

|           | LIBOR | $u_i$        | $(u_i)^2$ | $v_i$    | $\sqrt{-\ln(v_i) - u_i^2/v_i}$ |
|-----------|-------|--------------|-----------|----------|--------------------------------|
| 4/1/2005  | 3.02  |              |           | 0.0001   |                                |
| 4/4/2005  | 3.03  | 0.003305788  | 1.09E-05  | 8.51E-05 | 9.243384                       |
| 4/5/2005  | 3.04  | 0.003294896  | 1.09E-05  | 7.36E-05 | 9.369388                       |
| 4/6/2005  | 3.04  | 0            | 0         | 6.4E-05  | 9.657273                       |
| 4/7/2005  | 3.05  | 0.003284075  | 1.08E-05  | 5.45E-05 | 9.619862                       |
| 4/8/2005  | 3.06  | 0.003273325  | 1.07E-05  | 4.79E-05 | 9.722383                       |
| 4/11/2005 | 3.05  | -0.003273325 | 1.07E-05  | 4.24E-05 | 9.815272                       |
| 4/12/2005 | 3.06  | 0.003273325  | 1.07E-05  | 3.78E-05 | 9.899471                       |
| 4/13/2005 | 3.07  | 0.003262646  | 1.06E-05  | 3.4E-05  | 9.977009                       |
| 4/14/2005 | 3.07  | 0            | 0         | 3.07E-05 | 10.39097                       |
| 4/15/2005 | 3.07  | 0            | 0         | 2.66E-05 | 10.53439                       |
| 4/18/2005 | 3.08  | 0.003252035  | 1.06E-05  | 2.32E-05 | 10.21628                       |
| 4/19/2005 | 3.07  | -0.003252035 | 1.06E-05  | 2.17E-05 | 10.25177                       |
| 4/20/2005 | 3.08  | 0.003252035  | 1.06E-05  | 2.04E-05 | 10.2816                        |
| 4/21/2005 | 3.09  | 0.003241494  | 1.05E-05  | 1.93E-05 | 10.31004                       |
| 4/22/2005 | 3.1   | 0.003231021  | 1.04E-05  | 1.84E-05 | 10.33475                       |
| 4/25/2005 | 3.12  | 0.00643089   | 4.14E-05  | 1.77E-05 | 8.6043                         |
| 4/26/2005 | 3.13  | 0.003200003  | 1.02E-05  | 2.11E-05 | 10.28171                       |
| 4/27/2005 | 3.13  | 0            | 0         | 1.99E-05 | 10.82692                       |
| 4/28/2005 | 3.13  | 0            | 0         | 1.75E-05 | 10.9526                        |
| 4/29/2005 | 3.14  | 0.003189795  | 1.02E-05  | 1.55E-05 | 10.41719                       |
| 5/2/2005  | 3.14  | 0            | 0         | 1.52E-05 | 11.09274                       |
| 5/3/2005  | 3.15  | 0.003179653  | 1.01E-05  | 1.36E-05 | 10.46152                       |
| 5/4/2005  | 3.15  | 0            | 0         | 1.36E-05 | 11.205                         |
| 5/5/2005  | 3.16  | 0.003169575  | 1E-05     | 1.23E-05 | 10.48954                       |
| 5/6/2005  | 3.16  | 0            | 0         | 1.25E-05 | 11.29279                       |
| 5/9/2005  | 3.18  | 0.006309169  | 3.98E-05  | 1.13E-05 | 7.871423                       |
| 5/10/2005 | 3.19  | 0.00313972   | 9.86E-06  | 1.55E-05 | 10.43802                       |
| 5/11/2005 | 3.2   | 0.003129893  | 9.8E-06   | 1.52E-05 | 10.45053                       |
| 5/12/2005 | 3.2   | 0            | 0         | 1.49E-05 | 11.11726                       |
| 5/13/2005 | 3.2   | 0            | 0         | 1.33E-05 | 11.22633                       |
| 5/16/2005 | 3.21  | 0.003120127  | 9.74E-06  | 1.2E-05  | 10.51882                       |
| 5/17/2005 | 3.2   | -0.003120127 | 9.74E-06  | 1.22E-05 | 10.51577                       |
| 5/18/2005 | 3.21  | 0.003120127  | 9.74E-06  | 1.24E-05 | 10.5131                        |
| 5/19/2005 | 3.22  | 0.003110422  | 9.67E-06  | 1.25E-05 | 10.51563                       |
| 5/20/2005 | 3.22  | 0            | 0         | 1.26E-05 | 11.28085                       |
| 5/23/2005 | 3.23  | 0.003100778  | 9.61E-06  | 1.14E-05 | 10.53793                       |
| 5/24/2005 | 3.23  | 0            | 0         | 1.17E-05 | 11.3552                        |
| 5/25/2005 | 3.23  | 0            | 0         | 1.07E-05 | 11.44685                       |
| 5/26/2005 | 3.25  | 0.006172859  | 3.81E-05  | 9.82E-06 | 7.651943                       |
| 5/27/2005 | 3.25  | 0            | 0         | 1.41E-05 | 11.17237                       |
| 5/31/2005 | 3.26  | 0.003072199  | 9.44E-06  | 1.27E-05 | 10.5317                        |
| 6/1/2005  | 3.28  | 0.006116227  | 3.74E-05  | 1.27E-05 | 8.328434                       |
| 6/2/2005  | 3.28  | 0            | 0         | 1.64E-05 | 11.01961                       |
| 6/3/2005  | 3.27  | -0.003053437 | 9.32E-06  | 1.46E-05 | 10.496                         |
| 6/6/2005  | 3.28  | 0.003053437  | 9.32E-06  | 1.43E-05 | 10.5029                        |

| Conditional Volatility |
|------------------------|
| 0.148738114            |
| 0.138330731            |
| 0.128954518            |
| 0.119004815            |
| 0.111620744            |
| 0.105022378            |
| 0.099155235            |
| 0.093956721            |
| 0.089354482            |
| 0.083171147            |
| 0.077610923            |
| 0.075044919            |
| 0.072824962            |
| 0.070911094            |
| 0.069249819            |
| 0.067809418            |
| 0.07401125             |
| 0.071854091            |
| 0.067477488            |
| 0.063578208            |
| 0.062911447            |
| 0.05952533             |
| 0.059477385            |
| 0.056489411            |
| 0.056923079            |
| 0.054239209            |
| 0.063539775            |
| 0.062793653            |
| 0.06214474             |
| 0.058846534            |
| 0.055932994            |
| 0.056367576            |
| 0.0567292              |
| 0.057030482            |
| 0.057263899            |
| 0.054539024            |
| 0.055174131            |
| 0.052702907            |
| 0.050539001            |
| 0.060455719            |
| 0.057353135            |
| 0.057463854            |
| 0.065254333            |
| 0.061602786            |
| 0.061006934            |

| unconditional        |          |
|----------------------|----------|
| variance n-1         | 0.0001   |
| Average              | 4.687884 |
|                      |          |
| omega                | 0.0000   |
| alpha                | 0.1300   |
| beta                 | 0.8380   |
|                      |          |
| maximize             | 7283.547 |
|                      |          |
| long term volatitlty |          |
| 0.52%                | 0.084158 |
|                      |          |
| Forecasted           |          |
| Rate                 | 0.32661  |

|           |      |              |          |          |           |
|-----------|------|--------------|----------|----------|-----------|
| 6/7/2005  | 3.3  | 0.006079046  | 3.7E-05  | 1.41E-05 | 8.546046  |
| 6/8/2005  | 3.3  | 0            | 0        | 1.75E-05 | 10.95479  |
| 6/9/2005  | 3.33 | 0.009049836  | 8.19E-05 | 1.55E-05 | 5.794913  |
| 6/10/2005 | 3.33 | 0            | 0        | 2.45E-05 | 10.61603  |
| 6/13/2005 | 3.34 | 0.002998503  | 8.99E-06 | 2.14E-05 | 10.33146  |
| 6/14/2005 | 3.35 | 0.002989539  | 8.94E-06 | 2E-05    | 10.37319  |
| 6/15/2005 | 3.35 | 0            | 0        | 1.88E-05 | 10.88246  |
| 6/16/2005 | 3.37 | 0.005952399  | 3.54E-05 | 1.66E-05 | 8.872613  |
| 6/17/2005 | 3.38 | 0.002962965  | 8.78E-06 | 1.94E-05 | 10.39772  |
| 6/20/2005 | 3.39 | 0.002954212  | 8.73E-06 | 1.83E-05 | 10.43257  |
| 6/21/2005 | 3.39 | 0            | 0        | 1.73E-05 | 10.96388  |
| 6/22/2005 | 3.41 | 0.00588237   | 3.46E-05 | 1.54E-05 | 8.832811  |
| 6/23/2005 | 3.41 | 0            | 0        | 1.83E-05 | 10.91079  |
| 6/24/2005 | 3.42 | 0.00292826   | 8.57E-06 | 1.62E-05 | 10.50196  |
| 6/27/2005 | 3.41 | -0.00292826  | 8.57E-06 | 1.55E-05 | 10.52032  |
| 6/28/2005 | 3.44 | 0.00875918   | 7.67E-05 | 1.5E-05  | 5.994898  |
| 6/29/2005 | 3.44 | 0            | 0        | 2.34E-05 | 10.66181  |
| 6/30/2005 | 3.46 | 0.005797118  | 3.36E-05 | 2.05E-05 | 9.155733  |
| 7/1/2005  | 3.49 | 0.008633147  | 7.45E-05 | 2.24E-05 | 7.38116   |
| 7/5/2005  | 3.48 | -0.002869442 | 8.23E-06 | 2.93E-05 | 10.15573  |
| 7/6/2005  | 3.51 | 0.008583744  | 7.37E-05 | 2.65E-05 | 7.760362  |
| 7/7/2005  | 3.5  | -0.002853069 | 8.14E-06 | 3.27E-05 | 10.0795   |
| 7/8/2005  | 3.5  | 0            | 0        | 2.93E-05 | 10.43718  |
| 7/11/2005 | 3.51 | 0.002853069  | 8.14E-06 | 2.54E-05 | 10.25913  |
| 7/12/2005 | 3.52 | 0.002844952  | 8.09E-06 | 2.33E-05 | 10.32105  |
| 7/13/2005 | 3.54 | 0.005665738  | 3.21E-05 | 2.14E-05 | 9.252292  |
| 7/14/2005 | 3.55 | 0.002820876  | 7.96E-06 | 2.3E-05  | 10.33447  |
| 7/15/2005 | 3.55 | 0            | 0        | 2.12E-05 | 10.76304  |
| 7/18/2005 | 3.47 | -0.02279301  | 0.00052  | 1.86E-05 | -17.02442 |
| 7/19/2005 | 3.55 | 0.02279301   | 0.00052  | 8.4E-05  | 3.200194  |
| 7/20/2005 | 3.58 | 0.008415197  | 7.08E-05 | 0.000139 | 8.372256  |
| 7/21/2005 | 3.59 | 0.002789402  | 7.78E-06 | 0.000126 | 8.914506  |
| 7/22/2005 | 3.6  | 0.002781643  | 7.74E-06 | 0.000108 | 9.063389  |
| 7/25/2005 | 3.6  | 0            | 0        | 9.22E-05 | 9.291312  |
| 7/26/2005 | 3.61 | 0.002773927  | 7.69E-06 | 7.82E-05 | 9.358363  |
| 7/27/2005 | 3.62 | 0.002766253  | 7.65E-06 | 6.74E-05 | 9.491769  |
| 7/28/2005 | 3.64 | 0.005509656  | 3.04E-05 | 5.83E-05 | 9.229048  |
| 7/29/2005 | 3.64 | 0            | 0        | 5.37E-05 | 9.832261  |
| 8/1/2005  | 3.65 | 0.002743486  | 7.53E-06 | 4.59E-05 | 9.825694  |
| 8/2/2005  | 3.66 | 0.00273598   | 7.49E-06 | 4.03E-05 | 9.9337    |
| 8/3/2005  | 3.68 | 0.005449605  | 2.97E-05 | 3.56E-05 | 9.408925  |
| 8/4/2005  | 3.69 | 0.002713706  | 7.36E-06 | 3.46E-05 | 10.05952  |
| 8/5/2005  | 3.7  | 0.002706362  | 7.32E-06 | 3.08E-05 | 10.15024  |
| 8/8/2005  | 3.7  | 0            | 0        | 2.76E-05 | 10.49651  |
| 8/9/2005  | 3.71 | 0.002699057  | 7.28E-06 | 2.4E-05  | 10.33311  |
| 8/10/2005 | 3.71 | 0            | 0        | 2.2E-05  | 10.72655  |
| 8/11/2005 | 3.74 | 0.008053735  | 6.49E-05 | 1.93E-05 | 7.490874  |

|             |
|-------------|
| 0.060503081 |
| 0.067403673 |
| 0.063512559 |
| 0.079844561 |
| 0.0746258   |
| 0.0720926   |
| 0.069886085 |
| 0.065722522 |
| 0.071020149 |
| 0.068920956 |
| 0.067098199 |
| 0.063240917 |
| 0.068903213 |
| 0.064847005 |
| 0.063563499 |
| 0.06246759  |
| 0.078037647 |
| 0.073006441 |
| 0.076347914 |
| 0.087352629 |
| 0.083062006 |
| 0.092188163 |
| 0.087313671 |
| 0.081334466 |
| 0.077752073 |
| 0.074607146 |
| 0.077305326 |
| 0.074186015 |
| 0.069560062 |
| 0.147787587 |
| 0.189972724 |
| 0.181283914 |
| 0.167421685 |
| 0.154847393 |
| 0.14254922  |
| 0.132345616 |
| 0.123139564 |
| 0.118151279 |
| 0.109201739 |
| 0.10234404  |
| 0.096214265 |
| 0.094805082 |
| 0.089484837 |
| 0.08476167  |
| 0.079039806 |
| 0.075551891 |
| 0.07078133  |

|            |      |              |          |          |           |
|------------|------|--------------|----------|----------|-----------|
| 8/12/2005  | 3.72 | -0.005361943 | 2.88E-05 | 2.55E-05 | 9.449118  |
| 8/15/2005  | 3.75 | 0.008032172  | 6.45E-05 | 2.59E-05 | 8.072461  |
| 8/16/2005  | 3.74 | -0.002670229 | 7.13E-06 | 3.1E-05  | 10.15166  |
| 8/17/2005  | 3.75 | 0.002670229  | 7.13E-06 | 2.78E-05 | 10.23475  |
| 8/18/2005  | 3.76 | 0.002663117  | 7.09E-06 | 2.51E-05 | 10.3109   |
| 8/19/2005  | 3.77 | 0.002656044  | 7.05E-06 | 2.28E-05 | 10.37923  |
| 8/22/2005  | 3.79 | 0.005291018  | 2.8E-05  | 2.09E-05 | 9.436263  |
| 8/23/2005  | 3.79 | 0            | 0        | 2.2E-05  | 10.7234   |
| 8/24/2005  | 3.79 | 0            | 0        | 1.93E-05 | 10.85399  |
| 8/25/2005  | 3.81 | 0.00526317   | 2.77E-05 | 1.71E-05 | 9.355324  |
| 8/26/2005  | 3.8  | -0.002628122 | 6.91E-06 | 1.88E-05 | 10.51508  |
| 8/29/2005  | 3.79 | -0.002635048 | 6.94E-06 | 1.75E-05 | 10.55642  |
| 8/30/2005  | 3.82 | 0.007884404  | 6.22E-05 | 1.64E-05 | 7.234876  |
| 8/31/2005  | 3.8  | -0.005249356 | 2.76E-05 | 2.27E-05 | 9.479529  |
| 9/1/2005   | 3.8  | 0            | 0        | 2.35E-05 | 10.6584   |
| 9/2/2005   | 3.68 | -0.032088315 | 0.00103  | 2.06E-05 | -39.27228 |
| 9/6/2005   | 3.73 | 0.013495481  | 0.000182 | 0.000152 | 7.59337   |
| 9/7/2005   | 3.7  | -0.008075414 | 6.52E-05 | 0.000152 | 8.362996  |
| 9/8/2005   | 3.78 | 0.02139119   | 0.000458 | 0.000137 | 5.549334  |
| 9/9/2005   | 3.79 | 0.002642009  | 6.98E-06 | 0.000175 | 8.611586  |
| 9/12/2005  | 3.8  | 0.002635048  | 6.94E-06 | 0.000148 | 8.76934   |
| 9/13/2005  | 3.81 | 0.002628122  | 6.91E-06 | 0.000126 | 8.923911  |
| 9/14/2005  | 3.81 | 0            | 0        | 0.000107 | 9.138808  |
| 9/15/2005  | 3.83 | 0.005235614  | 2.74E-05 | 9.09E-05 | 9.00429   |
| 9/16/2005  | 3.83 | 0            | 0        | 8.06E-05 | 9.426013  |
| 9/19/2005  | 3.85 | 0.005208345  | 2.71E-05 | 6.84E-05 | 9.19341   |
| 9/20/2005  | 3.86 | 0.002594035  | 6.73E-06 | 6.17E-05 | 9.583718  |
| 9/21/2005  | 3.9  | 0.01030937   | 0.000106 | 5.35E-05 | 7.848818  |
| 9/22/2005  | 3.9  | 0            | 0        | 5.95E-05 | 9.729478  |
| 9/23/2005  | 3.91 | 0.002560821  | 6.56E-06 | 5.07E-05 | 9.75962   |
| 9/26/2005  | 3.94 | 0.007643349  | 5.84E-05 | 4.42E-05 | 8.70535   |
| 9/27/2005  | 3.95 | 0.002534856  | 6.43E-06 | 4.55E-05 | 9.855803  |
| 9/28/2005  | 3.96 | 0.002528446  | 6.39E-06 | 3.99E-05 | 9.969522  |
| 9/29/2005  | 4    | 0.010050336  | 0.000101 | 3.51E-05 | 7.380343  |
| 9/30/2005  | 4    | 0            | 0        | 4.34E-05 | 10.04438  |
| 10/3/2005  | 4.01 | 0.00249688   | 6.23E-06 | 3.73E-05 | 10.03014  |
| 10/4/2005  | 4.03 | 0.004975135  | 2.48E-05 | 3.29E-05 | 9.569616  |
| 10/5/2005  | 4.04 | 0.002478316  | 6.14E-06 | 3.17E-05 | 10.16623  |
| 10/6/2005  | 4.05 | 0.002472189  | 6.11E-06 | 2.82E-05 | 10.25921  |
| 10/7/2005  | 4.04 | -0.002472189 | 6.11E-06 | 2.53E-05 | 10.34298  |
| 10/11/2005 | 4.07 | 0.007398307  | 5.47E-05 | 2.29E-05 | 8.2925    |
| 10/12/2005 | 4.08 | 0.002453989  | 6.02E-06 | 2.72E-05 | 10.29221  |
| 10/13/2005 | 4.1  | 0.004889985  | 2.39E-05 | 2.44E-05 | 9.640921  |
| 10/14/2005 | 4.1  | 0            | 0        | 2.44E-05 | 10.61948  |
| 10/17/2005 | 4.11 | 0.002436055  | 5.93E-06 | 2.13E-05 | 10.47655  |
| 10/18/2005 | 4.11 | 0            | 0        | 1.95E-05 | 10.8434   |
| 10/19/2005 | 4.12 | 0.002430135  | 5.91E-06 | 1.72E-05 | 10.62572  |

|             |
|-------------|
| 0.081347037 |
| 0.082120225 |
| 0.089769249 |
| 0.084974691 |
| 0.080737783 |
| 0.076999531 |
| 0.073712338 |
| 0.075671134 |
| 0.070887996 |
| 0.066615663 |
| 0.069868702 |
| 0.067460148 |
| 0.065382852 |
| 0.07687724  |
| 0.078170829 |
| 0.073125746 |
| 0.198771773 |
| 0.198727778 |
| 0.18848428  |
| 0.213224136 |
| 0.196373519 |
| 0.181045124 |
| 0.167116673 |
| 0.153722726 |
| 0.144761767 |
| 0.133371666 |
| 0.126688886 |
| 0.117916121 |
| 0.124381942 |
| 0.114853756 |
| 0.107251065 |
| 0.108814919 |
| 0.101815562 |
| 0.095550194 |
| 0.10626194  |
| 0.098433135 |
| 0.092503328 |
| 0.090741065 |
| 0.08564058  |
| 0.08111335  |
| 0.077115028 |
| 0.084023938 |
| 0.079664847 |
| 0.079707034 |
| 0.074502494 |
| 0.071264424 |
| 0.066951394 |

|            |      |              |          |          |           |
|------------|------|--------------|----------|----------|-----------|
| 10/20/2005 | 4.18 | 0.014458083  | 0.000209 | 1.61E-05 | -1.956865 |
| 10/21/2005 | 4.19 | 0.002389487  | 5.71E-06 | 4.15E-05 | 9.951678  |
| 10/24/2005 | 4.19 | 0            | 0        | 3.64E-05 | 10.22057  |
| 10/25/2005 | 4.2  | 0.002383791  | 5.68E-06 | 3.14E-05 | 10.18808  |
| 10/26/2005 | 4.2  | 0            | 0        | 2.79E-05 | 10.48644  |
| 10/27/2005 | 4.24 | 0.009478744  | 8.98E-05 | 2.43E-05 | 6.923456  |
| 10/28/2005 | 4.24 | 0            | 0        | 3.29E-05 | 10.32254  |
| 10/31/2005 | 4.25 | 0.002355714  | 5.55E-06 | 2.84E-05 | 10.27292  |
| 11/1/2005  | 4.25 | 0            | 0        | 2.54E-05 | 10.58013  |
| 11/2/2005  | 4.28 | 0.007034027  | 4.95E-05 | 2.22E-05 | 8.485053  |
| 11/3/2005  | 4.27 | -0.002339182 | 5.47E-06 | 2.59E-05 | 10.35054  |
| 11/4/2005  | 4.27 | 0            | 0        | 2.33E-05 | 10.66824  |
| 11/7/2005  | 4.28 | 0.002339182  | 5.47E-06 | 2.04E-05 | 10.53269  |
| 11/8/2005  | 4.28 | 0            | 0        | 1.87E-05 | 10.88933  |
| 11/9/2005  | 4.31 | 0.006984895  | 4.88E-05 | 1.65E-05 | 8.05591   |
| 11/10/2005 | 4.31 | 0            | 0        | 2.1E-05  | 10.76882  |
| 11/14/2005 | 4.33 | 0.004629638  | 2.14E-05 | 1.85E-05 | 9.739237  |
| 11/15/2005 | 4.34 | 0.002306806  | 5.32E-06 | 1.92E-05 | 10.58467  |
| 11/16/2005 | 4.35 | 0.002301497  | 5.3E-06  | 1.76E-05 | 10.64563  |
| 11/17/2005 | 4.36 | 0.002296212  | 5.27E-06 | 1.63E-05 | 10.69961  |
| 11/18/2005 | 4.36 | 0            | 0        | 1.52E-05 | 11.09146  |
| 11/21/2005 | 4.36 | 0            | 0        | 1.36E-05 | 11.2022   |
| 11/22/2005 | 4.38 | 0.004576667  | 2.09E-05 | 1.23E-05 | 9.603295  |
| 11/23/2005 | 4.38 | 0            | 0        | 1.39E-05 | 11.18317  |
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| 12/21/2007 | 5.1  | -0.019418086 | 0.000377 | 6.47E-05 | 3.818713  |
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| 12/27/2007 | 5.05 | -0.009852296 | 9.71E-05 | 8.81E-05 | 8.235275  |
| 12/28/2007 | 4.85 | -0.040409538 | 0.001633 | 8.73E-05 | -9.35061  |
| 12/31/2007 | 4.85 | 0            | 0        | 0.000286 | 8.158315  |
| 1/2/2008   | 4.73 | -0.025053502 | 0.000628 | 0.000241 | 5.725129  |
| 1/3/2008   | 4.8  | 0.014690715  | 0.000216 | 0.000284 | 7.40637   |
| 1/4/2008   | 4.75 | -0.0104713   | 0.00011  | 0.000267 | 7.817221  |
| 1/7/2008   | 4.6  | -0.032088315 | 0.00103  | 0.000239 | 4.031099  |
| 1/8/2008   | 4.55 | -0.010929071 | 0.000119 | 0.000335 | 7.644774  |
| 1/9/2008   | 4.4  | -0.033522692 | 0.001124 | 0.000297 | 4.339529  |
| 1/10/2008  | 4.4  | 0            | 0        | 0.000396 | 7.834131  |
| 1/11/2008  | 4.25 | -0.034685558 | 0.001203 | 0.000333 | 4.392253  |
| 1/14/2008  | 4.05 | -0.048202102 | 0.002323 | 0.000436 | 2.409804  |
| 1/15/2008  | 4.05 | 0            | 0        | 0.000668 | 7.310663  |
| 1/16/2008  | 3.92 | -0.032625227 | 0.001064 | 0.000561 | 5.588423  |
| 1/17/2008  | 3.95 | 0.007623925  | 5.81E-05 | 0.000609 | 7.307722  |
| 1/18/2008  | 3.9  | -0.012739026 | 0.000162 | 0.000519 | 7.250819  |
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| 0.439845893 |
| 0.777679927 |

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| 1/25/2008 | 3.3  | 0.015267472  | 0.000233 | 0.00198  | 6.106716  |
| 1/28/2008 | 3.3  | 0            | 0        | 0.001691 | 6.382518  |
| 1/29/2008 | 3.3  | 0            | 0        | 0.001418 | 6.558619  |
| 1/30/2008 | 3.3  | 0            | 0        | 0.001189 | 6.734601  |
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| 2/4/2008  | 3.2  | 0.015748357  | 0.000248 | 0.000938 | 6.707549  |
| 2/5/2008  | 3.25 | 0.015504187  | 0.00024  | 0.000819 | 6.81395   |
| 2/6/2008  | 3.15 | -0.031252544 | 0.000977 | 0.000718 | 5.878921  |
| 2/7/2008  | 3.1  | -0.016000341 | 0.000256 | 0.00073  | 6.871852  |
| 2/8/2008  | 3.1  | 0            | 0        | 0.000646 | 7.344982  |
| 2/11/2008 | 3.1  | 0            | 0        | 0.000542 | 7.520088  |
| 2/12/2008 | 3.1  | 0            | 0        | 0.000455 | 7.694888  |
| 2/13/2008 | 3.07 | -0.00972455  | 9.46E-05 | 0.000382 | 7.621954  |
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| 2/15/2008 | 3.08 | 0            | 0        | 0.000282 | 8.174477  |
| 2/19/2008 | 3.1  | 0.006472515  | 4.19E-05 | 0.000237 | 8.170733  |
| 2/20/2008 | 3.1  | 0            | 0        | 0.000205 | 8.49291   |
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| 4/3/2008  | 3    | 0.016807118  | 0.000282 | 0.000482 | 7.05158   |
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3.1 0.066691374 0.004448 0.000437 -2.434006

3.1

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| 0.337228371 |

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