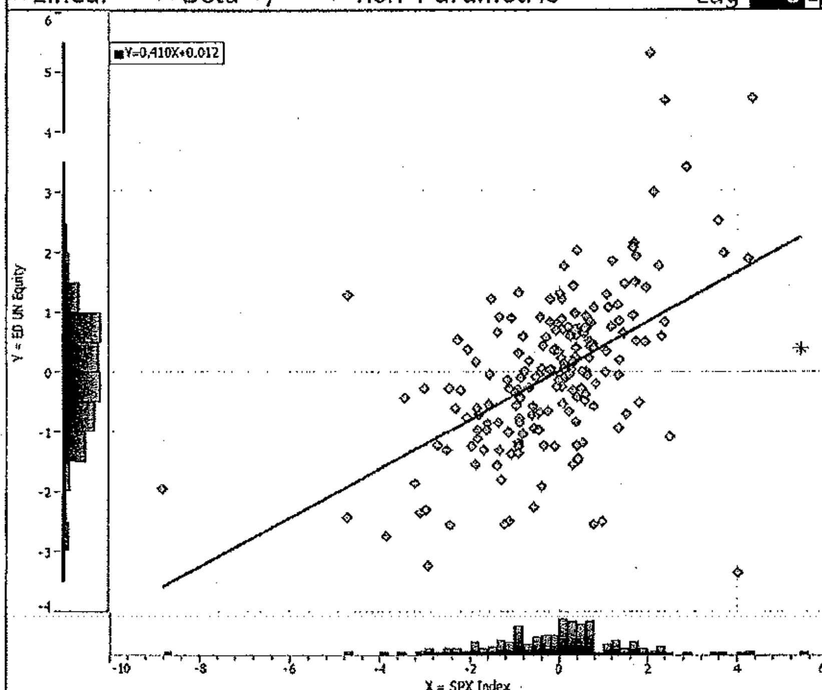
ED UN $ ↓57.75 -.13 N57.75/57.76N 1x1
..... At 11:09 d Vol 83,597 O 57.87N H 57.87N L 57.29N Val 4.814M

ED UN Equity | Relative Index SPX Index | Historical Beta

Data Last Price | Range 01/02/2008 - 09/30/2008 | Period Daily | Local CUR

Linear | Beta +/- | Non-Parametric | Lag 0



Y = CONSOLIDATED EDISON INC
X = S&P 500 INDEX

Item	Value
Raw BETA	0.410
Adjusted BETA	0.607
ALPHA(Intercept)	0.012
R^2(Correlation^2)	0.279
R(Correlation)	0.528
Std Dev of Error	1.120
Std Error of ALPHA	0.082
Std Error of BETA	0.048
t-Test	8.476
Significance	0.000
Last T-Value	-1.611
Last P-Value	0.054
Number of Points	188

* Last Observation

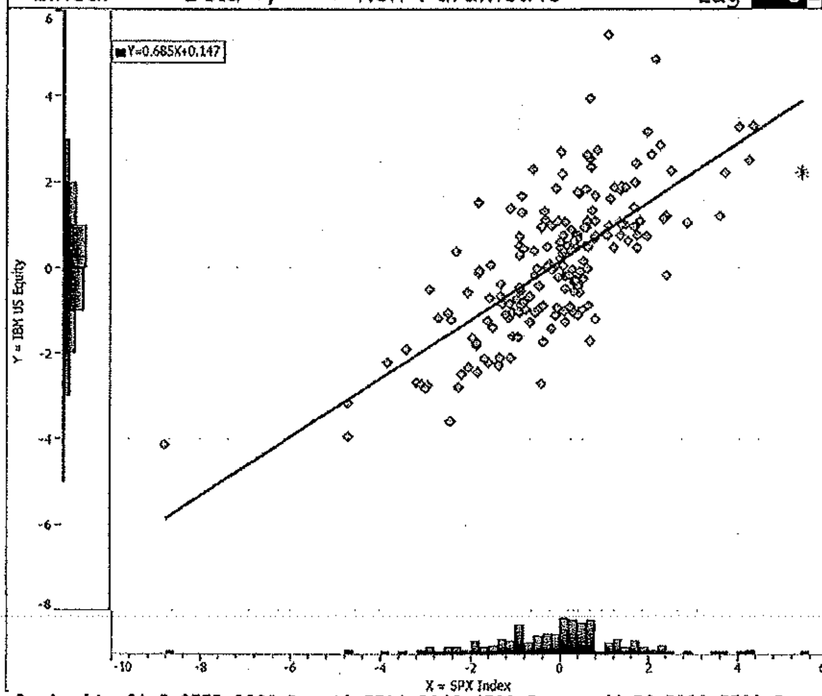
IBM US $ ↓192.23 +.93 N192.23/192.26N 3x2

At 11:08 d Vol 1,360,223 O 191.51T H 193.098D L 191.2714D Val 261.571M

IBM US Equity | Relative Index SPX Index | Historical Beta

Data Last Price | Range 01/02/2008 - 09/30/2008 | Period Daily | Local CUR

Linear | Beta +/- | Non-Parametric | Lag 0



Y = INTL BUSINESS MACHINES CORP

X = S&P 500 INDEX

Item	Value
Raw BETA	0.685
Adjusted BETA	0.790
ALPHA(Intercept)	0.147
R^2(Correlation^2)	0.522
R(Correlation)	0.723
Std Dev of Error	1.112
Std Error of ALPHA	0.081
Std Error of BETA	0.048
t-Test	14.261
Significance	0.000
Last T-Value	-1.460
Last P-Value	0.073
Number of Points	188

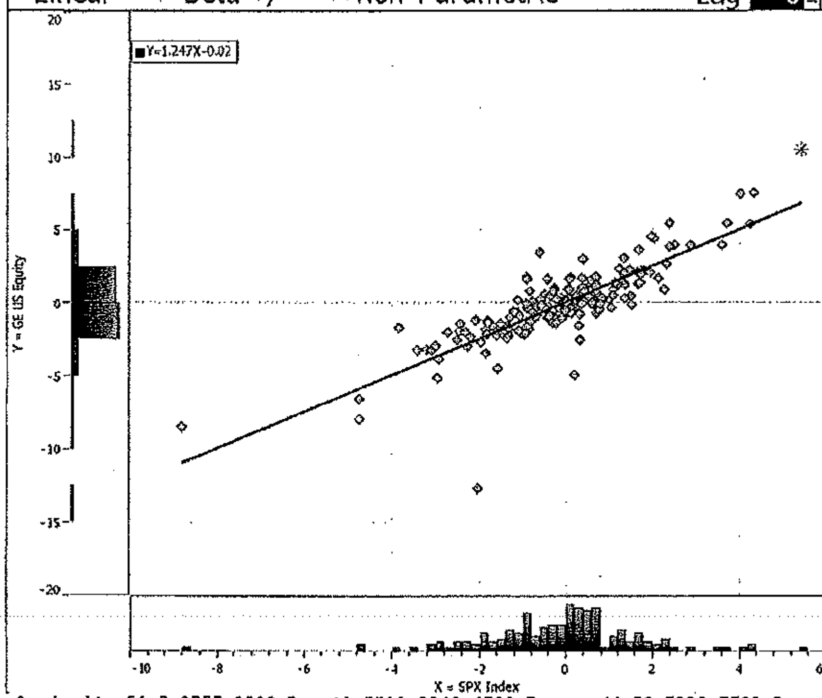
* Last Observation

GE US $ ↑23.5125 -.108 X23.51/23.52N 81x277
At 11:08 d Vol 8,248,450 O 23.72K H 23.73T L 23.41D Val 194.458M

GE US Equity | Relative Index SPX Index | Historical Beta

Data Last Price | Range 01/02/2008 - 09/30/2008 | Period Daily | Local CUR

Linear | Beta +/- | Non-Parametric | Lag 0



Y = GENERAL ELECTRIC CO
X = S&P 500 INDEX

Item	Value
Raw BETA	1.247
Adjusted BETA	1.165
ALPHA(Intercept)	-0.020
R^2(Correlation^2)	0.702
R(Correlation)	0.838
Std Dev of Error	1.380
Std Error of ALPHA	0.101
Std Error of BETA	0.060
t-Test	20.927
Significance	0.000
Last T-Value	2.567
Last P-Value	0.994
Number of Points	188

* Last Observation

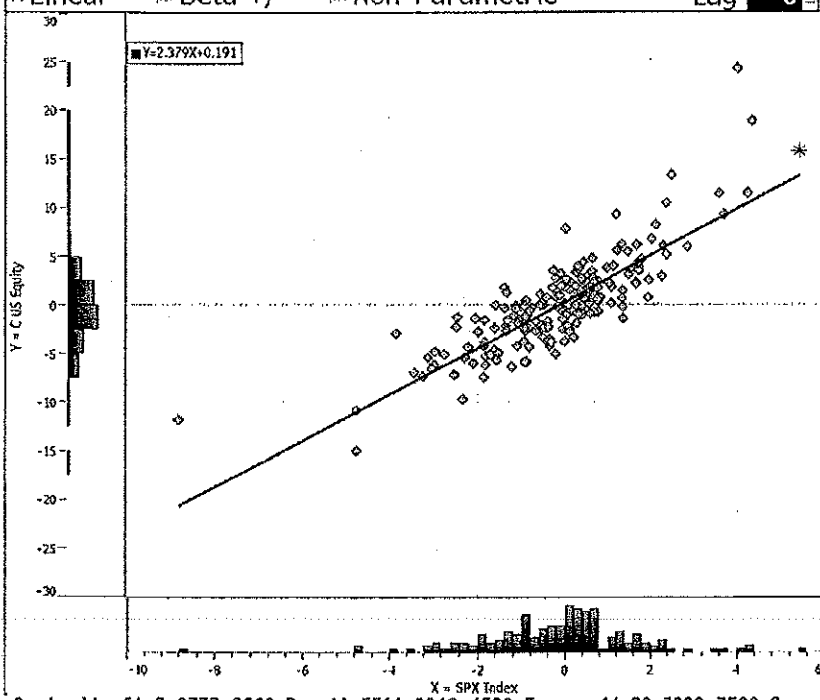
C US $ ↑49.64 -.57 T49.62/49.63T 26x8

At 11:08 d Vol 6,861,954 O 49.91P H 50.24N L 49.61Z Val 342.331M

C US Equity | Relative Index SPX Index | Historical Beta

Data Last Price | Range 01/02/2008 - 09/30/2008 | Period Daily | Local CUR

Linear | Beta +/- | Non-Parametric | Lag 0



Y = CITIGROUP INC

X = S&P 500 INDEX

Item	Value
Raw BETA	2.379
Adjusted BETA	1.920
ALPHA(Intercept)	0.191
R^2(Correlation^2)	0.694
R(Correlation)	0.833
Std Dev of Error	2.681
Std Error of ALPHA	0.196
Std Error of BETA	0.116
t-Test	20.556
Significance	0.000
Last T-Value	0.891
Last P-Value	0.813
Number of Points	188

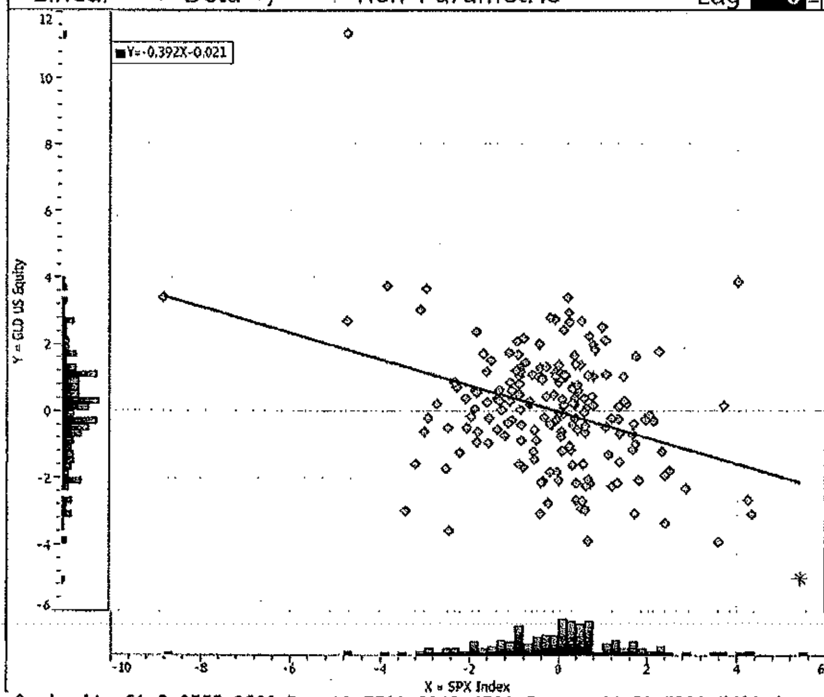
* Last Observation

GLD US $ ↓121.56 +.94 P121.56/121.57P 15x2
At 11:07 d Vol 5,488,325 O 121.15T H 122.00T L 120.93P Val 666.043M

GLD US Equity | Relative Index SPX Index | Historical Beta

Data Last Price | Range 01/02/2008 - 09/30/2008 | Period Daily | Local CUR

Linear | Beta +/- | Non-Parametric | Lag 0



Y = SPDR GOLD TRUST
X = S&P 500 INDEX

Item	Value
Raw BETA	-0.392
Adjusted BETA	0.072
ALPHA(Intercept)	-0.021
R^2(Correlation^2)	0.131
R(Correlation)	-0.362
Std Dev of Error	1.716
Std Error of ALPHA	0.125
Std Error of BETA	0.074
t-Test	-5.296
Significance	0.000
Last T-Value	-1.626
Last P-Value	0.053
Number of Points	188

* Last Observation