

UNITED STATES DISTRICT COURT
CENTRAL DISTRICT OF CALIFORNIA

IN RE NEW CENTURY

Case No. 2:07-cv-00931-DDP (FMOx)
(Lead Case)

**NOTICE OF PENDENCY OF CLASS
ACTION AND PROPOSED SETTLEMENTS,
SETTLEMENT FAIRNESS HEARING, AND
MOTION FOR ATTORNEYS' FEES AND
REIMBURSEMENT OF LITIGATION EXPENSES**

Judge: Hon. Dean D. Pregerson

A Federal Court authorized this Notice. This is not a solicitation from a lawyer.

NOTICE OF PENDENCY OF CLASS ACTION: Please be advised that your rights may be affected by a class action lawsuit pending in this Court (the “Consolidated Action”) if, during the period from May 5, 2005, through and including March 13, 2007, you purchased or acquired Common Stock, 9.125% Series A Cumulative Redeemable Preferred Stock (“Series A Preferred Stock”), 9.75% Series B Cumulative Redeemable Preferred Stock (“Series B Preferred Stock”), and/or Call Options and/or sold Put Options of New Century Financial Corporation (“New Century” or the “Company”).

NOTICE OF SETTLEMENTS: Please also be advised that the Court-appointed Lead Plaintiff, New York State Teachers’ Retirement System (“Lead Plaintiff”) and Plaintiffs Carl Larson and Charles Hooten (collectively “Plaintiffs”), on behalf of the Class (as defined below), have reached three proposed settlements (“Settlements”) of the Consolidated Action as follows: a settlement with the Underwriter Defendants¹ in the amount of \$15,000,000.00; a settlement with KPMG LLP (“KPMG”) in the amount of \$44,750,000.00; and a settlement with the Individual Defendants² in which the Class will receive \$65,077,088.00.³ The total cash amount of the Class’s recovery equals \$124,827,088.00. The terms of the Settlements are set forth in the Stipulations.⁴

This Notice explains important rights you may have, including your possible receipt of cash from the Settlements. Your legal rights will be affected whether or not you act. Please read this Notice carefully!

1. Description of the Consolidated Action and the Class: Lead Plaintiff alleges that Defendants made false and misleading statements and/or omitted material information to investors during the Class Period. Defendants deny all allegations, and deny that investors were damaged as a result of any such alleged statements or omissions. This Notice relates to three proposed Settlements regarding claims against the Individual Defendants, the Underwriter

¹ “Underwriter Defendants” means Bear, Stearns & Co. Inc., Deutsche Bank Securities Inc., Piper Jaffray & Co., Stifel, Nicolaus & Co., Inc., JMP Securities LLC, Roth Capital Partners, Morgan Stanley & Co., Inc., and Jeffries & Co., Inc. (“Underwriter Defendants”).

² “Individual Defendants” means Robert K. Cole, Brad A. Morrice, Estate of Edward Gotschall, Patti M. Dodge, Fredric J. Forster, Michael M. Sachs, Harold A. Black, Donald E. Lange, Terrence P. Sandvik, Richard A. Zona, Marilyn A. Alexander, David Einhorn, and William J. Popejoy. “Defendants” means the Underwriter Defendants, the Individual Defendants, and KPMG.

³ The \$65,077,088.00 includes funds recovered by the Securities and Exchange Commission in a civil enforcement action entitled *SEC v. Morrice et al.*, Case No. 09-1426-DDP, commenced on December 7, 2009, in the United States District Court for the Central District of California (the “SEC Action”).

⁴ All capitalized terms that are not defined herein shall have the meaning ascribed to them in the Stipulations. “Stipulations” means the Stipulation Of Global Settlement With New Century Officers And Directors (the “Global Officer And Director Stipulation” or “Global Officer And Director Settlement”); Stipulation Of Settlement Between Plaintiffs And The Underwriter Defendants (the “Underwriter Stipulation” or “Underwriter Settlement”); and Stipulation Of Settlement Between Plaintiffs And KPMG LLP (the “KPMG Stipulation” or “KPMG Settlement”).

Defendants, and KPMG (collectively “Defendants”) in the Consolidated Action. The proposed Settlements, if approved by the Court, will resolve all claims and potential claims of Class Members against the Defendants and the other applicable Released Parties (as identified below), and will provide relief to all persons and entities who purchased or otherwise acquired New Century Common Stock, Series A Preferred Stock, Series B Preferred Stock (Series A Preferred Stock and Series B Preferred Stock are collectively referred to as “Preferred Stock”), and/or New Century Call Options and/or who sold New Century Put Options, during the time period from May 5, 2005, through and including March 13, 2007, either in the Offerings, pursuant to a registration statement, or in the market, and who, upon disclosure of certain facts alleged in the Complaint, were injured thereby (the “Class”). (The New Century Common Stock, Series A Preferred Stock, Series B Preferred Stock, and/or New Century Call Options and New Century Put Options (as described above) are referred to collectively as “New Century Securities.”)

2. **Statement of the Class’s Recovery:** Subject to Court approval, and as described more fully below, Plaintiffs, on behalf of the Class, have agreed to settle all claims related to the purchase of New Century Common Stock, Preferred Stock and/or New Century Call Options and/or sales of New Century Put Options during the Class Period that were or could have been asserted against Defendants and other Released Parties in the Consolidated Action in exchange for total settlement payments of \$124,827,088.00 (the “Total Settlement Amount”) in cash to be deposited into an interest-bearing escrow account (the “Settlement Fund”). The Net Settlement Fund (the Settlement Fund less Taxes, notice and administration costs, and attorneys’ fees and Litigation Expenses awarded to Lead Counsel) will be distributed in accordance with a plan of allocation (the “Plan of Allocation”) that will be approved by the Court and will determine how the Net Settlement Fund shall be allocated to the members of the Class. The proposed Plan of Allocation is included in this Notice. Assuming that all Class Members participate in the Settlements, Lead Plaintiff’s damages consultant estimates that the average distribution per damaged share will be approximately \$0.69 per share of New Century Common Stock, approximately \$2.08 per share of New Century Preferred Stock, approximately \$0.11 per Call Option, and approximately \$0.25 per Put Option, before deduction of Court-approved fees, expenses and costs described herein.
3. **Statement of Average Amount of Damages Per Share:** The parties do not agree on the average amount of damages per share that would be recoverable if Plaintiffs were to prevail. Defendants deny all liability and that any shares or Options of New Century Securities were damaged as Plaintiffs have alleged. The parties disagree on, among other things: (i) whether the statements challenged in this Consolidated Action were materially false and misleading; (ii) whether the price of New Century shares was inflated as the result of any allegedly false or misleading public statements or omissions by Defendants; and (iii) whether the decline in the price of New Century shares alleged in the Consolidated Action resulted from the disclosure of any information that Plaintiffs allege was wrongfully withheld.
4. **Statement of Attorneys’ Fees and Expenses Sought:** Lead Counsel will apply to the Court for an award of attorneys’ fees from the Settlement Fund in an amount not to exceed 12% of the Total Settlement Amount with interest from the date of funding at the same rate as earned by the Settlement Fund. In addition, Lead Counsel also will apply for the reimbursement of Litigation Expenses paid or incurred in connection with the prosecution and resolution of the Consolidated Action, in an amount not to exceed \$4.5 million, plus interest from the date of funding at the same rate as earned by the Settlement Fund. If the Court approves Lead Counsel’s fee and Litigation Expense application, Lead Plaintiff’s damages consultant estimates that the average cost per damaged share will not exceed approximately \$0.11 per share of Common Stock, approximately \$0.32 per share of Preferred Stock, approximately \$0.02 per Call Option, and approximately \$0.04 per Put Option.
5. **Identification of Attorneys’ Representatives:** Lead Plaintiff and the Class are being represented by Salvatore J. Graziano, Esq., of Bernstein Litowitz Berger & Grossmann LLP, the Court-appointed Lead Counsel. Any questions regarding the Settlements should be directed to Mr. Graziano at Bernstein Litowitz Berger & Grossmann LLP, 1285 Avenue of the Americas, New York, NY 10019, (866) 648-2524, blbg@blbglaw.com.

YOUR LEGAL RIGHTS AND OPTIONS IN THE SETTLEMENTS:

<p>SUBMIT A CLAIM FORM NO LATER THAN DECEMBER 15, 2010.</p>	<p>This is the only way to get a payment. If you wish to obtain a payment as a Class Member, you will need to file a Claim Form (which is included with this Notice) postmarked no later than December 15, 2010.</p>
<p>EXCLUDE YOURSELF FROM THE CLASS BY SUBMITTING A WRITTEN REQUEST FOR EXCLUSION SO THAT IT IS RECEIVED NO LATER THAN OCTOBER 18, 2010.</p>	<p>Get no payment. This is the only option that allows you to ever be part of any other lawsuit against any of the defendants or other released parties concerning the claims that were, or could have been, asserted in this case.</p>
<p>OBJECT TO THE SETTLEMENTS BY SUBMITTING WRITTEN OBJECTIONS SO THAT THEY ARE RECEIVED NO LATER THAN OCTOBER 18, 2010.</p>	<p>Write to the Court and explain why you do not like the Settlements, the proposed Plan of Allocation, or the request for attorneys' fees and reimbursement of expenses. You cannot object to the Settlements unless you are a Class Member and do not exclude yourself.</p>
<p>GO TO THE HEARING ON NOVEMBER 8, 2010 AT 10:00 A.M., AND FILE A NOTICE OF INTENTION TO APPEAR SO THAT IT IS RECEIVED NO LATER THAN OCTOBER 18, 2010.</p>	<p>Ask to speak in Court about the fairness of the Settlements, the proposed Plan of Allocation, or the request for attorneys' fees and reimbursement of expenses.</p>
<p>DO NOTHING.</p>	<p>Get no payment. Remain a Class Member. Give up your rights.</p>

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WHY DID I GET THIS NOTICE?

6. This Notice is being sent to you pursuant to an Order of the United States District Court for the Central District of California (the “Court”) because you or someone in your family may have purchased or otherwise acquired or sold New Century Securities during the Class Period. The Court has directed us to send you this Notice because, as a potential Class Member, you have a right to know about your options before the Court rules on the proposed Settlements in this case. Additionally, you have the right to understand how a class action lawsuit may generally affect your legal rights. If the Court approves the Settlements, a claims administrator selected by Lead Plaintiff and approved by the Court, will make payments pursuant to the Settlements after any objections and appeals are resolved.
7. In a class action lawsuit, the Court selects one or more people, known as class representatives, to sue on behalf of all people with similar claims, commonly known as the class or the class members. In this Consolidated Action, the Court has appointed New York State Teachers’ Retirement System to serve as “Lead Plaintiff” under a federal law governing lawsuits such as this one, and approved Lead Plaintiff’s selection of the law firm of Bernstein Litowitz Berger & Grossmann LLP (“Lead Counsel”) to serve as Lead Counsel in the Consolidated Action. Lead Plaintiff New York State Teachers’ Retirement System and named plaintiffs Carl Larson and Charles Hooten are the Class Representatives. A class action is a type of lawsuit in which the claims of a number of individuals are resolved together, thus providing the class members with both consistency and efficiency. Once the class is certified, the Court must resolve all issues on behalf of the class members, except for any persons who choose to exclude themselves from the class. (For more information on excluding yourself from the Class, please read “What If I Do Not Want To Be A Part Of The Settlements? How Do I Exclude Myself?” located below.)
8. The Court in charge of this case is the United States District Court for the Central District of California, and the case is known as *In re New Century*. The Judge presiding over this case is the Honorable Dean D. Pregerson, United States District Judge. The people who are suing are called plaintiffs, and those who are being sued are called defendants. In this case, the plaintiff is referred to as the Lead Plaintiff, on behalf of itself and the Class, and Defendants are the Individual Defendants, the Underwriter Defendants and KPMG. New Century was not named as a defendant because New Century has filed a petition for voluntary bankruptcy and the Bankruptcy Code does not permit an action to proceed against a debtor who has filed such a petition.
9. This Notice explains the lawsuit, the Settlements, your legal rights, what benefits are available, who is eligible for them, and how to get them. The purpose of this Notice is to inform you of this case, that it is a class action, how you might be affected, and how to exclude yourself from the Class if you wish to do so. It also is being sent to inform you of the terms of the proposed Settlements, and of a hearing to be held by the Court to consider the fairness, reasonableness, and adequacy of the proposed Settlements, the fairness and reasonableness of the proposed Plan of Allocation, and the application by Lead Counsel for attorneys’ fees and reimbursement of Litigation Expenses (the “Settlement Hearing”).
10. The Settlement Hearing will be held on November 8, 2010 at 10:00 a.m., before the Honorable Dean D. Pregerson, at the United States District Court for the Central District of California, 312 North Spring Street, Courtroom 3, Los Angeles, California 90012 to determine:
 1. whether this Consolidated Action should be finally certified, for settlement purposes only, as a class action under Rules 23(a) and (b) of the Federal Rules of Civil Procedure on behalf of the Class;
 2. whether the proposed Settlements are fair, reasonable, and adequate and should be approved by the Court;
 3. whether the claims against defendants and the other released parties should be dismissed with prejudice as set forth in the Stipulations;
 4. whether the proposed Plan of Allocation is fair and reasonable and should be approved by the Court; and
 5. whether Lead Counsel’s request for an award of attorneys’ fees and reimbursement of Litigation Expenses should be approved by the Court.
11. This Notice does not express any opinion by the Court concerning the merits of any claim in the Consolidated Action, and the Court still has to decide whether to approve the Settlements. If the Court approves the Settlements, payments to Authorized Claimants will be made after any appeals are resolved, and after the completion of all claims processing. Please be patient.

WHAT IS THIS CASE ABOUT? WHAT HAS HAPPENED SO FAR?

12. Beginning on or about February 8, 2007, securities class action complaints were filed in the United States District Court for the Central District of California and the actions were consolidated by Order dated June 26, 2007.
13. On April 2, 2007, New Century and other Debtors filed for bankruptcy in the United States Bankruptcy Court for the District of Delaware (“Bankruptcy Court”) under Chapter 11 of Title 11 of the United States Code.
14. By Order dated June 26, 2007, the Court appointed the New York State Teachers’ Retirement System as Lead Plaintiff for the Consolidated Action and approved its selection of Bernstein Litowitz Berger & Grossmann LLP as Lead Counsel for the Class.
15. On September 14, 2007, Plaintiffs filed their Consolidated Class Action Complaint (“Consolidated Complaint”) asserting claims against Defendants under the Securities Exchange Act of 1934 (“Exchange Act”) and the Securities Act of 1933 (“Securities Act”) on behalf of the Class.
16. Beginning on November 2, 2007, Defendants filed motions to dismiss the Consolidated Complaint, which Plaintiffs opposed on December 14, 2007.
17. By Order dated January 31, 2008, the Court granted the motions to dismiss with leave to amend the complaint.
18. On March 24, 2008, Plaintiffs filed their Amended Consolidated Class Action Complaint (“Amended Complaint”), alleging claims against Defendants pursuant to the Securities Act and the Exchange Act.
19. Pursuant to stipulation, on April 30, 2008, Plaintiffs filed their Second Amended Consolidated Class Action Complaint (the “Complaint”), alleging claims against Defendants pursuant to the Securities Act and the Exchange Act.
20. Beginning on June 2, 2008, Defendants filed motions to dismiss the Complaint, which Plaintiffs opposed on July 7, 2008.
21. Following a hearing, by Order dated December 3, 2008, the Court substantially denied Defendants’ motions to dismiss.
22. Beginning on January 26, 2009, Defendants answered the Complaint.
23. The Parties began discovery in or about April 2009, including filing multiple motions to compel and motions for protective order, and serving discovery requests and responses, and producing voluminous documents.
24. On January 13, 2010, Defendant KPMG filed a motion for summary judgment, which Plaintiffs opposed on March 15, 2010.
25. The Parties have participated in mediation sessions and additional discussions before the Honorable Daniel Weinstein, following which the Parties were able to reach agreements in principle to settle this Consolidated Action on the terms set forth herein. In connection with the settlement of the Consolidated Action, Defendants and other persons also reached agreements to settle the action entitled *Kodiak Warehouse LLC, et al. v. Brad A. Morrice, et al.* (Case No. 08-1265-DDP-FMO) commenced on November 7, 2008, in the United States District Court for the Central District of California (the “Kodiak Litigation”) and the adversary proceeding entitled *The New Century Liquidating Trust and Reorganized New Century Warehouse Corp. by and through Alan M. Jacobs, Liquidating Trustee and Plan Administrator v. Robert K. Cole et al. (In re New Century TRS Holdings, Inc.)* (Adv. Proc. No. 09-50882 (KJC)) commenced on April 1, 2009 in the Bankruptcy Court (the “Trustee Litigation”), and the SEC Action.
26. On August 10, 2010, the Court preliminarily approved the Settlements, authorized this Notice to be sent to potential Class Members, and scheduled the Settlement Hearing to consider whether to grant final approval to the Settlements.

HOW DO I KNOW IF I AM AFFECTED BY THE SETTLEMENTS?

27. If you are a member of the Class, you are subject to the Settlements unless you timely request to be excluded. The Class consists of all persons and entities who purchased or otherwise acquired New Century Common Stock, New Century Series A Preferred Stock, New Century Series B Preferred Stock, and/or New Century Call Options and/or who sold New Century Put Options, during the time period from May 5, 2005, through and including March 13, 2007, either in the Offerings, pursuant to a registration statement, or in the market, and who, upon disclosure of certain

facts alleged in the Complaint, were injured thereby. Excluded from the Class are (a) Defendants; (b) members of the immediate families of the Individual Defendants; (c) the subsidiaries and affiliates of Defendants; (d) any person or entity who was a partner, executive officer, director or controlling person of New Century (including any of its subsidiaries or affiliates) or of any Defendant; (e) any entity in which any Defendant has a controlling interest; and (f) the legal representatives, heirs, successors and assigns of any such excluded party. The Class also does not include those persons and entities who timely request exclusion from the Class pursuant to this Notice (see “What If I Do Not Want To Participate In The Class And The Settlements? How Do I Exclude Myself?” below).

RECEIPT OF THIS NOTICE DOES NOT NECESSARILY MEAN THAT YOU ARE A CLASS MEMBER OR THAT YOU ARE ENTITLED TO RECEIVE PROCEEDS FROM THE SETTLEMENTS. IF YOU WISH TO BE ELIGIBLE TO PARTICIPATE IN THE SETTLEMENTS, YOU MUST SUBMIT THE ENCLOSED CLAIM FORM POSTMARKED NO LATER THAN DECEMBER 15, 2010.

WHAT ARE THE LEAD PLAINTIFF’S REASONS FOR THE SETTLEMENTS?

28. Lead Plaintiff and Lead Counsel believe that the claims asserted against Defendants have merit. Lead Plaintiff and Lead Counsel recognize, however, the expense and length of continued proceedings necessary to pursue their claims against Defendants through trial and appeals, as well as the difficulties in establishing liability for allegations of fraud. Lead Plaintiff and Lead Counsel have taken into account the possibility that the claims asserted in the Complaint might have been dismissed at a later stage, such as in response to motions for summary judgment, and have considered issues that would have been decided by a jury in the event of a trial of the Consolidated Action, including whether Defendants acted with an intent to mislead investors, whether the alleged misrepresentations or omissions were material to investors, whether all of the Class Members’ losses were caused by the alleged misrepresentations or omissions, and the amount of damages. Lead Plaintiff and Lead Counsel have considered the uncertain outcome and trial and appellate risk in complex lawsuits like this one. Lead Plaintiff also considered the available funds to satisfy any verdict at trial given the expense and length of continued proceedings necessary to reach a successful resolution at trial and on appeal.
29. In light of the amount of the Settlements and the immediacy of recovery to the Class, Lead Plaintiff and Lead Counsel believe that the proposed Settlements are fair, reasonable and adequate, and in the best interests of the Class. Lead Plaintiff and Lead Counsel believe that the Settlements provide a substantial benefit now, namely \$124,827,088.00 in cash (less the various deductions described in this Notice), as compared to the risk that the claims in the Complaint would produce a similar, smaller, or no recovery after summary judgment, trial and appeals, possibly years in the future.
30. Defendants have denied the claims asserted against them in the Complaint and deny having engaged in any wrongdoing or violation of law of any kind whatsoever. Defendants have agreed to the Settlements solely to eliminate the burden and expense of continued litigation. Accordingly, the Settlements may not be construed as an admission of Defendants’ wrongdoing.

WHAT MIGHT HAPPEN IF THERE WERE NO SETTLEMENTS?

31. If there were no Settlements and Lead Plaintiff failed to establish any essential legal or factual element of its claims, neither Lead Plaintiff nor the other members of the Class would recover anything from Defendants. Also, if Defendants were successful in proving any of their defenses, the members of the Class likely would recover substantially less than the amount provided in the Settlements, or nothing at all.

HOW MUCH WILL MY PAYMENT BE?

THE PROPOSED PLAN OF ALLOCATION: GENERAL PROVISIONS

32. Pursuant to the respective Stipulations, the Individual Defendants have agreed to pay or cause to be paid collectively \$65,077,088.00; the Underwriter Defendants have agreed to collectively pay \$15,000,000.00; and KPMG has agreed to pay \$44,750,000.00. Collectively, Defendants have agreed to pay a total amount of \$124,827,088.00 in cash.
33. After approval of the Settlements by the Court, and upon satisfaction of the other conditions to the Settlements, and upon issuance of a Class Distribution Order, the Net Settlement Fund will be distributed to Authorized Claimants in accordance with the Plan of Allocation.

34. The Settlement Fund will be distributed as follows:
- (i) to pay all federal, state, and local Taxes on any income earned by the Settlement Fund and to pay the reasonable costs incurred in connection with determining the amount of, and paying, Taxes owed by the Settlement Fund (including reasonable expenses of tax attorneys and accountants);
 - (ii) to pay costs and expenses in connection with providing Notice to Class Members and administering the Settlements on behalf of Class Members;
 - (iii) to pay attorneys' fees, with interest on such amount, to the extent allowed by the Court pursuant to Lead Counsel's application;
 - (iv) to pay Litigation Expenses incurred in commencing and prosecuting the Consolidated Action, with interest on such money, to the extent allowed by the Court pursuant to Lead Counsel's application; and
 - (v) to compensate Authorized Claimants with the balance of the Net Settlement Fund in accordance with the Plan of Allocation, subject to an Order of the Court approving the Settlements and the Plan of Allocation (or such other allocation plan as the Court may approve), and subject to such Order becoming Final (meaning that the time for appeal or appellate review of the Order granting final approval has expired, or, if the Order is appealed, that the appeal is either decided without causing a material change in the Order or is upheld on appeal and is no longer subject to appellate review).
35. Each person wishing to participate in the distribution must timely submit a valid Claim Form establishing membership in the Class, and including all required documentation, postmarked no later than December 15, 2010, to the address set forth in the Claim Form that accompanies this Notice. Unless the Court otherwise orders, any Class Member who fails to submit a Claim Form postmarked no later than December 15, 2010, shall be forever barred from receiving payments pursuant to the Settlements set forth in the Stipulations but will in all other respects remain a Class Member and be subject to the provisions of the Stipulations, including the terms of any Judgment entered and releases given.
36. Payment pursuant to the Plan of Allocation approved by the Court shall be conclusive against all Authorized Claimants. No person shall have any claim against Plaintiffs, Lead Counsel, the Claims Administrator or other agent designated by Lead Counsel arising from distributions made substantially in accordance with the Stipulations, the Plan of Allocation, or further orders of the Court. Plaintiffs, Defendants, their respective counsel, and all other Released Parties shall have no responsibility or liability whatsoever for the investment or distribution of the Settlement Fund, the Net Settlement Fund, the Plan of Allocation, the determination, administration, calculation, or payment of any claim or nonperformance of the Claims Administrator, the payment or withholding of Taxes owed by the Settlement Fund, or any losses incurred in connection therewith, except as otherwise provided in the Stipulations.
37. The objective of the Plan of Allocation is to equitably distribute the proceeds of the Settlements to those Class Members who suffered economic losses as a result of the alleged wrongful conduct, as opposed to losses caused by market and industry factors or Company-specific factors not related to the alleged wrongful conduct. The Plan of Allocation reflects Lead Plaintiff's damages consultant's analysis undertaken to that end, including a review of publicly available information regarding New Century and analysis regarding the stock price movements.
38. The proposed Plan of Allocation provides for distribution of the Net Settlement Fund to Authorized Claimants as follows:

I. SUMMARY OF PLAN OF ALLOCATION

39. Each Person claiming to be a Class Member entitled to share in the Net Settlement Fund ("Authorized Claimant") shall be required to submit a separate Claim Form signed under penalty of perjury and supported by such documents as specified in the Proof of Claim as are reasonably available to the Authorized Claimant. Each Proof of Claim must separately set forth: (i) each claimant's opening securities position in New Century Common Stock, Series A Preferred Stock, Series B Preferred Stock, or Put/Call Options as of the close of the market on May 4, 2005, the day before the first day of the Class Period; (ii) each transaction, i.e., purchase, acquisition, sale, disposal, exercise, or expiration, made during the Class Period in any such New Century Security; and (iii) each claimant's ending securities position in New Century Common Stock, Series A Preferred Stock, Series B Preferred Stock, or Put/Call Options, at the close of the market on March 13, 2007, the last day of the Class Period, and, for Common Stock and Preferred Stock, at the close of the market on June 10, 2007, in order to see if claimant's Section 10(b) Recognized Loss Claims will be limited by calculations relating to the 90-day look back rules of the Private Securities Litigation Reform Act of 1995

("PSLRA"). In addition, Claimants will be asked in the Proof of Claim form to list sales of New Century Common Stock and Preferred Stock made during the 90-day look back period of March 13, 2007, to June 10, 2007.⁵

40. All Proof of Claim forms must be postmarked or received by December 15, 2010, addressed as follows:

In re New Century Securities Litigation Settlement
c/o Analytics, Inc., Claims Administrator
P.O. Box 2004
Chanhassen, MN 55317-2004

41. Unless otherwise ordered by the Court, any Class Member who fails to submit a properly completed and signed Proof of Claim within such period as may be ordered by the Court shall be forever barred from receiving any payments pursuant to the Stipulation, but will in all other respects be subject to the provisions of the Stipulation and the final judgments entered by the Court.
42. The Net Settlement Fund shall be distributed to members of the Class who submit acceptable Proofs of Claim. For purposes of the Plan of Allocation, the Net Settlement Fund is divided into two components: the "Underwriter Allotment" (composed of the settlement fund from the settlement with the Underwriter Defendants net of Court-approved fees and expenses), and the "Individual-Auditor Allotment" (composed of the settlement funds from the settlement with the Individual Defendants and KPMG, net of Court-approved fees and expenses). Only Class Members who purchased Series A Preferred Stock and/or Series B Preferred Stock during the Class Period and were damaged thereby may be eligible to receive distributions from the Underwriter Allotment based on those purchases. All Class Members (including but not limited to those who purchased Series A Preferred Stock and/or Series B Preferred Stock during the Class Period and were damaged thereby) may be eligible to receive distributions from the Individual-Auditor Allotment. Put another way, the Underwriter Allotment will be distributed to only purchasers of Series A Preferred Stock and Series B Preferred Stock; whereas the Individual-Auditor Allotment will be distributed to all Class Members who submit valid Claim Forms, regardless of the type of New Century Security purchased or sold. This is because claims against the Underwriter Defendants were alleged in this Action only on behalf of purchasers of Series A Preferred Stock and Series B Preferred Stock, and not on behalf of purchasers or sellers of other Securities.
43. The Claims Administrator shall determine each Authorized Claimant's *pro rata* share of the Underwriter Allotment and the Individual-Auditor Allotment separately established for each class of securities shown in Table 1 annexed hereto, based upon each Authorized Claimant's "Recognized Loss Claim." The Recognized Loss Claim formula is not intended to be an estimate of the amount that a Class Member might have been able to recover after a trial; nor is it an estimate of the amount that will be paid to Authorized Claimants pursuant to the Settlement. The Recognized Loss Claim formula is the basis upon which the Underwriter Allotment and the Individual-Auditor Allotment will be proportionately allocated to the Authorized Claimants.
44. The Recognized Loss for an Authorized Claimant's transactions will be calculated by the Claims Administrator in consultation with Lead Counsel in accordance with the provisions of this Plan of Allocation. Factors generally considered in developing the Plan of Allocation, include, among others: (i) the time period in which a New Century Security was purchased; (ii) whether a Security was purchased or acquired on the open market, or as a result of some other type of transaction, such as pursuant to a registration statement or prospectus, or by gift; (iii) whether the Security was held until the end of the Class Period (March 13, 2007), or 90 days thereafter, or whether it was sold during the Class Period, and if so, when it was sold; and (iv) the artificial inflation in the price of New Century Securities at different times during the Class Period attributable to Defendants' false and misleading statements as alleged in this case, and as calculated by Lead Plaintiff's damages consultant. (Based on the opinions of this consultant, Lead Counsel assumed, for purposes of determining the Recognized Loss, that there were varied amounts of artificial inflation in prices of New Century Securities during the Class Period, and based on the assumption that Plaintiffs could adequately allege and prove liability for that entire period).

⁵ Pursuant to Section 21(D)(e)(1) of the PSLRA, "in any private action arising under this title in which the plaintiff seeks to establish damages by reference to the market price of a security, the award of damages to the plaintiff shall not exceed the difference between the purchase or sale price paid or received, as appropriate, by the plaintiff for the subject security and the mean trading price of that security during the 90-day period beginning on the date on which the information correcting the misstatement or omission that is the basis for the action is disseminated." 15 U.S.C. §78u-4(e)(1). \$0.87 was the average closing price of New Century Common Stock during the 90-day period beginning on March 13, 2007, and ending on June 10, 2007.

45. The Plan of Allocation generally measures the amount of loss that a Class Member who submits an acceptable Proof of Claim can claim under the Settlements for the purpose of making *pro rata* allocations of the cash from the Underwriter Allotment and the Individual-Auditor Allotment to Class Members for their respective class of Securities. The Plan of Allocation is not a formal damage analysis. The following proposed Plan of Allocation reflects Plaintiffs' allegations that the prices of New Century Securities were artificially inflated during the Class Period (May 5, 2005 – March 13, 2007) due to Defendants' allegedly material misrepresentations and/or omissions during the Class Period. Plaintiffs allege that corrective disclosures affecting trading on February 8, 2007; March 5, 2007, and March 13, 2007, removed artificial inflation from the prices of New Century Securities.
46. The Plan of Allocation covers the following New Century Securities: (i) Common Stock; (ii) Series A Preferred Stock; (iii) Series B Preferred Stock; and (iv) Call and Put Options on Common Stock.
47. A New Century Security must be held through a corrective disclosure in order to be eligible for a recovery in the Settlement; that is, a New Century Security purchased or otherwise acquired during the first part of the Class Period, from May 5, 2005 through February 7, 2007, must be held until or beyond February 8, 2007, the first trading day after the first corrective disclosure. Similarly, a New Century Security purchased or otherwise acquired on or after February 8, 2007, and before or on March 2, 2007, must be held until March 5, 2007, the next trading day after the second corrective disclosure. Finally, a New Century Security purchased or otherwise acquired on or after March 5, 2007, must be held until March 13, 2007, the last day of the Class Period. If you did not hold a New Century Security referred to above which was purchased during the three different parts of the Class Period described above and below (see the artificial inflation Tables annexed hereto) for both the New Century Common Stock and the New Century Preferred Stock through at least one of the three corrective disclosure dates indicated, the Recognized Loss per share is \$0. The Recognized Loss for these transactions will be calculated as zero because it has been determined that the artificial inflation between each disclosure and arising from the circumstances underlying the allegations of Plaintiffs' Complaint was constant.

II. ADDITIONAL CONSIDERATIONS IN CALCULATION OF RECOGNIZED LOSS CLAIMS FOR NEW CENTURY SECURITIES

48. A Recognized Loss will be calculated for each purchase or sale of New Century Securities that is within the Class Period, listed in the Proof of Claim form, and for which adequate documentation is provided.
- A. Guidelines Applicable to the Calculations of All Claims
49. In the event a Class Member has more than one purchase or sale of the New Century Securities, all purchases and sales of each type of security shall be matched on a First-In-First-Out ("FIFO") basis by type. Class Period sales will be matched first against any New Century Securities held at the beginning of the Class Period, and then against purchases in chronological order, beginning with the earliest purchase made during the Class Period. Purchases and sales of New Century Securities shall be deemed to have occurred on the "contract" or "trade" date as opposed to the "settlement" or "payment" date. The receipt or grant by gift, devise or operation of law of New Century Securities during the Class Period shall not be deemed a purchase or sale of these New Century Securities for the calculation of an Authorized Claimant's Recognized Loss Claim, nor shall it be deemed an assignment of any claim relating to the purchase of such New Century Securities unless specifically provided in the instrument of gift or assignment. Similarly, the covering purchase of a short sale shall not be deemed a purchase or sale of New Century Securities for the calculation of an Authorized Claimant's Recognized Loss Claim.
50. Each Authorized Claimant shall be allocated a *pro rata* portion or share of the Underwriter Allotment and/or Individual-Auditor Allotment based on his, her or its Recognized Loss Claim, as compared to the total Recognized Loss Claims of all Authorized Claimants for their respective class of Securities. Each Authorized Claimant shall be paid an amount determined by multiplying the total in the Underwriter Allotment and/or Individual-Auditor Allotment for their class of Securities by a fraction, the numerator of which shall be the Claimant's Recognized Loss Claim and the denominator of which shall be the Total Recognized Loss Claims of all Authorized Claimants for the included class of securities. Each Authorized Claimant will receive a *pro rata* share of the Underwriter Allotment and/or Individual-Auditor Allotment based on his, her or its Recognized Loss Claim.
51. The amount of a Class Member's Recognized Loss as computed above is not intended to be an estimate of a Class Member's damages, nor of what a Class Member might have been able to recover at trial, and it is not an estimate of

the amount that will be paid pursuant to this Settlement. Instead, this computation is only a method to weigh Class Members' claims against one another.

52. To the extent a Claimant had a gain from his, her or its transactions during the Class Period with respect to New Century Securities specified above, the value of their Recognized Loss Claim will be zero. Such claimants will, in any event, be bound by the Settlements. You may wish to consider this when deciding whether to opt-out of the Settlements.
53. For purposes of determining whether a Claimant had an overall market gain with respect to his, her, or its Class Period purchases of an individual New Century Security or suffered an overall market loss, the Claims Administrator shall determine the difference between (i) the Total Purchase Amount paid for all purchases of that individual New Century Security purchased or acquired during the Class Period, (ii) any premiums received from the sale of Put Options, and (iii) the sum of the Sales Proceeds received for all of that individual New Century Security during the Class Period and the Holding Value ascribed to that security for all Securities still held on June 10, 2010. The Holding Value shall be \$0.87 per share for Common Stock; \$8.02 per share for Series A Preferred Stock; and \$7.95 per share for Series B Preferred Stock. This difference will be deemed a Claimant's market gain or loss on his, her, or its overall transactions in that individual New Century Security during the Class Period.
54. An Authorized Claimant's gains and losses on a particular New Century Security purchased during the Class Period will be netted against each other to determine the Authorized Claimant's net Recognized Loss Claim on that particular security. In the case of New Century Common Stock and Put and Call Options on that stock, gains and losses on both the stock and the Options will be combined and thereafter netted against each other. However, in all other cases, gains and losses will *not* be netted or aggregated across different eligible New Century Securities. For example, an Authorized Claimant's Recognized Loss Claim (as calculated under this Plan) on New Century Common Stock/Options will not offset his, her or its Recognized Loss Claim (as calculated under this Plan) on any issue of New Century Preferred Stock.
55. Class Members who do not submit acceptable Proofs of Claim will not share in the settlement proceeds. Class Members who do not submit a request for exclusion and do not submit an acceptable Proof of Claim will nevertheless be bound by the Settlements and the judgments of the Court.
56. Distributions will be made to Authorized Claimants only after the Court has finally approved the Settlements, the Effective Date has occurred and after all claims have been processed. At that time, Lead Plaintiff will file a motion for entry of a proposed Class Distribution Order which will, among other things, approve of the distribution to Authorized Claimants of the Net Settlement Fund.
57. The Individual Defendants, the Underwriter Defendants, and KPMG and their respective counsel, and all other Released Parties shall have no responsibility for, or liability whatsoever, relating to distributions from the Settlement Fund or the Underwriter Allotment or the Individual-Auditor Allotment, or with respect to the Plan of Allocation, or the determination, administration, calculation, or payment of any Proof of Claim, or non-performance of the Claims Administrator, the payment or withholding of Taxes owed by a Settlement Fund, or any losses incurred in connection therewith.

B. Computation Methodology Relating to Recognized Losses for Common Stock Purchases

58. For purposes of developing the Plan of Allocation, the damages consultant calculated the amount of artificial inflation in the daily closing market prices for New Century Common Stock during three different portions of the Class Period. See the annexed Table 2. In computing artificial inflation, the damages consultant considered price changes of New Century Common Stock in regard to certain public announcements regarding New Century and adjusted those price changes that were attributable to market forces unrelated to the alleged fraud.
59. As explained above, Common Stock purchases are not eligible for distributions from the Underwriter Allotment, but may be eligible for distributions from the Individual-Auditor Allotment.

C. Recognized Loss Calculations

60. Recognized Loss Claims will be calculated for the purposes of the Settlement as follows:

1. Calculation of Recognized Loss for New Century Common Stock Purchases

61. Calculation of Recognized Loss Claims for New Century Common Stock shares shall be as follows:
62. For shares purchased on or between May 5, 2005, through February 7, 2007, the following claims for damages shall be allowed:
 - (a) For each share sold on or before February 7, 2007, no Recognized Claims for damages shall be allowed;
 - (b) For each share sold on or between February 8, 2007, and through March 13, 2007, the allowed damages shall be the inflation per share at the time of purchase for the applicable date of purchase as set forth in Table 2, annexed hereto, less the inflation per share at the time of sale as set forth in Table 2; and
63. For shares purchased on or between February 8, 2007, through March 2, 2007, the following claims for damages shall be allowed:
 - (a) For each share sold on or before March 2, 2007, no Recognized Claims for damages shall be allowed;
 - (b) For each share sold on or between March 5, 2007, and March 13, 2007, the allowed damages shall be the inflation per share at the time of purchase for the applicable date of purchase as set forth in Table 2, annexed hereto, less the inflation per share at the time of sale as set forth in Table 2; and
64. For shares purchased on or between March 5, 2007, through March 12, 2007, the following claims for damages shall be allowed:
 - (a) For each share sold on or before March 12, 2007, no Recognized Claims for damages shall be allowed;
 - (b) For each share sold on or after March 13, 2007, the allowed damages shall be the inflation per share at the time of purchase for the applicable date of purchase as set forth in Table 2, annexed hereto.
65. In addition to the annexed Table 2 relating to Section 10(b) New Century Common Stock claims, the Recognized Loss Claims for damages for such shares purchased during the Class Period shall be further limited (as provided for under the PSLRA) to the smallest of the following:
 - (a) the difference between the price paid and the price received (out-of-pocket investment loss) if sold on or before June 10, 2007;
 - (b) the difference between the price paid (excluding all fees and commissions) and the average closing price as set forth in Table 3 annexed hereto if sold between March 13, 2007, and June 10, 2007; and
 - (c) the difference between the price per share paid and \$0.87 per share if the shares were sold after June 10, 2007, or were held until the current date.

2. Calculation of Recognized Loss for New Century Series A Preferred Stock Purchases

66. Calculation of Recognized Loss Claims for New Century Series A Preferred Stock shares shall be as follows:
67. For shares purchased on or between May 5, 2005, through February 7, 2007, the following claims for damages shall be allowed:
 - (a) For each share sold on or before February 7, 2007, no Recognized Claims for damages shall be allowed;
 - (b) For each share sold on or between February 8, 2007, and through March 13, 2007, the allowed damages shall be the inflation per share at the time of purchase for the applicable date of purchase as set forth in Table 4, annexed hereto, less the inflation per share at the time of sale as set forth in Table 4; and
68. For shares purchased on or between February 8, 2007, through March 2, 2007, the following claims for damages shall be allowed:
 - (a) For each share sold on or before March 2, 2007, no Recognized Claims for damages shall be allowed;
 - (b) For each share sold on or between March 5, 2007, and March 13, 2007, the allowed damages shall be the inflation per share at the time of purchase for the applicable date of purchase as set forth in Table 4, annexed hereto, less the inflation per share at the time of sale as set forth in Table 4; and

69. For shares purchased on or between March 5, 2007, through March 12, 2007, the following claims for damages shall be allowed:
- (a) For each share sold on or before March 12, 2007, no Recognized Claims for damages shall be allowed;
 - (b) For each share sold on or after March 13, 2007, the allowed damages shall be the inflation per share at the time of purchase for the applicable date of purchase as set forth in Table 4, annexed hereto.
70. The Recognized Loss Claims for damages for such Series A Preferred Shares purchased during the Class Period shall be further limited (as provided for under the PSLRA) to the smallest of the following:
- (a) the difference between the price paid and the price received (out-of-pocket investment loss) if sold on or before June 10, 2007;
 - (b) the difference between the price paid (excluding all fees and commissions) and the average closing price as set forth in Table 6 annexed hereto if sold between March 13, 2007 and June 10, 2007; and
 - (c) the difference between the price per share paid and \$8.02 per share if the shares were sold after June 10, 2007, or were held until the current date.

3. Calculation of Recognized Loss for New Century Series B Preferred Stock Purchases

71. Calculation of Recognized Loss Claims for New Century Series B Preferred Stock shares shall be as follows:
72. For shares purchased on or between May 5, 2005, through February 7, 2007, the following claims for damages shall be allowed:
- (a) For each share sold on or before February 7, 2007, no Recognized Claims for damages shall be allowed;
 - (b) For each share sold on or between February 8, 2007, and through March 13, 2007, the allowed damages shall be the inflation per share at the time of purchase for the applicable date of purchase as set forth in Table 5, annexed hereto, less the inflation per share at the time of sale as set forth in Table 5; and
73. For shares purchased between February 8, 2007, through March 2, 2007, the following claims for damages shall be allowed:
- (a) For each share sold on or before March 2, 2007, no Recognized Claims for damages shall be allowed;
 - (b) For each share sold on or between March 5, 2007, and March 13, 2007, the allowed damages shall be the inflation per share at the time of purchase for the applicable date of purchase as set forth in Table 5, annexed hereto, less the inflation per share at the time of sale as set forth in Table 5; and
74. For shares purchased between March 5, 2007, through March 12, 2007, the following claims for damages shall be allowed:
- (a) For each share sold on or before March 12, 2007, no Recognized Claims for damages shall be allowed;
 - (b) For each share sold on or after March 13, 2007, the allowed damages shall be the inflation per share at the time of purchase for the applicable date of purchase as set forth in Table 5, annexed hereto.
75. The Recognized Loss Claims for damages for such Series B Preferred Shares purchased during the Class Period shall be further limited (as provided for under the PSLRA) to the smallest of the following:
- (a) the difference between the price paid and the price received (out-of-pocket investment loss) if sold on or before June 10, 2007;
 - (b) the difference between the price paid (excluding all fees and commissions) and the average closing price as set forth in Table 7 annexed hereto if sold between March 13, 2007, and June 10, 2007; and
 - (c) the difference between the price per share paid and \$7.95 per share if the shares were sold after June 10, 2007, or were held until the current date.

4. Calculation of Recognized Loss for New Century Call and Put Options

76. The Plan of Allocation covers the following New Century Call and Put Options: New Century Call Options on Common Stock initially purchased or otherwise acquired during the Class Period, on May 5, 2005, up to and including

March 13, 2007 (“New Century Call Options”), and New Century Put Options on Common Stock written or purchased (covered) during the Class Period May 5, 2005, through and including March 13, 2007 (“New Century Put Options”).

77. Artificial inflation and Recognized Losses as to New Century Call Options and artificial deflation and Recognized Losses as to New Century Put Options were computed in a manner similar to that used with respect to New Century Common Stock as described above. To determine artificial inflation for Call Options, Lead Plaintiff’s damages consultant considered securities’ price changes that occurred in reaction to certain public announcements regarding New Century and then made adjustments for changes that were attributable to market forces unrelated to the alleged fraud in prices of such Call Options and Put Options. Lead Plaintiff’s damages consultant then developed formulae (see below) from which the Recognized Losses for New Century Call Options and Put Options may be calculated. In addition, the total dollar amount payable to Class Members in connection with the acquisition of Call Options and the sale of Put Options during the Class Period is limited to 10% of the Individual-Auditor Allotment. This limitation reflects the speculative and derivative nature of these securities as compared to New Century Common Stock and New Century Preferred Shares.

78. With respect to purchases and sales (covers) of New Century Call Options during the period May 5, 2005, through and including March 13, 2007, the Artificial Inflation per Call Option on a given day shall be the dollar change in the value of Call Options on that day as a result of the inflation in New Century’s Common Stock share price. The dollar change in the value of Call Options will be calculated using the Black-Scholes option pricing formula (using Black’s adjustment for dividends and the annualized standard deviation estimated from 46-day, historical daily volatility estimates) using the closing share price of New Century Common Stock on the transaction date, compared with the Black-Scholes call pricing formula value for the Call Option using the uninflated closing share price of New Century Common Stock on that same date as determined by: (1) the reported closing share price minus the Common Stock Price inflation per share set forth in the annexed Table 2 for Call Options initially purchased between May 5, 2005, and March 13, 2007, and (2) the reported closing share price minus the Common Stock price inflation per share set forth in the annexed Table 2 for Call Options initially sold between May 5, 2005, and March 13, 2007. Once again, Black’s adjustment for dividends is implemented. Annualized volatility estimates are obtained using the daily standard deviations using the returns for that day plus the previous 45-day stock returns, which are then annualized using a 252-trading day approach.

- (a) For Call Options which (1) expired on or prior to February 7, 2007; (2) were exercised prior to February 7, 2007; or (3) were sold (position closed out) prior to February 7, 2007, the Recognized Loss Claim shall be zero.
- (b) For Call Options which were purchased or acquired between May 5, 2005, and February 7, 2007, and (1) expired on or after February 8, 2007; (2) were exercised on or between February 8, 2007, and March 13, 2007; or (3) were sold (position closed out) on or between February 8, 2007, and March 13, 2007, the Recognized Loss Claim shall be that number of Options multiplied by the lesser of:
 - (1) the difference between Artificial Inflation per Call Option on the date of purchase and Artificial Inflation per Call Option on the date of expiration, exercise, or sale, as appropriate; or
 - (2) the difference between the purchase price per Option and the sale price per Option (\$0.00 if the Call Option expired worthless).

An example at this point might be useful. Suppose on February 6, 2007, an investor purchases 100 Call Options (long one contract) with a March 17, 2007 maturity and exercise price of \$20. The Call Option inflation on this date is \$10.40 from Table 8, annexed hereto. Hence, this investor paid \$10.40 too much for the Call Option on February 6, 2007. This investor then sells these Call Options on February 9, 2007, when the Call Option inflation was \$1.60 (see Table 8). Thus, this investor received \$1.60 too much for the Call Option on February 9, 2007. For this investor, the Recognized Loss Claim is the difference in call price inflation on these two dates (\$10.40 - \$1.60, or \$8.80) times number of Options (100), for a total of \$880.00; assuming that the difference between the purchase price and the sale price was greater than \$8.80.

- (c) For Call Options which were purchased or acquired between February 8, 2007, and March 2, 2007, and (1) expired on or after March 5, 2007, (2) were exercised on or between March 5, 2007, and March 13, 2007; or (3) were sold (position closed out) on or between March 5, 2007, and March 13, 2007, the Recognized Loss Claim shall be that number of Options multiplied by the lesser of:

- (1) the difference between Artificial Inflation per Call Option on the date of purchase and Artificial Inflation per Call Option on the date of expiration, exercise, or sale, as appropriate; or
 - (2) the difference between the purchase price per Option and the sale price per Option (\$0.00 if the Call Option expired worthless).
- (d) For Call Options which were purchased or acquired between March 5, 2007, and March 12, 2007, and (1) expired on or after March 13, 2007; (2) were exercised on or after March 13, 2007; or (3) were sold (position closed out) on or after March 13, 2007, the Recognized Loss Claim shall be that number of Options multiplied by the lesser of:
- (1) the Artificial Inflation per Call Option on the date of purchase; or
 - (2) the difference between the purchase price per Option and the sale price per Option (\$0.00 if the Call Option expired worthless).

79. With respect to purchases (covers) and sales of Put Options during the period May 5, 2005, through and including March 13, 2007, the Artificial Inflation per Option on a given day shall be the dollar change in the value of Put Options on that day as a result of the inflation in New Century's Common Stock share price. The dollar change in the value of Put Options will be calculated using the Black-Scholes put option pricing formula (using Black's adjustment for dividends and the annualized standard deviation estimated from 46-day historical daily volatility estimates) using the closing share price of New Century Common Stock on the transaction date, compared with the Black-Scholes put pricing formula value for the Put Option using the uninflated share closing share price of New Century Common Stock on that same date as determined by: (1) the reported closing share price minus the Common Stock Price inflation per share set forth in the annexed Table 2 for Put Options subsequently purchased between May 5, 2005, and March 13, 2007, and (2) the reported closing share price minus the Common Stock price inflation per share set forth in the annexed Table 2 for Put Options initially sold between May 5, 2005, and March 13, 2007. Once again, Black's adjustment for dividends is implemented. Annualized volatility estimates are obtained using the daily standard deviations using the returns for that day plus the previous 45-day stock returns, which are then annualized using 252 trading day approach.

- (a) For Put Options which (1) expired on or prior to February 7, 2007; (2) were exercised prior to February 7, 2007; or (3) were purchased (position closed out) prior to February 7, 2007, the Recognized Loss Claim shall be zero.
- (b) For Put Options which were sold between May 5, 2005, and February 7, 2007, and (1) expired on or after February 8, 2007; (2) were exercised on or between February 8, 2007, and March 13, 2007; or (3) were purchased (position closed out) on or between February 8, 2007, and March 13, 2007, the Recognized Loss Claim shall be that number of Options multiplied by the lesser of:
 - (1) the difference, multiplied by minus one, between Artificial Inflation per Put Option on the date of sale and Artificial Inflation per Put Option on the date of expiration, exercise, or purchase (\$0.00 if the Put Option expired worthless), as appropriate; or
 - (2) the difference, multiplied by minus one, between the sale price per Put Option and the purchase price of the Put Option (\$0.00 if the Put Option expired worthless).

An example at this point might be useful. Suppose on February 6, 2007, an investor sells 100 Put Options (short one contract) with a March 17, 2007 maturity and exercise price of \$20. The Put inflation on this date is -\$14.22 from Table 8. Hence, this investor received \$14.22 too little for the Put Option on February 6, 2007. This investor purchases (closes) these Put Options on February 9, 2007, when the Put inflation was -\$9.07 (see Table 8). Thus, this investor paid \$9.07 too little for the Call Option on February 9, 2007. For this investor, the Recognized Loss Claim is the difference in purchase inflation and sale inflation on these two dates (-\$9.07 - (-\$14.22) = \$5.15) times number of Put Options, 100 for a total of \$515.00; assuming that the difference between the Put purchase price and the Put sale price was greater than \$5.15.

- (c) For Put Options which were initially sold between February 8, 2007, and March 2, 2007, and (1) expired on or after March 5, 2007; (2) were exercised on or between March 5, 2007 and March 13, 2007; or (3) were purchased (position closed out) on or between March 5, 2007, and March 13, 2007, the Recognized Loss Claim shall be that number of Options multiplied by the lesser of:

- (1) the difference, multiplied by minus one, between Artificial Inflation per Put Option on the date of sale and Artificial Inflation per Put Option on the date of expiration, exercise, or purchase (\$0.00 if the Put Option expired worthless), as appropriate; or
 - (2) the difference, multiplied by minus one, between the sale price per Put Option and the purchase price of the Put Option (\$0.00 if the Put Option expired worthless).
- (d) For Put Options which were sold between March 5, 2007, and March 12, 2007, and (1) expired on or after March 13, 2007; (2) were exercised on or after March 13, 2007; or (3) were purchased (position closed out) on or after March 13, 2007, the Recognized Loss Claim shall be that number of Options multiplied by the lesser of:
- (1) the Artificial Inflation per Put Option on the date of sale, multiplied by minus one; or
 - (2) the difference, multiplied by minus one, between the sale price per Put Option and the purchase price of the Put Option (\$0.00 if the Put Option expired worthless).

Another example might be helpful here. Suppose on March 6, 2007, an investor sold 100 Put Options (short one contract) with an exercise price of \$10. The put inflation for this option on March 6, 2007, was -\$0.68. Hence, this investor received \$68 too little for selling these 100 options. Further suppose that this investor purchased (covered) 100 Put Options after March 13, 2007, when Put inflation was zero. The Recognized Loss Claim for this investor will be \$68 (negative of the Put inflation on the sale date), assuming that the difference in purchase price of the Put option and sale price of the Put option was greater than \$0.68 per Put Option.

III. OTHER PROVISIONS OF THE PLAN

80. A payment to any Class Member that would amount to less than \$10.00 in total will not be included in the calculation of the distribution of the Underwriter Allotment and Individual-Auditor Allotment, and no such payment will be made.
81. The determination of the price paid and the price received for a particular security shall be exclusive of all commissions, taxes, fees and charges.
82. The Court has reserved jurisdiction to modify, amend, or alter the Plan of Allocation without further notice, or to allow, disallow or adjust the claim of any Class Member on equitable grounds, to ensure a fair and equitable distribution of funds. No person shall have any claim against the Plaintiffs or their counsel or any claims administrator or other agent designated by Plaintiffs or their counsel, or against Defendants or their counsel, based on distributions made substantially in accordance with the Stipulations and the Settlements contained therein, the Plan of Allocation, or further orders of the Court.
83. The Defendants and their counsel shall have no involvement in, or responsibility for, or liability whatsoever for the distribution of the Settlement Fund or the Underwriter Allotment or Individual-Auditor Allotment, for the Plan of Allocation, for the determination, administration and calculation of, or payment pursuant to, Proofs of Claim, for the payment or withholding of Taxes owed by the Settlement Fund, the Underwriter Allotment or Individual-Auditor Allotment, or for acts or omissions of the Escrow Agent or any losses incurred in connection therewith.
84. The Court has reserved jurisdiction to allow, disallow, or adjust on equitable grounds the Claim of any Class Member.
85. The Plan of Allocation set forth herein is the plan that is being proposed by Lead Plaintiff and Lead Counsel to the Court for approval. The Court may approve this plan as proposed or it may modify the Plan of Allocation without further notice to the Class.

WHAT RIGHTS AM I GIVING UP BY AGREEING TO THE SETTLEMENTS?

86. If the Settlements are approved, the Court will enter judgments (the "Judgments"). The Judgments will dismiss with prejudice the claims against the Defendants and other related persons and entities and will provide that Lead Plaintiff and all other Class Members will provide releases as described below.
87. Pursuant to the Global Officer And Director Stipulation, Plaintiffs and members of the Class will be deemed by operation of law to have released, waived, discharged and dismissed each and every Settled Class Claim as against each and every Released Officer And Director and the Insurance Carriers (as defined in the Global Officer And Director Stipulation), and shall be deemed to forever be enjoined from prosecuting any or all of the Settled Class

Claims against each and every Released Officer And Director and the Insurance Carriers. “Settled Class Claim” in this paragraph means any and all claims and causes of action of every nature and description, whether known or Unknown Claims, whether arising under federal, state, common or foreign law, that Plaintiffs or any other member of the Class (a) asserted in the Consolidated Action, or (b) could have asserted in any forum that arise out of or are based upon the allegations, transactions, facts, matters or occurrences, representations or omissions involved, set forth, or referred to in the Consolidated Action, and that arise out of or relate to the purchase of New Century Common Stock, New Century Series A Preferred Stock, New Century Series B Preferred Stock, and/or New Century Call Options and/or the sale of New Century Put Options during the Class Period. Settled Class Claims does not include claims relating to the enforcement of the Settlement. “Released Officers And Directors” in this paragraph means (i) the Individual Defendants, David Kenneally, Kevin Cloyd, Patrick Flanagan, Stergios Theologides, Joseph F. Eckroth, Jr., and Jeffrey D. Goldberg, and any of their respective heirs, executors, administrators, predecessors, successors, assigns, employees, agents and retained professionals; and (ii) all directors, officers, employees, and other natural persons affiliated with New Century (including any of its subsidiaries and affiliates) included in the definition of “Assured” or “Insured” as defined in the Policies (defined in the Global Officer And Director Stipulation) and any and all of their respective heirs, executors, administrators, predecessors, successors and assigns, employees, agents and retained professionals (other than KPMG or the Underwriter Defendants).

88. Pursuant to the KPMG Stipulation, Plaintiffs and members of the Class will be deemed by operation of law to have released, waived, discharged and dismissed each and every Settled Claim, and shall forever be enjoined from prosecuting any or all Settled Claims, against any Released Auditor Party. “Settled Claim” in this paragraph means any and all claims and causes of action of every nature and description, whether known or Unknown, whether arising under federal, state, common or foreign law, that Plaintiffs or any other member of the Class (a) asserted in the Complaint, or (b) could have asserted in any forum that arise out of or are based upon the allegations, transactions, facts, matters or occurrences, representations or omissions involved, set forth, or referred to in the Complaint, and that arise out of or relate to the purchase of New Century Common Stock, New Century Series A Preferred Stock, New Century Series B Preferred Stock, and/or New Century Call Options and/or the sale of New Century Put Options during the Class Period. “Settled Claims” does not include claims relating to the enforcement of the Settlements. “Released Auditor Party” means KPMG and any and all of its partners, principals, officers, directors, employees, agents, attorneys and affiliates. “Released Auditor Parties” does not include any Defendants other than KPMG.
89. Pursuant to the Underwriter Stipulation, Plaintiffs and members of the Class, on behalf of themselves, their parent companies, subsidiaries, affiliates, heirs, executors, administrators, predecessors, successors and assigns, and any and all of their current and former officers, directors, employees, agents and attorneys shall be deemed by operation of law to have released, waived, discharged and dismissed each and every Settled Claim, and shall forever be enjoined from prosecuting any or all Settled Claims, against any Released Underwriter Party. “Settled Claim” in this paragraph means any and all claims and causes of action of every nature and description, whether known or Unknown, whether arising under federal, state, common or foreign law, that Plaintiffs or any other member of the Class (a) asserted in the Complaint, or (b) could have asserted in any forum that arise out of or are based upon the allegations, transactions, facts, matters or occurrences, representations or omissions involved, set forth, or referred to in the Complaint, and that arise out of or relate to the purchase of New Century Common Stock, New Century Series A Preferred Stock, New Century Series B Preferred Stock, and/or New Century Call Options and/or the sale of New Century Put Options during the Class Period. “Settled Claims” does not include claims relating to the enforcement of the Settlements. “Released Underwriter Party” means the Underwriter Defendants and any and all of their respective parent companies, subsidiaries, affiliates, heirs, executors, administrators, predecessors, successors and assigns, and any and all of their current and former officers, directors, employees, agents and attorneys. “Released Underwriter Parties” does not include any Defendants other than the Underwriter Defendants.
90. “Released Parties” means the Released Officers And Directors, the Released Auditor Parties, and the Released Underwriter Parties.
91. “Unknown Claims” means any and all claims that Lead Plaintiff or any Class Member does not know or suspect to exist in his, her or its favor at the time of the release of the Released Parties, which if known by him, her or it might have affected his, her or its decision(s) with respect to the Settlements. With respect to any and all settled claims, the Lead Plaintiff shall expressly waive, and each Class Member shall be deemed to have waived, and by operation of the Judgment shall have expressly waived, any and all provisions, rights and benefits conferred by any law of any state or

territory of the United States, or principle of common law, that is similar, comparable, or equivalent to Cal. Civ. Code § 1542, which provides:

A general release does not extend to claims which the creditor does not know or suspect to exist in his or her favor at the time of executing the release, which if known by him or her must have materially affected his or her settlement with the debtor.

92. Lead Plaintiff and Class Members by operation of law shall be deemed to have acknowledged that the inclusion of “Unknown Claims” in the definition of Settled Claims and Settled Class Claims was separately bargained for and was a key element of the Settlements.
93. As specified in the Stipulations, the Judgments will also provide that the Released Auditor Parties, the Released Underwriter Parties, and the Released Officers And Directors will release certain claims against Lead Plaintiff and the Class. In addition, certain Defendants and other persons and entities will also release claims against each other and other persons and entities as set forth in the Stipulations.

WHAT PAYMENT ARE THE ATTORNEYS FOR THE CLASS SEEKING? HOW WILL THE LAWYERS BE PAID?

94. Lead Counsel has not received any payment for its services in pursuing claims against Defendants on behalf of the Class, nor has Lead Counsel been reimbursed for its out-of-pocket expenses. Before final approval of the Settlements, Lead Counsel intends to apply to the Court for an award of attorneys’ fees from the Settlement Fund in an amount not to exceed 12% of the Settlement Amount, plus interest from the date of funding at the same rate as earned by the Settlement Fund. Lead Counsel will not calculate attorneys’ fees based upon, or seek attorneys’ fees or expenses with respect to, any disgorgements or penalties obtained by the Securities and Exchange Commission in the SEC Action. At the same time, Lead Counsel also intends to apply for the reimbursement of Litigation Expenses not to exceed \$4.5 million, plus interest from the date of funding at the same rate as earned by the Settlement Fund. Included in Lead Counsel’s overall request for reimbursement of Litigation Expenses will be a request for an award to Lead Plaintiff and/or named plaintiffs Carl Larson and Charles Hooten for reimbursement of their reasonable costs and expenses (including lost wages) directly related to their representation of the Class. The Court will determine the amount of the awards.

HOW DO I PARTICIPATE IN THE SETTLEMENTS? WHAT DO I NEED TO DO?

95. If you purchased or otherwise acquired New Century Common Stock, New Century Series A Preferred Stock, New Century Series B Preferred Stock, and/or New Century Call Options and/or sold New Century Put Options, during the period from May 5, 2005, through and including March 13, 2007, either in the Offerings, pursuant to a registration statement, or in the market, and were injured upon disclosure of certain facts alleged in the Complaint, and you are not excluded by the definition of the Class and you do not elect to exclude yourself from the Class, then you are a Class Member. You will be bound by the proposed Settlements if approved by the Court, and by any judgment or determination of the Court affecting the Class. If you are a Class Member, you must submit a Claim Form and supporting documentation to establish your entitlement to share in the Settlements. A Claim Form is included with this Notice, or you may go to the website maintained by the Claims Administrator for the Settlements to download a copy of the Claim Form or request that a Claim Form be mailed to you. The website is www.newcenturysettlement.com. You may also request a Claim Form by calling toll-free 1-866-308-7615. Copies of the Claim Form can also be downloaded from Lead Counsel’s website at www.blbglaw.com. Those who exclude themselves from the Class, and those who do not submit timely and valid Claim Forms with adequate supporting documentation, will not be entitled to share in the Settlements. Please retain all records of your ownership of, or transactions in, New Century Securities, as they may be needed to document your Claim.
96. As a Class Member, you are represented by Lead Plaintiff and Lead Counsel, unless you enter an appearance through counsel of your own choice at your own expense. You are not required to retain your own counsel, but if you choose to do so, such counsel must file a notice of appearance on your behalf and must serve copies of his or her notice of appearance on the attorneys listed in the section entitled, “When and Where Will the Court Decide Whether to Approve the Settlements?,” below.

97. If you do not wish to remain a Class Member, you may exclude yourself from the Class by following the instructions in the section entitled, “What If I Do Not Want To Be A Part Of The Class And The Settlements? How Do I Exclude Myself?” below.
98. If you wish to object to the Settlements or any of the terms of the Settlements, the proposed Plan of Allocation, or Lead Counsel’s application for attorneys’ fees and reimbursement of Litigation Expenses, and if you do not exclude yourself from the Class, you may present your objections by following the instructions in the section entitled, “When and Where Will the Court Decide Whether to Approve the Settlements?” below.

**WHAT IF I DO NOT WANT TO BE A PART OF THE SETTLEMENTS?
HOW DO I EXCLUDE MYSELF?**

99. Each Class Member will be bound by all determinations and judgments in this lawsuit, including those concerning the Settlements, whether favorable or unfavorable, unless such person or entity mails, by first-class mail (or its equivalent outside the U.S.), or otherwise delivers a written Request for Exclusion from the Class, addressed to In re New Century Securities Litigation Settlement, c/o Analytics, Inc., Claims Administrator, P.O. Box 2004, Chanhassen, MN 55317-2004. The exclusion request must be *received* no later than October 18, 2010. You will not be able to exclude yourself from the Class after that date. Each request for exclusion must (i) state the name and address of the person or entity requesting exclusion; (ii) state that such person or entity requests exclusion from the Class in *In re New Century*, 2:07-CV-00931-DDP; (iii) be signed by the person or entity requesting exclusion; (iv) provide a telephone number for that person or entity; and (v) provide the date(s), price(s), and number(s) of shares of all purchases, acquisitions, and sales of New Century Securities during the Class Period. Requests for exclusion will not be valid if they do not include the information set forth above and are not received within the time stated above, unless the Court otherwise determines.
100. If you do not want to be part of the Class, you must follow these instructions for exclusion even if you have pending, or later file, another lawsuit, arbitration, or other proceeding relating to any Settled Claims.
101. If a person or entity requests to be excluded from the Class, that person or entity will not receive any benefit provided for in the Settlements.
102. The Individual Defendants, Insurance Carriers, Underwriter Defendants or KPMG may terminate the Settlements if requests for exclusion are received from potential Class Members representing over a certain amount of shares as stated in Supplemental Agreements. The three settlement agreements are closely related and, if one of the three Settlements should not become final for any reason, it could affect the finality and enforceability of the other Settlements.

**WHEN AND WHERE WILL THE COURT DECIDE WHETHER TO APPROVE THE
SETTLEMENTS?
DO I HAVE TO COME TO THE HEARING?
MAY I SPEAK AT THE HEARING IF I DON’T LIKE THE SETTLEMENTS?**

103. If you do not wish to object in person to the proposed Settlements, proposed Plan of Allocation, and/or the application for attorneys’ fees and reimbursement of Litigation Expenses, you do not need to attend the Settlement Hearing. You can object to or participate in the Settlements without attending the Settlement Hearing.
104. The Settlement Hearing will be held on November 8, 2010, before the Honorable Dean D. Pregerson, at the United States District Court for the Central District of California, 312 North Spring Street, Courtroom 3, Los Angeles, California 90012. The Court reserves the right to approve the Settlements, the Plan of Allocation or the request for attorneys’ fees and reimbursement of Litigation Expenses at or after the Settlement Hearing without further notice to the members of the Class. The Settlements will become effective only if all three Settlements are approved by the Court.
105. Any Class Member who does not submit a valid exclusion that is *received* no later than October 18, 2010, may object to the Settlements, the Plan of Allocation, or Lead Counsel’s request for an award of attorneys’ fees and reimbursement of Litigation Expenses. Objections or oppositions must be in writing. You must file any written objection or opposition, together with copies of all other papers (including proof of all transactions in New Century Securities during the Class Period) and briefs, with the Clerk’s Office at the United States District Court for the Central District of California at

the address set forth below on or before October 18, 2010. You must also serve the papers on Lead Counsel for the Class at the address set forth below so that the papers are *received* on or before October 18, 2010.

Clerk's Office

UNITED STATES DISTRICT COURT
FOR THE CENTRAL DISTRICT
OF CALIFORNIA
Clerk of the Court
312 N. Spring Street
Los Angeles, CA 90012

Lead Counsel for the Class

BERNSTEIN LITOWITZ BERGER
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Salvatore J. Graziano, Esq.
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Counsel for Underwriter Defendants

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John S. Durrant
515 South Flower Street, 25th Floor
Los Angeles, CA 90071

Counsel for KPMG

SIDLEY AUSTIN LLP
Michael L. Rugen
555 California Street, Suite 2000
San Francisco, CA 94104

106. The filing must demonstrate your membership in the Class, including the number of shares of New Century Securities purchased or otherwise acquired or sold during the Class Period and the price(s) paid and received. You may not object to the Settlements or any aspect of them, if you are not a Class Member or if you excluded yourself from the Class.
107. You may file a written objection without having to appear at the Settlement Hearing. You may not appear at the Settlement Hearing to present your objection, however, unless you first filed and served a written objection in accordance with the procedures described above, unless the Court orders otherwise.
108. If you wish to be heard orally at the hearing in opposition to the approval of the Settlements, the Plan of Allocation, or Lead Counsel's request for an award of attorneys' fees and reimbursement of Litigation Expenses, and if you have filed and served a timely written objection as described above, you also must notify the above counsel on or before October 18, 2010 concerning your intention to appear. Persons who intend to object and desire to present evidence at the Settlement Hearing must include in their written objections the identity of any witnesses they may call to testify and exhibits they intend to introduce into evidence at the hearing.
109. You are not required to hire an attorney to represent you in making written objections or in appearing at the Settlement Hearing. If you decide to hire an attorney, which will be at your own expense, however, he or she must file a notice of appearance with the Court and serve it on Lead Counsel so that the notice is *received* on or before October 18, 2010.
110. The Settlement Hearing may be adjourned by the Court without further written notice to the Class. If you intend to attend the Settlement Hearing, you should confirm the date and time with Lead Counsel.

Unless the Court orders otherwise, any Class Member who does not object in the manner described above will be deemed to have waived any objection and shall be forever foreclosed from making any objection to the proposed Settlements, the proposed Plan of Allocation, or Lead Counsel's request for an award of attorneys'

fees and reimbursement of Litigation Expenses. Class Members do not need to appear at the hearing or take any other action to indicate their approval.

WHAT IF I BOUGHT SHARES ON SOMEONE ELSE'S BEHALF?

111. If you purchased or otherwise acquired or sold New Century Securities during the Class Period for the beneficial interest of a person or organization other than yourself, you must either (i) send a copy of this Notice to the beneficial owner of such New Century Securities, postmarked no later than fourteen (14) days after you receive this Notice, or (ii) provide the names and addresses of such persons no later than fourteen (14) days after you receive this Notice to In re New Century Securities Litigation Settlement, c/o Analytics, Inc. Claims Administrator, P.O. Box 2004, Chanhassen, MN 55317-2004. If you choose the first option, upon such mailing, you must send a statement to the Claims Administrator confirming that the mailing was made as directed, and you must retain the list of names and addresses for use in connection with any possible future notice to the Class. If you choose the second option, the Claims Administrator will send a copy of the Notice to the beneficial owner. Upon full compliance with these directions, such nominees may seek reimbursement of their reasonable expenses actually incurred, by providing the Claims Administrator with proper documentation supporting the expenses for which reimbursement is sought. Copies of this Notice may also be obtained from the settlement website www.newcenturysettlement.com or Lead Counsel's website, www.blbglaw.com, or by calling toll-free 1-866-308-7615.

CAN I SEE THE COURT FILE? WHOM SHOULD I CONTACT IF I HAVE QUESTIONS?

112. This Notice contains only a summary of the terms of the proposed Settlements. More detailed information about the matters involved in the Consolidated Action is available at www.newcenturysettlement.com, including, among other documents, copies of the Stipulations, Claim Form, the Complaint, the Court's Order on the Defendants' motions to dismiss the Consolidated Action and the Answers of Defendants. Copies of the Court-filed documents are also available for review during regular business hours at the address listed above. All inquiries concerning this Notice or the Claim Form should be directed to:

Claims Administrator

In re New Century Securities Litigation Settlement
c/o Analytics, Inc., Claims Administrator
P.O. Box 2004
Chanhassen, MN 55317-2004

Lead Counsel

Salvatore J. Graziano, Esq.
BERNSTEIN LITOWITZ BERGER
& GROSSMANN LLP
1285 Avenue of the Americas
New York, NY 10019
(866) 648-2524
blbg@blbglaw.com

DO NOT CALL OR WRITE THE COURT OR THE OFFICE OF THE CLERK OF COURT REGARDING THIS NOTICE.

Dated: August 17, 2010

By Order of the Clerk of Court
United States District Court
for the Central District of California

Table 1

Issuer / Underlying	CUSIP	Type	Issue Date	Liquidation Preference	Rate	Share in Underwriter Allotment	Share in Individual-Auditor Allotment
New Century	64352D200	Preferred Stock Series A	6/15/2005	\$ 25.00	9.125 %	X	X
New Century	6435EV207	Preferred Stock Series B	8/15/2006	\$ 25.00	9.750 %	X	X
New Century	6435EV108	Common Stock	-	-	-		X
New Century	Various	Call Option	-	-	-		X
New Century	Various	Put Option	-	-	-		X

Table 2

Inflation per Share for Common Stock Shares Purchased between May 5, 2005, and March 13, 2007			
Period	Begin Date	End date	Inflation
1	5-May-05	7-Feb-07	\$ 25.21
2	8-Feb-07	4-Mar-07	\$ 11.09
3	5-Mar-07	12-Mar-07	\$ 0.69
4	13-Mar-07	to the present	\$ 0.00

Table 3

Common Stock PSLRA 90-Day Look-Back Loss Limitation Calculations					
Date	Closing Price (\$)	Average closing price (\$)	Date	Closing Price (\$)	Average closing price (\$)
13-Mar-2007	0.84	0.84	27-Apr-2007	0.86	1.19
14-Mar-2007	0.67	0.76	30-Apr-2007	0.89	1.18
15-Mar-2007	1.35	0.95	01-May-2007	0.85	1.17
16-Mar-2007	2.34	1.30	02-May-2007	0.83	1.16
19-Mar-2007	2.17	1.47	03-May-2007	0.80	1.15
20-Mar-2007	1.69	1.51	04-May-2007	0.72	1.14
21-Mar-2007	1.67	1.53	07-May-2007	0.59	1.12
22-Mar-2007	1.56	1.54	08-May-2007	0.58	1.11
23-Mar-2007	2.00	1.59	09-May-2007	0.53	1.10
26-Mar-2007	1.56	1.59	10-May-2007	0.43	1.08
27-Mar-2007	1.41	1.57	11-May-2007	0.43	1.06
28-Mar-2007	1.11	1.53	14-May-2007	0.41	1.05
29-Mar-2007	1.03	1.49	15-May-2007	0.37	1.03
30-Mar-2007	1.06	1.46	16-May-2007	0.36	1.02
02-Apr-2007	0.91	1.43	17-May-2007	0.36	1.01
03-Apr-2007	1.01	1.40	18-May-2007	0.39	0.99
04-Apr-2007	1.00	1.38	21-May-2007	0.44	0.98
05-Apr-2007	1.26	1.37	22-May-2007	0.43	0.97
09-Apr-2007	1.14	1.36	23-May-2007	0.47	0.96
10-Apr-2007	1.09	1.34	24-May-2007	0.45	0.95
11-Apr-2007	0.98	1.33	25-May-2007	0.47	0.94
12-Apr-2007	0.89	1.31	29-May-2007	0.46	0.93
13-Apr-2007	0.86	1.29	30-May-2007	0.45	0.92
16-Apr-2007	0.98	1.27	31-May-2007	0.44	0.92
17-Apr-2007	1.00	1.26	01-Jun-2007	0.44	0.91
18-Apr-2007	0.99	1.25	04-Jun-2007	0.43	0.90
19-Apr-2007	0.93	1.24	05-Jun-2007	0.43	0.89
20-Apr-2007	0.96	1.23	06-Jun-2007	0.45	0.88
23-Apr-2007	0.96	1.22	07-Jun-2007	0.44	0.88
24-Apr-2007	0.92	1.21	08-Jun-2007	0.44	0.87
25-Apr-2007	0.96	1.20	09-Jun-2007	0.44	0.87
26-Apr-2007	0.94	1.20	10-Jun-2007	0.44	0.87

Table 4

Inflation per Share for Series A Preferred Shares Purchased between May 5, 2005, and March 13, 2007			
Period	Begin Date	End date	Inflation
1	5-May-05	7-Feb-07	\$ 15.10
2	8-Feb-07	4-Mar-07	\$ 10.48
3	5-Mar-07	12-Mar-07	\$ 1.48
4	13-Mar-07	to the present	\$ 0.00

Table 5

Inflation per Share for Series B Preferred Shares Purchased between May 5, 2005, and March 13, 2007			
Period	Begin Date	End date	Inflation
1	5-May-05	7-Feb-07	\$ 15.41
2	8-Feb-07	4-Mar-07	\$ 11.18
3	5-Mar-07	12-Mar-07	\$ 2.03
4	13-Mar-07	to the present	\$ 0.00

Table 6

Preferred Stock, Series A, PSLRA 90-Day Look-Back Loss Limitation Calculations					
Date	Closing Price (\$)	Average closing price (\$)	Date	Closing Price (\$)	Average closing price (\$)
13-Mar-2007	6.45	6.45	27-Apr-2007	8.27	7.45
14-Mar-2007	6.20	6.33	30-Apr-2007	8.45	7.48
15-Mar-2007	9.95	7.53	01-May-2007	9.00	7.52
16-Mar-2007	10.00	8.15	02-May-2007	8.80	7.56
19-Mar-2007	9.25	8.37	03-May-2007	8.80	7.59
20-Mar-2007	8.50	8.39	04-May-2007	8.75	7.62
21-Mar-2007	8.75	8.44	07-May-2007	9.25	7.66
22-Mar-2007	8.85	8.49	08-May-2007	9.00	7.70
23-Mar-2007	9.77	8.64	09-May-2007	8.70	7.72
26-Mar-2007	8.92	8.66	10-May-2007	8.23	7.73
27-Mar-2007	6.40	8.46	11-May-2007	7.73	7.73
28-Mar-2007	6.10	8.26	14-May-2007	8.50	7.75
29-Mar-2007	6.20	8.10	15-May-2007	9.00	7.78
30-Mar-2007	6.75	8.01	16-May-2007	9.00	7.81
02-Apr-2007	6.90	7.93	17-May-2007	8.95	7.83
03-Apr-2007	7.55	7.91	18-May-2007	8.83	7.85
04-Apr-2007	8.10	7.92	21-May-2007	9.50	7.88
05-Apr-2007	8.25	7.94	22-May-2007	9.50	7.92
09-Apr-2007	7.65	7.92	23-May-2007	9.10	7.94
10-Apr-2007	7.50	7.90	24-May-2007	9.25	7.97
11-Apr-2007	7.60	7.89	25-May-2007	9.10	7.99
12-Apr-2007	7.45	7.87	29-May-2007	9.25	8.01
13-Apr-2007	7.00	7.83	30-May-2007	9.20	8.03
16-Apr-2007	7.05	7.80	31-May-2007	9.14	8.05
17-Apr-2007	6.70	7.75	01-Jun-2007	8.75	8.06
18-Apr-2007	6.30	7.70	04-Jun-2007	8.25	8.07
19-Apr-2007	6.10	7.64	05-Jun-2007	8.10	8.07
20-Apr-2007	6.15	7.59	06-Jun-2007	7.45	8.06
23-Apr-2007	5.60	7.52	07-Jun-2007	7.00	8.04
24-Apr-2007	6.00	7.47	08-Jun-2007	6.87	8.02
25-Apr-2007	6.25	7.43	09-Jun-2007	6.87	8.02
26-Apr-2007	7.37	7.43	10-Jun-2007	6.87	8.02

Table 7

Preferred Stock, Series B, PSLRA 90-Day Look-Back Loss Limitation Calculations					
Date	Closing Price (\$)	Average closing price (\$)	Date	Closing Price (\$)	Average closing price (\$)
13-Mar-2007	6.32	6.32	27-Apr-2007	8.06	7.35
14-Mar-2007	6.35	6.34	30-Apr-2007	8.40	7.38
15-Mar-2007	9.89	7.52	01-May-2007	8.70	7.42
16-Mar-2007	10.00	8.14	02-May-2007	8.70	7.45
19-Mar-2007	9.35	8.38	03-May-2007	8.65	7.48
20-Mar-2007	8.60	8.42	04-May-2007	8.61	7.51
21-Mar-2007	9.00	8.50	07-May-2007	9.45	7.56
22-Mar-2007	9.10	8.58	08-May-2007	8.88	7.60
23-Mar-2007	9.50	8.68	09-May-2007	8.70	7.62
26-Mar-2007	8.90	8.70	10-May-2007	8.53	7.64
27-Mar-2007	6.65	8.51	11-May-2007	8.05	7.65
28-Mar-2007	5.80	8.29	14-May-2007	8.45	7.67
29-Mar-2007	6.25	8.13	15-May-2007	8.78	7.70
30-Mar-2007	6.40	8.01	16-May-2007	9.00	7.72
02-Apr-2007	7.00	7.94	17-May-2007	9.20	7.76
03-Apr-2007	7.25	7.90	18-May-2007	8.88	7.78
04-Apr-2007	8.00	7.90	21-May-2007	9.50	7.81
05-Apr-2007	8.45	7.93	22-May-2007	8.75	7.83
09-Apr-2007	7.50	7.91	23-May-2007	9.25	7.86
10-Apr-2007	7.03	7.87	24-May-2007	9.25	7.89
11-Apr-2007	7.05	7.83	25-May-2007	9.10	7.91
12-Apr-2007	6.90	7.79	29-May-2007	9.30	7.94
13-Apr-2007	6.80	7.74	30-May-2007	9.00	7.96
16-Apr-2007	6.76	7.70	31-May-2007	9.65	7.99
17-Apr-2007	6.15	7.64	01-Jun-2007	8.85	8.00
18-Apr-2007	6.00	7.58	04-Jun-2007	8.60	8.01
19-Apr-2007	6.00	7.52	05-Jun-2007	7.60	8.00
20-Apr-2007	6.05	7.47	06-Jun-2007	7.50	8.00
23-Apr-2007	5.90	7.41	07-Jun-2007	6.90	7.98
24-Apr-2007	6.00	7.37	08-Jun-2007	6.25	7.95
25-Apr-2007	6.20	7.33	09-Jun-2007	6.25	7.95
26-Apr-2007	7.25	7.33	10-Jun-2007	6.25	7.95

Table 8

Table 8 has been abbreviated for example purposes. For a complete table, visit www.newcenturysettlement.com/casedoc.html/Table_8.pdf. If you do not have access to the Internet, please contact the Claims Administrator at 1-866-308-7615 to have a copy mailed to you.

Maturity date	Exer. price	Max Close price	Min Close Price	Max Volatility	Min Volatility	Max Risk Free Rate	Min Risk Free Rate	Max Call Inflat.	Min Call Inflat.	Max Put Inflat.	Min Put Inflation
17-Mar-07	\$2.50	\$5.16	\$3.21	1.98	1.88	0.05	0.05	\$0.69	\$0.51	\$0.00	-\$0.18
21-Apr-07	\$2.50	\$5.16	\$3.21	1.98	1.88	0.05	0.05	\$0.64	\$0.49	-\$0.05	-\$0.20
19-May-07	\$2.50	\$5.16	\$3.21	1.98	1.88	0.05	0.05	\$0.62	\$0.51	-\$0.07	-\$0.19
18-Aug-07	\$2.50	\$5.16	\$3.21	1.98	1.88	0.05	0.05	\$0.62	\$0.54	-\$0.08	-\$0.15
19-Jan-08	\$2.50	\$5.16	\$3.21	1.98	1.88	0.05	0.05	\$0.63	\$0.59	-\$0.06	-\$0.11
17-Jan-09	\$2.50	\$5.16	\$3.21	1.98	1.88	0.05	0.05	\$0.66	\$0.64	-\$0.04	-\$0.05
17-Feb-07	\$5.00	\$19.75	\$17.21	0.93	0.88	0.05	0.05	\$11.09	\$11.08	\$0.00	-\$0.01
17-Mar-07	\$5.00	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$11.08	\$0.03	-\$0.01	-\$1.40
21-Apr-07	\$5.00	\$15.85	\$3.21	1.98	0.95	0.05	0.05	\$9.41	\$0.22	-\$0.20	-\$2.29
19-May-07	\$5.00	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$10.86	\$0.30	-\$0.19	-\$2.30
18-Aug-07	\$5.00	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$10.46	\$0.42	-\$0.16	-\$3.00
19-Jan-08	\$5.00	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$9.87	\$0.51	-\$0.11	-\$4.20
17-Jan-09	\$5.00	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$8.94	\$0.61	-\$0.06	-\$3.44
17-Feb-07	\$7.50	\$19.75	\$17.21	0.93	0.88	0.05	0.05	\$11.09	\$9.59	\$0.00	-\$1.50
17-Mar-07	\$7.50	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$10.75	\$0.00	-\$0.34	-\$3.87
21-Apr-07	\$7.50	\$15.85	\$3.21	1.98	0.95	0.05	0.05	\$7.07	\$0.10	-\$0.36	-\$4.69
19-May-07	\$7.50	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$9.97	\$0.18	-\$0.31	-\$4.56
18-Aug-07	\$7.50	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$9.38	\$0.33	-\$0.23	-\$4.90
19-Jan-08	\$7.50	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$8.75	\$0.46	-\$0.16	-\$5.63
17-Jan-09	\$7.50	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$7.95	\$0.59	-\$0.08	-\$4.50
17-Feb-07	\$10.00	\$19.75	\$17.21	0.93	0.88	0.05	0.05	\$9.00	\$7.10	-\$1.14	-\$3.99
17-Mar-07	\$10.00	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$9.10	\$0.00	-\$0.64	-\$6.33
21-Apr-07	\$10.00	\$18.77	\$3.21	1.98	0.93	0.05	0.05	\$7.98	\$0.05	-\$0.48	-\$6.82
19-May-07	\$10.00	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$8.54	\$0.11	-\$0.41	-\$6.51
18-Aug-07	\$10.00	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$8.11	\$0.27	-\$0.29	-\$6.40
19-Jan-08	\$10.00	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$7.68	\$0.42	-\$0.20	-\$6.70
17-Jan-09	\$10.00	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$7.14	\$0.57	-\$0.09	-\$5.31
17-Feb-07	\$12.50	\$19.75	\$17.21	0.93	0.88	0.05	0.05	\$6.50	\$4.60	-\$3.63	-\$6.49
17-Mar-07	\$12.50	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$6.80	\$0.00	-\$0.68	-\$8.50
21-Apr-07	\$12.50	\$18.77	\$3.21	1.98	0.93	0.05	0.05	\$6.05	\$0.02	-\$0.55	-\$8.45
19-May-07	\$12.50	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$6.95	\$0.08	-\$0.48	-\$8.00
18-Aug-07	\$12.50	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$6.87	\$0.15	-\$0.34	-\$7.54
19-Jan-08	\$12.50	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$6.72	\$0.39	-\$0.23	-\$7.51
17-Jan-09	\$12.50	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$6.46	\$0.55	-\$0.10	-\$5.95
17-Feb-07	\$15.00	\$19.75	\$17.21	0.93	0.88	0.05	0.05	\$4.00	\$2.16	-\$6.12	-\$8.93
17-Mar-07	\$15.00	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$4.70	\$0.00	-\$0.69	-\$9.97
21-Apr-07	\$15.00	\$18.77	\$3.21	1.98	0.93	0.05	0.05	\$4.35	\$0.01	-\$0.60	-\$9.54
19-May-07	\$15.00	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$5.40	\$0.05	-\$0.53	-\$9.05

Table 8, Continued

Maturity date	Exer. price	Max Close price	Min Close Price	Max Volatility	Min Volatility	Max Risk Free Rate	Min Risk Free Rate	Max Call Inflat.	Min Call Inflat.	Max Put Inflat.	Min Put Inflation
18-Aug-07	\$15.00	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$5.76	\$0.10	-\$0.38	-\$8.40
19-Jan-08	\$15.00	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$5.89	\$0.20	-\$0.25	-\$8.14
17-Jan-09	\$15.00	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$5.89	\$0.45	-\$0.12	-\$6.47
17-Feb-07	\$17.50	\$19.75	\$17.21	0.93	0.88	0.05	0.05	\$1.70	\$0.48	-\$8.61	-\$10.61
17-Mar-07	\$17.50	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$2.95	\$0.00	-\$0.69	-\$10.69
21-Apr-07	\$17.50	\$18.77	\$3.21	1.98	0.93	0.05	0.05	\$3.02	\$0.01	-\$0.63	-\$10.21
19-May-07	\$17.50	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$3.90	\$0.04	-\$0.56	-\$9.76
18-Aug-07	\$17.50	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$4.50	\$0.10	-\$0.41	-\$9.03
19-Jan-08	\$17.50	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$5.17	\$0.20	-\$0.28	-\$8.63
17-Jan-09	\$17.50	\$19.75	\$3.21	1.98	0.88	0.05	0.05	\$5.40	\$0.40	-\$0.13	-\$6.90
17-Feb-07	\$20.00	\$42.10	\$17.21	0.93	0.21	0.05	0.05	\$19.93	\$0.04	-\$5.28	-\$17.39
17-Mar-07	\$20.00	\$30.84	\$3.21	1.98	0.23	0.05	0.05	\$10.64	\$0.00	-\$0.69	-\$15.54
21-Apr-07	\$20.00	\$18.77	\$3.21	1.98	0.93	0.05	0.05	\$1.75	\$0.00	-\$0.65	-\$10.60
19-May-07	\$20.00	\$30.60	\$3.21	1.98	0.24	0.05	0.05	\$9.32	\$0.03	-\$0.59	-\$16.74
18-Aug-07	\$20.00	\$30.60	\$3.21	1.98	0.24	0.05	0.05	\$7.79	\$0.05	-\$0.44	-\$18.25
19-Jan-08	\$20.00	\$51.22	\$3.21	1.98	0.21	0.05	0.04	\$19.94	\$0.15	-\$0.30	-\$18.65
17-Jan-09	\$20.00	\$42.10	\$3.21	1.98	0.21	0.05	0.05	\$9.25	\$0.25	-\$0.14	-\$16.72
17-Feb-07	\$22.50	\$42.10	\$17.21	0.93	0.21	0.05	0.05	\$17.53	\$0.00	-\$7.68	-\$19.88
17-Mar-07	\$22.50	\$30.84	\$3.21	1.98	0.23	0.05	0.05	\$8.16	\$0.00	-\$0.69	-\$18.03
21-Apr-07	\$22.50	\$18.77	\$3.21	1.98	0.93	0.05	0.05	\$0.90	\$0.00	-\$0.66	-\$10.82
19-May-07	\$22.50	\$39.69	\$3.21	1.98	0.21	0.05	0.05	\$14.13	\$0.02	-\$0.61	-\$21.23
18-Aug-07	\$22.50	\$34.44	\$3.21	1.98	0.21	0.05	0.05	\$7.53	\$0.10	-\$0.47	-\$21.41
17-Feb-07	\$25.00	\$42.10	\$17.21	0.93	0.21	0.05	0.05	\$15.10	\$0.00	-\$10.11	-\$22.30
17-Mar-07	\$25.00	\$30.84	\$3.21	1.98	0.23	0.05	0.05	\$5.70	\$0.00	-\$0.69	-\$20.49
21-Apr-07	\$25.00	\$18.77	\$3.21	1.98	0.93	0.05	0.05	\$0.40	\$0.00	-\$0.67	-\$10.94
19-May-07	\$25.00	\$42.10	\$3.21	1.98	0.21	0.05	0.05	\$13.69	\$0.02	-\$0.63	-\$23.07
18-Aug-07	\$25.00	\$34.44	\$3.21	1.98	0.21	0.05	0.05	\$5.44	\$0.10	-\$0.49	-\$23.05
19-Jan-08	\$25.00	\$51.22	\$3.21	1.98	0.21	0.05	0.04	\$16.72	\$0.15	-\$0.33	-\$21.93
17-Feb-07	\$30.00	\$47.82	\$17.21	0.93	0.21	0.05	0.05	\$14.26	\$0.00	-\$10.95	-\$25.03
17-Mar-07	\$30.00	\$30.84	\$3.21	1.98	0.23	0.05	0.05	\$1.64	\$0.00	-\$0.69	-\$24.29
21-Apr-07	\$30.00	\$18.77	\$3.21	1.98	0.93	0.05	0.05	\$0.25	\$0.00	-\$0.68	-\$11.05
19-May-07	\$30.00	\$42.10	\$3.21	1.98	0.21	0.05	0.05	\$9.35	\$0.01	-\$0.65	-\$24.86
18-Aug-07	\$30.00	\$34.44	\$3.21	1.98	0.21	0.05	0.05	\$2.38	\$0.09	-\$0.52	-\$24.73
19-Jan-08	\$30.00	\$53.00	\$3.21	1.98	0.19	0.05	0.03	\$13.64	\$0.15	-\$0.36	-\$23.81
17-Jan-09	\$30.00	\$47.82	\$3.21	1.98	0.21	0.05	0.05	\$8.45	\$0.03	-\$0.17	-\$21.29
17-Feb-07	\$35.00	\$47.82	\$17.21	0.93	0.21	0.05	0.05	\$10.36	\$0.00	-\$11.09	-\$25.21
17-Mar-07	\$35.00	\$30.84	\$3.21	1.98	0.23	0.05	0.05	\$0.12	\$0.00	-\$0.69	-\$25.18
19-May-07	\$35.00	\$42.10	\$3.21	1.98	0.21	0.05	0.05	\$5.83	\$0.01	-\$0.66	-\$25.19
18-Aug-07	\$35.00	\$34.44	\$3.21	1.98	0.21	0.05	0.05	\$0.88	\$0.04	-\$0.55	-\$25.13
19-Jan-08	\$35.00	\$42.10	\$3.21	1.98	0.21	0.05	0.05	\$4.61	\$0.03	-\$0.38	-\$24.72
17-Feb-07	\$40.00	\$47.82	\$17.21	0.93	0.21	0.05	0.05	\$7.36	\$0.00	-\$11.09	-\$25.21
17-Mar-07	\$40.00	\$30.84	\$3.21	1.98	0.23	0.05	0.05	\$0.05	\$0.00	-\$0.69	-\$25.21

Table 8, Continued

Maturity date	Exer. price	Max Close price	Min Close Price	Max Volatility	Min Volatility	Max Risk Free Rate	Min Risk Free Rate	Max Call Inflat.	Min Call Inflat.	Max Put Inflat.	Min Put Inflation
19-May-07	\$40.00	\$42.10	\$3.21	1.98	0.21	0.05	0.05	\$3.43	\$0.00	-\$0.67	-\$25.21
18-Aug-07	\$40.00	\$34.44	\$3.21	1.98	0.21	0.05	0.05	\$0.50	\$0.00	-\$0.57	-\$25.20
19-Jan-08	\$40.00	\$53.00	\$3.21	1.98	0.19	0.05	0.03	\$8.65	\$0.00	-\$0.40	-\$25.06
17-Jan-09	\$40.00	\$47.82	\$3.21	1.98	0.21	0.05	0.05	\$5.52	\$0.00	-\$0.19	-\$23.29
17-Feb-07	\$45.00	\$47.82	\$17.21	0.93	0.21	0.05	0.05	\$5.11	\$0.00	-\$11.09	-\$25.21
17-Mar-07	\$45.00	\$30.84	\$3.21	1.98	0.23	0.05	0.05	\$0.02	\$0.00	-\$0.69	-\$25.21
19-May-07	\$45.00	\$42.10	\$3.21	1.98	0.21	0.05	0.05	\$1.90	\$0.00	-\$0.68	-\$25.21
18-Aug-07	\$45.00	\$34.44	\$3.21	1.98	0.21	0.05	0.05	\$0.30	\$0.00	-\$0.58	-\$25.21
19-Jan-08	\$45.00	\$42.10	\$3.21	1.98	0.21	0.05	0.05	\$2.10	\$0.00	-\$0.42	-\$25.17
17-Feb-07	\$50.00	\$47.82	\$17.21	0.93	0.21	0.05	0.05	\$3.47	\$0.00	-\$11.09	-\$25.21
19-May-07	\$50.00	\$42.10	\$3.21	1.98	0.21	0.05	0.05	\$0.98	\$0.00	-\$0.68	-\$25.21
18-Aug-07	\$50.00	\$34.44	\$3.21	1.98	0.21	0.05	0.05	\$0.25	\$0.00	-\$0.60	-\$25.21
19-Jan-08	\$50.00	\$53.00	\$3.21	1.98	0.19	0.05	0.03	\$5.32	\$0.00	-\$0.43	-\$25.20
17-Jan-09	\$50.00	\$47.82	\$3.21	1.98	0.21	0.05	0.05	\$3.68	\$0.00	-\$0.21	-\$24.18
17-Feb-07	\$55.00	\$47.82	\$17.21	0.93	0.21	0.05	0.05	\$2.31	\$0.00	-\$11.09	-\$25.21
19-May-07	\$55.00	\$42.10	\$3.21	1.98	0.21	0.05	0.05	\$0.40	\$0.00	-\$0.68	-\$25.21
19-Jan-08	\$55.00	\$51.22	\$3.21	1.98	0.21	0.05	0.05	\$4.15	\$0.00	-\$0.45	-\$25.21
17-Feb-07	\$60.00	\$47.82	\$17.21	0.93	0.21	0.05	0.05	\$1.35	\$0.00	-\$11.09	-\$25.21
19-Jan-08	\$60.00	\$53.00	\$3.21	1.98	0.19	0.05	0.03	\$3.24	\$0.00	-\$0.46	-\$25.21
17-Jan-09	\$60.00	\$47.82	\$3.21	1.98	0.21	0.05	0.05	\$2.50	\$0.00	-\$0.23	-\$24.71
19-Jan-08	\$70.00	\$53.00	\$3.21	1.98	0.19	0.05	0.03	\$1.90	\$0.00	-\$0.48	-\$25.21
17-Jan-09	\$70.00	\$47.82	\$3.21	1.98	0.21	0.05	0.05	\$1.73	\$0.00	-\$0.24	-\$24.96