EXTRAORDINARY DIVIDEND

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CPM591 - 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
       45       0       22.8500000                     *** OPENING POSITION                                                 634,095.00
       90       0                                      *** CORPORATE EVENT ADJUSTMENTS
                                                          INTEGRAL SPLIT : BANK OF AMERICA INTEGRAL SPLIT
      135       0
      135       0                                                                  TOTAL PAYS                                      0.00
                                                                                   TOTAL COLLECTS                            634,095.00
      135                                                                          NET COLLECT IN US DOLLARS                 634,095.00
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      135       0                                                                  TOTAL PAYS:                                     0.00
                                                                                   TOTAL COLLECTS:                           634,095.00
      135                                                                          NET COLLECT IN US DOLLARS                 634,095.00
 ----------------------------------------------------C O M M O D I T Y  T O T A L----------------------------------------------------

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 ******* HD1C       HD DEC 02   ********************************************** SETTLEMENT PRICE ====>        20.230000000  USD
       55       0        0.0000000                     *** OPENING POSITION                                                      0.00
      -55       0                                      *** CORPORATE EVENT ADJUSTMENTS
                                                          NON-INTEG SPLIT: HOME DEPOT NON-INTEGRAL SPLIT
        0       0
        0       0                                                                  TOTAL PAYS                                      0.00
                                                                                   TOTAL COLLECTS                                  0.00
        0                                                                          NET COLLECT IN US DOLLARS                       0.00
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 *******
        0
       55
       55
       55
       55
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       55
       55
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 ******* MRK1C      MK DEC 02   ********************************************** SETTLEMENT PRICE ====>        52.910000000  USD
       35       0       49.6000000 (ADJUSTED)          *** OPENING POSITION                                                 11,585.00
                                                      *** CORPORATE EVENT CASH ADJUSTMENTS
       35                1.0000000 /SHR                   EX-ORD DIVIDEND: MERCK & CO EXTRAORDINARY DIVIDEND                3,500.00

       35       0                                                                  TOTAL PAYS                                      0.00
                                                                                   TOTAL COLLECTS                            11,585.00
       35                                                                          NET COLLECT IN US DOLLARS                 11,585.00
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       35       0                                                                  TOTAL PAYS:                                     0.00
                                                                                   TOTAL COLLECTS:                           11,585.00
       35                                                                          NET COLLECT IN US DOLLARS                 11,585.00
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Extraordinary Cash Dividends - Note that neither the symbol nor the clearing code changes.

Extraordinary cash dividends are dividends outside of the routine practice of periodic dividend payments and will be handled by reducing the start-of-day price by the amount of the extraordinary cash dividend.

In this example, with the MRK1C future settled at 50.60 USD per share on the previous day, and for which the underlying stock had a 1.00 USD per share extraordinary cash dividend:

- *The adjusted start-of-day futures price is reduced by subtracting 1.00 from 50.60, yielding 49.60.*
- *The future settled this day at 52.91, there is a settlement variation of 11,585.00 USD based on the start-of-day position.*

The trade register notes the Extraordinary cash dividend as a memo item. The total of 3,500 USD is not included as part of the settlement figure.