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.

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

Results of Daily Security Return Data Input

PERMNO	Name on Event Date	Event Date	Estimation Period Returns <=255	Event Period Returns <=61	Reason if no useable returns
10002	BANCTRUST FINANCIAL GROUP INC	Friday, December 19, 2008	255	61	
10205	L S B CORP	Friday, December 12, 2008	255	61	
10232	ELMIRA SAVINGS BANK FSB NY	Friday, December 19, 2008	255	61	
10297	NEW HAMPSHIRE THRIFT BNCSHRS IN	Friday, January 16, 2009	255	61	
10375	T C F FINANCIAL CORP	Friday, November 14, 2008	255	61	
10629	F N B CORP PA	Friday, February 27, 2009	255	61	
10892	WSFS FINANCIAL CORP	Friday, January 23, 2009	255	61	
10913	FARMERS CAPITAL BANK CORP	Friday, January 9, 2009	255	61	
10932	WEBSTER FINL CORP WATERBURY CON	Friday, November 21, 2008	255	61	
11056	STERLING FINANCIAL CORP WASH	Friday, December 5, 2008	255	61	
11293	WESBANCO INC	Friday, December 5, 2008	255	61	
11506	FIDELITY BANCORP INC	Friday, December 12, 2008	252	61	
11506	FIDELITY BANCORP INC	Friday, May 29, 2009	252	61	
11513	FIRST FINANCIAL SERVICE CORP	Friday, January 9, 2009	255	61	
11565	HORIZON BANCORP IND	Friday, December 19, 2008	251	61	
11628	CENTRAL PACIFIC FINANCIAL CORP	Friday, January 9, 2009	255	61	
11750	ROYAL BANCSHARES PA INC A	Friday, February 20, 2009	255	61	
11823	PROVIDENT BANKSHARES CORP	Friday, November 14, 2008	255	61	
11844	COMMUNITY TRUST BANCORP INC	Friday, January 9, 2009	255	61	
11866	INDIANA COMMUNITY BANCORP	Friday, December 12, 2008	253	61	
12068	OLD NATIONAL BANCORP	Friday, December 12, 2008	255	61	
12281	WAINWRIGHT BANK & TRUST CO BOST	Friday, December 19, 2008	255	61	
15318	ASSOCIATED BANC CORP	Friday, November 21, 2008	255	61	
16505	POPULAR INC	Friday, December 5, 2008	255	61	
20053	SYNOVUS FINANCIAL CORP	Friday, December 19, 2008	255	61	
20395	C V B FINANCIAL CORP	Friday, December 5, 2008	255	61	
23916	CITY NATIONAL CORP	Friday, November 21, 2008	255	61	
25081	COMERICA INC	Friday, November 14, 2008	255	61	
27254	STERLING BANCORP	Tuesday, December 23, 2008	255	61	
34746	FIFTH THIRD BANCORP	Wednesday, December 31, 2008	255	61	
35044	REGIONS FINANCIAL CORP NEW	Friday, November 14, 2008	255	61	
35167	FIRSTMERIT CORP	Friday, January 9, 2009	255	61	
35263	TRUSTMARK CORP	Friday, November 21, 2008	255	61	
35503	FIRST FINANCIAL HOLDINGS INC	Tuesday, December 23, 2008	255	61	
35917	FIRST MIDWEST BANCORP DE	Friday, December 5, 2008	255	61	
36346	1ST SOURCE CORP	Friday, January 23, 2009	255	61	
36397	FIRST HORIZON NATIONAL CORP	Friday, November 14, 2008	255	61	
38703	WELLS FARGO & CO NEW	Friday, October 3, 2008	255	61	
38703	WELLS FARGO & CO NEW	Friday, February 13, 2009	255	61	
42906	HUNTINGTON BANCSHARES INC	Friday, November 14, 2008	255	61	

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Results of Daily Security Return Data Input

PERMNO	Name on Event Date	Event Date	Estimation Period Returns <=255	Event Period Returns <=61	Reason if no useable returns
47896	JPMORGAN CHASE & CO	Tuesday, October 28, 2008	255	61	
47896	JPMORGAN CHASE & CO	Friday, July 31, 2009	255	61	
51263	MANITOWOC CO INC	Friday, January 16, 2009	255	61	
51706	MARSHALL & ILSLEY CORP NEW	Friday, November 14, 2008	255	61	
56611	NATIONAL PENN BANCSHARES INC	Friday, December 12, 2008	255	61	
58246	NORTHERN TRUST CORP	Friday, November 14, 2008	255	61	
59176	AMERICAN EXPRESS CO	Friday, January 9, 2009	255	61	
59408	BANK OF AMERICA CORP	Friday, October 3, 2008	255	61	
59408	BANK OF AMERICA CORP	Friday, January 9, 2009	255	61	
59408	BANK OF AMERICA CORP	Friday, January 16, 2009	255	61	
59408	BANK OF AMERICA CORP	Friday, April 17, 2009	255	61	
60442	P N C FINANCIAL SERVICES GRP IN	Wednesday, December 31, 2008	255	61	
64995	KEYCORP NEW	Friday, November 14, 2008	255	61	
66157	U S BANCORP DEL	Friday, November 14, 2008	255	61	
68144	SUNTRUST BANKS INC	Friday, November 14, 2008	255	61	
68144	SUNTRUST BANKS INC	Wednesday, December 31, 2008	255	61	
69032	MORGAN STANLEY DEAN WITTER & CO	Tuesday, October 28, 2008	255	61	
69586	SEACOAST BANKING CORP FLA	Friday, December 19, 2008	255	61	
70519	CITIGROUP INC	Friday, October 3, 2008	255	61	
71563	B B & T CORP	Friday, November 14, 2008	255	61	
72726	STATE STREET CORP	Friday, October 3, 2008	255	61	
73809	SUSQUEHANNA BANCSHARES INC PA	Friday, December 12, 2008	255	61	
75550	PARKVALE FINANCIAL CORP	Tuesday, December 23, 2008	255	61	
75556	NORTHEAST BANCORP	Friday, December 12, 2008	253	61	
75605	FIRST MERCHANTS CORP	Friday, February 20, 2009	255	61	
75773	COMMUNITY FINANCIAL CORP	Friday, December 19, 2008	255	61	
75906	GREAT SOUTHERN BANCORP INC	Friday, December 5, 2008	255	61	
76060	STATE BANCORP INC NY	Friday, December 5, 2008	255	61	
76266	PARK NATIONAL CORP	Tuesday, December 23, 2008	255	61	
76504	CATHAY GENERAL BANCORP	Friday, December 5, 2008	255	61	
76960	NORTHERN STATES FNCL CORP NEW	Friday, February 20, 2009	253	61	
77053	WHITNEY HOLDING CORP	Friday, December 19, 2008	255	61	
77181	INTEGRA BANK CORP	Friday, February 27, 2009	255	61	
77256	MAINSOURCE FINANCIAL GROUP INC	Friday, January 16, 2009	255	61	
77507	H F FINANCIAL CORP	Friday, November 21, 2008	255	61	
77585	PRINCETON NATIONAL BANCORP INC	Friday, January 23, 2009	255	61	
77679	COLUMBIA BANKING SYSTEM INC	Friday, November 21, 2008	255	61	
77783	ANCHOR BANCORP WISCONSIN INC	Friday, January 30, 2009	255	61	
77898	CASCADE FINANCIAL CORP	Friday, November 21, 2008	255	61	
78009	STERLING BANCSHARES INC	Friday, December 12, 2008	255	61	

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Results of Daily Security Return Data Input

PERMNO	Name on Event Date	Event Date	Estimation Period Returns <=255	Event Period Returns <=61	Reason if no useable returns
78903	PEOPLES BANCORP INC	Friday, January 30, 2009	255	61	
79080	CENTRAL VIRGINIA BANKSHARES INC	Friday, January 30, 2009	255	61	
79131	MIDSOUTH BANCORP INC	Friday, January 9, 2009	255	61	
79382	FIRST DEFIANCE FINANCIAL CORP	Friday, December 5, 2008	255	61	
79584	V I S T FINACIAL CORP	Friday, December 19, 2008	255	61	
79731	Q C R HOLDINGS INC	Friday, February 13, 2009	255	61	
79851	OLD SECOND BANCORP INC	Friday, January 16, 2009	255	61	
80072	VALLEY NATIONAL BANCORP	Friday, November 14, 2008	255	61	
80223	BOSTON PRIVATE FINL HLDS INC	Friday, November 21, 2008	255	61	
80498	AMERIS BANCORP	Friday, November 21, 2008	255	61	
80517	CARROLLTON BANCORP	Friday, February 13, 2009	253	61	
80569	PULASKI FINANCIAL CORP	Friday, January 16, 2009	255	61	
80625	F N B UNITED CORP	Friday, February 13, 2009	255	61	
80633	H M N FINANCIAL INC	Tuesday, December 23, 2008	255	61	
80816	NORTH CENTRAL BANCSHARES INC	Friday, January 9, 2009	253	61	
80990	FIDELITY SOUTHERN CORP NEW	Friday, December 19, 2008	255	61	
81055	CAPITAL ONE FINANCIAL CORP	Friday, November 14, 2008	255	61	
81546	COMMUNITY BANK SHRS INDIANA INC	Friday, May 29, 2009	255	61	
81564	IBERIABANK CORP	Friday, December 5, 2008	255	61	
81577	WASHINGTON FEDERAL INC	Friday, November 14, 2008	255	61	
81647	AMERICANWEST BANCORPORATION	Friday, October 3, 2008	255	61	
82107	WESTAMERICA BANCORPORATION	Friday, February 13, 2009	255	61	
82213	REDWOOD TRUST INC	Friday, January 9, 2009	255	61	
82213	REDWOOD TRUST INC	Friday, January 16, 2009	255	61	
82573	FLUSHING FINANCIAL CORP	Friday, December 19, 2008	255	61	
82575	BANNER CORP	Friday, November 21, 2008	255	61	
83030	WILMINGTON TRUST CORP	Friday, December 12, 2008	255	61	
83414	SANDY SPRING BANCORP INC	Friday, December 5, 2008	255	61	
83504	FIRST FEDERAL BANCSHARES ARK IN	Friday, March 6, 2009	255	61	
83551	PACIFIC CAPITAL BANCORP NEW	Friday, November 21, 2008	255	61	
83642	CENTER BANCORP INC	Friday, January 9, 2009	255	61	

83774	OCEANFIRST FINANCIAL CORP	Friday, January 16, 2009	255	61	
83903	SUN BANCORP INC NJ	Friday, January 9, 2009	255	61	
84129	ZIONS BANCORP	Friday, November 14, 2008	255	61	
84140	CENTRUE FINANCIAL CORP NEW	Friday, January 9, 2009	255	61	
84215	COMMUNITY WEST BANCSHARES	Friday, December 19, 2008	255	61	
84389	S C B T FINANCIAL CORP	Friday, January 16, 2009	255	61	
84397	UNITY BANCORP INC	Friday, December 5, 2008	255	61	
84636	WINTRUST FINANCIAL CORPORATION	Friday, December 19, 2008	255	61	
84725	CODORUS VALLEY BANCORP INC	Friday, January 9, 2009	255	61	

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Results of Daily Security Return Data Input

PERMNO	Name on Event Date	Event Date	Estimation Period Returns <=255	Event Period Returns <=61	Reason if no useable returns
85047	T I B FINANCIAL CORP	Friday, December 5, 2008	255	61	
85198	BANK OF THE OZARKS INC	Friday, December 12, 2008	255	61	
85299	LAKELAND FINANCIAL CORP	Friday, February 27, 2009	255	61	
85332	BAR HARBOR BANKSHARES	Friday, January 16, 2009	255	61	
85406	VIRGINIA COMMERCE BANCORP	Friday, December 12, 2008	255	61	
85453	ANNAPOLIS BANCORP INC	Friday, January 30, 2009	253	61	
85559	INTERVEST BANCSHARES CORP A	Tuesday, December 23, 2008	255	61	
85656	MID PENN BANCORP INC	Friday, December 19, 2008	253	61	
85725	C & F FINANCIAL CORP	Friday, January 9, 2009	255	61	
85728	EASTERN VIRGINIA BANKSHARES INC	Friday, January 9, 2009	255	61	
85741	NARA BANCORP INC	Friday, November 21, 2008	255	61	
85751	TIMBERLAND BANCORP INC	Tuesday, December 23, 2008	255	61	
85829	HOPFED BANCORP INC	Friday, December 12, 2008	255	61	
85832	MIDWEST BANC HOLDINGS INC	Friday, December 5, 2008	255	61	
85857	BANCORP RHODE ISLAND INC	Friday, December 19, 2008	255	61	
85875	INTERNATIONAL BANCSHARES CORP	Tuesday, December 23, 2008	255	61	
85966	COLONY BANKCORP INC	Friday, January 9, 2009	255	61	
85980	CITIZENS SOUTH BANKING CORP DEL	Friday, December 12, 2008	255	61	
85994	FIRST NIAGARA FINL GROUP INC NE	Friday, November 21, 2008	255	61	
86004	UMPQUA HOLDINGS CORP	Friday, November 14, 2008	255	61	
86157	COBIZ FINANCIAL INC	Friday, December 19, 2008	255	61	
86199	WASHINGTON BANKING COMPANY	Friday, January 16, 2009	255	61	
86300	PROVIDENT COMMUNITY BANCSHRS IN	Friday, March 13, 2009	253	61	
86302	HERITAGE COMMERCE CORP	Wednesday, November 5, 2008	255	61	
86382	FIRST BUSEY CORP	Friday, March 6, 2009	255	61	
86437	U C B H HOLDINGS INC	Friday, November 14, 2008	255	61	
86440	WILSHIRE BANCORP INC	Friday, December 12, 2008	255	61	
86497	E C B BANCORP INC	Friday, January 16, 2009	255	61	
86512	SUPERIOR BANCORP	Friday, December 5, 2008	255	61	
86526	CENTRAL FEDERAL CORP	Friday, December 5, 2008	255	61	
86531	METROCORP BANCSHARES INC	Friday, January 16, 2009	255	61	
86566	ALLIANCE FINANCIAL CORP NY	Friday, December 19, 2008	255	61	
86566	ALLIANCE FINANCIAL CORP NY	Friday, June 26, 2009	255	61	
86574	FIRST PLACE FINANCIAL CORP NM	Friday, March 13, 2009	255	61	
86685	CITIZENS REPUBLIC BANCORP INC	Friday, December 12, 2008	255	61	
86719	EAST WEST BANCORP INC	Friday, December 5, 2008	255	61	
86793	YADKIN VALLEY FINANCIAL CORP	Friday, January 16, 2009	255	61	
86793	YADKIN VALLEY FINANCIAL CORP	Friday, July 24, 2009	255	61	
86868	GOLDMAN SACHS GROUP INC	Tuesday, October 28, 2008	255	61	
86965	FINANCIAL INSTITUTIONS INC	Tuesday, December 23, 2008	255	61	

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Results of Daily Security Return Data Input

PERMNO	Name on Event Date	Event Date	Estimation Period Returns <=255	Event Period Returns <=61	Reason if no useable returns
87020	PRIVATEBANCORP INC	Friday, January 30, 2009	255	61	
87114	MERCANTILE BANK CORP	Friday, May 15, 2009	255	61	
87318	EAGLE BANCORP INC	Friday, December 5, 2008	255	61	
87476	BANK OF MARIN BANCORP	Friday, December 5, 2008	255	61	
87525	MUTUALFIRST FINL INC	Tuesday, December 23, 2008	255	61	
87614	LAKELAND BANCORP INC	Friday, February 6, 2009	255	61	
87652	L N B BANCORP INC	Friday, December 12, 2008	255	61	
87843	CADENCE FINANCIAL CORP	Friday, January 9, 2009	255	61	
88197	FULTON FINANCIAL CORP PA	Tuesday, December 23, 2008	255	61	
88280	BERKSHIRE HILLS BANCORP INC	Friday, December 19, 2008	255	61	
88341	HAWTHORN BANCSHARES INC	Friday, December 19, 2008	253	61	
88635	MIDDLEBURG FINANCIAL CORP	Friday, January 30, 2009	255	61	
88797	COMMONWEALTH BANKSHARES INC	Friday, May 22, 2009	255	61	
88820	PEAPACK GLADSTONE FINANCIAL COR	Friday, January 9, 2009	255	61	
88908	CENTERSTATE BANKS OF FLORIDA IN	Friday, November 21, 2008	255	61	
88912	INDEPENDENT BANK CORP MICH	Friday, December 12, 2008	255	61	

88912	INDEPENDENT BANK CORP MICH	Friday, January 9, 2009	255	61	
88944	FIRST COMMUNITY BANCSHARES INC	Friday, November 21, 2008	255	61	
88944	FIRST COMMUNITY BANCSHARES INC	Friday, May 15, 2009	255	61	
88965	FIRST CITIZENS BANC CORP	Friday, January 23, 2009	255	61	
88970	SHORE BANCSHARES INC	Friday, January 9, 2009	255	61	
89100	FIRSTBANK CORP	Friday, January 30, 2009	255	61	
89109	MACKINAC FINANCIAL CORP	Friday, April 24, 2009	255	61	
89278	SOUTHERN COMMUNITY FINCL CORP	Friday, December 5, 2008	255	61	
89292	STELLARONE CORP	Friday, December 19, 2008	255	61	
89323	UNITED COMMUNITY BANKS INC GA	Friday, December 5, 2008	255	61	
89395	PINNACLE FINANCIAL PARTNERS INC	Friday, December 12, 2008	255	61	
89424	SEVERN BANCORP INC MD	Friday, November 21, 2008	255	61	
89425	WEST BANCORPORATION INC	Wednesday, December 31, 2008	255	61	
89440	NEWBRIDGE BANCORP	Friday, December 12, 2008	255	61	
89463	C I T GROUP INC NEW	Tuesday, December 23, 2008	255	61	
89481	CRESCENT FINANCIAL CORP	Friday, January 9, 2009	255	61	
89482	FIRST PACTRUST BANCORP INC	Friday, November 21, 2008	255	61	
89484	MONARCH COMMUNITY BANCORP INC	Friday, February 6, 2009	255	61	
89524	CENTER FINANCIAL CORP	Friday, December 12, 2008	255	61	
89527	GREEN BANKSHARES INC	Tuesday, December 23, 2008	255	61	
89530	TAYLOR CAPITAL GROUP INC	Friday, November 21, 2008	255	61	
89573	PARKE BANCORP INC	Friday, January 30, 2009	255	61	
89576	VILLAGE BANK AND TRUST FINL COR	Friday, May 1, 2009	255	61	
89615	CAROLINA BANK HOLDINGS INC	Friday, January 9, 2009	255	61	

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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
89642	BRIDGE CAPITAL HOLDINGS	Tuesday, December 23, 2008	255	61	
89643	FIRST COMMUNITY CORP SC	Friday, November 21, 2008	253	61	
89736	HEARTLAND FINANCIAL USA INC	Friday, December 19, 2008	255	61	
89740	CENTRAL JERSEY BANCORP NJ	Tuesday, December 23, 2008	255	61	
89801	PREMIERWEST BANCORP	Friday, February 13, 2009	255	61	
89826	TEXAS CAPITAL BANCSHARES INC	Friday, January 16, 2009	255	61	
89832	FIRST COMMUNITY BANK CORP AMER	Tuesday, December 23, 2008	255	61	
89938	OLD LINE BANCSHARES	Friday, December 5, 2008	253	61	
90082	CENTRAL VALLEY COMM BANCORP	Friday, January 30, 2009	255	61	
90090	SIGNATURE BANK NEW YORK N Y	Friday, December 12, 2008	255	61	
90358	SOUTHERN FIRST BANCSHARES INC	Friday, January 16, 2009	253	61	
90474	CAROLINA TRUST BANK	Friday, February 6, 2009	255	61	
90534	CITIZENS & NORTHERN CORP	Friday, January 16, 2009	255	61	
90591	ENTERPRISE FINANCIAL SVCS CORP	Friday, December 19, 2008	255	61	
90710	PLUMAS BANCORP	Friday, January 30, 2009	255	61	
90752	DEERFIELD CAPITAL CORP	Friday, May 15, 2009	255	61	
90776	WESTERN ALLIANCE BANCORPORATION	Friday, November 21, 2008	255	61	
90811	F P B BANCORP INC	Friday, December 5, 2008	255	61	
90862	FIRST SECURITY GROUP INC	Friday, January 9, 2009	255	61	
90948	GUARANTY BANCORP	Friday, February 20, 2009	255	61	
90953	LEGACY BANCORP INC	Friday, January 30, 2009	255	61	
90983	PEOPLES BANCORP NC INC NEW	Tuesday, December 23, 2008	255	61	
91077	CONNECTICUT BANK & TRUST CO	Friday, December 19, 2008	255	61	
91171	COMMUNITY PARTNERS BANCORP	Friday, January 30, 2009	255	61	
91187	VALLEY FINANCIAL CORP VA	Friday, December 12, 2008	249	61	
91274	FIRST BANCSHARES INC MS	Friday, February 6, 2009	249	61	
91356	HOME BANCSHARES INC	Friday, January 16, 2009	255	61	
91369	TENNESSEE COMMERCE BANCORP INC	Friday, December 19, 2008	255	61	
91408	SUMMIT STATE BANK	Friday, December 19, 2008	255	61	
91431	HAMPTON ROADS BANKSHARES INC	Wednesday, December 31, 2008	255	61	
91446	COMMUNITY BANKERS TRUST CORP	Friday, December 19, 2008	255	61	
91472	PORTER BANCORP INC	Friday, November 21, 2008	255	61	
91608	CITIZENS FIRST CORP	Friday, December 19, 2008	253	61	
91609	CITIZENS CMNTY BANCORP INC MD	Tuesday, December 23, 2008	255	61	
91855	SIMMONS 1ST NATIONAL CORP A	Friday, October 3, 2008	255	61	
91897	FIRST CALIFORNIA FINL GROUP INC	Friday, December 19, 2008	255	61	
91908	STEWARDSHIP FINANCIAL CORP	Friday, January 30, 2009	251	61	
92121	DISCOVER FINANCIAL SERVICES	Friday, March 13, 2009	255	61	
92318	TOWNEBANK	Friday, December 12, 2008	252	61	
92593	MIDWESTONE FINANCIAL GRP INC NE	Friday, February 6, 2009	180	61	

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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
92807	AMERISERV FINANCIAL INC	Friday, December 19, 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 Res-iduals>0	Total Return Variance	Residual Standard Deviation	Autocor-relation*
38703	03OCT2008	0.00044	43.92%	0.00100	1.81	43.53%	0.00125	0.02685	0.0001
59408	03OCT2008	-0.00053	43.14%	0.00002	1.80	38.82%	0.00117	0.02530	0.2136
70519	03OCT2008	-0.00291	41.57%	-0.00229	2.01	47.84%	0.00112	0.02148	0.1680
72726	03OCT2008	0.00074	50.20%	0.00123	1.58	51.37%	0.00087	0.02147	-0.0449
81647	03OCT2008	-0.00781	42.75%	-0.00738	1.42	52.16%	0.00300	0.05183	-0.0045
91855	03OCT2008	0.00147	49.41%	0.00201	1.75	46.67%	0.00111	0.02477	-0.0728
47896	28OCT2008	-0.00019	45.10%	0.00014	1.74	44.31%	0.00101	0.02319	0.0720
69032	28OCT2008	-0.00115	44.31%	-0.00075	2.08	45.88%	0.00129	0.02464	0.1691
86868	28OCT2008	0.00013	48.63%	0.00046	1.74	46.27%	0.00083	0.01879	0.0277
86302	05NOV2008	-0.00132	43.14%	-0.00100	1.56	47.45%	0.00133	0.03080	-0.0926
10375	14NOV2008	-0.00024	47.06%	0.00048	1.83	43.14%	0.00154	0.03152	0.0429
11823	14NOV2008	-0.00339	43.53%	-0.00256	2.11	40.00%	0.00257	0.04299	0.2132
25081	14NOV2008	-0.00106	43.53%	-0.00030	1.93	45.88%	0.00149	0.02979	0.0172
35044	14NOV2008	-0.00260	45.88%	-0.00177	2.09	45.88%	0.00214	0.03788	0.1428
36397	14NOV2008	-0.00216	45.49%	-0.00126	2.28	48.24%	0.00278	0.04414	-0.0454
42906	14NOV2008	-0.00100	42.35%	-0.00013	2.19	45.10%	0.00309	0.04823	-0.0926
51706	14NOV2008	-0.00178	45.10%	-0.00105	1.84	49.41%	0.00128	0.02700	0.0859
58246	14NOV2008	0.00190	52.55%	0.00252	1.57	50.20%	0.00068	0.01673	-0.0802
64995	14NOV2008	-0.00253	44.31%	-0.00178	1.89	47.06%	0.00167	0.03307	0.1052
66157	14NOV2008	0.00081	48.24%	0.00138	1.46	47.45%	0.00069	0.01876	-0.0656
68144	14NOV2008	-0.00105	45.10%	-0.00035	1.77	44.71%	0.00144	0.03053	0.0472
71563	14NOV2008	0.00020	45.88%	0.00093	1.85	42.75%	0.00129	0.02721	0.1059
80072	14NOV2008	0.00018	43.92%	0.00068	1.28	49.02%	0.00074	0.02184	-0.0332
81055	14NOV2008	-0.00031	46.27%	0.00060	2.32	48.24%	0.00158	0.02668	0.0623
81577	14NOV2008	-0.00074	43.14%	-0.00015	1.49	45.10%	0.00083	0.02160	0.1593
84129	14NOV2008	-0.00179	43.53%	-0.00103	1.93	46.27%	0.00188	0.03580	0.1242
86004	14NOV2008	0.00017	45.88%	0.00102	2.15	43.14%	0.00200	0.03538	-0.0129
86437	14NOV2008	-0.00242	42.35%	-0.00172	1.76	49.80%	0.00219	0.04119	0.0674
10932	21NOV2008	-0.00173	45.88%	-0.00090	1.43	51.76%	0.00118	0.02836	0.1758
15318	21NOV2008	0.00002	44.71%	0.00099	1.68	48.24%	0.00111	0.02412	0.0620
23916	21NOV2008	0.00044	46.67%	0.00135	1.58	45.10%	0.00118	0.02685	-0.0643
35263	21NOV2008	0.00086	42.75%	0.00198	1.95	43.92%	0.00148	0.02779	0.0543
77507	21NOV2008	0.00007	46.27%	0.00011	0.07	50.20%	0.00042	0.02044	-0.3964
77679	21NOV2008	-0.00090	48.24%	0.00007	1.69	46.27%	0.00219	0.04086	-0.0917

* 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 Res-iduals>0	Total Return Variance	Residual Standard Deviation	Autocor-relation*
77898	21NOV2008	-0.00319	41.57%	-0.00280	0.67	50.59%	0.00101	0.03042	0.2658
80223	21NOV2008	-0.00250	45.88%	-0.00147	1.79	47.45%	0.00213	0.03914	-0.0162
80498	21NOV2008	0.00009	49.02%	0.00131	2.13	41.96%	0.00189	0.03245	-0.1093
82575	21NOV2008	-0.00117	40.00%	0.00001	2.05	44.71%	0.00242	0.04050	0.2671
83551	21NOV2008	0.00143	46.27%	0.00286	2.49	47.84%	0.00282	0.04089	0.1170
85741	21NOV2008	0.00021	48.24%	0.00097	1.32	48.24%	0.00110	0.02778	0.1123
85994	21NOV2008	0.00174	47.84%	0.00258	1.47	47.84%	0.00087	0.02182	0.0371
88908	21NOV2008	0.00078	47.06%	0.00122	0.75	48.24%	0.00121	0.03322	-0.0700
88944	21NOV2008	0.00059	43.92%	0.00162	1.79	46.67%	0.00137	0.02779	-0.0193
89424	21NOV2008	-0.00233	43.14%	-0.00227	0.12	52.16%	0.00110	0.03326	-0.0872
89482	21NOV2008	-0.00209	42.75%	-0.00184	0.44	51.76%	0.00067	0.02524	-0.3659
89530	21NOV2008	-0.00197	40.78%	-0.00116	1.40	43.92%	0.00228	0.04384	-0.1068
89643	21NOV2008	-0.00033	39.92%	-0.00025	0.16	46.25%	0.00142	0.03773	-0.2949
90776	21NOV2008	0.00176	43.53%	0.00316	2.44	43.53%	0.00400	0.05387	0.0855
91472	21NOV2008	-0.00016	41.96%	-0.00011	0.08	47.06%	0.00055	0.02348	-0.1409
11056	05DEC2008	-0.00012	46.27%	0.00188	2.34	43.53%	0.00447	0.05656	0.1586
11293	05DEC2008	0.00137	44.71%	0.00275	1.62	46.27%	0.00172	0.03343	-0.1235
16505	05DEC2008	-0.00014	41.57%	0.00118	1.54	42.35%	0.00211	0.03955	0.0742
20395	05DEC2008	0.00154	45.88%	0.00296	1.65	40.39%	0.00161	0.03126	0.0756
35917	05DEC2008	-0.00037	42.75%	0.00094	1.53	44.71%	0.00136	0.02863	0.0582
75906	05DEC2008	-0.00160	40.00%	-0.00057	1.20	45.10%	0.00182	0.03861	-0.0922

76060	05DEC2008	0.00008	48.24%	0.00066	0.67	49.41%	0.00083	0.02696	-0.2984
76504	05DEC2008	-0.00006	43.14%	0.00134	1.63	44.31%	0.00193	0.03633	0.1930
79382	05DEC2008	-0.00273	43.53%	-0.00227	0.54	54.51%	0.00093	0.02940	-0.1080
81564	05DEC2008	0.00072	47.84%	0.00180	1.26	47.84%	0.00097	0.02449	0.0220
83414	05DEC2008	-0.00067	46.27%	0.00040	1.25	47.84%	0.00101	0.02546	-0.0594
84397	05DEC2008	-0.00266	41.57%	-0.00243	0.27	49.41%	0.00154	0.03910	-0.3649
85047	05DEC2008	-0.00198	41.57%	-0.00165	0.38	50.20%	0.00107	0.03232	0.0850
85832	05DEC2008	-0.00278	43.53%	-0.00103	2.04	49.02%	0.00487	0.06250	-0.1853
86512	05DEC2008	-0.00457	41.18%	-0.00330	1.48	49.02%	0.00257	0.04545	-0.0275
86526	05DEC2008	-0.00079	44.31%	-0.00057	0.26	51.76%	0.00138	0.03697	-0.2004
86719	05DEC2008	-0.00219	40.78%	-0.00060	1.86	42.75%	0.00257	0.04211	0.0691
87318	05DEC2008	-0.00071	43.53%	-0.00048	0.27	48.63%	0.00136	0.03665	-0.2959

* 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 Res- iduals>0	Total Return Variance	Residual Standard Deviation	Autocor- relation*
87476	05DEC2008	0.00014	45.49%	0.00016	0.02	45.88%	0.00037	0.01939	-0.1743
89278	05DEC2008	-0.00144	48.24%	-0.00141	0.04	52.55%	0.00148	0.03850	-0.1952
89323	05DEC2008	-0.00110	45.10%	0.00058	1.96	47.84%	0.00255	0.04078	0.0909
89938	05DEC2008	0.00010	45.45%	-0.00019	-0.39	50.99%	0.00197	0.04406	-0.3789
90811	05DEC2008	-0.00171	42.35%	-0.00137	0.40	51.37%	0.00368	0.06048	-0.4249
10205	12DEC2008	-0.00114	48.24%	-0.00084	0.19	52.94%	0.00072	0.02673	-0.1529
11506	12DEC2008	0.00061	42.06%	0.00134	0.48	44.44%	0.00237	0.04816	-0.3568
11866	12DEC2008	-0.00164	49.41%	-0.00239	-0.49	51.38%	0.00164	0.03974	-0.3058
12068	12DEC2008	0.00088	48.63%	0.00290	1.29	43.92%	0.00120	0.02767	0.1006
56611	12DEC2008	-0.00005	45.49%	0.00249	1.62	42.75%	0.00172	0.03214	-0.0264
73809	12DEC2008	-0.00010	43.92%	0.00254	1.68	48.24%	0.00169	0.03103	-0.0307
75556	12DEC2008	-0.00131	45.45%	-0.00108	0.14	54.94%	0.00093	0.03044	-0.2862
78009	12DEC2008	-0.00001	45.49%	0.00229	1.46	45.49%	0.00167	0.03335	-0.1835
83030	12DEC2008	-0.00079	43.53%	0.00163	1.54	44.31%	0.00138	0.02766	-0.0544
85198	12DEC2008	-0.00036	46.67%	0.00122	1.01	45.49%	0.00131	0.03232	0.0721
85406	12DEC2008	-0.00304	42.35%	-0.00080	1.43	47.45%	0.00189	0.03697	-0.0365
85829	12DEC2008	-0.00084	43.92%	-0.00094	-0.06	54.90%	0.00070	0.02646	-0.3276
85980	12DEC2008	-0.00181	40.39%	-0.00166	0.09	49.41%	0.00040	0.02009	-0.1713
86440	12DEC2008	0.00085	48.24%	0.00314	1.46	43.53%	0.00157	0.03193	0.0123
86685	12DEC2008	-0.00489	40.78%	-0.00166	2.06	45.88%	0.00343	0.04837	0.1367
87652	12DEC2008	-0.00115	45.88%	-0.00223	-0.68	51.37%	0.00236	0.04741	-0.3737
88912	12DEC2008	-0.00109	41.96%	0.00177	1.82	42.35%	0.00381	0.05436	0.0306
89395	12DEC2008	0.00003	43.53%	0.00228	1.43	45.88%	0.00129	0.02753	-0.0251
89440	12DEC2008	-0.00267	45.10%	-0.00192	0.48	51.37%	0.00210	0.04521	0.0233
89524	12DEC2008	-0.00014	46.67%	0.00094	0.69	47.06%	0.00101	0.02981	-0.0292
90090	12DEC2008	-0.00053	42.35%	0.00127	1.15	43.53%	0.00122	0.02966	-0.0168
91187	12DEC2008	-0.00040	40.16%	-0.00038	0.02	55.02%	0.00313	0.05609	-0.3529
92318	12DEC2008	0.00065	46.43%	0.00129	0.39	47.22%	0.00146	0.03770	-0.1955
10002	19DEC2008	0.00004	44.31%	0.00355	1.86	43.92%	0.00421	0.05434	-0.1663
10232	19DEC2008	-0.00005	45.88%	0.00017	0.12	49.02%	0.00205	0.04526	-0.2009
11565	19DEC2008	-0.00081	41.04%	-0.00082	-0.01	55.78%	0.00095	0.03088	-0.1120
12281	19DEC2008	-0.00067	42.75%	0.00017	0.45	46.67%	0.00116	0.03297	-0.1586
20053	19DEC2008	0.00042	46.67%	0.00243	1.07	46.27%	0.00174	0.03643	0.0321

* 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 Res- iduals>0	Total Return Variance	Residual Standard Deviation	Autocor- relation*
69586	19DEC2008	-0.00168	43.14%	0.00051	1.16	48.24%	0.00240	0.04371	-0.0269
75773	19DEC2008	0.00029	45.88%	0.00212	0.97	47.45%	0.00415	0.06184	-0.4468
77053	19DEC2008	-0.00033	48.24%	0.00205	1.26	47.84%	0.00158	0.03165	-0.0775
79584	19DEC2008	-0.00124	47.06%	-0.00013	0.59	49.41%	0.00162	0.03873	-0.2757
80990	19DEC2008	-0.00323	40.00%	-0.00220	0.55	47.45%	0.00225	0.04638	-0.2674
82573	19DEC2008	0.00056	47.84%	0.00300	1.30	43.53%	0.00130	0.02623	-0.0990

84215	19DEC2008	-0.00255	40.78%	-0.00226	0.15	54.90%	0.00297	0.05450	-0.1947
84636	19DEC2008	-0.00087	43.92%	0.00178	1.40	46.67%	0.00183	0.03337	-0.0140
85656	19DEC2008	-0.00030	45.45%	-0.00034	-0.02	59.68%	0.00054	0.02318	-0.0057
85857	19DEC2008	-0.00075	44.31%	-0.00033	0.23	49.02%	0.00053	0.02270	-0.1913
86157	19DEC2008	-0.00058	45.49%	0.00211	1.43	45.49%	0.00257	0.04285	-0.0140
86566	19DEC2008	-0.00017	46.27%	0.00011	0.15	50.20%	0.00071	0.02655	-0.2404
88280	19DEC2008	-0.00041	46.67%	0.00145	0.98	50.20%	0.00110	0.02744	-0.1426
88341	19DEC2008	-0.00076	44.27%	0.00020	0.49	47.04%	0.00164	0.03949	-0.2997
89292	19DEC2008	-0.00024	45.88%	0.00209	1.24	46.27%	0.00160	0.03240	-0.2975
89736	19DEC2008	0.00102	47.06%	0.00314	1.12	45.49%	0.00159	0.03366	-0.1432
90591	19DEC2008	-0.00099	49.02%	0.00130	1.22	48.63%	0.00171	0.03424	-0.1456
91077	19DEC2008	0.00072	40.39%	0.00005	-0.35	48.63%	0.00363	0.05996	-0.4209
91369	19DEC2008	-0.00212	46.27%	-0.00131	0.43	52.94%	0.00174	0.04099	0.0867
91408	19DEC2008	-0.00114	41.96%	-0.00130	-0.08	49.80%	0.00096	0.03102	-0.1174
91446	19DEC2008	-0.00233	40.78%	-0.00191	0.22	60.39%	0.00060	0.02416	-0.1851
91608	19DEC2008	-0.00170	34.78%	-0.00123	0.26	51.38%	0.00139	0.03699	-0.2448
91897	19DEC2008	0.00015	40.78%	0.00093	0.41	47.84%	0.00298	0.05413	-0.2444
92807	19DEC2008	-0.00018	46.27%	0.00187	1.09	49.02%	0.00332	0.05385	-0.3280
27254	23DEC2008	0.00102	47.45%	0.00359	1.49	45.49%	0.00162	0.02823	0.0135
35503	23DEC2008	-0.00042	46.67%	0.00236	1.61	46.27%	0.00201	0.03245	-0.0192
75550	23DEC2008	-0.00213	39.61%	-0.00179	0.20	50.98%	0.00059	0.02395	-0.1790
76266	23DEC2008	0.00054	46.67%	0.00327	1.58	41.18%	0.00238	0.03818	-0.0793
80633	23DEC2008	-0.00295	42.75%	-0.00185	0.63	49.02%	0.00125	0.03329	-0.1762
85559	23DEC2008	-0.00324	44.71%	-0.00259	0.38	48.63%	0.00427	0.06509	-0.0263
85751	23DEC2008	-0.00297	43.92%	-0.00266	0.18	50.20%	0.00159	0.03974	-0.1076
85875	23DEC2008	0.00124	49.02%	0.00360	1.37	47.84%	0.00141	0.02678	-0.1884
86965	23DEC2008	0.00015	44.31%	0.00239	1.30	46.27%	0.00184	0.03496	-0.1573

* First order autocorrelation of market model abnormal returns

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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*
87525	23DEC2008	-0.00199	43.14%	-0.00150	0.28	52.94%	0.00080	0.02773	-0.3430
88197	23DEC2008	0.00039	45.88%	0.00238	1.15	45.88%	0.00172	0.03503	-0.0865
89463	23DEC2008	-0.00345	45.49%	0.00088	2.51	49.02%	0.00969	0.08595	-0.3619
89527	23DEC2008	-0.00063	44.31%	0.00092	0.90	45.88%	0.00230	0.04484	-0.0583
89642	23DEC2008	-0.00275	39.22%	-0.00248	0.16	49.80%	0.00116	0.03398	-0.1226
89740	23DEC2008	0.00025	45.49%	0.00073	0.28	47.45%	0.00097	0.03072	-0.3087
89832	23DEC2008	-0.00073	44.71%	-0.00139	-0.38	52.94%	0.00321	0.05629	-0.2246
90983	23DEC2008	-0.00037	45.88%	-0.00040	-0.02	50.20%	0.00184	0.04295	-0.2141
91609	23DEC2008	-0.00124	42.75%	-0.00093	0.18	50.20%	0.00068	0.02595	-0.4289
34746	31DEC2008	-0.00268	48.24%	0.00094	1.88	48.63%	0.00407	0.05176	-0.0610
60442	31DEC2008	0.00015	46.67%	0.00210	1.01	45.88%	0.00118	0.02774	-0.1155
68144	31DEC2008	-0.00134	45.88%	0.00127	1.35	45.10%	0.00242	0.04120	0.0222
89425	31DEC2008	0.00012	46.27%	0.00205	1.00	44.31%	0.00276	0.04864	-0.3480
91431	31DEC2008	-0.00016	45.49%	0.00033	0.25	47.84%	0.00124	0.03485	-0.0577
10913	09JAN2009	-0.00071	45.10%	0.00015	0.55	50.59%	0.00144	0.03621	0.0234
11513	09JAN2009	-0.00063	48.63%	-0.00071	-0.05	54.51%	0.00113	0.03369	-0.4062
11628	09JAN2009	0.00054	44.71%	0.00291	1.51	44.31%	0.00345	0.04940	0.0038
11844	09JAN2009	0.00125	49.41%	0.00288	1.04	47.84%	0.00107	0.02440	-0.1500
35167	09JAN2009	0.00175	44.71%	0.00394	1.40	42.75%	0.00221	0.03666	-0.2720
59176	09JAN2009	-0.00209	49.41%	0.00030	1.53	48.24%	0.00160	0.02366	-0.0396
59408	09JAN2009	-0.00107	42.75%	0.00180	1.83	40.39%	0.00287	0.03709	0.0600
79131	09JAN2009	-0.00109	44.31%	-0.00073	0.23	48.24%	0.00087	0.02914	-0.0695
80816	09JAN2009	-0.00233	41.50%	-0.00204	0.19	52.96%	0.00184	0.04275	-0.3997
82213	09JAN2009	-0.00026	48.24%	0.00221	1.58	49.02%	0.00314	0.04514	0.0172
83642	09JAN2009	0.00012	41.96%	0.00070	0.37	44.31%	0.00078	0.02693	-0.0617
83903	09JAN2009	-0.00094	47.45%	0.00121	1.37	47.45%	0.00167	0.02886	-0.0561
84140	09JAN2009	-0.00200	42.75%	-0.00191	0.06	53.73%	0.00118	0.03442	-0.0535
84725	09JAN2009	-0.00104	43.92%	-0.00067	0.24	50.20%	0.00151	0.03856	-0.4574
85725	09JAN2009	-0.00178	44.71%	-0.00153	0.16	51.76%	0.00187	0.04321	-0.2951
85728	09JAN2009	-0.00184	43.53%	-0.00161	0.14	50.98%	0.00085	0.02913	-0.2909
85966	09JAN2009	-0.00161	44.31%	-0.00149	0.07	55.69%	0.00169	0.04119	-0.2624
87843	09JAN2009	-0.00253	44.31%	-0.00192	0.39	54.51%	0.00060	0.02303	-0.0556
88820	09JAN2009	0.00218	48.63%	0.00422	1.30	45.10%	0.00241	0.04090	-0.1689

* 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 Res-iduals>0	Total Return Variance	Residual Standard Deviation	Autocor-relation*
88912	09JAN2009	-0.00158	42.75%	0.00066	1.43	42.75%	0.00426	0.05803	-0.0224
88970	09JAN2009	0.00085	49.41%	0.00238	0.98	48.24%	0.00147	0.03235	-0.0641
89481	09JAN2009	-0.00179	40.39%	-0.00173	0.04	53.33%	0.00121	0.03484	-0.2164
89615	09JAN2009	-0.00102	43.14%	-0.00111	-0.05	56.86%	0.00159	0.03999	-0.1371
90862	09JAN2009	-0.00063	45.10%	-0.00026	0.23	49.41%	0.00088	0.02929	-0.1190
10297	16JAN2009	-0.00110	45.49%	-0.00112	-0.02	54.12%	0.00111	0.03344	-0.3042
51263	16JAN2009	-0.00557	45.88%	-0.00309	1.43	48.63%	0.00204	0.03290	-0.1867
59408	16JAN2009	-0.00158	42.75%	0.00159	1.82	40.78%	0.00294	0.03724	0.0637
77256	16JAN2009	0.00089	47.45%	0.00283	1.12	49.80%	0.00145	0.02948	-0.0981
79851	16JAN2009	-0.00183	42.75%	-0.00035	0.85	44.31%	0.00160	0.03556	0.0993
80569	16JAN2009	-0.00112	41.18%	-0.00002	0.63	46.67%	0.00134	0.03408	-0.1599
82213	16JAN2009	-0.00108	48.24%	0.00165	1.57	49.02%	0.00324	0.04574	0.0028
83774	16JAN2009	0.00044	52.16%	0.00182	0.79	51.76%	0.00102	0.02694	-0.1736
84389	16JAN2009	0.00080	52.16%	0.00250	0.97	50.59%	0.00145	0.03176	-0.1389
85332	16JAN2009	-0.00026	45.10%	0.00004	0.17	50.59%	0.00025	0.01549	-0.0480
86199	16JAN2009	-0.00208	44.31%	-0.00130	0.45	51.76%	0.00167	0.03973	-0.1433
86497	16JAN2009	-0.00058	40.00%	-0.00073	-0.09	50.98%	0.00125	0.03531	-0.3064
86531	16JAN2009	0.00017	43.14%	0.00038	0.12	43.92%	0.00089	0.02971	-0.2379
86793	16JAN2009	0.00035	44.71%	0.00180	0.83	50.59%	0.00220	0.04339	-0.1646
89826	16JAN2009	-0.00049	46.67%	0.00123	0.99	45.88%	0.00131	0.02920	-0.1101
90358	16JAN2009	-0.00093	42.69%	-0.00070	0.13	50.99%	0.00305	0.05527	-0.3853
90534	16JAN2009	0.00146	49.80%	0.00252	0.61	43.92%	0.00168	0.03888	-0.2070
91356	16JAN2009	0.00193	48.24%	0.00341	0.85	46.27%	0.00117	0.02879	-0.2568
10892	23JAN2009	-0.00041	47.45%	0.00126	0.96	47.06%	0.00121	0.02722	-0.1433
36346	23JAN2009	0.00168	45.10%	0.00407	1.38	42.35%	0.00304	0.04559	-0.2360
77585	23JAN2009	0.00054	45.88%	0.00043	-0.07	48.24%	0.00073	0.02700	-0.3773
88965	23JAN2009	-0.00154	42.75%	-0.00107	0.27	50.59%	0.00133	0.03607	-0.3094
77783	30JAN2009	-0.00680	38.04%	-0.00352	1.58	46.67%	0.00353	0.04640	-0.1306
78903	30JAN2009	-0.00023	47.45%	0.00249	1.32	49.02%	0.00225	0.03606	-0.1812
79080	30JAN2009	-0.00487	44.31%	-0.00447	0.19	60.00%	0.00218	0.04654	0.0257
85453	30JAN2009	0.00036	38.74%	0.00140	0.49	41.11%	0.00590	0.07611	-0.4190
87020	30JAN2009	0.00063	44.71%	0.00223	0.78	43.92%	0.00135	0.03187	-0.0850
88635	30JAN2009	-0.00122	45.88%	-0.00083	0.19	50.98%	0.00118	0.03407	-0.2689

* First order autocorrelation of market model abnormal returns

Parameter Estimates and Estimation Period Statistics

Market Index=Value

(continued)

PERMNO	Event Date	Mean Total Return	% of Raw Returns >0	Alpha	Beta	Market Model Res-iduals>0	Total Return Variance	Residual Standard Deviation	Autocor-relation*
89100	30JAN2009	-0.00181	43.53%	-0.00177	0.02	49.02%	0.00166	0.04088	-0.1107
89573	30JAN2009	-0.00129	41.57%	-0.00096	0.16	46.67%	0.00106	0.03243	-0.1431
90082	30JAN2009	-0.00102	40.00%	-0.00105	-0.02	51.37%	0.00262	0.05127	-0.4140
90710	30JAN2009	-0.00141	40.78%	-0.00106	0.17	53.73%	0.00215	0.04631	-0.2434
90953	30JAN2009	-0.00008	46.67%	0.00089	0.47	50.59%	0.00072	0.02461	-0.2063
91171	30JAN2009	-0.00181	41.57%	-0.00103	0.38	45.88%	0.00384	0.06143	-0.3581
91908	30JAN2009	-0.00017	43.82%	0.00040	0.26	48.61%	0.00099	0.03097	-0.3144
87614	06FEB2009	-0.00010	50.59%	0.00241	1.31	46.67%	0.00278	0.04190	-0.1563
89484	06FEB2009	-0.00315	43.53%	-0.00252	0.33	52.16%	0.00160	0.03923	-0.2436
90474	06FEB2009	-0.00078	47.06%	-0.00019	0.30	52.94%	0.00305	0.05482	-0.4668
91274	06FEB2009	-0.00069	37.35%	-0.00026	0.20	48.59%	0.00296	0.05427	-0.2812
92593	06FEB2009	-0.00158	46.67%	-0.00117	0.18	55.00%	0.00109	0.03271	-0.2784
38703	13FEB2009	0.00151	46.27%	0.00373	1.41	43.92%	0.00256	0.03633	-0.0698
79731	13FEB2009	-0.00014	45.88%	0.00009	0.15	49.80%	0.00227	0.04760	-0.3763
80517	13FEB2009	-0.00073	41.90%	-0.00083	-0.06	52.17%	0.00324	0.05700	-0.3779
80625	13FEB2009	-0.00333	46.27%	-0.00321	0.07	52.94%	0.00170	0.04129	-0.2188
82107	13FEB2009	0.00127	46.27%	0.00285	1.00	44.71%	0.00142	0.02818	-0.1293
89801	13FEB2009	0.00010	41.18%	0.00249	1.51	43.14%	0.00437	0.05432	-0.2724
11750	20FEB2009	-0.00233	45.88%	-0.00093	0.76	46.27%	0.00526	0.07007	-0.0924
75605	20FEB2009	0.00072	44.71%	0.00289	1.18	45.10%	0.00195	0.03288	-0.1223
76960	20FEB2009	-0.00440	41.50%	-0.00364	0.39	56.92%	0.00243	0.04840	0.0050
90948	20FEB2009	-0.00246	43.92%	0.00073	1.74	47.45%	0.00466	0.05273	-0.0620
10629	27FEB2009	0.00106	44.31%	0.00316	1.34	47.06%	0.00242	0.03583	-0.1768
77181	27FEB2009	-0.00659	43.92%	-0.00429	1.47	49.80%	0.00495	0.05991	-0.1072
85299	27FEB2009	0.00172	48.63%	0.00322	0.95	45.49%	0.00214	0.03960	-0.4134
83504	06MAR2009	-0.00129	47.45%	-0.00071	0.33	48.63%	0.00204	0.04451	-0.0559
86382	06MAR2009	0.00045	48.63%	0.00241	1.09	43.53%	0.00232	0.03961	-0.1372
86300	13MAR2009	-0.00061	40.32%	-0.00072	-0.08	49.41%	0.00537	0.07337	-0.3330
86574	13MAR2009	-0.00181	42.75%	0.00075	1.89	49.80%	0.00633	0.06356	-0.1163

92121	13MAR2009	-0.00016	47.45%	0.00192	1.54	48.24%	0.00295	0.03774	-0.0862
59408	17APR2009	-0.00477	41.57%	-0.00175	2.07	45.49%	0.00572	0.05296	0.0076
89109	24APR2009	-0.00089	41.96%	-0.00045	0.25	52.16%	0.00489	0.06975	-0.4345
89576	01MAY2009	-0.00059	37.25%	0.00070	0.71	47.45%	0.00494	0.06793	-0.3652

* 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 Res-iduals>0	Total Return Variance	Residual Standard Deviation	Autocor-relation*
87114	15MAY2009	-0.00281	40.00%	-0.00171	0.57	46.27%	0.00362	0.05824	-0.0272
88944	15MAY2009	-0.00329	43.92%	-0.00117	1.11	45.49%	0.00227	0.03707	-0.0521
90752	15MAY2009	-0.00586	38.43%	-0.00443	0.75	47.06%	0.01093	0.10277	-0.0055
88797	22MAY2009	-0.00461	40.00%	-0.00422	0.25	50.98%	0.00191	0.04330	-0.1863
11506	29MAY2009	0.00204	44.84%	0.00181	-0.17	42.86%	0.00740	0.08605	-0.4178
81546	29MAY2009	-0.00198	42.75%	-0.00174	0.17	51.76%	0.00353	0.05930	-0.3117
86566	26JUN2009	0.00006	44.31%	0.00034	0.20	46.67%	0.00138	0.03672	-0.0905
86793	24JUL2009	0.00147	46.67%	0.00338	1.58	49.80%	0.00854	0.08110	-0.0076
47896	31JUL2009	0.00162	46.67%	0.00381	1.81	46.67%	0.00467	0.04526	-0.0283
Mean		-0.00088	44.58%	0.00023	0.94	48.08%	0.00208	0.03835	-0.1211
Median		-0.00069	44.71%	0.00016	0.99	47.84%	0.00164	0.03583	-0.1080

* 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	1.40%	129:112>	5.763***	3.077**	1.693*
-29	241	-0.28%	120:121	-1.793*	-0.611	0.532
-28	241	0.53%	123:118	2.541**	1.158	0.919
-27	241	0.45%	109:132	1.869*	0.992	-0.886
-26	241	-0.13%	110:131	-0.543	-0.286	-0.757
-25	241	1.04%	129:112>	5.445***	2.289*	1.693*
-24	241	-2.17%	92:149<<	-8.288***	-4.785***	-3.078**
-23	241	1.48%	136:105>>	6.621***	3.261***	2.595**
-22	241	0.91%	124:117	3.751***	2.007*	1.048
-21	241	-0.22%	116:125	-1.494$	-0.491	0.017
-20	241	0.63%	132:109>	1.481$	1.383$	2.080*
-19	241	-1.33%	100:141<	-5.694***	-2.917**	-2.046*
-18	241	0.34%	121:120	2.022*	0.751	0.661
-17	241	0.56%	122:119	2.491**	1.237	0.790
-16	241	-0.79%	105:136(	-3.224***	-1.742*	-1.401$
-15	241	0.98%	130:111>	4.524***	2.161*	1.822*
-14	241	-0.06%	121:120	-0.205	-0.139	0.661
-13	241	-0.42%	113:128	-2.217*	-0.922	-0.370
-12	241	0.22%	113:128	0.389	0.487	-0.370
-11	241	0.95%	121:120	3.424***	2.090*	0.661

-10	241	-0.88%	96:145<<	-2.470**	-1.934*	-2.562**
-9	241	-1.24%	95:146<<	-4.427***	-2.734**	-2.691**
-8	241	-0.40%	110:131	-2.161*	-0.876	-0.757
-7	241	0.03%	112:129	-0.424	0.063	-0.499
-6	241	-0.67%	111:130	-3.002**	-1.479$	-0.628
-5	241	-0.01%	111:130	0.644	-0.032	-0.628
-4	241	-0.37%	112:129	-1.247	-0.812	-0.499
-3	241	1.51%	128:113)	5.095***	3.321***	1.564$
-2	241	-0.24%	113:128	-0.249	-0.528	-0.370
-1	241	-0.01%	115:126	-0.201	-0.025	-0.112
0	241	-0.44%	112:129	-3.201***	-0.978	-0.499
+1	241	-1.04%	104:137(	-3.756***	-2.294*	-1.530$
+2	241	-0.70%	109:132	-3.378***	-1.549$	-0.886
+3	241	0.27%	115:126	0.904	0.594	-0.112
+4	241	0.42%	122:119	1.390$	0.920	0.790
+5	241	-0.21%	115:126	-0.986	-0.466	-0.112
+6	241	-0.04%	121:120	0.062	-0.083	0.661
+7	241	1.05%	130:111>	4.560***	2.301*	1.822*

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	-0.25%	111:130	-1.074	-0.557	-0.628
+9	241	0.00%	110:131	-0.925	-0.002	-0.757
+10	241	-0.86%	109:132	-3.604***	-1.888*	-0.886
+11	241	-0.36%	111:130	-1.887*	-0.782	-0.628
+12	241	-0.72%	118:123	-3.192***	-1.580$	0.275
+13	241	0.18%	119:122	1.679*	0.398	0.403
+14	241	-0.35%	106:135	-0.845	-0.778	-1.273
+15	241	0.14%	115:126	0.096	0.306	-0.112
+16	241	-0.44%	102:139<	-2.555**	-0.975	-1.788*
+17	241	-0.63%	105:136(	-2.698**	-1.396$	-1.401$
+18	241	-0.33%	106:135	-2.684**	-0.720	-1.273
+19	241	-0.65%	101:140<	-2.164*	-1.433$	-1.917*
+20	241	0.17%	118:123	0.377	0.372	0.275
+21	241	-0.63%	110:131	-2.753**	-1.378$	-0.757
+22	241	-0.93%	100:141<	-3.963***	-2.039*	-2.046*
+23	241	-0.04%	107:134	-0.838	-0.087	-1.144
+24	241	-0.41%	102:139<	-2.310*	-0.912	-1.788*
+25	241	0.93%	126:115)	3.551***	2.052*	1.306$
+26	241	-0.33%	105:136(	-1.275	-0.726	-1.401$
+27	241	-1.24%	99:142<	-5.049***	-2.736**	-2.175*
+28	241	-0.62%	110:131	-3.049**	-1.370$	-0.757
+29	241	-0.40%	105:136(	-3.231***	-0.883	-1.401$
+30	241	-0.05%	119:122	-1.058	-0.104	0.403

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	-0.44%	-0.73%	112:129	-3.201***	-0.978	-0.499
(0,+1)	241	-1.49%	-1.58%	103:138<	-4.920***	-2.313*	-1.659*
(0,+5)	241	-1.72%	-2.04%	106:135	-3.685***	-1.541$	-1.273

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
-30	241	1.17%	123:118	4.857***	2.360**	0.867

-29	241	-0.44%	112:129	-2.841**	-0.877	-0.551
-28	241	0.25%	122:119	1.216	0.505	0.738
-27	241	0.28%	109:132	1.059	0.565	-0.938
-26	241	-0.12%	115:126	-0.910	-0.249	-0.164
-25	241	0.75%	133:108>	3.898***	1.498$	2.156*
-24	241	-1.03%	97:144<<	-3.817***	-2.080*	-2.485**
-23	241	1.45%	132:109>	6.335***	2.919**	2.027*
-22	241	0.24%	118:123	0.782	0.475	0.222
-21	241	0.06%	112:129	-0.319	0.114	-0.551
-20	241	0.50%	125:116	1.367$	1.009	1.125
-19	241	-1.23%	101:140<	-4.906***	-2.464**	-1.969*
-18	241	0.03%	118:123	-0.153	0.058	0.222
-17	241	0.18%	116:125	0.889	0.366	-0.036
-16	241	-0.65%	105:136(	-2.578**	-1.306$	-1.454$
-15	241	0.75%	128:113)	3.042**	1.511$	1.511$
-14	241	-0.12%	115:126	-0.645	-0.247	-0.164
-13	241	0.21%	122:119	0.605	0.426	0.738
-12	241	-0.22%	101:140<	-1.325$	-0.439	-1.969*
-11	241	1.40%	121:120	5.648***	2.810**	0.609
-10	241	-0.84%	95:146<<	-1.886*	-1.686*	-2.743**
-9	241	-1.45%	98:143<<	-5.542***	-2.912**	-2.356**
-8	241	0.02%	118:123	-0.277	0.031	0.222
-7	241	-0.73%	99:142<	-3.302***	-1.465$	-2.227*
-6	241	-0.45%	111:130	-2.091*	-0.909	-0.680
-5	241	-0.21%	110:131	-0.271	-0.425	-0.809
-4	241	-0.68%	108:133	-2.734**	-1.369$	-1.067
-3	241	1.32%	127:114)	4.320***	2.654**	1.382$
-2	241	-0.74%	103:138<	-2.461**	-1.492$	-1.711*
-1	241	0.38%	130:111>	1.598$	0.756	1.769*
0	241	-0.41%	107:134	-3.124***	-0.828	-1.196
+1	241	-0.82%	109:132	-2.868**	-1.657*	-0.938
+2	241	-0.84%	111:130	-3.673***	-1.695*	-0.680
+3	241	0.12%	109:132	-0.263	0.242	-0.938
+4	241	-0.26%	114:127	-1.569$	-0.518	-0.293
+5	241	-0.11%	116:125	-0.264	-0.220	-0.036
+6	241	0.73%	130:111>	3.298***	1.458$	1.769*
+7	241	1.03%	133:108>	3.971***	2.062*	2.156*

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	-0.22%	111:130	-0.776	-0.439	-0.680
+9	241	0.32%	126:115	0.641	0.651	1.254
+10	241	-1.34%	98:143<<	-5.900***	-2.703**	-2.356**
+11	241	0.01%	115:126	-0.118	0.013	-0.164
+12	241	-0.53%	122:119	-2.075*	-1.063	0.738
+13	241	0.00%	119:122	0.262	-0.003	0.351
+14	241	0.13%	126:115	1.236	0.254	1.254
+15	241	0.50%	128:113)	1.623$	1.006	1.511$
+16	241	-0.44%	100:141<	-2.744**	-0.880	-2.098*
+17	241	-0.38%	118:123	-1.373$	-0.770	0.222
+18	241	-0.57%	99:142<	-3.335***	-1.139	-2.227*
+19	241	-0.15%	104:137(	0.062	-0.302	-1.582$
+20	241	0.17%	111:130	0.436	0.341	-0.680
+21	241	-0.08%	115:126	-0.118	-0.170	-0.164
+22	241	-0.95%	100:141<	-3.668***	-1.918*	-2.098*
+23	241	-0.35%	103:138<	-2.504**	-0.695	-1.711*
+24	241	-0.19%	106:135(	-1.196	-0.390	-1.325$
+25	241	0.87%	136:105>>	3.413***	1.759*	2.543**
+26	241	-0.35%	108:133	-1.334$	-0.710	-1.067
+27	241	-1.10%	108:133	-4.097***	-2.202*	-1.067
+28	241	-0.62%	115:126	-2.588**	-1.237	-0.164
+29	241	-0.14%	104:137(	-1.756*	-0.281	-1.582$
+30	241	-0.21%	117:124	-1.428$	-0.417	0.093

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

(0,0)	241	-0.41%	-0.82%	107:134	-3.124***	-0.828	-1.196
(0,+1)	241	-1.24%	-1.58%	98:143<<	-4.237***	-1.757*	-2.356**
(0,+5)	241	-2.33%	-3.09%	100:141<	-4.802***	-1.909*	-2.098*

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.