

**Click Here**  
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Detailed View  
using revised  
Number of Shares

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Summary View  
using revised  
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 = 251

| 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 | 21.440 | 21.510 | 21.350 | 21.410 | 7,903,673 | 0.030 | 0.160 | 0.070         | 0.110          | 90                   | 2392                  | 96                              | 460                                  | 6                             | 77                                 | 0.08                                   | 3  | 70                                    | 0.07                                      | 3   | 0.15  | 130            | 1612                 | 64                    | 130                             | 1,162                                | 14                            | 83                                 | 0.08                                   | 6  | 76                                    | 0.08                                      | 7   |   |
| 54   | 6/2/2009  | 15:45 | 21.470 | 21.490 | 21.380 | 21.410 | 2,640,002 | 0.060 | 0.110 | 0.020         | 0.040          | 20                   | 2550                  | 102                             | 20                                   | 775                           | 12                                 | 65                                     | 0.06   | 4                                     | 45  | 0.04  | 6     | 0.15           | 130                  | 2520                  | 101                             | 860                                  | 10                            | 86                                 | 0.09                                   | 3  | 65                                    | 0.06                                      | 5   |   |
| 80   | 6/3/2009  | 15:45 | 21.600 | 21.770 | 21.590 | 21.740 | 7,051,098 | 0.140 | 0.180 | 0.170         | 0.290          | 270                  | 2253                  | 90                              | 270                                  | 710                           | 9                                  | 79                                     | 0.08   | 5                                     | 80  | 0.08  | 5     | 0.02           | 0                    | 1693                  | 68                              | 0                                    | 658                           | 10                                 | 66                                     | 0.07   | 4                                     | 53  | 0.05  | 5 |
| 106  | 6/4/2009  | 15:45 | 21.840 | 21.880 | 21.790 | 21.840 | 4,125,035 | 0.000 | 0.090 | 0.040         | 0.100          | 80                   | 1585                  | 63                              | 750                                  | 11                            | 68                                 | 0.07                                   | 4  | 60                                    | 0.06                                      | 6   | 0.09  | 70             | 1565                 | 63                    | 480                             | 10                                   | 48                            | 0.05                               | 5                                      | 50   | 0.05                                  | 5   |   |   |
| 132  | 6/5/2009  | 15:45 | 22.220 | 22.260 | 22.120 | 22.150 | 5,298,007 | 0.070 | 0.140 | 0.040         | 0.090          | 70                   | 2495                  | 100                             | 755                                  | 7                             | 108                                | 0.11                                   | 3  | 90                                    | 0.09                                      | 4   | 0.20  | 180            | 2255                 | 90                    | 180                             | 640                                  | 11                            | 58                                 | 0.06                                   | 5  | 50                                    | 0.05                                      | 6   |   |
| 158  | 6/8/2009  | 15:45 | 22.220 | 22.260 | 22.070 | 22.060 | 4,658,617 | 0.160 | 0.190 | 0.040         | 0.150          | 130                  | 2295                  | 92                              | 820                                  | 11                            | 75                                 | 0.07                                   | 5  | 60                                    | 0.06                                      | 7   | 0.26  | 240            | 1700                 | 68                    | 240                             | 1,030                                | 15                            | 69                                 | 0.07                                   | 5  | 50                                    | 0.05                                      | 10  |   |
| 184  | 6/9/2009  | 15:45 | 22.150 | 22.150 | 22.050 | 22.090 | 4,966,288 | 0.060 | 0.100 | 0.000         | 0.090          | 70                   | 2058                  | 82                              | 650                                  | 8                             | 81                                 | 0.08                                   | 4  | 80                                    | 0.08                                      | 4   | 0.12  | 100            | 1908                 | 76                    | 100                             | 728                                  | 9                             | 81                                 | 0.08                                   | 4  | 70                                    | 0.07                                      | 5   |   |
| 210  | 6/10/2009 | 15:45 | 22.530 | 22.630 | 22.520 | 22.560 | 8,084,112 | 0.030 | 0.110 | 0.100         | 0.230          | 210                  | 2150                  | 86                              | 560                                  | 7                             | 80                                 | 0.08                                   | 4  | 90                                    | 0.09                                      | 4   | 0.01  | 10             | 1420                 | 57                    | 10                              | 790                                  | 12                            | 66                                 | 0.07                                   | 7  | 80                                    | 0.08                                      | 6   |   |
| 236  | 6/11/2009 | 15:45 | 22.915 | 22.980 | 22.770 | 22.840 | 5,612,359 | 0.075 | 0.210 | 0.065         | 0.120          | 100                  | 2400                  | 96                              | 480                                  | 10                            | 48                                 | 0.05                                   | 5  | 40                                    | 0.04                                      | 5   | 0.20  | 180            | 2060                 | 82                    | 510                             | 9                                    | 57                            | 0.06                               | 4                                      | 50   | 0.05                                  | 5   |   |   |
| 262  | 6/12/2009 | 15:45 | 23.275 | 23.390 | 23.210 | 23.340 | 5,540,671 | 0.065 | 0.180 | 0.115         | 0.180          | 160                  | 2430                  | 97                              | 885                                  | 8                             | 111                                | 0.11                                   | 3  | 105                                   | 0.11                                      | 4   | 0.10  | 80             | 1670                 | 67                    | 80                              | 695                                  | 12                            | 58                                 | 0.06                                   | 8  | 60                                    | 0.06                                      | 6   |   |
| 288  | 6/15/2009 | 15:45 | 23.430 | 23.490 | 23.410 | 23.430 | 7,042,752 | 0.000 | 0.080 | 0.060         | 0.330          | 310                  | 2610                  | 104                             | 960                                  | 10                            | 96                                 | 0.10                                   | 2  | 70                                    | 0.07                                      | 5   | 0.02  | 0              | 2460                 | 98                    | 0                               | 680                                  | 10                            | 68                                 | 0.07                                   | 3  | 35                                    | 0.03                                      | 5   |   |
| 314  | 6/16/2009 | 15:45 | 23.670 | 23.730 | 23.450 | 23.460 | 9,505,495 | 0.210 | 0.280 | 0.060         | 0.130          | 110                  | 2847                  | 114                             | 950                                  | 11                            | 86                                 | 0.09                                   | 6  | 90                                    | 0.09                                      | 6   | 0.29  | 270            | 2887                 | 115                   | 270                             | 1,320                                | 10                            | 132                                | 0.13                                   | 4  | 120                                   | 0.12                                      | 5   |   |
| 340  | 6/17/2009 | 15:45 | 23.740 | 23.780 | 23.660 | 23.690 | 6,745,630 | 0.050 | 0.120 | 0.040         | 0.170          | 150                  | 2630                  | 105                             | 1,040                                | 10                            | 104                                | 0.10                                   | 5  | 105                                   | 0.11                                      | 5   | 0.10  | 80             | 2040                 | 82                    | 833                             | 13                                   | 64                            | 0.06                               | 7                                      | 65   | 0.07                                  | 7   |   |   |
| 366  | 6/18/2009 | 15:45 | 23.589 | 23.650 | 23.490 | 23.510 | 4,904,161 | 0.079 | 0.160 | 0.061         | 0.110          | 90                   | 2060                  | 82                              | 800                                  | 10                            | 80                                 | 0.08                                   | 3  | 60                                    | 0.06                                      | 5   | 0.13  | 110            | 2000                 | 80                    | 680                             | 10                                   | 68                            | 0.07                               | 4                                      | 50   | 0.05                                  | 5   |   |   |
| 392  | 6/19/2009 | 15:45 | 24.160 | 24.160 | 24.070 | 24.080 | 8,017,207 | 0.080 | 0.090 | 0.000         | 0.030          | 10                   | 2350                  | 94                              | 1,090                                | 14                            | 78                                 | 0.08                                   | 7  | 75                                    | 0.07                                      | 7   | 0.22  | 200            | 2230                 | 89                    | 200                             | 1,250                                | 13                            | 96                                 | 0.10                                   | 7  | 100                                   | 0.10                                      | 7   |   |
| 418  | 6/22/2009 | 15:45 | 23.360 | 23.430 | 23.260 | 23.290 | 8,091,809 | 0.070 | 0.170 | 0.070         | 0.120          | 100                  | 1375                  | 55                              | 635                                  | 12                            | 53                                 | 0.05                                   | 6  | 50                                    | 0.05                                      | 6   | 0.18  | 160            | 2355                 | 94                    | 160                             | 545                                  | 6                             | 91                                 | 0.09                                   | 2  | 85                                    | 0.09                                      | 3   |   |
| 444  | 6/23/2009 | 15:45 | 23.370 | 23.410 | 23.280 | 23.350 | 5,907,850 | 0.020 | 0.130 | 0.040         | 0.055          | 35                   | 1940                  | 78                              | 970                                  | 10                            | 97                                 | 0.10                                   | 4  | 70                                    | 0.07                                      | 6   | 0.17  | 150            | 1990                 | 80                    | 715                             | 10                                   | 72                            | 0.07                               | 3                                      | 60   | 0.06                                  | 7   |   |   |
| 470  | 6/24/2009 | 15:45 | 23.500 | 23.610 | 23.490 | 23.480 | 3,225,466 | 0.020 | 0.120 | 0.110         | 0.180          | 160                  | 2230                  | 89                              | 740                                  | 11                            | 67                                 | 0.07                                   | 5  | 40                                    | 0.04                                      | 6   | 0.05  | 30             | 2120                 | 85                    | 1,160                           | 12                                   | 97                            | 0.10                               | 4                                      | 60   | 0.06                                  | 6   |   |   |
| 496  | 6/25/2009 | 15:45 | 23.680 | 23.930 | 23.670 | 23.800 | 5,728,830 | 0.120 | 0.260 | 0.250         | 0.300          | 280                  | 2892                  | 116                             | 1,152                                | 14                            | 82                                 | 0.08                                   | 5  | 60                                    | 0.06                                      | 7   | 0.10  | 80             | 2032                 | 81                    | 917                             | 13                                   | 71                            | 0.07                               | 5                                      | 70   | 0.07                                  | 7   |   |   |
| 522  | 6/26/2009 | 15:45 | 23.380 | 23.420 | 23.350 | 23.360 | 5,258,638 | 0.020 | 0.070 | 0.040         | 0.090          | 70                   | 1090                  | 44                              | 380                                  | 12                            | 32                                 | 0.03                                   | 3  | 25                                    | 0.02                                      | 6   | 0.06  | 40             | 1470                 | 59                    | 380                             | 8                                    | 48                            | 0.05                               | 3                                      | 40   | 0.04                                  | 4   |   |   |
| 548  | 6/29/2009 | 15:45 | 23.760 | 23.880 | 23.730 | 23.870 | 5,374,471 | 0.110 | 0.150 | 0.120         | 0.130          | 110                  | 1970                  | 79                              | 540                                  | 9                             | 60                                 | 0.06                                   | 4  | 60                                    | 0.06                                      | 5   | 0.16  | 140            | 1720                 | 69                    | 830                             | 11                                   | 75                            | 0.08                               | 5                                      | 50   | 0.05                                  | 6   |   |   |
| 574  | 6/30/2009 | 15:45 | 23.850 | 23.890 | 23.710 | 23.780 | 9,358,370 | 0.070 | 0.180 | 0.040         | 0.130          | 110                  | 1808                  | 72                              | 871                                  | 13                            | 67                                 | 0.07                                   | 4  | 60                                    | 0.06                                      | 7   | 0.16  | 140            | 2418                 | 97                    | 140                             | 400                                  | 6                             | 67                                 | 0.07                                   | 3  | 60                                    | 0.06                                      | 3   |   |
| 600  | 7/1/2009  | 15:45 | 24.040 | 24.060 | 24.000 | 24.050 | 4,412,657 | 0.010 | 0.060 | 0.020         | 0.030          | 10                   | 1502                  | 60                              | 585                                  | 13                            | 45                                 | 0.04                                   | 4  | 35                                    | 0.03                                      | 7   | 0.11  | 90             | 1702                 | 68                    | 560                             | 9                                    | 62                            | 0.06                               | 2                                      | 60   | 0.06                                  | 5   |   |   |
| 626  | 7/2/2009  | 15:45 | 23.450 | 23.530 | 23.350 | 23.380 | 6,287,750 | 0.070 | 0.180 | 0.080         | 0.200          | 180                  | 1835                  | 73                              | 720                                  | 10                            | 72                                 | 0.07                                   | 6  | 85                                    | 0.09                                      | 5   | 0.11  | 90             | 2165                 | 87                    | 90                              | 630                                  | 10                            | 63                                 | 0.06                                   | 4  | 55                                    | 0.06                                      | 5   |   |
| 652  | 7/6/2009  | 15:45 | 23.140 | 23.260 | 23.140 | 23.210 | 4,662,190 | 0.070 | 0.120 | 0.120         | 0.200          | 180                  | 1895                  | 76                              | 600                                  | 8                             | 75                                 | 0.07                                   | 4  | 75                                    | 0.07                                      | 4   | 0.02  | 0              | 1725                 | 69                    | 790                             | 12                                   | 66                            | 0.07                               | 3                                      | 40   | 0.04                                  | 6   |   |   |
| 678  | 7/7/2009  | 15:45 | 22.580 | 22.600 | 22.470 | 22.540 | 7,272,642 | 0.040 | 0.130 | 0.020         | 0.050          | 30                   | 939                   | 38                              | 571                                  | 15                            | 38                                 | 0.04                                   | 7  | 30                                    | 0.03                                      | 8   | 0.16  | 140            | 2029                 | 81                    | 390                             | 7                                    | 56                            | 0.06                               | 2                                      | 40   | 0.04                                  | 4   |   |   |
| 704  | 7/8/2009  | 15:45 | 22.640 | 22.700 | 22.540 | 22.570 | 6,816,552 | 0.070 | 0.160 | 0.060         | 0.210          | 190                  | 2560                  | 102                             | 480                                  | 8                             | 60                                 | 0.06                                   | 3  | 35                                    | 0.04                                      | 4   | 0.14  | 120            | 1770                 | 71                    | 120                             | 690                                  | 12                            | 57                                 | 0.06                                   | 3  | 40                                    | 0.04                                      | 6   |   |
| 730  | 7/9/2009  | 15:45 | 22.470 | 22.530 | 22.380 | 22.450 | 4,317,376 | 0.020 | 0.150 | 0.060         | 0.130          | 110                  | 1700                  | 68                              | 905                                  | 14                            | 65                                 | 0.06                                   | 5  | 50                                    | 0.05                                      | 9   | 0.13  | 110            | 2160                 | 86                    | 705                             | 8                                    | 88                            | 0.09                               | 4                                      | 85   | 0.09                                  | 4   |   |   |
| 756  | 7/10/2009 | 15:45 | 22.380 | 22.480 | 22.380 | 22.400 | 3,837,297 | 0.020 | 0.100 | 0.100         | 0.120          | 100                  | 1950                  | 78                              | 415                                  | 9                             | 46                                 | 0.05                                   | 5  | 50                                    | 0.05                                      | 5   | 0.04  | 20             | 1570                 | 63                    | 20                              | 510                                  | 11                            | 46                                 | 0.05                                   | 5  | 40                                    | 0.04                                      | 6   |   |
| 782  | 7/13/2009 | 15:45 | 23.220 | 23.260 | 23.150 | 23.240 | 7,348,924 | 0.020 | 0.110 | 0.040         | 0.110          | 90                   | 2660                  | 106                             | 780                                  | 7                             | 111                                | 0.11                                   | 2  | 90                                    | 0.09                                      | 4   | 0.09  | 70             | 1030                 | 41                    | 70                              | 450                                  | 16                            | 28                                 | 0.03                                   | 8  | 25                                    | 0.02                                      | 8   |   |
| 808  | 7/14/2009 | 15:45 | 23.080 | 23.120 | 23.040 | 23.120 | 3,678,491 | 0.040 | 0.080 | 0.040         | 0.160          | 140                  | 1870                  | 75                              | 890                                  | 12                            | 74                                 | 0.07                                   | 4  | 50                                    | 0.05                                      | 8   | 0.04  | 20             | 1860                 | 74                    | 20                              | 390                                  | 9                             | 43                                 | 0.04                                   | 3  | 40                                    | 0.04                                      | 5   |   |
| 834  | 7/15/2009 | 15:45 | 24.005 | 24.130 | 23.990 | 24.130 | 8,710,361 | 0.125 | 0.140 | 0.125         | 0.170          | 150                  | 1890                  | 76                              | 315                                  | 6                             | 52                                 | 0.05                                   | 3  | 55                                    | 0.05                                      | 3   | 0.03  | 10             | 1115                 | 45                    | 530                             | 11                                   | 48                            | 0.05                               | 5                                      | 40   | 0.04                                  | 7   |   |   |
| 860  | 7/16/2009 | 15:45 | 24.300 | 24.450 | 24.290 | 24.450 | 6,360,972 | 0.150 | 0.160 | 0.150         | 0.200          | 180                  | 2155                  | 86                              | 790                                  | 9                             | 88                                 | 0.09                                   | 4  | 60                                    | 0.06                                      | 6   | 0.05  | 30             | 1295                 | 52                    | 30                              | 710                                  | 12                            | 59                                 | 0.06                                   | 4  | 50                                    | 0.05                                      | 7   |   |
| 886  | 7/17/2009 | 15:45 | 24.150 | 24.300 | 24.110 | 24.300 | 6,934,869 | 0.150 | 0.190 | 0.150         | 0.160          | 140                  | 1321                  | 53                              | 470                                  | 7                             | 67                                 | 0.07                                   | 4  | 70                                    | 0.07                                      | 4   | 0.11  | 90             | 1511                 | 60                    | 476                             | 8                                    | 60                            | 0.06                               | 2                                      | 45   | 0.04                                  | 4   |   |   |
| 912  | 7/20/2009 | 15:45 | 24.440 | 24.540 | 24.420 | 24.540 | 5,007,088 | 0.100 | 0.120 | 0.100         | 0.140          | 120                  | 1410                  | 56                              | 520                                  | 12                            | 43                                 | 0.04                                   | 5  | 30                                    | 0.03                                      | 7   | 0.06  | 40             | 1270                 | 51                    | 370                             | 9                                    | 41                            | 0.04                               | 3                                      | 30   | 0.03                                  | 5   |   |   |
| 938  | 7/21/2009 | 15:45 | 24.810 | 24.840 | 24.750 | 24.840 | 5,888,642 | 0.030 | 0.090 | 0.030         | 0.130          | 110                  | 2090                  | 84                              | 720                                  | 9                             | 80                                 | 0.08                                   | 5  | 90                                    | 0.09                                      | 5   | 0.06  | 40             | 1920                 | 77                    | 40                              | 560                                  | 11                            | 51                                 | 0.05                                   | 6  | 60                                    | 0.06                                      | 6   |   |
| 964  | 7/22/2009 | 15:45 | 24.690 | 24.910 | 24.680 | 24.810 | 6,186,498 | 0.120 | 0.230 | 0.220         | 0.250          | 230                  | 1788                  | 72                              | 828                                  | 11                            | 75                                 | 0.08                                   | 4  | 45                                    | 0.04                                      | 6   | 0     |                |                      |                       |                                 |                                      |                               |                                    |  |  |                                       |   |   |   |

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Summary View  
using revised  
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 = 251

| 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 | 23.371 | 23.430 | 23.310 | 23.430 | 5,206,226 | 0.059 | 0.120 | 0.059         | 0.070          | 50                   | 1155                  | 46                              |                                      | 505                           | 12                                 | 42                                     | 0.04   | 4                                     | 40  | 0.04  | 6     | 0.11           | 90                   | 1385                  | 55                              |                                      | 320                           | 7                                  | 46                                     | 0.05   | 4                                     | 50  | 0.05  | 4 |
| 1328 | 8/11/2009 | 15:45 | 23.269 | 23.269 | 23.130 | 23.140 | 2,852,091 | 0.129 | 0.139 | 0.000         | 0.049          | 29                   | 1075                  | 43                              |                                      | 421                           | 9                                  | 47                                     | 0.05   | 2                                     | 30  | 0.03  | 5     | 0.14           | 120                  | 1316                  | 53                              | 120                                  | 530                           | 13                                 | 41                                     | 0.04   | 5                                     | 20  | 0.02  | 7 |
| 1354 | 8/12/2009 | 15:45 | 23.711 | 23.826 | 23.540 | 23.540 | 6,781,020 | 0.171 | 0.286 | 0.116         | 0.116          | 96                   | 2584                  | 103                             | 96                                   | 786                           | 9                                  | 87                                     | 0.09   | 3                                     | 80  | 0.08  | 5     | 0.30           | 280                  | 1498                  | 60                              |                                      | 790                           | 16                                 | 49                                     | 0.05   | 7                                     | 40  | 0.04  | 9 |
| 1380 | 8/13/2009 | 15:45 | 23.600 | 23.670 | 23.540 | 23.630 | 3,135,139 | 0.030 | 0.130 | 0.070         | 0.120          | 100                  | 1935                  | 77                              |                                      | 520                           | 9                                  | 58                                     | 0.06   | 3                                     | 40  | 0.04  | 6     | 0.10           | 80                   | 1895                  | 76                              | 80                                   | 695                           | 9                                  | 77                                     | 0.08   | 5                                     | 80  | 0.08  | 5 |
| 1406 | 8/14/2009 | 15:45 | 23.630 | 23.720 | 23.615 | 23.700 | 4,037,674 | 0.070 | 0.105 | 0.090         | 0.190          | 170                  | 1515                  | 61                              |                                      | 430                           | 10                                 | 43                                     | 0.04   | 3                                     | 30  | 0.03  | 6     | 0.02           | 5                    | 1470                  | 59                              | 5                                    | 445                           | 7                                  | 64                                     | 0.06   | 2                                     | 40  | 0.04  | 4 |
| 1432 | 8/17/2009 | 15:45 | 23.300 | 23.330 | 23.250 | 23.260 | 4,679,562 | 0.040 | 0.080 | 0.030         | 0.090          | 70                   | 900                   | 36                              |                                      | 390                           | 13                                 | 30                                     | 0.03   | 7                                     | 30  | 0.03  | 7     | 0.06           | 40                   | 1230                  | 49                              | 40                                   | 250                           | 6                                  | 42                                     | 0.04   | 1                                     | 40  | 0.04  | 3 |
| 1458 | 8/18/2009 | 15:45 | 23.600 | 23.640 | 23.540 | 23.590 | 4,311,577 | 0.010 | 0.100 | 0.040         | 0.060          | 40                   | 1405                  | 56                              | 40                                   | 345                           | 7                                  | 49                                     | 0.05   | 2                                     | 30  | 0.03  | 5     | 0.09           | 70                   | 935                   | 37                              |                                      | 460                           | 14                                 | 33                                     | 0.03   | 6                                     | 30  | 0.03  | 8 |
| 1484 | 8/19/2009 | 15:45 | 23.640 | 23.680 | 23.483 | 23.660 | 3,815,449 | 0.020 | 0.197 | 0.040         | 0.120          | 100                  | 1947                  | 78                              | 100                                  | 491                           | 10                                 | 49                                     | 0.05   | 5                                     | 46  | 0.05  | 5     | 0.18           | 157                  | 1404                  | 56                              | 157                                  | 628                           | 11                                 | 57                                     | 0.06   | 4                                     | 40  | 0.04  | 6 |
| 1510 | 8/20/2009 | 15:45 | 23.690 | 23.710 | 23.660 | 23.680 | 4,232,533 | 0.010 | 0.050 | 0.020         | 0.030          | 10                   | 1260                  | 50                              |                                      | 350                           | 9                                  | 39                                     | 0.04   | 5                                     | 40  | 0.04  | 5     | 0.07           | 50                   | 1320                  | 53                              | 50                                   | 370                           | 9                                  | 41                                     | 0.04   | 3                                     | 30  | 0.03  | 6 |
| 1536 | 8/21/2009 | 15:45 | 24.400 | 24.430 | 24.380 | 24.420 | 7,260,812 | 0.020 | 0.050 | 0.030         | 0.060          | 40                   | 1638                  | 66                              |                                      | 150                           | 4                                  | 38                                     | 0.04   | 2                                     | 30  | 0.03  | 2     | 0.03           | 10                   | 548                   | 22                              |                                      | 205                           | 12                                 | 17                                     | 0.02   | 4                                     | 10  | 0.01  | 6 |
| 1562 | 8/24/2009 | 15:45 | 24.660 | 24.690 | 24.620 | 24.650 | 5,240,433 | 0.010 | 0.070 | 0.030         | 0.090          | 70                   | 1750                  | 70                              |                                      | 520                           | 7                                  | 74                                     | 0.07   | 3                                     | 60  | 0.06  | 4     | 0.07           | 50                   | 1300                  | 52                              | 50                                   | 340                           | 8                                  | 43                                     | 0.04   | 3                                     | 40  | 0.04  | 5 |
| 1588 | 8/25/2009 | 15:45 | 24.640 | 24.710 | 24.610 | 24.650 | 4,028,838 | 0.010 | 0.100 | 0.070         | 0.150          | 130                  | 1735                  | 69                              |                                      | 280                           | 7                                  | 40                                     | 0.04   | 4                                     | 40  | 0.04  | 4     | 0.08           | 60                   | 1635                  | 65                              | 60                                   | 878                           | 12                                 | 73                                     | 0.07   | 5                                     | 60  | 0.06  | 7 |
| 1614 | 8/26/2009 | 15:45 | 24.480 | 24.560 | 24.450 | 24.560 | 4,274,539 | 0.080 | 0.110 | 0.080         | 0.120          | 100                  | 1567                  | 63                              | 100                                  | 500                           | 11                                 | 45                                     | 0.05   | 5                                     | 40  | 0.04  | 7     | 0.06           | 40                   | 1677                  | 67                              |                                      | 792                           | 9                                  | 88                                     | 0.09   | 4                                     | 60  | 0.06  | 5 |
| 1640 | 8/27/2009 | 15:45 | 24.710 | 24.760 | 24.670 | 24.700 | 4,835,759 | 0.010 | 0.090 | 0.050         | 0.130          | 110                  | 1728                  | 69                              | 110                                  | 485                           | 6                                  | 81                                     | 0.08   | 2                                     | 68  | 0.07  | 3     | 0.04           | 20                   | 1298                  | 52                              |                                      | 515                           | 12                                 | 43                                     | 0.04   | 4                                     | 35  | 0.03  | 6 |
| 1666 | 8/28/2009 | 15:45 | 24.670 | 24.750 | 24.620 | 24.690 | 5,209,800 | 0.020 | 0.130 | 0.080         | 0.090          | 70                   | 1665                  | 67                              | 70                                   | 885                           | 14                                 | 63                                     | 0.06   | 6                                     | 55  | 0.05  | 7     | 0.19           | 170                  | 2845                  | 114                             |                                      | 620                           | 9                                  | 69                                     | 0.07   | 4                                     | 60  | 0.06  | 6 |
| 1692 | 8/31/2009 | 15:45 | 24.540 | 24.700 | 24.520 | 24.660 | 5,221,999 | 0.120 | 0.180 | 0.160         | 0.185          | 165                  | 1850                  | 74                              |                                      | 410                           | 9                                  | 46                                     | 0.05   | 3                                     | 40  | 0.04  | 7     | 0.08           | 60                   | 1530                  | 61                              | 60                                   | 410                           | 8                                  | 51                                     | 0.05   | 2                                     | 50  | 0.05  | 6 |
| 1718 | 9/1/2009  | 15:45 | 24.020 | 24.140 | 23.980 | 24.010 | 6,546,511 | 0.010 | 0.160 | 0.120         | 0.130          | 110                  | 1901                  | 76                              |                                      | 816                           | 13                                 | 63                                     | 0.06   | 5                                     | 50  | 0.05  | 7     | 0.08           | 60                   | 2781                  | 111                             |                                      | 509                           | 6                                  | 85                                     | 0.08   | 2                                     | 72  | 0.07  | 3 |
| 1744 | 9/2/2009  | 15:45 | 23.960 | 23.970 | 23.870 | 23.870 | 4,396,693 | 0.090 | 0.100 | 0.010         | 0.010          | 10                   | 1350                  | 54                              | 10                                   | 500                           | 11                                 | 45                                     | 0.05   | 3                                     | 30  | 0.03  | 7     | 0.14           | 120                  | 1300                  | 52                              |                                      | 450                           | 8                                  | 56                                     | 0.06   | 3                                     | 40  | 0.04  | 4 |
| 1770 | 9/3/2009  | 15:45 | 24.070 | 24.150 | 24.050 | 24.120 | 2,691,229 | 0.050 | 0.100 | 0.080         | 0.110          | 90                   | 1447                  | 58                              |                                      | 535                           | 9                                  | 59                                     | 0.06   | 4                                     | 50  | 0.05  | 5     | 0.04           | 20                   | 1144                  | 46                              | 20                                   | 442                           | 12                                 | 37                                     | 0.04   | 5                                     | 30  | 0.03  | 6 |
| 1796 | 9/4/2009  | 15:45 | 24.600 | 24.660 | 24.580 | 24.630 | 3,892,716 | 0.030 | 0.080 | 0.060         | 0.080          | 60                   | 2115                  | 85                              | 60                                   | 190                           | 6                                  | 32                                     | 0.03   | 2                                     | 25  | 0.03  | 3     | 0.08           | 60                   | 1295                  | 52                              |                                      | 569                           | 13                                 | 44                                     | 0.04   | 5                                     | 21  | 0.02  | 7 |
| 1822 | 9/8/2009  | 15:45 | 24.770 | 24.850 | 24.730 | 24.830 | 5,848,015 | 0.060 | 0.120 | 0.080         | 0.100          | 80                   | 1718                  | 69                              |                                      | 635                           | 9                                  | 71                                     | 0.07   | 3                                     | 60  | 0.06  | 5     | 0.07           | 50                   | 1298                  | 52                              | 50                                   | 360                           | 10                                 | 36                                     | 0.04   | 4                                     | 25  | 0.02  | 5 |
| 1848 | 9/9/2009  | 15:45 | 24.780 | 24.850 | 24.760 | 24.790 | 4,089,993 | 0.010 | 0.090 | 0.070         | 0.070          | 50                   | 1403                  | 56                              |                                      | 420                           | 9                                  | 47                                     | 0.05   | 4                                     | 40  | 0.04  | 5     | 0.09           | 70                   | 1413                  | 57                              | 70                                   | 795                           | 14                                 | 57                                     | 0.06   | 7                                     | 53  | 0.05  | 7 |
| 1874 | 9/10/2009 | 15:45 | 24.980 | 25.010 | 24.970 | 25.010 | 3,824,837 | 0.030 | 0.040 | 0.030         | 0.070          | 50                   | 1620                  | 65                              |                                      | 380                           | 9                                  | 42                                     | 0.04   | 4                                     | 40  | 0.04  | 5     | 0.02           | 0                    | 1160                  | 46                              | 0                                    | 585                           | 12                                 | 49                                     | 0.05   | 6                                     | 45  | 0.04  | 6 |
| 1900 | 9/11/2009 | 15:45 | 24.900 | 24.910 | 24.845 | 24.870 | 3,619,220 | 0.030 | 0.065 | 0.010         | 0.070          | 50                   | 1419                  | 57                              |                                      | 320                           | 9                                  | 36                                     | 0.04   | 3                                     | 30  | 0.03  | 6     | 0.07           | 55                   | 1684                  | 67                              |                                      | 559                           | 8                                  | 70                                     | 0.07   | 5                                     | 75  | 0.08  | 4 |
| 1926 | 9/14/2009 | 15:45 | 25.030 | 25.070 | 25.000 | 25.010 | 4,967,006 | 0.020 | 0.070 | 0.040         | 0.050          | 30                   | 1215                  | 49                              |                                      | 350                           | 9                                  | 39                                     | 0.04   | 5                                     | 40  | 0.04  | 5     | 0.04           | 20                   | 755                   | 30                              |                                      | 310                           | 9                                  | 34                                     | 0.03   | 3                                     | 30  | 0.03  | 5 |
| 1952 | 9/15/2009 | 15:45 | 25.170 | 25.220 | 25.170 | 25.210 | 3,718,222 | 0.040 | 0.050 | 0.050         | 0.050          | 30                   | 1468                  | 59                              | 30                                   | 340                           | 8                                  | 43                                     | 0.04   | 3                                     | 25  | 0.03  | 4     | 0.11           | 90                   | 1108                  | 44                              | 90                                   | 470                           | 12                                 | 39                                     | 0.04   | 5                                     | 30  | 0.03  | 7 |
| 1978 | 9/16/2009 | 15:45 | 25.320 | 25.330 | 25.200 | 25.210 | 5,925,347 | 0.110 | 0.130 | 0.010         | 0.060          | 40                   | 1500                  | 60                              |                                      | 520                           | 8                                  | 65                                     | 0.07   | 4                                     | 55  | 0.06  | 4     | 0.13           | 110                  | 1510                  | 60                              | 110                                  | 510                           | 11                                 | 46                                     | 0.05   | 5                                     | 40  | 0.04  | 6 |
| 2004 | 9/17/2009 | 15:45 | 25.312 | 25.360 | 25.250 | 25.310 | 3,610,384 | 0.002 | 0.110 | 0.048         | 0.050          | 30                   | 1508                  | 60                              |                                      | 415                           | 6                                  | 69                                     | 0.07   | 3                                     | 62  | 0.06  | 3     | 0.13           | 110                  | 1168                  | 47                              |                                      | 535                           | 12                                 | 45                                     | 0.04   | 5                                     | 20  | 0.02  | 9 |
| 2030 | 9/18/2009 | 15:45 | 25.400 | 25.420 | 25.240 | 25.270 | 6,795,763 | 0.130 | 0.180 | 0.020         | 0.056          | 36                   | 1761                  | 70                              |                                      | 790                           | 9                                  | 88                                     | 0.09   | 4                                     | 50  | 0.05  | 5     | 0.20           | 180                  | 1951                  | 78                              |                                      | 626                           | 10                                 | 63                                     | 0.06   | 3                                     | 30  | 0.03  | 6 |
| 2056 | 9/21/2009 | 15:45 | 25.274 | 25.310 | 25.220 | 25.310 | 2,229,690 | 0.036 | 0.090 | 0.036         | 0.100          | 80                   | 1266                  | 51                              | 80                                   | 200                           | 7                                  | 29                                     | 0.03   | 3                                     | 10  | 0.01  | 5     | 0.09           | 71                   | 1166                  | 47                              |                                      | 320                           | 9                                  | 36                                     | 0.04   | 3                                     | 20  | 0.02  | 5 |
| 2082 | 9/22/2009 | 15:45 | 25.785 | 25.810 | 25.660 | 25.780 | 9,797,761 | 0.005 | 0.150 | 0.025         | 0.040          | 20                   | 2093                  | 84                              |                                      | 920                           | 6                                  | 153                                    | 0.15   | 1                                     | 110                                       | 0.11  | 4     | 0.17           | 150                  | 1393                  | 56                              | 150                                  | 647                           | 15                                 | 43                                     | 0.04   | 6                                     | 40  | 0.04  | 8 |
| 2108 | 9/23/2009 | 15:45 | 25.880 | 25.890 | 25.650 | 25.720 | 7,566,945 | 0.160 | 0.240 | 0.010         | 0.050          | 30                   | 1415                  | 57                              | 30                                   | 435                           | 10                                 | 44                                     | 0.04   | 4                                     | 40  | 0.04  | 5     | 0.30           | 280                  | 1695                  | 68                              |                                      | 490                           | 12                                 | 41                                     | 0.04   | 2                                     | 30  | 0.03  | 7 |
| 2134 | 9/24/2009 | 15:45 | 25.950 | 26.030 | 25.920 | 25.950 | 5,439,120 | 0.000 | 0.110 | 0.080         | 0.150          | 130                  | 2131                  | 85                              | 130                                  | 631                           | 9                                  | 70                                     | 0.07   | 5                                     | 90  | 0.09  | 5     | 0.04           | 20                   | 2101                  | 84                              |                                      | 690                           | 10                                 | 69                                     | 0.07   | 4                                     | 55  | 0.05  | 5 |
| 2160 | 9/25/2009 | 15:45 | 25.583 | 25.650 | 25.540 | 25.560 | 4,157,451 | 0.023 | 0.110 | 0.067         | 0.070          | 50                   | 1577                  | 63                              | 50                                   | 700                           | 12                                 | 58                                     | 0.06   | 6                                     | 60  | 0.06  | 6     | 0.12           | 100                  | 1877                  | 75                              |                                      | 680                           | 11                                 | 62                                     | 0.06   | 3                                     | 50  | 0.05  | 6 |
| 2186 | 9/28/2009 | 15:45 | 25.910 | 25.920 | 25.800 | 25.840 | 3,557,075 | 0.070 | 0.120 | 0.010         | 0.030          | 10                   | 1617                  | 65                              |                                      | 305                           | 8                                  | 38                                     | 0.04   | 4                                     | 35  | 0.03  | 4     | 0.14           | 120                  | 1287                  | 51                              |                                      | 427                           | 13                                 | 33                                     | 0.03   | 6                                     | 30  | 0.03  | 7 |
| 2212 | 9/29/2009 | 15:45 | 25.780 | 25.800 | 25.700 | 25.760 | 3,507,601 | 0.020 | 0.100 | 0.020         | 0.070          | 50                   | 1175                  | 47                              | 50                                   | 425                           | 10                                 | 43                                     | 0.04   | 2                                     | 20  | 0.02  | 7     | 0.10           | 80                   | 1425                  | 57                              | 80                                   | 860                           | 12                                 | 72                                     | 0.07   | 4                                     | 35  | 0.03  | 6 |
|      |           |       |        |        |        |        |           |       |       |               |                |                      |                       |                                 |                                      |                               |                                    |  |  |                                       |   |   |       |                |                      |                       |                                 |                                      |                               |                                    |  |  |                                       |   |   |   |

**Click Here**  
to re-calculate the  
Detailed View  
using revised  
Number of Shares

**Click Here**  
to re-calculate the  
Summary View  
using revised  
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 = 251

| 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 | 26.310 | 26.390 | 26.300 | 26.370 | 4,821,670 | 0.060 | 0.090 | 0.080         | 0.080          | 60                   | 1288                  | 52                              | 460                                  | 10                            | 46                                 | 0.05                                   | 4  | 40                                    | 0.04                                      | 6   | 0.03  | 10             | 1518                 | 61                    | 10                              | 310                                  | 8                             | 39                                 | 0.04                                   | 3  | 30                                    | 0.03                                      | 4   |
| 2602 | 10/20/2009 | 15:45 | 26.415 | 26.420 | 26.350 | 26.380 | 3,067,974 | 0.035 | 0.070 | 0.005         | 0.110          | 90                   | 2064                  | 83                              | 510                                  | 7                             | 73                                 | 0.07                                   | 4  | 90                                    | 0.09                                      | 4   | 0.11  | 90             | 1764                 | 71                    | 90                              | 645                                  | 14                            | 46                                 | 0.05                                   | 6  | 40                                    | 0.04                                      | 8   |
| 2628 | 10/21/2009 | 15:45 | 26.530 | 26.620 | 26.530 | 26.590 | 5,183,449 | 0.060 | 0.090 | 0.090         | 0.160          | 140                  | 2034                  | 81                              | 700                                  | 10                            | 70                                 | 0.07                                   | 4  | 70                                    | 0.07                                      | 6   | 0.12  | 100            | 1984                 | 79                    | 748                             | 11                                   | 68                            | 0.07                               | 7                                      | 70   | 0.07                                  | 7   |   |
| 2654 | 10/22/2009 | 15:45 | 26.510 | 26.620 | 26.510 | 26.600 | 5,512,486 | 0.090 | 0.110 | 0.110         | 0.150          | 130                  | 2270                  | 91                              | 1,220                                | 13                            | 94                                 | 0.09                                   | 6  | 80                                    | 0.08                                      | 7   | 0.04  | 20             | 2320                 | 93                    | 20                              | 660                                  | 11                            | 60                                 | 0.06                                   | 5  | 50                                    | 0.05                                      | 6   |
| 2680 | 10/23/2009 | 15:45 | 28.070 | 28.150 | 28.030 | 28.030 | 9,750,528 | 0.040 | 0.120 | 0.080         | 0.180          | 160                  | 3950                  | 158                             | 2,570                                | 15                            | 171                                | 0.17                                   | 6  | 160                                   | 0.16                                      | 8   | 0.05  | 30             | 5900                 | 236                   | 1,370                           | 7                                    | 196                           | 0.20                               | 4                                      | 220  | 0.22                                  | 4   |   |
| 2706 | 10/26/2009 | 15:45 | 28.740 | 28.830 | 28.650 | 28.690 | 7,614,738 | 0.050 | 0.180 | 0.090         | 0.220          | 200                  | 3615                  | 145                             | 1,295                                | 11                            | 118                                | 0.12                                   | 6  | 120                                   | 0.12                                      | 6   | 0.10  | 80             | 2815                 | 113                   | 80                              | 1,110                                | 10                            | 111                                | 0.11                                   | 4  | 95                                    | 0.10                                      | 5   |
| 2732 | 10/27/2009 | 15:45 | 28.560 | 28.650 | 28.530 | 28.600 | 7,224,256 | 0.040 | 0.120 | 0.090         | 0.155          | 135                  | 2615                  | 105                             | 1,280                                | 12                            | 107                                | 0.11                                   | 4  | 78                                    | 0.08                                      | 6   | 0.13  | 110            | 2955                 | 118                   | 765                             | 7                                    | 109                           | 0.11                               | 3                                      | 100  | 0.10                                  | 4   |   |
| 2758 | 10/28/2009 | 15:45 | 28.030 | 28.140 | 28.010 | 28.030 | 6,794,402 | 0.000 | 0.130 | 0.110         | 0.180          | 160                  | 2900                  | 116                             | 1,625                                | 16                            | 102                                | 0.10                                   | 6  | 75                                    | 0.07                                      | 8   | 0.05  | 30             | 3570                 | 143                   | 835                             | 6                                    | 139                           | 0.14                               | 2                                      | 130  | 0.13                                  | 3   |   |
| 2784 | 10/29/2009 | 15:45 | 28.180 | 28.300 | 28.130 | 28.230 | 5,832,424 | 0.050 | 0.170 | 0.120         | 0.120          | 100                  | 2291                  | 92                              | 450                                  | 7                             | 64                                 | 0.06                                   | 3  | 60                                    | 0.06                                      | 4   | 0.14  | 120            | 1921                 | 77                    | 591                             | 10                                   | 59                            | 0.06                               | 5                                      | 56   | 0.06                                  | 5   |   |
| 2810 | 10/30/2009 | 15:45 | 27.790 | 27.843 | 27.670 | 27.740 | 5,850,547 | 0.050 | 0.173 | 0.052         | 0.113          | 93                   | 3040                  | 122                             | 1,663                                | 13                            | 128                                | 0.13                                   | 6  | 120                                   | 0.12                                      | 7   | 0.21  | 190            | 3798                 | 152                   | 190                             | 1,040                                | 6                             | 173                                | 0.17                                   | 3  | 170                                   | 0.17                                      | 3   |
| 2836 | 11/2/2009  | 15:45 | 27.890 | 27.920 | 27.820 | 27.890 | 4,299,277 | 0.000 | 0.100 | 0.030         | 0.040          | 20                   | 3827                  | 153                             | 1,393                                | 10                            | 139                                | 0.14                                   | 5  | 131                                   | 0.13                                      | 5   | 0.20  | 180            | 3247                 | 130                   | 180                             | 1,493                                | 12                            | 124                                | 0.12                                   | 8  | 140                                   | 0.14                                      | 7   |
| 2862 | 11/3/2009  | 15:45 | 27.500 | 27.570 | 27.490 | 27.540 | 5,540,069 | 0.040 | 0.080 | 0.070         | 0.080          | 60                   | 2115                  | 85                              | 700                                  | 9                             | 78                                 | 0.08                                   | 5  | 80                                    | 0.08                                      | 5   | 0.15  | 130            | 2315                 | 93                    | 130                             | 810                                  | 9                             | 90                                 | 0.09                                   | 5  | 90                                    | 0.09                                      | 5   |
| 2888 | 11/4/2009  | 15:45 | 28.110 | 28.160 | 28.050 | 28.070 | 8,294,376 | 0.040 | 0.110 | 0.050         | 0.100          | 80                   | 2970                  | 119                             | 740                                  | 8                             | 92                                 | 0.09                                   | 2  | 75                                    | 0.07                                      | 4   | 0.28  | 260            | 2240                 | 90                    | 1,240                           | 15                                   | 83                            | 0.08                               | 6                                      | 70   | 0.07                                  | 8   |   |
| 2914 | 11/5/2009  | 15:45 | 28.455 | 28.510 | 28.410 | 28.480 | 4,057,908 | 0.025 | 0.100 | 0.055         | 0.070          | 50                   | 1829                  | 73                              | 632                                  | 11                            | 57                                 | 0.06                                   | 4  | 50                                    | 0.05                                      | 8   | 0.10  | 80             | 1809                 | 72                    | 615                             | 10                                   | 62                            | 0.06                               | 5                                      | 60   | 0.06                                  | 5   |   |
| 2940 | 11/6/2009  | 15:45 | 28.460 | 28.530 | 28.430 | 28.530 | 2,910,776 | 0.070 | 0.100 | 0.070         | 0.100          | 80                   | 1968                  | 79                              | 825                                  | 12                            | 69                                 | 0.07                                   | 5  | 55                                    | 0.05                                      | 6   | 0.06  | 40             | 1708                 | 68                    | 913                             | 12                                   | 76                            | 0.08                               | 4                                      | 45   | 0.05                                  | 6   |   |
| 2966 | 11/9/2009  | 15:45 | 28.980 | 29.010 | 28.980 | 29.000 | 5,008,396 | 0.020 | 0.030 | 0.030         | 0.050          | 30                   | 1435                  | 57                              | 540                                  | 8                             | 67                                 | 0.07                                   | 3  | 55                                    | 0.05                                      | 4   | 0.02  | 0              | 755                  | 30                    | 400                             | 13                                   | 31                            | 0.03                               | 6                                      | 30   | 0.03                                  | 7   |   |
| 2992 | 11/10/2009 | 15:45 | 28.970 | 29.010 | 28.910 | 29.020 | 4,093,119 | 0.050 | 0.100 | 0.040         | 0.050          | 30                   | 1783                  | 71                              | 740                                  | 13                            | 57                                 | 0.06                                   | 7  | 60                                    | 0.06                                      | 7   | 0.10  | 80             | 1883                 | 75                    | 855                             | 12                                   | 71                            | 0.07                               | 3                                      | 60   | 0.06                                  | 7   |   |
| 3018 | 11/11/2009 | 15:45 | 29.095 | 29.160 | 29.090 | 29.130 | 2,491,600 | 0.035 | 0.070 | 0.065         | 0.090          | 70                   | 1483                  | 59                              | 495                                  | 9                             | 55                                 | 0.06                                   | 4  | 35                                    | 0.03                                      | 5   | 0.04  | 20             | 1443                 | 58                    | 775                             | 12                                   | 65                            | 0.06                               | 6                                      | 60   | 0.06                                  | 6   |   |
| 3044 | 11/12/2009 | 15:45 | 29.380 | 29.430 | 29.360 | 29.370 | 7,217,612 | 0.010 | 0.070 | 0.050         | 0.080          | 60                   | 1430                  | 57                              | 310                                  | 8                             | 39                                 | 0.04                                   | 4  | 35                                    | 0.04                                      | 4   | 0.03  | 10             | 1010                 | 40                    | 460                             | 9                                    | 51                            | 0.05                               | 4                                      | 40   | 0.04                                  | 6   |   |
| 3070 | 11/13/2009 | 15:45 | 29.670 | 29.700 | 29.640 | 29.640 | 3,295,541 | 0.030 | 0.060 | 0.030         | 0.080          | 60                   | 1743                  | 70                              | 540                                  | 7                             | 77                                 | 0.08                                   | 3  | 70                                    | 0.07                                      | 4   | 0.05  | 30             | 1313                 | 52                    | 30                              | 472                                  | 11                            | 43                                 | 0.04                                   | 3  | 40                                    | 0.04                                      | 7   |
| 3096 | 11/16/2009 | 15:45 | 29.480 | 29.560 | 29.460 | 29.550 | 3,609,517 | 0.070 | 0.100 | 0.080         | 0.170          | 150                  | 1208                  | 48                              | 457                                  | 12                            | 38                                 | 0.04                                   | 7  | 45                                    | 0.04                                      | 6   | 0.04  | 20             | 1488                 | 59                    | 20                              | 430                                  | 7                             | 61                                 | 0.06                                   | 3  | 60                                    | 0.06                                      | 4   |
| 3122 | 11/17/2009 | 15:45 | 29.990 | 30.010 | 29.970 | 30.010 | 5,812,930 | 0.020 | 0.040 | 0.020         | 0.050          | 30                   | 1695                  | 68                              | 220                                  | 5                             | 44                                 | 0.04                                   | 2  | 40                                    | 0.04                                      | 3   | 0.02  | 0              | 1005                 | 40                    | 570                             | 13                                   | 44                            | 0.04                               | 4                                      | 40   | 0.04                                  | 7   |   |
| 3148 | 11/18/2009 | 15:45 | 30.040 | 30.150 | 30.030 | 30.120 | 5,025,630 | 0.080 | 0.120 | 0.110         | 0.140          | 120                  | 1250                  | 50                              | 490                                  | 7                             | 70                                 | 0.07                                   | 3  | 60                                    | 0.06                                      | 4   | 0.03  | 10             | 1060                 | 42                    | 610                             | 11                                   | 55                            | 0.06                               | 4                                      | 30   | 0.03                                  | 7   |   |
| 3174 | 11/19/2009 | 15:45 | 29.845 | 29.890 | 29.780 | 29.790 | 3,761,133 | 0.055 | 0.110 | 0.045         | 0.080          | 60                   | 1345                  | 54                              | 770                                  | 12                            | 64                                 | 0.06                                   | 5  | 55                                    | 0.05                                      | 6   | 0.08  | 60             | 1595                 | 64                    | 480                             | 9                                    | 53                            | 0.05                               | 4                                      | 50   | 0.05                                  | 5   |   |
| 3200 | 11/20/2009 | 15:45 | 29.740 | 29.750 | 29.640 | 29.630 | 2,985,276 | 0.110 | 0.110 | 0.010         | 0.050          | 30                   | 1513                  | 61                              | 440                                  | 8                             | 55                                 | 0.06                                   | 4  | 55                                    | 0.06                                      | 4   | 0.14  | 120            | 1463                 | 59                    | 120                             | 513                                  | 11                            | 47                                 | 0.05                                   | 5  | 30                                    | 0.03                                      | 6   |
| 3226 | 11/23/2009 | 15:45 | 29.890 | 29.950 | 29.890 | 29.950 | 3,198,350 | 0.060 | 0.060 | 0.060         | 0.080          | 60                   | 1315                  | 53                              | 485                                  | 10                            | 49                                 | 0.05                                   | 5  | 45                                    | 0.04                                      | 5   | 0.03  | 10             | 1055                 | 42                    | 305                             | 6                                    | 51                            | 0.05                               | 3                                      | 47   | 0.05                                  | 3   |   |
| 3252 | 11/24/2009 | 15:45 | 29.890 | 29.930 | 29.870 | 29.920 | 2,469,100 | 0.030 | 0.060 | 0.040         | 0.070          | 50                   | 1103                  | 44                              | 503                                  | 11                            | 46                                 | 0.05                                   | 5  | 28                                    | 0.03                                      | 6   | 0.07  | 50             | 1093                 | 44                    | 408                             | 9                                    | 45                            | 0.05                               | 4                                      | 40   | 0.04                                  | 6   |   |
| 3278 | 11/25/2009 | 15:45 | 29.720 | 29.800 | 29.710 | 29.800 | 3,563,398 | 0.080 | 0.090 | 0.080         | 0.090          | 70                   | 1170                  | 47                              | 380                                  | 11                            | 35                                 | 0.03                                   | 4  | 20                                    | 0.02                                      | 6   | 0.08  | 60             | 1150                 | 46                    | 270                             | 8                                    | 34                            | 0.03                               | 3                                      | 15   | 0.02                                  | 4   |   |
| 3318 | 11/30/2009 | 15:45 | 29.400 | 29.460 | 29.390 | 29.420 | 3,950,913 | 0.020 | 0.070 | 0.060         | 0.100          | 80                   | 2084                  | 83                              | 269                                  | 6                             | 45                                 | 0.04                                   | 3  | 50                                    | 0.05                                      | 3   | 0.07  | 50             | 1463                 | 59                    | 50                              | 725                                  | 14                            | 52                                 | 0.05                                   | 5  | 44                                    | 0.04                                      | 7   |
| 3344 | 12/1/2009  | 15:45 | 29.975 | 30.060 | 29.930 | 30.020 | 6,299,004 | 0.045 | 0.130 | 0.085         | 0.130          | 110                  | 1770                  | 71                              | 720                                  | 9                             | 80                                 | 0.08                                   | 4  | 80                                    | 0.08                                      | 5   | 0.07  | 50             | 1060                 | 42                    | 430                             | 10                                   | 43                            | 0.04                               | 3                                      | 25   | 0.02                                  | 5   |   |
| 3370 | 12/2/2009  | 15:45 | 29.770 | 29.830 | 29.740 | 29.790 | 3,127,766 | 0.020 | 0.090 | 0.060         | 0.140          | 120                  | 1343                  | 54                              | 833                                  | 13                            | 64                                 | 0.06                                   | 4  | 40                                    | 0.04                                      | 7   | 0.03  | 10             | 1573                 | 63                    | 320                             | 5                                    | 64                            | 0.06                               | 1                                      | 60   | 0.06                                  | 3   |   |
| 3396 | 12/3/2009  | 15:45 | 29.970 | 30.000 | 29.820 | 29.840 | 5,606,326 | 0.130 | 0.180 | 0.030         | 0.040          | 20                   | 1390                  | 56                              | 260                                  | 7                             | 37                                 | 0.04                                   | 2  | 20                                    | 0.02                                      | 4   | 0.23  | 210            | 1530                 | 61                    | 660                             | 12                                   | 55                            | 0.05                               | 4                                      | 35   | 0.04                                  | 6   |   |
| 3422 | 12/4/2009  | 15:45 | 30.020 | 30.080 | 29.970 | 29.990 | 3,100,098 | 0.030 | 0.110 | 0.060         | 0.110          | 90                   | 2090                  | 84                              | 885                                  | 13                            | 68                                 | 0.07                                   | 5  | 60                                    | 0.06                                      | 7   | 0.10  | 80             | 2280                 | 91                    | 485                             | 8                                    | 61                            | 0.06                               | 4                                      | 62   | 0.06                                  | 4   |   |
| 3448 | 12/7/2009  | 15:45 | 29.810 | 29.820 | 29.760 | 29.800 | 2,595,003 | 0.010 | 0.060 | 0.010         | 0.030          | 10                   | 1147                  | 46                              | 497                                  | 13                            | 38                                 | 0.04                                   | 8  | 40                                    | 0.04                                      | 8   | 0.07  | 50             | 1367                 | 55                    | 50                              | 180                                  | 6                             | 30                                 | 0.03                                   | 3  | 32                                    | 0.03                                      | 3   |
| 3474 | 12/8/2009  | 15:45 | 29.670 | 29.690 | 29.580 | 29.580 | 3,795,201 | 0.090 | 0.110 | 0.020         | 0.045          | 25                   | 1435                  | 57                              | 200                                  | 6                             | 33                                 | 0.03                                   | 1  | 10                                    | 0.01                                      | 3   | 0.12  | 100            | 1175                 | 47                    | 100                             | 535                                  | 12                            | 45                                 | 0.04                                   | 5  | 20                                    | 0.02                                      | 8   |
| 3500 | 12/9/2009  | 15:45 | 29.770 | 29.810 | 29.720 | 29.720 | 4,190,992 | 0.050 | 0.090 | 0.040         | 0.090          | 70                   | 2196                  | 88                              | 395                                  | 7                             | 56                                 | 0.06                                   | 4  | 60                                    | 0.06                                      | 4   | 0.05  | 30             | 1416                 | 57                    | 505                             | 9                                    | 56                            | 0.06                               | 3                                      | 35   | 0.03                                  | 5   |   |
| 3526 | 12/10/2009 | 15:45 | 29.910 | 29.970 | 29.870 | 29.880 | 5,142,484 | 0.030 | 0.100 | 0.060         | 0.070          | 50                   | 1238                  | 50                              | 408                                  | 10                            | 41                                 | 0.04                                   | 5  | 42                                    |   |   |       |                |                      |                       |                                 |                                      |                               |                                    |  |  |                                       |   |   |

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using revised  
Number of Shares

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using revised  
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 = 251

| 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 |   |
| 3878 | 12/31/2009 | 15:45 | 30.740 | 30.740 | 30.490 | 30.490 | 7,454,798  | 0.250 | 0.250 | 0.000         | 0.030          | 10                   | 510                   | 20                              | 10                                   | 240                           | 11                                 | 22                                     | 0.02   | 2                                     | 10  | 0.01  | 9     | 0.30           | 280                  | 1160                  | 46                              |                                      | 210                           | 7                                  | 30                                     | 0.03   | 4                                     | 30  | 0.03  | 4 |
| 3904 | 1/4/2010   | 15:45 | 30.980 | 31.000 | 30.940 | 30.960 | 2,989,158  | 0.020 | 0.060 | 0.020         | 0.030          | 10                   | 1325                  | 53                              | 10                                   | 140                           | 6                                  | 23                                     | 0.02   | 3                                     | 25  | 0.03  | 3     | 0.08           | 60                   | 945                   | 38                              |                                      | 420                           | 13                                 | 32                                     | 0.03   | 6                                     | 20  | 0.02  | 7 |
| 3930 | 1/5/2010   | 15:45 | 30.963 | 30.990 | 30.920 | 30.970 | 3,319,124  | 0.008 | 0.070 | 0.027         | 0.050          | 30                   | 1590                  | 64                              |                                      | 470                           | 10                                 | 47                                     | 0.05   | 4                                     | 30  | 0.03  | 6     | 0.09           | 70                   | 1640                  | 66                              | 70                                   | 540                           | 10                                 | 54                                     | 0.05   | 5                                     | 60  | 0.06  | 5 |
| 3956 | 1/6/2010   | 15:45 | 30.730 | 30.790 | 30.660 | 30.780 | 4,232,365  | 0.050 | 0.130 | 0.060         | 0.070          | 50                   | 1915                  | 77                              | 50                                   | 960                           | 11                                 | 87                                     | 0.09   | 4                                     | 65  | 0.07  | 6     | 0.15           | 130                  | 2445                  | 98                              | 130                                  | 789                           | 10                                 | 79                                     | 0.08   | 4                                     | 55  | 0.06  | 5 |
| 3982 | 1/7/2010   | 15:45 | 30.410 | 30.490 | 30.410 | 30.460 | 3,925,562  | 0.050 | 0.080 | 0.080         | 0.100          | 80                   | 1835                  | 73                              |                                      | 660                           | 10                                 | 66                                     | 0.07   | 4                                     | 55  | 0.05  | 5     | 0.05           | 30                   | 2155                  | 86                              | 30                                   | 470                           | 9                                  | 52                                     | 0.05   | 3                                     | 40  | 0.04  | 5 |
| 4008 | 1/8/2010   | 15:45 | 30.710 | 30.720 | 30.620 | 30.670 | 3,846,772  | 0.040 | 0.100 | 0.010         | 0.050          | 30                   | 2278                  | 91                              | 30                                   | 790                           | 8                                  | 99                                     | 0.10   | 3                                     | 55  | 0.06  | 4     | 0.14           | 120                  | 1748                  | 70                              |                                      | 608                           | 12                                 | 51                                     | 0.05   | 4                                     | 35  | 0.03  | 6 |
| 4034 | 1/11/2010  | 15:45 | 30.310 | 30.350 | 30.200 | 30.280 | 10,649,577 | 0.030 | 0.150 | 0.040         | 0.070          | 50                   | 1655                  | 66                              |                                      | 810                           | 12                                 | 67                                     | 0.07   | 5                                     | 55  | 0.05  | 6     | 0.11           | 90                   | 2395                  | 96                              | 90                                   | 740                           | 9                                  | 82                                     | 0.08   | 3                                     | 60  | 0.06  | 5 |
| 4060 | 1/12/2010  | 15:45 | 30.060 | 30.120 | 30.020 | 30.080 | 8,016,023  | 0.020 | 0.100 | 0.060         | 0.100          | 80                   | 1981                  | 79                              | 80                                   | 636                           | 13                                 | 49                                     | 0.05   | 6                                     | 30  | 0.03  | 8     | 0.12           | 100                  | 2011                  | 80                              | 100                                  | 665                           | 11                                 | 60                                     | 0.06   | 6                                     | 70  | 0.07  | 6 |
| 4086 | 1/13/2010  | 15:45 | 30.430 | 30.430 | 30.340 | 30.360 | 4,614,719  | 0.070 | 0.090 | 0.000         | 0.010          | 10                   | 1942                  | 78                              |                                      | 440                           | 6                                  | 73                                     | 0.07   | 2                                     | 60  | 0.06  | 4     | 0.19           | 170                  | 1552                  | 62                              | 170                                  | 632                           | 12                                 | 53                                     | 0.05   | 5                                     | 45  | 0.04  | 6 |
| 4112 | 1/14/2010  | 15:45 | 31.020 | 31.080 | 30.970 | 30.970 | 5,553,855  | 0.050 | 0.110 | 0.060         | 0.080          | 60                   | 2520                  | 101                             | 60                                   | 690                           | 7                                  | 99                                     | 0.10   | 4                                     | 100                                       | 0.10  | 4     | 0.13           | 110                  | 1450                  | 58                              |                                      | 485                           | 13                                 | 37                                     | 0.04   | 5                                     | 30  | 0.03  | 8 |
| 4138 | 1/15/2010  | 15:45 | 30.930 | 30.930 | 30.840 | 30.870 | 5,759,907  | 0.060 | 0.090 | 0.000         | 0.040          | 20                   | 1815                  | 73                              |                                      | 880                           | 12                                 | 73                                     | 0.07   | 5                                     | 63  | 0.06  | 6     | 0.12           | 100                  | 2335                  | 93                              | 100                                  | 640                           | 9                                  | 71                                     | 0.07   | 5                                     | 90  | 0.09  | 5 |
| 4164 | 1/19/2010  | 15:45 | 31.080 | 31.140 | 31.070 | 31.110 | 3,299,989  | 0.030 | 0.070 | 0.060         | 0.080          | 60                   | 1825                  | 73                              |                                      | 460                           | 9                                  | 51                                     | 0.05   | 3                                     | 40  | 0.04  | 5     | 0.07           | 50                   | 1395                  | 56                              |                                      | 480                           | 11                                 | 44                                     | 0.04   | 4                                     | 30  | 0.03  | 6 |
| 4190 | 1/20/2010  | 15:45 | 30.540 | 30.630 | 30.530 | 30.600 | 3,283,065  | 0.060 | 0.100 | 0.090         | 0.150          | 130                  | 2032                  | 81                              | 130                                  | 1,000                         | 10                                 | 100                                    | 0.10   | 4                                     | 95  | 0.09  | 5     | 0.02           | 0                    | 2402                  | 96                              |                                      | 581                           | 10                                 | 58                                     | 0.06   | 6                                     | 60  | 0.06  | 5 |
| 4216 | 1/21/2010  | 15:45 | 30.090 | 30.160 | 30.010 | 30.020 | 6,008,280  | 0.070 | 0.150 | 0.070         | 0.100          | 80                   | 2652                  | 106                             |                                      | 1,410                         | 13                                 | 108                                    | 0.11   | 6                                     | 90  | 0.09  | 8     | 0.16           | 140                  | 3752                  | 150                             | 140                                  | 1,393                         | 7                                  | 199                                    | 0.20   | 3                                     | 143                                       | 0.14  | 4 |
| 4242 | 1/22/2010  | 15:45 | 28.980 | 29.010 | 28.850 | 28.970 | 9,396,411  | 0.010 | 0.160 | 0.030         | 0.040          | 20                   | 2397                  | 96                              |                                      | 1,562                         | 15                                 | 104                                    | 0.10   | 5                                     | 75  | 0.07  | 8     | 0.25           | 230                  | 4667                  | 187                             |                                      | 1,197                         | 6                                  | 200                                    | 0.20   | 3                                     | 200                                       | 0.20  | 3 |
| 4268 | 1/25/2010  | 15:45 | 29.360 | 29.400 | 29.300 | 29.330 | 5,319,251  | 0.030 | 0.100 | 0.040         | 0.127          | 107                  | 2845                  | 114                             | 107                                  | 897                           | 9                                  | 100                                    | 0.10   | 4                                     | 90  | 0.09  | 5     | 0.14           | 120                  | 2595                  | 104                             |                                      | 1,058                         | 11                                 | 96                                     | 0.10   | 3                                     | 80  | 0.08  | 6 |
| 4294 | 1/26/2010  | 15:45 | 29.510 | 29.600 | 29.510 | 29.510 | 4,999,679  | 0.000 | 0.090 | 0.090         | 0.107          | 87                   | 2930                  | 117                             | 87                                   | 927                           | 7                                  | 133                                    | 0.13   | 2                                     | 110                                       | 0.11  | 4     | 0.19           | 170                  | 2300                  | 92                              |                                      | 758                           | 11                                 | 69                                     | 0.07   | 3                                     | 60  | 0.06  | 6 |
| 4320 | 1/27/2010  | 15:45 | 29.720 | 29.780 | 29.670 | 29.680 | 3,411,382  | 0.040 | 0.110 | 0.060         | 0.130          | 110                  | 3553                  | 142                             |                                      | 1,420                         | 8                                  | 178                                    | 0.18   | 3                                     | 105                                       | 0.11  | 4     | 0.16           | 140                  | 3083                  | 123                             | 140                                  | 1,460                         | 12                                 | 122                                    | 0.12   | 5                                     | 85  | 0.09  | 6 |
| 4346 | 1/28/2010  | 15:45 | 29.430 | 29.450 | 29.170 | 29.170 | 11,016,802 | 0.260 | 0.280 | 0.020         | 0.090          | 70                   | 3185                  | 127                             |                                      | 1,050                         | 9                                  | 117                                    | 0.12   | 5                                     | 130                                       | 0.13  | 5     | 0.34           | 320                  | 4165                  | 167                             | 320                                  | 1,340                         | 12                                 | 112                                    | 0.11   | 4                                     | 90  | 0.09  | 7 |
| 4372 | 1/29/2010  | 15:45 | 28.120 | 28.260 | 27.914 | 28.190 | 12,062,478 | 0.070 | 0.346 | 0.140         | 0.470          | 450                  | 4660                  | 186                             |                                      | 2,010                         | 13                                 | 155                                    | 0.15   | 4                                     | 50  | 0.05  | 8     | 0.22           | 196                  | 7596                  | 304                             | 196                                  | 1,331                         | 7                                  | 190                                    | 0.19   | 3                                     | 190                                       | 0.19  | 4 |
| 4398 | 2/1/2010   | 15:45 | 28.340 | 28.440 | 28.330 | 28.420 | 4,022,843  | 0.080 | 0.110 | 0.100         | 0.170          | 150                  | 2651                  | 106                             | 150                                  | 967                           | 9                                  | 108                                    | 0.11   | 4                                     | 80  | 0.08  | 5     | 0.03           | 10                   | 2481                  | 99                              |                                      | 1,005                         | 10                                 | 101                                    | 0.10   | 2                                     | 65  | 0.07  | 5 |
| 4424 | 2/2/2010   | 15:45 | 28.450 | 28.490 | 28.410 | 28.470 | 3,919,014  | 0.020 | 0.080 | 0.040         | 0.080          | 60                   | 2094                  | 84                              |                                      | 1,075                         | 11                                 | 98                                     | 0.10   | 3                                     | 70  | 0.07  | 7     | 0.07           | 50                   | 1784                  | 71                              |                                      | 750                           | 11                                 | 68                                     | 0.07   | 6                                     | 70  | 0.07  | 6 |
| 4450 | 2/3/2010   | 15:45 | 28.770 | 28.800 | 28.610 | 28.640 | 6,988,578  | 0.130 | 0.190 | 0.030         | 0.070          | 50                   | 2460                  | 98                              |                                      | 240                           | 4                                  | 60                                     | 0.06   | 2                                     | 45  | 0.05  | 2     | 0.19           | 170                  | 1600                  | 64                              | 170                                  | 1,030                         | 15                                 | 69                                     | 0.07   | 7                                     | 60  | 0.06  | 8 |
| 4476 | 2/4/2010   | 15:45 | 27.945 | 27.950 | 27.820 | 27.850 | 7,848,231  | 0.095 | 0.130 | 0.005         | 0.100          | 80                   | 2532                  | 101                             |                                      | 1,762                         | 14                                 | 126                                    | 0.13   | 5                                     | 120                                       | 0.12  | 8     | 0.17           | 150                  | 3582                  | 143                             | 150                                  | 1,068                         | 9                                  | 119                                    | 0.12   | 5                                     | 120                                       | 0.12  | 5 |
| 4502 | 2/5/2010   | 15:45 | 27.970 | 28.070 | 27.895 | 28.030 | 8,260,055  | 0.060 | 0.175 | 0.100         | 0.190          | 170                  | 3790                  | 152                             | 170                                  | 1,255                         | 13                                 | 97                                     | 0.10   | 6                                     | 80  | 0.08  | 7     | 0.17           | 145                  | 3795                  | 152                             |                                      | 840                           | 6                                  | 140                                    | 0.14   | 3                                     | 120                                       | 0.12  | 3 |
| 4528 | 2/8/2010   | 15:45 | 27.840 | 27.850 | 27.670 | 27.730 | 5,353,202  | 0.110 | 0.180 | 0.010         | 0.069          | 49                   | 2282                  | 91                              |                                      | 485                           | 8                                  | 61                                     | 0.06   | 5                                     | 70  | 0.07  | 5     | 0.20           | 180                  | 2362                  | 94                              |                                      | 709                           | 11                                 | 64                                     | 0.06   | 4                                     | 60  | 0.06  | 6 |
| 4554 | 2/9/2010   | 15:45 | 28.095 | 28.100 | 27.960 | 28.020 | 4,784,552  | 0.075 | 0.140 | 0.005         | 0.010          | 10                   | 2815                  | 113                             |                                      | 665                           | 8                                  | 83                                     | 0.08   | 3                                     | 60  | 0.06  | 4     | 0.21           | 190                  | 2705                  | 108                             | 190                                  | 1,330                         | 12                                 | 111                                    | 0.11   | 4                                     | 92  | 0.09  | 6 |
| 4580 | 2/10/2010  | 15:45 | 27.925 | 28.010 | 27.910 | 28.000 | 4,038,102  | 0.075 | 0.100 | 0.085         | 0.100          | 80                   | 1957                  | 78                              | 80                                   | 1,015                         | 14                                 | 72                                     | 0.07   | 6                                     | 70  | 0.07  | 8     | 0.09           | 70                   | 2167                  | 87                              |                                      | 701                           | 9                                  | 78                                     | 0.08   | 3                                     | 50  | 0.05  | 6 |
| 4606 | 2/11/2010  | 15:45 | 28.160 | 28.180 | 28.080 | 28.130 | 4,568,087  | 0.030 | 0.100 | 0.020         | 0.100          | 80                   | 2515                  | 101                             | 80                                   | 870                           | 13                                 | 67                                     | 0.07   | 6                                     | 60  | 0.06  | 7     | 0.09           | 70                   | 2085                  | 83                              |                                      | 160                           | 6                                  | 27                                     | 0.03   | 3                                     | 25  | 0.02  | 3 |
| 4632 | 2/12/2010  | 15:45 | 27.920 | 28.000 | 27.895 | 27.940 | 7,183,126  | 0.020 | 0.105 | 0.080         | 0.180          | 160                  | 2624                  | 105                             |                                      | 665                           | 9                                  | 74                                     | 0.07   | 6                                     | 85  | 0.08  | 5     | 0.07           | 55                   | 2199                  | 88                              | 55                                   | 644                           | 11                                 | 59                                     | 0.06   | 6                                     | 80  | 0.08  | 6 |
| 4658 | 2/16/2010  | 15:45 | 28.320 | 28.380 | 28.250 | 28.360 | 7,330,740  | 0.040 | 0.130 | 0.060         | 0.140          | 120                  | 1755                  | 70                              |                                      | 570                           | 10                                 | 57                                     | 0.06   | 4                                     | 50  | 0.05  | 6     | 0.08           | 60                   | 1430                  | 57                              | 60                                   | 540                           | 11                                 | 49                                     | 0.05   | 4                                     | 30  | 0.03  | 7 |
| 4684 | 2/17/2010  | 15:45 | 28.585 | 28.620 | 28.560 | 28.600 | 4,914,451  | 0.015 | 0.060 | 0.035         | 0.095          | 75                   | 1743                  | 70                              |                                      | 669                           | 11                                 | 61                                     | 0.06   | 4                                     | 60  | 0.06  | 6     | 0.03           | 10                   | 1623                  | 65                              | 10                                   | 745                           | 13                                 | 57                                     | 0.06   | 4                                     | 50  | 0.05  | 7 |
| 4710 | 2/18/2010  | 15:45 | 28.980 | 29.040 | 28.900 | 28.980 | 6,480,697  | 0.000 | 0.140 | 0.060         | 0.115          | 95                   | 1890                  | 76                              |                                      | 485                           | 7                                  | 69                                     | 0.07   | 3                                     | 65  | 0.06  | 4     | 0.10           | 80                   | 1180                  | 47                              | 80                                   | 695                           | 13                                 | 53                                     | 0.05   | 6                                     | 45  | 0.04  | 7 |
| 4736 | 2/19/2010  | 15:45 | 28.780 | 28.800 | 28.730 | 28.780 | 4,342,186  | 0.000 | 0.070 | 0.020         | 0.070          | 50                   | 1414                  | 57                              |                                      | 509                           | 9                                  | 57                                     | 0.06   | 4                                     | 40  | 0.04  | 5     | 0.09           | 70                   | 1534                  | 61                              | 70                                   | 725                           | 10                                 | 73                                     | 0.07   | 4                                     | 52  | 0.05  | 5 |
| 4762 | 2/22/2010  | 15:45 | 28.720 | 28.740 | 28.660 | 28.740 | 2,965,918  | 0.020 | 0.080 | 0.020         | 0.050          | 30                   | 1290                  | 52                              | 30                                   | 435                           | 9                                  | 48                                     | 0.05   | 4                                     | 40  | 0.04  | 5     | 0.16           | 140                  | 1660                  | 66                              |                                      | 560                           | 10                                 | 56                                     | 0.06   | 3                                     | 50  | 0.05  | 6 |
| 4788 | 2/23/2010  | 15:45 | 28.340 | 28.370 | 28.300 | 28.340 | 2,765,742  | 0.000 | 0.070 | 0.030         | 0.030          | 10                   | 1650                  | 66                              | 10                                   | 770                           | 11                                 | 70                                     | 0.07   | 5                                     |   |   |       |                |                      |                       |                                 |                                      |                               |                                    |  |  |                                       |   |   |   |

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using revised  
Number of Shares

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to re-calculate the  
Summary View  
using revised  
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 = 251

| 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 |   |
| 5152 | 3/15/2010 | 15:45 | 29.305 | 29.340 | 29.260 | 29.300 | 3,587,393  | 0.005 | 0.080 | 0.035         | 0.090          | 70                   | 1582                  | 63                              |                                      | 484                           | 8                                  | 61                                     | 0.06   | 4                                     | 55  | 0.06  | 4     | 0.05           | 30                   | 1462                  | 58                              |                                      | 460                           | 9                                  | 51                                     | 0.05   | 2                                     | 30  | 0.03  | 5 |
| 5178 | 3/16/2010 | 15:45 | 29.360 | 29.440 | 29.320 | 29.380 | 3,987,379  | 0.020 | 0.120 | 0.080         | 0.140          | 120                  | 1670                  | 67                              |                                      | 786                           | 11                                 | 71                                     | 0.07   | 4                                     | 50  | 0.05  | 6     | 0.05           | 30                   | 1740                  | 70                              |                                      | 670                           | 9                                  | 74                                     | 0.07   | 2                                     | 60  | 0.06  | 5 |
| 5204 | 3/17/2010 | 15:45 | 29.630 | 29.670 | 29.590 | 29.640 | 3,195,447  | 0.010 | 0.080 | 0.040         | 0.120          | 100                  | 1747                  | 70                              |                                      | 335                           | 9                                  | 37                                     | 0.04   | 5                                     | 40  | 0.04  | 5     | 0.04           | 20                   | 1598                  | 64                              |                                      | 635                           | 12                                 | 53                                     | 0.05   | 5                                     | 35  | 0.03  | 6 |
| 5230 | 3/18/2010 | 15:45 | 29.560 | 29.640 | 29.560 | 29.620 | 4,187,797  | 0.060 | 0.080 | 0.080         | 0.100          | 80                   | 1398                  | 56                              |                                      | 713                           | 12                                 | 59                                     | 0.06   | 6                                     | 55  | 0.05  | 6     | 0.04           | 20                   | 1458                  | 58                              |                                      | 382                           | 8                                  | 48                                     | 0.05   | 5                                     | 56  | 0.06  | 4 |
| 5256 | 3/19/2010 | 15:45 | 29.461 | 29.610 | 29.440 | 29.600 | 4,931,244  | 0.139 | 0.170 | 0.149         | 0.220          | 200                  | 1967                  | 79                              | 200                                  | 890                           | 13                                 | 68                                     | 0.07   | 7                                     | 70  | 0.07  | 7     | 0.04           | 20                   | 2347                  | 94                              |                                      | 540                           | 6                                  | 90                                     | 0.09   | 2                                     | 85  | 0.09  | 3 |
| 5282 | 3/22/2010 | 15:45 | 29.575 | 29.620 | 29.560 | 29.610 | 3,332,805  | 0.035 | 0.060 | 0.045         | 0.100          | 80                   | 1525                  | 61                              | 80                                   | 710                           | 10                                 | 71                                     | 0.07   | 3                                     | 60  | 0.06  | 5     | 0.08           | 60                   | 1335                  | 53                              |                                      | 465                           | 10                                 | 47                                     | 0.05   | 5                                     | 50  | 0.05  | 5 |
| 5308 | 3/23/2010 | 15:45 | 29.890 | 29.895 | 29.830 | 29.890 | 3,603,332  | 0.000 | 0.065 | 0.005         | 0.075          | 55                   | 1943                  | 78                              |                                      | 535                           | 8                                  | 67                                     | 0.07   | 2                                     | 50  | 0.05  | 5     | 0.08           | 60                   | 1358                  | 54                              | 60                                   | 510                           | 14                                 | 36                                     | 0.04   | 7                                     | 32  | 0.03  | 7 |
| 5334 | 3/24/2010 | 15:45 | 29.750 | 29.750 | 29.640 | 29.660 | 3,406,058  | 0.090 | 0.110 | 0.000         | 0.060          | 40                   | 1668                  | 67                              |                                      | 521                           | 10                                 | 52                                     | 0.05   | 4                                     | 45  | 0.04  | 5     | 0.12           | 100                  | 1648                  | 66                              | 100                                  | 806                           | 11                                 | 73                                     | 0.07   | 6                                     | 100                                       | 0.10  | 6 |
| 5360 | 3/25/2010 | 15:45 | 30.230 | 30.230 | 30.020 | 30.020 | 8,018,545  | 0.210 | 0.210 | 0.000         | 0.030          | 10                   | 2414                  | 97                              | 10                                   | 570                           | 10                                 | 57                                     | 0.06   | 6                                     | 60  | 0.06  | 5     | 0.26           | 240                  | 2064                  | 83                              |                                      | 800                           | 12                                 | 67                                     | 0.07   | 7                                     | 75  | 0.08  | 6 |
| 5386 | 3/26/2010 | 15:45 | 29.635 | 29.710 | 29.620 | 29.670 | 4,312,428  | 0.035 | 0.090 | 0.075         | 0.110          | 90                   | 1398                  | 56                              |                                      | 789                           | 14                                 | 56                                     | 0.06   | 6                                     | 50  | 0.05  | 8     | 0.06           | 40                   | 2178                  | 87                              |                                      | 521                           | 8                                  | 65                                     | 0.07   | 4                                     | 50  | 0.05  | 4 |
| 5412 | 3/29/2010 | 15:45 | 29.605 | 29.660 | 29.560 | 29.600 | 2,943,088  | 0.005 | 0.100 | 0.055         | 0.090          | 70                   | 897                   | 36                              | 70                                   | 360                           | 10                                 | 36                                     | 0.04   | 4                                     | 33  | 0.03  | 5     | 0.09           | 70                   | 1177                  | 47                              |                                      | 265                           | 7                                  | 38                                     | 0.04   | 3                                     | 30  | 0.03  | 7 |
| 5438 | 3/30/2010 | 15:45 | 29.835 | 29.840 | 29.750 | 29.780 | 2,377,306  | 0.055 | 0.090 | 0.005         | 0.040          | 20                   | 1593                  | 64                              |                                      | 540                           | 9                                  | 60                                     | 0.06   | 4                                     | 60  | 0.06  | 5     | 0.12           | 100                  | 1183                  | 47                              | 100                                  | 510                           | 12                                 | 43                                     | 0.04   | 4                                     | 27  | 0.03  | 6 |
| 5464 | 3/31/2010 | 15:45 | 29.275 | 29.471 | 29.240 | 29.300 | 6,619,069  | 0.025 | 0.231 | 0.196         | 0.221          | 201                  | 1266                  | 51                              |                                      | 595                           | 13                                 | 46                                     | 0.05   | 5                                     | 35  | 0.03  | 7     | 0.06           | 40                   | 1860                  | 74                              | 40                                   | 370                           | 6                                  | 62                                     | 0.06   | 2                                     | 45  | 0.04  | 3 |
| 5490 | 4/1/2010  | 15:45 | 29.052 | 29.170 | 29.040 | 29.170 | 6,048,452  | 0.118 | 0.130 | 0.118         | 0.210          | 190                  | 2268                  | 91                              |                                      | 1,158                         | 14                                 | 83                                     | 0.08   | 7                                     | 75  | 0.07  | 7     | 0.05           | 30                   | 2968                  | 119                             | 30                                   | 1,120                         | 11                                 | 102                                    | 0.10   | 4                                     | 70  | 0.07  | 6 |
| 5516 | 4/5/2010  | 15:45 | 29.260 | 29.300 | 29.250 | 29.280 | 2,665,631  | 0.020 | 0.050 | 0.040         | 0.060          | 40                   | 1440                  | 58                              | 40                                   | 295                           | 7                                  | 42                                     | 0.04   | 3                                     | 40  | 0.04  | 4     | 0.08           | 60                   | 1127                  | 45                              |                                      | 485                           | 9                                  | 54                                     | 0.05   | 3                                     | 40  | 0.04  | 5 |
| 5542 | 4/6/2010  | 15:45 | 29.410 | 29.415 | 29.330 | 29.330 | 3,289,376  | 0.080 | 0.085 | 0.005         | 0.025          | 5                    | 1755                  | 70                              |                                      | 230                           | 4                                  | 57                                     | 0.06   | 2                                     | 55  | 0.05  | 2     | 0.12           | 100                  | 1280                  | 51                              |                                      | 650                           | 13                                 | 50                                     | 0.05   | 5                                     | 40  | 0.04  | 7 |
| 5568 | 4/7/2010  | 15:45 | 29.290 | 29.370 | 29.270 | 29.360 | 2,787,276  | 0.070 | 0.100 | 0.080         | 0.130          | 110                  | 2185                  | 87                              |                                      | 850                           | 10                                 | 85                                     | 0.09   | 5                                     | 80  | 0.08  | 5     | 0.09           | 70                   | 1965                  | 79                              | 70                                   | 685                           | 9                                  | 76                                     | 0.08   | 3                                     | 70  | 0.07  | 5 |
| 5594 | 4/8/2010  | 15:45 | 29.940 | 29.960 | 29.880 | 29.930 | 6,971,025  | 0.010 | 0.080 | 0.020         | 0.030          | 10                   | 2190                  | 88                              |                                      | 130                           | 3                                  | 43                                     | 0.04   | 1                                     | 40  | 0.04  | 2     | 0.10           | 80                   | 1160                  | 46                              |                                      | 780                           | 17                                 | 46                                     | 0.05   | 8                                     | 40  | 0.04  | 9 |
| 5620 | 4/9/2010  | 15:45 | 30.310 | 30.420 | 30.310 | 30.350 | 6,639,474  | 0.040 | 0.110 | 0.110         | 0.130          | 110                  | 1623                  | 65                              |                                      | 523                           | 8                                  | 65                                     | 0.07   | 2                                     | 50  | 0.05  | 5     | 0.00           | 20                   | 799                   | 32                              |                                      | 418                           | 10                                 | 42                                     | 0.04   | 4                                     | 40  | 0.04  | 6 |
| 5646 | 4/12/2010 | 15:45 | 30.350 | 30.390 | 30.320 | 30.330 | 3,389,411  | 0.020 | 0.070 | 0.040         | 0.060          | 40                   | 1426                  | 57                              |                                      | 360                           | 9                                  | 40                                     | 0.04   | 5                                     | 40  | 0.04  | 5     | 0.06           | 40                   | 1341                  | 54                              | 40                                   | 586                           | 12                                 | 49                                     | 0.05   | 4                                     | 33  | 0.03  | 6 |
| 5672 | 4/13/2010 | 15:45 | 30.510 | 30.510 | 30.430 | 30.460 | 3,251,166  | 0.050 | 0.080 | 0.000         | 0.030          | 10                   | 1275                  | 51                              |                                      | 540                           | 8                                  | 68                                     | 0.07   | 4                                     | 65  | 0.07  | 4     | 0.08           | 60                   | 795                   | 32                              |                                      | 470                           | 13                                 | 36                                     | 0.04   | 4                                     | 30  | 0.03  | 7 |
| 5698 | 4/14/2010 | 15:45 | 30.855 | 30.880 | 30.820 | 30.830 | 4,242,196  | 0.025 | 0.060 | 0.025         | 0.100          | 80                   | 1439                  | 58                              |                                      | 600                           | 12                                 | 50                                     | 0.05   | 6                                     | 50  | 0.05  | 6     | 0.05           | 30                   | 1389                  | 56                              | 30                                   | 460                           | 8                                  | 57                                     | 0.06   | 2                                     | 40  | 0.04  | 4 |
| 5724 | 4/15/2010 | 15:45 | 30.835 | 30.910 | 30.810 | 30.880 | 4,770,824  | 0.045 | 0.100 | 0.075         | 0.150          | 130                  | 1215                  | 49                              | 130                                  | 470                           | 9                                  | 52                                     | 0.05   | 4                                     | 50  | 0.05  | 5     | 0.04           | 20                   | 1095                  | 44                              |                                      | 255                           | 7                                  | 36                                     | 0.04   | 3                                     | 30  | 0.03  | 4 |
| 5750 | 4/16/2010 | 15:45 | 30.775 | 30.790 | 30.670 | 30.680 | 5,856,748  | 0.095 | 0.120 | 0.015         | 0.130          | 110                  | 1845                  | 74                              |                                      | 815                           | 11                                 | 74                                     | 0.07   | 6                                     | 80  | 0.08  | 6     | 0.11           | 90                   | 2035                  | 81                              | 90                                   | 820                           | 10                                 | 82                                     | 0.08   | 4                                     | 75  | 0.08  | 5 |
| 5776 | 4/19/2010 | 15:45 | 30.990 | 31.050 | 30.980 | 31.050 | 4,492,344  | 0.060 | 0.070 | 0.060         | 0.090          | 70                   | 1800                  | 72                              | 70                                   | 800                           | 10                                 | 80                                     | 0.08   | 5                                     | 75  | 0.08  | 5     | 0.10           | 80                   | 1800                  | 72                              | 80                                   | 620                           | 12                                 | 52                                     | 0.05   | 5                                     | 50  | 0.05  | 8 |
| 5802 | 4/20/2010 | 15:45 | 31.410 | 31.430 | 31.360 | 31.370 | 4,335,366  | 0.040 | 0.070 | 0.020         | 0.252          | 232                  | 1825                  | 73                              | 232                                  | 557                           | 8                                  | 70                                     | 0.07   | 4                                     | 60  | 0.06  | 4     | 0.06           | 40                   | 1405                  | 56                              | 40                                   | 766                           | 15                                 | 51                                     | 0.05   | 6                                     | 40  | 0.04  | 9 |
| 5828 | 4/21/2010 | 15:45 | 31.360 | 31.460 | 31.290 | 31.340 | 4,219,714  | 0.020 | 0.170 | 0.100         | 0.180          | 160                  | 1675                  | 67                              |                                      | 620                           | 11                                 | 56                                     | 0.06   | 6                                     | 60  | 0.06  | 6     | 0.07           | 50                   | 1665                  | 67                              | 50                                   | 250                           | 7                                  | 36                                     | 0.04   | 4                                     | 50  | 0.05  | 4 |
| 5854 | 4/22/2010 | 15:45 | 31.510 | 31.540 | 31.380 | 31.400 | 10,703,141 | 0.110 | 0.160 | 0.030         | 0.090          | 70                   | 2793                  | 112                             |                                      | 573                           | 7                                  | 82                                     | 0.08   | 3                                     | 80  | 0.08  | 4     | 0.13           | 110                  | 1913                  | 77                              | 110                                  | 868                           | 14                                 | 62                                     | 0.06   | 6                                     | 40  | 0.04  | 8 |
| 5880 | 4/23/2010 | 15:45 | 30.820 | 31.010 | 30.810 | 30.970 | 9,232,873  | 0.150 | 0.200 | 0.190         | 0.280          | 260                  | 3090                  | 124                             | 260                                  | 1,795                         | 13                                 | 138                                    | 0.14   | 6                                     | 110                                       | 0.11  | 7     | 0.04           | 20                   | 3970                  | 159                             |                                      | 935                           | 8                                  | 117                                    | 0.12   | 5                                     | 123                                       | 0.12  | 4 |
| 5906 | 4/26/2010 | 15:45 | 31.210 | 31.220 | 31.100 | 31.120 | 6,394,981  | 0.090 | 0.120 | 0.010         | 0.020          | 0                    | 1684                  | 67                              |                                      | 480                           | 7                                  | 69                                     | 0.07   | 4                                     | 90  | 0.09  | 4     | 0.15           | 130                  | 1304                  | 52                              |                                      | 644                           | 13                                 | 50                                     | 0.05   | 5                                     | 30  | 0.03  | 9 |
| 5932 | 4/27/2010 | 15:45 | 30.970 | 30.980 | 30.759 | 30.860 | 7,919,472  | 0.110 | 0.221 | 0.010         | 0.080          | 60                   | 1922                  | 77                              | 60                                   | 823                           | 13                                 | 63                                     | 0.06   | 6                                     | 60  | 0.06  | 7     | 0.22           | 201                  | 2372                  | 95                              |                                      | 742                           | 10                                 | 74                                     | 0.07   | 5                                     | 69  | 0.07  | 5 |
| 5958 | 4/28/2010 | 15:45 | 30.950 | 30.955 | 30.860 | 30.920 | 5,835,392  | 0.030 | 0.095 | 0.005         | 0.065          | 45                   | 2200                  | 88                              | 45                                   | 1,105                         | 9                                  | 123                                    | 0.12   | 4                                     | 80  | 0.08  | 5     | 0.12           | 100                  | 2095                  | 84                              | 100                                  | 840                           | 8                                  | 105                                    | 0.11   | 3                                     | 80  | 0.08  | 4 |
| 5984 | 4/29/2010 | 15:45 | 31.100 | 31.120 | 31.000 | 31.010 | 3,962,418  | 0.090 | 0.120 | 0.020         | 0.030          | 10                   | 1854                  | 74                              |                                      | 205                           | 4                                  | 51                                     | 0.05   | 2                                     | 52  | 0.05  | 2     | 0.14           | 120                  | 1394                  | 56                              | 120                                  | 869                           | 11                                 | 79                                     | 0.08   | 3                                     | 50  | 0.05  | 7 |
| 6010 | 4/30/2010 | 15:45 | 30.670 | 30.680 | 30.540 | 30.550 | 6,286,894  | 0.120 | 0.140 | 0.010         | 0.050          | 30                   | 1847                  | 74                              | 30                                   | 782                           | 12                                 | 65                                     | 0.07   | 5                                     | 43  | 0.04  | 6     | 0.20           | 180                  | 2467                  | 99                              |                                      | 808                           | 8                                  | 101                                    | 0.10   | 4                                     | 105                                       | 0.11  | 4 |
| 6036 | 5/3/2010  | 15:45 | 30.960 | 30.980 | 30.860 | 30.870 | 4,829,862  | 0.090 | 0.120 | 0.020         | 0.040          | 20                   | 1809                  | 72                              |                                      | 366                           | 5                                  | 73                                     | 0.07   | 1                                     | 35  | 0.03  | 3     | 0.13           | 110                  | 1259                  | 50                              |                                      | 551                           | 11                                 | 50                                     | 0.05   | 3                                     | 30  | 0.03  | 6 |
| 6062 | 5/4/2010  | 15:45 | 30.020 | 30.160 | 30.010 | 30.140 | 5,474,841  | 0.120 | 0.150 | 0.140         | 0.210          | 190                  | 2522                  | 101                             | 190                                  | 1,073                         | 11                                 | 97                                     | 0.10   | 7                                     | 115                                       | 0.12  | 6     | 0.06           | 40                   | 3122                  | 125                             | 40                                   | 906                           | 11                                 | 82                                     | 0.08   | 4</                                   |   |   |   |

Count = 251

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# Short Position

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Position view

Click arrow to shift page to  
Long Position view

| 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 |   |
| 6426 | 5/24/2010 | 15:45 | 26.480 | 26.490 | 26.270 | 26.280 | 8,307,697  | 0.200 | 0.220 | 0.010         | 0.130          | 110                  | 1890                  | 76                              | 110                                  | 1,204                         | 13                                 | 93                                     | 0.09   | 4                                     | 60  | 0.06  | 7     | 0.21           | 190                  | 2600                  | 104                             | 190                                  | 994                           | 8                                  | 124                                    | 0.12   | 2                                     | 75  | 0.08  | 4 |
| 6452 | 5/25/2010 | 15:45 | 25.890 | 26.090 | 25.840 | 26.080 | 8,862,498  | 0.190 | 0.250 | 0.200         | 0.337          | 317                  | 4146                  | 166                             | 317                                  | 1,732                         | 9                                  | 192                                    | 0.19   | 4                                     | 180                                       | 0.18  | 5     | 0.19           | 170                  | 3336                  | 133                             | 170                                  | 2,043                         | 14                                 | 146                                    | 0.15   | 8                                     | 170                                       | 0.17  | 8 |
| 6478 | 5/26/2010 | 15:45 | 25.110 | 25.200 | 24.960 | 25.020 | 30,322,854 | 0.090 | 0.240 | 0.090         | 0.460          | 440                  | 3626                  | 145                             |                                      | 2,251                         | 14                                 | 161                                    | 0.16   | 6                                     | 105                                       | 0.11  | 7     | 0.18           | 160                  | 5966                  | 239                             |                                      | 640                           | 5                                  | 128                                    | 0.13   | 1                                     | 85  | 0.09  | 3 |
| 6504 | 5/27/2010 | 15:45 | 25.970 | 26.020 | 25.890 | 26.010 | 11,052,127 | 0.040 | 0.130 | 0.050         | 0.090          | 70                   | 2823                  | 113                             |                                      | 705                           | 9                                  | 78                                     | 0.08   | 5                                     | 80  | 0.08  | 5     | 0.13           | 110                  | 2778                  | 111                             |                                      | 1,323                         | 11                                 | 120                                    | 0.12   | 5                                     | 102                                       | 0.10  | 6 |
| 6530 | 5/28/2010 | 15:45 | 26.050 | 26.055 | 25.770 | 25.810 | 6,478,215  | 0.240 | 0.285 | 0.005         | 0.055          | 35                   | 2512                  | 100                             |                                      | 914                           | 8                                  | 114                                    | 0.11   | 3                                     | 97  | 0.10  | 4     | 0.36           | 340                  | 2367                  | 95                              | 340                                  | 1,171                         | 12                                 | 98                                     | 0.10   | 5                                     | 55  | 0.05  | 6 |
| 6556 | 6/1/2010  | 15:45 | 26.170 | 26.170 | 25.830 | 25.900 | 2,849,258  | 0.270 | 0.340 | 0.000         | 0.000          | 20                   | 2989                  | 120                             |                                      | 852                           | 8                                  | 106                                    | 0.11   | 3                                     | 90  | 0.09  | 5     | 0.48           | 460                  | 2279                  | 91                              | 460                                  | 1,476                         | 15                                 | 98                                     | 0.10   | 5                                     | 59  | 0.06  | 8 |