

Start	End	Init.Pos	Max.Pos	Num.Txns	Max.Notio	Net.Tradin	MAE	MFE
12/30/1994	1/3/1995	3203.416	3203.416	2	100000	479.9999	0	45955.64
8/30/1996	9/3/1996	2173.226	2173.226	2	100480	648.9121	0	41492.7
12/31/1996	1/2/1997	1915.706	1915.706	2	101128.9	256.7812	0	40333.88
3/31/1997	4/1/1997	1874.374	1874.374	2	101385.7	651.4218	0	39895.25
9/30/1997	10/1/1997	1495.306	1495.306	2	102037.1	1351.485	0	39082.41
7/31/1998	8/7/1998	1266.433	1266.433	2	103388.6	-2456.77	-2456.77	38174.81
8/31/1998	9/1/1998	1439.578	1439.578	2	100931.8	4271.204	0	37267.68
9/30/1998	10/7/1998	1410.72	1410.72	2	105203	-4781.96	-4781.96	38337.77
11/30/1998	12/1/1998	1179.903	1179.903	2	100421.1	1297.151	0	36595.14
3/31/1999	4/1/1999	1074.912	1074.912	2	101718.2	767.555	0	36273.61
7/30/1999	8/2/1999	1044.178	1044.178	2	102485.8	241.2574	0	36128.88
11/30/1999	12/1/1999	994.7556	994.7556	2	102727	829.7455	0	35823.71
12/29/2000	1/3/2001	1050.998	1050.998	2	103556.8	3009.511	0	34321.07
2/28/2001	3/1/2001	1144.694	1144.694	2	106566.3	558.8395	0	35318.49
12/31/2001	1/2/2002	1232.089	1232.089	2	107125.1	1152.786	0	33702.65
9/30/2002	10/1/2002	1721.609	1721.609	2	108277.9	5202.741	0	32532.46
10/31/2002	11/1/2002	1667.152	1667.152	2	113480.7	2243.46	0	34095.64
3/31/2003	4/1/2003	1760.166	1760.166	2	115724.1	1775.334	0	33432.37
7/31/2007	8/1/2007	964.0114	964.0114	2	117499.5	572.4917	0	22976.28
2/29/2008	3/5/2008	1044.328	1044.328	2	118072	8.818306	0	21680.03
7/31/2008	8/5/2008	1091.08	1091.08	2	118080.8	1424.454	0	20300.97
8/29/2008	9/8/2008	1087.438	1087.438	2	119505.2	-1670.23	-1670.23	20545.87
10/30/2009	11/2/2009	1292.28	1292.28	2	117835	864.7627	0	15993.51
1/29/2010	2/1/2010	1248.615	1248.615	2	118699.8	1845.874	0	15388.99
4/30/2010	5/3/2010	1141.448	1141.448	2	120545.6	1562.498	0	15069.83
5/28/2010	6/2/2010	1256.042	1256.042	2	122108.1	1071.808	0	15265.16
10/31/2011	11/3/2011	1071.826	1071.826	2	123179.9	736.1346	0	11334.26
5/31/2013	6/3/2013	801.2589	801.2589	2	123916.1	682.3224	0	7049.688
7/31/2014	8/4/2014	665.333	665.333	2	124598.4	516.2312	0	3870.748
1/30/2015	2/2/2015	640.2428	640.2428	2	125114.6	1549.428	0	2581.799
4/30/2015	5/1/2015	617.4006	617.4006	2	126664.1	1373.214	0	2039.274

Pct.Net.Tr	Pct.MAE	Pct.MFE	tick.Net.Tr	tick.MAE	tick.MFE
0.0048	0	0.459556	14.984	0	1434.582
0.006458	0	0.412945	29.8594	0	1909.268
0.002539	0	0.398836	13.404	0	2105.432
0.006425	0	0.3935	34.7541	0	2128.457
0.013245	0	0.383022	90.3818	0	2613.673
-0.02376	-0.02376	0.369236	-193.991	-193.991	3014.356
0.042318	0	0.369236	296.6983	0	2588.792
-0.04545	-0.04545	0.364417	-338.973	-338.973	2717.602
0.012917	0	0.364417	109.9371	0	3101.539
0.007546	0	0.356609	71.4063	0	3374.566
0.002354	0	0.352526	23.105	0	3460.03
0.008077	0	0.348727	83.412	0	3601.257
0.029061	0	0.331423	286.3478	0	3265.568
0.005244	0	0.331423	48.82	0	3085.409
0.010761	0	0.31461	93.5635	0	2735.407
0.04805	0	0.300453	302.2023	0	1889.655
0.01977	0	0.300453	134.5684	0	2045.143
0.015341	0	0.288897	100.8617	0	1899.387
0.004872	0	0.195544	59.3864	0	2383.404
7.47E-05	0	0.183617	0.8444	0	2075.979
0.012063	0	0.171924	130.5544	0	1860.63
-0.01398	-0.01398	0.171924	-153.593	-153.593	1889.383
0.007339	0	0.135728	66.9176	0	1237.62
0.015551	0	0.129646	147.8337	0	1232.485
0.012962	0	0.125013	136.8873	0	1320.238
0.008778	0	0.125013	85.3322	0	1215.339
0.005976	0	0.092014	68.6804	0	1057.472
0.005506	0	0.056891	85.1563	0	879.8265
0.004143	0	0.031066	77.5899	0	581.7761
0.012384	0	0.020635	242.0063	0	403.2531
0.010841	0	0.0161	222.4186	0	330.3