

Eventus (R) Software from Cowan Research, L.C.

Eventus (R) software is produced by Cowan Research, L.C.
<http://www.eventstudy.com/>

ESTIMATION PERIOD: Ends 46 days before the event date;
 255 days in length.

TOTAL SECURITY-EVENTS IN REQUEST FILE: 241

SECURITY-EVENTS DROPPED: 0

SECURITY-EVENTS WITH USEABLE RETURNS: 241

Minimum days of return data required for parameter estimation: 3

NOTE: Useable returns means all nonmissing returns except the
 first day after a missing estimation period return.

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Results of Daily Security Return Data Input

PERMNO	Name on Event Date	Event Date	Esti- mation Period Returns <=255	Event Period Returns <=61	Reason if no useable returns
10002	BANCTRUST FINANCIAL GROUP INC	Friday, October 3, 2008	255	61	
10205	L S B CORP	Friday, October 3, 2008	255	61	
10232	ELMIRA SAVINGS BANK FSB NY	Friday, October 3, 2008	255	61	
10297	NEW HAMPSHIRE THRIFT BNCSHRS IN	Friday, October 3, 2008	255	61	
10375	T C F FINANCIAL CORP	Friday, October 3, 2008	255	61	
10629	F N B CORP PA	Friday, October 3, 2008	255	61	
10892	WSFS FINANCIAL CORP	Friday, October 3, 2008	255	61	
10913	FARMERS CAPITAL BANK CORP	Friday, October 3, 2008	255	61	
10932	WEBSTER FINL CORP WATERBURY CON	Friday, October 3, 2008	255	61	
11056	STERLING FINANCIAL CORP WASH	Friday, October 3, 2008	255	61	
11293	WESBANCO INC	Friday, October 3, 2008	255	61	
11506	FIDELITY BANCORP INC	Friday, October 3, 2008	252	61	
11506	FIDELITY BANCORP INC	Friday, October 3, 2008	252	61	
11513	FIRST FINANCIAL SERVICE CORP	Friday, October 3, 2008	255	61	
11565	HORIZON BANCORP IND	Friday, October 3, 2008	251	61	
11628	CENTRAL PACIFIC FINANCIAL CORP	Friday, October 3, 2008	255	61	
11750	ROYAL BANCSHARES PA INC A	Friday, October 3, 2008	255	61	
11823	PROVIDENT BANKSHARES CORP	Friday, October 3, 2008	255	61	
11844	COMMUNITY TRUST BANCORP INC	Friday, October 3, 2008	255	61	
11866	INDIANA COMMUNITY BANCORP	Friday, October 3, 2008	253	61	
12068	OLD NATIONAL BANCORP	Friday, October 3, 2008	255	61	
12281	WAINWRIGHT BANK & TRUST CO BOST	Friday, October 3, 2008	255	61	
15318	ASSOCIATED BANC CORP	Friday, October 3, 2008	255	61	
16505	POPULAR INC	Friday, October 3, 2008	255	61	
20053	SYNOVUS FINANCIAL CORP	Friday, October 3, 2008	255	61	
20395	C V B FINANCIAL CORP	Friday, October 3, 2008	255	61	
23916	CITY NATIONAL CORP	Friday, October 3, 2008	255	61	
25081	COMERICA INC	Friday, October 3, 2008	255	61	
27254	STERLING BANCORP	Friday, October 3, 2008	255	61	
34746	FIFTH THIRD BANCORP	Friday, October 3, 2008	255	61	
35044	REGIONS FINANCIAL CORP NEW	Friday, October 3, 2008	255	61	
35167	FIRSTMERIT CORP	Friday, October 3, 2008	255	61	
35263	TRUSTMARK CORP	Friday, October 3, 2008	255	61	
35503	FIRST FINANCIAL HOLDINGS INC	Friday, October 3, 2008	255	61	
35917	FIRST MIDWEST BANCORP DE	Friday, October 3, 2008	255	61	
36346	1ST SOURCE CORP	Friday, October 3, 2008	255	61	
36397	FIRST HORIZON NATIONAL CORP	Friday, October 3, 2008	255	61	
38703	WELLS FARGO & CO NEW	Friday, October 3, 2008	255	61	
38703	WELLS FARGO & CO NEW	Friday, October 3, 2008	255	61	
42906	HUNTINGTON BANCSHARES INC	Friday, October 3, 2008	255	61	

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47896	JPMORGAN CHASE & CO	Friday, October 3, 2008	255	61	
47896	JPMORGAN CHASE & CO	Friday, October 3, 2008	255	61	
51263	MANITOWOC CO INC	Friday, October 3, 2008	255	61	
51706	MARSHALL & ILSLEY CORP NEW	Friday, October 3, 2008	255	61	
56611	NATIONAL PENN BANCSHARES INC	Friday, October 3, 2008	255	61	
58246	NORTHERN TRUST CORP	Friday, October 3, 2008	255	61	
59176	AMERICAN EXPRESS CO	Friday, October 3, 2008	255	61	
59408	BANK OF AMERICA CORP	Friday, October 3, 2008	255	61	
59408	BANK OF AMERICA CORP	Friday, October 3, 2008	255	61	
59408	BANK OF AMERICA CORP	Friday, October 3, 2008	255	61	
59408	BANK OF AMERICA CORP	Friday, October 3, 2008	255	61	
60442	P N C FINANCIAL SERVICES GRP IN	Friday, October 3, 2008	255	61	
64995	KEYCORP NEW	Friday, October 3, 2008	255	61	
66157	U S BANCORP DEL	Friday, October 3, 2008	255	61	
68144	SUNTRUST BANKS INC	Friday, October 3, 2008	255	61	
68144	SUNTRUST BANKS INC	Friday, October 3, 2008	255	61	
69032	MORGAN STANLEY DEAN WITTER & CO	Friday, October 3, 2008	255	61	
69586	SEACOAST BANKING CORP FLA	Friday, October 3, 2008	255	61	
70519	CITIGROUP INC	Friday, October 3, 2008	255	61	
71563	B B & T CORP	Friday, October 3, 2008	255	61	
72726	STATE STREET CORP	Friday, October 3, 2008	255	61	
73809	SUSQUEHANNA BANCSHARES INC PA	Friday, October 3, 2008	255	61	
75550	PARKVALE FINANCIAL CORP	Friday, October 3, 2008	255	61	
75556	NORTHEAST BANCORP	Friday, October 3, 2008	253	61	
75605	FIRST MERCHANTS CORP	Friday, October 3, 2008	255	61	
75773	COMMUNITY FINANCIAL CORP	Friday, October 3, 2008	255	61	
75906	GREAT SOUTHERN BANCORP INC	Friday, October 3, 2008	255	61	
76060	STATE BANCORP INC NY	Friday, October 3, 2008	255	61	
76266	PARK NATIONAL CORP	Friday, October 3, 2008	255	61	
76504	CATHAY GENERAL BANCORP	Friday, October 3, 2008	255	61	
76960	NORTHERN STATES FNCL CORP NEW	Friday, October 3, 2008	253	61	
77053	WHITNEY HOLDING CORP	Friday, October 3, 2008	255	61	
77181	INTEGRA BANK CORP	Friday, October 3, 2008	255	61	
77256	MAINSOURCE FINANCIAL GROUP INC	Friday, October 3, 2008	255	61	
77507	H F FINANCIAL CORP	Friday, October 3, 2008	255	61	
77585	PRINCETON NATIONAL BANCORP INC	Friday, October 3, 2008	255	61	
77679	COLUMBIA BANKING SYSTEM INC	Friday, October 3, 2008	255	61	
77783	ANCHOR BANCORP WISCONSIN INC	Friday, October 3, 2008	255	61	
77898	CASCADE FINANCIAL CORP	Friday, October 3, 2008	255	61	
78009	STERLING BANCSHARES INC	Friday, October 3, 2008	255	61	

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78903	PEOPLES BANCORP INC	Friday, October 3, 2008	255	61	
79080	CENTRAL VIRGINIA BANKSHARES INC	Friday, October 3, 2008	255	61	
79131	MIDSOUTH BANCORP INC	Friday, October 3, 2008	255	61	
79382	FIRST DEFIANCE FINANCIAL CORP	Friday, October 3, 2008	255	61	
79584	V I S T FINACIAL CORP	Friday, October 3, 2008	255	61	
79731	Q C R HOLDINGS INC	Friday, October 3, 2008	255	61	
79851	OLD SECOND BANCORP INC	Friday, October 3, 2008	255	61	
80072	VALLEY NATIONAL BANCORP	Friday, October 3, 2008	255	61	
80223	BOSTON PRIVATE FINL HLDS INC	Friday, October 3, 2008	255	61	
80498	AMERIS BANCORP	Friday, October 3, 2008	255	61	
80517	CARROLLTON BANCORP	Friday, October 3, 2008	253	61	
80569	PULASKI FINANCIAL CORP	Friday, October 3, 2008	255	61	
80625	F N B UNITED CORP	Friday, October 3, 2008	255	61	
80633	H M N FINANCIAL INC	Friday, October 3, 2008	255	61	
80816	NORTH CENTRAL BANCSHARES INC	Friday, October 3, 2008	253	61	
80990	FIDELITY SOUTHERN CORP NEW	Friday, October 3, 2008	255	61	
81055	CAPITAL ONE FINANCIAL CORP	Friday, October 3, 2008	255	61	
81546	COMMUNITY BANK SHRS INDIANA INC	Friday, October 3, 2008	255	61	
81564	IBERIABANK CORP	Friday, October 3, 2008	255	61	
81577	WASHINGTON FEDERAL INC	Friday, October 3, 2008	255	61	
81647	AMERICANWEST BANCORPORATION	Friday, October 3, 2008	255	61	
82107	WESTAMERICA BANCORPORATION	Friday, October 3, 2008	255	61	
82213	REDWOOD TRUST INC	Friday, October 3, 2008	255	61	
82213	REDWOOD TRUST INC	Friday, October 3, 2008	255	61	
82573	FLUSHING FINANCIAL CORP	Friday, October 3, 2008	255	61	
82575	BANNER CORP	Friday, October 3, 2008	255	61	
83030	WILMINGTON TRUST CORP	Friday, October 3, 2008	255	61	
83414	SANDY SPRING BANCORP INC	Friday, October 3, 2008	255	61	
83504	FIRST FEDERAL BANCSHARES ARK IN	Friday, October 3, 2008	255	61	
83551	PACIFIC CAPITAL BANCORP NEW	Friday, October 3, 2008	255	61	
83642	CENTER BANCORP INC	Friday, October 3, 2008	255	61	

83774	OCEANFIRST FINANCIAL CORP	Friday, October 3, 2008	255	61
83903	SUN BANCORP INC NJ	Friday, October 3, 2008	255	61
84129	ZIONS BANCORP	Friday, October 3, 2008	255	61
84140	CENTRUE FINANCIAL CORP NEW	Friday, October 3, 2008	255	61
84215	COMMUNITY WEST BANCSHARES	Friday, October 3, 2008	255	61
84389	S C B T FINANCIAL CORP	Friday, October 3, 2008	255	61
84397	UNITY BANCORP INC	Friday, October 3, 2008	255	61
84636	WINTRUST FINANCIAL CORPORATION	Friday, October 3, 2008	255	61
84725	CODORUS VALLEY BANCORP INC	Friday, October 3, 2008	255	61

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85047	T I B FINANCIAL CORP	Friday, October 3, 2008	255	61	
85198	BANK OF THE OZARKS INC	Friday, October 3, 2008	255	61	
85299	LAKELAND FINANCIAL CORP	Friday, October 3, 2008	255	61	
85332	BAR HARBOR BANKSHARES	Friday, October 3, 2008	255	61	
85406	VIRGINIA COMMERCE BANCORP	Friday, October 3, 2008	255	61	
85453	ANNAPOLIS BANCORP INC	Friday, October 3, 2008	253	61	
85559	INTERVEST BANCSHARES CORP A	Friday, October 3, 2008	255	61	
85656	MID PENN BANCORP INC	Friday, October 3, 2008	253	61	
85725	C & F FINANCIAL CORP	Friday, October 3, 2008	255	61	
85728	EASTERN VIRGINIA BANKSHARES INC	Friday, October 3, 2008	255	61	
85741	NARA BANCORP INC	Friday, October 3, 2008	255	61	
85751	TIMBERLAND BANCORP INC	Friday, October 3, 2008	255	61	
85829	HOPFED BANCORP INC	Friday, October 3, 2008	255	61	
85832	MIDWEST BANC HOLDINGS INC	Friday, October 3, 2008	255	61	
85857	BANCORP RHODE ISLAND INC	Friday, October 3, 2008	255	61	
85875	INTERNATIONAL BANCSHARES CORP	Friday, October 3, 2008	255	61	
85966	COLONY BANCORP INC	Friday, October 3, 2008	255	61	
85980	CITIZENS SOUTH BANKING CORP DEL	Friday, October 3, 2008	255	61	
85994	FIRST NIAGARA FINL GROUP INC NE	Friday, October 3, 2008	255	61	
86004	UMPQUA HOLDINGS CORP	Friday, October 3, 2008	255	61	
86157	COBIZ FINANCIAL INC	Friday, October 3, 2008	255	61	
86199	WASHINGTON BANKING COMPANY	Friday, October 3, 2008	255	61	
86300	PROVIDENT COMMUNITY BANCSHRS IN	Friday, October 3, 2008	251	61	
86302	HERITAGE COMMERCE CORP	Friday, October 3, 2008	255	61	
86382	FIRST BUSEY CORP	Friday, October 3, 2008	255	61	
86437	U C B H HOLDINGS INC	Friday, October 3, 2008	255	61	
86440	WILSHIRE BANCORP INC	Friday, October 3, 2008	255	61	
86497	E C B BANCORP INC	Friday, October 3, 2008	255	61	
86512	SUPERIOR BANCORP	Friday, October 3, 2008	255	61	
86526	CENTRAL FEDERAL CORP	Friday, October 3, 2008	255	61	
86531	METROCORP BANCSHARES INC	Friday, October 3, 2008	255	61	
86566	ALLIANCE FINANCIAL CORP NY	Friday, October 3, 2008	255	61	
86566	ALLIANCE FINANCIAL CORP NY	Friday, October 3, 2008	255	61	
86574	FIRST PLACE FINANCIAL CORP NM	Friday, October 3, 2008	255	61	
86685	CITIZENS REPUBLIC BANCORP INC	Friday, October 3, 2008	255	61	
86719	EAST WEST BANCORP INC	Friday, October 3, 2008	255	61	
86793	YADKIN VALLEY FINANCIAL CORP	Friday, October 3, 2008	255	61	
86793	YADKIN VALLEY FINANCIAL CORP	Friday, October 3, 2008	255	61	
86868	GOLDMAN SACHS GROUP INC	Friday, October 3, 2008	255	61	
86965	FINANCIAL INSTITUTIONS INC	Friday, October 3, 2008	255	61	

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87020	PRIVATEBANCORP INC	Friday, October 3, 2008	255	61	
87114	MERCANTILE BANK CORP	Friday, October 3, 2008	255	61	
87318	EAGLE BANCORP INC	Friday, October 3, 2008	255	61	
87476	BANK OF MARIN BANCORP	Friday, October 3, 2008	255	61	
87525	MUTUALFIRST FINL INC	Friday, October 3, 2008	255	61	
87614	LAKELAND BANCORP INC	Friday, October 3, 2008	255	61	
87652	L N B BANCORP INC	Friday, October 3, 2008	255	61	
87843	CADENCE FINANCIAL CORP	Friday, October 3, 2008	255	61	
88197	FULTON FINANCIAL CORP PA	Friday, October 3, 2008	255	61	
88280	BERKSHIRE HILLS BANCORP INC	Friday, October 3, 2008	255	61	
88341	HAWTHORN BANCSHARES INC	Friday, October 3, 2008	253	61	
88635	MIDDLEBURG FINANCIAL CORP	Friday, October 3, 2008	255	61	
88797	COMMONWEALTH BANKSHARES INC	Friday, October 3, 2008	255	61	
88820	PEAPACK GLADSTONE FINANCIAL COR	Friday, October 3, 2008	255	61	
88908	CENTERSTATE BANKS OF FLORIDA IN	Friday, October 3, 2008	255	61	
88912	INDEPENDENT BANK CORP MICH	Friday, October 3, 2008	255	61	

88912	INDEPENDENT BANK CORP MICH	Friday, October 3, 2008	255	61
88944	FIRST COMMUNITY BANCSHARES INC	Friday, October 3, 2008	255	61
88944	FIRST COMMUNITY BANCSHARES INC	Friday, October 3, 2008	255	61
88965	FIRST CITIZENS BANC CORP	Friday, October 3, 2008	255	61
88970	SHORE BANCSHARES INC	Friday, October 3, 2008	255	61
89100	FIRSTBANK CORP	Friday, October 3, 2008	255	61
89109	MACKINAC FINANCIAL CORP	Friday, October 3, 2008	255	61
89278	SOUTHERN COMMUNITY FINCL CORP	Friday, October 3, 2008	255	61
89292	STELLARONE CORP	Friday, October 3, 2008	255	61
89323	UNITED COMMUNITY BANKS INC GA	Friday, October 3, 2008	255	61
89395	PINNACLE FINANCIAL PARTNERS INC	Friday, October 3, 2008	255	61
89424	SEVERN BANCORP INC MD	Friday, October 3, 2008	255	61
89425	WEST BANCORPORATION INC	Friday, October 3, 2008	255	61
89440	NEWBRIDGE BANCORP	Friday, October 3, 2008	255	61
89463	C I T GROUP INC NEW	Friday, October 3, 2008	255	61
89481	CRESCENT FINANCIAL CORP	Friday, October 3, 2008	255	61
89482	FIRST PACTRUST BANCORP INC	Friday, October 3, 2008	255	61
89484	MONARCH COMMUNITY BANCORP INC	Friday, October 3, 2008	255	61
89524	CENTER FINANCIAL CORP	Friday, October 3, 2008	255	61
89527	GREEN BANCSHARES INC	Friday, October 3, 2008	255	61
89530	TAYLOR CAPITAL GROUP INC	Friday, October 3, 2008	255	61
89573	PARKE BANCORP INC	Friday, October 3, 2008	255	61
89576	VILLAGE BANK AND TRUST FINL COR	Friday, October 3, 2008	255	61
89615	CAROLINA BANK HOLDINGS INC	Friday, October 3, 2008	255	61

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89642	BRIDGE CAPITAL HOLDINGS	Friday, October 3, 2008	255	61	
89643	FIRST COMMUNITY CORP SC	Friday, October 3, 2008	253	61	
89736	HEARTLAND FINANCIAL USA INC	Friday, October 3, 2008	255	61	
89740	CENTRAL JERSEY BANCORP NJ	Friday, October 3, 2008	255	61	
89801	PREMIERWEST BANCORP	Friday, October 3, 2008	255	61	
89826	TEXAS CAPITAL BANCSHARES INC	Friday, October 3, 2008	255	61	
89832	FIRST COMMUNITY BANK CORP AMER	Friday, October 3, 2008	255	61	
89938	OLD LINE BANCSHARES	Friday, October 3, 2008	253	61	
90082	CENTRAL VALLEY COMM BANCORP	Friday, October 3, 2008	255	61	
90090	SIGNATURE BANK NEW YORK N Y	Friday, October 3, 2008	255	61	
90358	SOUTHERN FIRST BANCSHARES INC	Friday, October 3, 2008	253	61	
90474	CAROLINA TRUST BANK	Friday, October 3, 2008	253	61	
90534	CITIZENS & NORTHERN CORP	Friday, October 3, 2008	255	61	
90591	ENTERPRISE FINANCIAL SVCS CORP	Friday, October 3, 2008	255	61	
90710	PLUMAS BANCORP	Friday, October 3, 2008	255	61	
90752	DEERFIELD CAPITAL CORP	Friday, October 3, 2008	255	61	
90776	WESTERN ALLIANCE BANCORPORATION	Friday, October 3, 2008	255	61	
90811	F P B BANCORP INC	Friday, October 3, 2008	255	61	
90862	FIRST SECURITY GROUP INC	Friday, October 3, 2008	255	61	
90948	GURANTY BANCORP	Friday, October 3, 2008	255	61	
90953	LEGACY BANCORP INC	Friday, October 3, 2008	255	61	
90983	PEOPLES BANCORP NC INC NEW	Friday, October 3, 2008	255	61	
91077	CONNECTICUT BANK & TRUST CO	Friday, October 3, 2008	255	61	
91171	COMMUNITY PARTNERS BANCORP	Friday, October 3, 2008	255	61	
91187	VALLEY FINANCIAL CORP VA	Friday, October 3, 2008	251	61	
91274	FIRST BANCSHARES INC MS	Friday, October 3, 2008	251	60	
91356	HOME BANCSHARES INC	Friday, October 3, 2008	255	61	
91369	TENNESSEE COMMERCE BANCORP INC	Friday, October 3, 2008	255	61	
91408	SUMMIT STATE BANK	Friday, October 3, 2008	255	61	
91431	HAMPTON ROADS BANKSHARES INC	Friday, October 3, 2008	255	61	
91446	COMMUNITY BANKERS TRUST CORP	Friday, October 3, 2008	255	61	
91472	PORTER BANCORP INC	Friday, October 3, 2008	255	61	
91608	CITIZENS FIRST CORP	Friday, October 3, 2008	253	61	
91609	CITIZENS CMNTY BANCORP INC MD	Friday, October 3, 2008	255	61	
91855	SIMMONS 1ST NATIONAL CORP A	Friday, October 3, 2008	255	61	
91897	FIRST CALIFORNIA FINL GROUP INC	Friday, October 3, 2008	255	61	
91908	STEWARDSHIP FINANCIAL CORP	Friday, October 3, 2008	253	60	
92121	DISCOVER FINANCIAL SERVICES	Friday, October 3, 2008	255	61	
92318	TOWNEBANK	Friday, October 3, 2008	203	61	
92593	MIDWESTONE FINANCIAL GRP INC NE	Friday, October 3, 2008	94	61	

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92807	AMERISERV FINANCIAL INC	Friday, October 3, 2008	255	61	

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Parameter Estimates and Estimation Period Statistics

Market Index=Value

PERMNO	Event Date	Mean Total Return	% of Raw Returns >0	Alpha	Beta	Market Model Residuals>0	Total Return Variance	Residual Standard Deviation	Autocorrelation*
10002	03OCT2008	-0.00250	41.18%	-0.00212	1.23	45.10%	0.00143	0.03446	-0.0800
10205	03OCT2008	0.00012	49.80%	0.00014	0.06	51.37%	0.00036	0.01890	-0.2743
10232	03OCT2008	-0.00010	44.31%	-0.00004	0.18	49.02%	0.00128	0.03579	-0.2708
10297	03OCT2008	-0.00122	45.88%	-0.00118	0.12	52.94%	0.00067	0.02581	-0.2476
10375	03OCT2008	-0.00165	45.49%	-0.00112	1.74	43.92%	0.00140	0.03023	-0.0020
10629	03OCT2008	-0.00045	43.92%	0.00002	1.54	45.49%	0.00096	0.02406	-0.0509
10892	03OCT2008	0.00028	47.84%	0.00073	1.48	49.02%	0.00089	0.02302	0.0463
10913	03OCT2008	0.00061	43.92%	0.00069	0.28	44.71%	0.00087	0.02929	-0.0932
10932	03OCT2008	-0.00233	44.71%	-0.00192	1.32	50.98%	0.00099	0.02658	0.1576
11056	03OCT2008	-0.00249	44.71%	-0.00180	2.27	45.10%	0.00380	0.05453	0.1775
11293	03OCT2008	0.00099	43.53%	0.00158	1.91	44.31%	0.00163	0.03217	-0.0400
11506	03OCT2008	0.00008	43.25%	0.00021	0.50	48.02%	0.00190	0.04325	-0.3737
11506	03OCT2008	0.00008	43.25%	0.00021	0.50	48.02%	0.00190	0.04325	-0.3737
11513	03OCT2008	-0.00097	48.24%	-0.00098	-0.03	55.29%	0.00070	0.02644	-0.2968
11565	03OCT2008	-0.00070	36.25%	-0.00069	0.03	56.57%	0.00049	0.02209	-0.0735
11628	03OCT2008	-0.00258	41.57%	-0.00195	2.04	43.53%	0.00187	0.03451	0.0540
11750	03OCT2008	-0.00262	45.49%	-0.00214	1.57	50.59%	0.00295	0.05055	0.0786
11823	03OCT2008	-0.00307	44.31%	-0.00247	1.96	40.78%	0.00222	0.04003	0.2433
11844	03OCT2008	0.00096	48.24%	0.00145	1.61	46.67%	0.00096	0.02314	0.0338
11866	03OCT2008	-0.00231	48.62%	-0.00224	0.26	56.92%	0.00073	0.02684	-0.1994
12068	03OCT2008	0.00093	48.24%	0.00138	1.47	43.92%	0.00098	0.02501	0.1273
12281	03OCT2008	-0.00101	41.18%	-0.00099	0.08	49.80%	0.00064	0.02535	-0.0989
15318	03OCT2008	-0.00151	43.14%	-0.00102	1.58	51.37%	0.00085	0.02108	-0.0396
16505	03OCT2008	-0.00174	41.57%	-0.00129	1.45	43.53%	0.00135	0.03184	0.0361
20053	03OCT2008	-0.00048	46.67%	0.00001	1.60	47.06%	0.00115	0.02708	-0.0027
20395	03OCT2008	0.00152	46.27%	0.00211	1.94	40.00%	0.00155	0.03057	0.1325
23916	03OCT2008	-0.00093	43.92%	-0.00051	1.38	45.10%	0.00084	0.02313	-0.0822
25081	03OCT2008	-0.00136	42.35%	-0.00080	1.82	45.88%	0.00133	0.02807	-0.0291
27254	03OCT2008	0.00082	45.49%	0.00129	1.53	45.88%	0.00102	0.02537	-0.0095
34746	03OCT2008	-0.00266	44.31%	-0.00212	1.76	47.06%	0.00166	0.03406	-0.0242
35044	03OCT2008	-0.00335	45.10%	-0.00273	2.02	45.49%	0.00180	0.03375	0.1164
35167	03OCT2008	0.00094	45.10%	0.00146	1.71	43.53%	0.00107	0.02426	-0.0019
35263	03OCT2008	-0.00056	43.14%	-0.00002	1.76	47.45%	0.00109	0.02412	-0.0420
35503	03OCT2008	-0.00055	48.24%	0.00004	1.92	48.24%	0.00133	0.02697	-0.0260

* First order autocorrelation of market model abnormal returns

Eventus (R) Software from Cowan Research, L.C.

Parameter Estimates and Estimation Period Statistics

Market Index=Value

(continued)

PERMNO	Event Date	Mean Total Return	% of Raw Returns >0	Alpha	Beta	Market Model Residuals>0	Total Return Variance	Residual Standard Deviation	Autocorrelation*
35917	03OCT2008	-0.00109	43.53%	-0.00057	1.70	44.31%	0.00109	0.02493	0.1078
36346	03OCT2008	0.00122	43.92%	0.00191	2.24	44.71%	0.00191	0.03302	-0.0295
36397	03OCT2008	-0.00320	43.14%	-0.00252	2.21	48.24%	0.00271	0.04382	-0.0643
38703	03OCT2008	0.00044	43.92%	0.00100	1.81	43.53%	0.00125	0.02685	0.0001
38703	03OCT2008	0.00044	43.92%	0.00100	1.81	43.53%	0.00125	0.02685	0.0001
42906	03OCT2008	-0.00230	41.57%	-0.00167	2.05	46.67%	0.00285	0.04663	-0.1009
47896	03OCT2008	0.00038	45.88%	0.00089	1.66	42.75%	0.00097	0.02276	0.0875
47896	03OCT2008	0.00038	45.88%	0.00089	1.66	42.75%	0.00097	0.02276	0.0875
51263	03OCT2008	-0.00065	50.98%	-0.00014	1.66	47.84%	0.00109	0.02522	-0.0239
51706	03OCT2008	-0.00233	45.49%	-0.00179	1.75	49.02%	0.00109	0.02431	0.0384
56611	03OCT2008	0.00048	45.88%	0.00102	1.78	43.92%	0.00148	0.03110	0.0313
58246	03OCT2008	0.00131	52.94%	0.00179	1.53	49.41%	0.00067	0.01684	-0.0720
59176	03OCT2008	-0.00139	49.80%	-0.00086	1.72	47.06%	0.00082	0.01847	-0.0200
59408	03OCT2008	-0.00053	43.14%	0.00002	1.80	38.82%	0.00117	0.02530	0.2136
59408	03OCT2008	-0.00053	43.14%	0.00002	1.80	38.82%	0.00117	0.02530	0.2136
59408	03OCT2008	-0.00053	43.14%	0.00002	1.80	38.82%	0.00117	0.02530	0.2136
60442	03OCT2008	0.00088	46.27%	0.00131	1.41	43.53%	0.00077	0.02111	0.0163
64995	03OCT2008	-0.00352	42.35%	-0.00299	1.72	48.24%	0.00143	0.03084	0.1180
66157	03OCT2008	0.00059	47.45%	0.00101	1.35	47.06%	0.00064	0.01853	-0.0297
68144	03OCT2008	-0.00178	43.53%	-0.00128	1.64	43.14%	0.00124	0.02845	0.0072

68144	03OCT2008	-0.00178	43.53%	-0.00128	1.64	43.14%	0.00124	0.02845	0.0072
69032	03OCT2008	-0.00130	43.92%	-0.00066	2.08	47.06%	0.00127	0.02383	0.1240
69586	03OCT2008	-0.00173	43.14%	-0.00131	1.38	45.49%	0.00205	0.04183	-0.0516
70519	03OCT2008	-0.00291	41.57%	-0.00229	2.01	47.84%	0.00112	0.02148	0.1680
71563	03OCT2008	-0.00025	44.31%	0.00028	1.75	43.92%	0.00118	0.02619	0.0895
72726	03OCT2008	0.00074	50.20%	0.00123	1.58	51.37%	0.00087	0.02147	-0.0449
73809	03OCT2008	-0.00003	43.14%	0.00055	1.89	46.67%	0.00141	0.02893	0.0527
75550	03OCT2008	-0.00071	41.96%	-0.00064	0.22	49.41%	0.00032	0.01782	-0.1832
75556	03OCT2008	-0.00185	43.87%	-0.00179	0.17	55.73%	0.00072	0.02674	-0.3760
75605	03OCT2008	0.00085	46.27%	0.00140	1.82	45.49%	0.00134	0.02828	-0.0995
75773	03OCT2008	0.00067	44.31%	0.00083	0.54	47.06%	0.00332	0.05734	-0.4472
75906	03OCT2008	-0.00251	39.61%	-0.00208	1.39	45.10%	0.00114	0.02872	0.0066

* First order autocorrelation of market model abnormal returns

Eventus (R) Software from Cowan Research, L.C.

Parameter Estimates and Estimation Period Statistics

Market Index=Value

(continued)

PERMNO	Event Date	Mean Total Return	% of Raw Returns >0	Alpha	Beta	Market Model Residuals>0	Total Return Variance	Residual Standard Deviation	Autocorrelation*
76060	03OCT2008	-0.00034	49.41%	-0.00020	0.46	50.98%	0.00068	0.02537	-0.3135
76266	03OCT2008	-0.00015	45.49%	0.00036	1.66	45.10%	0.00130	0.02924	0.0609
76504	03OCT2008	-0.00167	41.18%	-0.00115	1.72	45.10%	0.00147	0.03151	0.1816
76960	03OCT2008	-0.00280	41.90%	-0.00281	-0.04	59.29%	0.00091	0.03026	-0.0769
77053	03OCT2008	-0.00021	47.84%	0.00025	1.50	47.84%	0.00096	0.02444	0.0551
77181	03OCT2008	-0.00192	45.88%	-0.00139	1.71	46.67%	0.00216	0.04118	-0.1303
77256	03OCT2008	0.00139	49.02%	0.00185	1.51	48.24%	0.00103	0.02569	0.0130
77507	03OCT2008	-0.00031	43.14%	-0.00028	0.12	50.20%	0.00030	0.01735	-0.3553
77585	03OCT2008	0.00026	45.88%	0.00027	0.03	44.31%	0.00046	0.02142	-0.2985
77679	03OCT2008	-0.00120	47.06%	-0.00072	1.58	47.06%	0.00195	0.03939	-0.0493
77783	03OCT2008	-0.00340	37.65%	-0.00280	1.93	45.88%	0.00173	0.03351	-0.0418
77898	03OCT2008	-0.00186	41.96%	-0.00166	0.64	47.84%	0.00076	0.02642	0.1642
78009	03OCT2008	0.00032	45.88%	0.00076	1.42	42.75%	0.00115	0.02861	-0.0835
78903	03OCT2008	-0.00025	47.84%	0.00026	1.66	50.59%	0.00114	0.02640	-0.0477
79080	03OCT2008	-0.00122	43.92%	-0.00122	0.01	55.69%	0.00059	0.02437	-0.3769
79131	03OCT2008	-0.00090	44.71%	-0.00076	0.45	49.41%	0.00059	0.02374	-0.0925
79382	03OCT2008	-0.00169	44.71%	-0.00157	0.41	51.76%	0.00074	0.02670	-0.2031
79584	03OCT2008	-0.00082	47.84%	-0.00072	0.34	52.16%	0.00102	0.03164	-0.2428
79731	03OCT2008	0.00007	44.31%	0.00017	0.34	49.02%	0.00151	0.03874	-0.3515
79851	03OCT2008	-0.00156	42.75%	-0.00113	1.40	45.49%	0.00092	0.02444	0.1183
80072	03OCT2008	0.00032	43.92%	0.00070	1.23	48.24%	0.00071	0.02163	-0.0348
80223	03OCT2008	-0.00364	44.71%	-0.00311	1.76	49.41%	0.00191	0.03759	-0.0460
80498	03OCT2008	-0.00110	46.27%	-0.00054	1.83	44.71%	0.00156	0.03190	-0.0732
80517	03OCT2008	0.00060	43.87%	0.00059	-0.08	45.85%	0.00244	0.04949	-0.2868
80569	03OCT2008	-0.00056	43.14%	-0.00045	0.34	47.06%	0.00096	0.03077	-0.1151
80625	03OCT2008	-0.00213	46.67%	-0.00206	0.21	51.76%	0.00063	0.02498	-0.1543
80633	03OCT2008	-0.00286	43.14%	-0.00278	0.28	50.98%	0.00083	0.02859	-0.1249
80816	03OCT2008	-0.00174	41.50%	-0.00178	-0.11	54.15%	0.00100	0.03166	-0.2707
80990	03OCT2008	-0.00442	39.61%	-0.00431	0.36	52.16%	0.00138	0.03696	-0.2072
81055	03OCT2008	-0.00140	45.10%	-0.00073	2.19	49.02%	0.00145	0.02586	0.0361
81546	03OCT2008	-0.00064	38.82%	-0.00059	0.18	49.41%	0.00067	0.02583	-0.1901
81564	03OCT2008	0.00138	47.84%	0.00181	1.41	47.06%	0.00089	0.02379	0.0404
81577	03OCT2008	-0.00014	42.75%	0.00030	1.44	43.14%	0.00080	0.02167	0.1371

* First order autocorrelation of market model abnormal returns

Eventus (R) Software from Cowan Research, L.C.

Parameter Estimates and Estimation Period Statistics

Market Index=Value

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PERMNO	Event Date	Mean Total Return	% of Raw Returns >0	Alpha	Beta	Market Model Residuals>0	Total Return Variance	Residual Standard Deviation	Autocorrelation*
81647	03OCT2008	-0.00781	42.75%	-0.00738	1.42	52.16%	0.00300	0.05183	-0.0045
82107	03OCT2008	0.00152	47.06%	0.00195	1.42	47.45%	0.00082	0.02217	-0.0118
82213	03OCT2008	-0.00062	47.45%	0.00001	2.06	48.63%	0.00229	0.04004	0.1019
82213	03OCT2008	-0.00062	47.45%	0.00001	2.06	48.63%	0.00229	0.04004	0.1019
82573	03OCT2008	0.00120	48.63%	0.00168	1.56	45.10%	0.00088	0.02203	-0.0141
82575	03OCT2008	-0.00367	39.61%	-0.00316	1.65	48.24%	0.00137	0.03048	0.2021

83030	03OCT2008	-0.00135	44.71%	-0.00091	1.45	47.45%	0.00080	0.02133	-0.0665
83414	03OCT2008	-0.00117	44.31%	-0.00075	1.36	46.67%	0.00090	0.02449	-0.0032
83504	03OCT2008	-0.00367	44.71%	-0.00354	0.44	51.37%	0.00115	0.03348	-0.1299
83551	03OCT2008	-0.00067	45.10%	-0.00002	2.13	49.41%	0.00201	0.03568	0.0295
83642	03OCT2008	-0.00102	41.96%	-0.00095	0.22	47.45%	0.00049	0.02197	-0.0213
83774	03OCT2008	0.00103	52.16%	0.00121	0.62	50.20%	0.00059	0.02311	-0.1677
83903	03OCT2008	-0.00065	47.84%	-0.00017	1.56	47.06%	0.00091	0.02273	0.0416
84129	03OCT2008	-0.00280	41.96%	-0.00225	1.79	46.27%	0.00158	0.03258	0.0295
84140	03OCT2008	-0.00160	43.14%	-0.00160	0.01	56.47%	0.00066	0.02573	-0.0934
84215	03OCT2008	-0.00339	41.18%	-0.00335	0.15	56.08%	0.00195	0.04422	-0.1967
84389	03OCT2008	0.00106	47.45%	0.00155	1.60	50.20%	0.00113	0.02678	-0.0046
84397	03OCT2008	-0.00106	41.57%	-0.00092	0.46	49.02%	0.00113	0.03312	-0.3358
84636	03OCT2008	-0.00188	41.96%	-0.00137	1.66	48.24%	0.00104	0.02439	0.0591
84725	03OCT2008	-0.00070	45.10%	-0.00059	0.37	50.20%	0.00090	0.02976	-0.4230
85047	03OCT2008	-0.00171	41.57%	-0.00158	0.44	50.98%	0.00101	0.03131	0.0797
85198	03OCT2008	-0.00065	47.06%	-0.00028	1.19	43.92%	0.00105	0.02863	-0.0129
85299	03OCT2008	0.00028	48.24%	0.00074	1.49	49.02%	0.00097	0.02473	-0.1548
85332	03OCT2008	-0.00001	45.10%	0.00006	0.23	50.59%	0.00020	0.01389	0.0057
85406	03OCT2008	-0.00337	41.57%	-0.00295	1.35	48.24%	0.00124	0.03068	0.0625
85453	03OCT2008	-0.00109	38.34%	-0.00112	-0.11	49.41%	0.00151	0.03886	-0.4771
85559	03OCT2008	-0.00287	46.67%	-0.00254	1.07	51.76%	0.00270	0.05021	-0.0077
85656	03OCT2008	0.00018	44.66%	0.00012	-0.17	51.78%	0.00024	0.01533	0.0020
85725	03OCT2008	-0.00194	43.92%	-0.00196	-0.05	53.73%	0.00104	0.03238	-0.2962
85728	03OCT2008	-0.00067	45.88%	-0.00066	0.04	50.98%	0.00070	0.02645	-0.2992
85741	03OCT2008	-0.00107	47.84%	-0.00069	1.23	46.67%	0.00091	0.02584	0.0182
85751	03OCT2008	-0.00310	47.06%	-0.00297	0.42	52.94%	0.00087	0.02914	-0.1039
85829	03OCT2008	-0.00048	45.49%	-0.00045	0.08	54.12%	0.00062	0.02485	-0.3037

* First order autocorrelation of market model abnormal returns

Eventus (R) Software from Cowan Research, L.C.

Parameter Estimates and Estimation Period Statistics

Market Index=Value

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PERMNO	Event Date	Mean Total Return	% of Raw Returns >0	Alpha	Beta	Market Model Residuals>0	Total Return Variance	Residual Standard Deviation	Autocorrelation*
85832	03OCT2008	-0.00243	44.31%	-0.00196	1.52	50.20%	0.00144	0.03267	0.0284
85857	03OCT2008	-0.00040	45.10%	-0.00026	0.47	48.24%	0.00038	0.01849	0.0234
85875	03OCT2008	0.00091	45.88%	0.00143	1.70	45.10%	0.00090	0.02086	-0.0191
85966	03OCT2008	-0.00165	45.88%	-0.00159	0.18	53.33%	0.00140	0.03741	-0.2575
85980	03OCT2008	-0.00157	40.39%	-0.00150	0.23	50.20%	0.00034	0.01836	-0.2041
85994	03OCT2008	0.00108	46.67%	0.00151	1.39	47.84%	0.00078	0.02157	-0.0056
86004	03OCT2008	-0.00040	44.31%	0.00023	2.06	42.35%	0.00186	0.03427	-0.0131
86157	03OCT2008	-0.00105	44.31%	-0.00052	1.73	44.31%	0.00175	0.03549	0.0916
86199	03OCT2008	-0.00064	47.45%	-0.00039	0.80	47.45%	0.00174	0.04048	-0.1017
86300	03OCT2008	-0.00190	42.23%	-0.00192	-0.08	54.18%	0.00271	0.05218	-0.4070
86302	03OCT2008	-0.00186	41.96%	-0.00141	1.45	49.41%	0.00130	0.03094	-0.1372
86382	03OCT2008	-0.00022	45.88%	0.00021	1.38	48.24%	0.00101	0.02647	-0.1838
86437	03OCT2008	-0.00394	40.00%	-0.00343	1.68	50.98%	0.00202	0.03955	0.0591
86440	03OCT2008	0.00119	47.84%	0.00164	1.47	43.14%	0.00117	0.02858	0.0090
86497	03OCT2008	-0.00044	40.00%	-0.00040	0.15	48.63%	0.00067	0.02577	-0.2662
86512	03OCT2008	-0.00512	42.35%	-0.00457	1.79	47.84%	0.00236	0.04291	-0.0362
86526	03OCT2008	-0.00135	43.53%	-0.00127	0.24	52.16%	0.00141	0.03744	-0.1888
86531	03OCT2008	-0.00146	39.61%	-0.00136	0.33	45.10%	0.00072	0.02662	-0.1247
86566	03OCT2008	0.00036	45.49%	0.00037	0.02	43.92%	0.00053	0.02305	-0.1553
86566	03OCT2008	0.00036	45.49%	0.00037	0.02	43.92%	0.00053	0.02305	-0.1553
86574	03OCT2008	-0.00015	45.88%	0.00043	1.89	46.27%	0.00186	0.03576	-0.1465
86685	03OCT2008	-0.00480	38.43%	-0.00418	2.02	47.06%	0.00242	0.04197	0.1163
86719	03OCT2008	-0.00345	39.22%	-0.00296	1.58	47.45%	0.00176	0.03681	0.0470
86793	03OCT2008	0.00011	42.75%	0.00027	0.49	46.67%	0.00083	0.02812	-0.2484
86793	03OCT2008	0.00011	42.75%	0.00027	0.49	46.67%	0.00083	0.02812	-0.2484
86868	03OCT2008	0.00027	49.02%	0.00081	1.76	45.10%	0.00085	0.01864	0.0157
86965	03OCT2008	0.00042	46.27%	0.00061	0.61	43.92%	0.00064	0.02422	-0.0660
87020	03OCT2008	0.00086	45.49%	0.00126	1.31	48.63%	0.00102	0.02713	0.1015
87114	03OCT2008	-0.00213	43.53%	-0.00193	0.64	50.59%	0.00166	0.03994	0.0997
87318	03OCT2008	-0.00212	41.96%	-0.00213	-0.03	53.33%	0.00093	0.03063	-0.2435
87476	03OCT2008	-0.00022	43.14%	-0.00020	0.05	46.27%	0.00033	0.01829	-0.1317
87525	03OCT2008	-0.00193	44.31%	-0.00185	0.26	53.73%	0.00065	0.02531	-0.2341
87614	03OCT2008	0.00086	53.33%	0.00133	1.53	46.27%	0.00116	0.02796	0.0885

* First order autocorrelation of market model abnormal returns

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Parameter Estimates and Estimation Period Statistics

Market Index=Value

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PERMNO	Event Date	Mean Total Return	% of Raw Returns >0	Alpha	Beta	Market Model Residuals>0	Total Return Variance	Residual Standard Deviation	Autocorrelation*
87652	03OCT2008	-0.00100	48.63%	-0.00095	0.15	55.29%	0.00059	0.02416	-0.1234
87843	03OCT2008	-0.00189	45.88%	-0.00178	0.38	53.73%	0.00030	0.01669	-0.0787
88197	03OCT2008	-0.00017	46.67%	0.00032	1.59	47.06%	0.00106	0.02538	0.0820
88280	03OCT2008	0.00024	48.63%	0.00064	1.31	48.63%	0.00090	0.02497	-0.0843
88341	03OCT2008	-0.00105	44.27%	-0.00102	0.10	52.17%	0.00103	0.03218	-0.3698
88635	03OCT2008	-0.00138	47.84%	-0.00136	0.06	54.51%	0.00105	0.03239	-0.2799
88797	03OCT2008	-0.00125	45.49%	-0.00117	0.26	51.76%	0.00048	0.02170	0.0868
88820	03OCT2008	0.00020	43.53%	0.00029	0.29	45.10%	0.00055	0.02329	-0.1035
88908	03OCT2008	-0.00028	43.92%	-0.00012	0.53	47.45%	0.00102	0.03127	-0.0676
88912	03OCT2008	-0.00129	38.43%	-0.00065	2.08	44.71%	0.00317	0.04977	0.1254
88912	03OCT2008	-0.00129	38.43%	-0.00065	2.08	44.71%	0.00317	0.04977	0.1254
88944	03OCT2008	0.00200	45.49%	0.00263	2.05	46.67%	0.00153	0.02904	-0.0067
88944	03OCT2008	0.00200	45.49%	0.00263	2.05	46.67%	0.00153	0.02904	-0.0067
88965	03OCT2008	-0.00114	41.96%	-0.00108	0.20	49.02%	0.00084	0.02898	-0.2745
88970	03OCT2008	0.00019	48.24%	0.00027	0.29	47.84%	0.00080	0.02801	-0.0384
89100	03OCT2008	-0.00082	44.31%	-0.00083	-0.04	47.45%	0.00088	0.02979	-0.0502
89109	03OCT2008	-0.00015	41.57%	-0.00018	-0.11	49.80%	0.00176	0.04200	-0.4204
89278	03OCT2008	-0.00133	49.02%	-0.00121	0.39	54.12%	0.00100	0.03130	-0.2667
89292	03OCT2008	-0.00043	45.49%	-0.00027	0.51	49.80%	0.00052	0.02185	-0.2214
89323	03OCT2008	-0.00205	43.53%	-0.00150	1.78	47.06%	0.00184	0.03641	0.0352
89395	03OCT2008	0.00077	44.31%	0.00130	1.75	45.10%	0.00119	0.02629	0.0336
89424	03OCT2008	-0.00315	41.57%	-0.00311	0.15	52.55%	0.00114	0.03381	-0.0427
89425	03OCT2008	0.00004	44.71%	0.00031	0.86	47.84%	0.00113	0.03175	-0.2249
89440	03OCT2008	-0.00091	45.49%	-0.00079	0.38	49.41%	0.00101	0.03152	-0.0281
89463	03OCT2008	-0.00385	42.35%	-0.00283	3.31	48.24%	0.00497	0.05646	-0.2064
89481	03OCT2008	-0.00174	39.22%	-0.00164	0.34	50.20%	0.00088	0.02938	-0.1569
89482	03OCT2008	-0.00165	43.14%	-0.00156	0.29	51.37%	0.00056	0.02341	-0.3652
89484	03OCT2008	-0.00086	45.10%	-0.00089	-0.09	50.20%	0.00063	0.02504	-0.1472
89524	03OCT2008	-0.00065	47.84%	-0.00031	1.12	48.63%	0.00095	0.02726	-0.0471
89527	03OCT2008	-0.00245	42.35%	-0.00199	1.49	48.24%	0.00186	0.03873	-0.0715
89530	03OCT2008	-0.00433	40.78%	-0.00391	1.36	50.59%	0.00178	0.03851	-0.1400
89573	03OCT2008	-0.00053	41.96%	-0.00036	0.55	48.63%	0.00076	0.02680	-0.1219
89576	03OCT2008	-0.00127	41.96%	-0.00123	0.13	51.76%	0.00222	0.04717	-0.4719

* First order autocorrelation of market model abnormal returns

Eventus (R) Software from Cowan Research, L.C.

Parameter Estimates and Estimation Period Statistics

Market Index=Value

(continued)

PERMNO	Event Date	Mean Total Return	% of Raw Returns >0	Alpha	Beta	Market Model Residuals>0	Total Return Variance	Residual Standard Deviation	Autocorrelation*
89615	03OCT2008	-0.00129	37.65%	-0.00125	0.14	51.76%	0.00132	0.03641	-0.1469
89642	03OCT2008	-0.00187	38.82%	-0.00181	0.19	50.20%	0.00076	0.02753	0.0103
89643	03OCT2008	-0.00024	41.90%	-0.00020	0.15	47.04%	0.00122	0.03488	-0.2817
89736	03OCT2008	0.00113	46.67%	0.00161	1.58	47.06%	0.00124	0.02891	-0.0371
89740	03OCT2008	0.00053	48.24%	0.00056	0.10	48.24%	0.00090	0.03001	-0.3165
89801	03OCT2008	-0.00160	41.96%	-0.00138	0.71	48.24%	0.00106	0.03133	-0.1617
89826	03OCT2008	-0.00051	47.45%	-0.00008	1.39	45.10%	0.00088	0.02386	-0.1440
89832	03OCT2008	-0.00223	40.00%	-0.00235	-0.39	53.33%	0.00127	0.03532	-0.2403
89938	03OCT2008	-0.00071	46.25%	-0.00063	0.37	52.17%	0.00092	0.03001	-0.3867
90082	03OCT2008	-0.00039	40.39%	-0.00045	-0.21	45.49%	0.00229	0.04782	-0.4784
90090	03OCT2008	-0.00012	43.53%	0.00033	1.49	45.49%	0.00101	0.02539	0.0533
90358	03OCT2008	-0.00182	39.53%	-0.00176	0.23	54.55%	0.00073	0.02686	-0.1794
90474	03OCT2008	-0.00042	46.64%	-0.00022	0.41	53.36%	0.00231	0.04792	-0.4093
90534	03OCT2008	0.00150	49.80%	0.00152	0.05	47.06%	0.00067	0.02600	-0.1535
90591	03OCT2008	0.00058	49.80%	0.00104	1.49	47.06%	0.00148	0.03345	-0.0684
90710	03OCT2008	-0.00038	43.53%	-0.00025	0.43	49.02%	0.00129	0.03556	-0.3173
90752	03OCT2008	-0.00713	44.71%	-0.00636	2.49	51.76%	0.00770	0.08199	0.0121
90776	03OCT2008	-0.00176	41.96%	-0.00119	1.87	47.45%	0.00223	0.04084	-0.0867
90811	03OCT2008	-0.00137	42.75%	-0.00127	0.30	50.20%	0.00281	0.05295	-0.4554
90862	03OCT2008	-0.00084	45.49%	-0.00079	0.17	52.16%	0.00066	0.02561	-0.0190
90948	03OCT2008	-0.00018	43.14%	0.00036	1.76	47.45%	0.00220	0.04122	-0.0962
90953	03OCT2008	-0.00041	44.71%	-0.00036	0.18	49.41%	0.00022	0.01462	-0.1734
90983	03OCT2008	-0.00098	44.31%	-0.00092	0.20	49.02%	0.00136	0.03681	-0.1139
91077	03OCT2008	0.00009	40.39%	0.00015	0.21	47.06%	0.00241	0.04909	-0.4001
91171	03OCT2008	0.00041	42.35%	0.00038	-0.07	43.53%	0.00184	0.04303	-0.3143
91187	03OCT2008	0.00020	41.04%	0.00021	0.04	45.82%	0.00275	0.05255	-0.4252
91274	03OCT2008	-0.00016	37.85%	-0.00009	0.18	48.21%	0.00194	0.04410	-0.3853
91356	03OCT2008	0.00137	46.67%	0.00169	1.05	45.88%	0.00062	0.02091	-0.1545
91369	03OCT2008	-0.00116	45.88%	-0.00106	0.33	49.41%	0.00139	0.03705	0.1064

91408	03OCT2008	-0.00141	42.75%	-0.00139	0.06	53.33%	0.00085	0.02925	-0.1479
91431	03OCT2008	0.00017	45.10%	0.00021	0.12	47.06%	0.00090	0.03000	-0.1288
91446	03OCT2008	-0.00210	40.00%	-0.00213	-0.11	67.45%	0.00026	0.01624	-0.0628
91472	03OCT2008	-0.00030	40.00%	-0.00032	-0.06	46.27%	0.00055	0.02347	-0.1271

* First order autocorrelation of market model abnormal returns

Eventus (R) Software from Cowan Research, L.C.

Parameter Estimates and Estimation Period Statistics

Market Index=Value

(continued)

PERMNO	Event Date	Mean Total Return	% of Raw Returns >0	Alpha	Beta	Market Model Residuals>0	Total Return Variance	Residual Standard Deviation	Autocorrelation*
91608	03OCT2008	-0.00162	35.97%	-0.00161	0.04	57.31%	0.00097	0.03121	-0.2565
91609	03OCT2008	-0.00024	44.71%	-0.00021	0.11	47.84%	0.00047	0.02162	-0.3680
91855	03OCT2008	0.00147	49.41%	0.00201	1.75	46.67%	0.00111	0.02477	-0.0728
91897	03OCT2008	-0.00011	43.14%	-0.00006	0.16	47.45%	0.00212	0.04608	-0.1774
91908	03OCT2008	0.00010	44.66%	0.00012	0.10	47.04%	0.00074	0.02731	-0.2739
92121	03OCT2008	-0.00112	47.06%	-0.00043	2.24	48.24%	0.00159	0.02771	-0.0417
92318	03OCT2008	-0.00030	45.81%	-0.00008	0.31	48.77%	0.00079	0.02785	-0.0677
92593	03OCT2008	-0.00146	46.81%	-0.00171	0.67	53.19%	0.00117	0.03333	-0.2769
92807	03OCT2008	-0.00042	45.88%	-0.00034	0.26	49.80%	0.00105	0.03236	-0.3474
Mean		-0.00093	44.34%	-0.00062	0.99	48.29%	0.00127	0.03052	-0.0911
Median		-0.00070	44.31%	-0.00052	1.23	48.02%	0.00106	0.02845	-0.0665

* First order autocorrelation of market model abnormal returns

Eventus (R) Software from Cowan Research, L.C.

Market Model, Value Weighted Index

Day	N	Mean Abnormal Return	Positive: Negative	Patell Z	Portfolio Time-Series (CDA) t	Generalized Sign Z
-30	241	-1.44%	55:186<<<	-8.179***	-1.330\$	-7.913***
-29	241	0.59%	149:92>>>	3.609***	0.541	4.204***
-28	241	-0.25%	111:130	-1.611\$	-0.231	-0.694
-27	241	0.02%	130:111>	0.399	0.019	1.755*
-26	240	0.10%	108:132	0.448	0.088	-1.021
-25	241	0.79%	152:89>>>	4.280***	0.726	4.591***
-24	241	0.98%	170:71>>>	4.735***	0.902	6.912***
-23	241	2.41%	198:43>>>	12.657***	2.224*	10.521***
-22	241	2.01%	190:51>>>	10.409***	1.852*	9.490***
-21	241	0.75%	156:85>>>	3.551***	0.692	5.107***
-20	241	1.21%	162:79>>>	6.361***	1.112	5.880***
-19	241	1.16%	166:75>>>	6.140***	1.071	6.396***
-18	241	1.34%	169:72>>>	7.103***	1.239	6.783***
-17	241	-1.39%	85:156<<<	-6.986***	-1.285\$	-4.046***
-16	241	-0.49%	92:149<<<	-2.722**	-0.453	-3.143***
-15	241	0.62%	133:108>	3.189***	0.575	2.142*
-14	241	0.78%	146:95>>>	3.936***	0.718	3.818***
-13	241	2.52%	161:80>>>	13.432***	2.323*	5.751***
-12	241	0.05%	136:105>>	-0.444	0.048	2.529**
-11	241	6.15%	175:66>>>	30.478***	5.671***	7.556***

-10	241	1.02%	129:112)	6.431***	0.938	1.626\$
-9	241	-1.99%	89:152<<<	-10.820***	-1.838*	-3.530***
-8	241	1.09%	148:93>>>	5.210***	1.001	4.076***
-7	241	-0.08%	117:124	-0.955	-0.071	0.079
-6	241	-0.70%	86:155<<<	-3.782***	-0.642	-3.917***
-5	241	0.52%	135:106>>	3.590***	0.476	2.400**
-4	241	1.86%	147:94>>>	8.851***	1.717*	3.947***
-3	241	-1.17%	95:146<<	-5.104***	-1.075	-2.756**
-2	241	2.65%	159:82>>>	13.621***	2.449**	5.494***
-1	241	3.75%	197:44>>>	18.603***	3.459***	10.392***
0	241	0.10%	130:111>	-0.414	0.091	1.755*
+1	241	1.24%	140:101>>	7.636***	1.142	3.044**
+2	241	0.17%	130:111>	-0.635	0.156	1.755*
+3	241	-1.03%	94:147<<	-5.722***	-0.948	-2.885**
+4	241	-1.43%	110:131	-7.446***	-1.323\$	-0.823
+5	241	7.00%	167:74>>>	38.193***	6.454***	6.525***
+6	241	-5.72%	65:176<<<	-25.205***	-5.274***	-6.624***
+7	241	5.45%	164:77>>>	26.819***	5.025***	6.138***

The symbols \$,*,**, and *** denote statistical significance at the 0.10, 0.05, 0.01 and 0.001 levels, respectively, using a generic one-tail test. The symbols (< or >), > etc. correspond to \$,* and show the direction and significance of the generalized sign test.

Eventus (R) Software from Cowan Research, L.C.

Market Model, Value Weighted Index

Day	N	Mean Abnormal Return	Positive: Negative	Patell Z	Portfolio Time-Series (CDA) t	Generalized Sign Z
+8	241	4.48%	180:61>>>	21.514***	4.132***	8.201***
+9	241	0.36%	100:141<	2.439**	0.332	-2.112*
+10	240	-1.16%	92:148<<	-7.335***	-1.074	-3.087**
+11	241	-3.70%	51:190<<<	-19.304***	-3.413***	-8.428***
+12	241	0.96%	154:87>>>	5.384***	0.881	4.849***
+13	241	2.88%	176:65>>>	12.966***	2.657**	7.685***
+14	241	-1.84%	84:157<<<	-9.976***	-1.700*	-4.174***
+15	241	1.23%	154:87>>>	6.842***	1.135	4.849***
+16	241	1.79%	163:78>>>	9.307***	1.648*	6.009***
+17	241	-3.44%	76:165<<<	-15.039***	-3.176***	-5.206***
+18	241	-0.10%	115:126	-1.772*	-0.091	-0.178
+19	241	-0.56%	97:144<<	-3.391***	-0.521	-2.499**
+20	241	1.45%	159:82>>>	8.973***	1.342\$	5.494***
+21	241	0.76%	151:90>>>	3.206***	0.702	4.462***
+22	241	-2.17%	67:174<<<	-10.874***	-2.001*	-6.366***
+23	241	0.67%	135:106>>	2.225*	0.617	2.400**
+24	241	2.38%	176:65>>>	12.043***	2.194*	7.685***
+25	241	-1.63%	63:178<<<	-8.649***	-1.501\$	-6.881***
+26	241	-0.24%	101:140<	-2.422**	-0.222	-1.983*
+27	241	1.32%	166:75>>>	7.252***	1.216	6.396***
+28	241	0.72%	158:83>>>	4.083***	0.665	5.365***
+29	241	-1.57%	75:166<<<	-8.062***	-1.444\$	-5.335***
+30	241	-0.42%	128:113)	-1.736*	-0.386	1.497\$

The symbols \$,*,**, and *** denote statistical significance at the 0.10, 0.05, 0.01 and 0.001 levels, respectively, using a generic one-tail test. The symbols (< or >), > etc. correspond to \$,* and show the direction and significance of the generalized sign test.

Eventus (R) Software from Cowan Research, L.C.

Market Model, Value Weighted Index

Days	N	Mean Cumulative Abnormal Return	Precision Weighted CAAR	Positive: Negative	Patell Z	Portfolio Time-Series (CDA) t	Generalized Sign Z
(0,0)	241	0.10%	-0.08%	130:111>	-0.414	0.091	1.755*
(0,+1)	241	1.34%	1.35%	130:111>	5.107***	0.872	1.755*
(0,+5)	241	6.04%	5.74%	150:91>>>	12.905***	2.275*	4.333***
(-9,+5)	241	11.98%	11.24%	165:76>>>	15.705***	2.853**	6.267***

The symbols \$,*,**, and *** denote statistical significance at the 0.10, 0.05, 0.01 and 0.001 levels, respectively, using a generic one-tail test. The symbols (< or >), > etc. correspond to \$,* and show the direction and significance of the generalized sign test.

Eventus (R) Software from Cowan Research, L.C.

Market Adjusted Returns, Value Weighted Index

Day	N	Mean Abnormal Return	Positive: Negative	Patell Z	Portfolio Time-Series (CDA) t	Generalized Sign Z
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-30	241	-1.51%	49:192<<<	-8.053***	-1.391\$	-8.181***
-29	241	0.51%	142:99>>>	3.104***	0.473	3.828***
-28	241	-0.29%	94:147<<	-1.703*	-0.269	-2.370**
-27	241	-0.05%	123:118)	0.083	-0.043	1.375\$
-26	240	0.03%	118:122	0.087	0.024	0.791
-25	241	0.70%	138:103>>>	3.669***	0.650	3.312***
-24	241	0.93%	166:75>>>	4.336***	0.857	6.927***
-23	241	2.36%	195:46>>>	11.940***	2.174*	10.672***
-22	241	1.95%	191:50>>>	9.731***	1.797*	10.155***
-21	241	0.72%	140:101>>>	3.603***	0.665	3.570***
-20	241	1.14%	150:91>>>	5.776***	1.051	4.861***
-19	241	1.08%	146:95>>>	5.440***	0.998	4.345***
-18	241	1.32%	155:86>>>	7.109***	1.218	5.507***
-17	241	-1.46%	81:160<<<	-7.033***	-1.351\$	-4.049***
-16	241	-0.57%	97:144<	-2.892**	-0.522	-1.983*
-15	241	0.56%	128:113>	2.704**	0.512	2.020*
-14	241	0.77%	160:81>>>	4.392***	0.709	6.152***
-13	241	2.44%	149:92>>>	12.529***	2.250*	4.732***
-12	241	0.04%	126:115>	0.074	0.038	1.762*
-11	241	6.04%	151:90>>>	29.175***	5.568***	4.990***
-10	241	0.90%	122:119	5.114***	0.833	1.246
-9	241	-2.01%	103:138	-10.142***	-1.857*	-1.208
-8	241	1.04%	145:96>>>	4.834***	0.960	4.215***
-7	241	-0.14%	114:127	-1.117	-0.125	0.213
-6	241	-0.78%	86:155<<<	-4.003***	-0.717	-3.403***
-5	241	0.46%	133:108>>	3.183***	0.421	2.666**
-4	241	1.89%	146:95>>>	10.115***	1.747*	4.345***
-3	241	-1.28%	90:151<<	-5.964***	-1.181	-2.887**
-2	241	2.60%	162:79>>>	12.728***	2.398**	6.411***
-1	241	3.74%	196:45>>>	18.535***	3.449***	10.801***
0	241	0.05%	123:118)	-0.374	0.048	1.375\$
+1	241	1.22%	141:100>>>	7.692***	1.129	3.699***
+2	241	0.17%	125:116)	0.118	0.159	1.633\$
+3	241	-1.08%	95:146<	-5.264***	-0.993	-2.241*
+4	241	-1.41%	113:128	-6.828***	-1.304\$	0.083
+5	241	6.95%	170:71>>>	36.537***	6.410***	7.444***
+6	241	-5.91%	46:195<<<	-29.629***	-5.452***	-8.568***
+7	241	5.40%	160:81>>>	24.972***	4.977***	6.152***

The symbols \$,*,**, and *** denote statistical significance at the 0.10, 0.05, 0.01 and 0.001 levels, respectively, using a generic one-tail test. The symbols (< or >), > etc. correspond to \$,* and show the direction and significance of the generalized sign test.

Eventus (R) Software from Cowan Research, L.C.

Market Adjusted Returns, Value Weighted Index

Day	N	Mean Abnormal Return	Positive: Negative	Patell Z	Portfolio Time-Series (CDA) t	Generalized Sign Z
+8	241	4.52%	185:56>>>	23.377***	4.169***	9.380***
+9	241	0.25%	114:127	1.882*	0.232	0.213
+10	240	-1.23%	92:148<<	-7.482***	-1.130	-2.573**
+11	241	-3.81%	36:205<<<	-19.534***	-3.519***	-9.859***
+12	241	0.93%	141:100>>>	5.199***	0.857	3.699***
+13	241	2.89%	176:65>>>	13.590***	2.662**	8.218***
+14	241	-1.91%	81:160<<<	-9.730***	-1.759*	-4.049***
+15	241	1.21%	159:82>>>	6.929***	1.112	6.023***
+16	241	1.77%	162:79>>>	9.209***	1.630\$	6.411***
+17	241	-3.61%	80:161<<<	-17.479***	-3.334***	-4.178***
+18	241	-0.16%	108:133	-1.858*	-0.150	-0.562
+19	241	-0.66%	102:139(-3.796***	-0.612	-1.337\$
+20	241	1.37%	160:81>>>	7.896***	1.265	6.152***
+21	241	0.70%	148:93>>>	2.943**	0.645	4.603***
+22	241	-2.28%	69:172<<<	-11.414***	-2.100*	-5.598***
+23	241	0.66%	108:133	2.598**	0.612	-0.562
+24	241	2.37%	180:61>>>	12.233***	2.188*	8.735***
+25	241	-1.72%	66:175<<<	-8.820***	-1.586\$	-5.986***
+26	241	-0.29%	113:128	-2.293*	-0.265	0.083
+27	241	1.28%	162:79>>>	6.994***	1.184	6.411***
+28	241	0.72%	143:98>>>	4.569***	0.664	3.957***
+29	241	-1.71%	94:147<<	-9.044***	-1.573\$	-2.370**
+30	241	-0.43%	117:124	-1.650*	-0.398	0.600

The symbols \$,*,**, and *** denote statistical significance at the 0.10, 0.05, 0.01 and 0.001 levels, respectively, using a generic one-tail test. The symbols (< or >), > etc. correspond to \$,* and show the direction and significance of the generalized sign test.

Eventus (R) Software from Cowan Research, L.C.

Market Adjusted Returns, Value Weighted Index

Days	N	Mean Cumulative Abnormal Return	Precision Weighted CAAR	Positive: Negative	Patell Z	Portfolio Time-Series (CDA) t	Generalized Sign Z
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(0, 0)	241	0.05%	-0.08%	123:118)	-0.374	0.048	1.375\$
(0, +1)	241	1.28%	1.52%	141:100>>>	5.174***	0.832	3.699***
(0, +5)	241	5.91%	6.63%	172:69>>>	13.015***	2.225*	7.702***
(-9, +5)	241	11.43%	12.48%	180:61>>>	15.505***	2.722**	8.735***

The symbols \$,*,**, and *** denote statistical significance at the 0.10, 0.05, 0.01 and 0.001 levels, respectively, using a generic one-tail test. The symbols (< or > etc. correspond to \$,* and show the direction and significance of the generalized sign test.