

UpLoad Trades

Delete Records

Heavy Load

Trade Date	Transmission/ Physical	Integ. Month	Point of Integration	Integration Region	Delv. Month	Point of Delivery	Delivery Region	HL/LL	Quantity (MW)	Counterparty	\$/Mw-Month	Fixed Price \$/MWh	Actual Losses	Est. Losses	Total Losses	Actual Variable Costs
COPY AND INSERT																
	T							HL			\$ -	#N/A	0.00%	0.00%	0.00%	0.00
	Hydro Model	Oct-05	MC	N	Jul-05	MC	N	HL	4,818		\$ -	0.000	18.00%	0.00%	18.00%	0.00
	Hydro Model	Oct-05	MC	N	Aug-05	MC	N	HL	20,388		\$ -	0.000	12.00%	0.00%	12.00%	0.00
	Hydro Model	Oct-05	MC	N	Sep-05	MC	N	HL	20,239		\$ -	0.000	6.00%	0.00%	6.00%	0.00
	Hydro Model	Jul-05	MC	N	Oct-05	MC	N	HL	2,458		\$ -	0.000	-18.00%	0.00%	-18.00%	0.00
	Hydro Model	Aug-05	MC	N	Oct-05	MC	N	HL	25,764		\$ -	0.000	-12.00%	0.00%	-12.00%	0.00
	Hydro Model	Sep-05	MC	N	Oct-05	MC	N	HL	22,799		\$ -	0.000	-6.00%	0.00%	-6.00%	0.00
	Hydro Model	Jul-05	MC	N	Aug-05	MC	N	HL	2,679		\$ -	0.000	-6.00%	0.00%	-6.00%	0.00
	Hydro Model	Jul-05	MC	N	Sep-05	MC	N	HL	2,662		\$ -	0.000	-12.00%	0.00%	-12.00%	0.00
	Hydro Model	Aug-05	MC	N	Sep-05	MC	N	HL	37,390		\$ -	0.000	-6.00%	0.00%	-6.00%	0.00
	Hydro Model	Aug-05	MC	N	Jul-05	MC	N	HL	1,822		\$ -	0.000	6.00%	0.00%	6.00%	0.00
	Hydro Model	Sep-05	MC	N	Jul-05	MC	N	HL	4,721		\$ -	0.000	12.00%	0.00%	12.00%	0.00
	Hydro Model	Sep-05	MC	N	Aug-05	MC	N	HL	35,098		\$ -	0.000	6.00%	0.00%	6.00%	0.00

Light Load

Trade Date	Transmission/ Physical	Integ. Month	Point of Integration	Integration Region	Delv. Month	Point of Delivery	Delivery Region	HL/LL	Quantity (MW)	Counterparty	\$/Mw-Month	Fixed Price \$/MWh	Actual Losses	Est. Losses	Total Losses	Actual Variable Costs
COPY AND INSERT																
	T							LL			\$ -	#N/A	0.00%	0.00%	0.00%	0.00
	Hydro Model		MC	N		MC	N	LL			\$ -	0.000	0.00%	20.00%	20.00%	0.00

Delta Paths	7,798.60 Jul-05	64,976.15 Aug-05	62,618.49 Sep-05	45,444.75 Oct-05
Jul-05		0.96	0.95	0.88
Aug-05	0.02		0.47	0.32
Sep-05	0.07	0.54		0.35
Oct-05	0.17	0.72	0.72	

Delta Weighting	Jul-05	Aug-05	Sep-05	Oct-05
Jul-05	-	0.34	0.34	0.32
Aug-05	0.03	-	0.58	0.40
Sep-05	0.08	0.56	-	0.36
Oct-05	0.11	0.45	0.45	-

Trans-Nonsys

Now
18-Jan-05
Correlation ad
0

Estimated Variable Costs	Total Variable Costs	Comments	x	Transaction Tot\$\$\$	Transaction Dollars	Basis Position Delta MW/Mth	Position Gamma Change/\$	Value per mwh	MTM	Volume Mwh	abs	Underlying Point of Integration	Underlying Point of Delivery	Time (% of Year)	Volatility Integratio n	Volatilit y Receipt	Correlatio n
0.00	#N/A			#N/A	#N/A	#VALUE!	#VALUE!	#VALUE!	#N/A	#N/A	#N/A	#N/A	#N/A	#NUM!	#N/A	#N/A	#N/A
0.00	9.15			\$ -	\$ -	90.84	0.00	\$ 0.74	\$ 3,546	4,818	4,818	\$ 50.83	\$ 52.90	74.11%	40%	40%	92.00%
0.00	6.10			\$ -	\$ -	1888.75	0.00	\$ 6.33	\$ 129,032	20,388	20,388	\$ 50.83	\$ 62.10	74.11%	40%	40%	92.00%
0.00	3.05			\$ -	\$ -	1332.55	0.00	\$ 5.07	\$ 102,528	20,239	20,239	\$ 50.83	\$ 57.50	74.11%	40%	40%	92.00%
0.00	-9.52			\$ -	\$ -	-17.88	0.00	\$ 7.70	\$ 18,932	2,458	2,458	\$ 52.90	\$ 50.83	48.90%	40%	40%	92.00%
0.00	-7.45			\$ -	\$ -	-268.66	0.41	\$ 1.34	\$ 34,616	25,764	25,764	\$ 62.10	\$ 50.83	57.40%	40%	40%	92.00%
0.00	-3.45			\$ -	\$ -	62.90	0.00	\$ 1.49	\$ 33,968	22,799	22,799	\$ 57.50	\$ 50.83	65.75%	40%	40%	92.00%
0.00	-3.17			\$ -	\$ -	214.68	0.09	\$ 12.26	\$ 32,835	2,679	2,679	\$ 52.90	\$ 62.10	48.90%	40%	40%	92.00%
0.00	-6.35			\$ -	\$ -	116.69	0.00	\$ 10.90	\$ 29,006	2,662	2,662	\$ 52.90	\$ 57.50	48.90%	40%	40%	92.00%
0.00	-3.73			\$ -	\$ -	236.78	0.09	\$ 2.48	\$ 92,687	37,390	37,390	\$ 62.10	\$ 57.50	57.40%	40%	40%	92.00%
0.00	3.73			\$ -	\$ -	2.24	0.00	\$ 0.08	\$ 140	1,822	1,822	\$ 62.10	\$ 52.90	57.40%	40%	40%	92.00%
0.00	6.90			\$ -	\$ -	24.69	0.00	\$ 0.19	\$ 913	4,721	4,721	\$ 57.50	\$ 52.90	65.75%	40%	40%	92.00%
0.00	3.45			\$ -	\$ -	1580.57	0.00	\$ 3.69	\$ 129,675	35,098	35,098	\$ 57.50	\$ 62.10	65.75%	40%	40%	92.00%

Estimated Variable Costs	Total Variable Costs	Comments	x	Transaction Tot\$\$\$	Transaction Dollars	Basis Position Delta MW/Mth	Position Gamma Change/\$	Value per mwh	MTM	Volume Mwh	abs	Underlying Point of Integration	Underlying Point of Delivery	Time (% of Year)	Volatility Integratio n	Volatilit y Receipt	Correlatio n
0.00	#N/A			#N/A	#N/A	#VALUE!	#VALUE!	#VALUE!	#N/A	#N/A	#N/A	#N/A	#N/A	#NUM!	#N/A	#N/A	90.00%
0.00	#N/A			#N/A	#N/A	#VALUE!	#VALUE!	#VALUE!	#N/A	#N/A	#N/A	#N/A	#N/A	#NUM!	#N/A	#N/A	82.00%

Trans-Nonsys

ier

									Change/\$	Change/\$	(\$/1%)	(\$/1%)	(\$/Day)			Integration	Delivery		
Interest	Integration Delta	Delivery Delta	DeltaIntMW	DeltaDelMW	DeltaIntMWh	DeltaDelMWh	NWDELTA	SWDELTA	NWGAMMA	SWGAMMA	NWVEGA	SWVEGA	Theta	Rho	CodeMAPP1	CodeMAPP2	Code1	Code	INTDELTA
#N/A	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	0	0	0.00	0.00	#N/A	#N/A	#VALUE!	#VALUE!	0	0	#N/A	#N/A	#VALUE!
3.00%	-0.14	0.17	(673)	825	(673)	825	152	0	0.07	0.00	222.333062	0	-16.14721	43.546692	0	0	2	2	-673
3.00%	-0.68	0.72	(13,856)	14,775	(13,856)	14,775	919	0	0.01	0.00	1377.44775	0	-91.23922	624.41455	0	0	2	2	-13856
3.00%	-0.67	0.72	(13,633)	14,560	(13,633)	14,560	928	0	0.04	0.00	1276.88	0	-85.98195	309.93524	0	0	2	2	-13633
3.00%	-0.86	0.88	(2,112)	2,162	(2,112)	2,162	50	0	0.05	0.00	75.0459598	0	-6.852482	-101.65557	0	0	2	2	-2112
3.00%	-0.28	0.32	(7,334)	8,365	(7,334)	8,365	1030	0	0.05	0.00	1623.15145	0	-152.1641	-372.87051	0	0	2	2	-7334
3.00%	-0.31	0.35	(6,958)	8,006	(6,958)	8,006	1048	0	0.05	0.00	1451.01675	0	-118.1261	-178.54789	0	0	2	2	-6958
3.00%	-0.95	0.96	(2,548)	2,568	(2,548)	2,568	20	0	0.03	0.00	28.52922	0	-0.59204	-39.844729	0	0	2	2	-2548
3.00%	-0.94	0.95	(2,513)	2,536	(2,513)	2,536	23	0	0.05	0.00	34.1185785	0	-1.438796	-78.846981	0	0	2	2	-2513
3.00%	-0.42	0.47	(15,856)	17,617	(15,856)	17,617	1761	0	0.08	0.00	2679.62007	0	-248.1707	-369.45283	0	0	2	2	-15856
3.00%	-0.02	0.02	(31)	42	(31)	42	10	0	0.04	0.00	15.3487887	0	-1.453751	0.6731044	0	0	2	2	-31
3.00%	-0.06	0.07	(268)	343	(268)	343	75	0	0.01	0.00	109.693816	0	-9.066151	11.921082	0	0	2	2	-268
3.00%	-0.49	0.54	(17,205)	18,974	(17,205)	18,974	1770	0	0.00	0.00	2731.91455	0	-217.0013	390.31836	0	0	2	2	-17205

																int	del		
Int	Integration Delta	Delivery Delta	DeltaIntMW	DeltaDelMW	DeltaIntMWh	DeltaDelMWh	NWDELTA	SWDELTA	NWGAMMA	SWGAMMA	NWVEGA	SWVEGA	Theta	Rho	CodeMAPP1	CodeMAPP2	Code	Code	INTDELTA
#N/A	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	0	0	0.00	0.00	#N/A	#N/A	#VALUE!	#VALUE!	0	0	#N/A	#N/A	#VALUE!
#N/A	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	0	#VALUE!	0.00	#VALUE!	#N/A	#VALUE!	#VALUE!	0	0	2	2	#VALUE!

DELDELTA	NWDeltaVAR	SWDeltaVAR	Ndelta	Sdelta	Nxj	Sxj	Hours	Hours	Trans. Corr. Flow
#VALUE!	0	0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	S - N 100.00%
825	152	0	61,080	0	#####	0	745	745	N - N 100.00%
14775	919	0	#####	0	#####	0	745	745	N - N 100.00%
14560	928	0	#####	0	#####	0	745	745	N - N 100.00%
2162	50	0	19,459	0	#####	0	744	744	N - N 100.00%
8365	1030	0	#####	0	#####	0	744	744	N - N 100.00%
8006	1048	0	#####	0	#####	0	720	720	N - N 100.00%
2568	20	0	7,851	0	7,851	0	744	744	N - N 100.00%
2536	23	0	8,997	0	8,997	0	744	744	N - N 100.00%
17617	1761	0	#####	0	#####	0	744	744	N - N 100.00%
42	10	0	4,355	0	4,355	0	744	744	N - N 100.00%
343	75	0	29,095	0	#####	0	720	720	N - N 100.00%
18974	1770	0	#####	0	#####	0	720	720	N - N 100.00%

DELDELTA	NWDeltaVAR	SWDeltaVAR	Ndelta	Sdelta	Nxj	Sxj	Hours	Hours	Trans. Corr. Flow
#VALUE!	0	0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	S - N 100.00%
#VALUE!	#VALUE!	0	#####	#N/A	#####	#N/A	#N/A	#N/A	N - N 100.00%

MidC HL	Jul-05	Aug-05	Sep-05	Oct-05	July Delta	Aug Delta	Sep Delta	July Alloc	Aug Alloc	Sep Alloc	Oct Alloc	July MW's	Aug MW's	Sept MW's
07/01/04	52.02	50.50	48.99	55.34	0.32212282	0.42102373	0.47964412	0.154807	0.202337	0.230509	0.412348	27,994.94	36,590.18	41,684.74
07/02/04	51.76	50.25	48.74	55.10	0.317650868	0.42102021	0.47844528	0.15307	0.202881	0.230553	0.413496	27,680.80	36,688.64	41,692.79
07/06/04	53.20	51.65	50.10	54.46	0.32672959	0.42698879	0.48021154	0.15872	0.207425	0.23328	0.400575	28,702.68	37,510.29	42,185.82
07/07/04	52.02	50.50	48.99	55.93	0.30514622	0.41389896	0.47857184	0.147527	0.200105	0.231372	0.420996	26,678.47	36,186.56	41,840.81
07/08/04	51.50	50.00	48.50	58.40	0.293770573	0.39017672	0.44386299	0.14371	0.190871	0.217133	0.448287	25,988.16	34,516.65	39,265.95
07/09/04	51.24	49.75	48.26	56.17	0.2957062	0.39140464	0.4702804	0.144489	0.19125	0.22979	0.434471	26,129.13	34,585.21	41,554.81
07/12/04	50.73	49.25	47.77	55.10	0.2956341	0.39141573	0.47558597	0.144076	0.190755	0.231775	0.433394	26,054.44	34,495.75	41,913.73
07/13/04	50.73	49.25	47.77	54.74	0.298542384	0.41094404	0.4757909	0.144582	0.199018	0.230423	0.425977	26,145.97	35,989.96	41,669.17
07/14/04	52.02	50.50	48.99	54.51	0.320550575	0.42517309	0.47999048	0.154383	0.204771	0.231172	0.409673	27,918.33	37,030.41	41,804.73
07/15/04	52.27	50.75	49.23	54.39	0.320549768	0.42516964	0.48035926	0.154572	0.20502	0.231633	0.408774	27,952.46	37,075.49	41,888.11
07/16/04	53.30	51.75	50.20	55.22	0.32	0.43	0.48	0.155138	0.205792	0.232518	0.406552	28,054.93	37,214.98	42,048.09
07/19/04	53.30	51.75	50.20	54.03	0.33	0.43	0.48	0.160177	0.209583	0.235873	0.394367	28,966.12	37,900.56	42,654.83
07/20/04	54.33	52.75	51.17	50.11	0.38	0.48	0.56	0.182096	0.231819	0.267661	0.318425	32,929.86	41,921.64	48,403.22
07/21/04	53.82	52.25	50.68	51.30	0.37	0.48	0.54	0.174996	0.227322	0.25425	0.343431	31,646.00	41,108.54	45,978.00
07/22/04	54.08	52.50	50.93	59.02	0.30	0.39	0.47	0.144258	0.191171	0.22986	0.434711	26,087.34	34,571.04	41,567.42
07/23/04	54.08	52.50	50.93	58.43	0.30	0.40	0.48	0.143587	0.193702	0.231346	0.431364	25,966.05	35,028.77	41,836.13
07/26/04	53.30	51.75	50.20	53.79	0.33	0.43	0.50	0.158846	0.207768	0.242195	0.391192	28,725.39	37,572.34	43,797.98
07/27/04	54.08	52.50	50.93	50.59	0.38	0.48	0.54	0.180883	0.230826	0.256815	0.331476	32,710.60	41,742.03	46,441.84
07/28/04	54.08	52.50	50.93	50.11	0.377477773	0.48174355	0.53601853	0.183456	0.23413	0.260508	0.321906	33,175.84	42,339.57	47,109.70
07/29/04	53.71	52.15	50.59	54.10	0.32631867	0.42694074	0.50931382	0.157898	0.206587	0.246445	0.38907	28,553.95	37,358.71	44,566.63
07/30/04	54.59	53.00	51.41	56.88	0.320044273	0.42511793	0.48071312	0.154042	0.204615	0.231374	0.409969	27,856.61	37,002.21	41,841.20
08/02/04	54.59	53.00	51.41	56.29	0.325777869	0.42511185	0.48078366	0.157348	0.205325	0.232214	0.405113	28,454.43	37,130.57	41,993.11
08/03/04	54.23	52.65	51.07	55.41	0.325819436	0.42692708	0.48087034	0.157522	0.206404	0.232484	0.403591	28,485.96	37,325.67	42,041.86
08/04/04	53.82	52.25	50.68	57.19	0.311589236	0.42087679	0.47927694	0.149548	0.202	0.23003	0.418422	27,043.90	36,529.35	41,598.10
08/05/04	53.82	52.25	50.68	59.61	0.293056408	0.39115223	0.44468958	0.143666	0.191755	0.218001	0.446578	25,980.21	34,676.65	39,422.88
08/06/04	53.56	52.00	50.44	60.92	0.290092306	0.39024701	0.44468605	0.14183	0.190797	0.217413	0.44996	25,648.24	34,503.33	39,316.51
08/09/04	54.59	53.00	51.41	60.33	0.292950141	0.39115115	0.44480476	0.143926	0.192172	0.218532	0.445369	26,027.35	34,752.09	39,518.98
08/10/04	55.36	53.75	52.14	58.78	0.311380385	0.42083412	0.47942721	0.149387	0.201898	0.230009	0.418705	27,014.88	36,510.91	41,594.36
08/11/04	54.59	53.00	51.41	58.43	0.304052287	0.41373294	0.47658485	0.146449	0.199278	0.229551	0.424722	26,483.61	36,037.03	41,511.57
08/12/04	54.59	53.00	51.41	56.29	0.319592003	0.42505876	0.48101809	0.154754	0.205824	0.232921	0.406501	27,985.45	37,220.77	42,120.92
08/13/04	54.59	53.00	51.41	58.50	0.297688442	0.41085937	0.47663902	0.144011	0.198758	0.23058	0.426651	26,042.57	35,943.07	41,697.65
08/16/04	53.56	52.00	50.44	57.36	0.297602298	0.41084972	0.47672081	0.143954	0.198733	0.230596	0.426717	26,032.34	35,938.50	41,700.48
08/17/04	53.30	51.75	50.20	57.83	0.294719706	0.39151193	0.47144854	0.143784	0.191006	0.230004	0.435207	26,001.58	34,541.05	41,593.44
08/18/04	52.79	51.25	49.71	58.54	0.292707014	0.39117047	0.44505724	0.143289	0.19149	0.217869	0.447353	25,912.06	34,628.59	39,398.95
08/19/04	53.82	52.25	50.68	57.48	0.303789733	0.41368875	0.47704988	0.146269	0.199183	0.22969	0.424858	26,450.94	36,019.84	41,536.69
08/20/04	54.59	53.00	51.41	58.31	0.298650376	0.41368299	0.47682976	0.144161	0.199689	0.23017	0.42598	26,069.85	36,111.30	41,623.52
08/23/04	53.56	52.00	50.44	56.76	0.303986391	0.42075818	0.47975136	0.146239	0.202414	0.230794	0.420554	26,445.49	36,604.13	41,736.28
08/24/04	52.53	51.00	49.47	56.48	0.294531736	0.3915269	0.4767736	0.143302	0.190494	0.23197	0.434234	25,914.43	34,448.57	41,949.01
08/25/04	51.76	50.25	48.74	59.73	0.285598204	0.38817475	0.44447197	0.138997	0.18892	0.216319	0.455765	25,135.93	34,163.84	39,118.65
08/26/04	52.27	50.75	49.23	57.83	0.292486095	0.39118489	0.44528421	0.143136	0.191437	0.217912	0.447514	25,884.49	34,619.15	39,406.84
08/27/04	52.53	51.00	49.47	56.29	0.294450089	0.39845543	0.47702016	0.14279	0.193226	0.231325	0.432659	25,821.86	34,942.63	41,832.38
08/30/04	51.76	50.25	48.74	58.19	0.289431892	0.39027178	0.44536743	0.141378	0.190635	0.217547	0.45044	25,566.51	34,474.04	39,340.83
08/31/04	51.50	50.00	48.50	57.24	0.292345658	0.38839698	0.44542601	0.143006	0.189991	0.217887	0.449116	25,860.86	34,357.55	39,402.33
09/01/04	52.53	51.00	49.47	56.05	0.297131771	0.39740094	0.47715586	0.144359	0.193074	0.231822	0.430745	26,105.60	34,915.11	41,922.27
09/02/04	52.27	50.75	49.23	55.81	0.294284818	0.39325818	0.477183	0.143456	0.191703	0.232614	0.432228	25,942.28	34,667.14	42,065.42
09/03/04	51.76	50.25	48.74	55.34	0.294257013	0.39109308	0.47720029	0.143173	0.190289	0.232185	0.434354	25,891.04	34,411.43	41,987.82
09/07/04	52.89	51.35	49.81	50.52	0.366721765	0.46611215	0.53628334	0.173726	0.22081	0.254052	0.351411	31,416.31	39,930.88	45,942.30
09/08/04	52.27	50.75	49.23	51.42	0.328688293	0.41507526	0.53021293	0.158759	0.200485	0.256097	0.384658	28,709.71	36,255.30	46,312.15

09/09/04	52.53	51.00	49.47	57.95	0.292088161	0.37878983	0.44567039	0.143507	0.186105	0.218965	0.451423	25,951.58	33,654.89	39,597.13
09/10/04	52.02	50.50	48.99	59.73	0.281740534	0.37577089	0.44492954	0.138099	0.18419	0.218089	0.459623	24,973.58	33,308.47	39,438.72
09/13/04	53.30	51.75	50.20	57.48	0.293974761	0.37915166	0.47224321	0.143996	0.185718	0.231317	0.438968	26,040.04	33,584.93	41,830.90
09/14/04	53.30	51.75	50.20	52.20	0.328477557	0.43331129	0.53036974	0.157872	0.208257	0.254904	0.378967	28,549.21	37,660.69	46,096.40
09/15/04	51.76	50.25	48.74	48.09	0.375481849	0.46900639	0.5370337	0.181115	0.226227	0.25904	0.333617	32,752.51	40,910.46	46,844.34
09/16/04	52.02	50.50	48.99	56.41	0.292008796	0.37881493	0.46475723	0.143346	0.185959	0.228148	0.442547	25,922.42	33,628.44	41,257.77
09/17/04	53.05	51.50	49.96	55.81	0.310044477	0.40818581	0.48039611	0.149149	0.196361	0.231098	0.423392	26,971.82	35,509.46	41,791.28
09/20/04	52.53	51.00	49.47	57.24	0.291890504	0.37882477	0.45762925	0.143334	0.186023	0.22472	0.445923	25,920.19	33,640.04	40,637.97
09/21/04	52.53	51.00	49.47	57.24	0.291860731	0.37882713	0.45766614	0.143166	0.185825	0.224496	0.446513	25,889.83	33,604.29	40,597.37
09/22/04	51.50	50.00	48.50	57.24	0.288759413	0.37789416	0.44601228	0.141879	0.185674	0.219143	0.453304	25,657.09	33,576.96	39,629.45
09/23/04	52.17	50.65	49.13	55.36	0.297281627	0.39674041	0.47773982	0.144311	0.192592	0.231911	0.431186	26,096.88	34,827.87	41,938.41
09/24/04	52.17	50.65	49.13	56.31	0.293655286	0.37918156	0.46611742	0.143995	0.185934	0.228563	0.441508	26,039.84	33,623.87	41,332.89
09/27/04	51.76	50.25	48.74	54.39	0.30275138	0.40812469	0.48064276	0.146053	0.196887	0.231872	0.425188	26,411.97	35,604.72	41,931.19
09/28/04	53.05	51.50	49.96	56.29	0.293538367	0.39103095	0.47787454	0.143115	0.190648	0.232988	0.433249	25,880.61	34,476.31	42,133.12
09/29/04	55.62	54.00	52.38	54.51	0.327936841	0.41501477	0.53075915	0.158937	0.20114	0.257236	0.382687	28,741.81	36,373.70	46,518.05
09/30/04	54.59	53.00	51.41	50.83	0.374819622	0.46890282	0.53734029	0.179687	0.22479	0.257599	0.337923	32,494.28	40,680.64	46,583.70
10/01/04	54.59	53.00	51.41	49.88	0.381353705	0.47001898	0.57304894	0.182398	0.224806	0.274084	0.318713	32,984.46	40,653.40	49,564.78
10/04/04	54.59	53.00	51.41	50.35	0.375348645	0.46890983	0.55524837	0.181255	0.226435	0.268128	0.324182	32,777.74	40,948.07	48,487.68
10/05/04	55.88	54.25	52.62	51.78	0.374593047	0.468865	0.53744806	0.18107	0.226639	0.25979	0.332501	32,744.30	40,984.89	46,979.95
10/06/04	56.14	54.50	52.87	52.01	0.374547372	0.46885723	0.53746821	0.181045	0.226631	0.259796	0.332529	32,739.76	40,983.53	46,980.92
10/07/04	57.17	55.50	53.84	52.96	0.374501576	0.4688494	0.53748833	0.18102	0.226624	0.259801	0.332556	32,735.21	40,982.16	46,981.89
10/08/04	56.65	55.00	53.35	53.20	0.365277272	0.4659239	0.5375018	0.174791	0.222952	0.257203	0.345054	31,608.86	40,318.21	46,512.12
10/11/04	56.14	54.50	52.87	52.73	0.36513147	0.46589292	0.53755993	0.174614	0.222801	0.257074	0.345511	31,576.90	40,290.84	46,488.67
10/12/04	55.36	53.75	52.14	52.96	0.353961385	0.4598902	0.53702225	0.168029	0.218314	0.254929	0.358728	30,385.97	39,479.47	46,100.90
10/13/04	55.88	54.25	52.62	53.91	0.341435359	0.45920645	0.53535692	0.162551	0.21862	0.254874	0.363954	29,395.48	39,534.85	46,090.93
10/14/04	55.88	54.25	52.62	53.91	0.341387477	0.45919323	0.53537936	0.162526	0.218611	0.254881	0.363981	29,390.95	39,533.16	46,092.22
10/15/04	55.36	53.75	52.14	53.44	0.341258341	0.45917994	0.53540177	0.162469	0.21861	0.254898	0.364023	29,380.56	39,532.99	46,095.29
10/18/04	55.88	54.25	52.62	53.20	0.353665455	0.46576981	0.53714623	0.168312	0.221663	0.255631	0.354395	30,437.13	40,085.04	46,227.83
10/19/04	56.14	54.50	52.87	54.15	0.341113721	0.45912597	0.53549122	0.162218	0.218339	0.254655	0.364788	29,335.15	39,483.99	46,051.26
10/20/04	58.45	56.75	55.05	54.86	0.36468744	0.46579597	0.53774135	0.174378	0.222724	0.257125	0.345773	31,534.17	40,276.92	46,497.97
10/21/04	59.74	58.00	56.26	55.34	0.373847541	0.4687704	0.53776763	0.180505	0.226337	0.259651	0.333507	32,642.20	40,930.31	46,954.75
10/22/04	60.77	59.00	57.23	57.95	0.353465626	0.46568688	0.53722841	0.16821	0.221615	0.25566	0.354515	30,418.73	40,076.33	46,233.09
10/25/04	61.29	59.50	57.72	57.00	0.37365605	0.46869632	0.53784017	0.178086	0.223383	0.256337	0.342195	32,204.72	40,396.06	46,355.44
10/26/04	62.83	61.00	59.17	59.85	0.353263791	0.46564176	0.53731023	0.168104	0.221581	0.255685	0.35463	30,399.64	40,070.18	46,237.51
10/27/04	61.80	60.00	58.20	58.19	0.364334788	0.4657163	0.53779991	0.173386	0.221633	0.255937	0.349044	31,354.74	40,079.66	46,283.19
10/28/04	59.74	58.00	56.26	57.71	0.340625371	0.44977267	0.53569118	0.161481	0.213224	0.253956	0.371339	29,201.86	38,559.08	45,924.88
10/29/04	59.74	58.00	56.26	57.24	0.353005751	0.4596498	0.53737134	0.167547	0.218164	0.255053	0.359236	30,298.93	39,452.33	46,123.26
11/01/04	58.97	57.25	55.53	56.76	0.340505427	0.45914344	0.53577947	0.161365	0.217587	0.253905	0.367142	29,180.93	39,348.07	45,915.70
11/02/04	58.71	57.00	55.29	56.05	0.352905646	0.4595898	0.53745248	0.167484	0.218115	0.255067	0.359334	30,287.48	39,443.45	46,125.87
11/03/04	60.26	58.50	56.75	56.53	0.363975622	0.46563276	0.53801655	0.174003	0.222602	0.257206	0.346189	31,466.41	40,254.87	46,512.60
11/04/04	60.26	58.50	56.75	55.10	0.373899875	0.46976592	0.574226	0.179206	0.225153	0.27522	0.320422	32,407.19	40,716.23	49,770.15
11/05/04	57.68	56.00	54.32	54.63	0.363871778	0.46560187	0.53797699	0.172174	0.22031	0.254555	0.352961	31,135.56	39,840.35	46,033.30
11/08/04	56.50	54.85	53.20	53.68	0.352593536	0.4655644	0.53757347	0.16775	0.221497	0.255756	0.354997	30,335.58	40,055.09	46,250.43
11/09/04	56.39	54.75	53.11	52.96	0.363662424	0.46555799	0.53805505	0.173041	0.221526	0.256022	0.34941	31,292.44	40,060.35	46,298.58
11/10/04	58.20	56.50	54.81	53.91	0.372868664	0.46857929	0.53815253	0.179699	0.225825	0.259355	0.33512	32,496.40	40,837.81	46,901.29
11/12/04	57.42	55.75	54.08	53.68	0.363503931	0.46851916	0.53819093	0.173509	0.223635	0.256891	0.345965	31,376.98	40,441.70	46,455.63
11/15/04	56.91	55.25	53.59	54.15	0.352223239	0.45938534	0.5377135	0.167137	0.217987	0.255155	0.359721	30,224.67	39,420.37	46,141.80
11/16/04	56.14	54.50	52.87	53.68	0.352163622	0.459369	0.53773341	0.167107	0.217978	0.255163	0.359752	30,219.34	39,418.69	46,143.18
11/17/04	56.65	55.00	53.35	53.91	0.352116191	0.45935256	0.53775329	0.167083	0.217967	0.255169	0.359781	30,214.88	39,416.77	46,144.29

Oct MW's	July \$\$	August \$\$	Sept \$\$	Oct \$\$	Total		
74,568.15	1,456,156.55	1,847,804.08	2,041,926.97	4,126,414.75	9,472,302.35		90,234.28
74,775.77	1,432,689.26	1,843,604.14	2,032,210.77	4,120,144.72	9,428,648.90	(43,653)	88,751.06
72,439.22	1,526,967.97	1,937,406.29	2,113,530.72	3,944,949.24	9,522,854.22	94,205	134,843.34
76,132.16	1,387,680.73	1,827,421.27	2,049,572.17	4,258,166.66	9,522,840.83	(13)	76,982.16
81,067.24	1,338,390.19	1,725,832.25	1,904,398.79	4,734,428.24	9,703,049.47	180,209	41,782.94
78,568.85	1,338,921.74	1,720,614.22	2,005,331.37	4,413,114.15	9,477,981.48	(225,068)	59,670.17
78,374.08	1,321,676.79	1,698,915.51	2,002,323.67	4,318,411.79	9,341,327.77	(136,654)	64,821.76
77,032.90	1,326,319.51	1,772,505.64	1,990,640.36	4,217,069.97	9,306,535.48	(34,792)	69,838.06
74,084.53	1,452,171.69	1,870,035.92	2,047,804.72	4,038,069.91	9,408,082.24	101,547	102,812.84
73,921.94	1,461,145.17	1,881,581.02	2,062,047.09	4,020,429.24	9,425,202.51	17,120	111,046.99
73,520.00	1,495,398.10	1,925,875.22	2,110,709.00	4,059,682.29	9,591,664.61	166,462	117,879.79
71,316.49	1,543,966.81	1,961,353.81	2,141,165.93	3,853,318.97	9,499,805.52	(91,859)	141,953.54
57,583.28	1,789,161.65	2,211,366.35	2,476,671.76	2,885,642.24	9,362,842.00	(136,964)	328,734.80
62,105.45	1,703,108.81	2,147,921.39	2,330,280.24	3,186,009.48	9,367,319.91	4,478	253,783.96
78,612.20	1,410,672.92	1,814,979.54	2,116,820.88	4,639,593.82	9,982,067.16	614,747	62,949.90
78,007.06	1,404,113.92	1,839,010.52	2,130,504.68	4,557,562.32	9,931,191.44	(50,876)	70,470.90
70,742.29	1,531,134.86	1,944,368.51	2,198,549.18	3,805,493.30	9,479,545.86	(451,646)	144,982.45
59,943.52	1,768,825.96	2,191,456.76	2,365,050.64	3,032,392.97	9,357,726.32	(121,820)	292,707.42
58,212.90	1,793,983.38	2,222,827.27	2,399,061.29	2,917,193.93	9,333,065.87	(24,660)	312,580.70
70,358.71	1,533,761.31	1,948,256.91	2,254,425.18	3,806,581.84	9,543,025.24	209,959	147,609.57
74,137.98	1,520,692.31	1,961,116.91	2,151,056.29	4,217,061.03	9,849,926.53	306,901	108,966.00
73,259.88	1,553,327.59	1,967,920.11	2,158,866.01	4,123,615.64	9,803,729.36	(46,197)	120,227.56
72,984.51	1,544,779.46	1,965,196.49	2,147,098.65	4,043,980.59	9,701,055.19	(102,674)	129,808.87
75,666.65	1,455,435.33	1,908,658.44	2,108,295.66	4,327,375.61	9,799,765.04	98,710	83,240.98
80,758.26	1,398,189.73	1,811,855.14	1,998,049.97	4,814,202.00	10,022,296.83	222,532	50,018.24
81,369.92	1,373,719.99	1,794,173.21	1,983,124.71	4,956,953.53	10,107,971.44	85,675	36,493.37
80,539.58	1,420,833.24	1,841,860.73	2,031,670.77	4,858,549.97	10,152,914.71	44,943	51,134.31
75,717.85	1,495,611.23	1,962,461.67	2,168,625.98	4,450,789.62	10,077,488.50	(75,426)	84,509.73
76,805.79	1,445,740.23	1,909,962.60	2,134,109.66	4,487,378.48	9,977,190.98	(100,298)	74,433.76
73,510.86	1,527,725.70	1,972,700.82	2,165,436.25	4,137,742.81	9,803,605.58	(173,585)	116,644.67
77,154.71	1,421,664.11	1,904,982.56	2,143,675.94	4,513,261.42	9,983,584.03	179,978	72,549.65
77,166.69	1,394,292.09	1,868,801.86	2,103,372.05	4,425,991.78	9,792,457.77	(191,126)	70,863.59
78,701.92	1,385,949.27	1,787,499.52	2,087,886.88	4,551,430.53	9,812,766.20	20,308	59,896.41
80,898.40	1,367,832.75	1,774,715.33	1,958,620.29	4,736,095.75	9,837,264.11	24,498	45,952.29
76,830.52	1,423,523.71	1,882,036.74	2,105,183.27	4,415,834.37	9,826,578.08	(10,686)	72,984.57
77,033.34	1,423,152.97	1,913,898.74	2,139,865.00	4,491,525.11	9,968,441.82	141,864	73,595.37
76,052.10	1,416,420.55	1,903,414.68	2,105,177.90	4,316,907.37	9,741,920.50	(226,521)	79,342.89
78,525.99	1,361,284.98	1,756,876.93	2,075,217.72	4,434,951.57	9,628,331.19	(113,589)	63,944.20
82,419.58	1,300,972.78	1,716,733.14	1,906,740.65	4,923,024.63	9,847,471.21	219,140	25,043.58
80,927.52	1,353,046.78	1,756,921.82	1,939,900.24	4,680,139.91	9,730,008.75	(117,462)	45,137.60
78,241.14	1,356,422.24	1,782,074.01	2,069,447.70	4,403,997.97	9,611,941.92	(118,067)	65,759.55
81,456.62	1,323,258.61	1,732,320.58	1,917,570.36	4,739,757.09	9,712,906.64	100,965	36,286.31
81,217.25	1,331,834.45	1,717,877.61	1,911,013.18	4,648,672.41	9,609,397.65	(103,509)	41,336.89
77,895.03	1,371,326.94	1,780,670.57	2,073,894.62	4,366,016.24	9,591,908.37	(17,489)	68,024.89
78,163.17	1,356,067.63	1,759,357.24	2,070,775.24	4,362,481.96	9,548,682.07	(43,226)	66,811.78
78,547.71	1,340,055.41	1,729,174.56	2,046,591.40	4,346,633.69	9,462,455.05	(86,227)	64,687.48
63,548.51	1,661,624.28	2,050,450.75	2,288,363.23	3,210,232.18	9,210,670.44	(251,785)	222,185.97
69,560.85	1,500,728.43	1,839,956.25	2,279,831.21	3,576,731.72	9,197,247.61	(13,423)	161,966.59

81,634.40	1,363,236.58	1,716,399.45	1,958,869.81	4,730,713.56	9,769,219.41	571,972	43,996.45
83,117.23	1,299,000.90	1,682,077.62	1,931,905.48	4,964,696.29	9,877,680.29	108,461	24,505.72
79,382.13	1,387,999.02	1,738,020.32	2,099,806.84	4,562,487.67	9,788,313.85	(89,366)	57,455.50
68,531.70	1,521,744.01	1,948,940.93	2,313,924.28	3,577,525.84	9,362,135.06	(426,179)	169,765.01
60,330.69	1,695,187.95	2,055,750.70	2,283,310.40	2,901,528.97	8,935,778.02	(426,357)	270,488.61
80,029.37	1,348,354.74	1,698,236.22	2,021,011.99	4,514,156.44	9,581,759.39	645,981	51,403.70
76,565.44	1,430,720.05	1,828,737.38	2,087,683.49	4,273,308.45	9,620,449.37	38,690	77,799.15
80,639.80	1,361,587.49	1,715,642.23	2,010,360.19	4,615,620.65	9,703,210.56	82,761	47,969.87
80,746.51	1,359,993.01	1,713,818.64	2,008,351.87	4,621,728.30	9,703,891.82	681	47,742.94
81,974.51	1,321,339.92	1,678,847.92	1,922,028.11	4,692,016.03	9,614,231.98	(89,660)	37,073.68
77,974.84	1,361,461.15	1,764,031.75	2,060,455.02	4,316,784.53	9,502,732.45	(111,500)	65,848.44
79,841.41	1,358,485.27	1,703,048.80	2,030,705.54	4,495,969.47	9,588,209.08	85,477	52,652.01
76,890.12	1,367,017.77	1,789,137.32	2,043,830.84	4,181,861.21	9,381,847.15	(206,362)	73,832.20
78,347.96	1,372,837.13	1,775,530.14	2,104,759.84	4,410,010.61	9,663,137.72	281,291	65,468.43
69,204.44	1,598,619.73	1,964,180.01	2,436,615.26	3,772,074.25	9,771,489.25	108,352	169,101.59
61,109.38	1,773,862.70	2,154,484.13	2,394,868.10	3,105,884.00	9,429,098.93	(342,390)	273,206.00
57,635.36	1,800,621.87	2,154,630.10	2,548,125.27	2,874,563.55	9,377,940.80	(51,158)	316,540.27
58,624.50	1,789,336.80	2,170,247.93	2,492,751.84	2,951,743.69	9,404,080.26	26,139	291,707.15
60,128.86	1,829,669.69	2,223,430.55	2,472,202.22	3,113,171.61	9,638,474.06	234,394	287,652.35
60,133.80	1,837,846.35	2,233,602.25	2,483,646.22	3,127,709.06	9,682,803.89	44,330	288,479.63
60,138.74	1,871,308.19	2,274,509.76	2,529,270.13	3,185,098.14	9,860,186.21	177,382	293,404.26
62,398.80	1,790,642.20	2,217,501.54	2,481,421.82	3,319,616.22	9,809,181.78	(51,004)	259,478.70
62,481.59	1,772,569.28	2,195,850.87	2,457,623.51	3,294,341.78	9,720,385.44	(88,796)	255,111.70
64,871.66	1,682,243.02	2,122,021.51	2,403,585.86	3,435,765.33	9,643,615.73	(76,770)	210,572.92
65,816.74	1,642,546.01	2,144,765.42	2,425,420.14	3,548,344.93	9,761,076.50	117,461	193,458.49
65,821.68	1,642,292.70	2,144,673.70	2,425,487.87	3,548,611.09	9,761,065.36	(11)	192,920.12
65,829.16	1,626,581.09	2,124,898.17	2,403,293.20	3,517,745.92	9,672,518.38	(88,547)	189,733.22
64,088.00	1,700,750.47	2,174,613.44	2,432,624.05	3,409,481.77	9,717,469.72	44,951	219,808.73
65,967.60	1,646,728.76	2,151,877.36	2,434,499.79	3,572,145.60	9,805,251.51	87,782	191,530.63
62,528.94	1,843,250.92	2,285,715.43	2,559,597.02	3,430,493.89	10,119,057.25	313,806	262,123.60
60,310.74	1,950,044.91	2,373,958.07	2,641,674.19	3,337,445.64	10,303,122.81	184,066	298,852.60
64,109.86	1,848,546.26	2,364,503.27	2,645,919.46	3,715,166.26	10,574,135.24	271,012	232,797.45
61,881.79	1,973,666.00	2,403,565.47	2,675,404.10	3,527,261.92	10,579,897.49	5,762	294,159.48
64,130.66	1,910,009.62	2,444,280.94	2,735,873.69	3,838,220.19	10,928,384.44	348,487	240,884.69
63,120.42	1,937,722.86	2,404,779.36	2,693,681.59	3,672,819.24	10,709,003.04	(219,381)	265,084.18
67,152.18	1,744,519.30	2,236,426.46	2,583,733.94	3,875,520.00	10,440,199.69	(268,803)	195,350.45
64,963.48	1,810,058.18	2,288,234.87	2,594,894.83	3,718,347.12	10,411,535.01	(28,665)	213,718.95
66,393.30	1,720,726.54	2,252,677.26	2,549,813.40	3,768,649.61	10,291,866.81	(119,668)	198,473.20
64,981.21	1,778,177.78	2,248,276.55	2,550,299.32	3,642,196.55	10,218,950.20	(72,917)	215,870.33
62,604.12	1,896,008.76	2,354,910.18	2,639,357.28	3,538,697.60	10,428,973.82	210,024	262,999.36
57,944.43	1,952,695.35	2,381,899.61	2,824,207.04	3,192,737.96	10,351,539.96	(77,434)	326,264.39
63,828.79	1,795,899.38	2,231,059.35	2,500,528.66	3,486,647.83	10,014,135.22	(337,405)	228,777.81
64,196.90	1,713,823.68	2,197,021.63	2,460,730.95	3,445,768.80	9,817,345.05	(196,790)	215,101.92
63,186.63	1,764,658.86	2,193,304.31	2,458,801.97	3,346,521.68	9,763,286.82	(54,058)	240,123.48
60,602.50	1,891,127.98	2,307,336.29	2,570,424.93	3,267,232.54	10,036,121.74	272,835	279,105.40
62,563.69	1,801,744.52	2,254,624.52	2,512,204.46	3,358,106.29	9,926,679.78	(109,442)	253,595.96
65,051.15	1,720,010.55	2,177,975.60	2,472,854.46	3,522,519.98	9,893,360.59	(33,319)	209,091.51
65,056.79	1,696,362.69	2,148,318.53	2,439,359.16	3,491,923.29	9,775,963.67	(117,397)	195,081.13
65,062.06	1,711,673.02	2,167,922.37	2,461,797.87	3,507,658.22	9,849,051.49	73,088	206,684.54

0.988095	0.988095	0.988095	0.988827
0.993976	0.993976	0.993976	0.983051
0.981818	0.981818	0.981818	0.982759
1	1	1	1
1.030864	1.030864	1.030864	1.02924
1.023952	1.023952	1.023952	1.022727
0.994152	0.994152	0.994152	0.988889
1.005882	1.005882	1.005882	1
0.964912	0.964912	0.964912	0.977528
0.987879	0.987879	0.987879	0.988506

1.02454	1.02454	1.02454	1.011628
0.994012	0.994012	0.994012	0.994253
0.987952	0.987952	0.987952	0.990751
0.978455	1.002993	1.052683	1.009335
0.997108	0.997108	0.997108	1.011561
0.990817	0.990817	0.990817	0.988571
0.984878	0.984878	0.984878	0.979191
1	1	1	1.007084
1.015354	1.015354	1.015354	1.002345
1.015854	1.015854	1.015854	1.005848
1.002401	1.002401	1.002401	0.996512
1.005988	1.005988	1.005988	1.015169
1.003571	1.003571	1.003571	1.014943
1.002372	1.002372	1.002372	0.988675
1.002367	1.002367	1.002367	1.002291
0.997639	0.997639	0.997639	0.994286
1.023669	1.023669	1.023669	1.011494
1.009249	1.009249	1.009249	0.994318
1.004582	1.004582	1.004582	1.011429
1.014823	1.014823	1.014823	1.016949
1.019101	1.019101	1.019101	1.016667
1.041896	1.041896	1.041896	1.027322
1.044444	1.044444	1.044444	1.015957
1.008105	1.008105	1.008105	1.010471
0.954774	0.954774	0.954774	0.979275
1.003158	1.003158	1.003158	0.991534
1	1	1	1.006403
1.007345	1.007345	1.007345	1
1	1	1	1.007423
0.992708	0.992708	0.992708	0.994737
1.002099	1.002099	1.002099	1.005291
0.994764	0.994764	0.994764	0.994737
1.005263	1.005263	1.005263	1.015873
1	1	1	0.994792
1.020942	1.020942	1.020942	0.994764
1	1	1	1
1.005128	1.005128	1.005128	1.005263
0.994898	0.994898	0.994898	0.989529
0.977436	0.977436	0.977436	0.984127
0.993704	0.993704	0.993704	1
1.01056	1.01056	1.01056	1.013978
1.024033	1.024033	1.024033	1.012725
1.020408	1.020408	1.020408	1.026178
1.005	1.005	1.005	1.007143
1.00995	1.00995	1.00995	1.00304
1.044335	1.044335	1.044335	1.020202
1.018868	1.018868	1.018868	1.034653
0.972222	0.972222	0.972222	0.985646
1.019048	1.019048	1.019048	1.002913

1.028037	1.028037	1.028037	1.021297
0.995455	0.995455	0.995455	1.004739
1	1	1	0.962264
1	1	1	1.009804
1.009132	1.009132	1.009132	1.019417
0.98371	0.98371	0.98371	0.985714
0.99816	0.99816	0.99816	0.995169
1	1	1	1.002913
1.004608	1.004608	1.004608	0.997096
1.033945	1.033945	1.033945	1.038835
1.002662	1.002662	1.002662	1.006542
1.026549	1.026549	1.026549	1.014856
1	1	1	1.006404
1	1	1	0.995455
1.105331	0.936808	0.953249	0.986301
1.019095	0.998902	1.008696	1.00463
1.051724	1.051724	1.051724	1.046083
1.016393	1.016393	1.016393	1
0.983871	0.983871	0.983871	0.986784
0.993643	0.973963	0.983607	0.991071
1.024453	1.004167	0.984083	1.004505
1.004149	1.004149	1.004149	1.004484
1.016529	1.016529	1.016529	1.013393
1.04065	1.04065	1.04065	1.017621
0.982364	0.992188	1.002312	0.995671
0.999661	0.999563	0.969769	1
1.010342	1.010342	1.010342	1
0.984252	0.984252	0.984252	0.986957
1.009901	1.04	1.009485	1.071059
1.002078	0.982617	0.992157	0.991416
0.994012	1.003953	1.01441	1.008658
1.031496	1.031496	1.031496	1.030043
0.996183	0.996183	0.996183	0.995833
0.97318	0.97318	0.97318	0.987448
0.937323	0.976378	1.016641	0.987288
0.957661	0.967742	0.977324	0.982833
1.035088	1.035599	1.029412	1.0131
1.002542	0.996094	0.965873	1.002586
0.963652	0.984314	1.002465	0.988822
0.973684	0.98008	1.008197	0.978261
0.927928	0.95935	0.837398	0.991111
0.902913	0.932203	1.116505	0.977578
1.032258	1.009091	0.965217	1.013761
0.973958	0.981982	1.013514	0.986425
1.101604	1.06422	1	1.022936
1.038835	1.025862	1.031111	1.008969
1	1.004202	0.99569	1
1.028037	1.020921	1.04329	1.017778
0.981818	0.97541	0.979253	0.9869

0.981481	0.991597	1	0.995575
1.018868	0.991525	1.016949	1.008889
0.99537	1.004274	0.975	0.995595
0.986047	1.004255	0.995726	1
0.933962	0.966102	0.965665	0.973451
0.969697	0.97807	0.986667	0.977888
1.010417	0.986547	0.986486	0.99356

MidC HL	Jul-05	Aug-05	Sep-05	Oct-05	July Delta	Aug Delta	Sep Delta	July Alloc	Aug Alloc	Sep Alloc	Oct Alloc	0	0	0
07/01/04	52.02	50.50	48.99	55.34	0.322123	0.421024	0.479644	0.154807	0.202337	0.230509	0.412348	27994.9351	36590.17982	41684.73969
07/02/04	51.76	50.25	48.74	55.10	0.317651	0.42102	0.478445	0.15307	0.202881	0.230553	0.413496	27680.80498	36688.63969	41692.78901
07/06/04	53.20	51.65	50.10	54.46	0.32673	0.426989	0.480212	0.15872	0.207425	0.23328	0.400575	28702.67521	37510.28628	42185.82087
07/07/04	52.02	50.50	48.99	55.93	0.305146	0.413899	0.478572	0.147527	0.200105	0.231372	0.420996	26678.47226	36186.55974	41840.81191
07/08/04	51.50	50.00	48.50	58.40	0.293771	0.390177	0.443863	0.14371	0.190871	0.217133	0.448287	25988.159	34516.64506	39265.95442
07/09/04	51.24	49.75	48.26	56.17	0.295706	0.391405	0.47028	0.144489	0.19125	0.22979	0.434471	26129.12597	34585.21035	41554.81263
07/12/04	50.73	49.25	47.77	55.10	0.295634	0.391416	0.475586	0.144076	0.190755	0.231775	0.433394	26054.44366	34495.74649	41913.73014
07/13/04	50.73	49.25	47.77	54.74	0.298542	0.410944	0.475791	0.144582	0.199018	0.230423	0.425977	26145.96648	35989.9622	41669.16863
07/14/04	52.02	50.50	48.99	54.51	0.320551	0.425173	0.47999	0.154383	0.204771	0.231172	0.409673	27918.3252	37030.41426	41804.73052
07/15/04	52.27	50.75	49.23	54.39	0.32055	0.42517	0.480359	0.154572	0.20502	0.231633	0.408774	27952.46383	37075.48801	41888.11315
07/16/04	53.30	51.75	50.20	55.22	0.32	0.43	0.48	0.155138	0.205792	0.232518	0.406552	28054.93357	37214.98019	42048.09008
07/19/04	53.30	51.75	50.20	54.03	0.33	0.43	0.48	0.160177	0.209583	0.235873	0.394367	28966.12376	37900.55671	42654.83199
07/20/04	54.33	52.75	51.17	50.11	0.38	0.48	0.56	0.182096	0.231819	0.267661	0.318425	32929.86064	41921.63692	48403.22004
07/21/04	53.82	52.25	50.68	51.30	0.37	0.48	0.54	0.174996	0.227322	0.25425	0.343431	31646.00382	41108.54334	45978.00497
07/22/04	54.08	52.50	50.93	59.02	0.30	0.39	0.47	0.144258	0.191171	0.22986	0.434711	26087.34013	34571.03892	41567.42026
07/23/04	54.08	52.50	50.93	58.43	0.30	0.40	0.48	0.143587	0.193702	0.231346	0.431364	25966.0456	35028.77175	41836.12533
07/26/04	53.30	51.75	50.20	53.79	0.33	0.43	0.50	0.158846	0.207768	0.242195	0.391192	28725.38555	37572.33835	43797.98166
07/27/04	54.08	52.50	50.93	50.59	0.38	0.48	0.54	0.180883	0.230826	0.256815	0.331476	32710.60481	41742.03344	46441.83871
07/28/04	54.08	52.50	50.93	50.11	0.377478	0.481744	0.536019	0.183456	0.23413	0.260508	0.321906	33175.83683	42339.56714	47109.69645
07/29/04	53.71	52.15	50.59	54.10	0.326319	0.426941	0.509314	0.157898	0.206587	0.246445	0.38907	28553.953	37358.71357	44566.62836
07/30/04	54.59	53.00	51.41	56.88	0.320044	0.425118	0.480713	0.154042	0.204615	0.231374	0.409969	27856.60943	37002.20582	41841.20376
08/02/04	54.59	53.00	51.41	56.29	0.325778	0.425112	0.480784	0.157348	0.205325	0.232214	0.405113	28454.43478	37130.5682	41993.11438
08/03/04	54.23	52.65	51.07	55.41	0.325819	0.426927	0.48087	0.157522	0.206404	0.232484	0.403591	28485.96167	37325.66931	42041.8568
08/04/04	53.82	52.25	50.68	57.19	0.311589	0.420877	0.479277	0.149548	0.202	0.23003	0.418422	27043.90457	36529.34812	41598.09912
08/05/04	53.82	52.25	50.68	59.61	0.293056	0.391152	0.44469	0.143666	0.191755	0.218001	0.446578	25980.20584	34676.65337	39422.87703
08/06/04	53.56	52.00	50.44	60.92	0.290092	0.390247	0.444686	0.14183	0.190797	0.217413	0.44996	25648.24469	34503.33101	39316.50889
08/09/04	54.59	53.00	51.41	60.33	0.29295	0.391151	0.444805	0.143926	0.192172	0.218532	0.445369	26027.3538	34752.08918	39518.98018
08/10/04	55.36	53.75	52.14	58.78	0.31138	0.420834	0.479427	0.149387	0.201898	0.230009	0.418705	27014.87891	36510.91472	41594.36071
08/11/04	54.59	53.00	51.41	58.43	0.304052	0.413733	0.476585	0.146449	0.199278	0.229551	0.424722	26483.6093	36037.03022	41511.56708
08/12/04	54.59	53.00	51.41	56.29	0.319592	0.425059	0.481018	0.154754	0.205824	0.232921	0.406501	27985.44977	37220.77015	42120.91512
08/13/04	54.59	53.00	51.41	58.50	0.297688	0.410859	0.476639	0.144011	0.198758	0.23058	0.426651	26042.57397	35943.06716	41697.64516
08/16/04	53.56	52.00	50.44	57.36	0.297602	0.41085	0.476721	0.143954	0.198733	0.230596	0.426717	26032.33922	35938.49727	41700.47672
08/17/04	53.30	51.75	50.20	57.83	0.29472	0.391512	0.471449	0.143784	0.191006	0.230004	0.435207	26001.58099	34541.05362	41593.44341
08/18/04	52.79	51.25	49.71	58.54	0.292707	0.39117	0.445057	0.143289	0.19149	0.217869	0.447353	25912.05777	34628.59175	39398.94973
08/19/04	53.82	52.25	50.68	57.48	0.30379	0.413689	0.47705	0.146269	0.199183	0.22969	0.424858	26450.94454	36019.84194	41536.68953
08/20/04	54.59	53.00	51.41	58.31	0.29865	0.413683	0.47683	0.144161	0.199689	0.23017	0.42598	26069.84738	36111.29691	41623.51688
08/23/04	53.56	52.00	50.44	56.76	0.303986	0.420758	0.479751	0.146239	0.202414	0.230794	0.420554	26445.49188	36604.12852	41736.27874
08/24/04	52.53	51.00	49.47	56.48	0.294532	0.391527	0.476774	0.143302	0.190494	0.23197	0.434234	25914.42944	34448.5672	41949.01386
08/25/04	51.76	50.25	48.74	59.73	0.285598	0.388175	0.444472	0.138997	0.18892	0.216319	0.455765	25135.9278	34163.84363	39118.64703
08/26/04	52.27	50.75	49.23	57.83	0.292486	0.391185	0.445284	0.143136	0.191437	0.217912	0.447514	25884.48566	34619.14924	39406.84039

08/27/04	52.53	51.00	49.47	56.29	0.29445	0.398455	0.47702	0.14279	0.193226	0.231325	0.432659	25821.85876	34942.62755	41832.37728
08/30/04	51.76	50.25	48.74	58.19	0.289432	0.390272	0.445367	0.141378	0.190635	0.217547	0.45044	25566.50938	34474.04136	39340.829
08/31/04	51.50	50.00	48.50	57.24	0.292346	0.388397	0.445426	0.143006	0.189991	0.217887	0.449116	25860.86305	34357.55223	39402.33362
09/01/04	52.53	51.00	49.47	56.05	0.297132	0.397401	0.477156	0.144359	0.193074	0.231822	0.430745	26105.59563	34915.10927	41922.26853
09/02/04	52.27	50.75	49.23	55.81	0.294285	0.393258	0.477183	0.143456	0.191703	0.232614	0.432228	25942.27618	34667.1378	42065.41541
09/03/04	51.76	50.25	48.74	55.34	0.294257	0.391093	0.4772	0.143173	0.190289	0.232185	0.434354	25891.03814	34411.43403	41987.82175
09/07/04	52.89	51.35	49.81	50.52	0.366722	0.466112	0.536283	0.173726	0.22081	0.254052	0.351411	31416.30871	39930.88128	45942.3048
09/08/04	52.27	50.75	49.23	51.42	0.328688	0.415075	0.530213	0.158759	0.200485	0.256097	0.384658	28709.71212	36255.29558	46312.14695
09/09/04	52.53	51.00	49.47	57.95	0.292088	0.37879	0.44567	0.143507	0.186105	0.218965	0.451423	25951.58164	33654.89123	39597.1257
09/10/04	52.02	50.50	48.99	59.73	0.281741	0.375771	0.44493	0.138099	0.18419	0.218089	0.459623	24973.58266	33308.46772	39438.71542
09/13/04	53.30	51.75	50.20	57.48	0.293975	0.379152	0.472243	0.143996	0.185718	0.231317	0.438968	26040.03606	33584.93365	41830.90465
09/14/04	53.30	51.75	50.20	52.20	0.328478	0.433311	0.53037	0.157872	0.208257	0.254904	0.378967	28549.20516	37660.69432	46096.40484
09/15/04	51.76	50.25	48.74	48.09	0.375482	0.469006	0.537034	0.181115	0.226227	0.25904	0.333617	32752.50829	40910.4617	46844.3432
09/16/04	52.02	50.50	48.99	56.41	0.292009	0.378815	0.464757	0.143346	0.185959	0.228148	0.442547	25922.42114	33628.43991	41257.77268
09/17/04	53.05	51.50	49.96	55.81	0.310044	0.408186	0.480396	0.149149	0.196361	0.231098	0.423392	26971.81733	35509.46373	41791.28196
09/20/04	52.53	51.00	49.47	57.24	0.291891	0.378825	0.457629	0.143334	0.186023	0.22472	0.445923	25920.18825	33640.04381	40637.96619
09/21/04	52.53	51.00	49.47	57.24	0.291861	0.378827	0.457661	0.143166	0.185825	0.224496	0.446513	25889.83459	33604.28716	40597.36947
09/22/04	51.50	50.00	48.50	57.24	0.288759	0.377894	0.446012	0.141879	0.185674	0.219143	0.453304	25657.0858	33576.95846	39629.44555
09/23/04	52.17	50.65	49.13	55.36	0.297282	0.39674	0.47774	0.144311	0.192592	0.231911	0.431186	26096.8794	34827.87273	41938.4093
09/24/04	52.17	50.65	49.13	56.31	0.293655	0.379182	0.466117	0.143995	0.185934	0.228563	0.441508	26039.83692	33623.86566	41332.8897
09/27/04	51.76	50.25	48.74	54.39	0.302751	0.408125	0.480643	0.146053	0.196887	0.231872	0.425188	26411.97457	35604.72285	41931.18603
09/28/04	53.05	51.50	49.96	56.29	0.293538	0.391031	0.477875	0.143115	0.190648	0.232988	0.433249	25880.6133	34476.31339	42133.11664
09/29/04	55.62	54.00	52.38	54.51	0.327937	0.415015	0.530759	0.158937	0.20114	0.257236	0.382687	28741.8146	36373.70392	46518.04624
09/30/04	54.59	53.00	51.41	50.83	0.37482	0.468903	0.53734	0.179687	0.22479	0.257599	0.337923	32494.27914	40650.64405	46583.70154
10/01/04	54.59	53.00	51.41	49.88	0.381354	0.470019	0.573049	0.182398	0.224806	0.274084	0.318713	32984.46362	40653.39821	49564.77873
10/04/04	54.59	53.00	51.41	50.35	0.375349	0.46891	0.555248	0.181255	0.226435	0.268128	0.324182	32777.73955	40948.07406	48487.68414
10/05/04	55.88	54.25	52.62	51.78	0.374593	0.468865	0.537448	0.18107	0.226639	0.25979	0.332501	32744.30114	40984.89496	46979.94621
10/06/04	56.14	54.50	52.87	52.01	0.374547	0.468857	0.537468	0.181045	0.226631	0.259796	0.332529	32739.7586	40983.52758	46980.91786
10/07/04	57.17	55.50	53.84	52.96	0.374502	0.468849	0.537488	0.18102	0.226624	0.259801	0.332556	32735.20841	40982.15776	46981.89151
10/08/04	56.65	55.00	53.35	53.20	0.365277	0.465924	0.537502	0.174791	0.222952	0.257203	0.345054	31608.86494	40318.20981	46512.12415
10/11/04	56.14	54.50	52.87	52.73	0.365131	0.465893	0.53756	0.174614	0.222801	0.257074	0.345511	31576.90002	40290.84161	46488.66947
10/12/04	55.36	53.75	52.14	52.96	0.353961	0.45989	0.537022	0.168029	0.218314	0.254929	0.358728	30385.96554	39479.47004	46100.90363
10/13/04	55.88	54.25	52.62	53.91	0.341435	0.459206	0.535357	0.162551	0.21862	0.254874	0.363954	29395.4813	39534.84649	46090.93341
10/14/04	55.88	54.25	52.62	53.91	0.341387	0.459193	0.535379	0.162526	0.218611	0.254881	0.363981	29390.94798	39533.15582	46092.22046
10/15/04	55.36	53.75	52.14	53.44	0.341258	0.45918	0.535402	0.162469	0.21861	0.254898	0.364023	29380.55703	39532.98912	46095.29036
10/18/04	55.88	54.25	52.62	53.20	0.353665	0.46577	0.537146	0.168312	0.221663	0.255631	0.354395	30437.12526	40085.0403	46227.83119
10/19/04	56.14	54.50	52.87	54.15	0.341114	0.459126	0.535491	0.162218	0.218339	0.254655	0.364788	29335.15197	39483.98817	46051.25876
10/20/04	58.45	56.75	55.05	54.86	0.364687	0.465796	0.537741	0.174378	0.222724	0.257125	0.345773	31534.16743	40276.92382	46497.97023
10/21/04	59.74	58.00	56.26	55.34	0.373848	0.46877	0.537768	0.180505	0.226337	0.259651	0.333507	32642.19802	40930.31153	46954.74926
10/22/04	60.77	59.00	57.23	57.95	0.353466	0.465687	0.537228	0.16821	0.221615	0.25566	0.354515	30418.7306	40076.32663	46233.08503
10/25/04	61.29	59.50	57.72	57.00	0.373656	0.468696	0.53784	0.178086	0.223383	0.256337	0.342195	32204.71571	40396.0583	46355.43794
10/26/04	62.83	61.00	59.17	59.85	0.353264	0.465642	0.53731	0.168104	0.221581	0.255685	0.35463	30399.64374	40070.17933	46237.51377

10/27/04	61.80	60.00	58.20	58.19	0.364335	0.465716	0.5378	0.173386	0.221633	0.255937	0.349044	31354.73876	40079.65593	46283.18878
10/28/04	59.74	58.00	56.26	57.71	0.340625	0.449773	0.535691	0.161481	0.213224	0.253956	0.371339	29201.863	38559.07684	45924.88347
10/29/04	59.74	58.00	56.26	57.24	0.353006	0.45965	0.537371	0.167547	0.218164	0.255053	0.359236	30298.93173	39452.32542	46123.26394
11/01/04	58.97	57.25	55.53	56.76	0.340505	0.459143	0.535779	0.161365	0.217587	0.253905	0.367142	29180.93088	39348.07445	45915.69613
11/02/04	58.71	57.00	55.29	56.05	0.352906	0.45959	0.537452	0.167484	0.218115	0.255067	0.359334	30287.47712	39443.44824	46125.8695
11/03/04	60.26	58.50	56.75	56.53	0.363976	0.465633	0.538017	0.174003	0.222602	0.257206	0.346189	31466.41369	40254.87488	46512.5964
11/04/04	60.26	58.50	56.75	55.10	0.3739	0.469766	0.574226	0.179206	0.225153	0.27522	0.320422	32407.19195	40716.23265	49770.14787
11/05/04	57.68	56.00	54.32	54.63	0.363872	0.465602	0.537977	0.172174	0.22031	0.254555	0.352961	31135.56489	39840.34553	46033.29631
11/08/04	56.50	54.85	53.20	53.68	0.352594	0.465564	0.537573	0.16775	0.221497	0.255756	0.354997	30335.57852	40055.08892	46250.42901
11/09/04	56.39	54.75	53.11	52.96	0.363662	0.465558	0.538055	0.173041	0.221526	0.256022	0.34941	31292.43892	40060.35268	46298.58241
11/10/04	58.20	56.50	54.81	53.91	0.372869	0.468579	0.538153	0.179699	0.225825	0.259355	0.33512	32496.39961	40837.81052	46901.28505
11/12/04	57.42	55.75	54.08	53.68	0.363504	0.468519	0.538191	0.173509	0.223635	0.256891	0.345965	31376.97797	40441.69538	46455.63239
11/15/04	56.91	55.25	53.59	54.15	0.352223	0.459385	0.537714	0.167137	0.217987	0.255155	0.359721	30224.67248	39420.3729	46141.80073
11/16/04	56.14	54.50	52.87	53.68	0.352164	0.459369	0.537733	0.167107	0.217978	0.255163	0.359752	30219.34076	39418.6887	46143.17901
11/17/04	56.65	55.00	53.35	53.91	0.352116	0.459353	0.537753	0.167083	0.217967	0.255169	0.359781	30214.88123	39416.77035	46144.29001
11/18/04	48.28	58.05	56.42	53.20	0.037972	0.638659	0.702489	0.018313	0.308006	0.338789	0.334892	3311.657401	55699.14594	61265.99096
11/19/04	48.51	58.32	56.68	53.68	0.034417	0.625356	0.700586	0.016665	0.302809	0.339237	0.341289	3013.73951	54759.30898	61346.86777
11/22/04	50.51	60.72	59.02	52.96	0.039957	0.651493	0.736998	0.019553	0.318811	0.360653	0.300983	3535.988132	57653.09402	65219.74482
11/23/04	50.29	60.46	58.76	52.96	0.03994	0.65013	0.737042	0.019556	0.318323	0.360878	0.301243	3536.429534	57564.92766	65260.37989
11/24/04	51.04	61.36	59.64	55.43	0.034916	0.646458	0.703185	0.016977	0.314327	0.34191	0.326786	3070.141947	56842.29044	61830.27658
11/29/04	50.73	60.99	59.28	54.15	0.03791	0.650155	0.703402	0.01867	0.320183	0.346406	0.314741	3376.155294	57901.28489	62643.33817
11/30/04	50.40	59.92	57.68	53.34	0.056336	0.662739	0.698621	0.027272	0.320825	0.338195	0.313709	4931.7803	58017.28222	61158.43586
12/01/04	49.95	59.39	57.17	52.73	0.056314	0.662803	0.698732	0.027259	0.320836	0.338228	0.313677	4929.503071	58019.38656	61164.43235
12/02/04	48.83	58.05	55.88	51.54	0.055061	0.662805	0.698753	0.026668	0.321019	0.33843	0.313884	4822.574909	58052.41531	61200.93715
12/03/04	48.60	57.78	55.62	51.30	0.05504	0.662807	0.698826	0.026655	0.320989	0.338432	0.313924	4820.247946	58046.94824	61201.43232
12/06/04	49.05	58.32	56.14	51.78	0.049616	0.662815	0.698889	0.024089	0.321799	0.339313	0.3148	4356.192432	58193.43775	61360.59415
12/07/04	48.60	57.78	55.62	51.30	0.046007	0.662816	0.698909	0.022375	0.322351	0.339905	0.315369	4046.203819	58293.37879	61467.68063
12/08/04	48.38	57.51	55.36	51.06	0.04599	0.662818	0.700918	0.022309	0.321525	0.340007	0.316159	4034.37554	58143.87567	61486.10043
12/09/04	49.05	58.32	56.14	51.78	0.045839	0.662819	0.700939	0.022237	0.321536	0.340028	0.316199	4021.267015	58145.91287	61490.0166
12/10/04	49.28	58.58	56.39	52.01	0.045566	0.66282	0.70096	0.022106	0.321566	0.34007	0.316257	3997.62887	58151.40729	61497.59325
12/13/04	49.28	58.58	56.39	52.01	0.042559	0.662822	0.701023	0.020664	0.321817	0.340365	0.317155	3736.785445	58196.72895	61550.85121
12/14/04	49.73	59.12	56.91	52.49	0.042543	0.662822	0.701044	0.020655	0.321807	0.340364	0.317174	3735.180349	58194.99047	61550.79718
12/15/04	50.40	59.92	57.68	53.20	0.040388	0.662823	0.701065	0.019628	0.322132	0.340718	0.317522	3549.563139	58253.70989	61614.69342
12/16/04	49.95	59.39	57.17	52.73	0.037596	0.662823	0.701085	0.018296	0.322557	0.341177	0.31797	3308.539387	58330.6243	61697.84297
12/17/04	51.75	61.53	59.23	52.73	0.055799	0.688174	0.755245	0.027031	0.333374	0.365865	0.273731	4888.180889	60286.59726	66162.21999
12/20/04	50.85	60.46	58.20	53.68	0.03752	0.662823	0.701168	0.018257	0.322519	0.341177	0.318047	3301.482535	58323.76497	61697.82095
12/21/04	50.63	60.19	57.94	53.44	0.037501	0.66323	0.701188	0.018243	0.322644	0.34111	0.318003	3299.057464	58346.33337	61685.5804
12/22/04	50.40	59.92	57.68	53.20	0.037482	0.663231	0.701208	0.018233	0.322635	0.341109	0.318022	3297.283459	58344.63886	61685.55604
12/23/04	50.27	59.76	57.53	53.34	0.037461	0.663215	0.701142	0.018117	0.320747	0.339089	0.322047	3276.233346	58003.1918	61320.18594
12/27/04	49.05	58.32	56.14	51.78	0.037386	0.66323	0.70131	0.018184	0.322588	0.341109	0.318119	3288.352372	58336.0923	61685.46645
12/28/04	49.05	58.32	56.14	51.78	0.037366	0.663877	0.70133	0.018168	0.322791	0.341002	0.318039	3285.480784	58372.9353	61666.04571
12/29/04	49.73	59.12	56.91	52.49	0.037345	0.663894	0.701349	0.018157	0.322788	0.340999	0.318056	3283.501451	58372.32671	61665.53801

0	-sell/+buy				July \$\$	Aug \$\$	Sep \$\$	Oct \$\$
	July	August	September	October				
74568.1454	(27,994.94)	(36,590.18)	(41,684.74)	(74,568.15)	1,456,156.55	1,847,804.08	2,041,926.97	4,126,414.75
74775.76633	314.13	(98.46)	(8.05)	(207.62)	(16,258.59)	4,947.61	392.34	11,439.91
72439.21764	(1,021.87)	(821.65)	(493.03)	2,336.55	54,362.99	42,438.05	24,701.14	(127,245.52)
76132.15609	2,024.20	1,323.73	345.01	(3,692.94)	(105,288.92)	(66,848.19)	(16,900.26)	206,550.66
81067.24152	690.31	1,669.91	2,574.86	(4,935.09)	(35,551.13)	(83,495.73)	(124,880.59)	288,215.16
78568.85105	(140.97)	(68.57)	(2,288.86)	2,498.39	7,223.50	3,411.12	110,454.57	(140,331.47)
78374.07971	74.68	89.46	(358.92)	194.77	(3,788.45)	(4,406.10)	17,146.39	(10,731.90)
77032.90269	(91.52)	(1,494.22)	244.56	1,341.18	4,642.72	73,590.12	(11,683.31)	(73,421.06)
74084.53002	(1,772.36)	(1,040.45)	(135.56)	2,948.37	92,189.24	52,542.83	6,640.50	(160,704.74)
73921.93501	(34.14)	(45.07)	(83.38)	162.60	1,784.51	2,287.49	4,104.72	(8,843.14)
73519.99616	(102.47)	(139.49)	(159.98)	401.94	5,461.89	7,218.72	8,030.44	(22,194.56)
71316.48754	(911.19)	(685.58)	(606.74)	2,203.51	48,568.71	35,478.58	30,456.93	(119,058.33)
57583.2824	(3,963.74)	(4,021.08)	(5,748.39)	13,733.21	215,359.73	212,111.98	294,130.65	(688,205.24)
62105.44787	1,283.86	813.09	2,425.22	(4,522.17)	(69,093.96)	(42,484.14)	(122,915.96)	231,987.09
78612.20069	5,558.66	6,537.50	4,410.58	(16,506.75)	(300,584.74)	(343,218.98)	(224,609.03)	974,207.92
78007.05732	121.29	(457.73)	(268.71)	605.14	(6,559.00)	24,030.97	13,683.81	(35,355.50)
70742.29444	(2,759.34)	(2,543.57)	(1,961.86)	7,264.76	147,079.72	131,629.57	98,480.28	(390,798.84)
59943.52304	(3,985.22)	(4,169.70)	(2,643.86)	10,798.77	215,500.73	218,908.99	134,638.42	(546,282.85)
58212.89958	(465.23)	(597.53)	(667.86)	1,730.62	25,157.42	31,370.52	34,010.66	(86,725.87)
70358.70508	4,621.88	4,980.85	2,543.07	(12,145.81)	(248,262.18)	(259,751.51)	(128,642.37)	657,118.44
74137.98099	697.34	356.51	2,725.42	(3,779.28)	(38,067.99)	(18,894.91)	(140,114.08)	214,969.94
73259.88264	(597.83)	(128.36)	(151.91)	878.10	32,635.29	6,803.21	7,809.73	(49,425.96)
72984.51222	(31.53)	(195.10)	(48.74)	275.37	1,709.69	10,272.07	2,489.30	(15,257.93)
75666.64818	1,442.06	796.32	443.76	(2,682.14)	(77,607.91)	(41,607.78)	(22,490.75)	153,391.36
80758.26376	1,063.70	1,852.69	2,175.22	(5,091.62)	(57,245.61)	(96,803.30)	(110,245.69)	303,523.93
81369.91541	331.96	173.32	106.37	(611.65)	(17,779.84)	(9,012.76)	(5,365.21)	37,261.05
80539.57684	(379.11)	(248.76)	(202.47)	830.34	20,695.57	13,184.18	10,409.05	(50,090.17)
75717.84567	(987.53)	(1,758.83)	(2,075.38)	4,821.73	54,671.86	94,536.87	108,205.15	(283,427.39)
76805.7934	531.27	473.88	82.79	(1,087.95)	(29,002.01)	(25,115.88)	(4,256.42)	63,563.35
73510.86496	(1,501.84)	(1,183.74)	(609.35)	3,294.93	81,985.47	62,738.22	31,326.58	(185,463.28)
77154.71371	1,942.88	1,277.70	423.27	(3,643.85)	(106,061.59)	(67,718.26)	(21,760.31)	213,151.49
77166.6868	10.23	4.57	(2.83)	(11.97)	(548.17)	(237.63)	142.82	686.73
78701.92198	30.76	1,397.44	107.03	(1,535.24)	(1,639.49)	(72,317.71)	(5,372.80)	88,784.57
80898.40075	89.52	(87.54)	2,194.49	(2,196.48)	(4,725.71)	4,486.33	(109,093.77)	128,590.10
76830.52398	(538.89)	(1,391.25)	(2,137.74)	4,067.88	29,001.54	72,692.82	108,346.00	(233,801.22)
77033.33883	381.10	(91.45)	(86.83)	(202.81)	(20,804.09)	4,847.11	4,463.79	11,825.37
76052.10086	(375.64)	(492.83)	(112.76)	981.24	20,119.52	25,627.24	5,687.71	(55,697.52)
78525.98949	531.06	2,155.56	(212.74)	(2,473.89)	(27,896.71)	(109,933.63)	10,524.01	139,719.05
82419.58153	778.50	284.72	2,830.37	(3,893.59)	(40,293.30)	(14,307.36)	(137,959.16)	232,569.12
80927.52471	(748.56)	(455.31)	(288.19)	1,492.06	39,128.99	23,106.76	14,187.04	(86,287.51)

78241.1364	62.63	(323.48)	(2,425.54)	2,686.39	(3,289.79)	16,497.39	119,991.31	(151,210.08)
81456.62025	255.35	468.59	2,491.55	(3,215.48)	(13,216.25)	(23,546.46)	(121,444.29)	187,100.97
81217.2511	(294.35)	116.49	(61.50)	239.37	15,159.21	(5,824.46)	2,982.97	(13,700.89)
77895.02657	(244.73)	(557.56)	(2,519.93)	3,322.22	12,855.80	28,435.41	124,661.18	(186,210.68)
78163.17062	163.32	247.97	(143.15)	(268.14)	(8,537.12)	(12,584.55)	7,046.76	14,965.79
78547.70609	51.24	255.70	77.59	(384.54)	(2,651.95)	(12,849.11)	(3,782.11)	21,279.23
63548.5052	(5,525.27)	(5,519.45)	(3,954.48)	14,999.20	292,234.32	283,423.62	196,970.82	(757,703.38)
69560.84535	2,706.60	3,675.59	(369.84)	(6,012.34)	(141,480.57)	(186,535.97)	18,206.40	309,147.01
81634.40144	2,758.13	2,600.40	6,715.02	(12,073.56)	(144,884.59)	(132,620.62)	(332,192.10)	699,662.58
83117.23419	978.00	346.42	158.41	(1,482.83)	(50,870.62)	(17,494.39)	(7,759.73)	88,571.45
79382.12564	(1,066.45)	(276.47)	(2,392.19)	3,735.11	56,844.63	14,307.11	120,081.92	(214,675.36)
68531.69568	(2,509.17)	(4,075.76)	(4,265.50)	10,850.43	133,744.99	210,920.61	214,117.45	(566,419.57)
60330.68681	(4,203.30)	(3,249.77)	(747.94)	8,201.01	217,552.46	163,300.81	36,456.39	(394,417.27)
80029.36627	6,830.09	7,282.02	5,586.57	(19,698.68)	(355,266.98)	(367,742.10)	(273,658.16)	1,111,128.64
76565.43699	(1,049.40)	(1,881.02)	(533.51)	3,463.93	55,665.22	96,872.73	26,651.46	(193,330.55)
80639.80174	1,051.63	1,869.42	1,153.32	(4,074.36)	(55,242.08)	(95,340.42)	(57,054.53)	233,206.45
80746.50878	30.35	35.76	40.60	(106.71)	(1,594.48)	(1,823.59)	(2,008.32)	6,107.64
81974.51018	232.75	27.33	967.92	(1,228.00)	(11,986.56)	(1,366.43)	(46,944.31)	70,287.73
77974.83857	(439.79)	(1,250.91)	(2,308.96)	3,999.67	22,943.81	63,358.81	113,440.54	(221,426.82)
79841.40772	57.04	1,204.01	605.52	(1,866.57)	(2,975.88)	(60,982.96)	(29,749.48)	105,108.84
76890.11654	(372.14)	(1,980.86)	(598.30)	2,951.29	19,260.91	99,538.07	29,162.46	(160,513.35)
78347.95667	531.36	1,128.41	(201.93)	(1,457.84)	(28,186.06)	(58,113.09)	10,087.44	82,058.18
69204.43525	(2,861.20)	(1,897.39)	(4,384.93)	9,143.52	159,140.02	102,459.09	229,682.61	(498,379.06)
61109.37527	(3,752.46)	(4,276.94)	(65.66)	8,095.06	204,847.04	226,677.83	3,375.34	(411,431.42)
57635.35944	(490.18)	(2.75)	(2,981.08)	3,474.02	26,759.17	145.97	153,257.18	(173,266.54)
58624.50225	206.72	(294.68)	1,077.09	(989.14)	(11,285.07)	15,617.82	(55,373.43)	49,803.34
60128.85769	33.44	(36.82)	1,507.74	(1,504.36)	(1,868.45)	1,997.53	(79,340.94)	77,888.00
60133.79596	4.54	1.37	(0.97)	(4.94)	(255.00)	(74.52)	51.37	256.85
60138.74232	4.55	1.37	(0.97)	(4.95)	(260.11)	(76.03)	52.42	261.97
62398.80109	1,126.34	663.95	469.77	(2,260.06)	(63,807.36)	(36,517.14)	(25,062.09)	120,235.13
62481.58891	31.96	27.37	23.45	(82.79)	(1,794.35)	(1,491.57)	(1,239.93)	4,364.99
64871.66079	1,190.93	811.37	387.77	(2,390.07)	(65,933.11)	(43,611.22)	(20,217.14)	126,584.18
65816.7388	990.48	(55.38)	9.97	(945.08)	(55,345.78)	3,004.17	(524.66)	50,951.52
65821.67574	4.53	1.69	(1.29)	(4.94)	(253.31)	(91.72)	67.73	266.16
65829.1635	10.39	0.17	(3.07)	(7.49)	(575.27)	(8.96)	160.06	400.13
64088.00326	(1,056.57)	(552.05)	(132.54)	1,741.16	59,038.39	29,948.78	6,974.63	(92,629.72)
65967.6011	1,101.97	601.05	176.57	(1,879.60)	(61,859.27)	(32,757.34)	(9,334.50)	101,780.22
62528.93851	(2,199.02)	(792.94)	(446.71)	3,438.66	128,537.95	44,999.10	24,590.35	(188,653.63)
60310.74119	(1,108.03)	(653.39)	(456.78)	2,218.20	66,193.75	37,896.49	25,698.39	(122,749.49)
64109.85774	2,223.47	853.98	721.66	(3,799.12)	(135,120.11)	(50,385.11)	(41,300.84)	220,158.80
61881.78805	(1,785.99)	(319.73)	(122.35)	2,228.07	109,454.10	19,024.03	7,061.60	(126,999.97)
64130.66317	1,805.07	325.88	117.92	(2,248.88)	(113,412.67)	(19,878.62)	(6,977.57)	134,595.18

63120.41653	(955.10)	(9.48)	(45.68)	1,010.25	59,024.87	568.60	2,658.29	(58,783.73)
67152.17669	2,152.88	1,520.58	358.31	(4,031.76)	(128,612.80)	(88,193.59)	(20,158.26)	232,682.96
64963.47891	(1,097.07)	(893.25)	(198.38)	2,188.70	65,538.89	51,808.42	11,160.89	(125,275.59)
66393.29855	1,118.00	104.25	207.57	(1,429.82)	(65,925.71)	(5,968.37)	(11,526.76)	81,160.14
64981.20513	(1,106.55)	(95.37)	(210.17)	1,412.09	64,965.33	5,436.31	11,620.49	(79,147.84)
62604.11503	(1,178.94)	(811.43)	(386.73)	2,377.09	71,036.82	47,468.46	21,944.82	(134,365.02)
57944.42752	(940.78)	(461.36)	(3,257.55)	4,659.69	56,686.59	26,989.43	184,849.76	(256,748.78)
63828.79327	1,271.63	875.89	3,736.85	(5,884.37)	(73,347.45)	(49,049.68)	(202,985.78)	321,433.48
64196.90355	799.99	(214.74)	(217.13)	(368.11)	(45,195.63)	11,778.68	11,552.44	19,758.32
63186.62599	(956.86)	(5.26)	(48.15)	1,010.28	53,959.75	288.19	2,557.31	(53,506.83)
60602.50482	(1,203.96)	(777.46)	(602.70)	2,584.12	70,064.49	43,926.37	33,031.12	(139,316.43)
62563.69426	1,119.42	396.12	445.65	(1,961.19)	(64,279.99)	(22,083.42)	(24,099.78)	105,266.84
65051.1539	1,152.31	1,021.32	313.83	(2,487.46)	(65,574.82)	(56,428.07)	(16,819.02)	134,695.94
65056.79154	5.33	1.68	(1.38)	(5.64)	(299.30)	(91.79)	72.86	302.60
65062.05842	4.46	1.92	(1.11)	(5.27)	(252.63)	(105.51)	59.27	283.95
60561.2057	26,903.22	(16,282.38)	(15,121.70)	4,500.85	(1,298,954.90)	945,151.20	853,166.37	(239,445.36)
61718.08374	297.92	939.84	(80.88)	(1,156.88)	(14,450.51)	(54,806.59)	4,584.10	62,095.43
54429.17302	(522.25)	(2,893.79)	(3,872.88)	7,288.91	26,377.47	175,717.86	228,577.20	(386,038.93)
54476.26291	(0.44)	88.17	(40.64)	(47.09)	22.20	(5,330.10)	2,387.72	2,494.00
59095.29104	466.29	722.64	3,430.10	(4,619.03)	(23,800.02)	(44,344.27)	(204,585.08)	256,044.28
56917.22164	(306.01)	(1,058.99)	(813.06)	2,178.07	15,524.06	64,588.07	48,198.29	(117,942.46)
56730.50162	(1,555.63)	(116.00)	1,484.90	186.72	78,403.50	6,950.56	(85,649.17)	(9,960.11)
56724.67803	2.28	(2.10)	(6.00)	5.82	(113.75)	124.97	342.79	(307.05)
56762.07263	106.93	(33.03)	(36.50)	(37.39)	(5,220.77)	1,917.24	2,039.80	1,927.22
56769.37149	2.33	5.47	(0.50)	(7.30)	(113.09)	(315.89)	27.54	374.43
56927.77566	464.06	(146.49)	(159.16)	(158.40)	(22,761.92)	8,542.54	8,934.55	8,201.38
57030.73676	309.99	(99.94)	(107.09)	(102.96)	(15,065.45)	5,774.59	5,956.15	5,281.90
57173.64837	11.83	149.50	(18.42)	(142.91)	(572.19)	(8,598.30)	1,019.77	7,297.42
57180.80351	13.11	(2.04)	(3.92)	(7.16)	(642.97)	118.80	219.83	370.46
57191.37059	23.64	(5.49)	(7.58)	(10.57)	(1,164.77)	321.88	427.27	549.62
57353.63439	260.84	(45.32)	(53.26)	(162.26)	(12,853.06)	2,655.06	3,003.35	8,439.75
57357.032	1.61	1.74	0.05	(3.40)	(79.81)	(102.77)	(3.07)	178.33
57420.03356	185.62	(58.72)	(63.90)	(63.00)	(9,355.11)	3,518.47	3,685.54	3,351.68
57500.99334	241.02	(76.91)	(83.15)	(80.96)	(12,039.14)	4,567.56	4,753.24	4,268.60
49501.00186	(1,579.64)	(1,955.97)	(4,464.38)	7,999.99	81,746.45	120,341.24	264,402.73	(421,799.55)
57514.93155	1,586.70	1,962.83	4,464.40	(8,013.93)	(80,683.61)	(118,663.03)	(259,805.70)	430,147.68
57507.02877	2.43	(22.57)	12.24	7.90	(122.77)	1,358.34	(709.19)	(422.30)
57510.52164	1.77	1.69	0.02	(3.49)	(89.41)	(101.53)	(1.40)	185.82
58238.38891	21.05	341.45	365.37	(727.87)	(1,058.08)	(20,404.71)	(21,018.10)	38,826.26
57528.08887	(12.12)	(332.90)	(365.28)	710.30	594.44	19,413.09	20,505.02	(36,775.78)
57513.53821	2.87	(36.84)	19.42	14.55	(140.85)	2,148.50	(1,090.18)	(753.36)
57516.63383	1.98	0.61	0.51	(3.10)	(98.42)	(35.98)	(28.89)	162.48

57465.10764	(3,327.10)	(1,359.76)	4,635.33	51.53	166,055.45	79,668.23	(251,466.65)	(2,631.06)	
57712.7674	309.37	(26.74)	(34.97)	(247.66)	(15,298.36)	1,552.14	1,879.77	12,528.49	
57744.86229	86.55	(26.64)	(27.82)	(32.09)	(4,359.57)	1,575.26	1,522.90	1,654.09	
56615.54729	(689.11)	(223.95)	(216.26)	1,129.32	35,661.36	13,605.03	12,164.37	(59,543.13)	
50866.83526	(1,174.82)	(4,438.76)	(135.13)	5,748.71	60,689.05	269,175.24	7,587.49	(294,908.93)	
53190.59923	585.42	1,381.42	356.92	(2,323.76)	(29,756.96)	(82,429.43)	(19,719.89)	118,657.20	
50271.26194	(215.60)	(1,208.30)	(1,495.44)	2,919.34	11,355.71	74,709.15	85,613.76	(151,842.03)	
49235.3848	28.45	217.37	(1,281.69)	1,035.88	(1,500.96)	(13,463.43)	73,505.17	(53,632.54)	
49931.05341	292.17	195.50	208.00	(695.67)	(15,254.30)	(11,982.06)	(11,803.93)	35,687.80	
45639.96928	(444.18)	(1,148.53)	(2,698.37)	4,291.08	23,701.48	71,944.12	156,505.47	(221,151.75)	
45638.18368	4.23	10.00	(16.01)	1.79	(225.46)	(626.25)	928.49	(92.03)	
45444.75412	29.52	24.57	(247.52)	193.43	(1,561.71)	(1,525.83)	14,232.52	(9,831.06)	
	(7,798.60)	(64,976.15)	(62,618.49)	(45,444.75)	Revenue	525,236.93	3,525,673.56	3,247,171.46	3,097,160.07
					Head Loss	(74,948.50)	(428,418.41)	(199,122.14)	-
					Liquidity (\$.25)	(45,364.40)	(44,593.11)	(48,634.60)	(111,938.77)
					Add MTM: as of 1/18/2005				

Energy	180,838.00			
Revenue	9,655,243.32	-	-	-
Head Loss	(1,737,943.80)	-	-	-
Liquidity (\$.25)	(45,209.50)	-	-	-

Liquidity assumption: a \$1.00 bid/offer spread is built into the calculator. It is assumed that 1/2 the time a mid-market price is traded, the other 1/2 of trading is done at a bid, or offer which would be \$.50 from the mid price, therefore a \$.25 liquidity component was used.

July	August	September	October
27,994.94	36,590.18	41,684.74	74,568.15
314.13	98.46	8.05	207.62
1,021.87	821.65	493.03	2,336.55
2,024.20	1,323.73	345.01	3,692.94
690.31	1,669.91	2,574.86	4,935.09
140.97	68.57	2,288.86	2,498.39
74.68	89.46	358.92	194.77
91.52	1,494.22	244.56	1,341.18
1,772.36	1,040.45	135.56	2,948.37
34.14	45.07	83.38	162.60
102.47	139.49	159.98	401.94
911.19	685.58	606.74	2,203.51
3,963.74	4,021.08	5,748.39	13,733.21
1,283.86	813.09	2,425.22	4,522.17
5,558.66	6,537.50	4,410.58	16,506.75
121.29	457.73	268.71	605.14
2,759.34	2,543.57	1,961.86	7,264.76
3,985.22	4,169.70	2,643.86	10,798.77
465.23	597.53	667.86	1,730.62
4,621.88	4,980.85	2,543.07	12,145.81
697.34	356.51	2,725.42	3,779.28
597.83	128.36	151.91	878.10
31.53	195.10	48.74	275.37
1,442.06	796.32	443.76	2,682.14
1,063.70	1,852.69	2,175.22	5,091.62
331.96	173.32	106.37	611.65
379.11	248.76	202.47	830.34
987.53	1,758.83	2,075.38	4,821.73
531.27	473.88	82.79	1,087.95
1,501.84	1,183.74	609.35	3,294.93
1,942.88	1,277.70	423.27	3,643.85
10.23	4.57	2.83	11.97
30.76	1,397.44	107.03	1,535.24
89.52	87.54	2,194.49	2,196.48
538.89	1,391.25	2,137.74	4,067.88
381.10	91.45	86.83	202.81
375.64	492.83	112.76	981.24
531.06	2,155.56	212.74	2,473.89
778.50	284.72	2,830.37	3,893.59
748.56	455.31	288.19	1,492.06

62.63	323.48	2,425.54	2,686.39
255.35	468.59	2,491.55	3,215.48
294.35	116.49	61.50	239.37
244.73	557.56	2,519.93	3,322.22
163.32	247.97	143.15	268.14
51.24	255.70	77.59	384.54
5,525.27	5,519.45	3,954.48	14,999.20
2,706.60	3,675.59	369.84	6,012.34
2,758.13	2,600.40	6,715.02	12,073.56
978.00	346.42	158.41	1,482.83
1,066.45	276.47	2,392.19	3,735.11
2,509.17	4,075.76	4,265.50	10,850.43
4,203.30	3,249.77	747.94	8,201.01
6,830.09	7,282.02	5,586.57	19,698.68
1,049.40	1,881.02	533.51	3,463.93
1,051.63	1,869.42	1,153.32	4,074.36
30.35	35.76	40.60	106.71
232.75	27.33	967.92	1,228.00
439.79	1,250.91	2,308.96	3,999.67
57.04	1,204.01	605.52	1,866.57
372.14	1,980.86	598.30	2,951.29
531.36	1,128.41	201.93	1,457.84
2,861.20	1,897.39	4,384.93	9,143.52
3,752.46	4,276.94	65.66	8,095.06
490.18	2.75	2,981.08	3,474.02
206.72	294.68	1,077.09	989.14
33.44	36.82	1,507.74	1,504.36
4.54	1.37	0.97	4.94
4.55	1.37	0.97	4.95
1,126.34	663.95	469.77	2,260.06
31.96	27.37	23.45	82.79
1,190.93	811.37	387.77	2,390.07
990.48	55.38	9.97	945.08
4.53	1.69	1.29	4.94
10.39	0.17	3.07	7.49
1,056.57	552.05	132.54	1,741.16
1,101.97	601.05	176.57	1,879.60
2,199.02	792.94	446.71	3,438.66
1,108.03	653.39	456.78	2,218.20
2,223.47	853.98	721.66	3,799.12
1,785.99	319.73	122.35	2,228.07
1,805.07	325.88	117.92	2,248.88

955.10	9.48	45.68	1,010.25
2,152.88	1,520.58	358.31	4,031.76
1,097.07	893.25	198.38	2,188.70
1,118.00	104.25	207.57	1,429.82
1,106.55	95.37	210.17	1,412.09
1,178.94	811.43	386.73	2,377.09
940.78	461.36	3,257.55	4,659.69
1,271.63	875.89	3,736.85	5,884.37
799.99	214.74	217.13	368.11
956.86	5.26	48.15	1,010.28
1,203.96	777.46	602.70	2,584.12
1,119.42	396.12	445.65	1,961.19
1,152.31	1,021.32	313.83	2,487.46
5.33	1.68	1.38	5.64
4.46	1.92	1.11	5.27
26,903.22	16,282.38	15,121.70	4,500.85
297.92	939.84	80.88	1,156.88
522.25	2,893.79	3,872.88	7,288.91
0.44	88.17	40.64	47.09
466.29	722.64	3,430.10	4,619.03
306.01	1,058.99	813.06	2,178.07
1,555.63	116.00	1,484.90	186.72
2.28	2.10	6.00	5.82
106.93	33.03	36.50	37.39
2.33	5.47	0.50	7.30
464.06	146.49	159.16	158.40
309.99	99.94	107.09	102.96
11.83	149.50	18.42	142.91
13.11	2.04	3.92	7.16
23.64	5.49	7.58	10.57
260.84	45.32	53.26	162.26
1.61	1.74	0.05	3.40
185.62	58.72	63.90	63.00
241.02	76.91	83.15	80.96
1,579.64	1,955.97	4,464.38	7,999.99
1,586.70	1,962.83	4,464.40	8,013.93
2.43	22.57	12.24	7.90
1.77	1.69	0.02	3.49
21.05	341.45	365.37	727.87
12.12	332.90	365.28	710.30
2.87	36.84	19.42	14.55
1.98	0.61	0.51	3.10

3,327.10	1,359.76	4,635.33	51.53
309.37	26.74	34.97	247.66
86.55	26.64	27.82	32.09
689.11	223.95	216.26	1,129.32
1,174.82	4,438.76	135.13	5,748.71
585.42	1,381.42	356.92	2,323.76
215.60	1,208.30	1,495.44	2,919.34
28.45	217.37	1,281.69	1,035.88
292.17	195.50	208.00	695.67
444.18	1,148.53	2,698.37	4,291.08
4.23	10.00	16.01	1.79
29.52	24.57	247.52	193.43

181,457.60	178,372.43	194,538.41	447,755.07
------------	------------	------------	------------

\$10,395,242
-\$702,489
-\$250,531
\$607,877
\$10,050,099

\$9,655,243
-\$1,737,944
-\$45,210

\$7,872,090

\$2,178,009