293608	1.132608
24/2/2005 US	1190.8	1200.42	1187.8	1200.2	-0.04665	-0.06366	Short	TRUE	1212.15	1199.61	1211.37	-0.00781	0.2858	1.1248
25/2/2005 US	1200.2	1212.15	1199.61	1211.37	-0.04624	-0.06415	Short	TRUE	1211.37	1198.13	1203.6	0.005382	0.291181	1.130181
28/2/2005 US	1211.37	1211.37	1198.13	1203.6	-0.04788	-0.06447	Short	TRUE	1212.25	1203.6	1210.41	-0.00475	0.286434	1.125434

1/3/2005 US	1203.6	1212.25	1203.6	1210.41	-0.11607	-0.06615	Long	TRUE	1215.79	1204.22	1210.08	-0.00023	0.286206	1.125206
2/3/2005 US	1210.41	1215.79	1204.22	1210.08	-0.12201	-0.0686	Long	TRUE	1215.72	1204.45	1210.47	0.00027	0.286476	1.125476
3/3/2005 US	1210.08	1215.72	1204.45	1210.47	-0.10665	-0.07026	Long	TRUE	1224.76	1210.47	1222.12	0.008075	0.294551	1.133551
4/3/2005 US	1210.47	1224.76	1210.47	1222.12	-0.08223	-0.07027	Long	TRUE	1229.11	1222.12	1225.31	0.00219	0.296741	1.135741
7/3/2005 US	1222.12	1229.11	1222.12	1225.31	-0.07923	-0.07122	Long	TRUE	1225.69	1218.57	1219.43	-0.00403	0.292715	1.131715
8/3/2005 US	1225.31	1225.69	1218.57	1219.43	-0.11118	-0.07315	Long	TRUE	1219.43	1206.66	1207.01	-0.00855	0.284169	1.123169
9/3/2005 US	1219.43	1219.43	1206.66	1207.01	-0.10962	-0.07422	Long	TRUE	1211.23	1201.41	1209.25	0.001557	0.285726	1.124726
10/3/2005 US	1207.01	1211.23	1201.41	1209.25	-0.10079	-0.07518	Long	TRUE	1213.04	1198.15	1200.08	-0.00636	0.279364	1.118364
11/3/2005 US	1209.25	1213.04	1198.15	1200.08	-0.11742	-0.07642	Long	TRUE	1206.83	1199.51	1206.83	0.004719	0.284083	1.123083
14/3/2005 US	1200.08	1206.83	1199.51	1206.83	-0.0795	-0.07872	Long	TRUE	1210.54	1197.75	1197.75	-0.00631	0.277771	1.116771
15/3/2005 US	1206.83	1210.54	1197.75	1197.75	-0.0851	-0.08004	Long	TRUE	1197.75	1185.61	1188.07	-0.00678	0.27099	1.10999
16/3/2005 US	1197.75	1197.75	1185.61	1188.07	-0.11093	-0.08208	Long	TRUE	1193.28	1186.34	1190.21	0.001511	0.272501	1.111501
17/3/2005 US	1188.07	1193.28	1186.34	1190.21	-0.12155	-0.08406	Long	TRUE	1191.98	1182.78	1189.65	-0.00039	0.272106	1.111106
18/3/2005 US	1190.21	1191.98	1182.78	1189.65	-0.11225	-0.08532	Long	TRUE	1189.65	1178.82	1183.78	-0.00414	0.267967	1.106967
21/3/2005 US	1189.65	1189.65	1178.82	1183.78	-0.09133	-0.09082	Long	TRUE	1189.59	1171.63	1171.71	-0.00855	0.259412	1.098412
22/3/2005 US	1183.78	1189.59	1171.63	1171.71	-0.10608	-0.09119	Long	TRUE	1176.26	1168.7	1172.53	0.000587	0.259999	1.098999
23/3/2005 US	1171.71	1176.26	1168.7	1172.53	-0.12056	-0.09439	Long	TRUE	1180.11	1171.42	1171.42	-0.00079	0.259205	1.098205
24/3/2005 US	1172.53	1180.11	1171.42	1171.42	-0.12597	-0.09594	Long	TRUE	1179.91	1171.42	1174.28	0.002048	0.261253	1.100253
28/3/2005 US	1171.42	1179.91	1171.42	1174.28	-0.09226	-0.10533	Short	TRUE	1179.39	1163.69	1165.36	0.006373	0.267626	1.106626
29/3/2005 US	1174.28	1179.39	1163.69	1165.36	-0.10563	-0.10702	Short	TRUE	1181.54	1165.36	1181.41	-0.01156	0.256071	1.095071
30/3/2005 US	1165.36	1181.54	1165.36	1181.41	-0.1075	-0.10901	Short	TRUE	1184.53	1179.49	1180.59	0.000582	0.256654	1.095654
31/3/2005 US	1181.41	1184.53	1179.49	1180.59	-0.10644	-0.10869	Short	TRUE	1189.8	1169.91	1172.92	0.005451	0.262104	1.101104
1/4/2005 US	1180.59	1189.8	1169.91	1172.92	-0.11126	-0.10833	Long	TRUE	1178.61	1167.72	1176.12	0.002289	0.264393	1.103393
4/4/2005 US	1172.79	1178.61	1167.72	1176.12	-0.07812	-0.1071	Short	TRUE	1183.56	1176.12	1181.39	-0.00376	0.260634	1.099634
5/4/2005 US	1176.12	1183.56	1176.12	1181.39	-0.08472	-0.10683	Short	TRUE	1189.34	1181.39	1184.07	-0.0019	0.258731	1.097731
6/4/2005 US	1181.39	1189.34	1181.39	1184.07	-0.10917	-0.10783	Long	TRUE	1191.88	1183.81	1191.14	0.00501	0.26374	1.10274
7/4/2005 US	1184.07	1191.88	1183.81	1191.14	-0.10816	-0.10773	Long	TRUE	1191.75	1181.13	1181.2	-0.007	0.256739	1.095739
8/4/2005 US	1191.14	1191.75	1181.13	1181.2	-0.11534	-0.10792	Long	TRUE	1184.07	1178.69	1181.21	7.10E-06	0.256746	1.095746
11/4/2005 US	1181.2	1184.07	1178.69	1181.21	-0.13065	-0.10887	Long	TRUE	1190.17	1170.85	1187.76	0.004652	0.261398	1.100398
12/4/2005 US	1181.21	1190.17	1170.85	1187.76	-0.12088	-0.10939	Long	TRUE	1187.76	1171.4	1173.79	-0.00987	0.25153	1.09053
13/4/2005 US	1187.76	1187.76	1171.4	1173.79	-0.12967	-0.11106	Long	TRUE	1174.67	1161.7	1162.05	-0.00839	0.243139	1.082139
14/4/2005 US	1173.79	1174.67	1161.7	1162.05	-0.13346	-0.11268	Long	TRUE	1162.05	1141.92	1142.62	-0.01403	0.22911	1.06811
15/4/2005 US	1162.05	1162.05	1141.92	1142.62	-0.12793	-0.11324	Long	TRUE	1148.92	1139.8	1145.98	0.002467	0.231578	1.070578
18/4/2005 US	1142.62	1148.92	1139.8	1145.98	-0.09677	-0.11191	Short	TRUE	1154.67	1145.98	1152.78	-0.00498	0.226599	1.065599
19/4/2005 US	1145.98	1154.67	1145.98	1152.78	-0.06937	-0.11079	Short	TRUE	1155.5	1136.15	1137.5	0.011121	0.23772	1.07672
20/4/2005 US	1152.78	1155.5	1136.15	1137.5	-0.06073	-0.10977	Short	TRUE	1159.95	1137.5	1159.95	-0.01656	0.221161	1.060161

21/4/2005	US	1137.5	1159.95	1137.5	1159.95	-0.07634	-0.10878	Short	TRUE	1159.95	1142.95	1152.12	0.005663	0.226825	1.065825
22/4/2005	US	1159.95	1159.95	1142.95	1152.12	-0.0802	-0.10744	Short	TRUE	1164.05	1152.12	1162.1	-0.00727	0.219557	1.058557
25/4/2005	US	1152.12	1164.05	1152.12	1162.1	-0.05878	-0.10349	Short	TRUE	1164.8	1151.74	1151.74	0.00748	0.227037	1.066037
26/4/2005	US	1162.1	1164.8	1151.74	1151.74	-0.10029	-0.10311	Short	TRUE	1159.87	1144.42	1156.38	-0.00338	0.223657	1.062657
27/4/2005	US	1151.74	1159.87	1144.42	1156.38	-0.09139	-0.10308	Short	TRUE	1156.38	1143.22	1143.22	0.009548	0.233205	1.072205
28/4/2005	US	1156.38	1156.38	1143.22	1143.22	-0.09099	-0.1026	Short	TRUE	1156.97	1139.19	1156.85	-0.01	0.223202	1.062202
29/4/2005	US	1143.22	1156.97	1139.19	1156.85	-0.07032	-0.10136	Short	TRUE	1162.87	1154.71	1162.16	-0.00385	0.219351	1.058351
2/5/2005	US	1156.85	1162.87	1154.71	1162.16	-0.07161	-0.10023	Short	TRUE	1166.89	1156.71	1161.17	0.000715	0.220065	1.059065
3/5/2005	US	1162.16	1166.89	1156.71	1161.17	-0.10435	-0.10168	Long	TRUE	1176.01	1161.17	1175.65	0.010462	0.230528	1.069528
4/5/2005	US	1161.17	1176.01	1161.17	1175.65	-0.08982	-0.10207	Short	TRUE	1178.62	1166.77	1172.63	0.002155	0.232683	1.071683
5/5/2005	US	1175.65	1178.62	1166.77	1172.63	-0.07592	-0.10177	Short	TRUE	1177.75	1170.5	1171.35	0.000916	0.233599	1.072599
6/5/2005	US	1172.63	1177.75	1170.5	1171.35	-0.10851	-0.10175	Long	TRUE	1178.87	1169.38	1178.84	0.005365	0.238964	1.077964
9/5/2005	US	1171.35	1178.87	1169.38	1178.84	-0.08622	-0.09891	Short	TRUE	1178.84	1162.98	1166.22	0.008982	0.247946	1.086946
10/5/2005	US	1178.84	1178.84	1162.98	1166.22	-0.10058	-0.09873	Long	TRUE	1171.77	1157.71	1171.11	0.003518	0.251464	1.090464
11/5/2005	US	1166.22	1171.77	1157.71	1171.11	-0.12329	-0.09848	Long	TRUE	1173.37	1157.76	1159.36	-0.00842	0.243046	1.082046
12/5/2005	US	1171.11	1173.37	1157.76	1159.36	-0.12573	-0.09864	Long	TRUE	1163.75	1146.18	1154.05	-0.00384	0.239203	1.078203
13/5/2005	US	1159.36	1163.75	1146.18	1154.05	-0.10563	-0.09784	Long	TRUE	1165.75	1153.64	1165.69	0.008462	0.247665	1.086665
16/5/2005	US	1154.05	1165.75	1153.64	1165.69	-0.08568	-0.09495	Short	TRUE	1174.35	1159.86	1173.8	-0.00584	0.241828	1.080828
17/5/2005	US	1165.69	1174.35	1159.86	1173.8	-0.08778	-0.09416	Short	TRUE	1187.9	1173.8	1185.56	-0.00841	0.233423	1.072423
18/5/2005	US	1173.8	1187.9	1173.8	1185.56	-0.08141	-0.09365	Short	TRUE	1191.09	1184.49	1191.08	-0.00391	0.229516	1.068516
19/5/2005	US	1185.56	1191.09	1184.49	1191.08	-0.08396	-0.09413	Short	TRUE	1191.22	1185.19	1189.28	0.001268	0.230784	1.069784
20/5/2005	US	1191.08	1191.22	1185.19	1189.28	-0.11085	-0.0958	Long	TRUE	1197.44	1188.76	1193.86	0.003231	0.234015	1.073015
23/5/2005	US	1189.28	1197.44	1188.76	1193.86	-0.08994	-0.09647	Short	TRUE	1195.29	1189.87	1194.07	-0.00015	0.233868	1.072868
24/5/2005	US	1193.86	1195.29	1189.87	1194.07	-0.09835	-0.0966	Long	TRUE	1194.07	1185.96	1190.01	-0.00285	0.231015	1.070015
25/5/2005	US	1194.07	1194.07	1185.96	1190.01	-0.11965	-0.09862	Long	TRUE	1198.95	1190.01	1197.62	0.005365	0.23638	1.07538
26/5/2005	US	1190.01	1198.95	1190.01	1197.62	-0.10593	-0.09881	Long	TRUE	1199.56	1195.28	1198.78	0.000813	0.237193	1.076193
27/5/2005	US	1197.62	1199.56	1195.28	1198.78	-0.10973	-0.09942	Long	TRUE	1198.78	1191.5	1191.5	-0.0051	0.232098	1.071098
31/5/2005	US	1198.78	1198.78	1191.5	1191.5	-0.14053	-0.10139	Long	TRUE	1205.64	1191.03	1202.27	0.007584	0.239681	1.078681
1/6/2005	US	1191.5	1205.64	1191.03	1202.27	-0.12702	-0.10324	Long	TRUE	1204.67	1198.42	1204.29	0.00141	0.241091	1.080091
2/6/2005	US	1202.27	1204.67	1198.42	1204.29	-0.0972	-0.103	Short	TRUE	1205.09	1194.55	1196.02	0.005762	0.246853	1.085853
3/6/2005	US	1204.29	1205.09	1194.55	1196.02	-0.09041	-0.10302	Short	TRUE	1198.78	1192.75	1197.51	-0.00105	0.245807	1.084807
6/6/2005	US	1196.02	1198.78	1192.75	1197.51	-0.11363	-0.10605	Long	TRUE	1208.85	1197.26	1197.26	-0.00018	0.245632	1.084632
7/6/2005	US	1197.51	1208.85	1197.26	1197.26	-0.11213	-0.10675	Long	TRUE	1201.97	1193.33	1194.67	-0.00181	0.243817	1.082817
8/6/2005	US	1197.26	1201.97	1193.33	1194.67	-0.10908	-0.10751	Long	TRUE	1201.86	1191.09	1200.93	0.004396	0.248214	1.087214
9/6/2005	US	1194.67	1201.86	1191.09	1200.93	-0.10554	-0.10768	Short	TRUE	1202.79	1192.64	1198.11	0.00197	0.250184	1.089184
10/6/2005	US	1200.93	1202.79	1192.64	1198.11	-0.09861	-0.10686	Short	TRUE	1206.03	1194.51	1200.82	-0.0019	0.248286	1.087286

13/6/2005	US	1198.11	1206.03	1194.51	1200.82	-0.10561	-0.10723	Short	TRUE	1207.53	1200.18	1203.91	-0.00216	0.246127	1.085127
14/6/2005	US	1200.82	1207.53	1200.18	1203.91	-0.12521	-0.10783	Long	TRUE	1208.08	1198.66	1206.58	0.001861	0.247988	1.086988
15/6/2005	US	1203.91	1208.08	1198.66	1206.58	-0.10916	-0.10861	Long	TRUE	1212.1	1205.47	1210.96	0.003046	0.251033	1.090033
16/6/2005	US	1206.55	1212.1	1205.47	1210.96	-0.10979	-0.10934	Long	TRUE	1219.55	1210.93	1216.96	0.004157	0.25519	1.09419
17/6/2005	US	1210.93	1219.55	1210.93	1216.96	-0.10631	-0.11017	Short	TRUE	1219.1	1210.65	1216.1	0.000593	0.255783	1.094783
20/6/2005	US	1216.96	1219.1	1210.65	1216.1	-0.09498	-0.11034	Short	TRUE	1217.13	1211.86	1213.61	0.001718	0.257501	1.096501
21/6/2005	US	1216.1	1217.13	1211.86	1213.61	-0.12672	-0.1114	Long	TRUE	1219.59	1211.69	1213.88	0.000187	0.257688	1.096688
22/6/2005	US	1213.61	1219.59	1211.69	1213.88	-0.12084	-0.11243	Long	TRUE	1216.45	1200.72	1200.73	-0.00909	0.248599	1.087599
23/6/2005	US	1213.88	1216.45	1200.72	1200.73	-0.12765	-0.11341	Long	TRUE	1200.9	1191.45	1191.57	-0.0064	0.242198	1.081198
24/6/2005	US	1200.73	1200.9	1191.45	1191.57	-0.1234	-0.11353	Long	TRUE	1194.33	1188.3	1190.69	-0.00062	0.241579	1.080579
27/6/2005	US	1191.57	1194.33	1188.3	1190.69	-0.10874	-0.1136	Short	TRUE	1202.54	1190.69	1201.57	-0.00767	0.233912	1.072912
28/6/2005	US	1190.69	1202.54	1190.69	1201.57	-0.11547	-0.11402	Long	TRUE	1204.07	1198.7	1199.85	-0.0012	0.232711	1.071711
29/6/2005	US	1201.57	1204.07	1198.7	1199.85	-0.09593	-0.11448	Short	TRUE	1203.27	1190.51	1191.33	0.005958	0.238669	1.077669
30/6/2005	US	1199.85	1203.27	1190.51	1191.33	-0.11325	-0.11357	Short	TRUE	1197.89	1191.33	1194.44	-0.00219	0.236479	1.075479
1/7/2005	US	1191.33	1197.89	1191.33	1194.44	-0.09772	-0.1126	Short	TRUE	1206.34	1192.49	1204.99	-0.00741	0.229068	1.068068
5/7/2005	US	1194.44	1206.34	1192.49	1204.99	-0.08378	-0.11086	Short	TRUE	1206.11	1194.78	1194.94	0.006998	0.236066	1.075066
6/7/2005	US	1204.99	1206.11	1194.78	1194.94	-0.05636	-0.10895	Short	TRUE	1198.46	1183.55	1197.87	-0.00206	0.234009	1.073009
7/7/2005	US	1194.94	1198.46	1183.55	1197.87	-0.07011	-0.10755	Short	TRUE	1212.73	1197.2	1211.86	-0.0098	0.22421	1.06321
8/7/2005	US	1197.87	1212.73	1197.2	1211.86	-0.07207	-0.10632	Short	TRUE	1220.03	1211.86	1219.44	-0.00525	0.218962	1.057962
11/7/2005	US	1211.86	1220.03	1211.86	1219.44	-0.07205	-0.10292	Short	TRUE	1225.54	1216.6	1222.21	-0.00191	0.217056	1.056056
12/7/2005	US	1219.44	1225.54	1216.6	1222.21	-0.06387	-0.10104	Short	TRUE	1224.46	1219.64	1223.29	-0.00074	0.216315	1.055315
13/7/2005	US	1222.21	1224.46	1219.64	1223.29	-0.06803	-0.09979	Short	TRUE	1233.16	1223.29	1226.5	-0.0022	0.214113	1.053113
14/7/2005	US	1223.29	1233.16	1223.29	1226.5	-0.04058	-0.09696	Short	TRUE	1229.53	1223.5	1227.92	-0.00097	0.213142	1.052142
15/7/2005	US	1226.5	1229.53	1223.5	1227.92	-0.06283	-0.09542	Short	TRUE	1227.92	1221.13	1221.13	0.004639	0.217781	1.056781
18/7/2005	US	1227.92	1227.92	1221.13	1221.13	-0.0648	-0.08962	Short	TRUE	1230.34	1221.13	1229.35	-0.00565	0.212134	1.051134
19/7/2005	US	1221.13	1230.34	1221.13	1229.35	-0.04759	-0.08751	Short	TRUE	1236.56	1222.91	1235.2	-0.00399	0.208141	1.047141
20/7/2005	US	1229.35	1236.56	1222.91	1235.2	-0.03379	-0.08547	Short	TRUE	1235.83	1224.7	1227.04	0.005543	0.213684	1.052684
21/7/2005	US	1235.2	1235.83	1224.7	1227.04	-0.03764	-0.0825	Short	TRUE	1234.19	1226.15	1233.68	-0.00454	0.209144	1.048144
22/7/2005	US	1227.04	1234.19	1226.15	1233.68	-0.08931	-0.08145	Long	TRUE	1238.36	1228.15	1229.03	-0.00316	0.205981	1.044981
25/7/2005	US	1233.68	1238.36	1228.15	1229.03	-0.08614	-0.07813	Long	TRUE	1234.42	1229.03	1231.16	0.001454	0.207435	1.046435
26/7/2005	US	1229.03	1234.42	1229.03	1231.16	-0.05613	-0.07626	Short	TRUE	1237.64	1230.15	1236.79	-0.00384	0.203599	1.042599
27/7/2005	US	1231.16	1237.64	1230.15	1236.79	-0.05882	-0.0746	Short	TRUE	1245.15	1235.81	1243.72	-0.0047	0.198897	1.037897
28/7/2005	US	1236.79	1245.15	1235.81	1243.72	-0.06385	-0.07288	Short	TRUE	1245.04	1234.18	1234.18	0.006436	0.205333	1.044333
29/7/2005	US	1243.72	1245.04	1234.18	1234.18	-0.06099	-0.07171	Short	TRUE	1239.1	1233.8	1235.35	-0.0008	0.204538	1.043538
1/8/2005	US	1234.18	1239.1	1233.8	1235.35	-0.07073	-0.07035	Long	TRUE	1244.69	1235.35	1244.12	0.005956	0.210494	1.049494
2/8/2005	US	1235.35	1244.69	1235.35	1244.12	-0.05911	-0.06885	Short	TRUE	1245.86	1240.57	1245.04	-0.00062	0.209873	1.048873

3/8/2005	US	1244.12	1245.86	1240.57	1245.04	-0.06559	-0.06763	Short	TRUE	1245.04	1235.15	1235.86	0.006186	0.21606	1.05506
4/8/2005	US	1245.04	1245.04	1235.15	1235.86	-0.07416	-0.06731	Long	TRUE	1235.86	1225.62	1226.42	-0.00641	0.209651	1.048651
5/8/2005	US	1235.86	1235.86	1225.62	1226.42	-0.09175	-0.06848	Long	TRUE	1232.28	1222.67	1223.13	-0.00225	0.2074	1.0464
8/8/2005	US	1226.42	1232.28	1222.67	1223.13	-0.09482	-0.07099	Long	TRUE	1234.11	1223.13	1231.38	0.005659	0.213059	1.052059
9/8/2005	US	1223.13	1234.11	1223.13	1231.38	-0.10595	-0.07224	Long	TRUE	1242.69	1226.58	1229.13	-0.00153	0.211526	1.050526
10/8/2005	US	1231.38	1242.69	1226.58	1229.13	-0.08897	-0.0728	Long	TRUE	1237.81	1228.33	1237.81	0.005925	0.217451	1.056451
11/8/2005	US	1229.13	1237.81	1228.33	1237.81	-0.09124	-0.07371	Long	TRUE	1237.81	1225.87	1230.39	-0.00503	0.212422	1.051422
12/8/2005	US	1237.81	1237.81	1225.87	1230.39	-0.12511	-0.07562	Long	TRUE	1236.24	1226.2	1233.87	0.002373	0.214795	1.053795
15/8/2005	US	1230.4	1236.24	1226.2	1233.87	-0.08143	-0.08206	Short	TRUE	1233.87	1219.05	1219.34	0.00988	0.224675	1.063675
16/8/2005	US	1233.87	1233.87	1219.05	1219.34	-0.0942	-0.08374	Long	TRUE	1225.63	1218.07	1220.24	0.000619	0.225294	1.064294
17/8/2005	US	1219.34	1225.63	1218.07	1220.24	-0.11652	-0.08546	Long	TRUE	1222.64	1215.93	1219.02	-0.00084	0.224455	1.063455
18/8/2005	US	1220.24	1222.64	1215.93	1219.02	-0.1174	-0.08779	Long	TRUE	1225.08	1219.02	1219.71	0.000475	0.22493	1.06393
19/8/2005	US	1219.02	1225.08	1219.02	1219.71	-0.10329	-0.09011	Long	TRUE	1228.96	1216.47	1221.73	0.001389	0.22632	1.06532
22/8/2005	US	1219.71	1228.96	1216.47	1221.73	-0.08507	-0.09335	Short	TRUE	1223.04	1214.44	1217.57	0.002857	0.229177	1.068177
23/8/2005	US	1221.73	1223.04	1214.44	1217.57	-0.10932	-0.09358	Long	TRUE	1224.15	1209.37	1209.59	-0.0055	0.223678	1.062678
24/8/2005	US	1217.57	1224.15	1209.37	1209.59	-0.13135	-0.09509	Long	TRUE	1213.73	1209.57	1212.39	0.001942	0.22562	1.06462
25/8/2005	US	1209.59	1213.73	1209.57	1212.39	-0.11801	-0.09715	Long	TRUE	1212.4	1204.23	1205.1	-0.00504	0.220575	1.059575
26/8/2005	US	1212.4	1212.4	1204.23	1205.1	-0.13754	-0.09977	Long	TRUE	1214.28	1201.53	1212.28	0.004999	0.225574	1.064574
29/8/2005	US	1205.1	1214.28	1201.53	1212.28	-0.16207	-0.10686	Long	TRUE	1212.28	1201.07	1208.41	-0.00268	0.222895	1.061895
30/8/2005	US	1212.28	1212.28	1201.07	1208.41	-0.17497	-0.10899	Long	TRUE	1220.36	1204.4	1220.33	0.008276	0.231171	1.070171
31/8/2005	US	1208.41	1220.36	1204.4	1220.33	-0.16674	-0.11219	Long	TRUE	1227.29	1216.18	1221.59	0.000866	0.232038	1.071038
1/9/2005	US	1220.33	1227.29	1216.18	1221.59	-0.14094	-0.11491	Long	TRUE	1224.45	1217.75	1218.02	-0.00245	0.229586	1.068586
2/9/2005	US	1221.59	1224.45	1217.75	1218.02	-0.15594	-0.11793	Long	TRUE	1233.61	1218.02	1233.39	0.010587	0.240173	1.079173
6/9/2005	US	1218.02	1233.61	1218.02	1233.39	-0.1172	-0.12422	Short	TRUE	1237.06	1230.93	1236.36	-0.00202	0.238153	1.077153
7/9/2005	US	1233.39	1237.06	1230.93	1236.36	-0.13008	-0.1254	Long	TRUE	1236.36	1229.51	1231.67	-0.00318	0.23497	1.07397
8/9/2005	US	1236.36	1236.36	1229.51	1231.67	-0.14386	-0.12666	Long	TRUE	1243.13	1231.67	1241.48	0.006682	0.241653	1.080653
9/9/2005	US	1231.67	1243.13	1231.67	1241.48	-0.13483	-0.12819	Long	TRUE	1242.6	1239.15	1240.56	-0.00062	0.241031	1.080031
12/9/2005	US	1241.48	1242.6	1239.15	1240.56	-0.11083	-0.12772	Short	TRUE	1240.57	1231.2	1231.2	0.00633	0.247361	1.086361
13/9/2005	US	1240.57	1240.57	1231.2	1231.2	-0.13888	-0.12879	Long	TRUE	1234.74	1226.16	1227.16	-0.00275	0.244608	1.083608
14/9/2005	US	1231.2	1234.74	1226.16	1227.16	-0.13891	-0.13071	Long	TRUE	1231.88	1224.85	1227.73	0.00039	0.244998	1.083998
15/9/2005	US	1227.16	1231.88	1224.85	1227.73	-0.15034	-0.13258	Long	FALSE	1237.95	1228.42	1237.91	0	0.244998	1.083998
16/9/2005	US	1228.42	1237.95	1228.42	1237.91	-0.12714	-0.13293	Short	TRUE	1237.91	1227.65	1231.02	0.00467	0.249667	1.088667
19/9/2005	US	1237.91	1237.91	1227.65	1231.02	-0.11122	-0.13391	Short	TRUE	1236.49	1220.07	1221.34	0.006597	0.256265	1.095265
20/9/2005	US	1231.02	1236.49	1220.07	1221.34	-0.12497	-0.13475	Short	TRUE	1221.52	1209.89	1210.2	0.007653	0.263917	1.102917
21/9/2005	US	1221.34	1221.52	1209.89	1210.2	-0.11727	-0.13583	Short	TRUE	1216.64	1205.35	1214.62	-0.00306	0.260853	1.099853
22/9/2005	US	1210.2	1216.64	1205.35	1214.62	-0.13717	-0.13676	Long	TRUE	1218.83	1209.8	1215.29	0.000463	0.261316	1.100316

23/9/2005	US	1214.62	1218.83	1209.8	1215.29	-0.1742	-0.13818	Long	TRUE	1222.56	1211.84	1215.63	0.000235	0.261551	1.100551
26/9/2005	US	1215.29	1222.56	1211.84	1215.63	-0.12629	-0.14021	Short	TRUE	1220.17	1211.11	1215.66	-2.07E-05	0.26153	1.10053
27/9/2005	US	1215.63	1220.17	1211.11	1215.66	-0.14298	-0.14103	Long	TRUE	1220.98	1212.72	1216.89	0.000849	0.262379	1.101379
28/9/2005	US	1215.66	1220.98	1212.72	1216.89	-0.15618	-0.14084	Long	TRUE	1228.7	1211.54	1227.68	0.007439	0.269818	1.108818
29/9/2005	US	1216.89	1228.7	1211.54	1227.68	-0.14254	-0.13976	Long	TRUE	1229.57	1225.22	1228.81	0.000772	0.27059	1.10959
30/9/2005	US	1227.68	1229.57	1225.22	1228.81	-0.14272	-0.13896	Long	TRUE	1233.34	1225.15	1226.7	-0.00144	0.26915	1.10815
3/10/2005	US	1228.81	1233.34	1225.15	1226.7	-0.09679	-0.13572	Short	TRUE	1229.88	1214.02	1214.47	0.008365	0.277514	1.116514
4/10/2005	US	1226.7	1229.88	1214.02	1214.47	-0.11597	-0.1348	Short	TRUE	1214.47	1196.25	1196.39	0.01249	0.290005	1.129005
5/10/2005	US	1214.47	1214.47	1196.25	1196.39	-0.14629	-0.13515	Long	TRUE	1202.14	1181.92	1191.49	-0.00344	0.286569	1.125569
6/10/2005	US	1196.39	1202.14	1181.92	1191.49	-0.15509	-0.13641	Long	TRUE	1199.71	1191.46	1195.9	0.003105	0.289674	1.128674
7/10/2005	US	1191.49	1199.71	1191.46	1195.9	-0.14369	-0.13687	Long	TRUE	1196.52	1186.12	1187.33	-0.00601	0.283661	1.122661
10/10/2005	US	1195.9	1196.52	1186.12	1187.33	-0.13898	-0.13678	Long	TRUE	1193.1	1183.16	1184.87	-0.00174	0.281923	1.120923
11/10/2005	US	1187.33	1193.1	1183.16	1184.87	-0.11879	-0.13686	Short	TRUE	1190.02	1173.65	1177.68	0.005091	0.287014	1.126014
12/10/2005	US	1184.87	1190.02	1173.65	1177.68	-0.1258	-0.13736	Short	TRUE	1179.56	1168.2	1176.84	0.000598	0.287613	1.126613
13/10/2005	US	1177.68	1179.56	1168.2	1176.84	-0.13955	-0.13738	Long	TRUE	1187.13	1175.44	1186.57	0.006937	0.29455	1.13355
14/10/2005	US	1176.84	1187.13	1175.44	1186.57	-0.13752	-0.13734	Long	TRUE	1191.21	1184.48	1190.1	0.002496	0.297046	1.136046
17/10/2005	US	1186.57	1191.21	1184.48	1190.1	-0.10945	-0.13624	Short	TRUE	1190.1	1178.13	1178.14	0.008432	0.305477	1.144477
18/10/2005	US	1190.1	1190.1	1178.13	1178.14	-0.09395	-0.13505	Short	TRUE	1195.76	1170.55	1195.76	-0.01255	0.292929	1.131929
19/10/2005	US	1178.14	1195.76	1170.55	1195.76	-0.09569	-0.13453	Short	TRUE	1197.3	1173.3	1177.8	0.012602	0.305531	1.144531
20/10/2005	US	1195.76	1197.3	1173.3	1177.8	-0.09544	-0.13354	Short	TRUE	1186.46	1174.92	1179.59	-0.00128	0.304256	1.143256
21/10/2005	US	1177.8	1186.46	1174.92	1179.59	-0.10618	-0.13317	Short	TRUE	1199.39	1179.59	1199.38	-0.01408	0.29018	1.12918
24/10/2005	US	1179.59	1199.39	1179.59	1199.38	-0.0911	-0.12721	Short	TRUE	1201.3	1189.29	1196.54	0.001987	0.292166	1.131166
25/10/2005	US	1199.38	1201.3	1189.29	1196.54	-0.10202	-0.12525	Short	TRUE	1204.01	1191.38	1191.38	0.003618	0.295785	1.134785
26/10/2005	US	1196.54	1204.01	1191.38	1191.38	-0.11499	-0.12487	Short	TRUE	1192.65	1178.89	1178.9	0.008789	0.304573	1.143573
27/10/2005	US	1191.38	1192.65	1178.89	1178.9	-0.11761	-0.12403	Short	TRUE	1198.41	1178.9	1198.41	-0.01388	0.290688	1.129688
28/10/2005	US	1178.9	1198.41	1178.9	1198.41	-0.13157	-0.12321	Long	TRUE	1211.43	1198.41	1207.01	0.006021	0.296709	1.135709
31/10/2005	US	1198.41	1211.43	1198.41	1207.01	-0.07795	-0.12118	Short	TRUE	1207.34	1201.66	1202.76	0.002954	0.299663	1.138663
1/11/2005	US	1207.01	1207.34	1201.66	1202.76	-0.09528	-0.12012	Short	TRUE	1215.17	1201.07	1214.76	-0.00837	0.291293	1.130293
2/11/2005	US	1202.76	1215.17	1201.07	1214.76	-0.12291	-0.12099	Long	TRUE	1224.7	1214.76	1219.94	0.003578	0.29487	1.13387
3/11/2005	US	1214.76	1224.7	1214.76	1219.94	-0.0959	-0.12032	Short	TRUE	1222.52	1214.45	1220.14	-0.00014	0.294733	1.133733
4/11/2005	US	1219.94	1222.52	1214.45	1220.14	-0.1002	-0.11879	Short	TRUE	1224.18	1217.29	1222.81	-0.00184	0.292897	1.131897
7/11/2005	US	1220.14	1224.18	1217.29	1222.81	-0.14324	-0.11693	Long	TRUE	1222.81	1216.08	1218.59	-0.0029	0.290001	1.129001
8/11/2005	US	1222.81	1222.81	1216.08	1218.59	-0.13146	-0.11753	Long	TRUE	1226.59	1216.53	1220.65	0.001418	0.29142	1.13042
9/11/2005	US	1218.59	1226.59	1216.53	1220.65	-0.10556	-0.11641	Short	TRUE	1232.41	1215.05	1230.96	-0.00709	0.284333	1.123333
10/11/2005	US	1220.65	1232.41	1215.05	1230.96	-0.10846	-0.11607	Short	TRUE	1235.7	1230.72	1234.72	-0.00256	0.281771	1.120771
11/11/2005	US	1230.96	1235.7	1230.72	1234.72	-0.12218	-0.11595	Long	TRUE	1237.2	1231.78	1233.76	-0.00065	0.281118	1.120118

14/11/2005	US	1234.72	1237.2	1231.78	1233.76	-0.08356	-0.11195	Short	TRUE	1237.94	1226.41	1229.01	0.00323	0.284348	1.123348
15/11/2005	US	1233.76	1237.94	1226.41	1229.01	-0.10104	-0.11093	Short	TRUE	1232.24	1227.18	1231.21	-0.0015	0.282847	1.121847
16/11/2005	US	1229.01	1232.24	1227.18	1231.21	-0.10762	-0.11087	Short	TRUE	1242.96	1231.21	1242.8	-0.0079	0.274949	1.113949
17/11/2005	US	1231.21	1242.96	1231.21	1242.8	-0.11672	-0.11162	Long	TRUE	1249.58	1240.71	1248.27	0.003693	0.278641	1.117641
18/11/2005	US	1242.8	1249.58	1240.71	1248.27	-0.11256	-0.11219	Long	TRUE	1255.89	1246.9	1254.85	0.004423	0.283064	1.122064
21/11/2005	US	1248.27	1255.89	1246.9	1254.85	-0.10189	-0.11174	Short	TRUE	1261.9	1251.4	1261.23	-0.00427	0.278798	1.117798
22/11/2005	US	1254.85	1261.9	1251.4	1261.23	-0.11138	-0.11193	Short	TRUE	1270.64	1259.51	1265.61	-0.00291	0.275885	1.114885
23/11/2005	US	1261.23	1270.64	1259.51	1265.61	-0.10618	-0.11243	Short	TRUE	1268.78	1265.54	1268.25	-0.00175	0.274134	1.113134
25/11/2005	US	1265.61	1268.78	1265.54	1268.25	-0.10837	-0.11258	Short	TRUE	1268.44	1257.17	1257.46	0.007138	0.281272	1.120272
28/11/2005	US	1268.25	1268.44	1257.17	1257.46	-0.11428	-0.10976	Long	TRUE	1266.18	1257.46	1257.48	1.33E-05	0.281286	1.120286
29/11/2005	US	1257.46	1266.18	1257.46	1257.48	-0.12352	-0.1097	Long	TRUE	1260.93	1249.39	1249.48	-0.00534	0.275948	1.114948
30/11/2005	US	1257.48	1260.93	1249.39	1249.48	-0.11128	-0.11081	Long	TRUE	1266.17	1249.48	1264.67	0.0102	0.286148	1.125148
1/12/2005	US	1249.48	1266.17	1249.48	1264.67	-0.10612	-0.11117	Short	TRUE	1266.85	1261.42	1265.08	-0.00027	0.285876	1.124876
2/12/2005	US	1264.67	1266.85	1261.42	1265.08	-0.09717	-0.11031	Short	TRUE	1265.08	1258.12	1262.09	0.001983	0.287859	1.126859
5/12/2005	US	1265.08	1265.08	1258.12	1262.09	-0.09818	-0.11118	Short	TRUE	1272.89	1262.09	1263.7	-0.00107	0.286789	1.125789
6/12/2005	US	1262.09	1272.89	1262.09	1263.7	-0.11798	-0.11077	Long	TRUE	1264.85	1253.02	1257.37	-0.0042	0.282586	1.121586
7/12/2005	US	1263.7	1264.85	1253.02	1257.37	-0.11062	-0.10968	Long	TRUE	1263.36	1250.91	1255.84	-0.00102	0.281565	1.120565
8/12/2005	US	1257.37	1263.36	1250.91	1255.84	-0.10306	-0.10874	Short	TRUE	1263.08	1254.24	1259.37	-0.00236	0.279207	1.118207
9/12/2005	US	1255.84	1263.08	1254.24	1259.37	-0.106	-0.10875	Short	TRUE	1263.86	1255.52	1260.43	-0.00071	0.278501	1.117501
12/12/2005	US	1259.37	1263.86	1255.52	1260.43	-0.0841	-0.10758	Short	TRUE	1272.11	1258.56	1267.43	-0.00466	0.273841	1.112841
13/12/2005	US	1260.43	1272.11	1258.56	1267.43	-0.10193	-0.10752	Short	TRUE	1275.8	1267.07	1272.74	-0.00352	0.270326	1.109326
14/12/2005	US	1267.43	1275.8	1267.07	1272.74	-0.10884	-0.10836	Long	TRUE	1275.17	1267.74	1270.94	-0.00119	0.269139	1.108139
15/12/2005	US	1272.74	1275.17	1267.74	1270.94	-0.11099	-0.10869	Long	TRUE	1275.24	1267.32	1267.32	-0.00239	0.26675	1.10575
16/12/2005	US	1270.94	1275.24	1267.32	1267.32	-0.12345	-0.10922	Long	TRUE	1270.51	1259.28	1259.92	-0.0049	0.261851	1.100851
19/12/2005	US	1267.32	1270.51	1259.28	1259.92	-0.09583	-0.1095	Short	TRUE	1263.86	1257.21	1259.62	0.0002	0.26205	1.10105
20/12/2005	US	1259.92	1263.86	1257.21	1259.62	-0.12579	-0.11023	Long	TRUE	1269.37	1259.62	1262.79	0.002111	0.264162	1.103162
21/12/2005	US	1259.62	1269.37	1259.62	1262.79	-0.12002	-0.11083	Long	TRUE	1268.19	1262.5	1268.12	0.003541	0.267703	1.106703
22/12/2005	US	1262.79	1268.19	1262.5	1268.12	-0.12606	-0.11132	Long	TRUE	1269.76	1265.92	1268.66	0.000357	0.26806	1.10706
23/12/2005	US	1268.12	1269.76	1265.92	1268.66	-0.119	-0.11175	Long	TRUE	1271.83	1256.54	1256.54	-0.00802	0.260045	1.099045
27/12/2005	US	1268.66	1271.83	1256.54	1256.54	-0.14686	-0.11249	Long	TRUE	1261.1	1256.54	1258.17	0.001088	0.261134	1.100134
28/12/2005	US	1256.54	1261.1	1256.54	1258.17	-0.15902	-0.11398	Long	TRUE	1260.61	1254.18	1254.42	-0.0025	0.258633	1.097633
29/12/2005	US	1258.17	1260.61	1254.18	1254.42	-0.13239	-0.11428	Long	TRUE	1254.42	1246.59	1248.29	-0.0041	0.254533	1.093533
30/12/2005	US	1254.42	1254.42	1246.59	1248.29	-0.14287	-0.11533	Long	TRUE	1270.22	1245.74	1268.8	0.013785	0.268318	1.107318
3/1/2006	US	1248.29	1270.22	1245.74	1268.8	-0.10212	-0.1178	Short	TRUE	1275.37	1267.74	1273.46	-0.00308	0.265237	1.104237
4/1/2006	US	1268.8	1275.37	1267.74	1273.46	-0.08684	-0.11743	Short	TRUE	1276.91	1270.3	1273.48	-1.32E-05	0.265223	1.104223
5/1/2006	US	1273.46	1276.91	1270.3	1273.48	-0.09659	-0.11671	Short	TRUE	1286.09	1273.48	1285.45	-0.00789	0.257337	1.096337

6/1/2006 US	1273.48	1286.09	1273.48	1285.45	-0.08134	-0.11574	Short	TRUE	1290.78	1284.82	1290.15	-0.00307	0.25427	1.09327
9/1/2006 US	1285.45	1290.78	1284.82	1290.15	-0.08014	-0.11381	Short	TRUE	1290.15	1283.76	1289.69	0.000299	0.254569	1.093569
10/1/2006 US	1290.15	1290.15	1283.76	1289.69	-0.09051	-0.11337	Short	TRUE	1294.9	1288.12	1294.18	-0.00292	0.251648	1.090648
11/1/2006 US	1289.72	1294.9	1288.12	1294.18	-0.09318	-0.11367	Short	TRUE	1294.18	1285.04	1286.06	0.005264	0.256912	1.095912
12/1/2006 US	1294.18	1294.18	1285.04	1286.06	-0.08991	-0.11327	Short	TRUE	1288.96	1282.78	1287.61	-0.00101	0.255901	1.094901
13/1/2006 US	1286.06	1288.96	1282.78	1287.61	-0.09624	-0.11285	Short	TRUE	1287.61	1278.61	1282.93	0.003049	0.25895	1.09795
17/1/2006 US	1287.61	1287.61	1278.61	1282.93	-0.1062	-0.11073	Short	TRUE	1282.93	1272.08	1277.93	0.00327	0.26222	1.10122
18/1/2006 US	1282.93	1282.93	1272.08	1277.93	-0.10013	-0.11087	Short	TRUE	1287.79	1277.93	1285.04	-0.00467	0.257552	1.096552
19/1/2006 US	1277.93	1287.79	1277.93	1285.04	-0.0888	-0.10964	Short	TRUE	1285.04	1260.92	1261.49	0.015376	0.272928	1.111928
20/1/2006 US	1285.04	1285.04	1260.92	1261.49	-0.0716	-0.10803	Short	TRUE	1268.19	1261.49	1263.82	-0.00155	0.271378	1.110378
23/1/2006 US	1261.49	1268.19	1261.49	1263.82	-0.09481	-0.10716	Short	TRUE	1271.47	1263.82	1266.86	-0.00202	0.26936	1.10836
24/1/2006 US	1263.82	1271.47	1263.82	1266.86	-0.07998	-0.10696	Short	TRUE	1271.87	1259.42	1264.68	0.001444	0.270804	1.109804
25/1/2006 US	1266.86	1271.87	1259.42	1264.68	-0.06767	-0.10546	Short	TRUE	1276.44	1264.68	1273.83	-0.00607	0.264734	1.103734
26/1/2006 US	1264.68	1276.44	1264.68	1273.83	-0.07652	-0.10311	Short	TRUE	1286.38	1273.83	1283.72	-0.00651	0.25822	1.09722
27/1/2006 US	1273.83	1286.38	1273.83	1283.72	-0.07235	-0.10022	Short	TRUE	1287.94	1283.51	1285.2	-0.00097	0.257252	1.096252
30/1/2006 US	1283.72	1287.94	1283.51	1285.2	-0.08144	-0.09498	Short	TRUE	1285.2	1276.85	1280.08	0.003342	0.260595	1.099595
31/1/2006 US	1285.2	1285.2	1276.85	1280.08	-0.0793	-0.09403	Short	TRUE	1283.33	1277.57	1282.46	-0.00156	0.259035	1.098035
1/2/2006 US	1280.08	1283.33	1277.57	1282.46	-0.07699	-0.09119	Short	TRUE	1282.46	1267.72	1270.84	0.007602	0.266637	1.105637
2/2/2006 US	1282.46	1282.46	1267.72	1270.84	-0.07508	-0.09029	Short	TRUE	1270.87	1261.02	1264.03	0.004496	0.271133	1.110133
3/2/2006 US	1270.84	1270.87	1261.02	1264.03	-0.09757	-0.09064	Long	TRUE	1267.04	1261.62	1265.02	0.000657	0.27179	1.11079
6/2/2006 US	1264.03	1267.04	1261.62	1265.02	-0.08869	-0.09205	Short	TRUE	1265.78	1253.61	1254.78	0.006791	0.278581	1.117581
7/2/2006 US	1265.02	1265.78	1253.61	1254.78	-0.12497	-0.09352	Long	TRUE	1266.47	1254.78	1265.65	0.007268	0.28585	1.12485
8/2/2006 US	1254.78	1266.47	1254.78	1265.65	-0.10909	-0.09448	Long	TRUE	1274.56	1262.8	1263.78	-0.00124	0.28461	1.12361
9/2/2006 US	1265.65	1274.56	1262.8	1263.78	-0.08008	-0.09413	Short	TRUE	1269.89	1254.98	1266.99	-0.00213	0.282479	1.121479
10/2/2006 US	1263.82	1269.89	1254.98	1266.99	-0.1029	-0.09446	Long	TRUE	1266.99	1258.34	1262.86	-0.00273	0.279744	1.118744
13/2/2006 US	1266.99	1266.99	1258.34	1262.86	-0.14512	-0.09729	Long	TRUE	1278.21	1260.8	1275.53	0.008418	0.288161	1.127161
14/2/2006 US	1262.86	1278.21	1260.8	1275.53	-0.11698	-0.09774	Long	TRUE	1281	1271.06	1280	0.00294	0.291102	1.130102
15/2/2006 US	1275.53	1281	1271.06	1280	-0.0957	-0.09799	Short	TRUE	1289.39	1280	1289.38	-0.00615	0.284953	1.123953
16/2/2006 US	1280	1289.39	1280	1289.38	-0.09877	-0.09774	Long	TRUE	1289.47	1284.07	1287.24	-0.00139	0.283561	1.122561
17/2/2006 US	1289.38	1289.47	1284.07	1287.24	-0.09067	-0.09743	Short	TRUE	1291.92	1281.33	1283.03	0.002744	0.286305	1.125305
21/2/2006 US	1287.24	1291.92	1281.33	1283.03	-0.09891	-0.09712	Long	TRUE	1294.17	1283.03	1292.67	0.006304	0.292609	1.131609
22/2/2006 US	1283.03	1294.17	1283.03	1292.67	-0.11326	-0.09774	Long	TRUE	1293.84	1285.14	1287.79	-0.00317	0.289441	1.128441
23/2/2006 US	1292.67	1293.84	1285.14	1287.79	-0.11661	-0.09896	Long	TRUE	1292.11	1285.62	1289.43	0.001068	0.29051	1.12951
24/2/2006 US	1287.79	1292.11	1285.62	1289.43	-0.13729	-0.10128	Long	TRUE	1297.57	1289.43	1294.12	0.003052	0.293562	1.132562
27/2/2006 US	1289.43	1297.57	1289.43	1294.12	-0.08193	-0.10328	Short	TRUE	1294.12	1278.66	1280.66	0.008726	0.302288	1.141288
28/2/2006 US	1294.12	1294.12	1278.66	1280.66	-0.11781	-0.10456	Long	TRUE	1291.8	1280.66	1291.24	0.006931	0.309219	1.148219

1/3/2006 US	1280.66	1291.8	1280.66	1291.24	-0.10301	-0.10528	Short	TRUE	1291.24	1283.21	1289.14	0.001365	0.310584	1.149584
2/3/2006 US	1291.24	1291.24	1283.21	1289.14	-0.10744	-0.10622	Long	TRUE	1297.33	1284.2	1287.23	-0.00124	0.309341	1.148341
3/3/2006 US	1289.14	1297.33	1284.2	1287.23	-0.12942	-0.10797	Long	TRUE	1288.23	1275.67	1278.26	-0.00585	0.303494	1.142494
6/3/2006 US	1287.23	1288.23	1275.67	1278.26	-0.10353	-0.10888	Short	TRUE	1278.26	1271.11	1275.88	0.001562	0.305056	1.144056
7/3/2006 US	1278.26	1278.26	1271.11	1275.88	-0.12928	-0.10961	Long	TRUE	1280.33	1268.42	1278.47	0.001703	0.306759	1.145759
8/3/2006 US	1275.88	1280.33	1268.42	1278.47	-0.11799	-0.11059	Long	TRUE	1282.74	1272.23	1272.23	-0.0041	0.302664	1.141664
9/3/2006 US	1278.47	1282.74	1272.23	1272.23	-0.13631	-0.11096	Long	TRUE	1284.37	1271.11	1281.58	0.006166	0.30883	1.14783
10/3/2006 US	1272.23	1284.37	1271.11	1281.58	-0.11653	-0.11121	Long	TRUE	1287.37	1281.58	1284.13	0.001669	0.3105	1.1495
13/3/2006 US	1281.58	1287.37	1281.58	1284.13	-0.1178	-0.11258	Long	TRUE	1298.14	1282.67	1297.48	0.008722	0.319222	1.158222
14/3/2006 US	1284.13	1298.14	1282.67	1297.48	-0.11339	-0.11248	Long	TRUE	1304.4	1294.97	1303.02	0.003582	0.322804	1.161804
15/3/2006 US	1297.48	1304.4	1294.97	1303.02	-0.11349	-0.11142	Long	TRUE	1310.45	1303.02	1305.33	0.001487	0.324292	1.163292
16/3/2006 US	1303.02	1310.45	1303.02	1305.33	-0.11275	-0.11128	Long	TRUE	1309.79	1305.32	1307.25	0.001234	0.325526	1.164526
17/3/2006 US	1305.33	1309.79	1305.32	1307.25	-0.10693	-0.11166	Short	TRUE	1310	1303.59	1305.08	0.001393	0.326919	1.165919
20/3/2006 US	1307.25	1310	1303.59	1305.08	-0.10695	-0.11207	Short	TRUE	1310.88	1295.82	1297.23	0.005047	0.331965	1.170965
21/3/2006 US	1305.08	1310.88	1295.82	1297.23	-0.12437	-0.1134	Long	TRUE	1305.97	1295.81	1305.04	0.005051	0.337016	1.176016
22/3/2006 US	1297.23	1305.97	1295.81	1305.04	-0.12353	-0.11475	Long	TRUE	1305.04	1298.11	1301.67	-0.00217	0.33485	1.17385
23/3/2006 US	1305.04	1305.04	1298.11	1301.67	-0.1214	-0.1155	Long	TRUE	1306.53	1298.89	1302.95	0.000825	0.335675	1.174675
24/3/2006 US	1301.67	1306.53	1298.89	1302.95	-0.11505	-0.11556	Short	TRUE	1303.74	1299.09	1301.61	0.000863	0.336538	1.175538
27/3/2006 US	1302.95	1303.74	1299.09	1301.61	-0.11128	-0.11472	Short	TRUE	1306.24	1291.84	1293.23	0.005402	0.341939	1.180939
28/3/2006 US	1301.61	1306.24	1291.84	1293.23	-0.11269	-0.11523	Short	TRUE	1305.6	1293.23	1302.89	-0.00627	0.335672	1.174672
29/3/2006 US	1293.23	1305.6	1293.23	1302.89	-0.11634	-0.11638	Short	TRUE	1310.15	1296.72	1300.25	0.0017	0.337372	1.176372
30/3/2006 US	1302.89	1310.15	1296.72	1300.25	-0.10942	-0.1161	Short	TRUE	1303	1294.83	1294.83	0.003497	0.34087	1.17987
31/3/2006 US	1300.25	1303	1294.83	1294.83	-0.10817	-0.11627	Short	FALSE	1309.19	1296.65	1297.81	0	0.34087	1.17987
3/4/2006 US	1302.88	1309.19	1296.65	1297.81	-0.11815	-0.11597	Long	TRUE	1307.55	1294.71	1305.93	0.005249	0.346119	1.185119
4/4/2006 US	1297.81	1307.55	1294.71	1305.93	-0.1293	-0.11729	Long	TRUE	1312.81	1304.82	1311.56	0.003617	0.349736	1.188736
5/4/2006 US	1305.93	1312.81	1304.82	1311.56	-0.10904	-0.11748	Short	TRUE	1311.99	1302.44	1309.04	0.001612	0.351348	1.190348
6/4/2006 US	1311.56	1311.99	1302.44	1309.04	-0.10327	-0.11661	Short	TRUE	1314.07	1294.18	1295.5	0.008678	0.360026	1.199026
7/4/2006 US	1309.04	1314.07	1294.18	1295.5	-0.11258	-0.11643	Short	TRUE	1300.74	1293.17	1296.6	-0.00071	0.359314	1.198314
10/4/2006 US	1295.51	1300.74	1293.17	1296.6	-0.08434	-0.11542	Short	TRUE	1300.71	1282.96	1286.57	0.00649	0.365804	1.204804
11/4/2006 US	1296.6	1300.71	1282.96	1286.57	-0.09068	-0.11459	Short	TRUE	1290.93	1286.45	1288.12	-0.00101	0.364793	1.203793
12/4/2006 US	1286.57	1290.93	1286.45	1288.12	-0.09251	-0.11375	Short	TRUE	1292.09	1283.37	1289.12	-0.00065	0.364142	1.203142
13/4/2006 US	1288.12	1292.09	1283.37	1289.12	-0.11009	-0.11364	Short	TRUE	1292.45	1280.74	1285.33	0.002467	0.366609	1.205609
17/4/2006 US	1289.12	1292.45	1280.74	1285.33	-0.08436	-0.11328	Short	TRUE	1309.02	1285.33	1307.65	-0.01457	0.352039	1.191039
18/4/2006 US	1285.33	1309.02	1285.33	1307.65	-0.08924	-0.11322	Short	TRUE	1310.39	1302.79	1309.93	-0.00146	0.350576	1.189576
19/4/2006 US	1307.65	1310.39	1302.79	1309.93	-0.05565	-0.11151	Short	TRUE	1318.16	1306.38	1311.46	-0.00098	0.349596	1.188596
20/4/2006 US	1309.93	1318.16	1306.38	1311.46	-0.06227	-0.10944	Short	TRUE	1317.67	1306.59	1311.28	0.000115	0.349712	1.188712

21/4/2006	US	1311.46	1317.67	1306.59	1311.28	-0.07004	-0.10766	Short	TRUE	1311.28	1303.79	1308.11	0.002028	0.35174	1.19074
24/4/2006	US	1311.28	1311.28	1303.79	1308.11	-0.08119	-0.10538	Short	TRUE	1310.79	1299.17	1301.74	0.004086	0.355825	1.194825
25/4/2006	US	1308.11	1310.79	1299.17	1301.74	-0.09802	-0.10482	Short	TRUE	1310.97	1301.74	1305.41	-0.00237	0.35346	1.19246
26/4/2006	US	1301.74	1310.97	1301.74	1305.41	-0.08108	-0.10381	Short	TRUE	1315	1295.57	1309.72	-0.00277	0.35069	1.18969
27/4/2006	US	1305.41	1315	1295.57	1309.72	-0.09561	-0.10324	Short	TRUE	1316.04	1306.16	1310.61	-0.00057	0.35012	1.18912
28/4/2006	US	1309.72	1316.04	1306.16	1310.61	-0.0971	-0.1026	Short	TRUE	1317.21	1303.46	1305.19	0.00347	0.353589	1.192589
1/5/2006	US	1310.61	1317.21	1303.46	1305.19	-0.0712	-0.10068	Short	TRUE	1313.66	1305.19	1313.21	-0.00516	0.348434	1.187434
2/5/2006	US	1305.19	1313.66	1305.19	1313.21	-0.08557	-0.09972	Short	TRUE	1313.47	1303.92	1307.85	0.003424	0.351859	1.190859
3/5/2006	US	1313.21	1313.47	1303.92	1307.85	-0.08804	-0.09872	Short	TRUE	1315.14	1307.85	1312.25	-0.00282	0.349036	1.188036
4/5/2006	US	1307.85	1315.14	1307.85	1312.25	-0.09619	-0.09762	Short	TRUE	1326.53	1312.25	1325.76	-0.00864	0.340398	1.179398
5/5/2006	US	1312.25	1326.53	1312.25	1325.76	-0.09582	-0.09718	Short	TRUE	1326.7	1322.87	1324.66	0.000696	0.341094	1.180094
8/5/2006	US	1325.76	1326.7	1322.87	1324.66	-0.07811	-0.09421	Short	TRUE	1326.6	1322.48	1325.14	-0.0003	0.34079	1.17979
9/5/2006	US	1324.66	1326.6	1322.48	1325.14	-0.11913	-0.09459	Long	TRUE	1325.51	1317.44	1322.85	-0.00145	0.33934	1.17834
10/5/2006	US	1324.57	1325.51	1317.44	1322.85	-0.08836	-0.09473	Short	FALSE	1322.63	1303.45	1305.92	0	0.33934	1.17834
11/5/2006	US	1322.63	1322.63	1303.45	1305.92	-0.08278	-0.09446	Short	FALSE	1305.88	1290.38	1291.24	0	0.33934	1.17834
12/5/2006	US	1305.88	1305.88	1290.38	1291.24	-0.1201	-0.09538	Long	TRUE	1294.81	1284.51	1294.5	0.002118	0.341459	1.180459
15/5/2006	US	1291.19	1294.81	1284.51	1294.5	-0.11944	-0.0947	Long	TRUE	1297.88	1288.51	1292.08	-0.00157	0.33989	1.17889
16/5/2006	US	1294.5	1297.88	1288.51	1292.08	-0.11284	-0.09476	Long	FALSE	1291.73	1267.31	1270.32	0	0.33989	1.17889
17/5/2006	US	1291.73	1291.73	1267.31	1270.32	-0.09394	-0.09508	Short	TRUE	1274.89	1261.75	1261.81	0.005621	0.345511	1.184511
18/5/2006	US	1270.25	1274.89	1261.75	1261.81	-0.10856	-0.09572	Long	TRUE	1272.15	1256.28	1267.03	0.003471	0.348982	1.187982
19/5/2006	US	1261.81	1272.15	1256.28	1267.03	-0.11469	-0.09769	Long	TRUE	1268.77	1252.98	1262.07	-0.00328	0.345697	1.184697
22/5/2006	US	1267.03	1268.77	1252.98	1262.07	-0.08959	-0.09804	Short	TRUE	1273.67	1256.15	1256.58	0.00365	0.349347	1.188347
23/5/2006	US	1262.06	1273.67	1256.15	1256.58	-0.10962	-0.09832	Long	TRUE	1264.53	1245.34	1258.57	0.001329	0.350675	1.189675
24/5/2006	US	1256.56	1264.53	1245.34	1258.57	-0.09394	-0.09874	Short	TRUE	1273.26	1258.41	1272.88	-0.00954	0.341136	1.180136
25/5/2006	US	1258.41	1273.26	1258.41	1272.88	-0.12034	-0.09949	Long	TRUE	1280.54	1272.5	1280.16	0.004799	0.345935	1.184935
26/5/2006	US	1272.71	1280.54	1272.5	1280.16	-0.10898	-0.10042	Long	FALSE	1280.04	1259.84	1259.84	0	0.345935	1.184935
30/5/2006	US	1280.04	1280.04	1259.84	1259.84	-0.10856	-0.10117	Long	TRUE	1270.09	1259.38	1270.09	0.006826	0.352761	1.191761
31/5/2006	US	1259.38	1270.09	1259.38	1270.09	-0.11336	-0.10257	Long	TRUE	1285.71	1269.19	1285.71	0.010318	0.363079	1.202079
1/6/2006	US	1270.05	1285.71	1269.19	1285.71	-0.11665	-0.10361	Long	TRUE	1290.68	1280.22	1288.22	0.001638	0.364717	1.203717
2/6/2006	US	1285.71	1290.68	1280.22	1288.22	-0.10436	-0.10415	Long	FALSE	1288.16	1264.66	1265.29	0	0.364717	1.203717
5/6/2006	US	1288.16	1288.16	1264.66	1265.29	-0.09689	-0.10525	Short	TRUE	1269.88	1254.46	1263.85	0.000955	0.365672	1.204672
6/6/2006	US	1265.23	1269.88	1254.46	1263.85	-0.11932	-0.10595	Long	TRUE	1272.47	1255.77	1256.15	-0.00511	0.36056	1.19956
7/6/2006	US	1263.61	1272.47	1255.77	1256.15	-0.13014	-0.10769	Long	TRUE	1259.85	1235.18	1257.93	0.001189	0.361749	1.200749
8/6/2006	US	1256.08	1259.85	1235.18	1257.93	-0.1306	-0.10807	Long	TRUE	1262.58	1250.03	1252.3	-0.00376	0.357994	1.196994
9/6/2006	US	1257.93	1262.58	1250.03	1252.3	-0.10371	-0.10858	Short	TRUE	1255.22	1236.2	1236.4	0.010652	0.368646	1.207646
12/6/2006	US	1252.27	1255.22	1236.2	1236.4	-0.11708	-0.10989	Long	TRUE	1243.37	1222.52	1223.69	-0.00862	0.360022	1.199022

13/6/2006 US	1236.08	1243.37	1222.52	1223.69	-0.13435	-0.11102	Long	TRUE	1231.46	1219.29	1230.04	0.004354	0.364375	1.203375
14/6/2006 US	1223.66	1231.46	1219.29	1230.04	-0.11245	-0.11079	Long	TRUE	1258.64	1230.01	1256.16	0.017816	0.382192	1.221192
15/6/2006 US	1230.01	1258.64	1230.01	1256.16	-0.11039	-0.11107	Short	TRUE	1256.27	1246.33	1251.54	0.003086	0.385277	1.224277
16/6/2006 US	1256.16	1256.27	1246.33	1251.54	-0.11279	-0.11133	Long	TRUE	1255.93	1237.17	1240.14	-0.00764	0.377635	1.216635
19/6/2006 US	1251.54	1255.93	1237.17	1240.14	-0.09986	-0.11105	Short	TRUE	1249.01	1238.87	1240.12	1.35E-05	0.377649	1.216649
20/6/2006 US	1240.12	1249.01	1238.87	1240.12	-0.13445	-0.11372	Long	TRUE	1257.96	1240.09	1252.2	0.008173	0.385821	1.224821
21/6/2006 US	1240.09	1257.96	1240.09	1252.2	-0.09853	-0.11402	Short	FALSE	1251.92	1241.53	1245.6	0	0.385821	1.224821
22/6/2006 US	1251.92	1251.92	1241.53	1245.6	-0.09562	-0.11355	Short	TRUE	1253.13	1241.43	1244.5	0.000741	0.386562	1.225562
23/6/2006 US	1245.59	1253.13	1241.43	1244.5	-0.12844	-0.1147	Long	TRUE	1250.92	1243.68	1250.56	0.004085	0.390648	1.229648
26/6/2006 US	1244.5	1250.92	1243.68	1250.56	-0.08665	-0.11417	Short	TRUE	1253.37	1238.94	1239.2	0.007621	0.398269	1.237269
27/6/2006 US	1250.55	1253.37	1238.94	1239.2	-0.12114	-0.11478	Long	TRUE	1247.06	1237.59	1246	0.004604	0.402873	1.241873
28/6/2006 US	1238.99	1247.06	1237.59	1246	-0.12637	-0.11509	Long	TRUE	1272.88	1245.94	1272.87	0.018093	0.420966	1.259966
29/6/2006 US	1245.94	1272.88	1245.94	1272.87	-0.10708	-0.11504	Short	TRUE	1276.3	1270.2	1270.2	0.00176	0.422726	1.261726
30/6/2006 US	1272.86	1276.3	1270.2	1270.2	-0.10961	-0.11491	Short	TRUE	1280.38	1270.06	1280.19	-0.0066	0.416127	1.255127
3/7/2006 US	1270.06	1280.38	1270.06	1280.19	-0.09862	-0.11385	Short	FALSE	1280.05	1265.91	1270.91	0	0.416127	1.255127
5/7/2006 US	1280.05	1280.05	1265.91	1270.91	-0.10686	-0.11465	Short	TRUE	1278.32	1270.58	1274.08	-0.00209	0.414035	1.253035
6/7/2006 US	1270.58	1278.32	1270.58	1274.08	-0.11678	-0.11456	Long	TRUE	1275.38	1263.13	1265.48	-0.00566	0.408371	1.247371
7/7/2006 US	1274.08	1275.38	1263.13	1265.48	-0.12047	-0.11424	Long	TRUE	1274.06	1264.46	1267.34	0.001233	0.409605	1.248605
10/7/2006 US	1265.46	1274.06	1264.46	1267.34	-0.09669	-0.11382	Short	TRUE	1273.64	1259.65	1272.52	-0.00343	0.406175	1.245175
11/7/2006 US	1267.26	1273.64	1259.65	1272.52	-0.12185	-0.11378	Long	TRUE	1273.31	1257.29	1258.6	-0.00918	0.396998	1.235998
12/7/2006 US	1272.39	1273.31	1257.29	1258.6	-0.1438	-0.11467	Long	FALSE	1258.58	1241.43	1242.29	0	0.396998	1.235998
13/7/2006 US	1258.58	1258.58	1241.43	1242.29	-0.138	-0.11479	Long	TRUE	1242.7	1228.45	1236.2	-0.00411	0.392885	1.231885
14/7/2006 US	1242.29	1242.7	1228.45	1236.2	-0.14606	-0.11591	Long	TRUE	1240.07	1231.49	1234.49	-0.00116	0.391724	1.230724
17/7/2006 US	1236.2	1240.07	1231.49	1234.49	-0.08766	-0.11689	Short	TRUE	1239.86	1224.54	1236.86	-0.00161	0.390113	1.229113
18/7/2006 US	1234.49	1239.86	1224.54	1236.86	-0.10224	-0.11672	Short	TRUE	1261.81	1236.74	1259.81	-0.01557	0.374546	1.213546
19/7/2006 US	1236.74	1261.81	1236.74	1259.81	-0.1086	-0.11701	Short	TRUE	1262.56	1249.13	1249.13	0.007113	0.381658	1.220658
20/7/2006 US	1259.81	1262.56	1249.13	1249.13	-0.0855	-0.11538	Short	TRUE	1250.96	1238.72	1240.29	0.005938	0.387596	1.226596
21/7/2006 US	1249.12	1250.96	1238.72	1240.29	-0.11317	-0.11587	Short	TRUE	1262.5	1240.25	1260.91	-0.01395	0.373647	1.212647
24/7/2006 US	1240.25	1262.5	1240.25	1260.91	-0.08078	-0.11597	Short	TRUE	1272.39	1257.19	1268.88	-0.0053	0.368344	1.207344
25/7/2006 US	1260.91	1272.39	1257.19	1268.88	-0.07835	-0.11492	Short	TRUE	1273.89	1261.94	1268.4	0.000317	0.368661	1.207661
26/7/2006 US	1268.87	1273.89	1261.94	1268.4	-0.10584	-0.11556	Short	TRUE	1275.85	1261.92	1263.2	0.00344	0.372101	1.211101
27/7/2006 US	1268.2	1275.85	1261.92	1263.2	-0.09033	-0.11454	Short	TRUE	1280.42	1263.15	1278.55	-0.0102	0.361906	1.200906
28/7/2006 US	1263.15	1280.42	1263.15	1278.55	-0.10872	-0.11395	Short	TRUE	1278.66	1274.31	1276.66	0.00124	0.363146	1.202146
31/7/2006 US	1278.53	1278.66	1274.31	1276.66	-0.10166	-0.11423	Short	TRUE	1278.66	1265.71	1270.92	0.003772	0.366918	1.205918
1/8/2006 US	1278.53	1278.66	1265.71	1270.92	-0.09197	-0.11387	Short	TRUE	1283.42	1270.73	1278.55	-0.00504	0.361881	1.200881
2/8/2006 US	1270.73	1283.42	1270.73	1278.55	-0.09224	-0.11366	Short	TRUE	1283.96	1271.25	1280.27	-0.00113	0.360753	1.199753

3/8/2006 US	1278.22	1283.96	1271.25	1280.27	-0.10401	-0.11349	Short	TRUE	1292.92	1273.82	1279.36	0.000596	0.361349	1.200349
4/8/2006 US	1280.26	1292.92	1273.82	1279.36	-0.1068	-0.11349	Short	FALSE	1279.31	1273	1275.77	0	0.361349	1.200349
7/8/2006 US	1279.31	1279.31	1273	1275.77	-0.12334	-0.11324	Long	TRUE	1282.75	1268.37	1271.48	-0.00282	0.358528	1.197528
8/8/2006 US	1275.67	1282.75	1268.37	1271.48	-0.1237	-0.11325	Long	TRUE	1283.74	1264.73	1265.95	-0.00365	0.354879	1.193879
9/8/2006 US	1271.13	1283.74	1264.73	1265.95	-0.1158	-0.11388	Long	TRUE	1272.55	1261.3	1271.81	0.003884	0.358762	1.197762
10/8/2006 US	1265.72	1272.55	1261.3	1271.81	-0.11512	-0.11366	Long	FALSE	1271.64	1262.08	1266.74	0	0.358762	1.197762
11/8/2006 US	1271.64	1271.64	1262.08	1266.74	-0.1242	-0.113	Long	TRUE	1278.9	1266.67	1268.21	0.000974	0.359736	1.198736
14/8/2006 US	1266.67	1278.9	1266.67	1268.21	-0.08285	-0.10916	Short	TRUE	1286.23	1268.19	1285.58	-0.01149	0.348245	1.187245
15/8/2006 US	1268.19	1286.23	1268.19	1285.58	-0.08809	-0.10777	Short	TRUE	1296.21	1285.27	1295.43	-0.00643	0.341816	1.180816
16/8/2006 US	1285.27	1296.21	1285.27	1295.43	-0.09735	-0.1081	Short	TRUE	1300.78	1292.71	1297.48	-0.00133	0.340489	1.179489
17/8/2006 US	1295.37	1300.78	1292.71	1297.48	-0.10395	-0.10815	Short	TRUE	1302.3	1293.57	1302.3	-0.00312	0.337372	1.176372
18/8/2006 US	1297.48	1302.3	1293.57	1302.3	-0.13213	-0.10894	Long	TRUE	1302.3	1295.51	1297.52	-0.00308	0.334292	1.173292
21/8/2006 US	1302.3	1302.3	1295.51	1297.52	-0.11176	-0.10912	Long	TRUE	1302.49	1294.44	1298.82	0.000841	0.335133	1.174133
22/8/2006 US	1297.52	1302.49	1294.44	1298.82	-0.12344	-0.10938	Long	TRUE	1301.5	1289.49	1292.99	-0.00377	0.331367	1.170367
23/8/2006 US	1298.73	1301.5	1289.49	1292.99	-0.12678	-0.11092	Long	TRUE	1297.23	1291.4	1296.06	0.001992	0.333359	1.172359
24/8/2006 US	1292.97	1297.23	1291.4	1296.06	-0.13085	-0.11267	Long	TRUE	1298.88	1292.39	1295.09	-0.00063	0.332731	1.171731
25/8/2006 US	1295.92	1298.88	1292.39	1295.09	-0.13087	-0.1135	Long	TRUE	1305.02	1293.97	1301.78	0.004334	0.337065	1.176065
28/8/2006 US	1295.09	1305.02	1293.97	1301.78	-0.11625	-0.11597	Long	TRUE	1305.02	1295.29	1304.28	0.001611	0.338676	1.177676
29/8/2006 US	1301.57	1305.02	1295.29	1304.28	-0.14752	-0.11717	Long	TRUE	1306.74	1302.15	1304.27	-6.43E-06	0.33867	1.17767
30/8/2006 US	1303.7	1306.74	1302.15	1304.27	-0.13805	-0.11839	Long	TRUE	1306.11	1302.45	1303.82	-0.00029	0.33838	1.17738
31/8/2006 US	1304.25	1306.11	1302.45	1303.82	-0.09439	-0.11847	Short	TRUE	1312.03	1303.8	1311.01	-0.00463	0.333754	1.172754
1/9/2006 US	1303.8	1312.03	1303.8	1311.01	-0.10357	-0.11884	Short	TRUE	1314.67	1308.82	1313.25	-0.00143	0.33232	1.17132
5/9/2006 US	1310.94	1314.67	1308.82	1313.25	-0.09863	-0.12004	Short	FALSE	1313.04	1299.28	1300.26	0	0.33232	1.17132
6/9/2006 US	1313.04	1313.04	1299.28	1300.26	-0.10651	-0.11948	Short	TRUE	1301.25	1292.13	1294.02	0.004026	0.336347	1.175347
7/9/2006 US	1300.21	1301.25	1292.13	1294.02	-0.15541	-0.12053	Long	TRUE	1300.14	1294.02	1298.92	0.003177	0.339524	1.178524
8/9/2006 US	1294.02	1300.14	1294.02	1298.92	-0.15246	-0.12175	Long	TRUE	1302.36	1290.93	1299.54	0.0004	0.339924	1.178924
11/9/2006 US	1298.86	1302.36	1290.93	1299.54	-0.14513	-0.1233	Long	TRUE	1314.28	1299.53	1313.11	0.008761	0.348685	1.187685
12/9/2006 US	1299.53	1314.28	1299.53	1313.11	-0.12073	-0.12341	Short	TRUE	1319.92	1311.12	1318.07	-0.00317	0.345516	1.184516
13/9/2006 US	1312.74	1319.92	1311.12	1318.07	-0.0908	-0.12368	Short	FALSE	1318	1313.25	1316.28	0	0.345516	1.184516
14/9/2006 US	1318	1318	1313.25	1316.28	-0.10346	-0.12419	Short	TRUE	1324.65	1316.28	1319.87	-0.00229	0.343228	1.182228
15/9/2006 US	1316.28	1324.65	1316.28	1319.87	-0.1258	-0.12514	Long	TRUE	1324.87	1318.16	1321.18	0.000833	0.34406	1.18306
18/9/2006 US	1319.85	1324.87	1318.16	1321.18	-0.10927	-0.12368	Short	TRUE	1322.04	1312.17	1318.31	0.001823	0.345883	1.184883
19/9/2006 US	1321.17	1322.04	1312.17	1318.31	-0.12611	-0.12433	Long	TRUE	1328.53	1318.28	1325.18	0.004372	0.350255	1.189255
20/9/2006 US	1318.28	1328.53	1318.28	1325.18	-0.10102	-0.12397	Short	TRUE	1328.19	1315.45	1318.03	0.004527	0.354782	1.193782
21/9/2006 US	1324.89	1328.19	1315.45	1318.03	-0.11338	-0.12364	Short	TRUE	1318.03	1310.94	1314.78	0.002069	0.356851	1.195851
22/9/2006 US	1318.03	1318.03	1310.94	1314.78	-0.14001	-0.12408	Long	TRUE	1329.35	1311.58	1326.37	0.007396	0.364247	1.203247

25/9/2006 US	1314.78	1329.35	1311.58	1326.37	-0.1229	-0.12357	Short	TRUE	1336.6	1325.3	1336.34	-0.00631	0.35794	1.19694
26/9/2006 US	1326.35	1336.6	1325.3	1336.34	-0.12056	-0.12301	Short	TRUE	1340.08	1333.54	1336.59	-0.00016	0.357783	1.196783
27/9/2006 US	1336.12	1340.08	1333.54	1336.59	-0.11507	-0.12297	Short	TRUE	1340.28	1333.75	1339.15	-0.00161	0.356176	1.195176
28/9/2006 US	1336.56	1340.28	1333.75	1339.15	-0.11006	-0.12172	Short	TRUE	1339.88	1335.64	1335.85	0.002068	0.358244	1.197244
29/9/2006 US	1339.15	1339.88	1335.64	1335.85	-0.12182	-0.12118	Long	TRUE	1338.54	1330.28	1331.32	-0.00285	0.355398	1.194398
2/10/2006 US	1335.82	1338.54	1330.28	1331.32	-0.12934	-0.1224	Long	TRUE	1338.31	1327.1	1334.11	0.001758	0.357157	1.196157
3/10/2006 US	1331.32	1338.31	1327.1	1334.11	-0.16036	-0.12381	Long	TRUE	1350.22	1331.48	1350.22	0.010131	0.367288	1.206288
4/10/2006 US	1333.81	1350.22	1331.48	1350.22	-0.15564	-0.12514	Long	TRUE	1353.79	1347.75	1353.22	0.001864	0.369152	1.208152
5/10/2006 US	1349.84	1353.79	1347.75	1353.22	-0.11563	-0.12571	Short	TRUE	1353.22	1344.21	1349.58	0.002257	0.371409	1.210409
6/10/2006 US	1353.22	1353.22	1344.21	1349.58	-0.13601	-0.12669	Long	TRUE	1352.69	1346.55	1350.66	0.000671	0.37208	1.21108
9/10/2006 US	1349.58	1352.69	1346.55	1350.66	-0.12196	-0.12314	Short	TRUE	1354.23	1348.6	1353.42	-0.00171	0.370366	1.209366
10/10/2006 US	1350.62	1354.23	1348.6	1353.42	-0.11175	-0.1234	Short	TRUE	1353.97	1343.57	1349.95	0.002151	0.372517	1.211517
11/10/2006 US	1353.28	1353.97	1343.57	1349.95	-0.13535	-0.12308	Long	TRUE	1363.76	1349.94	1362.83	0.008005	0.380522	1.219522
12/10/2006 US	1349.94	1363.76	1349.94	1362.83	-0.12479	-0.12321	Long	TRUE	1366.63	1360.5	1365.62	0.001718	0.38224	1.22124
13/10/2006 US	1362.82	1366.63	1360.5	1365.62	-0.10267	-0.12361	Short	TRUE	1370.2	1364.48	1369.05	-0.00211	0.380132	1.219132
16/10/2006 US	1365.61	1370.2	1364.48	1369.05	-0.07743	-0.12227	Short	TRUE	1369.05	1356.87	1364.05	0.003064	0.383197	1.222197
17/10/2006 US	1369.05	1369.05	1356.87	1364.05	-0.09508	-0.12197	Short	TRUE	1372.87	1360.95	1365.96	-0.00117	0.382022	1.221022
18/10/2006 US	1363.93	1372.87	1360.95	1365.96	-0.11196	-0.12206	Short	TRUE	1368.09	1362.06	1366.96	-0.00061	0.381407	1.220407
19/10/2006 US	1365.95	1368.09	1362.06	1366.96	-0.09303	-0.12096	Short	TRUE	1368.66	1362.1	1368.6	-0.00101	0.380401	1.219401
20/10/2006 US	1366.94	1368.66	1362.1	1368.6	-0.09197	-0.12065	Short	TRUE	1377.4	1363.94	1377.02	-0.00516	0.375239	1.214239
23/10/2006 US	1368.58	1377.4	1363.94	1377.02	-0.07179	-0.11686	Short	TRUE	1377.78	1372.42	1377.38	-0.00022	0.37502	1.21402
24/10/2006 US	1377.02	1377.78	1372.42	1377.38	-0.09371	-0.1157	Short	TRUE	1383.61	1376	1382.22	-0.00295	0.372072	1.211072
25/10/2006 US	1377.36	1383.61	1376	1382.22	-0.0895	-0.11459	Short	TRUE	1389.45	1379.47	1389.08	-0.00416	0.367908	1.206908
26/10/2006 US	1382.21	1389.45	1379.47	1389.08	-0.08313	-0.11334	Short	FALSE	1388.89	1375.85	1377.34	0	0.367908	1.206908
27/10/2006 US	1388.89	1388.89	1375.85	1377.34	-0.08862	-0.11246	Short	TRUE	1381.22	1373.46	1377.93	-0.00036	0.367548	1.206548
30/10/2006 US	1377.3	1381.22	1373.46	1377.93	-0.09231	-0.10958	Short	TRUE	1381.21	1372.19	1377.94	-6.09E-06	0.367542	1.206542
31/10/2006 US	1377.93	1381.21	1372.19	1377.94	-0.09253	-0.10886	Short	TRUE	1381.95	1366.26	1367.81	0.006168	0.37371	1.21271
1/11/2006 US	1377.76	1381.95	1366.26	1367.81	-0.09269	-0.10763	Short	TRUE	1368.39	1362.21	1367.34	0.000288	0.373998	1.212998
2/11/2006 US	1367.44	1368.39	1362.21	1367.34	-0.10116	-0.10566	Short	TRUE	1371.68	1360.98	1364.3	0.001865	0.375864	1.214864
3/11/2006 US	1367.31	1371.68	1360.98	1364.3	-0.10372	-0.10393	Short	TRUE	1381.4	1364.27	1379.78	-0.00952	0.366344	1.205344
6/11/2006 US	1364.27	1381.4	1364.27	1379.78	-0.08094	-0.10031	Short	TRUE	1388.19	1379.19	1382.84	-0.00186	0.364483	1.203483
7/11/2006 US	1379.75	1388.19	1379.19	1382.84	-0.06933	-0.09898	Short	TRUE	1388.61	1376.29	1385.72	-0.00175	0.362736	1.201736
8/11/2006 US	1382.5	1388.61	1376.29	1385.72	-0.06731	-0.09716	Short	TRUE	1388.92	1377.31	1378.33	0.004474	0.36721	1.20621
9/11/2006 US	1385.43	1388.92	1377.31	1378.33	-0.05062	-0.09512	Short	TRUE	1381.04	1375.6	1380.9	-0.00156	0.365646	1.204646
10/11/2006 US	1378.33	1381.04	1375.6	1380.9	-0.07382	-0.09307	Short	TRUE	1387.61	1378.8	1384.42	-0.00214	0.363507	1.202507
13/11/2006 US	1380.58	1387.61	1378.8	1384.42	-0.08222	-0.08877	Short	TRUE	1394.49	1379.07	1393.22	-0.00533	0.358174	1.197174

14/11/2006	US	1384.36	1394.49	1379.07	1393.22	-0.10348	-0.089	Long	TRUE	1401.35	1392.13	1396.57	0.002017	0.360192	1.199192
15/11/2006	US	1392.91	1401.35	1392.13	1396.57	-0.09574	-0.08961	Long	TRUE	1403.76	1396.53	1399.76	0.001916	0.362108	1.201108
16/11/2006	US	1396.53	1403.76	1396.53	1399.76	-0.0963	-0.08965	Long	TRUE	1401.21	1394.55	1401.2	0.000863	0.362971	1.201971
17/11/2006	US	1399.76	1401.21	1394.55	1401.2	-0.11697	-0.08982	Long	TRUE	1404.37	1397.85	1400.5	-0.00042	0.362552	1.201552
20/11/2006	US	1401.17	1404.37	1397.85	1400.5	-0.06879	-0.08818	Short	TRUE	1403.49	1399.99	1402.81	-0.00138	0.361168	1.200168
21/11/2006	US	1400.43	1403.49	1399.99	1402.81	-0.07568	-0.08746	Short	TRUE	1407.89	1402.26	1406.09	-0.00196	0.359206	1.198206
22/11/2006	US	1402.69	1407.89	1402.26	1406.09	-0.06809	-0.08734	Short	FALSE	1405.94	1399.25	1400.95	0	0.359206	1.198206
24/11/2006	US	1405.94	1405.94	1399.25	1400.95	-0.10749	-0.08828	Long	TRUE	1400.95	1381.44	1381.9	-0.01141	0.347798	1.186798
27/11/2006	US	1400.95	1400.95	1381.44	1381.9	-0.10442	-0.08808	Long	TRUE	1387.91	1377.83	1386.72	0.002926	0.350724	1.189724
28/11/2006	US	1381.61	1387.91	1377.83	1386.72	-0.13737	-0.09003	Long	TRUE	1401.14	1386.11	1399.48	0.00772	0.358444	1.197444
29/11/2006	US	1386.11	1401.14	1386.11	1399.48	-0.10595	-0.09049	Long	TRUE	1406.3	1393.83	1400.63	0.000689	0.359134	1.198134
30/11/2006	US	1399.47	1406.3	1393.83	1400.63	-0.07195	-0.0898	Short	TRUE	1402.46	1385.93	1396.71	0.002348	0.361482	1.200482
1/12/2006	US	1400.63	1402.46	1385.93	1396.71	-0.10594	-0.09024	Long	TRUE	1411.23	1396.67	1409.12	0.007455	0.368937	1.207937
4/12/2006	US	1396.67	1411.23	1396.67	1409.12	-0.09488	-0.09004	Long	TRUE	1415.27	1408.78	1414.76	0.003358	0.372295	1.211295
5/12/2006	US	1409.1	1415.27	1408.78	1414.76	-0.09414	-0.09	Long	TRUE	1415.93	1411.05	1412.9	-0.0011	0.371192	1.210192
6/12/2006	US	1414.4	1415.93	1411.05	1412.9	-0.10351	-0.09076	Long	TRUE	1418.27	1406.8	1407.29	-0.00333	0.36786	1.20686
7/12/2006	US	1412.86	1418.27	1406.8	1407.29	-0.11272	-0.0922	Long	TRUE	1414.09	1403.67	1409.84	0.00152	0.369381	1.208381
8/12/2006	US	1407.27	1414.09	1403.67	1409.84	-0.10473	-0.09345	Long	TRUE	1415.6	1408.56	1413.04	0.001904	0.371285	1.210285
11/12/2006	US	1409.81	1415.6	1408.56	1413.04	-0.04519	-0.09455	Short	TRUE	1413.78	1404.75	1411.56	0.000879	0.372164	1.211164
12/12/2006	US	1413	1413.78	1404.75	1411.56	-0.10595	-0.09533	Long	TRUE	1416.64	1411.05	1413.21	0.000981	0.373144	1.212144
13/12/2006	US	1411.32	1416.64	1411.05	1413.21	-0.11124	-0.0963	Long	TRUE	1427.23	1413.16	1425.49	0.00729	0.380435	1.219435
14/12/2006	US	1413.16	1427.23	1413.16	1425.49	-0.09517	-0.09602	Short	TRUE	1431.63	1425.48	1427.09	-0.00094	0.379493	1.218493
15/12/2006	US	1425.48	1431.63	1425.48	1427.09	-0.09099	-0.09586	Short	TRUE	1431.81	1420.65	1422.48	0.00271	0.382203	1.221203
18/12/2006	US	1427.08	1431.81	1420.65	1422.48	-0.08692	-0.0961	Short	TRUE	1428.3	1414.88	1425.55	-0.00181	0.380393	1.219393
19/12/2006	US	1422.42	1428.3	1414.88	1425.55	-0.11205	-0.09728	Long	TRUE	1429.05	1423.51	1423.53	-0.00119	0.379204	1.218204
20/12/2006	US	1425.51	1429.05	1423.51	1423.53	-0.10291	-0.09841	Long	TRUE	1426.4	1415.9	1418.3	-0.00308	0.376121	1.215121
21/12/2006	US	1423.2	1426.4	1415.9	1418.3	-0.09961	-0.09921	Long	TRUE	1418.82	1410.28	1410.76	-0.00446	0.371661	1.210661
22/12/2006	US	1418.1	1418.82	1410.28	1410.76	-0.09377	-0.10007	Short	TRUE	1417.91	1410.45	1416.9	-0.00365	0.368009	1.207009
26/12/2006	US	1410.75	1417.91	1410.45	1416.9	-0.10517	-0.10188	Long	TRUE	1427.72	1416.63	1426.84	0.005886	0.373895	1.212895
27/12/2006	US	1416.63	1427.72	1416.63	1426.84	-0.09017	-0.10141	Short	TRUE	1427.26	1422.05	1424.73	0.001241	0.375136	1.214136
28/12/2006	US	1426.77	1427.26	1422.05	1424.73	-0.09152	-0.09988	Short	TRUE	1427	1416.72	1418.3	0.003787	0.378923	1.217923
29/12/2006	US	1424.71	1427	1416.72	1418.3	-0.10029	-0.09969	Long	TRUE	1429.42	1407.86	1416.6	-0.00101	0.377917	1.216917
3/1/2007	US	1418.03	1429.42	1407.86	1416.6	-0.08734	-0.09854	Short	TRUE	1421.84	1408.22	1418.34	-0.00103	0.376886	1.215886
4/1/2007	US	1416.6	1421.84	1408.22	1418.34	-0.10509	-0.0989	Long	TRUE	1418.34	1405.75	1409.71	-0.0051	0.371781	1.210781
5/1/2007	US	1418.34	1418.34	1405.75	1409.71	-0.09904	-0.09875	Long	TRUE	1414.98	1403.97	1412.84	0.001863	0.373644	1.212644
8/1/2007	US	1409.26	1414.98	1403.97	1412.84	-0.06847	-0.09569	Short	TRUE	1415.61	1405.42	1412.11	0.000434	0.374078	1.213078

9/1/2007 US	1412.84	1415.61	1405.42	1412.11	-0.11218	-0.0973	Long	TRUE	1415.99	1404.33	1414.85	0.001628	0.375706	1.214706
10/1/2007 US	1411.94	1415.99	1404.33	1414.85	-0.0939	-0.09892	Short	TRUE	1427.12	1414.84	1423.82	-0.00532	0.370387	1.209387
11/1/2007 US	1414.84	1427.12	1414.84	1423.82	-0.07871	-0.09802	Short	TRUE	1431.23	1422.58	1430.73	-0.00407	0.366315	1.205315
12/1/2007 US	1423.82	1431.23	1422.58	1430.73	-0.10459	-0.09779	Long	TRUE	1433.93	1428.62	1431.9	0.000686	0.367001	1.206001
16/1/2007 US	1430.73	1433.93	1428.62	1431.9	-0.0838	-0.09678	Short	TRUE	1435.27	1428.57	1430.62	0.00075	0.367751	1.206751
17/1/2007 US	1431.77	1435.27	1428.57	1430.62	-0.1032	-0.09732	Long	TRUE	1433.3	1424.21	1426.37	-0.00249	0.365258	1.204258
18/1/2007 US	1430.59	1433.3	1424.21	1426.37	-0.09799	-0.09686	Long	TRUE	1431.57	1425.19	1430.5	0.002429	0.367688	1.206688
19/1/2007 US	1426.35	1431.57	1425.19	1430.5	-0.12675	-0.09765	Long	TRUE	1431.39	1420.4	1422.95	-0.00443	0.36326	1.20226
22/1/2007 US	1430.47	1431.39	1420.4	1422.95	-0.06231	-0.0959	Short	TRUE	1431.33	1421.66	1427.99	-0.00297	0.360288	1.199288
23/1/2007 US	1422.95	1431.33	1421.66	1427.99	-0.08688	-0.09523	Short	TRUE	1440.14	1427.96	1440.13	-0.00713	0.353155	1.192155
24/1/2007 US	1427.96	1440.14	1427.96	1440.13	-0.07698	-0.09428	Short	TRUE	1440.69	1422.34	1423.9	0.009455	0.362611	1.201611
25/1/2007 US	1440.12	1440.69	1422.34	1423.9	-0.07844	-0.09339	Short	TRUE	1427.27	1416.96	1422.18	0.001013	0.363624	1.202624
26/1/2007 US	1423.9	1427.27	1416.96	1422.18	-0.09367	-0.0935	Long	TRUE	1426.94	1418.46	1420.62	-0.00092	0.362704	1.201704
29/1/2007 US	1422.03	1426.94	1418.46	1420.62	-0.04916	-0.09118	Short	TRUE	1428.82	1420.61	1428.82	-0.00484	0.357861	1.196861
30/1/2007 US	1420.61	1428.82	1420.61	1428.82	-0.06324	-0.09027	Short	TRUE	1441.61	1424.78	1438.24	-0.00553	0.352329	1.191329
31/1/2007 US	1428.65	1441.61	1424.78	1438.24	-0.08003	-0.08964	Short	TRUE	1446.64	1437.9	1445.94	-0.00449	0.347838	1.186838
1/2/2007 US	1437.9	1446.64	1437.9	1445.94	-0.07467	-0.08928	Short	TRUE	1449.33	1444.49	1448.39	-0.00142	0.346416	1.185416
2/2/2007 US	1445.94	1449.33	1444.49	1448.39	-0.08674	-0.08926	Short	TRUE	1449.38	1443.85	1446.99	0.000811	0.347227	1.186227
5/2/2007 US	1448.33	1449.38	1443.85	1446.99	-0.0751	-0.08893	Short	TRUE	1450.19	1443.4	1448	-0.00059	0.346641	1.185641
6/2/2007 US	1446.98	1450.19	1443.4	1448	-0.0978	-0.08963	Long	TRUE	1452.99	1446.44	1450.02	0.00117	0.347812	1.186812
7/2/2007 US	1447.41	1452.99	1446.44	1450.02	-0.08039	-0.09002	Short	TRUE	1450.45	1442.81	1448.31	0.000989	0.348801	1.187801
8/2/2007 US	1449.99	1450.45	1442.81	1448.31	-0.09628	-0.08949	Long	TRUE	1452.45	1433.44	1438.06	-0.00594	0.342863	1.181863
9/2/2007 US	1448.25	1452.45	1433.44	1438.06	-0.09461	-0.08952	Long	TRUE	1439.11	1431.44	1433.37	-0.00274	0.340127	1.179127
12/2/2007 US	1438	1439.11	1431.44	1433.37	-0.09156	-0.08904	Long	TRUE	1444.41	1433.22	1444.26	0.006374	0.346501	1.185501
13/2/2007 US	1433.22	1444.41	1433.22	1444.26	-0.09438	-0.08887	Long	TRUE	1457.65	1443.91	1455.3	0.006413	0.352915	1.191915
14/2/2007 US	1443.91	1457.65	1443.91	1455.3	-0.0935	-0.08862	Long	TRUE	1457.97	1453.19	1456.81	0.000871	0.353785	1.192785
15/2/2007 US	1455.15	1457.97	1453.19	1456.81	-0.08945	-0.08881	Long	FALSE	1456.77	1451.57	1455.54	0	0.353785	1.192785
16/2/2007 US	1456.77	1456.77	1451.57	1455.54	-0.11696	-0.08927	Long	TRUE	1460.53	1449.2	1459.68	0.002386	0.356172	1.195172
20/2/2007 US	1455.53	1460.53	1449.2	1459.68	-0.08619	-0.08844	Short	FALSE	1459.6	1452.02	1457.63	0	0.356172	1.195172
21/2/2007 US	1459.6	1459.6	1452.02	1457.63	-0.08736	-0.08928	Short	TRUE	1461.57	1450.51	1456.38	0.000719	0.356891	1.195891
22/2/2007 US	1457.29	1461.57	1450.51	1456.38	-0.09769	-0.08964	Long	FALSE	1456.22	1448.36	1451.19	0	0.356891	1.195891
23/2/2007 US	1456.22	1456.22	1448.36	1451.19	-0.1003	-0.09042	Long	TRUE	1456.95	1445.48	1449.37	-0.00105	0.355839	1.194839
26/2/2007 US	1451.04	1456.95	1445.48	1449.37	-0.06715	-0.09026	Short	FALSE	1449.25	1389.42	1399.04	0	0.355839	1.194839
27/2/2007 US	1449.25	1449.25	1389.42	1399.04	-0.09639	-0.09135	Long	TRUE	1415.89	1396.65	1406.82	0.004666	0.360505	1.199505
28/2/2007 US	1398.64	1415.89	1396.65	1406.82	-0.12132	-0.09376	Long	TRUE	1409.46	1380.87	1403.17	-0.00218	0.358328	1.197328
1/3/2007 US	1406.8	1409.46	1380.87	1403.17	-0.10148	-0.09503	Long	TRUE	1403.4	1386.87	1387.17	-0.00957	0.348761	1.187761

2/3/2007 US	1403.16	1403.4	1386.87	1387.17	-0.13547	-0.09688	Long	TRUE	1391.86	1373.97	1374.12	-0.00789	0.340868	1.179868
5/3/2007 US	1387.11	1391.86	1373.97	1374.12	-0.11224	-0.09932	Long	TRUE	1397.9	1374.06	1395.41	0.012999	0.353867	1.192867
6/3/2007 US	1374.06	1397.9	1374.06	1395.41	-0.12828	-0.1006	Long	TRUE	1401.16	1390.64	1391.97	-0.00207	0.351799	1.190799
7/3/2007 US	1395.02	1401.16	1390.64	1391.97	-0.09862	-0.10139	Short	TRUE	1407.93	1391.88	1401.89	-0.00598	0.34582	1.18482
8/3/2007 US	1391.88	1407.93	1391.88	1401.89	-0.09664	-0.10135	Short	TRUE	1410.15	1397.3	1402.85	-0.00057	0.345245	1.184245
9/3/2007 US	1401.89	1410.15	1397.3	1402.85	-0.10857	-0.10229	Long	TRUE	1409.34	1398.4	1406.6	0.002243	0.347488	1.186488
12/3/2007 US	1402.8	1409.34	1398.4	1406.6	-0.10895	-0.10319	Long	FALSE	1406.23	1377.71	1377.95	0	0.347488	1.186488
13/3/2007 US	1406.23	1406.23	1377.71	1377.95	-0.11681	-0.10436	Long	TRUE	1388.09	1363.98	1387.17	0.005614	0.353102	1.192102
14/3/2007 US	1377.86	1388.09	1363.98	1387.17	-0.14232	-0.10606	Long	TRUE	1395.73	1385.16	1392.28	0.003091	0.356192	1.195192
15/3/2007 US	1387.11	1395.73	1385.16	1392.28	-0.11888	-0.10687	Long	TRUE	1397.51	1383.63	1386.95	-0.00321	0.35298	1.19198
16/3/2007 US	1392.28	1397.51	1383.63	1386.95	-0.11273	-0.10751	Long	TRUE	1403.2	1386.95	1402.06	0.00914	0.362121	1.201121
19/3/2007 US	1386.95	1403.2	1386.95	1402.06	-0.0973	-0.10857	Short	TRUE	1411.53	1400.7	1410.94	-0.00531	0.356807	1.195807
20/3/2007 US	1402.04	1411.53	1400.7	1410.94	-0.09713	-0.1084	Short	TRUE	1437.77	1409.75	1435.04	-0.01433	0.342476	1.181476
21/3/2007 US	1410.92	1437.77	1409.75	1435.04	-0.09244	-0.10821	Short	TRUE	1437.66	1429.88	1434.54	0.000292	0.342768	1.181768
22/3/2007 US	1435.04	1437.66	1429.88	1434.54	-0.10267	-0.10876	Short	TRUE	1438.89	1433.21	1436.11	-0.00092	0.34185	1.18085
23/3/2007 US	1434.54	1438.89	1433.21	1436.11	-0.10814	-0.10945	Short	TRUE	1437.65	1423.28	1437.5	-0.00081	0.341038	1.180038
26/3/2007 US	1436.11	1437.65	1423.28	1437.5	-0.10078	-0.11074	Short	FALSE	1437.49	1425.54	1428.61	0	0.341038	1.180038
27/3/2007 US	1437.49	1437.49	1425.54	1428.61	-0.11733	-0.11157	Long	FALSE	1428.35	1414.07	1417.23	0	0.341038	1.180038
28/3/2007 US	1428.35	1428.35	1414.07	1417.23	-0.13883	-0.11396	Long	TRUE	1426.24	1413.27	1422.53	0.003138	0.344176	1.183176
29/3/2007 US	1417.17	1426.24	1413.27	1422.53	-0.11928	-0.11472	Long	TRUE	1429.22	1408.9	1420.86	-0.00098	0.343191	1.182191
30/3/2007 US	1422.52	1429.22	1408.9	1420.86	-0.11564	-0.11453	Long	TRUE	1425.49	1416.37	1424.55	0.002179	0.34537	1.18437
2/4/2007 US	1420.83	1425.49	1416.37	1424.55	-0.10247	-0.11377	Short	TRUE	1440.57	1424.27	1437.77	-0.00779	0.337584	1.176584
3/4/2007 US	1424.27	1440.57	1424.27	1437.77	-0.10903	-0.11389	Short	TRUE	1440.16	1435.08	1439.37	-0.00093	0.33665	1.17565
4/4/2007 US	1437.75	1440.16	1435.08	1439.37	-0.09348	-0.11327	Short	TRUE	1444.88	1436.67	1443.76	-0.00256	0.334091	1.173091
5/4/2007 US	1438.94	1444.88	1436.67	1443.76	-0.08834	-0.11194	Short	TRUE	1448.1	1443.28	1444.61	-0.00049	0.333597	1.172597
9/4/2007 US	1443.77	1448.1	1443.28	1444.61	-0.09993	-0.11241	Short	TRUE	1448.73	1443.99	1448.39	-0.0022	0.331402	1.170402
10/4/2007 US	1444.58	1448.73	1443.99	1448.39	-0.12893	-0.11343	Long	TRUE	1448.39	1436.15	1438.87	-0.00551	0.325887	1.164887
11/4/2007 US	1448.23	1448.39	1436.15	1438.87	-0.11372	-0.11359	Long	TRUE	1448.02	1433.91	1447.8	0.005207	0.331094	1.170094
12/4/2007 US	1438.87	1448.02	1433.91	1447.8	-0.10259	-0.11311	Short	TRUE	1453.11	1444.15	1452.85	-0.00293	0.328168	1.167168
13/4/2007 US	1447.8	1453.11	1444.15	1452.85	-0.10071	-0.11173	Short	TRUE	1468.62	1452.84	1468.47	-0.00902	0.319147	1.158147
16/4/2007 US	1452.84	1468.62	1452.84	1468.47	-0.07324	-0.10921	Short	TRUE	1474.35	1467.15	1471.48	-0.00172	0.317428	1.156428
17/4/2007 US	1468.47	1474.35	1467.15	1471.48	-0.10027	-0.10875	Short	TRUE	1476.57	1466.41	1472.5	-0.00058	0.316846	1.155846
18/4/2007 US	1471.47	1476.57	1466.41	1472.5	-0.11113	-0.10921	Long	TRUE	1474.23	1464.47	1470.73	-0.00101	0.315838	1.154838
19/4/2007 US	1472.48	1474.23	1464.47	1470.73	-0.10084	-0.10933	Short	TRUE	1484.74	1470.69	1484.35	-0.00777	0.308068	1.147068
20/4/2007 US	1470.69	1484.74	1470.69	1484.35	-0.09734	-0.1095	Short	TRUE	1487.32	1480.19	1480.93	0.001933	0.310001	1.149001
23/4/2007 US	1484.33	1487.32	1480.19	1480.93	-0.07724	-0.10751	Short	TRUE	1483.82	1473.74	1480.41	0.000295	0.310296	1.149296

24/4/2007 US	1480.93	1483.82	1473.74	1480.41	-0.09671	-0.10678	Short	TRUE	1496.59	1480.28	1495.42	-0.00851	0.301789	1.140789
25/4/2007 US	1480.28	1496.59	1480.28	1495.42	-0.08803	-0.10635	Short	TRUE	1498.02	1491.17	1494.25	0.000656	0.302445	1.141445
26/4/2007 US	1495.27	1498.02	1491.17	1494.25	-0.06707	-0.10468	Short	TRUE	1497.32	1488.67	1494.07	0.000101	0.302546	1.141546
27/4/2007 US	1494.21	1497.32	1488.67	1494.07	-0.08349	-0.10283	Short	TRUE	1497.16	1482.29	1482.37	0.00657	0.309117	1.148117
30/4/2007 US	1494.07	1497.16	1482.29	1482.37	-0.09523	-0.10061	Short	TRUE	1487.27	1476.7	1486.3	-0.00222	0.306892	1.145892
1/5/2007 US	1482.37	1487.27	1476.7	1486.3	-0.10058	-0.09986	Long	TRUE	1499.1	1486.13	1495.92	0.00543	0.312323	1.151323
2/5/2007 US	1486.13	1499.1	1486.13	1495.92	-0.07939	-0.09909	Short	TRUE	1503.34	1495.56	1502.39	-0.00363	0.308694	1.147694
3/5/2007 US	1495.56	1503.34	1495.56	1502.39	-0.07958	-0.09811	Short	TRUE	1510.34	1501.8	1505.62	-0.0018	0.30689	1.14589
4/5/2007 US	1502.35	1510.34	1501.8	1505.62	-0.08668	-0.09788	Short	TRUE	1511	1505.54	1509.48	-0.00215	0.304739	1.143739
7/5/2007 US	1505.57	1511	1505.54	1509.48	-0.07601	-0.09577	Short	FALSE	1509.36	1500.66	1507.72	0	0.304739	1.143739
8/5/2007 US	1509.36	1509.36	1500.66	1507.72	-0.08212	-0.09545	Short	TRUE	1513.8	1503.77	1512.58	-0.0027	0.302035	1.141035
9/5/2007 US	1507.32	1513.8	1503.77	1512.58	-0.09123	-0.09516	Short	FALSE	1512.33	1491.42	1491.47	0	0.302035	1.141035
10/5/2007 US	1512.33	1512.33	1491.42	1491.47	-0.1121	-0.0946	Long	TRUE	1506.24	1491.47	1505.85	0.008089	0.310124	1.149124
11/5/2007 US	1491.47	1506.24	1491.47	1505.85	-0.12019	-0.09482	Long	TRUE	1510.9	1498.34	1503.15	-0.0015	0.30862	1.14762
14/5/2007 US	1505.76	1510.9	1498.34	1503.15	-0.07719	-0.0944	Short	TRUE	1514.83	1500.43	1501.19	0.001094	0.309714	1.148714
15/5/2007 US	1503.11	1514.83	1500.43	1501.19	-0.10219	-0.09386	Long	TRUE	1514.15	1500.75	1514.14	0.007238	0.316951	1.155951
16/5/2007 US	1500.75	1514.15	1500.75	1514.14	-0.09859	-0.09471	Long	TRUE	1517.14	1509.29	1512.75	-0.00077	0.316181	1.155181
17/5/2007 US	1514.01	1517.14	1509.29	1512.75	-0.07494	-0.09386	Short	TRUE	1522.75	1512.74	1522.75	-0.00555	0.310635	1.149635
18/5/2007 US	1512.74	1522.75	1512.74	1522.75	-0.07104	-0.09253	Short	TRUE	1529.87	1522.71	1525.1	-0.00129	0.30934	1.14834
21/5/2007 US	1522.75	1529.87	1522.71	1525.1	-0.06526	-0.0907	Short	TRUE	1529.24	1522.05	1524.12	0.000539	0.309879	1.148879
22/5/2007 US	1525.1	1529.24	1522.05	1524.12	-0.09407	-0.09099	Long	TRUE	1532.43	1521.9	1522.28	-0.00101	0.308866	1.147866
23/5/2007 US	1524.09	1532.43	1521.9	1522.28	-0.10934	-0.09206	Long	TRUE	1529.31	1505.18	1507.51	-0.00814	0.300726	1.139726
24/5/2007 US	1522.1	1529.31	1505.18	1507.51	-0.11101	-0.09254	Long	TRUE	1517.41	1507.5	1515.73	0.004575	0.305301	1.144301
25/5/2007 US	1507.5	1517.41	1507.5	1515.73	-0.1022	-0.09301	Long	TRUE	1521.8	1512.02	1518.11	0.001317	0.306618	1.145618
29/5/2007 US	1515.55	1521.8	1512.02	1518.11	-0.08743	-0.09443	Short	TRUE	1530.23	1510.06	1530.23	-0.0067	0.29992	1.13892
30/5/2007 US	1517.6	1530.23	1510.06	1530.23	-0.09428	-0.0944	Short	TRUE	1535.56	1528.26	1530.62	-0.00021	0.299706	1.138706
31/5/2007 US	1530.19	1535.56	1528.26	1530.62	-0.07372	-0.09351	Short	TRUE	1540.56	1530.62	1536.34	-0.00314	0.296571	1.135571
1/6/2007 US	1530.62	1540.56	1530.62	1536.34	-0.07444	-0.09334	Short	TRUE	1540.53	1532.31	1539.18	-0.00155	0.29502	1.13402
4/6/2007 US	1536.28	1540.53	1532.31	1539.18	-0.07108	-0.0935	Short	FALSE	1539.12	1525.62	1530.95	0	0.29502	1.13402
5/6/2007 US	1539.12	1539.12	1525.62	1530.95	-0.10201	-0.09384	Long	FALSE	1530.57	1514.13	1517.38	0	0.29502	1.13402
6/6/2007 US	1530.57	1530.57	1514.13	1517.38	-0.11059	-0.095	Long	FALSE	1517.36	1490.37	1490.72	0	0.29502	1.13402
7/6/2007 US	1517.36	1517.36	1490.37	1490.72	-0.10668	-0.09581	Long	TRUE	1507.76	1487.41	1507.67	0.00954	0.304559	1.143559
8/6/2007 US	1490.71	1507.76	1487.41	1507.67	-0.1174	-0.09669	Long	TRUE	1515.53	1503.35	1509.12	0.000807	0.305366	1.144366
11/6/2007 US	1507.64	1515.53	1503.35	1509.12	-0.10176	-0.09418	Long	TRUE	1511.33	1492.97	1493	-0.00896	0.296404	1.135404
12/6/2007 US	1509.12	1511.33	1492.97	1493	-0.12471	-0.09517	Long	TRUE	1515.7	1492.65	1515.67	0.01274	0.309144	1.148144
13/6/2007 US	1492.65	1515.7	1492.65	1515.67	-0.11195	-0.09633	Long	TRUE	1526.45	1515.58	1522.97	0.004041	0.313185	1.152185

14/6/2007	US	1515.58	1526.45	1515.58	1522.97	-0.1057	-0.09645	Long	FALSE	1538.71	1525.46	1532.91	0	0.313185	1.152185
15/6/2007	US	1525.46	1538.71	1525.46	1532.91	-0.09355	-0.09628	Short	TRUE	1535.44	1529.31	1531.05	0.001018	0.314203	1.153203
18/6/2007	US	1532.9	1535.44	1529.31	1531.05	-0.08011	-0.09748	Short	TRUE	1535.85	1525.67	1533.7	-0.00145	0.312751	1.151751
19/6/2007	US	1531.02	1535.85	1525.67	1533.7	-0.10379	-0.09782	Long	TRUE	1537.32	1512.36	1512.84	-0.01141	0.301339	1.140339
20/6/2007	US	1533.68	1537.32	1512.36	1512.84	-0.09028	-0.09865	Short	TRUE	1522.9	1504.75	1522.19	-0.00519	0.296154	1.135154
21/6/2007	US	1512.5	1522.9	1504.75	1522.19	-0.10896	-0.09915	Long	TRUE	1522.19	1500.74	1502.56	-0.01082	0.285334	1.124334
22/6/2007	US	1522.19	1522.19	1500.74	1502.56	-0.10384	-0.09897	Long	TRUE	1514.29	1492.68	1497.74	-0.00269	0.282643	1.121643
25/6/2007	US	1502.56	1514.29	1492.68	1497.74	-0.10862	-0.0992	Long	TRUE	1506.12	1490.54	1492.89	-0.00272	0.279926	1.118926
26/6/2007	US	1497.68	1506.12	1490.54	1492.89	-0.12177	-0.09961	Long	TRUE	1506.8	1484.18	1506.34	0.007559	0.287485	1.126485
27/6/2007	US	1492.62	1506.8	1484.18	1506.34	-0.12284	-0.10059	Long	TRUE	1514.84	1503.41	1505.71	-0.00035	0.287134	1.126134
28/6/2007	US	1506.32	1514.84	1503.41	1505.71	-0.10616	-0.10122	Long	TRUE	1517.53	1493.61	1503.35	-0.00132	0.285819	1.124819
29/6/2007	US	1505.7	1517.53	1493.61	1503.35	-0.09379	-0.1012	Short	FALSE	1519.45	1504.66	1519.43	0	0.285819	1.124819
2/7/2007	US	1504.66	1519.45	1504.66	1519.43	-0.08568	-0.10321	Short	TRUE	1526.01	1519.12	1524.87	-0.003	0.282815	1.121815
3/7/2007	US	1519.12	1526.01	1519.12	1524.87	-0.09742	-0.10288	Short	TRUE	1526.57	1517.72	1525.4	-0.00029	0.282523	1.121523
5/7/2007	US	1524.86	1526.57	1517.72	1525.4	-0.08217	-0.10297	Short	TRUE	1532.4	1520.47	1530.44	-0.00277	0.279751	1.118751
6/7/2007	US	1524.96	1532.4	1520.47	1530.44	-0.08521	-0.10213	Short	TRUE	1534.26	1527.45	1531.85	-0.00077	0.278978	1.117978
9/7/2007	US	1530.43	1534.26	1527.45	1531.85	-0.06067	-0.10152	Short	TRUE	1531.85	1510.01	1510.12	0.011902	0.29088	1.12988
10/7/2007	US	1531.85	1531.85	1510.01	1510.12	-0.09657	-0.10232	Short	TRUE	1519.34	1506.1	1518.76	-0.0048	0.28608	1.12508
11/7/2007	US	1509.93	1519.34	1506.1	1518.76	-0.11418	-0.10274	Long	TRUE	1547.92	1518.74	1547.7	0.015987	0.302067	1.141067
12/7/2007	US	1518.74	1547.92	1518.74	1547.7	-0.08499	-0.10141	Short	TRUE	1555.1	1544.85	1552.5	-0.0026	0.299465	1.138465
13/7/2007	US	1547.68	1555.1	1544.85	1552.5	-0.06186	-0.09974	Short	TRUE	1555.9	1546.69	1549.52	0.00161	0.301075	1.140075
16/7/2007	US	1552.5	1555.9	1546.69	1549.52	-0.04196	-0.09814	Short	TRUE	1555.32	1547.74	1549.37	8.12E-05	0.301156	1.140156
17/7/2007	US	1549.52	1555.32	1547.74	1549.37	-0.06353	-0.09674	Short	FALSE	1549.2	1533.67	1546.17	0	0.301156	1.140156
18/7/2007	US	1549.2	1549.2	1533.67	1546.17	-0.1098	-0.09773	Long	TRUE	1555.2	1546.13	1553.08	0.00375	0.304906	1.143906
19/7/2007	US	1546.13	1555.2	1546.13	1553.08	-0.08079	-0.09696	Short	TRUE	1553.19	1529.2	1534.1	0.010253	0.315159	1.154159
20/7/2007	US	1553.19	1553.19	1529.2	1534.1	-0.09007	-0.09695	Short	TRUE	1547.23	1534.06	1541.57	-0.00409	0.311074	1.150074
23/7/2007	US	1534.06	1547.23	1534.06	1541.57	-0.06916	-0.09641	Short	TRUE	1541.57	1508.62	1511.04	0.016616	0.32769	1.16669
24/7/2007	US	1541.57	1541.57	1508.62	1511.04	-0.09433	-0.0965	Short	TRUE	1524.31	1503.73	1518.09	-0.00391	0.323775	1.162775
25/7/2007	US	1511.03	1524.31	1503.73	1518.09	-0.10646	-0.09643	Long	TRUE	1518.09	1465.3	1482.66	-0.01958	0.304194	1.143194
26/7/2007	US	1518.09	1518.09	1465.3	1482.66	-0.09632	-0.09558	Long	TRUE	1488.53	1458.95	1458.95	-0.01342	0.290778	1.129778
27/7/2007	US	1482.44	1488.53	1458.95	1458.95	-0.13807	-0.09609	Long	TRUE	1477.88	1454.32	1473.91	0.008603	0.299381	1.138381
30/7/2007	US	1458.93	1477.88	1454.32	1473.91	-0.08366	-0.09665	Short	TRUE	1488.3	1454.25	1455.27	0.010611	0.309991	1.148991
31/7/2007	US	1473.9	1488.3	1454.25	1455.27	-0.07364	-0.09573	Short	TRUE	1468.38	1439.59	1465.81	-0.00608	0.303915	1.142915
1/8/2007	US	1455.18	1468.38	1439.59	1465.81	-0.11751	-0.09679	Long	TRUE	1476.43	1460.58	1472.2	0.003658	0.307572	1.146572
2/8/2007	US	1465.46	1476.43	1460.58	1472.2	-0.11951	-0.09753	Long	TRUE	1473.23	1432.8	1433.06	-0.02231	0.285266	1.124266
3/8/2007	US	1472.18	1473.23	1432.8	1433.06	-0.12875	-0.09869	Long	TRUE	1467.67	1427.39	1467.67	0.020263	0.305529	1.144529

6/8/2007 US	1433.04	1467.67	1427.39	1467.67	-0.14175	-0.10353	Long	TRUE	1488.3	1455.8	1476.71	0.005168	0.310697	1.149697
7/8/2007 US	1467.62	1488.3	1455.8	1476.71	-0.11361	-0.10319	Long	TRUE	1503.89	1476.22	1497.49	0.011806	0.322503	1.161503
8/8/2007 US	1476.22	1503.89	1476.22	1497.49	-0.08908	-0.10414	Short	FALSE	1497.21	1453.09	1453.09	0	0.322503	1.161503
9/8/2007 US	1497.21	1497.21	1453.09	1453.09	-0.11039	-0.1046	Long	TRUE	1462.02	1429.74	1453.64	0.000318	0.322821	1.161821
10/8/2007 US	1453.09	1462.02	1429.74	1453.64	-0.14643	-0.10568	Long	TRUE	1466.29	1451.54	1452.92	-0.00042	0.322405	1.161405
13/8/2007 US	1453.42	1466.29	1451.54	1452.92	-0.10292	-0.10998	Short	TRUE	1456.74	1426.2	1426.54	0.015233	0.337639	1.176639
14/8/2007 US	1452.87	1456.74	1426.2	1426.54	-0.13004	-0.11081	Long	TRUE	1440.78	1404.36	1406.7	-0.01167	0.32597	1.16497
15/8/2007 US	1426.15	1440.78	1404.36	1406.7	-0.13504	-0.11392	Long	TRUE	1415.97	1370.6	1411.27	0.002726	0.328696	1.167696
16/8/2007 US	1406.64	1415.97	1370.6	1411.27	-0.15269	-0.11689	Long	TRUE	1450.33	1411.26	1445.94	0.020611	0.349307	1.188307
17/8/2007 US	1411.26	1450.33	1411.26	1445.94	-0.11923	-0.1172	Long	TRUE	1451.75	1430.54	1445.55	-0.00023	0.349081	1.188081
20/8/2007 US	1445.94	1451.75	1430.54	1445.55	-0.10237	-0.11916	Short	TRUE	1455.32	1439.76	1447.12	-0.00091	0.348169	1.187169
21/8/2007 US	1445.55	1455.32	1439.76	1447.12	-0.12814	-0.11985	Long	TRUE	1464.86	1447.03	1464.07	0.009827	0.357997	1.196997
22/8/2007 US	1447.03	1464.86	1447.03	1464.07	-0.12408	-0.12168	Long	TRUE	1472.06	1453.88	1462.5	-0.0009	0.357097	1.196097
23/8/2007 US	1464.05	1472.06	1453.88	1462.5	-0.11808	-0.12248	Short	TRUE	1479.4	1460.54	1479.37	-0.00968	0.347419	1.186419
24/8/2007 US	1462.34	1479.4	1460.54	1479.37	-0.11711	-0.12283	Short	FALSE	1479.36	1465.98	1466.79	0	0.347419	1.186419
27/8/2007 US	1479.36	1479.36	1465.98	1466.79	-0.12364	-0.12355	Long	FALSE	1466.72	1432.01	1432.36	0	0.347419	1.186419
28/8/2007 US	1466.72	1466.72	1432.01	1432.36	-0.15666	-0.12507	Long	TRUE	1463.76	1432.01	1463.76	0.018392	0.365811	1.204811
29/8/2007 US	1432.01	1463.76	1432.01	1463.76	-0.14152	-0.127	Long	TRUE	1468.43	1451.25	1457.64	-0.00351	0.362303	1.201303
30/8/2007 US	1463.67	1468.43	1451.25	1457.64	-0.11936	-0.12853	Short	TRUE	1481.47	1457.61	1473.99	-0.00941	0.352893	1.191893
31/8/2007 US	1457.61	1481.47	1457.61	1473.99	-0.11041	-0.12829	Short	TRUE	1496.4	1472.15	1489.42	-0.00878	0.34411	1.18311
4/9/2007 US	1473.96	1496.4	1472.15	1489.42	-0.09644	-0.12318	Short	FALSE	1488.76	1466.34	1472.29	0	0.34411	1.18311
5/9/2007 US	1488.76	1488.76	1466.34	1472.29	-0.11011	-0.12212	Short	TRUE	1481.49	1467.41	1478.55	-0.00357	0.340542	1.179542
6/9/2007 US	1472.03	1481.49	1467.41	1478.55	-0.1096	-0.12199	Short	TRUE	1478.55	1449.07	1453.55	0.014186	0.354729	1.193729
7/9/2007 US	1478.55	1478.55	1449.07	1453.55	-0.13247	-0.12343	Long	TRUE	1462.25	1439.29	1451.7	-0.00107	0.353661	1.192661
10/9/2007 US	1453.5	1462.25	1439.29	1451.7	-0.12364	-0.12215	Long	TRUE	1472.48	1451.69	1471.49	0.011437	0.365098	1.204098
11/9/2007 US	1451.69	1472.48	1451.69	1471.49	-0.11168	-0.12198	Short	TRUE	1479.5	1465.75	1471.56	-3.99E-05	0.365058	1.204058
12/9/2007 US	1471.1	1479.5	1465.75	1471.56	-0.10228	-0.12196	Short	TRUE	1489.58	1471.47	1483.95	-0.00706	0.357994	1.196994
13/9/2007 US	1471.47	1489.58	1471.47	1483.95	-0.10333	-0.12107	Short	TRUE	1485.99	1473.18	1484.25	-0.00017	0.357825	1.196825
14/9/2007 US	1483.95	1485.99	1473.18	1484.25	-0.11281	-0.12033	Short	FALSE	1484.24	1471.82	1476.65	0	0.357825	1.196825
17/9/2007 US	1484.24	1484.24	1471.82	1476.65	-0.09505	-0.11692	Short	TRUE	1519.89	1476.63	1519.78	-0.02451	0.333319	1.172319
18/9/2007 US	1476.63	1519.89	1476.63	1519.78	-0.11645	-0.11605	Long	TRUE	1538.74	1519.75	1529.03	0.005106	0.338426	1.177426
19/9/2007 US	1519.75	1538.74	1519.75	1529.03	-0.10924	-0.11628	Short	TRUE	1529.14	1516.42	1518.75	0.005641	0.344066	1.183066
20/9/2007 US	1528.69	1529.14	1516.42	1518.75	-0.12679	-0.11623	Long	TRUE	1530.89	1518.75	1525.75	0.003867	0.347933	1.186933
21/9/2007 US	1518.75	1530.89	1518.75	1525.75	-0.09922	-0.11541	Short	TRUE	1530.18	1516.15	1517.73	0.00441	0.352344	1.191344
24/9/2007 US	1525.75	1530.18	1516.15	1517.73	-0.09445	-0.11403	Short	TRUE	1518.27	1507.13	1517.21	0.000287	0.352631	1.191631
25/9/2007 US	1516.34	1518.27	1507.13	1517.21	-0.13207	-0.11373	Long	FALSE	1529.39	1518.62	1525.42	0	0.352631	1.191631

26/9/2007	US	1518.62	1529.39	1518.62	1525.42	-0.11848	-0.11355	Long	FALSE	1532.46	1525.81	1531.38	0	0.352631	1.191631
27/9/2007	US	1527.32	1532.46	1525.81	1531.38	-0.10071	-0.11169	Short	TRUE	1533.74	1521.99	1526.75	0.002537	0.355168	1.194168
28/9/2007	US	1531.24	1533.74	1521.99	1526.75	-0.10517	-0.11048	Short	FALSE	1549.02	1527.25	1547.04	0	0.355168	1.194168
1/10/2007	US	1527.29	1549.02	1527.25	1547.04	-0.089	-0.10961	Short	TRUE	1548.01	1540.37	1546.63	0.000222	0.35539	1.19439
2/10/2007	US	1546.96	1548.01	1540.37	1546.63	-0.11461	-0.10991	Long	FALSE	1545.84	1536.34	1539.59	0	0.35539	1.19439
3/10/2007	US	1545.8	1545.84	1536.34	1539.59	-0.12118	-0.11137	Long	TRUE	1544.02	1537.63	1542.84	0.001771	0.357161	1.196161
4/10/2007	US	1539.91	1544.02	1537.63	1542.84	-0.13482	-0.11265	Long	FALSE	1561.91	1543.84	1557.59	0	0.357161	1.196161
5/10/2007	US	1543.84	1561.91	1543.84	1557.59	-0.11038	-0.11266	Short	FALSE	1556.51	1549	1552.58	0	0.357161	1.196161
8/10/2007	US	1556.51	1556.51	1549	1552.58	-0.09472	-0.10999	Short	TRUE	1565.26	1551.82	1565.15	-0.00679	0.350368	1.189368
9/10/2007	US	1553.18	1565.26	1551.82	1565.15	-0.08351	-0.10942	Short	TRUE	1565.42	1555.46	1562.47	0.001437	0.351805	1.190805
10/10/2007	US	1564.98	1565.42	1555.46	1562.47	-0.10935	-0.10894	Long	TRUE	1576.09	1546.72	1554.41	-0.00433	0.347477	1.186477
11/10/2007	US	1564.72	1576.09	1546.72	1554.41	-0.12117	-0.10926	Long	TRUE	1563.03	1554.09	1561.8	0.003989	0.351466	1.190466
12/10/2007	US	1555.41	1563.03	1554.09	1561.8	-0.10337	-0.10929	Short	TRUE	1564.74	1540.81	1548.71	0.007032	0.358498	1.197498
15/10/2007	US	1562.25	1564.74	1540.81	1548.71	-0.09495	-0.10853	Short	FALSE	1547.81	1536.29	1538.53	0	0.358498	1.197498
16/10/2007	US	1547.81	1547.81	1536.29	1538.53	-0.11402	-0.10935	Long	TRUE	1550.66	1526.01	1541.24	0.001478	0.359976	1.198976
17/10/2007	US	1544.44	1550.66	1526.01	1541.24	-0.08798	-0.10911	Short	TRUE	1542.79	1531.76	1540.08	0.000631	0.360607	1.199607
18/10/2007	US	1539.29	1542.79	1531.76	1540.08	-0.10627	-0.10877	Short	FALSE	1540	1500.26	1500.63	0	0.360607	1.199607
19/10/2007	US	1540	1540	1500.26	1500.63	-0.07982	-0.10779	Short	TRUE	1508.06	1490.4	1506.33	-0.00319	0.35742	1.19642
22/10/2007	US	1497.79	1508.06	1490.4	1506.33	-0.08154	-0.10542	Short	TRUE	1520.01	1503.61	1519.59	-0.00739	0.350035	1.189035
23/10/2007	US	1509.3	1520.01	1503.61	1519.59	-0.02367	-0.10236	Short	FALSE	1517.23	1489.56	1515.88	0	0.350035	1.189035
24/10/2007	US	1516.61	1517.23	1489.56	1515.88	-0.10537	-0.10272	Long	TRUE	1523.24	1500.46	1514.4	-0.00082	0.349216	1.188216
25/10/2007	US	1516.15	1523.24	1500.46	1514.4	-0.11379	-0.10211	Long	FALSE	1535.53	1520.18	1535.28	0	0.349216	1.188216
26/10/2007	US	1522.17	1535.53	1520.18	1535.28	-0.08461	-0.10098	Short	FALSE	1544.67	1536.43	1540.98	0	0.349216	1.188216
29/10/2007	US	1536.92	1544.67	1536.43	1540.98	-0.06941	-0.09652	Short	FALSE	1539.42	1529.55	1531.02	0	0.349216	1.188216
30/10/2007	US	1539.42	1539.42	1529.55	1531.02	-0.09636	-0.09613	Long	TRUE	1552.76	1529.4	1549.38	0.010061	0.359277	1.198277
31/10/2007	US	1532.15	1552.76	1529.4	1549.38	-0.08632	-0.09604	Short	FALSE	1545.79	1506.66	1508.44	0	0.359277	1.198277
1/11/2007	US	1545.79	1545.79	1506.66	1508.44	-0.12475	-0.09638	Long	TRUE	1513.15	1492.53	1509.65	0.000673	0.35995	1.19895
2/11/2007	US	1511.07	1513.15	1492.53	1509.65	-0.1433	-0.09711	Long	TRUE	1510.84	1489.95	1502.17	-0.00416	0.355793	1.194793
5/11/2007	US	1505.61	1510.84	1489.95	1502.17	-0.09969	-0.09654	Long	TRUE	1520.77	1499.07	1520.27	0.010109	0.365902	1.204902
6/11/2007	US	1505.33	1520.77	1499.07	1520.27	-0.1058	-0.09662	Long	FALSE	1515.46	1475.04	1475.62	0	0.365902	1.204902
7/11/2007	US	1515.46	1515.46	1475.04	1475.62	-0.08857	-0.09642	Short	TRUE	1482.5	1450.31	1474.77	0.000483	0.366385	1.205385
8/11/2007	US	1475.27	1482.5	1450.31	1474.77	-0.12994	-0.09796	Long	FALSE	1474.09	1448.51	1453.7	0	0.366385	1.205385
9/11/2007	US	1467.59	1474.09	1448.51	1453.7	-0.1386	-0.09894	Long	TRUE	1464.94	1438.53	1439.18	-0.00838	0.358005	1.197005
12/11/2007	US	1453.66	1464.94	1438.53	1439.18	-0.09131	-0.09922	Short	FALSE	1481.37	1441.35	1481.05	0	0.358005	1.197005
13/11/2007	US	1441.35	1481.37	1441.35	1481.05	-0.08126	-0.09809	Short	TRUE	1492.14	1466.47	1470.58	0.005931	0.363936	1.202936
14/11/2007	US	1483.4	1492.14	1466.47	1470.58	-0.06628	-0.09713	Short	TRUE	1472.67	1443.49	1451.15	0.011085	0.375022	1.214022

15/11/2007	US	1468.04	1472.67	1443.49	1451.15	-0.10109	-0.0967	Long	TRUE	1462.18	1443.99	1458.74	0.004388	0.37941	1.21841
16/11/2007	US	1453.09	1462.18	1443.99	1458.74	-0.11876	-0.09773	Long	FALSE	1456.7	1430.42	1433.27	0	0.37941	1.21841
19/11/2007	US	1456.7	1456.7	1430.42	1433.27	-0.11736	-0.09886	Long	TRUE	1452.64	1419.28	1439.7	0.003764	0.383174	1.222174
20/11/2007	US	1434.51	1452.64	1419.28	1439.7	-0.11815	-0.10018	Long	FALSE	1436.4	1415.64	1416.77	0	0.383174	1.222174
21/11/2007	US	1434.71	1436.4	1415.64	1416.77	-0.11592	-0.10133	Long	FALSE	1440.86	1417.62	1440.7	0	0.383174	1.222174
23/11/2007	US	1417.62	1440.86	1417.62	1440.7	-0.0901	-0.10437	Short	TRUE	1446.09	1406.1	1407.22	0.019497	0.402671	1.241671
26/11/2007	US	1440.74	1446.09	1406.1	1407.22	-0.06655	-0.10546	Short	FALSE	1429.49	1407.43	1428.23	0	0.402671	1.241671
27/11/2007	US	1409.59	1429.49	1407.43	1428.23	-0.11543	-0.10737	Long	FALSE	1471.62	1432.95	1469.02	0	0.402671	1.241671
28/11/2007	US	1432.95	1471.62	1432.95	1469.02	-0.10422	-0.10853	Short	TRUE	1473.81	1458.36	1469.72	-0.0004	0.402271	1.241271
29/11/2007	US	1467.41	1473.81	1458.36	1469.72	-0.09514	-0.10849	Short	FALSE	1488.94	1470.89	1481.14	0	0.402271	1.241271
30/11/2007	US	1471.83	1488.94	1470.89	1481.14	-0.10539	-0.10913	Short	TRUE	1481.16	1470.08	1472.42	0.004939	0.407211	1.246211
3/12/2007	US	1479.63	1481.16	1470.08	1472.42	-0.09858	-0.10656	Short	FALSE	1471.34	1460.66	1462.79	0	0.407211	1.246211
4/12/2007	US	1471.34	1471.34	1460.66	1462.79	-0.12179	-0.10685	Long	FALSE	1486.09	1465.22	1485.01	0	0.407211	1.246211
5/12/2007	US	1465.22	1486.09	1465.22	1485.01	-0.11976	-0.10752	Long	TRUE	1508.02	1482.19	1507.34	0.012616	0.419827	1.258827
6/12/2007	US	1484.59	1508.02	1482.19	1507.34	-0.10466	-0.10748	Short	TRUE	1510.63	1502.66	1504.66	0.001492	0.421318	1.260318
7/12/2007	US	1508.6	1510.63	1502.66	1504.66	-0.10356	-0.10798	Short	FALSE	1518.27	1504.96	1515.96	0	0.421318	1.260318
10/12/2007	US	1505.11	1518.27	1504.96	1515.96	-0.09864	-0.10789	Short	TRUE	1523.57	1475.99	1477.65	0.021202	0.442521	1.281521
11/12/2007	US	1516.68	1523.57	1475.99	1477.65	-0.11319	-0.10841	Long	TRUE	1511.96	1468.23	1486.59	0.005076	0.447597	1.286597
12/12/2007	US	1487.58	1511.96	1468.23	1486.59	-0.11237	-0.10911	Long	TRUE	1489.4	1469.21	1488.41	0.001027	0.448624	1.287624
13/12/2007	US	1483.27	1489.4	1469.21	1488.41	-0.11261	-0.11016	Long	FALSE	1486.67	1467.78	1467.95	0	0.448624	1.287624
14/12/2007	US	1486.19	1486.67	1467.78	1467.95	-0.12928	-0.11226	Long	FALSE	1465.05	1445.43	1445.9	0	0.448624	1.287624
17/12/2007	US	1465.05	1465.05	1445.43	1445.9	-0.09414	-0.11176	Short	TRUE	1460.16	1435.65	1454.98	-0.00527	0.443355	1.282355
18/12/2007	US	1445.92	1460.16	1435.65	1454.98	-0.10035	-0.112	Short	TRUE	1464.42	1445.31	1453	0.001142	0.444497	1.283497
19/12/2007	US	1454.7	1464.42	1445.31	1453	-0.11257	-0.11184	Long	TRUE	1461.53	1447.22	1460.12	0.004111	0.448608	1.287608
20/12/2007	US	1456.42	1461.53	1447.22	1460.12	-0.10073	-0.11125	Short	FALSE	1485.4	1463.19	1484.46	0	0.448608	1.287608
21/12/2007	US	1463.19	1485.4	1463.19	1484.46	-0.09725	-0.11063	Short	FALSE	1497.63	1484.55	1496.45	0	0.448608	1.287608
24/12/2007	US	1484.55	1497.63	1484.55	1496.45	-0.08667	-0.10941	Short	TRUE	1498.85	1488.2	1497.66	-0.00068	0.44793	1.28693
26/12/2007	US	1495.12	1498.85	1488.2	1497.66	-0.10617	-0.11043	Short	FALSE	1495.05	1475.86	1476.37	0	0.44793	1.28693
27/12/2007	US	1495.05	1495.05	1475.86	1476.37	-0.10787	-0.11018	Short	TRUE	1488.01	1471.7	1478.49	-0.0012	0.446725	1.285725
28/12/2007	US	1479.83	1488.01	1471.7	1478.49	-0.13837	-0.11132	Long	FALSE	1475.83	1465.13	1468.36	0	0.446725	1.285725
31/12/2007	US	1475.25	1475.83	1465.13	1468.36	-0.09457	-0.11045	Short	TRUE	1471.77	1442.07	1447.16	0.012113	0.458839	1.297839
2/1/2008	US	1467.97	1471.77	1442.07	1447.16	-0.09213	-0.11071	Short	TRUE	1456.8	1443.73	1447.16	0	0.458839	1.297839
3/1/2008	US	1447.55	1456.8	1443.73	1447.16	-0.10552	-0.11017	Short	FALSE	1444.01	1411.19	1411.63	0	0.458839	1.297839
4/1/2008	US	1444.01	1444.01	1411.19	1411.63	-0.08326	-0.10895	Short	TRUE	1423.87	1403.45	1416.18	-0.0027	0.456134	1.295134
7/1/2008	US	1414.07	1423.87	1403.45	1416.18	-0.0978	-0.10663	Short	TRUE	1430.28	1388.3	1390.19	0.015397	0.471532	1.310532
8/1/2008	US	1415.71	1430.28	1388.3	1390.19	-0.10989	-0.10497	Long	TRUE	1409.19	1378.7	1409.13	0.011431	0.482962	1.321962

9/1/2008 US	1390.25	1409.19	1378.7	1409.13	-0.06467	-0.10384	Short	TRUE	1429.09	1395.31	1420.33	-0.00667	0.476294	1.315294
10/1/2008 US	1406.78	1429.09	1395.31	1420.33	-0.1012	-0.10344	Short	FALSE	1419.91	1394.83	1401.02	0	0.476294	1.315294
11/1/2008 US	1419.91	1419.91	1394.83	1401.02	-0.1127	-0.10345	Long	FALSE	1417.89	1402.91	1416.25	0	0.476294	1.315294
14/1/2008 US	1402.91	1417.89	1402.91	1416.25	-0.07193	-0.0995	Short	FALSE	1411.88	1380.6	1380.95	0	0.476294	1.315294
15/1/2008 US	1411.88	1411.88	1380.6	1380.95	-0.10993	-0.10005	Long	TRUE	1391.99	1364.27	1373.2	-0.00471	0.471585	1.310585
16/1/2008 US	1377.41	1391.99	1364.27	1373.2	-0.11697	-0.10081	Long	TRUE	1377.72	1330.67	1333.25	-0.02441	0.447177	1.286177
17/1/2008 US	1374.79	1377.72	1330.67	1333.25	-0.10164	-0.10085	Long	TRUE	1350.28	1312.51	1325.19	-0.00507	0.442105	1.281105
18/1/2008 US	1333.9	1350.28	1312.51	1325.19	-0.10383	-0.10056	Long	FALSE	1322.09	1274.29	1310.5	0	0.442105	1.281105
22/1/2008 US	1312.94	1322.09	1274.29	1310.5	-0.13414	-0.09609	Long	TRUE	1339.09	1270.05	1338.6	0.01799	0.460095	1.299095
23/1/2008 US	1310.41	1339.09	1270.05	1338.6	-0.10923	-0.09684	Long	TRUE	1355.15	1334.31	1352.07	0.008443	0.468537	1.307537
24/1/2008 US	1340.13	1355.15	1334.31	1352.07	-0.08409	-0.096	Short	TRUE	1368.56	1327.5	1330.61	0.013317	0.481854	1.320854
25/1/2008 US	1357.32	1368.56	1327.5	1330.61	-0.05659	-0.09434	Short	TRUE	1353.97	1322.26	1353.97	-0.01473	0.467124	1.306124
28/1/2008 US	1330.7	1353.97	1322.26	1353.97	-0.07216	-0.08894	Short	TRUE	1364.93	1350.19	1362.3	-0.00516	0.461963	1.300963
29/1/2008 US	1355.94	1364.93	1350.19	1362.3	-0.08099	-0.089	Short	TRUE	1385.86	1352.95	1355.81	0.003997	0.46596	1.30496
30/1/2008 US	1362.22	1385.86	1352.95	1355.81	-0.08168	-0.08857	Short	TRUE	1385.62	1334.08	1378.55	-0.01407	0.451888	1.290888
31/1/2008 US	1351.98	1385.62	1334.08	1378.55	-0.0882	-0.08781	Long	TRUE	1396.02	1375.93	1395.42	0.010267	0.462155	1.301155
1/2/2008 US	1378.6	1396.02	1375.93	1395.42	-0.08176	-0.08746	Short	FALSE	1395.38	1379.69	1380.82	0	0.462155	1.301155
4/2/2008 US	1395.38	1395.38	1379.69	1380.82	-0.0329	-0.08193	Short	FALSE	1380.28	1336.64	1336.64	0	0.462155	1.301155
5/2/2008 US	1380.28	1380.28	1336.64	1336.64	-0.05925	-0.08114	Short	TRUE	1351.96	1324.34	1326.45	0.006396	0.468551	1.307551
6/2/2008 US	1339.48	1351.96	1324.34	1326.45	-0.02076	-0.07857	Short	TRUE	1347.16	1316.75	1336.91	-0.00662	0.461935	1.300935
7/2/2008 US	1324.01	1347.16	1316.75	1336.91	-0.10802	-0.07851	Long	TRUE	1341.22	1321.06	1331.29	-0.00353	0.458408	1.297408
8/2/2008 US	1336.88	1341.22	1321.06	1331.29	-0.09567	-0.07954	Long	TRUE	1341.4	1320.32	1339.13	0.004941	0.463349	1.302349
11/2/2008 US	1331.92	1341.4	1320.32	1339.13	-0.07548	-0.07466	Long	FALSE	1362.1	1339.36	1348.86	0	0.463349	1.302349
12/2/2008 US	1340.55	1362.1	1339.36	1348.86	-0.07841	-0.07495	Long	FALSE	1369.23	1350.78	1367.21	0	0.463349	1.302349
13/2/2008 US	1353.12	1369.23	1350.78	1367.21	-0.05511	-0.07439	Short	TRUE	1368.16	1347.31	1348.86	0.011261	0.47461	1.31361
14/2/2008 US	1367.33	1368.16	1347.31	1348.86	-0.09342	-0.07384	Long	TRUE	1350	1338.13	1349.99	0.000703	0.475313	1.314313
15/2/2008 US	1347.52	1350	1338.13	1349.99	-0.11834	-0.07388	Long	TRUE	1367.28	1345.05	1348.78	-0.00075	0.474561	1.313561
19/2/2008 US	1355.86	1367.28	1345.05	1348.78	-0.06401	-0.07788	Short	TRUE	1363.71	1336.55	1360.03	-0.007	0.467563	1.306563
20/2/2008 US	1348.39	1363.71	1336.55	1360.03	-0.07363	-0.07766	Short	TRUE	1367.94	1339.34	1342.53	0.010796	0.478358	1.317358
21/2/2008 US	1362.21	1367.94	1339.34	1342.53	-0.07848	-0.0758	Long	TRUE	1354.3	1327.04	1353.11	0.006612	0.48497	1.32397
22/2/2008 US	1344.22	1354.3	1327.04	1353.11	-0.11817	-0.0761	Long	TRUE	1374.36	1346.03	1371.8	0.011589	0.496559	1.335559
25/2/2008 US	1352.75	1374.36	1346.03	1371.8	-0.06364	-0.07615	Short	TRUE	1387.34	1363.29	1381.29	-0.0058	0.490755	1.329755
26/2/2008 US	1371.76	1387.34	1363.29	1381.29	-0.0871	-0.07819	Long	TRUE	1388.34	1372	1380.02	-0.00077	0.489983	1.328983
27/2/2008 US	1378.95	1388.34	1372	1380.02	-0.09828	-0.07906	Long	FALSE	1378.16	1363.16	1367.68	0	0.489983	1.328983
28/2/2008 US	1378.16	1378.16	1363.16	1367.68	-0.09944	-0.07968	Long	FALSE	1364.07	1325.42	1330.63	0	0.489983	1.328983
29/2/2008 US	1364.07	1364.07	1325.42	1330.63	-0.11526	-0.0808	Long	TRUE	1335.13	1320.04	1331.34	0.000448	0.490431	1.329431

3/3/2008 US	1330.45	1335.13	1320.04	1331.34	-0.11271	-0.08342	Long	FALSE	1331.03	1307.39	1326.75	0	0.490431	1.329431
4/3/2008 US	1329.58	1331.03	1307.39	1326.75	-0.11218	-0.08648	Long	TRUE	1344.19	1320.22	1333.7	0.004395	0.494826	1.333826
5/3/2008 US	1327.69	1344.19	1320.22	1333.7	-0.04749	-0.08696	Short	FALSE	1332.2	1303.42	1304.34	0	0.494826	1.333826
6/3/2008 US	1332.2	1332.2	1303.42	1304.34	-0.09499	-0.08815	Long	TRUE	1313.24	1282.43	1293.37	-0.00706	0.48777	1.32677
7/3/2008 US	1301.53	1313.24	1282.43	1293.37	-0.13959	-0.09211	Long	TRUE	1295.01	1272.66	1273.37	-0.01297	0.474796	1.313796
10/3/2008 US	1293.16	1295.01	1272.66	1273.37	-0.09293	-0.09212	Long	FALSE	1320.65	1274.4	1320.65	0	0.474796	1.313796
11/3/2008 US	1274.4	1320.65	1274.4	1320.65	-0.12007	-0.0958	Long	TRUE	1333.26	1307.86	1308.77	-0.00755	0.467249	1.306249
12/3/2008 US	1321.13	1333.26	1307.86	1308.77	-0.08634	-0.09617	Short	TRUE	1321.68	1282.11	1315.48	-0.0043	0.462947	1.301947
13/3/2008 US	1305.26	1321.68	1282.11	1315.48	-0.12879	-0.09784	Long	TRUE	1321.47	1274.86	1288.14	-0.01744	0.44551	1.28451
14/3/2008 US	1316.05	1321.47	1274.86	1288.14	-0.12556	-0.10019	Long	FALSE	1287.5	1256.98	1276.6	0	0.44551	1.28451
17/3/2008 US	1283.21	1287.5	1256.98	1276.6	-0.14413	-0.10392	Long	FALSE	1330.74	1277.16	1330.74	0	0.44551	1.28451
18/3/2008 US	1277.16	1330.74	1277.16	1330.74	-0.13844	-0.10512	Long	TRUE	1341.51	1298.42	1298.42	-0.02038	0.425133	1.264133
19/3/2008 US	1330.97	1341.51	1298.42	1298.42	-0.0955	-0.10525	Short	TRUE	1330.67	1295.22	1329.51	-0.02009	0.405044	1.244044
20/3/2008 US	1299.67	1330.67	1295.22	1329.51	-0.12234	-0.10719	Long	FALSE	1359.68	1330.29	1349.88	0	0.405044	1.244044
24/3/2008 US	1330.29	1359.68	1330.29	1349.88	-0.10242	-0.11071	Short	TRUE	1357.47	1341.21	1352.99	-0.00193	0.403111	1.242111
25/3/2008 US	1349.07	1357.47	1341.21	1352.99	-0.10774	-0.11143	Short	FALSE	1352.45	1336.41	1341.13	0	0.403111	1.242111
26/3/2008 US	1352.45	1352.45	1336.41	1341.13	-0.1365	-0.11386	Long	TRUE	1345.62	1325.66	1325.76	-0.00962	0.393495	1.232495
27/3/2008 US	1340.34	1345.62	1325.66	1325.76	-0.12531	-0.11513	Long	TRUE	1334.87	1312.95	1315.22	-0.00667	0.386825	1.225825
28/3/2008 US	1327.02	1334.87	1312.95	1315.22	-0.12883	-0.11615	Long	TRUE	1328.52	1312.81	1322.7	0.004772	0.391597	1.230597
31/3/2008 US	1315.92	1328.52	1312.81	1322.7	-0.0928	-0.115	Short	FALSE	1370.18	1326.41	1370.18	0	0.391597	1.230597
1/4/2008 US	1326.41	1370.18	1326.41	1370.18	-0.11023	-0.11583	Short	TRUE	1377.95	1361.55	1367.53	0.001623	0.393219	1.232219
2/4/2008 US	1369.96	1377.95	1361.55	1367.53	-0.08557	-0.11493	Short	TRUE	1375.66	1358.68	1369.31	-0.00109	0.392127	1.231127
3/4/2008 US	1365.69	1375.66	1358.68	1369.31	-0.09721	-0.11443	Short	TRUE	1380.91	1362.83	1370.4	-0.00067	0.391459	1.230459
4/4/2008 US	1369.85	1380.91	1362.83	1370.4	-0.10436	-0.11632	Short	TRUE	1386.74	1369.02	1372.54	-0.00131	0.390149	1.229149
7/4/2008 US	1373.69	1386.74	1369.02	1372.54	-0.08007	-0.11425	Short	FALSE	1370.16	1360.62	1365.54	0	0.390149	1.229149
8/4/2008 US	1370.16	1370.16	1360.62	1365.54	-0.11614	-0.11597	Long	TRUE	1368.39	1349.97	1354.49	-0.00679	0.38336	1.22236
9/4/2008 US	1365.5	1368.39	1349.97	1354.49	-0.12898	-0.11718	Long	TRUE	1367.24	1350.11	1360.55	0.003754	0.387114	1.226114
10/4/2008 US	1355.37	1367.24	1350.11	1360.55	-0.10342	-0.11662	Short	FALSE	1357.98	1331.21	1332.83	0	0.387114	1.226114
11/4/2008 US	1357.98	1357.98	1331.21	1332.83	-0.12128	-0.11779	Long	TRUE	1335.64	1326.16	1328.32	-0.00284	0.384275	1.223275
14/4/2008 US	1332.2	1335.64	1326.16	1328.32	-0.11928	-0.11657	Long	TRUE	1337.72	1324.35	1334.43	0.003859	0.388134	1.227134
15/4/2008 US	1331.72	1337.72	1324.35	1334.43	-0.09143	-0.11467	Short	FALSE	1365.49	1337.02	1364.71	0	0.388134	1.227134
16/4/2008 US	1337.02	1365.49	1337.02	1364.71	-0.08224	-0.11261	Short	TRUE	1368.6	1357.25	1365.56	-0.00052	0.387611	1.226611
17/4/2008 US	1363.37	1368.6	1357.25	1365.56	-0.09029	-0.111	Short	FALSE	1395.9	1369	1390.33	0	0.387611	1.226611
18/4/2008 US	1369	1395.9	1369	1390.33	-0.07984	-0.11048	Short	FALSE	1390.23	1379.25	1388.17	0	0.387611	1.226611
21/4/2008 US	1387.72	1390.23	1379.25	1388.17	-0.0729	-0.10487	Short	FALSE	1386.43	1369.84	1375.94	0	0.387611	1.226611
22/4/2008 US	1386.43	1386.43	1369.84	1375.94	-0.10145	-0.10433	Short	TRUE	1387.87	1372.24	1379.93	-0.00243	0.385178	1.224178

23/4/2008	US	1378.4	1387.87	1372.24	1379.93	-0.06883	-0.10321	Short	TRUE	1397.72	1371.09	1388.82	-0.00541	0.379773	1.218773
24/4/2008	US	1380.52	1397.72	1371.09	1388.82	-0.09253	-0.1027	Short	TRUE	1399.11	1379.98	1397.84	-0.00545	0.374324	1.213324
25/4/2008	US	1387.88	1399.11	1379.98	1397.84	-0.11279	-0.10191	Long	TRUE	1402.9	1394.4	1396.37	-0.00088	0.373442	1.212442
28/4/2008	US	1397.96	1402.9	1394.4	1396.37	-0.07701	-0.09939	Short	TRUE	1397	1386.7	1390.94	0.003263	0.376704	1.215704
29/4/2008	US	1395.61	1397	1386.7	1390.94	-0.12204	-0.10057	Long	TRUE	1404.57	1384.25	1385.59	-0.00323	0.373477	1.212477
30/4/2008	US	1391.22	1404.57	1384.25	1385.59	-0.12205	-0.10155	Long	TRUE	1410.07	1383.07	1409.34	0.014381	0.387858	1.226858
1/5/2008	US	1385.97	1410.07	1383.07	1409.34	-0.10191	-0.10127	Long	TRUE	1422.72	1406.25	1413.9	0.002715	0.390573	1.229573
2/5/2008	US	1409.16	1422.72	1406.25	1413.9	-0.10054	-0.10177	Short	TRUE	1415.7	1404.37	1407.49	0.003804	0.394377	1.233377
5/5/2008	US	1412.77	1415.7	1404.37	1407.49	-0.07051	-0.09938	Short	TRUE	1421.57	1397.1	1418.26	-0.00642	0.387957	1.226957
6/5/2008	US	1405.6	1421.57	1397.1	1418.26	-0.09828	-0.09926	Short	TRUE	1419.54	1391.16	1392.57	0.015197	0.403154	1.242154
7/5/2008	US	1417.49	1419.54	1391.16	1392.57	-0.0601	-0.09859	Short	TRUE	1402.35	1389.39	1397.68	-0.00308	0.400076	1.239076
8/5/2008	US	1394.29	1402.35	1389.39	1397.68	-0.07774	-0.09731	Short	FALSE	1394.9	1384.11	1388.28	0	0.400076	1.239076
9/5/2008	US	1394.9	1394.9	1384.11	1388.28	-0.09144	-0.09606	Short	TRUE	1404.06	1386.2	1403.58	-0.00925	0.390829	1.229829
12/5/2008	US	1389.4	1404.06	1386.2	1403.58	-0.07343	-0.09319	Short	TRUE	1406.3	1396.26	1403.04	0.000323	0.391152	1.230152
13/5/2008	US	1404.4	1406.3	1396.26	1403.04	-0.06295	-0.09154	Short	FALSE	1420.19	1405.65	1408.66	0	0.391152	1.230152
14/5/2008	US	1405.65	1420.19	1405.65	1408.66	-0.05611	-0.08944	Short	TRUE	1424.4	1406.87	1423.57	-0.00888	0.382271	1.221271
15/5/2008	US	1408.36	1424.4	1406.87	1423.57	-0.07166	-0.08878	Short	TRUE	1425.82	1414.35	1425.35	-0.00105	0.381222	1.220222
16/5/2008	US	1423.89	1425.82	1414.35	1425.35	-0.07373	-0.08849	Short	TRUE	1440.24	1421.63	1426.63	-0.00075	0.380469	1.219469
19/5/2008	US	1425.28	1440.24	1421.63	1426.63	-0.06559	-0.08812	Short	FALSE	1424.49	1409.09	1413.4	0	0.380469	1.219469
20/5/2008	US	1424.49	1424.49	1409.09	1413.4	-0.09238	-0.08872	Long	TRUE	1419.12	1388.81	1390.71	-0.01347	0.367	1.206
21/5/2008	US	1414.06	1419.12	1388.81	1390.71	-0.05805	-0.08823	Short	TRUE	1399.07	1390.23	1394.35	-0.0022	0.364804	1.203804
22/5/2008	US	1390.83	1399.07	1390.23	1394.35	-0.10796	-0.08845	Long	FALSE	1392.2	1373.72	1375.93	0	0.364804	1.203804
23/5/2008	US	1392.2	1392.2	1373.72	1375.93	-0.11026	-0.08983	Long	TRUE	1387.4	1373.07	1385.35	0.005744	0.370548	1.209548
27/5/2008	US	1375.97	1387.4	1373.07	1385.35	-0.09766	-0.09109	Long	TRUE	1391.25	1378.16	1390.84	0.003325	0.373873	1.212873
28/5/2008	US	1386.54	1391.25	1378.16	1390.84	-0.09924	-0.09183	Long	TRUE	1406.32	1388.59	1398.26	0.004476	0.378349	1.217349
29/5/2008	US	1390.5	1406.32	1388.59	1398.26	-0.0938	-0.09089	Long	TRUE	1404.46	1398.08	1400.38	0.001272	0.379621	1.218621
30/5/2008	US	1398.36	1404.46	1398.08	1400.38	-0.0911	-0.08986	Long	FALSE	1399.62	1377.79	1385.67	0	0.379621	1.218621
2/6/2008	US	1399.62	1399.62	1377.79	1385.67	-0.07068	-0.08739	Short	TRUE	1393.12	1370.12	1377.65	0.004856	0.384477	1.223477
3/6/2008	US	1386.42	1393.12	1370.12	1377.65	-0.08315	-0.08749	Short	TRUE	1388.18	1371.74	1377.2	0.000274	0.384751	1.223751
4/6/2008	US	1376.26	1388.18	1371.74	1377.2	-0.07195	-0.08754	Short	FALSE	1404.05	1377.48	1404.05	0	0.384751	1.223751
5/6/2008	US	1377.48	1404.05	1377.48	1404.05	-0.07355	-0.08672	Short	FALSE	1400.06	1359.9	1360.68	0	0.384751	1.223751
6/6/2008	US	1400.06	1400.06	1359.9	1360.68	-0.07608	-0.08725	Short	TRUE	1370.63	1350.62	1361.76	-0.00067	0.384085	1.223085
9/6/2008	US	1360.83	1370.63	1350.62	1361.76	-0.08353	-0.08627	Short	TRUE	1366.84	1351.56	1358.44	0.002045	0.386131	1.225131
10/6/2008	US	1358.98	1366.84	1351.56	1358.44	-0.09195	-0.0861	Long	FALSE	1357.09	1335.47	1335.49	0	0.386131	1.225131
11/6/2008	US	1357.09	1357.09	1335.47	1335.49	-0.09636	-0.08686	Long	TRUE	1353.03	1331.29	1339.87	0.002752	0.388882	1.227882
12/6/2008	US	1335.78	1353.03	1331.29	1339.87	-0.10055	-0.08812	Long	FALSE	1360.03	1341.71	1360.03	0	0.388882	1.227882

13/6/2008 US	1341.81	1360.03	1341.71	1360.03	-0.10802	-0.08985	Long	TRUE	1364.7	1352.07	1360.14	6.79E-05	0.38895	1.22795
16/6/2008 US	1358.85	1364.7	1352.07	1360.14	-0.0836	-0.09302	Short	TRUE	1366.59	1350.54	1350.93	0.005681	0.394631	1.233631
17/6/2008 US	1360.71	1366.59	1350.54	1350.93	-0.09385	-0.09404	Short	FALSE	1349.59	1333.4	1337.81	0	0.394631	1.233631
18/6/2008 US	1349.59	1349.59	1333.4	1337.81	-0.10598	-0.09538	Long	TRUE	1347.66	1330.5	1342.83	0.003148	0.39778	1.23678
19/6/2008 US	1336.89	1347.66	1330.5	1342.83	-0.11736	-0.09622	Long	FALSE	1341.02	1314.46	1317.93	0	0.39778	1.23678
20/6/2008 US	1341.02	1341.02	1314.46	1317.93	-0.12981	-0.09861	Long	TRUE	1323.78	1315.31	1318	4.46E-05	0.397824	1.236824
23/6/2008 US	1319.77	1323.78	1315.31	1318	-0.09044	-0.09863	Short	TRUE	1326.02	1304.42	1314.29	0.002362	0.400186	1.239186
24/6/2008 US	1317.23	1326.02	1304.42	1314.29	-0.11564	-0.09825	Long	FALSE	1335.63	1314.54	1321.97	0	0.400186	1.239186
25/6/2008 US	1314.54	1335.63	1314.54	1321.97	-0.10318	-0.09755	Long	FALSE	1316.29	1283.15	1283.15	0	0.400186	1.239186
26/6/2008 US	1316.29	1316.29	1283.15	1283.15	-0.12085	-0.09833	Long	TRUE	1289.45	1272	1278.38	-0.00312	0.397067	1.236067
27/6/2008 US	1283.6	1289.45	1272	1278.38	-0.11793	-0.09895	Long	TRUE	1290.31	1274.86	1280	0.001063	0.39813	1.23713
30/6/2008 US	1278.06	1290.31	1274.86	1280	-0.08697	-0.10124	Short	TRUE	1285.31	1260.68	1284.91	-0.00322	0.394912	1.233912
1/7/2008 US	1276.69	1285.31	1260.68	1284.91	-0.1287	-0.10241	Long	TRUE	1292.17	1261.51	1261.52	-0.01527	0.379639	1.218639
2/7/2008 US	1285.82	1292.17	1261.51	1261.52	-0.11944	-0.10404	Long	TRUE	1271.48	1252.01	1262.9	0.000918	0.380557	1.219557
3/7/2008 US	1262.96	1271.48	1252.01	1262.9	-0.12203	-0.10534	Long	TRUE	1273.95	1240.68	1252.31	-0.00704	0.373521	1.212521
7/7/2008 US	1262.9	1273.95	1240.68	1252.31	-0.09208	-0.1099	Short	TRUE	1274.17	1242.84	1273.7	-0.01433	0.359191	1.198191
8/7/2008 US	1251.84	1274.17	1242.84	1273.7	-0.12927	-0.11137	Long	TRUE	1277.36	1244.57	1244.69	-0.01911	0.340082	1.179082
9/7/2008 US	1273.38	1277.36	1244.57	1244.69	-0.11639	-0.11247	Long	TRUE	1257.65	1236.76	1253.39	0.005864	0.345946	1.184946
10/7/2008 US	1245.25	1257.65	1236.76	1253.39	-0.10724	-0.11298	Short	TRUE	1257.27	1225.35	1239.49	0.009304	0.35525	1.19425
11/7/2008 US	1248.66	1257.27	1225.35	1239.49	-0.12826	-0.11404	Long	TRUE	1253.5	1225.01	1228.3	-0.00757	0.347676	1.186676
14/7/2008 US	1241.61	1253.5	1225.01	1228.3	-0.07291	-0.11455	Short	TRUE	1234.35	1200.44	1214.91	0.009146	0.356822	1.195822
15/7/2008 US	1226.83	1234.35	1200.44	1214.91	-0.1203	-0.11418	Long	TRUE	1245.52	1211.39	1245.36	0.021028	0.377851	1.216851
16/7/2008 US	1214.65	1245.52	1211.39	1245.36	-0.10444	-0.11487	Short	TRUE	1262.31	1241.49	1260.32	-0.01008	0.367772	1.206772
17/7/2008 US	1246.31	1262.31	1241.49	1260.32	-0.06375	-0.11387	Short	TRUE	1262.23	1251.81	1260.68	-0.00024	0.367532	1.206532
18/7/2008 US	1258.22	1262.23	1251.81	1260.68	-0.09332	-0.11345	Short	TRUE	1267.74	1255.7	1260	0.000453	0.367985	1.206985
21/7/2008 US	1261.82	1267.74	1255.7	1260	-0.06387	-0.11004	Short	TRUE	1277.42	1248.83	1277	-0.01132	0.356665	1.195665
22/7/2008 US	1257.08	1277.42	1248.83	1277	-0.10906	-0.11003	Short	TRUE	1291.17	1276.06	1282.19	-0.00341	0.353255	1.192255
23/7/2008 US	1278.87	1291.17	1276.06	1282.19	-0.09203	-0.11008	Short	TRUE	1283.22	1251.48	1252.54	0.019401	0.372657	1.211657
24/7/2008 US	1283.22	1283.22	1251.48	1252.54	-0.09981	-0.10955	Short	TRUE	1263.23	1251.75	1257.76	-0.0035	0.36916	1.20816
25/7/2008 US	1253.51	1263.23	1251.75	1257.76	-0.12312	-0.11022	Long	TRUE	1260.09	1234.37	1234.37	-0.0156	0.353558	1.192558
28/7/2008 US	1257.76	1260.09	1234.37	1234.37	-0.09585	-0.10834	Short	FALSE	1263.2	1236.38	1263.2	0	0.353558	1.192558
29/7/2008 US	1236.38	1263.2	1236.38	1263.2	-0.11038	-0.10795	Long	FALSE	1284.33	1264.52	1284.26	0	0.353558	1.192558
30/7/2008 US	1264.52	1284.33	1264.52	1284.26	-0.09822	-0.10832	Short	TRUE	1284.93	1265.97	1267.38	0.011028	0.364585	1.203585
31/7/2008 US	1281.37	1284.93	1265.97	1267.38	-0.09205	-0.1071	Short	TRUE	1270.52	1254.54	1260.31	0.00468	0.369265	1.208265
1/8/2008 US	1269.42	1270.52	1254.54	1260.31	-0.13153	-0.10751	Long	TRUE	1260.49	1247.45	1249.01	-0.00752	0.361743	1.200743
4/8/2008 US	1260.16	1260.49	1247.45	1249.01	-0.09785	-0.10783	Short	FALSE	1284.88	1254.67	1284.88	0	0.361743	1.200743

5/8/2008 US	1254.87	1284.88	1254.67	1284.88	-0.12079	-0.1078	Long	TRUE	1291.67	1276	1289.19	0.002814	0.364557	1.203557
6/8/2008 US	1283.99	1291.67	1276	1289.19	-0.10732	-0.10831	Short	FALSE	1286.51	1264.29	1266.07	0	0.364557	1.203557
7/8/2008 US	1286.51	1286.51	1264.29	1266.07	-0.11262	-0.10776	Long	TRUE	1297.85	1262.11	1296.32	0.020046	0.384603	1.223603
8/8/2008 US	1266.29	1297.85	1262.11	1296.32	-0.11915	-0.10785	Long	TRUE	1313.15	1291.41	1305.32	0.005825	0.390428	1.229428
11/8/2008 US	1294.42	1313.15	1291.41	1305.32	-0.06658	-0.10502	Short	FALSE	1304.79	1285.64	1289.59	0	0.390428	1.229428
12/8/2008 US	1304.79	1304.79	1285.64	1289.59	-0.10409	-0.10465	Short	TRUE	1294.03	1274.86	1285.83	0.002446	0.392875	1.231875
13/8/2008 US	1288.64	1294.03	1274.86	1285.83	-0.12111	-0.10625	Long	TRUE	1300.11	1276.84	1292.93	0.004633	0.397507	1.236507
14/8/2008 US	1282.11	1300.11	1276.84	1292.93	-0.09148	-0.10529	Short	TRUE	1302.05	1290.74	1298.2	-0.00342	0.394087	1.233087
15/8/2008 US	1293.85	1302.05	1290.74	1298.2	-0.09685	-0.10504	Short	TRUE	1300.22	1274.51	1278.6	0.012667	0.406755	1.245755
18/8/2008 US	1298.14	1300.22	1274.51	1278.6	-0.06803	-0.10621	Short	FALSE	1276.65	1263.11	1266.69	0	0.406755	1.245755
19/8/2008 US	1276.65	1276.65	1263.11	1266.69	-0.1129	-0.10602	Long	TRUE	1276.01	1261.16	1274.54	0.005199	0.411954	1.250954
20/8/2008 US	1267.34	1276.01	1261.16	1274.54	-0.09698	-0.10712	Short	TRUE	1281.4	1265.22	1277.72	-0.00209	0.409861	1.248861
21/8/2008 US	1271.07	1281.4	1265.22	1277.72	-0.0941	-0.10662	Short	TRUE	1293.09	1277.59	1292.2	-0.00951	0.400353	1.239353
22/8/2008 US	1277.59	1293.09	1277.59	1292.2	-0.10104	-0.10692	Short	FALSE	1290.47	1264.87	1266.84	0	0.400353	1.239353
25/8/2008 US	1290.47	1290.47	1264.87	1266.84	-0.07209	-0.10557	Short	TRUE	1275.65	1263.21	1271.51	-0.00309	0.39726	1.23626
26/8/2008 US	1267.03	1275.65	1263.21	1271.51	-0.08486	-0.10505	Short	TRUE	1285.05	1270.03	1281.66	-0.0067	0.390562	1.229562
27/8/2008 US	1271.29	1285.05	1270.03	1281.66	-0.09811	-0.10513	Short	FALSE	1300.68	1283.79	1300.68	0	0.390562	1.229562
28/8/2008 US	1283.79	1300.68	1283.79	1300.68	-0.07732	-0.10402	Short	FALSE	1297.59	1282.74	1282.83	0	0.390562	1.229562
29/8/2008 US	1296.49	1297.59	1282.74	1282.83	-0.09234	-0.10383	Short	TRUE	1303.04	1272.2	1277.58	0.003434	0.393996	1.232996
2/9/2008 US	1287.83	1303.04	1272.2	1277.58	-0.15041	-0.10673	Long	TRUE	1280.6	1265.59	1274.98	-0.00171	0.392289	1.231289
3/9/2008 US	1276.61	1280.6	1265.59	1274.98	-0.11537	-0.10731	Long	FALSE	1271.8	1232.83	1236.83	0	0.392289	1.231289
4/9/2008 US	1271.8	1271.8	1232.83	1236.83	-0.09552	-0.10647	Short	TRUE	1244.94	1217.23	1242.31	-0.00372	0.388571	1.227571
5/9/2008 US	1233.21	1244.94	1217.23	1242.31	-0.12278	-0.10699	Long	FALSE	1274.42	1247.12	1267.79	0	0.388571	1.227571
8/9/2008 US	1249.5	1274.42	1247.12	1267.79	-0.04975	-0.10433	Short	TRUE	1268.66	1224.51	1224.51	0.028642	0.417213	1.256213
9/9/2008 US	1267.98	1268.66	1224.51	1224.51	-0.07786	-0.10277	Short	TRUE	1243.9	1221.6	1232.04	-0.00516	0.412054	1.251054
10/9/2008 US	1227.5	1243.9	1221.6	1232.04	-0.115	-0.10438	Long	TRUE	1249.98	1211.54	1249.05	0.011584	0.423637	1.262637
11/9/2008 US	1229.04	1249.98	1211.54	1249.05	-0.12436	-0.10506	Long	TRUE	1255.09	1233.81	1251.7	0.00178	0.425417	1.264417
12/9/2008 US	1245.88	1255.09	1233.81	1251.7	-0.13053	-0.10537	Long	FALSE	1250.92	1192.7	1192.7	0	0.425417	1.264417
15/9/2008 US	1250.92	1250.92	1192.7	1192.7	-0.16775	-0.11319	Long	TRUE	1214.84	1169.28	1213.59	0.014695	0.440112	1.279112
16/9/2008 US	1188.31	1214.84	1169.28	1213.59	-0.19903	-0.11611	Long	FALSE	1210.34	1155.88	1156.39	0	0.440112	1.279112
17/9/2008 US	1210.34	1210.34	1155.88	1156.39	-0.14863	-0.1188	Long	TRUE	1211.14	1133.5	1206.51	0.036364	0.476476	1.315476
18/9/2008 US	1157.08	1211.14	1133.5	1206.51	-0.13202	-0.11943	Long	FALSE	1265.12	1213.11	1255.08	0	0.476476	1.315476
19/9/2008 US	1213.11	1265.12	1213.11	1255.08	-0.09825	-0.11948	Short	TRUE	1255.37	1205.61	1207.09	0.032081	0.508557	1.347557
22/9/2008 US	1255.37	1255.37	1205.61	1207.09	-0.06049	-0.11701	Short	TRUE	1221.15	1187.06	1188.22	0.013116	0.521672	1.360672
23/9/2008 US	1207.61	1221.15	1187.06	1188.22	-0.07043	-0.11632	Short	TRUE	1197.41	1179.79	1185.87	0.001659	0.523332	1.362332
24/9/2008 US	1188.79	1197.41	1179.79	1185.87	-0.08432	-0.11673	Short	FALSE	1220.03	1187.87	1209.18	0	0.523332	1.362332

25/9/2008	US	1187.87	1220.03	1187.87	1209.18	-0.0876	-0.11682	Short	TRUE	1215.77	1187.54	1213.01	-0.00266	0.520674	1.359674
26/9/2008	US	1204.47	1215.77	1187.54	1213.01	-0.10773	-0.11714	Short	FALSE	1209.07	1106.39	1106.39	0	0.520674	1.359674
29/9/2008	US	1209.07	1209.07	1106.39	1106.39	-0.07955	-0.11589	Short	FALSE	1168.03	1113.78	1166.36	0	0.520674	1.359674
30/9/2008	US	1113.78	1168.03	1113.78	1166.36	-0.12408	-0.11509	Long	TRUE	1167.03	1140.77	1161.06	-0.00381	0.516862	1.355862
1/10/2008	US	1164.17	1167.03	1140.77	1161.06	-0.07983	-0.11235	Short	FALSE	1160.64	1111.43	1114.28	0	0.516862	1.355862
2/10/2008	US	1160.64	1160.64	1111.43	1114.28	-0.09219	-0.11041	Short	TRUE	1153.82	1098.14	1099.23	0.011332	0.528194	1.367194
3/10/2008	US	1115.16	1153.82	1098.14	1099.23	-0.09619	-0.10977	Short	FALSE	1097.56	1007.97	1056.89	0	0.528194	1.367194
6/10/2008	US	1097.56	1097.56	1007.97	1056.89	-0.09641	-0.10838	Short	TRUE	1072.91	996.23	996.23	0.048154	0.576348	1.415348
7/10/2008	US	1057.6	1072.91	996.23	996.23	-0.11669	-0.10895	Long	TRUE	1021.06	970.97	984.94	-0.00951	0.56684	1.40584
8/10/2008	US	988.91	1021.06	970.97	984.94	-0.12615	-0.11149	Long	TRUE	1005.25	909.19	909.92	-0.0639	0.502936	1.341936
9/10/2008	US	988.42	1005.25	909.19	909.92	-0.10923	-0.11254	Short	TRUE	936.36	839.8	899.22	0.009866	0.512802	1.351802
10/10/2008	US	902.31	936.36	839.8	899.22	-0.15478	-0.11386	Long	FALSE	1006.93	912.75	1003.35	0	0.512802	1.351802
13/10/2008	US	912.75	1006.93	912.75	1003.35	-0.06609	-0.1094	Short	TRUE	1044.31	972.07	998.01	0.004465	0.517267	1.356267
14/10/2008	US	1009.97	1044.31	972.07	998.01	-0.0509	-0.10504	Short	FALSE	994.6	903.99	907.84	0	0.517267	1.356267
15/10/2008	US	994.6	994.6	903.99	907.84	-0.10195	-0.10284	Short	TRUE	947.71	865.83	946.43	-0.03566	0.481603	1.320603
16/10/2008	US	909.53	947.71	865.83	946.43	-0.13021	-0.10055	Long	TRUE	984.64	918.74	940.55	-0.00521	0.476391	1.315391
17/10/2008	US	942.29	984.64	918.74	940.55	-0.10913	-0.09923	Long	FALSE	985.4	943.51	985.4	0	0.476391	1.315391
20/10/2008	US	943.51	985.4	943.51	985.4	-0.04877	-0.09742	Short	TRUE	985.44	952.47	955.05	0.025841	0.502232	1.341232
21/10/2008	US	980.4	985.44	952.47	955.05	-0.10022	-0.09757	Long	FALSE	951.67	875.81	896.78	0	0.502232	1.341232
22/10/2008	US	951.67	951.67	875.81	896.78	-0.1199	-0.09955	Long	TRUE	922.83	858.44	908.11	0.0106	0.512832	1.351832
23/10/2008	US	899.08	922.83	858.44	908.11	-0.12031	-0.10122	Long	FALSE	896.3	852.85	876.77	0	0.512832	1.351832
24/10/2008	US	895.22	896.3	852.85	876.77	-0.13194	-0.1028	Long	TRUE	893.78	846.75	848.92	-0.02665	0.486181	1.325181
27/10/2008	US	874.28	893.78	846.75	848.92	-0.10091	-0.10336	Short	TRUE	940.51	845.27	940.51	-0.09052	0.395662	1.234662
28/10/2008	US	848.92	940.51	845.27	940.51	-0.11731	-0.10533	Long	TRUE	969.97	922.26	930.09	-0.0093	0.386366	1.225366
29/10/2008	US	939.51	969.97	922.26	930.09	-0.09941	-0.10599	Short	TRUE	963.23	928.5	954.09	-0.02165	0.364717	1.203717
30/10/2008	US	939.38	963.23	928.5	954.09	-0.09291	-0.10495	Short	TRUE	984.38	944.59	968.75	-0.01289	0.351825	1.190825
31/10/2008	US	953.11	984.38	944.59	968.75	-0.10688	-0.10585	Long	TRUE	975.57	958.82	966.3	-0.00212	0.349703	1.188703
3/11/2008	US	968.67	975.57	958.82	966.3	-0.06292	-0.10343	Short	FALSE	1007.51	971.31	1005.75	0	0.349703	1.188703
4/11/2008	US	971.31	1007.51	971.31	1005.75	-0.06803	-0.10228	Short	FALSE	1001.84	949.86	952.77	0	0.349703	1.188703
5/11/2008	US	1001.84	1001.84	949.86	952.77	0.00901	-0.09876	Short	FALSE	952.4	899.73	904.88	0	0.349703	1.188703
6/11/2008	US	952.4	952.4	899.73	904.88	-0.07916	-0.09751	Short	FALSE	931.46	906.9	930.99	0	0.349703	1.188703
7/11/2008	US	907.44	931.46	906.9	930.99	-0.11163	-0.09703	Long	TRUE	951.95	907.47	919.21	-0.01062	0.339087	1.178087
10/11/2008	US	936.75	951.95	907.47	919.21	-0.07212	-0.09174	Short	FALSE	917.15	884.9	898.95	0	0.339087	1.178087
11/11/2008	US	917.15	917.15	884.9	898.95	-0.11728	-0.0918	Long	FALSE	893.39	850.48	852.3	0	0.339087	1.178087
12/11/2008	US	893.39	893.39	850.48	852.3	-0.11885	-0.09356	Long	TRUE	913.01	818.69	911.29	0.058069	0.397157	1.236157
13/11/2008	US	853.13	913.01	818.69	911.29	-0.13537	-0.09637	Long	TRUE	916.88	869.88	873.29	-0.03499	0.362171	1.201171

14/11/2008	US	904.36	916.88	869.88	873.29	-0.11983	-0.09697	Long	TRUE	882.29	848.98	850.75	-0.02165	0.340516	1.179516
17/11/2008	US	873.23	882.29	848.98	850.75	-0.11595	-0.0972	Long	TRUE	865.9	826.84	859.12	0.008254	0.34877	1.18777
18/11/2008	US	852.34	865.9	826.84	859.12	-0.11702	-0.09745	Long	TRUE	864.57	806.18	806.58	-0.05131	0.297461	1.136461
19/11/2008	US	859.03	864.57	806.18	806.58	-0.13296	-0.10026	Long	TRUE	820.52	747.78	752.44	-0.05632	0.241145	1.080145
20/11/2008	US	805.87	820.52	747.78	752.44	-0.13673	-0.10148	Long	TRUE	801.2	741.02	800.03	0.053065	0.29421	1.13321
21/11/2008	US	755.84	801.2	741.02	800.03	-0.13176	-0.10187	Long	FALSE	865.6	801.2	851.81	0	0.29421	1.13321
24/11/2008	US	801.2	865.6	801.2	851.81	-0.04351	-0.09684	Short	TRUE	868.94	834.99	857.39	-0.0055	0.288713	1.127713
25/11/2008	US	853.4	868.94	834.99	857.39	-0.07619	-0.09639	Short	TRUE	887.68	841.37	887.68	-0.02964	0.259073	1.098073
26/11/2008	US	852.9	887.68	841.37	887.68	-0.12604	-0.09723	Long	TRUE	896.25	881.21	896.24	0.008091	0.267164	1.106164
28/11/2008	US	886.89	896.25	881.21	896.24	-0.1327	-0.09799	Long	FALSE	888.61	815.69	816.21	0	0.267164	1.106164
1/12/2008	US	888.61	888.61	815.69	816.21	-0.09136	-0.09669	Short	FALSE	850.54	817.94	848.81	0	0.267164	1.106164
2/12/2008	US	817.94	850.54	817.94	848.81	-0.11835	-0.09886	Long	TRUE	873.12	827.6	870.74	0.021677	0.28884	1.12784
3/12/2008	US	843.6	873.12	827.6	870.74	-0.11853	-0.10072	Long	TRUE	875.6	833.6	845.22	-0.02459	0.26425	1.10325
4/12/2008	US	869.75	875.6	833.6	845.22	-0.13449	-0.10293	Long	TRUE	879.42	818.41	876.07	0.030623	0.294873	1.133873
5/12/2008	US	844.43	879.42	818.41	876.07	-0.153	-0.10833	Long	FALSE	918.57	882.71	909.7	0	0.294873	1.133873
8/12/2008	US	882.71	918.57	882.71	909.7	-0.06682	-0.10803	Short	TRUE	916.26	885.38	888.67	0.019396	0.314269	1.153269
9/12/2008	US	906.48	916.26	885.38	888.67	-0.11025	-0.10946	Long	TRUE	908.27	885.45	899.24	0.009979	0.324248	1.163248
10/12/2008	US	892.17	908.27	885.45	899.24	-0.11555	-0.11091	Long	TRUE	904.63	868.73	873.59	-0.02393	0.300317	1.139317
11/12/2008	US	898.35	904.63	868.73	873.59	-0.12651	-0.11121	Long	TRUE	883.24	851.35	879.73	0.005897	0.306213	1.145213
12/12/2008	US	871.79	883.24	851.35	879.73	-0.18296	-0.11335	Long	TRUE	884.63	857.72	868.57	-0.01064	0.29557	1.13457
15/12/2008	US	881.07	884.63	857.72	868.57	-0.11909	-0.11462	Long	FALSE	914.66	871.53	913.18	0	0.29557	1.13457
16/12/2008	US	871.53	914.66	871.53	913.18	-0.1624	-0.11584	Long	TRUE	918.85	895.94	904.42	-0.00805	0.287522	1.126522
17/12/2008	US	908.16	918.85	895.94	904.42	-0.14017	-0.11665	Long	TRUE	911.02	877.44	885.28	-0.01776	0.269766	1.108766
18/12/2008	US	905.98	911.02	877.44	885.28	-0.14925	-0.11772	Long	TRUE	905.47	883.02	887.88	0.002464	0.27223	1.11123
19/12/2008	US	886.96	905.47	883.02	887.88	-0.15051	-0.11831	Long	FALSE	887.37	857.09	871.63	0	0.27223	1.11123
22/12/2008	US	887.2	887.37	857.09	871.63	-0.11547	-0.11774	Short	TRUE	880.44	860.1	863.16	0.008153	0.280383	1.119383
23/12/2008	US	874.31	880.44	860.1	863.16	-0.1481	-0.11999	Long	TRUE	869.79	861.44	868.15	0.00485	0.285234	1.124234
24/12/2008	US	863.87	869.79	861.44	868.15	-0.17225	-0.12428	Long	TRUE	873.74	866.52	872.8	0.004494	0.289727	1.128727
26/12/2008	US	869.51	873.74	866.52	872.8	-0.13055	-0.12669	Long	TRUE	873.7	857.07	869.42	-0.00325	0.286478	1.125478
29/12/2008	US	872.37	873.7	857.07	869.42	-0.10856	-0.12745	Short	FALSE	891.12	870.58	890.64	0	0.286478	1.125478
30/12/2008	US	870.58	891.12	870.58	890.64	-0.13253	-0.12947	Long	TRUE	910.32	889.67	903.25	0.011879	0.298357	1.137357
31/12/2008	US	890.59	910.32	889.67	903.25	-0.14887	-0.13138	Long	TRUE	934.73	899.35	931.8	0.026519	0.324876	1.163876
2/1/2009	US	902.99	934.73	899.35	931.8	-0.13271	-0.13254	Long	TRUE	936.63	919.53	927.45	-0.00392	0.32096	1.15996
5/1/2009	US	929.17	936.63	919.53	927.45	-0.06997	-0.12842	Short	TRUE	943.85	927.28	934.7	-0.00656	0.314401	1.153401
6/1/2009	US	931.17	943.85	927.28	934.7	-0.11069	-0.12902	Short	FALSE	927.45	902.37	906.65	0	0.314401	1.153401
7/1/2009	US	927.45	927.45	902.37	906.65	-0.11869	-0.13075	Short	TRUE	910	896.81	909.73	-0.00285	0.311551	1.150551

8/1/2009 US	905.73	910	896.81	909.73	-0.1386	-0.1317 Long	TRUE	911.93	888.31	890.35	-0.01787	0.293678	1.132678
9/1/2009 US	909.91	911.93	888.31	890.35	-0.1345	-0.13233 Long	TRUE	890.4	864.32	870.26	-0.01893	0.274746	1.113746
12/1/2009 US	890.4	890.4	864.32	870.26	-0.10533	-0.12757 Short	TRUE	877.02	862.02	871.79	-0.00148	0.273271	1.112271
13/1/2009 US	869.79	877.02	862.02	871.79	-0.1105	-0.12691 Short	FALSE	867.28	836.93	842.62	0	0.273271	1.112271
14/1/2009 US	867.28	867.28	836.93	842.62	-0.12417	-0.12707 Short	TRUE	851.59	817.04	843.74	-0.00112	0.272156	1.111156
15/1/2009 US	841.99	851.59	817.04	843.74	-0.14721	-0.12657 Long	TRUE	858.13	830.66	850.12	0.006344	0.2785	1.1175
16/1/2009 US	844.45	858.13	830.66	850.12	-0.10282	-0.12532 Short	FALSE	849.64	804.47	805.22	0	0.2785	1.1175
20/1/2009 US	849.64	849.64	804.47	805.22	-0.07279	-0.11747 Short	TRUE	841.72	804.3	840.24	-0.03649	0.242011	1.081011
21/1/2009 US	806.77	841.72	804.3	840.24	-0.08198	-0.11635 Short	FALSE	839.74	811.29	827.5	0	0.242011	1.081011
22/1/2009 US	839.74	839.74	811.29	827.5	-0.0992	-0.11472 Short	TRUE	838.61	806.07	831.95	-0.00451	0.237499	1.076499
23/1/2009 US	822.16	838.61	806.07	831.95	-0.11869	-0.11294 Long	TRUE	852.53	827.69	836.57	0.004659	0.242158	1.081158
26/1/2009 US	832.5	852.53	827.69	836.57	-0.11768	-0.11054 Long	TRUE	850.45	835.4	845.71	0.009167	0.251325	1.090325
27/1/2009 US	837.3	850.45	835.4	845.71	-0.11388	-0.11044 Long	FALSE	877.86	845.73	874.09	0	0.251325	1.090325
28/1/2009 US	845.73	877.86	845.73	874.09	-0.08065	-0.10951 Short	FALSE	868.89	844.15	845.14	0	0.251325	1.090325
29/1/2009 US	868.89	868.89	844.15	845.14	-0.10621	-0.10863 Short	TRUE	851.66	821.67	825.88	0.01912	0.270445	1.109445
30/1/2009 US	845.69	851.66	821.67	825.88	-0.13827	-0.10828 Long	TRUE	830.78	812.87	825.44	-0.00045	0.269998	1.108998
2/2/2009 US	823.09	830.78	812.87	825.44	-0.11843	-0.10681 Long	TRUE	842.6	821.98	838.51	0.013285	0.283283	1.122283
3/2/2009 US	825.69	842.6	821.98	838.51	-0.10803	-0.10702 Long	TRUE	851.85	829.18	832.23	-0.00628	0.276999	1.115999
4/2/2009 US	837.77	851.85	829.18	832.23	-0.10347	-0.10814 Short	TRUE	850.55	819.91	845.85	-0.01373	0.263268	1.102268
5/2/2009 US	831.75	850.55	819.91	845.85	-0.12453	-0.1086 Long	TRUE	870.75	845.42	868.6	0.022566	0.285834	1.124834
6/2/2009 US	846.09	870.75	845.42	868.6	-0.10687	-0.10821 Short	TRUE	875.01	861.65	869.89	-0.00125	0.284588	1.123588
9/2/2009 US	868.24	875.01	861.65	869.89	-0.0626	-0.10341 Short	FALSE	868.05	822.99	827.16	0	0.284588	1.123588
10/2/2009 US	866.87	868.05	822.99	827.16	-0.09247	-0.10386 Short	TRUE	838.22	822.3	833.74	-0.00667	0.277914	1.116914
11/2/2009 US	827.41	838.22	822.3	833.74	-0.10609	-0.10388 Long	TRUE	835.48	808.06	835.19	0.001459	0.279373	1.118373
12/2/2009 US	829.91	835.48	808.06	835.19	-0.10286	-0.10363 Short	TRUE	839.43	825.21	826.84	0.008388	0.287761	1.126761
13/2/2009 US	833.95	839.43	825.21	826.84	-0.09698	-0.10272 Short	FALSE	818.61	789.17	789.17	0	0.287761	1.126761
17/2/2009 US	818.61	818.61	789.17	789.17	-0.10883	-0.10213 Long	TRUE	796.17	780.43	788.42	-0.0008	0.286964	1.125964
18/2/2009 US	791.06	796.17	780.43	788.42	-0.12344	-0.10498 Long	TRUE	797.58	777.03	778.94	-0.01009	0.276875	1.115875
19/2/2009 US	787.91	797.58	777.03	778.94	-0.10751	-0.10614 Long	FALSE	778.69	754.25	770.05	0	0.276875	1.115875
20/2/2009 US	775.87	778.69	754.25	770.05	-0.14403	-0.10821 Long	TRUE	777.85	742.37	743.33	-0.02911	0.247763	1.086763
23/2/2009 US	773.25	777.85	742.37	743.33	-0.08056	-0.10873 Short	FALSE	775.49	744.69	773.14	0	0.247763	1.086763
24/2/2009 US	744.69	775.49	744.69	773.14	-0.10562	-0.10899 Short	TRUE	780.12	752.89	764.9	0.008942	0.256705	1.095705
25/2/2009 US	770.64	780.12	752.89	764.9	-0.07891	-0.1077 Short	TRUE	779.42	751.75	752.83	0.013239	0.269944	1.108944
26/2/2009 US	765.76	779.42	751.75	752.83	-0.1037	-0.10736 Short	FALSE	751.27	734.52	735.09	0	0.269944	1.108944
27/2/2009 US	749.93	751.27	734.52	735.09	-0.12388	-0.1088 Long	FALSE	729.57	699.7	700.82	0	0.269944	1.108944
2/3/2009 US	729.57	729.57	699.7	700.82	-0.12161	-0.10851 Long	TRUE	711.67	692.3	696.33	-0.00538	0.264569	1.103569

3/3/2009	US	704.44	711.67	692.3	696.33	-0.12131	-0.10949	Long	FALSE	724.12	698.6	712.87	0	0.264569	1.103569
4/3/2009	US	698.6	724.12	698.6	712.87	-0.10485	-0.10904	Short	FALSE	708.27	677.93	682.55	0	0.264569	1.103569
5/3/2009	US	708.27	708.27	677.93	682.55	-0.12144	-0.10949	Long	TRUE	699.09	666.79	683.38	0.00102	0.265589	1.104589
6/3/2009	US	684.04	699.09	666.79	683.38	-0.14101	-0.11074	Long	TRUE	695.27	672.88	676.53	-0.00841	0.257179	1.096179
9/3/2009	US	680.76	695.27	672.88	676.53	-0.0917	-0.11037	Short	FALSE	719.6	679.28	719.6	0	0.257179	1.096179
10/3/2009	US	679.28	719.6	679.28	719.6	-0.07234	-0.10967	Short	TRUE	731.92	713.85	721.36	-0.00205	0.255127	1.094127
11/3/2009	US	719.59	731.92	713.85	721.36	-0.06653	-0.1098	Short	TRUE	752.63	714.76	750.74	-0.03417	0.220956	1.059956
12/3/2009	US	720.89	752.63	714.76	750.74	-0.09819	-0.10999	Short	TRUE	758.29	742.46	756.55	-0.00649	0.214463	1.053463
13/3/2009	US	751.97	758.29	742.46	756.55	-0.08945	-0.10943	Short	TRUE	774.53	753.37	753.89	0.00295	0.217413	1.056413
16/3/2009	US	758.84	774.53	753.37	753.89	-0.05536	-0.10718	Short	TRUE	778.12	749.93	778.12	-0.02697	0.190447	1.029447
17/3/2009	US	753.88	778.12	749.93	778.12	-0.08053	-0.10608	Short	TRUE	803.04	765.64	794.35	-0.0175	0.172947	1.011947
18/3/2009	US	776.01	803.04	765.64	794.35	-0.07669	-0.10564	Short	TRUE	803.24	781.82	784.04	0.01089	0.183837	1.022837
19/3/2009	US	797.92	803.24	781.82	784.04	-0.08258	-0.10476	Short	TRUE	788.91	766.2	768.54	0.016587	0.200424	1.039424
20/3/2009	US	784.58	788.91	766.2	768.54	-0.09848	-0.10393	Short	FALSE	823.37	772.31	822.92	0	0.200424	1.039424
23/3/2009	US	772.31	823.37	772.31	822.92	-0.06356	-0.10083	Short	TRUE	823.65	805.48	806.12	0.017128	0.217552	1.056552
24/3/2009	US	820.6	823.65	805.48	806.12	-0.06231	-0.09892	Short	TRUE	826.78	791.37	813.88	-0.00808	0.209475	1.048475
25/3/2009	US	806.81	826.78	791.37	813.88	-0.09168	-0.09929	Short	FALSE	832.98	814.06	832.86	0	0.209475	1.048475
26/3/2009	US	814.06	832.98	814.06	832.86	-0.07665	-0.09833	Short	FALSE	828.68	813.43	815.94	0	0.209475	1.048475
27/3/2009	US	828.68	828.68	813.43	815.94	-0.08246	-0.09844	Short	FALSE	809.07	779.81	787.53	0	0.209475	1.048475
30/3/2009	US	809.07	809.07	779.81	787.53	-0.11046	-0.09608	Long	FALSE	810.48	790.88	797.87	0	0.209475	1.048475
31/3/2009	US	790.88	810.48	790.88	797.87	-0.09374	-0.09584	Short	TRUE	813.62	783.32	811.08	-0.01389	0.195584	1.034584
1/4/2009	US	793.59	813.62	783.32	811.08	-0.09356	-0.0949	Short	FALSE	845.61	814.53	834.38	0	0.195584	1.034584
2/4/2009	US	814.53	845.61	814.53	834.38	-0.07562	-0.09338	Short	TRUE	842.5	826.7	842.5	-0.00816	0.187419	1.026419
3/4/2009	US	835.13	842.5	826.7	842.5	-0.07556	-0.0924	Short	FALSE	839.75	822.79	835.48	0	0.187419	1.026419
6/4/2009	US	839.75	839.75	822.79	835.48	-0.06711	-0.088	Short	FALSE	834.12	814.53	815.55	0	0.187419	1.026419
7/4/2009	US	834.12	834.12	814.53	815.55	-0.10005	-0.08744	Long	TRUE	828.42	814.84	825.16	0.009886	0.197306	1.036306
8/4/2009	US	816.76	828.42	814.84	825.16	-0.0977	-0.08764	Long	FALSE	856.91	829.29	856.56	0	0.197306	1.036306
9/4/2009	US	829.29	856.91	829.29	856.56	-0.06449	-0.08738	Short	TRUE	864.31	845.35	858.73	-0.00213	0.19518	1.03418
13/4/2009	US	855.33	864.31	845.35	858.73	-0.06937	-0.08815	Short	FALSE	856.88	840.25	841.5	0	0.19518	1.03418
14/4/2009	US	856.88	856.88	840.25	841.5	-0.07174	-0.08731	Short	TRUE	852.93	835.58	852.06	-0.01053	0.184652	1.023652
15/4/2009	US	839.44	852.93	835.58	852.06	-0.11712	-0.08937	Long	TRUE	870.35	847.04	865.3	0.013037	0.197689	1.036689
16/4/2009	US	854.54	870.35	847.04	865.3	-0.10108	-0.09005	Long	TRUE	875.63	860.87	869.6	0.004169	0.201858	1.040858
17/4/2009	US	865.18	875.63	860.87	869.6	-0.08508	-0.09033	Short	FALSE	868.27	832.39	832.39	0	0.201858	1.040858
20/4/2009	US	868.27	868.27	832.39	832.39	-0.08524	-0.08994	Short	TRUE	850.09	826.83	850.08	-0.01783	0.184027	1.023027
21/4/2009	US	831.25	850.09	826.83	850.08	-0.11578	-0.08985	Long	TRUE	861.78	840.57	843.55	-0.00644	0.177583	1.016583
22/4/2009	US	847.26	861.78	840.57	843.55	-0.09202	-0.0908	Long	TRUE	852.87	835.45	851.92	0.008325	0.185907	1.024907

23/4/2009	US	844.62	852.87	835.45	851.92	-0.10726	-0.0923	Long	FALSE	871.8	853.91	866.23	0	0.185907	1.024907
24/4/2009	US	853.91	871.8	853.91	866.23	-0.11325	-0.09301	Long	TRUE	868.83	854.65	857.51	-0.00845	0.177462	1.016462
27/4/2009	US	862.82	868.83	854.65	857.51	-0.1085	-0.09584	Long	TRUE	864.48	847.12	855.16	-0.0023	0.175162	1.014162
28/4/2009	US	854.48	864.48	847.12	855.16	-0.11942	-0.09676	Long	FALSE	882.06	856.85	873.64	0	0.175162	1.014162
29/4/2009	US	856.85	882.06	856.85	873.64	-0.10247	-0.09649	Long	TRUE	888.7	868.51	872.81	-0.0008	0.174365	1.013365
30/4/2009	US	876.59	888.7	868.51	872.81	-0.10844	-0.09698	Long	TRUE	880.48	866.1	877.52	0.004528	0.178893	1.017893
1/5/2009	US	872.74	880.48	866.1	877.52	-0.1261	-0.09807	Long	FALSE	907.85	879.21	907.24	0	0.178893	1.017893
4/5/2009	US	879.21	907.85	879.21	907.24	-0.07438	-0.09988	Short	TRUE	907.7	897.34	903.8	0.003181	0.182074	1.021074
5/5/2009	US	906.1	907.7	897.34	903.8	-0.07705	-0.09932	Short	FALSE	920.28	903.95	919.53	0	0.182074	1.021074
6/5/2009	US	903.95	920.28	903.95	919.53	-0.09361	-0.1002	Short	TRUE	929.58	901.36	907.39	0.011077	0.193151	1.032151
7/5/2009	US	919.58	929.58	901.36	907.39	-0.08426	-0.09967	Short	FALSE	930.17	909.03	929.23	0	0.193151	1.032151
8/5/2009	US	909.03	930.17	909.03	929.23	-0.09463	-0.09957	Short	FALSE	922.99	908.68	909.24	0	0.193151	1.032151
11/5/2009	US	922.99	922.99	908.68	909.24	-0.07504	-0.09972	Short	TRUE	915.57	896.46	908.35	0.000821	0.193972	1.032972
12/5/2009	US	910.52	915.57	896.46	908.35	-0.08725	-0.10003	Short	FALSE	905.4	882.8	883.92	0	0.193972	1.032972
13/5/2009	US	905.4	905.4	882.8	883.92	-0.10988	-0.10138	Long	TRUE	898.36	882.52	893.07	0.008685	0.202657	1.041657
14/5/2009	US	884.24	898.36	882.52	893.07	-0.10681	-0.10255	Long	TRUE	896.97	878.94	882.88	-0.00957	0.193084	1.032084
15/5/2009	US	892.76	896.97	878.94	882.88	-0.11294	-0.10241	Long	FALSE	910	886.07	909.71	0	0.193084	1.032084
18/5/2009	US	886.07	910	886.07	909.71	-0.05025	-0.10148	Short	TRUE	916.39	905.22	908.13	0.001457	0.194541	1.033541
19/5/2009	US	909.67	916.39	905.22	908.13	-0.05499	-0.09964	Short	TRUE	924.6	901.37	903.47	0.004305	0.198846	1.037846
20/5/2009	US	908.62	924.6	901.37	903.47	-0.08409	-0.0996	Short	FALSE	900.42	879.61	888.33	0	0.198846	1.037846
21/5/2009	US	900.42	900.42	879.61	888.33	-0.10905	-0.09937	Long	TRUE	896.65	883.75	887	-0.00126	0.19759	1.03659
22/5/2009	US	888.68	896.65	883.75	887	-0.12826	-0.10058	Long	TRUE	911.76	881.46	910.33	0.022067	0.219658	1.058658
26/5/2009	US	887	911.76	881.46	910.33	-0.06101	-0.09811	Short	TRUE	913.84	891.87	893.06	0.015917	0.235575	1.074575
27/5/2009	US	909.95	913.84	891.87	893.06	-0.05485	-0.09632	Short	TRUE	909.45	887.6	906.83	-0.01294	0.222638	1.061638
28/5/2009	US	892.96	909.45	887.6	906.83	-0.10695	-0.0959	Long	TRUE	920.02	903.56	919.14	0.011389	0.234027	1.073027
29/5/2009	US	907.02	920.02	903.56	919.14	-0.09257	-0.09557	Short	FALSE	947.77	923.26	942.87	0	0.234027	1.073027
1/6/2009	US	923.26	947.77	923.26	942.87	-0.10096	-0.0933	Long	TRUE	949.38	938.46	944.74	0.001664	0.235691	1.074691
2/6/2009	US	942.87	949.38	938.46	944.74	-0.06292	-0.09174	Short	FALSE	942.51	923.85	931.76	0	0.235691	1.074691
3/6/2009	US	942.51	942.51	923.85	931.76	-0.08187	-0.09199	Short	TRUE	942.47	929.32	942.46	-0.00963	0.226057	1.065057
4/6/2009	US	932.49	942.47	929.32	942.46	-0.10523	-0.09293	Long	TRUE	951.69	934.13	940.09	-0.00211	0.223947	1.062947
5/6/2009	US	945.67	951.69	934.13	940.09	-0.08674	-0.0927	Short	TRUE	946.33	926.44	939.14	0.000848	0.224795	1.063795
8/6/2009	US	938.12	946.33	926.44	939.14	-0.08167	-0.09249	Short	TRUE	946.92	936.15	942.43	-0.00294	0.221855	1.060855
9/6/2009	US	940.35	946.92	936.15	942.43	-0.07531	-0.09126	Short	TRUE	949.77	927.97	939.15	0.00292	0.224775	1.063775
10/6/2009	US	942.73	949.77	927.97	939.15	-0.09666	-0.09198	Long	TRUE	956.23	939.04	944.89	0.005128	0.229903	1.068903
11/6/2009	US	939.04	956.23	939.04	944.89	-0.08839	-0.09202	Short	TRUE	946.3	935.66	946.21	-0.00117	0.228731	1.067731
12/6/2009	US	943.44	946.3	935.66	946.21	-0.07052	-0.09071	Short	FALSE	942.45	919.65	923.72	0	0.228731	1.067731

15/6/2009	US	942.45	942.45	919.65	923.72	-0.0827	-0.08862	Short	TRUE	928	911.6	911.97	0.010672	0.239404	1.078404
16/6/2009	US	925.6	928	911.6	911.97	-0.10027	-0.08943	Long	TRUE	918.44	903.78	910.71	-0.00116	0.238244	1.077244
17/6/2009	US	911.89	918.44	903.78	910.71	-0.10558	-0.09127	Long	TRUE	921.93	907.94	918.37	0.007057	0.245301	1.084301
18/6/2009	US	910.86	921.93	907.94	918.37	-0.09325	-0.09255	Long	TRUE	927.09	915.8	921.23	0.002613	0.247914	1.086914
19/6/2009	US	919.96	927.09	915.8	921.23	-0.08292	-0.09251	Short	FALSE	918.13	893.04	893.04	0	0.247914	1.086914
22/6/2009	US	918.13	918.13	893.04	893.04	-0.0852	-0.08994	Short	TRUE	898.69	888.86	895.1	-0.00194	0.245979	1.084979
23/6/2009	US	893.46	898.69	888.86	895.1	-0.11246	-0.09056	Long	FALSE	910.85	896.31	900.94	0	0.245979	1.084979
24/6/2009	US	896.31	910.85	896.31	900.94	-0.07815	-0.08958	Short	TRUE	921.42	896.27	920.26	-0.01799	0.227987	1.066987
25/6/2009	US	899.45	921.42	896.27	920.26	-0.08408	-0.09035	Short	TRUE	922	913.03	918.9	0.00124	0.229227	1.068227
26/6/2009	US	918.84	922	913.03	918.9	-0.06538	-0.0907	Short	TRUE	927.99	916.18	927.23	-0.00761	0.221621	1.060621
29/6/2009	US	919.86	927.99	916.18	927.23	-0.08107	-0.09173	Short	TRUE	930.01	912.86	919.32	0.007157	0.228778	1.067778
30/6/2009	US	927.15	930.01	912.86	919.32	-0.07001	-0.09066	Short	FALSE	931.92	920.82	923.33	0	0.228778	1.067778
1/7/2009	US	920.82	931.92	920.82	923.33	-0.09175	-0.09035	Long	FALSE	921.24	896.42	896.42	0	0.228778	1.067778
2/7/2009	US	921.24	921.24	896.42	896.42	-0.12951	-0.09257	Long	TRUE	898.72	886.36	898.72	0.002153	0.230931	1.069931
6/7/2009	US	894.27	898.72	886.36	898.72	-0.11016	-0.09677	Long	FALSE	898.6	879.93	881.03	0	0.230931	1.069931
7/7/2009	US	898.6	898.6	879.93	881.03	-0.09611	-0.09688	Short	TRUE	886.8	869.32	879.56	0.0014	0.232331	1.071331
8/7/2009	US	881.9	886.8	869.32	879.56	-0.09763	-0.09742	Long	TRUE	887.86	878.45	882.68	0.002976	0.235307	1.074307
9/7/2009	US	881.28	887.86	878.45	882.68	-0.10239	-0.09832	Long	TRUE	883.57	872.81	879.13	-0.00337	0.231933	1.070933
10/7/2009	US	880.03	883.57	872.81	879.13	-0.11858	-0.09905	Long	TRUE	901.05	875.32	901.05	0.020919	0.252852	1.091852
13/7/2009	US	879.57	901.05	875.32	901.05	-0.06992	-0.10064	Short	TRUE	905.84	896.5	905.84	-0.00446	0.248392	1.087392
14/7/2009	US	900.77	905.84	896.5	905.84	-0.03868	-0.09872	Short	FALSE	933.95	910.15	932.68	0	0.248392	1.087392
15/7/2009	US	910.15	933.95	910.15	932.68	-0.04676	-0.09752	Short	TRUE	943.96	927.45	940.74	-0.00725	0.241142	1.080142
16/7/2009	US	930.17	943.96	927.45	940.74	-0.0755	-0.09669	Short	TRUE	941.89	934.65	940.38	0.000321	0.241463	1.080463
17/7/2009	US	940.56	941.89	934.65	940.38	-0.0717	-0.09556	Short	FALSE	951.62	940.99	951.13	0	0.241463	1.080463
20/7/2009	US	942.07	951.62	940.99	951.13	-0.04817	-0.09354	Short	TRUE	956.53	943.22	954.58	-0.00304	0.238419	1.077419
21/7/2009	US	951.97	956.53	943.22	954.58	-0.05671	-0.09261	Short	TRUE	959.83	947.75	954.07	0.000448	0.238868	1.077868
22/7/2009	US	953.4	959.83	947.75	954.07	-0.08268	-0.09253	Short	TRUE	979.42	953.27	976.29	-0.01954	0.219328	1.058328
23/7/2009	US	954.07	979.42	953.27	976.29	-0.06972	-0.0911	Short	TRUE	979.79	965.95	979.26	-0.00255	0.216775	1.055775
24/7/2009	US	972.16	979.79	965.95	979.26	-0.08203	-0.09123	Short	TRUE	982.49	972.29	982.18	-0.0025	0.214274	1.053274
27/7/2009	US	978.63	982.49	972.29	982.18	-0.06273	-0.09208	Short	TRUE	982.35	969.35	979.62	0.002187	0.21646	1.05546
28/7/2009	US	981.48	982.35	969.35	979.62	-0.07579	-0.09063	Short	FALSE	977.76	968.65	975.15	0	0.21646	1.05546
29/7/2009	US	977.66	977.76	968.65	975.15	-0.10465	-0.09141	Long	FALSE	996.68	976.01	986.75	0	0.21646	1.05546
30/7/2009	US	976.01	996.68	976.01	986.75	-0.0988	-0.09237	Long	TRUE	993.18	982.85	987.48	0.000621	0.217081	1.056081
31/7/2009	US	986.8	993.18	982.85	987.48	-0.08976	-0.09231	Short	FALSE	1003.61	990.22	1002.63	0	0.217081	1.056081
3/8/2009	US	990.22	1003.61	990.22	1002.63	-0.04214	-0.08714	Short	TRUE	1007.12	996.68	1005.65	-0.00253	0.214554	1.053554
4/8/2009	US	1001.41	1007.12	996.68	1005.65	-0.07105	-0.08585	Short	TRUE	1006.64	994.31	1002.72	0.002444	0.216998	1.055998

5/8/2009 US	1005.41	1006.64	994.31	1002.72	-0.07867	-0.08481	Short	TRUE	1008	992.49	997.08	0.004719	0.221717	1.060717
6/8/2009 US	1004.06	1008	992.49	997.08	-0.09186	-0.08466	Long	FALSE	1018	999.83	1010.48	0	0.221717	1.060717
7/8/2009 US	999.83	1018	999.83	1010.48	-0.09066	-0.08443	Long	FALSE	1010.12	1000.99	1007.1	0	0.221717	1.060717
10/8/2009 US	1008.89	1010.12	1000.99	1007.1	-0.06032	-0.08228	Short	FALSE	1005.77	992.4	994.35	0	0.221717	1.060717
11/8/2009 US	1005.77	1005.77	992.4	994.35	-0.10382	-0.08196	Long	TRUE	1012.78	993.36	1005.81	0.00967	0.231387	1.070387
12/8/2009 US	994	1012.78	993.36	1005.81	-0.10805	-0.08323	Long	TRUE	1013.14	1000.82	1012.73	0.005772	0.237159	1.076159
13/8/2009 US	1005.86	1013.14	1000.82	1012.73	-0.06305	-0.08404	Short	FALSE	1012.6	994.6	1004.09	0	0.237159	1.076159
14/8/2009 US	1012.23	1012.6	994.6	1004.09	-0.09817	-0.08576	Long	FALSE	998.18	978.51	979.73	0	0.237159	1.076159
17/8/2009 US	998.18	998.18	978.51	979.73	-0.11466	-0.09096	Long	FALSE	991.2	980.62	989.67	0	0.237159	1.076159
18/8/2009 US	980.62	991.2	980.62	989.67	-0.09005	-0.09088	Short	TRUE	999.61	980.62	996.46	-0.00576	0.231403	1.070403
19/8/2009 US	986.88	999.61	980.62	996.46	-0.07764	-0.09186	Short	TRUE	1008.92	996.39	1007.37	-0.00919	0.222217	1.061217
20/8/2009 US	996.41	1008.92	996.39	1007.37	-0.09384	-0.0931	Long	FALSE	1027.59	1009.06	1026.13	0	0.222217	1.061217
21/8/2009 US	1009.06	1027.59	1009.06	1026.13	-0.07242	-0.09276	Short	TRUE	1035.82	1022.48	1025.57	0.000458	0.222675	1.061675
24/8/2009 US	1026.59	1035.82	1022.48	1025.57	-0.05408	-0.09295	Short	FALSE	1037.75	1026.21	1028	0	0.222675	1.061675
25/8/2009 US	1026.63	1037.75	1026.21	1028	-0.08917	-0.09234	Short	TRUE	1032.47	1021.57	1028.12	-9.79E-05	0.222577	1.061577
26/8/2009 US	1027.35	1032.47	1021.57	1028.12	-0.0676	-0.0925	Short	TRUE	1033.33	1016.2	1030.98	-0.00233	0.220243	1.059243
27/8/2009 US	1027.81	1033.33	1016.2	1030.98	-0.0779	-0.09257	Short	TRUE	1039.47	1023.13	1028.93	0.001668	0.221911	1.060911
28/8/2009 US	1031.62	1039.47	1023.13	1028.93	-0.0754	-0.09159	Short	FALSE	1025.21	1014.62	1020.62	0	0.221911	1.060911
31/8/2009 US	1025.21	1025.21	1014.62	1020.62	-0.10005	-0.09124	Long	TRUE	1028.45	996.28	998.04	-0.01856	0.20335	1.04235
1/9/2009 US	1019.52	1028.45	996.28	998.04	-0.103	-0.09099	Long	TRUE	1000.34	991.97	994.75	-0.00277	0.200584	1.039584
2/9/2009 US	996.07	1000.34	991.97	994.75	-0.10625	-0.09313	Long	TRUE	1003.43	992.25	1003.24	0.007161	0.207745	1.046745
3/9/2009 US	996.12	1003.43	992.25	1003.24	-0.10221	-0.09417	Long	TRUE	1016.48	1001.65	1016.4	0.011006	0.21875	1.05775
4/9/2009 US	1003.84	1016.48	1001.65	1016.4	-0.09992	-0.09488	Long	FALSE	1026.07	1018.67	1025.39	0	0.21875	1.05775
8/9/2009 US	1018.67	1026.07	1018.67	1025.39	-0.06262	-0.09513	Short	TRUE	1036.34	1023.97	1033.37	-0.00653	0.212221	1.051221
9/9/2009 US	1025.36	1036.34	1023.97	1033.37	-0.05919	-0.09509	Short	TRUE	1044.14	1028.04	1044.14	-0.00874	0.203476	1.042476
10/9/2009 US	1032.99	1044.14	1028.04	1044.14	-0.03913	-0.09294	Short	TRUE	1048.18	1038.4	1042.73	0.001133	0.204609	1.043609
11/9/2009 US	1043.92	1048.18	1038.4	1042.73	-0.07436	-0.09181	Short	TRUE	1049.74	1035	1049.34	-0.00532	0.199291	1.038291
14/9/2009 US	1040.15	1049.74	1035	1049.34	-0.10545	-0.09188	Long	TRUE	1056.04	1043.42	1052.63	0.002631	0.201921	1.040921
15/9/2009 US	1049.03	1056.04	1043.42	1052.63	-0.08692	-0.09093	Short	FALSE	1068.76	1052.87	1068.76	0	0.201921	1.040921
16/9/2009 US	1053.99	1068.76	1052.87	1068.76	-0.0647	-0.08927	Short	TRUE	1074.77	1061.2	1065.49	0.002567	0.204488	1.043488
17/9/2009 US	1067.87	1074.77	1061.2	1065.49	-0.066	-0.08846	Short	TRUE	1071.52	1064.27	1068.3	-0.00221	0.202276	1.041276
18/9/2009 US	1066.6	1071.52	1064.27	1068.3	-0.07509	-0.08838	Short	FALSE	1067.28	1057.46	1064.66	0	0.202276	1.041276
21/9/2009 US	1067.14	1067.28	1057.46	1064.66	-0.06764	-0.08901	Short	FALSE	1073.81	1066.35	1071.66	0	0.202276	1.041276
22/9/2009 US	1066.35	1073.81	1066.35	1071.66	-0.06388	-0.08714	Short	TRUE	1080.15	1060.39	1060.87	0.008447	0.210723	1.049723
23/9/2009 US	1072.69	1080.15	1060.39	1060.87	-0.06228	-0.08742	Short	TRUE	1066.29	1045.85	1050.78	0.00798	0.218703	1.057703
24/9/2009 US	1062.56	1066.29	1045.85	1050.78	-0.08442	-0.08726	Short	TRUE	1053.47	1041.17	1044.38	0.00511	0.223813	1.062813

25/9/2009	US	1049.48	1053.47	1041.17	1044.38	-0.08959	-0.08799	Long	FALSE	1065.13	1045.38	1062.98	0	0.223813	1.062813
28/9/2009	US	1045.38	1065.13	1045.38	1062.98	-0.06453	-0.08918	Short	TRUE	1069.62	1057.83	1060.61	0.001871	0.225684	1.064684
29/9/2009	US	1063.69	1069.62	1057.83	1060.61	-0.05724	-0.08807	Short	TRUE	1063.4	1046.47	1057.08	0.002792	0.228476	1.067476
30/9/2009	US	1061.02	1063.4	1046.47	1057.08	-0.08636	-0.08761	Short	FALSE	1054.91	1029.45	1029.85	0	0.228476	1.067476
1/10/2009	US	1054.91	1054.91	1029.45	1029.85	-0.09303	-0.08728	Long	TRUE	1030.6	1019.95	1025.21	-0.00378	0.224696	1.063696
2/10/2009	US	1029.71	1030.6	1019.95	1025.21	-0.12166	-0.08779	Long	FALSE	1042.58	1025.92	1040.46	0	0.224696	1.063696
5/10/2009	US	1026.87	1042.58	1025.92	1040.46	-0.05434	-0.08588	Short	FALSE	1060.55	1042.02	1054.72	0	0.224696	1.063696
6/10/2009	US	1042.02	1060.55	1042.02	1054.72	-0.03906	-0.08241	Short	TRUE	1058.02	1050.1	1057.58	-0.00228	0.222421	1.061421
7/10/2009	US	1053.65	1058.02	1050.1	1057.58	-0.0557	-0.08145	Short	FALSE	1070.67	1060.03	1065.48	0	0.222421	1.061421
8/10/2009	US	1060.03	1070.67	1060.03	1065.48	-0.05359	-0.08114	Short	TRUE	1071.51	1063	1071.49	-0.00473	0.217688	1.056688
9/10/2009	US	1065.28	1071.51	1063	1071.49	-0.04556	-0.08069	Short	FALSE	1079.46	1071.63	1076.19	0	0.217688	1.056688
12/10/2009	US	1071.63	1079.46	1071.63	1076.19	-0.02739	-0.07751	Short	FALSE	1075.3	1066.71	1073.19	0	0.217688	1.056688
13/10/2009	US	1074.96	1075.3	1066.71	1073.19	-0.047	-0.0758	Short	FALSE	1093.17	1078.68	1092.02	0	0.217688	1.056688
14/10/2009	US	1078.68	1093.17	1078.68	1092.02	-0.03741	-0.07353	Short	TRUE	1096.56	1086.41	1096.56	-0.00349	0.2142	1.0532
15/10/2009	US	1090.36	1096.56	1086.41	1096.56	-0.03873	-0.07193	Short	FALSE	1094.67	1081.53	1087.68	0	0.2142	1.0532
16/10/2009	US	1094.67	1094.67	1081.53	1087.68	-0.06894	-0.07207	Short	TRUE	1100.17	1086.48	1097.91	-0.00789	0.206309	1.045309
19/10/2009	US	1088.22	1100.17	1086.48	1097.91	-0.05523	-0.07301	Short	TRUE	1098.64	1086.16	1091.06	0.005235	0.211544	1.050544
20/10/2009	US	1098.64	1098.64	1086.16	1091.06	-0.05547	-0.07092	Short	TRUE	1101.36	1080.77	1081.4	0.007428	0.218972	1.057972
21/10/2009	US	1090.36	1101.36	1080.77	1081.4	-0.07944	-0.07132	Long	TRUE	1095.21	1074.31	1092.91	0.00893	0.227902	1.066902
22/10/2009	US	1080.96	1095.21	1074.31	1092.91	-0.08532	-0.07203	Long	TRUE	1095.83	1075.49	1079.6	-0.01022	0.217684	1.056684
23/10/2009	US	1095.62	1095.83	1075.49	1079.6	-0.06007	-0.07196	Short	TRUE	1091.75	1065.23	1066.95	0.009831	0.227515	1.066515
26/10/2009	US	1080.36	1091.75	1065.23	1066.95	-0.08295	-0.07196	Long	TRUE	1072.48	1060.62	1063.41	-0.00278	0.224732	1.063732
27/10/2009	US	1067.54	1072.48	1060.62	1063.41	-0.08712	-0.07107	Long	FALSE	1063.26	1042.19	1042.63	0	0.224732	1.063732
28/10/2009	US	1061.51	1063.26	1042.19	1042.63	-0.09063	-0.07194	Long	FALSE	1066.83	1043.69	1066.11	0	0.224732	1.063732
29/10/2009	US	1043.69	1066.83	1043.69	1066.11	-0.08986	-0.07303	Long	FALSE	1065.41	1033.38	1036.19	0	0.224732	1.063732
30/10/2009	US	1065.41	1065.41	1033.38	1036.19	-0.07604	-0.07268	Long	TRUE	1052.18	1029.38	1042.88	0.005417	0.230148	1.069148
2/11/2009	US	1036.18	1052.18	1029.38	1042.88	-0.07685	-0.07153	Long	TRUE	1046.36	1033.94	1045.41	0.002035	0.232184	1.071184
3/11/2009	US	1040.92	1046.36	1033.94	1045.41	-0.05208	-0.06991	Short	TRUE	1061	1045.15	1046.5	-0.00087	0.231309	1.070309
4/11/2009	US	1047.14	1061	1045.15	1046.5	-0.04764	-0.06968	Short	FALSE	1066.65	1047.3	1066.63	0	0.231309	1.070309
5/11/2009	US	1047.3	1066.65	1047.3	1066.63	-0.0818	-0.07111	Long	TRUE	1071.48	1059.32	1069.3	0.0021	0.233409	1.072409
6/11/2009	US	1064.95	1071.48	1059.32	1069.3	-0.079	-0.07188	Long	FALSE	1093.19	1072.31	1093.08	0	0.233409	1.072409
9/11/2009	US	1072.31	1093.19	1072.31	1093.08	-0.06215	-0.07443	Short	TRUE	1096.42	1087.4	1093.01	5.37E-05	0.233463	1.072463
10/11/2009	US	1091.86	1096.42	1087.4	1093.01	-0.06948	-0.07445	Short	FALSE	1105.37	1093.81	1098.51	0	0.233463	1.072463
11/11/2009	US	1096.04	1105.37	1093.81	1098.51	-0.07177	-0.07593	Short	TRUE	1101.97	1084.9	1087.24	0.008608	0.242071	1.081071
12/11/2009	US	1098.31	1101.97	1084.9	1087.24	-0.07024	-0.0767	Short	TRUE	1097.79	1085.33	1093.48	-0.00482	0.237255	1.076255
13/11/2009	US	1087.59	1097.79	1085.33	1093.48	-0.10092	-0.07882	Long	FALSE	1113.69	1094.13	1109.3	0	0.237255	1.076255

16/11/2009	US	1094.13	1113.69	1094.13	1109.3	-0.03988	-0.07833	Short	TRUE	1110.52	1102.19	1110.32	-0.00077	0.236484	1.075484
17/11/2009	US	1109.22	1110.52	1102.19	1110.32	-0.062	-0.07695	Short	TRUE	1111.1	1102.7	1109.8	0.000393	0.236877	1.075877
18/11/2009	US	1109.44	1111.1	1102.7	1109.8	-0.0797	-0.07777	Long	FALSE	1106.44	1088.4	1094.9	0	0.236877	1.075877
19/11/2009	US	1106.44	1106.44	1088.4	1094.9	-0.09793	-0.07918	Long	FALSE	1094.66	1086.81	1091.38	0	0.236877	1.075877
20/11/2009	US	1094.66	1094.66	1086.81	1091.38	-0.11012	-0.0802	Long	FALSE	1112.38	1094.86	1106.24	0	0.236877	1.075877
23/11/2009	US	1094.86	1112.38	1094.86	1106.24	-0.03122	-0.08056	Short	TRUE	1107.56	1097.63	1105.65	0.000447	0.237324	1.076324
24/11/2009	US	1105.83	1107.56	1097.63	1105.65	-0.05032	-0.07884	Short	TRUE	1111.18	1104.75	1110.63	-0.00378	0.233545	1.072545
25/11/2009	US	1106.49	1111.18	1104.75	1110.63	-0.06953	-0.07839	Short	FALSE	1105.47	1083.74	1091.49	0	0.233545	1.072545
27/11/2009	US	1105.47	1105.47	1083.74	1091.49	-0.13011	-0.07967	Long	TRUE	1097.24	1086.25	1095.63	0.003182	0.236728	1.075728
30/11/2009	US	1091.07	1097.24	1086.25	1095.63	-0.07668	-0.08004	Short	FALSE	1112.28	1098.89	1108.86	0	0.236728	1.075728
1/12/2009	US	1098.89	1112.28	1098.89	1108.86	-0.05361	-0.07868	Short	TRUE	1115.58	1105.29	1109.24	-0.00029	0.23644	1.07544
2/12/2009	US	1109.03	1115.58	1105.29	1109.24	-0.06464	-0.07828	Short	TRUE	1117.28	1098.74	1099.92	0.007049	0.243489	1.082489
3/12/2009	US	1110.59	1117.28	1098.74	1099.92	-0.06224	-0.07862	Short	TRUE	1119.13	1096.52	1105.98	-0.00462	0.238867	1.077867
4/12/2009	US	1100.43	1119.13	1096.52	1105.98	-0.08448	-0.07984	Long	TRUE	1110.72	1100.83	1103.25	-0.00207	0.236796	1.075796
7/12/2009	US	1105.52	1110.72	1100.83	1103.25	-0.04771	-0.07842	Short	FALSE	1103.04	1088.61	1091.94	0	0.236796	1.075796
8/12/2009	US	1103.04	1103.04	1088.61	1091.94	-0.08757	-0.07937	Long	TRUE	1097.04	1085.89	1095.95	0.003081	0.239877	1.078877
9/12/2009	US	1091.07	1097.04	1085.89	1095.95	-0.0888	-0.08026	Long	FALSE	1106.25	1098.69	1102.35	0	0.239877	1.078877
10/12/2009	US	1098.69	1106.25	1098.69	1102.35	-0.0617	-0.08	Short	TRUE	1108.5	1101.34	1106.41	-0.00309	0.236787	1.075787
11/12/2009	US	1103.96	1108.5	1101.34	1106.41	-0.05095	-0.07931	Short	FALSE	1114.76	1107.84	1114.11	0	0.236787	1.075787
14/12/2009	US	1107.84	1114.76	1107.84	1114.11	-0.04232	-0.0775	Short	TRUE	1114.11	1105.35	1107.93	0.004654	0.241441	1.080441
15/12/2009	US	1114.11	1114.11	1105.35	1107.93	-0.07102	-0.07723	Short	FALSE	1116.21	1107.96	1109.18	0	0.241441	1.080441
16/12/2009	US	1108.61	1116.21	1107.96	1109.18	-0.06984	-0.07823	Short	FALSE	1106.36	1095.88	1096.08	0	0.241441	1.080441
17/12/2009	US	1106.36	1106.36	1095.88	1096.08	-0.08651	-0.07905	Long	TRUE	1103.74	1093.88	1102.47	0.004891	0.246332	1.085332
18/12/2009	US	1097.86	1103.74	1093.88	1102.47	-0.08089	-0.07909	Long	FALSE	1117.68	1105.31	1114.05	0	0.246332	1.085332
21/12/2009	US	1105.31	1117.68	1105.31	1114.05	-0.06622	-0.07731	Short	FALSE	1120.27	1114.51	1118.02	0	0.246332	1.085332
22/12/2009	US	1114.51	1120.27	1114.51	1118.02	-0.03747	-0.07515	Short	TRUE	1121.58	1116	1120.59	-0.00193	0.244404	1.083404
23/12/2009	US	1118.84	1121.58	1116	1120.59	-0.05639	-0.07599	Short	FALSE	1126.48	1121.08	1126.48	0	0.244404	1.083404
24/12/2009	US	1121.08	1126.48	1121.08	1126.48	-0.07996	-0.07698	Long	TRUE	1130.38	1123.51	1127.78	0.000968	0.245372	1.084372
28/12/2009	US	1127.53	1130.38	1123.51	1127.78	-0.07105	-0.07814	Short	TRUE	1130.38	1126.08	1126.2	0.001175	0.246547	1.085547
29/12/2009	US	1128.55	1130.38	1126.08	1126.2	-0.0878	-0.07774	Long	TRUE	1126.42	1121.94	1126.42	0.000164	0.246711	1.085711
30/12/2009	US	1125.53	1126.42	1121.94	1126.42	-0.10842	-0.0788	Long	TRUE	1127.64	1114.81	1115.1	-0.00843	0.23828	1.07728
31/12/2009	US	1126.6	1127.64	1114.81	1115.1	-0.08626	-0.07989	Long	FALSE	1133.87	1116.56	1132.99	0	0.23828	1.07728
4/1/2010	US	1116.56	1133.87	1116.56	1132.99	-0.0527	-0.08224	Short	TRUE	1136.63	1129.66	1136.52	-0.00261	0.235666	1.074666
5/1/2010	US	1132.66	1136.63	1129.66	1136.52	-0.05913	-0.08135	Short	TRUE	1139.19	1133.95	1137.14	-0.00046	0.235208	1.074208
6/1/2010	US	1135.71	1139.19	1133.95	1137.14	-0.06949	-0.08208	Short	TRUE	1142.46	1131.32	1141.69	-0.00336	0.231851	1.070851
7/1/2010	US	1136.27	1142.46	1131.32	1141.69	-0.08454	-0.08198	Long	TRUE	1145.39	1136.22	1144.98	0.002418	0.234269	1.073269

8/1/2010 US	1140.52	1145.39	1136.22	1144.98	-0.09502	-0.08219	Long	TRUE	1149.74	1142.02	1146.98	0.001466	0.235734	1.074734
11/1/2010 US	1145.96	1149.74	1142.02	1146.98	-0.04793	-0.08465	Short	FALSE	1143.81	1131.77	1136.22	0	0.235734	1.074734
12/1/2010 US	1143.81	1143.81	1131.77	1136.22	-0.08529	-0.08527	Long	TRUE	1148.4	1133.18	1145.68	0.006985	0.24272	1.08172
13/1/2010 US	1137.31	1148.4	1133.18	1145.68	-0.10566	-0.08739	Long	TRUE	1150.41	1143.8	1148.46	0.002036	0.244755	1.083755
14/1/2010 US	1145.68	1150.41	1143.8	1148.46	-0.07943	-0.08767	Short	FALSE	1147.77	1131.39	1136.03	0	0.244755	1.083755
15/1/2010 US	1147.72	1147.77	1131.39	1136.03	-0.06736	-0.08758	Short	TRUE	1150.45	1135.77	1150.23	-0.01049	0.234268	1.073268
19/1/2010 US	1136.03	1150.45	1135.77	1150.23	-0.05583	-0.08501	Short	FALSE	1147.95	1129.25	1138.04	0	0.234268	1.073268
20/1/2010 US	1147.95	1147.95	1129.25	1138.04	-0.05638	-0.08468	Short	TRUE	1141.58	1114.84	1116.48	0.015895	0.250163	1.089163
21/1/2010 US	1138.68	1141.58	1114.84	1116.48	-0.08767	-0.08635	Long	FALSE	1115.49	1090.18	1091.76	0	0.250163	1.089163
22/1/2010 US	1115.49	1115.49	1090.18	1091.76	-0.12015	-0.08848	Long	FALSE	1102.97	1092.4	1096.78	0	0.250163	1.089163
25/1/2010 US	1092.4	1102.97	1092.4	1096.78	-0.08616	-0.08763	Short	TRUE	1103.69	1089.86	1092.17	0.003526	0.253689	1.092689
26/1/2010 US	1095.8	1103.69	1089.86	1092.17	-0.05868	-0.08518	Short	TRUE	1099.51	1083.11	1097.5	-0.00409	0.249595	1.088595
27/1/2010 US	1091.94	1099.51	1083.11	1097.5	-0.09387	-0.08594	Long	TRUE	1100.22	1078.46	1084.53	-0.00992	0.23968	1.07868
28/1/2010 US	1096.93	1100.22	1078.46	1084.53	-0.059	-0.08498	Short	TRUE	1096.45	1071.59	1073.87	0.008247	0.247926	1.086926
29/1/2010 US	1087.61	1096.45	1071.59	1073.87	-0.06188	-0.08343	Short	FALSE	1089.38	1073.89	1089.19	0	0.247926	1.086926
1/2/2010 US	1073.89	1089.38	1073.89	1089.19	-0.08578	-0.08329	Long	TRUE	1104.73	1087.96	1103.32	0.010884	0.258811	1.097811
2/2/2010 US	1090.05	1104.73	1087.96	1103.32	-0.05579	-0.08228	Short	FALSE	1102.72	1093.97	1097.28	0	0.258811	1.097811
3/2/2010 US	1100.67	1102.72	1093.97	1097.28	-0.07421	-0.08299	Short	FALSE	1097.25	1062.78	1063.11	0	0.258811	1.097811
4/2/2010 US	1097.25	1097.25	1062.78	1063.11	-0.09465	-0.08418	Long	TRUE	1067.13	1044.5	1066.19	0.002431	0.261241	1.100241
5/2/2010 US	1064.12	1067.13	1044.5	1066.19	-0.1191	-0.08583	Long	TRUE	1071.2	1056.51	1056.74	-0.00744	0.253805	1.092805
8/2/2010 US	1065.51	1071.2	1056.51	1056.74	-0.06796	-0.0858	Short	FALSE	1079.28	1060.06	1070.52	0	0.253805	1.092805
9/2/2010 US	1060.06	1079.28	1060.06	1070.52	-0.10126	-0.08561	Long	TRUE	1073.67	1059.34	1068.13	-0.00187	0.251932	1.090932
10/2/2010 US	1069.68	1073.67	1059.34	1068.13	-0.09231	-0.08708	Long	TRUE	1080.04	1060.59	1078.47	0.008122	0.260054	1.099054
11/2/2010 US	1067.1	1080.04	1060.59	1078.47	-0.08865	-0.0872	Long	FALSE	1077.81	1062.97	1075.51	0	0.260054	1.099054
12/2/2010 US	1075.95	1077.81	1062.97	1075.51	-0.08824	-0.08662	Long	FALSE	1095.67	1079.13	1094.87	0	0.260054	1.099054
16/2/2010 US	1079.13	1095.67	1079.13	1094.87	-0.0528	-0.08717	Short	TRUE	1101.03	1094.72	1099.51	-0.00356	0.256498	1.095498
17/2/2010 US	1096.14	1101.03	1094.72	1099.51	-0.04891	-0.08697	Short	TRUE	1108.24	1097.48	1106.75	-0.00552	0.250974	1.089974
18/2/2010 US	1099.03	1108.24	1097.48	1106.75	-0.05994	-0.08711	Short	TRUE	1112.42	1100.8	1109.17	-0.00183	0.249139	1.088139
19/2/2010 US	1105.49	1112.42	1100.8	1109.17	-0.08754	-0.08814	Short	TRUE	1112.29	1105.38	1108.01	0.000877	0.250017	1.089017
22/2/2010 US	1110	1112.29	1105.38	1108.01	-0.05208	-0.08479	Short	TRUE	1108.58	1092.18	1094.6	0.010154	0.260171	1.099171
23/2/2010 US	1107.49	1108.58	1092.18	1094.6	-0.09505	-0.0851	Long	FALSE	1106.42	1095.5	1105.24	0	0.260171	1.099171
24/2/2010 US	1095.89	1106.42	1095.5	1105.24	-0.09151	-0.08528	Long	FALSE	1103.5	1086.02	1102.94	0	0.260171	1.099171
25/2/2010 US	1101.24	1103.5	1086.02	1102.94	-0.10493	-0.08682	Long	TRUE	1107.24	1097.56	1104.49	0.001179	0.26135	1.10035
26/2/2010 US	1103.1	1107.24	1097.56	1104.49	-0.10598	-0.08723	Long	FALSE	1116.11	1105.36	1115.71	0	0.26135	1.10035
1/3/2010 US	1105.36	1116.11	1105.36	1115.71	-0.06553	-0.0894	Short	FALSE	1123.46	1116.51	1118.31	0	0.26135	1.10035
2/3/2010 US	1117.01	1123.46	1116.51	1118.31	-0.08236	-0.08863	Short	TRUE	1125.64	1116.58	1118.79	-0.00036	0.26099	1.09999

3/3/2010 US	1119.36	1125.64	1116.58	1118.79	-0.08534	-0.08862	Short	TRUE	1123.73	1116.66	1122.97	-0.00313	0.257855	1.096855
4/3/2010 US	1119.12	1123.73	1116.66	1122.97	-0.08353	-0.08954	Short	FALSE	1139.38	1125.12	1138.7	0	0.257855	1.096855
5/3/2010 US	1125.12	1139.38	1125.12	1138.7	-0.08574	-0.08993	Short	TRUE	1141.05	1136.77	1138.5	0.000147	0.258002	1.097002
8/3/2010 US	1138.4	1141.05	1136.77	1138.5	-0.04077	-0.08634	Short	TRUE	1145.37	1134.9	1140.45	-0.00144	0.256565	1.095565
9/3/2010 US	1137.56	1145.37	1134.9	1140.45	-0.06732	-0.08499	Short	TRUE	1148.26	1140.09	1145.61	-0.0038	0.252769	1.091769
10/3/2010 US	1140.22	1148.26	1140.09	1145.61	-0.0778	-0.08532	Short	TRUE	1150.24	1138.99	1150.24	-0.00339	0.249379	1.088379
11/3/2010 US	1143.96	1150.24	1138.99	1150.24	-0.09039	-0.08496	Long	TRUE	1153.41	1146.97	1149.99	-0.00018	0.249196	1.088196
12/3/2010 US	1151.71	1153.41	1146.97	1149.99	-0.09713	-0.08512	Long	TRUE	1150.98	1141.45	1150.51	0.000379	0.249576	1.088576
15/3/2010 US	1148.53	1150.98	1141.45	1150.51	-0.09481	-0.08602	Long	TRUE	1160.28	1150.35	1159.46	0.006527	0.256102	1.095102
16/3/2010 US	1150.83	1160.28	1150.35	1159.46	-0.10352	-0.0857	Long	FALSE	1169.84	1159.94	1166.21	0	0.256102	1.095102
17/3/2010 US	1159.94	1169.84	1159.94	1166.21	-0.069	-0.0854	Short	TRUE	1167.77	1161.16	1165.83	0.000273	0.256376	1.095376
18/3/2010 US	1166.13	1167.77	1161.16	1165.83	-0.08717	-0.08654	Long	TRUE	1169.2	1155.33	1159.9	-0.00427	0.252108	1.091108
19/3/2010 US	1166.68	1169.2	1155.33	1159.9	-0.09906	-0.08821	Long	TRUE	1167.82	1152.88	1165.81	0.004275	0.256383	1.095383
22/3/2010 US	1157.25	1167.82	1152.88	1165.81	-0.05816	-0.08929	Short	TRUE	1174.72	1163.83	1174.17	-0.00602	0.250367	1.089367
23/3/2010 US	1166.47	1174.72	1163.83	1174.17	-0.06206	-0.08832	Short	FALSE	1173.04	1166.01	1167.72	0	0.250367	1.089367
24/3/2010 US	1172.7	1173.04	1166.01	1167.72	-0.06125	-0.08863	Short	TRUE	1180.69	1165.09	1165.73	0.00143	0.251796	1.090796
25/3/2010 US	1170.03	1180.69	1165.09	1165.73	-0.09516	-0.08863	Long	TRUE	1173.93	1161.48	1166.59	0.000619	0.252415	1.091415
26/3/2010 US	1167.58	1173.93	1161.48	1166.59	-0.0933	-0.08869	Long	FALSE	1174.85	1167.71	1173.22	0	0.252415	1.091415
29/3/2010 US	1167.71	1174.85	1167.71	1173.22	-0.04687	-0.08577	Short	TRUE	1177.83	1168.92	1173.27	-3.58E-05	0.25238	1.09138
30/3/2010 US	1173.75	1177.83	1168.92	1173.27	-0.06546	-0.08407	Short	TRUE	1174.56	1165.77	1169.43	0.002746	0.255126	1.094126
31/3/2010 US	1171.75	1174.56	1165.77	1169.43	-0.07725	-0.08446	Short	FALSE	1181.43	1170.69	1178.1	0	0.255126	1.094126
1/4/2010 US	1171.23	1181.43	1170.69	1178.1	-0.05717	-0.08362	Short	FALSE	1187.73	1178.71	1187.44	0	0.255126	1.094126
5/4/2010 US	1178.71	1187.73	1178.71	1187.44	-0.01499	-0.0799	Short	TRUE	1191.8	1182.77	1189.44	-0.00141	0.253712	1.092712
6/4/2010 US	1186.01	1191.8	1182.77	1189.44	-0.05889	-0.07875	Short	TRUE	1189.6	1177.25	1182.45	0.004931	0.258643	1.097643
7/4/2010 US	1188.23	1189.6	1177.25	1182.45	-0.08193	-0.08012	Long	TRUE	1188.55	1175.12	1186.44	0.002831	0.261474	1.100474
8/4/2010 US	1181.75	1188.55	1175.12	1186.44	-0.08021	-0.08055	Short	FALSE	1194.66	1187.15	1194.37	0	0.261474	1.100474
9/4/2010 US	1187.47	1194.66	1187.15	1194.37	-0.0573	-0.07987	Short	FALSE	1199.2	1194.71	1196.48	0	0.261474	1.100474
12/4/2010 US	1194.94	1199.2	1194.71	1196.48	-0.02077	-0.07587	Short	TRUE	1199.04	1188.82	1197.3	-0.00058	0.260899	1.099899
13/4/2010 US	1195.94	1199.04	1188.82	1197.3	-0.06082	-0.0743	Short	FALSE	1210.65	1198.69	1210.65	0	0.260899	1.099899
14/4/2010 US	1198.69	1210.65	1198.69	1210.65	-0.02643	-0.07203	Short	TRUE	1213.92	1208.5	1211.67	-0.00071	0.260192	1.099192
15/4/2010 US	1210.77	1213.92	1208.5	1211.67	-0.02308	-0.06934	Short	FALSE	1210.17	1186.77	1192.13	0	0.260192	1.099192
16/4/2010 US	1210.17	1210.17	1186.77	1192.13	-0.07912	-0.06968	Long	TRUE	1197.87	1183.68	1197.52	0.003793	0.263986	1.102986
19/4/2010 US	1192.06	1197.87	1183.68	1197.52	-0.11054	-0.07204	Long	FALSE	1208.58	1199.04	1207.17	0	0.263986	1.102986
20/4/2010 US	1199.04	1208.58	1199.04	1207.17	-0.07102	-0.07125	Short	TRUE	1210.99	1198.85	1205.94	0.000855	0.26484	1.10384
21/4/2010 US	1207.16	1210.99	1198.85	1205.94	-0.04873	-0.07093	Short	TRUE	1210.27	1190.19	1208.67	-0.0019	0.262941	1.101941
22/4/2010 US	1202.52	1210.27	1190.19	1208.67	-0.06606	-0.07107	Short	TRUE	1217.28	1205.1	1217.28	-0.00598	0.256964	1.095964

23/4/2010 US	1207.87	1217.28	1205.1	1217.28	-0.05561	-0.07088	Short	TRUE	1219.8	1211.07	1212.05	0.003605	0.260569	1.099569
26/4/2010 US	1217.07	1219.8	1211.07	1212.05	-0.05407	-0.07083	Short	FALSE	1211.38	1181.62	1183.71	0	0.260569	1.099569
27/4/2010 US	1209.92	1211.38	1181.62	1183.71	-0.09112	-0.071	Long	TRUE	1195.05	1181.81	1191.36	0.005422	0.265991	1.104991
28/4/2010 US	1184.59	1195.05	1181.81	1191.36	-0.10456	-0.07292	Long	FALSE	1209.36	1193.3	1206.78	0	0.265991	1.104991
29/4/2010 US	1193.3	1209.36	1193.3	1206.78	-0.08424	-0.07355	Long	TRUE	1207.99	1186.32	1186.69	-0.01397	0.252024	1.091024
30/4/2010 US	1206.77	1207.99	1186.32	1186.69	-0.09801	-0.07424	Long	FALSE	1205.13	1188.58	1202.26	0	0.252024	1.091024
3/5/2010 US	1188.58	1205.13	1188.58	1202.26	-0.1017	-0.0811	Long	FALSE	1197.5	1168.12	1173.6	0	0.252024	1.091024
4/5/2010 US	1197.5	1197.5	1168.12	1173.6	-0.09095	-0.08157	Long	TRUE	1175.95	1158.15	1165.9	-0.0055	0.246519	1.085519
5/5/2010 US	1169.24	1175.95	1158.15	1165.9	-0.12717	-0.08531	Long	TRUE	1167.58	1065.79	1128.15	-0.02717	0.219354	1.058354
6/5/2010 US	1164.38	1167.58	1065.79	1128.15	-0.11563	-0.0872	Long	TRUE	1135.13	1094.15	1110.88	-0.01284	0.20651	1.04551
7/5/2010 US	1127.04	1135.13	1094.15	1110.88	-0.13688	-0.08903	Long	FALSE	1163.85	1122.27	1159.73	0	0.20651	1.04551
10/5/2010 US	1122.27	1163.85	1122.27	1159.73	-0.0656	-0.09385	Short	TRUE	1170.48	1147.71	1155.79	0.00285	0.209361	1.048361
11/5/2010 US	1156.39	1170.48	1147.71	1155.79	-0.08423	-0.09405	Short	TRUE	1172.87	1155.43	1171.67	-0.01153	0.197833	1.036833
12/5/2010 US	1155.43	1172.87	1155.43	1171.67	-0.08164	-0.09608	Short	TRUE	1173.57	1156.14	1157.44	0.01019	0.208023	1.047023
13/5/2010 US	1170.04	1173.57	1156.14	1157.44	-0.08242	-0.0968	Short	FALSE	1157.19	1126.14	1135.68	0	0.208023	1.047023
14/5/2010 US	1157.19	1157.19	1126.14	1135.68	-0.11933	-0.09989	Long	TRUE	1141.88	1114.96	1136.94	0.000931	0.208954	1.047954
17/5/2010 US	1136.52	1141.88	1114.96	1136.94	-0.08871	-0.10427	Short	TRUE	1148.66	1117.2	1120.8	0.01191	0.220864	1.059864
18/5/2010 US	1138.78	1148.66	1117.2	1120.8	-0.08591	-0.10318	Short	TRUE	1124.27	1100.66	1115.05	0.004304	0.225168	1.064168
19/5/2010 US	1119.57	1124.27	1100.66	1115.05	-0.10168	-0.10289	Short	FALSE	1107.34	1071.58	1071.59	0	0.225168	1.064168
20/5/2010 US	1107.34	1107.34	1071.58	1071.59	-0.0986	-0.10381	Short	TRUE	1090.16	1055.9	1087.69	-0.01261	0.212563	1.051563
21/5/2010 US	1067.26	1090.16	1055.9	1087.69	-0.12357	-0.1063	Long	TRUE	1089.95	1072.7	1073.65	-0.01083	0.201733	1.040733
24/5/2010 US	1084.78	1089.95	1072.7	1073.65	-0.08669	-0.11055	Short	TRUE	1074.75	1040.78	1074.03	-0.0003	0.201436	1.040436
25/5/2010 US	1067.42	1074.75	1040.78	1074.03	-0.11241	-0.10975	Long	TRUE	1090.75	1065.59	1067.95	-0.00475	0.196687	1.035687
26/5/2010 US	1075.51	1090.75	1065.59	1067.95	-0.08817	-0.11089	Short	FALSE	1103.52	1074.27	1103.06	0	0.196687	1.035687
27/5/2010 US	1074.27	1103.52	1074.27	1103.06	-0.09821	-0.11112	Short	FALSE	1102.59	1084.78	1089.41	0	0.196687	1.035687
28/5/2010 US	1102.59	1102.59	1084.78	1089.41	-0.10909	-0.11127	Short	TRUE	1094.77	1069.89	1070.71	0.014402	0.211088	1.050088
1/6/2010 US	1087.3	1094.77	1069.89	1070.71	-0.12918	-0.11556	Long	FALSE	1098.56	1072.03	1098.38	0	0.211088	1.050088
2/6/2010 US	1073.01	1098.56	1072.03	1098.38	-0.11998	-0.11617	Long	TRUE	1105.67	1091.81	1102.83	0.003399	0.214487	1.053487
3/6/2010 US	1098.82	1105.67	1091.81	1102.83	-0.07431	-0.11561	Short	FALSE	1098.43	1060.5	1064.88	0	0.214487	1.053487
4/6/2010 US	1098.43	1098.43	1060.5	1064.88	-0.10388	-0.11484	Short	TRUE	1071.36	1049.86	1050.47	0.011353	0.225841	1.064841
7/6/2010 US	1065.84	1071.36	1049.86	1050.47	-0.11482	-0.11364	Long	TRUE	1063.15	1042.17	1062	0.009209	0.23505	1.07405
8/6/2010 US	1050.81	1063.15	1042.17	1062	-0.10701	-0.11238	Short	TRUE	1077.74	1052.25	1055.69	0.004985	0.240035	1.079035
9/6/2010 US	1062.75	1077.74	1052.25	1055.69	-0.08515	-0.11303	Short	FALSE	1087.85	1058.77	1086.84	0	0.240035	1.079035
10/6/2010 US	1058.77	1087.85	1058.77	1086.84	-0.1229	-0.11432	Long	TRUE	1092.25	1077.12	1091.6	0.003675	0.243709	1.082709
11/6/2010 US	1082.65	1092.25	1077.12	1091.6	-0.11985	-0.11559	Long	TRUE	1105.91	1089.03	1089.63	-0.00151	0.242195	1.081195
14/6/2010 US	1095	1105.91	1089.03	1089.63	-0.08281	-0.11619	Short	FALSE	1115.59	1091.21	1115.23	0	0.242195	1.081195

15/6/2010 US	1091.21	1115.59	1091.21	1115.23	-0.11219	-0.11501	Short	TRUE	1118.74	1107.13	1114.61	0.000466	0.242662	1.081662
16/6/2010 US	1114.02	1118.74	1107.13	1114.61	-0.12286	-0.11615	Long	TRUE	1117.72	1105.87	1116.04	0.001076	0.243738	1.082738
17/6/2010 US	1115.98	1117.72	1105.87	1116.04	-0.1298	-0.11761	Long	TRUE	1121.01	1113.93	1117.51	0.001105	0.244843	1.083843
18/6/2010 US	1116.16	1121.01	1113.93	1117.51	-0.1248	-0.11838	Long	TRUE	1131.23	1108.24	1113.2	-0.00324	0.241607	1.080607
21/6/2010 US	1122.79	1131.23	1108.24	1113.2	-0.08942	-0.11848	Short	TRUE	1118.5	1094.18	1095.31	0.013483	0.255091	1.094091
22/6/2010 US	1113.9	1118.5	1094.18	1095.31	-0.11813	-0.11811	Long	TRUE	1099.64	1085.31	1092.04	-0.0025	0.252586	1.091586
23/6/2010 US	1095.57	1099.64	1085.31	1092.04	-0.12148	-0.11927	Long	FALSE	1090.93	1071.6	1073.69	0	0.252586	1.091586
24/6/2010 US	1090.93	1090.93	1071.6	1073.69	-0.12462	-0.11968	Long	TRUE	1083.56	1067.89	1076.76	0.002399	0.254985	1.093985
25/6/2010 US	1075.1	1083.56	1067.89	1076.76	-0.12152	-0.12079	Long	TRUE	1082.6	1071.45	1074.57	-0.00171	0.253278	1.092278
28/6/2010 US	1077.5	1082.6	1071.45	1074.57	-0.07291	-0.11841	Short	FALSE	1071.1	1035.18	1041.24	0	0.253278	1.092278
29/6/2010 US	1071.1	1071.1	1035.18	1041.24	-0.12421	-0.1167	Long	TRUE	1048.08	1028.33	1030.71	-0.00848	0.244794	1.083794
30/6/2010 US	1040.56	1048.08	1028.33	1030.71	-0.12679	-0.11526	Long	TRUE	1033.58	1010.91	1027.37	-0.00272	0.242075	1.081075
1/7/2010 US	1031.1	1033.58	1010.91	1027.37	-0.12812	-0.11522	Long	TRUE	1032.95	1015.93	1022.58	-0.00391	0.238163	1.077163
2/7/2010 US	1027.65	1032.95	1015.93	1022.58	-0.13782	-0.11582	Long	TRUE	1042.5	1018.35	1028.06	0.004496	0.242659	1.081659
6/7/2010 US	1028.09	1042.5	1018.35	1028.06	-0.07886	-0.11914	Short	FALSE	1060.89	1028.54	1060.27	0	0.242659	1.081659
7/7/2010 US	1028.54	1060.89	1028.54	1060.27	-0.07329	-0.11775	Short	TRUE	1071.25	1058.24	1070.25	-0.0079	0.234762	1.073762
8/7/2010 US	1062.92	1071.25	1058.24	1070.25	-0.07411	-0.11666	Short	TRUE	1078.16	1068.1	1077.96	-0.00604	0.228718	1.067718
9/7/2010 US	1070.5	1078.16	1068.1	1077.96	-0.09692	-0.11705	Short	TRUE	1080.78	1070.45	1078.75	-0.00061	0.228103	1.067103
12/7/2010 US	1077.23	1080.78	1070.45	1078.75	-0.08647	-0.11491	Short	FALSE	1099.46	1080.65	1095.34	0	0.228103	1.067103
13/7/2010 US	1080.65	1099.46	1080.65	1095.34	-0.05217	-0.11171	Short	TRUE	1099.08	1087.68	1095.17	0.00013	0.228233	1.067233
14/7/2010 US	1095.61	1099.08	1087.68	1095.17	-0.07014	-0.11129	Short	TRUE	1098.66	1080.53	1096.48	-0.001	0.22723	1.06623
15/7/2010 US	1094.46	1098.66	1080.53	1096.48	-0.11031	-0.11122	Short	FALSE	1093.85	1063.32	1064.88	0	0.22723	1.06623
16/7/2010 US	1093.85	1093.85	1063.32	1064.88	-0.10563	-0.11065	Short	TRUE	1074.7	1061.11	1071.25	-0.00502	0.222211	1.061211
19/7/2010 US	1066.85	1074.7	1061.11	1071.25	-0.07954	-0.10963	Short	TRUE	1083.94	1056.88	1083.48	-0.00958	0.212632	1.051632
20/7/2010 US	1064.53	1083.94	1056.88	1083.48	-0.08128	-0.10771	Short	TRUE	1088.96	1065.25	1069.59	0.010756	0.223388	1.062388
21/7/2010 US	1086.67	1088.96	1065.25	1069.59	-0.05631	-0.1066	Short	FALSE	1097.5	1072.14	1093.67	0	0.223388	1.062388
22/7/2010 US	1072.14	1097.5	1072.14	1093.67	-0.0558	-0.10452	Short	TRUE	1103.73	1087.88	1102.66	-0.0069	0.216492	1.055492
23/7/2010 US	1092.17	1103.73	1087.88	1102.66	-0.05192	-0.10221	Short	TRUE	1115.01	1101.3	1115.01	-0.0094	0.207095	1.046095
26/7/2010 US	1102.89	1115.01	1101.3	1115.01	-0.06083	-0.10065	Short	TRUE	1120.95	1109.78	1113.84	0.00088	0.207975	1.046975
27/7/2010 US	1117.36	1120.95	1109.78	1113.84	-0.05666	-0.09904	Short	TRUE	1114.66	1103.11	1106.13	0.005808	0.213783	1.052783
28/7/2010 US	1112.84	1114.66	1103.11	1106.13	-0.09494	-0.09977	Short	TRUE	1115.9	1092.82	1101.53	0.003489	0.217272	1.056272
29/7/2010 US	1108.07	1115.9	1092.82	1101.53	-0.08519	-0.09847	Short	TRUE	1106.44	1088.01	1101.6	-5.33E-05	0.217218	1.056218
30/7/2010 US	1098.44	1106.44	1088.01	1101.6	-0.09262	-0.09733	Short	FALSE	1127.3	1107.53	1125.86	0	0.217218	1.056218
2/8/2010 US	1107.53	1127.3	1107.53	1125.86	-0.03571	-0.09027	Short	FALSE	1125.44	1116.76	1120.46	0	0.217218	1.056218
3/8/2010 US	1125.34	1125.44	1116.76	1120.46	-0.05212	-0.08735	Short	TRUE	1128.75	1119.46	1127.24	-0.00508	0.212141	1.051141
4/8/2010 US	1121.06	1128.75	1119.46	1127.24	-0.06987	-0.08532	Short	FALSE	1126.56	1118.81	1125.81	0	0.212141	1.051141

5/8/2010 US	1125.78	1126.56	1118.81	1125.81	-0.06159	-0.08474	Short	FALSE	1123.06	1107.17	1121.64	0	0.212141	1.051141
6/8/2010 US	1122.07	1123.06	1107.17	1121.64	-0.08717	-0.08521	Long	TRUE	1129.24	1120.91	1127.79	0.0046	0.216742	1.055742
9/8/2010 US	1122.8	1129.24	1120.91	1127.79	-0.04852	-0.0858	Short	FALSE	1127.16	1111.58	1121.06	0	0.216742	1.055742
10/8/2010 US	1122.92	1127.16	1111.58	1121.06	-0.07616	-0.08449	Short	FALSE	1116.89	1088.55	1089.47	0	0.216742	1.055742
11/8/2010 US	1116.89	1116.89	1088.55	1089.47	-0.07807	-0.08421	Short	FALSE	1086.72	1076.69	1083.61	0	0.216742	1.055742
12/8/2010 US	1081.48	1086.72	1076.69	1083.61	-0.0963	-0.08568	Long	TRUE	1086.25	1079	1079.25	-0.00338	0.213366	1.052366
13/8/2010 US	1082.22	1086.25	1079	1079.25	-0.09014	-0.08634	Long	TRUE	1082.62	1069.49	1079.38	0.000101	0.213467	1.052467
16/8/2010 US	1077.49	1082.62	1069.49	1079.38	-0.10328	-0.08525	Long	FALSE	1100.14	1081.16	1092.54	0	0.213467	1.052467
17/8/2010 US	1081.16	1100.14	1081.16	1092.54	-0.08572	-0.08371	Long	TRUE	1099.77	1085.76	1094.16	0.001244	0.214711	1.053711
18/8/2010 US	1092.08	1099.77	1085.76	1094.16	-0.08434	-0.08387	Long	FALSE	1092.44	1070.66	1075.63	0	0.214711	1.053711
19/8/2010 US	1092.44	1092.44	1070.66	1075.63	-0.08219	-0.0839	Short	TRUE	1075.63	1063.91	1071.69	0.003073	0.217784	1.056784
20/8/2010 US	1075.63	1075.63	1063.91	1071.69	-0.10364	-0.08547	Long	TRUE	1081.58	1067.08	1067.36	-0.00339	0.214394	1.053394
23/8/2010 US	1073.36	1081.58	1067.08	1067.36	-0.07238	-0.08864	Short	FALSE	1063.2	1046.68	1051.87	0	0.214394	1.053394
24/8/2010 US	1063.2	1063.2	1046.68	1051.87	-0.09735	-0.0873	Long	TRUE	1059.38	1039.83	1055.33	0.00276	0.217154	1.056154
25/8/2010 US	1048.98	1059.38	1039.83	1055.33	-0.1054	-0.08878	Long	TRUE	1061.45	1045.4	1047.22	-0.00645	0.210707	1.049707
26/8/2010 US	1056.28	1061.45	1045.4	1047.22	-0.08591	-0.08976	Short	TRUE	1065.21	1039.7	1064.59	-0.01392	0.19679	1.03579
27/8/2010 US	1049.27	1065.21	1039.7	1064.59	-0.08858	-0.08955	Short	FALSE	1064.4	1048.79	1048.92	0	0.19679	1.03579
30/8/2010 US	1062.9	1064.4	1048.79	1048.92	-0.0491	-0.08834	Short	TRUE	1055.14	1040.88	1049.33	-0.00033	0.196462	1.035462
31/8/2010 US	1046.88	1055.14	1040.88	1049.33	-0.09392	-0.08805	Long	FALSE	1081.3	1049.72	1080.29	0	0.196462	1.035462
1/9/2010 US	1049.72	1081.3	1049.72	1080.29	-0.07781	-0.08945	Short	FALSE	1090.1	1080.39	1090.1	0	0.196462	1.035462
2/9/2010 US	1080.66	1090.1	1080.39	1090.1	-0.06324	-0.08982	Short	FALSE	1105.1	1093.61	1104.51	0	0.196462	1.035462
3/9/2010 US	1093.61	1105.1	1093.61	1104.51	-0.07555	-0.09001	Short	FALSE	1102.6	1091.15	1091.84	0	0.196462	1.035462
7/9/2010 US	1102.6	1102.6	1091.15	1091.84	-0.0476	-0.08838	Short	FALSE	1103.26	1092.36	1098.87	0	0.196462	1.035462
8/9/2010 US	1092.36	1103.26	1092.36	1098.87	-0.07508	-0.08927	Short	FALSE	1110.27	1101.15	1104.18	0	0.196462	1.035462
9/9/2010 US	1101.15	1110.27	1101.15	1104.18	-0.07359	-0.08918	Short	TRUE	1110.88	1103.92	1109.55	-0.00408	0.192382	1.031382
10/9/2010 US	1104.57	1110.88	1103.92	1109.55	-0.10193	-0.08998	Long	FALSE	1123.87	1113.38	1121.9	0	0.192382	1.031382
13/9/2010 US	1113.38	1123.87	1113.38	1121.9	-0.02027	-0.08815	Short	TRUE	1127.36	1115.58	1121.1	0.000598	0.19298	1.03198
14/9/2010 US	1121.16	1127.36	1115.58	1121.1	-0.02711	-0.08503	Short	TRUE	1126.46	1114.63	1125.07	-0.00297	0.190009	1.029009
15/9/2010 US	1119.43	1126.46	1114.63	1125.07	-0.04404	-0.08306	Short	TRUE	1125.44	1118.88	1124.66	0.000306	0.190315	1.029315
16/9/2010 US	1123.89	1125.44	1118.88	1124.66	-0.06644	-0.08241	Short	TRUE	1131.47	1122.43	1125.59	-0.00069	0.189621	1.028621
17/9/2010 US	1126.39	1131.47	1122.43	1125.59	-0.05795	-0.08153	Short	FALSE	1144.86	1126.57	1142.71	0	0.189621	1.028621
20/9/2010 US	1126.57	1144.86	1126.57	1142.71	-0.05432	-0.08023	Short	TRUE	1148.59	1136.22	1139.78	0.002151	0.191773	1.030773
21/9/2010 US	1142.82	1148.59	1136.22	1139.78	-0.04703	-0.07782	Short	TRUE	1144.38	1131.58	1134.28	0.004049	0.195821	1.034821
22/9/2010 US	1139.49	1144.38	1131.58	1134.28	-0.06626	-0.07762	Short	TRUE	1136.77	1122.79	1124.83	0.00699	0.202811	1.041811
23/9/2010 US	1131.1	1136.77	1122.79	1124.83	-0.06188	-0.07643	Short	FALSE	1148.9	1131.69	1148.67	0	0.202811	1.041811
24/9/2010 US	1131.69	1148.9	1131.69	1148.67	-0.07372	-0.07538	Short	TRUE	1149.92	1142	1142.16	0.004755	0.207566	1.046566

27/9/2010 US	1148.64	1149.92	1142	1142.16	-0.02077	-0.07319	Short	TRUE	1150	1132.09	1147.7	-0.00407	0.203497	1.042497
28/9/2010 US	1142.31	1150	1132.09	1147.7	-0.03788	-0.07161	Short	TRUE	1148.63	1140.26	1144.73	0.002171	0.205668	1.044668
29/9/2010 US	1146.75	1148.63	1140.26	1144.73	-0.0416	-0.07136	Short	TRUE	1157.16	1136.08	1141.2	0.002587	0.208255	1.047255
30/9/2010 US	1145.97	1157.16	1136.08	1141.2	-0.05727	-0.07013	Short	TRUE	1150.3	1139.42	1146.24	-0.00371	0.20455	1.04355
1/10/2010 US	1143.49	1150.3	1139.42	1146.24	-0.04576	-0.06907	Short	TRUE	1148.16	1131.87	1137.03	0.006741	0.211291	1.050291
4/10/2010 US	1144.96	1148.16	1131.87	1137.03	-0.03356	-0.06814	Short	FALSE	1162.76	1140.68	1160.75	0	0.211291	1.050291
5/10/2010 US	1140.68	1162.76	1140.68	1160.75	-0.02399	-0.06494	Short	TRUE	1162.33	1154.85	1159.97	0.000564	0.211855	1.050855
6/10/2010 US	1159.81	1162.33	1154.85	1159.97	-0.01944	-0.06293	Short	TRUE	1163.87	1151.41	1158.06	0.001381	0.213236	1.052236
7/10/2010 US	1161.57	1163.87	1151.41	1158.06	-0.06496	-0.06351	Long	TRUE	1167.73	1155.58	1165.15	0.005137	0.218373	1.057373
8/10/2010 US	1158.36	1167.73	1155.58	1165.15	-0.07237	-0.06342	Long	TRUE	1168.68	1162.02	1165.32	0.000122	0.218495	1.057495
11/10/2010 US	1165.32	1168.68	1162.02	1165.32	-0.01395	-0.05963	Short	TRUE	1172.58	1155.71	1169.77	-0.0032	0.215291	1.054291
12/10/2010 US	1164.28	1172.58	1155.71	1169.77	-0.00569	-0.05667	Short	FALSE	1184.38	1171.32	1178.1	0	0.215291	1.054291
13/10/2010 US	1171.32	1184.38	1171.32	1178.1	-0.00347	-0.05611	Short	TRUE	1178.89	1166.71	1173.81	0.003055	0.218347	1.057347
14/10/2010 US	1177.82	1178.89	1166.71	1173.81	-0.02772	-0.05613	Short	TRUE	1181.2	1167.12	1176.19	-0.0017	0.216645	1.055645
15/10/2010 US	1177.47	1181.2	1167.12	1176.19	-0.06068	-0.05668	Long	TRUE	1185.53	1174.55	1184.71	0.006077	0.222723	1.061723
18/10/2010 US	1176.83	1185.53	1174.55	1184.71	-0.00714	-0.05531	Short	FALSE	1178.64	1159.71	1165.9	0	0.222723	1.061723
19/10/2010 US	1178.64	1178.64	1159.71	1165.9	-0.03309	-0.0526	Short	FALSE	1182.94	1166.74	1178.17	0	0.222723	1.061723
20/10/2010 US	1166.74	1182.94	1166.74	1178.17	-0.04042	-0.05214	Short	TRUE	1189.43	1171.17	1180.26	-0.00149	0.221235	1.060235
21/10/2010 US	1179.82	1189.43	1171.17	1180.26	-0.01615	-0.05111	Short	TRUE	1183.93	1178.99	1183.08	-0.002	0.21923	1.05823
22/10/2010 US	1180.52	1183.93	1178.99	1183.08	-0.02635	-0.04978	Short	FALSE	1196.14	1184.74	1185.62	0	0.21923	1.05823
25/10/2010 US	1184.74	1196.14	1184.74	1185.62	-0.003	-0.04758	Short	TRUE	1187.11	1177.72	1185.64	-1.42E-05	0.219216	1.058216
26/10/2010 US	1184.88	1187.11	1177.72	1185.64	-0.03288	-0.04571	Short	FALSE	1183.84	1171.7	1182.45	0	0.219216	1.058216
27/10/2010 US	1183.84	1183.84	1171.7	1182.45	-0.05538	-0.04686	Long	TRUE	1189.53	1177.1	1183.78	0.000944	0.220159	1.059159
28/10/2010 US	1184.47	1189.53	1177.1	1183.78	-0.03166	-0.04666	Short	TRUE	1185.46	1179.7	1183.26	0.000369	0.220528	1.059528
29/10/2010 US	1183.87	1185.46	1179.7	1183.26	-0.04341	-0.04672	Short	TRUE	1195.81	1177.65	1184.38	-0.00079	0.219734	1.058734
1/11/2010 US	1185.71	1195.81	1177.65	1184.38	-6.60E-05	-0.04428	Short	FALSE	1195.88	1187.86	1193.57	0	0.219734	1.058734
2/11/2010 US	1187.86	1195.88	1187.86	1193.57	-0.03866	-0.04259	Short	TRUE	1198.3	1183.56	1197.96	-0.00309	0.216648	1.055648
3/11/2010 US	1193.79	1198.3	1183.56	1197.96	-0.00254	-0.04155	Short	FALSE	1221.25	1198.34	1221.06	0	0.216648	1.055648
4/11/2010 US	1198.34	1221.25	1198.34	1221.06	-0.00415	-0.04089	Short	TRUE	1227.08	1220.29	1225.85	-0.00329	0.213357	1.052357
5/11/2010 US	1221.2	1227.08	1220.29	1225.85	0.002868	-0.04015	Short	FALSE	1224.57	1217.55	1223.25	0	0.213357	1.052357
8/11/2010 US	1223.24	1224.57	1217.55	1223.25	0.007835	-0.03649	Short	TRUE	1226.84	1208.94	1213.4	0.006756	0.220113	1.059113
9/11/2010 US	1223.59	1226.84	1208.94	1213.4	-0.02289	-0.03439	Short	TRUE	1218.75	1204.33	1218.71	-0.00367	0.216441	1.055441
10/11/2010 US	1213.14	1218.75	1204.33	1218.71	-0.04424	-0.0354	Long	FALSE	1215.45	1204.49	1213.54	0	0.216441	1.055441
11/11/2010 US	1213.04	1215.45	1204.49	1213.54	-0.02078	-0.0359	Short	FALSE	1210.5	1194.08	1199.21	0	0.216441	1.055441
12/11/2010 US	1209.07	1210.5	1194.08	1199.21	-0.04643	-0.03734	Long	TRUE	1207.43	1197.15	1197.75	-0.00102	0.21542	1.05442
15/11/2010 US	1200.44	1207.43	1197.15	1197.75	0.00796	-0.03696	Short	FALSE	1194.79	1173	1178.34	0	0.21542	1.05442

16/11/2010 US	1194.79	1194.79	1173	1178.34	-0.01981	-0.03476	Short	TRUE	1183.56	1175.82	1178.59	-0.00018	0.215242	1.054242
17/11/2010 US	1178.33	1183.56	1175.82	1178.59	-0.02448	-0.03534	Short	FALSE	1200.29	1183.75	1196.69	0	0.215242	1.054242
18/11/2010 US	1183.75	1200.29	1183.75	1196.69	-0.02647	-0.03512	Short	TRUE	1199.97	1189.44	1199.73	-0.00213	0.21311	1.05211
19/11/2010 US	1196.12	1199.97	1189.44	1199.73	-0.03642	-0.03499	Long	FALSE	1198.94	1184.58	1197.84	0	0.21311	1.05211
22/11/2010 US	1198.07	1198.94	1184.58	1197.84	-0.01084	-0.03697	Short	FALSE	1192.51	1176.91	1180.73	0	0.21311	1.05211
23/11/2010 US	1192.51	1192.51	1176.91	1180.73	-0.04595	-0.03603	Long	FALSE	1198.62	1183.7	1198.35	0	0.21311	1.05211
24/11/2010 US	1183.7	1198.62	1183.7	1198.35	-0.05496	-0.03776	Long	FALSE	1194.16	1186.93	1189.4	0	0.21311	1.05211
26/11/2010 US	1194.16	1194.16	1186.93	1189.4	-0.09175	-0.04045	Long	TRUE	1190.34	1173.64	1187.76	-0.00116	0.211953	1.050953
29/11/2010 US	1189.08	1190.34	1173.64	1187.76	-0.0309	-0.04373	Short	FALSE	1187.4	1174.14	1180.55	0	0.211953	1.050953
30/11/2010 US	1182.96	1187.4	1174.14	1180.55	-0.02676	-0.04298	Short	FALSE	1207.61	1186.6	1206.07	0	0.211953	1.050953
1/12/2010 US	1186.6	1207.61	1186.6	1206.07	-0.02671	-0.04387	Short	FALSE	1221.89	1206.81	1221.53	0	0.211953	1.050953
2/12/2010 US	1206.81	1221.89	1206.81	1221.53	-0.01044	-0.04293	Short	TRUE	1225.57	1216.82	1224.71	-0.00218	0.209769	1.048769
3/12/2010 US	1219.93	1225.57	1216.82	1224.71	-0.03721	-0.04409	Short	TRUE	1225.8	1220.67	1223.12	0.001089	0.210858	1.049858
6/12/2010 US	1223.87	1225.8	1220.67	1223.12	-0.01352	-0.0486	Short	FALSE	1235.05	1223.25	1223.75	0	0.210858	1.049858
7/12/2010 US	1227.25	1235.05	1223.25	1223.75	-0.02173	-0.04707	Short	TRUE	1228.93	1219.5	1228.28	-0.00311	0.207753	1.046753
8/12/2010 US	1225.02	1228.93	1219.5	1228.28	-0.0294	-0.04832	Short	TRUE	1234.71	1226.85	1233	-0.00322	0.204529	1.043529
9/12/2010 US	1230.14	1234.71	1226.85	1233	-0.03108	-0.04859	Short	TRUE	1240.4	1232.58	1240.4	-0.00504	0.199493	1.038493
10/12/2010 US	1233.85	1240.4	1232.58	1240.4	-0.04497	-0.04861	Short	TRUE	1246.73	1240.34	1240.46	-4.06E-05	0.199453	1.038453
13/12/2010 US	1242.52	1246.73	1240.34	1240.46	-0.01754	-0.05026	Short	TRUE	1246.59	1238.17	1241.59	-0.00076	0.198688	1.037688
14/12/2010 US	1241.84	1246.59	1238.17	1241.59	-0.03358	-0.04836	Short	TRUE	1244.25	1234.01	1235.23	0.004298	0.202986	1.041986
15/12/2010 US	1241.58	1244.25	1234.01	1235.23	-0.05009	-0.05029	Short	TRUE	1243.75	1232.85	1242.87	-0.00519	0.197797	1.036797
16/12/2010 US	1236.34	1243.75	1232.85	1242.87	-0.06079	-0.05166	Long	TRUE	1245.81	1239.87	1243.91	0.000702	0.198499	1.037499
17/12/2010 US	1243.63	1245.81	1239.87	1243.91	-0.04556	-0.05236	Short	TRUE	1250.2	1241.51	1247.08	-0.00214	0.196361	1.035361
20/12/2010 US	1245.76	1250.2	1241.51	1247.08	-0.02133	-0.05427	Short	FALSE	1255.82	1249.43	1254.6	0	0.196361	1.035361
21/12/2010 US	1249.43	1255.82	1249.43	1254.6	-0.03429	-0.05208	Short	FALSE	1259.39	1254.94	1258.84	0	0.196361	1.035361
22/12/2010 US	1254.94	1259.39	1254.94	1258.84	-0.02113	-0.05242	Short	FALSE	1258.59	1254.05	1256.77	0	0.196361	1.035361
23/12/2010 US	1257.53	1258.59	1254.05	1256.77	-0.04051	-0.05224	Short	TRUE	1258.43	1251.48	1257.54	-0.00051	0.195847	1.034847
27/12/2010 US	1254.66	1258.43	1251.48	1257.54	-0.07597	-0.0519	Long	TRUE	1259.9	1256.22	1258.51	0.000647	0.196494	1.035494
28/12/2010 US	1259.1	1259.9	1256.22	1258.51	-0.08693	-0.05135	Long	FALSE	1262.6	1258.78	1259.78	0	0.196494	1.035494
29/12/2010 US	1258.78	1262.6	1258.78	1259.78	-0.06943	-0.05264	Long	TRUE	1261.09	1256.32	1257.88	-0.00127	0.195229	1.034229
30/12/2010 US	1259.44	1261.09	1256.32	1257.88	-0.07646	-0.05429	Long	TRUE	1259.34	1254.19	1257.64	-0.00016	0.195068	1.034068
31/12/2010 US	1256.76	1259.34	1254.19	1257.64	-0.07616	-0.05594	Long	FALSE				0	0.195068	1.034068