

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

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Summary View  
using revised  
Number of Shares

# Long Position

# Short Position

Click arrow to shift to Short  
Position view

Click arrow to shift page to  
Long Position view

Count = 263

| 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 | 10.950 | 11.000 | 10.920 | 10.950 | 2,185,418 | 0.000 | 0.080 | 0.050         | 0.110          | 90                   | 1865                  | 75                              | 580                                  | 8                             | 73                                 | 0.07                                   | 4  | 65                                    | 0.07                                      | 4   | 0.04  | 20             | 1145                 | 46                    | 20                              | 410                                  | 13                            | 32                                 | 0.03                                   | 5  | 30                                    | 0.03                                      | 7   |
| 54   | 6/2/2009  | 15:45 | 10.845 | 10.890 | 10.810 | 10.860 | 1,611,792 | 0.015 | 0.080 | 0.045         | 0.060          | 40                   | 1770                  | 71                              | 630                                  | 10                            | 63                                 | 0.06                                   | 5  | 58                                    | 0.06                                      | 5   | 0.09  | 70             | 1730                 | 69                    |                                 | 550                                  | 10                            | 55                                 | 0.06                                   | 3  | 35                                    | 0.04                                      | 5   |
| 80   | 6/3/2009  | 15:45 | 10.450 | 10.520 | 10.450 | 10.520 | 1,574,093 | 0.070 | 0.070 | 0.070         | 0.120          | 100                  | 1437                  | 57                              | 370                                  | 8                             | 46                                 | 0.05                                   | 3  | 35                                    | 0.04                                      | 4   | 0.01  | 10             | 1487                 | 59                    |                                 | 325                                  | 11                            | 30                                 | 0.03                                   | 5  | 20                                    | 0.02                                      | 6   |
| 106  | 6/4/2009  | 15:45 | 10.880 | 10.910 | 10.870 | 10.900 | 2,027,890 | 0.020 | 0.040 | 0.030         | 0.040          | 20                   | 1650                  | 66                              | 410                                  | 7                             | 59                                 | 0.06                                   | 3  | 50                                    | 0.05                                      | 5   | 0.04  | 20             | 1300                 | 52                    | 20                              | 375                                  | 13                            | 29                                 | 0.03                                   | 6  | 20                                    | 0.02                                      | 7   |
| 132  | 6/5/2009  | 15:45 | 10.875 | 10.890 | 10.820 | 10.840 | 633,280   | 0.035 | 0.070 | 0.015         | 0.080          | 60                   | 1500                  | 60                              | 415                                  | 9                             | 46                                 | 0.05                                   | 5  | 50                                    | 0.05                                      | 5   | 0.07  | 50             | 1720                 | 69                    | 50                              | 495                                  | 9                             | 55                                 | 0.05                                   | 3  | 50                                    | 0.05                                      | 7   |
| 158  | 6/8/2009  | 15:45 | 10.800 | 10.830 | 10.770 | 10.780 | 845,529   | 0.020 | 0.060 | 0.030         | 0.030          | 10                   | 1455                  | 58                              | 430                                  | 7                             | 61                                 | 0.06                                   | 3  | 40                                    | 0.04                                      | 4   | 0.16  | 140            | 1255                 | 50                    | 140                             | 505                                  | 10                            | 51                                 | 0.05                                   | 3  | 45                                    | 0.05                                      | 5   |
| 184  | 6/9/2009  | 15:45 | 11.430 | 11.450 | 11.370 | 11.370 | 1,705,765 | 0.060 | 0.080 | 0.020         | 0.050          | 30                   | 1945                  | 78                              | 415                                  | 7                             | 59                                 | 0.06                                   | 3  | 50                                    | 0.05                                      | 5   | 0.09  | 70             | 1165                 | 47                    | 70                              | 525                                  | 11                            | 48                                 | 0.05                                   | 6  | 50                                    | 0.05                                      | 6   |
| 210  | 6/10/2009 | 15:45 | 11.760 | 11.780 | 11.670 | 11.730 | 1,774,207 | 0.030 | 0.110 | 0.020         | 0.150          | 130                  | 2310                  | 92                              | 995                                  | 9                             | 111                                | 0.11                                   | 4  | 110                                   | 0.11                                      | 5   | 0.13  | 110            | 1649                 | 66                    | 110                             | 470                                  | 12                            | 39                                 | 0.04                                   | 6  | 40                                    | 0.04                                      | 6   |
| 236  | 6/11/2009 | 15:45 | 11.560 | 11.670 | 11.540 | 11.580 | 2,566,749 | 0.020 | 0.130 | 0.110         | 0.120          | 100                  | 2082                  | 83                              | 655                                  | 13                            | 50                                 | 0.05                                   | 6  | 50                                    | 0.05                                      | 8   | 0.11  | 90             | 2592                 | 104                   |                                 | 750                                  | 6                             | 125                                | 0.13                                   | 2  | 105                                   | 0.11                                      | 3   |
| 262  | 6/12/2009 | 15:45 | 11.480 | 11.530 | 11.430 | 11.520 | 1,061,260 | 0.040 | 0.100 | 0.050         | 0.070          | 50                   | 1901                  | 76                              | 485                                  | 9                             | 54                                 | 0.05                                   | 3  | 35                                    | 0.03                                      | 5   | 0.09  | 70             | 1591                 | 64                    |                                 | 694                                  | 14                            | 50                                 | 0.05                                   | 8  | 50                                    | 0.05                                      | 8   |
| 288  | 6/15/2009 | 15:45 | 11.320 | 11.360 | 11.290 | 11.330 | 1,018,549 | 0.010 | 0.070 | 0.040         | 0.080          | 60                   | 1395                  | 56                              | 420                                  | 8                             | 53                                 | 0.05                                   | 3  | 45                                    | 0.04                                      | 4   | 0.05  | 30             | 1475                 | 59                    | 30                              | 510                                  | 12                            | 43                                 | 0.04                                   | 4  | 30                                    | 0.03                                      | 7   |
| 314  | 6/16/2009 | 15:45 | 11.038 | 11.080 | 11.000 | 11.020 | 2,140,130 | 0.018 | 0.080 | 0.042         | 0.120          | 100                  | 1399                  | 56                              | 564                                  | 13                            | 43                                 | 0.04                                   | 7  | 50                                    | 0.05                                      | 7   | 0.06  | 40             | 2019                 | 81                    | 40                              | 735                                  | 9                             | 82                                 | 0.08                                   | 3  | 60                                    | 0.06                                      | 5   |
| 340  | 6/17/2009 | 15:45 | 11.290 | 11.320 | 11.270 | 11.290 | 1,687,289 | 0.000 | 0.050 | 0.030         | 0.090          | 70                   | 2442                  | 98                              | 995                                  | 12                            | 83                                 | 0.08                                   | 4  | 70                                    | 0.07                                      | 7   | 0.03  | 10             | 2012                 | 80                    |                                 | 541                                  | 11                            | 49                                 | 0.05                                   | 7  | 50                                    | 0.05                                      | 7   |
| 366  | 6/18/2009 | 15:45 | 11.040 | 11.080 | 11.020 | 11.070 | 1,459,134 | 0.030 | 0.060 | 0.040         | 0.070          | 50                   | 1440                  | 58                              | 435                                  | 11                            | 40                                 | 0.04                                   | 4  | 25                                    | 0.02                                      | 6   | 0.05  | 30             | 1780                 | 71                    |                                 | 610                                  | 8                             | 76                                 | 0.08                                   | 2  | 47                                    | 0.05                                      | 4   |
| 392  | 6/19/2009 | 15:45 | 11.250 | 11.250 | 11.180 | 11.190 | 1,492,793 | 0.060 | 0.070 | 0.000         | 0.040          | 20                   | 1675                  | 67                              | 670                                  | 12                            | 56                                 | 0.06                                   | 4  | 45                                    | 0.04                                      | 6   | 0.08  | 60             | 1505                 | 60                    | 60                              | 565                                  | 12                            | 47                                 | 0.05                                   | 7  | 50                                    | 0.05                                      | 7   |
| 418  | 6/22/2009 | 15:45 | 10.590 | 10.630 | 10.550 | 10.560 | 1,294,183 | 0.030 | 0.080 | 0.040         | 0.050          | 30                   | 1105                  | 44                              | 685                                  | 15                            | 46                                 | 0.05                                   | 6  | 35                                    | 0.03                                      | 8   | 0.11  | 90             | 2215                 | 89                    | 90                              | 588                                  | 8                             | 74                                 | 0.07                                   | 3  | 45                                    | 0.05                                      | 4   |
| 444  | 6/23/2009 | 15:45 | 10.490 | 10.550 | 10.480 | 10.510 | 1,114,894 | 0.020 | 0.070 | 0.060         | 0.070          | 50                   | 1705                  | 68                              | 895                                  | 10                            | 89                                 | 0.09                                   | 6  | 105                                   | 0.11                                      | 5   | 0.06  | 40             | 1675                 | 67                    |                                 | 590                                  | 10                            | 59                                 | 0.06                                   | 3  | 33                                    | 0.03                                      | 5   |
| 470  | 6/24/2009 | 15:45 | 10.820 | 10.880 | 10.820 | 10.860 | 729,645   | 0.040 | 0.060 | 0.060         | 0.090          | 70                   | 1471                  | 59                              | 595                                  | 12                            | 50                                 | 0.05                                   | 6  | 40                                    | 0.04                                      | 6   | 0.07  | 50             | 1391                 | 56                    |                                 | 580                                  | 8                             | 72                                 | 0.07                                   | 4  | 75                                    | 0.07                                      | 4   |
| 496  | 6/25/2009 | 15:45 | 11.370 | 11.450 | 11.370 | 11.430 | 1,410,824 | 0.060 | 0.080 | 0.080         | 0.120          | 100                  | 2307                  | 92                              | 377                                  | 8                             | 47                                 | 0.05                                   | 3  | 30                                    | 0.03                                      | 4   | 0.06  | 40             | 1007                 | 40                    |                                 | 365                                  | 9                             | 41                                 | 0.04                                   | 4  | 40                                    | 0.04                                      | 6   |
| 522  | 6/26/2009 | 15:45 | 11.605 | 11.620 | 11.530 | 11.580 | 1,525,982 | 0.025 | 0.090 | 0.015         | 0.090          | 70                   | 1300                  | 52                              | 235                                  | 7                             | 34                                 | 0.03                                   | 3  | 15                                    | 0.02                                      | 4   | 0.07  | 50             | 1030                 | 41                    | 50                              | 290                                  | 11                            | 26                                 | 0.03                                   | 6  | 30                                    | 0.03                                      | 6   |
| 548  | 6/29/2009 | 15:45 | 11.561 | 11.590 | 11.511 | 11.580 | 1,023,893 | 0.020 | 0.079 | 0.030         | 0.050          | 30                   | 1128                  | 45                              | 480                                  | 12                            | 40                                 | 0.04                                   | 3  | 25                                    | 0.03                                      | 6   | 0.10  | 79             | 1378                 | 55                    |                                 | 491                                  | 9                             | 55                                 | 0.05                                   | 5  | 60                                    | 0.06                                      | 5   |
| 574  | 6/30/2009 | 15:45 | 11.360 | 11.370 | 11.260 | 11.300 | 1,256,343 | 0.060 | 0.110 | 0.010         | 0.090          | 70                   | 1405                  | 56                              | 845                                  | 13                            | 65                                 | 0.07                                   | 6  | 60                                    | 0.06                                      | 8   | 0.10  | 80             | 1945                 | 78                    | 80                              | 345                                  | 7                             | 49                                 | 0.05                                   | 4  | 60                                    | 0.06                                      | 4   |
| 600  | 7/1/2009  | 15:45 | 11.340 | 11.360 | 11.320 | 11.350 | 732,446   | 0.010 | 0.040 | 0.020         | 0.040          | 20                   | 1364                  | 55                              | 493                                  | 12                            | 41                                 | 0.04                                   | 4  | 23                                    | 0.02                                      | 6   | 0.06  | 40             | 1394                 | 56                    |                                 | 495                                  | 12                            | 41                                 | 0.04                                   | 5  | 40                                    | 0.04                                      | 6   |
| 626  | 7/2/2009  | 15:45 | 10.930 | 10.960 | 10.870 | 10.910 | 1,308,117 | 0.020 | 0.090 | 0.030         | 0.070          | 50                   | 1234                  | 49                              | 300                                  | 7                             | 43                                 | 0.04                                   | 2  | 30                                    | 0.03                                      | 4   | 0.07  | 50             | 1334                 | 53                    |                                 | 645                                  | 12                            | 54                                 | 0.05                                   | 4  | 10                                    | 0.01                                      | 6   |
| 652  | 7/6/2009  | 15:45 | 10.510 | 10.570 | 10.500 | 10.560 | 2,056,407 | 0.050 | 0.070 | 0.060         | 0.090          | 70                   | 1265                  | 51                              | 190                                  | 7                             | 27                                 | 0.03                                   | 2  | 10                                    | 0.01                                      | 4   | 0.01  | 10             | 1775                 | 71                    |                                 | 725                                  | 9                             | 81                                 | 0.08                                   | 2  | 50                                    | 0.05                                      | 6   |
| 678  | 7/7/2009  | 15:45 | 10.118 | 10.150 | 10.070 | 10.100 | 1,657,977 | 0.018 | 0.080 | 0.033         | 0.040          | 20                   | 1113                  | 45                              | 488                                  | 11                            | 44                                 | 0.04                                   | 5  | 30                                    | 0.03                                      | 6   | 0.10  | 80             | 1993                 | 80                    | 80                              | 368                                  | 6                             | 61                                 | 0.06                                   | 2  | 25                                    | 0.03                                      | 3   |
| 704  | 7/8/2009  | 15:45 | 10.125 | 10.170 | 10.100 | 10.120 | 3,108,776 | 0.005 | 0.070 | 0.045         | 0.140          | 120                  | 2005                  | 80                              | 490                                  | 8                             | 61                                 | 0.06                                   | 4  | 52                                    | 0.05                                      | 4   | 0.04  | 20             | 1645                 | 66                    | 20                              | 535                                  | 10                            | 54                                 | 0.05                                   | 6  | 65                                    | 0.07                                      | 5   |
| 730  | 7/9/2009  | 15:45 | 10.330 | 10.390 | 10.320 | 10.340 | 1,217,395 | 0.010 | 0.070 | 0.060         | 0.070          | 50                   | 1290                  | 52                              | 505                                  | 12                            | 42                                 | 0.04                                   | 6  | 40                                    | 0.04                                      | 6   | 0.10  | 80             | 1310                 | 52                    |                                 | 260                                  | 8                             | 33                                 | 0.03                                   | 3  | 30                                    | 0.03                                      | 5   |
| 756  | 7/10/2009 | 15:45 | 10.383 | 10.440 | 10.370 | 10.380 | 1,114,133 | 0.003 | 0.070 | 0.057         | 0.080          | 60                   | 1573                  | 63                              | 380                                  | 7                             | 54                                 | 0.05                                   | 3  | 30                                    | 0.03                                      | 4   | 0.03  | 10             | 1393                 | 56                    |                                 | 641                                  | 11                            | 58                                 | 0.06                                   | 4  | 50                                    | 0.05                                      | 6   |
| 782  | 7/13/2009 | 15:45 | 10.490 | 10.510 | 10.460 | 10.500 | 1,001,993 | 0.010 | 0.050 | 0.020         | 0.060          | 40                   | 1798                  | 72                              | 628                                  | 11                            | 57                                 | 0.06                                   | 4  | 52                                    | 0.05                                      | 6   | 0.05  | 30             | 1568                 | 63                    | 30                              | 565                                  | 15                            | 38                                 | 0.04                                   | 5  | 30                                    | 0.03                                      | 8   |
| 808  | 7/14/2009 | 15:45 | 10.710 | 10.760 | 10.700 | 10.720 | 1,848,886 | 0.010 | 0.060 | 0.050         | 0.100          | 80                   | 1368                  | 55                              | 480                                  | 8                             | 60                                 | 0.06                                   | 3  | 50                                    | 0.05                                      | 5   | 0.02  | 0              | 1078                 | 43                    |                                 | 330                                  | 11                            | 30                                 | 0.03                                   | 5  | 20                                    | 0.02                                      | 6   |
| 834  | 7/15/2009 | 15:45 | 11.090 | 11.170 | 11.090 | 11.160 | 2,938,638 | 0.070 | 0.080 | 0.080         | 0.110          | 90                   | 1295                  | 52                              | 425                                  | 9                             | 47                                 | 0.05                                   | 4  | 40                                    | 0.04                                      | 5   | 0.01  | 10             | 1525                 | 61                    |                                 | 445                                  | 8                             | 56                                 | 0.06                                   | 3  | 52                                    | 0.05                                      | 4   |
| 860  | 7/16/2009 | 15:45 | 11.780 | 11.780 | 11.730 | 11.740 | 1,378,888 | 0.040 | 0.050 | 0.000         | 0.045          | 25                   | 1995                  | 80                              | 252                                  | 5                             | 50                                 | 0.05                                   | 2  | 50                                    | 0.05                                      | 3   | 0.05  | 30             | 1066                 | 43                    |                                 | 505                                  | 12                            | 42                                 | 0.04                                   | 6  | 40                                    | 0.04                                      | 6   |
| 886  | 7/17/2009 | 15:45 | 12.010 | 12.120 | 12.000 | 12.080 | 3,464,939 | 0.070 | 0.120 | 0.110         | 0.130          | 110                  | 1445                  | 58                              | 250                                  | 6                             | 42                                 | 0.04                                   | 1  | 35                                    | 0.04                                      | 3   | 0.05  | 30             | 775                  | 31                    | 30                              | 355                                  | 15                            | 24                                 | 0.02                                   | 5  | 20                                    | 0.02                                      | 8   |
| 912  | 7/20/2009 | 15:45 | 12.225 | 12.260 | 12.220 | 12.230 | 1,234,746 | 0.005 | 0.040 | 0.035         | 0.070          | 50                   | 1292                  | 52                              | 490                                  | 9                             | 54                                 | 0.05                                   | 4  | 50                                    | 0.05                                      | 6   | 0.02  | 0              | 1282                 | 51                    |                                 | 630                                  | 11                            | 57                                 | 0.06                                   | 4  | 40                                    | 0.04                                      | 6   |
| 938  | 7/21/2009 | 15:45 | 11.925 | 11.980 | 11.910 | 11.980 | 1,486,513 | 0.055 | 0.070 | 0.055         | 0.100          | 80                   | 1530                  | 61                              | 625                                  | 13                            | 48                                 | 0.05                                   | 5  | 40                                    | 0.04                                      | 7   | 0.02  | 0              | 1940                 | 78                    | 0                               | 325                                  | 9                             | 36                                 | 0.04                                   | 3  | 20                                    | 0.02                                      | 6   |
| 964  | 7/22/2009 | 15:45 | 12.270 | 12.310 | 12.270 | 12.280 | 1,136,718 | 0.010 | 0.040 | 0.040         | 0.050          | 30                   | 1860                  | 74                              | 190                                  | 6                             | 32                                 | 0.03                                   | 2  | 25                                    | 0.02                                      | 3   | 0.01  | 10             | 980                  | 39                    | 10                              | 6                                    |                               |                                    |  |  |                                       |   |   |

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using revised  
Number of Shares

# Long Position

# Short Position

Click arrow to shift to Short  
Position view

Click arrow to shift page to  
Long Position view

Count = 263

| Date | Time      | Open  | High   | Low    | Close  | Volume | C-O       | H-L   | H-O   | CH-PL | Profit or Loss | Total Profit for Day | Avg Profit per 15 min | Amt meeting criteria for 15 min | Total Value of these Matches for Day | Count of Matches for this Day | Avg Profit per 15 min for this Day | Avg Profit per Share per 15 min period | Number of Entries that are >= Avg Profit for Day | Median Profit per 15 min for this Day | Median Profit per Share per 15 min period | Number of Entries that are >= Median Profit for the Day | PH-CL | Profit or Loss | Total Profit for Day | Avg Profit per 15 min | Amt meeting criteria for 15 min | Total Value of these Matches for Day | Count of Matches for this Day | Avg Profit per 15 min for this Day | Avg Profit per Share per 15 min period | Number of Entries that are >= Avg Profit for Day | Median Profit per 15 min for this Day | Median Profit per Share per 15 min period | Number of Entries that are >= Median Profit for the Day |
|------|-----------|-------|--------|--------|--------|--------|-----------|-------|-------|-------|----------------|----------------------|-----------------------|---------------------------------|--------------------------------------|-------------------------------|------------------------------------|--|--|---------------------------------------|---|---|-------|----------------|----------------------|-----------------------|---------------------------------|--------------------------------------|-------------------------------|------------------------------------|--|--|---------------------------------------|---|---|
|      |           |       |        |        |        |        |           |       |       |       |                |                      |                       |                                 |                                      |                               |                                    |  |  |                                       |   |   |       |                |                      |                       |                                 |                                      |                               |                                    |  |  |                                       |   |   |
| 1302 | 8/10/2009 | 15:45 | 13.250 | 13.270 | 13.210 | 13.270 | 1,433,425 | 0.020 | 0.060 | 0.020 | 0.040          | 20                   | 1473                  | 59                              | 20                                   | 455                           | 14                                 | 32                                     | 0.03   | 5                                     | 20  | 0.02  | 9     | 0.06           | 40                   | 2463                  | 99                              | 935                                  | 7                             | 134                                | 0.13                                   | 2  | 45                                    | 0.04                                      | 4   |
| 1328 | 8/11/2009 | 15:45 | 12.990 | 13.000 | 12.920 | 12.960 | 854,845   | 0.030 | 0.080 | 0.010 | 0.040          | 20                   | 950                   | 38                              | 20                                   | 390                           | 9                                  | 43                                     | 0.04   | 3                                     | 40  | 0.04  | 5     | 0.08           | 60                   | 1570                  | 63                              | 255                                  | 7                             | 36                                 | 0.04                                   | 4  | 40                                    | 0.04                                      | 4   |
| 1354 | 8/12/2009 | 15:45 | 13.500 | 13.500 | 13.400 | 13.440 | 1,289,635 | 0.060 | 0.100 | 0.000 | 0.020          | 0                    | 1915                  | 77                              | 0                                    | 384                           | 6                                  | 64                                     | 0.06   | 2                                     | 40  | 0.04  | 3     | 0.16           | 140                  | 1185                  | 47                              | 666                                  | 10                            | 67                                 | 0.07                                   | 4  | 40                                    | 0.04                                      | 5   |
| 1380 | 8/13/2009 | 15:45 | 13.880 | 13.880 | 13.810 | 13.840 | 1,794,458 | 0.040 | 0.070 | 0.000 | 0.080          | 60                   | 1915                  | 77                              | 0                                    | 630                           | 9                                  | 70                                     | 0.07   | 4                                     | 60  | 0.06  | 5     | 0.08           | 60                   | 1325                  | 53                              | 425                                  | 14                            | 30                                 | 0.03                                   | 6  | 30                                    | 0.03                                      | 8   |
| 1406 | 8/14/2009 | 15:45 | 13.400 | 13.450 | 13.395 | 13.430 | 655,846   | 0.030 | 0.050 | 0.050 | 0.120          | 100                  | 916                   | 37                              | 0                                    | 372                           | 9                                  | 41                                     | 0.04   | 4                                     | 30  | 0.03  | 5     | 0.01           | 15                   | 1481                  | 59                              | 155                                  | 7                             | 22                                 | 0.02                                   | 3  | 10                                    | 0.01                                      | 4   |
| 1432 | 8/17/2009 | 15:45 | 12.880 | 12.900 | 12.840 | 12.870 | 1,210,521 | 0.010 | 0.060 | 0.020 | 0.080          | 60                   | 1030                  | 41                              | 0                                    | 490                           | 10                                 | 49                                     | 0.05   | 5                                     | 45  | 0.04  | 5     | 0.04           | 20                   | 1260                  | 50                              | 330                                  | 8                             | 41                                 | 0.04                                   | 3  | 35                                    | 0.04                                      | 4   |
| 1458 | 8/18/2009 | 15:45 | 13.360 | 13.380 | 13.310 | 13.340 | 2,407,879 | 0.020 | 0.070 | 0.020 | 0.020          | 0                    | 1273                  | 51                              | 0                                    | 60                            | 4                                  | 15                                     | 0.02   | 2                                     | 10  | 0.01  | 2     | 0.09           | 70                   | 543                   | 22                              | 125                                  | 13                            | 10                                 | 0.01                                   | 7  | 10                                    | 0.01                                      | 7   |
| 1484 | 8/19/2009 | 15:45 | 13.160 | 13.200 | 13.140 | 13.190 | 1,046,552 | 0.030 | 0.060 | 0.040 | 0.100          | 80                   | 1257                  | 50                              | 0                                    | 360                           | 10                                 | 36                                     | 0.04   | 4                                     | 32  | 0.03  | 5     | 0.02           | 0                    | 1087                  | 43                              | 455                                  | 9                             | 51                                 | 0.05                                   | 4  | 30                                    | 0.03                                      | 5   |
| 1510 | 8/20/2009 | 15:45 | 13.750 | 13.770 | 13.690 | 13.710 | 1,977,208 | 0.040 | 0.080 | 0.020 | 0.072          | 52                   | 1677                  | 67                              | 0                                    | 60                            | 2                                  | 30                                     | 0.03   | 1                                     | 30  | 0.03  | 1     | 0.08           | 60                   | 657                   | 26                              | 357                                  | 15                            | 24                                 | 0.02                                   | 7  | 20                                    | 0.02                                      | 9   |
| 1536 | 8/21/2009 | 15:45 | 13.890 | 13.950 | 13.890 | 13.940 | 1,213,927 | 0.050 | 0.060 | 0.060 | 0.060          | 40                   | 1227                  | 49                              | 0                                    | 505                           | 8                                  | 63                                     | 0.06   | 2                                     | 35  | 0.04  | 4     | 0.07           | 50                   | 887                   | 35                              | 354                                  | 12                            | 30                                 | 0.03                                   | 5  | 13                                    | 0.01                                      | 6   |
| 1562 | 8/24/2009 | 15:45 | 13.501 | 13.560 | 13.480 | 13.550 | 981,570   | 0.049 | 0.080 | 0.059 | 0.060          | 40                   | 870                   | 35                              | 0                                    | 640                           | 13                                 | 49                                     | 0.05   | 5                                     | 30  | 0.03  | 8     | 0.11           | 90                   | 1690                  | 68                              | 280                                  | 5                             | 56                                 | 0.06                                   | 3  | 70                                    | 0.07                                      | 3   |
| 1588 | 8/25/2009 | 15:45 | 13.670 | 13.700 | 13.650 | 13.670 | 355,594   | 0.000 | 0.050 | 0.030 | 0.070          | 50                   | 1794                  | 72                              | 50                                   | 555                           | 9                                  | 62                                     | 0.06   | 3                                     | 50  | 0.05  | 6     | 0.07           | 50                   | 1484                  | 59                              | 460                                  | 9                             | 51                                 | 0.05                                   | 3  | 30                                    | 0.03                                      | 5   |
| 1614 | 8/26/2009 | 15:45 | 13.805 | 13.860 | 13.770 | 13.830 | 1,539,115 | 0.025 | 0.090 | 0.055 | 0.070          | 50                   | 1456                  | 58                              | 0                                    | 519                           | 7                                  | 74                                     | 0.07   | 2                                     | 50  | 0.05  | 4     | 0.05           | 30                   | 1226                  | 49                              | 450                                  | 9                             | 50                                 | 0.05                                   | 3  | 40                                    | 0.04                                      | 5   |
| 1640 | 8/27/2009 | 15:45 | 14.010 | 14.080 | 14.000 | 14.020 | 1,024,486 | 0.010 | 0.080 | 0.070 | 0.110          | 90                   | 1477                  | 59                              | 0                                    | 337                           | 7                                  | 48                                     | 0.05   | 2                                     | 30  | 0.03  | 4     | 0.02           | 0                    | 1097                  | 44                              | 140                                  | 7                             | 20                                 | 0.02                                   | 4  | 20                                    | 0.02                                      | 4   |
| 1666 | 8/28/2009 | 15:45 | 14.720 | 14.750 | 14.670 | 14.740 | 1,121,044 | 0.020 | 0.080 | 0.030 | 0.040          | 20                   | 2316                  | 93                              | 20                                   | 595                           | 9                                  | 66                                     | 0.07   | 3                                     | 35  | 0.03  | 5     | 0.15           | 130                  | 2316                  | 93                              | 500                                  | 10                            | 50                                 | 0.05                                   | 4  | 25                                    | 0.02                                      | 5   |
| 1692 | 8/31/2009 | 15:45 | 14.500 | 14.550 | 14.490 | 14.530 | 972,712   | 0.030 | 0.060 | 0.050 | 0.050          | 30                   | 1206                  | 48                              | 0                                    | 371                           | 8                                  | 46                                     | 0.05   | 3                                     | 40  | 0.04  | 4     | 0.04           | 20                   | 1156                  | 46                              | 440                                  | 11                            | 40                                 | 0.04                                   | 5  | 30                                    | 0.03                                      | 6   |
| 1718 | 9/1/2009  | 15:45 | 14.040 | 14.070 | 13.960 | 14.040 | 2,012,196 | 0.000 | 0.110 | 0.030 | 0.050          | 30                   | 2128                  | 85                              | 30                                   | 610                           | 12                                 | 51                                     | 0.05   | 4                                     | 40  | 0.04  | 6     | 0.12           | 100                  | 3298                  | 132                             | 620                                  | 6                             | 103                                | 0.10                                   | 3  | 95                                    | 0.10                                      | 3   |
| 1744 | 9/2/2009  | 15:45 | 14.280 | 14.290 | 14.200 | 14.240 | 877,717   | 0.040 | 0.090 | 0.010 | 0.040          | 20                   | 1706                  | 68                              | 0                                    | 831                           | 11                                 | 76                                     | 0.08   | 5                                     | 70  | 0.07  | 6     | 0.09           | 70                   | 1496                  | 60                              | 618                                  | 10                            | 62                                 | 0.06                                   | 3  | 35                                    | 0.03                                      | 5   |
| 1770 | 9/3/2009  | 15:45 | 14.535 | 14.600 | 14.530 | 14.580 | 1,205,517 | 0.045 | 0.070 | 0.065 | 0.110          | 90                   | 1706                  | 68                              | 0                                    | 355                           | 7                                  | 51                                     | 0.05   | 3                                     | 50  | 0.05  | 4     | 0.04           | 20                   | 1216                  | 49                              | 775                                  | 13                            | 60                                 | 0.06                                   | 3  | 30                                    | 0.03                                      | 7   |
| 1796 | 9/4/2009  | 15:45 | 15.095 | 15.140 | 15.090 | 15.120 | 784,144   | 0.025 | 0.050 | 0.045 | 0.050          | 30                   | 2017                  | 81                              | 0                                    | 215                           | 6                                  | 36                                     | 0.04   | 3                                     | 35  | 0.03  | 3     | 0.03           | 10                   | 1107                  | 44                              | 485                                  | 11                            | 44                                 | 0.04                                   | 5  | 40                                    | 0.04                                      | 6   |
| 1822 | 9/8/2009  | 15:45 | 15.500 | 15.540 | 15.490 | 15.540 | 1,135,410 | 0.040 | 0.050 | 0.040 | 0.080          | 60                   | 1775                  | 71                              | 0                                    | 590                           | 7                                  | 84                                     | 0.08   | 3                                     | 80  | 0.08  | 4     | 0.01           | 10                   | 1375                  | 55                              | 395                                  | 12                            | 33                                 | 0.03                                   | 5  | 22                                    | 0.02                                      | 6   |
| 1848 | 9/9/2009  | 15:45 | 15.950 | 16.000 | 15.920 | 15.970 | 1,640,464 | 0.020 | 0.080 | 0.050 | 0.170          | 150                  | 2197                  | 88                              | 0                                    | 490                           | 8                                  | 61                                     | 0.06   | 3                                     | 55  | 0.05  | 4     | 0.03           | 10                   | 1117                  | 45                              | 590                                  | 14                            | 42                                 | 0.04                                   | 6  | 30                                    | 0.03                                      | 8   |
| 1874 | 9/10/2009 | 15:45 | 16.420 | 16.500 | 16.410 | 16.480 | 2,528,618 | 0.060 | 0.090 | 0.080 | 0.180          | 160                  | 2125                  | 85                              | 0                                    | 580                           | 6                                  | 97                                     | 0.10   | 3                                     | 95  | 0.09  | 3     | 0.02           | 0                    | 1185                  | 47                              | 590                                  | 14                            | 42                                 | 0.04                                   | 5  | 25                                    | 0.02                                      | 7   |
| 1900 | 9/11/2009 | 15:45 | 16.390 | 16.440 | 16.290 | 16.330 | 2,444,579 | 0.060 | 0.150 | 0.050 | 0.100          | 80                   | 1465                  | 59                              | 0                                    | 561                           | 11                                 | 51                                     | 0.05   | 5                                     | 50  | 0.05  | 6     | 0.14           | 120                  | 1565                  | 63                              | 596                                  | 9                             | 66                                 | 0.07                                   | 4  | 51                                    | 0.05                                      | 5   |
| 1926 | 9/14/2009 | 15:45 | 16.050 | 16.070 | 16.030 | 16.060 | 1,018,377 | 0.010 | 0.040 | 0.020 | 0.060          | 40                   | 962                   | 38                              | 0                                    | 335                           | 8                                  | 42                                     | 0.04   | 3                                     | 35  | 0.04  | 4     | 0.03           | 5                    | 1072                  | 43                              | 202                                  | 8                             | 25                                 | 0.03                                   | 4  | 25                                    | 0.02                                      | 4   |
| 1952 | 9/15/2009 | 15:45 | 16.360 | 16.400 | 16.350 | 16.390 | 1,177,510 | 0.030 | 0.050 | 0.040 | 0.040          | 20                   | 1655                  | 66                              | 20                                   | 372                           | 10                                 | 37                                     | 0.04   | 2                                     | 20  | 0.02  | 6     | 0.07           | 50                   | 1375                  | 55                              | 590                                  | 9                             | 66                                 | 0.07                                   | 6  | 70                                    | 0.07                                      | 6   |
| 1978 | 9/16/2009 | 15:45 | 15.870 | 15.950 | 15.860 | 15.950 | 1,163,678 | 0.080 | 0.090 | 0.080 | 0.110          | 90                   | 1650                  | 66                              | 0                                    | 790                           | 11                                 | 72                                     | 0.07   | 5                                     | 70  | 0.07  | 6     | 0.03           | 10                   | 2340                  | 94                              | 435                                  | 8                             | 54                                 | 0.05                                   | 4  | 55                                    | 0.06                                      | 4   |
| 2004 | 9/17/2009 | 15:45 | 15.260 | 15.300 | 15.230 | 15.250 | 1,942,689 | 0.010 | 0.070 | 0.040 | 0.060          | 40                   | 1767                  | 71                              | 40                                   | 1,034                         | 14                                 | 74                                     | 0.07   | 5                                     | 50  | 0.05  | 7     | 0.08           | 60                   | 2837                  | 113                             | 1,023                                | 9                             | 114                                | 0.11                                   | 4  | 80                                    | 0.08                                      | 5   |
| 2030 | 9/18/2009 | 15:45 | 15.250 | 15.260 | 15.230 | 15.230 | 1,066,512 | 0.020 | 0.030 | 0.010 | 0.040          | 20                   | 1375                  | 55                              | 0                                    | 575                           | 10                                 | 57                                     | 0.06   | 4                                     | 50  | 0.05  | 6     | 0.04           | 20                   | 1775                  | 71                              | 335                                  | 10                            | 34                                 | 0.03                                   | 3  | 30                                    | 0.03                                      | 5   |
| 2056 | 9/21/2009 | 15:45 | 15.160 | 15.180 | 15.150 | 15.160 | 897,758   | 0.000 | 0.030 | 0.020 | 0.040          | 20                   | 1625                  | 65                              | 0                                    | 370                           | 8                                  | 46                                     | 0.05   | 5                                     | 50  | 0.05  | 5     | 0.04           | 20                   | 1375                  | 55                              | 515                                  | 9                             | 57                                 | 0.06                                   | 4  | 40                                    | 0.04                                      | 5   |
| 2082 | 9/22/2009 | 15:45 | 15.210 | 15.210 | 15.160 | 15.190 | 784,597   | 0.020 | 0.050 | 0.000 | 0.050          | 30                   | 1295                  | 52                              | 30                                   | 410                           | 11                                 | 37                                     | 0.04   | 4                                     | 10  | 0.01  | 6     | 0.06           | 45                   | 1365                  | 55                              | 520                                  | 10                            | 52                                 | 0.05                                   | 4  | 50                                    | 0.05                                      | 6   |
| 2108 | 9/23/2009 | 15:45 | 15.050 | 15.060 | 14.930 | 14.950 | 1,658,843 | 0.100 | 0.130 | 0.010 | 0.050          | 30                   | 1565                  | 63                              | 30                                   | 560                           | 10                                 | 56                                     | 0.06   | 4                                     | 45  | 0.04  | 5     | 0.15           | 130                  | 2165                  | 87                              | 610                                  | 10                            | 61                                 | 0.06                                   | 3  | 35                                    | 0.04                                      | 5   |
| 2134 | 9/24/2009 | 15:45 | 14.800 | 14.830 | 14.740 | 14.750 | 1,364,724 | 0.050 | 0.090 | 0.030 | 0.080          | 60                   | 1367                  | 55                              | 60                                   | 636                           | 13                                 | 49                                     | 0.05   | 4                                     | 30  | 0.03  | 7     | 0.09           | 70                   | 1967                  | 79                              | 380                                  | 7                             | 54                                 | 0.05                                   | 3  | 50                                    | 0.05                                      | 4   |
| 2160 | 9/25/2009 | 15:45 | 14.490 | 14.520 | 14.470 | 14.510 | 1,083,660 | 0.020 | 0.050 | 0.030 | 0.040          | 20                   | 1220                  | 49                              | 20                                   | 560                           | 12                                 | 47                                     | 0.05   | 4                                     | 30  | 0.03  | 6     | 0.05           | 30                   | 1370                  | 55                              | 460                                  | 7                             | 66                                 | 0.07                                   | 2  | 60                                    | 0.06                                      | 4   |
| 2186 | 9/28/2009 | 15:45 | 14.840 | 14.840 | 14.810 | 14.840 | 802,049   | 0.001 | 0.030 | 0.001 | 0.020          | 0                    | 1428                  | 57                              | 0                                    | 335                           | 11                                 | 30                                     | 0.03   | 2                                     | 10  | 0.01  | 7     | 0.06           | 40                   | 1188                  | 48                              | 463                                  | 8                             | 58                                 | 0.06                                   | 3  | 35                                    | 0.03                                      | 4   |
| 2212 | 9/29/2009 | 15:45 | 14.570 | 14.650 | 14.550 | 14.570 | 2,245,653 | 0.000 | 0.100 | 0.080 | 0.110          | 90                   | 1150                  | 46                              | 90                                   | 545                           | 16                                 | 34                                     | 0.03   | 5                                     | 20  | 0.02  | 10    | 0.04           | 20                   | 1910                  | 76                              | 125                                  | 4                             | 31                                 | 0.03                                   | 1  |                                       |   |   |

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using revised  
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using revised  
Number of Shares

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# Short Position

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Position view

Click arrow to shift page to  
Long Position view

Count = 263

| Date | Time       | Open  | High   | Low    | Close  | Volume | C-O       | H-L   | H-O   | Long Position |                |                      |                       |                                 |                                      |                               |                                    |  |  | Short Position                        |   |   |       |                |                      |                       |                                 |                                      |                               |                                    |  |  |                                       |   |   |   |
|------|------------|-------|--------|--------|--------|--------|-----------|-------|-------|---------------|----------------|----------------------|-----------------------|---------------------------------|--------------------------------------|-------------------------------|------------------------------------|--|--|---------------------------------------|---|---|-------|----------------|----------------------|-----------------------|---------------------------------|--------------------------------------|-------------------------------|------------------------------------|--|--|---------------------------------------|---|---|---|
|      |            |       |        |        |        |        |           |       |       | CH-PL         | Profit or Loss | Total Profit for Day | Avg Profit per 15 min | Amt meeting criteria for 15 min | Total Value of these Matches for Day | Count of Matches for this Day | Avg Profit per 15 min for this Day | Avg Profit per Share per 15 min period | Number of Entries that are >= Avg Profit for Day | Median Profit per 15 min for this Day | Median Profit per Share per 15 min period | Number of Entries that are >= Median Profit for the Day | PH-CL | Profit or Loss | Total Profit for Day | Avg Profit per 15 min | Amt meeting criteria for 15 min | Total Value of these Matches for Day | Count of Matches for this Day | Avg Profit per 15 min for this Day | Avg Profit per Share per 15 min period | Number of Entries that are >= Avg Profit for Day | Median Profit per 15 min for this Day | Median Profit per Share per 15 min period | Number of Entries that are >= Median Profit for the Day |   |
| 2576 | 10/19/2009 | 15:45 | 13.720 | 13.750 | 13.700 | 13.710 | 2,396,614 | 0.010 | 0.050 | 0.030         | 0.060          | 40                   | 1863                  | 75                              |                                      | 332                           | 8                                  | 42                                     | 0.04   | 2                                     | 35  | 0.04  | 4     | 0.03           | 10                   | 1053                  | 42                              |                                      | 633                           | 14                                 | 45                                     | 0.05   | 6                                     | 43  | 0.04  | 7 |
| 2602 | 10/20/2009 | 15:45 | 13.712 | 13.720 | 13.690 | 13.720 | 710,547   | 0.008 | 0.030 | 0.008         | 0.050          | 30                   | 1488                  | 60                              |                                      | 631                           | 12                                 | 53                                     | 0.05   | 6                                     | 50  | 0.05  | 6     | 0.04           | 20                   | 1898                  | 76                              | 20                                   | 442                           | 6                                  | 74                                     | 0.07   | 2                                     | 56  | 0.06  | 3 |
| 2628 | 10/21/2009 | 15:45 | 13.320 | 13.400 | 13.320 | 13.390 | 1,380,772 | 0.070 | 0.080 | 0.080         | 0.080          | 60                   | 1235                  | 49                              | 60                                   | 345                           | 12                                 | 29                                     | 0.03   | 7                                     | 30  | 0.03  | 7     | 0.18           | 165                  | 1905                  | 76                              |                                      | 690                           | 11                                 | 63                                     | 0.06   | 5                                     | 60  | 0.06  | 6 |
| 2654 | 10/22/2009 | 15:45 | 13.470 | 13.500 | 13.440 | 13.480 | 734,040   | 0.010 | 0.060 | 0.030         | 0.050          | 30                   | 1500                  | 60                              | 30                                   | 267                           | 6                                  | 45                                     | 0.04   | 2                                     | 36  | 0.04  | 3     | 0.09           | 65                   | 1160                  | 46                              |                                      | 508                           | 16                                 | 32                                     | 0.03   | 7                                     | 28  | 0.03  | 8 |
| 2680 | 10/23/2009 | 15:45 | 13.100 | 13.180 | 13.095 | 13.160 | 993,184   | 0.060 | 0.085 | 0.080         | 0.100          | 80                   | 1331                  | 53                              | 80                                   | 762                           | 13                                 | 59                                     | 0.06   | 5                                     | 50  | 0.05  | 7     | 0.09           | 75                   | 1976                  | 79                              |                                      | 430                           | 8                                  | 54                                     | 0.05   | 3                                     | 42  | 0.04  | 4 |
| 2706 | 10/26/2009 | 15:45 | 13.000 | 13.070 | 12.990 | 12.990 | 801,622   | 0.010 | 0.080 | 0.070         | 0.100          | 80                   | 1707                  | 68                              |                                      | 872                           | 13                                 | 67                                     | 0.07   | 5                                     | 65  | 0.06  | 7     | 0.03           | 10                   | 2157                  | 86                              |                                      | 582                           | 8                                  | 73                                     | 0.07   | 3                                     | 62  | 0.06  | 4 |
| 2732 | 10/27/2009 | 15:45 | 12.580 | 12.600 | 12.530 | 12.550 | 1,047,917 | 0.030 | 0.070 | 0.020         | 0.080          | 60                   | 1430                  | 57                              | 60                                   | 625                           | 12                                 | 52                                     | 0.05   | 5                                     | 43  | 0.04  | 6     | 0.08           | 55                   | 2210                  | 88                              | 55                                   | 705                           | 9                                  | 78                                     | 0.08   | 3                                     | 60  | 0.06  | 5 |
| 2758 | 10/28/2009 | 15:45 | 12.020 | 12.080 | 12.000 | 12.030 | 2,414,336 | 0.010 | 0.080 | 0.060         | 0.110          | 90                   | 1449                  | 58                              | 90                                   | 639                           | 15                                 | 43                                     | 0.04   | 5                                     | 30  | 0.03  | 9     | 0.04           | 20                   | 2019                  | 81                              |                                      | 419                           | 5                                  | 84                                     | 0.08   | 2                                     | 70  | 0.07  | 3 |
| 2784 | 10/29/2009 | 15:45 | 12.529 | 12.560 | 12.490 | 12.560 | 1,571,418 | 0.031 | 0.070 | 0.031         | 0.040          | 20                   | 1860                  | 74                              | 20                                   | 700                           | 8                                  | 88                                     | 0.09   | 3                                     | 55  | 0.06  | 4     | 0.11           | 90                   | 1250                  | 50                              |                                      | 630                           | 13                                 | 48                                     | 0.05   | 8                                     | 50  | 0.05  | 8 |
| 2810 | 10/30/2009 | 15:45 | 12.060 | 12.070 | 11.970 | 11.970 | 2,230,792 | 0.090 | 0.100 | 0.010         | 0.090          | 70                   | 1800                  | 72                              |                                      | 1,095                         | 16                                 | 68                                     | 0.07   | 7                                     | 60  | 0.06  | 9     | 0.12           | 100                  | 2545                  | 102                             | 100                                  | 370                           | 4                                  | 92                                     | 0.09   | 2                                     | 85  | 0.08  | 2 |
| 2836 | 11/2/2009  | 15:45 | 12.050 | 12.090 | 12.030 | 12.080 | 815,553   | 0.030 | 0.060 | 0.040         | 0.130          | 110                  | 2465                  | 99                              |                                      | 772                           | 12                                 | 64                                     | 0.06   | 7                                     | 67  | 0.07  | 6     | 0.02           | 0                    | 2165                  | 87                              | 0                                    | 615                           | 9                                  | 68                                     | 0.07   | 4                                     | 60  | 0.06  | 5 |
| 2862 | 11/3/2009  | 15:45 | 12.000 | 12.030 | 11.990 | 12.020 | 1,394,288 | 0.020 | 0.040 | 0.030         | 0.045          | 25                   | 2156                  | 86                              |                                      | 229                           | 6                                  | 38                                     | 0.04   | 3                                     | 39  | 0.04  | 3     | 0.05           | 30                   | 1416                  | 57                              |                                      | 762                           | 12                                 | 64                                     | 0.06   | 7                                     | 70  | 0.07  | 7 |
| 2888 | 11/4/2009  | 15:45 | 11.990 | 12.010 | 11.950 | 11.990 | 1,479,733 | 0.000 | 0.060 | 0.020         | 0.040          | 20                   | 1475                  | 59                              | 20                                   | 570                           | 10                                 | 57                                     | 0.06   | 2                                     | 50  | 0.05  | 5     | 0.16           | 140                  | 1795                  | 72                              |                                      | 620                           | 9                                  | 69                                     | 0.07   | 4                                     | 60  | 0.06  | 5 |
| 2914 | 11/5/2009  | 15:45 | 12.240 | 12.320 | 12.230 | 12.280 | 2,841,383 | 0.040 | 0.090 | 0.080         | 0.140          | 120                  | 1523                  | 61                              |                                      | 348                           | 9                                  | 39                                     | 0.04   | 5                                     | 40  | 0.04  | 5     | 0.02           | 5                    | 1273                  | 51                              | 5                                    | 415                           | 10                                 | 41                                     | 0.04   | 5                                     | 45  | 0.05  | 5 |
| 2940 | 11/6/2009  | 15:45 | 13.190 | 13.210 | 13.140 | 13.170 | 2,992,238 | 0.020 | 0.070 | 0.020         | 0.100          | 80                   | 2702                  | 108                             |                                      | 400                           | 7                                  | 57                                     | 0.06   | 4                                     | 70  | 0.07  | 4     | 0.06           | 40                   | 2472                  | 99                              | 40                                   | 940                           | 10                                 | 94                                     | 0.09   | 2                                     | 60  | 0.06  | 5 |
| 2966 | 11/9/2009  | 15:45 | 13.490 | 13.490 | 13.450 | 13.470 | 1,821,366 | 0.020 | 0.040 | 0.000         | 0.030          | 10                   | 1524                  | 61                              | 10                                   | 200                           | 8                                  | 25                                     | 0.02   | 3                                     | 12  | 0.01  | 4     | 0.07           | 50                   | 1434                  | 57                              |                                      | 569                           | 12                                 | 47                                     | 0.05   | 6                                     | 45  | 0.05  | 6 |
| 2992 | 11/10/2009 | 15:45 | 13.110 | 13.160 | 13.090 | 13.140 | 1,575,553 | 0.030 | 0.070 | 0.050         | 0.055          | 35                   | 1365                  | 55                              | 35                                   | 745                           | 12                                 | 62                                     | 0.06   | 4                                     | 45  | 0.05  | 6     | 0.10           | 80                   | 2015                  | 81                              |                                      | 205                           | 7                                  | 29                                     | 0.03   | 4                                     | 40  | 0.04  | 4 |
| 3018 | 11/11/2009 | 15:45 | 13.560 | 13.560 | 13.510 | 13.510 | 2,709,787 | 0.050 | 0.050 | 0.000         | 0.010          | 10                   | 1749                  | 70                              | 10                                   | 436                           | 11                                 | 40                                     | 0.04   | 4                                     | 30  | 0.03  | 6     | 0.10           | 80                   | 1616                  | 65                              |                                      | 775                           | 12                                 | 65                                     | 0.06   | 5                                     | 50  | 0.05  | 6 |
| 3044 | 11/12/2009 | 15:45 | 13.470 | 13.490 | 13.450 | 13.470 | 809,893   | 0.000 | 0.040 | 0.020         | 0.030          | 10                   | 1340                  | 54                              | 10                                   | 495                           | 12                                 | 41                                     | 0.04   | 6                                     | 43  | 0.04  | 6     | 0.07           | 50                   | 1640                  | 66                              | 50                                   | 645                           | 8                                  | 81                                     | 0.08   | 2                                     | 50  | 0.05  | 4 |
| 3070 | 11/13/2009 | 15:45 | 13.590 | 13.600 | 13.550 | 13.570 | 628,858   | 0.020 | 0.050 | 0.010         | 0.060          | 40                   | 1388                  | 56                              |                                      | 582                           | 10                                 | 58                                     | 0.06   | 5                                     | 55  | 0.06  | 5     | 0.04           | 20                   | 1283                  | 51                              | 20                                   | 320                           | 7                                  | 46                                     | 0.05   | 3                                     | 20  | 0.02  | 5 |
| 3096 | 11/16/2009 | 15:45 | 13.730 | 13.780 | 13.730 | 13.760 | 718,850   | 0.030 | 0.050 | 0.050         | 0.079          | 59                   | 1149                  | 46                              | 59                                   | 529                           | 13                                 | 41                                     | 0.04   | 6                                     | 40  | 0.04  | 7     | 0.03           | 10                   | 1169                  | 47                              |                                      | 340                           | 8                                  | 43                                     | 0.04   | 3                                     | 25  | 0.02  | 4 |
| 3122 | 11/17/2009 | 15:45 | 13.710 | 13.750 | 13.710 | 13.740 | 689,381   | 0.030 | 0.040 | 0.040         | 0.060          | 40                   | 1195                  | 48                              |                                      | 265                           | 8                                  | 33                                     | 0.03   | 4                                     | 35  | 0.03  | 4     | 0.01           | 10                   | 1053                  | 42                              |                                      | 400                           | 13                                 | 31                                     | 0.03   | 4                                     | 10  | 0.01  | 7 |
| 3148 | 11/18/2009 | 15:45 | 13.480 | 13.540 | 13.470 | 13.530 | 1,340,265 | 0.050 | 0.070 | 0.060         | 0.100          | 80                   | 821                   | 33                              | 80                                   | 280                           | 10                                 | 28                                     | 0.03   | 5                                     | 20  | 0.02  | 5     | 0.01           | 5                    | 1031                  | 41                              |                                      | 340                           | 12                                 | 28                                     | 0.03   | 6                                     | 25  | 0.02  | 6 |
| 3174 | 11/19/2009 | 15:45 | 12.966 | 13.010 | 12.960 | 12.990 | 1,483,427 | 0.024 | 0.050 | 0.044         | 0.090          | 70                   | 1271                  | 51                              | 70                                   | 505                           | 11                                 | 46                                     | 0.05   | 6                                     | 60  | 0.06  | 6     | 0.02           | 0                    | 1431                  | 57                              |                                      | 325                           | 9                                  | 36                                     | 0.04   | 4                                     | 30  | 0.03  | 5 |
| 3200 | 11/20/2009 | 15:45 | 12.930 | 12.950 | 12.910 | 12.910 | 1,063,676 | 0.020 | 0.040 | 0.020         | 0.030          | 10                   | 763                   | 31                              |                                      | 89                            | 7                                  | 13                                     | 0.01   | 3                                     | 10  | 0.01  | 5     | 0.04           | 20                   | 453                   | 18                              | 20                                   | 149                           | 13                                 | 11                                     | 0.01   | 5                                     | 0   | 0.00  | 8 |
| 3226 | 11/23/2009 | 15:45 | 12.965 | 13.010 | 12.950 | 13.010 | 1,014,299 | 0.045 | 0.060 | 0.045         | 0.050          | 30                   | 892                   | 36                              | 30                                   | 385                           | 13                                 | 30                                     | 0.03   | 5                                     | 20  | 0.02  | 7     | 0.09           | 70                   | 1312                  | 52                              |                                      | 536                           | 10                                 | 54                                     | 0.05   | 4                                     | 45  | 0.04  | 5 |
| 3252 | 11/24/2009 | 15:45 | 12.960 | 12.965 | 12.930 | 12.930 | 952,823   | 0.030 | 0.035 | 0.005         | 0.015          | 5                    | 790                   | 32                              | 5                                    | 415                           | 8                                  | 52                                     | 0.05   | 4                                     | 50  | 0.05  | 4     | 0.08           | 60                   | 875                   | 35                              |                                      | 135                           | 13                                 | 10                                     | 0.01   | 5                                     | 0   | 0.00  | 7 |
| 3278 | 11/25/2009 | 15:45 | 13.120 | 13.120 | 13.070 | 13.080 | 1,360,025 | 0.040 | 0.050 | 0.000         | 0.010          | 10                   | 706                   | 28                              |                                      | 125                           | 12                                 | 10                                     | 0.01   | 5                                     | 0   | 0.00  | 7     | 0.07           | 50                   | 581                   | 23                              |                                      | 295                           | 12                                 | 25                                     | 0.02   | 5                                     | 10  | 0.01  | 7 |
| 3318 | 11/30/2009 | 15:45 | 13.020 | 13.080 | 13.010 | 13.070 | 1,487,842 | 0.050 | 0.070 | 0.060         | 0.080          | 60                   | 1433                  | 57                              |                                      | 273                           | 7                                  | 39                                     | 0.04   | 4                                     | 40  | 0.04  | 4     | 0.05           | 30                   | 946                   | 38                              | 30                                   | 230                           | 13                                 | 18                                     | 0.02   | 8                                     | 20  | 0.02  | 8 |
| 3344 | 12/1/2009  | 15:45 | 13.390 | 13.410 | 13.330 | 13.330 | 1,108,286 | 0.060 | 0.080 | 0.020         | 0.080          | 60                   | 1105                  | 44                              | 60                                   | 275                           | 7                                  | 39                                     | 0.04   | 4                                     | 40  | 0.04  | 4     | 0.07           | 50                   | 915                   | 37                              |                                      | 440                           | 10                                 | 44                                     | 0.04   | 3                                     | 30  | 0.03  | 6 |
| 3370 | 12/2/2009  | 15:45 | 13.725 | 13.750 | 13.720 | 13.730 | 1,332,573 | 0.005 | 0.030 | 0.025         | 0.050          | 30                   | 1694                  | 68                              |                                      | 400                           | 8                                  | 50                                     | 0.05   | 5                                     | 50  | 0.05  | 5     | 0.03           | 10                   | 1014                  | 41                              |                                      | 399                           | 11                                 | 36                                     | 0.04   | 5                                     | 30  | 0.03  | 6 |
| 3396 | 12/3/2009  | 15:45 | 13.910 | 13.920 | 13.820 | 13.840 | 1,184,222 | 0.070 | 0.100 | 0.010         | 0.010          | 10                   | 915                   | 37                              | 10                                   | 170                           | 9                                  | 19                                     | 0.02   | 3                                     | 0   | 0.00  | 6     | 0.17           | 150                  | 1135                  | 45                              |                                      | 310                           | 10                                 | 31                                     | 0.03   | 3                                     | 13  | 0.01  | 5 |
| 3422 | 12/4/2009  | 15:45 | 14.240 | 14.300 | 14.220 | 14.270 | 1,759,940 | 0.030 | 0.080 | 0.060         | 0.090          | 70                   | 2134                  | 85                              | 70                                   | 1,314                         | 13                                 | 101                                    | 0.10   | 5                                     | 70  | 0.07  | 7     | 0.06           | 40                   | 1874                  | 75                              |                                      | 435                           | 11                                 | 40                                     | 0.04   | 7                                     | 50  | 0.05  | 6 |
| 3448 | 12/7/2009  | 15:45 | 16.140 | 16.160 | 16.090 | 16.100 | 2,937,762 | 0.040 | 0.070 | 0.020         | 0.080          | 60                   | 3664                  | 147                             |                                      | 860                           | 8                                  | 108                                    | 0.11   | 4                                     | 90  | 0.09  | 4     | 0.06           | 40                   | 3234                  | 129                             | 40                                   | 1,494                         | 11                                 | 136                                    | 0.14   | 4                                     | 100                                       | 0.10  | 6 |
| 3474 | 12/8/2009  | 15:45 | 15.360 | 15.510 | 15.280 | 15.320 | 1,533,729 | 0.040 | 0.230 | 0.150         | 0.210          | 190                  | 1909                  | 76                              |                                      | 690                           | 12                                 | 58                                     | 0.06   | 4                                     | 40  | 0.04  | 7     | 0.08           | 60                   | 2559                  | 102                             | 60                                   | 460                           | 6                                  | 77                                     | 0.08   | 4                                     | 80  | 0.08  | 4 |
| 3500 | 12/9/2009  | 15:45 | 15.655 | 15.720 | 15.650 | 15.700 | 849,000   | 0.045 | 0.070 | 0.065         | 0.080          | 60                   | 2015                  | 81                              | 60                                   | 345                           | 7                                  | 49                                     | 0.05   | 4                                     | 60  | 0.06  | 4     | 0.05           | 30                   | 1495                  | 60                              |                                      | 690                           | 12                                 | 58                                     | 0.06   | 6                                     | 55  | 0.06  | 6 |
| 3526 |            |       |        |        |        |        |           |       |       |               |                |                      |                       |                                 |                                      |                               |                                    |  |  |                                       |   |   |       |                |                      |                       |                                 |                                      |                               |                                    |  |  |                                       |   |   |   |

**Click Here**  
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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 = 263

| 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 | 18.800 | 18.810 | 18.670 | 18.690 | 1,190,046 | 0.110 | 0.140 | 0.010         | 0.010          | 10                   | 1425                  | 57                              | 10                                   | 500                           | 10                                 | 50                                     | 0.05   | 3                                     | 35  | 0.03  | 5     | 0.23           | 210                  | 1575                  | 63                              | 210                                  | 865                           | 10                                 | 87                                     | 0.09   | 5                                     | 80  | 0.08  | 5 |
| 3904 | 1/4/2010   | 15:45 | 18.470 | 18.510 | 18.450 | 18.500 | 1,228,279 | 0.030 | 0.060 | 0.040         | 0.050          | 30                   | 1835                  | 73                              | 30                                   | 530                           | 8                                  | 66                                     | 0.07   | 2                                     | 47  | 0.05  | 4     | 0.11           | 90                   | 1625                  | 65                              |                                      | 460                           | 12                                 | 38                                     | 0.04   | 4                                     | 20  | 0.02  | 8 |
| 3930 | 1/5/2010   | 15:45 | 18.730 | 18.770 | 18.720 | 18.770 | 906,068   | 0.040 | 0.050 | 0.040         | 0.080          | 60                   | 1883                  | 75                              |                                      | 233                           | 9                                  | 26                                     | 0.03   | 3                                     | 10  | 0.01  | 6     | 0.05           | 30                   | 1463                  | 59                              | 30                                   | 510                           | 11                                 | 46                                     | 0.05   | 4                                     | 30  | 0.03  | 7 |
| 3956 | 1/6/2010   | 15:45 | 18.890 | 18.930 | 18.840 | 18.890 | 1,374,721 | 0.000 | 0.090 | 0.040         | 0.080          | 60                   | 1497                  | 60                              |                                      | 330                           | 5                                  | 66                                     | 0.07   | 2                                     | 60  | 0.06  | 3     | 0.09           | 70                   | 1107                  | 44                              | 70                                   | 452                           | 12                                 | 38                                     | 0.04   | 6                                     | 37  | 0.04  | 6 |
| 3982 | 1/7/2010   | 15:45 | 18.510 | 18.540 | 18.470 | 18.520 | 1,132,332 | 0.010 | 0.070 | 0.030         | 0.075          | 55                   | 1502                  | 60                              |                                      | 725                           | 12                                 | 60                                     | 0.06   | 4                                     | 45  | 0.05  | 6     | 0.06           | 40                   | 2102                  | 84                              | 40                                   | 465                           | 8                                  | 58                                     | 0.06   | 4                                     | 60  | 0.06  | 4 |
| 4008 | 1/8/2010   | 15:45 | 18.560 | 18.590 | 18.540 | 18.560 | 669,007   | 0.000 | 0.050 | 0.030         | 0.050          | 30                   | 1712                  | 68                              |                                      | 680                           | 5                                  | 136                                    | 0.14   | 1                                     | 70  | 0.07  | 3     | 0.05           | 30                   | 1562                  | 62                              | 30                                   | 332                           | 9                                  | 37                                     | 0.04   | 3                                     | 20  | 0.02  | 5 |
| 4034 | 1/11/2010  | 15:45 | 18.330 | 18.340 | 18.300 | 18.300 | 542,869   | 0.030 | 0.040 | 0.010         | 0.100          | 80                   | 1850                  | 74                              |                                      | 765                           | 11                                 | 70                                     | 0.07   | 4                                     | 50  | 0.05  | 8     | 0.05           | 30                   | 2300                  | 92                              | 30                                   | 395                           | 8                                  | 49                                     | 0.05   | 4                                     | 45  | 0.05  | 4 |
| 4060 | 1/12/2010  | 15:45 | 17.640 | 17.680 | 17.610 | 17.680 | 1,836,193 | 0.040 | 0.070 | 0.040         | 0.040          | 20                   | 1619                  | 65                              |                                      | 519                           | 11                                 | 47                                     | 0.05   | 6                                     | 50  | 0.05  | 6     | 0.06           | 40                   | 2119                  | 85                              | 40                                   | 330                           | 8                                  | 41                                     | 0.04   | 2                                     | 35  | 0.03  | 4 |
| 4086 | 1/13/2010  | 15:45 | 17.940 | 17.980 | 17.900 | 17.920 | 751,081   | 0.020 | 0.080 | 0.040         | 0.100          | 80                   | 2628                  | 105                             |                                      | 860                           | 8                                  | 108                                    | 0.11   | 2                                     | 80  | 0.08  | 4     | 0.06           | 40                   | 2088                  | 84                              | 40                                   | 548                           | 13                                 | 42                                     | 0.04   | 7                                     | 50  | 0.05  | 7 |
| 4112 | 1/14/2010  | 15:45 | 17.650 | 17.690 | 17.640 | 17.640 | 954,472   | 0.010 | 0.050 | 0.040         | 0.050          | 30                   | 1948                  | 78                              |                                      | 560                           | 8                                  | 70                                     | 0.07   | 3                                     | 42  | 0.04  | 4     | 0.06           | 40                   | 1958                  | 78                              | 40                                   | 413                           | 10                                 | 41                                     | 0.04   | 3                                     | 28  | 0.03  | 5 |
| 4138 | 1/15/2010  | 15:45 | 17.140 | 17.160 | 17.100 | 17.120 | 2,244,972 | 0.020 | 0.060 | 0.020         | 0.080          | 60                   | 1505                  | 60                              |                                      | 420                           | 10                                 | 42                                     | 0.04   | 3                                     | 25  | 0.02  | 5     | 0.04           | 20                   | 2005                  | 80                              | 20                                   | 465                           | 7                                  | 66                                     | 0.07   | 3                                     | 45  | 0.05  | 4 |
| 4164 | 1/19/2010  | 15:45 | 17.420 | 17.460 | 17.400 | 17.440 | 1,047,785 | 0.020 | 0.060 | 0.040         | 0.050          | 30                   | 1778                  | 71                              | 30                                   | 355                           | 6                                  | 59                                     | 0.06   | 3                                     | 55  | 0.06  | 3     | 0.10           | 80                   | 1218                  | 49                              |                                      | 615                           | 12                                 | 51                                     | 0.05   | 3                                     | 17  | 0.02  | 6 |
| 4190 | 1/20/2010  | 15:45 | 17.330 | 17.390 | 17.320 | 17.370 | 2,224,718 | 0.040 | 0.070 | 0.060         | 0.090          | 70                   | 2581                  | 103                             |                                      | 807                           | 9                                  | 90                                     | 0.09   | 4                                     | 80  | 0.08  | 5     | 0.05           | 30                   | 2271                  | 91                              | 30                                   | 762                           | 11                                 | 69                                     | 0.07   | 4                                     | 40  | 0.04  | 6 |
| 4216 | 1/21/2010  | 15:45 | 17.050 | 17.110 | 17.040 | 17.060 | 1,069,957 | 0.010 | 0.070 | 0.060         | 0.090          | 70                   | 2295                  | 92                              | 70                                   | 1,075                         | 13                                 | 83                                     | 0.08   | 6                                     | 70  | 0.07  | 7     | 0.06           | 40                   | 3125                  | 125                             |                                      | 875                           | 7                                  | 125                                    | 0.12   | 2                                     | 60  | 0.06  | 4 |
| 4242 | 1/22/2010  | 15:45 | 16.470 | 16.520 | 16.370 | 16.470 | 3,183,614 | 0.000 | 0.150 | 0.050         | 0.080          | 60                   | 2970                  | 119                             |                                      | 1,040                         | 12                                 | 87                                     | 0.09   | 5                                     | 55  | 0.06  | 6     | 0.15           | 130                  | 3540                  | 142                             |                                      | 1,000                         | 9                                  | 111                                    | 0.11   | 5                                     | 130                                       | 0.13  | 5 |
| 4268 | 1/25/2010  | 15:45 | 16.750 | 16.860 | 16.720 | 16.750 | 1,358,993 | 0.000 | 0.140 | 0.110         | 0.110          | 90                   | 2209                  | 88                              | 90                                   | 835                           | 11                                 | 76                                     | 0.08   | 6                                     | 80  | 0.08  | 6     | 0.09           | 65                   | 2369                  | 95                              |                                      | 675                           | 8                                  | 84                                     | 0.08   | 2                                     | 55  | 0.05  | 4 |
| 4294 | 1/26/2010  | 15:45 | 16.283 | 16.310 | 16.210 | 16.220 | 1,608,897 | 0.063 | 0.100 | 0.027         | 0.050          | 30                   | 1801                  | 72                              | 30                                   | 965                           | 13                                 | 74                                     | 0.07   | 3                                     | 50  | 0.05  | 8     | 0.20           | 180                  | 2471                  | 99                              |                                      | 878                           | 9                                  | 98                                     | 0.10   | 5                                     | 100                                       | 0.10  | 5 |
| 4320 | 1/27/2010  | 15:45 | 16.680 | 16.720 | 16.630 | 16.660 | 1,453,128 | 0.020 | 0.090 | 0.040         | 0.140          | 120                  | 3195                  | 128                             |                                      | 990                           | 8                                  | 124                                    | 0.12   | 3                                     | 100                                       | 0.10  | 5     | 0.08           | 60                   | 2695                  | 108                             | 60                                   | 1,195                         | 16                                 | 75                                     | 0.07   | 7                                     | 70  | 0.07  | 9 |
| 4346 | 1/28/2010  | 15:45 | 16.200 | 16.210 | 16.090 | 16.100 | 1,301,745 | 0.100 | 0.120 | 0.010         | 0.020          | 0                    | 2319                  | 93                              |                                      | 904                           | 13                                 | 70                                     | 0.07   | 7                                     | 70  | 0.07  | 7     | 0.18           | 160                  | 3199                  | 128                             | 160                                  | 495                           | 8                                  | 62                                     | 0.06   | 4                                     | 48  | 0.05  | 4 |
| 4372 | 1/29/2010  | 15:45 | 15.410 | 15.460 | 15.380 | 15.400 | 2,075,104 | 0.010 | 0.080 | 0.050         | 0.220          | 200                  | 2056                  | 82                              |                                      | 1,154                         | 15                                 | 77                                     | 0.08   | 7                                     | 60  | 0.06  | 8     | 0.03           | 10                   | 3806                  | 152                             | 10                                   | 716                           | 6                                  | 119                                    | 0.12   | 2                                     | 71  | 0.07  | 3 |
| 4398 | 2/1/2010   | 15:45 | 16.560 | 16.610 | 16.525 | 16.580 | 2,153,584 | 0.020 | 0.085 | 0.050         | 0.120          | 100                  | 3647                  | 146                             |                                      | 532                           | 4                                  | 133                                    | 0.13   | 1                                     | 101                                       | 0.10  | 2     | 0.04           | 15                   | 1577                  | 63                              |                                      | 907                           | 14                                 | 65                                     | 0.06   | 5                                     | 52  | 0.05  | 7 |
| 4424 | 2/2/2010   | 15:45 | 16.750 | 16.810 | 16.740 | 16.750 | 1,168,505 | 0.000 | 0.070 | 0.060         | 0.060          | 40                   | 2678                  | 107                             | 40                                   | 850                           | 11                                 | 77                                     | 0.08   | 5                                     | 70  | 0.07  | 6     | 0.08           | 60                   | 2298                  | 92                              |                                      | 1,000                         | 10                                 | 100                                    | 0.10   | 5                                     | 95  | 0.10  | 5 |
| 4450 | 2/3/2010   | 15:45 | 16.870 | 16.920 | 16.840 | 16.890 | 1,362,677 | 0.020 | 0.080 | 0.050         | 0.070          | 50                   | 2623                  | 105                             |                                      | 883                           | 8                                  | 110                                    | 0.11   | 4                                     | 104                                       | 0.10  | 4     | 0.07           | 50                   | 2168                  | 87                              | 50                                   | 952                           | 13                                 | 73                                     | 0.07   | 5                                     | 50  | 0.05  | 7 |
| 4476 | 2/4/2010   | 15:45 | 15.950 | 15.960 | 15.890 | 15.910 | 1,453,008 | 0.040 | 0.070 | 0.010         | 0.100          | 80                   | 1828                  | 73                              |                                      | 897                           | 14                                 | 64                                     | 0.06   | 7                                     | 62  | 0.06  | 7     | 0.06           | 40                   | 3098                  | 124                             | 40                                   | 453                           | 7                                  | 65                                     | 0.06   | 3                                     | 48  | 0.05  | 4 |
| 4502 | 2/5/2010   | 15:45 | 16.210 | 16.270 | 16.160 | 16.230 | 1,629,242 | 0.020 | 0.110 | 0.060         | 0.170          | 150                  | 3823                  | 153                             | 150                                  | 1,577                         | 12                                 | 131                                    | 0.13   | 5                                     | 110                                       | 0.11  | 6     | 0.10           | 80                   | 3213                  | 129                             |                                      | 810                           | 8                                  | 101                                    | 0.10   | 3                                     | 90  | 0.09  | 5 |
| 4528 | 2/8/2010   | 15:45 | 16.270 | 16.270 | 16.180 | 16.200 | 885,584   | 0.070 | 0.090 | 0.000         | 0.050          | 30                   | 2571                  | 103                             |                                      | 897                           | 10                                 | 90                                     | 0.09   | 3                                     | 53  | 0.05  | 5     | 0.10           | 80                   | 2351                  | 94                              |                                      | 634                           | 9                                  | 70                                     | 0.07   | 4                                     | 50  | 0.05  | 6 |
| 4554 | 2/9/2010   | 15:45 | 16.070 | 16.110 | 16.020 | 16.070 | 1,589,999 | 0.000 | 0.090 | 0.040         | 0.050          | 30                   | 2468                  | 99                              | 30                                   | 1,305                         | 14                                 | 93                                     | 0.09   | 5                                     | 60  | 0.06  | 7     | 0.15           | 130                  | 3133                  | 125                             | 130                                  | 953                           | 8                                  | 119                                    | 0.12   | 4                                     | 115                                       | 0.12  | 4 |
| 4580 | 2/10/2010  | 15:45 | 16.410 | 16.450 | 16.380 | 16.380 | 1,070,388 | 0.030 | 0.070 | 0.040         | 0.070          | 50                   | 2377                  | 95                              | 50                                   | 975                           | 11                                 | 89                                     | 0.09   | 7                                     | 100                                       | 0.10  | 7     | 0.11           | 90                   | 2087                  | 83                              | 90                                   | 866                           | 12                                 | 72                                     | 0.07   | 4                                     | 60  | 0.06  | 6 |
| 4606 | 2/11/2010  | 15:45 | 17.130 | 17.130 | 17.080 | 17.130 | 1,079,442 | 0.000 | 0.050 | 0.000         | 0.035          | 15                   | 2725                  | 109                             | 15                                   | 405                           | 7                                  | 58                                     | 0.06   | 2                                     | 15  | 0.02  | 4     | 0.06           | 40                   | 1775                  | 71                              |                                      | 790                           | 11                                 | 72                                     | 0.07   | 4                                     | 40  | 0.04  | 6 |
| 4632 | 2/12/2010  | 15:45 | 17.350 | 17.400 | 17.320 | 17.360 | 1,803,523 | 0.010 | 0.080 | 0.050         | 0.080          | 60                   | 3279                  | 131                             |                                      | 844                           | 9                                  | 94                                     | 0.09   | 5                                     | 100                                       | 0.10  | 5     | 0.08           | 60                   | 2534                  | 101                             |                                      | 950                           | 10                                 | 95                                     | 0.09   | 6                                     | 125                                       | 0.12  | 5 |
| 4658 | 2/16/2010  | 15:45 | 17.700 | 17.710 | 17.620 | 17.680 | 1,083,120 | 0.020 | 0.090 | 0.010         | 0.050          | 30                   | 1785                  | 71                              |                                      | 585                           | 9                                  | 65                                     | 0.07   | 3                                     | 40  | 0.04  | 5     | 0.13           | 110                  | 1535                  | 61                              | 110                                  | 480                           | 9                                  | 53                                     | 0.05   | 3                                     | 50  | 0.05  | 5 |
| 4684 | 2/17/2010  | 15:45 | 17.860 | 17.900 | 17.840 | 17.850 | 2,424,782 | 0.010 | 0.060 | 0.040         | 0.090          | 70                   | 2020                  | 81                              |                                      | 660                           | 8                                  | 83                                     | 0.08   | 4                                     | 80  | 0.08  | 4     | 0.05           | 30                   | 1850                  | 74                              | 30                                   | 760                           | 16                                 | 48                                     | 0.05   | 3                                     | 30  | 0.03</  |   |

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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 = 263

| 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 | 17.150 | 17.190 | 17.150 | 17.170 | 731,640   | 0.020 | 0.040 | 0.040         | 0.070          | 50                   | 1352                  | 54                              | 310                                  | 10                            | 31                                 | 0.03                                   | 5  | 35                                    | 0.03                                      | 5   | 0.02  | 0              | 1372                 | 55                    | 0                               | 480                                  | 8                             | 60                                 | 0.06                                   | 2  | 30                                    | 0.03                                      | 4   |
| 5178 | 3/16/2010 | 15:45 | 17.750 | 17.800 | 17.740 | 17.770 | 1,082,160 | 0.020 | 0.060 | 0.050         | 0.070          | 50                   | 2076                  | 83                              | 286                                  | 7                             | 41                                 | 0.04                                   | 4  | 50                                    | 0.05                                      | 4   | 0.04  | 20             | 1026                 | 41                    | 355                             | 13                                   | 27                            | 0.03                               | 5                                      | 20   | 0.02                                  | 7   |   |
| 5204 | 3/17/2010 | 15:45 | 18.060 | 18.110 | 18.050 | 18.110 | 821,373   | 0.050 | 0.060 | 0.050         | 0.060          | 40                   | 1632                  | 65                              | 270                                  | 8                             | 34                                 | 0.03                                   | 3  | 25                                    | 0.02                                      | 4   | 0.07  | 50             | 1372                 | 55                    | 511                             | 9                                    | 57                            | 0.06                               | 4                                      | 50   | 0.05                                  | 5   |   |
| 5230 | 3/18/2010 | 15:45 | 17.410 | 17.530 | 17.400 | 17.470 | 1,966,697 | 0.060 | 0.130 | 0.120         | 0.140          | 120                  | 1466                  | 59                              | 448                                  | 11                            | 41                                 | 0.04                                   | 5  | 40                                    | 0.04                                      | 6   | 0.06  | 43             | 2196                 | 88                    | 407                             | 8                                    | 51                            | 0.05                               | 2                                      | 41   | 0.04                                  | 4   |   |
| 5256 | 3/19/2010 | 15:45 | 17.225 | 17.300 | 17.192 | 17.260 | 1,229,166 | 0.035 | 0.108 | 0.075         | 0.120          | 100                  | 1490                  | 60                              | 860                                  | 13                            | 66                                 | 0.07                                   | 5  | 60                                    | 0.06                                      | 7   | 0.06  | 38             | 2058                 | 82                    | 440                             | 11                                   | 40                            | 0.04                               | 5                                      | 40   | 0.04                                  | 6   |   |
| 5282 | 3/22/2010 | 15:45 | 17.550 | 17.600 | 17.530 | 17.540 | 2,290,440 | 0.010 | 0.070 | 0.050         | 0.070          | 50                   | 2032                  | 81                              | 605                                  | 8                             | 76                                 | 0.08                                   | 3  | 54                                    | 0.05                                      | 4   | 0.03  | 10             | 1352                 | 54                    | 687                             | 11                                   | 62                            | 0.06                               | 4                                      | 40   | 0.04                                  | 6   |   |
| 5308 | 3/23/2010 | 15:45 | 17.850 | 17.900 | 17.840 | 17.900 | 793,662   | 0.050 | 0.060 | 0.050         | 0.060          | 40                   | 2130                  | 85                              | 655                                  | 9                             | 73                                 | 0.07                                   | 3  | 60                                    | 0.06                                      | 5   | 0.10  | 80             | 1750                 | 70                    | 1,095                           | 15                                   | 73                            | 0.07                               | 5                                      | 60   | 0.06                                  | 8   |   |
| 5334 | 3/24/2010 | 15:45 | 17.340 | 17.350 | 17.310 | 17.300 | 800,992   | 0.040 | 0.040 | 0.010         | 0.075          | 55                   | 1130                  | 45                              | 465                                  | 12                            | 39                                 | 0.04                                   | 6  | 34                                    | 0.03                                      | 6   | 0.04  | 20             | 1800                 | 72                    | 390                             | 5                                    | 78                            | 0.08                               | 2                                      | 70   | 0.07                                  | 3   |   |
| 5360 | 3/25/2010 | 15:45 | 17.420 | 17.430 | 17.350 | 17.350 | 1,298,861 | 0.070 | 0.080 | 0.010         | 0.050          | 30                   | 1343                  | 54                              | 500                                  | 11                            | 45                                 | 0.05                                   | 5  | 45                                    | 0.05                                      | 6   | 0.14  | 120            | 1558                 | 62                    | 448                             | 10                                   | 45                            | 0.04                               | 5                                      | 46   | 0.05                                  | 5   |   |
| 5386 | 3/26/2010 | 15:45 | 17.340 | 17.360 | 17.310 | 17.350 | 502,359   | 0.010 | 0.050 | 0.020         | 0.070          | 50                   | 1431                  | 57                              | 532                                  | 10                            | 53                                 | 0.05                                   | 4  | 50                                    | 0.05                                      | 6   | 0.05  | 30             | 1941                 | 78                    | 400                             | 8                                    | 50                            | 0.05                               | 4                                      | 45   | 0.04                                  | 4   |   |
| 5412 | 3/29/2010 | 15:45 | 17.570 | 17.580 | 17.540 | 17.570 | 666,038   | 0.000 | 0.040 | 0.010         | 0.050          | 30                   | 1506                  | 60                              | 619                                  | 8                             | 77                                 | 0.08                                   | 4  | 75                                    | 0.07                                      | 4   | 0.03  | 10             | 1356                 | 54                    | 499                             | 12                                   | 42                            | 0.04                               | 5                                      | 30   | 0.03                                  | 6   |   |
| 5438 | 3/30/2010 | 15:45 | 17.630 | 17.640 | 17.600 | 17.640 | 697,475   | 0.010 | 0.040 | 0.010         | 0.035          | 15                   | 1034                  | 41                              | 507                                  | 9                             | 56                                 | 0.06                                   | 3  | 50                                    | 0.05                                      | 5   | 0.06  | 40             | 1384                 | 55                    | 149                             | 11                                   | 14                            | 0.01                               | 4                                      | 10   | 0.01                                  | 6   |   |
| 5464 | 3/31/2010 | 15:45 | 17.391 | 17.410 | 17.320 | 17.410 | 1,144,711 | 0.019 | 0.090 | 0.019         | 0.040          | 20                   | 1090                  | 44                              | 500                                  | 11                            | 45                                 | 0.05                                   | 4  | 30                                    | 0.03                                      | 8   | 0.10  | 80             | 1480                 | 59                    | 365                             | 8                                    | 46                            | 0.05                               | 4                                      | 45   | 0.04                                  | 4   |   |
| 5490 | 4/1/2010  | 15:45 | 17.155 | 17.230 | 17.140 | 17.230 | 682,393   | 0.075 | 0.090 | 0.075         | 0.080          | 60                   | 1042                  | 42                              | 430                                  | 14                            | 31                                 | 0.03                                   | 6  | 30                                    | 0.03                                      | 7   | 0.08  | 60             | 1812                 | 72                    | 280                             | 5                                    | 56                            | 0.06                               | 3                                      | 60   | 0.06                                  | 3   |   |
| 5516 | 4/5/2010  | 15:45 | 17.480 | 17.510 | 17.470 | 17.490 | 717,086   | 0.010 | 0.040 | 0.030         | 0.040          | 20                   | 820                   | 33                              | 240                                  | 7                             | 34                                 | 0.03                                   | 3  | 30                                    | 0.03                                      | 4   | 0.03  | 10             | 580                  | 23                    | 335                             | 13                                   | 26                            | 0.03                               | 5                                      | 20   | 0.02                                  | 9   |   |
| 5542 | 4/6/2010  | 15:45 | 17.050 | 17.070 | 17.030 | 17.060 | 1,584,532 | 0.010 | 0.040 | 0.020         | 0.070          | 50                   | 1230                  | 49                              | 440                                  | 8                             | 55                                 | 0.05                                   | 2  | 20                                    | 0.02                                      | 4   | 0.02  | 0              | 1330                 | 53                    | 275                             | 9                                    | 31                            | 0.03                               | 2                                      | 30   | 0.03                                  | 5   |   |
| 5568 | 4/7/2010  | 15:45 | 17.200 | 17.200 | 17.150 | 17.170 | 1,776,521 | 0.030 | 0.050 | 0.000         | 0.080          | 60                   | 2190                  | 88                              | 515                                  | 11                            | 47                                 | 0.05                                   | 6  | 50                                    | 0.05                                      | 6   | 0.06  | 40             | 1660                 | 66                    | 745                             | 10                                   | 75                            | 0.07                               | 6                                      | 80   | 0.08                                  | 5   |   |
| 5594 | 4/8/2010  | 15:45 | 16.900 | 16.910 | 16.850 | 16.890 | 2,107,740 | 0.010 | 0.060 | 0.010         | 0.060          | 40                   | 1513                  | 61                              | 880                                  | 15                            | 59                                 | 0.06                                   | 5  | 30                                    | 0.03                                      | 8   | 0.07  | 50             | 1723                 | 69                    | 470                             | 6                                    | 78                            | 0.08                               | 3                                      | 77   | 0.08                                  | 3   |   |
| 5620 | 4/9/2010  | 15:45 | 16.955 | 17.010 | 16.955 | 17.000 | 1,526,920 | 0.045 | 0.055 | 0.055         | 0.060          | 40                   | 945                   | 38                              | 210                                  | 8                             | 26                                 | 0.03                                   | 3  | 17                                    | 0.02                                      | 4   | 0.02  | 5              | 760                  | 30                    | 229                             | 9                                    | 25                            | 0.03                               | 4                                      | 15   | 0.02                                  | 5   |   |
| 5646 | 4/12/2010 | 15:45 | 17.260 | 17.330 | 17.250 | 17.310 | 1,153,358 | 0.050 | 0.080 | 0.070         | 0.080          | 60                   | 1417                  | 57                              | 373                                  | 6                             | 62                                 | 0.06                                   | 2  | 56                                    | 0.06                                      | 3   | 0.08  | 60             | 937                  | 37                    | 462                             | 15                                   | 31                            | 0.03                               | 4                                      | 20   | 0.02                                  | 9   |   |
| 5672 | 4/13/2010 | 15:45 | 17.670 | 17.670 | 17.630 | 17.670 | 1,488,705 | 0.000 | 0.040 | 0.000         | 0.020          | 0                    | 1375                  | 55                              | 505                                  | 8                             | 63                                 | 0.06                                   | 3  | 50                                    | 0.05                                      | 4   | 0.07  | 50             | 945                  | 38                    | 450                             | 12                                   | 37                            | 0.04                               | 7                                      | 40   | 0.04                                  | 6   |   |
| 5698 | 4/14/2010 | 15:45 | 17.940 | 17.940 | 17.850 | 17.890 | 1,772,117 | 0.050 | 0.090 | 0.000         | 0.140          | 120                  | 1770                  | 71                              | 719                                  | 11                            | 65                                 | 0.07                                   | 3  | 50                                    | 0.05                                      | 6   | 0.10  | 79             | 2010                 | 80                    | 439                             | 11                                   | 40                            | 0.04                               | 6                                      | 60   | 0.06                                  | 6   |   |
| 5724 | 4/15/2010 | 15:45 | 18.010 | 18.045 | 18.000 | 18.020 | 2,723,774 | 0.010 | 0.045 | 0.035         | 0.085          | 65                   | 1502                  | 60                              | 500                                  | 10                            | 50                                 | 0.05                                   | 5  | 45                                    | 0.04                                      | 5   | 0.01  | 10             | 1422                 | 57                    | 388                             | 9                                    | 43                            | 0.04                               | 3                                      | 40   | 0.04                                  | 5   |   |
| 5750 | 4/16/2010 | 15:45 | 17.100 | 17.140 | 17.030 | 17.070 | 3,441,198 | 0.030 | 0.110 | 0.040         | 0.070          | 50                   | 2895                  | 116                             | 1,120                                | 10                            | 112                                | 0.11                                   | 4  | 80                                    | 0.08                                      | 5   | 0.10  | 80             | 3235                 | 129                   | 785                             | 11                                   | 71                            | 0.07                               | 3                                      | 70   | 0.07                                  | 6   |   |
| 5776 | 4/19/2010 | 15:45 | 16.900 | 17.040 | 16.900 | 16.990 | 2,430,329 | 0.090 | 0.140 | 0.140         | 0.160          | 140                  | 2245                  | 90                              | 820                                  | 10                            | 82                                 | 0.08                                   | 4  | 60                                    | 0.06                                      | 6   | 0.04  | 20             | 2155                 | 86                    | 530                             | 8                                    | 66                            | 0.07                               | 2                                      | 50   | 0.05                                  | 4   |   |
| 5802 | 4/20/2010 | 15:45 | 17.080 | 17.090 | 17.030 | 17.050 | 1,779,515 | 0.030 | 0.060 | 0.010         | 0.030          | 10                   | 1257                  | 50                              | 360                                  | 7                             | 51                                 | 0.05                                   | 3  | 50                                    | 0.05                                      | 4   | 0.07  | 50             | 1523                 | 61                    | 347                             | 11                                   | 32                            | 0.03                               | 4                                      | 30   | 0.03                                  | 6   |   |
| 5828 | 4/21/2010 | 15:45 | 16.670 | 16.680 | 16.580 | 16.610 | 1,942,362 | 0.060 | 0.100 | 0.010         | 0.100          | 80                   | 1826                  | 73                              | 1,120                                | 13                            | 86                                 | 0.09                                   | 5  | 75                                    | 0.08                                      | 7   | 0.09  | 70             | 2756                 | 110                   | 625                             | 9                                    | 69                            | 0.07                               | 5                                      | 70   | 0.07                                  | 5   |   |
| 5854 | 4/22/2010 | 15:45 | 16.720 | 16.730 | 16.670 | 16.680 | 997,138   | 0.040 | 0.060 | 0.010         | 0.100          | 80                   | 2666                  | 107                             | 300                                  | 4                             | 75                                 | 0.07                                   | 2  | 70                                    | 0.07                                      | 2   | 0.05  | 30             | 1786                 | 71                    | 789                             | 12                                   | 66                            | 0.07                               | 5                                      | 55   | 0.05                                  | 6   |   |
| 5880 | 4/23/2010 | 15:45 | 16.375 | 16.460 | 16.370 | 16.450 | 1,543,976 | 0.075 | 0.090 | 0.085         | 0.118          | 97                   | 1386                  | 55                              | 837                                  | 13                            | 64                                 | 0.06                                   | 7  | 80                                    | 0.08                                      | 7   | 0.02  | 0              | 1726                 | 69                    | 480                             | 6                                    | 80                            | 0.08                               | 2                                      | 45   | 0.04                                  | 3   |   |
| 5906 | 4/26/2010 | 15:45 | 16.615 | 16.630 | 16.570 | 16.610 | 657,498   | 0.005 | 0.060 | 0.015         | 0.050          | 30                   | 1630                  | 65                              | 470                                  | 11                            | 43                                 | 0.04                                   | 4  | 20                                    | 0.02                                      | 7   | 0.08  | 60             | 1690                 | 68                    | 530                             | 10                                   | 53                            | 0.05                               | 5                                      | 45   | 0.04                                  | 5   |   |
| 5932 | 4/27/2010 | 15:45 | 16.150 | 16.220 | 16.090 | 16.140 | 2,912,493 | 0.010 | 0.130 | 0.070         | 0.110          | 90                   | 1740                  | 70                              | 680                                  | 11                            | 62                                 | 0.06                                   | 4  | 60                                    | 0.06                                      | 6   | 0.09  | 70             | 2320                 | 93                    | 530                             | 9                                    | 59                            | 0.06                               | 4                                      | 50   | 0.05                                  | 5   |   |
| 5958 | 4/28/2010 | 15:45 | 16.190 | 16.200 | 16.090 | 16.170 | 1,261,640 | 0.020 | 0.110 | 0.010         | 0.030          | 10                   | 2438                  | 98                              | 928                                  | 8                             | 116                                | 0.12                                   | 4  | 128                                   | 0.13                                      | 4   | 0.17  | 150            | 2618                 | 105                   | 793                             | 11                                   | 72                            | 0.07                               | 4                                      | 50   | 0.05                                  | 6   |   |
| 5984 | 4/29/2010 | 15:45 | 16.570 | 16.680 | 16.565 | 16.660 | 2,247,225 | 0.090 | 0.115 | 0.110         | 0.125          | 105                  | 2168                  | 87                              | 675                                  | 6                             | 113                                | 0.11                                   | 3  | 113                                   | 0.11                                      | 3   | 0.09  | 65             | 1423                 | 57                    | 590                             | 16                                   | 37                            | 0.04                               | 6                                      | 30   | 0.03                                  | 9   |   |
| 6010 | 4/30/2010 | 15:45 | 15.740 | 15.780 | 15.710 | 15.720 | 1,919,238 | 0.020 | 0.070 | 0.040         | 0.070          | 50                   | 1920                  | 77                              | 950                                  | 13                            | 73                                 | 0.07                                   | 7  | 90                                    | 0.09                                      | 7   | 0.10  | 75             | 2940                 | 118                   | 790                             | 8                                    | 99                            | 0.10                               | 5                                      | 105  | 0.11                                  | 4   |   |
| 6036 | 5/3/2010  | 15:45 | 15.540 | 15.620 | 15.500 | 15.550 | 2,894,402 | 0.010 | 0.120 | 0.080         | 0.100          | 80                   | 1775                  | 71                              | 910                                  | 11                            | 83                                 | 0.08                                   | 3  | 50                                    | 0.05                                      | 7   | 0.09  | 70             | 2225                 | 89                    | 470                             | 8                                    | 59                            | 0.06                               | 5                                      | 65   | 0.07                                  | 4   |   |
| 6062 | 5/4/2010  | 15:45 | 14.710 | 14.830 | 14.700 | 14.760 | 2,847,760 | 0.050 | 0.130 | 0.120         | 0.130          | 110                  | 1825                  | 73                              | 993                                  | 12                            | 83                                 | 0.08                                   | 6  | 85                                    | 0.09                                      | 6   | 0.21  | 190            | 2575                 | 103                   | 835                             | 10                                   | 84                            | 0.08                               | 3                                      | 73   | 0.07                                  | 5   |   |
| 6088 | 5/5/2010  | 15:45 | 14.503 | 14.540 | 14.460 | 14.510 | 1,297,681 | 0.007 | 0.080 | 0.037         | 0.130          | 110                  | 2600                  | 104                             | 880                                  | 13                            | 68                                 | 0.07                                   | 7  | 70                                    | 0.07                                      | 7   | 0.06  | 40             | 2620                 | 105                   | 1,435                           | 12                                   | 120                           | 0.12                               | 4                                      | 103  | 0.10                                  | 6   |   |
| 6114 | 5/6/2010  | 15:45 | 14.220 | 14.380 | 14.200 | 14.210 | 1,645,310 |       |       |               |                |                      |                       |                                 |                                      |                               |                                    |  |  |                                       |   |   |       |                |                      |                       |                                 |                                      |                               |                                    |  |  |                                       |   |   |

Count = 263

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Number of Shares

# Long Position

# Short Position

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Position view

Click arrow to shift page to  
Long Position view

| Date | Time      | Open  | High   | Low    | Close  | Volume | C-O       | H-L   | H-O   | Long Position |                |                      |                       |                                 |                                      |                               |                                    |  |  | Short Position                        |   |   |       |                |                      |                       |                                 |                                      |                               |                                    |  |  |                                       |   |   |   |
|------|-----------|-------|--------|--------|--------|--------|-----------|-------|-------|---------------|----------------|----------------------|-----------------------|---------------------------------|--------------------------------------|-------------------------------|------------------------------------|--|--|---------------------------------------|---|---|-------|----------------|----------------------|-----------------------|---------------------------------|--------------------------------------|-------------------------------|------------------------------------|--|--|---------------------------------------|---|---|---|
|      |           |       |        |        |        |        |           |       |       | CH-PL         | Profit or Loss | Total Profit for Day | Avg Profit per 15 min | Amt meeting criteria for 15 min | Total Value of these Matches for Day | Count of Matches for this Day | Avg Profit per 15 min for this Day | Avg Profit per Share per 15 min period | Number of Entries that are >= Avg Profit for Day | Median Profit per 15 min for this Day | Median Profit per Share per 15 min period | Number of Entries that are >= Median Profit for the Day | PH-CL | Profit or Loss | Total Profit for Day | Avg Profit per 15 min | Amt meeting criteria for 15 min | Total Value of these Matches for Day | Count of Matches for this Day | Avg Profit per 15 min for this Day | Avg Profit per Share per 15 min period | Number of Entries that are >= Avg Profit for Day | Median Profit per 15 min for this Day | Median Profit per Share per 15 min period | Number of Entries that are >= Median Profit for the Day |   |
| 6426 | 5/24/2010 | 15:45 | 12.440 | 12.445 | 12.330 | 12.370 | 1,778,961 | 0.070 | 0.115 | 0.005         | 0.035          | 15                   | 1085                  | 43                              | 15                                   | 414                           | 12                                 | 34                                     | 0.03   | 5                                     | 20  | 0.02  | 6     | 0.13           | 110                  | 1700                  | 68                              | 110                                  | 581                           | 10                                 | 58                                     | 0.06   | 5                                     | 50  | 0.05  | 5 |
| 6452 | 5/25/2010 | 15:45 | 12.650 | 12.760 | 12.620 | 12.700 | 1,952,437 | 0.050 | 0.140 | 0.110         | 0.140          | 120                  | 3088                  | 124                             |                                      | 618                           | 6                                  | 103                                    | 0.10   | 2                                     | 90  | 0.09  | 3     | 0.11           | 90                   | 1728                  | 69                              | 90                                   | 760                           | 13                                 | 58                                     | 0.06   | 6                                     | 50  | 0.05  | 7 |
| 6478 | 5/26/2010 | 15:45 | 12.830 | 12.840 | 12.740 | 12.760 | 1,534,934 | 0.070 | 0.100 | 0.010         | 0.120          | 100                  | 1940                  | 78                              | 100                                  | 826                           | 14                                 | 59                                     | 0.06   | 8                                     | 62  | 0.06  | 7     | 0.11           | 90                   | 2860                  | 114                             |                                      | 615                           | 7                                  | 88                                     | 0.09   | 3                                     | 60  | 0.06  | 4 |
| 6504 | 5/27/2010 | 15:45 | 13.440 | 13.510 | 13.410 | 13.510 | 1,696,676 | 0.070 | 0.100 | 0.070         | 0.140          | 120                  | 1710                  | 68                              | 120                                  | 720                           | 8                                  | 90                                     | 0.09   | 5                                     | 100                                       | 0.10  | 5     | 0.03           | 10                   | 1090                  | 44                              | 10                                   | 490                           | 13                                 | 38                                     | 0.04   | 6                                     | 30  | 0.03  | 7 |
| 6530 | 5/28/2010 | 15:45 | 13.200 | 13.210 | 13.090 | 13.150 | 1,221,307 | 0.050 | 0.120 | 0.010         | 0.050          | 30                   | 1913                  | 77                              |                                      | 630                           | 10                                 | 63                                     | 0.06   | 5                                     | 60  | 0.06  | 5     | 0.14           | 120                  | 2253                  | 90                              | 120                                  | 913                           | 11                                 | 83                                     | 0.08   | 4                                     | 60  | 0.06  | 6 |
| 6556 | 6/1/2010  | 15:45 | 12.660 | 12.670 | 12.580 | 12.590 | 1,403,027 | 0.070 | 0.090 | 0.010         | 0.010          | 10                   | 1397                  | 56                              |                                      | 420                           | 11                                 | 38                                     | 0.04   | 6                                     | 40  | 0.04  | 6     | 0.17           | 150                  | 1967                  | 79                              |                                      | 680                           | 10                                 | 68                                     | 0.07   | 4                                     | 45  | 0.05  | 5 |
| 6582 | 6/2/2010  | 15:45 | 12.680 | 12.745 | 12.670 | 12.730 | 2,082,023 | 0.050 | 0.075 | 0.065         | 0.105          | 85                   | 1115                  | 45                              | 85                                   | 460                           | 10                                 | 46                                     | 0.05   | 5                                     | 30  | 0.03  | 5     | 0.02           | 0                    | 980                   | 39                              |                                      | 295                           | 11                                 | 27                                     | 0.03   | 4                                     | 20  | 0.02  | 7 |
| 6608 | 6/3/2010  | 15:45 | 12.740 | 12.740 | 12.650 | 12.710 | 1,200,262 | 0.030 | 0.090 | 0.000         | 0.070          | 50                   | 1409                  | 56                              |                                      | 490                           | 9                                  | 54                                     | 0.05   | 3                                     | 35  | 0.03  | 5     | 0.09           | 70                   | 1199                  | 48                              | 70                                   | 220                           | 10                                 | 22                                     | 0.02   | 3                                     | 20  | 0.02  | 5 |
| 6634 | 6/4/2010  | 15:45 | 12.050 | 12.160 | 12.040 | 12.110 | 1,813,945 | 0.060 | 0.120 | 0.110         | 0.120          | 100                  | 1288                  | 52                              | 100                                  | 808                           | 15                                 | 54                                     | 0.05   | 6                                     | 50  | 0.05  | 8     | 0.10           | 80                   | 1928                  | 77                              |                                      | 530                           | 6                                  | 88                                     | 0.09   | 3                                     | 80  | 0.08  | 3 |
| 6660 | 6/7/2010  | 15:45 | 11.471 | 11.550 | 11.471 | 11.510 | 1,312,457 | 0.040 | 0.079 | 0.079         | 0.090          | 70                   | 1115                  | 45                              | 70                                   | 655                           | 16                                 | 41                                     | 0.04   | 4                                     | 15  | 0.02  | 8     | 0.08           | 59                   | 2275                  | 91                              |                                      | 510                           | 7                                  | 73                                     | 0.07   | 3                                     | 60  | 0.06  | 4 |
| 6686 | 6/8/2010  | 15:45 | 11.220 | 11.230 | 11.160 | 11.190 | 2,016,655 | 0.030 | 0.070 | 0.010         | 0.100          | 80                   | 2032                  | 81                              |                                      | 850                           | 11                                 | 77                                     | 0.08   | 5                                     | 70  | 0.07  | 6     | 0.06           | 40                   | 2322                  | 93                              | 40                                   | 715                           | 10                                 | 71                                     | 0.07   | 4                                     | 68  | 0.07  | 5 |
| 6712 | 6/9/2010  | 15:45 | 10.930 | 10.950 | 10.880 | 10.920 | 1,824,719 | 0.010 | 0.070 | 0.020         | 0.030          | 10                   | 1016                  | 41                              | 10                                   | 250                           | 14                                 | 18                                     | 0.02   | 7                                     | 15  | 0.02  | 7     | 0.13           | 110                  | 1731                  | 69                              |                                      | 311                           | 8                                  | 39                                     | 0.04   | 4                                     | 35  | 0.04  | 4 |
| 6738 | 6/10/2010 | 15:45 | 11.320 | 11.380 | 11.310 | 11.360 | 1,304,079 | 0.040 | 0.070 | 0.060         | 0.100          | 80                   | 1320                  | 53                              |                                      | 365                           | 10                                 | 37                                     | 0.04   | 4                                     | 30  | 0.03  | 5     | 0.02           | 0                    | 1150                  | 46                              | 0                                    | 295                           | 12                                 | 25                                     | 0.02   | 5                                     | 15  | 0.02  | 6 |
| 6764 | 6/11/2010 | 15:45 | 11.595 | 11.640 | 11.580 | 11.620 | 780,061   | 0.025 | 0.060 | 0.045         | 0.100          | 80                   | 1908                  | 76                              |                                      | 320                           | 9                                  | 36                                     | 0.04   | 4                                     | 30  | 0.03  | 5     | 0.04           | 20                   | 1258                  | 50                              | 20                                   | 715                           | 13                                 | 55                                     | 0.06   | 4                                     | 45  | 0.04  | 7 |
| 6790 | 6/14/2010 | 15:45 | 11.400 | 11.410 | 11.340 | 11.370 | 716,786   | 0.030 | 0.070 | 0.010         | 0.060          | 40                   | 780                   | 31                              | 40                                   | 319                           | 12                                 | 27                                     | 0.03   | 6                                     | 20  | 0.02  | 6     | 0.10           | 80                   | 1430                  | 57                              |                                      | 510                           | 10                                 | 51                                     | 0.05   | 4                                     | 40  | 0.04  | 5 |
| 6816 | 6/15/2010 | 15:45 | 11.945 | 11.960 | 11.920 | 11.930 | 1,457,812 | 0.015 | 0.040 | 0.015         | 0.020          | 0                    | 1267                  | 51                              |                                      | 213                           | 5                                  | 43                                     | 0.04   | 2                                     | 33  | 0.03  | 3     | 0.07           | 50                   | 477                   | 19                              | 50                                   | 124                           | 13                                 | 10                                     | 0.01   | 7                                     | 10  | 0.01  | 7 |
| 6842 | 6/16/2010 | 15:45 | 11.760 | 11.790 | 11.750 | 11.780 | 639,739   | 0.020 | 0.040 | 0.030         | 0.060          | 40                   | 1185                  | 47                              | 40                                   | 335                           | 10                                 | 33                                     | 0.03   | 3                                     | 22  | 0.02  | 5     | 0.04           | 20                   | 1205                  | 48                              |                                      | 220                           | 10                                 | 22                                     | 0.02   | 4                                     | 15  | 0.02  | 5 |
| 6868 | 6/17/2010 | 15:45 | 12.160 | 12.230 | 12.160 | 12.230 | 1,841,296 | 0.070 | 0.070 | 0.070         | 0.180          | 160                  | 1745                  | 70                              | 160                                  | 660                           | 10                                 | 66                                     | 0.07   | 4                                     | 50  | 0.05  | 5     | 0.00           | 20                   | 1535                  | 61                              | 20                                   | 317                           | 12                                 | 26                                     | 0.03   | 5                                     | 20  | 0.02  | 7 |