

The MEANS Procedure

Date of Observation=20050103

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0333333	-0.0333333	-0.0333333	-0.0333333	.	-0.0333333	-0.0333333
		1	6.6700001	6.6700001	6.6700001	6.6700001	.	6.6700001	6.6700001
		1	0.1500001	0.1500001	0.1500001	0.1500001	.	0.1500001	0.1500001
VOL	Volume	1	17651.00	17651.00	17651.00	17651.00	.	17651.00	17651.00

Date of Observation=20050104

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0239880	-0.0239880	-0.0239880	-0.0239880	.	-0.0239880	-0.0239880
		1	6.5100002	6.5100002	6.5100002	6.5100002	.	6.5100002	6.5100002
		1	0.1500001	0.1500001	0.1500001	0.1500001	.	0.1500001	0.1500001
VOL	Volume	1	2781.00	2781.00	2781.00	2781.00	.	2781.00	2781.00

Date of Observation=20050105

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0291858	0.0291858	0.0291858	0.0291858	.	0.0291858	0.0291858
		1	6.6999998	6.6999998	6.6999998	6.6999998	.	6.6999998	6.6999998
		1	0.0200000	0.0200000	0.0200000	0.0200000	.	0.0200000	0.0200000
VOL	Volume	1	2542.00	2542.00	2542.00	2542.00	.	2542.00	2542.00

Date of Observation=20050106

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0283581	-0.0283581	-0.0283581	-0.0283581	.	-0.0283581	-0.0283581
		1	6.5100002	6.5100002	6.5100002	6.5100002	.	6.5100002	6.5100002
		1	0.3999996	0.3999996	0.3999996	0.3999996	.	0.3999996	0.3999996
VOL	Volume	1	716.0000000	716.0000000	716.0000000	716.0000000	.	716.0000000	716.0000000

Date of Observation=20050107

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0055299	0.0055299	0.0055299	0.0055299	.	0.0055299	0.0055299
		1	6.5460000	6.5460000	6.5460000	6.5460000	.	6.5460000	6.5460000
		1	0.3999996	0.3999996	0.3999996	0.3999996	.	0.3999996	0.3999996
VOL	Volume	1	946.0000000	946.0000000	946.0000000	946.0000000	.	946.0000000	946.0000000

Date of Observation=20050110

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0435380	0.0435380	0.0435380	0.0435380	.	0.0435380	0.0435380
		1	6.8309999	6.8309999	6.8309999	6.8309999	.	6.8309999	6.8309999
		1	0.0900002	0.0900002	0.0900002	0.0900002	.	0.0900002	0.0900002
VOL	Volume	1	1792.00	1792.00	1792.00	1792.00	.	1792.00	1792.00

Date of Observation=20050111

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0013176	0.0013176	0.0013176	0.0013176	.	0.0013176	0.0013176
		1	6.8400002	6.8400002	6.8400002	6.8400002	.	6.8400002	6.8400002
		1	0.1299996	0.1299996	0.1299996	0.1299996	.	0.1299996	0.1299996
VOL	Volume	1	1480.00	1480.00	1480.00	1480.00	.	1480.00	1480.00

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Date of Observation=20050112

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0497076	-0.0497076	-0.0497076	-0.0497076	.	-0.0497076	-0.0497076
price		1	6.5000000	6.5000000	6.5000000	6.5000000	.	6.5000000	6.5000000
spread		1	0.2300000	0.2300000	0.2300000	0.2300000	.	0.2300000	0.2300000
VOL	Volume	1	1800.00	1800.00	1800.00	1800.00	.	1800.00	1800.00

Date of Observation=20050113

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0538461	0.0538461	0.0538461	0.0538461	.	0.0538461	0.0538461
price		1	6.8499999	6.8499999	6.8499999	6.8499999	.	6.8499999	6.8499999
spread		1	0.2999997	0.2999997	0.2999997	0.2999997	.	0.2999997	0.2999997
VOL	Volume	1	1000.00	1000.00	1000.00	1000.00	.	1000.00	1000.00

Date of Observation=20050114

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0	0	0	0	.	0	0
price		1	6.8499999	6.8499999	6.8499999	6.8499999	.	6.8499999	6.8499999
spread		1	0.1199999	0.1199999	0.1199999	0.1199999	.	0.1199999	0.1199999
VOL	Volume	1	3000.00	3000.00	3000.00	3000.00	.	3000.00	3000.00

Date of Observation=20050118

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0072992	-0.0072992	-0.0072992	-0.0072992	.	-0.0072992	-0.0072992
price		1	6.8000002	6.8000002	6.8000002	6.8000002	.	6.8000002	6.8000002
spread		1	0.0400000	0.0400000	0.0400000	0.0400000	.	0.0400000	0.0400000
VOL	Volume	1	1500.00	1500.00	1500.00	1500.00	.	1500.00	1500.00

Date of Observation=20050119

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0205882	0.0205882	0.0205882	0.0205882	.	0.0205882	0.0205882
price		1	6.9400001	6.9400001	6.9400001	6.9400001	.	6.9400001	6.9400001
spread		1	0.1300001	0.1300001	0.1300001	0.1300001	.	0.1300001	0.1300001
VOL	Volume	1	400.0000000	400.0000000	400.0000000	400.0000000	.	400.0000000	400.0000000

Date of Observation=20050120

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0187320	-0.0187320	-0.0187320	-0.0187320	.	-0.0187320	-0.0187320
price		1	6.8099999	6.8099999	6.8099999	6.8099999	.	6.8099999	6.8099999
spread		1	0.0899997	0.0899997	0.0899997	0.0899997	.	0.0899997	0.0899997
VOL	Volume	1	1400.00	1400.00	1400.00	1400.00	.	1400.00	1400.00

Date of Observation=20050121

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.000587399	0.000587399	0.000587399	0.000587399	.	0.000587399	0.000587399
price		1	6.8140001	6.8140001	6.8140001	6.8140001	.	6.8140001	6.8140001
spread		1	0.0299997	0.0299997	0.0299997	0.0299997	.	0.0299997	0.0299997
VOL	Volume	1	1400.00	1400.00	1400.00	1400.00	.	1400.00	1400.00

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Date of Observation=20050124

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0020546	-0.0020546	-0.0020546	-0.0020546	.	-0.0020546	-0.0020546
		1	6.8000002	6.8000002	6.8000002	6.8000002	.	6.8000002	6.8000002
		1	0.2500000	0.2500000	0.2500000	0.2500000	.	0.2500000	0.2500000
VOL	Volume	1	1347.00	1347.00	1347.00	1347.00	.	1347.00	1347.00

Date of Observation=20050125

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0073530	-0.0073530	-0.0073530	-0.0073530	.	-0.0073530	-0.0073530
		1	6.7500000	6.7500000	6.7500000	6.7500000	.	6.7500000	6.7500000
		1	0.0799999	0.0799999	0.0799999	0.0799999	.	0.0799999	0.0799999
VOL	Volume	1	3900.00	3900.00	3900.00	3900.00	.	3900.00	3900.00

Date of Observation=20050126

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0296296	-0.0296296	-0.0296296	-0.0296296	.	-0.0296296	-0.0296296
		1	6.5500002	6.5500002	6.5500002	6.5500002	.	6.5500002	6.5500002
		1	0.1199999	0.1199999	0.1199999	0.1199999	.	0.1199999	0.1199999
VOL	Volume	1	3300.00	3300.00	3300.00	3300.00	.	3300.00	3300.00

Date of Observation=20050127

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0122137	0.0122137	0.0122137	0.0122137	.	0.0122137	0.0122137
		1	6.6300001	6.6300001	6.6300001	6.6300001	.	6.6300001	6.6300001
		1	0.0999999	0.0999999	0.0999999	0.0999999	.	0.0999999	0.0999999
VOL	Volume	1	1900.00	1900.00	1900.00	1900.00	.	1900.00	1900.00

Date of Observation=20050128

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0180995	-0.0180995	-0.0180995	-0.0180995	.	-0.0180995	-0.0180995
		1	6.5100002	6.5100002	6.5100002	6.5100002	.	6.5100002	6.5100002
		1	0.0900002	0.0900002	0.0900002	0.0900002	.	0.0900002	0.0900002
VOL	Volume	1	511.0000000	511.0000000	511.0000000	511.0000000	.	511.0000000	511.0000000

Date of Observation=20050131

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0168970	0.0168970	0.0168970	0.0168970	.	0.0168970	0.0168970
		1	6.6199999	6.6199999	6.6199999	6.6199999	.	6.6199999	6.6199999
		1	0.0900002	0.0900002	0.0900002	0.0900002	.	0.0900002	0.0900002
VOL	Volume	1	2125.00	2125.00	2125.00	2125.00	.	2125.00	2125.00

Date of Observation=20050201

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0060423	0.0060423	0.0060423	0.0060423	.	0.0060423	0.0060423
		1	6.6599998	6.6599998	6.6599998	6.6599998	.	6.6599998	6.6599998
		1	0.0200000	0.0200000	0.0200000	0.0200000	.	0.0200000	0.0200000
VOL	Volume	1	5140.00	5140.00	5140.00	5140.00	.	5140.00	5140.00

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Date of Observation=20050202

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0090089	-0.0090089	-0.0090089	-0.0090089	.	-0.0090089	-0.0090089
		1	6.6000004	6.6000004	6.6000004	6.6000004	.	6.6000004	6.6000004
		1	0.1799998	0.1799998	0.1799998	0.1799998	.	0.1799998	0.1799998
VOL	Volume	1	0	0	0	0	.	0	0

Date of Observation=20050203

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0045454	0.0045454	0.0045454	0.0045454	.	0.0045454	0.0045454
		1	6.6300001	6.6300001	6.6300001	6.6300001	.	6.6300001	6.6300001
		1	0.2600002	0.2600002	0.2600002	0.2600002	.	0.2600002	0.2600002
VOL	Volume	1	2500.00	2500.00	2500.00	2500.00	.	2500.00	2500.00

Date of Observation=20050204

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0196079	-0.0196079	-0.0196079	-0.0196079	.	-0.0196079	-0.0196079
		1	6.5000000	6.5000000	6.5000000	6.5000000	.	6.5000000	6.5000000
		1	0.1799998	0.1799998	0.1799998	0.1799998	.	0.1799998	0.1799998
VOL	Volume	1	1800.00	1800.00	1800.00	1800.00	.	1800.00	1800.00

Date of Observation=20050207

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0153846	0.0153846	0.0153846	0.0153846	.	0.0153846	0.0153846
		1	6.5999999	6.5999999	6.5999999	6.5999999	.	6.5999999	6.5999999
		1	0.2800002	0.2800002	0.2800002	0.2800002	.	0.2800002	0.2800002
VOL	Volume	1	2100.00	2100.00	2100.00	2100.00	.	2100.00	2100.00

Date of Observation=20050208

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0303030	-0.0303030	-0.0303030	-0.0303030	.	-0.0303030	-0.0303030
		1	6.4000001	6.4000001	6.4000001	6.4000001	.	6.4000001	6.4000001
		1	0.0799999	0.0799999	0.0799999	0.0799999	.	0.0799999	0.0799999
VOL	Volume	1	550.0000000	550.0000000	550.0000000	550.0000000	.	550.0000000	550.0000000

Date of Observation=20050209

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0156250	0.0156250	0.0156250	0.0156250	.	0.0156250	0.0156250
		1	6.5000000	6.5000000	6.5000000	6.5000000	.	6.5000000	6.5000000
		1	0.0900002	0.0900002	0.0900002	0.0900002	.	0.0900002	0.0900002
VOL	Volume	1	200.0000000	200.0000000	200.0000000	200.0000000	.	200.0000000	200.0000000

Date of Observation=20050210

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0076923	-0.0076923	-0.0076923	-0.0076923	.	-0.0076923	-0.0076923
		1	6.4499998	6.4499998	6.4499998	6.4499998	.	6.4499998	6.4499998
		1	0.1900001	0.1900001	0.1900001	0.1900001	.	0.1900001	0.1900001
VOL	Volume	1	5600.00	5600.00	5600.00	5600.00	.	5600.00	5600.00

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Date of Observation=20050211

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0697675	0.0697675	0.0697675	0.0697675	.	0.0697675	0.0697675
price		1	6.9000001	6.9000001	6.9000001	6.9000001	.	6.9000001	6.9000001
spread		1	0.0499997	0.0499997	0.0499997	0.0499997	.	0.0499997	0.0499997
VOL	Volume	1	7338.00	7338.00	7338.00	7338.00	.	7338.00	7338.00

Date of Observation=20050214

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0086956	-0.0086956	-0.0086956	-0.0086956	.	-0.0086956	-0.0086956
price		1	6.8400002	6.8400002	6.8400002	6.8400002	.	6.8400002	6.8400002
spread		1	0.1300001	0.1300001	0.1300001	0.1300001	.	0.1300001	0.1300001
VOL	Volume	1	11956.00	11956.00	11956.00	11956.00	.	11956.00	11956.00

Date of Observation=20050215

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0467836	-0.0467836	-0.0467836	-0.0467836	.	-0.0467836	-0.0467836
price		1	6.5200000	6.5200000	6.5200000	6.5200000	.	6.5200000	6.5200000
spread		1	0.3400002	0.3400002	0.3400002	0.3400002	.	0.3400002	0.3400002
VOL	Volume	1	9100.00	9100.00	9100.00	9100.00	.	9100.00	9100.00

Date of Observation=20050216

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0383436	-0.0383436	-0.0383436	-0.0383436	.	-0.0383436	-0.0383436
price		1	6.2700000	6.2700000	6.2700000	6.2700000	.	6.2700000	6.2700000
spread		1	0.4200001	0.4200001	0.4200001	0.4200001	.	0.4200001	0.4200001
VOL	Volume	1	5480.00	5480.00	5480.00	5480.00	.	5480.00	5480.00

Date of Observation=20050217

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0079745	0.0079745	0.0079745	0.0079745	.	0.0079745	0.0079745
price		1	6.3200002	6.3200002	6.3200002	6.3200002	.	6.3200002	6.3200002
spread		1	0.3399997	0.3399997	0.3399997	0.3399997	.	0.3399997	0.3399997
VOL	Volume	1	2400.00	2400.00	2400.00	2400.00	.	2400.00	2400.00

Date of Observation=20050218

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0506329	0.0506329	0.0506329	0.0506329	.	0.0506329	0.0506329
price		1	6.6399999	6.6399999	6.6399999	6.6399999	.	6.6399999	6.6399999
spread		1	0.3000002	0.3000002	0.3000002	0.3000002	.	0.3000002	0.3000002
VOL	Volume	1	12660.00	12660.00	12660.00	12660.00	.	12660.00	12660.00

Date of Observation=20050222

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0090361	-0.0090361	-0.0090361	-0.0090361	.	-0.0090361	-0.0090361
price		1	6.5799999	6.5799999	6.5799999	6.5799999	.	6.5799999	6.5799999
spread		1	0.0599999	0.0599999	0.0599999	0.0599999	.	0.0599999	0.0599999
VOL	Volume	1	3050.00	3050.00	3050.00	3050.00	.	3050.00	3050.00

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Date of Observation=20050223

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0015198	0.0015198	0.0015198	0.0015198	.	0.0015198	0.0015198
		1	6.5900002	6.5900002	6.5900002	6.5900002	.	6.5900002	6.5900002
		1	0.1500001	0.1500001	0.1500001	0.1500001	.	0.1500001	0.1500001
VOL	Volume	1	300.0000000	300.0000000	300.0000000	300.0000000	.	300.0000000	300.0000000

Date of Observation=20050224

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0303491	-0.0303491	-0.0303491	-0.0303491	.	-0.0303491	-0.0303491
		1	6.3899999	6.3899999	6.3899999	6.3899999	.	6.3899999	6.3899999
		1	0.2200003	0.2200003	0.2200003	0.2200003	.	0.2200003	0.2200003
VOL	Volume	1	1388.00	1388.00	1388.00	1388.00	.	1388.00	1388.00

Date of Observation=20050225

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0015650	0.0015650	0.0015650	0.0015650	.	0.0015650	0.0015650
		1	6.4000001	6.4000001	6.4000001	6.4000001	.	6.4000001	6.4000001
		1	0.1599998	0.1599998	0.1599998	0.1599998	.	0.1599998	0.1599998
VOL	Volume	1	900.0000000	900.0000000	900.0000000	900.0000000	.	900.0000000	900.0000000

Date of Observation=20050228

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0123437	-0.0123437	-0.0123437	-0.0123437	.	-0.0123437	-0.0123437
		1	6.3210001	6.3210001	6.3210001	6.3210001	.	6.3210001	6.3210001
		1	0.1300001	0.1300001	0.1300001	0.1300001	.	0.1300001	0.1300001
VOL	Volume	1	100.0000000	100.0000000	100.0000000	100.0000000	.	100.0000000	100.0000000

Date of Observation=20050301

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0188261	0.0188261	0.0188261	0.0188261	.	0.0188261	0.0188261
		1	6.4400001	6.4400001	6.4400001	6.4400001	.	6.4400001	6.4400001
		1	0.1399999	0.1399999	0.1399999	0.1399999	.	0.1399999	0.1399999
VOL	Volume	1	200.0000000	200.0000000	200.0000000	200.0000000	.	200.0000000	200.0000000

Date of Observation=20050302

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0208074	-0.0208074	-0.0208074	-0.0208074	.	-0.0208074	-0.0208074
		1	6.3060002	6.3060002	6.3060002	6.3060002	.	6.3060002	6.3060002
		1	0.0599999	0.0599999	0.0599999	0.0599999	.	0.0599999	0.0599999
VOL	Volume	1	4680.00	4680.00	4680.00	4680.00	.	4680.00	4680.00

Date of Observation=20050303

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0482080	0.0482080	0.0482080	0.0482080	.	0.0482080	0.0482080
		1	6.6100001	6.6100001	6.6100001	6.6100001	.	6.6100001	6.6100001
		1	0.1099997	0.1099997	0.1099997	0.1099997	.	0.1099997	0.1099997
VOL	Volume	1	1992.00	1992.00	1992.00	1992.00	.	1992.00	1992.00

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Date of Observation=20050304

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0213313	0.0213313	0.0213313	0.0213313	.	0.0213313	0.0213313
		1	6.7509999	6.7509999	6.7509999	6.7509999	.	6.7509999	6.7509999
		1	0.1100001	0.1100001	0.1100001	0.1100001	.	0.1100001	0.1100001
VOL	Volume	1	1645.00	1645.00	1645.00	1645.00	.	1645.00	1645.00

Date of Observation=20050307

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0016294	-0.0016294	-0.0016294	-0.0016294	.	-0.0016294	-0.0016294
		1	6.7399998	6.7399998	6.7399998	6.7399998	.	6.7399998	6.7399998
		1	0.1300001	0.1300001	0.1300001	0.1300001	.	0.1300001	0.1300001
VOL	Volume	1	5554.00	5554.00	5554.00	5554.00	.	5554.00	5554.00

Date of Observation=20050308

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.1572701	0.1572701	0.1572701	0.1572701	.	0.1572701	0.1572701
		1	7.8000002	7.8000002	7.8000002	7.8000002	.	7.8000002	7.8000002
		1	0.0100002	0.0100002	0.0100002	0.0100002	.	0.0100002	0.0100002
VOL	Volume	1	237028.00	237028.00	237028.00	237028.00	.	237028.00	237028.00

Date of Observation=20050309

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0935897	-0.0935897	-0.0935897	-0.0935897	.	-0.0935897	-0.0935897
		1	7.0700002	7.0700002	7.0700002	7.0700002	.	7.0700002	7.0700002
		1	0.1999998	0.1999998	0.1999998	0.1999998	.	0.1999998	0.1999998
VOL	Volume	1	46359.00	46359.00	46359.00	46359.00	.	46359.00	46359.00

Date of Observation=20050310

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0212164	-0.0212164	-0.0212164	-0.0212164	.	-0.0212164	-0.0212164
		1	6.9200001	6.9200001	6.9200001	6.9200001	.	6.9200001	6.9200001
		1	0.0999999	0.0999999	0.0999999	0.0999999	.	0.0999999	0.0999999
VOL	Volume	1	26172.00	26172.00	26172.00	26172.00	.	26172.00	26172.00

Date of Observation=20050311

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0130058	-0.0130058	-0.0130058	-0.0130058	.	-0.0130058	-0.0130058
		1	6.8299999	6.8299999	6.8299999	6.8299999	.	6.8299999	6.8299999
		1	0.1000004	0.1000004	0.1000004	0.1000004	.	0.1000004	0.1000004
VOL	Volume	1	9050.00	9050.00	9050.00	9050.00	.	9050.00	9050.00

Date of Observation=20050314

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0452416	-0.0452416	-0.0452416	-0.0452416	.	-0.0452416	-0.0452416
		1	6.5209999	6.5209999	6.5209999	6.5209999	.	6.5209999	6.5209999
		1	0.1999998	0.1999998	0.1999998	0.1999998	.	0.1999998	0.1999998
VOL	Volume	1	3600.00	3600.00	3600.00	3600.00	.	3600.00	3600.00

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Date of Observation=20050315

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0093544	-0.0093544	-0.0093544	-0.0093544	.	-0.0093544	-0.0093544
		1	6.4600000	6.4600000	6.4600000	6.4600000	.	6.4600000	6.4600000
		1	0.0900002	0.0900002	0.0900002	0.0900002	.	0.0900002	0.0900002
VOL	Volume	1	7250.00	7250.00	7250.00	7250.00	.	7250.00	7250.00

Date of Observation=20050316

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0046440	-0.0046440	-0.0046440	-0.0046440	.	-0.0046440	-0.0046440
		1	6.4299998	6.4299998	6.4299998	6.4299998	.	6.4299998	6.4299998
		1	0.1600003	0.1600003	0.1600003	0.1600003	.	0.1600003	0.1600003
VOL	Volume	1	3828.00	3828.00	3828.00	3828.00	.	3828.00	3828.00

Date of Observation=20050317

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0279938	0.0279938	0.0279938	0.0279938	.	0.0279938	0.0279938
		1	6.6100001	6.6100001	6.6100001	6.6100001	.	6.6100001	6.6100001
		1	0.3399997	0.3399997	0.3399997	0.3399997	.	0.3399997	0.3399997
VOL	Volume	1	15500.00	15500.00	15500.00	15500.00	.	15500.00	15500.00

Date of Observation=20050318

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0440242	0.0440242	0.0440242	0.0440242	.	0.0440242	0.0440242
		1	6.9010000	6.9010000	6.9010000	6.9010000	.	6.9010000	6.9010000
		1	0.0099998	0.0099998	0.0099998	0.0099998	.	0.0099998	0.0099998
VOL	Volume	1	21152.00	21152.00	21152.00	21152.00	.	21152.00	21152.00

Date of Observation=20050321

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0127517	0.0127517	0.0127517	0.0127517	.	0.0127517	0.0127517
		1	6.9889998	6.9889998	6.9889998	6.9889998	.	6.9889998	6.9889998
		1	0.2199998	0.2199998	0.2199998	0.2199998	.	0.2199998	0.2199998
VOL	Volume	1	3125.00	3125.00	3125.00	3125.00	.	3125.00	3125.00

Date of Observation=20050322

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0015739	0.0015739	0.0015739	0.0015739	.	0.0015739	0.0015739
		1	7.0000000	7.0000000	7.0000000	7.0000000	.	7.0000000	7.0000000
		1	0.2199998	0.2199998	0.2199998	0.2199998	.	0.2199998	0.2199998
VOL	Volume	1	100.0000000	100.0000000	100.0000000	100.0000000	.	100.0000000	100.0000000

Date of Observation=20050323

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0442857	-0.0442857	-0.0442857	-0.0442857	.	-0.0442857	-0.0442857
		1	6.6900001	6.6900001	6.6900001	6.6900001	.	6.6900001	6.6900001
		1	0.3400002	0.3400002	0.3400002	0.3400002	.	0.3400002	0.3400002
VOL	Volume	1	2100.00	2100.00	2100.00	2100.00	.	2100.00	2100.00

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Date of Observation=20050324

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0119581	-0.0119581	-0.0119581	-0.0119581	.	-0.0119581	-0.0119581
		1	6.6100001	6.6100001	6.6100001	6.6100001	.	6.6100001	6.6100001
		1	0.1500001	0.1500001	0.1500001	0.1500001	.	0.1500001	0.1500001
VOL	Volume	1	1000.00	1000.00	1000.00	1000.00	.	1000.00	1000.00

Date of Observation=20050328

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.1000000	0.1000000	0.1000000	0.1000000	.	0.1000000	0.1000000
		1	7.2709999	7.2709999	7.2709999	7.2709999	.	7.2709999	7.2709999
		1	0.1900001	0.1900001	0.1900001	0.1900001	.	0.1900001	0.1900001
VOL	Volume	1	12801.00	12801.00	12801.00	12801.00	.	12801.00	12801.00

Date of Observation=20050329

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0345207	-0.0345207	-0.0345207	-0.0345207	.	-0.0345207	-0.0345207
		1	7.0200000	7.0200000	7.0200000	7.0200000	.	7.0200000	7.0200000
		1	0.2100000	0.2100000	0.2100000	0.2100000	.	0.2100000	0.2100000
VOL	Volume	1	1800.00	1800.00	1800.00	1800.00	.	1800.00	1800.00

Date of Observation=20050330

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0313390	-0.0313390	-0.0313390	-0.0313390	.	-0.0313390	-0.0313390
		1	6.8000002	6.8000002	6.8000002	6.8000002	.	6.8000002	6.8000002
		1	0.0300002	0.0300002	0.0300002	0.0300002	.	0.0300002	0.0300002
VOL	Volume	1	2025.00	2025.00	2025.00	2025.00	.	2025.00	2025.00

Date of Observation=20050331

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0455882	0.0455882	0.0455882	0.0455882	.	0.0455882	0.0455882
		1	7.1100001	7.1100001	7.1100001	7.1100001	.	7.1100001	7.1100001
		1	0.2800002	0.2800002	0.2800002	0.2800002	.	0.2800002	0.2800002
VOL	Volume	1	3700.00	3700.00	3700.00	3700.00	.	3700.00	3700.00

Date of Observation=20050401

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0689171	-0.0689171	-0.0689171	-0.0689171	.	-0.0689171	-0.0689171
		1	6.6199999	6.6199999	6.6199999	6.6199999	.	6.6199999	6.6199999
		1	0.1999998	0.1999998	0.1999998	0.1999998	.	0.1999998	0.1999998
VOL	Volume	1	2848.00	2848.00	2848.00	2848.00	.	2848.00	2848.00

Date of Observation=20050404

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0649547	0.0649547	0.0649547	0.0649547	.	0.0649547	0.0649547
		1	7.0500002	7.0500002	7.0500002	7.0500002	.	7.0500002	7.0500002
		1	0.1899996	0.1899996	0.1899996	0.1899996	.	0.1899996	0.1899996
VOL	Volume	1	660.0000000	660.0000000	660.0000000	660.0000000	.	660.0000000	660.0000000

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Date of Observation=20050405

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0553192	-0.0553192	-0.0553192	-0.0553192	.	-0.0553192	-0.0553192
		1	6.6599998	6.6599998	6.6599998	6.6599998	.	6.6599998	6.6599998
		1	0.4000001	0.4000001	0.4000001	0.4000001	.	0.4000001	0.4000001
VOL	Volume	1	2951.00	2951.00	2951.00	2951.00	.	2951.00	2951.00

Date of Observation=20050406

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0255255	0.0255255	0.0255255	0.0255255	.	0.0255255	0.0255255
		1	6.8299999	6.8299999	6.8299999	6.8299999	.	6.8299999	6.8299999
		1	0.1199999	0.1199999	0.1199999	0.1199999	.	0.1199999	0.1199999
VOL	Volume	1	623.0000000	623.0000000	623.0000000	623.0000000	.	623.0000000	623.0000000

Date of Observation=20050407

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0248902	-0.0248902	-0.0248902	-0.0248902	.	-0.0248902	-0.0248902
		1	6.6599998	6.6599998	6.6599998	6.6599998	.	6.6599998	6.6599998
		1	0.3400002	0.3400002	0.3400002	0.3400002	.	0.3400002	0.3400002
VOL	Volume	1	804.0000000	804.0000000	804.0000000	804.0000000	.	804.0000000	804.0000000

Date of Observation=20050408

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0255255	0.0255255	0.0255255	0.0255255	.	0.0255255	0.0255255
		1	6.8299999	6.8299999	6.8299999	6.8299999	.	6.8299999	6.8299999
		1	0.3400002	0.3400002	0.3400002	0.3400002	.	0.3400002	0.3400002
VOL	Volume	1	0	0	0	0	.	0	0

Date of Observation=20050411

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0481698	-0.0481698	-0.0481698	-0.0481698	.	-0.0481698	-0.0481698
		1	6.5009999	6.5009999	6.5009999	6.5009999	.	6.5009999	6.5009999
		1	0.0100002	0.0100002	0.0100002	0.0100002	.	0.0100002	0.0100002
VOL	Volume	1	6252.00	6252.00	6252.00	6252.00	.	6252.00	6252.00

Date of Observation=20050412

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.000153811	-0.000153811	-0.000153811	-0.000153811	.	-0.000153811	-0.000153811
		1	6.5000000	6.5000000	6.5000000	6.5000000	.	6.5000000	6.5000000
		1	0.0999999	0.0999999	0.0999999	0.0999999	.	0.0999999	0.0999999
VOL	Volume	1	2300.00	2300.00	2300.00	2300.00	.	2300.00	2300.00

Date of Observation=20050413

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0230769	-0.0230769	-0.0230769	-0.0230769	.	-0.0230769	-0.0230769
		1	6.3499999	6.3499999	6.3499999	6.3499999	.	6.3499999	6.3499999
		1	0.2599998	0.2599998	0.2599998	0.2599998	.	0.2599998	0.2599998
VOL	Volume	1	10096.00	10096.00	10096.00	10096.00	.	10096.00	10096.00

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Date of Observation=20050414

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0220472	0.0220472	0.0220472	0.0220472	.	0.0220472	0.0220472
price		1	6.4899998	6.4899998	6.4899998	6.4899998	.	6.4899998	6.4899998
spread		1	0.2199998	0.2199998	0.2199998	0.2199998	.	0.2199998	0.2199998
VOL	Volume	1	3509.00	3509.00	3509.00	3509.00	.	3509.00	3509.00

Date of Observation=20050415

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0030817	0.0030817	0.0030817	0.0030817	.	0.0030817	0.0030817
price		1	6.5100002	6.5100002	6.5100002	6.5100002	.	6.5100002	6.5100002
spread		1	0.3499999	0.3499999	0.3499999	0.3499999	.	0.3499999	0.3499999
VOL	Volume	1	3000.00	3000.00	3000.00	3000.00	.	3000.00	3000.00

Date of Observation=20050418

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0061445	-0.0061445	-0.0061445	-0.0061445	.	-0.0061445	-0.0061445
price		1	6.4699998	6.4699998	6.4699998	6.4699998	.	6.4699998	6.4699998
spread		1	0.1500001	0.1500001	0.1500001	0.1500001	.	0.1500001	0.1500001
VOL	Volume	1	1000.00	1000.00	1000.00	1000.00	.	1000.00	1000.00

Date of Observation=20050419

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0046368	0.0046368	0.0046368	0.0046368	.	0.0046368	0.0046368
price		1	6.5000000	6.5000000	6.5000000	6.5000000	.	6.5000000	6.5000000
spread		1	0.4400001	0.4400001	0.4400001	0.4400001	.	0.4400001	0.4400001
VOL	Volume	1	300.0000000	300.0000000	300.0000000	300.0000000	.	300.0000000	300.0000000

Date of Observation=20050420

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0	0	0	0	.	0	0
price		1	6.5000000	6.5000000	6.5000000	6.5000000	.	6.5000000	6.5000000
spread		1	0.5200000	0.5200000	0.5200000	0.5200000	.	0.5200000	0.5200000
VOL	Volume	1	401.0000000	401.0000000	401.0000000	401.0000000	.	401.0000000	401.0000000

Date of Observation=20050421

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0	0	0	0	.	0	0
price		1	6.5000000	6.5000000	6.5000000	6.5000000	.	6.5000000	6.5000000
spread		1	0.2399998	0.2399998	0.2399998	0.2399998	.	0.2399998	0.2399998
VOL	Volume	1	450.0000000	450.0000000	450.0000000	450.0000000	.	450.0000000	450.0000000

Date of Observation=20050422

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0	0	0	0	.	0	0
price		1	6.5000000	6.5000000	6.5000000	6.5000000	.	6.5000000	6.5000000
spread		1	0.1499996	0.1499996	0.1499996	0.1499996	.	0.1499996	0.1499996
VOL	Volume	1	3519.00	3519.00	3519.00	3519.00	.	3519.00	3519.00

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Date of Observation=20050425

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0	0	0	0	.	0	0
price		1	6.5000000	6.5000000	6.5000000	6.5000000	.	6.5000000	6.5000000
spread		1	0.2399998	0.2399998	0.2399998	0.2399998	.	0.2399998	0.2399998
VOL	Volume	1	1050.00	1050.00	1050.00	1050.00	.	1050.00	1050.00

Date of Observation=20050426

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0015385	0.0015385	0.0015385	0.0015385	.	0.0015385	0.0015385
price		1	6.5100002	6.5100002	6.5100002	6.5100002	.	6.5100002	6.5100002
spread		1	0.4799995	0.4799995	0.4799995	0.4799995	.	0.4799995	0.4799995
VOL	Volume	1	1200.00	1200.00	1200.00	1200.00	.	1200.00	1200.00

Date of Observation=20050427

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0322581	-0.0322581	-0.0322581	-0.0322581	.	-0.0322581	-0.0322581
price		1	6.3000002	6.3000002	6.3000002	6.3000002	.	6.3000002	6.3000002
spread		1	0.1099997	0.1099997	0.1099997	0.1099997	.	0.1099997	0.1099997
VOL	Volume	1	3920.00	3920.00	3920.00	3920.00	.	3920.00	3920.00

Date of Observation=20050428

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0	0	0	0	.	0	0
price		1	6.3000002	6.3000002	6.3000002	6.3000002	.	6.3000002	6.3000002
spread		1	0.2799997	0.2799997	0.2799997	0.2799997	.	0.2799997	0.2799997
VOL	Volume	1	6676.00	6676.00	6676.00	6676.00	.	6676.00	6676.00

Date of Observation=20050429

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0442857	0.0442857	0.0442857	0.0442857	.	0.0442857	0.0442857
price		1	6.5790000	6.5790000	6.5790000	6.5790000	.	6.5790000	6.5790000
spread		1	0.3099999	0.3099999	0.3099999	0.3099999	.	0.3099999	0.3099999
VOL	Volume	1	1150.00	1150.00	1150.00	1150.00	.	1150.00	1150.00

Date of Observation=20050502

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0308558	-0.0308558	-0.0308558	-0.0308558	.	-0.0308558	-0.0308558
price		1	6.3759999	6.3759999	6.3759999	6.3759999	.	6.3759999	6.3759999
spread		1	0.3299999	0.3299999	0.3299999	0.3299999	.	0.3299999	0.3299999
VOL	Volume	1	2210.00	2210.00	2210.00	2210.00	.	2210.00	2210.00

Date of Observation=20050503

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0119197	-0.0119197	-0.0119197	-0.0119197	.	-0.0119197	-0.0119197
price		1	6.3000002	6.3000002	6.3000002	6.3000002	.	6.3000002	6.3000002
spread		1	0.2199998	0.2199998	0.2199998	0.2199998	.	0.2199998	0.2199998
VOL	Volume	1	100.0000000	100.0000000	100.0000000	100.0000000	.	100.0000000	100.0000000

The MEANS Procedure

Date of Observation=20050504

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0	0	0	0	.	0	0
price		1	6.3000002	6.3000002	6.3000002	6.3000002	.	6.3000002	6.3000002
spread		1	0.1499996	0.1499996	0.1499996	0.1499996	.	0.1499996	0.1499996
VOL	Volume	1	1600.00	1600.00	1600.00	1600.00	.	1600.00	1600.00

Date of Observation=20050505

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0015873	0.0015873	0.0015873	0.0015873	.	0.0015873	0.0015873
price		1	6.3099999	6.3099999	6.3099999	6.3099999	.	6.3099999	6.3099999
spread		1	0.1599998	0.1599998	0.1599998	0.1599998	.	0.1599998	0.1599998
VOL	Volume	1	3700.00	3700.00	3700.00	3700.00	.	3700.00	3700.00

Date of Observation=20050506

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0142631	0.0142631	0.0142631	0.0142631	.	0.0142631	0.0142631
price		1	6.4000001	6.4000001	6.4000001	6.4000001	.	6.4000001	6.4000001
spread		1	0.1799998	0.1799998	0.1799998	0.1799998	.	0.1799998	0.1799998
VOL	Volume	1	900.0000000	900.0000000	900.0000000	900.0000000	.	900.0000000	900.0000000

Date of Observation=20050509

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0156250	0.0156250	0.0156250	0.0156250	.	0.0156250	0.0156250
price		1	6.5000000	6.5000000	6.5000000	6.5000000	.	6.5000000	6.5000000
spread		1	0.1799998	0.1799998	0.1799998	0.1799998	.	0.1799998	0.1799998
VOL	Volume	1	1889.00	1889.00	1889.00	1889.00	.	1889.00	1889.00

Date of Observation=20050510

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0	0	0	0	.	0	0
price		1	6.5000000	6.5000000	6.5000000	6.5000000	.	6.5000000	6.5000000
spread		1	0.1599998	0.1599998	0.1599998	0.1599998	.	0.1599998	0.1599998
VOL	Volume	1	400.0000000	400.0000000	400.0000000	400.0000000	.	400.0000000	400.0000000

Date of Observation=20050511

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0076923	0.0076923	0.0076923	0.0076923	.	0.0076923	0.0076923
price		1	6.5500002	6.5500002	6.5500002	6.5500002	.	6.5500002	6.5500002
spread		1	0.1699996	0.1699996	0.1699996	0.1699996	.	0.1699996	0.1699996
VOL	Volume	1	1000.00	1000.00	1000.00	1000.00	.	1000.00	1000.00

Date of Observation=20050512

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0283970	-0.0283970	-0.0283970	-0.0283970	.	-0.0283970	-0.0283970
price		1	6.3639998	6.3639998	6.3639998	6.3639998	.	6.3639998	6.3639998
spread		1	0.2599998	0.2599998	0.2599998	0.2599998	.	0.2599998	0.2599998
VOL	Volume	1	4672.00	4672.00	4672.00	4672.00	.	4672.00	4672.00

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Date of Observation=20050513

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.1785041	0.1785041	0.1785041	0.1785041	.	0.1785041	0.1785041
		1	7.5000000	7.5000000	7.5000000	7.5000000	.	7.5000000	7.5000000
		1	0.2399998	0.2399998	0.2399998	0.2399998	.	0.2399998	0.2399998
VOL	Volume	1	41484.00	41484.00	41484.00	41484.00	.	41484.00	41484.00

Date of Observation=20050516

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0080000	0.0080000	0.0080000	0.0080000	.	0.0080000	0.0080000
		1	7.5599999	7.5599999	7.5599999	7.5599999	.	7.5599999	7.5599999
		1	0.1799998	0.1799998	0.1799998	0.1799998	.	0.1799998	0.1799998
VOL	Volume	1	7975.00	7975.00	7975.00	7975.00	.	7975.00	7975.00

Date of Observation=20050517

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0251323	0.0251323	0.0251323	0.0251323	.	0.0251323	0.0251323
		1	7.7500000	7.7500000	7.7500000	7.7500000	.	7.7500000	7.7500000
		1	0.1300001	0.1300001	0.1300001	0.1300001	.	0.1300001	0.1300001
VOL	Volume	1	4865.00	4865.00	4865.00	4865.00	.	4865.00	4865.00

Date of Observation=20050518

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0503226	0.0503226	0.0503226	0.0503226	.	0.0503226	0.0503226
		1	8.1400003	8.1400003	8.1400003	8.1400003	.	8.1400003	8.1400003
		1	0.2000003	0.2000003	0.2000003	0.2000003	.	0.2000003	0.2000003
VOL	Volume	1	33895.00	33895.00	33895.00	33895.00	.	33895.00	33895.00

Date of Observation=20050519

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0171991	-0.0171991	-0.0171991	-0.0171991	.	-0.0171991	-0.0171991
		1	8.0000000	8.0000000	8.0000000	8.0000000	.	8.0000000	8.0000000
		1	0.2799997	0.2799997	0.2799997	0.2799997	.	0.2799997	0.2799997
VOL	Volume	1	35759.00	35759.00	35759.00	35759.00	.	35759.00	35759.00

Date of Observation=20050520

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0213749	0.0213749	0.0213749	0.0213749	.	0.0213749	0.0213749
		1	8.1709995	8.1709995	8.1709995	8.1709995	.	8.1709995	8.1709995
		1	0.2299995	0.2299995	0.2299995	0.2299995	.	0.2299995	0.2299995
VOL	Volume	1	17441.00	17441.00	17441.00	17441.00	.	17441.00	17441.00

Date of Observation=20050523

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0108923	0.0108923	0.0108923	0.0108923	.	0.0108923	0.0108923
		1	8.2600002	8.2600002	8.2600002	8.2600002	.	8.2600002	8.2600002
		1	0.3400002	0.3400002	0.3400002	0.3400002	.	0.3400002	0.3400002
VOL	Volume	1	13404.00	13404.00	13404.00	13404.00	.	13404.00	13404.00

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Date of Observation=20050524

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0193826	-0.0193826	-0.0193826	-0.0193826	.	-0.0193826	-0.0193826
		1	8.0999002	8.0999002	8.0999002	8.0999002	.	8.0999002	8.0999002
		1	0.2800002	0.2800002	0.2800002	0.2800002	.	0.2800002	0.2800002
VOL	Volume	1	10744.00	10744.00	10744.00	10744.00	.	10744.00	10744.00

Date of Observation=20050525

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0296423	0.0296423	0.0296423	0.0296423	.	0.0296423	0.0296423
		1	8.3400002	8.3400002	8.3400002	8.3400002	.	8.3400002	8.3400002
		1	0.1599998	0.1599998	0.1599998	0.1599998	.	0.1599998	0.1599998
VOL	Volume	1	6028.00	6028.00	6028.00	6028.00	.	6028.00	6028.00

Date of Observation=20050526

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0227818	-0.0227818	-0.0227818	-0.0227818	.	-0.0227818	-0.0227818
		1	8.1499996	8.1499996	8.1499996	8.1499996	.	8.1499996	8.1499996
		1	0.0799999	0.0799999	0.0799999	0.0799999	.	0.0799999	0.0799999
VOL	Volume	1	4784.00	4784.00	4784.00	4784.00	.	4784.00	4784.00

Date of Observation=20050527

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0063804	0.0063804	0.0063804	0.0063804	.	0.0063804	0.0063804
		1	8.2019997	8.2019997	8.2019997	8.2019997	.	8.2019997	8.2019997
		1	0.1899996	0.1899996	0.1899996	0.1899996	.	0.1899996	0.1899996
VOL	Volume	1	3600.00	3600.00	3600.00	3600.00	.	3600.00	3600.00

Date of Observation=20050531

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0221896	-0.0221896	-0.0221896	-0.0221896	.	-0.0221896	-0.0221896
		1	8.0200005	8.0200005	8.0200005	8.0200005	.	8.0200005	8.0200005
		1	0.1599998	0.1599998	0.1599998	0.1599998	.	0.1599998	0.1599998
VOL	Volume	1	2507.00	2507.00	2507.00	2507.00	.	2507.00	2507.00

Date of Observation=20050601

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0024937	0.0024937	0.0024937	0.0024937	.	0.0024937	0.0024937
		1	8.0400000	8.0400000	8.0400000	8.0400000	.	8.0400000	8.0400000
		1	0.1899996	0.1899996	0.1899996	0.1899996	.	0.1899996	0.1899996
VOL	Volume	1	3659.00	3659.00	3659.00	3659.00	.	3659.00	3659.00

Date of Observation=20050602

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0	0	0	0	.	0	0
		1	8.0400000	8.0400000	8.0400000	8.0400000	.	8.0400000	8.0400000
		1	0.1899996	0.1899996	0.1899996	0.1899996	.	0.1899996	0.1899996
VOL	Volume	1	2155.00	2155.00	2155.00	2155.00	.	2155.00	2155.00

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Date of Observation=20050603

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0447761	0.0447761	0.0447761	0.0447761	.	0.0447761	0.0447761
		1	8.3999996	8.3999996	8.3999996	8.3999996	.	8.3999996	8.3999996
		1	0.1599998	0.1599998	0.1599998	0.1599998	.	0.1599998	0.1599998
VOL	Volume	1	39313.00	39313.00	39313.00	39313.00	.	39313.00	39313.00

Date of Observation=20050606

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.1845238	0.1845238	0.1845238	0.1845238	.	0.1845238	0.1845238
		1	9.9499998	9.9499998	9.9499998	9.9499998	.	9.9499998	9.9499998
		1	0.1500006	0.1500006	0.1500006	0.1500006	.	0.1500006	0.1500006
VOL	Volume	1	143267.00	143267.00	143267.00	143267.00	.	143267.00	143267.00

Date of Observation=20050607

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0089447	0.0089447	0.0089447	0.0089447	.	0.0089447	0.0089447
		1	10.0389996	10.0389996	10.0389996	10.0389996	.	10.0389996	10.0389996
		1	0.1400003	0.1400003	0.1400003	0.1400003	.	0.1400003	0.1400003
VOL	Volume	1	61525.00	61525.00	61525.00	61525.00	.	61525.00	61525.00

Date of Observation=20050608

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0038848	-0.0038848	-0.0038848	-0.0038848	.	-0.0038848	-0.0038848
		1	10.0000000	10.0000000	10.0000000	10.0000000	.	10.0000000	10.0000000
		1	0.0400000	0.0400000	0.0400000	0.0400000	.	0.0400000	0.0400000
VOL	Volume	1	24780.00	24780.00	24780.00	24780.00	.	24780.00	24780.00

Date of Observation=20050609

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.1710000	0.1710000	0.1710000	0.1710000	.	0.1710000	0.1710000
		1	11.7100000	11.7100000	11.7100000	11.7100000	.	11.7100000	11.7100000
		1	0.0799999	0.0799999	0.0799999	0.0799999	.	0.0799999	0.0799999
VOL	Volume	1	216112.00	216112.00	216112.00	216112.00	.	216112.00	216112.00

Date of Observation=20050610

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0392827	-0.0392827	-0.0392827	-0.0392827	.	-0.0392827	-0.0392827
		1	11.2500000	11.2500000	11.2500000	11.2500000	.	11.2500000	11.2500000
		1	0.0500002	0.0500002	0.0500002	0.0500002	.	0.0500002	0.0500002
VOL	Volume	1	45354.00	45354.00	45354.00	45354.00	.	45354.00	45354.00

Date of Observation=20050613

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0062222	-0.0062222	-0.0062222	-0.0062222	.	-0.0062222	-0.0062222
		1	11.1800003	11.1800003	11.1800003	11.1800003	.	11.1800003	11.1800003
		1	0	0	0	0	.	0	0
VOL	Volume	1	29954.00	29954.00	29954.00	29954.00	.	29954.00	29954.00

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Date of Observation=20050614

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0080501	0.0080501	0.0080501	0.0080501	.	0.0080501	0.0080501
price		1	11.2700005	11.2700005	11.2700005	11.2700005	.	11.2700005	11.2700005
spread		1	0.3699999	0.3699999	0.3699999	0.3699999	.	0.3699999	0.3699999
VOL	Volume	1	113884.00	113884.00	113884.00	113884.00	.	113884.00	113884.00

Date of Observation=20050615

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0399290	0.0399290	0.0399290	0.0399290	.	0.0399290	0.0399290
price		1	11.7200003	11.7200003	11.7200003	11.7200003	.	11.7200003	11.7200003
spread		1	0.1799994	0.1799994	0.1799994	0.1799994	.	0.1799994	0.1799994
VOL	Volume	1	73546.00	73546.00	73546.00	73546.00	.	73546.00	73546.00

Date of Observation=20050616

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0663822	-0.0663822	-0.0663822	-0.0663822	.	-0.0663822	-0.0663822
price		1	10.9420004	10.9420004	10.9420004	10.9420004	.	10.9420004	10.9420004
spread		1	0.1000004	0.1000004	0.1000004	0.1000004	.	0.1000004	0.1000004
VOL	Volume	1	22294.00	22294.00	22294.00	22294.00	.	22294.00	22294.00

Date of Observation=20050617

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0266862	-0.0266862	-0.0266862	-0.0266862	.	-0.0266862	-0.0266862
price		1	10.6499996	10.6499996	10.6499996	10.6499996	.	10.6499996	10.6499996
spread		1	0.1400003	0.1400003	0.1400003	0.1400003	.	0.1400003	0.1400003
VOL	Volume	1	60799.00	60799.00	60799.00	60799.00	.	60799.00	60799.00

Date of Observation=20050620

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0535211	-0.0535211	-0.0535211	-0.0535211	.	-0.0535211	-0.0535211
price		1	10.0799999	10.0799999	10.0799999	10.0799999	.	10.0799999	10.0799999
spread		1	0.1599998	0.1599998	0.1599998	0.1599998	.	0.1599998	0.1599998
VOL	Volume	1	60550.00	60550.00	60550.00	60550.00	.	60550.00	60550.00

Date of Observation=20050621

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0307540	0.0307540	0.0307540	0.0307540	.	0.0307540	0.0307540
price		1	10.3900003	10.3900003	10.3900003	10.3900003	.	10.3900003	10.3900003
spread		1	0.1400003	0.1400003	0.1400003	0.1400003	.	0.1400003	0.1400003
VOL	Volume	1	34268.00	34268.00	34268.00	34268.00	.	34268.00	34268.00

Date of Observation=20050622

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0471608	-0.0471608	-0.0471608	-0.0471608	.	-0.0471608	-0.0471608
price		1	9.8999996	9.8999996	9.8999996	9.8999996	.	9.8999996	9.8999996
spread		1	0.0999994	0.0999994	0.0999994	0.0999994	.	0.0999994	0.0999994
VOL	Volume	1	34399.00	34399.00	34399.00	34399.00	.	34399.00	34399.00

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Date of Observation=20050623

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0553535	-0.0553535	-0.0553535	-0.0553535	.	-0.0553535	-0.0553535
		1	9.3520002	9.3520002	9.3520002	9.3520002	.	9.3520002	9.3520002
		1	0.3000002	0.3000002	0.3000002	0.3000002	.	0.3000002	0.3000002
VOL	Volume	1	33526.00	33526.00	33526.00	33526.00	.	33526.00	33526.00

Date of Observation=20050624

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0126069	0.0126069	0.0126069	0.0126069	.	0.0126069	0.0126069
		1	9.4699001	9.4699001	9.4699001	9.4699001	.	9.4699001	9.4699001
		1	0.1800003	0.1800003	0.1800003	0.1800003	.	0.1800003	0.1800003
VOL	Volume	1	24545.00	24545.00	24545.00	24545.00	.	24545.00	24545.00

Date of Observation=20050627

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0465580	-0.0465580	-0.0465580	-0.0465580	.	-0.0465580	-0.0465580
		1	9.0290003	9.0290003	9.0290003	9.0290003	.	9.0290003	9.0290003
		1	0.1099997	0.1099997	0.1099997	0.1099997	.	0.1099997	0.1099997
VOL	Volume	1	13793.00	13793.00	13793.00	13793.00	.	13793.00	13793.00

Date of Observation=20050628

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0098572	-0.0098572	-0.0098572	-0.0098572	.	-0.0098572	-0.0098572
		1	8.9399996	8.9399996	8.9399996	8.9399996	.	8.9399996	8.9399996
		1	0.1499996	0.1499996	0.1499996	0.1499996	.	0.1499996	0.1499996
VOL	Volume	1	15687.00	15687.00	15687.00	15687.00	.	15687.00	15687.00

Date of Observation=20050629

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0145413	-0.0145413	-0.0145413	-0.0145413	.	-0.0145413	-0.0145413
		1	8.8100004	8.8100004	8.8100004	8.8100004	.	8.8100004	8.8100004
		1	0.0100002	0.0100002	0.0100002	0.0100002	.	0.0100002	0.0100002
VOL	Volume	1	3131.00	3131.00	3131.00	3131.00	.	3131.00	3131.00

Date of Observation=20050630

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0272417	0.0272417	0.0272417	0.0272417	.	0.0272417	0.0272417
		1	9.0500002	9.0500002	9.0500002	9.0500002	.	9.0500002	9.0500002
		1	0	0	0	0	.	0	0
VOL	Volume	1	4980.00	4980.00	4980.00	4980.00	.	4980.00	4980.00

Date of Observation=20050701

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0883978	0.0883978	0.0883978	0.0883978	.	0.0883978	0.0883978
		1	9.8500004	9.8500004	9.8500004	9.8500004	.	9.8500004	9.8500004
		1	0.1200008	0.1200008	0.1200008	0.1200008	.	0.1200008	0.1200008
VOL	Volume	1	14136.00	14136.00	14136.00	14136.00	.	14136.00	14136.00

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Date of Observation=20050705

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0456853	0.0456853	0.0456853	0.0456853	.	0.0456853	0.0456853
price		1	10.3000002	10.3000002	10.3000002	10.3000002	.	10.3000002	10.3000002
spread		1	0.0799999	0.0799999	0.0799999	0.0799999	.	0.0799999	0.0799999
VOL	Volume	1	39108.00	39108.00	39108.00	39108.00	.	39108.00	39108.00

Date of Observation=20050706

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0155340	0.0155340	0.0155340	0.0155340	.	0.0155340	0.0155340
price		1	10.4600000	10.4600000	10.4600000	10.4600000	.	10.4600000	10.4600000
spread		1	0.0100002	0.0100002	0.0100002	0.0100002	.	0.0100002	0.0100002
VOL	Volume	1	18164.00	18164.00	18164.00	18164.00	.	18164.00	18164.00

Date of Observation=20050707

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0325048	-0.0325048	-0.0325048	-0.0325048	.	-0.0325048	-0.0325048
price		1	10.1199999	10.1199999	10.1199999	10.1199999	.	10.1199999	10.1199999
spread		1	0.1099997	0.1099997	0.1099997	0.1099997	.	0.1099997	0.1099997
VOL	Volume	1	14268.00	14268.00	14268.00	14268.00	.	14268.00	14268.00

Date of Observation=20050708

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0128459	0.0128459	0.0128459	0.0128459	.	0.0128459	0.0128459
price		1	10.2500000	10.2500000	10.2500000	10.2500000	.	10.2500000	10.2500000
spread		1	0.1400003	0.1400003	0.1400003	0.1400003	.	0.1400003	0.1400003
VOL	Volume	1	10649.00	10649.00	10649.00	10649.00	.	10649.00	10649.00

Date of Observation=20050711

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0126829	-0.0126829	-0.0126829	-0.0126829	.	-0.0126829	-0.0126829
price		1	10.1199999	10.1199999	10.1199999	10.1199999	.	10.1199999	10.1199999
spread		1	0.1299992	0.1299992	0.1299992	0.1299992	.	0.1299992	0.1299992
VOL	Volume	1	12460.00	12460.00	12460.00	12460.00	.	12460.00	12460.00

Date of Observation=20050712

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0139328	0.0139328	0.0139328	0.0139328	.	0.0139328	0.0139328
price		1	10.2609997	10.2609997	10.2609997	10.2609997	.	10.2609997	10.2609997
spread		1	0.1499996	0.1499996	0.1499996	0.1499996	.	0.1499996	0.1499996
VOL	Volume	1	7166.00	7166.00	7166.00	7166.00	.	7166.00	7166.00

Date of Observation=20050713

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0162752	-0.0162752	-0.0162752	-0.0162752	.	-0.0162752	-0.0162752
price		1	10.0939999	10.0939999	10.0939999	10.0939999	.	10.0939999	10.0939999
spread		1	0.1500006	0.1500006	0.1500006	0.1500006	.	0.1500006	0.1500006
VOL	Volume	1	6977.00	6977.00	6977.00	6977.00	.	6977.00	6977.00

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Date of Observation=20050714

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.1083812	-0.1083812	-0.1083812	-0.1083812	.	-0.1083812	-0.1083812
		1	9.0000000	9.0000000	9.0000000	9.0000000	.	9.0000000	9.0000000
		1	0.0200005	0.0200005	0.0200005	0.0200005	.	0.0200005	0.0200005
VOL	Volume	1	20028.00	20028.00	20028.00	20028.00	.	20028.00	20028.00

Date of Observation=20050715

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0388889	-0.0388889	-0.0388889	-0.0388889	.	-0.0388889	-0.0388889
		1	8.6499996	8.6499996	8.6499996	8.6499996	.	8.6499996	8.6499996
		1	0.0900002	0.0900002	0.0900002	0.0900002	.	0.0900002	0.0900002
VOL	Volume	1	27278.00	27278.00	27278.00	27278.00	.	27278.00	27278.00

Date of Observation=20050718

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0353758	0.0353758	0.0353758	0.0353758	.	0.0353758	0.0353758
		1	8.9560003	8.9560003	8.9560003	8.9560003	.	8.9560003	8.9560003
		1	0.1000004	0.1000004	0.1000004	0.1000004	.	0.1000004	0.1000004
VOL	Volume	1	5961.00	5961.00	5961.00	5961.00	.	5961.00	5961.00

Date of Observation=20050719

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0049129	0.0049129	0.0049129	0.0049129	.	0.0049129	0.0049129
		1	9.0000000	9.0000000	9.0000000	9.0000000	.	9.0000000	9.0000000
		1	0.2100000	0.2100000	0.2100000	0.2100000	.	0.2100000	0.2100000
VOL	Volume	1	7370.00	7370.00	7370.00	7370.00	.	7370.00	7370.00

Date of Observation=20050720

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0066667	0.0066667	0.0066667	0.0066667	.	0.0066667	0.0066667
		1	9.0600004	9.0600004	9.0600004	9.0600004	.	9.0600004	9.0600004
		1	0.3100004	0.3100004	0.3100004	0.3100004	.	0.3100004	0.3100004
VOL	Volume	1	11422.00	11422.00	11422.00	11422.00	.	11422.00	11422.00

Date of Observation=20050721

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0541943	-0.0541943	-0.0541943	-0.0541943	.	-0.0541943	-0.0541943
		1	8.5690002	8.5690002	8.5690002	8.5690002	.	8.5690002	8.5690002
		1	0.0100002	0.0100002	0.0100002	0.0100002	.	0.0100002	0.0100002
VOL	Volume	1	7798.00	7798.00	7798.00	7798.00	.	7798.00	7798.00

Date of Observation=20050722

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0351266	0.0351266	0.0351266	0.0351266	.	0.0351266	0.0351266
		1	8.8699999	8.8699999	8.8699999	8.8699999	.	8.8699999	8.8699999
		1	0.0400000	0.0400000	0.0400000	0.0400000	.	0.0400000	0.0400000
VOL	Volume	1	9677.00	9677.00	9677.00	9677.00	.	9677.00	9677.00

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Date of Observation=20050725

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0529876	0.0529876	0.0529876	0.0529876	.	0.0529876	0.0529876
price		1	9.3400002	9.3400002	9.3400002	9.3400002	.	9.3400002	9.3400002
spread		1	0.1900005	0.1900005	0.1900005	0.1900005	.	0.1900005	0.1900005
VOL	Volume	1	7077.00	7077.00	7077.00	7077.00	.	7077.00	7077.00

Date of Observation=20050726

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0364026	-0.0364026	-0.0364026	-0.0364026	.	-0.0364026	-0.0364026
price		1	9.0000000	9.0000000	9.0000000	9.0000000	.	9.0000000	9.0000000
spread		1	0	0	0	0	.	0	0
VOL	Volume	1	6685.00	6685.00	6685.00	6685.00	.	6685.00	6685.00

Date of Observation=20050727

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0299889	0.0299889	0.0299889	0.0299889	.	0.0299889	0.0299889
price		1	9.2699003	9.2699003	9.2699003	9.2699003	.	9.2699003	9.2699003
spread		1	0.1700001	0.1700001	0.1700001	0.1700001	.	0.1700001	0.1700001
VOL	Volume	1	2500.00	2500.00	2500.00	2500.00	.	2500.00	2500.00

Date of Observation=20050728

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0345096	-0.0345096	-0.0345096	-0.0345096	.	-0.0345096	-0.0345096
price		1	8.9499998	8.9499998	8.9499998	8.9499998	.	8.9499998	8.9499998
spread		1	0.4199991	0.4199991	0.4199991	0.4199991	.	0.4199991	0.4199991
VOL	Volume	1	12259.00	12259.00	12259.00	12259.00	.	12259.00	12259.00

Date of Observation=20050729

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0212291	0.0212291	0.0212291	0.0212291	.	0.0212291	0.0212291
price		1	9.1400003	9.1400003	9.1400003	9.1400003	.	9.1400003	9.1400003
spread		1	0.1399994	0.1399994	0.1399994	0.1399994	.	0.1399994	0.1399994
VOL	Volume	1	1200.00	1200.00	1200.00	1200.00	.	1200.00	1200.00

Date of Observation=20050801

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0426696	-0.0426696	-0.0426696	-0.0426696	.	-0.0426696	-0.0426696
price		1	8.7500000	8.7500000	8.7500000	8.7500000	.	8.7500000	8.7500000
spread		1	0.1400003	0.1400003	0.1400003	0.1400003	.	0.1400003	0.1400003
VOL	Volume	1	9925.00	9925.00	9925.00	9925.00	.	9925.00	9925.00

Date of Observation=20050802

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0114286	0.0114286	0.0114286	0.0114286	.	0.0114286	0.0114286
price		1	8.8500004	8.8500004	8.8500004	8.8500004	.	8.8500004	8.8500004
spread		1	0.1499996	0.1499996	0.1499996	0.1499996	.	0.1499996	0.1499996
VOL	Volume	1	13090.00	13090.00	13090.00	13090.00	.	13090.00	13090.00

The MEANS Procedure

Date of Observation=20050803

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0281357	-0.0281357	-0.0281357	-0.0281357	.	-0.0281357	-0.0281357
		1	8.6009998	8.6009998	8.6009998	8.6009998	.	8.6009998	8.6009998
		1	0.0899992	0.0899992	0.0899992	0.0899992	.	0.0899992	0.0899992
VOL	Volume	1	12046.00	12046.00	12046.00	12046.00	.	12046.00	12046.00

Date of Observation=20050804

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0010464	0.0010464	0.0010464	0.0010464	.	0.0010464	0.0010464
		1	8.6099997	8.6099997	8.6099997	8.6099997	.	8.6099997	8.6099997
		1	0.1100006	0.1100006	0.1100006	0.1100006	.	0.1100006	0.1100006
VOL	Volume	1	7570.00	7570.00	7570.00	7570.00	.	7570.00	7570.00

Date of Observation=20050805

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0127758	-0.0127758	-0.0127758	-0.0127758	.	-0.0127758	-0.0127758
		1	8.5000000	8.5000000	8.5000000	8.5000000	.	8.5000000	8.5000000
		1	0	0	0	0	.	0	0
VOL	Volume	1	4858.00	4858.00	4858.00	4858.00	.	4858.00	4858.00

Date of Observation=20050808

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0188235	-0.0188235	-0.0188235	-0.0188235	.	-0.0188235	-0.0188235
		1	8.3400002	8.3400002	8.3400002	8.3400002	.	8.3400002	8.3400002
		1	0.0100002	0.0100002	0.0100002	0.0100002	.	0.0100002	0.0100002
VOL	Volume	1	11228.00	11228.00	11228.00	11228.00	.	11228.00	11228.00

Date of Observation=20050809

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0491607	0.0491607	0.0491607	0.0491607	.	0.0491607	0.0491607
		1	8.7500000	8.7500000	8.7500000	8.7500000	.	8.7500000	8.7500000
		1	0.1400003	0.1400003	0.1400003	0.1400003	.	0.1400003	0.1400003
VOL	Volume	1	9802.00	9802.00	9802.00	9802.00	.	9802.00	9802.00

Date of Observation=20050810

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0	0	0	0	.	0	0
		1	8.7500000	8.7500000	8.7500000	8.7500000	.	8.7500000	8.7500000
		1	0	0	0	0	.	0	0
VOL	Volume	1	4600.00	4600.00	4600.00	4600.00	.	4600.00	4600.00

Date of Observation=20050811

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0468571	-0.0468571	-0.0468571	-0.0468571	.	-0.0468571	-0.0468571
		1	8.3400002	8.3400002	8.3400002	8.3400002	.	8.3400002	8.3400002
		1	0	0	0	0	.	0	0
VOL	Volume	1	17366.00	17366.00	17366.00	17366.00	.	17366.00	17366.00

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Date of Observation=20050812

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0071942	0.0071942	0.0071942	0.0071942	.	0.0071942	0.0071942
		1	8.3999996	8.3999996	8.3999996	8.3999996	.	8.3999996	8.3999996
		1	0.1000004	0.1000004	0.1000004	0.1000004	.	0.1000004	0.1000004
VOL	Volume	1	5146.00	5146.00	5146.00	5146.00	.	5146.00	5146.00

Date of Observation=20050815

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.1904762	0.1904762	0.1904762	0.1904762	.	0.1904762	0.1904762
		1	10.0000000	10.0000000	10.0000000	10.0000000	.	10.0000000	10.0000000
		1	0.2500000	0.2500000	0.2500000	0.2500000	.	0.2500000	0.2500000
VOL	Volume	1	86128.00	86128.00	86128.00	86128.00	.	86128.00	86128.00

Date of Observation=20050816

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0380000	-0.0380000	-0.0380000	-0.0380000	.	-0.0380000	-0.0380000
		1	9.6199999	9.6199999	9.6199999	9.6199999	.	9.6199999	9.6199999
		1	0.1499996	0.1499996	0.1499996	0.1499996	.	0.1499996	0.1499996
VOL	Volume	1	26936.00	26936.00	26936.00	26936.00	.	26936.00	26936.00

Date of Observation=20050817

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0020894	-0.0020894	-0.0020894	-0.0020894	.	-0.0020894	-0.0020894
		1	9.5999002	9.5999002	9.5999002	9.5999002	.	9.5999002	9.5999002
		1	0.1000004	0.1000004	0.1000004	0.1000004	.	0.1000004	0.1000004
VOL	Volume	1	4858.00	4858.00	4858.00	4858.00	.	4858.00	4858.00

Date of Observation=20050818

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0229065	-0.0229065	-0.0229065	-0.0229065	.	-0.0229065	-0.0229065
		1	9.3800001	9.3800001	9.3800001	9.3800001	.	9.3800001	9.3800001
		1	0.1099997	0.1099997	0.1099997	0.1099997	.	0.1099997	0.1099997
VOL	Volume	1	6287.00	6287.00	6287.00	6287.00	.	6287.00	6287.00

Date of Observation=20050819

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0031983	-0.0031983	-0.0031983	-0.0031983	.	-0.0031983	-0.0031983
		1	9.3500004	9.3500004	9.3500004	9.3500004	.	9.3500004	9.3500004
		1	0.0499992	0.0499992	0.0499992	0.0499992	.	0.0499992	0.0499992
VOL	Volume	1	4650.00	4650.00	4650.00	4650.00	.	4650.00	4650.00

Date of Observation=20050822

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0342247	-0.0342247	-0.0342247	-0.0342247	.	-0.0342247	-0.0342247
		1	9.0299997	9.0299997	9.0299997	9.0299997	.	9.0299997	9.0299997
		1	0.2600002	0.2600002	0.2600002	0.2600002	.	0.2600002	0.2600002
VOL	Volume	1	10034.00	10034.00	10034.00	10034.00	.	10034.00	10034.00

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Date of Observation=20050823

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0398672	0.0398672	0.0398672	0.0398672	.	0.0398672	0.0398672
price		1	9.3900003	9.3900003	9.3900003	9.3900003	.	9.3900003	9.3900003
spread		1	0.1900005	0.1900005	0.1900005	0.1900005	.	0.1900005	0.1900005
VOL	Volume	1	1903.00	1903.00	1903.00	1903.00	.	1903.00	1903.00

Date of Observation=20050824

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0287539	0.0287539	0.0287539	0.0287539	.	0.0287539	0.0287539
price		1	9.6599998	9.6599998	9.6599998	9.6599998	.	9.6599998	9.6599998
spread		1	0.1400003	0.1400003	0.1400003	0.1400003	.	0.1400003	0.1400003
VOL	Volume	1	5723.00	5723.00	5723.00	5723.00	.	5723.00	5723.00

Date of Observation=20050825

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0434783	-0.0434783	-0.0434783	-0.0434783	.	-0.0434783	-0.0434783
price		1	9.2399998	9.2399998	9.2399998	9.2399998	.	9.2399998	9.2399998
spread		1	0.1199999	0.1199999	0.1199999	0.1199999	.	0.1199999	0.1199999
VOL	Volume	1	5086.00	5086.00	5086.00	5086.00	.	5086.00	5086.00

Date of Observation=20050826

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0097403	0.0097403	0.0097403	0.0097403	.	0.0097403	0.0097403
price		1	9.3299999	9.3299999	9.3299999	9.3299999	.	9.3299999	9.3299999
spread		1	0.2999992	0.2999992	0.2999992	0.2999992	.	0.2999992	0.2999992
VOL	Volume	1	0	0	0	0	.	0	0

Date of Observation=20050829

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0300107	-0.0300107	-0.0300107	-0.0300107	.	-0.0300107	-0.0300107
price		1	9.0500002	9.0500002	9.0500002	9.0500002	.	9.0500002	9.0500002
spread		1	0.2900000	0.2900000	0.2900000	0.2900000	.	0.2900000	0.2900000
VOL	Volume	1	5854.00	5854.00	5854.00	5854.00	.	5854.00	5854.00

Date of Observation=20050830

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0256353	0.0256353	0.0256353	0.0256353	.	0.0256353	0.0256353
price		1	9.2819996	9.2819996	9.2819996	9.2819996	.	9.2819996	9.2819996
spread		1	0.2199993	0.2199993	0.2199993	0.2199993	.	0.2199993	0.2199993
VOL	Volume	1	4200.00	4200.00	4200.00	4200.00	.	4200.00	4200.00

Date of Observation=20050831

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0234864	0.0234864	0.0234864	0.0234864	.	0.0234864	0.0234864
price		1	9.5000000	9.5000000	9.5000000	9.5000000	.	9.5000000	9.5000000
spread		1	0.3600006	0.3600006	0.3600006	0.3600006	.	0.3600006	0.3600006
VOL	Volume	1	3700.00	3700.00	3700.00	3700.00	.	3700.00	3700.00

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Date of Observation=20050901

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0526210	-0.0526210	-0.0526210	-0.0526210	.	-0.0526210	-0.0526210
		1	9.0001001	9.0001001	9.0001001	9.0001001	.	9.0001001	9.0001001
		1	0.2299995	0.2299995	0.2299995	0.2299995	.	0.2299995	0.2299995
VOL	Volume	1	2203.00	2203.00	2203.00	2203.00	.	2203.00	2203.00

Date of Observation=20050902

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0277663	0.0277663	0.0277663	0.0277663	.	0.0277663	0.0277663
		1	9.2500000	9.2500000	9.2500000	9.2500000	.	9.2500000	9.2500000
		1	0.2100000	0.2100000	0.2100000	0.2100000	.	0.2100000	0.2100000
VOL	Volume	1	2600.00	2600.00	2600.00	2600.00	.	2600.00	2600.00

Date of Observation=20050906

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0162162	-0.0162162	-0.0162162	-0.0162162	.	-0.0162162	-0.0162162
		1	9.1000004	9.1000004	9.1000004	9.1000004	.	9.1000004	9.1000004
		1	0.3800001	0.3800001	0.3800001	0.3800001	.	0.3800001	0.3800001
VOL	Volume	1	1112.00	1112.00	1112.00	1112.00	.	1112.00	1112.00

Date of Observation=20050907

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0859340	0.0859340	0.0859340	0.0859340	.	0.0859340	0.0859340
		1	9.8820000	9.8820000	9.8820000	9.8820000	.	9.8820000	9.8820000
		1	0.1700001	0.1700001	0.1700001	0.1700001	.	0.1700001	0.1700001
VOL	Volume	1	13271.00	13271.00	13271.00	13271.00	.	13271.00	13271.00

Date of Observation=20050908

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0052621	-0.0052621	-0.0052621	-0.0052621	.	-0.0052621	-0.0052621
		1	9.8299999	9.8299999	9.8299999	9.8299999	.	9.8299999	9.8299999
		1	0.1399994	0.1399994	0.1399994	0.1399994	.	0.1399994	0.1399994
VOL	Volume	1	18205.00	18205.00	18205.00	18205.00	.	18205.00	18205.00

Date of Observation=20050909

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.1190234	0.1190234	0.1190234	0.1190234	.	0.1190234	0.1190234
		1	11.0000000	11.0000000	11.0000000	11.0000000	.	11.0000000	11.0000000
		1	0.1700001	0.1700001	0.1700001	0.1700001	.	0.1700001	0.1700001
VOL	Volume	1	53225.00	53225.00	53225.00	53225.00	.	53225.00	53225.00

Date of Observation=20050912

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0318182	-0.0318182	-0.0318182	-0.0318182	.	-0.0318182	-0.0318182
		1	10.6499996	10.6499996	10.6499996	10.6499996	.	10.6499996	10.6499996
		1	0.1300001	0.1300001	0.1300001	0.1300001	.	0.1300001	0.1300001
VOL	Volume	1	19306.00	19306.00	19306.00	19306.00	.	19306.00	19306.00

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Date of Observation=20050913

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0140845	-0.0140845	-0.0140845	-0.0140845	.	-0.0140845	-0.0140845
		1	10.5000000	10.5000000	10.5000000	10.5000000	.	10.5000000	10.5000000
		1	0.1400003	0.1400003	0.1400003	0.1400003	.	0.1400003	0.1400003
VOL	Volume	1	18132.00	18132.00	18132.00	18132.00	.	18132.00	18132.00

Date of Observation=20050914

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0057143	0.0057143	0.0057143	0.0057143	.	0.0057143	0.0057143
		1	10.5600004	10.5600004	10.5600004	10.5600004	.	10.5600004	10.5600004
		1	0.1199999	0.1199999	0.1199999	0.1199999	.	0.1199999	0.1199999
VOL	Volume	1	3387.00	3387.00	3387.00	3387.00	.	3387.00	3387.00

Date of Observation=20050915

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0226325	0.0226325	0.0226325	0.0226325	.	0.0226325	0.0226325
		1	10.7989998	10.7989998	10.7989998	10.7989998	.	10.7989998	10.7989998
		1	0.1200008	0.1200008	0.1200008	0.1200008	.	0.1200008	0.1200008
VOL	Volume	1	13470.00	13470.00	13470.00	13470.00	.	13470.00	13470.00

Date of Observation=20050916

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.000833394	-0.000833394	-0.000833394	-0.000833394	.	-0.000833394	-0.000833394
		1	10.7900000	10.7900000	10.7900000	10.7900000	.	10.7900000	10.7900000
		1	0.3299999	0.3299999	0.3299999	0.3299999	.	0.3299999	0.3299999
VOL	Volume	1	1109.00	1109.00	1109.00	1109.00	.	1109.00	1109.00

Date of Observation=20050919

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.000926805	0.000926805	0.000926805	0.000926805	.	0.000926805	0.000926805
		1	10.8000002	10.8000002	10.8000002	10.8000002	.	10.8000002	10.8000002
		1	0.1700001	0.1700001	0.1700001	0.1700001	.	0.1700001	0.1700001
VOL	Volume	1	11315.00	11315.00	11315.00	11315.00	.	11315.00	11315.00

Date of Observation=20050920

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.000925947	0.000925947	0.000925947	0.000925947	.	0.000925947	0.000925947
		1	10.8100004	10.8100004	10.8100004	10.8100004	.	10.8100004	10.8100004
		1	0.1400003	0.1400003	0.1400003	0.1400003	.	0.1400003	0.1400003
VOL	Volume	1	2600.00	2600.00	2600.00	2600.00	.	2600.00	2600.00

Date of Observation=20050921

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0101758	-0.0101758	-0.0101758	-0.0101758	.	-0.0101758	-0.0101758
		1	10.6999998	10.6999998	10.6999998	10.6999998	.	10.6999998	10.6999998
		1	0.2800007	0.2800007	0.2800007	0.2800007	.	0.2800007	0.2800007
VOL	Volume	1	18574.00	18574.00	18574.00	18574.00	.	18574.00	18574.00

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Date of Observation=20050922

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0130841	-0.0130841	-0.0130841	-0.0130841	.	-0.0130841	-0.0130841
		1	10.5600004	10.5600004	10.5600004	10.5600004	.	10.5600004	10.5600004
		1	0.1399994	0.1399994	0.1399994	0.1399994	.	0.1399994	0.1399994
VOL	Volume	1	7139.00	7139.00	7139.00	7139.00	.	7139.00	7139.00

Date of Observation=20050923

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0246212	-0.0246212	-0.0246212	-0.0246212	.	-0.0246212	-0.0246212
		1	10.3000002	10.3000002	10.3000002	10.3000002	.	10.3000002	10.3000002
		1	0.1300001	0.1300001	0.1300001	0.1300001	.	0.1300001	0.1300001
VOL	Volume	1	1401.00	1401.00	1401.00	1401.00	.	1401.00	1401.00

Date of Observation=20050926

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.000970896	0.000970896	0.000970896	0.000970896	.	0.000970896	0.000970896
		1	10.3100004	10.3100004	10.3100004	10.3100004	.	10.3100004	10.3100004
		1	0.1700001	0.1700001	0.1700001	0.1700001	.	0.1700001	0.1700001
VOL	Volume	1	5740.00	5740.00	5740.00	5740.00	.	5740.00	5740.00

Date of Observation=20050927

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0038797	0.0038797	0.0038797	0.0038797	.	0.0038797	0.0038797
		1	10.3500004	10.3500004	10.3500004	10.3500004	.	10.3500004	10.3500004
		1	0.1999998	0.1999998	0.1999998	0.1999998	.	0.1999998	0.1999998
VOL	Volume	1	1152.00	1152.00	1152.00	1152.00	.	1152.00	1152.00

Date of Observation=20050928

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.1893720	0.1893720	0.1893720	0.1893720	.	0.1893720	0.1893720
		1	12.3100004	12.3100004	12.3100004	12.3100004	.	12.3100004	12.3100004
		1	0.0100002	0.0100002	0.0100002	0.0100002	.	0.0100002	0.0100002
VOL	Volume	1	318078.00	318078.00	318078.00	318078.00	.	318078.00	318078.00

Date of Observation=20050929

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0129976	-0.0129976	-0.0129976	-0.0129976	.	-0.0129976	-0.0129976
		1	12.1499996	12.1499996	12.1499996	12.1499996	.	12.1499996	12.1499996
		1	0.0799999	0.0799999	0.0799999	0.0799999	.	0.0799999	0.0799999
VOL	Volume	1	308749.00	308749.00	308749.00	308749.00	.	308749.00	308749.00

Date of Observation=20050930

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0526748	-0.0526748	-0.0526748	-0.0526748	.	-0.0526748	-0.0526748
		1	11.5100002	11.5100002	11.5100002	11.5100002	.	11.5100002	11.5100002
		1	0.0799999	0.0799999	0.0799999	0.0799999	.	0.0799999	0.0799999
VOL	Volume	1	56315.00	56315.00	56315.00	56315.00	.	56315.00	56315.00

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Date of Observation=20051003

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0121634	-0.0121634	-0.0121634	-0.0121634	.	-0.0121634	-0.0121634
price		1	11.3699999	11.3699999	11.3699999	11.3699999	.	11.3699999	11.3699999
spread		1	0.1200008	0.1200008	0.1200008	0.1200008	.	0.1200008	0.1200008
VOL	Volume	1	57464.00	57464.00	57464.00	57464.00	.	57464.00	57464.00

Date of Observation=20051004

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0738786	-0.0738786	-0.0738786	-0.0738786	.	-0.0738786	-0.0738786
price		1	10.5299997	10.5299997	10.5299997	10.5299997	.	10.5299997	10.5299997
spread		1	0.2600002	0.2600002	0.2600002	0.2600002	.	0.2600002	0.2600002
VOL	Volume	1	33926.00	33926.00	33926.00	33926.00	.	33926.00	33926.00

Date of Observation=20051005

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0674264	-0.0674264	-0.0674264	-0.0674264	.	-0.0674264	-0.0674264
price		1	9.8199997	9.8199997	9.8199997	9.8199997	.	9.8199997	9.8199997
spread		1	0.1599998	0.1599998	0.1599998	0.1599998	.	0.1599998	0.1599998
VOL	Volume	1	43064.00	43064.00	43064.00	43064.00	.	43064.00	43064.00

Date of Observation=20051006

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0407332	-0.0407332	-0.0407332	-0.0407332	.	-0.0407332	-0.0407332
price		1	9.4200001	9.4200001	9.4200001	9.4200001	.	9.4200001	9.4200001
spread		1	0.1999998	0.1999998	0.1999998	0.1999998	.	0.1999998	0.1999998
VOL	Volume	1	33262.00	33262.00	33262.00	33262.00	.	33262.00	33262.00

Date of Observation=20051007

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0322718	0.0322718	0.0322718	0.0322718	.	0.0322718	0.0322718
price		1	9.7240000	9.7240000	9.7240000	9.7240000	.	9.7240000	9.7240000
spread		1	0.1599998	0.1599998	0.1599998	0.1599998	.	0.1599998	0.1599998
VOL	Volume	1	14085.00	14085.00	14085.00	14085.00	.	14085.00	14085.00

Date of Observation=20051010

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0281777	-0.0281777	-0.0281777	-0.0281777	.	-0.0281777	-0.0281777
price		1	9.4499998	9.4499998	9.4499998	9.4499998	.	9.4499998	9.4499998
spread		1	0.1700001	0.1700001	0.1700001	0.1700001	.	0.1700001	0.1700001
VOL	Volume	1	3401.00	3401.00	3401.00	3401.00	.	3401.00	3401.00

Date of Observation=20051011

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0476190	0.0476190	0.0476190	0.0476190	.	0.0476190	0.0476190
price		1	9.8999996	9.8999996	9.8999996	9.8999996	.	9.8999996	9.8999996
spread		1	0.1799994	0.1799994	0.1799994	0.1799994	.	0.1799994	0.1799994
VOL	Volume	1	19603.00	19603.00	19603.00	19603.00	.	19603.00	19603.00

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Date of Observation=20051012

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0565656	-0.0565656	-0.0565656	-0.0565656	.	-0.0565656	-0.0565656
		1	9.3000002	9.3000002	9.3000002	9.3000002	.	9.3000002	9.3000002
		1	0.0799999	0.0799999	0.0799999	0.0799999	.	0.0799999	0.0799999
VOL	Volume	1	3206.00	3206.00	3206.00	3206.00	.	3206.00	3206.00

Date of Observation=20051013

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0064517	-0.0064517	-0.0064517	-0.0064517	.	-0.0064517	-0.0064517
		1	9.2399998	9.2399998	9.2399998	9.2399998	.	9.2399998	9.2399998
		1	0.0500002	0.0500002	0.0500002	0.0500002	.	0.0500002	0.0500002
VOL	Volume	1	3300.00	3300.00	3300.00	3300.00	.	3300.00	3300.00

Date of Observation=20051014

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0259740	-0.0259740	-0.0259740	-0.0259740	.	-0.0259740	-0.0259740
		1	9.0000000	9.0000000	9.0000000	9.0000000	.	9.0000000	9.0000000
		1	0.0400000	0.0400000	0.0400000	0.0400000	.	0.0400000	0.0400000
VOL	Volume	1	9791.00	9791.00	9791.00	9791.00	.	9791.00	9791.00

Date of Observation=20051017

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0477778	0.0477778	0.0477778	0.0477778	.	0.0477778	0.0477778
		1	9.4300003	9.4300003	9.4300003	9.4300003	.	9.4300003	9.4300003
		1	0.1199999	0.1199999	0.1199999	0.1199999	.	0.1199999	0.1199999
VOL	Volume	1	9995.00	9995.00	9995.00	9995.00	.	9995.00	9995.00

Date of Observation=20051018

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0116650	-0.0116650	-0.0116650	-0.0116650	.	-0.0116650	-0.0116650
		1	9.3199997	9.3199997	9.3199997	9.3199997	.	9.3199997	9.3199997
		1	0.0599995	0.0599995	0.0599995	0.0599995	.	0.0599995	0.0599995
VOL	Volume	1	8398.00	8398.00	8398.00	8398.00	.	8398.00	8398.00

Date of Observation=20051019

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0182404	0.0182404	0.0182404	0.0182404	.	0.0182404	0.0182404
		1	9.4899998	9.4899998	9.4899998	9.4899998	.	9.4899998	9.4899998
		1	0.1599998	0.1599998	0.1599998	0.1599998	.	0.1599998	0.1599998
VOL	Volume	1	8148.00	8148.00	8148.00	8148.00	.	8148.00	8148.00

Date of Observation=20051020

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0221286	0.0221286	0.0221286	0.0221286	.	0.0221286	0.0221286
		1	9.6999998	9.6999998	9.6999998	9.6999998	.	9.6999998	9.6999998
		1	0.2600002	0.2600002	0.2600002	0.2600002	.	0.2600002	0.2600002
VOL	Volume	1	11641.00	11641.00	11641.00	11641.00	.	11641.00	11641.00

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Date of Observation=20051021

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0251546	-0.0251546	-0.0251546	-0.0251546	.	-0.0251546	-0.0251546
		1	9.4560003	9.4560003	9.4560003	9.4560003	.	9.4560003	9.4560003
		1	0.2199993	0.2199993	0.2199993	0.2199993	.	0.2199993	0.2199993
VOL	Volume	1	3361.00	3361.00	3361.00	3361.00	.	3361.00	3361.00

Date of Observation=20051024

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0375424	-0.0375424	-0.0375424	-0.0375424	.	-0.0375424	-0.0375424
		1	9.1009998	9.1009998	9.1009998	9.1009998	.	9.1009998	9.1009998
		1	0.1999998	0.1999998	0.1999998	0.1999998	.	0.1999998	0.1999998
VOL	Volume	1	7877.00	7877.00	7877.00	7877.00	.	7877.00	7877.00

Date of Observation=20051025

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0023074	-0.0023074	-0.0023074	-0.0023074	.	-0.0023074	-0.0023074
		1	9.0799999	9.0799999	9.0799999	9.0799999	.	9.0799999	9.0799999
		1	0.1400003	0.1400003	0.1400003	0.1400003	.	0.1400003	0.1400003
VOL	Volume	1	2667.00	2667.00	2667.00	2667.00	.	2667.00	2667.00

Date of Observation=20051026

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0341300	0.0341300	0.0341300	0.0341300	.	0.0341300	0.0341300
		1	9.3899002	9.3899002	9.3899002	9.3899002	.	9.3899002	9.3899002
		1	0.2200003	0.2200003	0.2200003	0.2200003	.	0.2200003	0.2200003
VOL	Volume	1	6839.00	6839.00	6839.00	6839.00	.	6839.00	6839.00

Date of Observation=20051027

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0393934	-0.0393934	-0.0393934	-0.0393934	.	-0.0393934	-0.0393934
		1	9.0200005	9.0200005	9.0200005	9.0200005	.	9.0200005	9.0200005
		1	0.0900002	0.0900002	0.0900002	0.0900002	.	0.0900002	0.0900002
VOL	Volume	1	3521.00	3521.00	3521.00	3521.00	.	3521.00	3521.00

Date of Observation=20051028

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0809312	0.0809312	0.0809312	0.0809312	.	0.0809312	0.0809312
		1	9.7500000	9.7500000	9.7500000	9.7500000	.	9.7500000	9.7500000
		1	0.2100000	0.2100000	0.2100000	0.2100000	.	0.2100000	0.2100000
VOL	Volume	1	7425.00	7425.00	7425.00	7425.00	.	7425.00	7425.00

Date of Observation=20051031

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0358872	0.0358872	0.0358872	0.0358872	.	0.0358872	0.0358872
		1	10.0999002	10.0999002	10.0999002	10.0999002	.	10.0999002	10.0999002
		1	0.3399992	0.3399992	0.3399992	0.3399992	.	0.3399992	0.3399992
VOL	Volume	1	7308.00	7308.00	7308.00	7308.00	.	7308.00	7308.00

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Date of Observation=20051101

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0574164	-0.0574164	-0.0574164	-0.0574164	.	-0.0574164	-0.0574164
		1	9.5200005	9.5200005	9.5200005	9.5200005	.	9.5200005	9.5200005
		1	0.2200003	0.2200003	0.2200003	0.2200003	.	0.2200003	0.2200003
VOL	Volume	1	3403.00	3403.00	3403.00	3403.00	.	3403.00	3403.00

Date of Observation=20051102

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0021008	0.0021008	0.0021008	0.0021008	.	0.0021008	0.0021008
		1	9.5400000	9.5400000	9.5400000	9.5400000	.	9.5400000	9.5400000
		1	0.0799999	0.0799999	0.0799999	0.0799999	.	0.0799999	0.0799999
VOL	Volume	1	2640.00	2640.00	2640.00	2640.00	.	2640.00	2640.00

Date of Observation=20051103

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0041929	-0.0041929	-0.0041929	-0.0041929	.	-0.0041929	-0.0041929
		1	9.5000000	9.5000000	9.5000000	9.5000000	.	9.5000000	9.5000000
		1	0.1000004	0.1000004	0.1000004	0.1000004	.	0.1000004	0.1000004
VOL	Volume	1	1804.00	1804.00	1804.00	1804.00	.	1804.00	1804.00

Date of Observation=20051104

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0284211	-0.0284211	-0.0284211	-0.0284211	.	-0.0284211	-0.0284211
		1	9.2299995	9.2299995	9.2299995	9.2299995	.	9.2299995	9.2299995
		1	0.1199999	0.1199999	0.1199999	0.1199999	.	0.1199999	0.1199999
VOL	Volume	1	8125.00	8125.00	8125.00	8125.00	.	8125.00	8125.00

Date of Observation=20051107

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0032502	-0.0032502	-0.0032502	-0.0032502	.	-0.0032502	-0.0032502
		1	9.1999998	9.1999998	9.1999998	9.1999998	.	9.1999998	9.1999998
		1	0.1000004	0.1000004	0.1000004	0.1000004	.	0.1000004	0.1000004
VOL	Volume	1	7904.00	7904.00	7904.00	7904.00	.	7904.00	7904.00

Date of Observation=20051108

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0128804	0.0128804	0.0128804	0.0128804	.	0.0128804	0.0128804
		1	9.3184996	9.3184996	9.3184996	9.3184996	.	9.3184996	9.3184996
		1	0.3199997	0.3199997	0.3199997	0.3199997	.	0.3199997	0.3199997
VOL	Volume	1	1504.00	1504.00	1504.00	1504.00	.	1504.00	1504.00

Date of Observation=20051109

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0288136	-0.0288136	-0.0288136	-0.0288136	.	-0.0288136	-0.0288136
		1	9.0500002	9.0500002	9.0500002	9.0500002	.	9.0500002	9.0500002
		1	0.0900002	0.0900002	0.0900002	0.0900002	.	0.0900002	0.0900002
VOL	Volume	1	12549.00	12549.00	12549.00	12549.00	.	12549.00	12549.00

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Date of Observation=20051110

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0320442	-0.0320442	-0.0320442	-0.0320442	.	-0.0320442	-0.0320442
		1	8.7600002	8.7600002	8.7600002	8.7600002	.	8.7600002	8.7600002
		1	0.2200003	0.2200003	0.2200003	0.2200003	.	0.2200003	0.2200003
VOL	Volume	1	7896.00	7896.00	7896.00	7896.00	.	7896.00	7896.00

Date of Observation=20051111

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0502283	0.0502283	0.0502283	0.0502283	.	0.0502283	0.0502283
		1	9.1999998	9.1999998	9.1999998	9.1999998	.	9.1999998	9.1999998
		1	0.2799997	0.2799997	0.2799997	0.2799997	.	0.2799997	0.2799997
VOL	Volume	1	8277.00	8277.00	8277.00	8277.00	.	8277.00	8277.00

Date of Observation=20051114

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0021739	-0.0021739	-0.0021739	-0.0021739	.	-0.0021739	-0.0021739
		1	9.1800003	9.1800003	9.1800003	9.1800003	.	9.1800003	9.1800003
		1	0.1700001	0.1700001	0.1700001	0.1700001	.	0.1700001	0.1700001
VOL	Volume	1	4645.00	4645.00	4645.00	4645.00	.	4645.00	4645.00

Date of Observation=20051115

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0098039	0.0098039	0.0098039	0.0098039	.	0.0098039	0.0098039
		1	9.2700005	9.2700005	9.2700005	9.2700005	.	9.2700005	9.2700005
		1	0.0900002	0.0900002	0.0900002	0.0900002	.	0.0900002	0.0900002
VOL	Volume	1	4939.00	4939.00	4939.00	4939.00	.	4939.00	4939.00

Date of Observation=20051116

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0183387	-0.0183387	-0.0183387	-0.0183387	.	-0.0183387	-0.0183387
		1	9.1000004	9.1000004	9.1000004	9.1000004	.	9.1000004	9.1000004
		1	0.1099997	0.1099997	0.1099997	0.1099997	.	0.1099997	0.1099997
VOL	Volume	1	2580.00	2580.00	2580.00	2580.00	.	2580.00	2580.00

Date of Observation=20051117

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0010988	0.0010988	0.0010988	0.0010988	.	0.0010988	0.0010988
		1	9.1099997	9.1099997	9.1099997	9.1099997	.	9.1099997	9.1099997
		1	0.1499996	0.1499996	0.1499996	0.1499996	.	0.1499996	0.1499996
VOL	Volume	1	7125.00	7125.00	7125.00	7125.00	.	7125.00	7125.00

Date of Observation=20051118

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0065861	-0.0065861	-0.0065861	-0.0065861	.	-0.0065861	-0.0065861
		1	9.0500002	9.0500002	9.0500002	9.0500002	.	9.0500002	9.0500002
		1	0.0900002	0.0900002	0.0900002	0.0900002	.	0.0900002	0.0900002
VOL	Volume	1	2401.00	2401.00	2401.00	2401.00	.	2401.00	2401.00

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Date of Observation=20051121

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0441989	0.0441989	0.0441989	0.0441989	.	0.0441989	0.0441989
		1	9.4499998	9.4499998	9.4499998	9.4499998	.	9.4499998	9.4499998
		1	0.0700006	0.0700006	0.0700006	0.0700006	.	0.0700006	0.0700006
VOL	Volume	1	1972.00	1972.00	1972.00	1972.00	.	1972.00	1972.00

Date of Observation=20051122

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0105821	0.0105821	0.0105821	0.0105821	.	0.0105821	0.0105821
		1	9.5500002	9.5500002	9.5500002	9.5500002	.	9.5500002	9.5500002
		1	0.0599995	0.0599995	0.0599995	0.0599995	.	0.0599995	0.0599995
VOL	Volume	1	3894.00	3894.00	3894.00	3894.00	.	3894.00	3894.00

Date of Observation=20051123

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0408376	0.0408376	0.0408376	0.0408376	.	0.0408376	0.0408376
		1	9.9399996	9.9399996	9.9399996	9.9399996	.	9.9399996	9.9399996
		1	0.1099997	0.1099997	0.1099997	0.1099997	.	0.1099997	0.1099997
VOL	Volume	1	4885.00	4885.00	4885.00	4885.00	.	4885.00	4885.00

Date of Observation=20051125

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0261570	0.0261570	0.0261570	0.0261570	.	0.0261570	0.0261570
		1	10.1999998	10.1999998	10.1999998	10.1999998	.	10.1999998	10.1999998
		1	0.0999994	0.0999994	0.0999994	0.0999994	.	0.0999994	0.0999994
VOL	Volume	1	2104.00	2104.00	2104.00	2104.00	.	2104.00	2104.00

Date of Observation=20051128

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0539216	-0.0539216	-0.0539216	-0.0539216	.	-0.0539216	-0.0539216
		1	9.6499996	9.6499996	9.6499996	9.6499996	.	9.6499996	9.6499996
		1	0.1700001	0.1700001	0.1700001	0.1700001	.	0.1700001	0.1700001
VOL	Volume	1	4407.00	4407.00	4407.00	4407.00	.	4407.00	4407.00

Date of Observation=20051129

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	0.0103627	0.0103627	0.0103627	0.0103627	.	0.0103627	0.0103627
		1	9.7500000	9.7500000	9.7500000	9.7500000	.	9.7500000	9.7500000
		1	0.1099997	0.1099997	0.1099997	0.1099997	.	0.1099997	0.1099997
VOL	Volume	1	2500.00	2500.00	2500.00	2500.00	.	2500.00	2500.00

Date of Observation=20051130

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1	-0.0256410	-0.0256410	-0.0256410	-0.0256410	.	-0.0256410	-0.0256410
		1	9.5000000	9.5000000	9.5000000	9.5000000	.	9.5000000	9.5000000
		1	0.0799999	0.0799999	0.0799999	0.0799999	.	0.0799999	0.0799999
VOL	Volume	1	13050.00	13050.00	13050.00	13050.00	.	13050.00	13050.00

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Date of Observation=20051201

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0168421	0.0168421	0.0168421	0.0168421	.	0.0168421	0.0168421
price		1	9.6599998	9.6599998	9.6599998	9.6599998	.	9.6599998	9.6599998
spread		1	0.3100004	0.3100004	0.3100004	0.3100004	.	0.3100004	0.3100004
VOL	Volume	1	3239.00	3239.00	3239.00	3239.00	.	3239.00	3239.00

Date of Observation=20051202

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0165631	-0.0165631	-0.0165631	-0.0165631	.	-0.0165631	-0.0165631
price		1	9.5000000	9.5000000	9.5000000	9.5000000	.	9.5000000	9.5000000
spread		1	0.1500006	0.1500006	0.1500006	0.1500006	.	0.1500006	0.1500006
VOL	Volume	1	14924.00	14924.00	14924.00	14924.00	.	14924.00	14924.00

Date of Observation=20051205

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0357895	0.0357895	0.0357895	0.0357895	.	0.0357895	0.0357895
price		1	9.8400002	9.8400002	9.8400002	9.8400002	.	9.8400002	9.8400002
spread		1	0.0500002	0.0500002	0.0500002	0.0500002	.	0.0500002	0.0500002
VOL	Volume	1	7850.00	7850.00	7850.00	7850.00	.	7850.00	7850.00

Date of Observation=20051206

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0243902	-0.0243902	-0.0243902	-0.0243902	.	-0.0243902	-0.0243902
price		1	9.6000004	9.6000004	9.6000004	9.6000004	.	9.6000004	9.6000004
spread		1	0.0900002	0.0900002	0.0900002	0.0900002	.	0.0900002	0.0900002
VOL	Volume	1	4450.00	4450.00	4450.00	4450.00	.	4450.00	4450.00

Date of Observation=20051207

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0106249	0.0106249	0.0106249	0.0106249	.	0.0106249	0.0106249
price		1	9.7019997	9.7019997	9.7019997	9.7019997	.	9.7019997	9.7019997
spread		1	0.0799999	0.0799999	0.0799999	0.0799999	.	0.0799999	0.0799999
VOL	Volume	1	8750.00	8750.00	8750.00	8750.00	.	8750.00	8750.00

Date of Observation=20051208

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0070089	0.0070089	0.0070089	0.0070089	.	0.0070089	0.0070089
price		1	9.7700005	9.7700005	9.7700005	9.7700005	.	9.7700005	9.7700005
spread		1	0.0699997	0.0699997	0.0699997	0.0699997	.	0.0699997	0.0699997
VOL	Volume	1	11050.00	11050.00	11050.00	11050.00	.	11050.00	11050.00

Date of Observation=20051209

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0235414	0.0235414	0.0235414	0.0235414	.	0.0235414	0.0235414
price		1	10.0000000	10.0000000	10.0000000	10.0000000	.	10.0000000	10.0000000
spread		1	0.0100002	0.0100002	0.0100002	0.0100002	.	0.0100002	0.0100002
VOL	Volume	1	7880.00	7880.00	7880.00	7880.00	.	7880.00	7880.00

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Date of Observation=20051212

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0250000	0.0250000	0.0250000	0.0250000	.	0.0250000	0.0250000
price		1	10.2500000	10.2500000	10.2500000	10.2500000	.	10.2500000	10.2500000
spread		1	0.1000004	0.1000004	0.1000004	0.1000004	.	0.1000004	0.1000004
VOL	Volume	1	23076.00	23076.00	23076.00	23076.00	.	23076.00	23076.00

Date of Observation=20051213

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0	0	0	0	.	0	0
price		1	10.2500000	10.2500000	10.2500000	10.2500000	.	10.2500000	10.2500000
spread		1	0.1000004	0.1000004	0.1000004	0.1000004	.	0.1000004	0.1000004
VOL	Volume	1	26779.00	26779.00	26779.00	26779.00	.	26779.00	26779.00

Date of Observation=20051214

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0	0	0	0	.	0	0
price		1	10.2500000	10.2500000	10.2500000	10.2500000	.	10.2500000	10.2500000
spread		1	0.1999998	0.1999998	0.1999998	0.1999998	.	0.1999998	0.1999998
VOL	Volume	1	14566.00	14566.00	14566.00	14566.00	.	14566.00	14566.00

Date of Observation=20051215

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0107317	-0.0107317	-0.0107317	-0.0107317	.	-0.0107317	-0.0107317
price		1	10.1400003	10.1400003	10.1400003	10.1400003	.	10.1400003	10.1400003
spread		1	0.0500002	0.0500002	0.0500002	0.0500002	.	0.0500002	0.0500002
VOL	Volume	1	10977.00	10977.00	10977.00	10977.00	.	10977.00	10977.00

Date of Observation=20051216

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0059172	-0.0059172	-0.0059172	-0.0059172	.	-0.0059172	-0.0059172
price		1	10.0799999	10.0799999	10.0799999	10.0799999	.	10.0799999	10.0799999
spread		1	0.1599998	0.1599998	0.1599998	0.1599998	.	0.1599998	0.1599998
VOL	Volume	1	18204.00	18204.00	18204.00	18204.00	.	18204.00	18204.00

Date of Observation=20051219

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0119048	0.0119048	0.0119048	0.0119048	.	0.0119048	0.0119048
price		1	10.1999998	10.1999998	10.1999998	10.1999998	.	10.1999998	10.1999998
spread		1	0.0799999	0.0799999	0.0799999	0.0799999	.	0.0799999	0.0799999
VOL	Volume	1	2200.00	2200.00	2200.00	2200.00	.	2200.00	2200.00

Date of Observation=20051220

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0127451	-0.0127451	-0.0127451	-0.0127451	.	-0.0127451	-0.0127451
price		1	10.0699997	10.0699997	10.0699997	10.0699997	.	10.0699997	10.0699997
spread		1	0.2399998	0.2399998	0.2399998	0.2399998	.	0.2399998	0.2399998
VOL	Volume	1	6600.00	6600.00	6600.00	6600.00	.	6600.00	6600.00

The MEANS Procedure

Date of Observation=20051221

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0069513	-0.0069513	-0.0069513	-0.0069513	.	-0.0069513	-0.0069513
price		1	10.0000000	10.0000000	10.0000000	10.0000000	.	10.0000000	10.0000000
spread		1	0.1499996	0.1499996	0.1499996	0.1499996	.	0.1499996	0.1499996
VOL	Volume	1	12768.00	12768.00	12768.00	12768.00	.	12768.00	12768.00

Date of Observation=20051222

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0	0	0	0	.	0	0
price		1	10.0000000	10.0000000	10.0000000	10.0000000	.	10.0000000	10.0000000
spread		1	0.1499996	0.1499996	0.1499996	0.1499996	.	0.1499996	0.1499996
VOL	Volume	1	6701.00	6701.00	6701.00	6701.00	.	6701.00	6701.00

Date of Observation=20051223

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0200000	-0.0200000	-0.0200000	-0.0200000	.	-0.0200000	-0.0200000
price		1	9.8000002	9.8000002	9.8000002	9.8000002	.	9.8000002	9.8000002
spread		1	0.1899996	0.1899996	0.1899996	0.1899996	.	0.1899996	0.1899996
VOL	Volume	1	300.0000000	300.0000000	300.0000000	300.0000000	.	300.0000000	300.0000000

Date of Observation=20051227

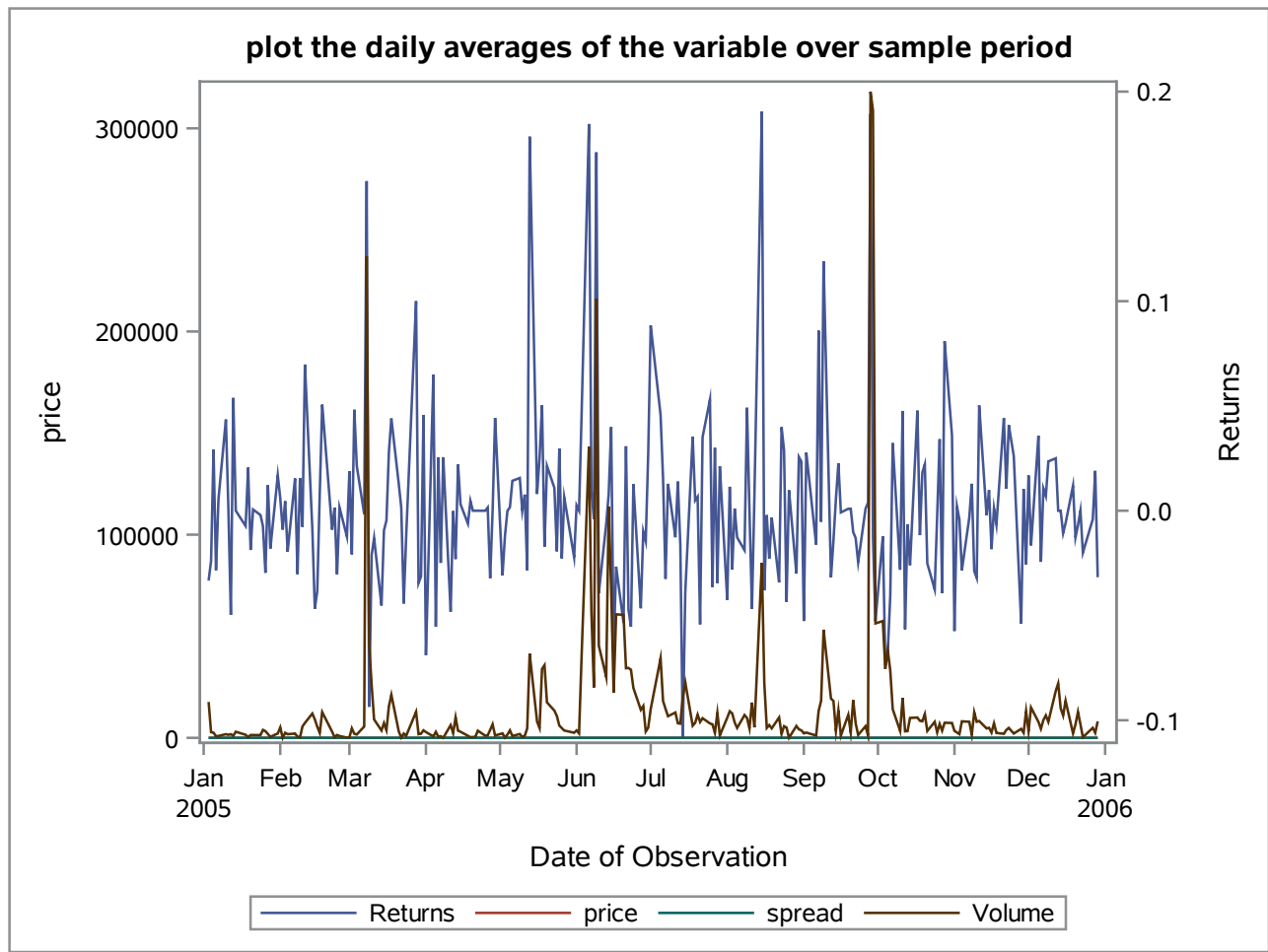
Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0040816	-0.0040816	-0.0040816	-0.0040816	.	-0.0040816	-0.0040816
price		1	9.7600002	9.7600002	9.7600002	9.7600002	.	9.7600002	9.7600002
spread		1	0.1599998	0.1599998	0.1599998	0.1599998	.	0.1599998	0.1599998
VOL	Volume	1	4912.00	4912.00	4912.00	4912.00	.	4912.00	4912.00

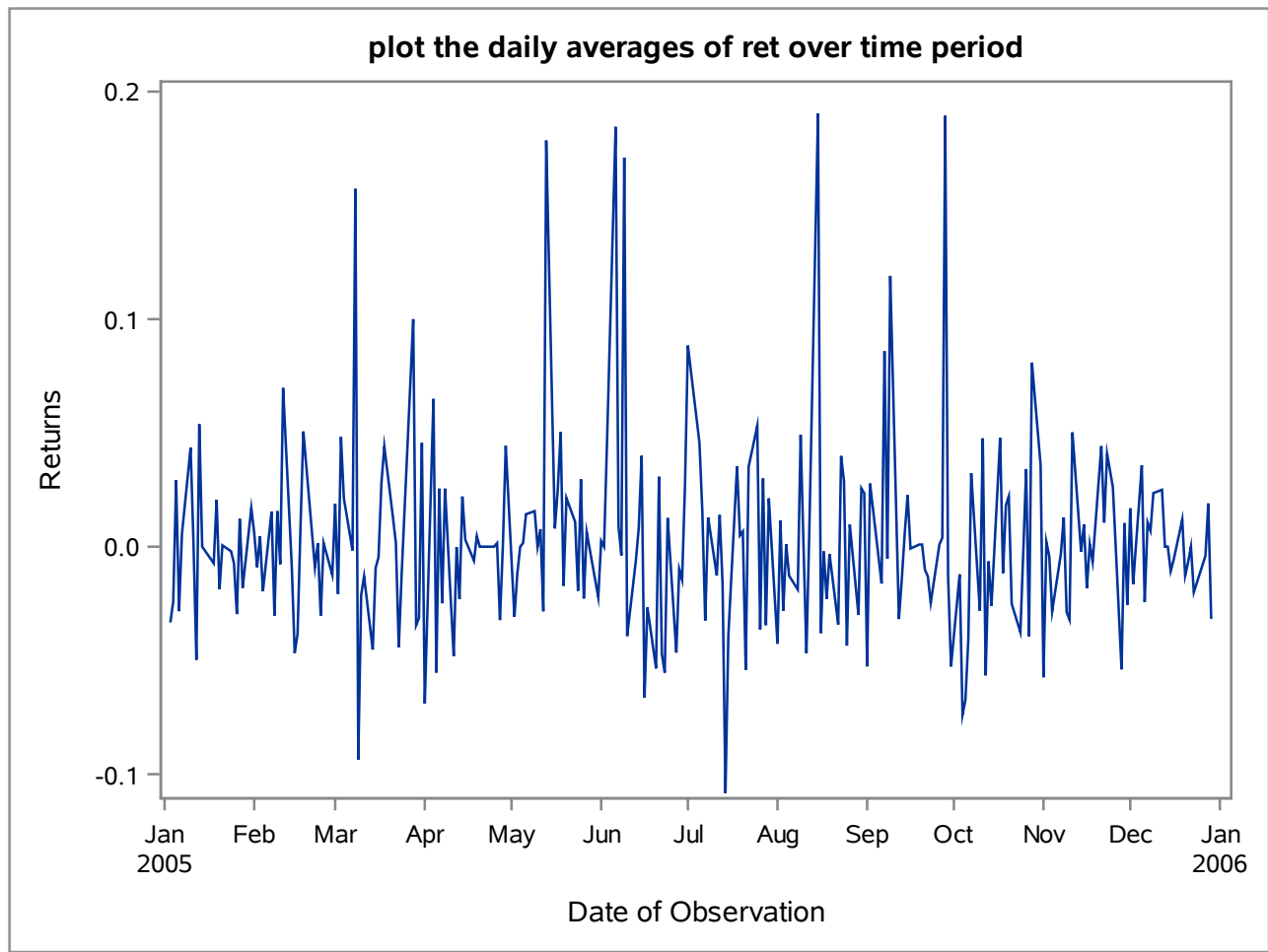
Date of Observation=20051228

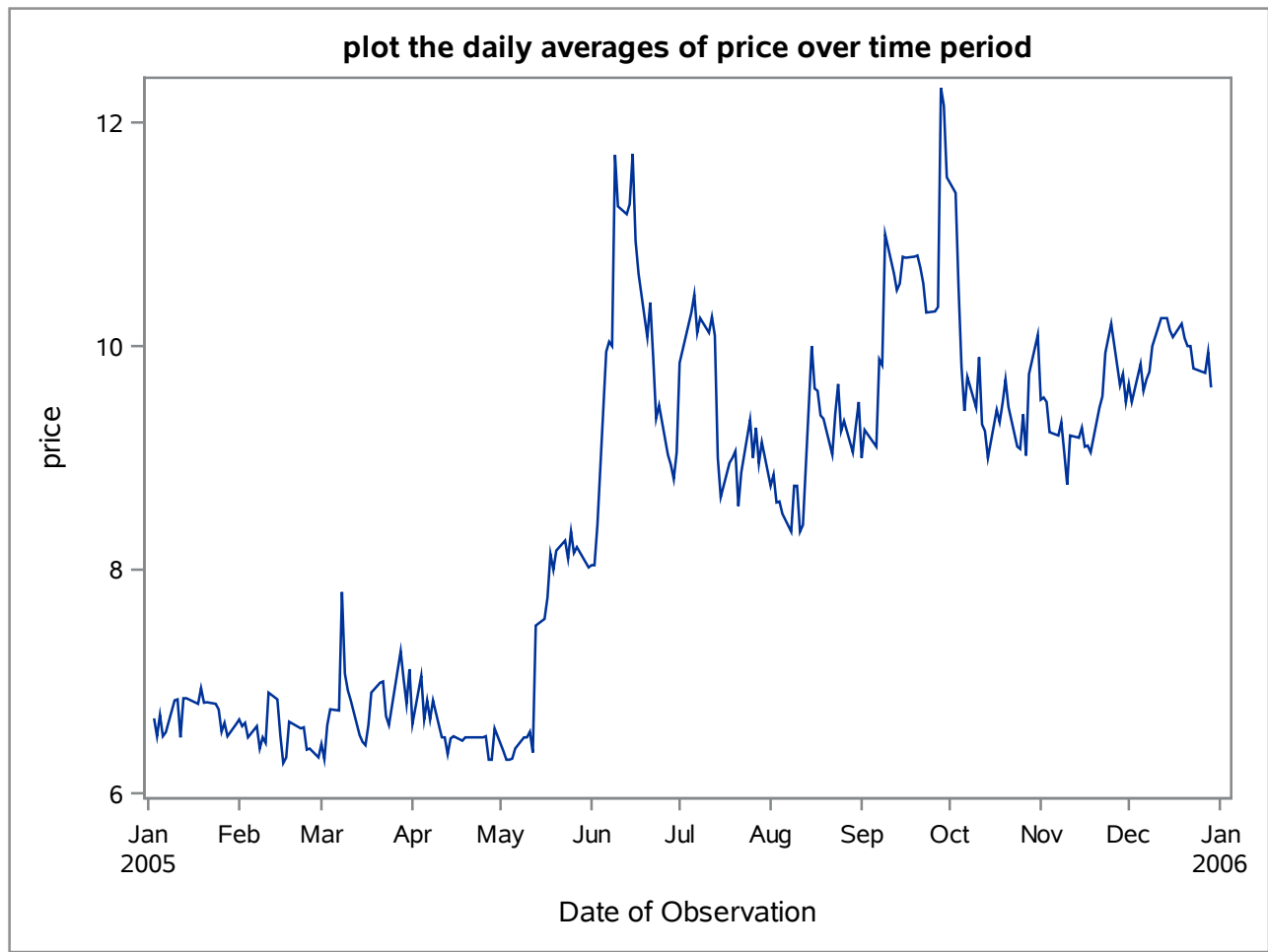
Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	0.0190163	0.0190163	0.0190163	0.0190163	.	0.0190163	0.0190163
price		1	9.9455996	9.9455996	9.9455996	9.9455996	.	9.9455996	9.9455996
spread		1	0.1099997	0.1099997	0.1099997	0.1099997	.	0.1099997	0.1099997
VOL	Volume	1	2500.00	2500.00	2500.00	2500.00	.	2500.00	2500.00

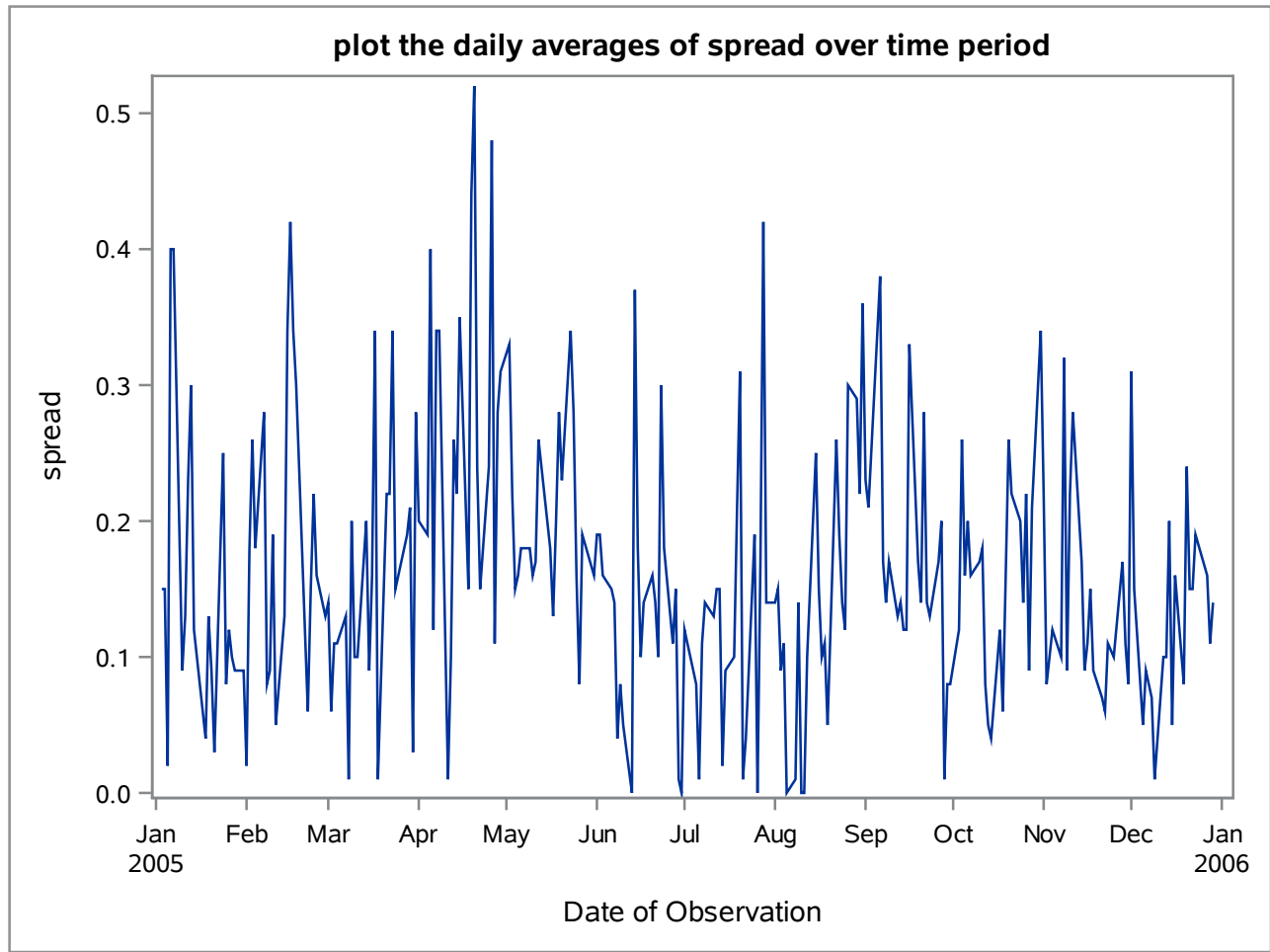
Date of Observation=20051229

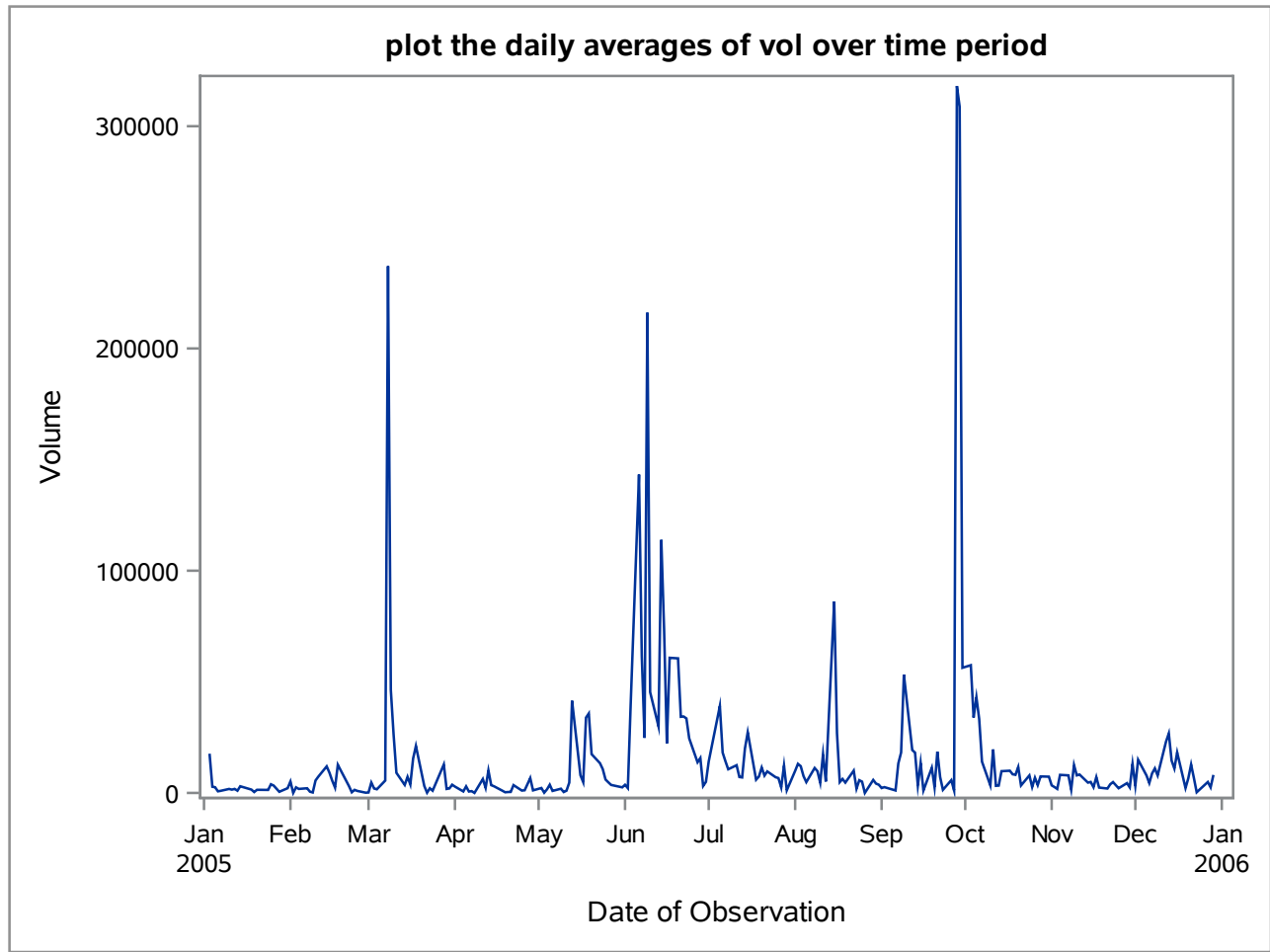
Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET	Returns	1	-0.0317326	-0.0317326	-0.0317326	-0.0317326	.	-0.0317326	-0.0317326
price		1	9.6300001	9.6300001	9.6300001	9.6300001	.	9.6300001	9.6300001
spread		1	0.1400003	0.1400003	0.1400003	0.1400003	.	0.1400003	0.1400003
VOL	Volume	1	8099.00	8099.00	8099.00	8099.00	.	8099.00	8099.00











plot the daily averages of vol over time period

The MEANS Procedure

Rank for Variable sprtrn=0

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread VOL	Returns	1269234	0.000343436	-0.0092882	0	0.0087404	0.0390776	-0.8888235	4.5679517
		1270169	23.4862789	8.1999998	18.1399994	30.6599998	25.6791748	0.0200000	1196.36
		1269578	0.1322454	0.0100002	0.0300007	0.0900002	1.2077565	-0.7100010	469.7099991
		1270223	515391.29	9800.00	68406.00	296612.00	3580120.39	0	995816400

Rank for Variable sprtrn=1

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread VOL	Returns	1861433	0.000044201	-0.0100053	0	0.0092303	0.0358188	-0.9489130	4.8212290
		1863672	25.3611376	8.9499998	19.5699997	32.0200005	25.6602529	0.0100000	776.5999756
		1863310	0.1008176	0.0100021	0.0300007	0.0800018	0.8069970	-3.3500061	475.0000000
		1863815	419491.09	8200.00	55738.00	250400.00	2061150.96	0	472639900

Rank for Variable sprtrn=2

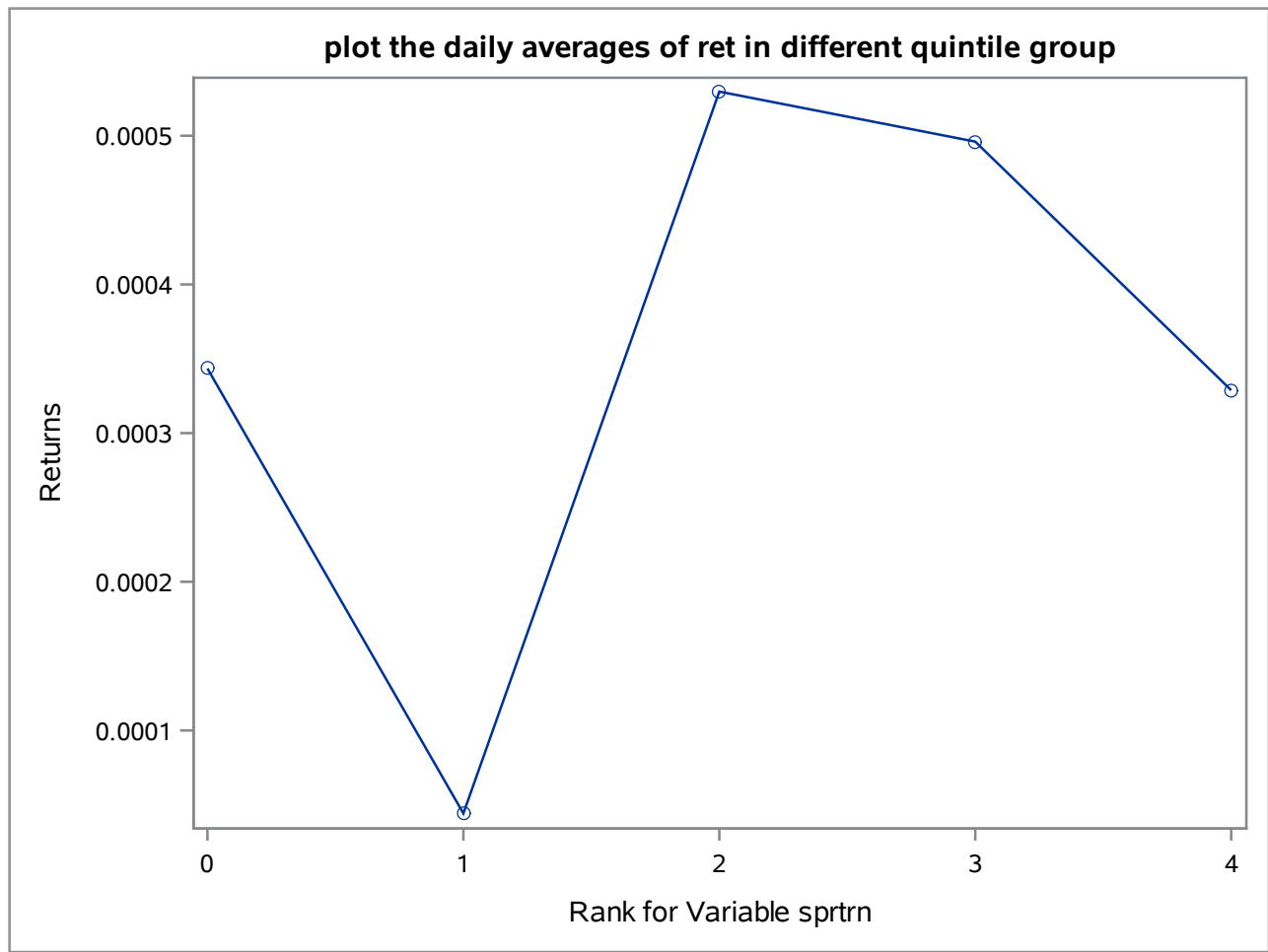
Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread VOL	Returns	5874392	0.000529681	-0.0105194	0	0.0106561	0.0322479	-0.9134199	11.5000000
		5874768	31.4922259	9.1599998	18.7800007	38.5099983	81.2743899	0.0128000	4985.00
		5873633	0.0907366	0.0100002	0.0200005	0.0599976	2.0159553	-6.2299957	1690.00
		5874751	1506859.80	32800.00	174005.00	775079.00	9388814.70	0	1897900032

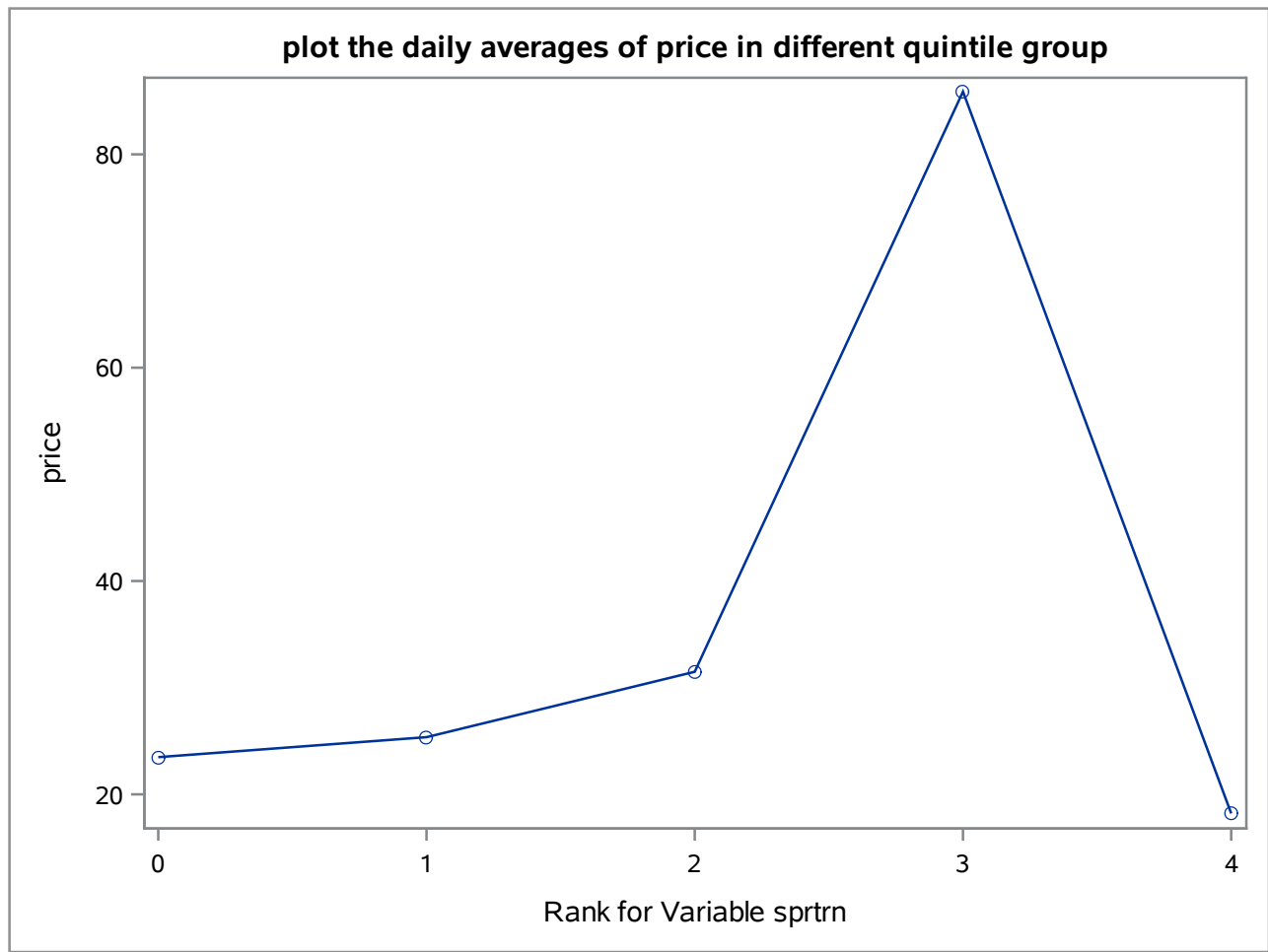
Rank for Variable sprtrn=3

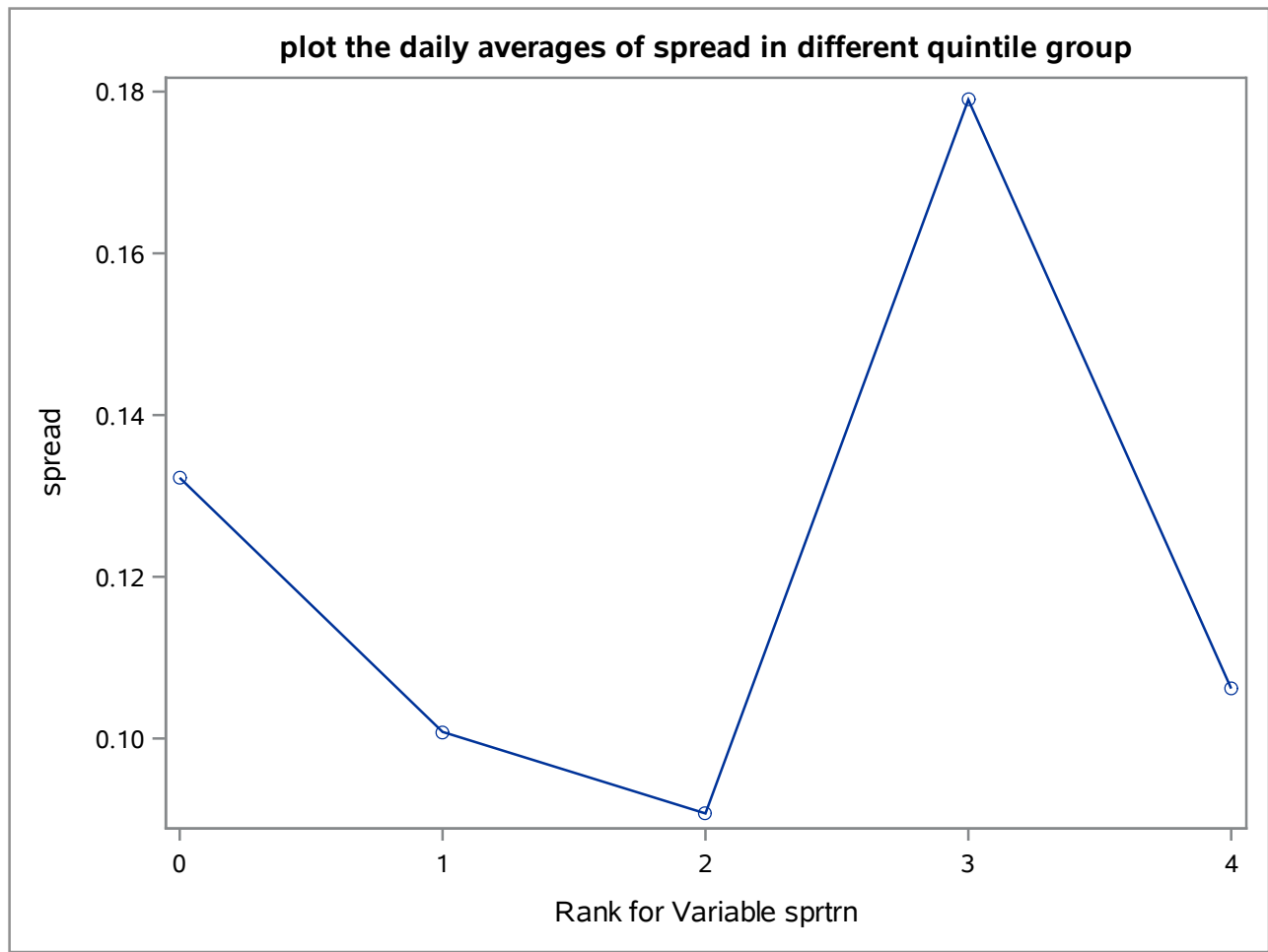
Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread VOL	Returns	6199932	0.000496048	-0.0107726	0	0.0107051	0.0340082	-0.9439462	6.2592592
		6200815	85.8802375	8.3000002	17.2999992	35.8199997	2903.06	0.0058000	229300.00
		6199687	0.1789963	0.0100002	0.0299988	0.0600014	45.7408789	-5207.27	112169.98
		6200829	1019327.58	21825.00	127500.00	586556.00	5413823.89	0	871546900

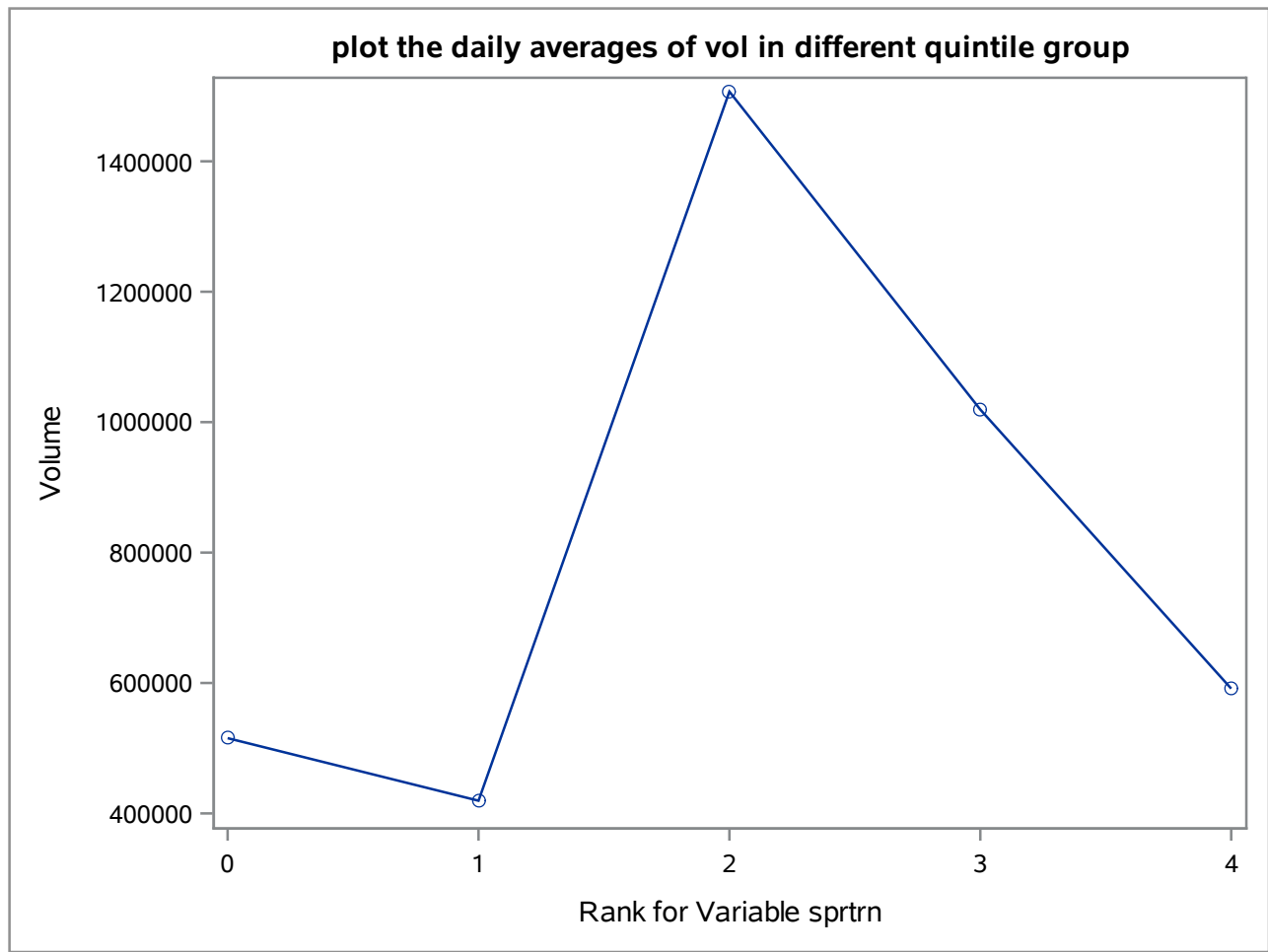
Rank for Variable sprtrn=4

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread VOL	Returns	3584400	0.000328847	-0.0132049	0	0.0118143	0.0497014	-0.9629630	19.0000000
		3585670	18.2124369	4.4200001	12.0900002	23.6800003	22.6970776	0.0092000	538.9199829
		3584199	0.1061800	0.0100002	0.0300002	0.0799999	1.2723883	-7.6599998	403.4899979
		3585687	591369.97	10400.00	65446.00	314700.00	3949253.04	0	831421500









plot the daily averages of vol in different quintile group

The MEANS Procedure

Rank for Variable sprtrn=0

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread VOL	Returns	1269234	0.000343436	-0.0092882	0	0.0087404	0.0390776	-0.8888235	4.5679517
		1270169	23.4862789	8.1999998	18.1399994	30.6599998	25.6791748	0.0200000	1196.36
		1269578	0.1322454	0.0100002	0.0300007	0.0900002	1.2077565	-0.7100010	469.7099991
		1270223	515391.29	9800.00	68406.00	296612.00	3580120.39	0	995816400

Rank for Variable sprtrn=1

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread VOL	Returns	1861433	0.000044201	-0.0100053	0	0.0092303	0.0358188	-0.9489130	4.8212290
		1863672	25.3611376	8.9499998	19.5699997	32.0200005	25.6602529	0.0100000	776.5999756
		1863310	0.1008176	0.0100021	0.0300007	0.0800018	0.8069970	-3.3500061	475.0000000
		1863815	419491.09	8200.00	55738.00	250400.00	2061150.96	0	472639900

Rank for Variable sprtrn=2

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread VOL	Returns	5874392	0.000529681	-0.0105194	0	0.0106561	0.0322479	-0.9134199	11.5000000
		5874768	31.4922259	9.1599998	18.7800007	38.5099983	81.2743899	0.0128000	4985.00
		5873633	0.0907366	0.0100002	0.0200005	0.0599976	2.0159553	-6.2299957	1690.00
		5874751	1506859.80	32800.00	174005.00	775079.00	9388814.70	0	1897900032

Rank for Variable sprtrn=3

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread VOL	Returns	6199932	0.000496048	-0.0107726	0	0.0107051	0.0340082	-0.9439462	6.2592592
		6200815	85.8802375	8.3000002	17.2999992	35.8199997	2903.06	0.0058000	229300.00
		6199687	0.1789963	0.0100002	0.0299988	0.0600014	45.7408789	-5207.27	112169.98
		6200829	1019327.58	21825.00	127500.00	586556.00	5413823.89	0	871546900

Rank for Variable sprtrn=4

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread VOL	Returns	3584400	0.000328847	-0.0132049	0	0.0118143	0.0497014	-0.9629630	19.0000000
		3585670	18.2124369	4.4200001	12.0900002	23.6800003	22.6970776	0.0092000	538.9199829
		3584199	0.1061800	0.0100002	0.0300002	0.0799999	1.2723883	-7.6599998	403.4899979
		3585687	591369.97	10400.00	65446.00	314700.00	3949253.04	0	831421500

