

Yen-LIBOR Artificiality Estimates

| Date | 1M | 3M | 6M |
|-------------|-----------|-----------|-----------|
| 1/3/2006 | 0.038617 | -0.01585 | 0.031759 |
| 1/4/2006 | 0.044031 | -0.00959 | 0.038855 |
| 1/5/2006 | 0.056794 | 0.000785 | 0.046634 |
| 1/6/2006 | 0.062534 | 0.00901 | 0.055124 |
| 1/9/2006 | 0.074347 | 0.021285 | 0.065475 |
| 1/10/2006 | 0.076649 | 0.024677 | 0.065918 |
| 1/11/2006 | 0.077566 | 0.026766 | 0.064363 |
| 1/12/2006 | 0.078121 | 0.027755 | 0.0633 |
| 1/13/2006 | 0.068463 | 0.017213 | 0.037187 |
| 1/16/2006 | 0.07514 | 0.028622 | 0.049455 |
| 1/17/2006 | 0.075504 | 0.036253 | 0.055987 |
| 1/18/2006 | 0.076597 | 0.042414 | 0.05993 |
| 1/19/2006 | 0.07914 | 0.050244 | 0.064571 |
| 1/20/2006 | 0.084157 | 0.059383 | 0.071944 |
| 1/23/2006 | 0.077132 | 0.055049 | 0.069379 |
| 1/24/2006 | 0.076476 | 0.05688 | 0.069942 |
| 1/25/2006 | 0.078836 | 0.06506 | 0.078486 |
| 1/26/2006 | 0.077028 | 0.064441 | 0.079028 |
| 1/27/2006 | 0.077702 | 0.072108 | 0.086406 |
| 1/30/2006 | 0.076275 | 0.073942 | 0.083732 |
| 1/31/2006 | 0.078026 | 0.078412 | 0.084826 |
| 2/1/2006 | 0.079484 | 0.084233 | 0.085453 |
| 2/2/2006 | 0.080298 | 0.085236 | 0.08594 |
| 2/3/2006 | 0.08148 | 0.088334 | 0.083182 |
| 2/6/2006 | 0.081833 | 0.090187 | 0.082805 |
| 2/7/2006 | 0.075619 | 0.088238 | 0.077913 |
| 2/8/2006 | 0.070394 | 0.086048 | 0.075694 |
| 2/9/2006 | 0.073572 | 0.092821 | 0.07684 |
| 2/10/2006 | 0.072851 | 0.093066 | 0.072534 |
| 2/13/2006 | 0.07497 | 0.096914 | 0.072914 |
| 2/14/2006 | 0.075709 | 0.099606 | 0.067792 |
| 2/15/2006 | 0.076144 | 0.099368 | 0.068146 |
| 2/16/2006 | 0.074257 | 0.100266 | 0.064916 |
| 2/17/2006 | 0.07826 | 0.104762 | 0.065353 |
| 2/20/2006 | 0.077971 | 0.106738 | 0.069569 |
| 2/21/2006 | 0.075556 | 0.106133 | 0.068144 |
| 2/22/2006 | 0.071626 | 0.099866 | 0.062793 |
| 2/23/2006 | 0.062195 | 0.090876 | 0.056509 |
| 2/24/2006 | 0.064419 | 0.09811 | 0.062959 |
| 2/27/2006 | 0.073074 | 0.111638 | 0.071884 |
| 2/28/2006 | 0.070851 | 0.114418 | 0.069543 |
| 3/1/2006 | 0.068017 | 0.10778 | 0.064719 |
| 3/2/2006 | 0.053453 | 0.093202 | 0.053559 |
| 3/3/2006 | 0.061873 | 0.101806 | 0.054616 |
| 3/6/2006 | 0.060816 | 0.104163 | 0.05156 |

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| 3/7/2006 | 0.05023 | 0.095606 | 0.050917 |
| 3/8/2006 | 0.058575 | 0.103963 | 0.060014 |
| 3/9/2006 | 0.03811 | 0.08007 | 0.021747 |
| 3/10/2006 | 0.046059 | 0.087586 | 0.030006 |
| 3/13/2006 | 0.063351 | 0.100732 | 0.044761 |
| 3/14/2006 | 0.063337 | 0.104004 | 0.051927 |
| 3/15/2006 | 0.069389 | 0.108004 | 0.055398 |
| 3/16/2006 | 0.061538 | 0.09976 | 0.050456 |
| 3/17/2006 | 0.056409 | 0.095343 | 0.049065 |
| 3/20/2006 | 0.062957 | 0.103519 | 0.0542 |
| 3/21/2006 | 0.069997 | 0.111625 | 0.060834 |
| 3/22/2006 | 0.072941 | 0.11945 | 0.061671 |
| 3/23/2006 | 0.071793 | 0.122783 | 0.062185 |
| 3/24/2006 | 0.070109 | 0.120792 | 0.054062 |
| 3/27/2006 | 0.065231 | 0.11368 | 0.050775 |
| 3/28/2006 | 0.045407 | 0.102636 | 0.045903 |
| 3/29/2006 | 0.050722 | 0.109093 | 0.050706 |
| 3/30/2006 | 0.049889 | 0.103909 | 0.047503 |
| 3/31/2006 | 0.044422 | 0.098131 | 0.042777 |
| 4/3/2006 | 0.030986 | 0.087818 | 0.035522 |
| 4/4/2006 | 0.040949 | 0.095376 | 0.039304 |
| 4/5/2006 | 0.049765 | 0.106073 | 0.045204 |
| 4/6/2006 | 0.052048 | 0.107935 | 0.051088 |
| 4/7/2006 | 0.060732 | 0.11328 | 0.05229 |
| 4/10/2006 | 0.061982 | 0.115805 | 0.05568 |
| 4/11/2006 | 0.063169 | 0.115335 | 0.060054 |
| 4/12/2006 | 0.066929 | 0.12078 | 0.063699 |
| 4/13/2006 | 0.069765 | 0.128448 | 0.072058 |
| 4/18/2006 | 0.067224 | 0.12573 | 0.06474 |
| 4/19/2006 | 0.060025 | 0.115937 | 0.055508 |
| 4/20/2006 | 0.060689 | 0.116391 | 0.051225 |
| 4/21/2006 | 0.057978 | 0.114586 | 0.049071 |
| 4/24/2006 | 0.051701 | 0.103614 | 0.039537 |
| 4/25/2006 | 0.04906 | 0.09552 | 0.034609 |
| 4/26/2006 | 0.051733 | 0.095621 | 0.037985 |
| 4/27/2006 | 0.042667 | 0.088181 | 0.035827 |
| 4/28/2006 | 0.053433 | 0.100028 | 0.038896 |
| 5/2/2006 | 0.05364 | 0.095138 | 0.036855 |
| 5/3/2006 | 0.049731 | 0.089701 | 0.036914 |
| 5/4/2006 | 0.0545 | 0.089413 | 0.03893 |
| 5/5/2006 | 0.05951 | 0.094111 | 0.042461 |
| 5/8/2006 | 0.059231 | 0.091247 | 0.040484 |
| 5/9/2006 | 0.062808 | 0.096665 | 0.055738 |
| 5/10/2006 | 0.065089 | 0.139368 | 0.11161 |
| 5/11/2006 | 0.053081 | 0.131786 | 0.09901 |
| 5/12/2006 | 0.042491 | 0.12313 | 0.092195 |
| 5/15/2006 | 0.03975 | 0.121066 | 0.075624 |

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| 5/16/2006 | 0.050459 | 0.128749 | 0.073164 |
| 5/17/2006 | 0.040299 | 0.114361 | 0.057762 |
| 5/18/2006 | 0.044148 | 0.118538 | 0.057478 |
| 5/19/2006 | 0.053722 | 0.124939 | 0.062902 |
| 5/22/2006 | 0.055959 | 0.131572 | 0.062461 |
| 5/23/2006 | 0.054724 | 0.120305 | 0.049431 |
| 5/24/2006 | 0.068393 | 0.15038 | 0.073933 |
| 5/25/2006 | 0.092827 | 0.163223 | 0.088264 |
| 5/26/2006 | 0.094601 | 0.177985 | 0.094917 |
| 5/30/2006 | 0.060142 | 0.148504 | 0.064737 |
| 5/31/2006 | 0.05779 | 0.153416 | 0.06623 |
| 6/1/2006 | 0.055639 | 0.151982 | 0.058939 |
| 6/2/2006 | 0.049739 | 0.151178 | 0.052501 |
| 6/5/2006 | 0.034428 | 0.139517 | 0.040691 |
| 6/6/2006 | 0.035849 | 0.143503 | 0.047765 |
| 6/7/2006 | 0.040039 | 0.144654 | 0.046869 |
| 6/8/2006 | 0.035068 | 0.129082 | 0.021009 |
| 6/9/2006 | 0.027442 | 0.117369 | 0.020574 |
| 6/12/2006 | 0.031256 | 0.113055 | 0.01765 |
| 6/13/2006 | 0.044814 | 0.123227 | 0.02683 |
| 6/14/2006 | 0.042448 | 0.115718 | 0.021041 |
| 6/15/2006 | 0.048955 | 0.129209 | 0.028664 |
| 6/16/2006 | 0.061105 | 0.135613 | 0.034841 |
| 6/19/2006 | 0.059542 | 0.132262 | 0.032938 |
| 6/20/2006 | 0.068775 | 0.138275 | 0.04496 |
| 6/21/2006 | 0.083795 | 0.153279 | 0.047636 |
| 6/22/2006 | 0.080053 | 0.148851 | 0.04455 |
| 6/23/2006 | 0.076095 | 0.141244 | 0.042044 |
| 6/26/2006 | 0.069827 | 0.134884 | 0.034248 |
| 6/27/2006 | 0.076263 | 0.133793 | 0.03001 |
| 6/28/2006 | 0.083068 | 0.136902 | 0.039527 |
| 6/29/2006 | 0.087322 | 0.143868 | 0.048033 |
| 6/30/2006 | 0.094762 | 0.146903 | 0.051517 |
| 7/3/2006 | 0.096445 | 0.136668 | 0.049731 |
| 7/4/2006 | 0.090931 | 0.126156 | 0.04304 |
| 7/5/2006 | 0.097744 | 0.134305 | 0.054889 |
| 7/6/2006 | 0.117644 | 0.145317 | 0.065295 |
| 7/7/2006 | 0.124791 | 0.152879 | 0.066863 |
| 7/10/2006 | 0.111712 | 0.137596 | 0.057586 |
| 7/11/2006 | 0.126143 | 0.1459 | 0.059676 |
| 7/12/2006 | 0.12551 | 0.143884 | 0.048075 |
| 7/13/2006 | 0.147066 | 0.148854 | 0.048238 |
| 7/14/2006 | 0.141344 | 0.136718 | 0.03107 |
| 7/17/2006 | 0.133755 | 0.131066 | 0.022578 |
| 7/18/2006 | 0.132229 | 0.126102 | 0.020487 |
| 7/19/2006 | 0.126848 | 0.120587 | 0.018483 |
| 7/20/2006 | 0.121995 | 0.115813 | 0.016707 |

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| 7/21/2006 | 0.120611 | 0.11716 | 0.015446 |
| 7/24/2006 | 0.11841 | 0.117516 | 0.020417 |
| 7/25/2006 | 0.113772 | 0.116698 | 0.024119 |
| 7/26/2006 | 0.111535 | 0.120016 | 0.031369 |
| 7/27/2006 | 0.109152 | 0.120367 | 0.033899 |
| 7/28/2006 | 0.109576 | 0.123357 | 0.032057 |
| 7/31/2006 | 0.112745 | 0.133303 | 0.039478 |
| 8/1/2006 | 0.11135 | 0.136608 | 0.04468 |
| 8/2/2006 | 0.110794 | 0.13706 | 0.046117 |
| 8/3/2006 | 0.109088 | 0.137645 | 0.048975 |
| 8/4/2006 | 0.108211 | 0.141241 | 0.049719 |
| 8/7/2006 | 0.108801 | 0.13891 | 0.050354 |
| 8/8/2006 | 0.106098 | 0.135376 | 0.047676 |
| 8/9/2006 | 0.101985 | 0.133741 | 0.048032 |
| 8/10/2006 | 0.102235 | 0.136102 | 0.055991 |
| 8/11/2006 | 0.091493 | 0.128859 | 0.049631 |
| 8/14/2006 | 0.099502 | 0.134134 | 0.051082 |
| 8/15/2006 | 0.096128 | 0.139898 | 0.049824 |
| 8/16/2006 | 0.097029 | 0.140374 | 0.052016 |
| 8/17/2006 | 0.089779 | 0.139651 | 0.049074 |
| 8/18/2006 | 0.086203 | 0.133107 | 0.040447 |
| 8/21/2006 | 0.080205 | 0.122567 | 0.034157 |
| 8/22/2006 | 0.083128 | 0.121886 | 0.030802 |
| 8/23/2006 | 0.080782 | 0.117384 | 0.026747 |
| 8/24/2006 | 0.07549 | 0.118898 | 0.029049 |
| 8/25/2006 | 0.074391 | 0.101147 | -0.003 |
| 8/29/2006 | 0.079853 | 0.104614 | -0.00341 |
| 8/30/2006 | 0.082121 | 0.10829 | 0.002947 |
| 8/31/2006 | 0.081269 | 0.112445 | -0.00034 |
| 9/1/2006 | 0.089175 | 0.12324 | 0.013538 |
| 9/4/2006 | 0.090581 | 0.127131 | 0.021767 |
| 9/5/2006 | 0.09131 | 0.13177 | 0.028521 |
| 9/6/2006 | 0.085031 | 0.128029 | 0.025136 |
| 9/7/2006 | 0.080605 | 0.126118 | 0.022003 |
| 9/8/2006 | 0.069966 | 0.118019 | 0.016098 |
| 9/11/2006 | 0.071944 | 0.117823 | 0.01553 |
| 9/12/2006 | 0.071433 | 0.12117 | 0.01915 |
| 9/13/2006 | 0.066569 | 0.120387 | 0.025918 |
| 9/14/2006 | 0.06452 | 0.117322 | 0.025991 |
| 9/15/2006 | 0.068251 | 0.118234 | 0.030872 |
| 9/18/2006 | 0.067229 | 0.114532 | 0.028334 |
| 9/19/2006 | 0.072691 | 0.119845 | 0.033481 |
| 9/20/2006 | 0.068718 | 0.116144 | 0.027522 |
| 9/21/2006 | 0.069453 | 0.114221 | 0.022833 |
| 9/22/2006 | 0.068358 | 0.111942 | 0.016433 |
| 9/25/2006 | 0.066815 | 0.108689 | 0.01252 |
| 9/26/2006 | 0.071506 | 0.112221 | 0.015005 |

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| 9/27/2006 | 0.06923 | 0.110622 | 0.014631 |
| 9/28/2006 | 0.064196 | 0.110518 | 0.017603 |
| 9/29/2006 | 0.065419 | 0.109069 | 0.018851 |
| 10/2/2006 | 0.066046 | 0.114905 | 0.022785 |
| 10/3/2006 | 0.067988 | 0.113561 | 0.024668 |
| 10/4/2006 | 0.067616 | 0.112647 | 0.023648 |
| 10/5/2006 | 0.069353 | 0.11398 | 0.030619 |
| 10/6/2006 | 0.070205 | 0.116084 | 0.030231 |
| 10/9/2006 | 0.073858 | 0.121979 | 0.032604 |
| 10/10/2006 | 0.07607 | 0.126566 | 0.036115 |
| 10/11/2006 | 0.079417 | 0.131582 | 0.042424 |
| 10/12/2006 | 0.074345 | 0.124949 | 0.038205 |
| 10/13/2006 | 0.072426 | 0.124713 | 0.041433 |
| 10/16/2006 | 0.072038 | 0.12411 | 0.046696 |
| 10/17/2006 | 0.070788 | 0.125122 | 0.045229 |
| 10/18/2006 | 0.068458 | 0.125388 | 0.047793 |
| 10/19/2006 | 0.067121 | 0.124786 | 0.052136 |
| 10/20/2006 | 0.070669 | 0.125824 | 0.051775 |
| 10/23/2006 | 0.067646 | 0.118503 | 0.041394 |
| 10/24/2006 | 0.069569 | 0.118424 | 0.039246 |
| 10/25/2006 | 0.065525 | 0.110019 | 0.026053 |
| 10/26/2006 | 0.068157 | 0.111945 | 0.026813 |
| 10/27/2006 | 0.065092 | 0.107589 | 0.012018 |
| 10/30/2006 | 0.065784 | 0.106565 | 0.006414 |
| 10/31/2006 | 0.062169 | 0.106381 | 0.010639 |
| 11/1/2006 | 0.062914 | 0.111646 | 0.022829 |
| 11/2/2006 | 0.060853 | 0.109806 | 0.017637 |
| 11/3/2006 | 0.06459 | 0.112629 | 0.019889 |
| 11/6/2006 | 0.061891 | 0.110547 | 0.017684 |
| 11/7/2006 | 0.058238 | 0.108894 | 0.0105 |
| 11/8/2006 | 0.052618 | 0.105728 | 0.006828 |
| 11/9/2006 | 0.055888 | 0.106277 | 0.003471 |
| 11/10/2006 | 0.06316 | 0.116045 | 0.008403 |
| 11/13/2006 | 0.063267 | 0.110775 | 0.001298 |
| 11/14/2006 | 0.058306 | 0.130954 | 0.025405 |
| 11/15/2006 | 0.056878 | 0.131679 | 0.02659 |
| 11/16/2006 | 0.060803 | 0.135742 | 0.025009 |
| 11/17/2006 | 0.057022 | 0.126597 | 0.017272 |
| 11/20/2006 | 0.051696 | 0.115526 | 0.007333 |
| 11/21/2006 | 0.048398 | 0.110083 | 0.001712 |
| 11/22/2006 | 0.048191 | 0.110955 | 0.005956 |
| 11/23/2006 | 0.050855 | 0.114426 | 0.004566 |
| 11/24/2006 | 0.061176 | 0.123603 | 0.00988 |
| 11/27/2006 | 0.057699 | 0.118027 | 0.00243 |
| 11/28/2006 | 0.058484 | 0.114837 | -0.00155 |
| 11/29/2006 | 0.076847 | 0.106178 | -0.00915 |
| 11/30/2006 | 0.074575 | 0.111274 | -0.00962 |

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| 12/1/2006 | 0.087722 | 0.126443 | 0.00282 |
| 12/4/2006 | 0.076267 | 0.115111 | -0.00607 |
| 12/5/2006 | 0.073331 | 0.122657 | -0.00827 |
| 12/6/2006 | 0.089292 | 0.137986 | 0.006527 |
| 12/7/2006 | 0.103227 | 0.148379 | 0.009547 |
| 12/8/2006 | 0.119727 | 0.161514 | 0.014308 |
| 12/11/2006 | 0.096451 | 0.136026 | -0.0069 |
| 12/12/2006 | 0.081181 | 0.118338 | -0.02299 |
| 12/13/2006 | 0.071684 | 0.11067 | -0.03399 |
| 12/14/2006 | 0.066736 | 0.101012 | -0.03753 |
| 12/15/2006 | 0.077525 | 0.113157 | -0.02161 |
| 12/18/2006 | 0.081884 | 0.114667 | -0.02165 |
| 12/19/2006 | 0.073682 | 0.105122 | -0.03975 |
| 12/20/2006 | 0.07856 | 0.106771 | -0.03941 |
| 12/21/2006 | 0.077815 | 0.108934 | -0.03765 |
| 12/22/2006 | 0.08963 | 0.117275 | -0.0222 |
| 12/27/2006 | 0.087725 | 0.114135 | -0.01838 |
| 12/28/2006 | 0.084065 | 0.124498 | -0.01234 |
| 12/29/2006 | 0.081319 | 0.132852 | -0.00383 |
| 1/2/2007 | 0.096394 | 0.14197 | 0.006269 |
| 1/3/2007 | 0.088977 | 0.131361 | -0.00478 |
| 1/4/2007 | 0.092188 | 0.133084 | 0.0088 |
| 1/5/2007 | 0.092082 | 0.139558 | 0.01099 |
| 1/8/2007 | 0.083055 | 0.132435 | 0.003122 |
| 1/9/2007 | 0.083732 | 0.130414 | -0.00076 |
| 1/10/2007 | 0.074855 | 0.122886 | -0.01277 |
| 1/11/2007 | 0.070661 | 0.117235 | -0.01798 |
| 1/12/2007 | 0.08914 | 0.134126 | -0.00308 |
| 1/15/2007 | 0.092924 | 0.135609 | -0.00206 |
| 1/16/2007 | 0.119403 | 0.133723 | -0.00487 |
| 1/17/2007 | 0.030958 | 0.082942 | -0.04389 |
| 1/18/2007 | -0.01125 | 0.084645 | -0.04886 |
| 1/19/2007 | 0.014209 | 0.102522 | -0.03585 |
| 1/22/2007 | 0.022741 | 0.091317 | -0.04987 |
| 1/23/2007 | 0.035776 | 0.099464 | -0.04292 |
| 1/24/2007 | 0.042288 | 0.107224 | -0.03653 |
| 1/25/2007 | 0.049093 | 0.108748 | -0.0428 |
| 1/26/2007 | 0.057591 | 0.115298 | -0.03789 |
| 1/29/2007 | 0.057773 | 0.115065 | -0.03436 |
| 1/30/2007 | 0.055842 | 0.112255 | -0.03154 |
| 1/31/2007 | 0.052774 | 0.108312 | -0.03398 |
| 2/1/2007 | 0.067812 | 0.117633 | -0.02042 |
| 2/2/2007 | 0.08034 | 0.135732 | -0.00634 |
| 2/5/2007 | 0.066727 | 0.124731 | -0.01335 |
| 2/6/2007 | 0.06512 | 0.122606 | -0.01876 |
| 2/7/2007 | 0.059152 | 0.118091 | -0.01931 |
| 2/8/2007 | 0.056965 | 0.111215 | -0.02419 |

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| 2/9/2007 | 0.062292 | 0.11742 | -0.01694 |
| 2/12/2007 | 0.050927 | 0.1057 | -0.02753 |
| 2/13/2007 | 0.067158 | 0.117656 | -0.01164 |
| 2/14/2007 | 0.053588 | 0.098798 | -0.02968 |
| 2/15/2007 | 0.093469 | 0.118931 | -0.02441 |
| 2/16/2007 | 0.110146 | 0.132728 | -0.01092 |
| 2/19/2007 | 0.096137 | 0.111778 | -0.03274 |
| 2/20/2007 | 0.092869 | 0.11042 | -0.03813 |
| 2/21/2007 | 0.152531 | 0.151444 | 0.002877 |
| 2/22/2007 | 0.129396 | 0.13743 | -0.00495 |
| 2/23/2007 | 0.121863 | 0.134216 | -0.00734 |
| 2/26/2007 | 0.113457 | 0.129409 | -0.01408 |
| 2/27/2007 | 0.133323 | 0.13136 | -0.0114 |
| 2/28/2007 | 0.143215 | 0.141502 | -0.00679 |
| 3/1/2007 | 0.133553 | 0.136737 | -0.00905 |
| 3/2/2007 | 0.132068 | 0.138207 | -0.00769 |
| 3/5/2007 | 0.123163 | 0.136628 | -0.01379 |
| 3/6/2007 | 0.089797 | 0.117129 | -0.03646 |
| 3/7/2007 | 0.086951 | 0.121394 | -0.03081 |
| 3/8/2007 | 0.091622 | 0.122162 | -0.02888 |
| 3/9/2007 | 0.099552 | 0.128092 | -0.02272 |
| 3/12/2007 | 0.105017 | 0.130859 | -0.01833 |
| 3/13/2007 | 0.099295 | 0.12558 | -0.02212 |
| 3/14/2007 | 0.111807 | 0.131808 | -0.0142 |
| 3/15/2007 | 0.116226 | 0.134239 | -0.01461 |
| 3/16/2007 | 0.120079 | 0.14252 | -0.00898 |
| 3/19/2007 | 0.113045 | 0.141453 | -0.00645 |
| 3/20/2007 | 0.116408 | 0.140857 | -0.00356 |
| 3/21/2007 | 0.11323 | 0.139871 | -0.00381 |
| 3/22/2007 | 0.110859 | 0.136461 | -0.00635 |
| 3/23/2007 | 0.102122 | 0.131009 | -0.00719 |
| 3/26/2007 | 0.115339 | 0.142719 | 0.017907 |
| 3/27/2007 | 0.063889 | 0.121139 | 0.00457 |
| 3/28/2007 | 0.054983 | 0.111419 | -0.01163 |
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| 12/2/2010 | 0.019594 | 0.081973 | 0.126687 |
| 12/3/2010 | 0.0255 | 0.08572 | 0.131546 |
| 12/6/2010 | 0.02957 | 0.088027 | 0.136057 |
| 12/7/2010 | 0.031699 | 0.086428 | 0.129209 |
| 12/8/2010 | 0.036451 | 0.083903 | 0.124441 |
| 12/9/2010 | 0.038705 | 0.082374 | 0.118585 |
| 12/10/2010 | 0.035766 | 0.071357 | 0.111113 |
| 12/13/2010 | 0.036611 | 0.074515 | 0.113172 |
| 12/14/2010 | 0.043713 | 0.079364 | 0.115569 |
| 12/15/2010 | 0.042286 | 0.080211 | 0.118485 |
| 12/16/2010 | 0.041895 | 0.080446 | 0.117801 |
| 12/17/2010 | 0.043131 | 0.082348 | 0.117966 |
| 12/20/2010 | 0.046048 | 0.084371 | 0.117511 |
| 12/21/2010 | 0.043791 | 0.085083 | 0.117667 |
| 12/22/2010 | 0.040273 | 0.083869 | 0.116014 |
| 12/23/2010 | 0.038834 | 0.085574 | 0.117454 |
| 12/24/2010 | 0.037514 | 0.08594 | 0.118757 |
| 12/29/2010 | 0.034193 | 0.087325 | 0.120496 |
| 12/30/2010 | 0.032688 | 0.087465 | 0.12077 |
| 12/31/2010 | 0.033622 | 0.089434 | 0.12199 |
| 1/4/2011 | 0.034671 | 0.089571 | 0.12286 |
| 1/5/2011 | 0.039912 | 0.09277 | 0.124793 |

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| 1/6/2011 | 0.039283 | 0.092861 | 0.124694 |
| 1/7/2011 | 0.041904 | 0.094835 | 0.125543 |
| 1/10/2011 | 0.045248 | 0.096596 | 0.126429 |
| 1/11/2011 | 0.047811 | 0.099043 | 0.126908 |
| 1/12/2011 | 0.049787 | 0.099833 | 0.127112 |
| 1/13/2011 | 0.045814 | 0.098027 | 0.1256 |
| 1/14/2011 | 0.043738 | 0.097105 | 0.124919 |
| 1/17/2011 | 0.02668 | 0.080679 | 0.116039 |
| 1/18/2011 | 0.030115 | 0.08431 | 0.118955 |
| 1/19/2011 | 0.037067 | 0.089102 | 0.12229 |
| 1/20/2011 | 0.039544 | 0.091241 | 0.123728 |
| 1/21/2011 | 0.043843 | 0.093964 | 0.125385 |
| 1/24/2011 | 0.04707 | 0.095867 | 0.126403 |
| 1/25/2011 | 0.0495 | 0.097181 | 0.126978 |
| 1/26/2011 | 0.036198 | 0.09153 | 0.124578 |
| 1/27/2011 | 0.038855 | 0.09386 | 0.127168 |
| 1/28/2011 | 0.0324 | 0.091882 | 0.12754 |
| 1/31/2011 | 0.026848 | 0.089811 | 0.125883 |
| 2/1/2011 | 0.020289 | 0.08108 | 0.121218 |
| 2/2/2011 | 0.030097 | 0.087371 | 0.125151 |
| 2/3/2011 | 0.0383 | 0.093419 | 0.127845 |
| 2/4/2011 | 0.043938 | 0.096037 | 0.127752 |
| 2/7/2011 | 0.037239 | 0.09274 | 0.124146 |
| 2/8/2011 | 0.037383 | 0.085331 | 0.119999 |
| 2/9/2011 | 0.038645 | 0.086914 | 0.120067 |
| 2/10/2011 | 0.032137 | 0.084778 | 0.117914 |
| 2/11/2011 | 0.025592 | 0.073182 | 0.111523 |
| 2/14/2011 | 0.01374 | 0.063457 | 0.081681 |
| 2/15/2011 | 0.022392 | 0.072229 | 0.090015 |
| 2/16/2011 | 0.025783 | 0.077434 | 0.095389 |
| 2/17/2011 | 0.031167 | 0.082848 | 0.100361 |
| 2/18/2011 | 0.036083 | 0.08964 | 0.105386 |
| 2/21/2011 | 0.029108 | 0.078014 | 0.100393 |
| 2/22/2011 | 0.030974 | 0.081506 | 0.103672 |
| 2/23/2011 | 0.034637 | 0.085373 | 0.106857 |
| 2/24/2011 | 0.028501 | 0.076888 | 0.103227 |
| 2/25/2011 | 0.020932 | 0.069912 | 0.100053 |
| 2/28/2011 | 0.014682 | 0.062262 | 0.0976 |
| 3/1/2011 | 0.017945 | 0.068109 | 0.102399 |
| 3/2/2011 | 0.019863 | 0.072587 | 0.105914 |
| 3/3/2011 | 0.019019 | 0.075223 | 0.107989 |
| 3/4/2011 | 0.017994 | 0.077442 | 0.109617 |
| 3/7/2011 | 0.016882 | 0.079345 | 0.110903 |
| 3/8/2011 | 0.015744 | 0.082255 | 0.111924 |
| 3/9/2011 | 0.014622 | 0.083723 | 0.112737 |
| 3/10/2011 | 0.013539 | 0.085039 | 0.113387 |
| 3/11/2011 | 0.028232 | 0.093454 | 0.118239 |

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|-----------|----------|----------|----------|
| 3/14/2011 | 0.016636 | 0.082321 | 0.111748 |
| 3/15/2011 | 0.016197 | 0.092535 | 0.113212 |
| 3/16/2011 | 0.007858 | 0.08899 | 0.111085 |
| 3/17/2011 | 0.020254 | 0.097701 | 0.11621 |
| 3/18/2011 | 0.030194 | 0.105181 | 0.120017 |
| 3/21/2011 | 0.037456 | 0.110573 | 0.122241 |
| 3/22/2011 | 0.041985 | 0.113221 | 0.122849 |
| 3/23/2011 | 0.03248 | 0.109108 | 0.11922 |
| 3/24/2011 | 0.041697 | 0.114125 | 0.121361 |
| 3/25/2011 | 0.048773 | 0.117619 | 0.122465 |
| 3/28/2011 | 0.054224 | 0.12 | 0.122844 |
| 3/29/2011 | 0.049243 | 0.117348 | 0.120187 |
| 3/30/2011 | 0.041343 | 0.113718 | 0.117202 |
| 3/31/2011 | 0.047434 | 0.115918 | 0.114966 |
| 4/1/2011 | 0.052865 | 0.118123 | 0.114161 |
| 4/4/2011 | 0.055145 | 0.116976 | 0.106547 |
| 4/5/2011 | 0.048291 | 0.110194 | 0.097457 |
| 4/6/2011 | 0.045706 | 0.108924 | 0.096555 |
| 4/7/2011 | 0.047472 | 0.108063 | 0.091022 |
| 4/8/2011 | 0.051739 | 0.108683 | 0.086974 |
| 4/11/2011 | 0.057449 | 0.111846 | 0.089887 |
| 4/12/2011 | 0.052522 | 0.109687 | 0.089315 |
| 4/13/2011 | 0.057915 | 0.112504 | 0.091783 |
| 4/14/2011 | 0.057804 | 0.110446 | 0.085461 |
| 4/15/2011 | 0.060065 | 0.109951 | 0.080747 |
| 4/18/2011 | 0.062196 | 0.109652 | 0.07666 |
| 4/19/2011 | 0.061203 | 0.108128 | 0.072281 |
| 4/20/2011 | 0.063676 | 0.108536 | 0.069525 |
| 4/21/2011 | 0.065821 | 0.108878 | 0.067037 |
| 4/26/2011 | 0.067679 | 0.107918 | 0.064795 |
| 4/27/2011 | 0.06929 | 0.108168 | 0.062777 |
| 4/28/2011 | 0.070688 | 0.107136 | 0.060964 |
| 5/3/2011 | 0.071904 | 0.107332 | 0.059339 |
| 5/4/2011 | 0.075258 | 0.110537 | 0.065338 |
| 5/5/2011 | 0.075111 | 0.109597 | 0.062592 |
| 5/6/2011 | 0.07585 | 0.109823 | 0.062401 |
| 5/9/2011 | 0.075798 | 0.109114 | 0.060073 |
| 5/10/2011 | 0.07594 | 0.108668 | 0.058153 |
| 5/11/2011 | 0.076197 | 0.108404 | 0.056553 |
| 5/12/2011 | 0.076514 | 0.108265 | 0.055205 |
| 5/13/2011 | 0.081189 | 0.114517 | 0.06185 |
| 5/16/2011 | 0.079786 | 0.11279 | 0.05905 |
| 5/17/2011 | 0.078935 | 0.111602 | 0.056861 |
| 5/18/2011 | 0.078457 | 0.110792 | 0.055127 |
| 5/19/2011 | 0.078225 | 0.110248 | 0.053735 |
| 5/20/2011 | 0.078939 | 0.110925 | 0.055146 |
| 5/23/2011 | 0.069345 | 0.106067 | 0.051139 |

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|-----------|----------|----------|----------|
| 5/24/2011 | 0.069556 | 0.106328 | 0.050569 |
| 5/25/2011 | 0.06974 | 0.106583 | 0.050072 |
| 5/26/2011 | 0.062493 | 0.103431 | 0.047593 |
| 5/27/2011 | 0.064392 | 0.104875 | 0.048118 |
| 5/31/2011 | 0.065789 | 0.105934 | 0.048375 |
| 6/1/2011 | 0.066822 | 0.106397 | 0.048456 |
| 6/2/2011 | 0.067593 | 0.106985 | 0.048423 |
| 6/3/2011 | 0.073244 | 0.111735 | 0.056528 |
| 6/6/2011 | 0.078718 | 0.117459 | 0.064154 |
| 6/7/2011 | 0.082294 | 0.121443 | 0.06997 |
| 6/8/2011 | 0.077797 | 0.117265 | 0.0649 |
| 6/9/2011 | 0.074753 | 0.114365 | 0.061105 |
| 6/10/2011 | 0.072717 | 0.112365 | 0.058233 |
| 6/13/2011 | 0.071377 | 0.110996 | 0.056032 |
| 6/14/2011 | 0.063113 | 0.106677 | 0.052286 |
| 6/15/2011 | 0.059151 | 0.10719 | 0.052819 |
| 6/16/2011 | 0.06105 | 0.108024 | 0.052474 |
| 6/17/2011 | 0.055139 | 0.105214 | 0.049992 |
| 6/20/2011 | 0.050693 | 0.103446 | 0.048373 |
| 6/21/2011 | 0.047307 | 0.102398 | 0.047345 |
| 6/22/2011 | 0.044691 | 0.101845 | 0.046714 |
| 6/23/2011 | 0.042641 | 0.10163 | 0.046349 |
| 6/24/2011 | 0.041008 | 0.101643 | 0.046158 |
| 6/27/2011 | 0.039687 | 0.101805 | 0.046078 |
| 6/28/2011 | 0.039451 | 0.10338 | 0.04674 |
| 6/29/2011 | 0.039091 | 0.104723 | 0.047207 |
| 6/30/2011 | 0.038659 | 0.105888 | 0.047532 |

| Euroyen TIBOR Artificiality Estimates | | | |
|--|-----------|-----------|-----------|
| Date | 1M | 3M | 6M |
| 1/3/2006 | 0.051347 | 0.020907 | 0.060789 |
| 1/4/2006 | 0.056761 | 0.027173 | 0.066635 |
| 1/5/2006 | 0.068894 | 0.038795 | 0.076914 |
| 1/6/2006 | 0.074014 | 0.04486 | 0.083534 |
| 1/9/2006 | 0.085827 | 0.057135 | 0.093885 |
| 1/10/2006 | 0.088129 | 0.060527 | 0.094328 |
| 1/11/2006 | 0.089046 | 0.062616 | 0.093393 |
| 1/12/2006 | 0.089601 | 0.064855 | 0.09233 |
| 1/13/2006 | 0.080563 | 0.054313 | 0.066847 |
| 1/16/2006 | 0.08662 | 0.066352 | 0.079735 |
| 1/17/2006 | 0.086984 | 0.072733 | 0.084397 |
| 1/18/2006 | 0.088077 | 0.078894 | 0.08834 |
| 1/19/2006 | 0.09062 | 0.085474 | 0.093601 |
| 1/20/2006 | 0.095637 | 0.094613 | 0.100974 |
| 1/23/2006 | 0.088612 | 0.091529 | 0.098409 |
| 1/24/2006 | 0.088576 | 0.09336 | 0.098972 |
| 1/25/2006 | 0.089686 | 0.09966 | 0.105646 |
| 1/26/2006 | 0.087878 | 0.099671 | 0.104308 |
| 1/27/2006 | 0.088552 | 0.106998 | 0.109816 |
| 1/30/2006 | 0.087125 | 0.110642 | 0.109012 |
| 1/31/2006 | 0.088876 | 0.114832 | 0.110106 |
| 2/1/2006 | 0.090334 | 0.120303 | 0.110733 |
| 2/2/2006 | 0.091148 | 0.122556 | 0.10997 |
| 2/3/2006 | 0.09233 | 0.125654 | 0.107212 |
| 2/6/2006 | 0.092063 | 0.126887 | 0.106215 |
| 2/7/2006 | 0.085849 | 0.123688 | 0.100693 |
| 2/8/2006 | 0.080624 | 0.121498 | 0.098474 |
| 2/9/2006 | 0.083802 | 0.126391 | 0.09837 |
| 2/10/2006 | 0.083081 | 0.126636 | 0.092814 |
| 2/13/2006 | 0.0852 | 0.129864 | 0.089444 |
| 2/14/2006 | 0.085939 | 0.131306 | 0.082452 |
| 2/15/2006 | 0.086374 | 0.132318 | 0.081556 |
| 2/16/2006 | 0.083857 | 0.131336 | 0.076736 |
| 2/17/2006 | 0.08786 | 0.135832 | 0.076833 |
| 2/20/2006 | 0.088201 | 0.137808 | 0.081959 |
| 2/21/2006 | 0.085786 | 0.135613 | 0.080194 |
| 2/22/2006 | 0.080606 | 0.128096 | 0.073593 |
| 2/23/2006 | 0.072425 | 0.120356 | 0.067309 |
| 2/24/2006 | 0.073399 | 0.12197 | 0.063759 |
| 2/27/2006 | 0.107674 | 0.134418 | 0.075974 |
| 2/28/2006 | 0.100171 | 0.133738 | 0.068293 |
| 3/1/2006 | 0.096997 | 0.12801 | 0.063469 |
| 3/2/2006 | 0.083683 | 0.115592 | 0.053219 |
| 3/3/2006 | 0.088973 | 0.121696 | 0.054506 |
| 3/6/2006 | 0.089166 | 0.123083 | 0.05201 |

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| 3/7/2006 | 0.07796 | 0.113836 | 0.044777 |
| 3/8/2006 | 0.086305 | 0.124013 | 0.059334 |
| 3/9/2006 | 0.06584 | 0.10228 | 0.022317 |
| 3/10/2006 | 0.072539 | 0.107586 | 0.029896 |
| 3/13/2006 | 0.082951 | 0.119422 | 0.042991 |
| 3/14/2006 | 0.077937 | 0.121394 | 0.048117 |
| 3/15/2006 | 0.082399 | 0.127204 | 0.052718 |
| 3/16/2006 | 0.078588 | 0.1214 | 0.048686 |
| 3/17/2006 | 0.075049 | 0.117273 | 0.046955 |
| 3/20/2006 | 0.080967 | 0.126359 | 0.05266 |
| 3/21/2006 | 0.087097 | 0.133555 | 0.056794 |
| 3/22/2006 | 0.090041 | 0.13888 | 0.058881 |
| 3/23/2006 | 0.088273 | 0.139713 | 0.053145 |
| 3/24/2006 | 0.084709 | 0.137092 | 0.047182 |
| 3/27/2006 | 0.074551 | 0.12873 | 0.040145 |
| 3/28/2006 | 0.060007 | 0.120186 | 0.039023 |
| 3/29/2006 | 0.065952 | 0.125393 | 0.038826 |
| 3/30/2006 | 0.053869 | 0.118389 | 0.043983 |
| 3/31/2006 | 0.048402 | 0.114431 | 0.045217 |
| 4/3/2006 | 0.039286 | 0.104408 | 0.040632 |
| 4/4/2006 | 0.046749 | 0.111966 | 0.045264 |
| 4/5/2006 | 0.055905 | 0.122663 | 0.050824 |
| 4/6/2006 | 0.058188 | 0.124525 | 0.056708 |
| 4/7/2006 | 0.064372 | 0.13078 | 0.05604 |
| 4/10/2006 | 0.064712 | 0.133305 | 0.0538 |
| 4/11/2006 | 0.065269 | 0.132835 | 0.058804 |
| 4/12/2006 | 0.071529 | 0.14044 | 0.064949 |
| 4/13/2006 | 0.075615 | 0.148678 | 0.071998 |
| 4/18/2006 | 0.073294 | 0.14696 | 0.07286 |
| 4/19/2006 | 0.066845 | 0.137417 | 0.064878 |
| 4/20/2006 | 0.067509 | 0.137871 | 0.059345 |
| 4/21/2006 | 0.065078 | 0.132936 | 0.055321 |
| 4/24/2006 | 0.059431 | 0.123844 | 0.047037 |
| 4/25/2006 | 0.05554 | 0.11575 | 0.039609 |
| 4/26/2006 | 0.058213 | 0.116631 | 0.039235 |
| 4/27/2006 | 0.049717 | 0.114771 | 0.039687 |
| 4/28/2006 | 0.060823 | 0.131168 | 0.049746 |
| 5/2/2006 | 0.05978 | 0.128658 | 0.046675 |
| 5/3/2006 | 0.055871 | 0.123221 | 0.043614 |
| 5/4/2006 | 0.05939 | 0.122933 | 0.04188 |
| 5/5/2006 | 0.06565 | 0.127631 | 0.042911 |
| 5/8/2006 | 0.064121 | 0.123517 | 0.037184 |
| 5/9/2006 | 0.063948 | 0.121435 | 0.031758 |
| 5/10/2006 | 0.061229 | 0.119028 | 0.02979 |
| 5/11/2006 | 0.047631 | 0.115086 | 0.0239 |
| 5/12/2006 | 0.039191 | 0.11052 | 0.017645 |
| 5/15/2006 | 0.04043 | 0.112316 | 0.012324 |

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|-----------|----------|----------|----------|
| 5/16/2006 | 0.050169 | 0.121479 | 0.021464 |
| 5/17/2006 | 0.040919 | 0.109471 | 0.013672 |
| 5/18/2006 | 0.044768 | 0.116948 | 0.016398 |
| 5/19/2006 | 0.051842 | 0.122669 | 0.022332 |
| 5/22/2006 | 0.057829 | 0.128962 | 0.026211 |
| 5/23/2006 | 0.052844 | 0.120415 | 0.017781 |
| 5/24/2006 | 0.049303 | 0.11538 | 0.015073 |
| 5/25/2006 | 0.042487 | 0.102313 | 0.004334 |
| 5/26/2006 | 0.054261 | 0.118495 | 0.010987 |
| 5/30/2006 | 0.050712 | 0.121234 | 0.019737 |
| 5/31/2006 | 0.05727 | 0.125286 | 0.02168 |
| 6/1/2006 | 0.056259 | 0.122662 | 0.016889 |
| 6/2/2006 | 0.058769 | 0.122318 | 0.010341 |
| 6/5/2006 | 0.053748 | 0.117387 | 0.004331 |
| 6/6/2006 | 0.055279 | 0.121913 | 0.011515 |
| 6/7/2006 | 0.059129 | 0.128514 | 0.020049 |
| 6/8/2006 | 0.052908 | 0.128062 | 0.023059 |
| 6/9/2006 | 0.044082 | 0.116689 | 0.021374 |
| 6/12/2006 | 0.044146 | 0.111465 | 0.01901 |
| 6/13/2006 | 0.054814 | 0.117207 | 0.02535 |
| 6/14/2006 | 0.050858 | 0.109358 | 0.018931 |
| 6/15/2006 | 0.057595 | 0.117159 | 0.023434 |
| 6/16/2006 | 0.066905 | 0.126293 | 0.031431 |
| 6/19/2006 | 0.065962 | 0.126632 | 0.027028 |
| 6/20/2006 | 0.063885 | 0.121005 | 0.02462 |
| 6/21/2006 | 0.069475 | 0.130209 | 0.024686 |
| 6/22/2006 | 0.065283 | 0.127491 | 0.02244 |
| 6/23/2006 | 0.066485 | 0.124764 | 0.023864 |
| 6/26/2006 | 0.058007 | 0.118004 | 0.014478 |
| 6/27/2006 | 0.064333 | 0.119363 | 0.011115 |
| 6/28/2006 | 0.068868 | 0.124512 | 0.018727 |
| 6/29/2006 | 0.072942 | 0.134668 | 0.026103 |
| 6/30/2006 | 0.076242 | 0.139173 | 0.030377 |
| 7/3/2006 | 0.069365 | 0.128858 | 0.025981 |
| 7/4/2006 | 0.061441 | 0.121266 | 0.01605 |
| 7/5/2006 | 0.061154 | 0.127945 | 0.022329 |
| 7/6/2006 | 0.070144 | 0.138727 | 0.033475 |
| 7/7/2006 | 0.076611 | 0.145489 | 0.036443 |
| 7/10/2006 | 0.065722 | 0.131856 | 0.022866 |
| 7/11/2006 | 0.075913 | 0.13897 | 0.025696 |
| 7/12/2006 | 0.08553 | 0.139754 | 0.022895 |
| 7/13/2006 | 0.109226 | 0.147884 | 0.029938 |
| 7/14/2006 | 0.119414 | 0.147988 | 0.03371 |
| 7/17/2006 | 0.122615 | 0.148456 | 0.035758 |
| 7/18/2006 | 0.115709 | 0.144742 | 0.036417 |
| 7/19/2006 | 0.116048 | 0.146157 | 0.041183 |
| 7/20/2006 | 0.116025 | 0.149383 | 0.047727 |

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| 7/21/2006 | 0.113391 | 0.15346 | 0.054196 |
| 7/24/2006 | 0.11205 | 0.153476 | 0.057857 |
| 7/25/2006 | 0.106132 | 0.152008 | 0.062759 |
| 7/26/2006 | 0.108855 | 0.155636 | 0.066539 |
| 7/27/2006 | 0.104262 | 0.153487 | 0.067469 |
| 7/28/2006 | 0.101896 | 0.152677 | 0.065237 |
| 7/31/2006 | 0.107855 | 0.161993 | 0.072318 |
| 8/1/2006 | 0.10646 | 0.161548 | 0.07277 |
| 8/2/2006 | 0.105274 | 0.16388 | 0.074577 |
| 8/3/2006 | 0.102318 | 0.165085 | 0.075565 |
| 8/4/2006 | 0.100821 | 0.167061 | 0.076929 |
| 8/7/2006 | 0.101411 | 0.16732 | 0.077884 |
| 8/8/2006 | 0.098708 | 0.164406 | 0.070766 |
| 8/9/2006 | 0.094305 | 0.162431 | 0.070242 |
| 8/10/2006 | 0.092685 | 0.164172 | 0.078201 |
| 8/11/2006 | 0.082223 | 0.156929 | 0.071841 |
| 8/14/2006 | 0.089612 | 0.166864 | 0.075172 |
| 8/15/2006 | 0.089988 | 0.165748 | 0.070784 |
| 8/16/2006 | 0.089639 | 0.166564 | 0.069856 |
| 8/17/2006 | 0.081759 | 0.163341 | 0.066284 |
| 8/18/2006 | 0.076933 | 0.154927 | 0.057657 |
| 8/21/2006 | 0.073435 | 0.149387 | 0.054497 |
| 8/22/2006 | 0.075738 | 0.147736 | 0.052392 |
| 8/23/2006 | 0.072762 | 0.142324 | 0.048957 |
| 8/24/2006 | 0.07185 | 0.141968 | 0.048759 |
| 8/25/2006 | 0.074501 | 0.142677 | 0.052683 |
| 8/29/2006 | 0.078493 | 0.147114 | 0.051017 |
| 8/30/2006 | 0.112231 | 0.14522 | 0.049087 |
| 8/31/2006 | 0.111089 | 0.149685 | 0.053044 |
| 9/1/2006 | 0.115875 | 0.15695 | 0.060358 |
| 9/4/2006 | 0.116031 | 0.159341 | 0.065117 |
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| 9/6/2006 | 0.107981 | 0.158029 | 0.065586 |
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