INTEGRAL SPLITS

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1CPM591 - RTH                                          ONE CHICAGO LLC                                                  PAGE:       1
 BUSINESS DATE: 10/30/2002                         DAILY TRADE AND POSITION REGISTER                                RUN DATE: 10/31/2002
 FIRM: 000       ABC SECURITIES      ORIGIN: CUST        POSITION ACCOUNT: 000              PROFILE: ZPLUS       RUN TIME: 09:37:21
     LONG   SHORT     TRADE      FILL  ORDER     O     CUSTOMER          C  -CTR-   OPPOSITE   TRADE  TRANSACTION
      BUY    SELL     PRICE      BRKR  NUMBER    T  ACCOUNT NUMBER   CTI F B  ENT  FIRM   BRKR  ID        TYPE          PAY/COLLECT
 ******* BAC1C      BA DEC 02   ********************************************** SETTLEMENT PRICE ====>        69.820000000  USD
       0       0       22.8500000                      *** OPENING POSITION                                                      0.00
 TRADE DATE: 2002-10-30
      125             68.5500000 ED1   0000      M 0CY950833          4     1052  491    2EI  100007  GGU                 15,875.00
      125             68.5500000 ED1   0000      M 0CY000011          4     1052  491    2EI  100008  GGU                 15,875.00
                5     68.5500000 MRJ   0000      M  ASH966057         4 C   1203  370    MRJ  100004  GGUA                  -635.00
              125     68.5500000 ED1   0000      M 0CY950833          4     1350  020    ED1  100027  GGUO               -15,875.00
              125     68.5500000 ED1   0000      M 0CY000011          4     1118  053    ED1  100029  GGUO               -15,875.00
       30             68.6600000 MRJ   0000      M  ASH966057         4 C   1204  370    MRJ  100005  GGUA                 3,480.00
              100     68.6600000 ED1   0000      M 0CY950833          4     1052  491    2EI  100006  GGU                -11,600.00
                                                                                                                                  ,600.00
       10                                                                                                                         1,090.00
                                                                                                                                  1,090.00
       60                                                                                                                         6,420.00
       60                                                                                                                         6,360.00
       60                                                                                                                         6,360.00
                                                                                                                                  6,360.00
      200                                                                                                                         1,000.00
      200                                                                                                                         1,000.00
                                                                                                                                  5,880.00
      870                                                                                                                         3,915.00
                                                                                                                                  7,460.00
      289                                                                                                                         3,545.00
      870                                                                                                                         3,915.00
                                                                                                                                  7,460.00
      289                                                                                                                         3,545.00
      870                                                                                                                         3,915.00
                                                                                                                                  7,460.00
      289                                                                                                                         3,545.00
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 ******* BAC1C      BA JAN 03   ********************************************** SETTLEMENT PRICE ====>        69.820000000  USD
       0      19       22.8700000                      *** OPENING POSITION                                                 -267,615.00
       0      38                                       *** CORPORATE EVENT ADJUSTMENTS
                                                           INTEGRAL SPLIT : BANK OF AMERICA INTEGRAL SPLIT
       0      57
       0      57                                                                TOTAL PAYS                                  -267,615.00
                                                                                TOTAL COLLECTS                                    0.00
              57                                                                NET PAYS IN US DOLLARS                      -267,615.00
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 ******* BAC1C      BA MAR 03   ********************************************** SETTLEMENT PRICE ====>        69.820000000  USD
       0       1       22.9500000                      *** OPENING POSITION                                                  -14,061.00
       0       2                                       *** CORPORATE EVENT ADJUSTMENTS
                                                           INTEGRAL SPLIT : BANK OF AMERICA INTEGRAL SPLIT
       0       3
       0       3                                                                TOTAL PAYS                                   -14,061.00
                                                                                TOTAL COLLECTS                                    0.00
               3                                                                NET PAYS IN US DOLLARS                       -14,061.00
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Integral Splits

An integral split is defined as one where the split ratio is a positive integer beginning with two. For example, a two for one split, a three for one split, a four for one split, etc. In this case, one share of BAC1C before the split becomes three shares after. This is called a "three for one" integral split, and the split ratio is three over one, or three.

• The start-of-day price is adjusted down by dividing it by the inverse of the split ratio, and rounding the result normally to the nearest tick. Settlement variation is calculated to the final settlement price.

• The start-of-day position quantity is adjusted up to the value obtained by multiplying it by the split ratio.

Note that the underlying ratio, and hence the contract value factor, do not change. A future on 100 shares before such a split, would still be a future on 100 shares after the split, and the contract value factor would remain at 100. Thereby, there is no symbol change.