

**Click Here**  
to re-calculate the  
Detailed View  
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 = 261

| 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 | 5.320 | 5.350 | 5.300 | 5.330  | 1,577,410 | 0.010 | 0.050 | 0.030         | 0.030          | 10                   | 910                   | 36                              | 180                                  | 6                             | 30                                 | 0.03                                   | 2  | 20                                    | 0.02                                      | 5   | 0.05  | 30             | 550                  | 22                    | 30                              | 300                                  | 12                            | 25                                 | 0.02                                   | 6  | 25                                    | 0.02                                      | 6   |
| 54   | 6/2/2009  | 15:45 | 5.070 | 5.080 | 5.060 | 5.080  | 1,240,339 | 0.010 | 0.020 | 0.010         | 0.020          | 0                    | 855                   | 34                              | 425                                  | 13                            | 33                                 | 0.03                                   | 7  | 40                                    | 0.04                                      | 7   | 0.04  | 20             | 1085                 | 43                    | 20                              | 620                                  | 10                            | 62                                 | 0.06                                   | 4  | 25                                    | 0.02                                      | 5   |
| 80   | 6/3/2009  | 15:45 | 4.980 | 5.010 | 4.960 | 4.980  | 2,505,718 | 0.000 | 0.050 | 0.030         | 0.070          | 50                   | 1025                  | 41                              | 240                                  | 13                            | 18                                 | 0.02                                   | 7  | 20                                    | 0.02                                      | 7   | 0.03  | 10             | 1025                 | 41                    |                                 | 340                                  | 6                             | 57                                 | 0.06                                   | 1  | 45                                    | 0.05                                      | 3   |
| 106  | 6/4/2009  | 15:45 | 5.430 | 5.510 | 5.420 | 5.510  | 2,833,170 | 0.080 | 0.090 | 0.080         | 0.090          | 70                   | 1492                  | 60                              | 90                                   | 5                             | 18                                 | 0.02                                   | 2  | 10                                    | 0.01                                      | 4   | 0.07  | 50             | 962                  | 38                    |                                 | 217                                  | 11                            | 20                                 | 0.02                                   | 4  | 0                                     | 0.00                                      | 6   |
| 132  | 6/5/2009  | 15:45 | 5.320 | 5.340 | 5.290 | 5.310  | 1,299,908 | 0.010 | 0.050 | 0.020         | 0.070          | 50                   | 610                   | 24                              | 255                                  | 10                            | 26                                 | 0.03                                   | 4  | 23                                    | 0.02                                      | 5   | 0.05  | 30             | 1140                 | 46                    | 30                              | 165                                  | 6                             | 28                                 | 0.03                                   | 3  | 25                                    | 0.02                                      | 3   |
| 158  | 6/8/2009  | 15:45 | 5.330 | 5.340 | 5.300 | 5.310  | 1,054,253 | 0.020 | 0.040 | 0.010         | 0.020          | 0                    | 800                   | 32                              | 310                                  | 9                             | 34                                 | 0.03                                   | 3  | 20                                    | 0.02                                      | 5   | 0.08  | 60             | 620                  | 25                    | 60                              | 220                                  | 10                            | 22                                 | 0.02                                   | 3  | 10                                    | 0.01                                      | 7   |
| 184  | 6/9/2009  | 15:45 | 5.620 | 5.640 | 5.590 | 5.590  | 1,642,500 | 0.030 | 0.050 | 0.020         | 0.030          | 10                   | 710                   | 28                              | 60                                   | 3                             | 20                                 | 0.02                                   | 2  | 20                                    | 0.02                                      | 2   | 0.05  | 30             | 300                  | 12                    | 30                              | 90                                   | 11                            | 8                                  | 0.01                                   | 6  | 10                                    | 0.01                                      | 6   |
| 210  | 6/10/2009 | 15:45 | 5.930 | 5.940 | 5.850 | 5.870  | 3,634,498 | 0.059 | 0.090 | 0.010         | 0.070          | 50                   | 1085                  | 43                              | 260                                  | 9                             | 29                                 | 0.03                                   | 2  | 20                                    | 0.02                                      | 5   | 0.08  | 60             | 815                  | 33                    | 60                              | 125                                  | 11                            | 11                                 | 0.01                                   | 4  | 10                                    | 0.01                                      | 7   |
| 236  | 6/11/2009 | 15:45 | 5.610 | 5.610 | 5.590 | 5.600  | 982,307   | 0.010 | 0.020 | 0.000         | 0.012          | 8                    | 957                   | 38                              | 223                                  | 10                            | 22                                 | 0.02                                   | 5  | 18                                    | 0.02                                      | 5   | 0.04  | 20             | 1447                 | 58                    |                                 | 285                                  | 7                             | 41                                 | 0.04                                   | 3  | 40                                    | 0.04                                      | 4   |
| 262  | 6/12/2009 | 15:45 | 5.480 | 5.500 | 5.440 | 5.480  | 2,175,048 | 0.000 | 0.060 | 0.020         | 0.060          | 40                   | 984                   | 39                              | 309                                  | 7                             | 44                                 | 0.04                                   | 2  | 40                                    | 0.04                                      | 4   | 0.07  | 50             | 1135                 | 45                    | 50                              | 250                                  | 10                            | 25                                 | 0.02                                   | 4  | 15                                    | 0.02                                      | 5   |
| 288  | 6/15/2009 | 15:45 | 5.330 | 5.340 | 5.310 | 5.330  | 988,872   | 0.000 | 0.030 | 0.010         | 0.060          | 40                   | 710                   | 28                              | 225                                  | 7                             | 32                                 | 0.03                                   | 4  | 40                                    | 0.04                                      | 4   | 0.02  | 0              | 790                  | 32                    | 0                               | 235                                  | 11                            | 21                                 | 0.02                                   | 2  | 10                                    | 0.01                                      | 8   |
| 314  | 6/16/2009 | 15:45 | 5.230 | 5.260 | 5.210 | 5.210  | 1,036,860 | 0.020 | 0.050 | 0.030         | 0.040          | 20                   | 420                   | 17                              | 180                                  | 8                             | 22                                 | 0.02                                   | 3  | 15                                    | 0.02                                      | 4   | 0.05  | 30             | 630                  | 25                    |                                 | 145                                  | 8                             | 18                                 | 0.02                                   | 3  | 13                                    | 0.01                                      | 4   |
| 340  | 6/17/2009 | 15:45 | 5.320 | 5.340 | 5.300 | 5.310  | 1,164,978 | 0.010 | 0.040 | 0.020         | 0.050          | 30                   | 1229                  | 49                              | 435                                  | 9                             | 48                                 | 0.05                                   | 4  | 40                                    | 0.04                                      | 6   | 0.04  | 20             | 989                  | 40                    |                                 | 250                                  | 8                             | 31                                 | 0.03                                   | 3  | 30                                    | 0.03                                      | 4   |
| 366  | 6/18/2009 | 15:45 | 5.290 | 5.300 | 5.260 | 5.270  | 685,349   | 0.020 | 0.040 | 0.010         | 0.030          | 10                   | 1010                  | 40                              | 180                                  | 9                             | 20                                 | 0.02                                   | 5  | 20                                    | 0.02                                      | 5   | 0.04  | 20             | 1000                 | 40                    |                                 | 170                                  | 7                             | 24                                 | 0.02                                   | 2  | 20                                    | 0.02                                      | 4   |
| 392  | 6/19/2009 | 15:45 | 5.380 | 5.380 | 5.335 | 5.340  | 1,420,684 | 0.040 | 0.045 | 0.000         | 0.010          | 10                   | 681                   | 27                              | 140                                  | 9                             | 16                                 | 0.02                                   | 3  | 10                                    | 0.01                                      | 5   | 0.09  | 75             | 716                  | 29                    | 75                              | 315                                  | 9                             | 35                                 | 0.04                                   | 4  | 20                                    | 0.02                                      | 6   |
| 418  | 6/22/2009 | 15:45 | 5.030 | 5.080 | 5.020 | 5.030  | 2,236,525 | 0.000 | 0.060 | 0.050         | 0.050          | 30                   | 631                   | 25                              | 251                                  | 13                            | 19                                 | 0.02                                   | 7  | 20                                    | 0.02                                      | 7   | 0.06  | 40             | 1326                 | 53                    |                                 | 250                                  | 4                             | 62                                 | 0.06                                   | 2  | 55                                    | 0.05                                      | 2   |
| 444  | 6/23/2009 | 15:45 | 4.880 | 4.900 | 4.840 | 4.860  | 1,900,749 | 0.020 | 0.060 | 0.020         | 0.050          | 30                   | 1050                  | 42                              | 430                                  | 11                            | 39                                 | 0.04                                   | 6  | 40                                    | 0.04                                      | 6   | 0.06  | 40             | 1290                 | 52                    | 40                              | 320                                  | 9                             | 36                                 | 0.04                                   | 5  | 40                                    | 0.04                                      | 5   |
| 470  | 6/24/2009 | 15:45 | 5.110 | 5.150 | 5.100 | 5.150  | 881,996   | 0.040 | 0.050 | 0.040         | 0.060          | 40                   | 1110                  | 44                              | 180                                  | 8                             | 23                                 | 0.02                                   | 2  | 10                                    | 0.01                                      | 4   | 0.04  | 20             | 980                  | 39                    |                                 | 470                                  | 10                            | 47                                 | 0.05                                   | 4  | 40                                    | 0.04                                      | 6   |
| 496  | 6/25/2009 | 15:45 | 5.310 | 5.320 | 5.270 | 5.310  | 3,415,651 | 0.000 | 0.050 | 0.010         | 0.060          | 40                   | 875                   | 35                              | 200                                  | 9                             | 22                                 | 0.02                                   | 3  | 20                                    | 0.02                                      | 6   | 0.04  | 20             | 555                  | 22                    |                                 | 305                                  | 10                            | 30                                 | 0.03                                   | 5  | 35                                    | 0.04                                      | 5   |
| 522  | 6/26/2009 | 15:45 | 5.150 | 5.160 | 5.060 | 5.110  | 3,109,747 | 0.040 | 0.100 | 0.010         | 0.061          | 41                   | 751                   | 30                              | 90                                   | 9                             | 10                                 | 0.01                                   | 3  | 10                                    | 0.01                                      | 5   | 0.10  | 80             | 981                  | 39                    | 80                              | 170                                  | 7                             | 24                                 | 0.02                                   | 4  | 30                                    | 0.03                                      | 4   |
| 548  | 6/29/2009 | 15:45 | 5.100 | 5.120 | 5.090 | 5.120  | 723,125   | 0.020 | 0.030 | 0.020         | 0.030          | 10                   | 395                   | 16                              | 135                                  | 8                             | 17                                 | 0.02                                   | 3  | 13                                    | 0.01                                      | 4   | 0.03  | 10             | 420                  | 17                    |                                 | 70                                   | 6                             | 12                                 | 0.01                                   | 2  | 10                                    | 0.01                                      | 3   |
| 574  | 6/30/2009 | 15:45 | 5.070 | 5.080 | 5.060 | 5.070  | 1,216,997 | 0.000 | 0.020 | 0.010         | 0.040          | 20                   | 475                   | 19                              | 240                                  | 10                            | 24                                 | 0.02                                   | 5  | 25                                    | 0.02                                      | 5   | 0.02  | 0              | 635                  | 25                    | 0                               | 10                                   | 3                             | 3                                  | 0.00                                   | 1  | 0                                     | 0.00                                      | 3   |
| 600  | 7/1/2009  | 15:45 | 5.180 | 5.180 | 5.170 | 5.190  | 1,191,938 | 0.010 | 0.010 | 0.000         | 0.010          | 10                   | 500                   | 20                              | 145                                  | 10                            | 15                                 | 0.01                                   | 3  | 5                                     | 0.00                                      | 5   | 0.03  | 10             | 470                  | 19                    |                                 | 160                                  | 9                             | 18                                 | 0.02                                   | 5  | 20                                    | 0.02                                      | 5   |
| 626  | 7/2/2009  | 15:45 | 5.011 | 5.030 | 4.990 | 4.970  | 1,194,633 | 0.040 | 0.040 | 0.019         | 0.020          | 0                    | 195                   | 8                               | 55                                   | 6                             | 9                                  | 0.01                                   | 4  | 10                                    | 0.01                                      | 4   | 0.04  | 20             | 375                  | 15                    |                                 | 170                                  | 5                             | 34                                 | 0.03                                   | 1  | 0                                     | 0.00                                      | 4   |
| 652  | 7/6/2009  | 15:45 | 4.870 | 4.910 | 4.870 | 4.900  | 931,102   | 0.030 | 0.040 | 0.040         | 0.050          | 30                   | 370                   | 15                              | 75                                   | 9                             | 8                                  | 0.01                                   | 4  | 0                                     | 0.00                                      | 6   | 0.01  | 10             | 515                  | 21                    |                                 | 155                                  | 7                             | 22                                 | 0.02                                   | 3  | 20                                    | 0.02                                      | 4   |
| 678  | 7/7/2009  | 15:45 | 4.720 | 4.730 | 4.680 | 4.710  | 1,419,200 | 0.010 | 0.050 | 0.010         | 0.020          | 0                    | 222                   | 9                               | 125                                  | 15                            | 8                                  | 0.01                                   | 6  | 0                                     | 0.00                                      | 9   | 0.05  | 30             | 782                  | 31                    |                                 | 90                                   | 5                             | 18                                 | 0.02                                   | 3  | 30                                    | 0.03                                      | 3   |
| 704  | 7/8/2009  | 15:45 | 4.745 | 4.770 | 4.730 | 4.730  | 1,045,452 | 0.015 | 0.040 | 0.025         | 0.095          | 75                   | 880                   | 35                              | 155                                  | 9                             | 17                                 | 0.02                                   | 3  | 10                                    | 0.01                                      | 5   | 0.03  | 10             | 860                  | 34                    | 10                              | 180                                  | 12                            | 15                                 | 0.01                                   | 4  | 10                                    | 0.01                                      | 7   |
| 730  | 7/9/2009  | 15:45 | 5.050 | 5.070 | 5.030 | 5.050  | 1,118,266 | 0.000 | 0.040 | 0.020         | 0.060          | 40                   | 1116                  | 45                              | 285                                  | 6                             | 48                                 | 0.05                                   | 2  | 37                                    | 0.04                                      | 3   | 0.03  | 10             | 696                  | 28                    |                                 | 341                                  | 11                            | 31                                 | 0.03                                   | 4  | 20                                    | 0.02                                      | 7   |
| 756  | 7/10/2009 | 15:45 | 5.070 | 5.120 | 5.060 | 5.090  | 1,940,322 | 0.020 | 0.060 | 0.050         | 0.060          | 40                   | 900                   | 36                              | 260                                  | 8                             | 32                                 | 0.03                                   | 3  | 30                                    | 0.03                                      | 6   | 0.05  | 30             | 870                  | 35                    |                                 | 360                                  | 11                            | 33                                 | 0.03                                   | 2  | 20                                    | 0.02                                      | 6   |
| 782  | 7/13/2009 | 15:45 | 5.200 | 5.220 | 5.200 | 5.220  | 2,287,892 | 0.020 | 0.020 | 0.020         | 0.030          | 10                   | 688                   | 28                              | 100                                  | 4                             | 25                                 | 0.03                                   | 1  | 20                                    | 0.02                                      | 3   | 0.01  | 10             | 358                  | 14                    | 10                              | 48                                   | 10                            | 5                                  | 0.00                                   | 4  | 0                                     | 0.00                                      | 7   |
| 808  | 7/14/2009 | 15:45 | 5.320 | 5.340 | 5.300 | 5.330  | 2,859,202 | 0.011 | 0.040 | 0.021         | 0.060          | 40                   | 709                   | 28                              | 215                                  | 7                             | 31                                 | 0.03                                   | 3  | 30                                    | 0.03                                      | 4   | 0.02  | 0              | 499                  | 20                    |                                 | 95                                   | 8                             | 12                                 | 0.01                                   | 3  | 5                                     | 0.01                                      | 4   |
| 834  | 7/15/2009 | 15:45 | 5.590 | 5.610 | 5.570 | 5.590  | 1,563,022 | 0.000 | 0.040 | 0.020         | 0.070          | 50                   | 643                   | 26                              | 200                                  | 12                            | 17                                 | 0.02                                   | 6  | 20                                    | 0.02                                      | 6   | 0.02  | 0              | 563                  | 23                    |                                 | 200                                  | 9                             | 22                                 | 0.02                                   | 4  | 20                                    | 0.02                                      | 7   |
| 860  | 7/16/2009 | 15:45 | 5.760 | 5.790 | 5.740 | 5.760  | 2,455,053 | 0.000 | 0.050 | 0.030         | 0.060          | 40                   | 916                   | 37                              | 330                                  | 6                             | 55                                 | 0.06                                   | 2  | 50                                    | 0.05                                      | 4   | 0.02  | 0              | 506                  | 20                    |                                 | 201                                  | 15                            | 13                                 | 0.01                                   | 4  | 0                                     | 0.00                                      | 10  |
| 886  | 7/17/2009 | 15:45 | 5.731 | 5.760 | 5.720 | 5.760  | 983,453   | 0.029 | 0.040 | 0.029         | 0.070          | 50                   | 670                   | 27                              | 210                                  | 7                             | 30                                 | 0.03                                   | 3  | 20                                    | 0.02                                      | 5   | 0.02  | 0              | 570                  | 23                    |                                 | 240                                  | 11                            | 22                                 | 0.02                                   | 4  | 20                                    | 0.02                                      | 6   |
| 912  | 7/20/2009 | 15:45 | 5.910 | 5.930 | 5.900 | 5.900  | 1,954,553 | 0.010 | 0.030 | 0.020         | 0.050          | 30                   | 718                   | 29                              | 188                                  | 7                             | 27                                 | 0.03                                   | 3  | 20                                    | 0.02                                      | 5   | 0.01  | 10             | 583                  | 23                    |                                 | 70                                   | 12                            | 6                                  | 0.01                                   | 5  | 0                                     | 0.00                                      | 6   |
| 938  | 7/21/2009 | 15:45 | 5.860 | 5.870 | 5.830 | 5.860  | 2,002,615 | 0.000 | 0.040 | 0.010         | 0.060          | 40                   | 710                   | 28                              | 200                                  | 10                            | 20                                 | 0.02                                   | 4  | 15                                    | 0.02                                      | 5   | 0.03  | 10             | 1030                 | 41                    | 10                              | 380                                  | 10                            | 38                                 | 0.04                                   | 3  | 23                                    | 0.02                                      | 5   |
| 964  | 7/22/2009 | 15:45 | 6.160 | 6.200 | 6.140 | 6.170  | 4,172,529 | 0.010 | 0.060 | 0.040         | 0.090          | 70                   | 1249                  | 50                              | 349                                  | 9                             | 39                                 | 0.04                                   | 5  | 40                                    | 0.04                                      | 5   | 0.02  | 0              | 709                  | 28                    | 0                               | 345                                  | 13                            | 27                                 | 0.03                                   | 5  | 10                                    | 0.01                                      | 7   |
| 990  | 7/23/2009 | 15:45 | 6.210 | 6.230 | 6.210 | 6.210  | 1,420,678 | 0.000 | 0.020 | 0.020         | 0.020          | 0                    | 810                   | 32                              | 80                                   | 8                             | 10                                 | 0.01                                   | 3  | 5                                     | 0.00                                      | 4   | 0.02  | 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 = 261

| 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 | 6.640 | 6.660 | 6.620 | 6.640  | 1,517,366 | 0.000 | 0.040 | 0.021         | 0.050          | 30                   | 395                   | 16                              | 30                                   | 270                           | 11                                 | 25                                     | 0.02   | 6                                     | 30  | 0.03  | 6     | 0.02           | 0                    | 705                   | 28                              | 165                                  | 9                             | 18                                 | 0.02                                   | 4  | 10                                    | 0.01                                      | 6   |
| 1328 | 8/11/2009 | 15:45 | 6.845 | 6.865 | 6.810 | 6.810  | 3,031,215 | 0.035 | 0.055 | 0.020         | 0.052          | 32                   | 612                   | 24                              | 32                                   | 212                           | 8                                  | 27                                     | 0.03   | 3                                     | 20  | 0.02  | 6     | 0.05           | 30                   | 587                   | 23                              | 85                                   | 7                             | 12                                 | 0.01                                   | 3  | 10                                    | 0.01                                      | 4   |
| 1354 | 8/12/2009 | 15:45 | 6.810 | 6.820 | 6.750 | 6.770  | 1,890,462 | 0.040 | 0.070 | 0.010         | 0.020          | 0                    | 670                   | 27                              | 0                                    | 210                           | 10                                 | 21                                     | 0.02   | 4                                     | 10  | 0.01  | 7     | 0.09           | 70                   | 730                   | 29                              | 305                                  | 6                             | 51                                 | 0.05                                   | 2  | 35                                    | 0.04                                      | 3   |
| 1380 | 8/13/2009 | 15:45 | 7.015 | 7.030 | 7.010 | 7.020  | 1,361,364 | 0.005 | 0.020 | 0.015         | 0.040          | 20                   | 1350                  | 54                              | 320                                  | 6                             | 53                                 | 0.05                                   | 4  | 60                                    | 0.06                                      | 4   | 0.04  | 20             | 880                  | 35                    | 405                             | 14                                   | 29                            | 0.03                               | 7                                      | 25   | 0.02                                  | 7   |   |
| 1406 | 8/14/2009 | 15:45 | 6.710 | 6.730 | 6.700 | 6.730  | 1,255,563 | 0.020 | 0.030 | 0.020         | 0.050          | 30                   | 415                   | 17                              | 220                                  | 9                             | 24                                 | 0.02                                   | 3  | 10                                    | 0.01                                      | 8   | 0.01  | 10             | 855                  | 34                    | 225                             | 7                                    | 32                            | 0.03                               | 3                                      | 30   | 0.03                                  | 4   |   |
| 1432 | 8/17/2009 | 15:45 | 6.590 | 6.600 | 6.580 | 6.580  | 1,357,748 | 0.010 | 0.020 | 0.010         | 0.020          | 0                    | 859                   | 34                              | 0                                    | 175                           | 10                                 | 18                                     | 0.02   | 5                                     | 10  | 0.01  | 5     | 0.03           | 10                   | 639                   | 26                              | 169                                  | 11                            | 15                                 | 0.02                                   | 6  | 20                                    | 0.02                                      | 6   |
| 1458 | 8/18/2009 | 15:45 | 6.810 | 6.815 | 6.770 | 6.800  | 1,333,591 | 0.010 | 0.045 | 0.005         | 0.015          | 5                    | 730                   | 29                              | 40                                   | 3                             | 13                                 | 0.01                                   | 2  | 20                                    | 0.02                                      | 2   | 0.06  | 40             | 545                  | 22                    | 230                             | 13                                   | 18                            | 0.02                               | 4                                      | 10   | 0.01                                  | 7   |   |
| 1484 | 8/19/2009 | 15:45 | 6.690 | 6.720 | 6.670 | 6.690  | 1,859,500 | 0.000 | 0.050 | 0.031         | 0.040          | 20                   | 635                   | 25                              | 20                                   | 150                           | 8                                  | 19                                     | 0.02   | 4                                     | 15  | 0.02  | 4     | 0.04           | 20                   | 645                   | 26                              | 85                                   | 8                             | 11                                 | 0.01                                   | 2  | 10                                    | 0.01                                      | 5   |
| 1510 | 8/20/2009 | 15:45 | 6.780 | 6.790 | 6.770 | 6.800  | 930,906   | 0.020 | 0.020 | 0.010         | 0.040          | 20                   | 605                   | 24                              | 105                                  | 6                             | 17                                 | 0.02                                   | 4  | 22                                    | 0.02                                      | 3   | 0.03  | 10             | 495                  | 20                    | 40                              | 7                                    | 6                             | 0.01                               | 4                                      | 10   | 0.01                                  | 4   |   |
| 1536 | 8/21/2009 | 15:45 | 7.130 | 7.170 | 7.110 | 7.150  | 2,390,833 | 0.020 | 0.060 | 0.040         | 0.060          | 40                   | 819                   | 33                              | 55                                   | 3                             | 18                                 | 0.02                                   | 1  | 15                                    | 0.01                                      | 2   | 0.04  | 20             | 209                  | 8                     | 89                              | 12                                   | 7                             | 0.01                               | 6                                      | 5  | 0.00                                  | 6   |   |
| 1562 | 8/24/2009 | 15:45 | 7.090 | 7.110 | 7.070 | 7.100  | 898,715   | 0.010 | 0.040 | 0.020         | 0.030          | 10                   | 365                   | 15                              | 10                                   | 90                            | 9                                  | 10                                     | 0.01   | 4                                     | 10  | 0.01  | 5     | 0.06           | 40                   | 565                   | 23                              | 90                                   | 6                             | 15                                 | 0.02                                   | 3  | 10                                    | 0.01                                      | 3   |
| 1588 | 8/25/2009 | 15:45 | 7.210 | 7.250 | 7.200 | 7.210  | 1,302,298 | 0.000 | 0.050 | 0.040         | 0.060          | 40                   | 870                   | 35                              | 280                                  | 9                             | 31                                 | 0.03                                   | 3  | 20                                    | 0.02                                      | 5   | 0.02  | 0              | 560                  | 22                    | 130                             | 8                                    | 16                            | 0.02                               | 3                                      | 0  | 0.00                                  | 4   |   |
| 1614 | 8/26/2009 | 15:45 | 7.240 | 7.260 | 7.210 | 7.260  | 1,990,094 | 0.020 | 0.050 | 0.020         | 0.040          | 20                   | 560                   | 22                              | 175                                  | 8                             | 22                                 | 0.02                                   | 3  | 5                                     | 0.01                                      | 4   | 0.05  | 30             | 530                  | 21                    | 210                             | 9                                    | 23                            | 0.02                               | 4                                      | 20   | 0.02                                  | 5   |   |
| 1640 | 8/27/2009 | 15:45 | 7.180 | 7.210 | 7.160 | 7.210  | 2,983,703 | 0.030 | 0.050 | 0.030         | 0.060          | 40                   | 850                   | 34                              | 250                                  | 8                             | 31                                 | 0.03                                   | 4  | 30                                    | 0.03                                      | 4   | 0.04  | 20             | 930                  | 37                    | 140                             | 10                                   | 14                            | 0.01                               | 5                                      | 15   | 0.02                                  | 5   |   |
| 1666 | 8/28/2009 | 15:45 | 7.540 | 7.590 | 7.530 | 7.570  | 3,141,968 | 0.030 | 0.060 | 0.050         | 0.090          | 70                   | 977                   | 39                              | 220                                  | 7                             | 31                                 | 0.03                                   | 4  | 40                                    | 0.04                                      | 4   | 0.03  | 10             | 717                  | 29                    | 215                             | 11                                   | 20                            | 0.02                               | 4                                      | 10   | 0.01                                  | 8   |   |
| 1692 | 8/31/2009 | 15:45 | 7.350 | 7.400 | 7.350 | 7.380  | 1,082,479 | 0.030 | 0.050 | 0.050         | 0.050          | 30                   | 578                   | 23                              | 103                                  | 8                             | 13                                 | 0.01                                   | 3  | 6                                     | 0.01                                      | 4   | 0.02  | 0              | 608                  | 24                    | 113                             | 7                                    | 16                            | 0.02                               | 3                                      | 0  | 0.00                                  | 5   |   |
| 1718 | 9/1/2009  | 15:45 | 7.030 | 7.060 | 7.010 | 7.030  | 1,586,091 | 0.000 | 0.050 | 0.030         | 0.040          | 20                   | 705                   | 28                              | 340                                  | 13                            | 26                                 | 0.03                                   | 6  | 20                                    | 0.02                                      | 9   | 0.06  | 40             | 1385                 | 55                    | 405                             | 8                                    | 51                            | 0.05                               | 3                                      | 45   | 0.04                                  | 4   |   |
| 1744 | 9/2/2009  | 15:45 | 7.000 | 7.010 | 6.980 | 7.000  | 940,504   | 0.000 | 0.030 | 0.010         | 0.040          | 20                   | 680                   | 27                              | 255                                  | 10                            | 25                                 | 0.03                                   | 2  | 20                                    | 0.02                                      | 6   | 0.03  | 10             | 870                  | 35                    | 295                             | 9                                    | 33                            | 0.03                               | 3                                      | 25   | 0.02                                  | 6   |   |
| 1770 | 9/3/2009  | 15:45 | 7.170 | 7.220 | 7.160 | 7.180  | 4,655,381 | 0.010 | 0.060 | 0.050         | 0.130          | 110                  | 975                   | 39                              | 235                                  | 7                             | 34                                 | 0.03                                   | 2  | 30                                    | 0.03                                      | 4   | 0.01  | 10             | 805                  | 32                    | 90                              | 11                                   | 8                             | 0.01                               | 5                                      | 0  | 0.00                                  | 6   |   |
| 1796 | 9/4/2009  | 15:45 | 7.350 | 7.370 | 7.340 | 7.360  | 1,185,868 | 0.010 | 0.030 | 0.020         | 0.030          | 10                   | 755                   | 30                              | 210                                  | 6                             | 35                                 | 0.04                                   | 2  | 25                                    | 0.02                                      | 3   | 0.02  | 0              | 535                  | 21                    | 230                             | 9                                    | 26                            | 0.03                               | 5                                      | 30   | 0.03                                  | 5   |   |
| 1822 | 9/8/2009  | 15:45 | 7.730 | 7.770 | 7.720 | 7.760  | 2,735,983 | 0.030 | 0.050 | 0.040         | 0.090          | 70                   | 945                   | 38                              | 230                                  | 5                             | 46                                 | 0.05                                   | 2  | 30                                    | 0.03                                      | 4   | 0.02  | 0              | 665                  | 27                    | 200                             | 12                                   | 17                            | 0.02                               | 4                                      | 10   | 0.01                                  | 10  |   |
| 1848 | 9/9/2009  | 15:45 | 7.820 | 7.850 | 7.800 | 7.810  | 1,954,903 | 0.010 | 0.050 | 0.030         | 0.050          | 30                   | 828                   | 33                              | 180                                  | 6                             | 30                                 | 0.03                                   | 3  | 25                                    | 0.02                                      | 3   | 0.03  | 10             | 458                  | 18                    | 240                             | 9                                    | 27                            | 0.03                               | 3                                      | 20   | 0.02                                  | 5   |   |
| 1874 | 9/10/2009 | 15:45 | 8.110 | 8.190 | 8.110 | 8.140  | 2,068,962 | 0.030 | 0.080 | 0.080         | 0.080          | 60                   | 1549                  | 62                              | 240                                  | 5                             | 48                                 | 0.05                                   | 4  | 50                                    | 0.05                                      | 4   | 0.03  | 10             | 939                  | 38                    | 419                             | 12                                   | 35                            | 0.03                               | 3                                      | 25   | 0.02                                  | 6   |   |
| 1900 | 9/11/2009 | 15:45 | 7.910 | 7.920 | 7.870 | 7.880  | 2,907,347 | 0.030 | 0.050 | 0.010         | 0.030          | 10                   | 1208                  | 48                              | 328                                  | 9                             | 36                                 | 0.04                                   | 4  | 13                                    | 0.01                                      | 5   | 0.09  | 70             | 1618                 | 65                    | 230                             | 9                                    | 26                            | 0.03                               | 6                                      | 30   | 0.03                                  | 6   |   |
| 1926 | 9/14/2009 | 15:45 | 7.910 | 7.930 | 7.900 | 7.930  | 1,413,856 | 0.020 | 0.030 | 0.020         | 0.035          | 15                   | 1198                  | 48                              | 398                                  | 9                             | 44                                 | 0.04                                   | 4  | 40                                    | 0.04                                      | 5   | 0.03  | 10             | 968                  | 39                    | 322                             | 10                                   | 32                            | 0.03                               | 5                                      | 31   | 0.03                                  | 5   |   |
| 1952 | 9/15/2009 | 15:45 | 8.130 | 8.160 | 8.120 | 8.160  | 1,262,707 | 0.030 | 0.040 | 0.030         | 0.050          | 30                   | 1465                  | 59                              | 533                                  | 9                             | 59                                 | 0.06                                   | 3  | 30                                    | 0.03                                      | 6   | 0.04  | 20             | 1155                 | 46                    | 542                             | 12                                   | 45                            | 0.05                               | 3                                      | 18   | 0.02                                  | 6   |   |
| 1978 | 9/16/2009 | 15:45 | 8.500 | 8.510 | 8.470 | 8.510  | 3,088,059 | 0.010 | 0.040 | 0.010         | 0.080          | 60                   | 1310                  | 52                              | 295                                  | 4                             | 74                                 | 0.07                                   | 2  | 55                                    | 0.06                                      | 2   | 0.03  | 10             | 670                  | 27                    | 320                             | 13                                   | 25                            | 0.02                               | 6                                      | 20   | 0.02                                  | 7   |   |
| 2004 | 9/17/2009 | 15:45 | 8.260 | 8.270 | 8.220 | 8.230  | 1,347,246 | 0.030 | 0.050 | 0.010         | 0.010          | 10                   | 895                   | 36                              | 255                                  | 9                             | 28                                 | 0.03                                   | 4  | 20                                    | 0.02                                      | 5   | 0.10  | 80             | 1235                 | 49                    | 520                             | 7                                    | 74                            | 0.07                               | 2                                      | 60   | 0.06                                  | 4   |   |
| 2030 | 9/18/2009 | 15:45 | 8.230 | 8.240 | 8.170 | 8.210  | 1,620,534 | 0.020 | 0.070 | 0.010         | 0.010          | 10                   | 730                   | 29                              | 340                                  | 9                             | 38                                 | 0.04                                   | 5  | 40                                    | 0.04                                      | 5   | 0.11  | 90             | 1030                 | 41                    | 309                             | 11                                   | 28                            | 0.03                               | 5                                      | 20   | 0.02                                  | 6   |   |
| 2056 | 9/21/2009 | 15:45 | 8.350 | 8.360 | 8.340 | 8.340  | 1,417,367 | 0.010 | 0.020 | 0.010         | 0.050          | 30                   | 1040                  | 42                              | 270                                  | 8                             | 34                                 | 0.03                                   | 2  | 10                                    | 0.01                                      | 4   | 0.02  | 0              | 630                  | 25                    | 220                             | 11                                   | 20                            | 0.02                               | 4                                      | 10   | 0.01                                  | 6   |   |
| 2082 | 9/22/2009 | 15:45 | 8.650 | 8.660 | 8.620 | 8.640  | 2,087,299 | 0.010 | 0.040 | 0.010         | 0.040          | 20                   | 1285                  | 51                              | 205                                  | 7                             | 29                                 | 0.03                                   | 5  | 35                                    | 0.03                                      | 4   | 0.04  | 20             | 715                  | 29                    | 505                             | 13                                   | 39                            | 0.04                               | 5                                      | 30   | 0.03                                  | 8   |   |
| 2108 | 9/23/2009 | 15:45 | 8.550 | 8.580 | 8.540 | 8.550  | 2,736,347 | 0.000 | 0.040 | 0.030         | 0.030          | 10                   | 705                   | 28                              | 255                                  | 10                            | 26                                 | 0.03                                   | 3  | 15                                    | 0.02                                      | 5   | 0.08  | 60             | 1095                 | 44                    | 230                             | 11                                   | 21                            | 0.02                               | 3                                      | 10   | 0.01                                  | 6   |   |
| 2134 | 9/24/2009 | 15:45 | 8.120 | 8.170 | 8.100 | 8.120  | 1,617,800 | 0.000 | 0.070 | 0.050         | 0.080          | 60                   | 1153                  | 46                              | 490                                  | 11                            | 45                                 | 0.04                                   | 5  | 40                                    | 0.04                                      | 6   | 0.05  | 30             | 2003                 | 80                    | 600                             | 11                                   | 55                            | 0.05                               | 5                                      | 40   | 0.04                                  | 6   |   |
| 2160 | 9/25/2009 | 15:45 | 8.083 | 8.130 | 8.080 | 8.110  | 1,357,158 | 0.027 | 0.050 | 0.047         | 0.050          | 30                   | 1410                  | 56                              | 365                                  | 10                            | 37                                 | 0.04                                   | 5  | 40                                    | 0.04                                      | 5   | 0.05  | 30             | 1240                 | 50                    | 595                             | 10                                   | 60                            | 0.06                               | 5                                      | 55   | 0.06                                  | 5   |   |
| 2186 | 9/28/2009 | 15:45 | 8.410 | 8.450 | 8.410 | 8.450  | 1,166,230 | 0.040 | 0.040 | 0.040         | 0.050          | 30                   | 1216                  | 49                              | 230                                  | 8                             | 29                                 | 0.03                                   | 3  | 10                                    | 0.01                                      | 5   | 0.05  | 30             | 956                  | 38                    | 375                             | 12                                   | 31                            | 0.03                               | 4                                      | 25   | 0.02                                  | 6   |   |
| 2212 | 9/29/2009 | 15:45 | 8.420 | 8.450 | 8.340 | 8.410  | 4,040,251 | 0.010 | 0.110 | 0.030         | 0.068          | 48                   | 1549                  | 62                              | 598                                  | 10                            | 60                                 | 0.06                                   | 3  | 49                                    | 0.05                                      | 5   | 0.15  | 130            | 1829                 | 73                    | 323                             | 8                                    | 40                            | 0.04                               | 3                                      | 35   | 0.03                                  | 4   |   |
| 2238 | 9/30/2009 | 15:45 | 8.190 | 8.260 | 8.175 | 8.210  | 2,701,395 | 0.020 | 0.085 | 0.070         | 0.100          | 80                   | 1484                  | 59                              | 545                                  | 10                            | 55                                 | 0.05                                   | 5  | 45                                    | 0.04                                      | 5   | 0.07  | 45             | 1699                 | 68                    | 646                             | 10                                   | 65                            | 0.06                               | 3                                      | 60   | 0.06                                  | 6   |   |
| 2264 | 10/1/2009 | 15:45 | 7.560 | 7.570 | 7.490 | 7.520  | 4,255,077 | 0.040 | 0.080 | 0.010         | 0.080          | 60                   | 930                   | 37                              | 350                                  | 14                            | 25                                 | 0.03                                   | 5  | 13                                    | 0.01                                      | 7   | 0.09  | 70             | 2070                 | 83                    | 230                             | 5                                    | 46                            | 0.05                               | 3                                      | 50   | 0.05                                  | 3</                                       |   |

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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 = 261

| 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 |
| 2576 | 10/19/2009 | 15:45 | 8.050 | 8.090 | 8.040 | 8.060  | 3,532,158 | 0.010 | 0.050 | 0.040         | 0.070          | 50                   | 789                   | 32                              | 349                                  | 10                            | 35                                 | 0.03                                   | 4  | 20                                    | 0.02                                      | 5   | 0.01  | 10             | 779                  | 31                    | 250                             | 7                                    | 36                            | 0.04                               | 4                                      | 40   | 0.04                                  | 4   |
| 2602 | 10/20/2009 | 15:45 | 8.070 | 8.080 | 8.010 | 8.040  | 1,058,445 | 0.030 | 0.070 | 0.010         | 0.080          | 60                   | 1305                  | 52                              | 535                                  | 14                            | 38                                 | 0.04                                   | 6  | 25                                    | 0.02                                      | 7   | 0.07  | 50             | 1505                 | 60                    | 350                             | 7                                    | 50                            | 0.05                               | 2                                      | 50   | 0.05                                  | 4   |
| 2628 | 10/21/2009 | 15:45 | 7.650 | 7.680 | 7.650 | 7.650  | 4,115,082 | 0.000 | 0.030 | 0.030         | 0.040          | 20                   | 965                   | 39                              | 440                                  | 12                            | 37                                 | 0.04                                   | 5  | 25                                    | 0.02                                      | 6   | 0.05  | 30             | 1655                 | 66                    | 270                             | 6                                    | 45                            | 0.04                               | 3                                      | 35   | 0.04                                  | 3   |
| 2654 | 10/22/2009 | 15:45 | 7.585 | 7.620 | 7.580 | 7.610  | 2,161,233 | 0.025 | 0.040 | 0.035         | 0.040          | 20                   | 1350                  | 54                              | 435                                  | 6                             | 73                                 | 0.07                                   | 2  | 65                                    | 0.07                                      | 3   | 0.06  | 40             | 1560                 | 62                    | 525                             | 13                                   | 40                            | 0.04                               | 4                                      | 30   | 0.03                                  | 9   |
| 2680 | 10/23/2009 | 15:45 | 7.430 | 7.480 | 7.410 | 7.460  | 1,946,792 | 0.030 | 0.070 | 0.050         | 0.070          | 50                   | 790                   | 32                              | 405                                  | 15                            | 27                                 | 0.03                                   | 7  | 25                                    | 0.02                                      | 8   | 0.05  | 30             | 1510                 | 60                    | 220                             | 5                                    | 44                            | 0.04                               | 3                                      | 60   | 0.06                                  | 3   |
| 2706 | 10/26/2009 | 15:45 | 7.400 | 7.415 | 7.390 | 7.390  | 3,182,573 | 0.010 | 0.025 | 0.015         | 0.025          | 5                    | 1534                  | 61                              | 534                                  | 12                            | 44                                 | 0.04                                   | 5  | 40                                    | 0.04                                      | 6   | 0.09  | 69             | 1859                 | 74                    | 435                             | 7                                    | 62                            | 0.06                               | 2                                      | 50   | 0.05                                  | 4   |
| 2732 | 10/27/2009 | 15:45 | 7.100 | 7.100 | 7.040 | 7.060  | 2,327,107 | 0.040 | 0.060 | 0.000         | 0.050          | 30                   | 1203                  | 48                              | 710                                  | 14                            | 51                                 | 0.05                                   | 5  | 40                                    | 0.04                                      | 8   | 0.07  | 50             | 1893                 | 76                    | 375                             | 6                                    | 62                            | 0.06                               | 1                                      | 50   | 0.05                                  | 3   |
| 2758 | 10/28/2009 | 15:45 | 6.810 | 6.870 | 6.810 | 6.840  | 3,727,296 | 0.030 | 0.060 | 0.060         | 0.100          | 80                   | 1000                  | 40                              | 250                                  | 7                             | 36                                 | 0.04                                   | 2  | 30                                    | 0.03                                      | 5   | 0.01  | 10             | 1220                 | 49                    | 285                             | 12                                   | 24                            | 0.02                               | 5                                      | 15   | 0.02                                  | 6   |
| 2784 | 10/29/2009 | 15:45 | 7.260 | 7.290 | 7.230 | 7.260  | 2,247,376 | 0.000 | 0.060 | 0.030         | 0.060          | 40                   | 1350                  | 54                              | 150                                  | 5                             | 30                                 | 0.03                                   | 3  | 30                                    | 0.03                                      | 3   | 0.04  | 20             | 920                  | 37                    | 460                             | 14                                   | 33                            | 0.03                               | 4                                      | 20   | 0.02                                  | 9   |
| 2810 | 10/30/2009 | 15:45 | 6.880 | 6.890 | 6.800 | 6.800  | 1,973,779 | 0.080 | 0.090 | 0.010         | 0.070          | 50                   | 1265                  | 51                              | 615                                  | 13                            | 47                                 | 0.05                                   | 6  | 40                                    | 0.04                                      | 8   | 0.09  | 70             | 1925                 | 77                    | 495                             | 7                                    | 71                            | 0.07                               | 2                                      | 70   | 0.07                                  | 5   |
| 2836 | 11/2/2009  | 15:45 | 6.590 | 6.620 | 6.398 | 6.590  | 3,002,012 | 0.000 | 0.222 | 0.030         | 0.050          | 30                   | 1028                  | 41                              | 543                                  | 13                            | 42                                 | 0.04                                   | 3  | 30                                    | 0.03                                      | 7   | 0.21  | 192            | 1690                 | 68                    | 585                             | 8                                    | 73                            | 0.07                               | 2                                      | 55   | 0.06                                  | 4   |
| 2862 | 11/3/2009  | 15:45 | 6.640 | 6.680 | 6.630 | 6.660  | 2,371,833 | 0.020 | 0.050 | 0.040         | 0.080          | 60                   | 1593                  | 64                              | 180                                  | 4                             | 45                                 | 0.05                                   | 2  | 35                                    | 0.04                                      | 2   | 0.02  | 0              | 773                  | 31                    | 355                             | 13                                   | 27                            | 0.03                               | 7                                      | 40   | 0.04                                  | 7   |
| 2888 | 11/4/2009  | 15:45 | 6.780 | 6.790 | 6.710 | 6.740  | 2,037,014 | 0.040 | 0.080 | 0.010         | 0.030          | 10                   | 1246                  | 50                              | 505                                  | 11                            | 46                                 | 0.05                                   | 3  | 20                                    | 0.02                                      | 9   | 0.14  | 120            | 1456                 | 58                    | 475                             | 8                                    | 59                            | 0.06                               | 4                                      | 50   | 0.05                                  | 4   |
| 2914 | 11/5/2009  | 15:45 | 7.220 | 7.260 | 7.210 | 7.250  | 2,174,216 | 0.030 | 0.050 | 0.040         | 0.050          | 30                   | 1339                  | 54                              | 258                                  | 7                             | 37                                 | 0.04                                   | 3  | 30                                    | 0.03                                      | 4   | 0.02  | 0              | 689                  | 28                    | 204                             | 11                                   | 19                            | 0.02                               | 5                                      | 10   | 0.01                                  | 6   |
| 2940 | 11/6/2009  | 15:45 | 7.110 | 7.110 | 7.070 | 7.090  | 1,379,785 | 0.020 | 0.040 | 0.000         | 0.050          | 30                   | 945                   | 38                              | 420                                  | 14                            | 30                                 | 0.03                                   | 6  | 20                                    | 0.02                                      | 8   | 0.04  | 20             | 1255                 | 50                    | 475                             | 9                                    | 53                            | 0.05                               | 4                                      | 50   | 0.05                                  | 5   |
| 2966 | 11/9/2009  | 15:45 | 7.540 | 7.560 | 7.520 | 7.520  | 2,314,975 | 0.020 | 0.040 | 0.020         | 0.030          | 10                   | 1235                  | 49                              | 275                                  | 10                            | 27                                 | 0.03                                   | 3  | 15                                    | 0.02                                      | 5   | 0.05  | 30             | 875                  | 35                    | 270                             | 10                                   | 27                            | 0.03                               | 5                                      | 25   | 0.02                                  | 5   |
| 2992 | 11/10/2009 | 15:45 | 7.410 | 7.440 | 7.400 | 7.410  | 1,378,663 | 0.000 | 0.040 | 0.030         | 0.030          | 10                   | 975                   | 39                              | 385                                  | 11                            | 35                                 | 0.04                                   | 4  | 30                                    | 0.03                                      | 6   | 0.08  | 60             | 1325                 | 53                    | 280                             | 10                                   | 28                            | 0.03                               | 4                                      | 20   | 0.02                                  | 6   |
| 3018 | 11/11/2009 | 15:45 | 7.540 | 7.570 | 7.530 | 7.530  | 1,463,556 | 0.010 | 0.040 | 0.030         | 0.060          | 40                   | 1093                  | 44                              | 473                                  | 10                            | 47                                 | 0.05                                   | 2  | 30                                    | 0.03                                      | 6   | 0.02  | 0              | 1053                 | 42                    | 423                             | 12                                   | 35                            | 0.04                               | 5                                      | 20   | 0.02                                  | 8   |
| 3044 | 11/12/2009 | 15:45 | 7.600 | 7.630 | 7.590 | 7.620  | 1,550,698 | 0.020 | 0.040 | 0.030         | 0.040          | 20                   | 1015                  | 41                              | 240                                  | 5                             | 48                                 | 0.05                                   | 3  | 50                                    | 0.05                                      | 3   | 0.08  | 60             | 845                  | 34                    | 440                             | 12                                   | 37                            | 0.04                               | 3                                      | 20   | 0.02                                  | 9   |
| 3070 | 11/13/2009 | 15:45 | 7.530 | 7.540 | 7.500 | 7.520  | 842,761   | 0.010 | 0.040 | 0.010         | 0.080          | 60                   | 1165                  | 47                              | 185                                  | 8                             | 23                                 | 0.02                                   | 4  | 23                                    | 0.02                                      | 4   | 0.03  | 10             | 1095                 | 44                    | 285                             | 9                                    | 32                            | 0.03                               | 3                                      | 20   | 0.02                                  | 5   |
| 3096 | 11/16/2009 | 15:45 | 7.620 | 7.650 | 7.610 | 7.650  | 1,377,112 | 0.030 | 0.040 | 0.030         | 0.040          | 20                   | 836                   | 33                              | 170                                  | 8                             | 21                                 | 0.02                                   | 2  | 15                                    | 0.02                                      | 4   | 0.04  | 20             | 836                  | 33                    | 201                             | 6                                    | 34                            | 0.03                               | 2                                      | 26   | 0.03                                  | 3   |
| 3122 | 11/17/2009 | 15:45 | 7.710 | 7.730 | 7.700 | 7.730  | 958,313   | 0.020 | 0.030 | 0.020         | 0.060          | 40                   | 745                   | 30                              | 180                                  | 5                             | 36                                 | 0.04                                   | 1  | 30                                    | 0.03                                      | 3   | 0.01  | 10             | 545                  | 22                    | 40                              | 10                                   | 4                             | 0.00                               | 4                                      | 0  | 0.00                                  | 5   |
| 3148 | 11/18/2009 | 15:45 | 7.490 | 7.500 | 7.470 | 7.490  | 1,738,409 | 0.000 | 0.030 | 0.010         | 0.040          | 20                   | 720                   | 29                              | 215                                  | 9                             | 24                                 | 0.02                                   | 3  | 20                                    | 0.02                                      | 5   | 0.02  | 0              | 910                  | 36                    | 230                             | 9                                    | 26                            | 0.03                               | 3                                      | 10   | 0.01                                  | 6   |
| 3174 | 11/19/2009 | 15:45 | 7.150 | 7.170 | 7.110 | 7.130  | 3,123,525 | 0.020 | 0.060 | 0.020         | 0.080          | 60                   | 1270                  | 51                              | 365                                  | 7                             | 52                                 | 0.05                                   | 4  | 60                                    | 0.06                                      | 4   | 0.04  | 20             | 1140                 | 46                    | 325                             | 12                                   | 27                            | 0.03                               | 4                                      | 20   | 0.02                                  | 8   |
| 3200 | 11/20/2009 | 15:45 | 7.310 | 7.310 | 7.260 | 7.270  | 1,908,924 | 0.040 | 0.050 | 0.000         | 0.080          | 60                   | 1285                  | 51                              | 255                                  | 6                             | 42                                 | 0.04                                   | 4  | 50                                    | 0.05                                      | 4   | 0.05  | 30             | 755                  | 30                    | 285                             | 11                                   | 26                            | 0.03                               | 5                                      | 20   | 0.02                                  | 6   |
| 3226 | 11/23/2009 | 15:45 | 7.515 | 7.540 | 7.510 | 7.530  | 1,968,976 | 0.015 | 0.030 | 0.025         | 0.050          | 30                   | 745                   | 30                              | 235                                  | 9                             | 26                                 | 0.03                                   | 6  | 30                                    | 0.03                                      | 6   | 0.01  | 10             | 485                  | 19                    | 225                             | 9                                    | 25                            | 0.02                               | 5                                      | 30   | 0.03                                  | 5   |
| 3252 | 11/24/2009 | 15:45 | 7.550 | 7.560 | 7.520 | 7.540  | 2,002,366 | 0.010 | 0.040 | 0.010         | 0.030          | 10                   | 766                   | 31                              | 302                                  | 9                             | 34                                 | 0.03                                   | 3  | 30                                    | 0.03                                      | 5   | 0.04  | 20             | 816                  | 33                    | 232                             | 8                                    | 29                            | 0.03                               | 3                                      | 15   | 0.02                                  | 4   |
| 3278 | 11/25/2009 | 15:45 | 7.470 | 7.470 | 7.450 | 7.470  | 922,414   | 0.000 | 0.020 | 0.000         | 0.010          | 10                   | 265                   | 11                              | 85                                   | 6                             | 14                                 | 0.01                                   | 2  | 7                                     | 0.01                                      | 3   | 0.03  | 10             | 335                  | 13                    | 90                              | 5                                    | 18                            | 0.02                               | 2                                      | 0  | 0.00                                  | 5   |
| 3318 | 11/30/2009 | 15:45 | 7.500 | 7.540 | 7.480 | 7.530  | 1,710,631 | 0.030 | 0.060 | 0.040         | 0.070          | 50                   | 783                   | 31                              | 118                                  | 7                             | 17                                 | 0.02                                   | 2  | 10                                    | 0.01                                      | 4   | 0.02  | 0              | 533                  | 21                    | 85                              | 9                                    | 9                             | 0.01                               | 4                                      | 0  | 0.00                                  | 6   |
| 3344 | 12/1/2009  | 15:45 | 7.770 | 7.790 | 7.760 | 7.780  | 1,934,069 | 0.010 | 0.030 | 0.020         | 0.050          | 30                   | 400                   | 16                              | 100                                  | 5                             | 20                                 | 0.02                                   | 3  | 20                                    | 0.02                                      | 3   | 0.01  | 10             | 180                  | 7                     | 50                              | 9                                    | 6                             | 0.01                               | 3                                      | 0  | 0.00                                  | 5   |
| 3370 | 12/2/2009  | 15:45 | 8.205 | 8.230 | 8.160 | 8.170  | 3,305,948 | 0.035 | 0.070 | 0.025         | 0.070          | 50                   | 1620                  | 65                              | 320                                  | 7                             | 46                                 | 0.05                                   | 4  | 50                                    | 0.05                                      | 4   | 0.06  | 40             | 950                  | 38                    | 315                             | 11                                   | 29                            | 0.03                               | 4                                      | 10   | 0.01                                  | 9   |
| 3396 | 12/3/2009  | 15:45 | 8.410 | 8.420 | 8.350 | 8.380  | 2,874,767 | 0.030 | 0.070 | 0.010         | 0.080          | 60                   | 2500                  | 100                             | 885                                  | 9                             | 98                                 | 0.10                                   | 2  | 60                                    | 0.06                                      | 5   | 0.11  | 90             | 2240                 | 90                    | 675                             | 10                                   | 68                            | 0.07                               | 3                                      | 40   | 0.04                                  | 5   |
| 3422 | 12/4/2009  | 15:45 | 8.480 | 8.490 | 8.450 | 8.460  | 1,794,062 | 0.020 | 0.040 | 0.010         | 0.070          | 50                   | 1314                  | 53                              | 634                                  | 12                            | 53                                 | 0.05                                   | 4  | 45                                    | 0.04                                      | 6   | 0.04  | 25             | 1454                 | 58                    | 404                             | 10                                   | 40                            | 0.04                               | 3                                      | 29   | 0.03                                  | 5   |
| 3448 | 12/7/2009  | 15:45 | 8.535 | 8.550 | 8.510 | 8.540  | 874,716   | 0.005 | 0.040 | 0.015         | 0.040          | 20                   | 851                   | 34                              | 200                                  | 9                             | 22                                 | 0.02                                   | 3  | 20                                    | 0.02                                      | 6   | 0.03  | 10             | 761                  | 30                    | 326                             | 7                                    | 47                            | 0.05                               | 2                                      | 30   | 0.03                                  | 4   |
| 3474 | 12/8/2009  | 15:45 | 8.620 | 8.630 | 8.580 | 8.610  | 1,990,572 | 0.010 | 0.050 | 0.010         | 0.070          | 50                   | 715                   | 29                              | 110                                  | 8                             | 14                                 | 0.01                                   | 3  | 10                                    | 0.01                                      | 4   | 0.04  | 25             | 695                  | 28                    | 215                             | 9                                    | 24                            | 0.02                               | 4                                      | 20   | 0.02                                  | 5   |
| 3500 | 12/9/2009  | 15:45 | 8.560 | 8.600 | 8.560 | 8.600  | 1,233,608 | 0.040 | 0.040 | 0.040         | 0.060          | 40                   | 406                   | 16                              | 190                                  | 9                             | 21                                 | 0.02                                   | 4  | 20                                    | 0.02                                      | 5   | 0.03  | 10             | 506                  | 20                    | 165                             | 8                                    | 21                            | 0.02                               | 2                                      | 5  | 0.01                                  | 4   |
| 3526 | 12/10/2009 | 15:45 | 8.720 | 8.730 | 8.700 | 8.730  | 1,310,930 | 0.010 | 0.030 | 0.010         | 0.040          | 20                   | 1143                  | 46                              | 553                                  | 9                             | 61                                 | 0.06                                   | 1  | 20                                    | 0.02                                      | 5   | 0.03  | 10             | 1083                 | 43                    | 190                             | 11                                   | 17                            | 0.02                               | 4                                      | 10   | 0.01                                  | 6   |
| 3552 | 12/11/2009 | 15:45 | 8.635 | 8.645 | 8.620 | 8.650  | 1,157,503 | 0.015 | 0.025 | 0.010         | 0.015          | 5                    | 350                   | 14                              | 160                                  | 8                             | 20                                 | 0.02                                   | 5  | 25                                    | 0.02                                      | 4   | 0.04  | 20             | 485                  | 19                    | 60                              | 7                                    | 9                             | 0.01                               | 4                                      | 10   | 0.                                    |   |

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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 = 261

| 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 | 10.630 | 10.640 | 10.570 | 1,509,709 | 0.060     | 0.070 | 0.010 | 0.010         | 10             | 325                  | 13                    | 10                              | 185                                  | 11                            | 17                                 | 0.02                                   | 4  | 10                                    | 0.01                                      | 6   | 0.10  | 80             | 705                  | 28                    | 80                              | 3                                    | 27                            | 0.03                               | 2                                      | 30   | 0.03                                  | 2   |   |
| 3904 | 1/4/2010   | 15:45 | 10.880 | 10.910 | 10.830 | 10.860    | 2,516,966 | 0.020 | 0.080 | 0.030         | 0.100          | 80                   | 1430                  | 57                              | 420                                  | 10                            | 42                                 | 0.04                                   | 4  | 25                                    | 0.02                                      | 5   | 0.06  | 40             | 1420                 | 57                    | 40                              | 460                                  | 10                            | 46                                 | 0.05                                   | 4  | 35                                    | 0.03                                      | 5   |
| 3930 | 1/5/2010   | 15:45 | 11.200 | 11.200 | 11.140 | 11.180    | 3,424,183 | 0.020 | 0.060 | 0.000         | 0.050          | 30                   | 2610                  | 104                             | 860                                  | 6                             | 143                                | 0.14                                   | 2  | 55                                    | 0.06                                      | 3   | 0.07  | 50             | 1810                 | 72                    | 50                              | 1,040                                | 12                            | 87                                 | 0.09                                   | 2  | 45                                    | 0.04                                      | 6   |
| 3956 | 1/6/2010   | 15:45 | 11.224 | 11.250 | 11.190 | 11.230    | 1,867,564 | 0.006 | 0.060 | 0.026         | 0.030          | 10                   | 1500                  | 60                              | 490                                  | 5                             | 98                                 | 0.10                                   | 1  | 45                                    | 0.04                                      | 4   | 0.10  | 75             | 1170                 | 47                    | 75                              | 815                                  | 12                            | 68                                 | 0.07                                   | 3  | 55                                    | 0.05                                      | 6   |
| 3982 | 1/7/2010   | 15:45 | 10.860 | 10.880 | 10.840 | 10.850    | 1,998,115 | 0.010 | 0.040 | 0.020         | 0.050          | 30                   | 1377                  | 55                              | 700                                  | 12                            | 58                                 | 0.06                                   | 5  | 50                                    | 0.05                                      | 6   | 0.03  | 10             | 1947                 | 78                    | 477                             | 9                                    | 53                            | 0.05                               | 3                                      | 47   | 0.05                                  | 5   |   |
| 4008 | 1/8/2010   | 15:45 | 11.100 | 11.110 | 11.080 | 11.110    | 1,395,807 | 0.010 | 0.030 | 0.010         | 0.060          | 40                   | 1439                  | 58                              | 416                                  | 11                            | 38                                 | 0.04                                   | 6  | 40                                    | 0.04                                      | 6   | 0.04  | 17             | 778                  | 31                    | 17                              | 447                                  | 13                            | 34                                 | 0.03                                   | 5  | 20                                    | 0.02                                      | 7   |
| 4034 | 1/11/2010  | 15:45 | 10.925 | 10.935 | 10.900 | 10.910    | 1,524,615 | 0.015 | 0.035 | 0.010         | 0.035          | 15                   | 1090                  | 44                              | 680                                  | 12                            | 57                                 | 0.06                                   | 6  | 50                                    | 0.05                                      | 6   | 0.04  | 20             | 1790                 | 72                    | 200                             | 5                                    | 40                            | 0.04                               | 2                                      | 40   | 0.04                                  | 3   |   |
| 4060 | 1/12/2010  | 15:45 | 10.225 | 10.310 | 10.220 | 10.270    | 3,311,621 | 0.045 | 0.090 | 0.085         | 0.090          | 70                   | 1120                  | 45                              | 535                                  | 12                            | 45                                 | 0.04                                   | 7  | 47                                    | 0.05                                      | 6   | 0.03  | 10             | 1660                 | 66                    | 285                             | 6                                    | 48                            | 0.05                               | 2                                      | 35   | 0.04                                  | 3   |   |
| 4086 | 1/13/2010  | 15:45 | 10.480 | 10.500 | 10.460 | 10.470    | 1,918,473 | 0.010 | 0.040 | 0.020         | 0.050          | 30                   | 1712                  | 68                              | 435                                  | 7                             | 62                                 | 0.06                                   | 2  | 40                                    | 0.04                                      | 4   | 0.04  | 25             | 1372                 | 55                    | 25                              | 366                                  | 12                            | 31                                 | 0.03                                   | 5  | 27                                    | 0.03                                      | 6   |
| 4112 | 1/14/2010  | 15:45 | 10.668 | 10.770 | 10.650 | 10.740    | 4,302,492 | 0.072 | 0.120 | 0.103         | 0.130          | 110                  | 1671                  | 67                              | 300                                  | 12                            | 25                                 | 0.03                                   | 4  | 20                                    | 0.02                                      | 7   | 0.03  | 10             | 1391                 | 56                    | 360                             | 8                                    | 45                            | 0.04                               | 2                                      | 35   | 0.04                                  | 4   |   |
| 4138 | 1/15/2010  | 15:45 | 10.140 | 10.165 | 10.120 | 10.140    | 2,250,826 | 0.000 | 0.045 | 0.025         | 0.025          | 5                    | 1403                  | 56                              | 438                                  | 8                             | 55                                 | 0.05                                   | 4  | 56                                    | 0.06                                      | 4   | 0.07  | 50             | 2088                 | 84                    | 465                             | 10                                   | 47                            | 0.05                               | 5                                      | 40   | 0.04                                  | 5   |   |
| 4164 | 1/19/2010  | 15:45 | 10.270 | 10.290 | 10.260 | 10.290    | 1,276,199 | 0.020 | 0.030 | 0.020         | 0.040          | 20                   | 1067                  | 43                              | 650                                  | 11                            | 59                                 | 0.06                                   | 4  | 50                                    | 0.05                                      | 6   | 0.05  | 30             | 852                  | 34                    | 260                             | 9                                    | 29                            | 0.03                               | 6                                      | 30   | 0.03                                  | 5   |   |
| 4190 | 1/20/2010  | 15:45 | 9.930  | 9.990  | 9.920  | 9.990     | 2,873,559 | 0.060 | 0.070 | 0.060         | 0.120          | 100                  | 1015                  | 41                              | 455                                  | 9                             | 51                                 | 0.05                                   | 5  | 60                                    | 0.06                                      | 5   | 0.01  | 10             | 1095                 | 44                    | 265                             | 9                                    | 29                            | 0.03                               | 4                                      | 25   | 0.02                                  | 5   |   |
| 4216 | 1/21/2010  | 15:45 | 9.780  | 9.830  | 9.780  | 9.810     | 1,387,165 | 0.030 | 0.050 | 0.050         | 0.050          | 30                   | 1641                  | 66                              | 892                                  | 12                            | 74                                 | 0.07                                   | 6  | 70                                    | 0.07                                      | 6   | 0.07  | 48             | 2311                 | 92                    | 545                             | 6                                    | 91                            | 0.09                               | 2                                      | 70   | 0.07                                  | 5   |   |
| 4242 | 1/22/2010  | 15:45 | 9.170  | 9.180  | 9.100  | 9.140     | 2,555,794 | 0.030 | 0.080 | 0.010         | 0.020          | 0                    | 1540                  | 62                              | 515                                  | 12                            | 43                                 | 0.04                                   | 5  | 35                                    | 0.03                                      | 6   | 0.11  | 90             | 2381                 | 95                    | 620                             | 9                                    | 69                            | 0.07                               | 4                                      | 50   | 0.05                                  | 5   |   |
| 4268 | 1/25/2010  | 15:45 | 9.340  | 9.360  | 9.310  | 9.340     | 1,159,919 | 0.000 | 0.050 | 0.020         | 0.040          | 20                   | 1245                  | 50                              | 395                                  | 8                             | 49                                 | 0.05                                   | 3  | 25                                    | 0.03                                      | 4   | 0.06  | 40             | 1175                 | 47                    | 675                             | 13                                   | 52                            | 0.05                               | 4                                      | 30   | 0.03                                  | 7   |   |
| 4294 | 1/26/2010  | 15:45 | 9.440  | 9.490  | 9.420  | 9.450     | 1,648,165 | 0.010 | 0.070 | 0.050         | 0.070          | 50                   | 1554                  | 62                              | 320                                  | 11                            | 29                                 | 0.03                                   | 6  | 30                                    | 0.03                                      | 6   | 0.11  | 90             | 1414                 | 57                    | 390                             | 8                                    | 49                            | 0.05                               | 3                                      | 40   | 0.04                                  | 4   |   |
| 4320 | 1/27/2010  | 15:45 | 9.728  | 9.750  | 9.700  | 9.730     | 2,128,981 | 0.003 | 0.050 | 0.023         | 0.110          | 90                   | 1834                  | 73                              | 640                                  | 10                            | 64                                 | 0.06                                   | 5  | 70                                    | 0.07                                      | 5   | 0.04  | 20             | 1484                 | 59                    | 20                              | 430                                  | 10                            | 43                                 | 0.04                                   | 4  | 40                                    | 0.04                                      | 5   |
| 4346 | 1/28/2010  | 15:45 | 9.455  | 9.460  | 9.410  | 9.410     | 1,654,498 | 0.045 | 0.050 | 0.005         | 0.020          | 0                    | 1869                  | 75                              | 634                                  | 11                            | 58                                 | 0.06                                   | 4  | 45                                    | 0.04                                      | 6   | 0.11  | 90             | 2239                 | 90                    | 90                              | 675                                  | 11                            | 61                                 | 0.06                                   | 6  | 65                                    | 0.06                                      | 6   |
| 4372 | 1/29/2010  | 15:45 | 8.740  | 8.810  | 8.690  | 8.730     | 4,625,215 | 0.010 | 0.120 | 0.070         | 0.210          | 190                  | 1588                  | 64                              | 978                                  | 16                            | 61                                 | 0.06                                   | 6  | 30                                    | 0.03                                      | 10  | 0.05  | 30             | 2958                 | 118                   | 30                              | 410                                  | 5                             | 82                                 | 0.08                                   | 2  | 40                                    | 0.04                                      | 3   |
| 4398 | 2/1/2010   | 15:45 | 9.170  | 9.190  | 9.150  | 9.180     | 1,092,050 | 0.010 | 0.040 | 0.020         | 0.040          | 20                   | 1420                  | 57                              | 420                                  | 8                             | 52                                 | 0.05                                   | 4  | 50                                    | 0.05                                      | 4   | 0.05  | 30             | 910                  | 36                    | 455                             | 11                                   | 41                            | 0.04                               | 5                                      | 20   | 0.02                                  | 6   |   |
| 4424 | 2/2/2010   | 15:45 | 9.368  | 9.390  | 9.340  | 9.360     | 1,154,119 | 0.008 | 0.050 | 0.023         | 0.055          | 35                   | 1073                  | 43                              | 505                                  | 10                            | 51                                 | 0.05                                   | 2  | 35                                    | 0.04                                      | 5   | 0.03  | 10             | 1033                 | 41                    | 570                             | 11                                   | 52                            | 0.05                               | 4                                      | 40   | 0.04                                  | 6   |   |
| 4450 | 2/3/2010   | 15:45 | 9.055  | 9.060  | 9.010  | 9.030     | 1,876,490 | 0.025 | 0.050 | 0.005         | 0.050          | 30                   | 1093                  | 44                              | 523                                  | 12                            | 44                                 | 0.04                                   | 5  | 35                                    | 0.04                                      | 6   | 0.06  | 40             | 1513                 | 61                    | 360                             | 8                                    | 45                            | 0.05                               | 4                                      | 40   | 0.04                                  | 4   |   |
| 4476 | 2/4/2010   | 15:45 | 8.650  | 8.670  | 8.630  | 8.620     | 1,732,910 | 0.030 | 0.040 | 0.020         | 0.040          | 20                   | 1020                  | 41                              | 530                                  | 12                            | 44                                 | 0.04                                   | 7  | 50                                    | 0.05                                      | 7   | 0.04  | 15             | 1720                 | 69                    | 300                             | 9                                    | 33                            | 0.03                               | 4                                      | 20   | 0.02                                  | 5   |   |
| 4502 | 2/5/2010   | 15:45 | 8.660  | 8.720  | 8.650  | 8.710     | 4,870,794 | 0.050 | 0.070 | 0.060         | 0.140          | 120                  | 2005                  | 80                              | 575                                  | 9                             | 64                                 | 0.06                                   | 3  | 50                                    | 0.05                                      | 5   | 0.03  | 10             | 1695                 | 68                    | 10                              | 490                                  | 12                            | 41                                 | 0.04                                   | 5  | 40                                    | 0.04                                      | 7   |
| 4528 | 2/8/2010   | 15:45 | 8.970  | 8.980  | 8.920  | 8.920     | 1,820,448 | 0.050 | 0.060 | 0.010         | 0.020          | 0                    | 1510                  | 60                              | 190                                  | 10                            | 19                                 | 0.02                                   | 3  | 10                                    | 0.01                                      | 5   | 0.07  | 50             | 1020                 | 41                    | 315                             | 6                                    | 52                            | 0.05                               | 4                                      | 60   | 0.06                                  | 4   |   |
| 4554 | 2/9/2010   | 15:45 | 9.108  | 9.110  | 9.060  | 9.090     | 1,070,352 | 0.018 | 0.050 | 0.002         | 0.020          | 0                    | 1500                  | 60                              | 520                                  | 10                            | 52                                 | 0.05                                   | 3  | 40                                    | 0.04                                      | 5   | 0.08  | 60             | 1700                 | 68                    | 605                             | 10                                   | 61                            | 0.06                               | 4                                      | 57   | 0.06                                  | 5   |   |
| 4580 | 2/10/2010  | 15:45 | 8.510  | 8.560  | 8.510  | 8.550     | 3,171,996 | 0.040 | 0.050 | 0.050         | 0.050          | 30                   | 1585                  | 63                              | 535                                  | 7                             | 76                                 | 0.08                                   | 3  | 50                                    | 0.05                                      | 4   | 0.03  | 10             | 1785                 | 71                    | 10                              | 270                                  | 9                             | 30                                 | 0.03                                   | 3  | 20                                    | 0.02                                      | 5   |
| 4606 | 2/11/2010  | 15:45 | 8.558  | 8.560  | 8.490  | 8.540     | 5,171,997 | 0.018 | 0.070 | 0.003         | 0.010          | 10                   | 1150                  | 46                              | 250                                  | 8                             | 31                                 | 0.03                                   | 3  | 30                                    | 0.03                                      | 4   | 0.12  | 100            | 1140                 | 46                    | 210                             | 5                                    | 42                            | 0.04                               | 2                                      | 30   | 0.03                                  | 3   |   |
| 4632 | 2/12/2010  | 15:45 | 8.430  | 8.470  | 8.430  | 8.450     | 2,535,462 | 0.020 | 0.040 | 0.040         | 0.070          | 50                   | 1575                  | 63                              | 205                                  | 10                            | 21                                 | 0.02                                   | 4  | 15                                    | 0.02                                      | 5   | 0.05  | 30             | 1445                 | 58                    | 30                              | 380                                  | 10                            | 38                                 | 0.04                                   | 3  | 15                                    | 0.02                                      | 5   |
| 4658 | 2/16/2010  | 15:45 | 8.670  | 8.680  | 8.620  | 8.640     | 3,474,792 | 0.030 | 0.060 | 0.010         | 0.020          | 0                    | 620                   | 25                              | 265                                  | 8                             | 33                                 | 0.03                                   | 3  | 28                                    | 0.03                                      | 4   | 0.10  | 80             | 645                  | 26                    | 80                              | 200                                  | 11                            | 18                                 | 0.02                                   | 6  | 20                                    | 0.02                                      | 6   |
| 4684 | 2/17/2010  | 15:45 | 8.730  | 8.740  | 8.710  | 8.740     | 1,385,120 | 0.010 | 0.030 | 0.010         | 0.030          | 10                   | 495                   | 20                              | 215                                  | 9                             | 24                                 | 0.02                                   | 4  | 20                                    | 0.02                                      | 5   | 0.03  | 10             | 525                  | 21                    | 10                              | 125                                  | 10                            | 13                                 | 0.01                                   | 4  | 10                                    | 0.01                                      | 6   |
| 4710 | 2/18/2010  | 15:45 | 8.755  | 8.780  | 8.740  | 8.770     | 1,658,629 | 0.015 | 0.040 | 0.025         | 0.060          | 40                   | 600                   | 24                              | 170                                  | 8                             | 21                                 | 0.02                                   | 4  | 20                                    | 0.02                                      | 4   | 0.03  | 10             | 390                  | 16                    | 10                              | 180                                  | 11                            | 16                                 | 0.02                                   | 4  | 10                                    | 0.01                                      | 7   |
| 4736 | 2/19/2010  | 15:45 | 8.919  | 8.930  | 8.900  | 8.910     | 2,367,578 | 0.009 | 0.030 | 0.011         | 0.040          | 20                   | 990                   | 40                              | 160                                  | 9                             | 18                                 | 0.02                                   | 3  | 10                                    | 0.01                                      | 5   | 0.02  | 0              | 890                  | 36                    | 0                               | 90                                   | 10                            | 9                                  | 0.01                                   | 3  | 0                                     | 0.00                                      | 7   |
| 4762 | 2/22/2010  | 15:45 | 8.930  | 8.950  | 8.930  | 8.950     | 1,434,260 | 0.020 | 0.020 | 0.020         | 0.020          | 0                    | 460                   | 18                              | 65                                   | 9                             | 7                                  | 0.01                                   | 4  | 5                                     | 0.01                                      | 5   | 0.06  | 40             | 680                  | 27                    | 145                             | 6                                    | 24                            | 0.02                               | 2                                      | 20   | 0.02                                  | 4   |   |
| 4788 | 2/23/2010  | 15:45 | 8.650  | 8.670  | 8.620  | 8.620     | 1,451,772 | 0.030 | 0.050 | 0.020         | 0.020          | 0                    | 1124                  | 45                              | 270                                  | 10                            | 27                                 | 0.03                                   | 5  | 25                                    | 0.02                                      | 5   | 0.09  | 70             | 1244                 | 50                    | 250                             | 8                                    | 31                            | 0.03                               | 3                                      | 25   | 0.02                                  | 4   |   |
| 4814 | 2/24/2010  | 15:45 | 9.075  | 9.140  | 9.070  | 9.100     | 2,257,329 | 0.025 | 0.070 | 0.065         | 0.100          | 80                   | 1638                  | 66                              | 500                                  | 10                            | 50                                 | 0.05                                   | 4  | 40                                    | 0.04                                      | 5   | 0.01  | 10             | 888                  | 36                    | 373                             | 13                                   | 29                            | 0.03                               | 6                                      | 20   | 0.02                                  | 9   |   |
| 4840 | 2/25/2010  | 15:45 | 9.070  | 9.100  | 9.060  | 9.080     | 2,098,284 | 0.010 | 0.040 | 0.030         |                |                      |                       |                                 |                                      |                               |                                    |  |  |                                       |   |   |       |                |                      |                       |                                 |                                      |                               |                                    |  |  |                                       |   |   |

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using revised  
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using revised  
Number of Shares

# Long Position

# Short Position

Click arrow to shift to Short Position view

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Count = 261

| 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 | 9.710  | 9.740  | 9.710  | 9.740  | 1,633,555 | 0.030 | 0.030 | 0.030         | 0.040          | 20                   | 900                   | 36                              | 350                                  | 9                             | 39                                 | 0.04                                   | 3  | 30                                    | 0.03                                      | 5   | 0.03  | 10             | 1200                 | 48                    | 530                             | 10                                   | 53                            | 0.05                               | 2                                      | 40   | 0.04                                  | 6   |   |
| 5178 | 3/16/2010 | 15:45 | 10.200 | 10.250 | 10.170 | 10.220 | 2,149,199 | 0.020 | 0.080 | 0.050         | 0.050          | 30                   | 1455                  | 58                              | 160                                  | 6                             | 27                                 | 0.03                                   | 4  | 30                                    | 0.03                                      | 3   | 0.07  | 50             | 775                  | 31                    | 420                             | 12                                   | 35                            | 0.03                               | 4                                      | 25   | 0.02                                  | 6   |   |
| 5204 | 3/17/2010 | 15:45 | 10.390 | 10.440 | 10.380 | 10.410 | 1,375,991 | 0.020 | 0.060 | 0.050         | 0.070          | 50                   | 950                   | 38                              | 50                                   | 350                           | 8                                  | 44                                     | 0.04   | 4                                     | 35  | 0.04  | 4     | 0.05           | 30                   | 710                   | 28                              | 395                                  | 12                            | 33                                 | 0.03                                   | 6  | 35                                    | 0.04                                      | 6   |
| 5230 | 3/18/2010 | 15:45 | 10.140 | 10.190 | 10.130 | 10.170 | 1,830,142 | 0.030 | 0.060 | 0.050         | 0.060          | 40                   | 720                   | 29                              | 290                                  | 10                            | 29                                 | 0.03                                   | 3  | 20                                    | 0.02                                      | 8   | 0.03  | 10             | 1000                 | 40                    | 380                             | 8                                    | 47                            | 0.05                               | 4                                      | 40   | 0.04                                  | 4   |   |
| 5256 | 3/19/2010 | 15:45 | 9.980  | 10.010 | 9.960  | 9.960  | 2,859,735 | 0.020 | 0.050 | 0.030         | 0.050          | 30                   | 622                   | 25                              | 282                                  | 13                            | 22                                 | 0.02                                   | 4  | 10                                    | 0.01                                      | 9   | 0.06  | 40             | 1043                 | 42                    | 370                             | 8                                    | 46                            | 0.05                               | 2                                      | 25   | 0.03                                  | 4   |   |
| 5282 | 3/22/2010 | 15:45 | 10.365 | 10.370 | 10.330 | 10.340 | 3,180,387 | 0.025 | 0.040 | 0.005         | 0.040          | 20                   | 1537                  | 61                              | 160                                  | 5                             | 32                                 | 0.03                                   | 2  | 20                                    | 0.02                                      | 3   | 0.04  | 20             | 567                  | 23                    | 300                             | 14                                   | 21                            | 0.02                               | 4                                      | 10   | 0.01                                  | 9   |   |
| 5308 | 3/23/2010 | 15:45 | 10.560 | 10.580 | 10.550 | 10.550 | 1,405,293 | 0.010 | 0.030 | 0.020         | 0.040          | 20                   | 1190                  | 48                              | 300                                  | 6                             | 50                                 | 0.05                                   | 4  | 50                                    | 0.05                                      | 4   | 0.02  | 0              | 998                  | 40                    | 480                             | 13                                   | 37                            | 0.04                               | 6                                      | 20   | 0.02                                  | 7   |   |
| 5334 | 3/24/2010 | 15:45 | 10.450 | 10.450 | 10.430 | 10.440 | 983,713   | 0.010 | 0.020 | 0.000         | 0.040          | 20                   | 958                   | 38                              | 480                                  | 13                            | 37                                 | 0.04                                   | 5  | 20                                    | 0.02                                      | 7   | 0.03  | 10             | 1118                 | 45                    | 335                             | 7                                    | 48                            | 0.05                               | 5                                      | 50   | 0.05                                  | 4   |   |
| 5360 | 3/25/2010 | 15:45 | 10.445 | 10.450 | 10.360 | 10.390 | 3,194,363 | 0.055 | 0.090 | 0.005         | 0.030          | 10                   | 750                   | 30                              | 340                                  | 11                            | 31                                 | 0.03                                   | 4  | 30                                    | 0.03                                      | 6   | 0.19  | 170            | 1380                 | 55                    | 380                             | 6                                    | 63                            | 0.06                               | 4                                      | 80   | 0.08                                  | 3   |   |
| 5386 | 3/26/2010 | 15:45 | 10.490 | 10.500 | 10.460 | 10.500 | 1,880,706 | 0.010 | 0.040 | 0.010         | 0.050          | 30                   | 1540                  | 62                              | 500                                  | 11                            | 45                                 | 0.05                                   | 4  | 30                                    | 0.03                                      | 7   | 0.04  | 20             | 1610                 | 64                    | 410                             | 9                                    | 46                            | 0.05                               | 4                                      | 30   | 0.03                                  | 5   |   |
| 5412 | 3/29/2010 | 15:45 | 10.670 | 10.680 | 10.630 | 10.640 | 2,623,701 | 0.030 | 0.050 | 0.010         | 0.020          | 0                    | 913                   | 37                              | 260                                  | 7                             | 37                                 | 0.04                                   | 5  | 40                                    | 0.04                                      | 4   | 0.06  | 40             | 993                  | 40                    | 230                             | 6                                    | 38                            | 0.04                               | 3                                      | 35   | 0.04                                  | 3   |   |
| 5438 | 3/30/2010 | 15:45 | 10.835 | 10.870 | 10.780 | 10.800 | 3,050,516 | 0.035 | 0.090 | 0.035         | 0.040          | 20                   | 1320                  | 53                              | 410                                  | 7                             | 59                                 | 0.06                                   | 3  | 55                                    | 0.05                                      | 4   | 0.10  | 80             | 1180                 | 47                    | 575                             | 11                                   | 52                            | 0.05                               | 6                                      | 70   | 0.07                                  | 6   |   |
| 5464 | 3/31/2010 | 15:45 | 10.445 | 10.490 | 10.370 | 10.380 | 6,136,448 | 0.065 | 0.120 | 0.045         | 0.080          | 60                   | 985                   | 39                              | 560                                  | 13                            | 43                                 | 0.04                                   | 4  | 30                                    | 0.03                                      | 8   | 0.15  | 130            | 1505                 | 60                    | 360                             | 6                                    | 60                            | 0.06                               | 3                                      | 55   | 0.06                                  | 3   |   |
| 5490 | 4/1/2010  | 15:45 | 10.200 | 10.230 | 10.160 | 10.180 | 6,842,949 | 0.020 | 0.070 | 0.030         | 0.110          | 90                   | 1650                  | 66                              | 1,125                                | 15                            | 75                                 | 0.08                                   | 8  | 80                                    | 0.08                                      | 8   | 0.08  | 60             | 3050                 | 122                   | 870                             | 8                                    | 109                           | 0.11                               | 6                                      | 115  | 0.12                                  | 4   |   |
| 5516 | 4/5/2010  | 15:45 | 10.600 | 10.650 | 10.600 | 10.610 | 3,409,083 | 0.010 | 0.050 | 0.050         | 0.100          | 80                   | 1438                  | 58                              | 408                                  | 7                             | 58                                 | 0.06                                   | 2  | 50                                    | 0.05                                      | 4   | 0.01  | 10             | 858                  | 34                    | 290                             | 11                                   | 26                            | 0.03                               | 4                                      | 20   | 0.02                                  | 6   |   |
| 5542 | 4/6/2010  | 15:45 | 10.250 | 10.270 | 10.230 | 10.240 | 4,602,553 | 0.010 | 0.040 | 0.020         | 0.050          | 30                   | 705                   | 28                              | 340                                  | 13                            | 26                                 | 0.03                                   | 7  | 30                                    | 0.03                                      | 7   | 0.04  | 20             | 1365                 | 55                    | 320                             | 7                                    | 46                            | 0.05                               | 4                                      | 50   | 0.05                                  | 4   |   |
| 5568 | 4/7/2010  | 15:45 | 10.585 | 10.600 | 10.520 | 10.570 | 2,994,569 | 0.015 | 0.080 | 0.015         | 0.130          | 110                  | 1740                  | 70                              | 300                                  | 4                             | 75                                 | 0.07                                   | 2  | 60                                    | 0.06                                      | 2   | 0.07  | 50             | 1030                 | 41                    | 250                             | 11                                   | 23                            | 0.02                               | 4                                      | 20   | 0.02                                  | 7   |   |
| 5594 | 4/8/2010  | 15:45 | 10.620 | 10.630 | 10.570 | 10.590 | 2,838,374 | 0.030 | 0.060 | 0.010         | 0.010          | 10                   | 1425                  | 57                              | 460                                  | 8                             | 58                                 | 0.06                                   | 5  | 60                                    | 0.06                                      | 5   | 0.09  | 70             | 1165                 | 47                    | 530                             | 10                                   | 53                            | 0.05                               | 4                                      | 50   | 0.05                                  | 6   |   |
| 5620 | 4/9/2010  | 15:45 | 10.710 | 10.750 | 10.710 | 10.740 | 1,661,720 | 0.030 | 0.040 | 0.040         | 0.040          | 20                   | 783                   | 31                              | 235                                  | 8                             | 29                                 | 0.03                                   | 4  | 25                                    | 0.03                                      | 4   | 0.05  | 30             | 783                  | 31                    | 343                             | 7                                    | 49                            | 0.05                               | 3                                      | 30   | 0.03                                  | 4   |   |
| 5646 | 4/12/2010 | 15:45 | 10.820 | 10.850 | 10.770 | 10.830 | 2,844,337 | 0.010 | 0.080 | 0.030         | 0.030          | 10                   | 1200                  | 48                              | 205                                  | 7                             | 29                                 | 0.03                                   | 3  | 20                                    | 0.02                                      | 4   | 0.10  | 75             | 940                  | 38                    | 160                             | 11                                   | 15                            | 0.01                               | 6                                      | 20   | 0.02                                  | 6   |   |
| 5672 | 4/13/2010 | 15:45 | 10.780 | 10.790 | 10.760 | 10.770 | 1,511,865 | 0.010 | 0.030 | 0.010         | 0.025          | 5                    | 875                   | 35                              | 355                                  | 10                            | 35                                 | 0.04                                   | 6  | 45                                    | 0.04                                      | 5   | 0.04  | 20             | 895                  | 36                    | 255                             | 10                                   | 25                            | 0.03                               | 4                                      | 20   | 0.02                                  | 5   |   |
| 5698 | 4/14/2010 | 15:45 | 11.355 | 11.360 | 11.310 | 11.310 | 3,474,982 | 0.045 | 0.050 | 0.005         | 0.020          | 0                    | 1135                  | 45                              | 210                                  | 6                             | 35                                 | 0.03                                   | 4  | 45                                    | 0.04                                      | 3   | 0.06  | 40             | 675                  | 27                    | 215                             | 13                                   | 17                            | 0.02                               | 6                                      | 10   | 0.01                                  | 9   |   |
| 5724 | 4/15/2010 | 15:45 | 11.170 | 11.215 | 11.160 | 11.190 | 2,751,568 | 0.020 | 0.055 | 0.045         | 0.045          | 25                   | 970                   | 39                              | 300                                  | 10                            | 30                                 | 0.03                                   | 4  | 22                                    | 0.02                                      | 5   | 0.07  | 50             | 995                  | 40                    | 345                             | 12                                   | 29                            | 0.03                               | 5                                      | 20   | 0.02                                  | 6   |   |
| 5750 | 4/16/2010 | 15:45 | 10.960 | 10.990 | 10.890 | 10.930 | 4,278,501 | 0.030 | 0.100 | 0.030         | 0.110          | 90                   | 1360                  | 54                              | 630                                  | 10                            | 63                                 | 0.06                                   | 4  | 50                                    | 0.05                                      | 5   | 0.07  | 50             | 1620                 | 65                    | 245                             | 7                                    | 35                            | 0.04                               | 5                                      | 40   | 0.04                                  | 5   |   |
| 5776 | 4/19/2010 | 15:45 | 10.780 | 10.830 | 10.770 | 10.800 | 1,618,236 | 0.020 | 0.060 | 0.050         | 0.070          | 50                   | 1704                  | 68                              | 570                                  | 10                            | 57                                 | 0.06                                   | 6  | 60                                    | 0.06                                      | 5   | 0.06  | 40             | 1844                 | 74                    | 924                             | 13                                   | 71                            | 0.07                               | 4                                      | 50   | 0.05                                  | 7   |   |
| 5802 | 4/20/2010 | 15:45 | 10.780 | 10.780 | 10.720 | 10.760 | 2,128,640 | 0.020 | 0.060 | 0.000         | 0.040          | 20                   | 908                   | 36                              | 437                                  | 11                            | 40                                 | 0.04                                   | 5  | 37                                    | 0.04                                      | 6   | 0.06  | 40             | 1248                 | 50                    | 241                             | 8                                    | 30                            | 0.03                               | 2                                      | 30   | 0.03                                  | 5   |   |
| 5828 | 4/21/2010 | 15:45 | 10.730 | 10.760 | 10.720 | 10.750 | 2,637,716 | 0.020 | 0.040 | 0.030         | 0.105          | 85                   | 1264                  | 51                              | 635                                  | 11                            | 58                                 | 0.06                                   | 5  | 50                                    | 0.05                                      | 6   | 0.02  | 0              | 1814                 | 73                    | 325                             | 7                                    | 46                            | 0.05                               | 3                                      | 45   | 0.04                                  | 4   |   |
| 5854 | 4/22/2010 | 15:45 | 10.970 | 11.000 | 10.940 | 10.940 | 2,123,555 | 0.030 | 0.060 | 0.030         | 0.050          | 30                   | 2220                  | 89                              | 350                                  | 4                             | 88                                 | 0.09                                   | 1  | 65                                    | 0.07                                      | 2   | 0.07  | 50             | 1340                 | 54                    | 700                             | 13                                   | 54                            | 0.05                               | 4                                      | 40   | 0.04                                  | 8   |   |
| 5880 | 4/23/2010 | 15:45 | 10.995 | 11.010 | 10.990 | 11.010 | 2,383,177 | 0.015 | 0.020 | 0.015         | 0.020          | 0                    | 1116                  | 45                              | 320                                  | 7                             | 46                                 | 0.05                                   | 3  | 40                                    | 0.04                                      | 4   | 0.02  | 0              | 926                  | 37                    | 340                             | 11                                   | 31                            | 0.03                               | 4                                      | 20   | 0.02                                  | 6   |   |
| 5906 | 4/26/2010 | 15:45 | 10.985 | 10.990 | 10.950 | 10.980 | 1,345,286 | 0.005 | 0.040 | 0.005         | 0.030          | 10                   | 900                   | 36                              | 495                                  | 10                            | 50                                 | 0.05                                   | 5  | 45                                    | 0.05                                      | 5   | 0.04  | 25             | 890                  | 36                    | 420                             | 11                                   | 38                            | 0.04                               | 6                                      | 40   | 0.04                                  | 6   |   |
| 5932 | 4/27/2010 | 15:45 | 10.330 | 10.360 | 10.290 | 10.350 | 3,763,950 | 0.020 | 0.070 | 0.030         | 0.050          | 30                   | 1015                  | 41                              | 465                                  | 14                            | 33                                 | 0.03                                   | 6  | 30                                    | 0.03                                      | 7   | 0.08  | 60             | 1945                 | 78                    | 230                             | 6                                    | 38                            | 0.04                               | 3                                      | 43   | 0.04                                  | 3   |   |
| 5958 | 4/28/2010 | 15:45 | 10.240 | 10.270 | 10.200 | 10.250 | 4,389,611 | 0.010 | 0.070 | 0.030         | 0.050          | 30                   | 2274                  | 91                              | 730                                  | 8                             | 91                                 | 0.09                                   | 4  | 100                                   | 0.10                                      | 4   | 0.11  | 90             | 2634                 | 105                   | 670                             | 12                                   | 56                            | 0.06                               | 7                                      | 60   | 0.06                                  | 6   |   |
| 5984 | 4/29/2010 | 15:45 | 10.215 | 10.240 | 10.200 | 10.220 | 1,944,909 | 0.005 | 0.040 | 0.025         | 0.030          | 10                   | 1225                  | 49                              | 600                                  | 10                            | 60                                 | 0.06                                   | 5  | 50                                    | 0.05                                      | 5   | 0.04  | 20             | 1520                 | 61                    | 645                             | 10                                   | 64                            | 0.06                               | 4                                      | 47   | 0.05                                  | 5   |   |
| 6010 | 4/30/2010 | 15:45 | 9.360  | 9.400  | 9.340  | 9.360  | 4,700,296 | 0.000 | 0.060 | 0.040         | 0.060          | 40                   | 1209                  | 48                              | 599                                  | 11                            | 54                                 | 0.05                                   | 3  | 40                                    | 0.04                                      | 6   | 0.10  | 80             | 2519                 | 101                   | 260                             | 5                                    | 52                            | 0.05                               | 2                                      | 50   | 0.05                                  | 3   |   |
| 6036 | 5/3/2010  | 15:45 | 9.900  | 9.950  | 9.890  | 9.900  | 4,601,766 | 0.000 | 0.060 | 0.050         | 0.110          | 90                   | 1695                  | 68                              | 250                                  | 4                             | 63                                 | 0.06                                   | 1  | 50                                    | 0.05                                      | 2   | 0.01  | 10             | 955                  | 38                    | 470                             | 12                                   | 39                            | 0.04                               | 4                                      | 20   | 0.02                                  | 8   |   |
| 6062 | 5/4/2010  | 15:45 | 9.450  | 9.530  | 9.440  | 9.530  | 3,054,467 | 0.080 | 0.090 | 0.080         | 0.130          | 110                  | 1479                  | 59                              | 404                                  | 7                             | 58                                 | 0.06                                   | 4  | 70                                    | 0.07                                      | 4   | 0.13  | 110            | 1549                 | 62                    | 474                             | 9                                    | 53                            | 0.05                               | 3                                      | 20   | 0.02                                  | 5   |   |
| 6088 | 5/5/2010  | 15:45 | 9.260  | 9.290  | 9.230  | 9.270  | 2,279,030 | 0.010 | 0.060 | 0.030         | 0.070          | 50                   | 2320                  | 93                              | 440                                  | 9                             | 49                                 | 0.05                                   | 4  | 30                                    | 0.03                                      | 5   | 0.07  | 50             | 2100                 | 84                    | 800                             | 7                                    | 114                           | 0.11                               | 3                                      | 90   | 0.09                                  | 5   |   |
| 6114 | 5/6/2010  | 15:45 | 8.710  | 8.940  | 8.680  | 8.760  | 5,190,461 | 0.050 | 0.260 | 0.230         | 0.420          | 400                  | 4555                  |                                 |                                      |                               |                                    |  |  |                                       |   |   |       |                |                      |                       |                                 |                                      |                               |                                    |  |  |                                       |   |   |

Count = 261

[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

| 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 | 8.903 | 8.903 | 8.780 | 8.800  | 2,564,229 | 0.103 | 0.123 | 0.000         | 0.043          | 23                   | 1162                  | 46                              | 23                                   | 452                           | 14                                 | 32                                     | 0.03   | 4                                     | 21  | 0.02  | 7     | 0.14           | 120                  | 1650                  | 66                              | 250                                  | 4                             | 63                                 | 0.06                                   | 2  | 60                                    | 0.06                                      | 2   |   |
| 6452 | 5/25/2010 | 15:45 | 8.770 | 8.830 | 8.750 | 8.810  | 1,911,040 | 0.040 | 0.080 | 0.060         | 0.090          | 70                   | 1980                  | 79                              |                                      | 370                           | 5                                  | 74                                     | 0.07   | 2                                     | 60  | 0.06  | 3     | 0.07           | 50                   | 1325                  | 53                              | 50                                   | 680                           | 17                                 | 40                                     | 0.04   | 9                                     | 40  | 0.04  | 9 |
| 6478 | 5/26/2010 | 15:45 | 8.760 | 8.770 | 8.700 | 8.700  | 3,794,223 | 0.060 | 0.070 | 0.010         | 0.130          | 110                  | 1267                  | 51                              | 110                                  | 756                           | 15                                 | 50                                     | 0.05   | 6                                     | 40  | 0.04  | 8     | 0.08           | 60                   | 1907                  | 76                              |                                      | 364                           | 6                                  | 61                                     | 0.06   | 2                                     | 45  | 0.04  | 3 |
| 6504 | 5/27/2010 | 15:45 | 9.435 | 9.470 | 9.400 | 9.450  | 2,664,653 | 0.015 | 0.070 | 0.035         | 0.090          | 70                   | 1815                  | 73                              |                                      | 485                           | 7                                  | 69                                     | 0.07   | 4                                     | 70  | 0.07  | 4     | 0.04           | 20                   | 995                   | 40                              | 20                                   | 505                           | 14                                 | 36                                     | 0.04   | 7                                     | 35  | 0.03  | 7 |
| 6530 | 5/28/2010 | 15:45 | 9.150 | 9.160 | 9.050 | 9.100  | 2,801,986 | 0.050 | 0.110 | 0.010         | 0.050          | 30                   | 1570                  | 63                              |                                      | 710                           | 9                                  | 79                                     | 0.08   | 5                                     | 80  | 0.08  | 5     | 0.12           | 100                  | 1810                  | 72                              |                                      | 140                           | 6                                  | 23                                     | 0.02   | 4                                     | 35  | 0.03  | 3 |
| 6556 | 6/1/2010  | 15:45 | 8.750 | 8.760 | 8.670 | 8.670  | 4,002,919 | 0.080 | 0.090 | 0.010         | 0.010          | 10                   | 1175                  | 47                              | 10                                   | 310                           | 9                                  | 34                                     | 0.03   | 3                                     | 20  | 0.02  | 5     | 0.14           | 120                  | 1610                  | 64                              |                                      | 565                           | 9                                  | 63                                     | 0.06   | 4                                     | 50  | 0.05  | 5 |
| 6582 | 6/2/2010  | 15:45 | 9.180 | 9.220 | 9.150 | 9.190  | 3,829,511 | 0.010 | 0.070 | 0.040         | 0.100          | 80                   | 1785                  | 71                              |                                      | 585                           | 12                                 | 49                                     | 0.05   | 5                                     | 30  | 0.03  | 6     | 0.07           | 50                   | 1128                  | 45                              | 50                                   | 450                           | 11                                 | 41                                     | 0.04   | 7                                     | 50  | 0.05  | 7 |
| 6608 | 6/3/2010  | 15:45 | 9.320 | 9.320 | 9.240 | 9.250  | 2,383,459 | 0.070 | 0.080 | 0.000         | 0.080          | 60                   | 1637                  | 65                              |                                      | 590                           | 10                                 | 59                                     | 0.06   | 3                                     | 40  | 0.04  | 5     | 0.08           | 60                   | 1807                  | 72                              | 60                                   | 595                           | 11                                 | 54                                     | 0.05   | 6                                     | 60  | 0.06  | 6 |
| 6634 | 6/4/2010  | 15:45 | 8.850 | 8.920 | 8.840 | 8.870  | 2,201,656 | 0.020 | 0.080 | 0.070         | 0.095          | 75                   | 1433                  | 57                              | 75                                   | 541                           | 14                                 | 39                                     | 0.04   | 7                                     | 35  | 0.03  | 7     | 0.10           | 80                   | 1793                  | 72                              |                                      | 602                           | 9                                  | 67                                     | 0.07   | 5                                     | 70  | 0.07  | 5 |
| 6660 | 6/7/2010  | 15:45 | 8.400 | 8.460 | 8.390 | 8.390  | 4,520,148 | 0.010 | 0.070 | 0.060         | 0.090          | 70                   | 1313                  | 53                              | 70                                   | 395                           | 12                                 | 33                                     | 0.03   | 5                                     | 25  | 0.03  | 6     | 0.09           | 70                   | 2223                  | 89                              |                                      | 240                           | 6                                  | 40                                     | 0.04   | 1                                     | 30  | 0.03  | 4 |
| 6686 | 6/8/2010  | 15:45 | 8.570 | 8.610 | 8.530 | 8.550  | 2,262,329 | 0.020 | 0.080 | 0.040         | 0.120          | 100                  | 1980                  | 79                              |                                      | 580                           | 9                                  | 64                                     | 0.06   | 3                                     | 50  | 0.05  | 7     | 0.05           | 30                   | 1780                  | 71                              | 30                                   | 720                           | 12                                 | 60                                     | 0.06   | 7                                     | 65  | 0.07  | 6 |
| 6712 | 6/9/2010  | 15:45 | 8.560 | 8.570 | 8.480 | 8.540  | 2,260,803 | 0.020 | 0.090 | 0.010         | 0.030          | 10                   | 1375                  | 55                              | 10                                   | 520                           | 11                                 | 47                                     | 0.05   | 5                                     | 40  | 0.04  | 8     | 0.16           | 140                  | 1700                  | 68                              |                                      | 435                           | 8                                  | 54                                     | 0.05   | 4                                     | 53  | 0.05  | 4 |
| 6738 | 6/10/2010 | 15:45 | 8.780 | 8.790 | 8.750 | 8.780  | 2,317,437 | 0.000 | 0.040 | 0.010         | 0.030          | 10                   | 1350                  | 54                              |                                      | 430                           | 8                                  | 54                                     | 0.05   | 3                                     | 50  | 0.05  | 5     | 0.06           | 40                   | 1310                  | 52                              |                                      | 455                           | 10                                 | 46                                     | 0.05   | 5                                     | 45  | 0.05  | 5 |
| 6764 | 6/11/2010 | 15:45 | 8.905 | 8.950 | 8.900 | 8.940  | 2,017,286 | 0.035 | 0.050 | 0.045         | 0.100          | 80                   | 1595                  | 64                              |                                      | 470                           | 9                                  | 52                                     | 0.05   | 3                                     | 50  | 0.05  | 5     | 0.02           | 0                    | 1025                  | 41                              | 0                                    | 350                           | 12                                 | 29                                     | 0.03   | 6                                     | 25  | 0.02  | 6 |
| 6790 | 6/14/2010 | 15:45 | 8.965 | 8.980 | 8.910 | 8.920  | 1,667,972 | 0.045 | 0.070 | 0.015         | 0.060          | 40                   | 675                   | 27                              | 40                                   | 265                           | 11                                 | 24                                     | 0.02   | 5                                     | 20  | 0.02  | 6     | 0.09           | 70                   | 1035                  | 41                              |                                      | 250                           | 8                                  | 31                                     | 0.03   | 2                                     | 20  | 0.02  | 4 |
| 6816 | 6/15/2010 | 15:45 | 9.700 | 9.760 | 9.690 | 9.690  | 4,366,075 | 0.010 | 0.070 | 0.060         | 0.070          | 50                   | 2295                  | 92                              |                                      | 465                           | 5                                  | 93                                     | 0.09   | 3                                     | 105                                       | 0.11  | 3     | 0.06           | 40                   | 1065                  | 43                              |                                      | 625                           | 14                                 | 45                                     | 0.04   | 10                                    | 55  | 0.06  | 7 |