

Participant and Investment Returns

| Month | 2006 | | 2005 | | 2004 | | 2003 | | 2002 | | 2001 | |
|-----------|-------|--------|-------|--------|-------|--------|-------|--------|-------|--------|-------|--------|
| | Part. | 30-Day | Part. | 30-Day | Part. | 30-Day | Part. | 30-Day | Part. | 30-Day | Part. | 30-Day |
| January | 4.37 | 4.31 | 2.33 | 2.31 | 1.24 | 1.22 | 1.53 | 1.47 | 1.98 | 1.95 | 6.20 | 6.12 |
| February | | | 2.54 | 2.53 | 1.23 | 1.26 | 1.52 | 1.56 | 1.92 | 1.97 | 5.72 | 5.73 |
| March | | | 2.63 | 2.60 | 1.19 | 1.18 | 1.47 | 1.45 | 1.95 | 1.95 | 5.41 | 5.35 |
| April | | | 2.83 | 2.79 | 1.20 | 1.19 | 1.50 | 1.48 | 1.96 | 1.94 | 4.97 | 4.91 |
| May | | | 2.96 | 2.93 | 1.22 | 1.21 | 1.49 | 1.46 | 2.03 | 2.01 | 4.53 | 4.46 |
| June | | | 3.07 | 3.02 | 1.27 | 1.25 | 1.46 | 1.44 | 1.96 | 1.93 | 4.18 | 4.12 |
| July | | | 3.26 | 3.21 | 1.42 | 1.40 | 1.34 | 1.33 | 1.93 | 1.90 | 3.87 | 3.83 |
| August | | | 3.45 | 3.41 | 1.54 | 1.53 | 1.30 | 1.29 | 1.90 | 1.88 | 3.73 | 3.68 |
| September | | | 3.79 | 3.76 | 1.70 | 1.72 | 1.32 | 1.30 | 1.91 | 1.89 | 3.46 | 3.43 |
| October | | | 3.77 | 3.73 | 1.82 | 1.80 | 1.33 | 1.31 | 1.91 | 1.89 | 2.86 | 2.81 |
| November | | | 3.98 | 3.93 | 1.97 | 1.95 | 1.35 | 1.32 | 1.81 | 1.79 | 2.43 | 2.40 |
| December | | | 4.23 | 4.19 | 2.19 | 2.17 | 1.28 | 1.26 | 1.64 | 1.62 | 2.13 | 2.10 |

Participant and Investment Returns

| Month | 1999 | | 1998 | | 1997 | | 1996 | |
|-----------|-------|--------|-------|--------|-------|--------|-------|--------|
| | Part. | 30-Day | Part. | 30-Day | Part. | 30-Day | Part. | 30-Day |
| January | 4.99 | 4.98 | 5.65 | 5.56 | 5.44 | 5.43 | 5.56 | 5.53 |
| February | 4.86 | 4.83 | 5.52 | 5.46 | 5.40 | 5.39 | 5.3 | 5.28 |
| March | 4.87 | 4.81 | 5.56 | 5.47 | 5.47 | 5.42 | 5.24 | 5.23 |
| April | 4.87 | 4.82 | 5.56 | 5.49 | 5.59 | 5.53 | 5.29 | 5.27 |
| May | 4.85 | 4.79 | 5.58 | 5.48 | 5.61 | 5.55 | 5.29 | 5.28 |
| June | 4.90 | 4.90 | 5.54 | 5.51 | 5.60 | 5.54 | 5.32 | 5.32 |
| July | 5.05 | 4.98 | 5.56 | 5.51 | 5.59 | 5.53 | 5.35 | 5.35 |
| August | 5.17 | 5.11 | 5.57 | 5.51 | 5.56 | 5.51 | 5.38 | 5.38 |
| September | 5.33 | 5.23 | 5.56 | 5.51 | 5.56 | 5.53 | 5.38 | 5.39 |
| October | 5.51 | 5.45 | 5.47 | 5.33 | 5.55 | 5.51 | 5.36 | 5.38 |
| November | 5.73 | 5.66 | 5.13 | 5.17 | 5.57 | 5.51 | 5.37 | 5.37 |
| December | 5.88 | 5.83 | 5.26 | 5.16 | 5.75 | 5.66 | 5.44 | 5.42 |