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

C.F.T.C.
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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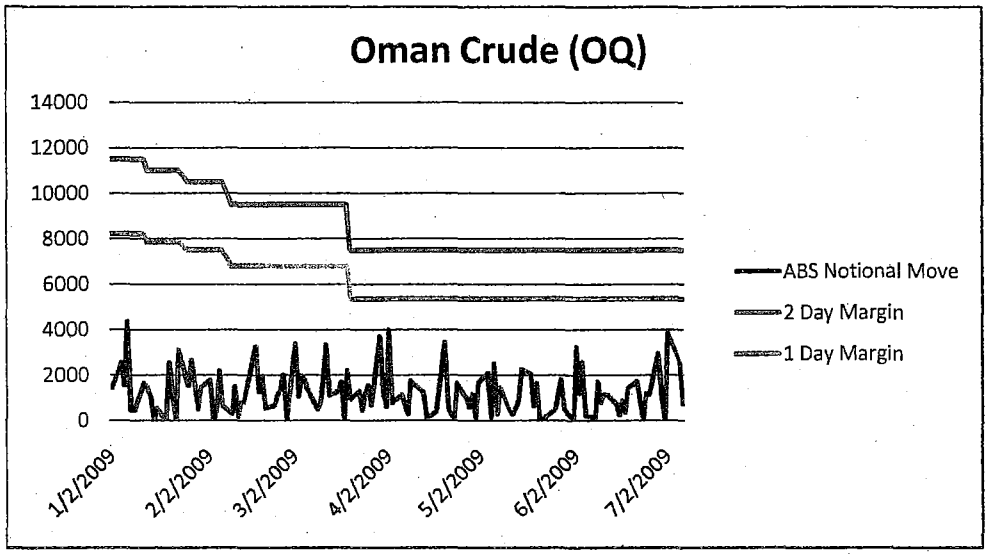
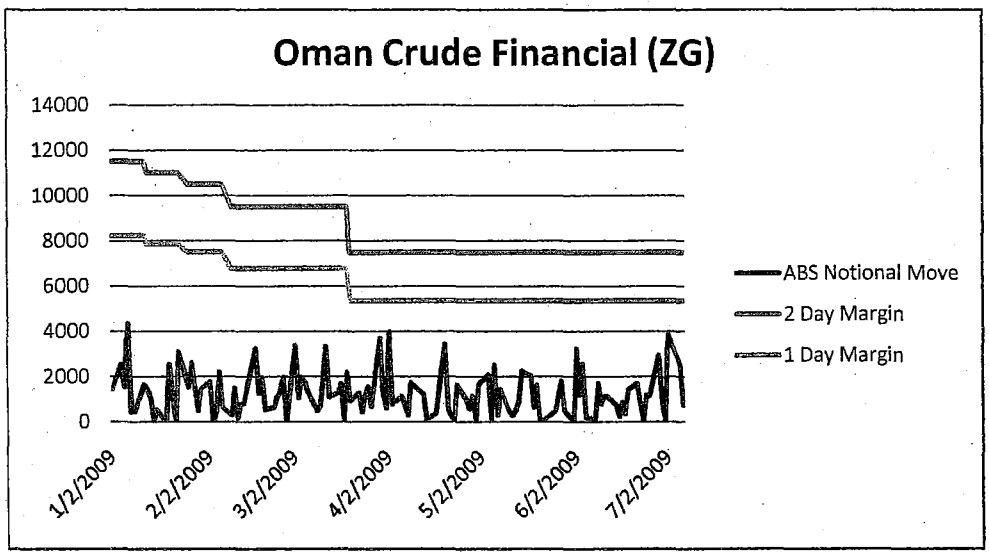
# 6 Month Analysis




**Coverage**

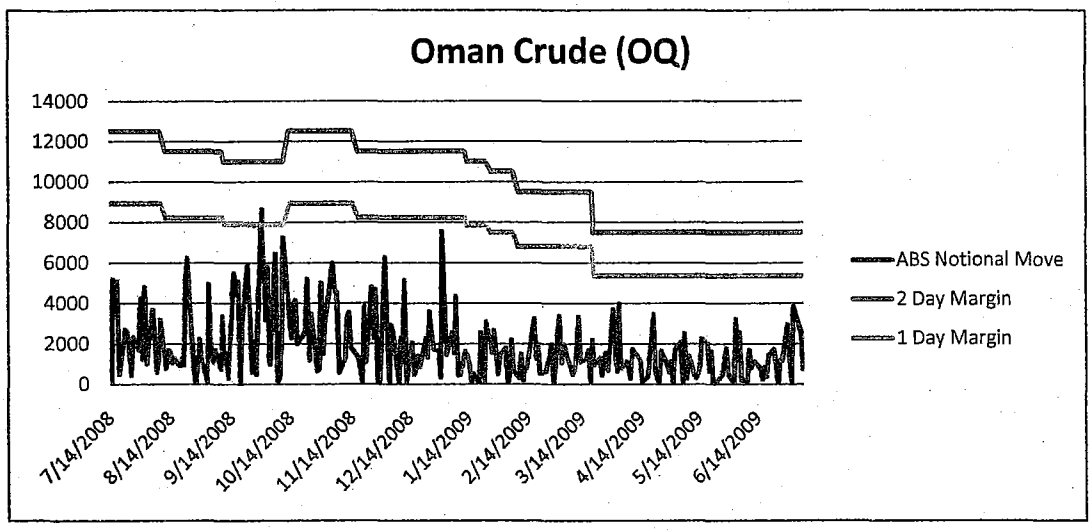
| | |
|---|---|
| 2 day Margins | 100% |
| 1 day Margins | 100% |




**Coverage**

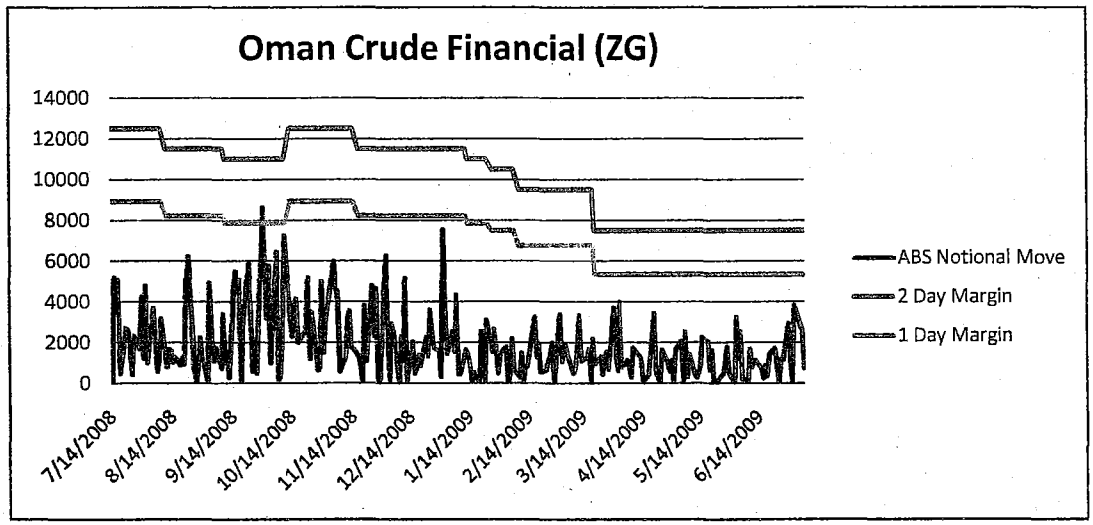
| | |
|---|---|
| 2 day Margins | 100% |
| 1 day Margins | 100% |

# 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% |

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

| Date | ABS Notior | 2 Day Mar | 1 Day Margin | | |
|---|---|---|---|---|---|
| 7/14/2008 | 100 | 12500 | 8928.571 | 0 | |
| 7/15/2008 | 5200 | 12500 | 8928.571 | 0 | |
| 7/16/2008 | 3650 | 12500 | 8928.571 | 0 | |
| 7/17/2008 | 5100 | 12500 | 8928.571 | 0 | |
| 7/18/2008 | 500 | 12500 | 8928.571 | 0 | 0.40% |
| 7/21/2008 | 2700 | 12500 | 8928.571 | 0 | |
| 7/22/2008 | 2600 | 12500 | 8928.571 | 0 | |
| 7/23/2008 | 1600 | 12500 | 8928.571 | 0 | |
| 7/24/2008 | 450 | 12500 | 8928.571 | 0 | |
| 7/25/2008 | 2350 | 12500 | 8928.571 | 0 | |
| 7/28/2008 | 1700 | 12500 | 8928.571 | 0 | |
| 7/29/2008 | 4250 | 12500 | 8928.571 | 0 | |
| 7/30/2008 | 1250 | 12500 | 8928.571 | 0 | |
| 7/31/2008 | 4810 | 12500 | 8928.571 | 0 | |
| 8/1/2008 | 1010 | 12500 | 8928.571 | 0 | |
| 8/4/2008 | 3700 | 12500 | 8928.571 | 0 | |
| 8/5/2008 | 2300 | 12500 | 8928.571 | 0 | |
| 8/6/2008 | 600 | 12500 | 8928.571 | 0 | |
| 8/7/2008 | 1100 | 12500 | 8928.571 | 0 | |
| 8/8/2008 | 3200 | 12500 | 8928.571 | 0 | |
| 8/11/2008 | 800 | 11500 | 8214.286 | 0 | |
| 8/12/2008 | 1700 | 11500 | 8214.286 | 0 | |
| 8/13/2008 | 1650 | 11500 | 8214.286 | 0 | |
| 8/14/2008 | 1050 | 11500 | 8214.286 | 0 | |
| 8/15/2008 | 1300 | 11500 | 8214.286 | 0 | |
| 8/18/2008 | 900 | 11500 | 8214.286 | 0 | |
| 8/19/2008 | 1300 | 11500 | 8214.286 | 0 | |
| 8/20/2008 | 950 | 11500 | 8214.286 | 0 | |
| 8/21/2008 | 5100 | 11500 | 8214.286 | 0 | |
| 8/22/2008 | 6250 | 11500 | 8214.286 | 0 | |
| 8/25/2008 | 750 | 11500 | 8214.286 | 0 | |
| 8/26/2008 | 0 | 11500 | 8214.286 | 0 | |
| 8/27/2008 | 1000 | 11500 | 8214.286 | 0 | |
| 8/28/2008 | 2250 | 11500 | 8214.286 | 0 | |
| 8/29/2008 | 1300 | 11500 | 8214.286 | 0 | |
| 9/1/2008 | 0 | 11500 | 8214.286 | 0 | |
| 9/2/2008 | 4950 | 11500 | 8214.286 | 0 | |
| 9/3/2008 | 2250 | 11500 | 8214.286 | 0 | |
| 9/4/2008 | 1100 | 11500 | 8214.286 | 0 | |
| 9/5/2008 | 1750 | 11500 | 8214.286 | 0 | |
| 9/8/2008 | 750 | 11500 | 8214.286 | 0 | |
| 9/9/2008 | 3400 | 11500 | 8214.286 | 0 | |
| 9/10/2008 | 1000 | 11000 | 7857.143 | 0 | |
| 9/11/2008 | 1600 | 11000 | 7857.143 | 0 | |
| 9/12/2008 | 300 | 11000 | 7857.143 | 0 | |
| 9/15/2008 | 5500 | 11000 | 7857.143 | 0 | |
| 9/16/2008 | 4400 | 11000 | 7857.143 | 0 | |
| 9/17/2008 | 5100 | 11000 | 7857.143 | 0 | |
| 9/18/2008 | 100 | 11000 | 7857.143 | 0 | |
| 9/19/2008 | 3000 | 11000 | 7857.143 | 0 | |
| 9/22/2008 | 5900 | 11000 | 7857.143 | 0 | |
| 9/23/2008 | 3400 | 11000 | 7857.143 | 0 | |
| 9/24/2008 | 600 | 11000 | 7857.143 | 0 | |
| 9/25/2008 | 2150 | 11000 | 7857.143 | 0 | |
| 9/26/2008 | 500 | 11000 | 7857.143 | 0 | |
| 9/29/2008 | 8650 | 11000 | 7857.143 | 1 | |
| 9/30/2008 | 6140 | 11000 | 7857.143 | 0 | |
| 10/1/2008 | 3190 | 11000 | 7857.143 | 0 | |
| 10/2/2008 | 5800 | 11000 | 7857.143 | 0 | |
| 10/3/2008 | 1000 | 11000 | 7857.143 | 0 | |
| 10/6/2008 | 6450 | 11000 | 7857.143 | 0 | |
| 10/7/2008 | 150 | 11000 | 7857.143 | 0 | |
| 10/8/2008 | 350 | 11000 | 7857.143 | 0 | |
| 10/9/2008 | 1950 | 11000 | 7857.143 | 0 | |
| 10/10/2008 | 7250 | 11000 | 7857.143 | 0 | |
| 10/13/2008 | 3400 | 12500 | 8928.571 | 0 | |
| 10/14/2008 | 2300 | 12500 | 8928.571 | 0 | |
| 10/15/2008 | 3950 | 12500 | 8928.571 | 0 | |
| 10/16/2008 | 4150 | 12500 | 8928.571 | 0 | |
| 10/17/2008 | 2000 | 12500 | 8928.571 | 0 | |
| 10/20/2008 | 2450 | 12500 | 8928.571 | 0 | |
| 10/21/2008 | 2550 | 12500 | 8928.571 | 0 | |
| 10/22/2008 | 5200 | 12500 | 8928.571 | 0 | |
| 10/23/2008 | 1200 | 12500 | 8928.571 | 0 | |
| 10/24/2008 | 3500 | 12500 | 8928.571 | 0 | |
| 10/27/2008 | 650 | 12500 | 8928.571 | 0 | |
| 10/28/2008 | 750 | 12500 | 8928.571 | 0 | |
| 10/29/2008 | 5000 | 12500 | 8928.571 | 0 | |
| 10/30/2008 | 1500 | 12500 | 8928.571 | 0 | |
| 10/31/2008 | 3100 | 12500 | 8928.571 | 0 | |
| 11/3/2008 | 5150 | 12500 | 8928.571 | 0 | |
| 11/4/2008 | 6000 | 12500 | 8928.571 | 0 | |
| 11/5/2008 | 4590 | 12500 | 8928.571 | 0 | |
| 11/6/2008 | 4540 | 12500 | 8928.571 | 0 | |
| 11/7/2008 | 580 | 12500 | 8928.571 | 0 | |
| 11/10/2008 | 1250 | 12500 | 8928.571 | 0 | |
| 11/11/2008 | 3350 | 12500 | 8928.571 | 0 | |
| 11/12/2008 | 3550 | 12500 | 8928.571 | 0 | |
| 11/13/2008 | 1750 | 12500 | 8928.571 | 0 | |
| 11/14/2008 | 1700 | 12500 | 8928.571 | 0 | |
| 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 |
| 11/19/2008 | 46.25 | 0 | 1000 | 0 | 0 | 0 | 0 | 11500 | 8,214 |
| 11/20/2008 | 42.42 | -3.83 | 1000 | -0.082810811 | 3830 | 0.082811 | 3830 | 11500 | 8,214 |
| 11/21/2008 | 43.5 | 1.08 | 1000 | 0.025459689 | 1080 | 0.02546 | 1080 | 11500 | 8,214 |
| 11/24/2008 | 48.3 | 4.8 | 1000 | 0.110344828 | 4800 | 0.110345 | 4800 | 11500 | 8,214 |
| 11/25/2008 | 46 | -2.3 | 1000 | -0.047619048 | 2300 | 0.047619 | 2300 | 11500 | 8,214 |
| 11/26/2008 | 50.68 | 4.68 | 1000 | 0.10173913 | 4680 | 0.101739 | 4680 | 11500 | 8,214 |
| 11/27/2008 | 50.68 | 0 | 1000 | 0 | 0 | 0 | 0 | 11500 | 8,214 |
| 11/28/2008 | 50.88 | 0.2 | 1000 | 0.00394633 | 200 | 0.003946 | 200 | 11500 | 8,214 |
| 12/1/2008 | 44.6 | -6.28 | 1000 | -0.123427673 | 6280 | 0.123428 | 6280 | 11500 | 8,214 |
| 12/2/2008 | 41.96 | -2.64 | 1000 | -0.059192825 | 2640 | 0.059193 | 2640 | 11500 | 8,214 |
| 12/3/2008 | 42.1 | 0.14 | 1000 | 0.003336511 | 140 | 0.003337 | 140 | 11500 | 8,214 |
| 12/4/2008 | 39.15 | -2.95 | 1000 | -0.070071259 | 2950 | 0.070071 | 2950 | 11500 | 8,214 |
| 12/5/2008 | 36.6 | -2.55 | 1000 | -0.0651341 | 2550 | 0.065134 | 2550 | 11500 | 8,214 |
| 12/8/2008 | 36.6 | 0 | 1000 | 0 | 0 | 0 | 0 | 11500 | 8,214 |
| 12/9/2008 | 38.9 | 2.3 | 1000 | 0.06284153 | 2300 | 0.062842 | 2300 | 11500 | 8,214 |
| 12/10/2008 | 40 | 1.1 | 1000 | 0.028277635 | 1100 | 0.028278 | 1100 | 11500 | 8,214 |
| 12/11/2008 | 45.15 | 5.15 | 1000 | 0.12875 | 5150 | 0.12875 | 5150 | 11500 | 8,214 |
| 12/12/2008 | 45.05 | -0.1 | 1000 | -0.002214839 | 100 | 0.002215 | 100 | 11500 | 8,214 |
| 12/15/2008 | 43 | -2.05 | 1000 | -0.045504994 | 2050 | 0.045505 | 2050 | 11500 | 8,214 |
| 12/16/2008 | 42.5 | -0.5 | 1000 | -0.011627907 | 500 | 0.011628 | 500 | 11500 | 8,214 |
| 12/17/2008 | 41.75 | -0.75 | 1000 | -0.017647059 | 750 | 0.017647 | 750 | 11500 | 8,214 |
| 12/18/2008 | 40.35 | -1.4 | 1000 | -0.033532934 | 1400 | 0.033533 | 1400 | 11500 | 8,214 |
| 12/19/2008 | 41.2 | 0.85 | 1000 | 0.021065675 | 850 | 0.021066 | 850 | 11500 | 8,214 |
| 12/22/2008 | 38.93 | -2.27 | 1000 | -0.055097087 | 2270 | 0.055097 | 2270 | 11500 | 8,214 |
| 12/23/2008 | 37.6 | -1.33 | 1000 | -0.034163884 | 1330 | 0.034164 | 1330 | 11500 | 8,214 |
| 12/24/2008 | 34 | -3.6 | 1000 | -0.095744681 | 3600 | 0.095745 | 3600 | 11500 | 8,214 |
| 12/26/2008 | 35.75 | 1.75 | 1000 | 0.051470588 | 1750 | 0.051471 | 1750 | 11500 | 8,214 |
| 12/29/2008 | 37.35 | 1.6 | 1000 | 0.044755245 | 1600 | 0.044755 | 1600 | 11500 | 8,214 |
| 12/30/2008 | 37 | -0.35 | 1000 | -0.009370817 | 350 | 0.009371 | 350 | 11500 | 8,214 |
| 12/31/2008 | 44.55 | 7.55 | 1000 | 0.204054054 | 7550 | 0.204054 | 7550 | 11500 | 8,214 |
| 1/2/2009 | 46 | 1.45 | 1000 | 0.032547699 | 1450 | 0.032548 | 1450 | 11500 | 8,214 |
| 1/5/2009 | 48.55 | 2.55 | 1000 | 0.055434783 | 2550 | 0.055435 | 2550 | 11500 | 8,214 |
| 1/6/2009 | 50.1 | 1.55 | 1000 | 0.03192585 | 1550 | 0.031926 | 1550 | 11500 | 8,214 |
| 1/7/2009 | 45.75 | -4.35 | 1000 | -0.086826347 | 4350 | 0.086826 | 4350 | 11500 | 8,214 |
| 1/8/2009 | 45.3 | -0.45 | 1000 | -0.009836066 | 450 | 0.009836 | 450 | 11500 | 8,214 |
| 1/9/2009 | 45.75 | 0.45 | 1000 | 0.009933775 | 450 | 0.009934 | 450 | 11500 | 8,214 |
| 1/12/2009 | 44.1 | -1.65 | 1000 | -0.036065574 | 1650 | 0.036066 | 1650 | 11500 | 8,214 |
| 1/13/2009 | 45.55 | 1.45 | 1000 | 0.032879819 | 1450 | 0.03288 | 1450 | 11000 | 7,857 |
| 1/14/2009 | 44.55 | -1 | 1000 | -0.021953897 | 1000 | 0.021954 | 1000 | 11000 | 7,857 |
| 1/15/2009 | 44.5 | -0.05 | 1000 | -0.001122334 | 50 | 0.001122 | 50 | 11000 | 7,857 |
| 1/16/2009 | 43.95 | -0.55 | 1000 | -0.012359551 | 550 | 0.01236 | 550 | 11000 | 7,857 |
| 1/19/2009 | 43.95 | 0 | 1000 | 0 | 0 | 0 | 0 | 11000 | 7,857 |
| 1/20/2009 | 41.4 | -2.55 | 1000 | -0.058020478 | 2550 | 0.05802 | 2550 | 11000 | 7,857 |
| 1/21/2009 | 42.45 | 1.05 | 1000 | 0.025362319 | 1050 | 0.025362 | 1050 | 11000 | 7,857 |
| 1/22/2009 | 42.4 | -0.05 | 1000 | -0.001177856 | 50 | 0.001178 | 50 | 11000 | 7,857 |
| 1/23/2009 | 45.5 | 3.1 | 1000 | 0.073113208 | 3100 | 0.073113 | 3100 | 11000 | 7,857 |
| 1/26/2009 | 43.95 | -1.55 | 1000 | -0.034065934 | 1550 | 0.034066 | 1550 | 10500 | 7,500 |
| 1/27/2009 | 41.3 | -2.65 | 1000 | -0.060295791 | 2650 | 0.060296 | 2650 | 10500 | 7,500 |
| 1/28/2009 | 42.85 | 1.55 | 1000 | 0.037530266 | 1550 | 0.03753 | 1550 | 10500 | 7,500 |
| 1/29/2009 | 43.34 | 0.49 | 1000 | 0.011435239 | 490 | 0.011435 | 490 | 10500 | 7,500 |
| 1/30/2009 | 44.79 | 1.45 | 1000 | 0.033456391 | 1450 | 0.033456 | 1450 | 10500 | 7,500 |
| 2/2/2009 | 43 | -1.79 | 1000 | -0.039964278 | 1790 | 0.039964 | 1790 | 10500 | 7,500 |
| 2/3/2009 | 43 | 0 | 1000 | 0 | 0 | 0 | 0 | 10500 | 7,500 |
| 2/4/2009 | 43.45 | 0.45 | 1000 | 0.010465116 | 450 | 0.010465 | 450 | 10500 | 7,500 |
| 2/5/2009 | 45.65 | 2.2 | 1000 | 0.050632911 | 2200 | 0.050633 | 2200 | 10500 | 7,500 |
| 2/6/2009 | 46.3 | 0.65 | 1000 | 0.014238773 | 650 | 0.014239 | 650 | 10500 | 7,500 |
| 2/9/2009 | 46 | -0.3 | 1000 | -0.006479482 | 300 | 0.006479 | 300 | 9500 | 6,786 |
| 2/10/2009 | 44.5 | -1.5 | 1000 | -0.032608696 | 1500 | 0.032609 | 1500 | 9500 | 6,786 |
| 2/11/2009 | 44.65 | 0.15 | 1000 | 0.003370787 | 150 | 0.003371 | 150 | 9500 | 6,786 |
| 2/12/2009 | 45.45 | 0.8 | 1000 | 0.017917133 | 800 | 0.017917 | 800 | 9500 | 6,786 |
| 2/13/2009 | 44.65 | -0.8 | 1000 | -0.01760176 | 800 | 0.017602 | 800 | 9500 | 6,786 |
| 2/17/2009 | 41.4 | -3.25 | 1000 | -0.072788354 | 3250 | 0.072788 | 3250 | 9500 | 6,786 |
| 2/18/2009 | 40.13 | -1.27 | 1000 | -0.030676329 | 1270 | 0.030676 | 1270 | 9500 | 6,786 |
| 2/19/2009 | 42.1 | 1.97 | 1000 | 0.049090456 | 1970 | 0.04909 | 1970 | 9500 | 6,786 |
| 2/20/2009 | 41.55 | -0.55 | 1000 | -0.013064133 | 550 | 0.013064 | 550 | 9500 | 6,786 |
| 2/23/2009 | 40.9 | -0.65 | 1000 | -0.015643803 | 650 | 0.015644 | 650 | 9500 | 6,786 |
| 2/24/2009 | 42 | 1.1 | 1000 | 0.026894866 | 1100 | 0.026895 | 1100 | 9500 | 6,786 |
| 2/25/2009 | 43.35 | 1.35 | 1000 | 0.032142857 | 1350 | 0.032143 | 1350 | 9500 | 6,786 |
| 2/26/2009 | 45.35 | 2 | 1000 | 0.046136101 | 2000 | 0.046136 | 2000 | 9500 | 6,786 |
| 2/27/2009 | 45.39 | 0.04 | 1000 | 0.000882029 | 40 | 0.000882 | 40 | 9500 | 6,786 |
| 3/2/2009 | 42 | -3.39 | 1000 | -0.074686054 | 3390 | 0.074686 | 3390 | 9500 | 6,786 |
| 3/3/2009 | 43.07 | 1.07 | 1000 | 0.02547619 | 1070 | 0.025476 | 1070 | 9500 | 6,786 |
| 3/4/2009 | 45.05 | 1.98 | 1000 | 0.045971674 | 1980 | 0.045972 | 1980 | 9500 | 6,786 |
| 3/5/2009 | 43.25 | -1.8 | 1000 | -0.039955605 | 1800 | 0.039956 | 1800 | 9500 | 6,786 |
| 3/6/2009 | 44.6 | 1.35 | 1000 | 0.031213873 | 1350 | 0.031214 | 1350 | 9500 | 6,786 |
| 3/9/2009 | 44.1 | -0.5 | 1000 | -0.011210762 | 500 | 0.011211 | 500 | 9500 | 6,786 |
| 3/10/2009 | 43.39 | -0.71 | 1000 | -0.016099773 | 710 | 0.0161 | 710 | 9500 | 6,786 |
| 3/11/2009 | 41.55 | -1.84 | 1000 | -0.042406084 | 1840 | 0.042406 | 1840 | 9500 | 6,786 |
| 3/12/2009 | 44.9 | 3.35 | 1000 | 0.080625752 | 3350 | 0.080626 | 3350 | 9500 | 6,786 |
| 3/13/2009 | 43.8 | -1.1 | 1000 | -0.024498886 | 1100 | 0.024499 | 1100 | 9500 | 6,786 |
| 3/16/2009 | 45.09 | 1.29 | 1000 | 0.029452055 | 1290 | 0.029452 | 1290 | 9500 | 6,786 |
| 3/17/2009 | 46.78 | 1.69 | 1000 | 0.037480594 | 1690 | 0.037481 | 1690 | 9500 | 6,786 |
| 3/18/2009 | 46.7 | -0.08 | 1000 | -0.001710133 | 80 | 0.00171 | 80 | 9500 | 6,786 |
| 3/19/2009 | 48.9 | 2.2 | 1000 | 0.047109208 | 2200 | 0.047109 | 2200 | 9500 | 6,786 |
| 3/20/2009 | 49.85 | 0.95 | 1000 | 0.019427403 | 950 | 0.019427 | 950 | 7500 | 5,357 |
| 3/23/2009 | 51.15 | 1.3 | 1000 | 0.026078235 | 1300 | 0.026078 | 1300 | 7500 | 5,357 |
| 3/24/2009 | 50.7 | -0.45 | 1000 | -0.008797654 | 450 | 0.008798 | 450 | 7500 | 5,357 |
| 3/25/2009 | 49.45 | -1.25 | 1000 | -0.024654832 | 1250 | 0.024655 | 1250 | 7500 | 5,357 |
| 3/26/2009 | 51 | 1.55 | 1000 | 0.031344793 | 1550 | 0.031345 | 1550 | 7500 | 5,357 |
| 3/27/2009 | 50.3 | -0.7 | 1000 | -0.01372549 | 700 | 0.013725 | 700 | 7500 | 5,357 |
| 3/30/2009 | 46.6 | -3.7 | 1000 | -0.073558648 | 3700 | 0.073559 | 3700 | 7500 | 5,357 |
| 3/31/2009 | 47.88 | 1.28 | 1000 | 0.027467811 | 1280 | 0.027468 | 1280 | 7500 | 5,357 |
| 4/1/2009 | 47.25 | -0.63 | 1000 | -0.013157895 | 630 | 0.013158 | 630 | 7500 | 5,357 |
| 4/2/2009 | 51.25 | 4 | 1000 | 0.084656085 | 4000 | 0.084656 | 4000 | 7500 | 5,357 |
| 4/3/2009 | 52.03 | 0.78 | 1000 | 0.015219512 | 780 | 0.01522 | 780 | 7500 | 5,357 |
| 4/6/2009 | 50.9 | -1.13 | 1000 | -0.021718239 | 1130 | 0.021718 | 1130 | 7500 | 5,357 |
| 4/7/2009 | 50.15 | -0.75 | 1000 | -0.014734774 | 750 | 0.014735 | 750 | 7500 | 5,357 |
| 4/8/2009 | 50.45 | 0.3 | 1000 | 0.005982054 | 300 | 0.005982 | 300 | 7500 | 5,357 |
| 4/9/2009 | 52.19 | 1.74 | 1000 | 0.034489594 | 1740 | 0.03449 | 1740 | 7500 | 5,357 |
| 4/13/2009 | 50.95 | -1.24 | 1000 | -0.023759341 | 1240 | 0.023759 | 1240 | 7500 | 5,357 |
| 4/14/2009 | 51.05 | 0.1 | 1000 | 0.001962709 | 100 | 0.001963 | 100 | 7500 | 5,357 |
| 4/15/2009 | 50.85 | -0.2 | 1000 | -0.003917728 | 200 | 0.003918 | 200 | 7500 | 5,357 |
| 4/16/2009 | 51.15 | 0.3 | 1000 | 0.005899705 | 300 | 0.0059 | 300 | 7500 | 5,357 |
| 4/17/2009 | 51.55 | 0.4 | 1000 | 0.007820137 | 400 | 0.00782 | 400 | 7500 | 5,357 |
| 4/20/2009 | 48.1 | -3.45 | 1000 | -0.066925315 | 3450 | 0.066925 | 3450 | 7500 | 5,357 |

| Date | ABS Notior | 2 Day Marg | 1 Day Margin |
|---|---|---|---|
| 1/2/2009 | 1450 | 11500 | 8214.286 |
| 1/5/2009 | 2550 | 11500 | 8214.286 |
| 1/6/2009 | 1550 | 11500 | 8214.286 |
| 1/7/2009 | 4350 | 11500 | 8214.286 |
| 1/8/2009 | 450 | 11500 | 8214.286 |
| 1/9/2009 | 450 | 11500 | 8214.286 |
| 1/12/2009 | 1650 | 11500 | 8214.286 |
| 1/13/2009 | 1450 | 11000 | 7857.143 |
| 1/14/2009 | 1000 | 11000 | 7857.143 |
| 1/15/2009 | 50 | 11000 | 7857.143 |
| 1/16/2009 | 550 | 11000 | 7857.143 |
| 1/19/2009 | 0 | 11000 | 7857.143 |
| 1/20/2009 | 2550 | 11000 | 7857.143 |
| 1/21/2009 | 1050 | 11000 | 7857.143 |
| 1/22/2009 | 50 | 11000 | 7857.143 |
| 1/23/2009 | 3100 | 11000 | 7857.143 |
| 1/26/2009 | 1550 | 10500 | 7500 |
| 1/27/2009 | 2650 | 10500 | 7500 |
| 1/28/2009 | 1550 | 10500 | 7500 |
| 1/29/2009 | 490 | 10500 | 7500 |
| 1/30/2009 | 1450 | 10500 | 7500 |
| 2/2/2009 | 1790 | 10500 | 7500 |
| 2/3/2009 | 0 | 10500 | 7500 |
| 2/4/2009 | 450 | 10500 | 7500 |
| 2/5/2009 | 2200 | 10500 | 7500 |
| 2/6/2009 | 650 | 10500 | 7500 |
| 2/9/2009 | 300 | 9500 | 6785.714 |
| 2/10/2009 | 1500 | 9500 | 6785.714 |
| 2/11/2009 | 150 | 9500 | 6785.714 |
| 2/12/2009 | 800 | 9500 | 6785.714 |
| 2/13/2009 | 800 | 9500 | 6785.714 |
| 2/17/2009 | 3250 | 9500 | 6785.714 |
| 2/18/2009 | 1270 | 9500 | 6785.714 |
| 2/19/2009 | 1970 | 9500 | 6785.714 |
| 2/20/2009 | 550 | 9500 | 6785.714 |
| 2/23/2009 | 650 | 9500 | 6785.714 |
| 2/24/2009 | 1100 | 9500 | 6785.714 |
| 2/25/2009 | 1350 | 9500 | 6785.714 |
| 2/26/2009 | 2000 | 9500 | 6785.714 |
| 2/27/2009 | 40 | 9500 | 6785.714 |
| 3/2/2009 | 3390 | 9500 | 6785.714 |
| 3/3/2009 | 1070 | 9500 | 6785.714 |
| 3/4/2009 | 1980 | 9500 | 6785.714 |
| 3/5/2009 | 1800 | 9500 | 6785.714 |
| 3/6/2009 | 1350 | 9500 | 6785.714 |
| 3/9/2009 | 500 | 9500 | 6785.714 |
| 3/10/2009 | 710 | 9500 | 6785.714 |
| 3/11/2009 | 1840 | 9500 | 6785.714 |
| 3/12/2009 | 3350 | 9500 | 6785.714 |
| 3/13/2009 | 1100 | 9500 | 6785.714 |
| 3/16/2009 | 1290 | 9500 | 6785.714 |
| 3/17/2009 | 1690 | 9500 | 6785.714 |
| 3/18/2009 | 80 | 9500 | 6785.714 |
| 3/19/2009 | 2200 | 9500 | 6785.714 |
| 3/20/2009 | 950 | 7500 | 5357.143 |
| 3/23/2009 | 1300 | 7500 | 5357.143 |
| 3/24/2009 | 450 | 7500 | 5357.143 |
| 3/25/2009 | 1250 | 7500 | 5357.143 |
| 3/26/2009 | 1550 | 7500 | 5357.143 |
| 3/27/2009 | 700 | 7500 | 5357.143 |
| 3/30/2009 | 3700 | 7500 | 5357.143 |
| 3/31/2009 | 1280 | 7500 | 5357.143 |
| 4/1/2009 | 630 | 7500 | 5357.143 |
| 4/2/2009 | 4000 | 7500 | 5357.143 |
| 4/3/2009 | 780 | 7500 | 5357.143 |
| 4/6/2009 | 1130 | 7500 | 5357.143 |
| 4/7/2009 | 750 | 7500 | 5357.143 |
| 4/8/2009 | 300 | 7500 | 5357.143 |
| 4/9/2009 | 1740 | 7500 | 5357.143 |
| 4/13/2009 | 1240 | 7500 | 5357.143 |
| 4/14/2009 | 100 | 7500 | 5357.143 |
| 4/15/2009 | 200 | 7500 | 5357.143 |
| 4/16/2009 | 300 | 7500 | 5357.143 |
| 4/17/2009 | 400 | 7500 | 5357.143 |
| 4/20/2009 | 3450 | 7500 | 5357.143 |

| | | | | |
|---|---|---|---|---|
| 11/18/2008 | 750 | 11500 | 8214.286 | 0 |
| 11/19/2008 | 0 | 11500 | 8214.286 | 0 |
| 11/20/2008 | 3830 | 11500 | 8214.286 | 0 |
| 11/21/2008 | 1080 | 11500 | 8214.286 | 0 |
| 11/24/2008 | 4800 | 11500 | 8214.286 | 0 |
| 11/25/2008 | 2300 | 11500 | 8214.286 | 0 |
| 11/26/2008 | 4680 | 11500 | 8214.286 | 0 |
| 11/27/2008 | 0 | 11500 | 8214.286 | 0 |
| 11/28/2008 | 200 | 11500 | 8214.286 | 0 |
| 12/1/2008 | 6280 | 11500 | 8214.286 | 0 |
| 12/2/2008 | 2640 | 11500 | 8214.286 | 0 |
| 12/3/2008 | 140 | 11500 | 8214.286 | 0 |
| 12/4/2008 | 2950 | 11500 | 8214.286 | 0 |
| 12/5/2008 | 2550 | 11500 | 8214.286 | 0 |
| 12/8/2008 | 0 | 11500 | 8214.286 | 0 |
| 12/9/2008 | 2300 | 11500 | 8214.286 | 0 |
| 12/10/2008 | 1100 | 11500 | 8214.286 | 0 |
| 12/11/2008 | 5150 | 11500 | 8214.286 | 0 |
| 12/12/2008 | 100 | 11500 | 8214.286 | 0 |
| 12/15/2008 | 2050 | 11500 | 8214.286 | 0 |
| 12/16/2008 | 500 | 11500 | 8214.286 | 0 |
| 12/17/2008 | 750 | 11500 | 8214.286 | 0 |
| 12/18/2008 | 1400 | 11500 | 8214.286 | 0 |
| 12/19/2008 | 850 | 11500 | 8214.286 | 0 |
| 12/22/2008 | 2270 | 11500 | 8214.286 | 0 |
| 12/23/2008 | 1330 | 11500 | 8214.286 | 0 |
| 12/24/2008 | 3600 | 11500 | 8214.286 | 0 |
| 12/26/2008 | 1750 | 11500 | 8214.286 | 0 |
| 12/29/2008 | 1600 | 11500 | 8214.286 | 0 |
| 12/30/2008 | 350 | 11500 | 8214.286 | 0 |
| 12/31/2008 | 7550 | 11500 | 8214.286 | 0 |
| 1/2/2009 | 1450 | 11500 | 8214.286 | 0 |
| 1/5/2009 | 2550 | 11500 | 8214.286 | 0 |
| 1/6/2009 | 1550 | 11500 | 8214.286 | 0 |
| 1/7/2009 | 4350 | 11500 | 8214.286 | 0 |
| 1/8/2009 | 450 | 11500 | 8214.286 | 0 |
| 1/9/2009 | 450 | 11500 | 8214.286 | 0 |
| 1/12/2009 | 1650 | 11500 | 8214.286 | 0 |
| 1/13/2009 | 1450 | 11000 | 7857.143 | 0 |
| 1/14/2009 | 1000 | 11000 | 7857.143 | 0 |
| 1/15/2009 | 50 | 11000 | 7857.143 | 0 |
| 1/16/2009 | 550 | 11000 | 7857.143 | 0 |
| 1/19/2009 | 0 | 11000 | 7857.143 | 0 |
| 1/20/2009 | 2550 | 11000 | 7857.143 | 0 |
| 1/21/2009 | 1050 | 11000 | 7857.143 | 0 |
| 1/22/2009 | 50 | 11000 | 7857.143 | 0 |
| 1/23/2009 | 3100 | 11000 | 7857.143 | 0 |
| 1/26/2009 | 1550 | 10500 | 7500 | 0 |
| 1/27/2009 | 2650 | 10500 | 7500 | 0 |
| 1/28/2009 | 1550 | 10500 | 7500 | 0 |
| 1/29/2009 | 490 | 10500 | 7500 | 0 |
| 1/30/2009 | 1450 | 10500 | 7500 | 0 |
| 2/2/2009 | 1790 | 10500 | 7500 | 0 |
| 2/3/2009 | 0 | 10500 | 7500 | 0 |
| 2/4/2009 | 450 | 10500 | 7500 | 0 |
| 2/5/2009 | 2200 | 10500 | 7500 | 0 |
| 2/6/2009 | 650 | 10500 | 7500 | 0 |
| 2/9/2009 | 300 | 9500 | 6785.714 | 0 |
| 2/10/2009 | 1500 | 9500 | 6785.714 | 0 |
| 2/11/2009 | 150 | 9500 | 6785.714 | 0 |
| 2/12/2009 | 800 | 9500 | 6785.714 | 0 |
| 2/13/2009 | 800 | 9500 | 6785.714 | 0 |
| 2/17/2009 | 3250 | 9500 | 6785.714 | 0 |
| 2/18/2009 | 1270 | 9500 | 6785.714 | 0 |
| 2/19/2009 | 1970 | 9500 | 6785.714 | 0 |
| 2/20/2009 | 550 | 9500 | 6785.714 | 0 |
| 2/23/2009 | 650 | 9500 | 6785.714 | 0 |
| 2/24/2009 | 1100 | 9500 | 6785.714 | 0 |
| 2/25/2009 | 1350 | 9500 | 6785.714 | 0 |
| 2/26/2009 | 2000 | 9500 | 6785.714 | 0 |
| 2/27/2009 | 40 | 9500 | 6785.714 | 0 |
| 3/2/2009 | 3390 | 9500 | 6785.714 | 0 |
| 3/3/2009 | 1070 | 9500 | 6785.714 | 0 |
| 3/4/2009 | 1980 | 9500 | 6785.714 | 0 |
| 3/5/2009 | 1800 | 9500 | 6785.714 | 0 |
| 3/6/2009 | 1350 | 9500 | 6785.714 | 0 |
| 3/9/2009 | 500 | 9500 | 6785.714 | 0 |
| 3/10/2009 | 710 | 9500 | 6785.714 | 0 |
| 3/11/2009 | 1840 | 9500 | 6785.714 | 0 |
| 3/12/2009 | 3350 | 9500 | 6785.714 | 0 |
| 3/13/2009 | 1100 | 9500 | 6785.714 | 0 |
| 3/16/2009 | 1290 | 9500 | 6785.714 | 0 |
| 3/17/2009 | 1690 | 9500 | 6785.714 | 0 |
| 3/18/2009 | 80 | 9500 | 6785.714 | 0 |
| 3/19/2009 | 2200 | 9500 | 6785.714 | 0 |
| 3/20/2009 | 950 | 7500 | 5357.143 | 0 |
| 3/23/2009 | 1300 | 7500 | 5357.143 | 0 |
| 3/24/2009 | 450 | 7500 | 5357.143 | 0 |
| 3/25/2009 | 1250 | 7500 | 5357.143 | 0 |
| 3/26/2009 | 1550 | 7500 | 5357.143 | 0 |
| 3/27/2009 | 700 | 7500 | 5357.143 | 0 |
| 3/30/2009 | 3700 | 7500 | 5357.143 | 0 |
| 3/31/2009 | 1280 | 7500 | 5357.143 | 0 |
| 4/1/2009 | 630 | 7500 | 5357.143 | 0 |
| 4/2/2009 | 4000 | 7500 | 5357.143 | 0 |
| 4/3/2009 | 780 | 7500 | 5357.143 | 0 |
| 4/6/2009 | 1130 | 7500 | 5357.143 | 0 |
| 4/7/2009 | 750 | 7500 | 5357.143 | 0 |
| 4/8/2009 | 300 | 7500 | 5357.143 | 0 |
| 4/9/2009 | 1740 | 7500 | 5357.143 | 0 |
| 4/13/2009 | 1240 | 7500 | 5357.143 | 0 |
| 4/14/2009 | 100 | 7500 | 5357.143 | 0 |
| 4/15/2009 | 200 | 7500 | 5357.143 | 0 |
| 4/16/2009 | 300 | 7500 | 5357.143 | 0 |
| 4/17/2009 | 400 | 7500 | 5357.143 | 0 |
| 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 |

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|---|---|---|---|---|---|---|
| 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 | - |