NON-INTEGRAL SPLITS

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CPM591 - RTH                                        ONE CHICAGO LLC                                                  PAGE:        2
 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
******* HD1C       HD DEC 02   ********************************************** SETTLEMENT PRICE ====>       20.230000000  USD
    1010       0       0.0000000                   *** OPENING POSITION                                                         0.00
   -1010       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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 ******* HD2C       HW DEC 02   ********************************************** SETTLEMENT PRICE ====>       30.750000000  USD
       0       0      20.2300000                   *** OPENING POSITION                                                 1,593,780.00
    1010       0                                   *** CORPORATE EVENT ADJUSTMENTS
                                                       NON-INTEG SPLIT: HOME DEPOT NON-INTEGRAL SPLIT

    1010       0
 TRADE DATE: 2002-10-30
      34            30.4700000 EJ4   0000      M 1TEST              4     1056  560    TKY  100005  GLBX                  1,428.00
      34       0                                   EXECUTING FIRM:      000  VARIATION SUB TOTAL PAYS:                      0.00
                                                                                                COLLECTS:               1,428.00
      34                                                                                    *** NET:                    1,428.00
      34       0                                                              TOTAL DAILY PAYS                                  0.00
                                                                              TOTAL DAILY COLLECTS                      1,428.00

      34                                                                      TOTAL DAILY NET                           1,428.00
    1044       0                                                              TOTAL PAYS                                        0.00
                                                                              TOTAL COLLECTS                        1,595,208.00
    1044                                                                      NET COLLECT IN US DOLLARS             1,595,208.00
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 ******* HD2C       HW MAR 03   ********************************************** SETTLEMENT PRICE ====>       30.750000000  USD
       0       0      20.5000000                   *** OPENING POSITION                                                         0.00
 TRADE DATE: 2002-10-30
      60            30.7700000 EJ4   0000      M 1TEST              4     1056  560    TKY  100004  GLBX                   -180.00
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Non-integral Splits

A non-integral split is one where the split ratio is not an integer. In this example, a three for two non-integral split (split ratio = 3/2) is handled as follows:

- *The symbol is changed. HD1C became HD2C. Analogously, the two-byte clearing code changed -- HD became HW. The new HD1C is relisted to the original contract specifications.The position quantity is adjusted to remain with the the HD2C symbol.*

- *The position quantity is not affected, but the underlying deliverable of this new symbol is determined by multiplying the underlying deliverable (100) of the original symbol by the split ratio (3/2), and truncating any fractional part of this result. This new value for underlying deliverable becomes the new value for the contract value factor (150).*

- *The start-of-day price for the new symbol (HW)is determined by dividing the end-of-day price (30.34 USD) for the old symbol (HD) by the inverse of split ratio (2/3), and rounding the result normally to the nearest tick (20.23 USD). Since the HD2C settled at 30.75 USD, settlement variation of 86,790.00 USD is generated.*