CME Group
A CME/Chicago Board of Trade/NYMEX Company

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OFFICE OF THE SECRETARIAT
2009 JUL 31 PM 3 05

Kim Taylor
Managing Director
President, CME Clearing

July 28, 2009

Mr. David Stawick
Secretary
Commodity Futures Trading Commission
Three Lafayette Center
1155 21st Street, N.W.
Washington D.C. 20581

Re: New York Mercantile Exchange, Inc. – Request to Amend NYMEX/DME Clearing Order Granted Pursuant to Section 4d(a)(2) of the Commodity Exchange Act

Dear Mr. Stawick:

I. Introduction

I am writing on behalf of the Clearing House Division of the Chicago Mercantile Exchange Inc. (**"CME Clearing"**) and New York Mercantile Exchange, Inc. ("**NYMEX**"), each a registered derivatives clearing organization ("**DCO**"), with respect to the Order Regarding the Treatment of Funds Held in Connection with the Clearing by the New York Mercantile Exchange, Inc. of Contracts Traded on the Dubai Mercantile Exchange Limited issued by the Commodity Futures Trading Commission ("**CFTC**") pursuant to Section 4d(a)(2) of the Commodity Exchange Act, dated May 23, 2007 and amended April 30, 2008 (collectively, the "**Order**"). The Order permits NYMEX and CFTC registered futures commission merchants ("**FCMs**"), to hold customer positions and associated funds in accounts segregated pursuant to Section 4d of the CEA and CFTC Regulation 1.20 in connection with NYMEX's clearing of specified futures contracts traded on or subject to the rules of the Dubai Mercantile Exchange Limited ("**DME**") subject to certain terms and conditions specified in the Order.

One of those conditions is that NYMEX set clearing member performance bond requirements for the physically-settled Oman Crude Oil futures contract and the cash-settled Oman Crude Oil futures contract in an amount no less than consistent with a 99% confidence level that such performance bond rates would cover price movements in the contract over a two-day period.[1] NYMEX wishes to amend the Order to change the measurement period from a two-day period to a one-day period.

[1] See, Order as amended, at 3, paragraph 4(a).

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II. Background

Pursuant to the Order, NYMEX currently sets clearing member performance bond requirements for the physically-settled Oman Crude Oil futures contract and the cash-settled Oman Crude Oil futures contract in an amount no less than consistent with a 99% confidence level that such performance bond rates would cover price movements in the contracts over a two-day period.

The Order also required NYMEX to submit reports to the CFTC setting forth an analysis of the adequacy of the margin rates within (i) 120 days of the commencement of clearing under the Order relating to the first 90 days of activity and (ii) 210 days of the commencement of clearing under the Order regarding the first 180 days of activity.[2] Such reports were submitted to the CFTC on August 18, 2008 and November 21, 2008.[3] The analysis contained in the reports was consistent with a finding that margin coverage was adequate to cover price movements in the contracts over a two-day period with a 99% confidence level.

Both the two-day margin level requirement and the requirement to submit margin adequacy reports were conservative measures designed to assure the adequacy of margin requirements for new products being held in the customer segregated funds account. NYMEX has now had over two years of experience clearing and assessing the price risk of these contracts. Based upon its experience, including during periods of great price volatility, it now believes that it is appropriate to reduce the margin coverage to an amount adequate to cover price movements in the contracts over a one-day period with a 99% confidence level

We have performed a new analysis for the contracts covering (i) a six-month period beginning on January 2, 2009 and ending on July 7, 2009 and (ii) a one-year period beginning on July 14, 2008 and ending on July 7, 2009. The new six-month and one-year analyses are attached hereto as Exhibits 1 and 2. The analyses compare, for each contract, the absolute value of the contract's daily settlement price movement against two-day and one-day margin requirement assumptions. In the six-month analysis, the one-day and two-day margin levels always covered the daily price movement. In the one-year analysis, the two-day margin level covered the daily price movement on every day, and the one-day margin level covered the daily price movement level for every day except for one-day in the survey period.[4] This equates to a coverage level of 99.6% at the one-day margin level for the one-year survey period. It should be noted that this period of time included a period of significant and unprecedented volatility in these contracts.

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[2] Id. at page 4, paragraph 5.

[3] The second report covered the period of May 1, 2008 through October 31, 2008.

[4] The date on which the one-day margin level would have been exceeded was September 29, 2008. On that date the two-day margin level was $11,000 per contract and the one-day margin level would have been $7,857 per contract. The notional price movement per contract on that date was $8,650 per contract, which would have exceeded the one-day margin level by $793.

It should also be noted that since the time that the Order was issued, NYMEX was acquired by CME Group and NYMEX's clearing default resources have been significantly augmented by the CME Clearing House. Prior to being acquired by CME Group, NYMEX's financial safeguards package consisted of $250 million in clearing member security deposits, $115 million in default insurance and assessment powers of $1.1 billion for total financial resources of $1.465 billion. Currently, CME Clearing's financial safeguard package, which covers CME, CBOT, NYMEX and COMEX includes a $100 million contribution from CME, $1.97 billion in clearing member security deposits, and $5.42 billion in assessment powers, for a total of $7.49 billion in financial resources. Also, prior to its acquisition by CME Group, NYMEX held customer performance bond of $24.7 billion and house performance bond of $12.5 billion, and at the end of the second quarter of 2009 CME Clearing held (inclusive of CME, CBOT, NYMEX and COMEX products) $63.5 billion in customer margin and $28.9 billion in house margin. Finally, as has been the case since the inception of the clearing of these contracts by NYMEX under the Order, NYMEX will mark the contracts to market and collect margin twice daily, which automatically serves to "top-up" the margin coverage on these contracts.

III. Relief Requested

NYMEX requests that the Order be amended to permit NYMEX to establish margin levels for the contracts based on one-day price movements in the contracts. As demonstrated above and in the enclosed analyses, such requirement should provide NYMEX with ample margin coverage. Thank you for your prompt consideration of this request. If you have any questions please contact me at (312) 930-3156.

Very truly yours,

Enclosures

cc: Chairman Gary Gensler, CFTC
Commissioner Michael Dunn, CFTC
Commissioner Jill E. Sommers, CFTC
Commissioner Bart Chilton, CFTC
Ananda K. Radhakrishnan, CFTC
John Lawton, CFTC
Robert Wasserman, CFTC
Christopher K. Bowen, NYMEX
Tom Lasala, NYMEX
Arthur McCoy, NYMEX
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Dale Michaels, CME

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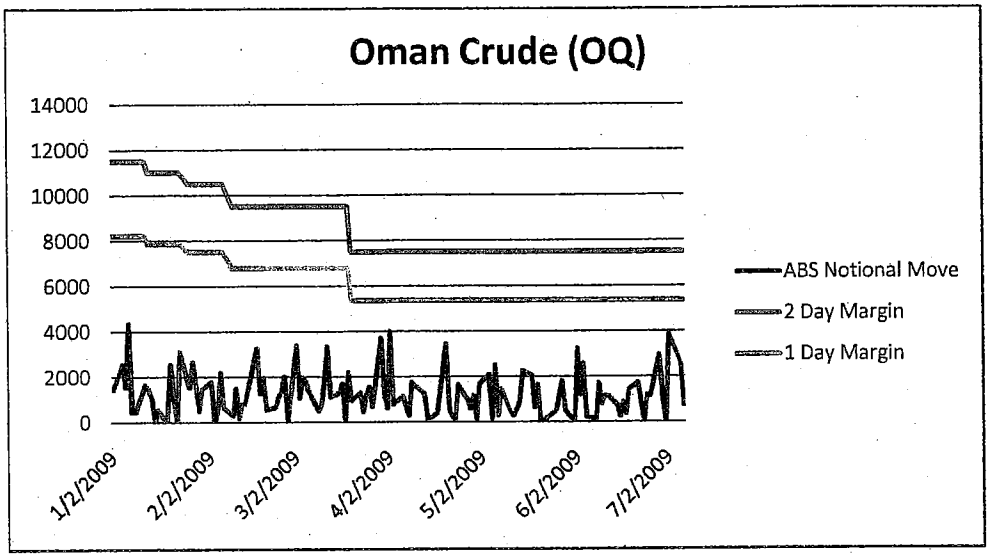
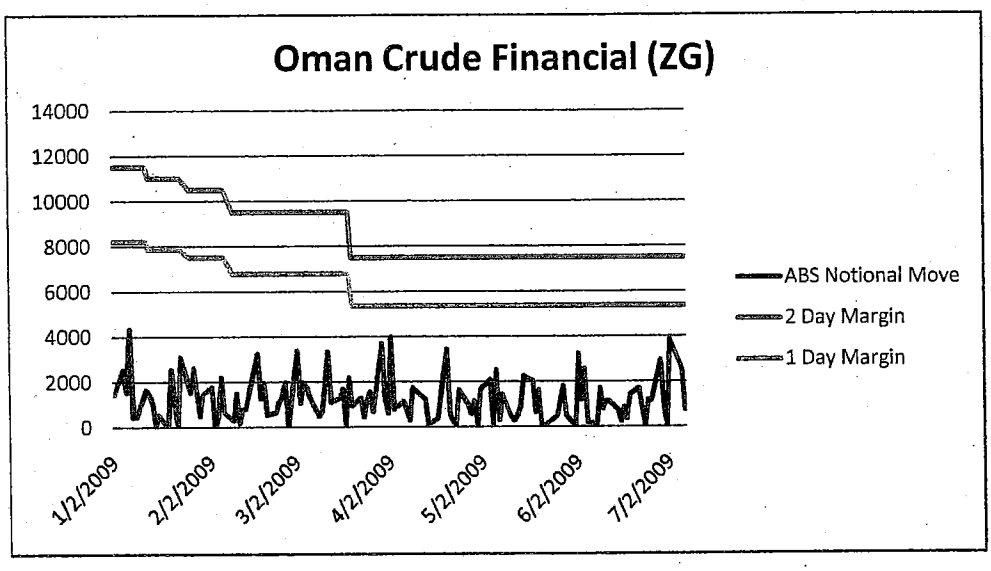
6 Month Analysis



Coverage

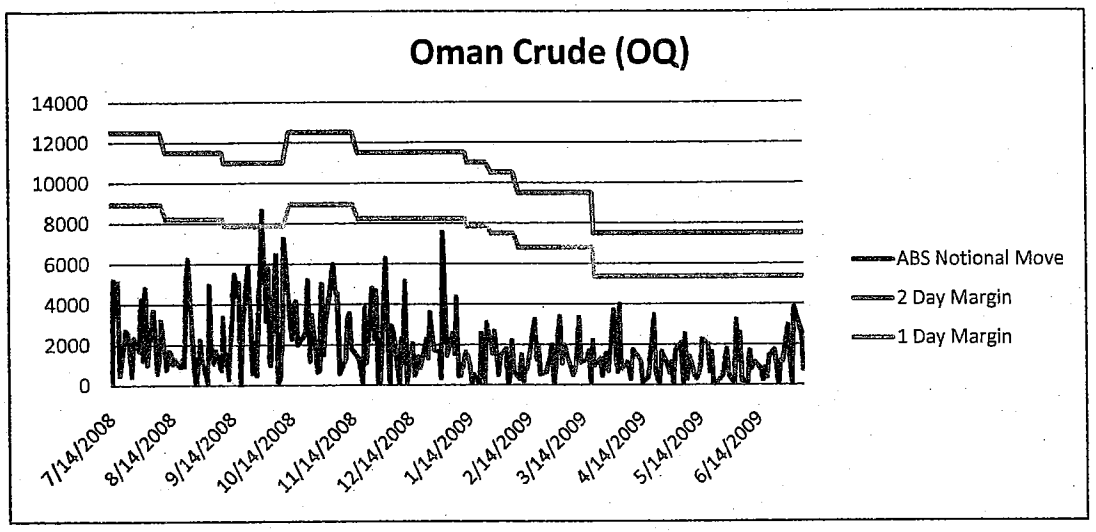
2 day Margins	100%
1 day Margins	100%



Coverage

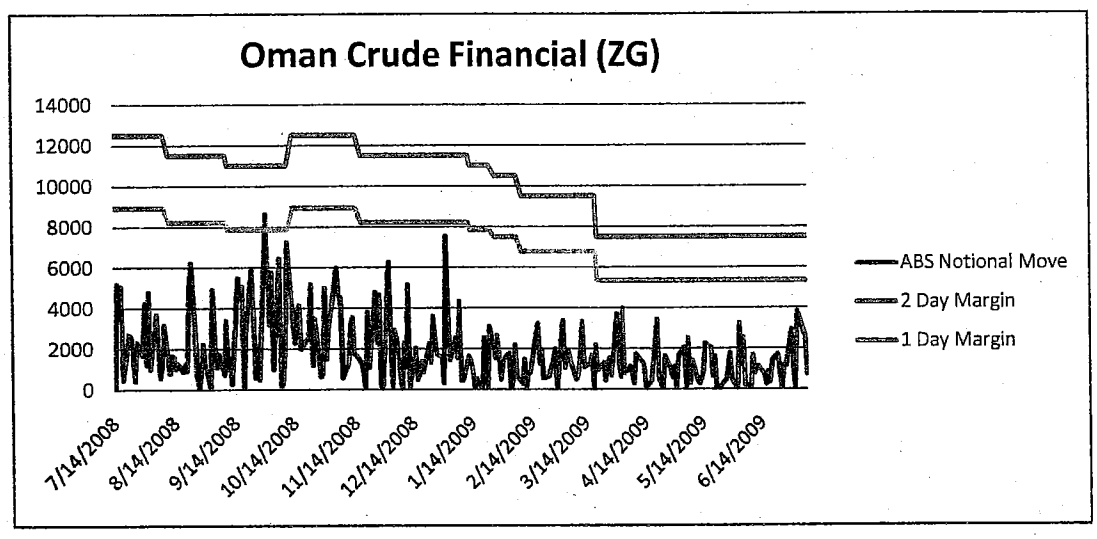
2 day Margins	100%
1 day Margins	100%

1 Year Analysis



Coverage

2 day Marg	100.0%
1 day Marg	99.6%



Coverage

2 day Marg	100.0%
1 day Marg	99.6%

N

Current Margin		7500		OQ													
Date	Price	Price Change	CVF	Simple Return	Notional V	ABS SR				Date	ABS Notior	2 Day Mar	1 Day Margin				
6/25/2008	128.88	0	1000	0													
6/26/2008	134.15	5.27	1000	0.040890751	5270	0.040891											
6/27/2008	134.1	-0.05	1000	-0.000372717	50	0.000373											
6/30/2008	135	0.1	1000	0.006711409	100	0.006711											
7/1/2008	136.02	1.02	1000	0.007555556	1020	0.007556											
7/2/2008	139.7	3.68	1000	0.027054845	3680	0.027055											
7/3/2008	141.2	1.5	1000	0.010737294	1500	0.010737											
7/4/2008	141.2	1.5	1000	0	1500	0											
7/7/2008	137.05	-4.15	1000	-0.029390935	4150	0.029391											
7/8/2008	132.7	-4.35	1000	-0.031740241	4350	0.03174											
7/9/2008	132.65	-0.05	1000	-0.00037679	50	0.000377											
7/10/2008	137.5	4.85	1000	0.036562382	4850	0.036562											
7/11/2008	140.35	2.85	1000	0.020727273	2850	0.020727											
7/14/2008	140.45	0.1	1000	0.000712504	100	0.000713	100	12500	8,929	7/14/2008	100	12500	8928.571	0			
7/15/2008	135.25	-5.2	1000	-0.037023852	5200	0.037024	5200	12500	8,929	7/15/2008	5200	12500	8928.571	0			
7/16/2008	131.6	-3.65	1000	-0.026987061	3650	0.026987	3650	12500	8,929	7/16/2008	3650	12500	8928.571	0			
7/17/2008	126.5	-5.1	1000	-0.038753799	5100	0.038754	5100	12500	8,929	7/17/2008	5100	12500	8928.571	0			
7/18/2008	126	-0.5	1000	-0.003952569	500	0.003953	500	12500	8,929	7/18/2008	500	12500	8928.571	0	0.40%		
7/21/2008	128.7	2.7	1000	0.021428571	2700	0.021429	2700	12500	8,929	7/21/2008	2700	12500	8928.571	0			
7/22/2008	126.1	-2.6	1000	-0.02020202	2600	0.020202	2600	12500	8,929	7/22/2008	2600	12500	8928.571	0			
7/23/2008	124.5	-1.6	1000	-0.012688343	1600	0.012688	1600	12500	8,929	7/23/2008	1600	12500	8928.571	0			
7/24/2008	124.95	0.45	1000	0.003614458	450	0.003614	450	12500	8,929	7/24/2008	450	12500	8928.571	0			
7/25/2008	127.3	2.35	1000	0.018807523	2350	0.018808	2350	12500	8,929	7/25/2008	2350	12500	8928.571	0			
7/28/2008	129	1.7	1000	0.013354281	1700	0.013354	1700	12500	8,929	7/28/2008	1700	12500	8928.571	0			
7/29/2008	124.75	-4.25	1000	-0.032945736	4250	0.032946	4250	12500	8,929	7/29/2008	4250	12500	8928.571	0			
7/30/2008	126	1.25	1000	0.01002004	1250	0.01002	1250	12500	8,929	7/30/2008	1250	12500	8928.571	0			
7/31/2008	121.19	-4.81	1000	-0.038174603	4810	0.038175	4810	12500	8,929	7/31/2008	4810	12500	8928.571	0			
8/1/2008	122.2	1.01	1000	0.008334021	1010	0.008334	1010	12500	8,929	8/1/2008	1010	12500	8928.571	0			
8/4/2008	118.5	-3.7	1000	-0.030278232	3700	0.030278	3700	12500	8,929	8/4/2008	3700	12500	8928.571	0			
8/5/2008	116.2	-2.3	1000	-0.019409283	2300	0.019409	2300	12500	8,929	8/5/2008	2300	12500	8928.571	0			
8/6/2008	115.6	-0.6	1000	-0.005163511	600	0.005164	600	12500	8,929	8/6/2008	600	12500	8928.571	0			
8/7/2008	116.7	1.1	1000	0.009515571	1100	0.009516	1100	12500	8,929	8/7/2008	1100	12500	8928.571	0			
8/8/2008	113.5	-3.2	1000	-0.027420737	3200	0.027421	3200	12500	8,929	8/8/2008	3200	12500	8928.571	0			
8/11/2008	112.7	-0.8	1000	-0.007048458	800	0.007048	800	11500	8,214	8/11/2008	800	11500	8214.286	0			
8/12/2008	111	-1.7	1000	-0.015084295	1700	0.015084	1700	11500	8,214	8/12/2008	1700	11500	8214.286	0			
8/13/2008	112.65	1.65	1000	0.014864865	1650	0.014865	1650	11500	8,214	8/13/2008	1650	11500	8214.286	0			
8/14/2008	111.6	-1.05	1000	-0.009320905	1050	0.009321	1050	11500	8,214	8/14/2008	1050	11500	8214.286	0			
8/15/2008	110.3	-1.3	1000	-0.011648746	1300	0.011649	1300	11500	8,214	8/15/2008	1300	11500	8214.286	0			
8/18/2008	109.4	-0.9	1000	-0.008159565	900	0.00816	900	11500	8,214	8/18/2008	900	11500	8214.286	0			
8/19/2008	110.7	1.3	1000	0.011882998	1300	0.011883	1300	11500	8,214	8/19/2008	1300	11500	8214.286	0			
8/20/2008	111.65	0.95	1000	0.008581752	950	0.008582	950	11500	8,214	8/20/2008	950	11500	8214.286	0			
8/21/2008	116.75	5.1	1000	0.045678459	5100	0.045678	5100	11500	8,214	8/21/2008	5100	11500	8214.286	0			
8/22/2008	110.5	-6.25	1000	-0.053533191	6250	0.053533	6250	11500	8,214	8/22/2008	6250	11500	8214.286	0			
8/25/2008	111.25	0.75	1000	0.00678733	750	0.006787	750	11500	8,214	8/25/2008	750	11500	8214.286	0			
8/26/2008	111.25	0	1000	0	0	0	0	11500	8,214	8/26/2008	0	11500	8214.286	0			
8/27/2008	112.25	1	1000	0.008988764	1000	0.008989	1000	11500	8,214	8/27/2008	1000	11500	8214.286	0			
8/28/2008	110	-2.25	1000	-0.020044543	2250	0.020045	2250	11500	8,214	8/28/2008	2250	11500	8214.286	0			
8/29/2008	111.3	1.3	1000	0.011818182	1300	0.011818	1300	11500	8,214	8/29/2008	1300	11500	8214.286	0			
9/1/2008	111.3	0	1000	0	0	0	0	11500	8,214	9/1/2008	0	11500	8214.286	0			
9/2/2008	106.35	-4.95	1000	-0.044474394	4950	0.044474	4950	11500	8,214	9/2/2008	4950	11500	8214.286	0			
9/3/2008	104.1	-2.25	1000	-0.021156559	2250	0.021157	2250	11500	8,214	9/3/2008	2250	11500	8214.286	0			
9/4/2008	103	-1.1	1000	-0.010566763	1100	0.010567	1100	11500	8,214	9/4/2008	1100	11500	8214.286	0			
9/5/2008	101.25	-1.75	1000	-0.016990291	1750	0.01699	1750	11500	8,214	9/5/2008	1750	11500	8214.286	0			
9/8/2008	100.5	-0.75	1000	-0.007407407	750	0.007407	750	11500	8,214	9/8/2008	750	11500	8214.286	0			
9/9/2008	97.1	-3.4	1000	-0.033830846	3400	0.033831	3400	11500	8,214	9/9/2008	3400	11500	8214.286	0			
9/10/2008	96.1	-1	1000	-0.010298661	1000	0.010299	1000	11000	7,857	9/10/2008	1000	11000	7857.143	0			
9/11/2008	94.5	-1.6	1000	-0.016649324	1600	0.016649	1600	11000	7,857	9/11/2008	1600	11000	7857.143	0			
9/12/2008	94.8	0.3	1000	0.003174603	300	0.003175	300	11000	7,857	9/12/2008	300	11000	7857.143	0			
9/15/2008	89.3	-5.5	1000	-0.058016878	5500	0.058017	5500	11000	7,857	9/15/2008	5500	11000	7857.143	0			
9/16/2008	84.9	-4.4	1000	-0.049272116	4400	0.049272	4400	11000	7,857	9/16/2008	4400	11000	7857.143	0			
9/17/2008	90	5.1	1000	0.060070671	5100	0.060071	5100	11000	7,857	9/17/2008	5100	11000	7857.143	0			
9/18/2008	90.1	0.1	1000	0.001111111	100	0.001111	100	11000	7,857	9/18/2008	100	11000	7857.143	0			
9/19/2008	93.1	3	1000	0.033296337	3000	0.033296	3000	11000	7,857	9/19/2008	3000	11000	7857.143	0			
9/22/2008	99	5.9	1000	0.063372718	5900	0.063373	5900	11000	7,857	9/22/2008	5900	11000	7857.143	0			
9/23/2008	95.6	-3.4	1000	-0.034343434	3400	0.034343	3400	11000	7,857	9/23/2008	3400	11000	7857.143	0			
9/24/2008	95	-0.6	1000	-0.006276151	600	0.006276	600	11000	7,857	9/24/2008	600	11000	7857.143	0			
9/25/2008	97.15	2.15	1000	0.022631579	2150	0.022632	2150	11000	7,857	9/25/2008	2150	11000	7857.143	0			
9/26/2008	96.65	-0.5	1000	-0.00514668	500	0.005147	500	11000	7,857	9/26/2008	500	11000	7857.143	0			
9/29/2008	88	-8.65	1000	-0.089498189	8650	0.089498	8650	11000	7,857	9/29/2008	8650	11000	7857.143	1			
9/30/2008	94.14	6.14	1000	0.069772727	6140	0.069773	6140	11000	7,857	9/30/2008	6140	11000	7857.143	0			
10/1/2008	90.95	-3.19	1000	-0.033885702	3190	0.033886	3190	11000	7,857	10/1/2008	3190	11000	7857.143	0			
10/2/2008	85.15	-5.8	1000	-0.063771303	5800	0.063771	5800	11000	7,857	10/2/2008	5800	11000	7857.143	0			
10/3/2008	84.15	-1	1000	-0.011743981	1000	0.011744	1000	11000	7,857	10/3/2008	1000	11000	7857.143	0			
10/6/2008	77.7	-6.45	1000	-0.076648841	6450	0.076649	6450	11000	7,857	10/6/2008	6450	11000	7857.143	0			
10/7/2008	77.85	0.15	1000	0.001930502	150	0.001931	150	11000	7,857	10/7/2008	150	11000	7857.143	0			
10/8/2008	78.2	0.35	1000	0.004495825	350	0.004496	350	11000	7,857	10/8/2008	350	11000	7857.143	0			
10/9/2008	76.25	-1.95	1000	-0.024936061	1950	0.024936	1950	11000	7,857	10/9/2008	1950	11000	7857.143	0			
10/10/2008	69	-7.25	1000	-0.095081967	7250	0.095082	7250	11000	7,857	10/10/2008	7250	11000	7857.143	0			
10/13/2008	72.4	3.4	1000	0.049275362	3400	0.049275	3400	12500	8,929	10/13/2008	3400	12500	8928.571	0			
10/14/2008	70.1	-2.3	1000	-0.031767956	2300	0.031768	2300	12500	8,929	10/14/2008	2300	12500	8928.571	0			
10/15/2008	66.15	-3.95	1000	-0.056348074	3950	0.056348	3950	12500	8,929	10/15/2008	3950	12500	8928.571	0			
10/16/2008	62	-4.15	1000	-0.062736206	4150	0.062736	4150	12500	8,929	10/16/2008	4150	12500	8928.571	0			
10/17/2008	64	2	1000	0.032258065	2000	0.032258	2000	12500	8,929	10/17/2008	2000	12500	8928.571	0			
10/20/2008	66.45	2.45	1000	0.03828125	2450	0.038281	2450	12500	8,929	10/20/2008	2450	12500	8928.571	0			
10/21/2008	63.9	-2.55	1000	-0.038374718	2550	0.038375	2550	12500	8,929	10/21/2008	2550	12500	8928.571	0			
10/22/2008	58.7	-5.2	1000	-0.081377152	5200	0.081377	5200	12500	8,929	10/22/2008	5200	12500	8928.571	0			
10/23/2008	59.9	1.2	1000	0.02044293	1200	0.020443	1200	12500	8,929	10/23/2008	1200	12500	8928.571	0			
10/24/2008	56.4	-3.5	1000	-0.058430718	3500	0.058431	3500	12500	8,929	10/24/2008	3500	12500	8928.571	0			
10/27/2008	55.75	-0.65	1000	-0.011524823	650	0.011525	650	12500	8,929	10/27/2008	650	12500	8928.571	0			
10/28/2008	55	-0.75	1000	-0.013452915	750	0.013453	750	12500	8,929	10/28/2008	750	12500	8928.571	0			
10/29/2008	60	5	1000	0.090909091	5000	0.090909	5000	12500	8,929	10/29/2008	5000	12500	8928.571	0			
10/30/2008	58.5	-1.5	1000	-0.025	1500	0.025	1500	12500	8,929	10/30/2008	1500	12500	8928.571	0			
10/31/2008	61.6	3.1	1000	0.052991453	3100	0.052991	3100	12500	8,929	10/31/2008	3100	12500	8928.571	0			
11/3/2008	56.45	-5.15	1000	-0.083603896	5150	0.083604	5150	12500	8,929	11/3/2008	5150	12500	8928.571	0			
11/4/2008	62.45	6	1000	0.106288751	6000	0.106289	6000	12500	8,929	11/4/2008	6000	12500	8928.571	0			
11/5/2008	57.86	-4.59	1000	-0.073498799	4590	0.073499	4590	12500	8,929	11/5/2008	4590	12500	8928.571	0			
11/6/2008	53.32	-4.54	1000	-0.078465261	4540	0.078465	4540	12500	8,929	11/6/2008	4540	12500	8928.571	0			
11/7/2008	53.9	0.58	1000	0.010877719	580	0.010878	580	12500	8,929	11/7/2008	580	12500	8928.571	0			
11/10/2008	55.15	1.25	1000	0.023191095	1250	0.023191	1250	12500	8,929	11/10/2008	1250	12500	8928.571	0			
11/11/2008	51.8	-3.35	1000	-0.060743427	3350	0.060743	3350	12500	8,929	11/11/2008	3350	12500	8928.571	0			
11/12/2008	48.25	-3.55	1000	-0.068532819	3550	0.068533	3550	12500	8,929	11/12/2008	3550	12500	8928.571	0			
11/13/2008	50	1.75	1000	0.03626943	1750	0.036269	1750	12500	8,929	11/13/2008	1750	12500	8928.571	0			
11/14/2008	48.3	-1.7	1000	-0.034	1700	0.034	1700	12500	8,929	11/14/2008	1700	12500	8928.571	0			
11/17/2008	47	-1.3	1000	-0.026915114	1300	0.026915	1300	11500	8,214	11/17/2008	1300	11500	8214.286	0			

11/18/2008	46.25	-0.75	1000	-0.015957447	750	0.015957	750	11500	8,214							11/18/2008	750	11500	8214.286	0
11/19/2008	46.25	0	1000	0	0	0	0	11500	8,214							11/19/2008	0	11500	8214.286	0
11/20/2008	42.42	-3.83	1000	-0.082810811	3830	0.082811	3830	11500	8,214							11/20/2008	3830	11500	8214.286	0
11/21/2008	43.5	1.08	1000	0.025459689	1080	0.02546	1080	11500	8,214							11/21/2008	1080	11500	8214.286	0
11/24/2008	48.3	4.8	1000	0.110344828	4800	0.110345	4800	11500	8,214							11/24/2008	4800	11500	8214.286	0
11/25/2008	46	-2.3	1000	-0.047619048	2300	0.047619	2300	11500	8,214							11/25/2008	2300	11500	8214.286	0
11/26/2008	50.68	4.68	1000	0.10173913	4680	0.101739	4680	11500	8,214							11/26/2008	4680	11500	8214.286	0
11/27/2008	50.68	0	1000	0	0	0	0	11500	8,214							11/27/2008	0	11500	8214.286	0
11/28/2008	50.88	0.2	1000	0.00394633	200	0.003946	200	11500	8,214							11/28/2008	200	11500	8214.286	0
12/1/2008	44.6	-6.28	1000	-0.123427673	6280	0.123428	6280	11500	8,214							12/1/2008	6280	11500	8214.286	0
12/2/2008	41.96	-2.64	1000	-0.059192825	2640	0.059193	2640	11500	8,214							12/2/2008	2640	11500	8214.286	0
12/3/2008	42.1	0.14	1000	0.003336511	140	0.003337	140	11500	8,214							12/3/2008	140	11500	8214.286	0
12/4/2008	39.15	-2.95	1000	-0.070071259	2950	0.070071	2950	11500	8,214							12/4/2008	2950	11500	8214.286	0
12/5/2008	36.6	-2.55	1000	-0.0651341	2550	0.065134	2550	11500	8,214							12/5/2008	2550	11500	8214.286	0
12/8/2008	36.6	0	1000	0	0	0	0	11500	8,214							12/8/2008	0	11500	8214.286	0
12/9/2008	38.9	2.3	1000	0.06284153	2300	0.062842	2300	11500	8,214							12/9/2008	2300	11500	8214.286	0
12/10/2008	40	1.1	1000	0.028277635	1100	0.028278	1100	11500	8,214							12/10/2008	1100	11500	8214.286	0
12/11/2008	45.15	5.15	1000	0.12875	5150	0.12875	5150	11500	8,214							12/11/2008	5150	11500	8214.286	0
12/12/2008	45.05	-0.1	1000	-0.002214839	100	0.002215	100	11500	8,214							12/12/2008	100	11500	8214.286	0
12/15/2008	43	-2.05	1000	-0.045504994	2050	0.045505	2050	11500	8,214							12/15/2008	2050	11500	8214.286	0
12/16/2008	42.5	-0.5	1000	-0.011627907	500	0.011628	500	11500	8,214							12/16/2008	500	11500	8214.286	0
12/17/2008	41.75	-0.75	1000	-0.017647059	750	0.017647	750	11500	8,214							12/17/2008	750	11500	8214.286	0
12/18/2008	40.35	-1.4	1000	-0.033532934	1400	0.033533	1400	11500	8,214							12/18/2008	1400	11500	8214.286	0
12/19/2008	41.2	0.85	1000	0.021065675	850	0.021066	850	11500	8,214							12/19/2008	850	11500	8214.286	0
12/22/2008	38.93	-2.27	1000	-0.055097087	2270	0.055097	2270	11500	8,214							12/22/2008	2270	11500	8214.286	0
12/23/2008	37.6	-1.33	1000	-0.034163884	1330	0.034164	1330	11500	8,214							12/23/2008	1330	11500	8214.286	0
12/24/2008	34	-3.6	1000	-0.095744681	3600	0.095745	3600	11500	8,214							12/24/2008	3600	11500	8214.286	0
12/26/2008	35.75	1.75	1000	0.051470588	1750	0.051471	1750	11500	8,214							12/26/2008	1750	11500	8214.286	0
12/29/2008	37.35	1.6	1000	0.044755245	1600	0.044755	1600	11500	8,214							12/29/2008	1600	11500	8214.286	0
12/30/2008	37	-0.35	1000	-0.009370817	350	0.009371	350	11500	8,214							12/30/2008	350	11500	8214.286	0
12/31/2008	44.55	7.55	1000	0.204054054	7550	0.204054	7550	11500	8,214	Date	ABS Notior	2 Day Marg	1 Day Margin			12/31/2008	7550	11500	8214.286	0
1/2/2009	46	1.45	1000	0.032547699	1450	0.032548	1450	11500	8,214	1/2/2009	1450	11500	8214.286			1/2/2009	1450	11500	8214.286	0
1/5/2009	48.55	2.55	1000	0.055434783	2550	0.055435	2550	11500	8,214	1/5/2009	2550	11500	8214.286			1/5/2009	2550	11500	8214.286	0
1/6/2009	50.1	1.55	1000	0.03192585	1550	0.031926	1550	11500	8,214	1/6/2009	1550	11500	8214.286			1/6/2009	1550	11500	8214.286	0
1/7/2009	45.75	-4.35	1000	-0.086826347	4350	0.086826	4350	11500	8,214	1/7/2009	4350	11500	8214.286			1/7/2009	4350	11500	8214.286	0
1/8/2009	45.3	-0.45	1000	-0.009836066	450	0.009836	450	11500	8,214	1/8/2009	450	11500	8214.286			1/8/2009	450	11500	8214.286	0
1/9/2009	45.75	0.45	1000	0.009933775	450	0.009934	450	11500	8,214	1/9/2009	450	11500	8214.286			1/9/2009	450	11500	8214.286	0
1/12/2009	44.1	-1.65	1000	-0.036065574	1650	0.036066	1650	11500	8,214	1/12/2009	1650	11500	8214.286			1/12/2009	1650	11500	8214.286	0
1/13/2009	45.55	1.45	1000	0.032879819	1450	0.03288	1450	11000	7,857	1/13/2009	1450	11000	7857.143			1/13/2009	1450	11000	7857.143	0
1/14/2009	44.55	-1	1000	-0.021953897	1000	0.021954	1000	11000	7,857	1/14/2009	1000	11000	7857.143			1/14/2009	1000	11000	7857.143	0
1/15/2009	44.5	-0.05	1000	-0.001122334	50	0.001122	50	11000	7,857	1/15/2009	50	11000	7857.143			1/15/2009	50	11000	7857.143	0
1/16/2009	43.95	-0.55	1000	-0.012359551	550	0.01236	550	11000	7,857	1/16/2009	550	11000	7857.143			1/16/2009	550	11000	7857.143	0
1/19/2009	43.95	0	1000	0	0	0	0	11000	7,857	1/19/2009	0	11000	7857.143			1/19/2009	0	11000	7857.143	0
1/20/2009	41.4	-2.55	1000	-0.058020478	2550	0.05802	2550	11000	7,857	1/20/2009	2550	11000	7857.143			1/20/2009	2550	11000	7857.143	0
1/21/2009	42.45	1.05	1000	0.025362319	1050	0.025362	1050	11000	7,857	1/21/2009	1050	11000	7857.143			1/21/2009	1050	11000	7857.143	0
1/22/2009	42.4	-0.05	1000	-0.001177856	50	0.001178	50	11000	7,857	1/22/2009	50	11000	7857.143			1/22/2009	50	11000	7857.143	0
1/23/2009	45.5	3.1	1000	0.073113208	3100	0.073113	3100	11000	7,857	1/23/2009	3100	11000	7857.143			1/23/2009	3100	11000	7857.143	0
1/26/2009	43.95	-1.55	1000	-0.034065934	1550	0.034066	1550	10500	7,500	1/26/2009	1550	10500	7500			1/26/2009	1550	10500	7500	0
1/27/2009	41.3	-2.65	1000	-0.060295791	2650	0.060296	2650	10500	7,500	1/27/2009	2650	10500	7500			1/27/2009	2650	10500	7500	0
1/28/2009	42.85	1.55	1000	0.037530266	1550	0.03753	1550	10500	7,500	1/28/2009	1550	10500	7500			1/28/2009	1550	10500	7500	0
1/29/2009	43.34	0.49	1000	0.011435239	490	0.011435	490	10500	7,500	1/29/2009	490	10500	7500			1/29/2009	490	10500	7500	0
1/30/2009	44.79	1.45	1000	0.033456391	1450	0.033456	1450	10500	7,500	1/30/2009	1450	10500	7500			1/30/2009	1450	10500	7500	0
2/2/2009	43	-1.79	1000	-0.039964278	1790	0.039964	1790	10500	7,500	2/2/2009	1790	10500	7500			2/2/2009	1790	10500	7500	0
2/3/2009	43	0	1000	0	0	0	0	10500	7,500	2/3/2009	0	10500	7500			2/3/2009	0	10500	7500	0
2/4/2009	43.45	0.45	1000	0.010465116	450	0.010465	450	10500	7,500	2/4/2009	450	10500	7500			2/4/2009	450	10500	7500	0
2/5/2009	45.65	2.2	1000	0.050632911	2200	0.050633	2200	10500	7,500	2/5/2009	2200	10500	7500			2/5/2009	2200	10500	7500	0
2/6/2009	46.3	0.65	1000	0.014238773	650	0.014239	650	10500	7,500	2/6/2009	650	10500	7500			2/6/2009	650	10500	7500	0
2/9/2009	46	-0.3	1000	-0.006479482	300	0.006479	300	9500	6,786	2/9/2009	300	9500	6785.714			2/9/2009	300	9500	6785.714	0
2/10/2009	44.5	-1.5	1000	-0.032608696	1500	0.032609	1500	9500	6,786	2/10/2009	1500	9500	6785.714			2/10/2009	1500	9500	6785.714	0
2/11/2009	44.65	0.15	1000	0.003370787	150	0.003371	150	9500	6,786	2/11/2009	150	9500	6785.714			2/11/2009	150	9500	6785.714	0
2/12/2009	45.45	0.8	1000	0.017917133	800	0.017917	800	9500	6,786	2/12/2009	800	9500	6785.714			2/12/2009	800	9500	6785.714	0
2/13/2009	44.65	-0.8	1000	-0.01760176	800	0.017602	800	9500	6,786	2/13/2009	800	9500	6785.714			2/13/2009	800	9500	6785.714	0
2/17/2009	41.4	-3.25	1000	-0.072788354	3250	0.072788	3250	9500	6,786	2/17/2009	3250	9500	6785.714			2/17/2009	3250	9500	6785.714	0
2/18/2009	40.13	-1.27	1000	-0.030676329	1270	0.030676	1270	9500	6,786	2/18/2009	1270	9500	6785.714			2/18/2009	1270	9500	6785.714	0
2/19/2009	42.1	1.97	1000	0.049090456	1970	0.04909	1970	9500	6,786	2/19/2009	1970	9500	6785.714			2/19/2009	1970	9500	6785.714	0
2/20/2009	41.55	-0.55	1000	-0.013064133	550	0.013064	550	9500	6,786	2/20/2009	550	9500	6785.714			2/20/2009	550	9500	6785.714	0
2/23/2009	40.9	-0.65	1000	-0.015643803	650	0.015644	650	9500	6,786	2/23/2009	650	9500	6785.714			2/23/2009	650	9500	6785.714	0
2/24/2009	42	1.1	1000	0.026894866	1100	0.026895	1100	9500	6,786	2/24/2009	1100	9500	6785.714			2/24/2009	1100	9500	6785.714	0
2/25/2009	43.35	1.35	1000	0.032142857	1350	0.032143	1350	9500	6,786	2/25/2009	1350	9500	6785.714			2/25/2009	1350	9500	6785.714	0
2/26/2009	45.35	2	1000	0.046136101	2000	0.046136	2000	9500	6,786	2/26/2009	2000	9500	6785.714			2/26/2009	2000	9500	6785.714	0
2/27/2009	45.39	0.04	1000	0.000882029	40	0.000882	40	9500	6,786	2/27/2009	40	9500	6785.714			2/27/2009	40	9500	6785.714	0
3/2/2009	42	-3.39	1000	-0.074686054	3390	0.074686	3390	9500	6,786	3/2/2009	3390	9500	6785.714			3/2/2009	3390	9500	6785.714	0
3/3/2009	43.07	1.07	1000	0.02547619	1070	0.025476	1070	9500	6,786	3/3/2009	1070	9500	6785.714			3/3/2009	1070	9500	6785.714	0
3/4/2009	45.05	1.98	1000	0.045971674	1980	0.045972	1980	9500	6,786	3/4/2009	1980	9500	6785.714			3/4/2009	1980	9500	6785.714	0
3/5/2009	43.25	-1.8	1000	-0.039955605	1800	0.039956	1800	9500	6,786	3/5/2009	1800	9500	6785.714			3/5/2009	1800	9500	6785.714	0
3/6/2009	44.6	1.35	1000	0.031213873	1350	0.031214	1350	9500	6,786	3/6/2009	1350	9500	6785.714			3/6/2009	1350	9500	6785.714	0
3/9/2009	44.1	-0.5	1000	-0.011210762	500	0.011211	500	9500	6,786	3/9/2009	500	9500	6785.714			3/9/2009	500	9500	6785.714	0
3/10/2009	43.39	-0.71	1000	-0.016099773	710	0.0161	710	9500	6,786	3/10/2009	710	9500	6785.714			3/10/2009	710	9500	6785.714	0
3/11/2009	41.55	-1.84	1000	-0.042406084	1840	0.042406	1840	9500	6,786	3/11/2009	1840	9500	6785.714			3/11/2009	1840	9500	6785.714	0
3/12/2009	44.9	3.35	1000	0.080625752	3350	0.080626	3350	9500	6,786	3/12/2009	3350	9500	6785.714			3/12/2009	3350	9500	6785.714	0
3/13/2009	43.8	-1.1	1000	-0.024498886	1100	0.024499	1100	9500	6,786	3/13/2009	1100	9500	6785.714			3/13/2009	1100	9500	6785.714	0
3/16/2009	45.09	1.29	1000	0.029452055	1290	0.029452	1290	9500	6,786	3/16/2009	1290	9500	6785.714			3/16/2009	1290	9500	6785.714	0
3/17/2009	46.78	1.69	1000	0.037480594	1690	0.037481	1690	9500	6,786	3/17/2009	1690	9500	6785.714			3/17/2009	1690	9500	6785.714	0
3/18/2009	46.7	-0.08	1000	-0.001710133	80	0.00171	80	9500	6,786	3/18/2009	80	9500	6785.714			3/18/2009	80	9500	6785.714	0
3/19/2009	48.9	2.2	1000	0.047109208	2200	0.047109	2200	9500	6,786	3/19/2009	2200	9500	6785.714			3/19/2009	2200	9500	6785.714	0
3/20/2009	49.85	0.95	1000	0.019427403	950	0.019427	950	7500	5,357	3/20/2009	950	7500	5357.143			3/20/2009	950	7500	5357.143	0
3/23/2009	51.15	1.3	1000	0.026078235	1300	0.026078	1300	7500	5,357	3/23/2009	1300	7500	5357.143			3/23/2009	1300	7500	5357.143	0
3/24/2009	50.7	-0.45	1000	-0.008797654	450	0.008798	450	7500	5,357	3/24/2009	450	7500	5357.143			3/24/2009	450	7500	5357.143	0
3/25/2009	49.45	-1.25	1000	-0.024654832	1250	0.024655	1250	7500	5,357	3/25/2009	1250	7500	5357.143			3/25/2009	1250	7500	5357.143	0
3/26/2009	51	1.55	1000	0.031344793	1550	0.031345	1550	7500	5,357	3/26/2009	1550	7500	5357.143			3/26/2009	1550	7500	5357.143	0
3/27/2009	50.3	-0.7	1000	-0.01372549	700	0.013725	700	7500	5,357	3/27/2009	700	7500	5357.143			3/27/2009	700	7500	5357.143	0
3/30/2009	46.6	-3.7	1000	-0.073558648	3700	0.073559	3700	7500	5,357	3/30/2009	3700	7500	5357.143			3/30/2009	3700	7500	5357.143	0
3/31/2009	47.88	1.28	1000	0.027467811	1280	0.027468	1280	7500	5,357	3/31/2009	1280	7500	5357.143			3/31/2009	1280	7500	5357.143	0
4/1/2009	47.25	-0.63	1000	-0.013157895	630	0.013158	630	7500	5,357	4/1/2009	630	7500	5357.143			4/1/2009	630	7500	5357.143	0
4/2/2009	51.25	4	1000	0.084656085	4000	0.084656	4000	7500	5,357	4/2/2009	4000	7500	5357.143			4/2/2009	4000	7500	5357.143	0
4/3/2009	52.03	0.78	1000	0.015219512	780	0.01522	780	7500	5,357	4/3/2009	780	7500	5357.143			4/3/2009	780	7500	5357.143	0
4/6/2009	50.9	-1.13	1000	-0.021718239	1130	0.021718	1130	7500	5,357	4/6/2009	1130	7500	5357.143			4/6/2009	1130	7500	5357.143	0
4/7/2009	50.15	-0.75	1000	-0.014734774	750	0.014735	750	7500	5,357	4/7/2009	750	7500	5357.143			4/7/2009	750	7500	5357.143	0
4/8/2009	50.45	0.3	1000	0.005982054	300	0.005982	300	7500	5,357	4/8/2009	300	7500	5357.143			4/8/2009	300	7500	5357.143	0
4/9/2009	52.19	1.74	1000	0.034489594	1740	0.03449	1740	7500	5,357	4/9/2009	1740	7500	5357.143			4/9/2009	1740	7500	5357.143	0
4/13/2009	50.95	-1.24	1000	-0.023759341	1240	0.023759	1240	7500	5,357	4/13/2009	1240	7500	5357.143			4/13/2009	1240	7500	5357.143	0
4/14/2009	51.05	0.1	1000	0.001962709	100	0.001963	100	7500	5,357	4/14/2009	100	7500	5357.143			4/14/2009	100	7500	5357.143	0
4/15/2009	50.85	-0.2	1000	-0.003917728	200	0.003918	200	7500	5,357	4/15/2009	200	7500	5357.143			4/15/2009	200	7500	5357.143	0
4/16/2009	51.15	0.3	1000	0.005899705	300	0.0059	300	7500	5,357	4/16/2009	300	7500	5357.143			4/16/2009	300	7500	5357.143	0
4/17/2009	51.55	0.4	1000	0.007820137	400	0.00782	400	7500	5,357	4/17/2009	400	7500	5357.143			4/17/2009	400	7500	5357.143	0
4/20/2009	48.1	-3.45	1000	-0.066925315	3450	0.066925	3450	7500	5,357	4/20/2009	3450	7500	5357.143			4/20/2009	3450	7500	5357.143	0

4/21/2009	48.65	0.55	1000	0.011434511	550	0.011435	550	7500	5,357	4/21/2009	550	7500	5357.143	4/21/2009	550	7500	5357.143	0
4/22/2009	48.9	0.25	1000	0.005138746	250	0.005139	250	7500	5,357	4/22/2009	250	7500	5357.143	4/22/2009	250	7500	5357.143	0
4/23/2009	48.85	-0.05	1000	-0.001022495	50	0.001022	50	7500	5,357	4/23/2009	50	7500	5357.143	4/23/2009	50	7500	5357.143	0
4/24/2009	50.5	1.65	1000	0.033776868	1650	0.033777	1650	7500	5,357	4/24/2009	1650	7500	5357.143	4/24/2009	1650	7500	5357.143	0
4/27/2009	49.5	-1	1000	-0.01980198	1000	0.019802	1000	7500	5,357	4/27/2009	1000	7500	5357.143	4/27/2009	1000	7500	5357.143	0
4/28/2009	48.9	-0.6	1000	-0.012121212	600	0.012121	600	7500	5,357	4/28/2009	600	7500	5357.143	4/28/2009	600	7500	5357.143	0
4/29/2009	50.05	1.15	1000	0.023517382	1150	0.023517	1150	7500	5,357	4/29/2009	1150	7500	5357.143	4/29/2009	1150	7500	5357.143	0
4/30/2009	49.98	-0.07	1000	-0.001398601	70	0.001399	70	7500	5,357	4/30/2009	70	7500	5357.143	4/30/2009	70	7500	5357.143	0
5/1/2009	51.65	1.67	1000	0.033413365	1670	0.033413	1670	7500	5,357	5/1/2009	1670	7500	5357.143	5/1/2009	1670	7500	5357.143	0
5/4/2009	53.73	2.08	1000	0.040271055	2080	0.040271	2080	7500	5,357	5/4/2009	2080	7500	5357.143	5/4/2009	2080	7500	5357.143	0
5/5/2009	53.58	-0.15	1000	-0.002791736	150	0.002792	150	7500	5,357	5/5/2009	150	7500	5357.143	5/5/2009	150	7500	5357.143	0
5/6/2009	56.1	2.52	1000	0.047032475	2520	0.047032	2520	7500	5,357	5/6/2009	2520	7500	5357.143	5/6/2009	2520	7500	5357.143	0
5/7/2009	56.4	0.3	1000	0.005347594	300	0.005348	300	7500	5,357	5/7/2009	300	7500	5357.143	5/7/2009	300	7500	5357.143	0
5/8/2009	57.85	1.45	1000	0.02570922	1450	0.025709	1450	7500	5,357	5/8/2009	1450	7500	5357.143	5/8/2009	1450	7500	5357.143	0
5/11/2009	57.4	-0.45	1000	-0.007778738	450	0.007779	450	7500	5,357	5/11/2009	450	7500	5357.143	5/11/2009	450	7500	5357.143	0
5/12/2009	57.7	0.3	1000	0.005226481	300	0.005226	300	7500	5,357	5/12/2009	300	7500	5357.143	5/12/2009	300	7500	5357.143	0
5/13/2009	57.2	-0.5	1000	-0.008665511	500	0.008666	500	7500	5,357	5/13/2009	500	7500	5357.143	5/13/2009	500	7500	5357.143	0
5/14/2009	58.1	0.9	1000	0.015734266	900	0.015734	900	7500	5,357	5/14/2009	900	7500	5357.143	5/14/2009	900	7500	5357.143	0
5/15/2009	55.85	-2.25	1000	-0.038726334	2250	0.038726	2250	7500	5,357	5/15/2009	2250	7500	5357.143	5/15/2009	2250	7500	5357.143	0
5/18/2009	57.9	2.05	1000	0.036705461	2050	0.036705	2050	7500	5,357	5/18/2009	2050	7500	5357.143	5/18/2009	2050	7500	5357.143	0
5/19/2009	58.55	0.65	1000	0.011226252	650	0.011226	650	7500	5,357	5/19/2009	650	7500	5357.143	5/19/2009	650	7500	5357.143	0
5/20/2009	60.2	1.65	1000	0.028181042	1650	0.028181	1650	7500	5,357	5/20/2009	1650	7500	5357.143	5/20/2009	1650	7500	5357.143	0
5/21/2009	60.2	0	1000	0	0	0	0	7500	5,357	5/21/2009	0	7500	5357.143	5/21/2009	0	7500	5357.143	0
5/22/2009	60.15	-0.05	1000	-0.000830565	50	0.000831	50	7500	5,357	5/22/2009	50	7500	5357.143	5/22/2009	50	7500	5357.143	0
5/26/2009	60.65	0.5	1000	0.008312552	500	0.008313	500	7500	5,357	5/26/2009	500	7500	5357.143	5/26/2009	500	7500	5357.143	0
5/27/2009	61.8	1.15	1000	0.018961253	1150	0.018961	1150	7500	5,357	5/27/2009	1150	7500	5357.143	5/27/2009	1150	7500	5357.143	0
5/28/2009	63.6	1.8	1000	0.029126214	1800	0.029126	1800	7500	5,357	5/28/2009	1800	7500	5357.143	5/28/2009	1800	7500	5357.143	0
5/29/2009	64.1	0.5	1000	0.007861635	500	0.007862	500	7500	5,357	5/29/2009	500	7500	5357.143	5/29/2009	500	7500	5357.143	0
6/1/2009	64.1	0	1000	0	0	0	0	7500	5,357	6/1/2009	0	7500	5357.143	6/1/2009	0	7500	5357.143	0
6/2/2009	67.35	3.25	1000	0.050702028	3250	0.050702	3250	7500	5,357	6/2/2009	3250	7500	5357.143	6/2/2009	3250	7500	5357.143	0
6/3/2009	66.15	-1.2	1000	-0.017817372	1200	0.017817	1200	7500	5,357	6/3/2009	1200	7500	5357.143	6/3/2009	1200	7500	5357.143	0
6/4/2009	68.73	2.58	1000	0.039002268	2580	0.039002	2580	7500	5,357	6/4/2009	2580	7500	5357.143	6/4/2009	2580	7500	5357.143	0
6/5/2009	68.52	-0.21	1000	-0.003055434	210	0.003055	210	7500	5,357	6/5/2009	210	7500	5357.143	6/5/2009	210	7500	5357.143	0
6/8/2009	68.4	-0.12	1000	-0.001751313	120	0.001751	120	7500	5,357	6/8/2009	120	7500	5357.143	6/8/2009	120	7500	5357.143	0
6/9/2009	70.1	1.7	1000	0.024853801	1700	0.024854	1700	7500	5,357	6/9/2009	1700	7500	5357.143	6/9/2009	1700	7500	5357.143	0
6/10/2009	70.9	0.8	1000	0.011412268	800	0.011412	800	7500	5,357	6/10/2009	800	7500	5357.143	6/10/2009	800	7500	5357.143	0
6/11/2009	72.03	1.13	1000	0.015937941	1130	0.015938	1130	7500	5,357	6/11/2009	1130	7500	5357.143	6/11/2009	1130	7500	5357.143	0
6/12/2009	70.9	-1.13	1000	-0.015687908	1130	0.015688	1130	7500	5,357	6/12/2009	1130	7500	5357.143	6/12/2009	1130	7500	5357.143	0
6/15/2009	70.15	-0.75	1000	-0.010578279	750	0.010578	750	7500	5,357	6/15/2009	750	7500	5357.143	6/15/2009	750	7500	5357.143	0
6/16/2009	69.9	-0.25	1000	-0.003563792	250	0.003564	250	7500	5,357	6/16/2009	250	7500	5357.143	6/16/2009	250	7500	5357.143	0
6/17/2009	70.78	0.88	1000	0.012589413	880	0.012589	880	7500	5,357	6/17/2009	880	7500	5357.143	6/17/2009	880	7500	5357.143	0
6/18/2009	71.15	0.37	1000	0.005227465	370	0.005227	370	7500	5,357	6/18/2009	370	7500	5357.143	6/18/2009	370	7500	5357.143	0
6/19/2009	69.72	-1.43	1000	-0.020098384	1430	0.020098	1430	7500	5,357	6/19/2009	1430	7500	5357.143	6/19/2009	1430	7500	5357.143	0
6/22/2009	68	-1.72	1000	-0.024670109	1720	0.02467	1720	7500	5,357	6/22/2009	1720	7500	5357.143	6/22/2009	1720	7500	5357.143	0
6/23/2009	68.78	0.78	1000	0.011470588	780	0.011471	780	7500	5,357	6/23/2009	780	7500	5357.143	6/23/2009	780	7500	5357.143	0
6/24/2009	68.78	0	1000	0	0	0	0	7500	5,357	6/24/2009	0	7500	5357.143	6/24/2009	0	7500	5357.143	0
6/25/2009	69.97	1.19	1000	0.017301541	1190	0.017302	1190	7500	5,357	6/25/2009	1190	7500	5357.143	6/25/2009	1190	7500	5357.143	0
6/26/2009	68.82	-1.15	1000	-0.016435615	1150	0.016436	1150	7500	5,357	6/26/2009	1150	7500	5357.143	6/26/2009	1150	7500	5357.143	0
6/29/2009	71.77	2.95	1000	0.042865446	2950	0.042865	2950	7500	5,357	6/29/2009	2950	7500	5357.143	6/29/2009	2950	7500	5357.143	0
6/30/2009	70.8	-0.97	1000	-0.013515396	970	0.013515	970	7500	5,357	6/30/2009	970	7500	5357.143	6/30/2009	970	7500	5357.143	0
7/1/2009	70.8	0	1000	0	0	0	0	7500	5,357	7/1/2009	0	7500	5357.143	7/1/2009	0	7500	5357.143	0
7/2/2009	66.93	-3.87	1000	-0.054661017	3870	0.054661	3870	7500	5,357	7/2/2009	3870	7500	5357.143	7/2/2009	3870	7500	5357.143	0
7/6/2009	64.35	-2.58	1000	-0.038547736	2580	0.038548	2580	7500	5,357	7/6/2009	2580	7500	5357.143	7/6/2009	2580	7500	5357.143	0
7/7/2009	63.6	-0.75	1000	-0.011655012	750	0.011655	750	7500	5,357	7/7/2009	750	7500	5357.143	7/7/2009	750	7500	5357.143	0

Straight Percentile

99 Percentile	1 Year	6,754
	6 Months	3,964
	3 Months	3,914
	1 Month	3,715

99 Percentile	1 Year	5195
	6 Months	3310
	3 Months	3160
	1 Month	3175

Simple Return

99 Percentile	1 Year	7,334
	6 Months	5,312
	3 Months	4,640
	1 Month	3,413

99 Percentile		
	1 Year	5,258
	6 Months	4,480
	3 Months	3,155
	1 Month	3,100

Current Margin			7500 ZG			
Date	Price	Price Change	CVF	Simple Return	Notional V.	ABS SR
6/25/2008	128.88	0	1000	0		
6/26/2008	134.15	5.27	1000	0.040890751	5270	0.040891
6/27/2008	134.9	0.05	1000	0.005590757	50	0.005591
6/30/2008	135	0.1	1000	0.00074129	100	0.000741
7/1/2008	136.02	1.02	1000	0.007555556	1020	0.007556
7/2/2008	139.7	3.68	1000	0.027054845	3680	0.027055
7/3/2008	141.2	1.5	1000	0.010737294	1500	0.010737
7/4/2008	141.2	1.5	1000	0	1500	0
7/7/2008	137.05	-4.15	1000	-0.029390935	4150	0.029391
7/8/2008	132.7	-4.35	1000	-0.031740241	4350	0.03174
7/9/2008	132.65	-0.05	1000	-0.00037679	50	0.000377
7/10/2008	137.5	4.85	1000	0.036562382	4850	0.036562
7/11/2008	140.35	2.85	1000	0.020727273	2850	0.020727
7/14/2008	140.45	0.1	1000	0.000712504	100	0.000713
7/15/2008	135.25	-5.2	1000	-0.037023852	5200	0.037024
7/16/2008	131.6	-3.65	1000	-0.026987061	3650	0.026987
7/17/2008	126.5	-5.1	1000	-0.038753799	5100	0.038754
7/18/2008	126	-0.5	1000	-0.003952569	500	0.003953
7/21/2008	128.7	2.7	1000	0.021428571	2700	0.021429
7/22/2008	126.1	-2.6	1000	-0.02020202	2600	0.020202
7/23/2008	124.5	-1.6	1000	-0.012688343	1600	0.012688
7/24/2008	124.95	0.45	1000	0.003614458	450	0.003614
7/25/2008	127.3	2.35	1000	0.018807523	2350	0.018808
7/28/2008	129	1.7	1000	0.013354281	1700	0.013354
7/29/2008	124.75	-4.25	1000	-0.032945736	4250	0.032946
7/30/2008	124	3.74	1000	-0.006012024	3740	0.006012
7/31/2008	121.19	-2.81	1000	-0.02266129	2810	0.022661
8/1/2008	122.2	1.01	1000	0.008334021	1010	0.008334
8/4/2008	118.5	-3.7	1000	-0.030278232	3700	0.030278
8/5/2008	116.2	-2.3	1000	-0.019409283	2300	0.019409
8/6/2008	115.6	-0.6	1000	-0.005163511	600	0.005164
8/7/2008	116.7	1.1	1000	0.009515571	1100	0.009516
8/8/2008	113.5	-3.2	1000	-0.027420737	3200	0.027421
8/11/2008	112.7	-0.8	1000	-0.007048458	800	0.007048
8/12/2008	111	-1.7	1000	-0.015084295	1700	0.015084
8/13/2008	112.65	1.65	1000	0.014864865	1650	0.014865
8/14/2008	111.6	-1.05	1000	-0.009320905	1050	0.009321
8/15/2008	110.3	-1.3	1000	-0.011648746	1300	0.011649
8/18/2008	109.4	-0.9	1000	-0.008159565	900	0.00816
8/19/2008	110.7	1.3	1000	0.011882998	1300	0.011883
8/20/2008	111.65	0.95	1000	0.008581752	950	0.008582
8/21/2008	116.75	5.1	1000	0.045678459	5100	0.045678
8/22/2008	110.5	-6.25	1000	-0.053533191	6250	0.053533
8/25/2008	111.25	0.75	1000	0.00678733	750	0.006787
8/26/2008	111.25	0	1000	0	0	0
8/27/2008	112.25	1	1000	0.008988764	1000	0.008989
8/28/2008	111.6	-2.5	1000	-0.005790646	2500	0.005791
8/29/2008	111.3	-0.3	1000	-0.002688172	300	0.002688
9/1/2008	111.3	-0.3	1000	0	300	0
9/2/2008	106.35	-4.95	1000	-0.044474394	4950	0.044474
9/3/2008	104.1	-2.25	1000	-0.021156559	2250	0.021157
9/4/2008	103	-1.1	1000	-0.010566763	1100	0.010567
9/5/2008	101.25	-1.75	1000	-0.016990291	1750	0.01699
9/8/2008	100.5	-0.75	1000	-0.007407407	750	0.007407
9/9/2008	97.1	-3.4	1000	-0.033830846	3400	0.033831
9/10/2008	96.1	-1	1000	-0.010298661	1000	0.010299
9/11/2008	94.5	-1.6	1000	-0.016649324	1600	0.016649
9/12/2008	94.8	0.3	1000	0.003174603	300	0.003175
9/15/2008	89.3	-5.5	1000	-0.058016878	5500	0.058017
9/16/2008	84.9	-4.4	1000	-0.049272116	4400	0.049272
9/17/2008	90	5.1	1000	0.060070671	5100	0.060071
9/18/2008	90.1	0.1	1000	0.001111111	100	0.001111
9/19/2008	93.1	3	1000	0.033296337	3000	0.033296
9/22/2008	99	5.9	1000	0.063372718	5900	0.063373
9/23/2008	95.6	-3.4	1000	-0.034343434	3400	0.034343
9/24/2008	95	-0.6	1000	-0.006276151	600	0.006276
9/25/2008	97.15	2.15	1000	0.022631579	2150	0.022632
9/26/2008	96.65	-0.5	1000	-0.00514668	500	0.005147
9/29/2008	89.75	-9.15	1000	-0.071391619	9150	0.071392
9/30/2008	94.14	4.39	1000	0.048913649	4390	0.048914
10/1/2008	90.95	-3.19	1000	-0.033885702	3190	0.033886
10/2/2008	85.15	-5.8	1000	-0.063771303	5800	0.063771
10/3/2008	84.15	-1	1000	-0.011743981	1000	0.011744
10/6/2008	77.7	-6.45	1000	-0.076648841	6450	0.076649
10/7/2008	77.85	0.15	1000	0.001930502	150	0.001931
10/8/2008	78.2	0.35	1000	0.004495825	350	0.004496
10/9/2008	76.25	-1.95	1000	-0.024936061	1950	0.024936
10/10/2008	69	-7.25	1000	-0.095081967	7250	0.095082
10/13/2008	72.4	3.4	1000	0.049275362	3400	0.049275
10/14/2008	70.1	-2.3	1000	-0.031767956	2300	0.031768
10/15/2008	66.15	-3.95	1000	-0.056348074	3950	0.056348
10/16/2008	62	-4.15	1000	-0.062736206	4150	0.062736
10/17/2008	64	2	1000	0.032258065	2000	0.032258
10/20/2008	66.45	2.45	1000	0.03828125	2450	0.038281
10/21/2008	63.9	-2.55	1000	-0.038374718	2550	0.038375
10/22/2008	58.7	-5.2	1000	-0.081377152	5200	0.081377
10/23/2008	59.9	1.2	1000	0.02044293	1200	0.020443
10/24/2008	56.4	-3.5	1000	-0.058430718	3500	0.058431
10/27/2008	55.75	-0.65	1000	-0.011524823	650	0.011525
10/28/2008	55	-0.75	1000	-0.013452915	750	0.013453
10/29/2008	60	5	1000	0.090909091	5000	0.090909
10/30/2008	59.8	-1.4	1000	-0.003333333	1400	0.003333
10/31/2008	61.6	1.8	1000	0.030100334	1800	0.0301
11/3/2008	56.45	-5.15	1000	-0.083603896	5150	0.083604
11/4/2008	62.45	6	1000	0.106288751	6000	0.106289
11/5/2008	57.86	-4.59	1000	-0.073498799	4590	0.073499

11/6/2008	53.32	-4.54	1000	-0.078465261	4540	0.078465
11/7/2008	53.9	0.58	1000	0.010877719	580	0.010878
11/10/2008	55.15	1.25	1000	0.023191095	1250	0.023191
11/11/2008	51.8	-3.35	1000	-0.060743427	3350	0.060743
11/12/2008	48.25	-3.55	1000	-0.068532819	3550	0.068533
11/13/2008	50	1.75	1000	0.03626943	1750	0.036269
11/14/2008	48.3	-1.7	1000	-0.034	1700	0.034
11/17/2008	47	-1.3	1000	-0.026915114	1300	0.026915
11/18/2008	46.25	-0.75	1000	-0.015957447	750	0.015957
11/19/2008	46.25	0	1000	0	0	0
11/20/2008	42.42	-3.83	1000	-0.082810811	3830	0.082811
11/21/2008	43.5	1.08	1000	0.025459689	1080	0.02546
11/24/2008	48.3	4.8	1000	0.110344828	4800	0.110345
11/25/2008	47.6	-2.3	1000	-0.014492754	2300	0.014493
11/26/2008	50.68	3.08	1000	0.064705882	3080	0.064706
11/27/2008	50.68	3.08	1000	0	3080	0
11/28/2008	50.88	0.2	1000	0.00394633	200	0.003946
12/1/2008	44.6	-6.28	1000	-0.123427673	6280	0.123428
12/2/2008	41.96	-2.64	1000	-0.059192825	2640	0.059193
12/3/2008	42.1	0.14	1000	0.003336511	140	0.003337
12/4/2008	39.15	-2.95	1000	-0.070071259	2950	0.070071
12/5/2008	36.6	-2.55	1000	-0.0651341	2550	0.065134
12/8/2008	36.6	0	1000	0	0	0
12/9/2008	38.9	2.3	1000	0.06284153	2300	0.062842
12/10/2008	40	1.1	1000	0.028277635	1100	0.028278
12/11/2008	45.15	5.15	1000	0.12875	5150	0.12875
12/12/2008	45.05	-0.1	1000	-0.002214839	100	0.002215
12/15/2008	43	-2.05	1000	-0.045504994	2050	0.045505
12/16/2008	42.5	-0.5	1000	-0.011627907	500	0.011628
12/17/2008	41.75	-0.75	1000	-0.017647059	750	0.017647
12/18/2008	40.35	-1.4	1000	-0.033532934	1400	0.033533
12/19/2008	41.2	0.85	1000	0.021065675	850	0.021066
12/22/2008	38.93	-2.27	1000	-0.055097087	2270	0.055097
12/23/2008	37.6	-1.33	1000	-0.034163884	1330	0.034164
12/24/2008	34	-3.6	1000	-0.095744681	3600	0.095745
12/26/2008	35.75	1.75	1000	0.051470588	1750	0.051471
12/29/2008	37.35	1.6	1000	0.044755245	1600	0.044755
12/30/2008	39.25	-0.1	1000	0.050870147	100	0.05087
12/31/2008	44.55	5.3	1000	0.135031847	5300	0.135032
1/2/2009	46	1.45	1000	0.032547699	1450	0.032548
1/5/2009	48.55	2.55	1000	0.055434783	2550	0.055435
1/6/2009	50.1	1.55	1000	0.03192585	1550	0.031926
1/7/2009	45.75	-4.35	1000	-0.086826347	4350	0.086826
1/8/2009	45.3	-0.45	1000	-0.009836066	450	0.009836
1/9/2009	45.75	0.45	1000	0.009933775	450	0.009934
1/12/2009	44.1	-1.65	1000	-0.036065574	1650	0.036066
1/13/2009	45.55	1.45	1000	0.032879819	1450	0.03288
1/14/2009	44.55	-1	1000	-0.021953897	1000	0.021954
1/15/2009	44.5	-0.05	1000	-0.001122334	50	0.001122
1/16/2009	43.95	-0.55	1000	-0.012359551	550	0.01236
1/19/2009	43.95	-0.55	1000	0	550	0
1/20/2009	41.4	-2.55	1000	-0.058020478	2550	0.05802
1/21/2009	42.45	1.05	1000	0.025362319	1050	0.025362
1/22/2009	42.4	-0.05	1000	-0.001177856	50	0.001178
1/23/2009	45.5	3.1	1000	0.073113208	3100	0.073113
1/26/2009	43.95	-1.55	1000	-0.034065934	1550	0.034066
1/27/2009	41.3	-2.65	1000	-0.060295791	2650	0.060296
1/28/2009	42.85	1.55	1000	0.037530266	1550	0.03753
1/29/2009	44.34	-0.06	1000	0.034772462	60	0.034772
1/30/2009	44.79	0.45	1000	0.01014885	450	0.010149
2/2/2009	43	-1.79	1000	-0.039964278	1790	0.039964
2/3/2009	43	0	1000	0	0	0
2/4/2009	43.45	0.45	1000	0.010465116	450	0.010465
2/5/2009	45.65	2.2	1000	0.050632911	2200	0.050633
2/6/2009	46.3	0.65	1000	0.014238773	650	0.014239
2/9/2009	46	-0.3	1000	-0.006479482	300	0.006479
2/10/2009	44.5	-1.5	1000	-0.032608696	1500	0.032609
2/11/2009	44.65	0.15	1000	0.003370787	150	0.003371
2/12/2009	45.45	0.8	1000	0.017917133	800	0.017917
2/13/2009	44.65	-0.8	1000	-0.01760176	800	0.017602
2/17/2009	41.4	-3.25	1000	-0.072788354	3250	0.072788
2/18/2009	40.13	-1.27	1000	-0.030676329	1270	0.030676
2/19/2009	42.1	1.97	1000	0.049090456	1970	0.04909
2/20/2009	41.55	-0.55	1000	-0.013064133	550	0.013064
2/23/2009	40.9	-0.65	1000	-0.015643803	650	0.015644
2/24/2009	42	1.1	1000	0.026894866	1100	0.026895
2/25/2009	43.35	1.35	1000	0.032142857	1350	0.032143
2/26/2009	45.75	2	1000	0.055363322	2000	0.055363
2/27/2009	45.39	-0.36	1000	-0.007868852	360	0.007869
3/2/2009	42	-3.39	1000	-0.074686054	3390	0.074686
3/3/2009	43.07	1.07	1000	0.02547619	1070	0.025476
3/4/2009	45.05	1.98	1000	0.045971674	1980	0.045972
3/5/2009	43.25	-1.8	1000	-0.039955605	1800	0.039956
3/6/2009	44.6	1.35	1000	0.031213873	1350	0.031214
3/9/2009	44.1	-0.5	1000	-0.011210762	500	0.011211
3/10/2009	43.39	-0.71	1000	-0.016099773	710	0.0161
3/11/2009	41.55	-1.84	1000	-0.042406084	1840	0.042406
3/12/2009	44.9	3.35	1000	0.080625752	3350	0.080626
3/13/2009	43.8	-1.1	1000	-0.024498886	1100	0.024499
3/16/2009	45.09	1.29	1000	0.029452055	1290	0.029452
3/17/2009	46.78	1.69	1000	0.037480594	1690	0.037481
3/18/2009	46.7	-0.08	1000	-0.001710133	80	0.00171
3/19/2009	48.9	2.2	1000	0.047109208	2200	0.047109
3/20/2009	49.85	0.95	1000	0.019427403	950	0.019427
3/23/2009	51.15	1.3	1000	0.026078235	1300	0.026078
3/24/2009	50.7	-0.45	1000	-0.008797654	450	0.008798
3/25/2009	49.45	-1.25	1000	-0.024654832	1250	0.024655
3/26/2009	51	1.55	1000	0.031344793	1550	0.031345

3/27/2009	50.3	-0.7	1000	-0.01372549	700	0.013725
3/30/2009	47	-3.6	1000	-0.065606362	3600	0.065606
3/31/2009	47.88	0.88	1000	0.018723404	880	0.018723
4/1/2009	47.25	-0.63	1000	-0.013157895	630	0.013158
4/2/2009	51.25	4	1000	0.084656085	4000	0.084656
4/3/2009	52.03	0.78	1000	0.015219512	780	0.01522
4/6/2009	50.9	-1.13	1000	-0.021718239	1130	0.021718
4/7/2009	50.15	-0.75	1000	-0.014734774	750	0.014735
4/8/2009	50.45	0.3	1000	0.005982054	300	0.005982
4/9/2009	52.19	1.74	1000	0.034489594	1740	0.03449
4/13/2009	50.95	-1.24	1000	-0.023759341	1240	0.023759
4/14/2009	51.05	0.1	1000	0.001962709	100	0.001963
4/15/2009	50.85	-0.2	1000	-0.003917728	200	0.003918
4/16/2009	51.15	0.3	1000	0.005899705	300	0.0059
4/17/2009	51.55	0.4	1000	0.007820137	400	0.00782
4/20/2009	48.1	-3.45	1000	-0.066925315	3450	0.066925
4/21/2009	48.65	0.55	1000	0.011434511	550	0.011435
4/22/2009	48.9	0.25	1000	0.005138746	250	0.005139
4/23/2009	48.85	-0.05	1000	-0.001022495	50	0.001022
4/24/2009	50.5	1.65	1000	0.033776868	1650	0.033777
4/27/2009	49.5	-1	1000	-0.01980198	1000	0.019802
4/28/2009	48.9	-0.6	1000	-0.012121212	600	0.012121
4/29/2009	50.35	1.2	1000	0.029652352	1200	0.029652
4/30/2009	49.98	-0.37	1000	-0.00734856	370	0.007349
5/1/2009	51.65	1.67	1000	0.033413365	1670	0.033413
5/4/2009	53.73	2.08	1000	0.040271055	2080	0.040271
5/5/2009	53.58	-0.15	1000	-0.002791736	150	0.002792
5/6/2009	56.1	2.52	1000	0.047032475	2520	0.047032
5/7/2009	56.4	0.3	1000	0.005347594	300	0.005348
5/8/2009	57.85	1.45	1000	0.02570922	1450	0.025709
5/11/2009	57.4	-0.45	1000	-0.007778738	450	0.007779
5/12/2009	57.7	0.3	1000	0.005226481	300	0.005226
5/13/2009	57.2	-0.5	1000	-0.008665511	500	0.008666
5/14/2009	58.1	0.9	1000	0.015734266	900	0.015734
5/15/2009	55.85	-2.25	1000	-0.038726334	2250	0.038726
5/18/2009	57.9	2.05	1000	0.036705461	2050	0.036705
5/19/2009	58.55	0.65	1000	0.011226252	650	0.011226
5/20/2009	60.2	1.65	1000	0.028181042	1650	0.028181
5/21/2009	60.2	1.65	1000	0	1650	0
5/22/2009	60.15	0.7	1000	-0.000830565	700	0.000831
5/26/2009	60.65	0.5	1000	0.008312552	500	0.008313
5/27/2009	61.8	1.15	1000	0.018961253	1150	0.018961
5/29/2009	64.67	1.25	1000	0.046440129	1250	0.04644
6/1/2009	67.02	2.35	1000	0.036338333	2350	0.036338
6/2/2009	67.35	0.33	1000	0.004923903	330	0.004924
6/3/2009	66.15	-1.2	1000	-0.017817372	1200	0.017817
6/4/2009	68.73	2.58	1000	0.039002268	2580	0.039002
6/5/2009	68.52	-0.21	1000	-0.003055434	210	0.003055
6/8/2009	68.4	-0.12	1000	-0.001751313	120	0.001751
6/9/2009	70.1	1.7	1000	0.024853801	1700	0.024854
6/10/2009	70.9	0.8	1000	0.011412268	800	0.011412
6/11/2009	72.03	1.13	1000	0.015937941	1130	0.015938
6/12/2009	70.9	-1.13	1000	-0.015687908	1130	0.015688
6/15/2009	70.15	-0.75	1000	-0.010578279	750	0.010578
6/16/2009	69.9	-0.25	1000	-0.003563792	250	0.003564
6/17/2009	70.78	0.88	1000	0.012589413	880	0.012589
6/18/2009	71.15	0.37	1000	0.005227465	370	0.005227
6/19/2009	69.72	-1.43	1000	-0.020098384	1430	0.020098
6/22/2009	68	-1.72	1000	-0.024670109	1720	0.02467
6/23/2009	68.78	0.78	1000	0.011470588	780	0.011471
6/24/2009	68.78	0	1000	0	0	0
6/25/2009	69.97	1.19	1000	0.017301541	1190	0.017302
6/26/2009	68.82	-1.15	1000	-0.016435615	1150	0.016436
6/29/2009	69.42	0.6	1000	0.008718396	600	0.008718
6/30/2009	69.42	0.6	1000	0	600	0
7/1/2009	68.95	-0.6	1000	-0.006770383	600	0.00677
7/2/2009	66.93	-2.02	1000	-0.029296592	2020	0.029297
7/6/2009	64.35	-2.58	1000	-0.038547736	2580	0.038548
7/7/2009	63.6	-0.75	1000	-0.011655012	750	0.011655

Straight Percentile

99 Percentile	1 Year	6,346
	6 Months	4,252
	3 Months	3,637
	1 Month	2,580

99 Percentile	1 Year	5150
	6 Months	3310
	3 Months	2562
	1 Month	2522.5

Simple Return

99 Percentile	1 Year	7,342
	6 Months	5,484
	3 Months	4,640
	1 Month	2,473

99 Percentile

1 Year	5,121
6 Months	4,480
3 Months	2,836
1 Month	2,417

Current Margin			8500		ZO		
Date	Price	Price Change	CVF		Simple Return	ABS SR	ABS SR
6/25/2008	134.33	0	1000		0		
6/26/2008	139.83	5.5	1000		0.040943944	5500	0.040943944
6/27/2008	140.31	0.48	1000		0.00343274	480	0.00343274
6/30/2008	139.83	-0.48	1000		-0.003420996	480	0.003420996
7/1/2008	140.67	0.84	1000		0.006007295	840	0.006007295
7/2/2008	144.26	3.59	1000		0.025520722	3590	0.025520722
7/3/2008	146.08	1.82	1000		0.01261611	1820	0.01261611
7/4/2008	146.08	0	1000		0	0	0
7/7/2008	141.87	-4.21	1000		-0.028819825	4210	0.028819825
7/8/2008	136.43	-5.44	1000		-0.038344964	5440	0.038344964
7/9/2008	136.58	0.15	1000		0.001099465	150	0.001099465
7/10/2008	142.03	5.45	1000		0.039903353	5450	0.039903353
7/11/2008	144.49	2.46	1000		0.017320284	2460	0.017320284
7/14/2008	143.92	-0.57	1000		-0.00394491	570	0.00394491
7/15/2008	138.75	-5.17	1000		-0.035922735	5170	0.035922735
7/16/2008	135.81	-2.94	1000		-0.021189189	2940	0.021189189
7/17/2008	131.07	-4.74	1000		-0.034901701	4740	0.034901701
7/18/2008	130.19	-0.88	1000		-0.00671397	880	0.00671397
7/21/2008	132.61	2.42	1000		0.018588217	2420	0.018588217
7/22/2008	129.55	-3.06	1000		-0.023075183	3060	0.023075183
7/23/2008	125.29	-4.26	1000		-0.032883057	4260	0.032883057
7/24/2008	126.44	1.15	1000		0.009178705	1150	0.009178705
7/25/2008	124.52	-1.92	1000		-0.015185068	1920	0.015185068
7/28/2008	125.84	1.32	1000		0.010600707	1320	0.010600707
7/29/2008	122.71	-3.13	1000		-0.024872854	3130	0.024872854
7/30/2008	127.1	4.39	1000		0.035775405	4390	0.035775405
7/31/2008	123.98	-3.12	1000		-0.0245476	3120	0.0245476
8/1/2008	124.18	0.2	1000		0.001613163	200	0.001613163
8/4/2008	120.68	-3.5	1000		-0.028184893	3500	0.028184893
8/5/2008	117.7	-2.98	1000		-0.024693404	2980	0.024693404
8/6/2008	117	-0.7	1000		-0.005947324	700	0.005947324
8/7/2008	117.86	0.86	1000		0.007350427	860	0.007350427
8/8/2008	113.33	-4.53	1000		-0.038435432	4530	0.038435432
8/11/2008	112.67	-0.66	1000		-0.005823701	660	0.005823701
8/12/2008	111.15	-1.52	1000		-0.013490725	1520	0.013490725
8/13/2008	113.47	2.32	1000		0.020872695	2320	0.020872695
8/14/2008	113.68	0.21	1000		0.001850709	210	0.001850709
8/15/2008	112.55	-1.13	1000		-0.009940183	1130	0.009940183
8/18/2008	111.94	-0.61	1000		-0.005419813	610	0.005419813
8/19/2008	113.25	1.31	1000		0.011702698	1310	0.011702698
8/20/2008	114.36	1.11	1000		0.009801325	1110	0.009801325
8/21/2008	120.16	5.8	1000		0.050717034	5800	0.050717034
8/22/2008	113.92	-6.24	1000		-0.051930759	6240	0.051930759
8/25/2008	114.03	0.11	1000		0.00096559	110	0.00096559
8/26/2008	114.63	0.6	1000		0.005261773	600	0.005261773
8/27/2008	116.22	1.59	1000		0.013870714	1590	0.013870714
8/28/2008	114.17	-2.05	1000		-0.017638961	2050	0.017638961
8/29/2008	114.05	-0.12	1000		-0.001051064	120	0.001051064
9/1/2008	114.05	0	1000		0	0	0
9/2/2008	108.34	-5.71	1000		-0.050065761	5710	0.050065761
9/3/2008	108.06	-0.28	1000		-0.002584456	280	0.002584456
9/4/2008	106.3	-1.76	1000		-0.016287248	1760	0.016287248
9/5/2008	104.09	-2.21	1000		-0.020790216	2210	0.020790216
9/8/2008	103.44	-0.65	1000		-0.006244596	650	0.006244596
9/9/2008	100.34	-3.1	1000		-0.029969064	3100	0.029969064
9/10/2008	98.97	-1.37	1000		-0.013653578	1370	0.013653578
9/11/2008	97.64	-1.33	1000		-0.013438416	1330	0.013438416
9/12/2008	97.58	-0.06	1000		-0.000614502	60	0.000614502
9/15/2008	94.24	-3.34	1000		-0.034228325	3340	0.034228325
9/16/2008	89.22	-5.02	1000		-0.053268251	5020	0.053268251
9/17/2008	94.84	5.62	1000		0.062990361	5620	0.062990361
9/18/2008	95.19	0.35	1000		0.003690426	350	0.003690426
9/19/2008	99.61	4.42	1000		0.046433449	4420	0.046433449
9/22/2008	106.04	6.43	1000		0.064551752	6430	0.064551752
9/23/2008	103.08	-2.96	1000		-0.027913995	2960	0.027913995
9/24/2008	102.45	-0.63	1000		-0.006111758	630	0.006111758
9/25/2008	104.6	2.15	1000		0.020985847	2150	0.020985847
9/26/2008	103.54	-1.06	1000		-0.010133843	1060	0.010133843
9/29/2008	93.98	-9.56	1000		-0.092331466	9560	0.092331466
9/30/2008	98.17	4.19	1000		0.044583954	4190	0.044583954
10/1/2008	95.33	-2.84	1000		-0.028929408	2840	0.028929408
10/2/2008	90.56	-4.77	1000		-0.050036715	4770	0.050036715
10/3/2008	90.25	-0.31	1000		-0.003423145	310	0.003423145
10/6/2008	83.68	-6.57	1000		-0.072797784	6570	0.072797784
10/7/2008	84.66	0.98	1000		0.011711281	980	0.011711281
10/8/2008	84.36	-0.3	1000		-0.003543586	300	0.003543586
10/9/2008	82.66	-1.7	1000		-0.020151731	1700	0.020151731
10/10/2008	74.09	-8.57	1000		-0.103677716	8570	0.103677716
10/13/2008	77.46	3.37	1000		0.045485221	3370	0.045485221
10/14/2008	74.53	-2.93	1000		-0.037825975	2930	0.037825975
10/15/2008	70.8	-3.73	1000		-0.050046961	3730	0.050046961
10/16/2008	67.84	-2.96	1000		-0.04180791	2960	0.04180791
10/17/2008	69.6	1.76	1000		0.025943396	1760	0.025943396
10/20/2008	72.03	2.43	1000		0.034913793	2430	0.034913793
10/21/2008	69.72	-2.31	1000		-0.032069971	2310	0.032069971
10/22/2008	64.52	-5.2	1000		-0.07458405	5200	0.07458405
10/23/2008	65.92	1.4	1000		0.021698698	1400	0.021698698
10/24/2008	62.05	-3.87	1000		-0.058707524	3870	0.058707524
10/27/2008	61.41	-0.64	1000		-0.010314263	640	0.010314263
10/28/2008	60.29	-1.12	1000		-0.018238072	1120	0.018238072
10/29/2008	65.47	5.18	1000		0.085918063	5180	0.085918063
10/30/2008	63.71	-1.76	1000		-0.026882542	1760	0.026882542
10/31/2008	65.32	1.61	1000		0.025270758	1610	0.025270758

11/3/2008	60.48	-4.84	1000	-0.074096754	4840	0.074096754
11/4/2008	66.44	5.96	1000	0.098544974	5960	0.098544974
11/5/2008	61.87	-4.57	1000	-0.068783865	4570	0.068783865
11/6/2008	57.43	-4.44	1000	-0.071763375	4440	0.071763375
11/7/2008	57.35	-0.08	1000	-0.001393	80	0.001393
11/10/2008	59.08	1.73	1000	0.03016565	1730	0.03016565
11/11/2008	55.71	-3.37	1000	-0.0570413	3370	0.0570413
11/12/2008	52.37	-3.34	1000	-0.05995333	3340	0.05995333
11/13/2008	56.24	3.87	1000	0.073897269	3870	0.073897269
11/14/2008	54.24	-2	1000	-0.035561878	2000	0.035561878
11/17/2008	52.31	-1.93	1000	-0.035582596	1930	0.035582596
11/18/2008	51.84	-0.47	1000	-0.008984898	470	0.008984898
11/19/2008	51.72	-0.12	1000	-0.002314815	120	0.002314815
11/20/2008	48.08	-3.64	1000	-0.070378964	3640	0.070378964
11/21/2008	49.19	1.11	1000	0.023086522	1110	0.023086522
11/24/2008	53.93	4.74	1000	0.096361049	4740	0.096361049
11/25/2008	50.35	-3.58	1000	-0.066382347	3580	0.066382347
11/26/2008	53.92	3.57	1000	0.070903674	3570	0.070903674
11/27/2008	53.92	0	1000	0	0	0
11/28/2008	53.49	-0.43	1000	-0.007974777	430	0.007974777
12/1/2008	47.97	-5.52	1000	-0.103196859	5520	0.103196859
12/2/2008	45.44	-2.53	1000	-0.052741297	2530	0.052741297
12/3/2008	45.44	0	1000	0	0	0
12/4/2008	42.28	-3.16	1000	-0.069542254	3160	0.069542254
12/5/2008	39.74	-2.54	1000	-0.060075686	2540	0.060075686
12/8/2008	39.74	0	1000	0	0	0
12/9/2008	41.53	1.79	1000	0.045042778	1790	0.045042778
12/10/2008	42.4	0.87	1000	0.020948712	870	0.020948712
12/11/2008	47.39	4.99	1000	0.117688679	4990	0.117688679
12/12/2008	46.41	-0.98	1000	-0.020679468	980	0.020679468
12/15/2008	44.6	-1.81	1000	-0.039000215	1810	0.039000215
12/16/2008	46.65	2.05	1000	0.045964126	2050	0.045964126
12/17/2008	45.53	-1.12	1000	-0.024008574	1120	0.024008574
12/18/2008	43.36	-2.17	1000	-0.047660883	2170	0.047660883
12/19/2008	44	0.64	1000	0.014760148	640	0.014760148
12/22/2008	41.45	-2.55	1000	-0.057954545	2550	0.057954545
12/23/2008	40.36	-1.09	1000	-0.026296743	1090	0.026296743
12/24/2008	36.61	-3.75	1000	-0.092913776	3750	0.092913776
12/26/2008	38.37	1.76	1000	0.048074297	1760	0.048074297
12/29/2008	40.55	2.18	1000	0.05681522	2180	0.05681522
12/30/2008	40.15	-0.4	1000	-0.009864365	400	0.009864365
12/31/2008	45.59	5.44	1000	0.135491905	5440	0.135491905
1/2/2009	46.91	1.32	1000	0.028953718	1320	0.028953718
1/5/2009	49.62	2.71	1000	0.057770198	2710	0.057770198
1/6/2009	50.53	0.91	1000	0.018339379	910	0.018339379
1/7/2009	45.86	-4.67	1000	-0.092420344	4670	0.092420344
1/8/2009	44.67	-1.19	1000	-0.025948539	1190	0.025948539
1/9/2009	44.42	-0.25	1000	-0.005596597	250	0.005596597
1/12/2009	42.91	-1.51	1000	-0.033993697	1510	0.033993697
1/13/2009	44.83	1.92	1000	0.044744815	1920	0.044744815
1/14/2009	45.08	0.25	1000	0.005576623	250	0.005576623
1/15/2009	47.68	2.6	1000	0.057675244	2600	0.057675244
1/16/2009	46.57	-1.11	1000	-0.023280201	1110	0.023280201
1/19/2009	46.57	0	1000	0	0	0
1/20/2009	43.62	-2.95	1000	-0.063345501	2950	0.063345501
1/21/2009	45.02	1.4	1000	0.032095369	1400	0.032095369
1/22/2009	45.39	0.37	1000	0.00821857	370	0.00821857
1/23/2009	48.37	2.98	1000	0.065653228	2980	0.065653228
1/26/2009	46.96	-1.41	1000	-0.0291503	1410	0.0291503
1/27/2009	43.73	-3.23	1000	-0.068781942	3230	0.068781942
1/28/2009	44.9	1.17	1000	0.026755088	1170	0.026755088
1/29/2009	45.4	0.5	1000	0.011135857	500	0.011135857
1/30/2009	45.88	0.48	1000	0.010572687	480	0.010572687

2/2/2009	45.88	0	1000	0	0	0
2/3/2009	45.88	0	1000	0	0	0
2/4/2009	45.88	0	1000	0	0	0
2/5/2009	45.88	0	1000	0	0	0
2/6/2009	45.88	0	1000	0	0	0
2/9/2009	45.88	0	1000	0	0	0
2/10/2009	45.88	0	1000	0	0	0
2/11/2009	45.88	0	1000	0	0	0
2/12/2009	47.7	1.82	1000	0.039668701	1820	0.039668701
2/13/2009	47.7	0	1000	0	0	0
2/17/2009	47.7	0	1000	0	0	0
2/18/2009	47.7	0	1000	0	0	0
2/19/2009	47.7	0	1000	0	0	0
2/20/2009	47.7	0	1000	0	0	0
2/23/2009	47.7	0	1000	0	0	0
2/24/2009	47.7	0	1000	0	0	0
2/25/2009	47.7	0	1000	0	0	0
2/26/2009	47.7	0	1000	0	0	0
2/27/2009	47.7	0	1000	0	0	0
3/2/2009	47.7	0	1000	0	0	0
3/3/2009	47.7	0	1000	0	0	0
3/4/2009	47.7	0	1000	0	0	0
3/5/2009	47.7	0	1000	0	0	0
3/6/2009	47.7	0	1000	0	0	0
3/9/2009	47.7	0	1000	0	0	0
3/10/2009	47.7	0	1000	0	0	0
3/11/2009	47.7	0	1000	0	0	0
3/12/2009	47.7	0	1000	0	0	0
3/13/2009	47.7	0	1000	0	0	0
3/16/2009	49.37	1.67	1000	0.035010482	1670	0.035010482
3/17/2009	49.37	0	1000	0	0	0
3/18/2009	49.37	0	1000	0	0	0
3/19/2009	49.37	0	1000	0	0	0
3/20/2009	49.37	0	1000	0	0	0
3/23/2009	49.37	0	1000	0	0	0
3/24/2009	49.37	0	1000	0	0	0
3/25/2009	49.37	0	1000	0	0	0
3/26/2009	49.37	0	1000	0	0	0
3/27/2009	49.37	0	1000	0	0	0
3/30/2009	49.37	0	1000	0	0	0
3/31/2009	49.37	0	1000	0	0	0
4/1/2009	49.37	0	1000	0	0	0
4/2/2009	49.37	0	1000	0	0	0
4/3/2009	49.37	0	1000	0	0	0
4/6/2009	49.37	0	1000	0	0	0
4/7/2009	49.37	0	1000	0	0	0
4/8/2009	49.37	0	1000	0	0	0
4/9/2009	49.37	0	1000	0	0	0
4/13/2009	49.37	0	1000	0	0	0
4/14/2009	49.37	0	1000	0	0	0
4/15/2009	50.72	1.35	1000	0.027344541	1350	0.027344541
4/16/2009	50.72	0	1000	0	0	0
4/17/2009	50.72	0	1000	0	0	0
4/20/2009	50.72	0	1000	0	0	0
4/21/2009	50.72	0	1000	0	0	0
4/22/2009	50.72	0	1000	0	0	0
4/23/2009	50.72	0	1000	0	0	0
4/24/2009	50.72	0	1000	0	0	0
4/27/2009	50.72	0	1000	0	0	0
4/28/2009	50.72	0	1000	0	0	0
4/29/2009	50.72	0	1000	0	0	0
4/30/2009	50.72	0	1000	0	0	0
5/1/2009	50.72	0	1000	0	0	0
5/4/2009	50.72	0	1000	0	0	0
5/5/2009	50.72	0	1000	0	0	0
5/6/2009	50.72	0	1000	0	0	0
5/7/2009	50.72	0	1000	0	0	0
5/8/2009	50.72	0	1000	0	0	0
5/11/2009	50.72	0	1000	0	0	0
5/12/2009	50.72	0	1000	0	0	0
5/13/2009	50.72	0	1000	0	0	0
5/14/2009	51.73	1.01	1000	0.019913249	1010	0.019913249
5/15/2009	51.73	0	1000	0	0	0
5/18/2009	51.73	0	1000	0	0	0
5/19/2009	51.73	0	1000	0	0	0
5/20/2009	51.73	0	1000	0	0	0
5/21/2009	51.73	0	1000	0	0	0
5/22/2009	51.73	0	1000	0	0	0
5/26/2009	51.73	0	1000	0	0	0
5/27/2009	51.73	0	1000	0	0	0
5/28/2009	51.73	0	1000	0	0	0
5/29/2009	51.73	0	1000	0	0	0
6/1/2009	51.73	0	1000	0	0	0
6/2/2009	51.73	0	1000	0	0	0
6/3/2009	51.73	0	1000	0	0	0
6/4/2009	51.73	0	1000	0	0	0
6/5/2009	51.73	0	1000	0	0	0
6/8/2009	51.73	0	1000	0	0	0
6/9/2009	51.73	0	1000	0	0	0
6/10/2009	51.73	0	1000	0	0	0
6/11/2009	51.73	0	1000	0	0	0
6/12/2009	51.73	0	1000	0	0	0
6/15/2009	51.73	0	1000	0	0	0
6/16/2009	51.73	0	1000	0	0	0
6/17/2009	52.51	0.78	1000	0.015078291	780	0.015078291

6/18/2009	52.51	0	1000	0	0	0
6/19/2009	52.51	0	1000	0	0	0
6/22/2009	52.51	0	1000	0	0	0
6/23/2009	52.51	0	1000	0	0	0
6/24/2009	52.51	0	1000	0	0	0
6/25/2009	52.51	0	1000	0	0	0
6/26/2009	52.51	0	1000	0	0	0
6/29/2009	52.51	0	1000	0	0	0
6/30/2009	52.51	0	1000	0	0	0
7/1/2009	52.51	0	1000	0	0	0
7/2/2009	52.51	0	1000	0	0	0
7/6/2009	52.51	0	1000	0	0	0
7/7/2009	52.51	0	1000	0	0	0

Straight Percentile

99 Percentile	1 Year	6,483
	6 Months	3,160
	3 Months	1,126
	1 Month	585
99 Percentile	1 Year	5416
	6 Months	1880
	3 Months	0
	1 Month	0

Simple Return

99 Percentile	1 Year	5,428
	6 Months	3,566
	3 Months	1,178
	1 Month	594
99 Percentile		
	1 Year	3,817
	6 Months	2,243
	3 Months	-
	1 Month	-