

**THE EXISTENCE OF THE HOLIDAY EFFECT IN THE NAIROBI STOCK
EXCHANGE.**

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BY:

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**A MANAGEMENT RESEARCH PROJECT SUBMITTED IN PARTIAL FULFILMENT OF THE
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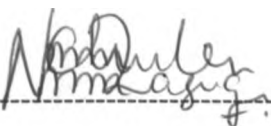
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DECLARATION


This management project is my own original work and has not been presented for a degree in any other University.

Signed----------

Date-----30/10/05-----

Charles Nyatundo Rasugu.

This management project has been submitted for examination with my approval as the University supervisor.

Signed----------

Date-----2.11.2005-----

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DEDICATION

To my beloved wife Christina, daughter Deborah and son Joseph.

ACKNOWLEDGEMENT

I am grateful to various individuals and organizations without whose contribution, encouragement and participation this research project could not have been a success.

First, I am highly indebted to my supervisor, Mr. Otieno Luther, who tirelessly guided me through the project. Your suggestions, criticisms and patience are highly appreciated.

I would not forget my course lecturers and MBA student colleagues, including Ayako, Simbovo, Sietinei, Ndwiga, Lilian and Margaret, just to name a few. To all I say, "Unity is strength".

To the NSE, I am thankful for the provision of valuable data necessary for this research project. It is my hope that these research findings will shed more light into the operations of the stock exchange.

A lot of thanks go to my family, my dear wife Christina, and children (Deborah and Joseph). Your moral support, prayers, encouragement and perseverance were timely. It was for the good of us all.

I also thank the Government of Kenya through the Ministry of Education, Science and Technology for the Scholarship to pursue the course. Your financial support could not have been timely.

Last but not least, I am grateful to the University of Nairobi fraternity for the provision of an enabling environment and necessary infrastructure for the pursuit of the course.

To all, I say thank you and God bless you.

LIST OF ABBREVIATIONS AND ACRONYMS

| | |
|-------|--|
| AMEX | American Stock Exchange |
| ANOVA | Analysis of Variance |
| ASX | Australian Stock Exchange |
| CDS | Central Depository System |
| CRSP | Center of Research for Security Prices |
| EMH | Efficient Market Hypothesis |
| JSE | Johannesburg Stock Exchange |
| NSE | Nairobi Stock Exchange |
| NYSE | New York Stock Exchange |
| UK | United Kingdom |
| USA | United States of America |
| YSEI | Ystanbul Security Exchange |

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ABSTRACT

This study evaluates the impact of the holiday effect on the common share returns of companies listed on the NSE during the period 1st January 1998 to 1st December 2002.

Daily mean returns of the days preceding holidays and other non-pre holiday days were compared. Results show that on a trading day prior to public holidays mean returns are 1.6 times returns of other days. However, the results are not significant. A comparison of pre holiday and post holiday mean returns produces similar results. Individual mean returns on six days surrounding holidays also show that pre holiday days have lower mean returns. The results therefore do not support the existence of the holiday effect in the NSE.

This suggests that technical trading rules cannot be applied to attain superior trading results in the NSE.

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CHAPTER ONE

1.0 INTRODUCTION

1.1 Background

Over the years financial analysts have been concerned about the behaviour of security prices. The behaviour of share prices is a central area of research in financial economics. This is so because correct knowledge of the behavior of share prices provides investors with information on what shares to buy hold or sell in order to make profit. Security traders use this knowledge for speculative purposes

The degree to which this speculation is possible depends on how efficient the financial markets are. The efficient market hypothesis (EMH) has been a subject of intense debate among academicians and investment professionals. The EMH states that at any given time security prices fully reflect all available information. This implies that investors who buy and sell securities (particularly stocks) do so under the assumption that the securities they are buying are worth more than the price that they are paying. Similarly, securities that they are selling are worth less than the selling price. However, if markets are efficient and current prices fully reflect all information, then buying and selling securities in an attempt to out perform the market will effectively be a game of chance rather than skill.

The EMH evolved in the 1960's from the PhD dissertation of Eugene Fama (1970). His assertion was that security prices are affected by information. He concluded that; the interactions among market participants and the frictionless dissemination of information prevent individuals from making assured gains in competitive capital markets.

Writing about "The behaviour of stock market prices" Fama, (1991) collated statistical evidence based on the random walk model of price behaviour hence supporting the efficient market hypothesis. Fama's work was followed by an immense literature on the validity of the EMH. Studies on the causes of the potential failure of EMH followed leading to studies on calendar anomalies of the stock market returns.

The holiday effect is one of the calendar anomalies that challenge the existence of the random walk theory in the security markets. A series of studies show evidence of holiday effect in the academic literature. Merrill (1966) finds a disproportionate frequency of Don Jones industrial average advances on days preceding holidays over the 1897 to 1965

period. Fosback (1976) has noted high pre holiday returns in Standard and Poor's 500 index returns. Roll (1983a) finds high returns occurring to small firms on the trading day prior to New Year's Day. Lakonishock and Smidt (1984) note that prices also rise in all deciles (of market capitalization) on the last trading day before Christmas. Stock market advisors have also taken note of the pre-holiday strength.

In the recent years, Ariel (1990) confirms his earlier findings (Ariel, 1984), of high positive returns exhibited on the trading days prior to holidays. He documents that stocks advance with disproportionate frequency and show high mean returns averaging nine to fourteen times the mean return for the remaining days of the year. Further still, over one third of the total return accruing to the market portfolio over the 1963-1982 period was earned on the eight trading days which each year fall before holiday market closings. Bhana (2002) finds high mean return accruing to the Johannesburg Stock Exchange (JSE) Overall Actuaries Index on the trading day prior to holidays which is statistically significant; on average the pre-holiday return equals five times the return accruing on non-pre-holidays

The holiday effect, whatever the cause is apparently of long standing (Merrill (1966) Lakonishok and Smidt (1988)) and may need to be considered in other studies.

1.2 Active versus Passive Management

Management of financial investment securities involves two broad approaches, active and passive management. The approach applied depends on the investment managers' belief on the level of market efficiency in a given market (Sharpe, 2003). Passive management involves along term buy-and-hold approach to investing. A passive investor always holds every security from the market, with each represented in the same manner as in the market (Sharpe, 1991).

Active management, on the other hand, involves a systematic effort to exceed the performance of a selected target. It involves the search for mispriced securities or for mispriced group of securities. The aim is to beat the market or out perform the passive investor (Sharpe, 2003). Because active managers usually act on perceptions of mispricing, and because such misperceptions change relatively frequently, such managers tend to trade fairly frequently, hence the term "active" (Sharpe, 1991).

There is unresolved debate on the use of active or passive approaches with each approach having its advantages and disadvantages (Sharpe, 2003). Proponents of active management argue that capital markets are inefficient enough to justify the search for mispriced securities. Technical analysts for example tend to view markets as dominated by emotionally driven and predictable investors, thereby creating numerous profit opportunities for the creative and disciplined investor (Sharpe, 2003). As evidence they frequently point to the stellar track records of certain successful managers and various studies identifying market inefficiencies. Active managers also argue that, morally investors have an obligation to seek out mispriced securities because their actions help remove these mispricing and thereby lead to a more efficient allocating capital. Sharpe observes that markets will be efficient only if enough investors believe they are not efficient.

Passive managers believe markets are efficient enough to prevent all but a few with inside information from consistently being able to earn abnormal profits. Those active managers who beat the market have done so due to luck or chance. Passive managers also believe that expected returns from active management are actually less than those for passive management due to high transactions costs in the former.

Despite the rapid growth in passively managed assets, most domestic and international stock and bond portfolios remain actively managed (Sharpe, 2003). These reinforce the need for technical and fundamental security analysis so as to make security buying, sell or hold decisions. Identification of market anomalies therefore is vital in pursuit of active management approaches.

1.3 The Nairobi Stock Exchange

The Nairobi stock Exchange (NSE) was established in 1954 and was among the first African stock exchanges. Currently the NSE has 47 companies quoted. It has witnessed a number of companies being de listed as new ones are listed as per its regulation. NSE currently trades securities composed of ordinary shares preference shares, debentures, corporate bonds and Government bonds.

The NSE is a call market as opposed to a continuous market. In a call market trading is allowed only at certain specified times. In a continuous market, trades may occur at any

time. Studies have shown that the trading mechanism significantly affects stock return characteristics (Amihod and Mendelson, 1987).

The NSE has been an open outcry system since its establishment. It has since 2005 introduced a central depository system (CDS) to increase the speed and efficiency of transactions. The NSE deals in local securities particularly shares. The NSE is open from Monday to Friday and closed on Saturdays, Sundays and during public holidays. Most stock exchange in the world also trade between Mondays to Fridays (Jaffe & Westerfield, 1989). The similarity of the trading period worldwide would imply that the effect of settlement delays would affect stock prices behavior in a similar manner in most world stock markets (Mokua, 2003).

1.4 Statement Of The Problem

One of the main concerns of investment analysts is the predictability of stock returns. The more predictable, the low the risk, hence more attractive a company's stocks at the same level of return. This concern gives value to the study of stock market behaviour. Knowledge of stock market anomalies is vital to investors. If anomalies exist in the market, then investors will apply the principle of buy low and sell high to make high profits. Anomalies however will exist in inefficient capital markets.

In perfectly efficient markets however, this arbitrage profits are not possible. There is free availability of information, homogeneous investor expectation and zero transaction costs. In such conditions active traders may not be able to beat the market or out perform the passive traders. These conditions are mostly idealistic.

In the real world, stock markets are not perfectly efficient hence there are market anomalies. These anomalies provide opportunities for stock return variations, which investors seek to exploit. Otherwise markets will only be efficient if some traders think they are not so (Sharpe, 2003).

Studies carried out in the developed stock markets show that most stock markets are not perfect. They are efficient only in their weak or semi strong form. Even though, researchers have shown that the day of the week effect (e.g. Gibbons and Hess (1981), Lakonishock and Levi (1982), Theobald and Price (1984), Lee et al (1990)), the January effect (e.g. Rozeff and Kinney (1976), Elsewarapu and Reigenum (1993), Bhabra, Dhilon

and Ramirex (1999)), and turn of the Month effect (e.g. Lakonishock and Smidit (1988), Ziemba, (1991)) exist in stock markets.

A number of studies (e.g. Ariel (1984, 1990), Ziemba (1991), Bhana, (2002)) have been done elsewhere and proved the existence of the holiday effect in both the developed and emerging stock markets. Chong, et al (1998), found out that in the USA, UK and Hong Kong the holiday effect is slowly disappearing.

In the NSE, Mokuu, 2003, finds no evidence of the weekend effect. Kamau (2003) finds that there is no turn of the month and January effects in the NSE. Kingori, (1995) finds no stock exchange seasonals in the NSE. Kiweu, (1991) found out that returns of stocks traded in the NSE follow a random walk. However, he used only ten "blue chip" companies in his purposeful sample that may be inadequate for a meaningful conclusion. There are no studies particularly focusing on the holiday effect in Kenya. This therefore gives a motivation to study the holiday effect in the NSE. It would be equally interesting to find out if the holiday effect evident in the US (Ariel, 1990), South Africa (Bhana, 2002), e.t.c, is also present in Kenya. Kenya like South Africa has nine national holidays while the USA has eight holidays considered in the studies.

The research question therefore is; is the holiday effect applicable to stocks traded in the NSE or not? More particularly: do stock returns exhibit higher returns on average on the days preceding holidays?

1.5 Objective Of The Study

The objective of the study was to establish whether or not the holiday effect is applicable to stocks traded on the NSE.

Hypothesis

The study sought to test the following hypothesis.

Null hypothesis (H₀): Stock returns in the NSE do not exhibit higher average returns in pre-holiday days.

Alternative Hypothesis (H₁): Stock returns in the NSE exhibit higher average returns in pre-holiday days.

1.6 Importance Of The Study

To investors

Knowledge of the holiday effect will help investors in making buy hold or sell decisions. It will increase information to advice on the trading approach to adopt, whether passive or active trading.

To portfolio managers

The findings of the study can guide finance managers to make value maximizing investment decisions on behalf of their companies.

To stock brokers and security analysts

The findings of the study can guide stockbrokers and security professional to be able to advice their clients on best investment approaches to pursue.

To students of finance

The research adds to the body of knowledge in finance as well as further evidence on stock market anomalies debate.

CHAPTER TWO

2.0 LITERATURE REVIEW

This section introduces the concept of efficient market hypothesis and the random walk theory. It also highlights the implications of the EMH in fund management. Evidence against the EMH is also discussed by looking at some documented empirical anomalies in the stock market. Some research findings on the holiday effect are discussed in greater detail.

2.1 The Efficient Market Hypothesis and Random Walk Theory

The efficient market Hypothesis (EMH) states that security prices must fully reflect all available information. This theory has been subjected to much research and analysis, and has been a major source of disagreement between practitioners and academics (Copeland (1988), Lofthouse (2001), Fischer and Jordan (2002)). Prior to the 1950's it was believed that traditional investment analysis could be used to outperform the stock market. In the 1950's studies emerged (e.g. Kendall 1953) that changes in security prices followed a random pattern. This generated theorizing and research that led to the efficient market notion (Lofthouse, 2001).

At the random reception of new information the percentage price changes should be random. Stock prices may therefore be expected to take a "random walk", hence the random walk theory.

The efficient market hypothesis is associated with the idea of a random walk, which is a term loosely used in the finance literature to characterize a price series where all subsequent price changes represent random departures from previous prices (Malkiel, 2003). The logic of the random walk idea is that if the flow of information is unimpeded and information is immediately reflected in stock prices, then tomorrow's price change will reflect only tomorrow's news and will be independent of the price changes today. But news is by definition unpredictable and, thus, resulting price changes must be unpredictable and random. As a result, prices fully reflect all known information, and even uninformed investors buying a diversified portfolio at the tableau of prices given by the market will obtain a rate of return as generous as that achieved by the experts. Malkiel (2003) explains the random walk theory as:

“a blindfolded chimpanzee throwing darts at the Wall Street Journal could select a portfolio that would do as well as the experts. Of course, the advice was not literally to throw darts but instead to throw a towel over the stock pages – that is, to buy a broad-based index fund that bought and held all the stocks in the market and that charged very low expenses”.

This happens if the market is efficient. If the market is inefficient, there may be patterns to share prices. The patterns then could be a series of price increases followed by a series of price decreases (Lofthouse, 2001).

An interesting paradox in the market efficiency debate is that a market is efficient if some people (known as noise traders) believe that it is not efficient and trade on something other than new information. Moreover, the market must be sufficiently inefficient to allow informed traders to recover their costs of collecting information or none would be collected (Lofthouse, (2001) Grossman and Stiglitz, (1980), Sharpe, (2001)).

How efficient is a stock market? Fama (1970) distinguished between three form of market efficiency, the weak form, semi strong and strong form efficiency. His distinction was based on the amount of information impounded into stock prices. In the weak form efficiency, security prices reflect all past prices (historical information). This implies that in weak form efficiency it is impossible to make abnormal profits by using past prices to make sell and buy decisions.

In a semi-strong form efficient market, all publicly available information is reflected in the security prices. Therefore, efforts by analysts and investors to acquire and analyze public information will not yield consistently superior returns.

The strong form market efficiency suggests that all public and private information is impounded into security prices. The implication is that no trader will make abnormal profits by using this information except by chance (Sharpe, 2001). However, studies in the 1970's onwards suggest that the market is less than perfectly efficient. Fama (1991) reviewed the literature again in three categories. He replaced weak form efficiency with tests for return predictability, the semi strong form with event studies and strong form with tests of private information. Return predictability had the greatest impact. This resulted in huge literature on time varying returns (Kingori, 1995) and cross sectional returns.

These studies appear to show that the market is much less efficient than the academics previously thought. Most researches show that capital markets are efficient in the weak and semi-strong forms but not in the strong form. Usually capital market efficiency has been tested in large and sophisticated capital markets of developed countries (Copeland, 1985) so, one must be careful to limit any conclusions to the appropriate arena from which they are drawn.

However, any refuting evidence against EMH is labeled as an anomaly and is encompassed in rather ad hoc modifications to the old theory (Lofthouse (2001)). It is hoped that the anomalies may eventually be shown to be mistaken or that a new theory will emerge. These ad hoc modifications seem, inevitable in the case of EMH because all tests are joint tests. (Lofthouse (2001), Sharpe (2001), Copeland (1988)). They test an asset pricing theory at the same time as the efficient market hypothesis. Since asset-pricing theories like CAPM are used to measure normal returns, any anomalies may be either due to EMH or the asset pricing theory used (Dimson and Mussavian, 1998).

There is still a lot of evidence of efficiency or near-efficiency, and the evidence of inefficiencies is tricky to interpret because of the joint hypothesis problem (Lofthouse, 2001). On the one hand anomalous behaviour may be an indication of market inefficiencies. On the other hand, even there is no bias or mis-estimation in computed abnormal returns, the regularity in returns may be indicative of shortcomings in the underlying asset-pricing model.

Implications of EMH For Fund Mangers

EMH implies that, one; investors can't use public information to earn abnormal returns and, two; new information that implies a change in intrinsic value will be acted upon quickly. How much faith investors have in the EMH determines their approach to managing investments, either passively or actively. Passive managers simply aim to match the return on some appropriate index, while active managers aim to purchase mispriced securities and assets and thereby earn a positive abnormal rate of return (Lofthouse (2001), Sharpe (2001)).

2.2 Evidence Against EMH

2.2.1 Stock Market Anomalies

Despite strong evidence that the stock market is highly efficient, there have been scores of studies that have documented long-term historical anomalies in the stock market that seem to contradict the EMH. While the existence of these anomalies is well accepted the question of whether investors can exploit them to earn superior returns through active management is debatable. However, investors evaluating anomalies should bear in mind that although they have existed historically, there is no guarantee they will persist in the future.

Various anomalies detected in stock markets are categorized as fundamental, technical, calendar and other anomalies. Calendar anomalies also referred to as seasonal anomalies include hourly (intra-day), daily, weekly, monthly, quarterly, end of year effects and holiday effects in stock returns. A number of studies have been done on these anomalies in the developed countries like the USA, Canada, European and Japanese markets. A few studies have looked at the less developed stock markets (emerging markets) in Asia and Africa.

Time of the day (hourly effects)

A number of studies have been undertaken to test the hourly effect (Samuels, Wilkes and Brayshaw, 1990). In the USA, it was found that ;(i) the first forty-five minutes of trading on Mondays produce negative returns while on other days it is positive. (ii) Prices rise during all weekdays during the last fifteen minutes of trading. Wood et al (1985) studied the behavior of stock returns using minute-by-minute return series stock used the NYSE. They found out that the mean market return is higher during the first few minutes of trading for the 1971-71 period. A similar study by Lockwood and Linn (1990) examined the variance of the hourly market returns in USA and concluded similarly.

Day of the week (daily) effect

A well-known study of this anomaly is Gibbons and Hess (1981). The researchers found that the two indices exhibited a daily seasonal with a strong and persistent negative mean returns on Monday.

It has been suggested that small issues tend to trade more frequently on Friday than on other days of the week. This leads to high mean returns of an index on Friday and a low mean return on Monday.

Inconsistency of the investors' action is also a possible explanation for this behavior. It is true that during weekends the investors have ample time to evaluate their own portfolios and it is then that they initiate their own sell decisions. They sell first thing on Monday leading to an upsurge in supply that depresses the Monday prices. The result is below average return on Mondays.

In another research Lakonishok and Levi (1982) studied the weekend effect on USA stock returns. They found out that unadjusted returns on Mondays were negative while Friday returns were positive. Adjusting the daily returns for interest rates and holiday effects reduced the disparities in returns. They also concluded that Wednesday returns were positive and abnormally high for the entire period of the study. This behavior was attributed to the settlement patterns. They argued that transactions initiated on a Friday would normally take longer to be completed due to the weekend dates. That the seller seeks compensation for the two days delay by way of higher prices on Friday deals than on other trading days.

In the United Kingdom (UK) Theobald and Price (1984) found the presence of seasonality in the UK daily index returns data. Keim and Stambaugh (1984) found similar results of negative Monday returns in the NYSE.

An international study by Jaffe and Westerfield (1985) examined stock market returns in Japan, Canada, Australia, United Kingdom and USA. They used various indexes in the analysis. They showed that the day of the week effect was consistent with previous research on the USA stock market that a weekend effect existed in each country. The study showed a negative average Monday return and a high average Friday and Saturday returns. (Tokyo stock exchange traded on Saturdays).

Interestingly, the lowest mean returns for Japan and Australia occurred on Tuesday. This inconsistency was explained by the researchers to be due to time lag. That, Tokyo and Sydney are fourteen and fifteen hours respectively ahead of New York whereas UK is only five hours ahead and Canada is one hour behind New York. Therefore, the daily

pattern of stock returns on Australia and Japan may be better described by lagging the American pattern by one day.

A study by Santemasses (1986) in the Spanish stock market (Madrid stock exchange MSE) between 1979-1983 supported daily seasonal variations in the European stock markets. Using analysis of variance technique the results showed that the MSE had the lowest negative stock returns on Tuesday that is the first trading day. Lee et al (1990) recorded similar results in study of Asian stock markets (Korea, Taiwan, Hong Kong, Japan and Singapore) and USA Market.

French (1980) analyzed daily stocks from 1953 to 1977 and confirmed that stock returns are on average negative on Mondays and positive on other days. Similar findings were made by Agrawal and Tandem (1994) and Steeley (2001).

In Kenya, Mokuia (2003) used 43 companies quoted in the Nairobi Stock exchange (NSE) for a five-year period between 1996 and 2001. He found no substantive evidence of weekend effect on the NSE in that period. There were neither significantly high returns on Fridays nor low returns on Mondays.

The January Effect

This anomaly postulates that on average there are high stock returns in January than other months of the year. In the New York stock exchange (NYSE) Rozeff and Kinney (1976) document high stock returns in January relative to other months. During the period 1940-1974 they found out that January returns were 3.48 percent compared to 0.42 percent in other months. Bhardwaj and Brooks (1992) and Elsewarapu and Reigenum (1993) also document the same effect.

In another study, Chang and Pinegar (1986) document the January effect for bonds. Later, Bhabra, Dhilon and Ramirex (1999) documented November effect, which was evident only after the Tax reform Act of 1986. Their study also found a stronger January effect since 1986. This results support a tax loss selling explanation of the effect.

Turn of the month effect

This anomaly states that there is an average high stock returns at the turn of the month, that is; a few days before and after the end of the month. Lakonishok and Smidt (1988)

document this effect in USA stock returns. They defined the turn of the month as the last and first three trading days of the month. Cadsby and Ratner (1992) found similar turn of the month effects in some countries and not in others. In Japan, Ziemba (1991) confirms similar results. Hensel and Ziemba (1996) and Kunkei and Compton (1998) documented how abnormal returns can be earned by exploiting this turn of the month effect. Agrawal and Tandon (1994) investigate monthly effects for stock markets in eighteen countries other than the USA. In Kenya, Kingori (1995) found no monthly or quarterly seasonalities in the NSE from 1985 to 1994 for 42 listed companies in the NSE.

Semi-monthly effect

The first empirical evidence for semi-monthly or intra-month effects (Balaban and Bulu, 1996) is due to Ariel (1987) who reports that in the USA stocks appear to earn positive average returns only around the beginning and during the first half of calendar months, and zero average returns during the second half. Penman's (1987) work suggests that a reason for this anomaly may be a tendency of firms to announce good news during the first half of the month and bad news during the second half. Jaffe and Westerfield (1989) find a similar pattern for Australia but not for Japan, Canada and the U.K. Lakonishok and Smidt (1988) report that, on average, in the USA, the cumulative returns over the four day period from the last trading day of the month to the third trading day of the following month exceed the return over the entire month. In their work, this pattern is attributable to seasonalities in cash flows of individuals and institutions.

Unlike the previous research reporting day of the week, month of the year and holiday effects in the Turkish stock market, (Balaban and Bulu, 1996) verify that there do *not* exist semi-monthly or intra-month effects in the Ystanbul Securities Exchange Composite Index (YSECI) return data for the period January 1988 to June 1995. If individual years are investigated separately, the paper reports a significant semi-monthly effect.

Small Firm Effect

Banz (1981) published one of the earliest articles on the 'small-firm effect', which is also known as the 'size-effect'. His analysis of the 1936-1975 period reveals that excess returns would have been earned by holding stocks of low capitalization companies. Supporting evidence is provided by Reinganum (1981) who reports that the risk adjusted annual return of small firms was greater than 20 percent. If the market were efficient, one

would expect the prices of stocks of these companies to go up to a level where the risk adjusted returns to future investors would be normal. But this did not happen.

P/E Ratio Effect

Sanjoy Basu (1977) shows that stocks of companies with low P/E ratios earned a premium for investors during the period 1957-1971. An investor who held the low P/E ratio portfolio earned higher returns than an investor who held the entire sample of stocks. These results also contradict the EMH. Campbell and Shiller (1988b) show P/E ratios have reliable forecast power. Fama and French (1995) find that market and size factors in earnings help explain market and size factors in returns. Dechow, Hutton, Meulbroek and Sloan (2001) document that short-sellers position themselves in stocks of firms with low earnings to price ratios since they are known to have lower future returns.

Value-Line Enigma

The Value-Line organization divides the firm into five groups and ranks them according to their estimated performance based on publicly available information. Over a five-year period starting from 1965, returns to investors correspond to the rankings given to firms. That is, higher-ranking firms earned higher returns. Several researchers (e.g. Stickel, 1985) find positive risk-adjusted abnormal (above average) returns using value line rankings to form trading strategies, thus challenging the EMH.

Over/Under Reaction of Stock Prices to Earnings Announcements

There is substantial documented evidence on both over and under-reaction to earnings announcements. De Bondt and Thaler (1985, 1987) present evidence that is consistent with stock prices overreacting to current changes in earnings. They report positive (negative) estimated abnormal stock returns for portfolios that previously generated inferior (superior) stock price and earning performance. This could be construed as the prior period stock price behavior overreacting to earnings developments (Bernard, 1993). Such interpretation has been challenged by Zarowin (1989) but is supported by DeBondt and Thaler (1990). Bernard (1993) provides evidence that is consistent with the initial reaction being too small, and being completed over a period of at least six months. Ou and Penman (1989) also argue that the market underutilizes financial statement information. Bernard (1993) further notes that such anomalies are not due to research design flaws, inappropriate adjustment for risk, or transaction costs. Thus, the evidence

suggests that information is not impounded in prices instantaneously as the EMH would predict.

Standard & Poor's (S&P) Index effect

Harris and Gurel (1986) and Shleifer (1986) find a surprising increase in share prices (up to 3 percent) on the announcement of a stock's inclusion into the S&P 500 index. Since in an efficient market only information should change prices, the positive stock price reaction appears to be contrary to the EMH because there is no new information about the firm other than its inclusion in the index.

Pricing of Closed-end Funds

Investment funds that do not continuously issue and redeem their shares are considered closed-end funds. Unlike open-end funds, closed-end funds do not stand ready to sell or repurchase their securities at the net asset value per share. They float a fixed number of shares in an initial public offering and after that, investors wishing to buy or sell shares of closed-end funds must do so in the secondary market. The prices in the secondary market are dictated by the market forces of demand and supply which may not be directly linked to the fund's fundamental or net asset value. Malkiel (1977) argues that the market valuation of closed-end investment company shares reflects mispricing. As he notes, "The pricing of closed-end funds does then seem to provide an illustration of market imperfection in capital-asset pricing." [Malkiel, 847] In general, the funds have been shown to trade at a discount relative to their net asset values (Malkiel, 1977; Brickley and Schallheim, 1985; Lee, Shleifer and Thaler, 1991). Between 1970 and 1990, the average discount on closed-end funds ranged between 5 to 20 percent. The existence of discounts clearly contradicts the value additivity principle of efficient and frictionless capital markets. Reports from the popular press have also commented on mispricing in the closed-end fund market. As Laderman notes in *Business Week* (March 1, 1993), "America's financial markets are the most efficient in the world. But there's one corner where pockets of inefficiency still exist: closed-end funds".

The Weather

Few would argue that sunshine puts people in a good mood. People in good moods make more optimistic choices and judgments. Saunders (1993), shows that the New York Stock Exchange index tends to be negative when it is cloudy. More recently, Hirshleifer and Shumway (2001) analyze data for 26 countries from 1982-1997 and find that stock

market returns are positively correlated with sunshine in almost all of the countries studied. Interestingly, they find that snow and rain have no predictive power!

These phenomena have been rightly referred to as anomalies because they cannot be explained within the existing paradigm of EMH. It clearly suggests that information alone is not moving the prices [Roll, 1984]. These anomalies have led researchers to question the EMH and to investigate alternate modes of theorizing market behavior. Such a development is consistent with Kuhn's (1970) route for progress in knowledge. As he states, "Discovery commences with the awareness of anomaly, i.e., with the recognition that nature has somehow violated the paradigm induced expectations..." [Kuhn, 52].

2.2.2 Empirical Studies On The holiday effect

The holiday effect anomaly portends that on average high stock returns are earned on the day preceding public holidays than other days. On holidays markets are closed to trading. Brockman and Michayluk (1985), Merrill, (1966) describe the holiday effect as one of the long standing and most consistent of all seasonal regularities. Fosback (1976) finds high pre holiday returns in the S&P 500 index returns. Studies by Lakonishok and Smidt (1988), Ariel (1990) and Cadsby and Ratner (1992) confirm that on average, there are higher stock returns on the day before a holiday, than on other trading days.

Ariel (1990) found statistically significant high returns accruing to the center of research for security prices (CRSP) equally – and value- weighted indexes on the trading day prior to holidays. The study employed data from the CRSP for 20 years and used eight national holidays in the USA. The 5020 trading days in 1963-1982 were divided into two subsets: the trading days prior to the holidays (160 days), and all the rest (4860). The means and variances of the two stock indexes for these two sets of days were calculated along with a t-statistic for the difference of means. It was found that the means of the pre-holidays returns exceed the means of the non-pre- holiday returns by factors of 9 and 14 for the equally- and value- weighted indices respectively. Over one-third of the return accruing to the broad market over the 1963-1982 periods is attributable to the eight trading days prior to holidays during each year. The corresponding t-statistics for the differences of these means of 8.88 and 6.84 show that the differences of the means are statistically significant.

The study also found high stock returns predominate only the single trading day preceding holidays and not on other days around the holiday period. The study also shows that the holiday effect is not a manifestation of other calendar anomalies particularly, the January effect, the weekend and small firm effect. The study rules out activity by specialists at the market close as a major causal factor. Covering by short – sellers who desire to close their allegedly very risk short positions in advance of holidays is given as a possible reason. The study also advances specific clienteles' investment decisions as a reason for the high pre-holiday returns. Ariel argues that there may exist some clientele, which preferentially buys (or avoids selling) on pre holidays. Although no policy implications are indicated, the study clearly shows that there is room for devising a trading strategy using the holiday effect regularity.

In another study, Chong, et al (1998) examined whether the holiday effect has declined in recent years across three major international markets of USA, the UK and Hong Kong. The study shows a decline of the holiday effect in these markets, significantly so, in the USA. They note that this result is not a surprise given the number of papers published on the pre-holiday effect in the US and the relative sophistication of the market. What is surprising however is that, the pre-holiday effect has actually reversed in the US with stock returns of pre-holidays becoming negative. Thus for the US, at least one anomaly has been replaced by another!

Vergin and McGinnis (1999) show that, in the ten years from 1987 to 1996, the excess holiday returns have disappeared for large firms and have substantially diminished for small firms against earlier research findings. Earlier studies (e.g. Ariel, 1984 & 1990) show excess stock market returns in the United States on the days before holiday market closings, ranging from 6 to 27 times as large as returns on other days, as measured by a variety of indices and over periods up to 90 years.

Bhana (2002) evaluated the impact of the public holiday effect on the share returns of companies listed on the Johannesburg Stock Exchange (JSE) during the period 1975-1990. He used the analysis of variance (ANOVA) technique and nine pre-holiday periods to determine whether or not the holiday effect has an influence on share returns of companies listed on the JSE. The study finds high mean return accruing to the JSE Overall Actuaries Index on the trading day prior to holidays, which is statistically significant; on average the pre-holiday return equals five times the return accruing on

non-pre-holidays. Over one-fifth of the return accruing to the broad market over the 1975-1990 periods is attributable to the nine trading days prior to public holidays during each year.

Bhana tests a number of hypotheses to explain the holiday strength in share prices. First, he attributes the holiday strength to the abnormal trading activity by market makers and investors at the market close as a major causal factor because there is a fairly large bid/ask component to the pre-holiday return. The empirical evidence suggests that the pre-holiday return may, in part, be due to simultaneous movements from the bid to the ask price.

Secondly, he attributes pre-holiday strength to covering by short-sellers who desire to close allegedly very risky short positions in advance of holidays and revert to short-selling after the holiday period (Lakonishok and Smidt, 1988).

Thirdly, as Ritter (1988) and Harris and Gurel (1986) have demonstrated that seasonality in share prices can be induced by specific clients' investment decisions, he suggests the possibility that there may exist, in this case as well, some clients who preferentially buy (or avoid selling) on pre-holidays. Miller (1988) suggests that individual investors often buy shares before holidays, at the broker's urging, and also make sell decisions after a period of introspection during the holiday period.

Fourthly, Bhana enjoins explanations rooted in human nature as promising explanations. For example he notes that; experimental market games conducted by psychologists have demonstrated that there is a behavioural predisposition to bid up share prices prior to market closings for weekends and holidays (Coursey and Dyl, 1986).

Lastly, he argues that the holiday effect has also been related to the human tendency to announce good news quickly and defer bad news. Jacobs and Levy (1988) report that most bad news, such as bank failures, reduced earnings, management reorganizations, and more recently insider trading indictments, were generally announced after the market close on weekends and public holidays. The timing of the news release was to allow the market to "absorb the shock" over an extended period.

Bhana's study on the holiday effect like other studies on stock market regularities has important implications for portfolio managers, active traders, and speculators. The evidence presented in the study suggests that investors could benefit from the observed

pre-holiday market behaviour by utilizing the following investment strategy: purchases should be delayed until the opening of the market after the holiday and sales should be made on the day immediately before the public holiday. An active trading strategy on the observed pattern of holiday share returns may not be profitable because of the transaction costs incurred. However, investors might increase their expected returns by utilizing this strategy for transaction, which are to take place anyway.

Gallagher and Pinnuck examined the extent to which seasonal variation arises across calendar months in the performance of active Australian equity managers. They dueled on three well-documented explanations for the seasonal returns in the US capital market at year-End. These are: tax-loss selling, window dressing and holiday effects.

Concerning the holiday effect, they argue that if the holiday effect influences the trading behaviour of fund managers then this may cause them to engage in significant portfolio re-configuration prior to year-end. This may artificially inflate the December prices for the stocks they hold and buy. This implies portfolio performance in December may be greater than normal and lower than normal in the following month as prices return to their equilibrium levels in January.

Their data consisted of the month-end portfolio holdings for 35 active Australian investment managers in the period January 1990 to December 1997. The study only examined the portfolio holdings of fund managers' investment products with the same objective – to outperform the Australian Stock Exchange (ASX) All Ordinaries Accumulation Index

They find evidence consistent with systematic variation in the risk-adjusted performance of active investment managers over the calendar year. Specifically, they report that fund performance is higher in the months when corporate earnings are announced. The study also document that the performance of fund managers is lower in the months preceding the tax year-end. Finally, they report evidence that investment manager performance is greater than normal in December, possibly due to both window dressing and the Christmas holiday effect. These findings have important implications for investors attempting to exploit anomalies in fund returns by timing their entry and exit points from active equity funds.

At a practical level, the results are important as they provide potentially useful information to investors regarding the best time to buy and sell units in fund management investment products. At a more academic level, evidence of the existence of seasonality provides insight into the factors that contribute to variation in fund performance. In addition, the existence of seasonality suggests the power of empirical tests designed to measure fund performance could be improved by controlling for this variation. Finally, an examination of seasonality in fund performance provides an alternate test to the existing approaches examining the drivers of seasonality in equity market returns.

Frieder and Subrahmanyam studied how daily returns (from the CRSP) and volume (from NYSE website) behave around the Jewish High Holy Days. They found that on both Rosh Hashanah and Yom Kippur, volume is down significantly, relative to that on all trading days in the sample period. They find that results are consistent with their prior intuition that Jews play a major role in equity trading so that their sentiment around important Jews holidays has a significant impact in the US equity market.

They examined the average daily returns onto the S&P over the period July 1962-December 2000 for the Jewish holidays of Rosh Hashanah, Yom Kippur, and Chanukah. They also examined the daily percentage change in dollar volume on the NYSE over the same Period. They note that the study is important especially in the light of the continuing debate on market efficiency. The study shows that markets appear to behave in a particular fashion around the High Holy Days. They argue that markets are predictable during Jewish holidays because the market is up around days of celebration and festivity because Jewish stock market participants are in a positive frame of mind and more confident, but the market is down during solemn days of atonement because the participant are in a more neutral and perhaps even negative state of mind.

2.2.3 Alternative Models of Stock Market Behaviour

The accumulating evidence suggests that stock prices can be predicted with a fair degree of reliability. Two competing explanations have been offered for such behavior. Proponents of EMH (e.g. Fama and French [1995]) maintain that such predictability results from time-varying equilibrium expected returns generated by rational pricing in an efficient market that compensates for the level of risk undertaken. Critics of EMH (e.g. La Porta, Lakonishok, Shliefer, and Vishny [1997]) argue that the predictability of stock returns reflects the psychological factors, social movements, noise trading, and fashions

or "fads" of irrational investors in a speculative market. The question about whether predictability of returns represents rational variations in expected returns or arises due to irrational speculative deviations from theoretical values has provided the impetus for fervent intellectual inquiries in the recent years.

Undoubtedly, the studies based on EMH have made an invaluable contribution to our understanding of the securities market. However, there seems to be growing discontentment with the theory. A limited survey of the contemporary literature shows that criticism of EMH has gained both voice and momentum during recent years. This study was therefore intended to add to the literature about the EMH by enquiring into the existence of the holiday effect anomaly in the NSE.

CHAPTER THREE

3.0 RESEARCH METHODOLOGY

3.1 Introduction

The aim of this study was to establish whether or not there exists a holiday effect in the stocks traded in the NSE. This section set out the methodology that was employed to achieve this objective. The section is organized in four parts; population, sample, data collection, and data analysis.

3.1 Population

The population of the study consisted of all the companies quoted at the NSE as of 31st December 2002. Only companies trading in equity securities were included since the study targeted only common stock market behavior. Consequently, those companies trading exclusively on either preferred stocks or bonds were excluded from the population. A list of the companies quoted in the NSE as at December 2002 is attached in Appendix I.

3.2 Sample.

The sample consists of 44 companies that traded continuously for 5 years from 1st January 1998 to 31st December 2002. While studying the weekend effect on the NSE, Mooka (2003) used a five-year period. This study also used a five-year period. Sharpe (2003) suggests that at least a four-year investment horizon is good enough to study stock investment behaviour. While Ariel (1990), Kim et al (1994) and Bhana (2002) used 20, 30 and 15 years respectively, I suggest that a too long period may not be achievable because of data availability. The NSE is a developing stock exchange at its infancy compared to developed stock exchanges like the NYSE, Tokyo stock exchange, JSE and other western stock exchanges.

3.3 Data Collection

The study involved the use of secondary data obtainable from the NSE daily stock prices (bids) and dividends collected from 1st January 1998 to 31st December 2002. The bid prices were used as an approximation of transaction prices. Kiweu (1991) has shown that the NSE bid prices are close to transaction prices. To obtain data from NSE, the draft letter attached, Appendix II was sent to the NSE.

3.4 Data Analysis

The daily bid prices and volumes of trade were used to obtain weighted average of stock prices.

The stock prices and dividends data were transformed into daily stock returns consisting of capital gains and dividends. The daily stock returns were then adjusted for bonus issues for those companies that issued bonuses. All prices after the ex bonus dates were adjusted as follows:

$$\text{Adjusted daily price} = \frac{\text{Old shares} \times \text{Mean daily price}}{\text{New shares}}$$

The mean adjusted return on a security for day t was calculated as (formulae I);

$$\text{Ad}_i \text{R}_i = \frac{((P_o - P_i) + D_i)}{P_i} \times S_o/S_i \quad (\text{formula I})$$

where:

$\text{Ad}_i \text{R}_i$ is the daily adjusted stock return of stock i

P_o is the daily closing price

P_i is the daily opening price

D_i is the dividend

S_o/S_i is the ratio of bonus issues

Unadjusted data was transformed into daily returns using formula II.

$$\text{R}_i = \frac{(P_i - P_o) + D_i}{P_o} \quad (\text{formulae II})$$

3.4.1 The Holidays

The holidays that were considered are those that can provoke stock market closings and are known in advance and gazetted as public holidays in Kenya. These include the following:

| | |
|-------------------------|------------------------|
| 1. 1st January | -New year celebrations |
| 2. April (dates change) | -Easter holidays |
| 3. 1st May | -Labor day |
| 4. 1st June | -Madaraka day (local) |
| 5. 10th October | -Moi day (local) |
| 6. 20th October | - Kenyatta day (local) |
| 7. 12th December | -Jamhuri day (local) |
| 8. 25th December | -Christmas day |
| 9. 26th December | -Boxing day |
| 10. Idd Ul Fitri | -Muslim holiday |

The only gazetted Muslim holiday in Kenya, Idd Ul Fitri, was excluded from the study. The dates for this holiday though affecting stock exchange closure are not readily available. The holiday fluctuates depending on the citing of the moon.

The Easter holidays are considered a single holiday because they occur on Friday (good Friday) and Monday respectively hence no trading in between them. Similarly the Christmas and boxing days on 25th and 26th respectively are considered a single holiday.

Some of the days to be considered fall on weekdays and are always accompanied by an extra stock-closing day. Other holidays may fall on a weekend and therefore will not always induce an extra market closing. For simplicity in analysis, no distinction was made between holidays accompanied by market closings and those that are not.

3.4.2 Stock returns on pre-holidays

The total number of trading days in the 5-year period was divided into two subsets:

- (i) The trading days prior to the holidays (set A) and
- (ii) All the rest of the trading days (set B)

The means of each of the two sets was calculated as follows (formula III)

$$R = \frac{\sum Ad_j R_j}{N}$$

(formulae III)

where;

R_i - is the average return for each subset

$\sum R_i$ - is the summation of average daily returns for each of the sets A&B.

N - is the total number of observations for that set.

The results were used to test the hypothesis as follows;

H_0 : Stock returns in the NSE do not exhibit higher average returns in pre-holiday days.

H_1 : Stock returns in the NSE exhibit higher average returns in pre-holiday days.

The t-test statistic was used to measure the statistical significance of the means. This was done using SPSS computer package.

3.4.3 Stock returns in the pre holidays compared to other days.

Further analysis was done to compare means of pre holiday and post holidays as well as returns of days surrounding holidays.

CHAPTER FOUR

4.0 DATA ANALYSIS AND FINDINGS

4.1 Introduction

The objective of this study was to establish whether the holiday effect is applicable to stocks traded on the NSE. The holiday effect portends that on a day prior to the public holidays stocks exhibit relatively high returns than the rest of the trading days (Ariel, 1990 and Bhana, 2002).

4.2 Pre Holiday Returns Versus Other Days Returns.

The computed average market returns and other statistics for the pre holiday days and other non-pre holiday days are shown in tables I a & b.

Table I a & b: A comparison Pre holiday Versus Others days

a) Group Statistics

| Sets | N | Mean Returns | Std. Deviation | Std. Error Mean |
|--------------|------|--------------|----------------|-----------------|
| Pre holidays | 40 | .0092 | .0504 | .0080 |
| Other days | 1229 | .0057 | .0688 | .0020 |

b) Independent Samples Test

| | Levene's test of Equality of variances | Sig. | t-test for Equality of means | df | Sig. (2-tailed) | Mean Difference | Std. Error Difference | 95% Confidence interval | |
|----------------------------|--|------|------------------------------|-------|-----------------|-----------------|-----------------------|-------------------------|-------|
| | F | | | | | | | Lower | Upper |
| Equal variance assumed | .086 | .769 | .323 | 1267 | .747 | .0035 | .0110 | -0.0180 | .0251 |
| Equal variance not assumed | | | .432 | 43.88 | .668 | .0035 | .0082 | -0.0129 | .0200 |

Table I a shows the comparative statistics for pre holiday days and other non-pre holiday days. It shows that the 40-day pre holiday mean was 0.0092(0.92%) and that of the 1229 other non-pre holiday days was 0.0057 (0.57%). The mean returns of pre holidays were 1.62 times higher than the mean of other non-pre holiday days. Table I b however shows that these results are not significant at the 95% confidence level given the t-values of 0.323. The noted difference is negligible given that both means approximate zero (to the

nearest 1 decimal place). This is confirmed by the mean difference, which approximates zero. The results therefore fail to reject the null hypothesis that stock returns in the NSE do not exhibit higher average returns in pre holiday days.

These results are not consistent with findings by Ariel (1990) and Bhana (2002) both of whom used similar approaches to the one used in this study. Ariel found a strong holiday effect of 9 and 14 times for the equally and value weighted indexes of the CRSP. Bhana also found a strong pre holiday effect averaging 5 times the non-pre holiday days in the JSE.

4.4 Pre holiday returns versus post holiday Returns.

For purposes of comparison, pre holiday market mean returns were run together with the post holiday returns. The results are shown in tables II a & b.

Table II a & b: A comparison of Pre holiday versus Post holidays

a) Group Statistics

| | N | Mean | Std. Deviation | Std. Error Mean |
|--------------|----|-------|----------------|-----------------|
| PRE HOLIDAYS | 40 | .0092 | .0504 | .0080 |
| POSTHLIDAYS | 40 | .0184 | .1143 | .0181 |

b) Independent Samples Test

| | Levene's Test for Equality of Variances | Sig. | t-test for Equality of Means | df | Sig. (2-tailed) | Mean Difference | Std. Error Difference | 95% Confidence Interval of the Difference | |
|-----------------------------|---|------|------------------------------|--------|-----------------|-----------------|-----------------------|---|-------|
| | F | | t | | | | | Lower | Upper |
| Equal variances assumed | 1.051 | .308 | -.463 | 78 | .645 | -.0093 | .0198 | -.0485 | .0302 |
| Equal variances not assumed | | | -.463 | 53.610 | .645 | -.0093 | .0198 | -.0487 | .0305 |

Table II a) shows the statistics of the pre holiday period compared with the post holidays' mean. At the same number of observations ($N=40$), the pre holiday mean is 0.0092 compared to the post holiday mean of 0.0184. The results show that the mean returns for the post holiday days were twice those of pre holiday days. The mean difference between the returns also approximates zero. These results are however not significant at the 95% level of confidence as shown by the t-values of -.463 in table II b). This is against the

expectation that pre holiday returns could be higher than the post holiday returns if the holiday effect holds true in the NSE.

4.5 Mean returns of days surrounding Public holidays

The mean return values for three days before and three days after public holidays were all compared. The number of observations (N) in table III b) in each category however differs because some days overlap. The values are shown in tables III a & b.

Table III a & b: Mean Returns of days surrounding Holidays

a) Case Processing Summary

| Cases Included | | Cases Excluded | | Total no. of cases | |
|----------------|---------|----------------|---------|--------------------|---------|
| N | Percent | N | Percent | N | Percent |
| 227 | 17.9% | 1044 | 82.1% | 1271 | 100.0% |

a) Descriptive Statistics

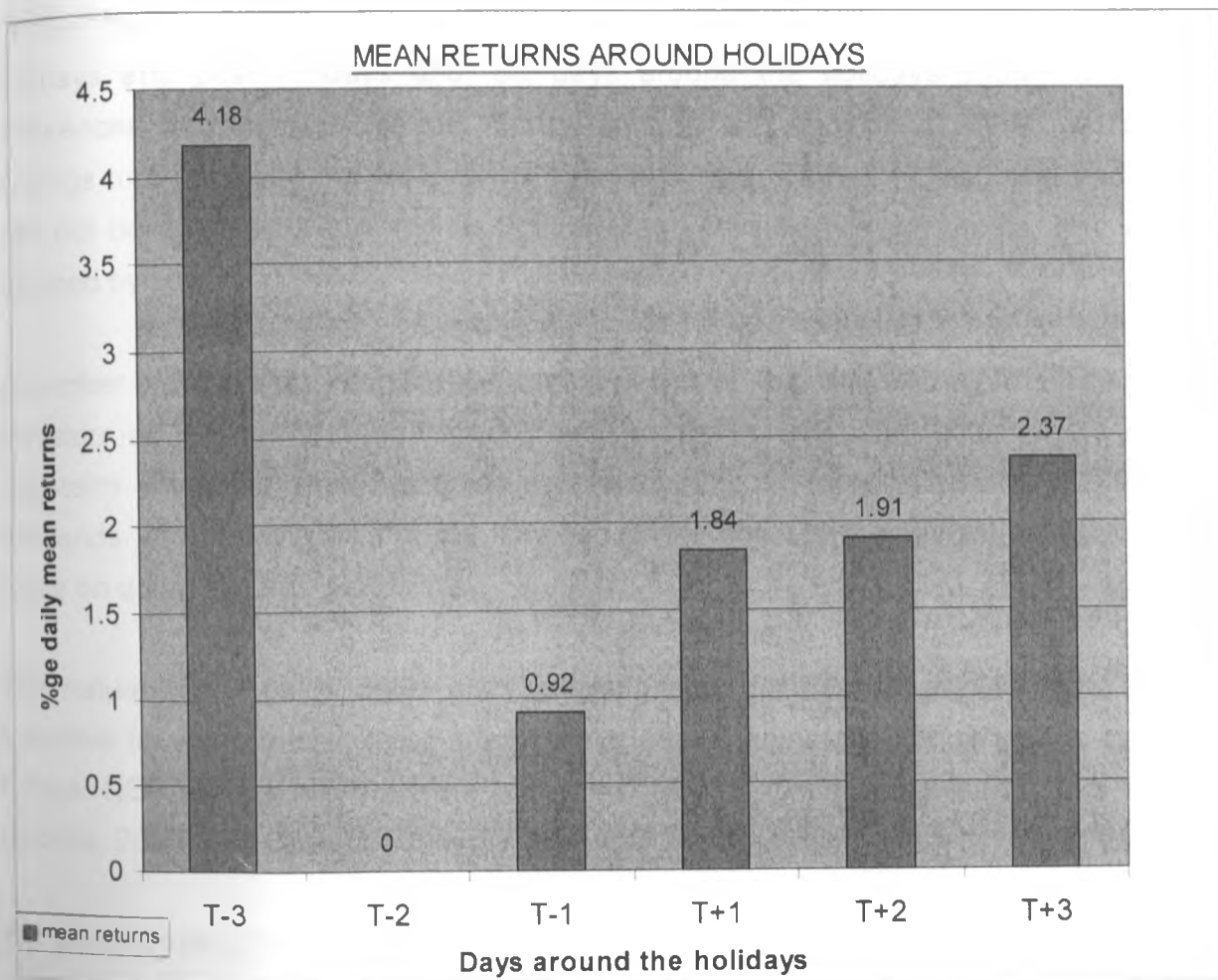
| Days relative to holidays | Mean | N | Std. Deviation |
|-----------------------------|-------|----|----------------|
| 3 days before holiday (T-3) | .0418 | 35 | .2455 |
| 2 days before holiday (T-2) | .0000 | 35 | .0068 |
| 1 day before holiday (T-1) | .0092 | 40 | .0504 |
| Holiday (T-0) | - | - | - |
| 1 day after holiday (T+1) | .0184 | 40 | .1143 |
| 2 days after holiday (T+2) | .0191 | 40 | .1099 |
| 3 days after holiday (T+3) | .0237 | 37 | .1146 |

The results show mean returns of 0.0418, 0.0000, 0.0092, 0.0184, 0.0191 and 0.0237 for T-3, T-2, and T-1, T + 1, T + 2 and T + 3 respectively. These mean values were depicted in a bar chart in figure 1.

Individual days' returns of days surrounding holidays reveal consistent information about the pre holiday mean returns. Of the six days, the results suggest that the two days before the holiday have the lowest mean returns. For instance, the post holiday average returns are almost twice (1.99) higher than the pre holiday returns. If the holiday effect was present, the days preceding the holiday could have exhibited higher average returns the rest of the other days.

These results are inconsistent with Bhana's (2002) findings where only the mean return on the trading day immediately before holidays differs significantly from the rest of the five days compared. Although pre holiday returns versus other days are significantly higher than other holiday days the six means returns of days surrounding holidays show that the results could be due to chance. This again is consistent with Moku's (2003) similar findings that variations in the Mondays and Fridays are due to chance.

Figure 1: Mean returns of days surrounding holidays



CHAPTER FIVE

5.0 CONCLUSIONS, LIMITATIONS AND SUGGESTIONS FOR FURTHER STUDY

5.1 Conclusion.

The objective of this study was to establish whether the holiday effect is applicable in the stocks traded in the NSE. On the basis of the 1269 days' stock returns studied between 1st January 1998 and 31st December 2002, the study shows that there is no holiday effect in the NSE. A comparison of the mean returns of pre holidays and other days, pre holidays and post holidays and, six days around the holidays show no significant differences between the means. These findings are consistent with Kiweu's (1991) findings that stocks at the NSE follow a random walk. Therefore technical trading rules can not be applied to earn higher than average profits. Average profits, if any, will be attained by chance.

A number of factors may explain the observed lack of regularity in the NSE. The nature of investors as regards their share purchase motives is one such factor. There could be long-term investors than speculative investors. Long-term investors will focus on dividends and capital gains in the long run unlike short-term speculative investors who focus on quick buy and sell profits.

The nature of tax policy could also be responsible for this behaviour. There lacks an incentive for traders to dispose stocks since capital gains are not subject to taxation in Kenya. NSE traders are therefore under no tax pressure to necessitate sale of stocks (Mokua, 2003).

5.2 Limitations of the Study

1. Sample period

The study covered a five year period from 1st January 1998 to 31st December 2002. This may be a short period for more robust results. Other similar researches in the developed world such as Ariel, (1990) and Bhana, (2002) used longer periods of 30 and 16 years respectively. A longer sample period may therefore produce more robust results.

ii. Stage of development of the NSE

The NSE is an infant market with most of the characteristics of emerging markets. Notable among these is the low number of active counters. Most of the 44 companies used in this study traded less often during the years. This led to zero returns in the non-traded days, hence reducing their mean returns. This may not be the case in developed stock markets like the NYSE, AMEX, LSE, TSE and comparatively JSE.

5.3 Suggestions for further study

- i. A similar study should be done using a different approach to test for any regularity in NSE common stocks. One may consider the use of event studies for this purpose.
- ii. A repeat of the same study using a longer period say 10 to 15 should be considered later to gain more knowledge of stock market regularities in the NSE.
- iii. A study should be done to establish reasons for the neutrality of the NSE as some researches in Kenya have found. Perhaps this will bring out the differences between the NSE and the developed markets.

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APPENDIX I: DATA USED IN THE STUDY

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB | CARG | CBER | CFC | CMC | CTRU | DTK | DUNL | EABL | EACAI | EAPA | EAOI | EGAD | EXP | FIRES | GWK | |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|------|
| 12/23/1997 | 0.00 | -0.01 | 0.08 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.07 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| 12/24/1997 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | |
| 12/31/1997 | 0.00 | -0.05 | -0.03 | -0.02 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| 1/2/1998 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | |
| 1/5/1998 | 0.00 | 0.01 | 0.04 | 0.02 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.64 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 1/6/1998 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.12 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | |
| 1/7/1998 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.02 | 0.03 | 0.00 | 0.00 | 0.05 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | |
| 1/8/1998 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | |
| 1/9/1998 | 0.00 | 0.03 | 0.14 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.45 | 0.00 | 0.00 | 0.00 | 0.00 | |
| 1/12/1998 | 0.00 | -0.01 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.03 | 0.01 | 0.00 | 0.00 | -0.07 | -0.01 | 0.05 | | |
| 1/13/1998 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.12 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.12 | 0.00 | 0.00 | 0.04 | 0.00 | |
| 1/14/1998 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.16 | -0.02 | 0.00 | 0.00 | 0.00 | 0.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | |
| 1/15/1998 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.18 | 0.00 | 0.00 | 0.00 | 0.00 | |
| 1/16/1998 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.12 | 0.00 | 0.02 | 0.00 | 0.00 | -0.04 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | |
| 1/19/1998 | 0.00 | -0.01 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | -0.17 | 0.01 | 0.00 | 0.00 | -0.04 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | |
| 1/20/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | -0.01 | 0.02 | 0.00 | 0.01 | -0.04 | -0.03 | 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | |
| 1/21/1998 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.03 | 0.00 | 0.04 | 0.00 | 1.31 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | |
| 1/22/1998 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | |
| 1/23/1998 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.30 | 0.00 | 0.05 | |
| 1/26/1998 | 0.00 | 0.01 | -0.03 | 0.00 | -0.02 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | -0.19 | 0.00 | 0.00 | 0.02 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | |
| 1/27/1998 | 0.00 | 0.00 | -0.05 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | |
| 1/28/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | -0.09 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.12 | |
| 1/29/1998 | 0.00 | -0.03 | 0.00 | 0.06 | 0.03 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.09 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | |
| 1/30/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| 2/2/1998 | 0.00 | 0.00 | 0.00 | -0.05 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 1.18 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.01 | 0.00 | |
| 2/3/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.10 | 0.00 | |
| 2/4/1998 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.01 | 0.01 | -0.01 | -0.01 | 0.00 | -0.20 | 0.00 | 0.00 | 0.00 | 0.00 | |
| 2/5/1998 | 0.00 | 0.01 | 0.00 | 0.00 | 0.03 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | -0.05 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.11 | -0.04 | 0.00 | |
| 2/6/1998 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | -0.02 | 0.00 | 0.00 | 0.05 | -0.02 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | -0.26 | 0.02 | 0.00 | |
| 2/9/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.05 | 0.00 | 0.00 | 0.02 | 0.00 | -0.02 | -0.54 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| 2/10/1998 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.01 | 0.02 | 0.05 | 0.00 | 0.00 | 0.00 | 0.12 | 0.00 | -0.04 | 0.00 | 0.01 | 0.03 | 0.00 | 0.00 | 0.00 | -0.06 | 0.01 | 0.00 | |
| 2/11/1998 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.03 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | |
| 2/12/1998 | 0.00 | 0.01 | 0.00 | 0.02 | 0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.02 | 0.00 | 0.08 | 0.11 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | |
| 2/13/1998 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | -0.08 | 0.00 | 0.04 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | |
| 2/16/1998 | 0.00 | 0.00 | 0.00 | -0.04 | 0.01 | 0.00 | 0.00 | 0.00 | -0.09 | 0.02 | -0.02 | 0.05 | 0.00 | -0.04 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | |
| 2/17/1998 | 0.00 | -0.01 | 0.00 | 0.00 | 0.08 | 0.01 | 0.00 | -0.09 | 0.00 | 0.00 | 0.04 | -0.05 | -0.05 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.07 | 0.01 | 0.01 | 0.00 | |
| 2/18/1998 | 0.00 | -0.01 | 0.01 | 0.00 | -0.01 | -0.01 | -0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | |
| 2/19/1998 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.04 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.26 | 0.00 | 0.00 | 0.02 | 0.08 | 0.00 | |
| 2/20/1998 | 0.00 | 0.00 | -0.31 | 0.01 | -0.03 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.52 | 0.03 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| 2/23/1998 | 0.00 | 0.05 | 0.15 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.06 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| 2/24/1998 | 0.00 | -0.04 | 0.00 | -0.01 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.24 | 0.00 | 0.00 | |
| 2/25/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.01 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.02 | 0.00 | |

APPENDI

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL | MARS | NBK | NIC |
|------------|-------|-------|-------|-------|-------|-------|------|-------|-------|-------|-------|
| 12/23/1997 | 0.01 | 0.00 | | 0.09 | 0.02 | -0.02 | 0.00 | 0.06 | 0.00 | -0.01 | -0.01 |
| 12/24/1997 | 0.01 | 0.00 | 0.04 | -0.01 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 |
| 12/31/1997 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | 0.03 | 0.00 | 0.00 | 0.01 | -0.02 |
| 1/2/1998 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 1/5/1998 | -0.01 | 0.03 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | -0.03 | 0.00 | 0.00 | 0.01 |
| 1/6/1998 | 0.00 | 0.01 | 0.01 | 0.00 | 0.04 | -0.01 | 0.00 | 0.04 | 0.00 | 0.01 | 0.00 |
| 1/7/1998 | 0.01 | 0.05 | 0.06 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/8/1998 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.05 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 |
| 1/9/1998 | 0.02 | 0.03 | 0.04 | 0.00 | 0.03 | 0.01 | 0.00 | 0.03 | 0.00 | 0.01 | 0.01 |
| 1/12/1998 | 0.11 | 0.00 | 0.00 | 0.00 | 0.12 | 0.11 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 |
| 1/13/1998 | 0.03 | 0.01 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.03 | 0.00 | 0.02 | -0.01 |
| 1/14/1998 | 0.04 | 0.09 | 0.00 | 0.00 | -0.04 | 0.01 | 0.00 | 0.03 | 0.00 | 0.04 | 0.02 |
| 1/15/1998 | -0.01 | 0.13 | 0.00 | 0.00 | -0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.04 | -0.02 |
| 1/16/1998 | 0.00 | -0.12 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.02 |
| 1/19/1998 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.02 | 0.00 |
| 1/20/1998 | 0.00 | 0.03 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | -0.01 |
| 1/21/1998 | -0.02 | 0.06 | -0.03 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | -0.02 |
| 1/22/1998 | -0.11 | 0.05 | 0.00 | 0.00 | -0.02 | 0.00 | 0.21 | -0.01 | 0.00 | -0.02 | 0.00 |
| 1/23/1998 | 0.02 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.04 | -0.02 | -0.02 |
| 1/26/1998 | 0.01 | -0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | 0.03 |
| 1/27/1998 | -0.01 | 0.06 | -0.02 | 0.00 | -0.02 | -0.05 | 0.00 | 0.05 | 0.00 | -0.04 | -0.02 |
| 1/28/1998 | 0.04 | -0.08 | 0.00 | 0.15 | -0.04 | -0.01 | 0.00 | -0.03 | 0.00 | -0.07 | -0.01 |
| 1/29/1998 | 0.00 | 0.09 | -0.01 | 0.01 | -0.01 | -0.08 | 0.00 | 0.00 | 0.06 | -0.03 | 0.04 |
| 1/30/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/2/1998 | -0.03 | -0.03 | 0.02 | 0.00 | 0.03 | -0.05 | 0.07 | 0.00 | 0.00 | -0.01 | -0.02 |
| 2/3/1998 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 2/4/1998 | 0.00 | 0.07 | 0.01 | 0.00 | -0.01 | 0.05 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 2/5/1998 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 | 0.05 | 0.01 | 0.02 |
| 2/6/1998 | 0.01 | -0.07 | 0.01 | 0.00 | -0.01 | 0.01 | 0.01 | 0.01 | -0.02 | 0.04 | 0.01 |
| 2/9/1998 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | -0.01 | -0.01 | -0.02 |
| 2/10/1998 | 0.02 | 0.10 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 2/11/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | -0.03 | -0.01 | 0.02 |
| 2/12/1998 | 0.01 | -0.10 | 0.02 | 0.00 | 0.00 | 0.06 | 0.02 | 0.00 | 0.00 | -0.01 | -0.01 |
| 2/13/1998 | -0.02 | -0.01 | -0.01 | 0.03 | -0.01 | -0.02 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 |
| 2/16/1998 | 0.00 | 0.01 | -0.04 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | -0.01 | -0.03 |
| 2/17/1998 | 0.00 | 0.11 | 0.05 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.05 |
| 2/18/1998 | -0.02 | -0.12 | -0.01 | 0.00 | -0.01 | -0.01 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 |
| 2/19/1998 | 0.02 | 0.00 | -0.02 | 0.13 | -0.02 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | -0.02 |
| 2/20/1998 | -0.01 | 0.00 | -0.03 | -0.04 | 0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 2/23/1998 | 0.03 | 0.00 | 0.00 | 0.05 | 0.02 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 2/24/1998 | -0.04 | 0.00 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | -0.01 | -0.01 | 0.00 | 0.05 |
| 2/25/1998 | 0.04 | -0.06 | 0.07 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | -0.03 |

| NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | -0.03 | 0.00 | 0.00 | -0.03 | 0.03 | 0.00 |
| 0.00 | 0.00 | 0.01 | 0.00 | 0.04 | 0.00 | -0.06 | 0.00 | 0.03 | 0.00 | 0.00 |
| 0.01 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | -0.02 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 |
| -0.01 | 0.00 | 0.00 | -0.02 | 0.02 | 0.02 | -0.02 | 0.00 | 0.02 | 0.00 | 0.02 |
| 0.00 | 0.00 | 0.04 | 0.00 | 0.01 | 0.01 | -0.01 | 0.00 | 0.03 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.02 | 0.00 | 0.03 | 0.04 | 0.14 | 0.01 | 0.07 | 0.00 | 0.01 |
| 0.03 | 0.00 | 0.00 | 0.00 | -0.02 | 0.02 | 0.09 | 0.00 | 0.00 | 0.00 | 0.02 |
| -0.03 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.01 | 0.03 | 0.00 | 0.01 |
| 0.01 | 0.00 | 0.02 | 0.02 | 0.01 | -0.01 | 0.01 | 0.00 | 0.07 | 0.00 | 0.01 |
| 0.01 | 0.00 | -0.01 | 0.00 | 0.01 | 0.01 | -0.04 | 0.04 | 0.01 | 0.00 | 0.01 |
| 0.00 | -0.09 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | -0.03 | 0.00 | -0.01 |
| 0.01 | -0.04 | 0.09 | 0.01 | 0.00 | 0.03 | 0.00 | 0.07 | -0.01 | 0.09 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | -0.01 | 0.06 | 0.01 | 0.00 | 0.03 |
| 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.09 | -0.07 | 0.11 | -0.05 | 0.02 | 0.01 |
| 0.00 | 0.00 | -0.03 | 0.00 | -0.02 | 0.04 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 |
| -0.01 | 0.00 | -0.04 | 0.00 | -0.02 | 0.07 | 0.00 | -0.06 | -0.02 | 0.00 | -0.01 |
| 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | -0.17 | -0.04 | -0.07 | -0.02 | 0.00 | -0.01 |
| 0.00 | -0.03 | -0.04 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.06 | 0.00 | -0.02 | -0.01 | 0.05 | 0.01 | 0.02 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.01 | 0.02 | 0.00 | -0.05 | 0.00 | -0.04 | 0.00 | -0.02 | -0.05 | 0.00 | 0.02 |
| 0.00 | 0.00 | -0.03 | -0.03 | 0.01 | 0.00 | 0.02 | 0.01 | 0.04 | 0.00 | 0.00 |
| -0.01 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.05 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 0.02 | 0.00 | -0.03 | 0.03 | -0.01 | -0.01 | -0.02 | -0.01 | -0.01 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.02 | 0.00 | -0.02 | -0.01 | -0.01 | 0.00 | 0.04 | 0.00 | -0.01 |
| 0.01 | -0.01 | 0.01 | 0.00 | 0.01 | -0.01 | 0.01 | -0.05 | -0.03 | 0.03 | 0.00 |
| 0.00 | 0.00 | -0.04 | 0.02 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | -0.02 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | -0.06 | 0.00 | 0.01 | 0.04 | 0.00 |
| 0.00 | 0.00 | 0.02 | 0.09 | -0.01 | 0.00 | 0.01 | -0.02 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.02 | 0.06 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.04 | -0.03 | 0.00 | -0.05 | 0.02 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.02 | 0.08 | -0.01 | 0.00 | -0.05 | 0.02 | 0.01 | 0.01 | 0.00 |
| 0.00 | 0.00 | -0.02 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | -0.29 | -0.03 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| -0.01 | -0.02 | -0.04 | -0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.04 | 0.01 | 0.00 | 0.00 | 0.10 | 0.00 | 0.00 | 0.43 | 0.02 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB | CARG | CBER | CFC | CMC | CTRU | DTK | DUNL | EABL | EACAI | EAPA | EAPO | EGAD | EXP | FIRES | GWK |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|------|-------|-------|-------|
| 2/26/1998 | 0.00 | 0.00 | 0.07 | 0.01 | 0.01 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 |
| 2/27/1998 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.04 | -0.02 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | -0.02 | 0.00 | -0.41 | 0.00 | 0.00 | -0.04 | 0.00 | 0.01 | 0.02 | -0.01 |
| 3/2/1998 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.68 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 |
| 3/3/1998 | 0.01 | 0.00 | 0.05 | 0.00 | 0.06 | -0.01 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | -0.04 | 0.03 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 3/4/1998 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.02 | 0.00 | -0.17 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 3/5/1998 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.22 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 |
| 3/6/1998 | 0.00 | 0.00 | 0.02 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.12 | 0.00 | 0.03 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 3/9/1998 | 0.00 | 0.00 | 0.10 | 0.00 | -0.20 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |
| 3/10/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | -0.04 | 0.00 | 0.01 | 0.00 | -0.03 | -0.05 | -0.01 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/11/1998 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.03 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 |
| 3/12/1998 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.04 | 0.00 | -0.02 | -0.03 | -0.01 | 0.02 | 0.00 | -0.04 | 0.00 | 0.00 | -0.22 | 0.00 |
| 3/13/1998 | 0.02 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | -0.04 | 0.00 | 0.02 | 0.00 | -0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 3/16/1998 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.04 | 0.01 |
| 3/17/1998 | 0.00 | 0.00 | -0.02 | -0.08 | -0.01 | 0.04 | 0.00 | 0.00 | 0.00 | -0.04 | -0.01 | 0.00 | 0.00 | -0.01 | 0.03 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 |
| 3/18/1998 | 0.00 | 0.00 | 0.02 | -0.02 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 |
| 3/19/1998 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 3/20/1998 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | -0.03 | 0.01 | -0.11 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/23/1998 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | -0.23 | 0.00 |
| 3/24/1998 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.09 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 3/25/1998 | 0.00 | 0.00 | 0.00 | -0.02 | 0.02 | 0.00 | 0.00 | -0.05 | -0.34 | -0.01 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 3/26/1998 | 0.00 | -0.01 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/27/1998 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 |
| 3/30/1998 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.13 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 |
| 3/31/1998 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 |
| 4/1/1998 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.10 | 0.00 | 0.00 | -0.09 | 0.00 | -0.02 | 0.01 | 0.00 | -0.13 | 0.00 | -0.03 | -0.01 | 0.00 |
| 4/2/1998 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 4/3/1998 | 0.00 | 0.00 | -0.10 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.12 |
| 4/4/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/6/1998 | 0.00 | -0.04 | -0.01 | -0.02 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/7/1998 | 0.00 | -0.02 | -0.03 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.02 |
| 4/8/1998 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 4/9/1998 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 4/14/1998 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/15/1998 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |
| 4/16/1998 | 0.00 | 0.00 | -0.06 | -0.02 | 0.01 | 0.02 | 0.00 | 0.00 | -0.24 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 |
| 4/17/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | -0.02 | -0.10 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.12 | 0.00 | 0.00 | 0.02 | -0.01 |
| 4/20/1998 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/21/1998 | 0.00 | -0.06 | 0.14 | 0.00 | -0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.15 | -0.01 | 0.00 | 0.01 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 4/22/1998 | 0.00 | 0.00 | 0.09 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/23/1998 | 0.00 | -0.08 | -0.04 | 0.00 | 0.00 | -0.01 | -0.01 | -0.01 | 0.30 | 0.00 | 0.00 | 0.01 | 0.00 | 0.03 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 |
| 4/24/1998 | 0.00 | -0.09 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.03 | 0.00 | 0.02 | -0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.09 | -0.01 | -0.03 |
| 4/27/1998 | 0.00 | -0.01 | 0.00 | -0.01 | -0.01 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.05 | 0.00 | -0.05 | 0.00 | -0.03 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/28/1998 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.04 | -0.01 | -0.02 | 0.00 | 0.01 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 |
| 4/29/1998 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.02 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/30/1998 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.10 | 0.03 | 0.00 | 0.00 | 0.00 | -0.09 | 0.00 | 0.00 | 0.14 | 0.00 | -0.05 | 0.01 | 0.00 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL | MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 2/26/1998 | -0.02 | 0.02 | 0.02 | 0.00 | -0.01 | 0.01 | 0.01 | 0.00 | -0.01 | 0.01 | -0.02 | 0.00 | 0.00 | -0.02 | -0.01 | -0.03 | 0.01 | 0.00 | 0.00 | -0.01 | 0.02 | 0.00 |
| 2/27/1998 | -0.01 | 0.01 | -0.02 | 0.00 | 0.01 | 0.01 | 0.00 | 0.01 | 0.00 | -0.01 | 0.04 | 0.00 | -0.03 | 0.02 | 0.00 | -0.05 | 0.00 | -0.04 | 0.00 | 0.00 | 0.02 | -0.01 |
| 3/2/1998 | 0.02 | -0.03 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 3/3/1998 | 0.03 | -0.05 | 0.02 | 0.00 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.04 | -0.04 | 0.00 | 0.00 | -0.01 | 0.01 | 0.01 | -0.02 | 0.00 | 0.02 | 0.00 | 0.00 |
| 3/4/1998 | 0.01 | 0.00 | -0.01 | 0.00 | -0.09 | 0.00 | 0.00 | 0.00 | -0.12 | 0.01 | 0.04 | 0.04 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.03 | 0.00 | -0.01 | -0.01 |
| 3/5/1998 | 0.02 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.06 | 0.01 | 0.00 |
| 3/6/1998 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.14 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | -0.17 | 0.01 | 0.00 | 0.00 | -0.01 | -0.05 | -0.01 | 0.00 |
| 3/9/1998 | 0.00 | 0.03 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.08 | 0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 |
| 3/10/1998 | 0.00 | -0.02 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.08 | 0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/11/1998 | -0.02 | 0.01 | 0.00 | -0.11 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.13 | 0.01 | 0.00 | 0.05 | -0.07 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | -0.01 | -0.01 |
| 3/12/1998 | 0.00 | 0.00 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | -0.03 | 0.20 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 |
| 3/13/1998 | 0.15 | 0.00 | -0.02 | 0.10 | -0.01 | 0.00 | 0.02 | -0.01 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | -0.04 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 1.02 | 0.03 |
| 3/16/1998 | -0.05 | 0.01 | 0.02 | 0.02 | 0.01 | 0.00 | -0.03 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.12 | 0.00 |
| 3/17/1998 | -0.06 | -0.01 | 0.00 | 0.00 | -0.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.01 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | -0.01 |
| 3/18/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.03 | -0.02 | 0.01 | 0.00 | -0.03 | -0.04 | 0.02 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |
| 3/19/1998 | 0.03 | 0.00 | 0.00 | 0.01 | -0.03 | 0.01 | 0.01 | -0.03 | 0.00 | -0.02 | 0.03 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 3/20/1998 | 0.00 | -0.03 | 0.00 | 0.02 | -0.01 | -0.02 | -0.01 | 0.00 | 0.00 | -0.03 | -0.01 | 0.03 | -0.02 | -0.01 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 |
| 3/23/1998 | -0.01 | 0.02 | 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | -0.07 | -0.02 | 0.00 | -0.01 | -0.01 | -0.04 | -0.01 | 0.01 | 0.00 | -0.04 | -0.01 | 0.01 | -0.01 |
| 3/24/1998 | 0.02 | 0.00 | -0.02 | 0.00 | -0.03 | -0.01 | 0.03 | -0.01 | 0.00 | -0.04 | 0.01 | 0.00 | 0.00 | 0.07 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | -0.08 | -0.01 | 0.00 |
| 3/25/1998 | -0.01 | -0.01 | -0.03 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | -0.06 | 0.00 | 0.00 | 0.01 | 0.01 | 0.12 | -0.01 | -0.01 |
| 3/26/1998 | 0.00 | -0.08 | 0.02 | -0.03 | 0.01 | 0.13 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | -0.01 | 0.01 | -0.01 | -0.11 | 0.00 | -0.04 | -0.03 | -0.01 | 0.00 |
| 3/27/1998 | -0.02 | 0.00 | 0.03 | 0.04 | -0.01 | -0.08 | 0.00 | -0.03 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.03 | -0.01 | 0.00 | -0.06 | 0.00 | 0.00 | -0.05 | 0.02 | 0.00 |
| 3/30/1998 | 0.00 | -0.03 | -0.01 | -0.04 | -0.02 | 0.09 | 0.00 | -0.01 | 0.00 | 0.02 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.01 | -0.01 | 0.26 | 0.01 | -0.03 | -0.01 | 0.01 |
| 3/31/1998 | 0.02 | 0.02 | 0.00 | 0.00 | 0.03 | -0.10 | 0.00 | 0.00 | 0.00 | 0.02 | -0.03 | 0.00 | 0.00 | -0.02 | 0.00 | 0.02 | -0.02 | 0.03 | 0.00 | 0.00 | -0.03 | 0.00 |
| 4/1/1998 | -0.02 | -0.01 | 0.01 | 0.00 | -0.03 | -0.01 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.07 | 0.01 | 0.02 | 0.01 | -0.02 | -0.06 | -0.01 | 0.03 | 0.00 |
| 4/2/1998 | -0.01 | -0.01 | 0.00 | 0.00 | 0.03 | 0.03 | 0.00 | -0.03 | 0.00 | -0.03 | 0.00 | -0.01 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | -0.15 | -0.02 | -0.01 | -0.06 | -0.01 |
| 4/3/1998 | -0.04 | 0.00 | 0.00 | 0.00 | -0.01 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.13 | 0.00 | 0.00 | 0.00 | -0.01 | 0.02 | 0.00 | -0.01 | -0.03 | 0.00 | 0.00 |
| 4/4/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/6/1998 | -0.03 | 0.01 | 0.00 | 0.00 | -0.01 | 0.01 | -0.18 | -0.01 | 0.00 | 0.00 | 0.00 | 0.21 | -0.05 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 | 0.06 | 0.00 |
| 4/7/1998 | -0.01 | -0.01 | 0.00 | 0.00 | 0.05 | 0.02 | 0.01 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.06 | 0.00 | -0.11 | -0.01 | 0.00 | 0.00 | -0.01 | 0.05 | -0.06 | 0.00 |
| 4/8/1998 | -0.01 | 0.00 | 0.00 | 0.00 | 0.03 | 0.06 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | -0.34 | 0.00 | 0.00 | 0.01 | -0.01 |
| 4/9/1998 | 0.00 | 0.00 | 0.01 | 0.00 | 0.02 | -0.06 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | -0.07 | 0.00 | 0.01 | 0.00 | -0.04 | 0.00 | 0.01 | 0.00 |
| 4/14/1998 | 0.00 | -0.04 | 0.00 | 0.00 | -0.06 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 |
| 4/15/1998 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.13 | 0.00 | -0.01 | 0.00 | 0.02 | -0.01 | 0.00 | -0.12 | 0.01 | 0.03 | -0.04 | 0.00 | 0.00 | 0.03 | 0.02 | 0.02 | 0.00 |
| 4/16/1998 | 0.00 | 0.01 | -0.01 | 0.00 | -0.01 | -0.13 | 0.00 | 0.00 | 0.00 | -0.02 | 0.02 | 0.01 | 0.00 | 0.00 | -0.02 | -0.01 | 0.02 | 0.00 | 0.07 | 0.00 | -0.02 | -0.01 |
| 4/17/1998 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.07 | 0.00 | -0.01 | 0.00 | 0.02 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 4/20/1998 | -0.01 | 0.01 | 0.00 | 0.00 | 0.02 | -0.07 | 0.00 | 0.00 | 0.00 | -0.01 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.08 | 0.00 | 0.01 | 0.00 |
| 4/21/1998 | -0.01 | -0.01 | -0.01 | 0.00 | -0.03 | 0.14 | -0.01 | 0.01 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 | -0.04 | -0.02 | -0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 |
| 4/22/1998 | 0.00 | -0.01 | 0.02 | 0.00 | 0.00 | -0.12 | 0.00 | 0.01 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 4/23/1998 | -0.01 | 0.01 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.09 | 0.01 | 0.00 | 0.00 | -0.05 | -0.01 | 0.01 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 |
| 4/24/1998 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | -0.06 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 |
| 4/27/1998 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.02 | 0.00 | 0.01 | -0.05 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/28/1998 | 0.00 | 0.00 | 0.00 | -0.08 | 0.00 | -0.01 | 0.00 | 0.03 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | -0.04 | 0.00 | -0.01 | 0.00 | 0.00 | -0.04 | 0.01 | 0.00 | 0.00 |
| 4/29/1998 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 |
| 4/30/1998 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.03 | -0.03 | -0.01 | 0.01 | 0.00 | -0.03 | 0.01 | 0.02 | -0.01 | 0.00 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB | CARG | CBER | CFC | CMC | CTRU | DTK | DUNL | EABL | EACAI | EAPA | EAPM | EAPV | EGAD | EXP | FIRES | GWK |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|------|-------|-------|-------|-------|
| 5/4/1998 | 0.00 | 0.01 | -0.10 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.05 | 0.00 | 0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.07 |
| 5/5/1998 | 0.00 | -0.03 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 |
| 5/6/1998 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.07 | -0.03 |
| 5/7/1998 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.08 | -0.04 | 0.00 |
| 5/8/1998 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 | 0.04 | 0.00 | -0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.11 |
| 5/11/1998 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.02 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/12/1998 | 0.00 | 0.08 | 0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 5/13/1998 | 0.00 | -0.07 | 0.00 | 0.01 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | -0.08 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 |
| 5/14/1998 | 0.00 | -0.02 | -0.04 | 0.00 | 0.01 | 0.01 | 0.00 | 0.04 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.02 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 5/15/1998 | 0.00 | 0.05 | 0.09 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.06 | -0.14 | 0.00 | 0.00 | 0.00 | 0.14 | 0.00 | 0.00 |
| 5/18/1998 | 0.00 | 0.00 | -0.03 | 0.02 | 0.03 | 0.02 | 0.02 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.11 | 0.00 |
| 5/19/1998 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 |
| 5/20/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.01 | -0.04 | -0.01 | 0.15 | 0.00 | -0.03 | 0.05 | -0.04 | -0.02 | 0.00 | 0.00 | -0.13 | 0.00 | -0.03 | 0.00 | -0.06 | 0.00 |
| 5/21/1998 | 0.00 | 0.07 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 5/22/1998 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.04 | -0.02 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.08 |
| 5/25/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 5/26/1998 | 0.00 | 0.01 | 0.00 | -0.02 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 5/27/1998 | 0.00 | 0.03 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.08 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 5/28/1998 | 0.00 | -0.02 | 0.06 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 |
| 5/29/1998 | 0.00 | 0.03 | 0.01 | 0.00 | 0.02 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.01 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 |
| 6/2/1998 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.04 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 |
| 6/3/1998 | 0.00 | 0.08 | -0.01 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.07 | 0.00 | -0.02 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 6/4/1998 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.09 | 0.00 | 0.00 | -0.01 | -0.03 | 0.00 | 0.02 | 0.00 | 0.03 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/5/1998 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.04 | 0.03 | 0.00 | -0.03 | 0.01 | 0.01 | 0.00 | -0.12 | 0.00 | 0.00 | -0.03 | 0.01 | 0.00 | 0.00 |
| 6/8/1998 | 0.00 | 0.07 | 0.00 | -0.01 | -0.01 | 0.03 | 0.00 | 0.00 | -0.02 | 0.00 | -0.04 | 0.00 | 0.00 | 0.03 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 | -0.03 | 0.00 |
| 6/9/1998 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.01 | 0.06 | 0.00 |
| 6/10/1998 | 0.00 | 0.08 | 0.00 | 0.01 | -0.01 | 0.03 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1.29 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |
| 6/11/1998 | 0.00 | 0.03 | 0.01 | 0.00 | -0.02 | 0.00 | 0.01 | -0.01 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.03 | 0.00 |
| 6/12/1998 | 0.00 | 0.05 | 0.00 | -0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | -0.06 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 | 0.00 |
| 6/15/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.12 | 0.03 | 0.00 |
| 6/16/1998 | 0.00 | -0.09 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | -0.02 | -0.09 | 0.00 | 0.00 | 0.08 | 0.00 | 0.00 | -0.03 | -0.11 | 0.00 | 0.00 |
| 6/17/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.06 | -0.02 | -0.03 | 0.01 | 0.01 | 0.00 | 0.01 | -0.09 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/18/1998 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.02 | -0.06 | -0.01 | -0.04 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 |
| 6/19/1998 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | -0.02 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | -0.06 | 0.00 |
| 6/20/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/22/1998 | 0.00 | 0.01 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.09 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 6/23/1998 | 0.00 | -0.01 | 0.00 | 0.02 | 0.00 | -0.04 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/24/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.12 | 0.00 | -0.10 |
| 6/25/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.07 | 0.00 | -0.15 | -0.06 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 |
| 6/26/1998 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 6/28/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/29/1998 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 6/30/1998 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.01 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 |
| 7/1/1998 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 7/2/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL | MARS | NBK |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|------|-------|
| 5/4/1998 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/5/1998 | 0.01 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/6/1998 | -0.01 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 5/7/1998 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 |
| 5/8/1998 | 0.00 | 0.03 | 0.03 | 0.00 | 0.01 | 0.14 | 0.00 | 0.02 | 0.00 | 0.02 |
| 5/11/1998 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.12 | 0.00 | -0.02 | 0.00 | 0.01 |
| 5/12/1998 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | -0.01 |
| 5/13/1998 | 0.00 | 0.02 | -0.01 | 0.00 | -0.01 | 0.00 | -0.04 | 0.00 | 0.00 | -0.01 |
| 5/14/1998 | 0.01 | 0.00 | -0.02 | 0.02 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 5/15/1998 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 5/18/1998 | -0.01 | 0.01 | 0.00 | 0.00 | -0.11 | 0.00 | 0.00 | -0.01 | 0.00 | 0.03 |
| 5/19/1998 | 0.01 | -0.01 | -0.02 | 0.00 | 0.05 | 0.00 | 0.00 | 0.04 | 0.00 | 0.12 |
| 5/20/1998 | 0.04 | 0.02 | -0.03 | 0.00 | -0.05 | -0.01 | 0.00 | 0.02 | 0.00 | -0.03 |
| 5/21/1998 | 0.03 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 | 0.02 | -0.01 | 0.00 | 0.01 |
| 5/22/1998 | 0.03 | 0.00 | 0.03 | 0.00 | 0.03 | 0.00 | 0.00 | 0.01 | 0.00 | -0.14 |
| 5/25/1998 | 0.01 | 0.00 | -0.04 | 0.00 | 0.04 | 0.00 | -0.04 | -0.01 | 0.00 | -0.01 |
| 5/26/1998 | -0.03 | 0.19 | -0.01 | 0.00 | 0.03 | 0.00 | -0.02 | 0.02 | 0.00 | 0.00 |
| 5/27/1998 | 0.00 | 0.01 | -0.01 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 |
| 5/28/1998 | 0.02 | -0.20 | -0.02 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/29/1998 | -0.02 | 0.00 | 0.01 | 0.01 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/2/1998 | 0.11 | 0.07 | -0.01 | 0.00 | 0.02 | -0.02 | 0.00 | 0.02 | 0.00 | 0.00 |
| 6/3/1998 | 0.00 | -0.01 | 0.01 | 0.00 | 0.02 | 0.01 | 0.00 | 0.01 | 0.00 | 0.01 |
| 6/4/1998 | -0.17 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.07 | 0.00 | 0.00 | 0.00 |
| 6/5/1998 | -0.01 | 0.06 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | -0.02 |
| 6/8/1998 | -0.01 | -0.04 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | 0.01 | 0.00 | 0.01 |
| 6/9/1998 | -0.07 | 0.00 | 0.00 | 0.07 | 0.01 | 0.01 | -0.01 | 0.01 | 0.00 | -0.01 |
| 6/10/1998 | 0.02 | -0.04 | 0.01 | 0.00 | -0.02 | 0.01 | 0.00 | -0.01 | 0.00 | 0.01 |
| 6/11/1998 | -0.03 | 0.05 | 0.00 | 0.00 | -0.05 | 0.02 | 0.00 | 0.01 | 0.00 | -0.01 |
| 6/12/1998 | -0.03 | -0.02 | 0.00 | 0.03 | 0.02 | -0.01 | 0.08 | 0.00 | 0.00 | 0.02 |
| 6/15/1998 | -0.01 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 |
| 6/16/1998 | 0.01 | 0.01 | 0.00 | 0.06 | -0.01 | 0.01 | -0.07 | 0.01 | 0.00 | 0.01 |
| 6/17/1998 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/18/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 |
| 6/19/1998 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.03 | 0.07 |
| 6/20/1998 | 0.00 | 0.03 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/22/1998 | 0.00 | -0.02 | -0.26 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.05 |
| 6/23/1998 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.04 |
| 6/24/1998 | 0.00 | -0.01 | 0.00 | -0.14 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.10 |
| 6/25/1998 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 |
| 6/26/1998 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.12 |
| 6/28/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/29/1998 | 0.00 | 0.01 | 0.02 | 0.18 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.10 |
| 6/30/1998 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.04 | 0.03 | 0.00 | -0.07 |
| 7/1/1998 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.06 |
| 7/2/1998 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | -0.05 |

| NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.10 | 0.01 | 0.00 | 0.04 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| -0.04 | 0.00 | 0.00 | 0.01 | 0.01 | 0.01 | 0.00 | 0.03 | 0.02 | -0.01 | -0.01 | 0.00 |
| -0.01 | 0.00 | 0.00 | -0.07 | 0.02 | 0.00 | 0.00 | -0.09 | -0.02 | 0.01 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.00 | -0.05 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.01 | 0.01 | 0.00 | 0.02 | 0.00 | 0.01 | 0.01 | 0.00 | -0.05 | 0.00 | 0.00 | 0.01 |
| -0.01 | -0.03 | 0.00 | -0.01 | 0.00 | -0.01 | -0.08 | 0.00 | -0.01 | 0.00 | 0.02 | -0.01 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | -0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.03 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 |
| 0.04 | -0.01 | -0.05 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 |
| 0.03 | 0.01 | 0.00 | 0.01 | 0.00 | 0.06 | 0.00 | -0.03 | -0.01 | -0.01 | 0.01 | 0.01 |
| 0.09 | 0.00 | 0.02 | -0.01 | 0.00 | -0.07 | 0.03 | 0.02 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.08 | -0.80 | -0.01 |
| -0.02 | 0.00 | 0.00 | 0.01 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.15 | 0.00 |
| 0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.02 | -0.04 | 0.00 |
| 0.06 | 0.00 | 0.00 | -0.02 | 0.02 | 0.02 | 0.05 | 0.00 | 0.00 | 0.02 | 0.02 | 0.01 |
| -0.07 | -0.66 | 0.00 | 0.01 | 0.01 | 0.02 | 0.02 | 0.00 | -0.01 | 0.00 | 0.05 | -0.01 |
| 0.00 | 0.15 | 0.00 | 0.05 | 0.00 | 0.01 | 0.01 | -0.08 | 0.00 | 0.02 | 0.03 | 0.00 |
| 0.00 | 0.15 | 0.00 | 0.02 | 0.01 | 0.00 | 0.01 | -0.08 | 0.02 | 0.00 | 0.15 | 0.01 |
| -0.02 | 0.10 | 0.00 | 0.00 | 0.03 | -0.01 | 0.01 | 0.00 | -0.03 | -0.03 | 0.02 | 0.01 |
| 0.04 | 0.09 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | 0.01 | 0.02 | 0.02 | 0.01 |
| -0.02 | 0.16 | 0.00 | 0.00 | 0.01 | 0.02 | -0.01 | 0.00 | 0.02 | 0.00 | -0.01 | 0.00 |
| 0.01 | 0.18 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 |
| -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.07 | 0.00 | -0.04 | 0.01 | 0.00 |
| 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.07 | -0.02 | -0.08 | -0.07 | 0.00 |
| 0.00 | -0.12 | 0.00 | -0.03 | 0.00 | 0.01 | -0.03 | -0.01 | 0.01 | 0.02 | 0.07 | 0.03 |
| -0.04 | -0.08 | 0.00 | 0.03 | 0.01 | 0.00 | -0.01 | 0.10 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| -0.02 | -0.01 | 0.00 | -0.03 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.03 | -0.08 | 0.00 | 0.01 | -0.01 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 |
| -0.01 | -0.02 | 0.00 | -0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 |
| -0.02 | -0.03 | 0.00 | 0.02 | 0.01 | 0.01 | 0.05 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 |
| 0.01 | -0.01 | 0.00 | -0.04 | -0.01 | -0.01 | 0.00 | -0.03 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| -0.04 | -0.01 | 0.00 | -0.01 | 0.03 | 0.01 | -0.02 | 0.00 | 0.00 | 0.02 | -0.04 | -0.01 |
| 0.04 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.02 | 0.01 | 0.00 |
| -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 |
| 0.03 | 0.01 | 0.00 | -0.05 | -0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.08 | -0.01 |
| -0.04 | 0.00 | 0.00 | -0.04 | 0.00 | -0.02 | -0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.03 | -0.02 | 0.00 | 0.10 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| -0.01 | 0.07 | 0.00 | 0.03 | -0.01 | 0.03 | 0.09 | 0.00 | 0.02 | 0.06 | -0.05 | 0.00 |
| 0.03 | -0.01 | 0.00 | -0.14 | 0.00 | -0.05 | -0.07 | 0.00 | 0.00 | -0.07 | 0.01 | -0.01 |
| -0.02 | -0.01 | 0.00 | 0.06 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | -0.06 | 0.00 | 0.00 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|
| 7/3/1998 | 0.00 | -0.05 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 7/6/1998 | 0.00 | -0.07 | -0.01 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 |
| 7/7/1998 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 |
| 7/8/1998 | 0.00 | -0.01 | 0.00 | 0.00 | -0.02 | -0.02 | 0.00 | 0.00 |
| 7/9/1998 | 0.00 | -0.04 | 0.00 | 0.00 | 0.02 | 0.00 | 0.02 | -0.02 |
| 7/10/1998 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.03 | 0.00 | 0.01 |
| 7/13/1998 | 0.00 | -0.01 | 0.00 | -0.01 | -0.01 | 0.00 | 0.02 | -0.01 |
| 7/14/1998 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.01 | 0.00 | 0.00 |
| 7/15/1998 | 0.00 | -0.02 | 0.00 | 0.03 | 0.00 | 0.01 | 0.00 | 0.00 |
| 7/16/1998 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 |
| 7/17/1998 | 0.00 | -0.09 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/20/1998 | 0.00 | -0.06 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/21/1998 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 7/22/1998 | 0.00 | 0.02 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 |
| 7/23/1998 | 0.00 | -0.04 | -0.03 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 7/24/1998 | 0.00 | 0.05 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/27/1998 | 0.00 | -0.01 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/28/1998 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 7/29/1998 | 0.00 | -0.06 | -0.01 | 0.00 | 0.01 | 0.01 | -0.04 | -0.04 |
| 7/30/1998 | 0.00 | 0.11 | -0.01 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 |
| 7/31/1998 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.06 | 0.00 |
| 8/3/1998 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 |
| 8/4/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | -0.03 |
| 8/5/1998 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 |
| 8/6/1998 | 0.00 | 0.00 | -0.02 | 0.00 | 0.03 | 0.01 | 0.00 | 0.03 |
| 8/7/1998 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 |
| 8/10/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/11/1998 | 0.00 | 0.04 | 0.00 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 |
| 8/12/1998 | 0.00 | 0.04 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 8/13/1998 | 0.00 | 0.00 | 0.00 | 0.20 | 0.00 | 0.01 | 0.00 | 0.00 |
| 8/14/1998 | 0.00 | 0.01 | 0.00 | -0.08 | 0.00 | 0.01 | 0.00 | 0.00 |
| 8/17/1998 | 0.00 | -0.04 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/18/1998 | 0.00 | 0.02 | -0.14 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/19/1998 | 0.00 | 0.00 | 0.13 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/20/1998 | 0.00 | -0.03 | 0.05 | 0.02 | -0.01 | -0.01 | -0.04 | 0.00 |
| 8/21/1998 | 0.00 | -0.08 | 0.00 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 8/24/1998 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/25/1998 | 0.00 | -0.06 | 0.00 | -0.02 | 0.01 | -0.01 | 0.00 | 0.04 |
| 8/26/1998 | 0.00 | 0.11 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 |
| 8/27/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 |
| 8/28/1998 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 |
| 8/31/1998 | 0.00 | -0.07 | 0.00 | -0.02 | 0.00 | 0.01 | 0.00 | 0.00 |
| 9/1/1998 | 0.00 | -0.04 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 |
| 9/2/1998 | 0.00 | 0.05 | -0.08 | 0.02 | -0.01 | -0.01 | 0.00 | 0.00 |
| 9/3/1998 | 0.00 | 0.02 | -0.01 | -0.03 | 0.02 | 0.03 | 0.00 | 0.00 |

| CARG | CBER | CFC | CMC | CTRU | DTK | DUNL | EABL | EACA | EAPA | EAOI | EGAD | EXP | FIRES | GWK |
|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|------|-------|-------|-------|
| 0.00 | 0.00 | 0.00 | 0.02 | -0.06 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 |
| 0.10 | 0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.04 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.04 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.80 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | 0.01 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.07 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | -0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | -0.09 | -0.05 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.03 | 0.01 |
| 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.03 | 0.00 | 0.01 | 0.00 | 0.00 | 0.08 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | -0.01 |
| -0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.19 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.25 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.16 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.03 | -0.01 | -0.13 | 0.00 | 0.00 | 0.05 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 0.00 | 0.00 | -0.11 | -0.02 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.03 |
| 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.02 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | -0.01 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 |
| 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 |
| 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.06 | 0.00 |
| 0.00 | -0.03 | 0.00 | 0.02 | 0.00 | 0.00 | -0.02 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 |
| 0.00 | 0.03 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.00 | -0.16 | 0.00 | -0.08 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 |
| 0.00 | 0.01 | 0.00 | 0.19 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | -0.05 | 0.00 | 0.00 |

| TRADATE | HFCK | ICDC | JUB | KAKU: | KCB | KENAI | KENO | KPL | MARS | NBK | NIC | NMG |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 7/3/1998 | 0.05 | -0.02 | 0.00 | 0.00 | -0.01 | 0.10 | 0.00 | -0.02 | 0.00 | -0.02 | 0.02 | -0.03 |
| 7/6/1998 | -0.03 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | -0.04 | 0.07 |
| 7/7/1998 | -0.03 | 0.00 | 0.01 | 0.01 | 0.00 | -0.01 | 0.00 | -0.01 | 0.01 | -0.01 | 0.03 | -0.02 |
| 7/8/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.04 |
| 7/9/1998 | 0.01 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 7/10/1998 | -0.01 | -0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 7/13/1998 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.10 | 0.00 | -0.01 | 0.08 | -0.03 |
| 7/14/1998 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.03 |
| 7/15/1998 | 0.03 | -0.01 | 0.02 | 0.00 | -0.01 | -0.01 | 0.00 | 0.03 | 0.00 | 0.00 | -0.05 | 0.03 |
| 7/16/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.05 |
| 7/17/1998 | 0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | -0.01 | 0.02 |
| 7/20/1998 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.08 | -0.02 | 0.00 | 0.01 | -0.01 |
| 7/21/1998 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.02 | 0.00 | -0.04 | 0.03 |
| 7/22/1998 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.02 |
| 7/23/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | -0.01 | 0.02 |
| 7/24/1998 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 |
| 7/27/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.12 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.03 | -0.01 |
| 7/28/1998 | 0.00 | -0.01 | -0.01 | 0.00 | -0.11 | 0.03 | -0.05 | 0.01 | 0.00 | 0.00 | -0.01 | 0.01 |
| 7/29/1998 | 0.00 | 0.02 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 |
| 7/30/1998 | 0.00 | -0.03 | 0.02 | 0.00 | 0.01 | -0.05 | 0.00 | 0.00 | -0.03 | 0.00 | 0.07 | 0.01 |
| 7/31/1998 | 0.00 | 0.02 | -0.03 | 0.00 | -0.01 | -0.01 | 0.00 | 0.02 | 0.00 | 0.00 | -0.05 | 0.00 |
| 8/3/1998 | 0.00 | -0.02 | 0.00 | -0.04 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 |
| 8/4/1998 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.03 |
| 8/5/1998 | -0.02 | 0.00 | 0.01 | 0.00 | 0.05 | 0.02 | 0.00 | 0.01 | 0.00 | -0.04 | 0.00 | 0.00 |
| 8/6/1998 | -0.02 | 0.00 | 0.01 | 0.00 | -0.04 | -0.01 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.01 |
| 8/7/1998 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 |
| 8/10/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 |
| 8/11/1998 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | -0.02 | 0.05 | -0.03 |
| 8/12/1998 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.28 | 0.01 | 0.00 | 0.00 |
| 8/13/1998 | -0.01 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/14/1998 | 0.01 | 0.01 | 0.00 | 0.04 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.02 |
| 8/17/1998 | -0.01 | 0.00 | -0.03 | 0.02 | -0.01 | 0.02 | 0.02 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 |
| 8/18/1998 | 0.00 | 0.02 | 0.01 | 0.00 | -0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.01 | -0.07 | -0.01 |
| 8/19/1998 | -0.02 | -0.01 | -0.03 | 0.00 | 0.01 | 0.01 | 0.00 | -0.02 | 0.00 | 0.03 | -0.04 | 0.00 |
| 8/20/1998 | -0.01 | 0.05 | 0.00 | 0.00 | -0.01 | 0.02 | 0.00 | -0.01 | 0.00 | -0.02 | 0.06 | 0.00 |
| 8/21/1998 | 0.01 | -0.04 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.02 |
| 8/24/1998 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | -0.10 | 0.00 | 0.01 | 0.01 | 0.00 | -0.07 | -0.02 |
| 8/25/1998 | 0.00 | 0.06 | 0.00 | 0.00 | -0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.02 |
| 8/26/1998 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | -0.09 | 0.01 |
| 8/27/1998 | 0.00 | -0.11 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | -0.03 | -0.01 |
| 8/28/1998 | -0.01 | -0.02 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 |
| 8/31/1998 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 |
| 9/1/1998 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 |
| 9/2/1998 | 0.01 | -0.01 | 0.00 | 0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/3/1998 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | -0.02 | 0.00 | -0.02 | 0.00 |

PANAI REAVI SASIN SCBK SEREI SNG TOTAL UCHU UNGA MEAN

| | | | | | | | | | |
|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | 0.02 | -0.01 | 0.02 | -0.01 | 0.00 | -0.04 | 0.07 | -0.01 | 0.00 |
| 0.00 | -0.02 | 0.00 | 0.04 | 0.00 | 0.00 | 0.02 | -0.01 | 0.07 | 0.00 |
| 0.00 | -0.02 | 0.01 | -0.04 | 0.00 | 0.00 | 0.01 | -0.01 | -0.08 | 0.00 |
| 0.00 | -0.03 | 0.00 | 0.03 | 0.03 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.00 | -0.02 | 0.01 | 0.00 | 0.01 | 0.02 | 0.02 | 0.00 |
| 0.00 | -0.01 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | -0.02 |
| 0.00 | -0.02 | 0.00 | 0.01 | -0.01 | 0.00 | -0.02 | -0.02 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.02 | 0.03 | -0.28 | -0.01 |
| 0.06 | 0.01 | 0.00 | 0.04 | -0.01 | 0.00 | -0.03 | 0.00 | 0.41 | 0.01 |
| 0.00 | 0.00 | 0.00 | -0.06 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.01 | 0.07 | 0.04 | -0.20 | 0.00 | 0.00 | 0.03 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 |
| 0.00 | -0.01 | -0.01 | 0.00 | -0.03 | 0.00 | -0.02 | 0.00 | 0.03 | 0.00 |
| -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | -0.01 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | -0.01 | 0.04 | 0.00 | -0.05 | -0.02 | -0.01 | 0.01 | 0.00 |
| 0.00 | 0.01 | 0.00 | -0.04 | -0.04 | 0.00 | 0.03 | 0.01 | -0.01 | 0.00 |
| 0.00 | -0.02 | 0.01 | 0.00 | 0.04 | 0.03 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | -0.15 | 0.02 | -0.02 | 0.01 | 0.00 |
| 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | 0.03 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.02 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.04 | 0.07 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | -0.03 | -0.01 | 0.00 | 0.00 |
| -0.02 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 |
| 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.02 | 0.02 | 0.00 |
| 0.04 | 0.00 | -0.06 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.03 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.06 | 0.00 | 0.04 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.03 | 0.00 | 0.00 | 0.00 | 0.05 | -0.03 | -0.04 | -0.01 |
| -0.05 | 0.02 | -0.03 | -0.01 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.03 | 0.00 | 0.04 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.05 | -0.03 | -0.08 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | -0.01 |
| 0.00 | -0.02 | 0.05 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | -0.02 | 0.00 |
| 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | -0.01 | 0.00 |
| 0.00 | 0.02 | -0.02 | 0.02 | 0.00 | 0.00 | 0.01 | 0.01 | 0.01 | 0.00 |
| -0.03 | 0.01 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 | -0.01 | -0.03 | 0.00 |
| 0.00 | -0.03 | 0.00 | 0.01 | -0.04 | 0.01 | -0.01 | -0.02 | 0.02 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | -0.11 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 |
| 0.00 | -0.13 | -0.01 | 0.00 | -0.01 | 0.00 | 0.02 | 0.02 | -0.01 | 0.00 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|
| 9/4/1998 | 0.00 | 0.00 | 0.07 | 0.03 | -0.01 | -0.04 | 0.00 | 0.00 |
| 9/7/1998 | 0.00 | 0.03 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 |
| 9/8/1998 | 0.00 | -0.05 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 9/9/1998 | 0.00 | -0.05 | 0.00 | 0.00 | 0.01 | 0.03 | 0.00 | 0.00 |
| 9/10/1998 | 0.00 | 0.02 | 0.02 | -0.01 | -0.01 | -0.01 | 0.00 | 0.00 |
| 9/11/1998 | 0.00 | -0.03 | 0.00 | 0.02 | 0.01 | 0.01 | 0.00 | -0.03 |
| 9/14/1998 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 9/15/1998 | 0.00 | 0.01 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 |
| 9/16/1998 | 0.00 | -0.03 | 0.00 | 0.01 | -0.04 | 0.00 | 0.00 | 0.00 |
| 9/17/1998 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/18/1998 | 0.00 | 0.00 | -0.06 | 0.00 | 0.02 | -0.02 | 0.01 | 0.00 |
| 9/21/1998 | 0.00 | 0.04 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 |
| 9/22/1998 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/23/1998 | 0.00 | -0.01 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.03 |
| 9/24/1998 | 0.00 | 0.00 | -0.02 | 0.01 | 0.01 | 0.00 | 0.01 | 0.00 |
| 9/25/1998 | 0.00 | -0.01 | 0.00 | 0.01 | 0.01 | 0.00 | 0.01 | -0.03 |
| 9/28/1998 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 |
| 9/29/1998 | 0.00 | 0.04 | 0.00 | -0.03 | 0.01 | 0.00 | 0.00 | 0.00 |
| 9/30/1998 | 0.00 | 0.01 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 | 0.00 |
| 10/1/1998 | 0.00 | 0.02 | -0.01 | 0.01 | -0.01 | 0.00 | 0.00 | 0.03 |
| 10/2/1998 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 10/5/1998 | 0.00 | -0.03 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 | -0.04 |
| 10/6/1998 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 10/7/1998 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.01 | 0.00 | 0.01 |
| 10/8/1998 | 0.00 | 0.03 | 0.00 | 0.05 | 0.02 | 0.00 | 0.00 | 0.00 |
| 10/9/1998 | 0.00 | 0.00 | -0.02 | -0.02 | -0.04 | 0.00 | 0.00 | 0.00 |
| 10/12/1998 | 0.00 | 0.01 | 0.05 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 10/13/1998 | 0.00 | 0.01 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 |
| 10/14/1998 | 0.10 | 0.00 | 0.02 | 0.02 | 0.01 | 0.01 | 0.00 | -0.03 |
| 10/15/1998 | 0.00 | -0.01 | -0.04 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 |
| 10/16/1998 | 0.00 | -0.08 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 |
| 10/19/1998 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 10/21/1998 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 10/22/1998 | 0.00 | -0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 10/23/1998 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/26/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/27/1998 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.02 |
| 10/28/1998 | 0.00 | 0.01 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/29/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.05 | 0.00 | 0.00 |
| 10/30/1998 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 11/2/1998 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 11/3/1998 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/4/1998 | 0.00 | 0.00 | -0.07 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/5/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/6/1998 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

| CARG | CBER | CFC | CMC | CTRU | DTK | DUNL | EABL | EACAI | EAPA | EAPAI | EGAD | EXP | FIRES | GWK |
|------|-------|-------|-------|------|-------|-------|-------|-------|-------|-------|-------|------|-------|-------|
| 0.00 | 0.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.03 | 0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.02 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.12 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | -0.02 | 0.22 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | -0.03 | 0.00 | 0.00 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.08 | -0.05 | 0.01 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.11 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | -0.13 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | -0.02 | -0.03 | 0.00 | 0.00 | -0.05 | 0.00 | 0.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.04 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 |
| 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | -0.09 | 0.00 | 0.00 | 0.02 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.02 | 0.00 |
| 0.00 | -0.12 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.01 |
| 0.00 | -0.04 | -0.05 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.02 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.03 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.04 | 0.00 | -0.07 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.07 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | -0.01 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | -0.06 | 0.00 | -0.14 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | -0.03 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.03 |
| 0.00 | 0.00 | 0.00 | 0.02 | 0.02 | 0.05 | 0.00 | 0.00 | -0.02 | -0.02 | 0.01 | 0.00 | 0.00 | -0.03 | 0.00 |
| 0.00 | -0.03 | 0.00 | -0.05 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.14 | 0.00 | 0.06 | 0.00 | 0.00 | 0.01 | 0.00 | 0.02 | 0.00 | -0.03 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL | MARS | NBK | NIC |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 9/4/1998 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.15 |
| 9/7/1998 | 0.01 | -0.04 | 0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.11 |
| 9/8/1998 | -0.01 | 0.09 | -0.02 | -0.01 | 0.00 | 0.05 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/9/1998 | 0.00 | -0.04 | -0.01 | 0.00 | 0.00 | 0.00 | 0.06 | -0.02 | 0.00 | 0.00 | 0.00 |
| 9/10/1998 | -0.01 | 0.04 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/11/1998 | -0.04 | 0.00 | 0.00 | 0.00 | -0.03 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.06 |
| 9/14/1998 | -0.02 | -0.03 | -0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 |
| 9/15/1998 | -0.01 | 0.00 | 0.00 | 0.01 | 0.01 | 0.02 | 0.00 | 0.01 | 0.02 | 0.00 | 0.01 |
| 9/16/1998 | -0.01 | -0.03 | 0.02 | -0.03 | -0.02 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 9/17/1998 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | -0.01 |
| 9/18/1998 | -0.01 | -0.01 | 0.00 | -0.03 | 0.03 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 9/21/1998 | -0.01 | 0.00 | -0.01 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/22/1998 | 0.01 | 0.01 | 0.00 | 0.09 | -0.01 | 0.01 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 |
| 9/23/1998 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 |
| 9/24/1998 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | -0.05 | 0.00 | 0.00 | 0.01 |
| 9/25/1998 | -0.01 | -0.08 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.02 | 0.00 | -0.03 | -0.01 |
| 9/28/1998 | -0.01 | -0.01 | 0.00 | -0.08 | 0.01 | -0.01 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 |
| 9/29/1998 | 0.02 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.01 | 0.00 |
| 9/30/1998 | 0.03 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.05 | 0.00 |
| 10/1/1998 | -0.02 | -0.04 | 0.00 | 0.00 | -0.04 | 0.01 | 0.00 | 0.03 | 0.00 | -0.04 | 0.00 |
| 10/2/1998 | 0.00 | -0.06 | 0.02 | 0.00 | -0.01 | 0.01 | 0.00 | -0.02 | -0.01 | -0.02 | 0.01 |
| 10/5/1998 | -0.01 | 0.03 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 |
| 10/6/1998 | 0.00 | 0.06 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.01 | 0.00 | -0.02 | 0.00 |
| 10/7/1998 | 0.01 | -0.05 | 0.00 | 0.00 | -0.03 | -0.01 | 0.00 | 0.20 | 0.00 | -0.05 | 0.00 |
| 10/8/1998 | 0.03 | 0.05 | 0.00 | 0.00 | 0.01 | 0.02 | -0.06 | -0.04 | 0.00 | -0.02 | 0.00 |
| 10/9/1998 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.11 | 0.00 | 0.01 | 0.02 |
| 10/12/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.08 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 |
| 10/13/1998 | -0.04 | 0.00 | -0.01 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 |
| 10/14/1998 | -0.03 | -0.99 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.01 |
| 10/15/1998 | 0.04 | 64.00 | -0.15 | 0.00 | -0.02 | 0.01 | 0.00 | -0.02 | 0.00 | 0.01 | -0.01 |
| 10/16/1998 | 0.02 | -0.90 | 0.20 | 0.01 | 0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 |
| 10/19/1998 | 0.03 | 14.41 | -0.18 | -0.05 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | -0.04 | 0.00 |
| 10/21/1998 | -0.01 | 31.36 | 0.22 | 0.04 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.05 | 0.00 |
| 10/22/1998 | -0.02 | 30.44 | -0.02 | 0.00 | 0.00 | 0.00 | 0.04 | -0.01 | 0.00 | 0.02 | -0.01 |
| 10/23/1998 | 0.02 | 30.71 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/26/1998 | -0.05 | 27.31 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 |
| 10/27/1998 | -0.01 | 25.29 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | -0.02 | 0.00 | -0.01 | -0.01 |
| 10/28/1998 | 0.00 | 25.98 | -0.01 | 0.00 | -0.02 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/29/1998 | 0.02 | 26.85 | 0.02 | 0.00 | 0.03 | -0.01 | -0.01 | 0.01 | 0.00 | -0.01 | 0.00 |
| 10/30/1998 | -0.02 | 26.53 | -0.02 | 0.00 | -0.01 | 0.01 | 0.00 | -0.01 | 0.00 | 0.07 | 0.01 |
| 11/2/1998 | 0.00 | 28.46 | 0.00 | 0.00 | 0.01 | 0.01 | -0.03 | 0.00 | 0.00 | -0.06 | 0.00 |
| 11/3/1998 | 0.01 | -0.04 | 0.00 | 0.00 | -0.01 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | -0.06 |
| 11/4/1998 | 0.00 | 0.02 | -0.01 | 0.00 | -0.01 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.09 |
| 11/5/1998 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | -0.14 |
| 11/6/1998 | -0.01 | 0.00 | -0.04 | 0.00 | -0.01 | 0.00 | -0.05 | 0.00 | 0.00 | -0.02 | -0.02 |

| NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.01 | 0.00 | 0.19 | 0.00 | 0.06 | 0.01 | 0.00 | 0.00 | -0.02 | -0.01 | 0.02 |
| -0.01 | 0.00 | -0.05 | 0.01 | -0.01 | -0.01 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | -0.01 | 0.00 | 0.02 | 0.00 |
| 0.00 | -0.01 | -0.03 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.04 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 |
| 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.04 | 0.00 | 0.00 | 0.00 | -0.02 | -0.02 | -0.07 | -0.01 |
| -0.09 | -0.04 | 0.00 | -0.03 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 | -0.03 | -0.01 |
| 0.09 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.01 | -0.01 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.03 | 0.00 | -0.01 | -0.01 | 0.00 | -0.01 | 0.03 | 0.04 | 0.01 |
| 0.00 | 0.00 | -0.02 | 0.00 | -0.06 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.02 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.02 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.02 | -0.01 | -0.01 | -0.01 | 0.00 | 0.00 | -0.04 | 0.04 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | -0.02 | 0.01 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.01 | 0.01 | 0.01 | -0.01 | -0.40 | 0.00 | 0.01 | 0.00 | -0.01 |
| -0.04 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | -0.03 | 0.01 | -0.02 | 0.00 |
| 0.02 | -0.02 | 0.05 | 0.03 | 0.00 | -0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.02 | 0.00 | 0.03 | 0.00 | 0.05 | 0.00 |
| -0.04 | 0.00 | 0.01 | -0.02 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 |
| -0.02 | 0.00 | -0.07 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | -0.01 |
| -0.04 | 0.00 | 0.03 | 0.00 | 0.00 | -0.01 | 0.00 | -0.03 | 0.03 | 0.00 | 0.00 |
| -0.02 | -0.07 | 0.03 | 0.00 | 0.00 | 0.03 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | -0.05 | -0.03 | 0.02 | 0.00 | 0.00 |
| -0.05 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.03 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.01 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.04 | -0.01 |
| 0.00 | 0.00 | -0.05 | 0.01 | 0.00 | -0.01 | -0.07 | -0.01 | 0.01 | -0.02 | 0.00 |
| -0.01 | 0.00 | -0.01 | -0.04 | 0.00 | 0.00 | -0.03 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.03 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.01 | 0.03 | -0.02 |
| 0.01 | 0.03 | 0.02 | 0.00 | -0.01 | 0.02 | -0.03 | 0.00 | 0.01 | 0.00 | 1.45 |
| 0.01 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.01 | 0.00 | -0.02 |
| 0.02 | -0.04 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.32 |
| 0.00 | 0.00 | 0.02 | 0.01 | 0.01 | 0.01 | 0.06 | 0.01 | -0.01 | -0.03 | 0.72 |
| 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.15 | 0.01 | 0.01 | 0.01 | 0.70 |
| 0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.07 | 0.01 | 0.00 | 0.70 |
| 0.02 | 0.00 | 0.01 | 0.00 | 0.01 | 0.01 | 0.15 | 0.01 | 0.00 | 0.00 | 0.62 |
| -0.01 | 0.00 | 0.01 | -0.06 | -0.01 | -0.01 | 0.02 | 0.05 | 0.00 | -0.02 | 0.57 |
| 0.04 | 0.00 | 0.05 | 0.06 | 0.01 | 0.01 | 0.15 | 0.00 | 0.00 | -0.03 | 0.60 |
| -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 | 0.00 | -0.08 | 0.61 |
| 0.01 | 0.00 | -0.05 | 0.00 | -0.02 | 0.00 | 0.00 | -0.01 | -0.01 | -0.14 | 0.60 |
| -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | 0.02 | 0.01 | -0.09 | 0.65 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.01 | 0.15 | -0.02 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.02 | 0.02 | -0.01 | -0.01 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 | 0.15 | -0.02 | 0.00 | -0.72 | -0.02 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.05 | -0.01 | 0.00 | -0.02 | 0.00 | -0.01 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB | CARG | CBER | CFC | CMC | CTRU | DTK | DUNL | EABL | EACAI | EAPA | EAOI | EGAD | EXP | FIRES | GWK |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 11/9/1998 | 0.00 | 0.05 | 0.03 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 11/10/1998 | 0.00 | 0.00 | -0.04 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.17 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/11/1998 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.03 |
| 11/12/1998 | 0.00 | -0.03 | 0.00 | 0.01 | 0.01 | -0.05 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.02 |
| 11/13/1998 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 |
| 11/16/1998 | 0.00 | -0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | -0.01 |
| 11/17/1998 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.03 |
| 11/18/1998 | 0.00 | -0.02 | 0.00 | 0.01 | 0.00 | -0.02 | 0.00 | -0.16 | 0.00 | 0.04 | 0.00 | 0.01 | 0.00 | 0.01 | 0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 |
| 11/19/1998 | 0.00 | -0.03 | 0.01 | -0.01 | 0.03 | -0.02 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.14 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.03 |
| 11/20/1998 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/23/1998 | 0.00 | 0.06 | -0.01 | -0.04 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.18 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 |
| 11/24/1998 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.01 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/25/1998 | 0.00 | 0.00 | 0.02 | 0.02 | 0.00 | 0.05 | 0.00 | 0.00 | -0.03 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 11/26/1998 | 0.00 | -0.05 | -0.03 | 0.00 | 0.00 | -0.04 | 0.00 | 0.03 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/27/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/30/1998 | 0.00 | -0.01 | -0.01 | 0.01 | 0.02 | 0.08 | 0.00 | 0.00 | 0.00 | 0.06 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/1/1998 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.12 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 12/2/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.02 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/3/1998 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.04 |
| 12/4/1998 | 0.00 | 0.05 | 0.01 | -0.02 | 0.03 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.04 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/7/1998 | 0.00 | -0.05 | 0.00 | 0.07 | -0.02 | 0.01 | 0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | -0.05 |
| 12/8/1998 | 0.00 | 0.00 | 0.00 | -0.02 | 0.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 |
| 12/9/1998 | 0.00 | 0.00 | -0.01 | 0.00 | -0.02 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 12/10/1998 | 0.00 | 0.04 | 0.00 | 0.06 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.11 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/11/1998 | 0.00 | -0.03 | 0.00 | -0.04 | 0.01 | 0.01 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.10 | 0.00 | 0.04 | 0.00 | 0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.05 |
| 12/14/1998 | 0.00 | -0.01 | 0.00 | 0.04 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/15/1998 | 0.00 | -0.04 | 0.03 | 0.03 | 0.03 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/16/1998 | 0.00 | -0.01 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 12/17/1998 | -0.01 | 0.09 | 0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/18/1998 | 0.00 | -0.07 | 0.00 | 0.03 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.08 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | -0.01 | -0.03 | 0.00 | 0.00 | -0.01 | 0.00 |
| 12/21/1998 | 0.00 | 0.00 | 0.00 | 0.03 | -0.06 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 12/22/1998 | 0.00 | -0.02 | 0.13 | 0.03 | 0.01 | -0.04 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/23/1998 | 0.00 | 0.01 | 0.11 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.13 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.04 | 0.00 |
| 12/24/1998 | 0.00 | 0.03 | 0.00 | 0.04 | 0.03 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 12/28/1998 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/29/1998 | 0.00 | -0.03 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/30/1998 | 0.00 | 0.14 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.04 |
| 12/31/1998 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/4/1999 | 0.00 | -0.01 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.12 | 0.01 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 |
| 1/5/1999 | 0.00 | 0.07 | 0.03 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.06 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.06 | 0.00 |
| 1/6/1999 | 0.00 | -0.03 | 0.01 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | 0.03 | 0.02 |
| 1/7/1999 | 0.00 | 0.03 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.04 | 0.00 | 0.15 | 0.06 | 0.00 | 0.00 | 0.00 | 0.15 | 0.01 | 0.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 |
| 1/8/1999 | 0.00 | 0.14 | 0.03 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.06 | 0.00 | 0.00 | 0.15 | 0.01 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | 0.17 | 0.00 |
| 1/11/1999 | 0.01 | 0.00 | 0.04 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.15 | 0.02 | 0.00 | 0.00 | 0.00 | 0.09 | 0.01 | 0.16 | 0.00 | 0.00 | 0.00 | 0.23 | 0.14 | 0.06 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|
| 11/9/1998 | 0.00 | 0.05 | 0.02 | 0.00 | 0.02 | -0.01 | 0.00 | -0.08 |
| 11/10/1998 | 0.00 | -0.04 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | -0.02 |
| 11/11/1998 | 0.01 | 0.03 | -0.01 | -0.02 | 0.01 | -0.01 | 0.00 | -0.30 |
| 11/12/1998 | 0.06 | 0.01 | 0.05 | 0.00 | 0.00 | 0.01 | 0.05 | -0.03 |
| 11/13/1998 | 0.04 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/16/1998 | -0.03 | -0.01 | 0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 11/17/1998 | 0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | -0.01 |
| 11/18/1998 | 0.05 | -0.08 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 |
| 11/19/1998 | 0.01 | 0.05 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | -0.05 |
| 11/20/1998 | -0.05 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.06 |
| 11/23/1998 | -0.04 | -0.02 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 |
| 11/24/1998 | -0.01 | 0.01 | 0.00 | -0.02 | 0.01 | 0.01 | 0.00 | -0.01 |
| 11/25/1998 | -0.03 | 0.00 | -0.06 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 11/26/1998 | -0.02 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 11/27/1998 | -0.01 | 0.01 | -0.01 | 0.03 | -0.01 | 0.00 | 0.00 | -0.03 |
| 11/30/1998 | 0.01 | 0.02 | 0.02 | 0.00 | -0.03 | 0.01 | 0.00 | 0.00 |
| 12/1/1998 | 0.00 | -0.01 | -0.03 | 0.00 | -0.05 | -0.03 | 0.00 | 0.00 |
| 12/2/1998 | 0.03 | 0.00 | -0.05 | -0.02 | -0.08 | 0.03 | 0.00 | 0.03 |
| 12/3/1998 | -0.01 | 0.01 | 0.11 | 0.00 | 0.04 | 0.01 | 0.00 | -0.03 |
| 12/4/1998 | 0.01 | -0.03 | -0.06 | 0.02 | 0.06 | 0.10 | 0.00 | 0.04 |
| 12/7/1998 | -0.02 | 0.01 | -0.01 | 0.00 | -0.03 | -0.10 | -0.04 | -0.01 |
| 12/8/1998 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 | 0.01 | 0.04 | 0.00 |
| 12/9/1998 | 0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.01 | -0.02 | 0.02 |
| 12/10/1998 | -0.02 | 0.01 | -0.02 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 |
| 12/11/1998 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.02 | 0.00 | 0.00 |
| 12/14/1998 | 0.00 | 0.04 | 0.05 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 |
| 12/15/1998 | 0.01 | -0.04 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 12/16/1998 | 0.00 | 0.02 | -0.01 | -0.02 | 0.02 | -0.03 | 0.02 | 0.00 |
| 12/17/1998 | 0.02 | 0.05 | -0.02 | 0.00 | 0.05 | 0.00 | 0.00 | 0.02 |
| 12/18/1998 | 0.00 | 0.00 | 0.01 | 0.00 | 0.04 | 0.03 | 0.00 | -0.01 |
| 12/21/1998 | 0.01 | 0.04 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.02 |
| 12/22/1998 | 0.08 | 0.04 | 0.00 | 0.02 | 0.01 | -0.01 | 0.00 | 0.00 |
| 12/23/1998 | 0.01 | 0.09 | -0.10 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 12/24/1998 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 12/28/1998 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 |
| 12/29/1998 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.07 | 0.00 | 0.01 |
| 12/30/1998 | -0.01 | 0.00 | 0.21 | 0.00 | 0.02 | 0.02 | 0.00 | 0.00 |
| 12/31/1998 | -0.02 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.04 |
| 1/4/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | -0.04 |
| 1/5/1999 | 0.05 | 0.01 | 0.02 | 0.00 | -0.02 | 0.04 | 0.00 | 0.03 |
| 1/6/1999 | 0.03 | -0.01 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.02 |
| 1/7/1999 | 0.03 | 0.01 | 0.00 | 0.00 | 0.03 | 0.01 | 0.00 | 0.03 |
| 1/8/1999 | 0.07 | 0.00 | 0.16 | 0.00 | 0.05 | -0.06 | 0.04 | 0.05 |
| 1/11/1999 | 0.01 | -0.01 | 0.00 | 0.00 | -0.28 | 0.06 | 0.00 | 0.05 |

| MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | -0.03 | 0.00 | 0.05 | -0.04 | -0.03 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.02 | -0.01 | -0.02 | 0.00 | 0.01 | -0.01 | -0.01 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.01 | 0.01 | 0.01 | 0.00 | -0.07 | -0.01 | 0.02 | 0.00 | 0.00 |
| 0.00 | -0.03 | -0.05 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.02 | -0.03 | 0.00 | -0.02 | 1.33 | 0.03 |
| 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 | 0.08 | 0.00 |
| 0.00 | 0.01 | 0.06 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 0.00 | -0.02 | -0.03 | 0.01 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.15 | 0.00 |
| 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.08 | 0.06 | 0.00 |
| 0.00 | -0.10 | 0.01 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.08 | -0.01 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.02 | 0.00 | 0.01 | 0.07 | -0.06 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 |
| 0.00 | 0.02 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | -0.01 | 0.02 | 0.06 | 0.00 |
| 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.13 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.01 | -0.03 | 0.00 |
| 0.00 | 0.07 | 0.04 | -0.01 | 0.00 | 0.01 | -0.08 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 |
| 0.00 | -0.03 | 0.01 | -0.01 | 0.00 | -0.03 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.01 | -0.07 | -0.05 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 |
| 0.00 | -0.03 | 0.01 | 0.01 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.08 | 0.00 | 0.01 | 0.00 | 0.00 | 0.04 | 0.01 | 0.01 |
| 0.00 | 0.02 | 0.00 | 0.02 | 0.00 | -0.01 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | -0.03 | 0.00 | 0.01 |
| 0.00 | -0.01 | 0.03 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.03 | -0.01 | -0.02 | 0.00 | 0.05 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.03 | 0.00 | 0.00 | 0.05 | 0.03 | 0.04 | 0.01 |
| 0.00 | 0.02 | 0.01 | 0.00 | 0.00 | -0.18 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.03 | 0.00 | -0.01 |
| 0.00 | 0.02 | 0.01 | 0.01 | 0.00 | 0.20 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | 0.01 | 0.03 | 0.01 |
| 0.00 | 0.03 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.04 | 0.02 | 0.05 | 0.00 |
| 0.00 | 0.05 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.04 | 0.09 | 0.01 |
| 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.03 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.04 | 0.09 | 0.00 | 0.00 |
| -0.01 | 0.00 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.06 | -0.05 | 0.02 | 0.01 |
| 0.00 | 0.08 | 0.05 | 0.01 | 0.00 | -0.03 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 | 0.05 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.07 | 0.01 | 0.00 | 0.01 | 0.00 | 0.03 | 0.02 | 0.00 | 0.02 | 0.01 | 0.00 | 0.01 |
| 0.00 | -0.02 | 0.01 | 0.01 | 0.00 | 0.01 | 0.00 | 0.09 | 0.01 | 0.00 | 0.06 | -0.01 | 0.00 | 0.01 |
| 0.00 | 0.09 | -0.01 | 0.06 | 0.00 | 0.01 | 0.00 | -0.01 | 0.02 | 0.04 | 0.00 | -0.04 | 0.00 | 0.01 |
| 0.00 | 0.03 | 0.01 | -0.04 | -0.04 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.05 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.03 | 0.01 | 0.00 | 0.04 | 0.00 | 0.00 | 0.01 | 0.03 | 0.14 | 0.03 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.05 | 0.02 | 0.02 | 0.00 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.03 | -0.02 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | -0.02 | 0.00 | -0.02 | 0.00 | 0.01 |
| 0.00 | -0.03 | 0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | 0.05 | 0.02 | 0.00 | 0.01 |
| 0.00 | 0.07 | 0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.13 | 0.07 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.03 | 0.01 | 0.01 | 0.00 | 0.01 |
| 0.00 | 0.17 | 0.05 | 0.02 | 0.00 | 0.00 | 0.05 | 0.00 | 0.01 | 0.19 | 0.01 | 0.02 | 0.02 | 0.02 |
| 0.02 | 0.01 | 0.01 | 0.03 | 0.00 | 0.00 | 0.00 | -0.01 | 0.11 | -0.02 | 0.00 | -0.01 | 0.00 | 0.02 |
| 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.06 | -0.03 | 0.11 | 0.00 | 0.01 | 0.02 |
| 0.00 | -0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.38 | -0.03 | 0.00 | -0.01 | 0.01 | 0.00 | 0.01 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB | CARG | CBER | CFC |
|-----------|-------|-------|-------|-------|-------|-------|-------|------|-------|-------|-------|
| 1/12/1999 | 0.00 | 0.06 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 1/13/1999 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/14/1999 | 0.00 | 0.06 | -0.01 | -0.01 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.12 |
| 1/15/1999 | 0.00 | 0.00 | -0.05 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/18/1999 | 0.00 | 0.00 | -0.04 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/19/1999 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.04 |
| 1/20/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/21/1999 | 0.00 | 0.00 | 0.03 | -0.03 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 |
| 1/22/1999 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.01 |
| 1/25/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/26/1999 | 0.00 | -0.05 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/27/1999 | 0.00 | 0.02 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | -0.06 | -0.01 |
| 1/28/1999 | 0.00 | -0.31 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 |
| 1/29/1999 | 0.00 | 0.23 | 0.00 | -0.01 | 0.01 | 0.00 | 0.01 | 0.03 | 0.00 | -0.04 | 0.00 |
| 2/1/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/2/1999 | 0.00 | -0.12 | 0.00 | -0.09 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/3/1999 | 0.00 | -0.07 | -0.05 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/4/1999 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/5/1999 | 0.00 | 0.00 | 0.00 | 0.02 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/8/1999 | 0.00 | -0.02 | -0.06 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.03 | -0.03 | 0.00 |
| 2/9/1999 | 0.00 | -0.01 | -0.06 | 0.03 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 2/10/1999 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/11/1999 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 2/12/1999 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.24 | 0.00 |
| 2/15/1999 | 0.00 | 0.00 | 0.06 | 0.04 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/16/1999 | 0.00 | 0.00 | 0.00 | 0.03 | -0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/17/1999 | 0.00 | 0.05 | 0.00 | 0.11 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/18/1999 | 0.00 | 0.03 | 0.03 | 0.03 | -0.02 | -0.01 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 |
| 2/19/1999 | 0.00 | -0.03 | -0.11 | -0.01 | -0.02 | 0.00 | -0.18 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/22/1999 | 0.00 | -0.01 | -0.01 | 0.04 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/23/1999 | 0.00 | 0.00 | 0.00 | 0.02 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.11 |
| 2/24/1999 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/25/1999 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 |
| 2/26/1999 | 0.00 | -0.05 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 |
| 3/1/1999 | 0.00 | 0.03 | -0.01 | 0.03 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 3/2/1999 | 0.00 | -0.02 | 0.03 | -0.09 | 0.00 | 0.01 | 0.14 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/3/1999 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 |
| 3/4/1999 | 0.00 | 0.02 | 0.00 | 0.06 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/5/1999 | 0.00 | 0.00 | -0.03 | 0.01 | -0.01 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 |
| 3/8/1999 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 |
| 3/9/1999 | 0.00 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.08 | 0.00 |
| 3/10/1999 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/11/1999 | 0.00 | 0.00 | 0.00 | -0.01 | -0.11 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/12/1999 | 0.00 | 0.00 | 0.00 | -0.02 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/15/1999 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.08 | -0.04 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL | MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 1/12/1999 | 0.02 | 0.01 | 0.09 | 0.00 | 0.43 | 0.05 | 0.00 | 0.00 | 0.00 | -0.03 | -0.10 | -0.01 | 0.00 | 0.00 | 0.00 | 0.62 | -0.01 | 0.02 | 0.01 | -0.01 | 0.00 | 0.03 |
| 1/13/1999 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | -0.10 | 0.00 | -0.04 | 0.00 | 0.01 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.04 | 0.00 | 0.00 | -0.01 | 0.00 |
| 1/14/1999 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.06 | 0.00 | -0.03 | 0.00 | -0.16 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/15/1999 | -0.02 | -0.01 | -0.03 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | -0.03 | 0.03 | 0.00 | 0.00 | -0.03 | -0.02 | -0.01 | 0.00 | -0.02 | -0.01 |
| 1/18/1999 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | -0.02 | 0.00 | -0.14 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | -0.09 | -0.08 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 |
| 1/19/1999 | -0.06 | 0.00 | -0.02 | 0.00 | -0.02 | -0.02 | 0.00 | -0.04 | 0.00 | -0.13 | -0.06 | -0.01 | 0.00 | 0.01 | 0.03 | -0.05 | -0.03 | -0.04 | -0.01 | 0.00 | -0.01 | -0.01 |
| 1/20/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/21/1999 | -0.04 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.17 | -0.03 | 0.00 | 0.00 | 0.04 | 0.00 | 0.01 | -0.03 | 0.03 | 0.00 | 0.00 | 0.02 | 0.00 |
| 1/22/1999 | 0.00 | 0.01 | -0.09 | 0.00 | 0.01 | -0.01 | 0.00 | -0.01 | -0.02 | 0.02 | -0.07 | -0.03 | 0.00 | 0.00 | -0.05 | -0.01 | -0.07 | 0.00 | 0.01 | -0.03 | -0.02 | -0.01 |
| 1/25/1999 | -0.04 | 0.00 | 0.02 | 0.00 | 0.00 | -0.04 | -0.01 | 0.00 | 0.04 | 0.00 | 0.03 | -0.01 | 0.00 | -0.02 | -0.02 | -0.01 | -0.02 | 0.00 | -0.08 | 0.02 | 0.00 | 0.00 |
| 1/26/1999 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.09 | -0.01 | 0.00 | 0.03 | -0.02 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/27/1999 | -0.12 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | -0.02 | 0.00 | -0.03 | 0.02 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.01 | 0.06 | 0.00 | 0.00 | 0.00 | -0.01 |
| 1/28/1999 | -0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.03 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | -0.06 | 0.00 | 0.00 | -0.02 | -0.01 |
| 1/29/1999 | 0.07 | 0.00 | -0.01 | -0.03 | -0.01 | -0.06 | 0.00 | 0.02 | 0.00 | -0.03 | 0.03 | 0.00 | 0.00 | -0.04 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 2/1/1999 | 0.03 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.06 | 0.01 | 0.00 | 0.00 | -0.06 | 0.00 | -0.02 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/2/1999 | -0.02 | 0.00 | -0.03 | 0.00 | 0.00 | -0.07 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.04 | 0.00 | 0.04 | -0.01 |
| 2/3/1999 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.06 | -0.02 | -0.01 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 |
| 2/4/1999 | 0.01 | 0.02 | 0.00 | 0.04 | 0.02 | 0.02 | 0.00 | 0.02 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.03 | 0.00 | 0.02 | 0.00 | -0.02 | 0.00 |
| 2/5/1999 | 0.02 | -0.02 | 0.03 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.01 | 0.01 | -0.02 | 0.00 | 0.01 | 0.00 | 0.00 |
| 2/8/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.03 | 0.00 | -0.01 | 0.01 | 0.00 | 0.01 | 0.03 | 0.00 | -0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 |
| 2/9/1999 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.02 | 0.03 | 0.00 | 0.02 | 0.01 | 0.01 | 0.00 | 0.00 | -0.09 | 0.02 | 0.00 | 0.01 | -0.01 | 0.01 | 0.00 | 0.00 |
| 2/10/1999 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.05 | 0.00 | 0.04 | -0.03 | 0.05 | 0.00 | -0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 |
| 2/11/1999 | -0.02 | 0.02 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.04 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | -0.02 | 0.00 | 0.00 | -0.03 | 0.00 |
| 2/12/1999 | -0.01 | -0.01 | 0.00 | -0.01 | 0.01 | 0.01 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.04 | -0.04 | 0.01 | -0.02 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 |
| 2/15/1999 | -0.01 | -0.01 | 0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.09 | -0.02 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.04 | -0.02 | 0.00 | 0.00 | 0.00 |
| 2/16/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | -0.02 | 0.00 | -0.07 | 0.01 | -0.01 | -0.02 | -0.02 | 0.00 | 0.00 | -0.06 | 0.00 | -0.03 | 0.01 | -0.03 | 0.00 |
| 2/17/1999 | 0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | -0.02 | -0.02 | 0.02 | 0.00 | 0.00 | 0.00 | 0.04 | -0.03 | -0.02 | -0.02 | 0.00 | 0.00 | 0.00 |
| 2/18/1999 | 0.01 | -0.01 | 0.03 | 0.01 | -0.02 | -0.02 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.01 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.01 | 0.00 | 0.01 |
| 2/19/1999 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | -0.04 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | -0.03 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 2/22/1999 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.04 | 0.00 | 0.01 | 0.00 | -0.02 | 0.02 | 0.01 | 0.00 | 0.00 | -0.05 | -0.02 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 |
| 2/23/1999 | -0.10 | 0.01 | 0.00 | 0.00 | -0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | -0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.03 | -0.01 |
| 2/24/1999 | -0.01 | 0.00 | -0.03 | 0.02 | 0.02 | -0.01 | -0.08 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 2/25/1999 | 0.00 | 0.02 | 0.03 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.02 | 0.19 | 0.01 | 0.00 | 0.00 |
| 2/26/1999 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.01 | 0.13 | 0.00 | 0.00 | 0.00 |
| 3/1/1999 | 0.02 | 0.04 | 0.00 | -0.01 | -0.08 | 0.00 | 0.02 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 |
| 3/2/1999 | -0.01 | -0.04 | 0.00 | -0.01 | 0.02 | 0.00 | 0.00 | -0.01 | 0.00 | -0.03 | 0.00 | -0.01 | 0.00 | -0.04 | 0.00 | 0.03 | 0.07 | 0.00 | -0.05 | 0.01 | 0.00 | 0.00 |
| 3/3/1999 | -0.03 | -0.02 | 0.00 | 0.00 | 0.04 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.15 | 0.00 | 0.00 | 0.04 | -0.01 | -0.01 | 0.00 | 0.00 | -0.04 | 0.01 | 0.00 | 0.00 |
| 3/4/1999 | 0.00 | 0.07 | -0.02 | 0.01 | 0.00 | -0.04 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 | -0.05 | -0.01 | 0.00 | 0.00 | 0.00 |
| 3/5/1999 | 0.00 | -0.03 | 0.01 | -0.02 | -0.01 | 0.04 | 0.00 | 0.01 | 0.00 | 0.01 | -0.01 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 3/8/1999 | 0.01 | 0.04 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | -0.02 | 0.00 | -0.01 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | -0.15 | 0.00 |
| 3/9/1999 | 0.01 | 0.00 | 0.01 | 0.00 | 0.01 | -0.02 | 0.00 | -0.03 | 0.00 | 0.01 | 0.00 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.11 | -0.07 | -0.01 | 0.00 | 0.00 |
| 3/10/1999 | 0.02 | 0.01 | -0.01 | 0.00 | -0.01 | 0.03 | 0.00 | 0.03 | 0.00 | -0.01 | -0.08 | -0.03 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | -0.03 | 0.00 |
| 3/11/1999 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | -0.02 | 0.00 | 0.00 | -0.03 | 0.01 | 0.00 | -0.01 | 0.00 | -0.02 | -0.03 | 0.17 | -0.01 | 0.00 | -0.02 | 0.00 |
| 3/12/1999 | 0.00 | 0.00 | 0.00 | 0.02 | -0.02 | 0.00 | 0.00 | 0.01 | 0.00 | -0.02 | 0.03 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | -0.02 | 0.01 | -0.02 | 0.02 | 0.02 | 0.00 |
| 3/15/1999 | 0.00 | 0.01 | 0.00 | 0.00 | -0.05 | -0.01 | 0.00 | -0.04 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.05 | 0.00 | -0.03 | 0.00 | 0.00 | 0.02 | -0.02 | 0.00 | 0.00 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|
| 3/16/1999 | 0.00 | 0.00 | -0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/17/1999 | 0.00 | 0.00 | 0.00 | 0.01 | 0.03 | 0.00 | 0.00 | 0.00 |
| 3/18/1999 | 0.00 | -0.08 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/19/1999 | 0.00 | -0.08 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/22/1999 | 0.00 | 0.00 | 0.00 | -0.02 | 0.03 | 0.00 | 0.00 | 0.00 |
| 3/23/1999 | 0.00 | 0.00 | 0.00 | 0.02 | -0.02 | 0.00 | 0.00 | -0.06 |
| 3/24/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 |
| 3/25/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 |
| 3/26/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 3/27/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 |
| 3/29/1999 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | -0.03 | 0.01 |
| 3/30/1999 | 0.00 | 0.00 | 0.00 | -0.01 | -0.02 | 0.06 | 0.00 | 0.00 |
| 3/31/1999 | 0.00 | -0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 4/1/1999 | 0.00 | 0.02 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 |
| 4/6/1999 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 |
| 4/7/1999 | -0.13 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/8/1999 | 0.00 | 0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 |
| 4/9/1999 | 0.00 | -0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/12/1999 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 |
| 4/13/1999 | 0.00 | -0.02 | 0.00 | 0.01 | 0.00 | 0.01 | -0.03 | 0.00 |
| 4/14/1999 | 0.00 | -0.10 | 0.00 | 0.02 | -0.03 | -0.01 | 0.00 | 0.00 |
| 4/15/1999 | 0.00 | 0.00 | 0.00 | 0.02 | -0.02 | 0.01 | 0.00 | 0.01 |
| 4/16/1999 | 0.00 | 0.05 | 0.00 | 0.06 | 0.05 | 0.00 | -0.01 | 0.00 |
| 4/19/1999 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | -0.01 | 0.00 | 0.00 |
| 4/20/1999 | 0.00 | 0.13 | -0.05 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/21/1999 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.01 | 0.01 | 0.01 |
| 4/22/1999 | 0.00 | 0.05 | 0.00 | -0.04 | 0.00 | 0.01 | 0.01 | 0.00 |
| 4/23/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 |
| 4/26/1999 | 0.00 | 0.07 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/27/1999 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 |
| 4/28/1999 | 0.00 | 0.01 | -0.09 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/29/1999 | 0.00 | -0.01 | -0.10 | -0.01 | 0.00 | 0.00 | 0.03 | 0.01 |
| 4/30/1999 | 0.00 | 0.00 | 0.03 | -0.01 | 0.01 | 0.01 | -0.01 | 0.00 |
| 5/3/1999 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 | -0.02 |
| 5/4/1999 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/5/1999 | 0.00 | 0.00 | 0.03 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 |
| 5/6/1999 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 5/7/1999 | 0.00 | 0.07 | 0.04 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/10/1999 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 5/11/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 |
| 5/12/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 5/13/1999 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 |
| 5/14/1999 | 0.00 | -0.08 | 0.03 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 |
| 5/17/1999 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | -0.01 | 0.00 |
| 5/18/1999 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |

| CARG | CBER | CFC | CMC | CTRU | DTK | DUNL | EABL | EACAI | EAPA | EAOI | EGAD | EXP | FIRES | GWK |
|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|------|-------|-------|-------|
| -0.02 | 0.00 | -0.06 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | -0.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.08 | 0.00 | -0.09 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.04 | -0.04 | 0.00 | 0.00 | 0.00 | -0.06 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.01 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |
| 0.00 | 0.00 | -0.03 | 0.00 | -0.10 | 0.00 | -0.10 | 0.00 | -0.14 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.16 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.10 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.21 | 0.03 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.01 | 0.10 | 0.00 | 0.00 | 0.00 | -0.01 | 0.03 | 0.00 |
| 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | -0.02 | 0.00 | 0.07 | 0.04 | 0.00 | 0.00 | 0.00 | -0.04 | 0.05 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 |
| 0.00 | 0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.03 | 0.00 | 0.10 | 0.00 | 0.00 | -0.05 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.05 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | -0.01 | -0.01 | -0.04 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | -0.01 | 0.02 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | -0.12 | 0.00 | -0.55 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.08 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 |
| 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.07 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.03 | 0.00 | 0.00 | 0.03 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.11 | 0.00 | 0.00 | -0.03 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | -0.15 | 0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.15 | -0.03 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.06 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 |
| 0.00 | 0.00 | 0.01 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.26 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.14 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 |

| MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | 0.01 | 0.08 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.02 | 0.00 | -0.02 | -0.01 | -0.03 | 0.00 |
| 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | -0.01 | 0.00 | -0.16 | 0.00 | 0.07 | -0.01 |
| 0.00 | -0.05 | -0.01 | -0.01 | 0.00 | -0.05 | 0.01 | 0.00 | -0.01 | -0.57 | 0.00 | -0.01 | 0.00 | -0.02 |
| 0.00 | -0.03 | 0.03 | 0.00 | 0.00 | 0.00 | -0.01 | 0.04 | 0.03 | 0.00 | 0.00 | 0.01 | -0.04 | 0.00 |
| 0.00 | 0.02 | -0.02 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | -0.01 | -0.01 | 0.00 | 0.03 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | -0.36 | -0.03 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.02 | 0.00 | 0.15 | 0.00 | -0.01 | -0.01 |
| 0.00 | 0.22 | 0.02 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | -0.02 | 0.14 | 0.04 | 0.00 | 0.01 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.24 | 0.01 | 0.00 | 0.00 | 0.03 | 0.00 | -0.01 | 0.02 | 0.00 | 0.05 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.03 | -0.04 | 0.01 | 0.00 | -0.01 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | -0.13 | -0.01 | 0.00 |
| 0.00 | 0.02 | 0.03 | -0.01 | 0.01 | 0.00 | 0.01 | 0.00 | 0.01 | 0.33 | 0.00 | 0.09 | 0.01 | 0.02 |
| 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | -0.04 | -0.03 | 0.00 | 0.03 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.04 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.15 | 0.01 | 0.01 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.09 | 0.00 | 0.00 | 0.02 | 0.00 |
| 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.05 | 0.00 |
| -0.07 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.02 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.06 | -0.03 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | -0.02 | 0.00 | -0.02 | 0.02 | 0.00 | 0.00 |
| 0.00 | -0.04 | -0.16 | 0.00 | 0.00 | -0.01 | 0.04 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 |
| 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.02 | -0.01 | 0.01 | 0.00 | -0.02 | 0.00 |
| 0.00 | -0.01 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.01 | 0.05 | 0.00 |
| 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.02 | -0.03 | 0.00 |
| 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | -0.01 | -0.20 | 0.00 | -0.01 | 0.00 | -0.01 |
| 0.00 | 0.01 | -0.04 | 0.01 | 0.00 | -0.09 | 0.05 | 0.01 | 0.00 | 0.29 | 0.01 | 0.01 | 0.00 | 0.01 |
| -0.09 | 0.00 | -0.01 | -0.03 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.03 | -0.01 |
| 0.00 | -0.01 | 0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | -0.02 | 0.01 | 0.00 | 0.03 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.05 | 0.01 | 0.00 | 0.07 | -0.03 | 0.00 | -0.01 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.03 | -0.06 | 0.00 | 0.24 | -0.01 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.06 | 0.00 | -0.01 | 0.09 | 0.03 | -0.04 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 |
| 0.00 | -0.01 | -0.01 | -0.13 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.03 | 0.01 | -0.02 | 0.03 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | -0.01 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.09 | -0.01 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.03 | 0.02 | 0.01 | 0.07 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | -0.01 | -0.07 | 0.01 |
| 0.00 | -0.01 | 0.01 | 0.08 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.04 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | -0.02 | 0.01 | 0.01 | 0.00 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|
| 5/19/1999 | 0.04 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 |
| 5/20/1999 | -0.01 | 0.00 | 0.00 | 0.05 | 0.05 | -0.01 | 0.00 | 0.02 |
| 5/21/1999 | 0.03 | 0.00 | 0.00 | 0.00 | -0.06 | 0.01 | 0.00 | 0.00 |
| 5/24/1999 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 5/25/1999 | 0.03 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 5/26/1999 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/27/1999 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 |
| 5/28/1999 | 0.03 | 0.00 | 0.00 | -0.02 | 0.02 | -0.01 | 0.00 | 0.00 |
| 5/31/1999 | -0.01 | 0.00 | -0.07 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 6/2/1999 | -0.01 | 0.00 | -0.05 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 |
| 6/3/1999 | 0.01 | 0.01 | 0.03 | 0.00 | -0.01 | 0.03 | 0.00 | 0.00 |
| 6/4/1999 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 6/7/1999 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/8/1999 | -0.02 | -0.02 | -0.04 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/9/1999 | -0.02 | 0.00 | 0.00 | -0.01 | 0.00 | -0.03 | 0.00 | 0.00 |
| 6/10/1999 | 0.02 | -0.01 | 0.04 | 0.01 | 0.00 | 0.03 | 0.00 | 0.00 |
| 6/11/1999 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 6/14/1999 | -0.01 | -0.03 | -0.07 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 6/15/1999 | 0.02 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 6/16/1999 | -0.01 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/17/1999 | -0.03 | 0.00 | -0.02 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 |
| 6/18/1999 | -0.01 | 0.00 | 0.01 | -0.01 | -0.01 | -0.02 | 0.00 | 0.00 |
| 6/21/1999 | 0.01 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 6/22/1999 | 0.00 | 0.00 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 |
| 6/23/1999 | 0.00 | 0.00 | 0.01 | -0.01 | -0.01 | 0.01 | 0.00 | 0.00 |
| 6/24/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 |
| 6/25/1999 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 | -0.21 | 0.01 |
| 6/28/1999 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | -0.02 |
| 6/29/1999 | -0.03 | 0.00 | -0.01 | 0.00 | 0.01 | 0.02 | 0.00 | 0.02 |
| 6/30/1999 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 |
| 7/1/1999 | 0.01 | 0.02 | 0.04 | 0.00 | 0.04 | 0.01 | 0.00 | 0.03 |
| 7/2/1999 | -0.03 | -0.01 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | -0.02 |
| 7/5/1999 | 0.02 | 0.01 | 0.00 | 0.00 | 0.02 | 0.01 | -0.01 | 0.01 |
| 7/6/1999 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | -0.01 |
| 7/7/1999 | 0.00 | 0.00 | -0.04 | 0.00 | 0.01 | 0.01 | 0.07 | 0.02 |
| 7/8/1999 | 0.01 | 0.00 | 0.04 | 0.00 | 0.04 | -0.03 | 0.00 | -0.02 |
| 7/9/1999 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | -0.15 | 0.00 | 0.03 |
| 7/12/1999 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 7/13/1999 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 7/14/1999 | 0.01 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 7/15/1999 | -0.01 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 7/16/1999 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.05 | 0.00 |
| 7/19/1999 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.02 |
| 7/20/1999 | 0.00 | 0.01 | 0.01 | 0.00 | -0.02 | 0.00 | 0.10 | 0.02 |
| 7/21/1999 | 0.00 | 0.01 | 0.00 | 0.02 | -0.06 | 0.00 | 0.06 | 0.00 |

| MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | 0.00 | -0.02 | -0.05 | 0.00 | -0.06 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.08 | -0.01 |
| 0.00 | 0.00 | 0.01 | 0.01 | 0.47 | -0.02 | -0.11 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.02 |
| 0.00 | 0.01 | 0.00 | 0.01 | -0.31 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 |
| 0.00 | 0.01 | -0.01 | -0.01 | 0.00 | 0.04 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | -0.03 | 0.00 |
| 0.00 | 0.00 | 0.02 | 0.04 | 0.00 | -0.06 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.03 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.03 | -0.08 | 0.08 | 0.02 | 0.00 | 0.03 | -0.01 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 0.00 | -0.01 | -0.03 | 0.02 | 0.00 | -0.02 | 0.00 | 0.06 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.07 | 0.02 | -0.05 | 0.00 | -0.05 | -0.02 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.03 | -0.02 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | -0.01 | -0.08 | 0.00 |
| 0.00 | 0.00 | 0.02 | -0.17 | 0.00 | 0.01 | 0.00 | 0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.02 | 0.15 | 0.05 | 0.03 | 0.00 | -0.04 | 0.01 | 0.00 | 0.00 | 0.00 | 0.17 | 0.01 |
| 0.00 | -0.02 | 0.01 | 0.11 | 0.06 | 0.02 | 0.02 | 0.01 | -0.01 | 0.01 | 0.02 | 0.03 | 0.07 | 0.06 |
| 0.00 | 0.03 | 0.00 | 0.01 | 0.16 | 0.00 | 0.00 | -0.01 | -0.05 | 0.00 | 0.00 | -0.03 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | -0.16 | 0.00 |
| 0.00 | 0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.19 | 0.00 |
| 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.09 | -0.01 | 0.00 | -0.33 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.04 | 0.00 | 0.01 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.00 | -0.01 | 0.14 | 0.02 | 0.00 | 0.01 | 0.00 | -0.08 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.05 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | -0.15 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | -0.01 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | -0.02 | -0.27 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 |
| 0.00 | -0.02 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.04 | 0.06 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | -0.03 | 0.00 | 0.00 | 0.02 | -0.01 |
| 0.00 | 0.02 | 0.03 | -0.02 | 0.00 | 0.02 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.04 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.09 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.04 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.01 | 0.00 | 0.02 | 0.00 |
| 0.00 | 0.01 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | -0.02 | 0.00 | 0.00 | -0.04 | 0.00 |
| 0.00 | -0.04 | 0.02 | -0.01 | 0.00 | 0.00 | -0.02 | 0.01 | -0.01 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.02 | -0.04 | 0.02 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.05 | 0.02 | 0.00 | 0.01 |
| 0.00 | -0.01 | 0.03 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 |
| 0.00 | 0.01 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 |
| 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.07 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.03 | 0.02 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.04 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.21 | -0.02 | -0.01 | 0.00 | -0.01 |
| 0.00 | -0.06 | 0.03 | -0.04 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.01 | 0.03 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.03 | -0.03 | 0.01 | 0.00 | -0.17 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.03 | -0.01 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.20 | 0.00 | 0.02 | 0.00 | 0.15 | 0.00 | 0.02 | 0.00 | 0.01 |
| 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | -0.08 | 0.02 | -0.03 | 0.01 | 0.00 | 0.01 | 0.00 | -0.04 | 0.00 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|
| 7/22/1999 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.03 | -0.03 |
| 7/23/1999 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 |
| 7/26/1999 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 |
| 7/27/1999 | 0.01 | 0.02 | 0.00 | -0.02 | 0.02 | 0.02 | 0.00 | -0.01 |
| 7/28/1999 | 0.00 | -0.01 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 |
| 7/29/1999 | 0.01 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.04 | 0.00 |
| 7/30/1999 | 0.01 | 0.01 | 0.00 | 0.00 | -0.02 | -0.01 | -0.01 | -0.01 |
| 8/1/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/2/1999 | -0.03 | 0.00 | 0.00 | 0.00 | 0.02 | -0.03 | -0.01 | 0.01 |
| 8/3/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.03 | -0.01 | -0.01 |
| 8/4/1999 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.03 | -0.01 | 0.02 |
| 8/5/1999 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 8/6/1999 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | -0.03 | -0.04 | -0.01 |
| 8/9/1999 | 0.00 | -0.01 | 0.00 | 0.00 | -0.04 | -0.01 | 0.00 | 0.01 |
| 8/10/1999 | 0.00 | 0.01 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.01 |
| 8/11/1999 | -0.01 | -0.01 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.01 |
| 8/12/1999 | 0.01 | 0.02 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | -0.01 |
| 8/13/1999 | 0.00 | -0.01 | 0.00 | 0.00 | -0.04 | -0.02 | 0.00 | -0.01 |
| 8/16/1999 | 0.00 | -0.01 | 0.00 | 0.00 | -0.08 | -0.05 | 0.00 | 0.00 |
| 8/17/1999 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | -0.02 | -0.01 |
| 8/18/1999 | -0.02 | 0.00 | -0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 8/19/1999 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 8/20/1999 | 0.00 | 0.02 | 0.00 | 0.00 | 0.02 | 0.03 | 0.00 | -0.02 |
| 8/23/1999 | 0.00 | -0.01 | 0.00 | 0.00 | -0.02 | -0.02 | 0.00 | 0.00 |
| 8/24/1999 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.01 |
| 8/25/1999 | 0.00 | -0.01 | -0.03 | 0.00 | 0.01 | 0.02 | 0.00 | -0.02 |
| 8/26/1999 | -0.05 | -0.01 | -0.01 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 |
| 8/27/1999 | 0.02 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | -0.01 |
| 8/30/1999 | -0.03 | -0.01 | 0.00 | 0.00 | 0.01 | -0.03 | 0.00 | -0.01 |
| 8/31/1999 | 0.08 | -0.01 | -0.04 | 0.00 | -0.02 | 0.00 | 0.00 | -0.04 |
| 9/1/1999 | -0.08 | 0.02 | 0.01 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 |
| 9/2/1999 | 0.00 | -0.01 | 0.00 | 0.00 | 0.11 | 0.00 | -0.06 | 0.00 |
| 9/3/1999 | -0.03 | 0.02 | 0.00 | 0.00 | -0.11 | 0.00 | 0.00 | 0.00 |
| 9/6/1999 | 0.00 | -0.02 | 0.05 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 |
| 9/7/1999 | -0.02 | 0.01 | -0.08 | 0.00 | 0.03 | 0.01 | 0.00 | 0.00 |
| 9/8/1999 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 |
| 9/9/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 9/10/1999 | -0.01 | -0.01 | 0.00 | -0.17 | -0.01 | -0.01 | 0.00 | 0.00 |
| 9/13/1999 | -0.01 | 0.01 | 0.11 | 0.00 | -0.03 | 0.00 | 0.00 | -0.03 |
| 9/14/1999 | -0.11 | 0.02 | 0.00 | 0.00 | 0.02 | 0.04 | 0.00 | 0.03 |
| 9/15/1999 | 0.05 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 9/16/1999 | 0.03 | -0.02 | 0.00 | 0.00 | -0.05 | -0.07 | -0.04 | -0.02 |
| 9/17/1999 | -0.06 | 0.01 | 0.00 | 0.00 | 0.00 | -0.09 | 0.00 | -0.01 |
| 9/20/1999 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.13 | -0.04 | -0.01 |
| 9/21/1999 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

| MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | 0.00 | -0.01 | 0.03 | 0.00 | 0.01 | -0.02 | 0.01 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.03 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.11 | 0.00 |
| 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.05 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.07 |
| 0.00 | -0.01 | -0.04 | -0.03 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.02 | -0.03 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.02 | -0.01 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | -0.04 | -0.01 |
| 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.01 | -0.13 | 0.00 |
| 0.13 | -0.05 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 | -0.02 | 0.01 | 0.01 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.14 | -0.01 |
| 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.02 | 0.02 | 0.01 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 | -0.03 | 0.00 | 0.01 |
| 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.01 | 0.00 | 0.02 | 0.00 | 0.01 | -0.01 | 0.00 | -0.01 | 0.01 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.07 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 |
| 0.00 | -0.06 | 0.02 | -0.04 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.01 | -0.01 | -0.01 | -0.01 | 0.00 | -0.03 | 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | -0.06 | 0.00 | -0.11 | 0.00 |
| 0.00 | 0.00 | 0.03 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.03 | 0.00 | 0.09 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | -0.02 | -0.01 |
| 0.00 | -0.04 | 0.01 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.05 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | -0.01 | -0.01 | 0.06 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.02 | -0.05 | 0.11 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 |
| 0.00 | 0.04 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.02 | 0.00 | -0.02 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | -0.04 | -0.02 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.03 | 0.11 | 0.00 | -0.05 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.02 | -0.08 | 0.04 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.05 | -0.04 | -0.06 | -0.07 | -0.03 | 0.01 | 0.00 | 0.01 | -0.08 | 0.00 | -0.02 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.00 | 0.03 | 0.02 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | -0.05 | 0.00 |
| 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.02 | 0.02 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | -0.03 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.03 | -0.01 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB | CARG | CBER | CFC |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 9/22/1999 | 0.00 | 0.01 | 0.00 | 0.02 | -0.01 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/23/1999 | 0.04 | 0.04 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/24/1999 | 0.00 | 0.00 | -0.03 | -0.01 | 0.01 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 |
| 9/27/1999 | 0.00 | -0.02 | 0.04 | 0.00 | 0.00 | -0.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/28/1999 | 0.00 | 0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/29/1999 | 0.00 | 0.01 | -0.01 | 0.03 | 0.01 | 0.12 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 |
| 9/30/1999 | 0.00 | 0.02 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.20 | 0.00 |
| 10/1/1999 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 1.00 | -0.07 | 0.00 |
| 10/4/1999 | 0.00 | 0.00 | 0.03 | 0.00 | 0.01 | 0.01 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 10/5/1999 | 0.03 | 0.00 | -0.04 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.02 | 0.00 |
| 10/6/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/7/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | -0.04 |
| 10/8/1999 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 |
| 10/12/1999 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/13/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/14/1999 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/15/1999 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 | 0.02 |
| 10/18/1999 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 10/19/1999 | 0.00 | 0.00 | 0.00 | -0.02 | -0.02 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/21/1999 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.09 | 0.00 | -0.03 | 0.00 |
| 10/22/1999 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/25/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 10/26/1999 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 10/27/1999 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 |
| 10/28/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 |
| 10/29/1999 | 0.00 | -0.10 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 |
| 11/1/1999 | 0.00 | -0.01 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/2/1999 | 0.00 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 11/3/1999 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/4/1999 | 0.00 | 0.03 | -0.04 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 11/5/1999 | 0.00 | 0.03 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/8/1999 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 11/9/1999 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/10/1999 | 0.00 | 0.00 | -0.03 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/11/1999 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/12/1999 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/15/1999 | 0.00 | 0.04 | 0.07 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/16/1999 | 0.00 | -0.04 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |
| 11/17/1999 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |
| 11/18/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | -0.10 | -0.10 | 0.00 |
| 11/19/1999 | 0.00 | 0.00 | 0.00 | 0.04 | 0.01 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/22/1999 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/23/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 11/24/1999 | 0.00 | -0.09 | 0.01 | 0.01 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | -0.05 | 0.01 |
| 11/25/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | -0.03 |

| CMC | CTRU | DTK | DUNLI | EABL | EACAI | EAPA | EAPOL | EGAD | EXP | FIRES | GWK |
|-------|------|-------|-------|-------|-------|------|-------|-------|-------|-------|-------|
| 0.00 | 0.00 | 0.04 | 0.00 | -0.04 | 0.00 | 0.00 | -0.17 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.02 | 0.00 | -0.05 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 | -0.09 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.02 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 |
| -0.02 | 0.00 | 0.13 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.04 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.02 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.03 | 0.00 | -0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| -0.03 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | -0.22 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.04 |
| 0.03 | 0.00 | 0.04 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.02 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.03 | 0.00 |
| 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.04 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.00 | -0.02 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.02 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 |
| 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | -0.14 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.04 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.16 | -0.01 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 |
| 0.00 | 0.00 | 0.00 | -0.02 | -0.16 | -0.07 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 |
| 0.00 | 0.00 | 0.00 | -0.15 | 0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.05 | 0.01 | 0.00 | 0.00 | 0.15 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.15 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.03 | 0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.08 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | -0.01 | 0.00 | -0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.07 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL |
|------------|-------|-------|-------|-------|-------|-------|------|-------|
| 9/22/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/23/1999 | 0.03 | 0.00 | -0.06 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 |
| 9/24/1999 | 0.02 | 0.02 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 |
| 9/27/1999 | -0.02 | 0.00 | -0.03 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 |
| 9/28/1999 | 0.01 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/29/1999 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.01 |
| 9/30/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.07 | 0.08 | 0.00 | 0.00 |
| 10/1/1999 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 |
| 10/4/1999 | -0.02 | 0.04 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 |
| 10/5/1999 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/6/1999 | 0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 |
| 10/7/1999 | 0.00 | 0.00 | -0.05 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 |
| 10/8/1999 | 0.00 | 0.00 | 0.02 | 0.00 | 0.04 | 0.01 | 0.00 | 0.00 |
| 10/12/1999 | -0.01 | 0.00 | 0.00 | 0.01 | -0.05 | -0.01 | 0.00 | -0.02 |
| 10/13/1999 | 0.01 | 0.01 | -0.01 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 |
| 10/14/1999 | 0.01 | 0.01 | -0.01 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 |
| 10/15/1999 | -0.01 | -0.04 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/18/1999 | -0.01 | 0.05 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.02 |
| 10/19/1999 | 0.01 | -0.03 | 0.00 | 0.00 | -0.03 | 0.02 | 0.00 | -0.01 |
| 10/21/1999 | 0.00 | 0.03 | 0.00 | 0.00 | -0.01 | 0.02 | 0.00 | -0.06 |
| 10/22/1999 | 0.00 | -0.01 | -0.04 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 10/25/1999 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | -0.01 |
| 10/26/1999 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.05 | 0.00 | -0.02 |
| 10/27/1999 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.02 | 0.00 | -0.02 |
| 10/28/1999 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | -0.03 | 0.00 | -0.03 |
| 10/29/1999 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.07 | 0.00 | -0.01 |
| 11/1/1999 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.02 |
| 11/2/1999 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | -0.02 | 0.00 | -0.02 |
| 11/3/1999 | 0.00 | 0.00 | -0.01 | 0.00 | -0.03 | 0.05 | 0.00 | 0.02 |
| 11/4/1999 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 |
| 11/5/1999 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 11/8/1999 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.09 | 0.00 |
| 11/9/1999 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 11/10/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 |
| 11/11/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 11/12/1999 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 |
| 11/15/1999 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 11/16/1999 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | -0.01 | 0.00 | 0.00 |
| 11/17/1999 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.04 | 0.00 | 0.00 |
| 11/18/1999 | 0.01 | 0.01 | 0.00 | 0.00 | 0.02 | 0.04 | 0.00 | 0.00 |
| 11/19/1999 | 0.00 | -0.01 | 0.05 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 |
| 11/22/1999 | -0.08 | 0.00 | 0.00 | 0.00 | 0.06 | 0.01 | 0.00 | 0.00 |
| 11/23/1999 | 0.03 | 0.00 | -0.02 | 0.00 | 0.03 | 0.02 | 0.00 | 0.01 |
| 11/24/1999 | 0.03 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.16 | 0.00 |
| 11/25/1999 | 0.01 | 0.00 | 0.00 | -0.10 | -0.06 | 0.02 | 0.00 | 0.01 |

| MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | 0.01 | -0.02 | 0.01 | 0.00 | 0.03 | 0.00 | 0.02 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.04 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.01 | -0.01 | 0.01 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | -0.05 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.01 | 0.01 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.02 |
| 0.00 | 0.02 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.02 | 0.00 | 0.00 |
| 0.00 | -0.02 | 0.02 | 0.01 | 0.00 | 0.10 | 0.29 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.01 |
| 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.01 | -0.23 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 |
| 0.00 | 0.01 | 0.02 | -0.01 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | -0.03 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.51 | -0.01 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.53 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.03 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 |
| 0.00 | -0.04 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.02 | 0.04 | 0.03 | 0.00 | 0.00 |
| 0.00 | -0.06 | 0.02 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.05 | 0.02 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.00 | -0.02 | 0.02 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | -0.04 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 | -0.05 | 0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.01 | -0.02 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.06 | 0.00 |
| 0.00 | -0.01 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.24 | 0.00 |
| 0.00 | 0.00 | -0.03 | -0.01 | 0.00 | 0.02 | 0.00 | 0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.02 | 0.51 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.11 | 0.06 | 0.01 |
| 0.00 | 0.00 | -0.02 | -0.32 | 0.00 | 0.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.03 | 0.00 | -0.01 |
| 0.00 | 0.09 | 0.03 | -0.03 | -0.04 | -0.04 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 |
| 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.03 | 0.00 |
| 0.00 | 0.01 | 0.04 | -0.04 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | -0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.10 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.02 | -0.04 | 0.00 | -0.05 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 |
| 0.00 | -0.09 | 0.03 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.03 | 0.02 | 0.00 | 0.00 | -0.05 | 0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.11 | 0.00 |
| 0.00 | 0.00 | -0.02 | 0.00 | -0.37 | -0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | -0.01 |
| 0.00 | 0.01 | 0.01 | 0.01 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.07 | 0.00 |
| -0.06 | -0.01 | -0.02 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 |
| 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 |
| 0.00 | -0.03 | 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | -0.01 | 0.09 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.03 | -0.03 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.12 | 0.00 |
| 0.00 | 0.10 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.12 | 0.00 |
| 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 |
| 0.00 | -0.04 | -0.02 | 0.00 | 0.00 | 0.00 | -0.07 | 0.05 | 0.00 | 0.01 | 0.00 | 0.09 | 0.16 | 0.00 |
| 0.00 | 0.04 | -0.01 | 0.00 | 0.00 | -0.01 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | -0.08 | 0.02 | 0.00 |
| 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.06 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|
| 11/26/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 11/29/1999 | 0.00 | 0.00 | -0.01 | -0.03 | 0.00 | 0.01 | 0.00 | 0.00 |
| 11/30/1999 | 0.00 | 0.11 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/1/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/2/1999 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/3/1999 | 0.00 | 0.05 | -0.01 | 0.03 | -0.02 | 0.00 | 0.00 | 0.00 |
| 12/6/1999 | 0.00 | 0.03 | 0.00 | -0.03 | 0.00 | 0.00 | 0.01 | 0.02 |
| 12/7/1999 | 0.00 | -0.01 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/8/1999 | 0.00 | 0.01 | 0.00 | -0.03 | -0.01 | -0.02 | 0.00 | 0.00 |
| 12/9/1999 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 |
| 12/10/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.06 |
| 12/13/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/14/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 12/15/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 | -0.02 | 0.00 |
| 12/16/1999 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | -0.01 | 0.00 | -0.10 |
| 12/17/1999 | 0.00 | -0.01 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 |
| 12/20/1999 | 0.00 | -0.02 | 0.00 | 0.00 | 0.01 | 0.01 | -0.02 | 0.03 |
| 12/21/1999 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/22/1999 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/23/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/24/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/28/1999 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/29/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/30/1999 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/3/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/4/2000 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/5/2000 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 1/6/2000 | 0.00 | -0.03 | 0.01 | 0.01 | -0.01 | 0.00 | -0.01 | 0.00 |
| 1/7/2000 | 0.00 | -0.03 | -0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/10/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/11/2000 | 0.00 | -0.03 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/12/2000 | 0.00 | 0.03 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/13/2000 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | -0.04 | 0.00 | -0.01 |
| 1/14/2000 | 0.00 | -0.09 | 0.00 | 0.00 | -0.01 | 0.05 | 0.00 | 0.00 |
| 1/17/2000 | 0.08 | 0.00 | -0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.06 |
| 1/18/2000 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 1/19/2000 | 0.00 | -0.05 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 1/20/2000 | 0.00 | 0.05 | 0.00 | -0.01 | -0.01 | 0.01 | 0.00 | 0.00 |
| 1/21/2000 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 |
| 1/24/2000 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/25/2000 | 0.00 | -0.03 | 0.01 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 |
| 1/26/2000 | 0.00 | -0.01 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/27/2000 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/28/2000 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.04 |

| CARG | CBER | CFC | CMC | CTRU | DTK | DUNLI | EABL | EACAI | EAPA | EAPAI | EGAD | EXP | FIRE | GWK |
|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|------|-------|-------|-------|
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | -0.32 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | -0.06 | 0.00 | -0.08 | 0.00 | 0.00 | 0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.07 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.13 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.07 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.06 | 0.03 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.04 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.15 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.08 | -0.01 | 0.00 | 0.00 | 0.00 | 0.07 | 0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.03 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.04 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | -0.11 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.01 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 |
| 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.57 | 0.00 | 0.00 | -0.03 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|
| 11/26/1999 | 0.03 | 0.00 | 0.01 | 0.00 | 0.08 | -0.02 | 0.01 | -0.01 |
| 11/29/1999 | 0.00 | 0.00 | 0.00 | 0.00 | -0.10 | 0.00 | 0.00 | 0.01 |
| 11/30/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.12 | 0.00 | 0.00 | 0.01 |
| 12/1/1999 | -0.02 | 0.00 | 0.01 | 0.00 | -0.02 | 0.03 | 0.00 | 0.02 |
| 12/2/1999 | 0.02 | 0.00 | 0.00 | 0.00 | 0.02 | -0.02 | 0.00 | 0.00 |
| 12/3/1999 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.03 |
| 12/6/1999 | -0.04 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | -0.01 |
| 12/7/1999 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 |
| 12/8/1999 | 0.01 | 0.00 | -0.04 | 0.00 | -0.02 | 0.00 | 0.00 | 0.02 |
| 12/9/1999 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 12/10/1999 | 0.01 | 0.00 | 0.00 | -0.04 | -0.03 | 0.00 | 0.00 | 0.02 |
| 12/13/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/14/1999 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 12/15/1999 | 0.00 | 0.06 | 0.02 | 0.00 | -0.04 | -0.01 | 0.00 | 0.07 |
| 12/16/1999 | 0.00 | -0.03 | -0.01 | 0.00 | -0.05 | 0.01 | 0.00 | -0.08 |
| 12/17/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.03 |
| 12/20/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 |
| 12/21/1999 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | -0.01 |
| 12/22/1999 | 0.00 | -0.03 | 0.00 | 0.00 | 0.01 | 0.01 | -0.02 | 0.00 |
| 12/23/1999 | 0.08 | -0.01 | 0.00 | 0.00 | -0.01 | -0.03 | -0.02 | 0.01 |
| 12/24/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 |
| 12/28/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 |
| 12/29/1999 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 |
| 12/30/1999 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 1/3/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/4/2000 | -0.03 | 0.01 | -0.01 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 |
| 1/5/2000 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 |
| 1/6/2000 | 0.01 | 0.00 | 0.01 | 0.05 | 0.02 | 0.00 | 0.00 | 0.00 |
| 1/7/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 |
| 1/10/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/11/2000 | -0.01 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 1/12/2000 | 0.00 | 0.00 | 0.00 | 0.03 | 0.01 | -0.01 | 0.00 | -0.01 |
| 1/13/2000 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 |
| 1/14/2000 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 |
| 1/17/2000 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 1/18/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.04 | 0.00 |
| 1/19/2000 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 |
| 1/20/2000 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 1/21/2000 | -0.03 | 0.03 | -0.05 | 0.00 | 0.01 | -0.01 | 0.00 | -0.01 |
| 1/24/2000 | 0.01 | 0.00 | 0.03 | 0.00 | 0.01 | 0.01 | 0.00 | 0.01 |
| 1/25/2000 | 0.00 | -0.02 | 0.03 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 |
| 1/26/2000 | 0.00 | 0.00 | 0.00 | 0.03 | 0.01 | 0.00 | 0.00 | 0.00 |
| 1/27/2000 | -0.03 | -0.01 | -0.01 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 |
| 1/28/2000 | -0.01 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

| MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | 0.00 | 0.02 | -0.01 | -0.01 | 0.00 | -0.12 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | -0.04 | -0.01 | 0.00 | 0.06 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | -0.04 | 0.00 | -0.01 | 0.00 | 0.11 | -0.01 | -0.06 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.04 | 0.16 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.10 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.05 | -0.01 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.12 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.01 | 0.03 | 0.03 | 0.00 | -0.01 | 0.00 | -0.05 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | -0.01 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.14 | 0.15 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.12 | -0.02 | 0.00 |
| 0.00 | 0.01 | -0.01 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 | 0.00 | -0.02 | 0.00 |
| 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.02 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.01 | -0.01 | 0.00 | 0.06 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 | 0.01 | 0.01 | 0.12 | 0.00 | 0.00 | -0.10 | 0.01 |
| 0.00 | 0.00 | -0.03 | 0.00 | -0.04 | 0.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.10 | 0.00 |
| 0.00 | 0.01 | 0.04 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.12 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | -0.01 | -0.01 | 0.02 | 0.00 | -0.11 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 |
| 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | -0.06 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 |
| 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.02 | -0.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.08 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.04 | -0.02 | 0.01 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | -0.02 | 0.01 | -0.01 | 0.00 | -0.04 | 0.00 | 0.01 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.06 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB | CARG | CBER | CFC |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|------|-------|-------|
| 1/31/2000 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/1/2000 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 2/2/2000 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/3/2000 | 0.00 | 0.05 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/4/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 2/7/2000 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/8/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/9/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 |
| 2/10/2000 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/11/2000 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/14/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/15/2000 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/16/2000 | 0.00 | 0.00 | -0.01 | 0.00 | 0.11 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 |
| 2/17/2000 | 0.00 | 0.00 | 0.00 | -0.01 | 0.02 | -0.13 | 0.00 | 0.04 | 0.00 | -0.01 | 0.00 |
| 2/18/2000 | 0.00 | 0.00 | -0.01 | 0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 |
| 2/21/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.16 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/22/2000 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 |
| 2/23/2000 | 0.00 | 0.00 | 0.00 | 0.03 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/24/2000 | 0.00 | 0.00 | 0.00 | 0.07 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 |
| 2/25/2000 | 0.00 | 0.00 | 0.00 | 0.08 | 0.01 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 |
| 2/28/2000 | 0.00 | -0.09 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/29/2000 | 0.00 | 0.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/1/2000 | 0.00 | 0.00 | 0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 |
| 3/2/2000 | 0.00 | 0.01 | -0.02 | 0.07 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/3/2000 | 0.00 | 0.00 | 0.00 | -0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/6/2000 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 |
| 3/7/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.22 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/8/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/9/2000 | 0.00 | -0.05 | 0.00 | -0.01 | -0.08 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/10/2000 | -0.10 | 0.00 | 0.00 | 0.00 | -0.11 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/13/2000 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/14/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 3/15/2000 | 0.00 | 0.05 | 0.02 | -0.34 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/16/2000 | -0.01 | 0.00 | 0.03 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/17/2000 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.25 | 0.04 | 0.00 | 0.00 | -0.13 | 0.00 |
| 3/20/2000 | 0.00 | 0.00 | -0.04 | 0.00 | 0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 3/21/2000 | 0.00 | 0.04 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/22/2000 | 0.00 | 0.06 | 0.00 | 0.07 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.02 | 0.03 |
| 3/23/2000 | 0.00 | 0.00 | 0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 3/24/2000 | 0.00 | 0.10 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/27/2000 | 0.00 | 0.03 | -0.03 | -0.03 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 3/28/2000 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 3/29/2000 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/30/2000 | 0.00 | 0.00 | 0.04 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 3/31/2000 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | -0.21 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

| CMC | CTRU | DTK | DUNL | EABL | EACAI | EAPA | EAPOI | EGAD | EXP | FIRES | GWK |
|-------|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.07 | 0.00 | 0.00 | -0.03 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.04 | 0.01 | 0.03 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.04 | 0.02 | -0.02 | 0.00 | 0.00 | 0.00 | -0.04 | -0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.02 | 0.00 | -0.03 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.15 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.16 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.04 | 0.00 | -0.01 | 0.00 | -0.01 | -0.06 | 0.00 |
| 0.00 | 0.02 | 0.01 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.09 | 0.00 |
| 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.03 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 |
| 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.07 | 0.00 | 0.00 | -0.25 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | -0.12 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.04 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | -0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.00 | -0.04 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.04 | -0.01 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.02 | -0.02 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |
| -0.17 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.01 | 0.00 | 0.00 | 0.00 | 0.04 | 0.47 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|
| 1/31/2000 | -0.01 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/1/2000 | -0.02 | 0.03 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 |
| 2/2/2000 | -0.02 | -0.03 | 0.04 | 0.00 | -0.07 | -0.02 | 0.00 | -0.04 |
| 2/3/2000 | 0.00 | 0.00 | -0.06 | 0.00 | -0.06 | -0.01 | 0.00 | 0.04 |
| 2/4/2000 | -0.01 | 0.03 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.02 |
| 2/7/2000 | -0.02 | -0.04 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.02 |
| 2/8/2000 | -0.02 | 0.00 | 0.01 | 0.00 | 0.02 | 0.01 | 0.16 | 0.00 |
| 2/9/2000 | 0.00 | -0.02 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 |
| 2/10/2000 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 |
| 2/11/2000 | 0.01 | -0.01 | 0.00 | 0.00 | -0.01 | -0.06 | -0.03 | 0.00 |
| 2/14/2000 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 |
| 2/15/2000 | 0.00 | -0.02 | 0.00 | 0.00 | -0.02 | -0.06 | 0.26 | 0.00 |
| 2/16/2000 | -0.14 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.21 | 0.00 |
| 2/17/2000 | 0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 |
| 2/18/2000 | 0.00 | -0.02 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | -0.01 |
| 2/21/2000 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/22/2000 | 0.03 | -0.06 | 0.00 | -0.08 | -0.01 | 0.01 | 0.00 | 0.04 |
| 2/23/2000 | 0.02 | 0.00 | 0.00 | 0.00 | 0.02 | 0.05 | 0.00 | 0.01 |
| 2/24/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.04 | 0.00 | -0.01 |
| 2/25/2000 | 0.00 | 0.04 | 0.05 | 0.00 | -0.04 | 0.01 | 0.04 | -0.01 |
| 2/28/2000 | 0.01 | -0.09 | 0.00 | -0.12 | 0.00 | 0.03 | 0.00 | -0.02 |
| 2/29/2000 | 0.00 | 0.07 | 0.01 | 0.00 | 0.04 | -0.03 | -0.01 | 0.01 |
| 3/1/2000 | 0.01 | 0.12 | 0.00 | -0.12 | 0.01 | 0.00 | 0.00 | -0.01 |
| 3/2/2000 | 0.03 | 0.00 | 0.00 | 0.00 | -0.04 | 0.01 | 0.00 | 0.03 |
| 3/3/2000 | 0.00 | 0.00 | 0.03 | 0.00 | 0.02 | -0.03 | 0.00 | 0.00 |
| 3/6/2000 | -0.04 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 |
| 3/7/2000 | 0.00 | 0.10 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 |
| 3/8/2000 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 |
| 3/9/2000 | 0.00 | -0.08 | 0.00 | 0.00 | -0.02 | 0.00 | -0.03 | 0.00 |
| 3/10/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.03 |
| 3/13/2000 | 0.05 | 0.01 | 0.00 | 0.00 | 0.02 | 0.07 | 0.00 | -0.03 |
| 3/14/2000 | 0.00 | -0.04 | 0.00 | 0.00 | -0.02 | -0.06 | 0.04 | 0.02 |
| 3/15/2000 | -0.03 | -0.02 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | -0.01 |
| 3/16/2000 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 3/17/2000 | 0.02 | 0.01 | -0.04 | 0.00 | 0.00 | 0.01 | 0.00 | -0.02 |
| 3/20/2000 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 |
| 3/21/2000 | 0.00 | -0.03 | 0.00 | 0.01 | 0.00 | 0.01 | -0.03 | 0.00 |
| 3/22/2000 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.03 | -0.03 | 0.01 |
| 3/23/2000 | -0.01 | 0.00 | 0.00 | 0.00 | -0.03 | -0.02 | 0.00 | 0.00 |
| 3/24/2000 | 0.03 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | -0.03 |
| 3/27/2000 | 0.00 | -0.03 | 0.00 | 0.00 | -0.01 | 0.03 | 0.00 | 0.00 |
| 3/28/2000 | 0.02 | -0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.01 |
| 3/29/2000 | -0.01 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 3/30/2000 | 0.03 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 |
| 3/31/2000 | 0.00 | 0.01 | -0.01 | 0.00 | -0.15 | -0.01 | 0.00 | 0.00 |

| MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | 0.01 | 0.01 | -0.01 | 0.00 | -0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |
| 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | -0.19 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.14 | 0.01 | 0.00 | -0.02 | -0.01 | 0.03 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.03 | -0.02 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.01 | -0.06 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.03 | 0.00 | 0.00 | 0.00 | -0.03 | 0.04 | 0.00 | 0.01 |
| 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | -0.04 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | -0.04 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.03 | 0.00 |
| 0.00 | -0.08 | 0.01 | 0.01 | 0.00 | -0.05 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | -0.03 | 0.00 | 0.00 |
| 0.00 | -0.04 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.04 | 0.00 | 0.03 | -0.01 | 0.00 |
| 0.00 | -0.10 | -0.01 | 0.01 | 0.00 | 0.15 | 0.00 | 0.09 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 | -0.02 | 0.01 | 0.00 |
| 0.00 | -0.01 | 0.01 | -0.01 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.02 | 0.01 | -0.18 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.01 | -0.01 | 0.00 | 0.12 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.01 | 0.00 | 0.00 | 0.03 | 0.00 | 0.01 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.18 | 0.00 | 0.00 | 0.09 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | -0.01 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | -0.11 | 0.00 | -0.07 | -0.01 | -0.01 | 0.05 | 0.03 | -0.01 | -0.01 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.05 | 0.00 | 0.02 | 0.00 | 0.00 | 0.10 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | -0.04 | 0.00 | -0.01 | 0.00 | -0.03 | 0.00 | 0.01 | 0.02 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | -0.02 | 0.00 |
| 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.03 | 0.00 | 0.01 | 0.00 | -0.04 | 0.01 | 0.00 | 0.00 | 0.00 | -0.11 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | 0.02 | 0.00 | -0.01 |
| 0.00 | 0.01 | 0.07 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.08 | -0.12 | 0.03 | -0.01 |
| 0.00 | 0.00 | -0.10 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.06 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.06 | -0.03 | 0.00 | 0.03 | 0.00 | 0.03 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 |
| 0.00 | -0.01 | -0.01 | 0.03 | 0.00 | 0.00 | 0.00 | -0.41 | 0.00 | 0.00 | 0.01 | 0.01 | -0.01 | -0.02 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.10 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.02 | -0.08 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.03 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.03 | 0.01 | 0.00 | 0.01 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 |
| 0.00 | 0.01 | -0.03 | -0.02 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | -0.01 | -0.03 | 0.02 | 0.00 | 0.00 | -0.04 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.15 | 0.00 |
| 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 | 0.03 | 0.01 | 0.00 | 0.01 | 0.03 | 0.03 | -0.16 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.38 | 0.01 |
| 0.00 | -0.09 | -0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.09 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|
| 4/3/2000 | -0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.24 | 0.00 | 0.00 |
| 4/4/2000 | 0.00 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/5/2000 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 |
| 4/6/2000 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | -0.04 | 0.00 | 0.00 |
| 4/7/2000 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 |
| 4/10/2000 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/11/2000 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.03 | 0.00 | 0.00 |
| 4/12/2000 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/13/2000 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 4/14/2000 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 |
| 4/17/2000 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 4/18/2000 | 0.00 | 0.01 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/19/2000 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 4/20/2000 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 |
| 4/25/2000 | 0.00 | 0.00 | 0.02 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 |
| 4/26/2000 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | -0.02 | 0.00 |
| 4/27/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 4/28/2000 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.02 |
| 5/2/2000 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.05 | 0.00 |
| 5/3/2000 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | -0.15 |
| 5/4/2000 | 0.00 | -0.08 | 0.00 | -0.02 | 0.02 | 0.00 | 0.00 | 0.00 |
| 5/5/2000 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/8/2000 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/9/2000 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/10/2000 | 0.00 | 0.00 | 0.02 | -0.02 | -0.01 | 0.00 | 0.00 | 0.17 |
| 5/11/2000 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 |
| 5/12/2000 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 |
| 5/15/2000 | 0.00 | 0.01 | -0.01 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 |
| 5/16/2000 | 0.00 | -0.01 | 0.00 | -0.02 | 0.00 | 0.00 | -0.09 | 0.00 |
| 5/17/2000 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 |
| 5/18/2000 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 | -0.09 | -0.06 | 0.00 |
| 5/19/2000 | 0.00 | 0.02 | -0.02 | 0.02 | -0.01 | 0.00 | -0.04 | 0.00 |
| 5/22/2000 | 0.00 | 0.00 | 0.02 | -0.03 | 0.00 | 0.10 | 0.00 | -0.04 |
| 5/23/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/24/2000 | 0.00 | -0.02 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/25/2000 | 0.00 | 0.02 | 0.00 | 0.03 | 0.09 | -0.03 | -0.03 | 0.00 |
| 5/26/2000 | 0.00 | -0.01 | -0.01 | -0.03 | -0.08 | 0.00 | 0.00 | -0.04 |
| 5/29/2000 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/30/2000 | 0.00 | -0.01 | -0.01 | 0.01 | -0.02 | 0.01 | 0.00 | -0.15 |
| 5/31/2000 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/2/2000 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 6/5/2000 | -0.01 | 0.00 | 0.01 | -0.01 | -0.03 | -0.01 | 0.00 | 0.01 |
| 6/6/2000 | 0.00 | 0.00 | -0.03 | 0.01 | 0.03 | 0.01 | 0.00 | 0.01 |
| 6/7/2000 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 |
| 6/8/2000 | 0.00 | 0.00 | 0.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|
| 4/3/2000 | -0.01 | 0.00 | 0.00 | 0.00 | 0.12 | 0.01 | 0.00 | -0.01 |
| 4/4/2000 | -0.03 | 0.02 | 0.01 | 0.00 | 0.04 | -0.01 | 0.00 | 0.00 |
| 4/5/2000 | 0.00 | 0.00 | 0.00 | 0.02 | 0.07 | 0.03 | 0.03 | -0.01 |
| 4/6/2000 | 0.01 | -0.02 | 0.00 | 0.00 | -0.01 | -0.02 | -0.04 | -0.02 |
| 4/7/2000 | 0.00 | 0.01 | -0.02 | 0.00 | 0.06 | 0.01 | 0.00 | -0.05 |
| 4/10/2000 | -0.01 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.07 | 0.00 |
| 4/11/2000 | 0.00 | 0.01 | 0.00 | -0.01 | 0.02 | 0.00 | 0.00 | -0.03 |
| 4/12/2000 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 4/13/2000 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 |
| 4/14/2000 | 0.00 | -0.01 | 0.00 | 0.00 | 0.13 | 0.00 | 0.03 | -0.01 |
| 4/17/2000 | 0.00 | 0.00 | 0.00 | 0.00 | -0.08 | 0.00 | 0.00 | 0.00 |
| 4/18/2000 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/19/2000 | -0.08 | 0.03 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.03 |
| 4/20/2000 | -0.01 | 0.02 | -0.02 | -0.04 | -0.01 | 0.00 | 0.00 | -0.03 |
| 4/25/2000 | -0.02 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 |
| 4/26/2000 | -0.03 | 0.00 | 0.00 | 0.00 | -0.03 | 0.01 | 0.02 | 0.00 |
| 4/27/2000 | 0.02 | 0.02 | 0.00 | 0.00 | -0.01 | 0.03 | 0.00 | 0.01 |
| 4/28/2000 | -0.03 | 0.00 | 0.00 | 0.00 | -0.03 | -0.02 | 0.00 | 0.02 |
| 5/2/2000 | -0.02 | -0.01 | 0.00 | 0.00 | -0.08 | 0.00 | 0.01 | 0.00 |
| 5/3/2000 | 0.05 | 0.01 | 0.00 | 0.00 | -0.07 | 0.02 | 0.00 | 0.00 |
| 5/4/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.08 | 1.46 | 0.00 | -0.01 |
| 5/5/2000 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.60 | 0.00 | -0.02 |
| 5/8/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.09 | 0.01 | 0.00 | 0.00 |
| 5/9/2000 | 0.00 | 0.02 | -0.01 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 |
| 5/10/2000 | 0.00 | -0.02 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | -0.03 |
| 5/11/2000 | -0.01 | 0.02 | 0.02 | 0.00 | 0.02 | 0.00 | -0.06 | -0.01 |
| 5/12/2000 | 0.00 | 0.00 | -0.08 | 0.00 | -0.03 | 0.00 | 0.00 | -0.10 |
| 5/15/2000 | 0.02 | -0.02 | -0.03 | 0.00 | 0.03 | 0.00 | 0.00 | 0.04 |
| 5/16/2000 | 0.01 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.03 |
| 5/17/2000 | -0.02 | -0.01 | -0.04 | 0.00 | -0.01 | 0.00 | -0.05 | 0.03 |
| 5/18/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 5/19/2000 | 0.02 | 0.00 | 0.00 | 0.00 | 0.02 | -0.02 | 0.00 | 0.00 |
| 5/22/2000 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.02 | 0.00 | -0.03 |
| 5/23/2000 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 5/24/2000 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.03 |
| 5/25/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 |
| 5/26/2000 | -0.01 | 0.00 | -0.05 | 0.00 | 0.00 | 0.05 | 0.00 | -0.15 |
| 5/29/2000 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.03 | 0.00 | -0.06 |
| 5/30/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.05 | 0.01 | -0.01 |
| 5/31/2000 | 0.00 | 0.03 | 0.00 | 0.01 | -0.03 | -0.04 | 0.00 | 0.00 |
| 6/2/2000 | 0.00 | -0.02 | 0.02 | -0.01 | -0.02 | 0.01 | 0.00 | 0.00 |
| 6/5/2000 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 6/6/2000 | -0.02 | -0.01 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 6/7/2000 | -0.02 | 0.03 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | -0.01 |
| 6/8/2000 | -0.01 | 0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 |

| MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | 0.07 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.04 | -0.01 | 0.03 | 0.00 |
| 0.00 | 0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.03 | 0.00 |
| 0.00 | 0.01 | 0.00 | -0.05 | 0.00 | 0.00 | 0.01 | 0.00 | -0.08 | 0.00 | 0.00 | -0.02 | 0.08 | 0.00 |
| 0.00 | -0.01 | 0.02 | -0.02 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 |
| 0.00 | -0.02 | -0.03 | -0.04 | 0.00 | 0.00 | -0.14 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.01 | -0.03 | 0.00 | 0.00 | 0.01 | 0.00 | -0.03 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.03 | -0.01 | -0.05 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.06 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 |
| 0.00 | -0.04 | 0.01 | -0.01 | 0.00 | -0.04 | 0.00 | 0.00 | -0.07 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | -0.01 | 0.00 | -0.01 | 0.02 | -0.01 | 0.00 |
| 0.00 | 0.05 | 0.01 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.03 | 0.01 | 0.00 |
| 0.00 | 0.04 | -0.01 | 0.01 | 0.00 | 0.00 | 0.08 | 0.00 | 0.02 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.30 | 0.00 | 0.00 | 0.01 | -0.01 |
| 0.00 | 0.01 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | -0.06 | 0.02 | 0.15 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.02 | -0.01 | 0.00 | 0.04 | 0.00 | 0.00 | -0.02 | 0.05 | 0.00 | 0.07 | -0.02 | -0.06 | 0.00 |
| 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | -0.06 | 0.00 | 0.00 | 0.03 |
| 0.00 | 0.00 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | -0.01 |
| 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.05 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.03 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | -0.01 |
| 0.00 | 0.00 | 0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | -0.01 | -0.01 | 0.00 | -0.03 | 0.00 | 0.00 | -0.02 | 0.09 | -0.01 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 | -0.01 | -0.03 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | -0.02 | 0.01 | 0.00 | -0.01 | 0.05 | 0.00 | 0.00 |
| 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.02 | 0.00 |
| 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 0.00 | -0.04 | 0.06 | 0.00 | -0.03 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.15 | 0.00 |
| 0.00 | -0.01 | -0.05 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.06 | -0.01 | -0.01 | 0.00 | 0.01 | -0.03 | 0.00 | 0.01 | -0.03 | 0.01 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.10 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | -0.01 | 0.13 | 0.01 | 0.00 | 0.04 | 0.00 | 0.09 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.01 | -0.01 | 0.00 | -0.05 | 0.00 | 0.03 | -0.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| -0.18 | -0.04 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.06 | 0.00 | -0.01 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.03 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.10 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB | CARG | CBER | CFC | CMC |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 6/9/2000 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 |
| 6/12/2000 | 0.00 | 0.00 | -0.06 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/13/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/14/2000 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | -0.04 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 6/15/2000 | 0.00 | 0.00 | 0.00 | -0.02 | -0.02 | 0.00 | -0.11 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 6/16/2000 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/19/2000 | 0.00 | -0.03 | 0.00 | 0.01 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/20/2000 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 6/21/2000 | 0.00 | -0.03 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/22/2000 | 0.00 | -0.07 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | -0.04 |
| 6/23/2000 | 0.00 | 0.00 | 0.02 | 0.01 | 0.01 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | -0.05 | -0.01 |
| 6/26/2000 | 0.00 | 0.00 | -0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 |
| 6/27/2000 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | -0.06 | -0.02 | 0.00 | 0.00 | 0.00 |
| 6/28/2000 | 0.00 | -0.12 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.08 | 0.00 |
| 6/29/2000 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | -0.13 | 0.00 |
| 6/30/2000 | 0.00 | 0.01 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.06 | 0.00 |
| 7/3/2000 | 0.00 | -0.01 | -0.02 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/4/2000 | 0.00 | 0.01 | 0.02 | 0.02 | 0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/5/2000 | 0.00 | -0.11 | 0.00 | 0.02 | 0.00 | 0.02 | 0.00 | -0.02 | 0.00 | 0.01 | 0.04 | 0.01 |
| 7/6/2000 | 0.00 | 0.12 | 0.01 | 0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.04 |
| 7/7/2000 | 0.00 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/10/2000 | 0.02 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 7/11/2000 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 |
| 7/12/2000 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | -0.02 |
| 7/13/2000 | -0.04 | -0.01 | 0.05 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.02 |
| 7/14/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 7/17/2000 | -0.02 | 0.01 | -0.19 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 7/18/2000 | 0.00 | -0.01 | 0.26 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/19/2000 | 0.00 | -0.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/20/2000 | 0.00 | 0.12 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/21/2000 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 7/24/2000 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/25/2000 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | -0.08 | 0.00 | 0.00 |
| 7/26/2000 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/27/2000 | 0.00 | 0.01 | -0.06 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 7/28/2000 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/31/2000 | 0.00 | 0.00 | 0.07 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/1/2000 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/2/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/3/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/4/2000 | 0.00 | 0.00 | 0.01 | 0.03 | 0.02 | 0.00 | -0.04 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 8/7/2000 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 |
| 8/8/2000 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/9/2000 | 0.00 | 0.00 | -0.01 | 0.08 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 |
| 8/10/2000 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

| CTRU: DTK | DUNL | EABL | EACAI | EAPA | EAPOI | EGAD | EXP | FIRE | GWK |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.04 | 0.00 | 0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.06 | -0.07 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.13 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.13 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.05 | -0.06 | 0.03 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.04 | 0.02 | -0.02 | 0.00 | 0.04 | 0.00 | 0.00 | -0.03 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 |
| 0.00 | 0.03 | 0.00 | -0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.04 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | -0.04 | 0.00 | -0.01 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.13 | 0.00 | -0.06 | -0.02 |
| 0.00 | 0.00 | 0.06 | -0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.06 | 0.02 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.01 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.01 | -0.04 | 0.08 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.11 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 |
| 0.00 | 0.00 | 0.00 | -0.01 | -0.03 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.12 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.03 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.02 | -0.11 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.02 | 0.15 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.09 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL | MARS | NBK | NIC |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|------|-------|-------|
| 6/9/2000 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.01 |
| 6/12/2000 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.07 | 0.00 |
| 6/13/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.01 | 0.00 | -0.01 | 0.00 | -0.07 | -0.01 |
| 6/14/2000 | 0.00 | 0.03 | 0.00 | 0.00 | -0.08 | -0.03 | 0.00 | 0.00 | 0.00 | -0.01 | -0.03 |
| 6/15/2000 | 0.00 | -0.02 | 0.02 | -0.04 | 0.14 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.02 |
| 6/16/2000 | 0.01 | 0.01 | 0.00 | 0.00 | -0.03 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/19/2000 | 0.06 | 0.00 | 0.00 | 0.00 | 0.03 | -0.01 | 0.05 | 0.00 | 0.00 | -0.04 | 0.00 |
| 6/20/2000 | -0.06 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 6/21/2000 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 6/22/2000 | 0.03 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.02 | 0.00 | 0.04 | -0.02 |
| 6/23/2000 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.03 | 0.00 | -0.03 | 0.02 |
| 6/26/2000 | -0.01 | 0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | -0.03 |
| 6/27/2000 | -0.04 | -0.04 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | -0.06 |
| 6/28/2000 | -0.03 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.02 | -0.06 |
| 6/29/2000 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.03 | 0.01 |
| 6/30/2000 | -0.01 | 0.03 | 0.00 | 0.00 | 0.01 | -0.02 | 0.01 | 0.00 | 0.00 | 0.03 | -0.04 |
| 7/3/2000 | 0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | -0.01 | 0.00 | -0.02 | -0.07 |
| 7/4/2000 | 0.00 | -0.03 | 0.00 | 0.00 | -0.03 | 0.01 | 0.00 | 0.02 | 0.00 | 0.02 | -0.01 |
| 7/5/2000 | -0.01 | -0.02 | 0.03 | 0.00 | -0.04 | -0.02 | 0.00 | -0.03 | 0.00 | -0.01 | -0.01 |
| 7/6/2000 | -0.01 | -0.02 | -0.02 | -0.01 | 0.07 | 0.02 | 0.00 | 0.00 | 0.00 | 0.08 | 0.04 |
| 7/7/2000 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.04 | 0.00 | -0.04 | 0.07 |
| 7/10/2000 | 0.01 | 0.00 | 0.03 | 0.00 | 0.00 | -0.04 | 0.01 | -0.04 | 0.00 | 0.00 | 0.04 |
| 7/11/2000 | -0.03 | 0.00 | 0.00 | 0.00 | -0.02 | 0.04 | 0.00 | -0.02 | 0.00 | -0.03 | 0.03 |
| 7/12/2000 | 0.01 | 0.01 | 0.00 | -0.03 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.01 |
| 7/13/2000 | -0.01 | -0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.07 | -0.01 |
| 7/14/2000 | 0.00 | -0.01 | 0.00 | 0.00 | -0.04 | 0.02 | 0.00 | 0.09 | 0.00 | 0.03 | 0.00 |
| 7/17/2000 | 0.01 | 0.00 | 0.00 | 0.02 | -0.03 | 0.00 | 0.00 | -0.08 | 0.00 | -0.07 | 0.00 |
| 7/18/2000 | 0.01 | 0.05 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.05 | 0.00 | 0.11 | -0.01 |
| 7/19/2000 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.03 | 0.00 | -0.07 | 0.09 |
| 7/20/2000 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | -0.02 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 |
| 7/21/2000 | 0.01 | 0.00 | -0.04 | 0.00 | -0.01 | -0.10 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 7/24/2000 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | -0.04 |
| 7/25/2000 | -0.02 | 0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.05 | 0.00 | 0.07 | -0.02 |
| 7/26/2000 | 0.02 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.01 | -0.10 |
| 7/27/2000 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.11 |
| 7/28/2000 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.07 |
| 7/31/2000 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 |
| 8/1/2000 | -0.03 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.01 |
| 8/2/2000 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.07 |
| 8/3/2000 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |
| 8/4/2000 | 0.01 | -0.03 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | -0.03 |
| 8/7/2000 | 0.03 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 8/8/2000 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 |
| 8/9/2000 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 8/10/2000 | 0.01 | 0.01 | 0.00 | 0.00 | -0.04 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |

| NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | -0.02 | -0.09 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.03 | 0.02 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | -0.15 | 0.00 | 0.03 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.00 | -0.04 | -0.04 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 |
| 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 | -0.14 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.01 | 0.00 | -0.04 | -0.01 | 0.03 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| -0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.02 | -0.15 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.04 | 0.00 | 0.00 | -0.03 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.02 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | -0.08 | 0.01 | -0.02 | -0.16 | -0.01 |
| -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | -0.01 | 0.00 |
| 0.02 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 |
| -0.01 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 |
| 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.02 | 0.00 | 0.01 | -0.01 | 0.01 |
| 0.00 | 0.00 | -0.08 | 0.00 | 0.01 | 0.06 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 |
| -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | -0.06 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.05 | -0.02 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.02 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.01 |
| 0.00 | 0.00 | -0.05 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.01 | 0.00 | -0.03 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | -0.02 | 0.00 |
| -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 0.01 | 0.00 | 0.02 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| -0.01 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.01 | 0.00 | -0.05 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.05 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.01 | -0.03 | 0.00 | 0.02 | 0.00 | 0.11 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.03 | -0.07 | 0.01 | -0.01 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.03 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| -0.04 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.04 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.03 | 0.00 | 0.00 | 0.02 | -0.06 | -0.01 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|
| 8/11/2000 | 0.00 | 0.03 | 0.07 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/14/2000 | 0.00 | -0.02 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 |
| 8/15/2000 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 | 0.00 |
| 8/16/2000 | -0.02 | 0.01 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 |
| 8/17/2000 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 8/18/2000 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.02 |
| 8/21/2000 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 8/22/2000 | 0.00 | -0.01 | 0.00 | 0.02 | 0.00 | -0.07 | 0.00 | 0.00 |
| 8/23/2000 | 0.00 | 0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/24/2000 | -0.04 | 0.02 | 0.00 | 0.00 | 0.01 | 0.06 | -0.05 | 0.00 |
| 8/25/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/28/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/29/2000 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/30/2000 | 0.00 | -0.03 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 8/31/2000 | 0.00 | -0.01 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 |
| 9/1/2000 | 0.00 | 0.00 | 0.00 | 0.06 | 0.00 | 0.04 | 0.00 | 0.00 |
| 9/4/2000 | 0.00 | 0.04 | -0.01 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/5/2000 | 0.00 | -0.06 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/6/2000 | -0.02 | 0.00 | 0.01 | 0.01 | 0.00 | -0.05 | 0.00 | 0.00 |
| 9/7/2000 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.07 | 0.00 | 0.00 |
| 9/8/2000 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 9/11/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.06 |
| 9/12/2000 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/13/2000 | 0.00 | 0.03 | 0.00 | 0.04 | 0.00 | 0.03 | 0.00 | 0.00 |
| 9/14/2000 | 0.00 | -0.02 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 9/15/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/18/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.10 | 0.00 |
| 9/19/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 9/20/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 9/21/2000 | 0.00 | -0.02 | 0.00 | -0.02 | 0.00 | 0.00 | -0.04 | 0.00 |
| 9/22/2000 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.09 | 0.00 |
| 9/25/2000 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 |
| 9/26/2000 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.02 | 0.00 |
| 9/27/2000 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.02 | 0.00 | 0.00 |
| 9/28/2000 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 9/29/2000 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.11 |
| 10/2/2000 | 0.00 | 0.03 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 10/3/2000 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.03 | 0.00 | 0.00 |
| 10/4/2000 | 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 |
| 10/5/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/6/2000 | 0.00 | -0.05 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 10/9/2000 | 0.00 | -0.08 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 10/11/2000 | 0.00 | 0.02 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 |
| 10/12/2000 | 0.00 | 0.00 | 0.01 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 |
| 10/13/2000 | 0.00 | 0.06 | 0.00 | -0.01 | 0.03 | 0.07 | 0.00 | 0.00 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|
| 8/11/2000 | -0.07 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 |
| 8/14/2000 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/15/2000 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 8/16/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.01 | 0.00 | -0.02 |
| 8/17/2000 | -0.04 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 |
| 8/18/2000 | -0.04 | 0.01 | -0.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/21/2000 | -0.01 | -0.01 | 0.00 | 0.00 | -0.09 | 0.02 | 0.00 | 0.00 |
| 8/22/2000 | 0.02 | 0.03 | -0.01 | 0.00 | 0.11 | 0.00 | 0.00 | -0.02 |
| 8/23/2000 | -0.02 | 0.01 | 0.00 | 0.00 | -0.06 | 0.00 | -0.04 | 0.00 |
| 8/24/2000 | 0.05 | 0.01 | 0.00 | 0.00 | 0.10 | 0.02 | 0.00 | 0.00 |
| 8/25/2000 | 0.00 | -0.01 | 0.00 | 0.00 | -0.02 | 0.02 | 0.00 | 0.00 |
| 8/28/2000 | -0.04 | 0.00 | 0.00 | 0.00 | -0.03 | 0.01 | 0.00 | 0.00 |
| 8/29/2000 | 0.14 | 0.02 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 |
| 8/30/2000 | -0.02 | 0.01 | 0.01 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 |
| 8/31/2000 | 0.02 | 0.03 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/1/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/4/2000 | 0.03 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.02 |
| 9/5/2000 | 0.01 | 0.02 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/6/2000 | 0.07 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/7/2000 | 0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 |
| 9/8/2000 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | -0.02 |
| 9/11/2000 | 0.00 | 0.04 | -0.01 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 |
| 9/12/2000 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | -0.01 |
| 9/13/2000 | 0.04 | -0.01 | 0.00 | 0.02 | 0.00 | -0.01 | 0.00 | 0.02 |
| 9/14/2000 | -0.07 | -0.04 | 0.00 | 0.00 | 0.00 | 0.01 | 0.06 | -0.02 |
| 9/15/2000 | 0.12 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/18/2000 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 9/19/2000 | -0.04 | 0.01 | 0.00 | -0.04 | 0.01 | 0.00 | 0.00 | 0.00 |
| 9/20/2000 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 |
| 9/21/2000 | 0.02 | 0.01 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 9/22/2000 | 0.04 | -0.01 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 |
| 9/25/2000 | -0.05 | -0.01 | -0.01 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 |
| 9/26/2000 | 0.01 | 0.01 | 0.00 | -0.07 | -0.01 | 0.00 | 0.00 | 0.00 |
| 9/27/2000 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 |
| 9/28/2000 | -0.01 | 0.01 | 0.00 | 0.00 | 0.01 | 0.01 | -0.02 | 0.01 |
| 9/29/2000 | 0.02 | 0.03 | 0.00 | -0.01 | 0.02 | -0.01 | 0.00 | 0.00 |
| 10/2/2000 | -0.03 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 10/3/2000 | -0.03 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 |
| 10/4/2000 | 0.06 | 0.00 | 0.01 | 0.00 | 0.01 | 0.02 | 0.00 | -0.01 |
| 10/5/2000 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | -0.06 |
| 10/6/2000 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.01 | 0.00 | 0.05 |
| 10/9/2000 | 0.03 | 0.00 | 0.00 | 0.02 | 0.02 | 0.02 | 0.00 | -0.03 |
| 10/11/2000 | -0.01 | -0.02 | 0.02 | 0.08 | -0.01 | 0.00 | 0.00 | 0.00 |
| 10/12/2000 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/13/2000 | 0.00 | 0.00 | -0.03 | 0.02 | 0.01 | 0.00 | 0.00 | 0.00 |

| MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBKB | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | -0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.15 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.02 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | -0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.03 | -0.02 | 0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.02 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | -0.04 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.02 | 0.00 | 0.05 | 0.00 | 0.04 | 0.00 | 0.03 | 0.00 | 0.00 | -0.01 | 0.03 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.01 | 0.00 | -0.02 | 0.01 | 0.00 | -0.01 | 0.02 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.11 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | -0.02 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.09 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.06 | 0.03 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.01 | 0.05 | 0.01 |
| 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | -0.02 | 0.01 | -0.01 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 |
| 0.00 | 0.01 | 0.02 | -0.03 | 0.00 | -0.07 | 0.00 | 0.00 | 0.01 | 0.14 | 0.00 | 0.01 | 0.06 | 0.02 |
| 0.00 | -0.01 | -0.03 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 |
| 0.00 | 0.02 | 0.01 | -0.05 | 0.00 | 0.01 | -0.06 | 0.03 | 0.00 | 0.00 | 0.00 | 0.01 | 0.03 | 0.00 |
| 0.00 | -0.02 | -0.02 | 0.00 | -0.02 | -0.01 | 0.00 | -0.03 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.01 | -0.02 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | -0.08 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.04 | -0.01 | 0.10 | 0.00 | 0.00 | 0.05 | 0.00 | -0.02 | -0.02 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | -0.05 | 0.03 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 0.00 | 0.00 | -0.10 | -0.01 | 0.00 | 0.03 | 0.00 | 0.00 | -0.03 | 0.01 | 0.01 | -0.01 | 0.01 | 0.00 |
| 0.00 | 0.01 | 0.02 | 0.00 | -0.01 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 0.00 | 0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | 0.05 | 0.00 | 0.00 | 0.01 | -0.08 | 0.00 |
| 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.05 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.01 | 0.01 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 |
| -0.04 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | -0.02 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 | 0.03 | 0.01 | 0.00 |
| 0.00 | -0.02 | 0.00 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 |
| 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB | CARG | CBER | CFC |
|------------|-------|-------|-------|-------|-------|-------|------|-------|------|-------|-------|
| 10/16/2000 | 0.00 | 0.02 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/17/2000 | 0.00 | 0.02 | 0.00 | 0.03 | 0.03 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/18/2000 | 0.00 | -0.13 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.05 |
| 10/19/2000 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 |
| 10/23/2000 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/24/2000 | 0.00 | 0.00 | 0.01 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/25/2000 | 0.00 | 0.12 | 0.01 | 0.02 | 0.02 | 0.00 | 0.00 | 0.26 | 0.00 | 0.00 | 0.00 |
| 10/26/2000 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | -0.06 | 0.00 | -0.15 | 0.00 |
| 10/27/2000 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |
| 10/30/2000 | -0.15 | 0.01 | -0.01 | -0.02 | 0.01 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/31/2000 | -0.05 | -0.01 | 0.02 | 0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/1/2000 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | -0.02 |
| 11/2/2000 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 11/3/2000 | 0.00 | 0.00 | 0.00 | 0.04 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/6/2000 | 0.03 | 0.00 | 0.00 | 0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 11/7/2000 | 0.00 | 0.00 | -0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.02 | 0.00 | -0.01 | 0.00 |
| 11/8/2000 | 0.00 | 0.00 | -0.01 | 0.01 | -0.02 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 |
| 11/9/2000 | 0.00 | 0.08 | 0.00 | 0.00 | -0.01 | -0.04 | 0.00 | 0.03 | 0.00 | 0.01 | 0.00 |
| 11/10/2000 | -0.03 | -0.12 | 0.00 | 0.00 | -0.02 | 0.06 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 |
| 11/13/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 |
| 11/14/2000 | 0.00 | 0.05 | 0.00 | -0.03 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/15/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 |
| 11/16/2000 | 0.00 | 0.00 | 0.00 | 0.01 | -0.03 | 0.10 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/17/2000 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 |
| 11/20/2000 | 0.00 | -0.06 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/21/2000 | 0.00 | 0.00 | -0.09 | 0.01 | 0.00 | -0.08 | 0.00 | -0.19 | 0.00 | 0.01 | 0.00 |
| 11/22/2000 | 0.00 | 0.04 | 0.10 | 0.00 | 0.00 | 0.08 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 11/23/2000 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 |
| 11/24/2000 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/27/2000 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/28/2000 | 0.01 | 0.00 | -0.01 | -0.06 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/29/2000 | -0.01 | -0.03 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 |
| 11/30/2000 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 |
| 12/1/2000 | 0.00 | 0.01 | 0.00 | 0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/4/2000 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | -0.01 |
| 12/5/2000 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 |
| 12/6/2000 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 |
| 12/7/2000 | 0.00 | 0.00 | 0.02 | 0.00 | -0.02 | 0.00 | 0.06 | -0.03 | 0.00 | 0.00 | 0.00 |
| 12/8/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 |
| 12/11/2000 | 0.00 | -0.08 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 12/13/2000 | 0.00 | 0.00 | 0.00 | -0.05 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 12/14/2000 | 0.00 | 0.06 | 0.00 | 0.01 | -0.03 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | -0.04 |
| 12/15/2000 | 0.00 | 0.00 | 0.00 | 0.04 | -0.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 12/18/2000 | 0.00 | -0.07 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | -0.10 | 0.00 | -0.02 | 0.00 |
| 12/19/2000 | 0.00 | 0.00 | 0.00 | -0.12 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 |

| MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | -0.01 | 0.04 | -0.02 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 |
| 0.00 | 0.06 | -0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.04 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.06 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.02 | -0.01 | 0.00 |
| 0.00 | 0.10 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.05 | 0.00 | 0.00 | 0.01 | 0.01 |
| 0.00 | 0.01 | -0.04 | -0.04 | 0.00 | 0.04 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.02 | -0.01 |
| 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.04 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.04 | -0.01 | 0.00 | 0.06 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.02 | -0.04 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.03 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 |
| 0.00 | -0.01 | -0.03 | 0.00 | 0.00 | -0.03 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 |
| 0.00 | -0.01 | -0.02 | -0.03 | 0.00 | 0.01 | 0.00 | -0.03 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.00 | -0.03 | 0.05 | -0.02 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 |
| 0.00 | 0.00 | 0.04 | -0.04 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | -0.04 | 0.00 |
| 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.02 | 0.01 | -0.04 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | -0.09 | -0.03 | 0.02 | 0.00 | -0.05 | 0.00 | -0.01 | 0.01 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.02 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.04 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 |
| 0.00 | -0.10 | 0.01 | 0.01 | -0.02 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.03 | 0.01 | -0.10 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.04 | -0.02 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.01 | 0.00 | 0.00 |
| 0.00 | -0.01 | -0.04 | 0.02 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.04 | 0.01 | 0.00 | -0.06 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | -0.05 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.04 | -0.02 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.00 | 0.02 | -0.05 | -0.04 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 |
| 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.01 | -0.01 | -0.01 | -0.10 | -0.03 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.07 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 |
| 0.00 | -0.02 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 |
| 0.00 | -0.12 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | -0.08 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | -0.04 | -0.05 | -0.01 | 0.00 | -0.09 | -0.01 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.02 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.09 | 0.00 | 0.00 | -0.01 | 0.05 | 0.00 | -0.01 |
| 0.00 | 0.02 | 0.01 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | -0.01 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|
| 12/20/2000 | 0.00 | 0.01 | 0.01 | -0.02 | 0.06 | 0.01 | 0.00 | 0.00 |
| 12/21/2000 | 0.00 | -0.01 | 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | 0.00 |
| 12/22/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.07 | -0.01 | 0.00 | 0.00 |
| 12/27/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.08 | 0.00 | 0.00 | 0.00 |
| 12/28/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 12/29/2000 | 0.00 | 0.00 | 0.00 | 0.05 | -0.01 | 0.00 | 0.00 | 0.00 |
| 1/2/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 |
| 1/3/2001 | 0.00 | 0.00 | 0.01 | 0.07 | 0.00 | 0.00 | 0.00 | 0.02 |
| 1/4/2001 | 0.00 | 0.21 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 1/5/2001 | 0.00 | -0.15 | 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 |
| 1/8/2001 | 0.00 | 0.07 | -0.01 | 0.02 | 0.03 | 0.00 | 0.00 | 0.00 |
| 1/9/2001 | 0.00 | -0.06 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 |
| 1/10/2001 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 1/11/2001 | -0.11 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/12/2001 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 |
| 1/15/2001 | 0.00 | -0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 1/16/2001 | 0.00 | 0.02 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 |
| 1/17/2001 | 0.00 | -0.02 | 0.00 | 0.00 | -0.02 | 0.01 | 0.01 | 0.00 |
| 1/18/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/19/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 |
| 1/22/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 |
| 1/23/2001 | 0.00 | 0.00 | 0.00 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 |
| 1/24/2001 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 |
| 1/25/2001 | 0.00 | 0.00 | 0.01 | 0.02 | 0.03 | -0.04 | 0.00 | 0.00 |
| 1/26/2001 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/29/2001 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.08 |
| 1/30/2001 | 0.00 | 0.00 | 0.03 | 0.00 | 0.01 | 0.04 | 0.00 | 0.00 |
| 1/31/2001 | 0.03 | -0.01 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 |
| 2/1/2001 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | -0.10 |
| 2/2/2001 | -0.03 | 0.00 | -0.01 | -0.01 | 0.01 | 0.00 | -0.01 | 0.00 |
| 2/5/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.10 | 0.00 | 0.00 |
| 2/6/2001 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 2/7/2001 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 2/8/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | -0.02 |
| 2/9/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/12/2001 | 0.00 | 0.00 | -0.02 | -0.02 | 0.00 | 0.10 | 0.00 | -0.01 |
| 2/13/2001 | 0.00 | 0.00 | 0.00 | -0.04 | -0.02 | 0.00 | 0.00 | 0.00 |
| 2/14/2001 | 0.00 | -0.01 | 0.00 | -0.02 | 0.06 | 0.02 | 0.00 | 0.00 |
| 2/15/2001 | 0.00 | 0.00 | 0.00 | -0.04 | -0.02 | -0.01 | 0.00 | 0.00 |
| 2/16/2001 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 2/19/2001 | -0.08 | 0.10 | -0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/20/2001 | 0.00 | 0.05 | 0.07 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/21/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 2/22/2001 | 0.00 | 0.03 | 0.03 | 0.07 | 0.01 | 0.00 | 0.00 | 0.00 |

| CARG | CBER | CFC | CMC | CTRU | DTK | DUNL | EABL | EACAI | EAPA | EAOI | EGAD | EXP | FIRES | GWK |
|------|-------|-------|-------|-------|-------|-------|-------|-------|------|-------|------|-------|-------|-------|
| 0.00 | 0.01 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.10 | 0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.47 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.02 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.16 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.10 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | -0.32 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.03 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | -0.08 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.01 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.04 | -0.18 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.01 |
| 0.00 | 0.10 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |
| 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.04 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.13 | 0.00 | 0.00 | 0.00 | -0.07 | -0.05 | 0.00 |
| 0.00 | 0.01 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 |
| 0.00 | -0.01 | -0.04 | 0.00 | 0.00 | 0.00 | -0.03 | 0.01 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.03 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.05 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.03 | 0.00 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|
| 12/20/2000 | 0.00 | 0.04 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 12/21/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.08 | 0.00 | 0.00 | 0.00 |
| 12/22/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.10 |
| 12/27/2000 | -0.02 | 0.04 | 0.00 | 0.00 | 0.14 | 0.01 | 0.02 | 0.00 |
| 12/28/2000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/29/2000 | -0.05 | -0.02 | 0.00 | 0.00 | 0.02 | -0.01 | 0.06 | -0.01 |
| 1/2/2001 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.04 |
| 1/3/2001 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 |
| 1/4/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 |
| 1/5/2001 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/8/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.02 |
| 1/9/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | -0.03 |
| 1/10/2001 | 0.00 | 0.01 | 0.02 | 0.00 | -0.11 | 0.00 | 0.00 | 0.02 |
| 1/11/2001 | 0.00 | 0.03 | -0.01 | -0.04 | 0.00 | 0.01 | 0.01 | -0.01 |
| 1/12/2001 | 0.00 | 0.04 | 0.00 | 0.04 | 0.00 | 0.01 | -0.01 | 0.00 |
| 1/15/2001 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 |
| 1/16/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.01 | 0.00 | 0.00 |
| 1/17/2001 | 0.00 | 0.02 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | -0.02 |
| 1/18/2001 | 0.00 | -0.02 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/19/2001 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 1/22/2001 | 0.02 | 0.00 | -0.02 | 0.00 | 0.01 | -0.01 | 0.00 | 0.02 |
| 1/23/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.04 | 0.00 | -0.02 |
| 1/24/2001 | 0.02 | 0.00 | -0.01 | 0.00 | -0.02 | 0.01 | 0.00 | -0.01 |
| 1/25/2001 | -0.02 | -0.01 | 0.00 | 0.00 | 0.02 | -0.05 | 0.10 | -0.02 |
| 1/26/2001 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.03 |
| 1/29/2001 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.06 | 0.00 |
| 1/30/2001 | 0.03 | 0.06 | 0.00 | 0.00 | 0.02 | 0.03 | 0.00 | 0.00 |
| 1/31/2001 | -0.03 | -0.05 | 0.00 | 0.00 | -0.01 | -0.03 | 0.09 | 0.01 |
| 2/1/2001 | 0.02 | 0.06 | 0.00 | 0.00 | -0.01 | 0.00 | 0.03 | 0.03 |
| 2/2/2001 | -0.02 | -0.07 | 0.00 | 0.00 | -0.01 | 0.01 | 0.02 | 0.00 |
| 2/5/2001 | 0.03 | 0.02 | 0.00 | 0.00 | 0.03 | -0.01 | 0.00 | 0.00 |
| 2/6/2001 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 2/7/2001 | 0.00 | 0.05 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | -0.02 |
| 2/8/2001 | -0.04 | -0.05 | 0.02 | 0.05 | -0.02 | 0.01 | 0.00 | 0.10 |
| 2/9/2001 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 |
| 2/12/2001 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.01 | 0.01 | 0.00 |
| 2/13/2001 | 0.00 | -0.04 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 |
| 2/14/2001 | 0.01 | 0.01 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.03 |
| 2/15/2001 | -0.04 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.11 |
| 2/16/2001 | 0.05 | -0.01 | 0.00 | 0.00 | -0.04 | -0.01 | 0.00 | 0.06 |
| 2/19/2001 | 0.00 | 0.00 | -0.03 | 0.00 | 0.02 | 0.00 | 0.00 | -0.07 |
| 2/20/2001 | 0.00 | 0.01 | 0.00 | -0.09 | 0.00 | 0.01 | 0.00 | -0.03 |
| 2/21/2001 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.03 |
| 2/22/2001 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | -0.01 | 0.00 |

| MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.03 | -0.05 | 0.00 | 0.02 | 0.01 | 0.00 | 0.01 |
| 0.00 | 0.03 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 | 0.07 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.08 | 0.00 | 0.00 | 0.05 | 0.00 | -0.05 | 0.00 | -0.01 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.08 | 0.00 | 0.00 | 0.00 | 0.01 | -0.03 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.04 | -0.01 | 0.00 | 0.03 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | -0.02 | 0.00 | 0.01 | -0.45 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 | -0.03 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.11 | 0.01 | 0.13 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 | 0.01 | -0.05 | 0.00 |
| 0.00 | 0.12 | 0.02 | -0.01 | -0.03 | 0.00 | 0.00 | 0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 |
| 0.00 | 0.03 | 0.01 | -0.02 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.10 | 0.03 | 0.00 | 0.00 | 0.03 | -0.04 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |
| 0.00 | 0.03 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.16 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.10 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.08 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | -0.02 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.01 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.03 | -0.05 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.04 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | -0.04 | 0.01 | 0.00 | 0.02 | 0.02 | 0.01 | 0.00 |
| 0.00 | 0.05 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | -0.02 | 0.04 | 0.00 | 0.00 |
| 0.00 | -0.12 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | -0.04 | 0.00 | 0.00 |
| 0.00 | 0.04 | 0.00 | 0.00 | -0.01 | 0.06 | 0.00 | 0.02 | -0.01 | -0.01 | -0.01 | 0.04 | 0.00 | 0.00 |
| 0.00 | 0.09 | 0.00 | 0.00 | 0.00 | 0.08 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |
| 0.00 | -0.05 | 0.01 | 0.01 | 0.00 | -0.38 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| -0.02 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.03 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.02 | -0.02 | 0.00 | -0.02 | 0.00 | -0.02 | 0.01 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.04 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | -0.01 | -0.01 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | -0.04 | 0.01 | 0.00 | 0.54 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 |
| 0.00 | 0.00 | -0.09 | 0.00 | 0.02 | 0.03 | 0.12 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 |
| 0.00 | -0.04 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.10 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.07 | 0.10 | -0.01 | 0.00 | -0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | -0.02 | -0.09 | 0.00 |
| 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | -0.15 | 0.06 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 0.00 | 0.03 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.02 | 0.00 | -0.02 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.08 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.08 | 0.00 |
| 0.00 | 0.02 | -0.01 | 0.00 | -0.01 | 0.00 | -0.04 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.01 | -0.02 | 0.01 | 0.00 | -0.04 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.04 | -0.06 | -0.04 | -0.01 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB | CARG | CBER | CFC | CMC | CTRU | DTK | DUNL | EABL | EACAI | EAPA | (EAOI | EGAD | EXP | FIRES | GWK | |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|------|------|-------|-------|-------|
| 2/23/2001 | 0.00 | -0.03 | -0.02 | -0.04 | 0.01 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | |
| 2/26/2001 | 0.00 | -0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/27/2001 | 0.00 | 0.00 | -0.05 | -0.04 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/28/2001 | 0.00 | -0.11 | 0.01 | 0.05 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 |
| 3/1/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/2/2001 | -0.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.03 | 0.07 |
| 3/5/2001 | -0.07 | 0.07 | -0.04 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/6/2001 | 0.00 | 0.00 | -0.02 | -0.03 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | -0.01 | -0.02 | |
| 3/7/2001 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/8/2001 | 0.00 | -0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.04 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/9/2001 | 0.00 | 0.07 | 0.00 | -0.01 | 0.00 | -0.01 | 0.10 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.04 | -0.04 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 3/12/2001 | 0.00 | -0.02 | -0.01 | -0.01 | -0.01 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/13/2001 | 0.07 | 0.04 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/14/2001 | 0.00 | -0.02 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.09 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/15/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/16/2001 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/19/2001 | 0.00 | 0.00 | 0.00 | -0.04 | 0.01 | -0.01 | -0.02 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/20/2001 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | -0.09 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/21/2001 | 0.00 | 0.00 | 0.01 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/22/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.04 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 3/23/2001 | 0.00 | 0.00 | -0.01 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 3/26/2001 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.12 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.11 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 |
| 3/27/2001 | 0.00 | 0.00 | 0.00 | -0.03 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 3/28/2001 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 3/29/2001 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/30/2001 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | 0.00 | 0.01 | -0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.14 | 0.00 | 0.00 |
| 4/2/2001 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/3/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | -0.08 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.18 | 0.00 | 0.00 |
| 4/4/2001 | 0.00 | -0.06 | 0.00 | 0.03 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | -0.09 | 0.00 | 0.00 | 0.11 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/5/2001 | 0.00 | 0.06 | 0.00 | 0.01 | 0.03 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/6/2001 | 0.00 | -0.01 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | -0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/9/2001 | -0.01 | 0.01 | 0.00 | -0.01 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/10/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/11/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 4/12/2001 | 0.00 | -0.02 | 0.00 | 0.00 | -0.01 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.07 | 0.00 |
| 4/17/2001 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.13 | 0.00 | 0.00 | 0.00 | -0.01 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/18/2001 | 0.00 | 0.00 | -0.04 | -0.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.12 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 |
| 4/19/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 4/20/2001 | 0.00 | 0.00 | 0.00 | 0.07 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 4/23/2001 | 0.00 | 0.00 | 0.04 | 0.00 | 0.01 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/24/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/25/2001 | 0.00 | 0.00 | -0.04 | 0.00 | -0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/26/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/27/2001 | 0.00 | 0.00 | -0.04 | 0.00 | -0.10 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.27 | 0.00 | 0.00 |
| 4/30/2001 | 0.00 | 0.00 | 0.08 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.25 | 0.00 | 0.00 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|
| 2/23/2001 | 0.01 | 0.00 | 0.00 | -0.04 | -0.01 | 0.00 | 0.00 | 0.00 |
| 2/26/2001 | 0.02 | 0.00 | 0.00 | 0.00 | 0.17 | 0.00 | 0.02 | 0.00 |
| 2/27/2001 | -0.01 | 0.00 | 0.00 | 0.00 | 0.04 | 0.01 | 0.00 | 0.02 |
| 2/28/2001 | 0.00 | 0.01 | 0.00 | 0.00 | 0.03 | -0.01 | 0.02 | 0.02 |
| 3/1/2001 | 0.01 | 0.06 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 |
| 3/2/2001 | -0.02 | -0.04 | -0.02 | 0.00 | 0.01 | 0.00 | 0.00 | -0.03 |
| 3/5/2001 | -0.03 | -0.04 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | 0.03 |
| 3/6/2001 | 0.02 | 0.06 | 0.00 | 0.00 | 0.04 | -0.03 | 0.00 | 0.00 |
| 3/7/2001 | -0.02 | -0.02 | -0.01 | 0.00 | 0.01 | -0.05 | 0.01 | 0.00 |
| 3/8/2001 | 0.03 | -0.01 | 0.00 | 0.00 | 0.01 | -0.06 | 0.00 | -0.08 |
| 3/9/2001 | 0.01 | 0.01 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | -0.01 |
| 3/12/2001 | -0.04 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 3/13/2001 | 0.01 | -0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | -0.01 |
| 3/14/2001 | 0.02 | 0.03 | 0.00 | 0.00 | -0.03 | 0.00 | -0.03 | 0.00 |
| 3/15/2001 | 0.00 | -0.01 | 0.00 | 0.00 | -0.02 | 0.01 | 0.03 | -0.03 |
| 3/16/2001 | 0.00 | -0.01 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | -0.02 |
| 3/19/2001 | 0.01 | 0.02 | 0.00 | -0.04 | -0.01 | 0.02 | 0.00 | 0.01 |
| 3/20/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | -0.06 |
| 3/21/2001 | -0.01 | -0.02 | -0.01 | 0.00 | -0.01 | -0.01 | 0.00 | -0.04 |
| 3/22/2001 | -0.01 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | -0.03 | -0.01 |
| 3/23/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.03 | 0.00 |
| 3/26/2001 | -0.01 | 0.01 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 |
| 3/27/2001 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 |
| 3/28/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 3/29/2001 | 0.02 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.02 | 0.02 |
| 3/30/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.04 | 0.00 | 0.00 |
| 4/2/2001 | -0.02 | 0.02 | 0.00 | -0.10 | -0.02 | -0.05 | -0.32 | 0.01 |
| 4/3/2001 | 0.00 | 0.02 | 0.00 | -0.02 | 0.01 | 0.01 | 0.01 | -0.03 |
| 4/4/2001 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 |
| 4/5/2001 | 0.00 | 0.04 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 4/6/2001 | -0.02 | -0.08 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 |
| 4/9/2001 | 0.04 | 0.08 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 |
| 4/10/2001 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.01 | 0.03 | 0.02 |
| 4/11/2001 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 4/12/2001 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 4/17/2001 | 0.00 | -0.05 | -0.03 | 0.00 | 0.01 | -0.01 | 0.00 | -0.01 |
| 4/18/2001 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.01 |
| 4/19/2001 | 0.01 | 0.00 | -0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 4/20/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | -0.01 |
| 4/23/2001 | 0.07 | -0.20 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.01 |
| 4/24/2001 | -0.08 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | -0.03 |
| 4/25/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | -0.03 | 0.00 | 0.00 |
| 4/26/2001 | -0.01 | 0.04 | -0.01 | 0.00 | 0.03 | -0.01 | -0.08 | -0.05 |
| 4/27/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.05 | 0.03 |
| 4/30/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | -0.01 | 0.02 | -0.04 |

| MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|------|-------|-------|-------|-------|-------|-------|-------|-------|------|-------|-------|-------|-------|
| 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.15 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | -0.01 | 0.00 | 0.00 | -0.09 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.06 | 0.01 | 0.00 | 0.02 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.14 | -0.01 | 0.00 | 0.00 | -0.01 | -0.03 | -0.01 | 0.00 | 0.00 | 0.02 | 0.01 | -0.02 | 0.00 |
| 0.00 | 0.04 | 0.03 | 0.00 | 0.00 | 0.00 | 0.04 | 0.01 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | -0.04 | -0.01 |
| 0.00 | 0.00 | 0.01 | -0.01 | -0.02 | 0.00 | 0.00 | -0.02 | 0.02 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.01 | -0.01 | 0.02 | -0.09 | 0.01 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | -0.10 | -0.01 | 0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.09 | -0.01 |
| 0.00 | -0.01 | 0.01 | 0.01 | 0.00 | 0.11 | 0.06 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 |
| 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 | -0.11 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | -0.01 |
| 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.09 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.00 | -0.04 | -0.01 | -0.08 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.03 | 0.01 | -0.03 | -0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.12 | 0.06 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.03 | 0.00 |
| 0.00 | 0.03 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.04 | 0.00 |
| 0.00 | -0.05 | 0.01 | -0.08 | 0.00 | -0.01 | 0.00 | -0.13 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 |
| 0.00 | -0.04 | -0.01 | 0.05 | 0.00 | 0.00 | -0.03 | -0.01 | 0.00 | 0.00 | 0.03 | 0.01 | 0.02 | 0.00 |
| 0.00 | 0.11 | -0.01 | -0.02 | 0.00 | 0.00 | -0.06 | -0.02 | 0.00 | 0.00 | -0.03 | -0.02 | 0.00 | 0.00 |
| 0.00 | -0.02 | -0.02 | 0.00 | -0.01 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 |
| 0.00 | -0.01 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.02 | 0.00 | -0.04 | 0.00 | 0.00 | 0.02 | -0.02 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.15 | -0.02 | 0.02 | 0.00 | 0.00 | -0.02 | 0.02 | 0.01 | 0.01 |
| 0.00 | 0.04 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 |
| 0.00 | -0.02 | 0.03 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | -0.01 | -0.03 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.02 | -0.01 | -0.07 | 0.00 |
| 0.00 | 0.01 | -0.02 | -0.02 | 0.00 | 0.00 | -0.02 | 0.05 | 0.01 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 |
| 0.00 | -0.02 | 0.02 | 0.03 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.02 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.01 | -0.03 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | -0.01 |
| 0.00 | -0.12 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | -0.08 | -0.01 | -0.04 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.03 | 0.05 | 0.00 | -0.01 | 0.05 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.03 | 0.06 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | -0.02 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 | -0.03 | 0.00 | 0.00 |
| 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.05 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.28 | 0.00 | 0.01 | -0.01 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL | MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 5/2/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.11 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | -0.01 |
| 5/3/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | 0.01 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | -0.01 | -0.05 | 0.00 | 0.08 | 0.01 | 0.00 | 0.00 | -0.02 | 0.02 | 0.00 | 0.00 |
| 5/4/2001 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.07 | 0.01 | 0.00 | 0.00 | 0.03 | -0.03 | 0.00 | 0.00 |
| 5/7/2001 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | -0.03 | 0.01 | -0.02 | 0.00 |
| 5/8/2001 | -0.07 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | -0.22 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.09 | -0.01 |
| 5/9/2001 | -0.01 | -0.01 | 0.00 | -0.03 | 0.00 | -0.01 | 0.02 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 5/10/2001 | 0.01 | 0.04 | 0.00 | 0.00 | 0.01 | 0.02 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/11/2001 | -0.01 | -0.04 | 0.00 | 0.00 | 0.03 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 5/14/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.27 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | -0.02 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 5/15/2001 | 0.00 | 0.00 | -0.06 | 0.03 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | -0.08 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 |
| 5/16/2001 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.02 | 0.00 | -0.01 | 0.00 | -0.09 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 |
| 5/17/2001 | -0.01 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | -0.01 | 0.04 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.01 | 0.00 |
| 5/18/2001 | 0.00 | -0.01 | 0.01 | 0.00 | -0.01 | -0.01 | 0.00 | 0.07 | 0.00 | 0.01 | 0.00 | -0.05 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.08 | 0.00 | 0.00 |
| 5/21/2001 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.05 | -0.07 | 0.00 | -0.02 | -0.01 | -0.01 | 0.09 | 0.00 | 0.00 | -0.01 | 0.00 | 0.05 | -0.01 | 0.00 | -0.01 | 0.00 |
| 5/22/2001 | 0.02 | -0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | -0.01 | 0.02 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.07 | 0.00 | 0.05 | 0.00 | 0.00 |
| 5/23/2001 | -0.02 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.09 | 0.00 | 0.00 | 0.01 | -0.03 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.17 | 0.00 | 0.04 | 0.00 | 0.00 |
| 5/24/2001 | 0.01 | 0.01 | 0.00 | 0.02 | -0.03 | 0.00 | 0.00 | 0.04 | 0.00 | -0.05 | 0.07 | -0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.07 | 0.00 | 0.00 | 0.01 | 0.00 |
| 5/25/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | -0.10 | 0.00 | 0.00 | 0.02 | -0.07 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.07 | -0.02 | -0.02 | -0.01 | 0.00 |
| 5/28/2001 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.01 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 |
| 5/29/2001 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.07 | -0.02 | 0.00 | 0.08 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.14 | -0.05 | -0.03 | 0.00 | 0.01 |
| 5/30/2001 | 0.00 | 0.01 | 0.00 | 0.00 | 0.04 | 0.01 | 0.02 | -0.02 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/31/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.02 | 0.02 | 0.04 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 |
| 6/4/2001 | 0.03 | 0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.10 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/5/2001 | -0.03 | 0.01 | 0.00 | -0.02 | 0.01 | 0.06 | 0.00 | 0.01 | 0.00 | 0.10 | 0.00 | -0.07 | 0.00 | 0.04 | 0.00 | -0.01 | 0.00 | 0.00 | -0.04 | 0.02 | 0.01 | 0.00 |
| 6/6/2001 | 0.00 | -0.02 | 0.00 | -0.03 | -0.03 | 0.02 | -0.02 | 0.00 | 0.00 | 0.15 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/7/2001 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.06 | -0.02 | -0.02 | 0.00 | 0.00 | -0.06 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 | -0.02 | 0.00 |
| 6/8/2001 | -0.05 | 0.03 | 0.00 | 0.00 | -0.03 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.02 | -0.02 | 0.00 | 0.00 | -0.04 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/11/2001 | 0.03 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.05 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 |
| 6/12/2001 | -0.02 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.04 | 0.00 | 0.07 | 0.03 | 0.02 | 0.00 | 0.10 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | 0.01 |
| 6/13/2001 | -0.01 | -0.02 | 0.03 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.07 | -0.02 | 0.00 | 0.00 |
| 6/14/2001 | 0.00 | 0.01 | 0.00 | 0.03 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | -0.02 | 0.01 | 0.00 | 0.04 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.01 | 0.00 | 0.00 |
| 6/15/2001 | 0.08 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 | 0.02 | 0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 6/18/2001 | -0.02 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.03 | 0.03 | 0.01 | 0.00 | 0.26 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 6/19/2001 | 0.02 | 0.00 | 0.01 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.04 | -0.01 | 0.00 | 0.00 |
| 6/20/2001 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.04 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 6/21/2001 | 0.02 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | -0.14 | 0.01 | 0.02 | -0.02 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 6/22/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | -0.01 | 0.00 | 0.01 | 0.01 | 0.04 | 0.00 | 0.00 | 0.06 | 0.00 | -0.04 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 6/25/2001 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | -0.13 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 6/26/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.51 | 0.00 | 0.02 | 0.00 | -0.01 |
| 6/27/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | -0.02 | 0.00 | 0.08 | 0.00 | 0.00 | 0.00 | 0.05 | 0.06 | 0.00 | 0.00 |
| 6/28/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.01 | 0.01 | 0.00 | 0.02 | 0.00 | 0.01 | 0.03 | -0.15 | -0.01 | 0.00 | 0.01 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 |
| 6/29/2001 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 |
| 7/2/2001 | 0.03 | 0.00 | 0.02 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | -0.07 | 0.00 | -0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | -0.01 |
| 7/3/2001 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.13 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 7/4/2001 | -0.01 | -0.01 | 0.00 | 0.00 | -0.04 | 0.01 | -0.01 | 0.00 | 0.00 | -0.01 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.06 | 0.00 | 0.00 | 0.00 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|
| 7/5/2001 | 0.00 | 0.00 | 0.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/6/2001 | 0.00 | 0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 |
| 7/9/2001 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 7/10/2001 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/11/2001 | -0.02 | 0.00 | -0.22 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/12/2001 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 |
| 7/13/2001 | 0.00 | -0.03 | 0.27 | 0.00 | -0.01 | -0.04 | 0.00 | 0.00 |
| 7/16/2001 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.04 | 0.00 | 0.00 |
| 7/17/2001 | 0.00 | 0.00 | -0.03 | -0.01 | 0.02 | -0.01 | 0.00 | 0.00 |
| 7/18/2001 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 |
| 7/19/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 7/20/2001 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 |
| 7/23/2001 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/24/2001 | 0.05 | 0.00 | 0.04 | 0.01 | 0.00 | 0.02 | -0.05 | 0.00 |
| 7/25/2001 | -0.02 | -0.08 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 |
| 7/26/2001 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | -0.01 | 0.00 |
| 7/27/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 7/30/2001 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.02 | 0.00 | 0.00 |
| 7/31/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.05 | 0.00 | 0.00 |
| 8/1/2001 | 0.00 | 0.00 | 0.00 | -0.09 | 0.00 | 0.04 | 0.00 | 0.00 |
| 8/2/2001 | 0.00 | -0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/3/2001 | 0.00 | -0.04 | 0.03 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 8/6/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 8/7/2001 | 0.00 | 0.05 | -0.02 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 |
| 8/8/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 |
| 8/9/2001 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 |
| 8/10/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 8/13/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 8/14/2001 | 0.00 | 0.00 | -0.04 | 0.00 | -0.01 | -0.01 | 0.00 | -0.10 |
| 8/15/2001 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/16/2001 | 0.00 | -0.01 | -0.03 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 8/17/2001 | 0.00 | 0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/20/2001 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/21/2001 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/22/2001 | 0.00 | 0.00 | 0.00 | -0.04 | -0.01 | 0.00 | 0.00 | -0.10 |
| 8/23/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/24/2001 | 0.00 | 0.00 | -0.01 | -0.02 | -0.03 | -0.03 | 0.00 | 0.00 |
| 8/27/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 8/28/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 8/29/2001 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/30/2001 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.02 | -0.05 |
| 8/31/2001 | 0.00 | 0.00 | 0.00 | 0.07 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/3/2001 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/4/2001 | 0.00 | -0.06 | -0.04 | -0.01 | -0.02 | 0.00 | -0.02 | 0.00 |
| 9/5/2001 | 0.00 | -0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|
| 7/5/2001 | -0.02 | 0.01 | 0.00 | 0.00 | -0.02 | -0.03 | 0.00 | 0.00 |
| 7/6/2001 | 0.03 | -0.02 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 |
| 7/9/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | -0.07 |
| 7/10/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 |
| 7/11/2001 | -0.03 | -0.01 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.03 |
| 7/12/2001 | -0.03 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 |
| 7/13/2001 | -0.03 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.03 | 0.04 |
| 7/16/2001 | 0.02 | -0.02 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 |
| 7/17/2001 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | -0.03 | 0.00 |
| 7/18/2001 | 0.06 | -0.02 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | -0.01 |
| 7/19/2001 | 0.02 | 0.00 | 0.00 | -0.03 | 0.00 | 0.01 | -0.01 | 0.01 |
| 7/20/2001 | -0.02 | -0.01 | -0.02 | 0.00 | 0.01 | 0.00 | -0.08 | 0.00 |
| 7/23/2001 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/24/2001 | 0.01 | -0.01 | -0.01 | 0.00 | -0.05 | 0.00 | 0.00 | -0.04 |
| 7/25/2001 | 0.00 | -0.04 | 0.00 | 0.00 | 0.06 | 0.00 | 0.06 | 0.00 |
| 7/26/2001 | 0.01 | 0.03 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 7/27/2001 | -0.08 | 0.00 | -0.01 | -0.06 | 0.03 | 0.00 | 0.01 | 0.04 |
| 7/30/2001 | 0.00 | 0.00 | 0.00 | 0.03 | 0.04 | 0.01 | 0.00 | -0.03 |
| 7/31/2001 | 0.06 | 0.01 | -0.01 | -0.03 | 0.07 | 0.00 | 0.00 | 0.01 |
| 8/1/2001 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | -0.09 | -0.01 | 0.03 |
| 8/2/2001 | 0.02 | 0.00 | 0.00 | -0.02 | -0.01 | -0.01 | 0.01 | 0.00 |
| 8/3/2001 | -0.02 | -0.01 | -0.02 | 0.00 | -0.01 | 0.01 | 0.00 | -0.03 |
| 8/6/2001 | 0.00 | 0.00 | -0.10 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 |
| 8/7/2001 | -0.02 | -0.02 | 0.04 | 0.00 | -0.04 | 0.00 | 0.00 | -0.01 |
| 8/8/2001 | 0.02 | 0.00 | 0.00 | -0.01 | 0.00 | -0.03 | 0.00 | -0.01 |
| 8/9/2001 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 8/10/2001 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 |
| 8/13/2001 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | -0.01 |
| 8/14/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | -0.01 | 0.00 | -0.07 |
| 8/15/2001 | 0.03 | 0.03 | 0.00 | 0.00 | -0.02 | 0.02 | 0.00 | -0.02 |
| 8/16/2001 | -0.06 | 0.04 | 0.00 | 0.00 | -0.03 | -0.01 | 0.00 | 0.00 |
| 8/17/2001 | 0.02 | -0.16 | 0.00 | 0.00 | -0.02 | -0.01 | -0.35 | 0.02 |
| 8/20/2001 | -0.04 | 0.00 | 0.00 | 0.00 | -0.02 | 0.02 | 0.00 | -0.02 |
| 8/21/2001 | -0.02 | 0.16 | 0.03 | 0.00 | 0.00 | -0.02 | 0.00 | -0.02 |
| 8/22/2001 | -0.11 | -0.04 | 0.00 | 0.00 | 0.01 | 0.02 | 0.40 | 0.00 |
| 8/23/2001 | -0.01 | 0.00 | 0.07 | 0.00 | -0.01 | 0.01 | 0.00 | -0.02 |
| 8/24/2001 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.02 |
| 8/27/2001 | -0.01 | 0.00 | -0.01 | 0.00 | -0.01 | 0.01 | 0.11 | -0.01 |
| 8/28/2001 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.02 |
| 8/29/2001 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 8/30/2001 | -0.02 | 0.00 | -0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 8/31/2001 | 0.00 | -0.01 | 0.00 | -0.03 | -0.01 | 0.00 | -0.01 | -0.02 |
| 9/3/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.02 |
| 9/4/2001 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 9/5/2001 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |

| MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | 0.01 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | -0.01 | 0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.15 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.01 | 0.01 | 0.00 |
| 0.00 | -0.07 | -0.10 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | -0.07 | 0.09 | 0.00 | 0.00 | -0.07 | -0.02 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.06 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.01 | 0.06 | 0.00 | -0.03 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.11 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.08 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.04 | 0.00 | 0.02 | 0.00 |
| 0.00 | 0.00 | 0.02 | -0.02 | 0.03 | 0.00 | -0.04 | 0.02 | -0.02 | 0.00 | -0.04 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.01 | -0.10 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.10 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.10 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 | 0.00 | -0.05 | 0.00 |
| 0.00 | 0.08 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.20 | -0.04 | -0.01 | 0.00 | 0.01 |
| 0.00 | -0.03 | 0.02 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.10 | 0.00 | 0.01 | -0.08 | 0.00 |
| 0.00 | -0.04 | -0.01 | 0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.01 | -0.01 | -0.01 | 0.00 | 0.03 | 0.00 | -0.01 | 0.00 | 0.04 | -0.02 | -0.02 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.04 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.09 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.04 | -0.02 | 0.01 | 0.00 | -0.08 | 0.03 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | -0.01 | 0.02 | 0.08 | -0.10 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | -0.13 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.02 | 0.00 | 0.00 | -0.02 | 0.15 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 |
| 0.00 | -0.08 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.07 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | -0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | -0.04 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.05 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.03 | -0.06 | 0.00 | 0.00 |
| 0.00 | 0.04 | -0.01 | -0.02 | 0.00 | 0.09 | 0.00 | -0.04 | -0.02 | 0.00 | -0.04 | 0.01 | -0.07 | 0.00 |
| 0.00 | -0.03 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | -0.04 | 0.00 | 0.00 |
| 0.00 | 0.02 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.05 | -0.02 | -0.04 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 |
| 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|
| 9/6/2001 | 0.00 | 0.03 | 0.00 | 0.01 | -0.01 | -0.04 | 0.00 | 0.00 |
| 9/7/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 |
| 9/10/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 |
| 9/11/2001 | 0.00 | 0.00 | -0.01 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 |
| 9/12/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 9/13/2001 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/14/2001 | 0.00 | 0.00 | 0.00 | 0.02 | -0.04 | 0.00 | 0.00 | 0.00 |
| 9/17/2001 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 9/18/2001 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 |
| 9/19/2001 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/20/2001 | 0.00 | -0.01 | 0.00 | 0.11 | 0.01 | 0.00 | 0.00 | 0.00 |
| 9/21/2001 | 0.00 | -0.08 | 0.00 | 0.01 | 0.00 | 0.00 | -0.03 | 0.00 |
| 9/24/2001 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/25/2001 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 9/26/2001 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 |
| 9/27/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 9/28/2001 | 0.00 | 0.00 | -0.02 | 0.01 | 0.01 | -0.04 | 0.00 | 0.00 |
| 10/1/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 |
| 10/2/2001 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/3/2001 | 0.00 | 0.07 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 10/4/2001 | 0.00 | 0.04 | -0.04 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/5/2001 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/8/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/9/2001 | 0.00 | 0.08 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 | 0.00 |
| 10/11/2001 | 0.00 | 0.00 | 0.00 | 0.03 | 0.01 | 0.01 | 0.00 | 0.00 |
| 10/12/2001 | 0.00 | -0.02 | 0.00 | 0.00 | 0.08 | 0.00 | 0.00 | 0.00 |
| 10/15/2001 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 |
| 10/16/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 |
| 10/17/2001 | 0.00 | 0.00 | -0.05 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 10/18/2001 | 0.00 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | -0.03 | 0.00 |
| 10/19/2001 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 | 0.00 | 0.00 |
| 10/22/2001 | 0.00 | 0.00 | 0.00 | 0.03 | 0.02 | 0.00 | 0.00 | 0.00 |
| 10/23/2001 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.01 | 0.00 | 0.00 |
| 10/24/2001 | 0.00 | 0.01 | 0.05 | 0.01 | 0.00 | 0.02 | 0.00 | 0.00 |
| 10/25/2001 | 0.00 | 0.00 | 0.00 | 0.08 | -0.01 | 0.00 | 0.00 | 0.01 |
| 10/26/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/29/2001 | 0.00 | 0.00 | 0.00 | -0.05 | -0.01 | 0.00 | 0.00 | 0.00 |
| 10/30/2001 | 0.00 | 0.00 | 0.02 | 0.00 | -0.01 | 0.01 | 0.00 | -0.01 |
| 10/31/2001 | 0.00 | 0.00 | 0.00 | -0.06 | -0.03 | -0.08 | 0.00 | 0.00 |
| 11/1/2001 | 0.00 | -0.02 | -0.02 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 |
| 11/2/2001 | 0.00 | -0.04 | 0.00 | 0.03 | 0.00 | 0.07 | 0.00 | 0.00 |
| 11/5/2001 | 0.00 | 0.00 | 0.00 | -0.03 | -0.01 | 0.00 | 0.00 | 0.01 |
| 11/6/2001 | 0.00 | 0.00 | -0.05 | 0.03 | 0.00 | 0.01 | 0.00 | 0.00 |
| 11/7/2001 | -0.01 | 0.00 | -0.04 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 11/8/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |

| CARG | CBER | CFC | CMC | CTRU | DTK | DUNL | EABL | EACAI | EAPA | EAPOI | EGAD | EXP | FIRES | GWK |
|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.10 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.10 | 0.00 | 0.00 | -0.05 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.04 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | -0.06 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |
| 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.06 | 0.00 | 0.00 | 0.00 | -0.09 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.00 | -0.07 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 |
| 0.00 | 0.00 | 0.01 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.10 | 0.00 | 0.00 | 0.02 | 0.00 |
| 0.00 | -0.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.00 | -0.01 | 0.00 | -0.10 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.05 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 |
| 0.00 | 0.00 | -0.03 | -0.01 | 0.00 | -0.10 | 0.00 | 0.03 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | -0.03 |
| 0.00 | 0.12 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 |
| 0.00 | 0.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.11 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.17 | 0.00 |
| 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.27 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.13 | 0.00 |
| 0.00 | 0.07 | 0.00 | 0.08 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.02 | 0.00 | -0.04 | 0.00 | 0.00 | 0.65 | -0.03 | 0.00 | -0.02 | 0.02 |
| 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL |
|------------|-------|-------|-------|------|-------|-------|-------|-------|
| 9/6/2001 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.01 | 0.01 | -0.07 |
| 9/7/2001 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 |
| 9/10/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.05 |
| 9/11/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 9/12/2001 | -0.01 | 0.00 | 0.00 | 0.00 | -0.03 | -0.02 | 0.00 | 0.01 |
| 9/13/2001 | -0.03 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | -0.01 |
| 9/14/2001 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 |
| 9/17/2001 | 0.00 | 0.00 | 0.03 | 0.00 | -0.02 | 0.01 | 0.00 | 0.04 |
| 9/18/2001 | 0.01 | 0.00 | 0.01 | 0.00 | -0.02 | -0.01 | 0.00 | -0.03 |
| 9/19/2001 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 |
| 9/20/2001 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.03 |
| 9/21/2001 | -0.09 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | -0.04 | 0.00 |
| 9/24/2001 | 0.08 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.02 |
| 9/25/2001 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 |
| 9/26/2001 | -0.02 | 0.00 | 0.02 | 0.00 | 0.02 | -0.01 | 0.01 | 0.05 |
| 9/27/2001 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | -0.03 | 0.00 | 0.05 |
| 9/28/2001 | 0.02 | 0.01 | -0.01 | 0.00 | 0.00 | -0.06 | 0.00 | 0.01 |
| 10/1/2001 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | -0.05 | 0.00 | 0.06 |
| 10/2/2001 | -0.04 | 0.00 | 0.00 | 0.00 | -0.01 | -0.04 | 0.02 | 0.03 |
| 10/3/2001 | 0.04 | 0.00 | 0.00 | 0.00 | -0.03 | -0.01 | 0.00 | 0.01 |
| 10/4/2001 | 0.00 | -0.01 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 |
| 10/5/2001 | 0.00 | 0.00 | -0.03 | 0.00 | -0.01 | 0.05 | 0.00 | 0.00 |
| 10/8/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.01 |
| 10/9/2001 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 |
| 10/11/2001 | 0.07 | 0.01 | 0.00 | 0.00 | 0.03 | 0.10 | 0.00 | 0.00 |
| 10/12/2001 | -0.07 | -0.01 | 0.00 | 0.00 | 0.03 | 0.03 | 0.01 | 0.02 |
| 10/15/2001 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.01 |
| 10/16/2001 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/17/2001 | -0.01 | -0.02 | 0.00 | 0.06 | 0.04 | -0.01 | 0.00 | -0.01 |
| 10/18/2001 | -0.02 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.01 |
| 10/19/2001 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 |
| 10/22/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.03 | 0.01 | 0.00 |
| 10/23/2001 | 0.00 | 0.01 | 0.00 | 0.02 | 0.03 | -0.02 | 0.00 | 0.01 |
| 10/24/2001 | 0.01 | 0.04 | 0.00 | 0.00 | 0.10 | 0.00 | 0.00 | -0.01 |
| 10/25/2001 | 0.00 | 0.04 | -0.02 | 0.00 | 0.05 | 0.00 | 0.00 | -0.01 |
| 10/26/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.03 | 0.00 | 0.01 |
| 10/29/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.03 | 0.00 | -0.05 |
| 10/30/2001 | 0.00 | -0.11 | 0.04 | 0.00 | 0.00 | -0.07 | 0.00 | -0.12 |
| 10/31/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | -0.07 |
| 11/1/2001 | 0.10 | 0.00 | 0.00 | 0.00 | -0.01 | 0.04 | 0.00 | -0.04 |
| 11/2/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 |
| 11/5/2001 | 0.02 | -0.01 | 0.03 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 11/6/2001 | 0.00 | -0.08 | -0.16 | 0.00 | -0.02 | 0.05 | 0.00 | 0.00 |
| 11/7/2001 | 0.01 | 0.08 | 0.00 | 0.00 | -0.03 | 0.01 | -0.03 | -0.25 |
| 11/8/2001 | 0.00 | 0.00 | 0.19 | 0.00 | -0.03 | 0.02 | 0.00 | 0.20 |

| MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | 0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | -0.04 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.09 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.09 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.06 | -0.01 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.04 | 0.00 | -0.02 | 0.00 | 0.00 | -0.04 | 0.01 | -0.10 | 0.00 | 0.01 | 0.01 | 0.00 |
| 0.00 | 0.00 | -0.03 | -0.09 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | -0.08 | -0.01 |
| 0.00 | -0.01 | -0.07 | 0.01 | 0.00 | 0.00 | -0.10 | 0.00 | -0.01 | 0.00 | -0.04 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.09 | 0.00 | 0.00 | -0.09 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.06 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.10 | 0.00 | -0.01 | -0.09 | 0.00 |
| 0.00 | 0.01 | -0.05 | -0.03 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | -0.10 | -0.08 | 0.00 | -0.06 | -0.01 |
| 0.00 | -0.04 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | -0.06 | 0.00 |
| 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.09 | 0.00 |
| 0.00 | -0.06 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.06 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.03 | -0.02 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.02 | -0.02 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.08 | -0.01 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | -0.01 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.14 | 0.00 | 0.00 | 0.00 | -0.19 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 |
| 0.00 | 0.12 | 0.10 | 0.04 | 0.00 | 0.24 | 0.00 | 0.06 | 0.06 | 0.00 | 0.00 | 0.09 | 0.00 | 0.02 |
| 0.00 | 0.08 | 0.03 | 0.03 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 | 0.00 | -0.02 | 0.01 | 0.01 | 0.01 |
| 0.00 | -0.10 | 0.06 | 0.02 | -0.01 | -0.09 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.07 | -0.03 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.02 | 0.00 | -0.01 | 0.00 | 0.11 | 0.00 |
| 0.00 | -0.03 | 0.02 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.13 | 0.00 |
| 0.00 | 0.03 | 0.02 | 0.00 | 0.00 | 0.04 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 |
| 0.00 | -0.05 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.03 | 0.02 | 0.08 | 0.00 | 0.02 | 0.00 | 0.01 |
| 0.00 | 0.10 | 0.08 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.02 | 0.11 | 0.00 | 0.03 | 0.02 | 0.01 |
| 0.00 | 0.01 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.14 | 0.01 |
| 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.06 | 0.00 | 0.02 | 0.04 | 0.00 |
| 0.00 | 0.08 | 0.01 | 0.10 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.10 | 0.00 | -0.03 | 0.01 |
| 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.04 | 0.05 | -0.02 | 0.17 | 0.01 |
| 0.00 | -0.04 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.13 | 0.00 |
| 0.00 | 0.01 | 0.05 | 0.00 | 0.00 | 0.11 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.21 | 0.08 | -0.01 |
| 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.10 | 0.01 | 0.02 | 0.02 |
| 0.00 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 |
| 0.00 | 0.04 | -0.02 | -0.01 | 0.00 | 0.02 | 0.01 | -0.01 | 0.00 | 0.00 | 0.01 | 0.01 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | -0.02 | 0.00 | -0.02 | -0.01 |
| 0.00 | -0.03 | -0.02 | 0.00 | 0.00 | 0.02 | 0.00 | 0.02 | 0.01 | 0.00 | -0.04 | 0.00 | -0.10 | -0.01 |
| 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|
| 11/9/2001 | 0.00 | 0.00 | 0.00 | -0.01 | 0.03 | 0.00 | 0.00 | 0.00 |
| 11/12/2001 | 0.00 | 0.05 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 |
| 11/13/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 11/14/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 |
| 11/15/2001 | -0.01 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/16/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 11/19/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 11/20/2001 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/21/2001 | 0.00 | 0.00 | -0.05 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/22/2001 | 0.00 | 0.00 | -0.25 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 |
| 11/23/2001 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.03 | 0.00 |
| 11/26/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 |
| 11/27/2001 | 0.00 | 0.00 | 0.33 | 0.00 | 0.00 | 0.00 | 0.00 | 0.06 |
| 11/28/2001 | 0.00 | -0.07 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/29/2001 | 0.00 | 0.08 | -0.01 | -0.01 | -0.01 | 0.00 | 0.00 | -0.05 |
| 11/30/2001 | 0.00 | -0.02 | -0.11 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 |
| 12/3/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/4/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 12/5/2001 | 0.00 | 0.00 | 0.00 | 0.02 | 0.03 | 0.00 | 0.01 | -0.01 |
| 12/6/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.03 | 0.00 |
| 12/7/2001 | 0.00 | 0.02 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | -0.01 |
| 12/10/2001 | 0.00 | 0.01 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 |
| 12/11/2001 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | -0.03 | -0.04 | 0.00 |
| 12/13/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.04 | 0.00 | 0.00 |
| 12/14/2001 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 |
| 12/17/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/18/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.12 | 0.00 | 0.00 |
| 12/19/2001 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | -0.01 |
| 12/20/2001 | -0.01 | 0.00 | -0.06 | -0.02 | -0.02 | 0.00 | 0.00 | 0.01 |
| 12/21/2001 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.02 |
| 12/24/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/27/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/28/2001 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/31/2001 | 0.00 | -0.03 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 |
| 1/2/2002 | 0.00 | 0.00 | -0.02 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 1/3/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 1/4/2002 | -0.03 | -0.03 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 1/7/2002 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/8/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 1/9/2002 | 0.00 | -0.09 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 |
| 1/10/2002 | 0.00 | -0.13 | 0.00 | 0.05 | 0.01 | -0.09 | 0.03 | 0.00 |
| 1/11/2002 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | -0.03 | -0.02 |
| 1/14/2002 | 0.00 | 0.00 | 0.05 | -0.02 | 0.01 | -0.05 | 0.00 | 0.00 |
| 1/15/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.04 | 0.00 | 0.00 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL | MARS | NBK |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|------|-------|
| 11/9/2001 | -0.05 | 0.03 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | -0.04 | 0.00 | 0.07 |
| 11/12/2001 | -0.06 | -0.02 | 0.00 | 0.00 | -0.03 | 0.01 | 0.00 | -0.01 | 0.00 | -0.05 |
| 11/13/2001 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 11/14/2001 | 0.04 | 0.02 | 0.00 | 0.00 | 0.01 | -0.01 | 0.03 | 0.00 | 0.00 | -0.02 |
| 11/15/2001 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | -0.02 | 0.01 | 0.01 | 0.00 | -0.02 |
| 11/16/2001 | -0.04 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.03 | 0.00 | -0.06 |
| 11/19/2001 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/20/2001 | 0.03 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 |
| 11/21/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.03 | 0.00 | -0.03 |
| 11/22/2001 | -0.05 | -0.01 | 0.01 | 0.00 | -0.03 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 |
| 11/23/2001 | 0.05 | 0.00 | -0.01 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/26/2001 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/27/2001 | -0.07 | 0.00 | 0.00 | 0.00 | -0.03 | 0.02 | 0.00 | 0.00 | 0.00 | 0.05 |
| 11/28/2001 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.08 | 0.00 | 0.00 |
| 11/29/2001 | 0.03 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | -0.09 |
| 11/30/2001 | -0.03 | 0.03 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | -0.01 | 0.00 | 0.11 |
| 12/3/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 |
| 12/4/2001 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.05 |
| 12/5/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | -0.18 | 0.00 | 0.00 | -0.11 |
| 12/6/2001 | 0.13 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.09 |
| 12/7/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.03 |
| 12/10/2001 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | -0.01 | 0.00 | -0.07 |
| 12/11/2001 | 0.00 | 0.01 | 0.02 | 0.00 | 0.01 | -0.01 | 0.21 | 0.00 | 0.00 | -0.03 |
| 12/13/2001 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 |
| 12/14/2001 | -0.01 | 0.00 | -0.01 | -0.03 | 0.03 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 12/17/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/18/2001 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 |
| 12/19/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | -0.07 | 0.01 | 0.00 | 0.00 |
| 12/20/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | -0.03 |
| 12/21/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.05 |
| 12/24/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/27/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/28/2001 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.09 | 0.00 | 0.00 | -0.01 |
| 12/31/2001 | 0.00 | -0.02 | 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 | 0.00 | -0.04 |
| 1/2/2002 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.05 |
| 1/3/2002 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/4/2002 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.03 |
| 1/7/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1/8/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | -0.01 | 0.00 | 0.01 |
| 1/9/2002 | 0.00 | 0.01 | 0.03 | 0.00 | 0.03 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 1/10/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 1/11/2002 | 0.00 | -0.03 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 |
| 1/14/2002 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 | 0.11 | -0.02 | 0.00 | -0.03 |
| 1/15/2002 | 0.00 | 0.03 | -0.01 | 0.00 | 0.00 | 0.01 | 0.00 | -0.02 | 0.00 | -0.02 |

| NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | -0.02 | -0.04 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.05 | -0.03 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.02 | 0.03 | 0.00 | 0.00 | 0.03 | 0.03 | 0.00 | 0.03 | -0.01 | 0.00 |
| -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.02 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.02 | -0.01 | 0.00 | 0.00 | -0.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 |
| -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.02 | -0.01 | 0.00 | 0.00 | -0.06 | -0.01 |
| 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | -0.01 | 0.01 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 |
| 0.00 | -0.05 | 0.00 | -0.08 | 0.05 | 0.03 | 0.00 | -0.05 | 0.00 | -0.04 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.01 |
| 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 |
| 0.02 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 |
| -0.01 | -0.05 | 0.00 | 0.02 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 |
| 0.02 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 |
| -0.06 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | -0.02 | -0.04 | 0.00 |
| 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.01 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | -0.01 | -0.01 | -0.01 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.02 | 0.03 | 0.00 | 0.00 | -0.03 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.00 | -0.06 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.02 | 0.00 | 0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | -0.03 | 0.02 | 0.01 | 0.01 | 0.03 | 0.00 | 0.04 | 0.03 | 0.00 |
| 0.00 | -0.02 | 0.00 | 0.00 | -0.03 | 0.01 | 0.01 | -0.04 | -0.03 | -0.03 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.01 | 0.00 | -0.02 | -0.03 | -0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | -0.03 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.01 | 0.00 | 0.00 | 0.03 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.03 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 |
| 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | -0.03 | 0.00 | 0.02 | 0.02 | 0.00 | -0.02 | -0.02 | -0.03 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | -0.03 | 0.00 | -0.01 | 0.02 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | -0.02 | 0.00 | 0.01 | 0.02 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL | MARS | NBK |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|------|-------|
| 1/16/2002 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | -0.02 |
| 1/17/2002 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.10 |
| 1/18/2002 | 0.00 | 0.01 | 0.00 | 0.00 | -0.03 | 0.00 | -0.01 | 0.00 | 0.00 | -0.05 |
| 1/21/2002 | 0.00 | -0.04 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | -0.03 | 0.00 | 0.16 |
| 1/22/2002 | 0.00 | -0.07 | 0.00 | 0.00 | -0.07 | -0.01 | 0.00 | 0.00 | 0.00 | 0.03 |
| 1/23/2002 | 0.00 | -0.04 | 0.00 | 0.00 | -0.02 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 1/24/2002 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | -0.02 |
| 1/25/2002 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 |
| 1/28/2002 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.03 |
| 1/29/2002 | 0.00 | 0.09 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 |
| 1/30/2002 | 0.00 | -0.01 | 0.00 | 0.00 | 0.03 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 |
| 1/31/2002 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 |
| 2/1/2002 | 0.00 | -0.03 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/4/2002 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.06 | 0.00 | 0.00 |
| 2/5/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/6/2002 | 0.00 | 0.00 | -0.01 | 0.00 | -0.03 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 |
| 2/7/2002 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 | 0.02 | 0.00 | 0.01 |
| 2/8/2002 | 0.00 | 0.03 | -0.01 | 0.00 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/11/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.03 | 0.00 | 0.00 | 0.00 | -0.02 |
| 2/12/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/13/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/14/2002 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/15/2002 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/18/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/19/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | -0.01 | 0.00 | -0.01 |
| 2/20/2002 | 0.00 | -0.02 | -0.02 | 0.00 | 0.04 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 |
| 2/21/2002 | 0.00 | 0.00 | -0.01 | 0.00 | 0.02 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/22/2002 | 0.00 | 0.00 | -0.01 | 0.00 | 0.04 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/25/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.09 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/26/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.11 | -0.01 | 0.00 | 0.00 | 0.00 | 0.06 |
| 2/27/2002 | 0.00 | 0.02 | 0.00 | 0.00 | -0.02 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2/28/2002 | 0.00 | -0.03 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/1/2002 | 0.00 | 0.01 | 0.00 | 0.00 | -0.03 | -0.01 | -0.01 | 0.00 | 0.00 | -0.06 |
| 3/4/2002 | 0.00 | 0.01 | 0.00 | 0.00 | -0.04 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/5/2002 | 0.00 | -0.02 | 0.00 | -0.03 | 0.04 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/6/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/7/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | -0.01 | -0.01 | -0.11 | 0.00 | 0.00 |
| 3/8/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | -0.01 | 0.00 | -0.04 | 0.00 | 0.02 |
| 3/11/2002 | 0.00 | -0.05 | 0.00 | 0.00 | 0.03 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/12/2002 | 0.00 | -0.03 | 0.00 | 0.00 | -0.09 | -0.02 | 0.00 | 0.00 | 0.00 | -0.02 |
| 3/13/2002 | -0.16 | -0.02 | 0.00 | 0.00 | 0.08 | 0.02 | 0.00 | -0.03 | 0.00 | 0.01 |
| 3/14/2002 | -0.10 | -0.08 | 0.00 | 0.00 | -0.09 | -0.04 | 0.00 | -0.02 | 0.00 | 0.02 |
| 3/15/2002 | 0.00 | -0.08 | 0.00 | 0.00 | 0.10 | 0.01 | 0.00 | -0.04 | 0.00 | -0.02 |
| 3/18/2002 | 0.01 | -0.01 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 3/19/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 |

| NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | 0.03 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.04 | 0.00 | 0.02 | -0.04 | 0.00 |
| 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.14 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.02 | -0.05 | 0.00 | 0.00 |
| 0.03 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.01 | 0.00 | -0.07 | -0.02 | -0.04 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | -0.01 | -0.01 | -0.01 | -0.04 | 0.00 | 0.00 |
| 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.02 | 0.00 | 0.00 | -0.03 | -0.10 | -0.02 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.01 | 0.00 | 0.00 |
| -0.01 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.17 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.20 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 |
| 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| -0.07 | 0.01 | 0.00 | 0.00 | 0.00 | 0.03 | 0.02 | 0.00 | 0.00 | -0.02 | 0.00 | -0.01 |
| 0.06 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.01 | 0.01 | 0.00 | -0.08 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.03 | -0.04 | 0.00 | 0.00 | 0.00 | 0.02 | -0.06 | 0.01 |
| 0.04 | 0.01 | 0.00 | 0.09 | 0.02 | -0.02 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 |
| 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | -0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.05 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| -0.02 | 0.02 | 0.00 | 0.00 | 0.02 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | -0.06 | 0.00 |
| -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 |
| 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 | -0.10 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 |
| 0.00 | 0.25 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.03 | 0.00 | -0.05 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | -0.01 | -0.24 | -0.05 | -0.01 |
| -0.02 | 0.01 | 0.00 | 0.00 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | -0.03 | 0.00 | -0.01 | -0.01 |
| 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| -0.02 | -0.03 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB | CARG | CBER | CFC | CMC | CTRU | DTK | DUNL | EABL | EACAI | EAPA | EAOI | EGAD | EXP | FIRE | GWK | |
|-----------|-------|------|------|-------|-------|-------|-------|-------|------|-------|-------|-------|-------|-------|-------|-------|-------|------|-------|------|------|-------|-------|-------|
| 3/20/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| 3/21/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 3/22/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | -0.01 |
| 3/25/2002 | 0.00 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.09 | 0.00 |
| 3/26/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 3/27/2002 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/28/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.16 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/2/2002 | 0.00 | 0.00 | 0.00 | -0.02 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/3/2002 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 4/4/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/5/2002 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.03 | |
| 4/8/2002 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | -0.01 | -0.14 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/9/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.06 | 0.00 | |
| 4/10/2002 | -0.01 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/11/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/12/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.10 | 0.00 | 0.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/15/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/16/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 |
| 4/17/2002 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 4/18/2002 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.02 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 |
| 4/19/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.11 | 0.00 |
| 4/22/2002 | 0.13 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/23/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/24/2002 | 0.00 | 0.00 | 0.00 | 0.02 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 |
| 4/25/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 |
| 4/26/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.07 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/29/2002 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/30/2002 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.10 | 0.00 | 0.00 | 0.00 | 0.00 | -0.10 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.45 | 0.00 | 0.00 |
| 5/2/2002 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.09 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/3/2002 | -0.02 | 0.00 | 0.00 | 0.00 | 0.16 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/6/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.11 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.10 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/7/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.28 | 0.00 |
| 5/8/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/9/2002 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/10/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/13/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 |
| 5/14/2002 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 5/15/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 5/16/2002 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 5/17/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 5/20/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 5/21/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.06 | -0.04 | 0.00 |
| 5/22/2002 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 |
| 5/23/2002 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 5/24/2002 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.49 | 0.00 | 0.00 | 0.06 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL | MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 3/20/2002 | 0.02 | 0.01 | 0.00 | 0.00 | 0.02 | 0.04 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | 0.01 | -0.08 | 0.00 | 0.00 | 0.00 | 0.01 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/21/2002 | 0.00 | -0.01 | 0.00 | -0.06 | 0.00 | -0.02 | 0.00 | -0.03 | 0.00 | 0.02 | 0.00 | 0.00 | -0.08 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3/22/2002 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 3/25/2002 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.01 | 0.00 | -0.07 | 0.00 | -0.01 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 3/26/2002 | -0.03 | -0.01 | 0.00 | -0.09 | 0.07 | -0.01 | 0.00 | -0.08 | 0.00 | 0.00 | 0.00 | -0.01 | -0.07 | -0.03 | 0.00 | -0.12 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | -0.10 |
| 3/27/2002 | 0.02 | -0.07 | 0.00 | 0.00 | -0.09 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 | -0.10 | |
| 3/28/2002 | 0.02 | -0.04 | 0.00 | 0.00 | 0.04 | -0.02 | 0.00 | 0.00 | 0.00 | 0.03 | 0.06 | 0.00 | -0.12 | 0.00 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | -0.01 | 0.01 |
| 4/2/2002 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | -0.01 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.10 | 0.00 |
| 4/3/2002 | -0.03 | 0.00 | -0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 4/4/2002 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 |
| 4/5/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/8/2002 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/9/2002 | 0.01 | 0.03 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.05 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 |
| 4/10/2002 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 |
| 4/11/2002 | 0.08 | -0.06 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | -0.07 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 |
| 4/12/2002 | 0.00 | 0.07 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.06 | 0.00 | 0.00 |
| 4/15/2002 | 0.06 | 0.02 | 0.00 | 0.00 | -0.04 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | -0.02 | 0.03 | 0.00 |
| 4/16/2002 | -0.11 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.03 | -0.01 | -0.01 |
| 4/17/2002 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.05 | -0.16 | -0.01 |
| 4/18/2002 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 4/19/2002 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.10 | 0.00 | -0.01 | -0.01 | -0.01 | -0.10 | 0.04 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | -0.01 |
| 4/22/2002 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.03 | 0.00 | -0.10 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.04 | -0.08 | 0.00 |
| 4/23/2002 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 4/24/2002 | 0.00 | 0.00 | -0.02 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.07 | 0.00 |
| 4/25/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 4/26/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.01 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 |
| 4/29/2002 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 4/30/2002 | 0.00 | -0.01 | -0.02 | 0.00 | -0.01 | 0.01 | -0.14 | 0.00 | 0.00 | 0.00 | -0.03 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 |
| 5/2/2002 | 0.08 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 | -0.05 | 0.00 | 0.00 |
| 5/3/2002 | -0.02 | 0.06 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 | -0.07 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.06 | 0.00 |
| 5/6/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/7/2002 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 | 0.00 | 0.05 | 0.00 | -0.02 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | -0.24 | -0.02 | 0.01 | 0.00 | -0.01 |
| 5/8/2002 | -0.02 | -0.01 | 0.00 | 0.00 | -0.01 | -0.01 | 0.11 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/9/2002 | 0.03 | 0.02 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | -0.03 | -0.02 | 0.00 |
| 5/10/2002 | 0.00 | 0.00 | 0.01 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 |
| 5/13/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 5/14/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/15/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/16/2002 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.08 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/17/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | -0.11 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 5/20/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.01 | 0.00 | 0.00 | -0.09 | 0.00 | 0.00 | 0.00 |
| 5/21/2002 | 0.08 | -0.01 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.03 | 0.00 |
| 5/22/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.08 | -0.32 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | -0.01 |
| 5/23/2002 | 0.00 | 0.01 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.17 | 0.00 | 0.00 | 0.00 | -0.01 |
| 5/24/2002 | 0.00 | -0.02 | 0.00 | -0.03 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | -0.07 | 0.01 | 0.00 | 0.00 | -0.13 | -0.06 | 0.06 | 0.01 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB |
|-----------|-------|------|------|-------|-------|-------|-------|-------|
| 5/27/2002 | 0.00 | 0.00 | 0.00 | -0.03 | -0.01 | 0.00 | 0.00 | 0.00 |
| 5/28/2002 | -0.07 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 |
| 5/29/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/30/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/31/2002 | 0.00 | 0.00 | 0.00 | 0.02 | 0.03 | 0.00 | 0.04 | 0.00 |
| 6/3/2002 | 0.00 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 |
| 6/4/2002 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/5/2002 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | -0.01 | 0.00 | 0.00 |
| 6/6/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 |
| 6/7/2002 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | -0.02 | 0.00 |
| 6/10/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/11/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.01 |
| 6/12/2002 | -0.06 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.02 | 0.00 |
| 6/13/2002 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 |
| 6/14/2002 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 |
| 6/17/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.03 |
| 6/18/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 6/19/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/20/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.03 | -0.02 | 0.00 |
| 6/21/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/24/2002 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/25/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 |
| 6/26/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 6/27/2002 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 |
| 6/28/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 7/1/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/2/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/3/2002 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.02 | -0.01 |
| 7/4/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 7/5/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/8/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 |
| 7/9/2002 | 0.00 | 0.00 | 0.00 | 0.10 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/10/2002 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/11/2002 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | -0.04 | 0.00 |
| 7/12/2002 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/15/2002 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/16/2002 | 0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/17/2002 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/18/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.06 | 0.00 | 0.00 |
| 7/19/2002 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/20/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/22/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.01 | 0.00 |
| 7/23/2002 | 0.00 | 0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/24/2002 | 0.00 | 0.00 | 0.05 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 7/25/2002 | -0.03 | 0.00 | 0.07 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |

| ARG | CBER | CFC | CMC | CTRU | DTK | DUNL | EABL | EACAI | EAPA | EAPU | EGAD | EXP | FIRES | GWK |
|------|-------|-------|-------|-------|-------|------|-------|-------|------|-------|------|------|-------|-------|
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 |
| 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.19 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.07 | 0.00 |
| 0.00 | 0.01 | 0.08 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 |
| 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.07 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.01 | -0.09 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | -0.20 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.06 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.25 | 0.00 | 0.00 | -0.05 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.06 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 |
| 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 |
| 0.00 | 0.02 | -0.03 | -0.09 | -0.03 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.03 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.09 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.04 | -0.01 | 0.00 | 0.00 | 0.01 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|
| 5/27/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.01 | 0.00 | -0.01 |
| 5/28/2002 | 0.13 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 5/29/2002 | -0.04 | 0.00 | 0.00 | 0.00 | 0.07 | 0.01 | 0.00 | 0.10 |
| 5/30/2002 | -0.04 | 0.00 | 0.02 | 0.00 | 0.02 | 0.03 | 0.00 | -0.09 |
| 5/31/2002 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.04 |
| 6/3/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 |
| 6/4/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.02 | 0.00 | 0.01 |
| 6/5/2002 | 0.07 | -0.03 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | 0.04 |
| 6/6/2002 | 0.00 | 0.03 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 6/7/2002 | 0.09 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 6/10/2002 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 |
| 6/11/2002 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 |
| 6/12/2002 | -0.06 | -0.04 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.04 |
| 6/13/2002 | 0.00 | -0.01 | -0.01 | 0.00 | -0.02 | -0.02 | 0.00 | 0.00 |
| 6/14/2002 | 0.05 | 0.00 | 0.00 | -0.02 | -0.01 | -0.02 | 0.00 | 0.00 |
| 6/17/2002 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/18/2002 | -0.14 | 0.04 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 6/19/2002 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 6/20/2002 | 0.10 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.02 |
| 6/21/2002 | 0.00 | -0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 |
| 6/24/2002 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 |
| 6/25/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 |
| 6/26/2002 | 0.05 | 0.00 | 0.00 | 0.00 | 0.02 | -0.04 | 0.00 | 0.00 |
| 6/27/2002 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 |
| 6/28/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 |
| 7/1/2002 | 0.00 | 0.00 | -0.09 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 |
| 7/2/2002 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 |
| 7/3/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.01 | 0.00 |
| 7/4/2002 | 0.00 | 0.01 | 0.00 | 0.00 | 0.05 | -0.01 | 0.00 | -0.01 |
| 7/5/2002 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.06 |
| 7/8/2002 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/9/2002 | -0.03 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 |
| 7/10/2002 | 0.00 | 0.00 | 0.02 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 7/11/2002 | 0.00 | 0.02 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 |
| 7/12/2002 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/15/2002 | -0.02 | -0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 7/16/2002 | 0.05 | 0.02 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 |
| 7/17/2002 | 0.00 | 0.00 | 0.00 | -0.10 | 0.03 | -0.01 | 0.02 | 0.00 |
| 7/18/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.03 | 0.00 | 0.00 |
| 7/19/2002 | -0.07 | 0.00 | 0.00 | -0.02 | 0.01 | 0.02 | 0.00 | 0.00 |
| 7/20/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/22/2002 | -0.08 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 7/23/2002 | 0.02 | 0.01 | 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 |
| 7/24/2002 | 0.07 | 0.01 | 0.03 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 |
| 7/25/2002 | 0.04 | 0.00 | 0.02 | 0.00 | -0.03 | -0.02 | 0.02 | 0.00 |

| MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | -0.03 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.08 | 0.00 | -0.03 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | -0.05 | 0.02 | 0.00 | 0.00 | -0.02 | 0.00 | 0.03 | 0.01 |
| 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | -0.03 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.01 | 0.06 | 0.01 |
| 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.01 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.03 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.09 | 0.00 | 0.00 | -0.01 | 0.04 | 0.10 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.07 | 0.00 | 0.00 | -0.02 | -0.01 | 0.09 | 0.00 |
| 0.00 | -0.03 | 0.07 | 0.00 | 0.00 | 0.07 | -0.02 | 0.00 | 0.01 | 0.00 | -0.01 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.02 | 0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.10 | 0.00 | 0.00 | 0.00 | -0.08 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 |
| 0.00 | -0.05 | -0.02 | -0.01 | 0.00 | -0.03 | 0.15 | -0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.03 | -0.02 | 0.00 | 0.00 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.01 | -0.02 | 0.04 | 0.00 | -0.02 | 0.03 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 |
| 0.00 | -0.05 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | -0.07 | 0.00 | 0.00 | -0.05 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | 0.13 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.06 | 0.01 | -0.01 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.13 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.02 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 0.00 | 0.00 | -0.03 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.07 | 0.02 | -0.01 | 0.00 | -0.33 | 0.00 | 0.01 | 0.00 | 0.10 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.03 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.07 | 0.04 | 0.13 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.00 | -0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.10 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.07 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | -0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.03 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.10 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.55 | -0.10 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.08 | 0.00 | -0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | -0.01 | 0.00 | 0.10 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.10 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.10 | 0.00 | -0.03 | 0.00 | 0.00 |
| 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.02 | 0.04 | 0.10 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.09 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.10 | -0.04 | 0.30 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.05 | -0.02 | -0.18 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.04 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.05 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.13 | -0.01 | 0.00 | 0.00 |

| TRADATE | ABAUM | ARM | BAMB | BAT | BBK | BBON | BOC | CARB | CARG | CBER | CFC |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 9/27/2002 | 0.00 | 0.00 | 0.04 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.10 | -0.01 |
| 9/30/2002 | 0.00 | 0.00 | -0.03 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/1/2002 | 0.00 | 0.00 | -0.03 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 |
| 10/2/2002 | 0.00 | -0.09 | -0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 10/3/2002 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.69 | 0.00 | 0.00 | 0.00 |
| 10/4/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 |
| 10/7/2002 | -0.16 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 10/8/2002 | 0.00 | -0.07 | 0.01 | 0.01 | 0.00 | 0.01 | 0.00 | -0.01 | 0.00 | -0.03 | 0.00 |
| 10/9/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/11/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 10/14/2002 | 0.00 | 0.00 | 0.02 | 0.02 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/15/2002 | 0.00 | 0.02 | 0.01 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 |
| 10/16/2002 | 0.00 | 0.00 | 0.05 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/17/2002 | 0.20 | -0.02 | 0.03 | 0.01 | 0.00 | 0.00 | 0.09 | -0.01 | -0.02 | 0.00 | 0.00 |
| 10/18/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 |
| 10/22/2002 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/23/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.23 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/24/2002 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 10/25/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.19 | 0.03 | -0.02 | 0.00 | 0.00 | 0.00 |
| 10/28/2002 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.08 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/29/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10/30/2002 | 0.00 | 0.01 | 0.02 | 0.01 | 0.01 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | -0.02 |
| 10/31/2002 | -0.01 | 0.01 | 0.02 | 0.04 | 0.00 | 0.00 | 0.06 | 0.00 | 0.02 | 0.00 | 0.00 |
| 11/1/2002 | 0.00 | 0.00 | 0.01 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/4/2002 | 0.00 | 0.00 | 0.03 | 0.00 | 0.03 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 11/5/2002 | 0.00 | 0.00 | 0.02 | 0.02 | 0.02 | -0.03 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/6/2002 | 0.00 | 0.00 | 0.00 | 0.03 | 0.03 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/7/2002 | 0.00 | 0.00 | -0.01 | 0.02 | 0.03 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/8/2002 | 0.00 | 0.06 | 0.01 | 0.01 | -0.05 | 0.00 | 0.08 | 0.00 | 0.00 | 0.07 | 0.00 |
| 11/11/2002 | 0.00 | 0.00 | -0.01 | 0.04 | 0.01 | 0.06 | 0.00 | -0.37 | 0.00 | 0.00 | 0.00 |
| 11/12/2002 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 11/13/2002 | 0.00 | 0.07 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.09 | 0.00 |
| 11/14/2002 | 0.00 | 0.02 | -0.02 | 0.00 | 0.01 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 |
| 11/15/2002 | 0.00 | 0.00 | 0.05 | 0.00 | 0.01 | 0.00 | 0.00 | -0.06 | 0.00 | 0.04 | 0.00 |
| 11/18/2002 | 0.00 | 0.00 | 0.06 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.07 | 0.00 |
| 11/19/2002 | 0.00 | -0.01 | -0.04 | 0.00 | 0.00 | 0.01 | 0.00 | -0.04 | 0.00 | 0.03 | 0.00 |
| 11/20/2002 | 0.00 | 0.06 | 0.00 | 0.03 | 0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| 11/21/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | -0.02 | 0.02 | 0.00 | 0.00 | 0.00 |
| 11/22/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.06 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 |
| 11/25/2002 | 0.00 | 0.00 | 0.00 | -0.06 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/26/2002 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/27/2002 | 0.00 | -0.05 | 0.00 | -0.03 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11/28/2002 | 0.00 | 0.00 | 0.00 | 0.04 | 0.04 | 0.00 | -0.08 | 0.00 | 0.00 | -0.04 | 0.00 |
| 11/29/2002 | 0.00 | 0.00 | 0.18 | -0.01 | 0.01 | 0.01 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/2/2002 | 0.00 | 0.00 | -0.02 | -0.04 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL |
|------------|-------|-------|-------|-------|-------|-------|-------|-------|
| 9/27/2002 | 0 00 | 0 11 | 0.00 | 0.00 | 0.02 | 0 01 | 0.00 | 0.00 |
| 9/30/2002 | 0 00 | 0 07 | 0.00 | 0 00 | 0.00 | -0.03 | 0.00 | 0.00 |
| 10/1/2002 | 0 00 | -0 04 | 0.00 | 0.00 | 0.03 | 0 02 | 0.00 | -0.09 |
| 10/2/2002 | 0 00 | 0 00 | 0.00 | 0.00 | 0.00 | 0 00 | 0.00 | -0 02 |
| 10/3/2002 | 0 03 | 0 00 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0 00 |
| 10/4/2002 | 0 13 | 0 04 | -0.03 | 0.00 | -0.01 | 0 01 | 0.00 | 0 00 |
| 10/7/2002 | -0.11 | 0 00 | 0.00 | 0.00 | 0.08 | 0 00 | 0.00 | 0 00 |
| 10/8/2002 | 0 13 | 0 02 | 0.00 | 0.00 | 0.00 | 0 01 | 0.00 | 0 02 |
| 10/9/2002 | 0 00 | 0 01 | 0.00 | 0.00 | 0.00 | 0 00 | 0.00 | -0 02 |
| 10/11/2002 | 0 00 | 0 03 | 0.00 | 0 00 | 0.00 | 0 00 | 0.00 | 0 00 |
| 10/14/2002 | -0.19 | 0 00 | 0.00 | 0 00 | 0.01 | -0.01 | 0.00 | 0.10 |
| 10/15/2002 | 0 00 | -0 01 | 0.00 | 0 00 | 0.00 | 0 00 | 0.00 | 0 00 |
| 10/16/2002 | 0 23 | 0 01 | 0.03 | 0.00 | 0.00 | -0.01 | 0.01 | -0.04 |
| 10/17/2002 | 0 00 | 0 01 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0 00 |
| 10/18/2002 | 0 00 | 0 00 | 0.00 | 0.00 | 0.01 | 0 01 | 0.00 | 0 00 |
| 10/22/2002 | 0 00 | -0 02 | 0.00 | 0 00 | -0.01 | 0 00 | 0.00 | -0 01 |
| 10/23/2002 | -0.14 | 0 01 | 0.00 | 0 00 | 0.01 | 0 00 | 0.00 | 0 02 |
| 10/24/2002 | 0 11 | 0 00 | -0.03 | 0 00 | -0.01 | 0 00 | 0.00 | 0 02 |
| 10/25/2002 | -0.01 | -0 02 | 0.00 | 0 00 | 0.07 | 0 00 | 0.00 | 0 01 |
| 10/28/2002 | 0 00 | 0 02 | 0.01 | 0 00 | 0.00 | 0 00 | 0.00 | 0 04 |
| 10/29/2002 | 0 04 | 0 00 | -0.01 | 0 00 | 0.01 | 0 00 | 0.00 | -0 03 |
| 10/30/2002 | -0.02 | 0 00 | 0.01 | 0 00 | 0.07 | 0 00 | 0.00 | 0 06 |
| 10/31/2002 | 0 03 | 0 00 | 0.00 | -0 01 | 0.01 | 0 00 | 0.04 | 0.26 |
| 11/1/2002 | 0 07 | 0 02 | 0.00 | 0 00 | 0.02 | 0 00 | 0.00 | 0 00 |
| 11/4/2002 | 0 00 | -0 02 | 0.00 | 0 00 | 0.02 | 0 00 | 0.00 | 0.14 |
| 11/5/2002 | 0 00 | 0 04 | 0.00 | 0 00 | 0.06 | 0 00 | 0.00 | 0 00 |
| 11/6/2002 | 0 01 | 0 02 | 0.00 | 0 00 | 0.10 | 0 00 | 0.03 | 0 10 |
| 11/7/2002 | 0 07 | 0 00 | 0.02 | 0 00 | 0.03 | 0 00 | 0.00 | 0 03 |
| 11/8/2002 | 0 07 | 0 01 | 0.00 | 0 00 | 0.00 | 0 01 | 0.03 | 0 06 |
| 11/11/2002 | 0 00 | 0 04 | 0.00 | 0 00 | 0.00 | 0 00 | 0.00 | 0.11 |
| 11/12/2002 | 0 04 | -0 07 | 0.00 | -0 04 | -0.02 | -0 02 | 0.04 | 0.10 |
| 11/13/2002 | 0 02 | 0 02 | 0.00 | -0 06 | -0.02 | 0 01 | 0.00 | 0.10 |
| 11/14/2002 | -0.01 | 0 04 | 0.00 | 0 00 | -0.13 | 0 00 | 0.00 | 0 02 |
| 11/15/2002 | 0 01 | 0 00 | 0.03 | 0 01 | 0.04 | -0.03 | -0.02 | -0 04 |
| 11/18/2002 | 0 00 | 0 00 | 0.02 | 0 00 | -0.03 | -0 04 | 0.00 | -0.16 |
| 11/19/2002 | 0 05 | -0 07 | 0.01 | 0 00 | -0.04 | -0 03 | 0.00 | -0 10 |
| 11/20/2002 | -0.04 | 0 01 | -0.01 | 0 04 | -0.05 | -0 01 | 0.00 | -0 09 |
| 11/21/2002 | 0 00 | -0 01 | 0.00 | -0 03 | 0.02 | -0 02 | 0.00 | -0 07 |
| 11/22/2002 | -0.13 | 0 01 | 0.00 | 0 00 | -0.11 | 0 02 | 0.00 | 0 00 |
| 11/25/2002 | 0 00 | 0 09 | 0.00 | 0 00 | 0.22 | -0 01 | 0.00 | -0 05 |
| 11/26/2002 | 0 00 | 0 01 | 0.00 | 0 02 | -0.02 | 0 02 | 0.00 | -0 05 |
| 11/27/2002 | 0 00 | -0 01 | 0.00 | 0 00 | -0.03 | 0 00 | 0.00 | 0 00 |
| 11/28/2002 | 0 00 | 0 00 | 0.00 | 0 00 | 0.00 | 0 01 | 0.00 | -0 01 |
| 11/29/2002 | -0.11 | 0 00 | -0.02 | 0 00 | 0.00 | -0 01 | 0.00 | 0 00 |
| 12/2/2002 | -0.01 | 0 00 | 0.00 | 0 01 | -0.02 | 0 00 | 0.00 | 0 00 |

| MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 |
| 0.00 | -0.02 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 | 0.00 | -0.01 | -0.01 | 0.00 | 0.02 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | -0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.01 | 0.00 |
| 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.04 | 0.01 | 0.01 | 0.00 | -0.01 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | -0.12 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 0.00 | 0.07 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.02 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | -0.03 | 0.00 | 0.01 | 0.01 |
| 0.00 | -0.02 | 0.01 | 0.01 | 0.00 | 0.00 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.04 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | -0.06 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.00 | -0.03 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.02 | -0.01 | 0.07 | 0.00 | -0.02 | 0.00 | 0.02 | -0.01 | -0.04 | 0.00 | -0.03 | 0.00 | 0.00 |
| 0.00 | 0.02 | 0.00 | 0.06 | -0.05 | 0.00 | 0.00 | 0.02 | 0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.01 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.04 | 0.00 | 0.01 | -0.06 | 0.00 | -0.05 | 0.02 | 0.02 | -0.03 | 0.07 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.07 | 0.12 | 0.00 | 0.04 | 0.04 | -0.02 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.02 |
| 0.00 | 0.09 | 0.05 | 0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.05 | 0.02 | 0.01 |
| 0.00 | 0.10 | 0.06 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | -0.04 | 0.10 | 0.06 | 0.02 | 0.02 |
| 0.00 | 0.06 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | 0.10 | 0.05 | 0.00 | 0.00 |
| 0.00 | 0.04 | 0.09 | 0.01 | 0.00 | 0.00 | 0.00 | -0.02 | 0.05 | 0.08 | 0.10 | 0.11 | 0.00 | 0.01 |
| 0.00 | 0.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.05 | 0.10 | 0.03 | 0.00 | 0.01 |
| 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.08 | -0.01 | 0.07 | 0.00 | 0.00 |
| 0.00 | -0.05 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.03 | -0.07 | 0.03 | 0.04 | 0.00 |
| 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | -0.01 | 0.01 | 0.00 | 0.00 | -0.07 | -0.04 | -0.01 |
| 0.00 | -0.06 | -0.01 | 0.00 | 0.00 | 0.00 | -0.01 | 0.00 | -0.01 | 0.00 | -0.09 | -0.03 | 0.00 | -0.01 |
| 0.00 | -0.04 | 0.00 | 0.00 | 0.00 | 0.04 | 0.03 | 0.00 | 0.02 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.08 | 0.05 | 0.02 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 |
| 0.00 | -0.03 | -0.03 | 0.02 | 0.00 | 0.00 | 0.00 | -0.01 | 0.01 | -0.01 | 0.00 | -0.11 | 0.04 | -0.01 |
| 0.00 | -0.02 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 | -0.02 | 0.00 | 0.00 | -0.05 | -0.03 | 0.00 |
| 0.00 | 0.00 | -0.04 | 0.00 | 0.00 | -0.06 | 0.03 | 0.00 | 0.00 | 0.00 | -0.02 | -0.03 | 0.01 | 0.00 |
| 0.00 | -0.04 | -0.07 | -0.01 | 0.00 | -0.02 | 0.00 | -0.01 | 0.00 | 0.00 | -0.05 | 0.00 | -0.01 | -0.01 |
| 0.00 | 0.00 | -0.01 | 0.11 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | -0.01 | 0.00 | 0.02 | 0.00 |
| 0.00 | -0.05 | 0.00 | 0.03 | 0.00 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | -0.04 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.05 | 0.00 | 0.00 |

| TRADATE | HFCK | ICDC | JUB | KAKU | KCB | KENAI | KENO | KPL |
|------------|-------|-------|-------|-------|-------|-------|------|-------|
| 12/3/2002 | 0.01 | -0.02 | 0.00 | 0.00 | -0.05 | -0.02 | 0.00 | 0.04 |
| 12/4/2002 | 0.02 | 0.01 | 0.00 | 0.00 | -0.01 | 0.15 | 0.00 | 0.02 |
| 12/5/2002 | -0.03 | 0.00 | 0.00 | 0.00 | -0.01 | -0.11 | 0.00 | -0.05 |
| 12/6/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/9/2002 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 12/10/2002 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.10 |
| 12/11/2002 | 0.13 | 0.00 | 0.00 | 0.00 | 0.00 | 0.07 | 0.08 | 0.10 |
| 12/13/2002 | 0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.10 |
| 12/16/2002 | 0.00 | 0.00 | 0.00 | 0.00 | -0.09 | 0.02 | 0.00 | 0.10 |
| 12/17/2002 | 0.01 | 0.00 | 0.00 | 0.00 | 0.20 | 0.02 | 0.00 | 0.10 |
| 12/18/2002 | 0.10 | 0.00 | 0.01 | 0.02 | 0.06 | -0.03 | 0.00 | 0.01 |
| 12/19/2002 | 0.09 | -0.01 | -0.01 | -0.01 | 0.11 | 0.00 | 0.06 | 0.00 |
| 12/20/2002 | 0.03 | -0.04 | -0.02 | 0.00 | 0.07 | -0.01 | 0.01 | 0.00 |
| 12/23/2002 | 0.00 | 0.05 | 0.00 | 0.00 | 0.09 | 0.01 | 0.00 | 0.10 |
| 12/24/2002 | 0.03 | 0.00 | 0.00 | 0.00 | 0.04 | 0.00 | 0.01 | 0.00 |
| 12/27/2002 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12/30/2002 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.00 |
| 12/31/2002 | 0.00 | 0.07 | 0.00 | 0.00 | 0.10 | 0.06 | 0.00 | 0.10 |

| MARS | NBK | NIC | NMG | PANAI | REAVI | SASIN | SCBK | SEREI | SNG | TOTAL | UCHU | UNGA | MEAN |
|------|-------|-------|-------|-------|-------|-------|-------|-------|------|-------|-------|-------|-------|
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | 0.00 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | -0.03 | 0.00 | 0.01 | 0.00 | -0.04 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.10 | 0.13 | -0.03 | 0.01 | 0.00 | 0.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.02 |
| 0.00 | 0.01 | -0.01 | 0.03 | 0.00 | 0.00 | 0.00 | -0.04 | 0.00 | 0.07 | 0.05 | 0.00 | 0.00 | 0.01 |
| 0.00 | 0.01 | 0.00 | 0.06 | 0.00 | 0.00 | 0.00 | 0.01 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 |
| 0.00 | 0.00 | 0.08 | 0.11 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 | 0.03 | 0.11 | -0.05 | 0.01 |
| 0.00 | 0.00 | 0.03 | 0.11 | 0.00 | 0.00 | 0.00 | 0.02 | 0.01 | 0.05 | 0.00 | -0.01 | -0.10 | 0.00 |
| 0.00 | 0.00 | 0.05 | 0.00 | 0.00 | 0.00 | 0.01 | -0.02 | 0.00 | 0.00 | 0.06 | 0.04 | 0.00 | 0.01 |
| 0.00 | 0.00 | 0.02 | -0.03 | 0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.00 | 0.02 | 0.01 | 0.00 | 0.00 |
| 0.00 | 0.03 | 0.00 | -0.07 | 0.00 | 0.00 | 0.00 | 0.03 | 0.00 | 0.00 | 0.00 | 0.13 | 0.00 | 0.03 |
| 0.00 | -0.03 | 0.00 | -0.05 | -0.01 | 0.00 | 0.01 | 0.02 | 0.00 | 0.00 | 0.00 | 0.08 | -0.01 | 0.00 |
| 0.00 | 0.00 | 0.01 | -0.03 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.07 | 0.00 |
| 0.00 | 0.00 | 0.00 | 0.83 | 0.00 | 0.00 | 0.00 | 0.02 | -0.01 | 0.00 | 0.00 | -0.01 | 0.00 | 0.02 |
| 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 0.00 | 0.01 | 0.00 | -0.41 | 0.00 | 0.00 | 0.00 | -0.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.01 |
| 0.00 | 0.00 | 0.04 | 0.12 | 0.00 | 0.00 | 0.00 | 0.07 | 0.01 | 0.00 | 0.02 | 0.11 | 0.00 | 0.02 |

**APPENDIX II: LIST OF ALL COMPANIES QUOTED AT THE NSE AS AT
DECEMBER 31ST 2004**

| | NAME OF COMPANY | CODE |
|--------------------------------|---|-------------|
| Agricultural | | |
| 1. | Unilever Tea Kenya Ltd. Ord. 10.00 | |
| 2. | Kakuzi Ltd. Ord. 5.00 | |
| 3. | Rea Vipingo Plantations Ltd. Ord. 5.00 | |
| 4. | Sasini Tea & Coffee Ltd. Ord. 5.00 | |
| Commercial and Services | | |
| 5. | Car & General (K) Ord. 5.00 | |
| 6. | CMC Holdings Ltd. Ord. 5.00 | |
| 7. | Hutchings Biemer Ltd. Ord. 5.00 | |
| 8. | Kenya Airways Ord. 5.00 | |
| 9. | Marshalls (E.A) Ord. 5.00 | |
| 10. | Nation Media Group Ord. 5.00 | |
| 11. | Tourism Promotion Services Ltd. Ord. 5.00 | |
| 12. | Uchumi Supermarket Ltd. Ord. 5.00 | |
| Finance and Investment | | |
| 13. | Barclays Bank Ltd. Ord. 10.00 | |
| 14. | CFC Bank Ltd. Ord. 5.00 | |
| 15. | Diamond Trust Of Kenya Ord. 5.00 | |
| 16. | Housing Finance CO. Ltd. | |
| 17. | ICDC Investment CO. Ltd Ord. 5.00 | |
| 18. | Jubilee Insurance CO. Ltd. Ord. 5.00 | |
| 19. | Kenya Commercial Bank Ord. 10.00 | |
| 20. | National Bank Of Kenya Ltd. Ord. 5.00 | |
| 21. | NIC Bank Ltd. Ord. 5.00 | |
| 22. | Pan Africa Insurance CO. Ltd. Ord. 5.00 | |
| 23. | Standard Chartered Bank Ord. 5.00 | |
| Industrial and Allied | | |
| 24. | Athi River Mining Ord. 5.00 | |
| 25. | BOC Kenya Ltd. | |
| 26. | Bamburi Cement Ltd. Ord. 5.00 | |
| 27. | British American Tobacco Kenya Ord. 5.00 | |
| 28. | Carbacid Investments Ltd. Ord. 5.00 | |
| 29. | Crown Berger Ord. 5.00 | |
| 30. | Olympia Capital Holdings Ltd. Ord. 5.00 | |
| 31. | E.A cables Ord. 5.00 | |
| 32. | E.A Portland Cement Ord. 5.00 | |
| 33. | East African Breweries Ltd. Ord. 10.00 | |
| 34. | Firestone E.A Ord. 5.00 | |
| 35. | Kenya Oil CO. Ltd. Ord. 5.00 | |
| 36. | Mumias Sugar CO. Ltd. Ord. 2.00 | |
| 37. | Kenya Power & Lighting CO. Ltd Ord. 20.00 | |

| | | |
|-----------------------------------|-------------------------------------|--|
| 38. | Total Kenya Ltd. Ord. 5.00 | |
| 39. | Unga Group Ltd. Ord. 5.00 | |
| Alternative Market Segment | | |
| 40. | A Baumann & CO. Ord. 5.00 | |
| 41. | City Trust Ltd. Ord. 5.00 | |
| 42. | Eaagads Ord. 1.25 | |
| 43. | Express Kenya Ord. 5.00 | |
| 44. | Williamson Tea Kenya Ltd. Ord. 5.00 | |
| 45. | Kapchorua Tea CO. Ltd. Ord. 5.00 | |
| 46. | Kenya Orchards Ltd. Ord. 5.00 | |
| 47. | Limuru Tea Ord. 20.00 | |
| 48. | Standard Newspapers Group Ord. 5.00 | |

APPENDIX III: INTRODUCTION LETTER TO THE NSE.

TO WHOM IT MAY CONCERN

Dear Sir/Madam,

RE: REQUEST FOR RESEARCH DATA

I am postgraduate student at the University of Nairobi pursuing a course leading to the award of a Masters degree in Business Administration (MBA).

To fulfill the requirements for the award of the degree, I am required to undertake a research project.

In this regard, I am undertaking a research project entitled "**The existence of the holiday effect in the Nairobi Stock Exchange**". In order to achieve this objective, data concerning **daily bid – ask prices, any bonus issues and dividends** for the period **1st January 1995-31st December 2004** from your organization will be very useful. I hereby request for the research data at your organization.

Any information that will be extracted from your database will be treated with strict confidentiality and used specifically for academic purposes.

Yours Faithfully,

C.N.RASUGU
Student.

L.OTIENO
Supervisor,