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Number of Shares

# Long Position

# Short Position

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Count = 268

Date	Time	Open	High	Low	Close	Volume	C-O	H-L	H-O	Long Position										Short Position																
										CH-PL	Profit or Loss	Total Profit for Day	Avg Profit per 15 min	Amt meeting criteria for 15 min	Total Value of these Matches for Day	Count of Matches for this Day	Avg Profit per 15 min for this Day	Avg Profit per Share per 15 min period	Number of Entries that are >= Avg Profit for Day	Median Profit per 15 min for this Day	Median Profit per Share per 15 min period	Number of Entries that are >= Median Profit for the Day	PH-CL	Profit or Loss	Total Profit for Day	Avg Profit per 15 min	Amt meeting criteria for 15 min	Total Value of these Matches for Day	Count of Matches for this Day	Avg Profit per 15 min for this Day	Avg Profit per Share per 15 min period	Number of Entries that are >= Avg Profit for Day	Median Profit per 15 min for this Day	Median Profit per Share per 15 min period	Number of Entries that are >= Median Profit for the Day	
28	6/1/2009	15:45	4.750	4.760	4.660	4.740	3,914,536	0.010	0.100	0.010	0.040	20	895	36		400	12	33	0.03	5	20	0.02	7	0.12	100	875	35	100	235	5	47	0.05	2	40	0.04	3
54	6/2/2009	15:45	4.580	4.590	4.560	4.570	1,507,194	0.010	0.030	0.010	0.030	10	590	24		185	7	26	0.03	3	20	0.02	4	0.04	20	760	30	20	310	8	39	0.04	3	28	0.03	4
80	6/3/2009	15:45	4.480	4.520	4.470	4.490	1,371,180	0.010	0.050	0.040	0.090	70	664	27		305	9	34	0.03	4	30	0.03	5	0.02	0	704	28	0	205	10	21	0.02	3	10	0.01	6
106	6/4/2009	15:45	4.640	4.670	4.630	4.660	1,897,600	0.020	0.040	0.030	0.030	10	430	17	10	130	9	14	0.01	3	10	0.01	5	0.05	30	420	17		225	8	28	0.03	3	23	0.02	4
132	6/5/2009	15:45	4.650	4.680	4.640	4.640	1,445,506	0.010	0.040	0.030	0.040	20	695	28		285	9	32	0.03	3	20	0.02	7	0.05	30	995	40		95	5	19	0.02	3	30	0.03	3
158	6/8/2009	15:45	4.650	4.670	4.620	4.620	1,406,885	0.030	0.050	0.020	0.040	20	610	24		280	8	35	0.03	2	15	0.02	4	0.06	40	465	19		220	11	20	0.02	5	10	0.01	6
184	6/9/2009	15:45	4.760	4.790	4.750	4.760	2,579,730	0.000	0.040	0.030	0.040	20	265	11		20	6	3	0.00	2	0	0.00	6	0.02	0	205	8		55	6	9	0.01	2	0	0.00	3
210	6/10/2009	15:45	4.840	4.870	4.830	4.830	1,028,329	0.010	0.040	0.030	0.040	20	403	16		125	7	18	0.02	5	20	0.02	5	0.03	10	313	13	10	85	11	8	0.01	7	10	0.01	7
236	6/11/2009	15:45	4.740	4.760	4.690	4.710	2,425,993	0.030	0.070	0.020	0.040	20	260	10		130	9	14	0.01	4	10	0.01	5	0.08	60	450	18	60	140	4	35	0.03	2	35	0.04	2
262	6/12/2009	15:45	4.420	4.480	4.400	4.480	3,873,755	0.060	0.080	0.060	0.080	60	695	28		310	10	31	0.03	4	15	0.02	5	0.05	30	1125	45	30	165	7	24	0.02	3	20	0.02	4
288	6/15/2009	15:45	4.290	4.310	4.260	4.270	2,460,311	0.020	0.050	0.020	0.050	30	555	22	30	240	10	24	0.02	5	25	0.02	5	0.04	25	785	31	25	75	8	9	0.01	4	10	0.01	4
314	6/16/2009	15:45	4.170	4.180	4.130	4.140	2,143,090	0.030	0.050	0.010	0.030	10	543	22		240	10	24	0.02	3	20	0.02	6	0.05	30	763	31		53	6	9	0.01	4	10	0.01	3
340	6/17/2009	15:45	4.060	4.090	4.040	4.090	2,324,069	0.030	0.050	0.030	0.090	70	1115	45		345	10	35	0.03	4	17	0.02	5	0.05	30	1215	49	30	235	9	26	0.03	5	30	0.03	5
366	6/18/2009	15:45	3.850	3.880	3.830	3.860	2,743,942	0.010	0.050	0.030	0.050	30	550	22		180	12	15	0.01	5	10	0.01	7	0.03	10	810	32		240	5	48	0.05	2	30	0.03	3
392	6/19/2009	15:45	3.920	3.920	3.890	3.880	2,309,783	0.040	0.030	0.000	0.010	10	415	17		10	5	2	0.00	2	0	0.00	4	0.06	40	415	17		80	7	11	0.01	3	10	0.01	5
418	6/22/2009	15:45	3.640	3.660	3.620	3.630	2,107,473	0.010	0.040	0.020	0.020	0	217	9	0	170	12	14	0.01	5	10	0.01	7	0.07	50	627	25	50	180	7	26	0.03	2	20	0.02	5
444	6/23/2009	15:45	3.560	3.580	3.540	3.560	1,006,884	0.000	0.040	0.020	0.040	20	776	31		395	7	56	0.06	3	40	0.04	5	0.04	20	826	33	20	260	9	29	0.03	3	20	0.02	7
470	6/24/2009	15:45	3.640	3.670	3.640	3.670	1,360,161	0.030	0.030	0.030	0.040	20	545	22		205	11	19	0.02	6	20	0.02	6	0.02	0	595	24	0	235	10	24	0.02	5	25	0.02	5
496	6/25/2009	15:45	3.610	3.630	3.610	3.650	750,501	0.040	0.020	0.020	0.020	0	420	17		80	6	13	0.01	2	10	0.01	4	0.03	10	400	16		120	9	13	0.01	4	10	0.01	6
522	6/26/2009	15:45	3.650	3.660	3.640	3.630	1,218,685	0.020	0.020	0.010	0.010	10	130	5		40	7	6	0.01	3	0	0.00	4	0.04	20	180	7	20	30	6	5	0.00	3	5	0.00	3
548	6/29/2009	15:45	3.750	3.755	3.720	3.730	1,907,708	0.020	0.035	0.005	0.005	15	225	9	15	65	8	8	0.01	4	5	0.00	4	0.05	30	200	8		20	9	2	0.00	4	0	0.00	5
574	6/30/2009	15:45	3.860	3.880	3.850	3.880	2,453,847	0.020	0.030	0.020	0.040	20	620	25		280	9	31	0.03	2	20	0.02	7	0.02	0	630	25		110	6	18	0.02	3	15	0.01	3
600	7/1/2009	15:45	3.920	3.930	3.890	3.920	2,287,668	0.000	0.040	0.010	0.010	10	413	17	10	65	12	5	0.01	5	2	0.00	6	0.06	40	473	19		160	7	23	0.02	2	20	0.02	5
626	7/2/2009	15:45	3.810	3.840	3.800	3.790	1,715,025	0.020	0.040	0.030	0.030	10	210	8	10	40	9	4	0.00	4	0	0.00	6	0.04	20	200	8		40	3	13	0.01	1	10	0.01	3
652	7/6/2009	15:45	3.581	3.600	3.560	3.560	2,457,761	0.021	0.040	0.019	0.060	40	445	18		145	11	13	0.01	4	5	0.00	6	0.04	20	715	29	20	360	9	40	0.04	3	20	0.02	8
678	7/7/2009	15:45	3.430	3.440	3.360	3.440	1,781,024	0.010	0.080	0.010	0.020	0	226	9	0	105	10	11	0.01	3	10	0.01	5	0.09	70	556	22		50	3	17	0.02	1	10	0.01	2
704	7/8/2009	15:45	3.385	3.400	3.370	3.370	1,536,839	0.015	0.030	0.015	0.060	40	669	27		220	10	22	0.02	3	10	0.01	5	0.02	0	789	32	0	100	8	13	0.01	2	2	0.00	4
730	7/9/2009	15:45	3.480	3.490	3.470	3.490	1,614,021	0.010	0.020	0.010	0.030	10	436	17		105	8	13	0.01	2	2	0.00	4	0.02	0	346	14		51	9	6	0.01	5	10	0.01	5
756	7/10/2009	15:45	3.480	3.520	3.480	3.500	991,712	0.020	0.040	0.040	0.050	30	340	14		80	9	9	0.01	5	10	0.01	5	0.01	10	330	13		130	7	19	0.02	2	10	0.01	4
782	7/13/2009	15:45	3.600	3.610	3.570	3.570	1,974,352	0.030	0.040	0.010	0.020	0	415	17		125	6	21	0.02	2	10	0.01	4	0.04	20	205	8	20	65	8	8	0.01	5	10	0.01	5
808	7/14/2009	15:45	3.571	3.590	3.570	3.560	1,059,036	0.011	0.020	0.019	0.040	20	190	8		80	7	11	0.01	2	10	0.01	4	0.01	10	240	10	10	0	7	0	0.00	4	0	0.00	4
834	7/15/2009	15:45	3.855	3.880	3.850	3.870	2,307,928	0.015	0.030	0.025	0.040	20	435	17	20	170	9	19	0.02	3	10	0.01	6	0.02	0	415	17		170	8	21	0.02	4	25	0.02	4
860	7/16/2009	15:45	3.940	3.940	3.910	3.930	1,155,106	0.010	0.030	0.000	0.020	0	450	18		90	6	15	0.02	1	10	0.01	4	0.04	20	370	15	20	50	10	5	0.01	6	10	0.01	6
886	7/17/2009	15:45	4.000	4.010	3.980	4.010	1,218,729	0.010	0.030	0.010	0.050	30	185	7	30	95	6	16	0.02	4	25	0.02	3	0.03	10	105	4	10	5	9	1	0.00	6	0	0.00	6
912	7/20/2009	15:45	4.160	4.170	4.130	4.180	2,299,279	0.020	0.040	0.010	0.050	30	635	25	30	205	6	34	0.03	2	25	0.02	3	0.03	10	475	19		230	7	33	0.03	1	30	0.03	5
938	7/21/2009	15:45	4.090	4.110	4.060	4.090	4,667,625	0.000	0.050	0.020	0.050	30	690	28		380	11	35	0.03	6	40	0.04	6	0.06	40	970	39		160	7	23	0.02	3	20	0.02	5
964	7/22/2009	15:45	3.530	3.550	3.520	3.560	3,843,184	0.030	0.030	0.020	0.030	10	500	20		40	9	4	0.00	4	0	0.00	7	0.03	10	450	18	10	180	9	20	0.02	4	10	0.01	5
990	7/23/2009	15:45	3.600	3.600	3.590																															

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Number of Shares

# Long Position

# Short Position

Click arrow to shift to Short  
Position view

Click arrow to shift page to  
Long Position view

Count = 268

Date	Time	Open	High	Low	Close	Volume	C-O	H-L	H-O	Long Position												Short Position													
										CH-PL	Profit or Loss	Total Profit for Day	Avg Profit per 15 min	Amt meeting criteria for 15 min	Total Value of these Matches for Day	Count of Matches for this Day	Avg Profit per 15 min for this Day	Avg Profit per Share per 15 min period	Number of Entries that are >= Avg Profit for Day	Median Profit per 15 min for this Day	Median Profit per Share per 15 min period	Number of Entries that are >= Median Profit for the Day	PH-CL	Profit or Loss	Total Profit for Day	Avg Profit per 15 min	Amt meeting criteria for 15 min	Total Value of these Matches for Day	Count of Matches for this Day	Avg Profit per 15 min for this Day	Avg Profit per Share per 15 min period	Number of Entries that are >= Avg Profit for Day	Median Profit per 15 min for this Day	Median Profit per Share per 15 min period	Number of Entries that are >= Median Profit for the Day
1302	8/10/2009	15:45	3.700	3.710	3.690	953,293	0.010	0.020	0.010	0.010	10	55	2	10	3	3	0.00	2	0	0.00	2	0.02	0	75	3	30	6	5	0.01	2	10	0.01	3		
1328	8/11/2009	15:45	3.599	3.600	3.590	957,425	0.001	0.010	0.001	0.010	10	55	2	15	5	3	0.00	2	0	0.00	4	0.02	0	125	5	10	4	2	0.00	1	0	0.00	4		
1354	8/12/2009	15:45	3.610	3.610	3.590	3.600	1,705,248	0.010	0.020	0.000	0.020	0	15	1	20	4	5	0.01	2	5	0.01	2	0.03	10	5	10	6	2	0.00	3	5	0.00	3		
1380	8/13/2009	15:45	3.700	3.700	3.690	3.690	1,392,072	0.010	0.010	0.000	0.020	0	470	19	90	4	23	0.02	1	15	0.02	2	0.01	10	290	12	70	11	6	0.01	5	0	0.00	6	
1406	8/14/2009	15:45	3.700	3.710	3.680	3.700	1,807,527	0.000	0.030	0.010	0.040	20	195	8	25	5	5	0.00	2	10	0.01	4	0.03	10	235	9	20	6	3	0.00	2	0	0.00	3	
1432	8/17/2009	15:45	3.540	3.550	3.530	3.560	2,424,834	0.020	0.020	0.010	0.020	0	20	1	50	7	7	0.01	3	0	0.00	4	0.01	10	60	2	70	6	12	0.01	2	10	0.01	3	
1458	8/18/2009	15:45	3.540	3.590	3.530	3.570	3,214,744	0.030	0.060	0.050	0.050	30	50	2	30	6	5	0.00	3	0	0.00	3	0.03	10	30	1	10	4	3	0.00	2	5	0.00	2	
1484	8/19/2009	15:45	3.519	3.520	3.510	3.530	1,178,788	0.011	0.010	0.001	0.020	0	55	2	0	4	0	0.00	2	0	0.00	2	0.01	10	75	3	10	15	3	5	0.01	2	5	0.00	2
1510	8/20/2009	15:45	3.511	3.530	3.510	3.530	975,000	0.019	0.020	0.019	0.020	0	170	7	10	3	3	0.00	1	10	0.01	2	0.02	0	150	6	0	0	2	0	0.00	2	0	0.00	2
1536	8/21/2009	15:45	3.690	3.720	3.690	3.710	2,280,992	0.020	0.030	0.030	0.030	10	300	12	20	2	10	0.01	2	10	0.01	2	0.03	10	20	1	10	12	4	0.00	5	10	0.01	6	
1562	8/24/2009	15:45	4.020	4.060	4.010	4.010	3,561,632	0.010	0.050	0.040	0.050	30	400	16	100	9	11	0.01	3	10	0.01	5	0.04	20	330	13	20	40	4	10	0.01	3	15	0.02	2
1588	8/25/2009	15:45	4.040	4.060	4.030	4.030	1,861,875	0.010	0.030	0.020	0.020	0	60	2	20	4	5	0.00	3	10	0.01	2	0.02	0	180	7	90	7	13	0.01	2	10	0.01	4	
1614	8/26/2009	15:45	4.070	4.090	4.070	4.070	1,543,716	0.000	0.020	0.020	0.020	0	130	5	20	3	7	0.01	1	10	0.01	3	0.01	10	70	3	20	7	3	0.00	3	10	0.01	5	
1640	8/27/2009	15:45	4.195	4.270	4.190	4.240	5,191,103	0.045	0.080	0.075	0.110	90	385	15	20	3	7	0.01	1	0	0.00	2	0.04	20	15	1	20	45	11	4	0.00	3	10	0.01	10
1666	8/28/2009	15:45	4.470	4.480	4.460	4.480	2,152,488	0.010	0.020	0.010	0.010	10	709	28	190	6	32	0.03	3	30	0.03	3	0.04	20	729	29	117	9	13	0.01	4	7	0.01	5	
1692	8/31/2009	15:45	4.360	4.390	4.360	4.370	2,008,406	0.010	0.030	0.030	0.040	20	380	15	50	5	10	0.01	1	0	0.00	3	0.01	10	200	8	10	60	7	9	0.01	4	10	0.01	4
1718	9/1/2009	15:45	4.220	4.240	4.220	4.230	2,203,576	0.010	0.020	0.020	0.030	10	730	29	10	12	23	0.02	4	20	0.02	7	0.02	0	1150	46	280	8	35	0.03	3	30	0.03	6	
1744	9/2/2009	15:45	4.300	4.310	4.290	4.290	1,484,208	0.010	0.020	0.010	0.015	5	579	23	145	4	36	0.04	2	40	0.04	2	0.05	30	339	14	30	245	11	22	0.02	5	20	0.02	6
1770	9/3/2009	15:45	4.540	4.540	4.520	4.540	2,242,914	0.000	0.020	0.000	0.020	0	520	21	130	6	22	0.02	3	20	0.02	3	0.02	0	270	11	120	8	15	0.02	4	15	0.02	4	
1796	9/4/2009	15:45	4.520	4.530	4.510	4.540	1,044,500	0.020	0.020	0.010	0.030	10	435	17	135	7	19	0.02	4	20	0.02	4	0.01	10	465	19	10	90	8	11	0.01	2	10	0.01	5
1822	9/8/2009	15:45	5.210	5.250	5.170	5.200	10,577,021	0.010	0.080	0.040	0.110	90	1533	61	60	2	30	0.03	2	30	0.03	2	0.04	20	423	17	20	263	15	18	0.02	7	11	0.01	8
1848	9/9/2009	15:45	5.180	5.210	5.180	5.210	1,870,943	0.030	0.030	0.030	0.050	30	1041	42	201	6	33	0.03	2	30	0.03	3	0.03	10	831	33	10	221	10	22	0.02	3	15	0.02	5
1874	9/10/2009	15:45	5.420	5.430	5.390	5.390	3,114,259	0.030	0.040	0.010	0.040	20	914	37	230	9	26	0.03	4	20	0.02	6	0.04	20	684	27	20	180	9	20	0.02	5	20	0.02	5
1900	9/11/2009	15:45	5.740	5.750	5.690	5.690	4,071,026	0.050	0.060	0.010	0.040	20	1100	44	230	4	58	0.06	2	60	0.06	2	0.07	50	710	28	280	13	22	0.02	3	20	0.02	8	
1926	9/14/2009	15:45	5.750	5.770	5.730	5.730	2,460,709	0.020	0.040	0.020	0.050	30	860	34	150	7	21	0.02	3	10	0.01	4	0.02	0	630	25	385	11	35	0.04	4	20	0.02	7	
1952	9/15/2009	15:45	5.893	5.910	5.880	5.890	1,651,028	0.003	0.030	0.017	0.040	20	781	31	218	6	36	0.04	2	24	0.02	3	0.05	30	661	26	30	213	11	19	0.02	5	10	0.01	7
1978	9/16/2009	15:45	5.635	5.700	5.630	5.700	2,661,291	0.065	0.070	0.065	0.100	80	785	31	319	12	27	0.03	5	15	0.02	6	0.03	10	1095	44	270	8	34	0.03	3	30	0.03	5	
2004	9/17/2009	15:45	5.680	5.690	5.650	5.680	2,255,191	0.000	0.040	0.010	0.020	0	1040	42	410	10	41	0.04	6	50	0.05	6	0.05	30	1100	44	270	8	34	0.03	4	35	0.04	4	
2030	9/18/2009	15:45	5.725	5.750	5.710	5.710	2,729,809	0.015	0.040	0.025	0.060	40	838	34	313	7	45	0.04	3	40	0.04	4	0.02	0	788	32	170	12	14	0.01	5	10	0.01	7	
2056	9/21/2009	15:45	5.840	5.850	5.810	5.820	1,867,148	0.020	0.040	0.010	0.040	20	1050	42	270	6	45	0.05	3	40	0.04	3	0.08	60	660	26	380	13	29	0.03	6	20	0.02	9	
2082	9/22/2009	15:45	6.100	6.130	6.080	6.090	2,119,076	0.010	0.050	0.030	0.030	10	1449	58	319	9	35	0.04	3	30	0.03	5	0.06	40	1039	42	40	380	10	38	0.04	6	40	0.04	6
2108	9/23/2009	15:45	6.080	6.090	6.010	6.030	4,007,624	0.050	0.080	0.010	0.010	10	555	22	150	7	21	0.02	4	30	0.03	4	0.14	120	895	36	110	6	18	0.02	5	20	0.02	5	
2134	9/24/2009	15:45	5.660	5.690	5.640	5.670	2,370,526	0.011	0.050	0.031	0.060	40	977	39	40	10	42	0.04	3	40	0.04	5	0.05	35	1637	65	240	8	30	0.03	4	30	0.03	4	
2160	9/25/2009	15:45	5.730	5.840	5.720	5.840	5,276,711	0.110	0.120	0.110	0.130	110	1115	45	285	9	32	0.03	2	20	0.02	7	0.05	30	675	27	390	10	39	0.04	5	35	0.03	5	
2186	9/28/2009	15:45	5.970	5.9																															

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# Short Position

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Count = 268

Date	Time	Open	High	Low	Close	Volume	C-O	H-L	H-O	Long Position											Short Position															
										CH-PL	Profit or Loss	Total Profit for Day	Avg Profit per 15 min	Amt meeting criteria for 15 min	Total Value of these Matches for Day	Count of Matches for this Day	Avg Profit per 15 min for this Day	Avg Profit per Share per 15 min period	Number of Entries that are >= Avg Profit for Day	Median Profit per 15 min for this Day	Median Profit per Share per 15 min period	Number of Entries that are >= Median Profit for the Day	PH-CL	Profit or Loss	Total Profit for Day	Avg Profit per 15 min	Amt meeting criteria for 15 min	Total Value of these Matches for Day	Count of Matches for this Day	Avg Profit per 15 min for this Day	Avg Profit per Share per 15 min period	Number of Entries that are >= Avg Profit for Day	Median Profit per 15 min for this Day	Median Profit per Share per 15 min period	Number of Entries that are >= Median Profit for the Day	
2576	10/19/2009	15:45	5.890	5.900	5.880	5.880	1,969,668	0.010	0.020	0.010	0.030	10	472	19		105	3	35	0.04	1	30	0.03	2	0.01	10	262	10		60	9	7	0.01	4	0	0.00	6
2602	10/20/2009	15:45	5.990	6.010	5.980	5.990	1,722,239	0.000	0.030	0.020	0.060	40	872	35	40	352	12	29	0.03	6	26	0.03	6	0.02	0	852	34		394	11	36	0.04	4	25	0.02	6
2628	10/21/2009	15:45	5.740	5.790	5.730	5.780	2,426,215	0.040	0.060	0.050	0.080	60	727	29	60	255	8	32	0.03	3	30	0.03	5	0.09	70	1097	44		320	8	40	0.04	4	40	0.04	4
2654	10/22/2009	15:45	5.830	5.850	5.820	5.840	1,374,478	0.010	0.030	0.020	0.040	20	835	33		240	6	40	0.04	2	35	0.03	3	0.01	10	735	29		295	11	27	0.03	3	10	0.01	6
2680	10/23/2009	15:45	5.590	5.610	5.530	5.610	2,534,380	0.020	0.080	0.020	0.050	30	474	19	30	330	15	22	0.02	6	10	0.01	11	0.09	65	1094	44		145	4	36	0.04	2	38	0.04	2
2706	10/26/2009	15:45	5.410	5.450	5.400	5.430	1,863,211	0.020	0.050	0.040	0.090	70	815	33		385	12	32	0.03	6	35	0.03	6	0.02	0	1215	49		215	5	43	0.04	2	40	0.04	3
2732	10/27/2009	15:45	5.168	5.170	5.120	5.160	2,606,391	0.007	0.050	0.003	0.060	40	793	32	40	278	13	21	0.02	4	10	0.01	8	0.05	30	1283	51		215	6	36	0.04	2	27	0.03	3
2758	10/28/2009	15:45	4.840	4.940	4.810	4.860	4,673,412	0.020	0.130	0.100	0.180	160	544	22	160	220	9	24	0.02	2	0	0.00	7	0.03	10	734	29	10	104	7	15	0.01	3	10	0.01	5
2784	10/29/2009	15:45	4.935	4.960	4.920	4.940	2,917,309	0.005	0.040	0.025	0.030	10	640	26	10	320	8	40	0.04	2	20	0.02	5	0.06	40	720	29		340	9	38	0.04	4	30	0.03	6
2810	10/30/2009	15:45	4.630	4.650	4.600	4.610	1,731,430	0.020	0.050	0.020	0.060	40	668	27		368	14	26	0.03	6	20	0.02	8	0.03	10	1278	51		275	4	69	0.07	1	63	0.06	2
2836	11/2/2009	15:45	4.580	4.620	4.570	4.610	1,315,516	0.030	0.050	0.040	0.065	45	892	36		200	9	22	0.02	3	20	0.02	5	0.04	20	1083	43		245	8	31	0.03	3	30	0.03	5
2862	11/3/2009	15:45	4.650	4.660	4.630	4.650	1,841,495	0.000	0.030	0.010	0.040	20	1085	43		370	7	53	0.05	3	50	0.05	4	0.03	10	635	25	10	195	11	18	0.02	5	15	0.02	6
2888	11/4/2009	15:45	4.725	4.730	4.680	4.700	1,662,153	0.025	0.050	0.005	0.030	10	755	30	10	260	9	29	0.03	4	20	0.02	5	0.07	50	845	34		255	5	51	0.05	1	45	0.04	3
2914	11/5/2009	15:45	4.830	4.850	4.820	4.840	1,161,532	0.010	0.030	0.020	0.030	10	563	23		170	6	28	0.03	2	15	0.02	3	0.02	0	493	20		69	8	9	0.01	5	10	0.01	5
2940	11/6/2009	15:45	5.060	5.060	5.030	5.050	1,522,140	0.010	0.030	0.000	0.040	20	652	26		130	7	19	0.02	3	10	0.01	4	0.03	10	372	15	10	153	10	15	0.02	3	10	0.01	6
2966	11/9/2009	15:45	5.210	5.230	5.210	5.220	1,151,582	0.010	0.020	0.020	0.020	0	222	9		67	7	10	0.01	3	5	0.00	4	0.02	0	112	4		65	7	9	0.01	3	5	0.00	4
2992	11/10/2009	15:45	5.130	5.150	5.130	5.150	1,166,867	0.020	0.020	0.020	0.020	0	485	19	0	170	13	13	0.01	5	10	0.01	7	0.02	0	625	25		220	9	24	0.02	3	20	0.02	5
3018	11/11/2009	15:45	5.320	5.360	5.320	5.330	1,522,345	0.010	0.040	0.040	0.065	45	623	25	45	285	9	32	0.03	4	30	0.03	5	0.02	0	473	19		185	9	21	0.02	3	20	0.02	5
3044	11/12/2009	15:45	6.470	6.510	6.460	6.490	5,742,500	0.020	0.050	0.040	0.050	30	1640	66	30	490	11	45	0.04	4	30	0.03	7	0.05	30	1790	72		760	10	76	0.08	4	60	0.06	6
3070	11/13/2009	15:45	6.560	6.560	6.530	6.540	3,144,629	0.020	0.030	0.000	0.030	10	1185	47		110	4	27	0.03	2	27	0.03	2	0.04	20	585	23	20	300	14	21	0.02	5	15	0.02	7
3096	11/16/2009	15:45	6.430	6.440	6.400	6.440	2,571,257	0.010	0.040	0.010	0.020	0	866	35	0	231	9	26	0.03	2	20	0.02	5	0.06	40	1196	48		100	5	20	0.02	3	20	0.02	3
3122	11/17/2009	15:45	6.630	6.650	6.620	6.630	2,056,035	0.000	0.030	0.020	0.030	10	895	36		90	2	45	0.04	1	45	0.04	1	0.03	10	425	17		225	11	20	0.02	3	10	0.01	8
3148	11/18/2009	15:45	7.317	7.340	7.270	7.330	8,646,871	0.013	0.070	0.023	0.090	70	1895	76		210	4	53	0.05	1	50	0.05	3	0.06	40	935	37	40	545	13	42	0.04	5	40	0.04	7
3174	11/19/2009	15:45	7.080	7.090	7.040	7.060	4,278,870	0.020	0.050	0.010	0.060	40	1291	52	40	476	10	48	0.05	5	45	0.05	5	0.07	51	1521	61		395	10	39	0.04	3	30	0.03	6
3200	11/20/2009	15:45	6.955	6.960	6.950	6.960	1,982,620	0.005	0.010	0.005	0.010	10	637	25		150	6	25	0.03	3	20	0.02	3	0.01	10	557	22		275	8	34	0.03	1	30	0.03	5
3226	11/23/2009	15:45	7.023	7.030	6.990	7.010	2,654,959	0.013	0.040	0.007	0.010	10	535	21	10	140	8	18	0.02	5	20	0.02	5	0.05	30	715	29		135	7	19	0.02	4	20	0.02	4
3252	11/24/2009	15:45	6.950	6.950	6.940	6.960	799,419	0.010	0.010	0.000	0.010	10	495	20		150	7	21	0.02	3	10	0.01	4	0.04	20	665	27		95	7	14	0.01	4	15	0.02	4
3278	11/25/2009	15:45	7.120	7.120	7.110	7.120	753,842	0.000	0.010	0.000	0.015	5	418	17	5	133	6	22	0.02	3	24	0.02	3	0.02	0	193	8		88	8	11	0.01	3	10	0.01	4
3318	11/30/2009	15:45	6.990	7.020	6.980	7.020	1,725,230	0.030	0.040	0.030	0.060	40	545	22		45	8	6	0.01	2	0	0.00	5	0.01	10	385	15	10	25	11	2	0.00	5	5	0.00	6
3344	12/1/2009	15:45	7.230	7.250	7.200	7.210	1,371,433	0.020	0.050	0.020	0.040	20	470	19	20	55	4	14	0.01	3	17	0.02	2	0.05	30	370	15		50	7	7	0.01	3	0	0.00	5
3370	12/2/2009	15:45	7.335	7.340	7.310	7.310	1,193,783	0.025	0.030	0.005	0.020	0	959	38		285	11	26	0.03	5	25	0.02	6	0.05	30	859	34		280	11	25	0.03	4	20	0.02	6
3396	12/3/2009	15:45	8.060	8.110	8.020	8.040	3,943,156	0.020	0.090	0.050	0.060	40	2348	94		230	4	57	0.06	2	52	0.05	2	0.12	95	1148	46	95	768	15	51	0.05	6	20	0.02	9
3422	12/4/2009	15:45	7.860	7.870	7.850	7.870	1,398,435	0.010	0.020	0.010	0.050	30	1328	53	30	453	12	38	0.04	2	25	0.02	6	0.05	30	1858	74		540	9	60	0.06	3	20	0.02	5
3448	12/7/2009	15:45	8.560	8.560	8.520	8.530	2,034,599	0.030	0.040	0.000	0.050	30	1310	52		340	7	49	0.05	4	50	0.05	4	0.04	20	1030	41		575	9	64	0.06	3	40	0.04	5
3474	12/8/2009	15:45	8.710	8.720	8.650	8.680	2,508,844	0.030	0.070	0.010	0.040	20	1705	68	20	270	7	39	0.04	3	30	0.03	4	0.10	80	1195	48		395	11	36	0.04	4	25	0.02	6
3500	12/9/2009	15:45	8.720	8.740	8.700	8.720	1,245,748	0.000	0.040	0.020	0.050	30	981	39	30	230	8	29	0.03	3	20	0.02	6	0.04	20	1091	44		550	11	50	0.05	6	50	0.05	6
3526	12/10/2009	15:45	8.610	8.610	8.580	8.590	1,782,461	0.020	0.030	0.000	0.010	10	420	17	10																					

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# Long Position

# Short Position

Count = 268

Date	Time	Open	High	Low	Close	Volume	C-O	H-L	H-O	CH-PL	Profit or Loss	Total Profit for Day	Avg Profit per 15 min	Amt meeting criteria for 15 min	Total Value of these Matches for Day	Count of Matches for this Day	Avg Profit per 15 min for this Day	Avg Profit per Share per 15 min period	Number of Entries that are >= Avg Profit for Day	Median Profit per 15 min for this Day	Median Profit per Share per 15 min period	Number of Entries that are >= Median Profit for the Day	PH-CL	Profit or Loss	Total Profit for Day	Avg Profit per 15 min	Amt meeting criteria for 15 min	Total Value of these Matches for Day	Count of Matches for this Day	Avg Profit per 15 min for this Day	Avg Profit per Share per 15 min period	Number of Entries that are >= Avg Profit for Day	Median Profit per 15 min for this Day	Median Profit per Share per 15 min period	Number of Entries that are >= Median Profit for the Day	
3878	12/31/2009	15:45	9.711	9.720	9.670	9.690	922,699	0.021	0.050	0.010	0.020	0	210	8	0	125	8	16	0.02	3	10	0.01	5	0.07	50	310	12	10	6	2	0.00	3	5	0.00	3	
3904	1/4/2010	15:45	9.690	9.850	9.690	9.710	2,532,461	0.020	0.160	0.160	0.160	140	485	19	140	200	9	22	0.02	2	10	0.01	5	0.07	50	595	24	145	6	24	0.02	2	18	0.02	3	
3930	1/5/2010	15:45	9.753	9.760	9.720	9.720	1,394,296	0.032	0.040	0.008	0.040	20	800	32	108	10	11	0.01	4	5	0.00	5	0.06	40	800	32	40	236	5	47	0.05	2	40	0.04	3	
3956	1/6/2010	15:45	9.580	9.630	9.560	9.580	1,991,213	0.000	0.070	0.050	0.050	30	661	26	30	175	12	15	0.01	6	13	0.01	6	0.09	70	901	36	70	231	8	29	0.03	5	30	0.03	4
3982	1/7/2010	15:45	9.500	9.500	9.470	9.480	980,803	0.020	0.030	0.000	0.010	10	1175	47	10	305	7	44	0.04	2	30	0.03	4	0.07	50	955	38	305	11	28	0.03	5	20	0.02	7	
4008	1/8/2010	15:45	9.420	9.450	9.420	9.440	973,067	0.020	0.030	0.030	0.060	40	530	21	200	8	25	0.03	3	15	0.02	4	0.02	0	475	19	0	60	7	9	0.01	4	10	0.01	4	
4034	1/11/2010	15:45	9.180	9.180	9.150	9.150	1,663,595	0.030	0.030	0.000	0.030	10	750	30	275	10	28	0.03	3	12	0.01	5	0.03	10	1225	49	170	5	34	0.03	1	30	0.03	4		
4060	1/12/2010	15:45	8.650	8.650	8.640	8.660	1,940,933	0.010	0.010	0.000	0.040	20	820	33	20	545	12	45	0.05	5	30	0.03	7	0.01	10	1160	46	245	6	41	0.04	3	47	0.05	3	
4086	1/13/2010	15:45	9.151	9.180	9.150	9.160	2,677,368	0.009	0.030	0.029	0.050	30	2043	82	30	380	6	63	0.06	2	35	0.04	3	0.06	40	1173	47	40	433	13	33	0.03	7	40	0.04	7
4112	1/14/2010	15:45	9.000	9.035	9.000	9.010	1,488,007	0.010	0.035	0.035	0.035	15	1083	43	15	372	9	41	0.04	3	30	0.03	5	0.06	40	1378	55	430	7	61	0.06	3	50	0.05	4	
4138	1/15/2010	15:45	8.880	8.890	8.850	8.850	2,203,262	0.030	0.040	0.010	0.020	0	1071	43	0	430	9	48	0.05	4	20	0.02	5	0.10	80	1341	54	496	9	55	0.06	4	55	0.05	5	
4164	1/19/2010	15:45	9.040	9.060	9.010	9.020	2,308,608	0.020	0.050	0.020	0.040	20	1123	45	20	325	10	32	0.03	5	33	0.03	5	0.09	70	923	37	318	10	32	0.03	4	25	0.03	5	
4190	1/20/2010	15:45	8.860	8.880	8.850	8.880	1,683,832	0.020	0.030	0.020	0.070	50	643	26	313	10	31	0.03	5	32	0.03	5	0.01	10	833	33	10	145	7	21	0.02	2	20	0.02	4	
4216	1/21/2010	15:45	9.020	9.050	8.980	9.000	2,804,953	0.020	0.070	0.030	0.110	90	1196	48	601	8	75	0.08	5	85	0.08	4	0.05	31	1266	51	31	306	9	34	0.03	4	31	0.03	5	
4242	1/22/2010	15:45	7.880	7.930	7.830	7.890	4,299,754	0.010	0.100	0.050	0.050	30	1379	55	600	11	55	0.05	5	20	0.02	6	0.10	80	2349	94	210	5	42	0.04	3	60	0.06	3		
4268	1/25/2010	15:45	8.100	8.110	8.070	8.080	1,501,962	0.020	0.040	0.010	0.010	10	1010	40	330	6	55	0.05	2	45	0.04	3	0.06	40	990	40	230	10	23	0.02	3	20	0.02	6		
4294	1/26/2010	15:45	8.090	8.110	8.080	8.100	2,623,044	0.010	0.030	0.020	0.030	10	1070	43	315	6	52	0.05	2	40	0.04	3	0.03	10	1020	41	100	9	11	0.01	3	10	0.01	6		
4320	1/27/2010	15:45	8.170	8.210	8.170	8.200	1,612,845	0.030	0.040	0.040	0.041	21	1342	54	236	6	39	0.04	2	32	0.03	3	0.06	40	1182	47	40	301	11	27	0.03	6	30	0.03	6	
4346	1/28/2010	15:45	7.950	7.960	7.870	7.890	3,033,708	0.060	0.090	0.010	0.010	10	1334	53	10	550	10	55	0.06	4	45	0.05	5	0.13	110	1824	73	467	10	47	0.05	4	20	0.02	7	
4372	1/29/2010	15:45	7.500	7.520	7.450	7.470	3,603,683	0.030	0.070	0.020	0.160	140	1158	46	433	15	29	0.03	6	10	0.01	10	0.06	40	2238	90	40	258	4	65	0.06	2	55	0.05	2	
4398	2/1/2010	15:45	7.980	7.990	7.960	7.990	1,611,825	0.010	0.030	0.010	0.050	30	1516	61	200	5	40	0.04	3	40	0.04	3	0.02	0	856	34	380	11	35	0.03	3	30	0.03	6		
4424	2/2/2010	15:45	7.925	7.930	7.910	7.920	1,251,912	0.005	0.020	0.005	0.010	10	810	32	10	260	8	33	0.03	4	30	0.03	4	0.04	20	660	26	225	10	22	0.02	5	25	0.02	5	
4450	2/3/2010	15:45	7.810	7.840	7.800	7.820	1,396,242	0.010	0.040	0.030	0.055	35	765	31	35	245	10	25	0.02	6	30	0.03	5	0.04	20	875	35	20	300	7	43	0.04	3	30	0.03	4
4476	2/4/2010	15:45	7.210	7.220	7.170	7.200	2,542,811	0.010	0.050	0.010	0.110	90	942	38	631	16	39	0.04	8	35	0.03	8	0.05	30	1752	70	30	486	7	69	0.07	4	70	0.07	4	
4502	2/5/2010	15:45	7.340	7.360	7.320	7.360	1,516,321	0.020	0.040	0.020	0.040	20	1915	77	280	6	47	0.05	3	50	0.05	3	0.05	30	1435	57	360	8	45	0.05	5	50	0.05	4		
4528	2/8/2010	15:45	7.515	7.520	7.430	7.430	2,100,626	0.085	0.090	0.005	0.010	10	1300	52	325	8	41	0.04	3	35	0.04	4	0.11	90	1090	44	385	10	39	0.04	5	38	0.04	5		
4554	2/9/2010	15:45	7.540	7.550	7.490	7.550	1,327,059	0.010	0.060	0.010	0.020	0	960	38	455	8	57	0.06	3	45	0.05	4	0.08	60	1100	44	345	8	43	0.04	3	30	0.03	4		
4580	2/10/2010	15:45	7.620	7.660	7.610	7.650	1,609,478	0.030	0.050	0.040	0.060	40	1023	41	190	6	32	0.03	3	35	0.04	3	0.05	30	873	35	262	10	26	0.03	4	20	0.02	6		
4606	2/11/2010	15:45	7.870	7.880	7.830	7.850	1,247,032	0.020	0.050	0.010	0.010	10	830	33	50	4	13	0.01	2	15	0.01	2	0.07	50	470	19	165	10	16	0.02	4	10	0.01	7		
4632	2/12/2010	15:45	7.910	7.910	7.850	7.880	1,604,798	0.030	0.060	0.000	0.050	30	1153	46	260	12	22	0.02	5	13	0.01	6	0.06	40	803	32	213	10	21	0.02	4	20	0.02	6		
4658	2/16/2010	15:45	8.140	8.150	8.060	8.070	2,459,003	0.070	0.090	0.010	0.010	10	490	20	135	4	34	0.03	1	27	0.03	2	0.09	70	190	8	30	12	3	0.00	4	10	0.01	12		
4684	2/17/2010	15:45	8.060	8.070	8.040	8.040	763,074	0.020	0.030	0.010	0.020	0	495	20	30	7	4	0.00	2	0	0.00	5	0.03	10	605	24	35	8	4	0.00	2	0	0.00	5		
4710	2/18/2010	15:45	7.960	7.960	7.950	7.960	1,146,364	0.000	0.010	0.000	0.020	0	270	11	90	9	10	0.01	4	0	0.00	7	0.01	10	420	17	45	7	6	0.01	3	5	0.01	4		
4736	2/19/2010	15:45	7.930	7.940	7.920	7.940	799,445	0.010	0.020	0.010	0.040	20	305	12	30	8	4	0.00	3	5	0.00	4	0.02	0	215	9	0	20	9	2	0.00	3	0	0.00	5	
4762	2/22/2010	15:45	7.920	7.930	7.910	7.910	987,254	0.010	0.020	0.010	0.010	10	170	7	50	8	6	0.01	5	10	0.01	5	0.04	20	300	12	20	8	2	0.00	3	10	0.01	7		
4788	2/23/2010	15:45	7.790	7.800	7.790	7.800	775,388	0.010	0.010	0.010	0.020	0	610	24	300	10	30	0.03	4	20	0.02	6	0.02	0	770	31	125	9	14	0.01	4	10	0.01	6		
4814	2/24/2010	15:45	8.040	8.060	8.030	8.060	1,212,202	0.020	0.030	0.020	0.040	20	741	30	170	8	21	0.02	2	15	0.01	4	0.02	0	281	11	133	11	12	0.01	3	0	0.00	6		
4840	2/25/2010	15:45	7.890	7.900	7.860	7.900	1,515,630	0																												

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# Long Position

# Short Position

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Count = 268

Date	Time	Open	High	Low	Close	Volume	C-O	H-L	H-O	Long Position										Short Position														
										CH-PL	Profit or Loss	Total Profit for Day	Avg Profit per 15 min	Amt meeting criteria for 15 min	Total Value of these Matches for Day	Count of Matches for this Day	Avg Profit per 15 min for this Day	Avg Profit per Share per 15 min period	Number of Entries that are >= Avg Profit for Day	Median Profit per 15 min for this Day	Median Profit per Share per 15 min period	Number of Entries that are >= Median Profit for the Day	PH-CL	Profit or Loss	Total Profit for Day	Avg Profit per 15 min	Amt meeting criteria for 15 min	Total Value of these Matches for Day	Count of Matches for this Day	Avg Profit per 15 min for this Day	Avg Profit per Share per 15 min period	Number of Entries that are >= Avg Profit for Day	Median Profit per 15 min for this Day	Median Profit per Share per 15 min period
5152	3/15/2010	15:45	8.910	8.920	8.890	8.930	1,048,610	0.020	0.030	0.010	0.040	20	656	26	300	10	30	0.03	5	25	0.02	5	0.01	10	616	25	260	10	26	0.03	3	20	0.02	5
5178	3/16/2010	15:45	9.410	9.420	9.380	9.410	2,653,434	0.000	0.040	0.010	0.030	10	1266	51	380	7	54	0.05	2	40	0.04	4	0.04	25	456	18	191	10	19	0.02	4	10	0.01	5
5204	3/17/2010	15:45	9.670	9.700	9.660	9.680	2,434,818	0.010	0.040	0.030	0.050	30	1230	49	270	9	30	0.03	4	30	0.03	5	0.04	20	850	34	325	8	41	0.04	3	25	0.02	4
5230	3/18/2010	15:45	9.385	9.420	9.380	9.400	1,692,969	0.015	0.040	0.035	0.060	40	858	34	283	7	40	0.04	1	30	0.03	4	0.02	0	1238	50	243	9	27	0.03	2	15	0.02	6
5256	3/19/2010	15:45	9.140	9.145	9.120	9.120	1,737,105	0.020	0.025	0.005	0.015	5	495	20	240	11	22	0.02	4	20	0.02	6	0.04	20	890	36	85	7	12	0.01	3	0	0.00	5
5282	3/22/2010	15:45	9.310	9.330	9.290	9.320	1,097,262	0.010	0.040	0.020	0.040	20	1379	55	165	5	33	0.03	2	30	0.03	3	0.03	10	589	24	339	11	31	0.03	4	30	0.03	6
5308	3/23/2010	15:45	9.458	9.490	9.430	9.460	1,362,053	0.002	0.060	0.033	0.050	30	825	33	220	9	24	0.02	5	30	0.03	5	0.03	10	685	27	110	9	12	0.01	4	5	0.01	5
5334	3/24/2010	15:45	9.270	9.270	9.240	9.240	961,915	0.030	0.030	0.000	0.040	20	617	25	100	6	17	0.02	3	15	0.02	3	0.05	30	707	28	293	7	42	0.04	3	30	0.03	4
5360	3/25/2010	15:45	9.100	9.110	9.030	9.040	2,562,856	0.060	0.080	0.010	0.020	0	503	20	230	11	21	0.02	5	20	0.02	6	0.15	130	1163	47	260	5	52	0.05	1	50	0.05	5
5386	3/26/2010	15:45	9.000	9.030	8.990	9.030	1,078,468	0.030	0.040	0.030	0.050	30	605	24	195	9	22	0.02	2	15	0.02	5	0.02	0	875	35	75	5	15	0.01	2	0	0.00	5
5412	3/29/2010	15:45	9.150	9.150	9.110	9.120	999,759	0.030	0.040	0.000	0.020	0	530	21	120	7	17	0.02	2	10	0.01	5	0.04	20	530	21	80	7	11	0.01	2	10	0.01	4
5438	3/30/2010	15:45	9.271	9.280	9.250	9.280	854,848	0.009	0.030	0.009	0.030	10	740	30	317	7	45	0.05	2	40	0.04	4	0.04	20	620	25	117	8	15	0.01	4	15	0.01	4
5464	3/31/2010	15:45	9.330	9.330	9.260	9.280	1,274,693	0.050	0.070	0.000	0.010	10	795	32	290	6	48	0.05	2	30	0.03	3	0.09	70	675	27	145	11	13	0.01	4	10	0.01	7
5490	4/1/2010	15:45	9.340	9.380	9.330	9.380	1,060,299	0.040	0.050	0.040	0.060	40	760	30	300	14	21	0.02	5	20	0.02	8	0.03	10	850	34	240	8	30	0.03	3	15	0.01	4
5516	4/5/2010	15:45	9.530	9.540	9.510	9.540	1,408,703	0.010	0.030	0.010	0.030	10	460	18	125	5	25	0.03	2	20	0.02	4	0.03	10	350	14	120	8	15	0.01	2	5	0.00	4
5542	4/6/2010	15:45	9.340	9.360	9.330	9.360	816,562	0.020	0.030	0.020	0.030	10	619	25	310	9	34	0.03	3	30	0.03	5	0.03	10	759	30	120	6	20	0.02	1	5	0.01	3
5568	4/7/2010	15:45	9.680	9.690	9.650	9.670	1,618,362	0.010	0.040	0.010	0.070	50	1650	66	225	6	37	0.04	3	30	0.03	3	0.05	30	1010	40	320	14	23	0.02	6	20	0.02	7
5594	4/8/2010	15:45	9.435	9.440	9.420	9.430	1,060,858	0.005	0.020	0.005	0.030	10	543	22	222	8	28	0.03	3	15	0.02	4	0.03	10	713	29	180	9	20	0.02	4	10	0.01	5
5620	4/9/2010	15:45	9.330	9.350	9.310	9.310	2,388,197	0.020	0.040	0.020	0.050	30	572	23	250	11	23	0.02	5	10	0.01	7	0.07	50	932	37	220	5	44	0.04	3	50	0.05	3
5646	4/12/2010	15:45	9.435	9.460	9.410	9.430	1,237,466	0.005	0.050	0.025	0.030	10	415	17	20	7	3	0.00	4	10	0.01	4	0.05	30	365	15	50	8	6	0.01	4	5	0.00	4
5672	4/13/2010	15:45	9.590	9.590	9.560	9.570	1,817,085	0.020	0.030	0.000	0.020	0	585	23	110	5	22	0.02	2	0	0.00	3	0.03	10	335	13	184	10	18	0.02	3	5	0.00	5
5698	4/14/2010	15:45	9.940	9.940	9.890	9.900	1,910,419	0.040	0.050	0.000	0.050	30	990	40	320	9	36	0.04	6	40	0.04	5	0.06	40	890	36	430	11	39	0.04	6	40	0.04	6
5724	4/15/2010	15:45	10.150	10.190	10.130	10.170	3,993,410	0.020	0.060	0.040	0.090	70	1597	64	480	9	53	0.05	3	50	0.05	5	0.05	30	1177	47	805	15	54	0.05	8	60	0.06	8
5750	4/16/2010	15:45	9.795	9.840	9.790	9.820	3,297,469	0.025	0.050	0.045	0.060	40	2037	81	830	10	83	0.08	3	45	0.05	5	0.05	30	1935	77	640	9	71	0.07	4	70	0.07	5
5776	4/19/2010	15:45	9.580	9.610	9.560	9.590	1,506,874	0.010	0.050	0.030	0.040	20	1493	60	760	12	63	0.06	4	50	0.05	6	0.08	60	1881	75	270	8	34	0.03	3	20	0.02	5
5802	4/20/2010	15:45	9.800	9.810	9.740	9.780	2,009,638	0.020	0.070	0.010	0.030	10	755	30	210	8	26	0.03	2	23	0.02	4	0.06	40	665	27	140	9	16	0.02	3	10	0.01	5
5828	4/21/2010	15:45	9.795	9.830	9.790	9.790	1,953,381	0.005	0.040	0.035	0.050	30	1355	54	490	9	54	0.05	4	50	0.05	6	0.03	10	1435	57	125	11	11	0.01	3	5	0.01	6
5854	4/22/2010	15:45	9.880	9.910	9.870	9.870	1,320,654	0.010	0.040	0.030	0.040	20	1740	70	430	5	86	0.09	2	50	0.05	3	0.04	20	1090	44	310	11	28	0.03	6	30	0.03	6
5880	4/23/2010	15:45	9.790	9.800	9.770	9.770	1,072,526	0.020	0.030	0.010	0.030	10	862	34	392	11	36	0.04	4	30	0.03	7	0.03	10	912	36	280	9	31	0.03	3	20	0.02	5
5906	4/26/2010	15:45	10.020	10.030	9.980	9.980	1,821,936	0.040	0.050	0.010	0.030	10	1260	50	430	7	61	0.06	3	60	0.06	4	0.06	40	920	37	335	13	26	0.03	5	20	0.02	7
5932	4/27/2010	15:45	9.650	9.650	9.540	9.590	2,718,737	0.060	0.110	0.000	0.040	20	1325	53	365	13	28	0.03	8	30	0.03	8	0.15	130	1797	72	425	9	47	0.05	4	35	0.04	5
5958	4/28/2010	15:45	9.579	9.580	9.510	9.560	1,314,153	0.019	0.070	0.001	0.020	0	1630	65	595	9	66	0.07	3	50	0.05	6	0.10	80	2000	80	560	9	62	0.06	3	50	0.05	5
5984	4/29/2010	15:45	9.740	9.760	9.730	9.730	1,168,161	0.010	0.030	0.020	0.030	10	765	31	270	9	30	0.03	3	20	0.02	6	0.03	10	705	28	130	7	19	0.02	4	20	0.02	4
6010	4/30/2010	15:45	9.090	9.100	9.070	9.080	2,539,435	0.010	0.030	0.010	0.030	10	1141	46	636	16	40	0.04	7	30	0.03	9	0.06	40	2211	88	456	6	76	0.08	3	80	0.08	3
6036	5/3/2010	15:45	9.320	9.350	9.300	9.300	1,375,809	0.020	0.050	0.030	0.070	50	1289	52	535	11	49	0.05	4	35	0.04	6	0.02	0	1169	47	300	9	33	0.03	5	40	0.04	5
6062	5/4/2010	15:45	8.650	8.720	8.640	8.690	2,395,379	0.040	0.080	0.070	0.100	80	1340	54	620	11	56	0.06	5	50	0.05	6	0.05	30	1890	76	510	9	57	0.06	4	40	0.04	5
6088	5/5/2010	15:45	8.553	8.600	8.530	8.590	1,827,969	0.037	0.070	0.047	0.130	110	1864	75	749	13	58	0.06	5	45	0.04	7	0.04	25	1774	71	544	6	91	0.09	3	85	0.08	3
6114	5/6/2010	15:45	8.240	8.370	8.230	8.280	2,712,147	0.040	0.140	0.130	0.190	170	2862	114	1,890	16	118	0.12	6	45	0.04	8	0.08	60	3502	140	1,023	9	114	0.11	3	61	0.06	5
6140	5/7/201																																	

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# Long Position

# Short Position

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Count = 268

Date	Time	Open	High	Low	Close	Volume	C-O	H-L	H-O	CH-PL	Long Position										Short Position														
											Profit or Loss	Total Profit for Day	Avg Profit per 15 min	Amt meeting criteria for 15 min	Total Value of these Matches for Day	Count of Matches for this Day	Avg Profit per 15 min for this Day	Avg Profit per Share per 15 min period	Number of Entries that are >= Avg Profit for Day	Median Profit per 15 min for this Day	Median Profit per Share per 15 min period	Number of Entries that are >= Median Profit for the Day	PH-CL	Profit or Loss	Total Profit for Day	Avg Profit per 15 min	Amt meeting criteria for 15 min	Total Value of these Matches for Day	Count of Matches for this Day	Avg Profit per 15 min for this Day	Avg Profit per Share per 15 min period	Number of Entries that are >= Avg Profit for Day	Median Profit per 15 min for this Day	Median Profit per Share per 15 min period	Number of Entries that are >= Median Profit for the Day
6426	5/24/2010	15:45	8.150	8.150	8.080	8.100	2,798,308	0.050	0.070	0.000	0.060	40	898	36	190	11	17	0.02	4	10	0.01	8	0.09	70	1509	60	70	140	2	70	0.07	2	70	0.07	2
6452	5/25/2010	15:45	8.120	8.160	8.090	8.160	2,165,399	0.040	0.070	0.040	0.090	70	1814	73	412	7	59	0.06	3	50	0.05	4	0.06	40	1114	45	40	555	14	40	0.04	8	41	0.04	7
6478	5/26/2010	15:45	8.260	8.290	8.215	8.230	2,969,548	0.030	0.075	0.030	0.100	80	1373	55	470	10	47	0.05	3	40	0.04	5	0.07	50	1748	70	355	9	39	0.04	4	30	0.03	6	
6504	5/27/2010	15:45	8.770	8.810	8.760	8.810	1,966,217	0.040	0.050	0.040	0.070	50	1162	46	238	5	48	0.05	3	48	0.05	3	0.02	2	532	21	349	16	22	0.02	7	20	0.02	9	
6530	5/28/2010	15:45	8.600	8.620	8.530	8.580	1,905,595	0.020	0.090	0.020	0.040	20	1317	53	617	11	56	0.06	4	40	0.04	6	0.10	80	1697	68	80	340	9	38	0.04	4	25	0.02	5
6556	6/1/2010	15:45	8.190	8.200	8.160	8.150	2,148,503	0.040	0.040	0.010	0.010	10	781	31	193	10	19	0.02	4	12	0.01	5	0.09	70	1131	45	163	7	23	0.02	4	30	0.03	4	
6582	6/2/2010	15:45	8.495	8.550	8.480	8.550	2,100,905	0.055	0.070	0.055	0.100	80	1332	53	460	8	58	0.06	4	60	0.06	4	0.05	30	870	35	275	13	21	0.02	4	20	0.02	7	
6608	6/3/2010	15:45	8.700	8.705	8.640	8.700	1,214,143	0.000	0.065	0.005	0.045	25	1330	53	340	10	34	0.03	4	20	0.02	5	0.07	50	1295	52	250	9	28	0.03	4	20	0.02	6	
6634	6/4/2010	15:45	8.050	8.130	8.040	8.120	4,287,615	0.070	0.090	0.080	0.110	90	1181	47	676	14	48	0.05	7	45	0.05	7	0.05	30	2021	81	400	5	80	0.08	2	80	0.08	4	
6660	6/7/2010	15:45	7.680	7.750	7.670	7.720	2,314,177	0.040	0.080	0.070	0.100	80	1105	44	375	12	31	0.03	6	33	0.03	6	0.12	100	1875	75	220	6	37	0.04	2	25	0.02	3	
6686	6/8/2010	15:45	7.755	7.815	7.740	7.780	1,853,272	0.025	0.075	0.060	0.115	95	2107	84	799	11	73	0.07	6	80	0.08	6	0.02	1	2192	88	492	9	55	0.05	3	40	0.04	5	
6712	6/9/2010	15:45	7.650	7.660	7.590	7.620	3,216,454	0.030	0.070	0.010	0.040	20	1120	45	480	14	34	0.03	5	30	0.03	8	0.13	110	1720	69	300	7	43	0.04	4	55	0.05	4	
6738	6/10/2010	15:45	8.040	8.040	8.010	8.020	1,961,563	0.020	0.030	0.000	0.030	10	1300	52	400	8	50	0.05	4	50	0.05	4	0.04	20	900	36	410	13	32	0.03	3	20	0.02	8	
6764	6/11/2010	15:45	8.130	8.160	8.120	8.130	1,598,769	0.000	0.040	0.030	0.075	55	1519	61	455	12	38	0.04	5	30	0.03	7	0.03	10	1059	42	469	13	36	0.04	7	40	0.04	7	
6790	6/14/2010	15:45	8.300	8.310	8.270	8.290	1,847,874	0.010	0.040	0.010	0.060	40	825	33	310	9	34	0.03	4	30	0.03	5	0.10	80	875	35	290	10	29	0.03	4	20	0.02	6	
6816	6/15/2010	15:45	8.840	8.860	8.830	8.830	2,697,920	0.010	0.030	0.020	0.045	25	1513	61	346	7	49	0.05	4	60	0.06	4	0.03	10	633	25	375	14	27	0.03	8	30	0.03	7	
6842	6/16/2010	15:45	8.890	8.920	8.880	8.910	2,040,516	0.020	0.040	0.030	0.070	50	1572	63	260	9	29	0.03	3	20	0.02	5	0.03	10	1312	52	521	10	52	0.05	4	36	0.04	5	
6868	6/17/2010	15:45	8.900	8.940	8.895	8.920	1,666,667	0.020	0.045	0.040	0.110	90	1450	58	565	10	57	0.06	5	60	0.06	5	0.02	5	1540	62	310	10	31	0.03	4	15	0.01	5	
6894	6/18/2010	15:45	8.830	8.850	8.820	8.840	1,144,845	0.010	0.030	0.020	0.050	30	736	29	170	10	17	0.02	6	20	0.02	5	0.01	10	996	40	317	9	35	0.04	2	20	0.02	6	
6920	6/21/2010	15:45	8.750	8.820	8.720	8.810	2,729,207	0.060	0.100	0.070	0.080	60	825	33	505	15	34	0.03	6	20	0.02	8	0.12	100	1395	56	170	6	28	0.03	4	35	0.03	3	
6946	6/22/2010	15:45	8.590	8.650	8.550	8.590	3,066,705	0.000	0.100	0.060	0.100	80	1150	46	530	13	41	0.04	5	30	0.03	7	0.08	60	1722	69	550	6	92	0.09	2	75	0.08	3	
6972	6/23/2010	15:45	8.570	8.600	8.560	8.570	1,750,171	0.000	0.040	0.030	0.075	55	1467	59	575	9	64	0.06	2	50	0.05	6	0.04	20	1487	59	490	8	61	0.06	2	35	0.04	4	
6998	6/24/2010	15:45	8.140	8.160	8.120	8.140	1,262,264	0.000	0.040	0.020	0.050	30	1280	51	710	15	47	0.05	8	60	0.06	8	0.04	20	1990	80	225	7	32	0.03	3	30	0.03	4	