

"Slam the Close"

Artificiality Estimates 1

for positions opened prior to or during one of the following time periods and closed during such time period:

- (i) 2:00 p.m.-2:30 p.m. on February 24; (ii) 2:00 p.m.-2:30 p.m. on March 29;
or (iii) 2:00 p.m.-2:30 p.m. on April 26, 2006.

Contract	2/24/2006	3/29/2006	4/26/2006
Mar-06	7.45	0.00	0.00
Apr-06	7.62	7.325	0.00
May-06	7.63	7.48	7.27
Jun-06	7.88	7.65	7.36
Jul-06	7.99	7.8	7.62
Aug-06	8.1	7.91	7.88
Sep-06	8.14	8.05	8.08
Oct-06	8.17	8.21	8.32
Nov-06	9.22	9.37	0.00
Dec-06	10.22	10.35	11.13

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Artificiality Estimates 2

for positions opened prior to or during one of the following time periods and closed after such time period:

- (i) 2:00 p.m.-2:30 p.m. on February 24; (ii) 2:00 p.m.-2:30 p.m. on March 29;
or (iii) 2:00 p.m.-2:30 p.m. on April 26, 2006.

Contract	2/16/2006 - 2/24/2006	2/25/2006 - 3/29/2006	3/30/2006 - 4/26/2006	4/27/2006 - 9/28/2006
Mar-06	0.00	-0.450	0.0000	0.000
Apr-06	0.00	-0.320	-0.0250	0.000
May-06	0.00	-0.180	0.0000	-0.200
Jun-06	0.00	-0.105	0.0300	-0.140
Jul-06	0.00	-0.135	-0.0275	-0.150
Aug-06	0.00	-0.117	-0.0070	0.090
Sep-06	0.00	-0.080	-0.0500	0.190
Oct-06	0.00	-0.015	-0.0670	0.104
Nov-06	0.00	0.000	0.0000	0.000
Dec-06	0.00	0.000	0.0000	0.000