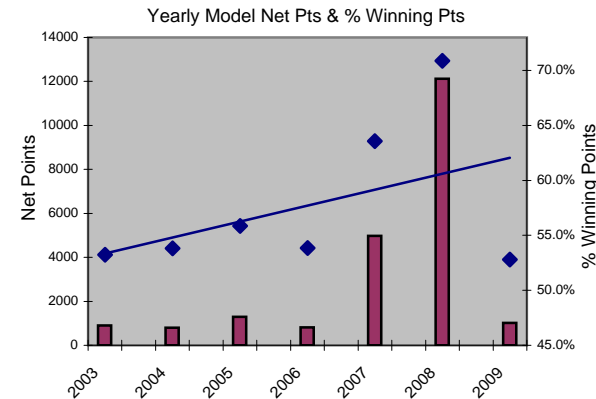


**Model/Simulated Performance for DSP-V2**  
**Model/Simulated Monetary Profits Calculated Using 0% Initial Offset for Each Money Management Strategy**

**Historical Data From January 2007 to Present**

Total point profit since Jan 2007 =	18248 pts.	# of trades completed since Jan 2007	623	# of tradable days since Jan 2007	759		
Total points Won since Jan 2007 =	41722 pts.	Winning Trades	385	Losing Trades	280	Flat Trades	5
Total points Lost since Jan 2007 =	-23474 pts.	Winning Trade %	57.5%	Losing Trade %	41.8%	Flat Trade %	0.7%
Point Win %	64.0%	Winning Months since Jan 2007	25	Losing Months since Jan 2007	13	Winning Month %	65.8%

Biggest point draw-down since Jan '07	-1959 pts.	# of Long Trades	357	# of Short Trades	312	# of Null Trades	144
2 <sup>nd</sup> Biggest point draw-down =	-1089 pts.	Winning Long Trades	214 59.9%	Winning Short Trades	171 54.8%	Max 1 Day Win	400 pts
3 <sup>rd</sup> Biggest point draw-down =	-781 pts.	Losing Long Trades	140 39.2%	Losing Short Trades	140 44.9%	Max 1 Day Loss	-300 pts
Average point draw-down =	-217 pts.	Flat Long Trades	3 0.8%	Flat Short Trades	3 1%		
Median point draw-down =	-173 pts.	Average Long Win	98 pts	Average Short Win	128 pts		
		Average Long Loss	-99 pts	Average Short Loss	-79 pts		



**Full Historical Data From January 2003 to Present**

Learning Evaluation Engine Model Results for DSP V2 Strategy								
	2003	2004	2005	2006	2007	2008	2009	2010
Net Points	896	807	1297	822	4975	12117	1012	-182
Winning Point %	53.2%	53.8%	55.9%	53.9%	63.6%	70.9%	52.8%	46.0%

The DSP evaluation engine simulates trading each day in succession from the earliest data points, learning along the way. So for the 6 years of back tested data, each year tested increases in performance because each successive year has more "learning" behind it. There are also some rules that do not depend on past performance, but work independently to supplement the "learning" evaluation engine.

Total # of months modeled since January 2003 =	87 mo's	Winning Months	57	Losing Months	29	Flat Months	1
Worst Single-Month Loss after Year 1 =	-653 pts	Average Monthly Win	507	Average Monthly Loss	-233	Winning Month %	66.3%
Maximum Consecutive Point Loss From January 2003 to Present =	-604 pts.	(Different from draw-down, this is the worst consecutive daily loss after daily loss for any period since January 2003)					

**Absolute Maximum Daily Risk, Allowable Under Any Circumstances (Max Stop Loss Target) = 375 Points, or 14% of Account Equity**

**This level of risk may be present in the beginning stages of trading, when account equity has not built to a sufficient level to reduce risk further. Typically, as wins occur, account equity grows and profits are re-invested in order to trade more contracts with better insulation from risk.**

**Posting as required by CFTC - CFTC Rule 4.41**

Hypothetical or simulated performance results have certain inherent limitations. Unlike an actual performance record, simulated results do not represent actual trading. Also, since the trades have not actually been executed, the results may have under- or over-compensated for the impact, if any, of certain market factors, such as lack of liquidity. Simulated trading programs in general are also subject to the fact that they are designed with the benefit of hindsight. No representation is being made that any account will or is likely to achieve profits or losses similar to those shown. Read the full MDF Trader Terms and Conditions here.

[Read the full MDF Trader Terms and Conditions here.](#)

## Historical Data from January 2007 - Model Trade Record

							Ave. Max Daily Risk Restriction / contract (% of total equity)			6.51%					
Assumed Day-Trade Margin = <b>\$3,437.50</b>							Performance Results for DSP-V2 (assume \$5 round-trip commission)							Current Month Points = 61	
Day open	Date	Con. Mo.	Open	High	Low	Close/Settlement	Position Signal for Current Day	Current Day's Limit	Current Day's Stop	Current Day's Point P/L	Running Point Total	Volatility Trigger	Current Day's # contracts	After Commission Running \$ Total	Monthly P/L
Thu	3/11/10	Jun						Transition	Transition						
Fri	3/12/10	Jun		YMH10	YMM10			Transition	Transition						
Thu	3/11/10	Jun													
Wed	3/10/10	Mar	10560												
Tue	3/9/10	Mar	10538	10606	10500	10564	Long	10938	10303	26	17923	off	20	\$964,148	
Mon	3/8/10	Mar	10544	10579	10532	10538	Short	10317	10650	6	17896	off	20	\$961,648	
Fri	3/5/10	Mar	10430	10561	10427	10545	Short	10203	10500	-70	17890	off	20	\$961,148	
Thu	3/4/10	Mar	10384	10440	10351	10431	Long	10784	10216	47	17960	off	20	\$968,248	
Wed	3/3/10	Mar	10395	10458	10364	10387	Short	10168	10531	8	17913	off	20	\$963,648	
Tue	3/2/10	Mar	10382	10447	10371	10399	Short	10155	10501	-17	17905	off	20	\$962,948	
Mon	3/1/10	Mar	10324	10403	10324	10385	Long	10551	10089	61	17922	off	20	\$964,748	
Fri	2/26/10	Mar	10315	10354	10258	10324	Long	10715	10029	9	17861	off	20	\$958,748	-283 pts.
Thu	2/25/10	Mar	10355	10355	10172	10316	Long	10582	10055	-39	17852	off	20	\$957,948	
Wed	2/24/10	Mar	10298	10379	10269	10355	Long	10698	10006	57	17891	off	20	\$961,948	
Tue	2/23/10	Mar	10366	10414	10251	10299	Long	10766	10108	-67	17834	off	20	\$956,348	
Mon	2/22/10	Mar	10368	10434	10352	10374	Long	10768	10147	6	17901	off	20	\$963,148	
Fri	2/19/10	Mar	10378	10421	10277	10378	Short	10151	10484	0	17895	off	20	\$962,648	
Thu	2/18/10	Mar	10298	10385	10245	10375	NULL	No Trade	No Trade		17895			\$962,648	
Wed	2/17/10	Mar	10237	10300	10232	10296	Short	10010	10384	-59	17895	off	20	\$962,648	
Tue	2/16/10	Mar	10090	10252	10067	10241	Short	9863	10197	-107	17954	off	20	\$968,648	
Mon	2/15/10	early	10109	10112	10067	10085	Short	9882	10265	24	18061	off	20	\$979,448	
Fri	2/12/10	Mar	10109	10140	9951	10117	Short	9709	10257	-8	18037	off	20	\$977,148	
Thu	2/11/10	Mar	9987	10129	9940	10110	Short	9760	10203	-123	18045	off	20	\$978,048	
Wed	2/10/10	Mar	10007	10057	9928	9985	NULL	No Trade	No Trade		18168			\$990,448	
Tue	2/9/10	Mar	9894	10104	9878	10004	NULL	No Trade	No Trade		18168			\$990,448	
Mon	2/8/10	Mar	9954	9995	9865	9895	Long	10354	9719	-59	18168	off	20	\$990,448	
Fri	2/5/10	Mar	9978	10004	9791	9941	Long	10378	9936	-42	18227	off	20	\$996,448	
Thu	2/4/10	Mar	10240	10255	9955	9979	Short	10013	10422	227	18269	off	20	\$1,000,748	
Wed	2/3/10	Mar	10226	10261	10187	10241	Short	9999	10461	-15	18042	off	20	\$978,148	
Tue	2/2/10	Mar	10137	10266	10103	10224	Short	9910	10327	-87	18057	off	20	\$979,748	
Mon	2/1/10	Mar	10013	10145	10005	10137	NULL	No Trade	No Trade		18144			\$988,548	
Fri	1/29/10	Mar	10070	10192	9994	10017	NULL	No Trade	No Trade		18144			\$988,548	40 pts.
Thu	1/28/10	Mar	10188	10264	10005	10062	Long	10415	9888	-126	18144	off	20	\$988,548	
Wed	1/27/10	Mar	10140	10205	10055	10195	Short	9913	10440	-55	18270	off	20	\$1,001,248	
Tue	1/26/10	Mar	10149	10236	10054	10138	Short	9922	10449	11	18325	off	20	\$1,006,848	
Mon	1/25/10	Mar	10166	10249	10124	10140	Long	10566	9866	-26	18314	off	20	\$1,005,848	

2/15- Presidents Day  
 Regular Open,  
 Close 10:30AM,  
 Reopen 5PM

Fri	1/22/10	Mar	10336	10375	10111	10151	Short	9936	10570	185	18340	off	20	\$1,008,548	
Thu	1/21/10	Mar	10556	10591	10327	10338	Long	10956	10256	-218	18155	off	20	\$990,148	
Wed	1/20/10	Mar	10665	10676	10467	10557	Short	10438	10805	108	18373	off	20	\$1,012,048	
Tue	1/19/10	Mar	10601	10687	10519	10670	Long	11001	10366	69	18265	off	20	\$1,001,348	
Mon	1/18/10	early	10561	10605	10543	10603	Long	10961	10323	42	18196	off	20	\$994,548	1/18- MLK Day Regular Open, Close 10:30AM, Reopen 5PM
Fri	1/15/10	Mar	10673	10508	10679	10563	Short	10446	10759	110	18154	off	20	\$990,448	
Thu	1/14/10	Mar	10626	10672	10604	10663	Short	10399	10704	-37	18044	off	20	\$979,548	
Wed	1/13/10	Mar	10589	10656	10561	10628	Short	10362	10658	-39	18081	off	20	\$983,348	
Tue	1/12/10	Mar	10592	10603	10514	10588	Short	10365	10730	4	18120	off	20	\$987,348	
Mon	1/11/10	Mar	10573	10623	10537	10604	Short	10346	10684	-31	18116	off	20	\$987,048	
Fri	1/8/10	Mar	10548	10579	10496	10566	Long	10948	10378	18	18147	off	20	\$990,248	
Thu	1/7/10	Mar	10518	10560	10451	10545	Long	10918	10218	27	18129	off	20	\$988,548	
Wed	1/6/10	Mar	10514	10544	10479	10516	Short	10287	10718	-2	18102	off	20	\$985,948	
Tue	1/5/10	Mar	10520	10538	10455	10515	NULL	No Trade	No Trade		18104			\$986,248	
Mon	1/4/10	Mar	10384	10548	10384	10519	NULL	No Trade	No Trade		18104			\$986,248	Markets Closed
Thu	12/31/09	Mar	10485	10514	10360	10365	Long	10885	10385	-100	18104	off	20	\$986,248	-168 pts.
Wed	12/30/09	Mar	10485	10494	10424	10490	Short	10258	10578	-5	18204	off	20	\$996,348	1/1/10 Normal open Sun, 1/3 at 5:00 PM
Tue	12/29/09	Mar	10482	10526	10477	10487	Short	10255	10577	-5	18209	off	20	\$996,948	
Mon	12/28/09	Mar	10455	10494	10429	10487	Long	10682	10190	32	18214	off	20	\$997,548	12/24- Regular open, Early close 12:15PM, Reopens 5PM 12/27
Thu	12/24/09	Mar	10400	10472	10397	10466	Short	10173	10533	-66	18182	off	20	\$994,448	
Wed	12/23/09	Mar	10403	10450	10375	10404	NULL	No Trade	No Trade		18248			\$1,001,148	
Tue	12/22/09	Mar	10343	10420	10333	10408	Short	9943	10560	-65	18248	off	20	\$1,001,148	
Mon	12/21/09	Mar	10276	10398	10261	10342	Short	10049	10393	-117	18313	off	20	\$1,007,748	
Fri	12/18/09	Mar	10268	10348	10201	10271	NULL	No Trade	No Trade		18430			\$1,019,548	
Thu	12/17/09	Mar	10386	10396	10246	10272	Long	10613	10086	-114	18430	off	20	\$1,019,548	
Wed	12/16/09	Mar	10399	10461	10366	10390	Short	10172	10549	9	18544	off	20	\$1,031,048	
Tue	12/15/09	Mar	10434	10452	10365	10398	Short	10207	10534	36	18535	off	20	\$1,030,248	
Mon	12/14/09	Mar	10421	10510	10395	10437	Long	10648	10121	16	18499	off	20	\$1,026,748	
Fri	12/11/09	Mar	10344	10425	10339	10423	Long	10524	10044	79	18483	off	20	\$1,025,248	
Thu	12/10/09	Mar	10267	10384	10241	10342	Transition	Transition							
Fri	12/11/09	Dec	10404	YMZ9	YMH10	10269	Transition	Transition							
Thu	12/10/09	Dec	10322	10444	10303	10402	Long	10549	10022	80	18404	off	20	\$1,017,448	
Wed	12/9/09	Dec	10274	10338	10228	10330	Short	9874	10427	-56	18324	off	20	\$1,009,548	
Tue	12/8/09	Dec	10391	10421	10240	10271	Short	10164	10565	120	18380	off	20	\$1,015,248	
Mon	12/7/09	Dec	10398	10435	10325	10391	Short	10171	10573	7	18260	off	20	\$1,003,348	
Fri	12/4/09	Dec	10347	10509	10300	10400	Long	10747	10047	53	18253	off	20	\$1,002,748	
Thu	12/3/09	Dec	10440	10500	10338	10352	Short	10213	10605	88	18200	off	20	\$997,548	
Wed	12/2/09	Dec	10460	10505	10412	10439	Long	10687	10160	-21	18112	off	20	\$988,848	
Tue	12/1/09	Dec	10322	10494	10316	10461	Short	10095	10618	-139	18133	off	20	\$991,048	
Mon	11/30/09	Dec	10309	10367	10251	10334	Long	10709	10009	25	18272	off	20	\$1,005,048	-298 pts.
Fri	11/27/09	early	10266	10367	10116	10292	Short	10039	10457	-26	18247	off	20	\$1,002,648	11/27 - Early Close 12:15 PM
Thu	11/26/09	early	10443	10467	10242	10260	Short	10216	10617	183	18273	off	20	\$1,005,348	11/26- Thanksgiving Day
Wed	11/25/09	Dec	10409	10469	10398	10442	Short	10182	10575	-33	18090	off	20	\$987,148	Regular Open, Close 10:30AM, Reopen 5PM
Tue	11/24/09	Dec	10422	10441	10330	10405	NULL	No Trade	No Trade		18123			\$990,548	
Mon	11/23/09	Dec	10304	10486	10294	10422	NULL	No Trade	No Trade		18123			\$990,548	
Fri	11/20/09	Dec	10326	10332	10236	10303	Long	10726	10026	-23	18123	off	20	\$990,548	

Thu	11/19/09	Dec	10404	10412	10233	10327	Long	10631	10104	-77	18146	off	20	\$992,948	
Wed	11/18/09	Dec	10395	10427	10338	10404	NULL	No Trade	No Trade		18223			\$1,000,748	
Tue	11/17/09	Dec	10364	10410	10329	10398	Short	9964	10498	-34	18223	off	20	\$1,000,748	
Mon	11/16/09	Dec	10243	10404	10240	10368	Short	10016	10410	-125	18257	off	20	\$1,004,248	
Fri	11/13/09	Dec	10186	10271	10158	10242	Short	9959	10317	-56	18382	off	20	\$1,016,848	
Thu	11/12/09	Dec	10258	10289	10137	10189	Short	10031	10421	69	18438	off	20	\$1,022,548	
Wed	11/11/09	Dec	10220	10309	10211	10259	Long	10620	9985	39	18369	off	20	\$1,015,748	
Tue	11/10/09	Dec	10192	10227	10153	10217	Short	9965	10367	-25	18330	off	20	\$1,011,948	
Mon	11/9/09	Dec	9979	10196	9969	10192	NULL	No Trade	No Trade		18355			\$1,014,548	
Fri	11/6/09	Dec	9953	10007	9874	9978	NULL	No Trade	No Trade		18355			\$1,014,548	
Thu	11/5/09	Dec	9785	9970	9722	9954	Short	9558	10083	-169	18355	off	20	\$1,014,548	
Wed	11/4/09	Dec	9716	9887	9712	9785	Short	9489	9951	-69	18524	off	20	\$1,031,548	
Tue	11/3/09	Dec	9740	9775	9627	9717	Short	9513	9975	23	18593	off	20	\$1,038,548	
Mon	11/2/09	Dec	9658	9812	9596	9735	NULL	No Trade	No Trade		18570			\$1,036,348	
Fri	10/30/09	Dec	9903	9910	9632	9664	Long	10303	9603	-239	18570	off	20	\$1,036,348	-653 pts.
Thu	10/29/09	Dec	9713	9922	9702	9903	Long	9940	9413	190	18809	off	20	\$1,060,348	
Wed	10/28/09	Dec	9840	9859	9705	9711	Long	10240	9540	-129	18619	off	20	\$1,041,448	
Tue	10/27/09	Dec	9838	9889	9787	9835	NULL	No Trade	No Trade		18748			\$1,054,448	
Mon	10/26/09	Dec	9925	10025	9793	9841	NULL	No Trade	No Trade		18748			\$1,054,448	
Fri	10/23/09	Dec	10041	10068	9882	9931	Long	10441	9744	-110	18748	off	20	\$1,054,448	
Thu	10/22/09	Dec	9889	10056	9861	10038	Short	9662	10104	-149	18858	off	20	\$1,065,548	
Wed	10/21/09	Dec	9998	10068	9829	9901	Short	9771	10223	97	19007	off	20	\$1,080,548	
Tue	10/20/09	Dec	10013	10070	9936	10000	NULL	No Trade	No Trade		18910			\$1,070,948	
Mon	10/19/09	Dec	9912	10064	9874	10011	Short	9685	10135	-99	18910	off	20	\$1,070,948	
Fri	10/16/09	Dec	9970	10004	9884	9924	Short	9743	10126	46	19009	off	20	\$1,080,948	
Thu	10/15/09	Dec	9952	10007	9906	9964	Short	9552	10063	-12	18963	off	20	\$1,076,448	
Wed	10/14/09	Dec	9831	9973	9831	9952	Long	10058	9531	121	18975	off	20	\$1,077,748	
Tue	10/13/09	Dec	9819	9848	9759	9809	Short	9592	9966	10	18854	off	20	\$1,065,748	
Mon	10/12/09	Dec	9809	9876	9793	9819	NULL	No Trade	No Trade		18844			\$1,064,848	
Fri	10/9/09	Dec	9743	9814	9706	9807	Short	9516	9920	-64	18844	off	20	\$1,064,848	
Thu	10/8/09	Dec	9675	9783	9670	9747	Short	9448	9872	-72	18908	off	20	\$1,071,348	
Wed	10/7/09	Dec	9650	9702	9621	9673	Short	9423	9805	-23	18980	off	20	\$1,078,648	
Tue	10/6/09	Dec	9546	9717	9529	9654	NULL	No Trade	No Trade		19003			\$1,081,048	
Mon	10/5/09	Dec	9432	9568	9416	9546	NULL	No Trade	No Trade		19003			\$1,081,048	
Fri	10/2/09	Dec	9462	9470	9336	9435	Long	9862	9162	-27	19003	off	20	\$1,081,048	
Thu	10/1/09	Dec	9664	9684	9438	9471	Long	10064	9364	-193	19030	off	20	\$1,083,848	
Wed	9/30/09	Dec	9673	9735	9544	9653	Long	9900	9373	-20	19223	off	20	\$1,103,248	-575 pts.
Tue	9/29/09	Dec	9731	9775	9670	9673	NULL	No Trade	No Trade		19243			\$1,105,348	
Mon	9/28/09	Dec	9622	9764	9571	9728	NULL	No Trade	No Trade		19243			\$1,105,348	
Fri	9/25/09	Dec	9635	9677	9576	9619	Long	10035	9348	-16	19243	off	20	\$1,105,348	
Thu	9/24/09	Dec	9713	9757	9600	9635	Long	10113	9413	-78	19259	off	20	\$1,107,048	
Wed	9/23/09	Dec	9768	9857	9679	9717	Short	9541	9893	51	19337	off	20	\$1,114,948	
Tue	9/22/09	Dec	9718	9792	9710	9771	Long	9945	9429	53	19286	off	20	\$1,109,948	
Mon	9/21/09	Dec	9716	9744	9662	9718	Long	9943	9416	2	19233	off	20	\$1,104,748	
Fri	9/18/09	Dec	9736	9786	9683	9733	NULL	No Trade	No Trade		19231			\$1,104,648	
Thu	9/17/09	Dec	9723	9797	9689	9737	NULL	No Trade	No Trade		19231			\$1,104,648	

Wed	9/16/09	Dec	9604	9741	9594	9725	Short	9377	9713	-109	19231	off	20	\$1,104,648	
Tue	9/15/09	Dec	9549	9654	9518	9603	Short	9322	9656	-54	19340	off	20	\$1,115,648	
Mon	9/14/09	Dec	9523	9569	9433	9550	Short	9296	9729	-27	19394	off	20	\$1,121,148	
Fri	9/11/09	Dec	9547	9588	9509	9531	Long	9727	9343	-16	19421	off	20	\$1,123,948	
Thu	9/10/09	Dec	9479	9572	9443	9544		Transition	Transition		19437			\$1,125,648	
Fri	9/11/09	Sept	9609	YMU9	YMZ9	9479		Transition	Transition		19437			\$1,125,648	
Thu	9/10/09	Sept	9536	9632	9504	9605	NULL	No Trade	No Trade		19437			\$1,125,648	
Wed	9/9/09	Sept	9492	9577	9444	9538	NULL	No Trade	No Trade		19437			\$1,125,648	
Tue	9/8/09	Sept	9477	9528	9447	9496	Short	9250	9599	-19	19437	off	20	\$1,125,648	
Mon	9/7/09	early	9410	9488	9401	9477	Short	9183	9648	-67	19456	off	20	\$1,127,648	
Fri	9/4/09	Sept	9330	9442	9315	9417	Short	9103	9414	-84	19523	off	20	\$1,134,448	
Thu	9/3/09	Sept	9273	9353	9247	9330	NULL	No Trade	No Trade		19607			\$1,142,948	
Wed	9/2/09	Sept	9302	9258	9341	9277	NULL	No Trade	No Trade		19607			\$1,142,948	
Tue	9/1/09	Sept	9494	9554	9284	9303	Long	9721	9194	-191	19607	off	20	\$1,142,948	
Mon	8/31/09	Sept	9523	9558	9426	9486	Long	9923	9264	-37	19798	off	20	\$1,162,148	362 pts.
Fri	8/28/09	Sept	9569	9638	9485	9536	Short	9342	9689	33	19835	off	20	\$1,165,948	
Thu	8/27/09	Sept	9522	9598	9443	9567	Short	9295	9687	-45	19802	off	20	\$1,162,748	
Wed	8/26/09	Sept	9521	9572	9473	9526	Long	9748	9221	5	19847	off	20	\$1,167,348	
Tue	8/25/09	Sept	9490	9617	9441	9523	NULL	No Trade	No Trade		19842			\$1,166,948	
Mon	8/24/09	Sept	9487	9576	9474	9493	Short	9087	9690	-6	19842	off	20	\$1,166,948	
Fri	8/21/09	Sept	9318	9508	9249	9489	Short	9091	9476	-158	19848	off	20	\$1,167,648	
Thu	8/20/09	Sept	9277	9348	9244	9320	Short	9050	9426	-43	20006	off	20	\$1,183,548	
Wed	8/19/09	Sept	9207	9299	9107	9276	Long	9434	8972	69	20049	off	20	\$1,187,948	
Tue	8/18/09	Sept	9118	9213	9106	9207	Long	9518	8818	89	19980	off	20	\$1,181,148	
Mon	8/17/09	Sept	9305	9306	9091	9120	Short	9078	9488	185	19891	off	20	\$1,172,348	
Fri	8/14/09	Sept	9386	9407	9202	9321	Short	9159	9631	65	19706	off	20	\$1,153,948	
Thu	8/13/09	Sept	9321	9432	9270	9388	Long	9721	9021	67	19641	off	20	\$1,147,548	
Wed	8/12/09	Sept	9216	9404	9160	9319	Long	9616	8916	103	19574	off	20	\$1,140,948	
Tue	8/11/09	Sept	9317	9348	9182	9216	Short	9090	9533	101	19471	off	20	\$1,130,748	
Mon	8/10/09	Sept	9321	9340	9253	9320	Long	9721	9021	-1	19370	off	20	\$1,120,748	
Fri	8/7/09	Sept	9224	9404	9191	9325	Long	9624	8949	101	19371	off	20	\$1,120,948	
Thu	8/6/09	Sept	9247	9330	9171	9229	Long	9647	9016	-18	19270	off	20	\$1,110,948	
Wed	8/5/09	Sept	9285	9302	9164	9245	NULL	No Trade	No Trade		19288			\$1,112,848	
Tue	8/4/09	Sept	9246	9289	9181	9287	NULL	No Trade	No Trade		19288			\$1,112,848	
Mon	8/3/09	Sept	9100	9255	9099	9248	Short	8873	9335	-148	19288	off	20	\$1,112,848	
Fri	7/31/09	Sept	9091	9199	9071	9126	Short	8864	9230	-35	19436	off	20	\$1,127,748	956 pts.
Thu	7/30/09	Sept	9044	9203	9038	9090	Long	9271	8744	46	19471	off	20	\$1,131,348	
Wed	7/29/09	Sept	9047	9053	8955	9047	Long	9447	8847	0	19425	off	20	\$1,126,848	
Tue	7/28/09	Sept	9065	9088	8962	9050	Short	8838	9263	15	19425	off	20	\$1,126,848	
Mon	7/27/09	Sept	9051	9114	8990	9070	Short	8824	9218	-19	19410	off	20	\$1,125,448	
Fri	7/24/09	Sept	8972	9065	8947	9058	Short	8572	9173	-86	19429	off	20	\$1,127,448	
Thu	7/23/09	Sept	8837	9055	8828	8991	Long	9064	8537	154	19515	off	20	\$1,136,148	
Wed	7/22/09	Sept	8874	8907	8810	8833	Long	9274	8696	-41	19361	off	20	\$1,120,848	
Tue	7/21/09	Sept	8800	8890	8762	8886	Long	9200	8593	86	19402	off	20	\$1,125,048	
Mon	7/20/09	Sept	8694	8810	8667	8805	Long	9094	8394	111	19316	off	20	\$1,116,548	
Fri	7/17/09	Sept	8666	8708	8611	8697	Long	9066	8431	31	19205	off	20	\$1,105,548	

Thu	7/16/09	Sept	8536	8691	8503	8669	Long	8936	8236	133	19174	off	20	\$1,102,548	
Wed	7/15/09	Sept	8327	8576	8327	8543	Short	8100	8460	-133	19041	off	20	\$1,089,348	
Tue	7/14/09	Sept	8256	8334	8231	8304	Long	8656	8021	48	19174	off	20	\$1,102,748	
Mon	7/13/09	Sept	8086	8280	8018	8259	Long	8313	7786	173	19126	off	20	\$1,098,048	
Fri	7/10/09	Sept	8134	8134	8041	8085	Short	7907	8377	49	18953	off	20	\$1,080,848	
Thu	7/9/09	Sept	8119	8190	8092	8134	Long	8346	7819	15	18904	off	20	\$1,076,048	
Wed	7/8/09	Sept	8131	8166	8035	8116	Short	7731	8311	15	18889	off	20	\$1,074,648	
Tue	7/7/09	Sept	8278	8296	8086	8131	Short	8051	8467	147	18874	off	20	\$1,073,248	
Mon	7/6/09	Sept	8230	8283	8142	8277	Long	8630	7995	47	18727	off	20	\$1,058,648	
Fri	7/3/09	early	8242	8270	8205	8237	Long	8642	7942	-5	18680	off	20	\$1,054,048	7/3 - Independence Day
Thu	7/2/09	Sept	8446	8450	8232	8241	Short	8219	8694	205	18685	off	20	\$1,054,648	Regular Open, Close 10:30AM, Reopen Sun 5PM
Wed	7/1/09	Sept	8397	8527	8380	8448	NULL	No Trade	No Trade		18480			\$1,034,248	
141 pts.															
Tue	6/30/09	Sept	8458	8505	8334	8394	Long	8685	8158	-64	18480	off	20	\$1,034,248	
Mon	6/29/09	Sept	8371	8476	8320	8458	Short	8144	8597	-87	18544	off	20	\$1,040,748	
Fri	6/26/09	Sept	8413	8432	8342	8373	Short	8013	8599	40	18631	off	20	\$1,049,548	
Thu	6/25/09	Sept	8254	8432	8194	8414	Long	8654	7955	160	18591	off	20	\$1,045,648	
Wed	6/24/09	Sept	8258	8370	8201	8256	Long	8658	7958	-2	18431	off	20	\$1,029,748	
Tue	6/23/09	Sept	8283	8326	8228	8257	Long	8683	7983	-26	18433	off	20	\$1,030,048	
Mon	6/22/09	Sept	8461	8509	8275	8283	Short	8234	8585	178	18459	off	20	\$1,032,748	
Fri	6/19/09	Sept	8495	8566	8437	8476	Short	8268	8688	19	18281	off	20	\$1,015,048	
Thu	6/18/09	Sept	8437	8542	8419	8493	Short	8210	8692	-56	18262	off	20	\$1,013,248	
Wed	6/17/09	Sept	8459	8508	8406	8437	NULL	No Trade	No Trade		18318			\$1,018,948	
Tue	6/16/09	Sept	8564	8603	8444	8459	Long	8964	8264	-105	18318	off	20	\$1,018,948	
Mon	6/15/09	Sept	8718	8720	8521	8564	Short	8491	8892	154	18423	off	20	\$1,029,548	
Fri	6/12/09	Sept	8696	8757	8650	8738	NULL	No Trade	No Trade		18269			\$1,014,248	
Thu	6/11/09	Sept	8698	8828	8675	8699		Transition	Transition		18269			\$1,014,248	
Fri	6/12/09	Jun	8744	YMM9	YMU9	8700		Transition	Transition		18269			\$1,014,248	Contract rollover
Thu	6/11/09	Jun	8750	8880	8729	8751	Short	8523	8941	-1	18269	off	20	\$1,014,248	
Wed	6/10/09	Jun	8742	8864	8637	8754	Long	9142	8442	12	18270	off	20	\$1,014,448	
Tue	6/9/09	Jun	8758	8803	8717	8742	Short	8531	8915	16	18258	off	20	\$1,013,348	
Mon	6/8/09	Jun	8750	8821	8627	8759	Short	8523	8938	-9	18242	off	20	\$1,011,848	
Fri	6/5/09	Jun	8734	8900	8691	8762	Long	8961	8434	28	18251	off	20	\$1,012,848	
Thu	6/4/09	Jun	8661	8754	8626	8730	Long	8888	8361	69	18223	off	20	\$1,010,148	
Wed	6/3/09	Jun	8720	8751	8583	8669	NULL	No Trade	No Trade		18154			\$1,003,348	
Tue	6/2/09	Jun	8684	8781	8648	8714	NULL	No Trade	No Trade		18154			\$1,003,348	
Mon	6/1/09	Jun	8503	8744	8472	8688	Short	8276	8802	-185	18154	off	20	\$1,003,348	
-94 pts.															
Fri	5/29/09	Jun	8382	8556	8352	8488	Short	8155	8666	-106	18339	off	20	\$1,021,948	
Thu	5/28/09	Jun	8291	8424	8230	8384	Long	8691	7991	93	18445	off	20	\$1,032,648	
Wed	5/27/09	Jun	8444	8504	8273	8297	Long	8844	8144	-147	18352	off	20	\$1,023,448	
Tue	5/26/09	Jun	8298	8485	8194	8461	Long	8525	7998	163	18499	off	20	\$1,038,248	
Mon	5/25/09	early	8269	8308	8204	8304	Long	8669	8034	35	18336	off	20	\$1,022,048	5/25 - Memorial Day Close: Mon 10:30 AM Reopen: Mon 5 PM
Fri	5/22/09	Jun	8295	8354	8242	8260	Short	8068	8458	35	18301	off	20	\$1,018,648	
Thu	5/21/09	Jun	8396	8403	8207	8295	Long	8623	8096	-101	18266	off	20	\$1,015,248	
Wed	5/20/09	Jun	8441	8576	8387	8395	Short	8214	8724	46	18367	off	20	\$1,025,448	
Tue	5/19/09	Jun	8475	8550	8441	8449	NULL	No Trade	No Trade		18321			\$1,020,948	

Mon	5/18/09	Jun	8265	8489	8176	8470	NULL	No Trade	No Trade		18321				\$1,020,948	
Fri	5/15/09	Jun	8293	8374	8206	8267	Long	8693	7993	-26	18321	off	20		\$1,020,948	
Thu	5/14/09	Jun	8288	8349	8236	8287	Long	8688	7988	-1	18347	off	20		\$1,023,648	
Wed	5/13/09	Jun	8442	8467	8231	8294	Short	8215	8669	148	18348	off	20		\$1,023,848	
Tue	5/12/09	Jun	8403	8481	8327	8436	Short	8176	8656	-33	18200	off	20		\$1,009,148	
Mon	5/11/09	Jun	8496	8508	8369	8402	Long	8723	8196	-94	18233	off	20		\$1,012,548	
Fri	5/8/09	Jun	8385	8552	8365	8516	NULL	No Trade	No Trade		18327				\$1,022,048	
Thu	5/7/09	Jun	8472	8570	8315	8387	Long	8872	8186	-85	18327	off	20		\$1,022,048	
Wed	5/6/09	Jun	8378	8479	8287	8471	Long	8605	8143	93	18412	off	20		\$1,030,648	
Tue	5/5/09	Jun	8363	8410	8311	8382	Short	8136	8523	-19	18319	off	20		\$1,021,448	
Mon	5/4/09	Jun	8173	8383	8173	8359	NULL	No Trade	No Trade		18338				\$1,023,448	
Fri	5/1/09	Jun	8086	8192	8047	8181	Short	7859	8321	-95	18338	off	20		\$1,023,448	
Thu	4/30/09	Jun	8114	8277	8083	8126	Long	8514	7814	12	18433	off	20		\$1,033,048	1063 pts.
Wed	4/29/09	Jun	7958	8206	7944	8125	Long	8185	7658	227	18421	off	20		\$1,031,948	
Tue	4/28/09	Jun	7989	8043	7861	7967	Long	8216	7689	-22	18194	off	20		\$1,009,348	
Mon	4/27/09	Jun	8037	8074	7899	8002	Short	7810	8234	35	18216	off	20		\$1,011,648	
Fri	4/24/09	Jun	7919	8082	7854	8056	NULL	No Trade	No Trade		18181				\$1,008,248	
Thu	4/23/09	Jun	7803	7990	7752	7915	Long	8030	7503	112	18181	off	20		\$1,008,248	
Wed	4/22/09	Jun	7924	7998	7801	7816	Short	7524	8159	108	18069	off	20		\$997,148	
Tue	4/21/09	Jun	7801	7933	7726	7923	Long	8201	7501	122	17961	off	20		\$986,448	
Mon	4/20/09	Jun	8069	8073	7785	7820	Short	7842	8292	227	17839	off	20		\$974,348	
Fri	4/17/09	Jun	8059	8137	8006	8084	Short	7832	8231	-25	17612	off	20		\$951,748	
Thu	4/16/09	Jun	7981	8119	7909	8063	Long	8381	7708	82	17637	off	20		\$954,348	
Wed	4/15/09	Jun	7872	7995	7814	7980	Long	8099	7572	108	17555	off	20		\$946,248	
Tue	4/14/09	Jun	7988	8038	7845	7884	Short	7761	8223	104	17447	off	20		\$935,548	
Mon	4/13/09	Jun	7992	8063	7911	7995	Long	8392	7692	3	17343	off	20		\$925,248	
Thu	4/9/09	Jun	7790	8037	7787	8017	Long	8017	7490	227	17340	off	20		\$925,048	
Wed	4/8/09	Jun	7771	7838	7653	7793	Long	8171	7471	22	17113	off	20		\$902,448	
Tue	4/7/09	Jun	7918	7943	7711	7762	Short	7691	8218	156	17091	off	20		\$900,348	
Mon	4/6/09	Jun	7979	8060	7804	7916	NULL	No Trade	No Trade		16935				\$884,848	
Fri	4/3/09	Jun	7955	8035	7840	7983	NULL	No Trade	No Trade		16935				\$884,848	
Thu	4/2/09	Jun	7714	8023	7701	7958	Short	7314	7949	-235	16935	off	20		\$884,848	
Wed	4/1/09	Jun	7518	7733	7426	7718	Short	7291	7753	-200	17170	off	20		\$908,448	
Tue	3/31/09	Jun	7481	7671	7477	7562	Long	7881	7181	81	17370	off	20		\$928,548	-527 pts.
Mon	3/30/09	Jun	7732	7756	7381	7480	Short	7505	7967	227	17289	off	20		\$920,548	
Fri	3/27/09	Jun	7846	7868	7677	7762	Long	8073	7546	-84	17062	off	20		\$897,948	
Thu	3/26/09	Jun	7675	7880	7670	7849	Long	7902	7375	174	17146	off	20		\$906,448	
Wed	3/25/09	Jun	7621	7809	7492	7680	Long	8021	7386	59	16972	off	20		\$889,148	
Tue	3/24/09	Jun	7710	7743	7587	7620	NULL	No Trade	No Trade		16913				\$883,348	
Mon	3/23/09	Jun	7228	7747	7225	7712	NULL	No Trade	No Trade		16913				\$883,348	
Fri	3/20/09	Jun	7345	7402	7199	7215	Long	7572	7045	-130	16913	off	20		\$883,348	
Thu	3/19/09	Jun	7443	7519	7312	7352	Long	7843	7143	-91	17043	off	20		\$896,448	
Wed	3/18/09	Jun	7354	7520	7204	7443	NULL	No Trade	No Trade		17134				\$905,648	
Tue	3/17/09	Jun	7174	7364	7119	7354	Short	6947	7474	-180	17134	off	20		\$905,648	
Mon	3/16/09	Jun	7155	7338	7115	7183	Short	6928	7381	-28	17314	off	20		\$923,748	
Fri	3/13/09	Jun	7113	7197	7053	7179	Long	7293	6813	66	17342	off	20		\$926,648	

4/10 - Good Friday  
Markets Closed  
Reopen Sun 5PM

Day	Date	Month	6865	7132	6779	7116	Transition	Transition							
Thu	3/12/09	Jun	6865	7132	6779	7116	Transition	Transition							\$920,148
Fri	3/13/09	Mar	7161	YMH9	YMM9	6861	Transition	Transition							\$920,148
Thu	3/12/09	Mar	6918	7183	6833	7168	NULL	No Trade	No Trade						\$920,148
Wed	3/11/09	Mar	6879	7015	6847	6914	NULL	No Trade	No Trade						\$920,148
Tue	3/10/09	Mar	6523	6928	6406	6887	Short	6123	6823	-300	17276	off	20	\$920,148	
Mon	3/9/09	Mar	6681	6713	6508	6528	Long	6908	6381	-153	17576	off	20	\$950,248	
Fri	3/6/09	Mar	6627	6746	6460	6674	Long	7027	6327	47	17729	off	20	\$965,648	
Thu	3/5/09	Mar	6836	6861	6534	6631	Short	6436	7129	205	17682	off	20	\$961,048	
Wed	3/4/09	Mar	6673	6972	6604	6830	Short	6273	6908	-235	17477	off	20	\$940,648	
Tue	3/3/09	Mar	6784	6877	6662	6669	Short	6384	7058	115	17712	off	20	\$964,248	
Mon	3/2/09	Mar	7043	7050	6740	6790	Long	7270	6743	-300	17597	off	20	\$952,848	
Fri	2/27/09	Mar	7177	7205	7012	7052	NULL	No Trade	No Trade						\$982,948
Thu	2/26/09	Mar	7224	7393	7158	7178	Long	7451	6989	-46	17897	off	20	\$982,948	
Wed	2/25/09	Mar	7305	7391	7139	7228	Long	7532	7005	-77	17943	off	20	\$987,648	
Tue	2/24/09	Mar	7120	7366	7101	7304	Long	7520	6885	184	18020	off	20	\$995,448	
Mon	2/23/09	Mar	7367	7497	7086	7116	NULL	No Trade	No Trade						\$977,148
Fri	2/20/09	Mar	7454	7465	7228	7352	NULL	No Trade	No Trade						\$977,148
Thu	2/19/09	Mar	7486	7616	7424	7462	Short	7259	7615	-129	17836	off	20	\$977,148	
Wed	2/18/09	Mar	7520	7598	7443	7483	Long	7920	7220	-37	17965	off	20	\$990,148	
Tue	2/17/09	Mar	7695	7722	7500	7507	Short	7468	7902	188	18002	off	20	\$993,948	
Mon	2/16/09	early	7751	7772	7691	7697	Short	7351	8051	54	17814	off	20	\$975,248	
Fri	2/13/09	Mar	7927	7965	7768	7779	Short	7700	8227	148	17760	off	20	\$969,948	
Thu	2/12/09	Mar	7895	7924	7662	7937	Long	8295	7660	42	17612	off	20	\$955,248	
Wed	2/11/09	Mar	7876	7952	7818	7896	Long	8276	7641	20	17570	off	20	\$951,148	
Tue	2/10/09	Mar	8212	8225	7810	7878	Short	7985	8512	227	17550	off	20	\$949,248	
Mon	2/9/09	Mar	8275	8280	8130	8218	Long	8675	7975	-57	17323	off	20	\$926,648	
Fri	2/6/09	Mar	8000	8280	7965	8254	Long	8400	7700	254	17380	off	20	\$932,448	
Thu	2/5/09	Mar	7919	8069	7799	7994	Long	8319	7681	75	17126	off	20	\$907,148	
Wed	2/4/09	Mar	7981	8123	7883	7925	Short	7754	8219	56	17051	off	20	\$899,748	
Tue	2/3/09	Mar	7887	8063	7840	7986	NULL	No Trade	No Trade						\$894,248
Mon	2/2/09	Mar	7959	7812	7977	7887	Short	7732	8194	72	16995	off	20	\$894,248	
Fri	1/30/09	Mar	8118	8163	7909	7955	NULL	No Trade	No Trade						\$887,148
Thu	1/29/09	Mar	8319	8322	8080	8109	Long	8719	8019	-210	16923	off	20	\$887,148	
Wed	1/28/09	Mar	8100	8359	8079	8324	Short	7873	8400	-224	17133	off	20	\$908,248	
Tue	1/27/09	Mar	8060	8176	8031	8093	Short	7833	8292	-33	17357	off	20	\$930,748	
Mon	1/26/09	Mar	7981	8182	7872	8037	Long	8208	7681	56	17390	off	20	\$934,148	
Fri	1/23/09	Mar	8083	8108	7852	7973	Long	8310	7783	-110	17334	off	20	\$928,648	
Thu	1/22/09	Mar	8180	8230	7907	8092	Long	8407	7880	-88	17444	off	20	\$939,748	
Wed	1/21/09	Mar	7949	8196	7888	8178	NULL	No Trade	No Trade						\$948,648
Tue	1/20/09	Mar	8170	8221	7871	7945	NULL	No Trade	No Trade						\$948,648
Mon	1/19/09	early	8269	8392	8112	8165	NULL	No Trade	No Trade						\$948,648
Fri	1/16/09	Mar	8173	8325	8059	8243	Short	7946	8399	-70	17532	off	20	\$948,648	
Thu	1/15/09	Mar	8163	8242	7945	8162	Long	8563	7863	-1	17602	off	20	\$955,748	
Wed	1/14/09	Mar	8411	8464	8087	8159	Short	8184	8646	227	17603	off	20	\$955,948	
Tue	1/13/09	Mar	8444	8487	8327	8408	NULL	No Trade	No Trade						\$933,348
Mon	1/12/09	Mar	8540	8548	8370	8444	Long	8940	8240	-96	17376	off	20	\$933,348	

974 pts.

2/16- Presidents Day  
Regular Open,  
Close 10:30AM,  
Reopen 5PM

-169 pts.

1/19- MLK Day  
Regular Open,  
Close 10:30AM,  
Reopen 5PM

Fri	1/9/09	Mar	8704	8749	8511	8523	Long	8931	8469	-181	17472	off	20	\$943,048	
Thu	1/8/09	Mar	8745	8758	8604	8696	Long	9145	8445	-49	17653	off	20	\$961,248	
Wed	1/7/09	Mar	8945	8959	8672	8744	Short	8718	9245	227	17702	off	20	\$966,248	
Tue	1/6/09	Mar	8918	9048	8889	8970	Long	9318	8618	52	17475	off	20	\$943,648	
Mon	1/5/09	Mar	8810	8895	8524	8737	Short	8583	9011	227	17423	off	20	\$938,548	
Fri	1/2/09	Mar	8904	8963	8713	8800	Short	8677	9003	104	17196	off	20	\$915,948	Fri 1/2/09- 5AM Open, Regular Close
Wed	12/31/08	Mar	8640	8797	8623	8727	Long	9040	8340	87	17092	off	20	\$905,648	1130 pts. 12/31 Regular Close Remains closed until Fri 1/2/09
Tue	12/30/08	Dec	8484	8647	8441	8640	Long	8884	8184	156	17005	off	20	\$897,048	
Mon	12/29/08	Mar	8463	8516	8308	8488	Short	8236	8666	-25	16849	off	20	\$881,548	
Fri	12/26/08	Mar	8440	8499	8420	8472	Short	8213	8669	-32	16874	off	20	\$884,148	Fri 12/26 - 5AM open, Regular close
Wed	12/24/08	early	8387	8462	8362	8423	Short	7987	8687	-36	16906	off	20	\$887,448	12/24- Regular open, Close 12:15PM, Reopens 5AM 12/26
Tue	12/23/08	Mar	8535	8578	8354	8388	Short	8308	8835	147	16942	off	20	\$891,148	
Mon	12/22/08	Mar	8544	8619	8334	8539	NULL	No Trade	No Trade		16795			\$876,548	
Fri	12/19/08	Mar	8660	8764	8478	8533	Short	8480	8960	180	16795	off	20	\$876,548	
Thu	12/18/08	Mar	8794	8869	8491	8678	Transition	Transition			16615			\$858,648	
Fri	12/19/08	Mar	8737	YMZ8	YMH9	8779	Transition	Transition			16615			\$858,648	
Thu	12/18/08	Mar	8810	8895	8524	8737	Long	9037	8510	-73	16615	off	20	\$858,648	
Wed	12/17/08	Mar	8904	8963	8713	8800	Short	8677	9204	104	16688	off	20	\$866,048	
Tue	12/16/08	Mar	8603	8960	8567	8914	NULL	No Trade	No Trade		16584			\$855,748	
Mon	12/15/08	Mar	8675	8758	8466	8604	Long	9075	8375	-71	16584	off	20	\$855,748	
Fri	12/12/08	Mar	8588	8704	8232	8689	Short	8361	8888	227	16655	off	20	\$862,948	
Thu	12/11/08	Dec	8588	8704	8232	8689	NULL	No Trade	No Trade		16428			\$840,348	
Wed	12/10/08	Dec	8719	8881	8640	8715	Long	9119	8419	-4	16428	off	20	\$840,348	
Tue	12/9/08	Dec	8887	8935	8644	8720	Long	9114	8587	-167	16432	off	20	\$840,848	
Mon	12/8/08	Dec	8607	9025	8571	8875	Long	9007	8307	400	16599	off	20	\$857,648	
Fri	12/5/08	Dec	8407	8684	8116	8612	Long	8807	8107	205	16199	off	20	\$817,748	
Thu	12/4/08	Dec	8580	8634	8255	8402	Short	8180	8880	178	15994	off	20	\$797,348	
Wed	12/3/08	Dec	8425	8625	8230	8579	Long	8652	8190	154	15816	off	20	\$779,648	
Tue	12/2/08	Dec	8160	8443	8129	8432	NULL	No Trade	No Trade		15662			\$764,348	
Mon	12/1/08	Dec	8821	8833	8127	8139	Long	9048	8521	-300	15662	off	20	\$764,348	
Fri	11/28/08	Dec	8632	8828	8602	8821	Long	9032	8332	189	15962	off	20	\$794,448	705 pts. 11/27- Thanksgiving Day Regular Open, Close 10:30AM, Reopen 5PM
Thu	11/27/08	early	8691	8722	8630	8722	Long	8918	8391	31	15773	off	20	\$775,648	
Wed	11/26/08	Dec	8445	8716	8254	8698	Long	8845	8145	253	15742	off	20	\$772,648	
Tue	11/25/08	Dec	8374	8597	8267	8445	Long	8774	8074	71	15489	off	20	\$747,448	
Mon	11/24/08	Dec	8075	8587	7906	8385	NULL	No Trade	No Trade		15418			\$740,448	
Fri	11/21/08	Dec	7521	8075	7436	8036	NULL	No Trade	No Trade		15418			\$740,448	
Thu	11/20/08	Dec	8025	8147	7468	7487	NULL	No Trade	No Trade		15418			\$740,448	
Wed	11/19/08	Dec	8480	8497	7970	8028	Short	8253	8780	227	15418	off	20	\$740,448	
Tue	11/18/08	Dec	8258	8529	8084	8494	NULL	No Trade	No Trade		15191			\$717,848	
Mon	11/17/08	Dec	8390	8558	8231	8259	NULL	No Trade	No Trade		15191			\$717,848	
Fri	11/14/08	Dec	8820	8914	8357	8371	NULL	No Trade	No Trade		15191			\$717,848	
Thu	11/13/08	Dec	8280	8878	7945	8830	Long	8680	7980	-300	15191	off	20	\$717,848	
Wed	11/12/08	Dec	8642	8779	8245	8280	Short	8242	8942	362	15491	off	20	\$747,948	
Tue	11/11/08	Dec	8871	8933	8534	8637	Long	9271	8636	-235	15129	off	20	\$711,848	
Mon	11/10/08	Dec	9022	9210	8733	8887	NULL	No Trade	No Trade		15364			\$735,448	
Fri	11/7/08	Dec	8678	9002	8659	8996	NULL	No Trade	No Trade		15364			\$735,448	

Thu	11/6/08	Dec	9169	9181	8611	8700	NULL	No Trade	No Trade		15364				\$735,448	
Wed	11/5/08	Dec	9580	9635	9081	9175	Short	9180	9849	400	15364	off	20		\$735,448	
Tue	11/4/08	Dec	9331	9626	9290	9587	Short	9104	9631	-256	14964	off	20		\$695,548	
Mon	11/3/08	Dec	9295	9421	9225	9332	Short	9068	9530	-37	15220	off	20		\$721,248	
<b>Fri</b>	<b>10/31/08</b>	Dec	9216	9428	9035	9298	Long	9616	8916	82	15257	off	20		\$725,048	595 pts.
Thu	10/30/08	Dec	8876	9246	8873	9111	NULL	No Trade	No Trade		15175				\$716,948	
Wed	10/29/08	Dec	9083	9349	8844	8854	NULL	No Trade	No Trade		15175				\$716,948	
Tue	10/28/08	Dec	8023	9110	7957	9089	NULL	No Trade	No Trade		15175				\$716,948	
Mon	10/27/08	Dec	8254	8580	7949	8011	NULL	No Trade	No Trade		15175				\$716,948	
<b>Fri</b>	<b>10/24/08</b>	Dec	8766	8778	7980	8261	Short	8539	9066	227	15175	off	20		\$716,948	
Thu	10/23/08	Dec	8570	8784	8213	8774	NULL	No Trade	No Trade		14948				\$694,348	
Wed	10/22/08	Dec	9040	9114	8308	8557	Short	8813	9340	227	14948	off	20		\$694,348	
Tue	10/21/08	Dec	9312	9327	8987	9035	NULL	No Trade	No Trade		14721				\$671,748	
Mon	10/20/08	Dec	8801	9324	8700	9317	NULL	No Trade	No Trade		14721				\$671,748	
<b>Fri</b>	<b>10/17/08</b>	Dec	8976	9284	8654	8771	NULL	No Trade	No Trade		14721				\$671,748	
Thu	10/16/08	Dec	8511	9006	8190	8966	NULL	No Trade	No Trade		14721				\$671,748	
Wed	10/15/08	Dec	9374	9405	8454	8504	NULL	No Trade	No Trade		14721				\$671,748	
Tue	10/14/08	Dec	9468	9898	9085	9362	NULL	No Trade	No Trade		14721				\$671,748	
Mon	10/13/08	Dec	8489	9518	8489	9508	Short	8262	8789	-300	14721	off	20		\$671,748	
<b>Fri</b>	<b>10/10/08</b>	Dec	8594	8909	7878	8370	NULL	No Trade	No Trade		15021				\$701,848	
Thu	10/9/08	Dec	9189	9468	8539	8598	Short	8962	9489	227	15021	off	20		\$701,848	
Wed	10/8/08	Dec	9529	9805	9141	9193	NULL	No Trade	No Trade		14794				\$679,248	
Tue	10/7/08	Dec	9966	10146	9457	9538	Short	9566	10266	400	14794	off	20		\$679,248	
Mon	10/6/08	Dec	10338	10338	9547	9964	Long	10738	10038	-300	14394	off	20		\$639,348	
<b>Fri</b>	<b>10/3/08</b>	Dec	10559	10827	10331	10364	Long	10959	10259	-195	14694	off	20		\$669,448	
Thu	10/2/08	Dec	10880	10940	10468	10557	Short	10653	11180	227	14889	off	20		\$689,048	
Wed	10/1/08	Dec	10826	10903	10651	10887	NULL	No Trade	No Trade		14662				\$666,448	
<b>Tue</b>	<b>9/30/08</b>	Dec	10455	10888	10424	10861	NULL	No Trade	No Trade		14662				\$666,448	2498 pts.
Mon	9/29/08	Dec	11181	11199	10408	10474	Short	10781	11440	400	14662	off	20		\$666,448	
<b>Fri</b>	<b>9/26/08</b>	Dec	11008	11177	10800	11147	Long	11408	10708	139	14262	off	20		\$626,548	
Thu	9/25/08	Dec	10854	11131	10800	11018	Long	11081	10554	227	14123	off	20		\$612,748	
Wed	9/24/08	Dec	10860	11040	10750	10860	Long	11260	10560		13896	off	20		\$590,148	
Tue	9/23/08	Dec	11063	11145	10831	10854	Short	10663	11363	209	13896	off	20		\$590,148	
Mon	9/22/08	Dec	11326	11392	10997	11063	Long	11726	11026	-300	13687	off	20		\$569,348	
<b>Fri</b>	<b>9/19/08</b>	Dec	10987	11611	10961	11359	Long	11387	10687	400	13987	off	20		\$599,448	
Thu	9/18/08	Dec	10673	11089	10468	10985	Long	11073	10373	400	13587	off	20		\$559,548	
Wed	9/17/08	Dec	11050	11143	10590	10664	Long	11450	10750	-300	13187	off	20		\$519,648	
Tue	9/16/08	Dec	10941	11088	10725	11045	Long	11341	10641	104	13487	off	20		\$549,748	
Mon	9/15/08	Dec	11269	11285	10935	10949	Short	11042	11504	227	13383	off	20		\$539,448	
<b>Fri</b>	<b>9/12/08</b>	Dec	11455	11486	11273	11450	Short	11275	11722	180	13156	off	20		\$516,848	
Thu	9/11/08	Dec	11274	11459	11093	11447		Transition	Transition		12976				\$498,948	
<b>Fri</b>	<b>9/12/08</b>	Sept	11460	YMU8	YMZ8	11284		Transition	Transition		12976				\$498,948	
Thu	9/11/08	Sept	11283	11456	11102	11455	Long	11510	10983	172	12976	off	20		\$498,948	
Wed	9/10/08	Sept	11241	11383	11189	11291	Long	11641	10941	50	12804	off	20		\$481,848	
Tue	9/9/08	Sept	11502	11583	11225	11246	Short	11102	11802	256	12754	off	20		\$476,948	
Mon	9/8/08	Sept	11340	11579	11314	11505	Short	11113	11513	-173	12498	off	20		\$451,448	

Fri	9/5/08	Sept	11201	11247	11040	11227	Long	11601	10901	26	12671	off	20	\$468,848			
Thu	9/4/08	Sept	11544	11544	11182	11200	Short	11317	11744	227	12645	off	20	\$466,348			
Wed	9/3/08	Sept	11514	11563	11420	11541	Long	11914	11214	27	12418	off	20	\$443,748			
Tue	9/2/08	Sept	11547	11793	11499	11514	Long	11774	11247	227	12391	off	20	\$441,148			
Fri	8/29/08	Sept	11694	11698	11527	11541	Short	11294	11902	153	12164	off	20	\$418,548	888 pts.	Mon 9/1- Labor Day Regular Open, Close 10:30AM, Reopen 5PM (data unavailable)	
Thu	8/28/08	Sept	11496	11711	11443	11695	Short	11269	11646	-150	12011	off	20	\$403,348			
Wed	8/27/08	Sept	11412	11552	11366	11497	Long	11812	11112	85	12161	off	20	\$418,448			
Tue	8/26/08	Sept	11386	11436	11340	11412	NULL	No Trade	No Trade		12076			\$410,048			
Mon	8/25/08	Sept	11617	11627	11356	11384	NULL	No Trade	No Trade		12076			\$410,048			
Fri	8/22/08	Sept	11405	11636	11374	11617	Short	11178	11678	-212	12076	off	20	\$410,048			
Thu	8/21/08	Sept	11406	11475	11304	11408	Short	11179	11655	-2	12288	off	20	\$431,348			
Wed	8/20/08	Sept	11352	11452	11286	11406	Long	11579	11052	54	12290	off	20	\$431,648			
Tue	8/19/08	Sept	11501	11509	11312	11356	Long	11901	11201	-145	12236	off	20	\$426,348			
Mon	8/18/08	Sept	11661	11713	11426	11499	Short	11434	11939	227	12381	off	20	\$440,948			
Fri	8/15/08	Sept	11620	11707	11595	11663	Long	12020	11320	43	12154	off	20	\$418,348			
Thu	8/14/08	Sept	11542	11712	11444	11618	Long	11942	11242	76	12111	off	20	\$414,148			
Wed	8/13/08	Sept	11643	11661	11443	11522	Long	11870	11343	-121	12035	off	20	\$406,648			
Tue	8/12/08	Sept	11760	11784	11586	11645	Short	11533	12060	115	12156	off	20	\$418,848			
Mon	8/11/08	Sept	11686	11853	11655	11766	Long	12086	11386	80	12041	off	20	\$407,448			
Fri	8/8/08	Sept	11440	11748	11379	11687	Long	11667	11140	227	11961	off	20	\$399,548			
Thu	8/7/08	Sept	11628	11629	11401	11439	Short	11401	11876	227	11734	off	20	\$376,948			
Wed	8/6/08	Sept	11579	11672	11507	11631	Long	11979	11279	52	11507	off	20	\$354,348			
Tue	8/5/08	Sept	11274	11599	11259	11585	Long	11501	10974	227	11455	off	20	\$349,248			
Mon	8/4/08	Sept	11310	11362	11197	11271	NULL	No Trade	No Trade		11228			\$326,648			
Fri	8/1/08	Sept	11354	11438	11243	11306	Long	11754	11054	-48	11228	off	20	\$326,648			
Thu	7/31/08	Sept	11580	11601	11341	11359	Long	11807	11280	-221	11276	off	20	\$331,548	776 pts.		
Wed	7/30/08	Sept	11375	11584	11359	11580	Long	11775	11075	205	11497	off	20	\$353,748			
Tue	7/29/08	Sept	11129	11379	11101	11373	Long	11529	10829	244	11292	off	20	\$333,348			
Mon	7/28/08	Sept	11332	11347	11106	11136	Long	11559	11032	-196	11048	off	20	\$309,048			
Fri	7/25/08	Sept	11350	11427	11305	11316	Short	10950	11650	34	11244	off	20	\$328,748			
Thu	7/24/08	Sept	11610	11630	11463	11491	Short	11383	11843	119	11210	off	20	\$325,448			
Wed	7/23/08	Sept	11566	11682	11542	11613	Long	11966	11331	47	11091	off	20	\$313,648			
Tue	7/22/08	Sept	11427	11603	11337	11564	Long	11654	11127	137	11044	off	20	\$309,048			
Mon	7/21/08	Sept	11486	11564	11408	11465	Short	11086	11778	21	10907	off	20	\$295,448			
Fri	7/18/08	Sept	11376	11510	11304	11501	Long	11603	11076	125	10886	off	20	\$293,448			
Thu	7/17/08	Sept	11195	11443	11178	11401	Long	11595	10895	206	10761	off	20	\$281,048			
Wed	7/16/08	Sept	10921	11232	10851	11198	Long	11321	10621	277	10555	off	19	\$260,548			
Tue	7/15/08	Sept	11035	11112	10812	10918	Long	11435	10735	-117	10278	off	19	\$234,328			
Mon	7/14/08	Sept	11090	11243	10988	11035	Short	10863	11361	55	10395	off	19	\$245,538			
Fri	7/11/08	Sept	11225	11280	10962	11096	NULL	No Trade	No Trade		10340			\$240,408			
Thu	7/10/08	Sept	11153	11260	11073	11217	NULL	No Trade	No Trade		10340			\$240,408			
Wed	7/9/08	Sept	11371	11411	11130	11149	Long	11771	11071	-222	10340	off	20	\$240,408			
Tue	7/8/08	Sept	11209	11383	11082	11375	Short	10982	11444	-166	10562	off	20	\$262,708			
Mon	7/7/08	Sept	11209	11280	11082	11254	Long	11609	10909	45	10728	off	20	\$279,408			
Fri	7/4/08	early	11241	11384	11104	11205	Long	11468	10941	-36	10683	off	20	\$275,008			
Thu	7/3/08	Sept	11212	11323	11138	11288	Long	11612	10912	76	10719	off	20	\$278,708		7/4- Independence Day Regular Open, Close 10:30AM, Reopen Sun 5PM	

Wed	7/2/08	Sept	11378	11438	11192	11211	Short	11151	11557	167	10643	off	20	\$271,208	
Tue	7/1/08	Sept	11355	11397	11167	11379	Short	11128	11655	-24	10476	off	20	\$254,608	
Mon	6/30/08	Sept	11365	11426	11274	11339	NULL	No Trade	No Trade		10500			\$257,108	247 pts.
Fri	6/27/08	Sept	11465	11512	11284	11357	NULL	No Trade	No Trade		10500			\$257,108	
Thu	6/26/08	Sept	11802	11802	11445	11462	Long	12029	11502	-300	10500	off	20	\$257,108	
Wed	6/25/08	Sept	11806	11919	11782	11795	Long	12206	11506	-11	10800	off	20	\$287,208	
Tue	6/24/08	Sept	11829	11902	11720	11813	Short	11602	12089	16	10811	off	20	\$288,408	
Mon	6/23/08	Sept	11851	11912	11809	11831	Long	12251	11551	-20	10795	off	20	\$286,908	
Fri	6/20/08	Sept	12044	12054	11816	11846	Short	11817	12273	227	10815	off	20	\$289,008	
Thu	6/19/08	Sept	12023	12115	11977	12044	Long	12423	11723	21	10588	off	20	\$266,408	
Wed	6/18/08	Sept	12176	12197	11993	12028	Long	12576	11876	-148	10567	off	20	\$264,408	
Tue	6/17/08	Sept	12260	12353	12148	12173	Short	12033	12471	87	10715	off	20	\$279,308	
Mon	6/16/08	Sept	12300	12335	12213	12262	Long	12527	12000	-38	10628	off	20	\$270,708	
Fri	6/13/08	Sept	12155	12324	12116	12302	Long	12335	11855	147	10666	off	20	\$274,608	
Thu	6/12/08	Sept	12100	12276	12084	12158		Transition	Transition		10519			\$260,008	
Fri	6/13/08	Sept	12145	YMM8	YMU8	12102		Transition	Transition		10519			\$260,008	
Thu	6/12/08	Sept	12099	12273	12080	12156	Long	12499	11799	57	10519	off	20	\$260,008	
Wed	6/11/08	Jun	12277	12333	12086	12099	Short	12050	12577	178	10462	off	19	\$254,408	
Tue	6/10/08	Jun	12286	12372	12172	12274	Short	12059	12586	12	10284	off	19	\$237,593	
Mon	6/9/08	Jun	12209	12334	12197	12296	NULL	No Trade	No Trade		10272			\$236,548	
Fri	6/6/08	Jun	12620	12660	12187	12214	NULL	No Trade	No Trade		10272			\$236,548	
Thu	6/5/08	Jun	12394	12620	12380	12618	NULL	No Trade	No Trade		10272			\$236,548	
Wed	6/4/08	Jun	12400	12502	12343	12404	Short	12173	12584	-4	10272	off	19	\$236,548	
Tue	6/3/08	Jun	12502	12551	12339	12404	Long	12902	12202	-98	10276	off	19	\$237,023	
Mon	6/2/08	Jun	12627	12632	12421	12506	Short	12400	12805	121	10374	off	19	\$246,428	
Fri	5/30/08	Jun	12623	12687	12585	12637	Short	12396	12772	-14	10253	off	19	\$235,028	1332 pts.
Thu	5/29/08	Jun	12588	12726	12549	12624	Short	12361	12770	-36	10267	off	19	\$236,453	5/26- Memorial Day Regular Open Sun 5PM
Wed	5/28/08	Jun	12553	12614	12492	12599	Long	12953	12348	46	10303	off	19	\$239,968	Close 10:30AM, Reopen 5PM (data unavailable)
Tue	5/27/08	Jun	12480	12572	12438	12553	Long	12707	12180	73	10257	off	19	\$235,693	
Fri	5/23/08	Jun	12616	12626	12460	12471	Short	12389	12818	145	10184	off	18	\$228,853	
Thu	5/22/08	Jun	12626	12673	12592	12616	Long	13026	12326	-10	10039	off	18	\$215,893	
Wed	5/21/08	Jun	12845	12880	12571	12619	Short	12445	13082	226	10049	off	16	\$216,883	
Tue	5/20/08	Jun	13041	13047	12775	12850	Short	12814	13193	227	9823	off	15	\$198,883	
Mon	5/19/08	Jun	12986	13140	12962	13045	NULL	No Trade	No Trade		9596			\$181,933	
Fri	5/16/08	Jun	12995	13033	12892	12983	NULL	No Trade	No Trade		9596			\$181,933	
Thu	5/15/08	Jun	12876	13002	12858	12996	Short	12649	13055	-120	9596	off	16	\$181,933	
Wed	5/14/08	Jun	12825	12994	12782	12879	Short	12598	13070	-54	9716	off	16	\$191,613	
Tue	5/13/08	Jun	12859	12915	12775	12826	Short	12459	12996	33	9770	off	16	\$196,013	
Mon	5/12/08	Jun	12740	12897	12730	12864	Long	12967	12440	124	9737	off	15	\$193,453	
Fri	5/9/08	Jun	12817	12820	12705	12744	Short	12590	13111	73	9613	off	15	\$184,228	
Thu	5/8/08	Jun	12828	12900	12785	12824	Long	13228	12528	-4	9540	off	14	\$178,828	
Wed	5/7/08	Jun	13029	13049	12787	12836	Short	12802	13172	227	9544	off	14	\$179,178	
Tue	5/6/08	Jun	12970	13037	12851	13028	Long	13197	12670	58	9317	off	13	\$163,358	
Mon	5/5/08	Jun	13043	13060	12926	12967	Short	12816	13329	76	9259	off	13	\$159,653	
Fri	5/2/08	Jun	12993	13133	12966	13060	Long	13393	12693	67	9183	off	12	\$154,778	
Thu	5/1/08	Jun	12806	13017	12781	13001	Long	13206	12568	195	9116	off	13	\$150,818	

Wed	4/30/08	Jun	12808	13008	12784	12807	Short	12581	12983	-175	8921	off	12	\$138,208	-300 pts.	
Tue	4/29/08	Jun	12879	12885	12796	12826	Short	12652	13095	53	9096	off	12	\$148,768		
Mon	4/28/08	Jun	12880	12932	12845	12879	Short	12653	13133	1	9043	off	13	\$145,648		
Fri	4/25/08	Jun	12841	12914	12738	12875	Short	12614	13049	-34	9042	off	12	\$145,648		
Thu	4/24/08	Jun	12750	12941	12673	12831	Long	13150	12489	81	9076	off	12	\$147,748		
Wed	4/23/08	Jun	12739	12834	12685	12748	Long	13139	12439	9	8995	off	12	\$142,948		
Tue	4/22/08	Jun	12803	12837	12653	12736	Long	13030	12503	-67	8986	off	12	\$142,468		
Mon	4/21/08	Jun	12818	12862	12752	12808	Short	12591	13016	10	9053	off	12	\$146,548		
Fri	4/18/08	Jun	12660	12897	12641	12810	NULL	No Trade	No Trade		9043			\$146,008		
Thu	4/17/08	Jun	12656	12669	12562	12658	NULL	No Trade	No Trade		9043			\$146,008		
Wed	4/16/08	Jun	12387	12664	12362	12654	Short	12160	12528	-141	9043	off	14	\$146,008		
Tue	4/15/08	Jun	12314	12382	12264	12354	Short	12087	12566	-40	9184	off	14	\$155,948		
Mon	4/14/08	Jun	12334	12363	12262	12316	Long	12734	12034	-18	9224	off	13	\$158,818		
Fri	4/11/08	Jun	12596	12639	12296	12339	Short	12369	12721	227	9242	off	12	\$160,053		
Thu	4/10/08	Jun	12565	12648	12497	12600	Long	12965	12265	35	9015	off	12	\$146,493		
Wed	4/9/08	Jun	12609	12652	12463	12572	Short	12382	12828	37	8980	off	12	\$144,453		
Tue	4/8/08	Jun	12604	12617	12527	12610	Long	12831	12304	6	8943	off	12	\$142,293		
Mon	4/7/08	Jun	12609	12731	12580	12602	Long	13009	12309	-7	8937	off	12	\$141,993		
Fri	4/4/08	Jun	12638	12764	12524	12610	NULL	No Trade	No Trade		8944			\$142,473		
Thu	4/3/08	Jun	12619	12672	12528	12637	NULL	No Trade	No Trade		8944			\$142,473		
Wed	4/2/08	Jun	12625	12693	12551	12619	Long	13011	12325	-6	8944	off	12	\$142,473		
Tue	4/1/08	Jun	12251	12655	12195	12627	Short	12024	12522	-271	8950	off	14	\$142,893		
Mon	3/31/08	Jun	12229	12325	12158	12257	Long	12629	11929	28	9221	off	13	\$161,933		1767 pts.
Fri	3/28/08	Jun	12323	12400	12191	12236	Long	12723	12023	-87	9193	off	14	\$160,178		
Thu	3/27/08	Jun	12378	12483	12287	12321	Short	11978	12678	57	9280	off	13	\$166,338		
Wed	3/26/08	Jun	12514	12516	12372	12383	Short	12287	12814	131	9223	off	13	\$162,698		
Tue	3/25/08	Jun	12539	12606	12445	12515	Long	12766	12239	-24	9092	off	12	\$154,248		
Mon	3/24/08	Jun	12330	12620	12317	12540	Long	12557	12030	227	9116	off	11	\$155,748		
Thu	3/20/08	Jun	12117	12379	12046	12328	Long	12344	11817	227	8889	off	11	\$143,318		
Wed	3/19/08	Jun	12390	12464	12077	12119	NULL	No Trade	No Trade		8662			\$130,888		
Tue	3/18/08	Jun	11997	12405	11988	12405	Long	12397	11697	400	8662	off	9	\$130,888		
Mon	3/17/08	Jun	11976	12140	11671	11997	Long	12376	11676	-300	8262	off	11	\$112,933		
Fri	3/14/08	Jun	12143	12300	11814	11984	Short	11963	12409	180	8562	off	9	\$129,488		
Thu	3/13/08	Jun	12130	12230	11887	12151	Transition	Transition			8382			\$121,433		
Fri	3/14/08	Jun	12150	YMH8	YMM8	11984	Transition	Transition			8382			\$121,433		
Thu	3/13/08	Jun	12122	12225	11886	12147	Short	11895	12422	227	8382	off	9	\$121,433		
Wed	3/12/08	Mar	12185	12310	12102	12124	NULL	No Trade	No Trade		8155			\$111,263		
Tue	3/11/08	Mar	11782	12192	11753	12190	Long	12009	11482	227	8155	off	8	\$111,263		
Mon	3/10/08	Mar	11890	11943	11735	11779	Short	11490	12154	111	7928	off	9	\$102,223		
Fri	3/7/08	Mar	12062	12127	11820	11891	Long	12462	11762	-171	7817	off	9	\$97,273		
Thu	3/6/08	Mar	12290	12335	12035	12064	Short	12063	12443	227	7988	off	8	\$105,013		
Wed	3/5/08	Mar	12223	12355	12149	12276	Long	12623	11923	53	7761	off	8	\$95,973		
Tue	3/4/08	Mar	12260	12291	12032	12222	Short	12033	12553	227	7708	off	7	\$93,893		
Mon	3/3/08	Mar	12279	12285	12162	12252	Short	11879	12579	27	7481	off	7	\$85,983		
Fri	2/29/08	Mar	12575	12583	12228	12306	Short	12175	12862	269	7454	off	6	\$85,073	755 pts.	
Thu	2/28/08	Mar	12690	12697	12541	12577	Long	12917	12390	-113	7185	off	7	\$77,033		

3/21- Good Friday  
Markets Closed  
Reopen Sun 5PM

Wed	2/27/08	Mar	12691	12762	12608	12693	Short	12291	12991	-2	7298	off	7	\$81,023	
Tue	2/26/08	Mar	12560	12741	12510	12699	Long	12787	12260	139	7300	off	6	\$81,128	
Mon	2/25/08	Mar	12394	12595	12345	12566	Long	12794	12094	172	7161	off	6	\$76,988	
Fri	2/22/08	Mar	12317	12416	12161	12395	Long	12717	12017	78	6989	off	6	\$71,858	
Thu	2/21/08	Mar	12428	12508	12254	12321	Long	12828	12128	-107	6911	off	6	\$69,548	
Wed	2/20/08	Mar	12387	12468	12228	12429	Long	12787	12087	42	7018	off	6	\$72,788	
Tue	2/19/08	Mar	12486	12519	12306	12388	Short	12086	12729	98	6976	off	6	\$71,558	
Mon	2/18/08	early	12347	12499	12324	12497	Short	12120	12639	-150	6878	off	6	\$68,648	
Fri	2/15/08	Mar	12390	12447	12277	12350	Long	12617	12090	-40	7028	off	6	\$73,178	
Thu	2/14/08	Mar	12526	12586	12364	12396	Long	12926	12226	-130	7068	off	6	\$74,408	
Wed	2/13/08	Mar	12380	12579	12331	12525	Long	12780	12145	145	7198	off	6	\$78,338	
Tue	2/12/08	Mar	12235	12471	12194	12386	Long	12462	11935	227	7053	off	5	\$74,018	
Mon	2/11/08	Mar	12161	12255	12071	12238	Short	11934	12461	-77	6826	off	6	\$68,368	
Fri	2/8/08	Mar	12273	12300	12103	12177	Short	12046	12573	96	6903	off	5	\$70,708	
Thu	2/7/08	Mar	12237	12338	12100	12278	Long	12464	11937	41	6807	off	5	\$68,333	
Wed	2/6/08	Mar	12318	12392	12179	12235	Short	11918	12618	83	6766	off	5	\$67,333	
Tue	2/5/08	Mar	12615	12623	12261	12320	Long	13015	12315	-300	6683	off	6	\$65,283	
Mon	2/4/08	Mar	12756	12778	12603	12612	Short	12356	13056	144	6983	off	6	\$74,313	
Fri	2/1/08	Mar	12616	12781	12589	12756	Long	13016	12316	140	6839	off	5	\$70,023	
Thu	1/31/08	Mar	12390	12698	12239	12614	Long	12790	12090	224	6699	off	5	\$66,548	1724 pts.
Wed	1/30/08	Mar	12471	12678	12356	12394	Short	12244	12706	77	6475	off	5	\$60,973	
Tue	1/29/08	Mar	12362	12504	12339	12471	Short	11962	12622	-109	6398	off	5	\$59,073	
Mon	1/28/08	Mar	12241	12399	12083	12377	Long	12468	11941	136	6507	off	5	\$61,823	
Fri	1/25/08	Mar	12382	12490	12190	12236	NULL	No Trade	No Trade		6371			\$58,448	
Thu	1/24/08	Mar	12281	12406	12184	12365	NULL	No Trade	No Trade		6371			\$58,448	
Wed	1/23/08	Mar	11967	12300	11634	12272	Long	12367	11667	-300	6371	off	5	\$58,448	
Tue	1/22/08	early	11662	12088	11456	11951	NULL	No Trade	No Trade		6671			\$65,973	
Mon	1/21/08	Mar	12106	12143	11576	11586	Short	11706	12394	400	6671	off	5	\$65,973	
Fri	1/18/08	Mar	12221	12384	12051	12106	Long	12621	11921	-115	6271	off	5	\$55,998	
Thu	1/17/08	Mar	12486	12585	12154	12216	Short	12259	12786	227	6386	off	4	\$58,898	
Wed	1/16/08	Mar	12520	12643	12419	12490	Long	12920	12220	-30	6159	off	4	\$54,378	
Tue	1/15/08	Mar	12798	12807	12524	12564	Short	12398	13098	234	6189	off	4	\$54,998	
Mon	1/14/08	Mar	12661	12834	12590	12798	Long	12888	12361	137	5955	off	4	\$50,338	
Fri	1/11/08	Mar	12835	12839	12590	12661	Short	12608	13096	227	5818	off	4	\$47,618	
Thu	1/10/08	Mar	12775	12984	12677	12844	Long	13002	12475	69	5591	off	3	\$43,098	
Wed	1/9/08	Mar	12642	12794	12550	12745	Long	13042	12342	103	5522	off	3	\$42,078	
Tue	1/8/08	Mar	12870	12958	12615	12651	Short	12643	13159	227	5419	off	3	\$40,548	
Mon	1/7/08	Mar	12888	12956	12782	12878	Long	13288	12588	-10	5192	off	3	\$37,158	
Fri	1/4/08	Mar	13137	13181	12842	12887	Short	12910	13429	227	5202	off	3	\$37,323	
Thu	1/3/08	Mar	13148	13194	13078	13143	NULL	No Trade	No Trade		4975			\$33,933	1/2/08- 5AM Open, Regular Close
Wed	1/2/08	Mar	13334	13349	13050	13136	NULL	No Trade	No Trade		4975			\$33,933	
Mon	12/31/07	Mar	13423	13454	13301	13328	NULL	No Trade	No Trade		4975			\$33,933	258 pts.
Fri	12/28/07	Mar	13476	13547	13370	13427	Long	13876	13176	-49	4975	off	3	\$33,933	12/31 Regular Close Remains closed until Wed 1/2/08
Thu	12/27/07	Mar	13634	13652	13426	13459	Long	14034	13334	-175	5024	off	3	\$34,683	12/26 - 5AM open, Regular close
Wed	12/26/07	Mar	13631	13651	13580	13645	Long	13858	13331	14	5199	off	3	\$37,323	12/24- Regular open, Close 12:15PM
Mon	12/24/07	Mar	13540	13654	13531	13627	Long	13940	13240	87	5185	off	3	\$37,128	



Fri	10/19/07	Dec	13957	13957	13521	13560	Short	13730	14201	227	2943	off	1	\$19,508	
Thu	10/18/07	Dec	13963	13984	13878	13940	Short	13736	14169	23	2716	off	1	\$18,378	
Wed	10/17/07	Dec	14012	14078	13831	13967	NULL	No Trade	No Trade		2693			\$18,268	
Tue	10/16/07	Dec	14064	14085	13937	13972	Long	14464	13764	-92	2693	off	1	\$18,268	
Mon	10/15/07	Dec	14183	14205	13967	14066	Long	14410	13948	-117	2785	off	2	\$18,733	
Fri	10/12/07	Dec	14076	14193	14038	14179	Long	14476	13776	103	2902	off	1	\$19,913	
Thu	10/11/07	Dec	14144	14267	14015	14086	Long	14544	13867	-58	2799	off	1	\$19,403	
Wed	10/10/07	Dec	14228	14234	14076	14142	Short	13828	14356	86	2857	off	1	\$19,698	
Tue	10/9/07	Dec	14119	14248	14095	14237	Short	13892	14249	-118	2771	off	2	\$19,273	
Mon	10/8/07	Dec	14147	14164	14086	14112	Short	13747	14299	35	2889	off	2	\$20,463	
Fri	10/5/07	Dec	14029	14204	14025	14156	Long	14256	13835	127	2854	off	1	\$20,123	
Thu	10/4/07	Dec	14057	14090	14026	14041	Long	14457	13757	-16	2727	off	1	\$19,493	
Wed	10/3/07	Dec	14106	14116	14024	14052	Short	13879	14355	54	2743	off	1	\$19,578	
Tue	10/2/07	Dec	14152	14191	14092	14106	Long	14538	13852	-46	2689	off	1	\$19,313	
Mon	10/1/07	Dec	13981	14198	13963	14157	Long	14208	13720	176	2735	off	1	\$19,548	
Fri	9/28/07	Dec	13992	14008	13932	13994	Long	14219	13712	2	2559	off	1	\$18,673	-511 pts.
Thu	9/27/07	Dec	13964	14036	13952	14005	Long	14364	13750	41	2557	off	1	\$18,668	
Wed	9/26/07	Dec	13870	13999	13870	13958	Long	14097	13570	88	2516	off	1	\$18,468	
Tue	9/25/07	Dec	13837	13885	13782	13868	Long	14237	13636	31	2428	off	1	\$18,033	
Mon	9/24/07	Dec	13896	13963	13841	13862	Short	13669	14004	34	2397	off	1	\$17,883	
Fri	9/21/07	Dec	13849	13969	13845	13901	Short	13622	14058	-52	2363	off	1	\$17,718	
Thu	9/20/07	Dec	13888	13918	13837	13855	NULL	No Trade	No Trade		2415			\$17,983	
Wed	9/19/07	Dec	13846	13962	13830	13898	NULL	No Trade	No Trade		2415			\$17,983	
Tue	9/18/07	Dec	13503	13847	13472	13835	Short	13276	13729	-226	2415	off	2	\$17,983	
Mon	9/17/07	Dec	13541	13556	13465	13503	Long	13768	13241	-38	2641	off	1	\$20,253	
Fri	9/14/07	Dec	13505	13569	13434	13551	Long	13685	13245	46	2679	off	2	\$20,448	
Thu	9/13/07	Dec	13423	13581	13401	13536	Transition	Transition			2633			\$19,998	
Fri	9/14/07	Dec	13412	YMU7	YMZ7	13429	Transition	Transition			2633			\$19,998	
Thu	9/13/07	Sept	13330	13482	13303	13436	Short	13103	13582	-106	2633	off	2	\$19,998	
Wed	9/12/07	Sept	13307	13374	13272	13330	Long	13534	13007	23	2739	off	1	\$21,068	
Tue	9/11/07	Sept	13153	13339	13142	13321	Short	12926	13447	-168	2716	off	2	\$20,958	
Mon	9/10/07	Sept	13149	13222	13035	13158	Long	13549	12849	9	2884	off	1	\$22,648	
Fri	9/7/07	Sept	13368	13372	13097	13166	NULL	No Trade	No Trade		2875			\$22,608	
Thu	9/6/07	Sept	13332	13417	13293	13378	NULL	No Trade	No Trade		2875			\$22,608	
Wed	9/5/07	Sept	13445	13451	13267	13343	Long	13845	13145	-102	2875	off	2	\$22,608	
Tue	9/4/07	Sept	13363	13515	13311	13456	Short	13136	13658	-93	2977	off	2	\$23,638	
Fri	8/31/07	Sept	13290	13454	13276	13364	Short	13063	13590	-74	3070	off	2	\$24,578	1128 pts.
Thu	8/30/07	Sept	13318	13340	13205	13279	Long	13718	13018	-39	3144	off	2	\$25,328	
Wed	8/29/07	Sept	13091	13325	13064	13311	Long	13491	12791	220	3183	off	2	\$25,728	
Tue	8/28/07	Sept	13351	13353	13069	13095	Short	13124	13560	227	2963	off	2	\$23,538	
Mon	8/27/07	Sept	13401	13419	13336	13352	Short	13001	13563	49	2736	off	2	\$21,278	
Fri	8/24/07	Sept	13248	13418	13216	13407	Short	13021	13410	-162	2687	off	2	\$20,798	
Thu	8/23/07	Sept	13302	13379	13202	13261	Short	12902	13504	41	2849	off	2	\$22,428	
Wed	8/22/07	Sept	13116	13285	13116	13275	Long	13516	12816	159	2808	off	1	\$22,028	
Tue	8/21/07	Sept	13122	13224	13078	13117	Long	13522	12822	-5	2649	off	1	\$21,238	
Mon	8/20/07	Sept	13069	13220	13023	13149	Long	13469	12769	80	2654	off	1	\$21,268	

Mon 9/3- Labor Day  
Regular Open Sun  
5PM,  
Close 10:30AM,  
Reopen 5PM

Fri	8/17/07	Sept	12951	13250	12747	13105	Long	13351	12651	154	2574	off	1	\$20,873	
Thu	8/16/07	Sept	12898	12976	12555	12944	Long	13298	12598	-300	2420	off	1	\$20,108	
Wed	8/15/07	Sept	13067	13159	12880	12921	NULL	No Trade	No Trade		2720			\$21,613	
Tue	8/14/07	Sept	13250	13313	13060	13089	Long	13650	12950	-161	2720	off	2	\$21,613	
Mon	8/13/07	Sept	13275	13383	13250	13255	Long	13502	12975	-20	2881	off	2	\$23,233	
Fri	8/10/07	Sept	13309	13366	13107	13237	Long	13709	13009	-72	2901	off	2	\$23,443	
Thu	8/9/07	Sept	13705	13710	13317	13327	Short	13305	14002	378	2973	off	1	\$24,173	
Wed	8/8/07	Sept	13562	13740	13532	13705	Short	13335	13862	-143	2595	off	1	\$22,288	
Tue	8/7/07	Sept	13470	13650	13386	13548	Long	13870	13170	78	2738	off	1	\$23,008	
Mon	8/6/07	Sept	13243	13513	13203	13471	Long	13643	12943	228	2660	off	1	\$22,623	
Fri	8/3/07	Sept	13526	13543	13209	13266	Short	13299	13798	227	2432	off	1	\$21,488	
Thu	8/2/07	Sept	13425	13554	13362	13527	Long	13825	13125	102	2205	off	1	\$20,358	
Wed	8/1/07	Sept	13243	13440	13111	13404	Long	13643	12943	161	2103	off	1	\$19,853	
Tue	7/31/07	Sept	13413	13546	13227	13275	Short	13013	13713	138	1942	off	1	\$19,053	1171 pts.
Mon	7/30/07	Sept	13287	13448	13253	13411	Long	13514	12987	124	1804	off	1	\$18,368	
Fri	7/27/07	Sept	13550	13595	13273	13284	Long	13950	13250	-266	1680	off	1	\$17,753	
Thu	7/26/07	Sept	13852	13873	13384	13534	Short	13625	14075	227	1946	off	1	\$19,088	
Wed	7/25/07	Sept	13814	13886	13731	13841	Long	14214	13514	27	1719	off	1	\$17,958	
Tue	7/24/07	Sept	14000	14028	13768	13813	Short	13773	14185	227	1692	off	1	\$17,828	
Mon	7/23/07	Sept	13944	14045	13930	14011	Long	14344	13644	67	1465	off	1	\$16,698	
Fri	7/20/07	Sept	14038	14077	13871	13938	Short	13811	14176	100	1398	off	1	\$16,368	
Thu	7/19/07	Sept	14026	14089	14016	14061	Long	14426	13771	35	1298	off	1	\$15,873	
Wed	7/18/07	Sept	13998	14045	13900	14003	Long	14225	13727	5	1263	off	1	\$15,703	
Tue	7/17/07	Sept	14033	14097	14002	14050	Long	14260	13733	17	1258	off	1	\$15,683	
Mon	7/16/07	Sept	13973	14066	13949	14029	Long	14373	13673	56	1241	off	1	\$15,603	
Fri	7/13/07	Sept	13925	14012	13907	13973	Long	14325	13625	48	1185	off	1	\$15,328	
Thu	7/12/07	Sept	13689	13950	13672	13920	NULL	No Trade	No Trade		1137			\$15,093	
Wed	7/11/07	Sept	13585	13692	13540	13677	Long	13985	13347	92	1137	off	1	\$15,093	
Tue	7/10/07	Sept	13739	13748	13574	13585	Short	13512	13827	154	1045	off	1	\$14,638	
Mon	7/9/07	Sept	13708	13760	13704	13740	Short	13481	13784	-32	891	off	1	\$13,873	
Fri	7/6/07	Sept	13656	13725	13628	13708	Long	14056	13484	52	923	off	1	\$14,038	
Thu	7/5/07	Sept	13674	13698	13600	13650	Short	13447	13795	24	871	off	1	\$13,783	
Tue	7/3/07	Sept	13635	13682	13629	13665	Short	13408	13801	-30	847	off	1	\$13,668	
Mon	7/2/07	Sept	13521	13637	13510	13627	Long	13921	13221	106	877	off	1	\$13,823	
Fri	6/29/07	Sept	13521	13617	13402	13517	Short	13294	13770	4	771	off	1	\$13,298	587 pts.
Thu	6/28/07	Sept	13520	13593	13492	13517	Short	13120	13660	3	767	off	1	\$13,283	
Wed	6/27/07	Sept	13403	13532	13351	13520	Long	13630	13168	117	764	off	1	\$13,273	
Tue	6/26/07	Sept	13482	13558	13393	13396	Short	13255	13640	86	647	off	1	\$12,693	
Mon	6/25/07	Sept	13499	13594	13401	13479	Short	13099	13799	20	561	off	1	\$12,268	
Fri	6/22/07	Sept	13647	13664	13471	13506	Long	14047	13401	-141	541	off	1	\$12,173	
Thu	6/21/07	Sept	13612	13678	13507	13660	Long	14012	13374	48	682	off	1	\$12,883	
Wed	6/20/07	Sept	13749	13812	13592	13608	Short	13522	13870	141	634	off	1	\$12,648	
Tue	6/19/07	Sept	13724	13772	13693	13755	Long	13951	13448	31	493	off	1	\$11,948	
Mon	6/18/07	Sept	13751	13800	13712	13730	Long	13978	13451	-21	462	off	1	\$11,798	
Fri	6/15/07	Sept	13688	13813	13682	13753	Short	13461	13848	-65	483	off	1	\$11,908	
Thu	6/14/07	Sept	13600	13707	13595	13688	Long	14000	13300	88	548	off	1	\$12,238	

7/4- Independence Day  
Regular Open,  
Close 10:30AM,  
Reopen 5PM

Wed	6/13/07	Sept	13402	13615	13395	13605	Long	13802	13102	203	460	off	1	\$11,803		
Tue	6/12/07	Sept	13549	13573	13395	13421	NULL	No Trade	No Trade		257			\$10,793		
Mon	6/11/07	Sept	13542	13604	13503	13556	NULL	No Trade	No Trade		257			\$10,793		
Fri	6/8/07	Sept	13377	13563	13315	13545	Short	13197	13612	-168	257	off	1	\$10,793		
Thu	6/7/07	Sept	13587	13638	13366	13380		Transition	Transition		425			\$11,638		
Fri	6/8/07	Sept	13262	YMM7	YMU7	13583		Transition	Transition		425			\$11,638		
Thu	6/7/07	Sept	13461	13516	13247	13261	NULL	No Trade	No Trade		425			\$11,638		
Wed	6/6/07	Jun	13617	13630	13444	13461	Short	13390	13722	156	425	off	1	\$11,638		
Tue	6/5/07	Jun	13672	13689	13561	13615	Short	13445	13733	57	269	off	1	\$10,863		
Mon	6/4/07	Jun	13670	13702	13634	13678	Short	13443	13794	-8	212	off	1	\$10,583		
Fri	6/1/07	Jun	13653	13708	13638	13689	Long	14053	13353	36	220	off	1	\$10,628		
Thu	5/31/07	Jun	13657	13695	13631	13650	Short	13430	13699	7	184	off	1	\$10,453	-13 pts.	Mon 5/28- Memorial Day Regular Open Sun 5PM, Close 10:30AM, Reopen 5PM (data unavailable)
Wed	5/30/07	Jun	13553	13663	13470	13656	Short	13326	13724	-103	177	off	1	\$10,423		
Tue	5/29/07	Jun	13534	13595	13488	13558	NULL	No Trade	No Trade		280			\$10,943		
Fri	5/25/07	Jun	13478	13539	13472	13527	NULL	No Trade	No Trade		280			\$10,943		
Thu	5/24/07	Jun	13556	13653	13449	13480	Long	13956	13370	-76	280	off	1	\$10,943		
Wed	5/23/07	Jun	13560	13635	13531	13558	Long	13787	13359	-2	356	off	1	\$11,328		
Tue	5/22/07	Jun	13562	13618	13554	13559	Long	13789	13355	-3	358	off	1	\$11,343		
Mon	5/21/07	Jun	13596	13622	13555	13571	Long	13996	13441	-25	361	off	1	\$11,363		
Fri	5/18/07	Jun	13506	13602	13495	13599	NULL	No Trade	No Trade		386			\$11,493		
Thu	5/17/07	Jun	13522	13554	13486	13506	NULL	No Trade	No Trade		386			\$11,493		
Wed	5/16/07	Jun	13432	13532	13402	13530	Short	13205	13578	-98	386	off	1	\$11,493		
Tue	5/15/07	Jun	13378	13517	13347	13438	Short	13151	13527	-60	484	off	1	\$11,988		
Mon	5/14/07	Jun	13381	13421	13332	13388	NULL	No Trade	No Trade		544			\$12,293		
Fri	5/11/07	Jun	13266	13385	13235	13379	Long	13666	13021	113	544	off	1	\$12,293		
Thu	5/10/07	Jun	13376	13380	13246	13269	Short	13149	13455	107	431	off	1	\$11,733		
Wed	5/9/07	Jun	13341	13407	13318	13384	Long	13741	13215	43	324	off	1	\$11,203		
Tue	5/8/07	Jun	13335	13356	13270	13346	Short	13108	13406	-11	281	off	1	\$10,993		
Mon	5/7/07	Jun	13313	13350	13305	13340	Short	13086	13391	-27	292	off	1	\$11,053		
Fri	5/4/07	Jun	13275	13350	13261	13319	Short	13048	13365	-44	319	off	1	\$11,193		
Thu	5/3/07	Jun	13247	13290	13230	13278	Long	13647	13058	31	363	off	1	\$11,418		
Wed	5/2/07	Jun	13178	13290	13174	13248	Long	13578	13027	70	332	off	1	\$11,268		
Tue	5/1/07	Jun	13113	13180	13078	13178	Long	13513	12931	65	262	off	1	\$10,923		
Mon	4/30/07	Jun	13170	13201	13102	13116	Long	13397	12904	-54	197	off	1	\$10,603	-296 pts.	
Fri	4/27/07	Jun	13162	13188	13113	13175	Short	12935	13317	-13	251	off	1	\$10,878		
Thu	4/26/07	Jun	13125	13173	13112	13169	Short	12898	13249	-44	264	off	1	\$10,948		
Wed	4/25/07	Jun	13013	13153	12990	13120	Long	13240	12713	107	308	off	1	\$11,173		
Tue	4/24/07	Jun	12984	13037	12948	13007	NULL	No Trade	No Trade		201			\$10,643		
Mon	4/23/07	Jun	13020	13040	12965	12974	NULL	No Trade	No Trade		201			\$10,643		
Fri	4/20/07	Jun	12876	13031	12867	13019	Short	12649	12959	-83	201	off	1	\$10,643		
Thu	4/19/07	Jun	12851	12879	12766	12871	Short	12624	13020	-20	284	off	1	\$11,063		
Wed	4/18/07	Jun	12809	12889	12782	12858	NULL	No Trade	No Trade		304			\$11,168		
Tue	4/17/07	Jun	12764	12847	12736	12826	NULL	No Trade	No Trade		304			\$11,168		
Mon	4/16/07	Jun	12683	12789	12676	12769	NULL	No Trade	No Trade		304			\$11,168		
Fri	4/13/07	Jun	12606	12685	12587	12673	Short	12379	12707	-67	304	off	1	\$11,168		
Thu	4/12/07	Jun	12554	12619	12487	12604	Short	12327	12669	-50	371	off	1	\$11,508		

Wed	4/11/07	Jun	12634	12650	12515	12554	Short	12407	12704	80	421	off	1	\$11,763	
Tue	4/10/07	Jun	12639	12659	12618	12632	Short	12412	12715	7	341	off	1	\$11,368	
Mon	4/9/07	Jun	12659	12668	12625	12639	Long	12886	12367	-20	334	off	1	\$11,338	
Thu	4/5/07	Jun	12594	12643	12571	12622	NULL	No Trade	No Trade		354			\$11,443	
Wed	4/4/07	Jun	12577	12610	12555	12595	NULL	No Trade	No Trade		354			\$11,443	
Tue	4/3/07	Jun	12452	12627	12447	12580	Short	12225	12630	-128	354	off	1	\$11,443	
Mon	4/2/07	Jun	12438	12465	12391	12449	Short	12211	12582	-11	482	off	1	\$12,088	
Fri	3/30/07	Jun	12422	12492	12315	12440	NULL	No Trade	No Trade		493			\$12,148	-18 pts.
Thu	3/29/07	Jun	12394	12466	12341	12416	NULL	No Trade	No Trade		493			\$12,148	
Wed	3/28/07	Jun	12455	12462	12329	12388	Long	12682	12219	-67	493	off	1	\$12,148	
Tue	3/27/07	Jun	12528	12535	12455	12484	Long	12928	12326	-44	560	off	1	\$12,488	
Mon	3/26/07	Jun	12561	12578	12451	12533	Short	12334	12730	28	604	off	1	\$12,713	
Fri	3/23/07	Jun	12541	12599	12533	12567	NULL	No Trade	No Trade		576			\$12,578	
Thu	3/22/07	Jun	12519	12574	12496	12545	NULL	No Trade	No Trade		576			\$12,578	
Wed	3/21/07	Jun	12381	12570	12350	12523	Short	12154	12497	-116	576	off	1	\$12,578	
Tue	3/20/07	Jun	12327	12387	12303	12385	Short	11927	12440	-58	692	off	1	\$13,163	
Mon	3/19/07	Jun	12196	12334	12190	12329	Long	12423	11896	133	750	off	1	\$13,458	
Fri	3/16/07	Jun	12240	12284	12176	12211	Short	12013	12470	29	617	off	1	\$12,798	
Thu	3/15/07	Jun	12262	12285	12198	12256	Short	12035	12419	6	588	off	1	\$12,658	
Wed	3/14/07	Jun	12186	12256	12035	12249	Long	12586	11951	63	582	off	1	\$12,633	
Tue	3/13/07	Jun	12404	12414	12172	12189	Long	12631	12169	-215	519	off	1	\$12,323	
Mon	3/12/07	Jun	12389	12443	12339	12411	Long	12789	12185	22	734	off	1	\$13,403	
Fri	3/9/07	Jun	12382	12440	12322	12384	Long	12562	12147	2	712	off	1	\$13,298	
Thu	3/8/07	Jun	12290	12401	12290	12376	Transition	Transition			710			\$13,293	
Fri	3/9/07	Jun	12278	YMH7	YMM7	12297	Transition	Transition			710			\$13,293	
Thu	3/8/07	Jun	12196	12305	12194	12280	Short	11969	12401	-84	710	off	1	\$13,293	
Wed	3/7/07	Mar	12218	12258	12178	12201	NULL	No Trade	No Trade		794			\$13,718	
Tue	3/6/07	Mar	12062	12229	12062	12215	Long	12462	11762	153	794	off	1	\$13,718	
Mon	3/5/07	Mar	12075	12196	11970	12036	Long	12302	11775	-39	641	off	1	\$12,958	
Fri	3/2/07	Mar	12263	12294	12101	12108	Short	12036	12563	155	680	off	1	\$13,158	
Thu	3/1/07	Mar	12266	12313	12066	12252	Short	12039	12566	14	525	off	1	\$12,388	
Wed	2/28/07	Mar	12175	12357	12163	12274	NULL	No Trade	No Trade		511			\$12,323	324 pts.
Tue	2/27/07	Mar	12657	12662	12102	12180	Short	12430	12731	227	511	off	1	\$12,323	
Mon	2/26/07	Mar	12670	12719	12629	12654	NULL	No Trade	No Trade		284			\$11,193	
Fri	2/23/07	Mar	12701	12708	12650	12664	Long	13101	12497	-37	284	off	1	\$11,193	
Thu	2/22/07	Mar	12755	12782	12666	12704	Long	13155	12622	-51	321	off	1	\$11,383	
Wed	2/21/07	Mar	12795	12802	12723	12758	Short	12568	13030	37	372	off	1	\$11,643	
Tue	2/20/07	Mar	12790	12816	12722	12796	Long	13190	12643	6	335	off	1	\$11,463	
Fri	2/16/07	Mar	12779	12793	12764	12787	Short	12552	12893	-8	329	off	1	\$11,438	
Thu	2/15/07	Mar	12764	12803	12760	12787	Long	13164	12605	23	337	off	1	\$11,483	
Wed	2/14/07	Mar	12685	12785	12682	12765	Short	12458	12765	-80	314	off	1	\$11,373	
Tue	2/13/07	Mar	12586	12689	12586	12686	Long	12986	12351	100	394	off	1	\$11,778	
Mon	2/12/07	Mar	12604	12632	12561	12584	Short	12377	12726	20	294	off	1	\$11,283	
Fri	2/9/07	Mar	12670	12703	12571	12614	Long	13070	12502	-56	274	off	1	\$11,188	
Thu	2/8/07	Mar	12706	12707	12602	12672	Short	12479	12770	34	330	off	1	\$11,473	
Wed	2/7/07	Mar	12700	12734	12659	12710	Short	12473	12782	-10	296	off	1	\$11,308	

Mon 2/19- Presidents Day  
Regular Open,  
Close 10:30AM,  
Reopen Sun 5PM  
(data unavailable)

Tue	2/6/07	Mar	12697	12716	12661	12697	Short	12470	12774		306	off	1	\$11,363	
Mon	2/5/07	Mar	12677	12710	12660	12703	Long	13077	12466	26	306	off	1	\$11,363	
Fri	2/2/07	Mar	12714	12736	12668	12689	Short	12487	12814	25	280	off	1	\$11,238	
Thu	2/1/07	Mar	12657	12726	12655	12711	Long	12725	12390	68	255	off	1	\$11,118	
Wed	1/31/07	Mar	12565	12689	12514	12660	Long	12792	12340	95	187	off	1	\$10,783	187 pts.
Tue	1/30/07	Mar	12527	12572	12511	12560	Long	12754	12257	33	92	off	1	\$10,313	
Mon	1/29/07	Mar	12521	12577	12496	12525	Long	12748	12221	4	59	off	1	\$10,153	
Fri	1/26/07	Mar	12544	12575	12464	12523	Long	12944	12271	-21	55	off	1	\$10,138	
Thu	1/25/07	Mar	12669	12670	12527	12541	Short	12442	12786	128	76	off	1	\$10,248	
Wed	1/24/07	Mar	12596	12674	12586	12661	Short	12369	12715	-65	-52	off	1	\$9,613	
Tue	1/23/07	Mar	12538	12600	12511	12592	Long	12938	12297	54	13	off	1	\$9,943	
Mon	1/22/07	Mar	12613	12627	12495	12534	Long	12840	12406	-79	-41	off	1	\$9,678	
Fri	1/19/07	Mar	12588	12635	12576	12610	Long	12988	12452	22	38	off	1	\$10,078	
Thu	1/18/07	Mar	12628	12665	12582	12603	Long	12855	12408	-25	16	off	1	\$9,973	
Wed	1/17/07	Mar	12621	12668	12601	12639	NULL	No Trade	No Trade		41			\$10,103	
Tue	1/16/07	Mar	12640	12654	12592	12628	NULL	No Trade	No Trade		41			\$10,103	
Fri	1/12/07	Mar	12567	12631	12545	12626	Short	12340	12663	-59	41	off	1	\$10,103	Mon 1/15- MLK Day Regular Open Sun 5PM, Close 10:30AM, Reopen 5PM (data unavailable)
Thu	1/11/07	Mar	12522	12602	12481	12566	Short	12295	12610	-44	100	off	1	\$10,403	
Wed	1/10/07	Mar	12489	12545	12417	12508	Long	12716	12254	19	144	off	1	\$10,628	
Tue	1/9/07	Mar	12499	12535	12436	12483	Long	12726	12199	-16	125	off	1	\$10,538	
Mon	1/8/07	Mar	12460	12514	12405	12492	Short	12233	12690	-32	141	off	1	\$10,623	
Fri	1/5/07	Mar	12554	12557	12429	12450	Short	12327	12709	104	173	off	1	\$10,788	
Thu	1/4/07	Mar	12541	12576	12468	12549	Short	12314	12683	-8	69	off	1	\$10,273	
Wed	1/3/07	Mar	12607	12652	12471	12530	Short	12380	12678	77	77	off	1	\$10,318	
Starting Values :													0	\$9,938	