

Trade #	Order #	Type	Signal	Date/Time	Price	Contracts	Profit	
							\$	%
1	1	EntrvLona	Partial Down LE	6/24/2003 8:34:00	1067.25	1	\$233.5	0.44%
	2	ExitLona	Profit Targat	6/24/2003 8:44:00	1072	1		
2	3	EntrvLona	Partial Down LE	6/25/2003 8:34:00	1071.5	1	\$233.5	0.44%
	4	ExitLona	Profit Targat	6/25/2003 9:02:00	1076.25	1		
3	5	EntrvLona	Partial Down LE	6/26/2003 8:34:00	1062.25	1	\$233.5	0.44%
	6	ExitLona	Profit Targat	6/26/2003 9:14:00	1067	1		
4	7	EntrvLona	Partial Down LE	6/27/2003 8:34:00	1072	1	(\$354)	(0.66%)
	8	ExitLona	Stop Loss	6/27/2003 12:42:00	1065	1		
5	9	EntrvLona	Partial Down LE	7/3/2003 8:34:00 AM	1074.75	1	\$233.5	0.43%
	10	ExitLona	Profit Targat	7/3/2003 9:02:00 AM	1079.5	1		
6	11	EntrvLona	Partial Down LE	7/8/2003 8:34:00 AM	1089	1	\$233.5	0.43%
	12	ExitLona	Profit Targat	7/8/2003 10:16:00	1093.75	1		
7	13	EntrvLona	Partial Down LE	7/9/2003 8:34:00 AM	1093.5	1	\$233.5	0.43%
	14	ExitLona	Profit Targat	7/9/2003 9:22:00 AM	1098.25	1		
8	15	EntrvLona	Partial Down LE	7/21/2003 8:34:00	1076.75	1	(\$354)	(0.66%)
	16	ExitLona	Stop Loss	7/21/2003 9:22:00	1069.75	1		
9	17	EntrvLona	Partial Down LE	8/1/2003 8:34:00 AM	1073.5	1	(\$354)	(0.66%)
	18	ExitLona	Stop Loss	8/1/2003 9:26:00 AM	1066.5	1		
10	19	EntrvLona	Partial Down LE	8/4/2003 8:34:00 AM	1065.75	1	(\$354)	(0.66%)
	20	ExitLona	Stop Loss	8/4/2003 8:52:00 AM	1058.75	1		
11	21	EntrvLona	Partial Down LE	8/5/2003 8:34:00 AM	1067.75	1	(\$354)	(0.66%)
	22	ExitLona	Stop Loss	8/5/2003 9:38:00 AM	1060.75	1		
12	23	EntrvLona	Partial Down LE	8/11/2003 8:34:00	1065.75	1	\$233.5	0.44%
	24	ExitLona	Profit Targat	8/11/2003 9:06:00	1070.5	1		
13	25	EntrvLona	Partial Down LE	8/15/2003 8:34:00	1076.5	1	\$71	0.13%
	26	ExitLona	EOD LX	8/15/2003 2:58:00 PM	1078	1		
14	27	EntrvLona	Partial Down LE	8/20/2003 8:34:00	1086	1	\$233.5	0.43%
	28	ExitLona	Profit Targat	8/20/2003 10:32:00	1090.75	1		
15	29	EntrvLona	Partial Down LE	8/26/2003 8:34:00	1077.75	1	\$233.5	0.43%
	30	ExitLona	Profit Targat	8/26/2003 2:02:00 PM	1082.5	1		
16	31	EntrvLona	Partial Down LE	8/27/2003 8:34:00	1083	1	\$121	0.22%
	32	ExitLona	EOD LX	8/27/2003 2:58:00 PM	1085.5	1		
17	33	EntrvLona	Partial Down LE	8/29/2003 8:34:00	1088.5	1	\$233.5	0.43%
	34	ExitLona	Profit Targat	8/29/2003 9:24:00	1093.25	1		
18	35	EntrvLona	Partial Down LE	9/2/2003 8:34:00 AM	1099.75	1	\$233.5	0.42%
	36	ExitLona	Profit Targat	9/2/2003 11:20:00	1104.5	1		
19	37	EntrvLona	Partial Down LE	9/4/2003 8:34:00 AM	1113.75	1	\$108.5	0.19%
	38	ExitLona	EOD LX	9/4/2003 2:58:00 PM	1116	1		
20	39	EntrvLona	Partial Down LE	9/5/2003 8:34:00 AM	1111.75	1	\$233.5	0.42%
	40	ExitLona	Profit Targat	9/5/2003 10:22:00	1116.5	1		
21	41	EntrvLona	Partial Down LE	9/9/2003 8:34:00 AM	1115.75	1	(\$216.5)	(0.39%)
	42	ExitLona	EOD LX	9/9/2003 2:58:00 PM	1111.5	1		
22	43	EntrvLona	Partial Down LE	9/12/2003 8:34:00	1101.25	1	\$233.5	0.42%
	44	ExitLona	Profit Targat	9/12/2003 1:58:00 PM	1106	1		
23	45	EntrvLona	Partial Down LE	9/15/2003 8:34:00	1107.5	1	(\$254)	(0.46%)
	46	ExitLona	EOD LX	9/15/2003 2:58:00 PM	1102.5	1		
24	47	EntrvLona	Partial Down LE	9/17/2003 8:34:00	1115.75	1	(\$104)	(0.19%)
	48	ExitLona	EOD LX	9/17/2003 2:58:00 PM	1113.75	1		
--	49	EntrvLona	Partial Down LE	9/30/2003 8:34:00	1089.5	1	-----	-----