

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	10/1/1985	110.62	112.16	110.57	112.14	26406897		112.14		100.00%
^NDX	10/2/1985	112.14	112.54	110.78	110.82	28386207	-1.18%	112.14	-1.18%	98.82%
^NDX	10/3/1985	110.84	111.18	110.12	110.87	25396552	0.05%	112.14	-1.13%	98.87%
^NDX	10/4/1985	110.87	110.87	109.86	110.07	25500000	-0.72%	112.14	-1.85%	98.15%
^NDX	10/7/1985	110.07	110.14	108.18	108.2	22179310	-1.70%	112.14	-3.51%	96.45%
^NDX	10/8/1985	108.2	108.27	106.75	107.16	24844828	-0.96%	112.14	-4.44%	95.49%
^NDX	10/9/1985	107.16	108.99	107.11	108.63	26931034	1.37%	112.14	-3.13%	96.86%
^NDX	10/10/1985	108.63	109.51	107.81	109.43	26696552	0.74%	112.14	-2.42%	97.59%
^NDX	10/11/1985	109.43	111.12	109.43	111.05	27279310	1.48%	112.14	-0.97%	99.07%
^NDX	10/14/1985	111.05	113.27	111.05	113.18	21227586	1.92%	113.18	0.00%	100.99%
^NDX	10/15/1985	113.18	113.98	112.79	113.38	29544828	0.18%	113.38	0.00%	101.17%
^NDX	10/16/1985	113.38	114.34	113.2	114.32	30193103	0.83%	114.32	0.00%	102.00%
^NDX	10/17/1985	114.32	115.34	114.32	114.74	32920690	0.37%	114.74	0.00%	102.37%
^NDX	10/18/1985	114.74	114.96	113.83	114.32	31186207	-0.37%	114.74	-0.37%	102.00%
^NDX	10/21/1985	114.32	114.46	113.65	113.68	24620690	-0.56%	114.74	-0.92%	101.44%
^NDX	10/22/1985	113.8	114.89	113.43	114.44	27196552	0.67%	114.74	-0.26%	102.11%
^NDX	10/23/1985	114.44	115.53	114.44	115.07	34862069	0.55%	115.07	0.00%	102.66%
^NDX	10/24/1985	115.07	116.11	115.07	115.49	32906897	0.36%	115.49	0.00%	103.02%
^NDX	10/25/1985	115.49	115.54	113.74	113.91	28593103	-1.37%	115.49	-1.37%	101.66%
^NDX	10/28/1985	113.91	113.91	113.21	113.82	22665517	-0.08%	115.49	-1.45%	101.58%
^NDX	10/29/1985	113.82	115.74	113.81	115.4	28172414	1.39%	115.49	-0.08%	102.97%
^NDX	10/30/1985	115.4	116.12	115.34	115.77	33800000	0.32%	115.77	0.00%	103.29%
^NDX	10/31/1985	115.77	116.11	115.15	115.48	29296552	-0.25%	115.77	-0.25%	103.04%
^NDX	11/1/1985	115.48	116.78	115.48	116.28	31065517	0.69%	116.28	0.00%	103.73%
^NDX	11/4/1985	116.28	117.07	115.82	116.04	25979310	-0.21%	116.28	-0.21%	103.52%
^NDX	11/5/1985	116.04	116.57	115.88	116.44	30234483	0.34%	116.44	0.00%	103.87%
^NDX	11/6/1985	116.44	117.62	116.44	117.38	32241379	0.81%	117.38	0.00%	104.67%
^NDX	11/7/1985	117.38	117.96	117.38	117.62	30565517	0.20%	117.62	0.00%	104.88%
^NDX	11/8/1985	117.62	119.39	117.58	119.26	29917241	1.39%	119.26	0.00%	106.27%
^NDX	11/11/1985	119.26	120.54	119.18	120.4	27720690	0.96%	120.4	0.00%	107.23%
^NDX	11/12/1985	120.39	122.01	120.39	121.82	37344828	1.18%	121.82	0.00%	108.41%
^NDX	11/13/1985	121.82	121.92	120.9	121.17	32141379	-0.53%	121.82	-0.53%	107.87%
^NDX	11/14/1985	121.17	121.92	120.8	121.83	33806897	0.54%	121.83	0.00%	108.42%
^NDX	11/15/1985	121.83	123.1	121.79	122.18	32851724	0.29%	122.18	0.00%	108.71%
^NDX	11/18/1985	122.18	122.28	121.73	121.96	28348276	-0.18%	122.18	-0.18%	108.53%
^NDX	11/19/1985	121.96	122.8	121.74	122.57	35103448	0.50%	122.57	0.00%	109.03%
^NDX	11/20/1985	122.57	122.79	122.2	122.2	33655172	-0.30%	122.57	-0.30%	108.72%
^NDX	11/21/1985	122.2	123.81	122.2	123.61	41344828	1.15%	123.61	0.00%	109.88%
^NDX	11/22/1985	123.61	124.33	123.44	123.97	35931034	0.29%	123.97	0.00%	110.17%
^NDX	11/25/1985	123.97	124.17	122.82	123.14	28768966	-0.67%	123.97	-0.67%	109.50%
^NDX	11/26/1985	123.14	124.25	123.09	123.95	32286207	0.66%	123.97	-0.02%	110.16%
^NDX	11/27/1985	123.95	125.88	123.88	125.77	35620690	1.47%	125.77	0.00%	111.63%

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^NDX	11/29/1985	125.77	126.43	125.52	126.06	19858621	0.23%	126.06	0.00%	111.86%
^NDX	12/2/1985	126.06	126.28	124.86	125.18	29572414	-0.70%	126.06	-0.70%	111.16%
^NDX	12/3/1985	125.18	125.42	124.72	125.23	29151724	0.04%	126.06	-0.66%	111.20%
^NDX	12/4/1985	125.23	128.05	125.17	127.94	40413793	2.16%	127.94	0.00%	113.36%
^NDX	12/5/1985	128.07	129.89	127.86	128.46	48793103	0.41%	128.46	0.00%	113.77%
^NDX	12/6/1985	128.46	128.54	126.78	126.96	38206897	-1.17%	128.46	-1.17%	112.60%
^NDX	12/9/1985	126.96	127.64	126.83	127.49	36137931	0.42%	128.46	-0.76%	113.02%
^NDX	12/10/1985	127.49	128.52	127.15	127.97	38551724	0.38%	128.46	-0.38%	113.40%
^NDX	12/11/1985	127.97	129.65	127.97	129.18	43620690	0.95%	129.18	0.00%	114.34%
^NDX	12/12/1985	129.18	130.1	129.18	129.76	40448276	0.45%	129.76	0.00%	114.79%
^NDX	12/13/1985	129.76	132.17	129.76	132.12	45413793	1.82%	132.12	0.00%	116.61%
^NDX	12/16/1985	132.12	133.18	132.06	132.61	39758621	0.37%	132.61	0.00%	116.98%
^NDX	12/17/1985	132.54	132.73	131.32	131.54	41724138	-0.81%	132.61	-0.81%	116.17%
^NDX	12/18/1985	131.52	131.98	130.71	131.14	47551724	-0.30%	132.61	-1.11%	115.87%
^NDX	12/19/1985	131.14	132.03	130.91	131.93	39620690	0.60%	132.61	-0.51%	116.47%
^NDX	12/20/1985	131.93	132.58	131.7	132.26	39931034	0.25%	132.61	-0.26%	116.72%
^NDX	12/23/1985	132.26	132.26	130.37	130.73	34279310	-1.16%	132.61	-1.42%	115.56%
^NDX	12/24/1985	130.73	130.73	129.3	130.03	22165517	-0.54%	132.61	-1.95%	115.03%
^NDX	12/26/1985	130.03	130.63	129.89	130.35	18586207	0.25%	132.61	-1.70%	115.28%
^NDX	12/27/1985	130.35	131.59	130.25	131.49	25831034	0.87%	132.61	-0.84%	116.15%
^NDX	12/30/1985	131.49	132.13	131.24	131.95	32006897	0.35%	132.61	-0.50%	116.50%
^NDX	12/31/1985	131.95	132.66	131.9	132.29	38862069	0.26%	132.61	-0.24%	116.76%
^NDX	1/2/1986	132.29	132.45	131.07	131.26	26141379	-0.78%	132.61	-1.02%	115.98%
^NDX	1/3/1986	131.26	131.26	130	130.55	30751724	-0.54%	132.61	-1.55%	115.44%
^NDX	1/6/1986	130.55	130.7	129.85	130.35	34220690	-0.15%	132.61	-1.70%	115.28%
^NDX	1/7/1986	130.35	132.88	130.33	132.79	43965517	1.87%	132.79	0.00%	117.16%
^NDX	1/8/1986	132.79	133.88	131.15	131.16	48275862	-1.23%	132.79	-1.23%	115.93%
^NDX	1/9/1986	131.01	131.16	128.05	128.8	41172414	-1.80%	132.79	-3.00%	114.13%
^NDX	1/10/1986	128.8	129.97	128.79	129.57	33965517	0.60%	132.79	-2.42%	114.73%
^NDX	1/13/1986	129.57	129.6	128.63	129.1	30858621	-0.36%	132.79	-2.78%	114.36%
^NDX	1/14/1986	129.1	129.96	128.99	129.18	35482759	0.06%	132.79	-2.72%	114.43%
^NDX	1/15/1986	129.18	131.65	129.01	131.54	40931034	1.83%	132.79	-0.94%	116.25%
^NDX	1/16/1986	131.54	133.12	131.54	133.06	42724138	1.16%	133.06	0.00%	117.41%
^NDX	1/17/1986	133.06	133.6	132.6	132.77	38896552	-0.22%	133.06	-0.22%	117.19%
^NDX	1/20/1986	132.77	132.79	131.15	131.6	30837931	-0.88%	133.06	-1.10%	116.31%
^NDX	1/21/1986	131.6	132.01	130.6	131.09	38172414	-0.39%	133.06	-1.48%	115.92%
^NDX	1/22/1986	131.09	131.78	129.47	129.62	37103448	-1.12%	133.06	-2.59%	114.80%
^NDX	1/23/1986	129.62	129.62	128.46	129.27	38310345	-0.27%	133.06	-2.85%	114.53%
^NDX	1/24/1986	129.27	130.54	129.27	130.2	40793103	0.72%	133.06	-2.15%	115.25%
^NDX	1/27/1986	130.21	130.99	129.79	130.79	38103448	0.45%	133.06	-1.71%	115.70%
^NDX	1/28/1986	130.79	132.04	130.67	131.99	39793103	0.92%	133.06	-0.80%	116.62%
^NDX	1/29/1986	131.99	134.13	131.99	133.06	45551724	0.81%	133.06	0.00%	117.43%

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^NDX	1/30/1986	133.06	133.16	132.09	132.19	37586207	-0.65%	133.06	-0.65%	116.78%
^NDX	1/31/1986	132.19	133.22	132.03	132.93	37689655	0.56%	133.06	-0.10%	117.34%
^NDX	2/3/1986	132.93	134.43	132.93	134.24	37103448	0.99%	134.24	0.00%	118.32%
^NDX	2/4/1986	134.24	135.69	134.24	134.6	43206897	0.27%	134.6	0.00%	118.59%
^NDX	2/5/1986	134.6	135.79	134.6	135.71	36310345	0.82%	135.71	0.00%	119.42%
^NDX	2/6/1986	135.71	136.94	135.57	136.64	41275862	0.69%	136.64	0.00%	120.10%
^NDX	2/7/1986	136.47	137.49	135.74	137.42	38310345	0.57%	137.42	0.00%	120.67%
^NDX	2/10/1986	137.4	138.24	137.3	138.12	37034483	0.51%	138.12	0.00%	121.18%
^NDX	2/11/1986	138.12	138.61	137.85	138.26	39068966	0.10%	138.26	0.00%	121.28%
^NDX	2/12/1986	138.26	138.76	138.04	138.66	42137931	0.29%	138.66	0.00%	121.57%
^NDX	2/13/1986	138.66	139.29	138.45	139.16	44344828	0.36%	139.16	0.00%	121.93%
^NDX	2/14/1986	139.16	140.63	139.16	140.16	42206897	0.72%	140.16	0.00%	122.65%
^NDX	2/18/1986	140.16	140.76	139.99	140.74	43448276	0.41%	140.74	0.00%	123.07%
^NDX	2/19/1986	140.74	140.92	139.59	139.64	47206897	-0.78%	140.74	-0.78%	122.28%
^NDX	2/20/1986	139.64	140.02	138.94	139.95	43068966	0.22%	140.74	-0.56%	122.51%
^NDX	2/21/1986	139.95	141.24	139.95	141.15	50586207	0.86%	141.15	0.00%	123.36%
^NDX	2/24/1986	141.16	141.18	139.99	140.2	44103448	-0.67%	141.15	-0.67%	122.69%
^NDX	2/25/1986	140.2	140.2	138.87	139.4	41000000	-0.57%	141.15	-1.24%	122.12%
^NDX	2/26/1986	139.4	139.63	138.68	138.88	42827586	-0.37%	141.15	-1.61%	121.75%
^NDX	2/27/1986	138.88	140.53	138.74	140.52	43000000	1.18%	141.15	-0.45%	122.93%
^NDX	2/28/1986	140.9	141.83	140.41	140.43	45034483	-0.06%	141.15	-0.51%	122.86%
^NDX	3/3/1986	140.43	140.66	139.6	139.74	41241379	-0.49%	141.15	-1.00%	122.37%
^NDX	3/4/1986	139.74	141.77	139.7	140.54	46551724	0.57%	141.15	-0.43%	122.94%
^NDX	3/5/1986	140.54	140.62	139.57	140.24	40482759	-0.21%	141.15	-0.64%	122.73%
^NDX	3/6/1986	140.24	141.35	140.17	140.8	41482759	0.40%	141.15	-0.25%	123.13%
^NDX	3/7/1986	140.8	141.16	140.24	140.71	43310345	-0.06%	141.15	-0.31%	123.07%
^NDX	3/10/1986	140.71	142.58	140.71	142.43	38931034	1.22%	142.43	0.00%	124.29%
^NDX	3/11/1986	142.43	145.5	142.43	145.35	46482759	2.05%	145.35	0.00%	126.34%
^NDX	3/12/1986	145.35	147.32	145.34	146.62	53413793	0.87%	146.62	0.00%	127.21%
^NDX	3/13/1986	146.62	147.05	145.88	147.01	48310345	0.27%	147.01	0.00%	127.48%
^NDX	3/14/1986	147.01	147.45	146.55	147	52482759	-0.01%	147.01	-0.01%	127.47%
^NDX	3/17/1986	147	147	145.57	146.37	44655172	-0.43%	147.01	-0.44%	127.04%
^NDX	3/18/1986	146.37	147.82	146.12	147.62	48103448	0.85%	147.62	0.00%	127.90%
^NDX	3/19/1986	147.62	148.57	147.43	147.48	47206897	-0.09%	147.62	-0.09%	127.80%
^NDX	3/20/1986	147.48	148.54	147.27	147.8	52206897	0.22%	147.8	0.00%	128.02%
^NDX	3/21/1986	147.8	148.79	147.56	148.01	45827586	0.14%	148.01	0.00%	128.16%
^NDX	3/24/1986	148.01	148.15	146.21	147.09	37793103	-0.62%	148.01	-0.62%	127.54%
^NDX	3/25/1986	147.09	147.71	146.62	147.49	37931034	0.27%	148.01	-0.35%	127.81%
^NDX	3/26/1986	147.49	147.57	146.74	147.26	43827586	-0.16%	148.01	-0.51%	127.66%
^NDX	3/27/1986	147.25	149.05	147.16	148.38	47034483	0.76%	148.38	0.00%	128.42%
^NDX	3/31/1986	148.38	149.21	147.89	148.86	37862069	0.32%	148.86	0.00%	128.74%
^NDX	4/1/1986	148.86	149.23	148.07	148.45	43206897	-0.28%	148.86	-0.28%	128.46%

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^NDX	4/2/1986	148.45	148.94	147.1	148.92	41344828	0.32%	148.92	0.00%	128.78%
^NDX	4/3/1986	148.92	149.93	148.55	148.71	41034483	-0.14%	148.92	-0.14%	128.64%
^NDX	4/4/1986	148.71	148.79	146.94	147.04	38517241	-1.12%	148.92	-1.26%	127.52%
^NDX	4/7/1986	147.04	147.08	144.83	146.05	37034483	-0.67%	148.92	-1.93%	126.84%
^NDX	4/8/1986	146.05	148.95	146.05	148.93	40655172	1.97%	148.93	0.00%	128.82%
^NDX	4/9/1986	148.93	150.03	148.54	149.05	45172414	0.08%	149.05	0.00%	128.90%
^NDX	4/10/1986	149.05	151.77	149.05	151.76	44310345	1.82%	151.76	0.00%	130.71%
^NDX	4/11/1986	151.76	153.54	151.76	152.66	44724138	0.59%	152.66	0.00%	131.31%
^NDX	4/14/1986	152.66	153.98	152.49	153.93	40724138	0.83%	153.93	0.00%	132.14%
^NDX	4/15/1986	153.93	155.02	153.43	154.92	43137931	0.64%	154.92	0.00%	132.78%
^NDX	4/16/1986	154.92	158.98	154.92	158.9	51344828	2.57%	158.9	0.00%	135.35%
^NDX	4/17/1986	158.9	159.86	158.29	159.05	53793103	0.09%	159.05	0.00%	135.45%
^NDX	4/18/1986	157.38	159.15	157.35	157.66	49896552	-0.87%	159.05	-0.87%	134.57%
^NDX	4/21/1986	157.66	158.63	157.24	158.52	44517241	0.55%	159.05	-0.33%	135.12%
^NDX	4/22/1986	157.35	159.47	157.35	157.86	50137931	-0.42%	159.05	-0.75%	134.70%
^NDX	4/23/1986	156.65	158.21	156.63	157.46	43103448	-0.25%	159.05	-1.00%	134.45%
^NDX	4/24/1986	157.46	160.16	157.46	159.85	49344828	1.52%	159.85	0.00%	135.97%
^NDX	4/25/1986	159.85	160.62	159.6	160.46	45965517	0.38%	160.46	0.00%	136.35%
^NDX	4/28/1986	160.46	160.95	159.14	159.9	38000000	-0.35%	160.46	-0.35%	136.00%
^NDX	4/29/1986	159.9	160.3	157.7	158.25	42862069	-1.03%	160.46	-1.38%	134.97%
^NDX	4/30/1986	158.25	158.4	154.79	154.91	41724138	-2.11%	160.46	-3.46%	132.86%
^NDX	5/1/1986	154.91	154.94	153.73	154.21	39413793	-0.45%	160.46	-3.90%	132.40%
^NDX	5/2/1986	154.21	155.59	154.21	155.01	35379310	0.52%	160.46	-3.40%	132.92%
^NDX	5/5/1986	155.01	157.41	155.01	157.14	34203448	1.37%	160.46	-2.07%	134.30%
^NDX	5/6/1986	157.14	158.09	156.85	157.12	37413793	-0.01%	160.46	-2.08%	134.28%
^NDX	5/7/1986	157.12	157.12	155.31	156.26	40000000	-0.55%	160.46	-2.62%	133.74%
^NDX	5/8/1986	156.26	157.53	156.18	157.16	38103448	0.58%	160.46	-2.06%	134.31%
^NDX	5/9/1986	157.16	157.91	156.38	157.91	39965517	0.48%	160.46	-1.59%	134.79%
^NDX	5/12/1986	157.91	158.26	157.36	157.75	35000000	-0.10%	160.46	-1.69%	134.69%
^NDX	5/13/1986	157.75	157.92	156.4	157.05	37103448	-0.44%	160.46	-2.13%	134.24%
^NDX	5/14/1986	157.05	157.82	156.54	157.01	38586207	-0.03%	160.46	-2.15%	134.22%
^NDX	5/15/1986	157.01	157.12	155.4	155.76	37241379	-0.80%	160.46	-2.93%	133.42%
^NDX	5/16/1986	155.76	155.86	154.39	154.99	35793103	-0.49%	160.46	-3.41%	132.93%
^NDX	5/19/1986	154.99	155.6	154.88	155.31	31975862	0.21%	160.46	-3.21%	133.14%
^NDX	5/20/1986	155.31	157.05	155	157.01	40206897	1.09%	160.46	-2.15%	134.23%
^NDX	5/21/1986	157.01	158.38	156.93	157.44	47413793	0.27%	160.46	-1.88%	134.50%
^NDX	5/22/1986	157.44	159.68	157.26	159.63	49620690	1.39%	160.46	-0.52%	135.89%
^NDX	5/23/1986	159.63	160.39	159.41	160.16	39689655	0.33%	160.46	-0.19%	136.23%
^NDX	5/27/1986	160.16	161.21	159.94	161.18	38551724	0.64%	161.18	0.00%	136.86%
^NDX	5/28/1986	161.18	162.03	160.65	161.3	45344828	0.07%	161.3	0.00%	136.94%
^NDX	5/29/1986	161.3	161.82	160.29	161.62	44965517	0.20%	161.62	0.00%	137.14%
^NDX	5/30/1986	161.62	163.62	161.51	163.16	45862069	0.95%	163.16	0.00%	138.09%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	6/2/1986	163.16	163.98	162	162.03	38137931	-0.69%	163.16	-0.69%	137.40%
^NDX	6/3/1986	162.03	162.23	161.37	162.11	41482759	0.05%	163.16	-0.64%	137.45%
^NDX	6/4/1986	162.11	163.09	161.4	161.82	42310345	-0.18%	163.16	-0.82%	137.27%
^NDX	6/5/1986	161.82	162.81	161.76	162.36	43310345	0.33%	163.16	-0.49%	137.60%
^NDX	6/6/1986	162.36	162.9	161.88	161.88	41586207	-0.30%	163.16	-0.78%	137.31%
^NDX	6/9/1986	161.88	161.98	158.21	158.61	39655172	-2.02%	163.16	-2.79%	135.29%
^NDX	6/10/1986	158.6	158.7	157.18	158.1	41310345	-0.32%	163.16	-3.10%	134.96%
^NDX	6/11/1986	158.1	160.08	158.1	160.04	43068966	1.23%	163.16	-1.91%	136.19%
^NDX	6/12/1986	160.04	161.04	159.95	160.37	44862069	0.21%	163.16	-1.71%	136.40%
^NDX	6/13/1986	160.37	162.53	160.33	162.35	48034483	1.23%	163.16	-0.50%	137.63%
^NDX	6/16/1986	162.35	162.93	160.62	160.8	40827586	-0.95%	163.16	-1.45%	136.68%
^NDX	6/17/1986	160.8	161.21	158.43	158.57	41068966	-1.39%	163.16	-2.81%	135.29%
^NDX	6/18/1986	158.57	158.66	156.87	158.48	43241379	-0.06%	163.16	-2.87%	135.23%
^NDX	6/19/1986	158.48	160.14	158.29	159.28	38379310	0.50%	163.16	-2.38%	135.74%
^NDX	6/20/1986	159.28	159.71	158.29	159.59	44000000	0.19%	163.16	-2.19%	135.93%
^NDX	6/23/1986	159.59	160.58	159.35	159.55	39137931	-0.03%	163.16	-2.21%	135.91%
^NDX	6/24/1986	159.55	161.1	159.43	160.8	38931034	0.78%	163.16	-1.45%	136.69%
^NDX	6/25/1986	160.8	162.52	160.8	162	42827586	0.75%	163.16	-0.71%	137.44%
^NDX	6/26/1986	162	162.26	161.38	161.72	47689655	-0.17%	163.16	-0.88%	137.26%
^NDX	6/27/1986	161.72	162.05	161.21	161.62	44310345	-0.06%	163.16	-0.94%	137.20%
^NDX	6/30/1986	161.62	163.07	161.54	162.62	41827586	0.62%	163.16	-0.33%	137.82%
^NDX	7/1/1986	162.62	163.62	162.62	163.32	45793103	0.43%	163.32	0.00%	138.25%
^NDX	7/2/1986	163.32	164.2	163.32	163.96	47000000	0.39%	163.96	0.00%	138.64%
^NDX	7/3/1986	163.96	164.56	163.6	164.51	35862069	0.34%	164.51	0.00%	138.98%
^NDX	7/7/1986	164.51	164.54	157.59	157.62	38655172	-4.19%	164.51	-4.19%	134.79%
^NDX	7/8/1986	157.62	157.62	152.43	153.26	47310345	-2.77%	164.51	-6.84%	132.02%
^NDX	7/9/1986	153.26	155.65	153.17	155.41	41448276	1.40%	164.51	-5.53%	133.43%
^NDX	7/10/1986	155.41	156.35	153.15	154.29	37000000	-0.72%	164.51	-6.21%	132.71%
^NDX	7/11/1986	154.29	154.45	152.73	152.85	36068966	-0.93%	164.51	-7.09%	131.77%
^NDX	7/14/1986	152.85	152.92	149.01	149.29	37448276	-2.33%	164.51	-9.25%	129.44%
^NDX	7/15/1986	149.29	149.29	145.32	146.26	45758621	-2.03%	164.51	-11.09%	127.42%
^NDX	7/16/1986	146.26	148.45	146.26	147.4	39931034	0.78%	164.51	-10.40%	128.19%
^NDX	7/17/1986	147.4	148.75	147.26	148.46	38689655	0.72%	164.51	-9.76%	128.91%
^NDX	7/18/1986	148.46	148.52	146.48	147.76	38241379	-0.47%	164.51	-10.18%	128.44%
^NDX	7/21/1986	147.76	147.95	146.79	147.07	28193103	-0.47%	164.51	-10.60%	127.98%
^NDX	7/22/1986	147.07	148.16	146.59	147.4	33051724	0.22%	164.51	-10.40%	128.20%
^NDX	7/23/1986	147.4	148.01	147.12	147.18	35034483	-0.15%	164.51	-10.53%	128.05%
^NDX	7/24/1986	147.18	148.15	146.98	147.28	39137931	0.07%	164.51	-10.47%	128.12%
^NDX	7/25/1986	147.28	148.41	147.28	148.26	32772414	0.67%	164.51	-9.88%	128.78%
^NDX	7/28/1986	148.26	148.74	145.21	145.51	30734483	-1.85%	164.51	-11.55%	126.93%
^NDX	7/29/1986	145.51	145.57	144.04	144.21	33696552	-0.89%	164.51	-12.34%	126.04%
^NDX	7/30/1986	144.21	144.67	142.73	144.52	35551724	0.21%	164.51	-12.15%	126.25%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/31/1986	144.59	145.61	144.57	144.71	34013793	0.13%	164.51	-12.04%	126.38%
^NDX	8/1/1986	144.71	145.76	144.01	144.19	34265517	-0.36%	164.51	-12.35%	126.02%
^NDX	8/4/1986	144.19	144.19	141.65	142.52	28075862	-1.16%	164.51	-13.37%	124.86%
^NDX	8/5/1986	142.52	142.91	141.75	141.86	35137931	-0.46%	164.51	-13.77%	124.40%
^NDX	8/6/1986	141.86	141.86	140.3	140.54	32324138	-0.93%	164.51	-14.57%	123.47%
^NDX	8/7/1986	140.54	141.47	140.18	140.7	35034483	0.11%	164.51	-14.47%	123.58%
^NDX	8/8/1986	140.7	142.55	140.7	142.29	34517241	1.13%	164.51	-13.51%	124.71%
^NDX	8/11/1986	142.29	145.51	142.29	145.44	32465517	2.21%	164.51	-11.59%	126.93%
^NDX	8/12/1986	145.44	147.32	145.44	147.06	38137931	1.11%	164.51	-10.61%	128.04%
^NDX	8/13/1986	147.06	149.45	147.06	148.84	41827586	1.21%	164.51	-9.53%	129.25%
^NDX	8/14/1986	148.84	150.14	148.62	149.99	38206897	0.77%	164.51	-8.83%	130.03%
^NDX	8/15/1986	150.01	150.3	149.18	149.57	34058621	-0.28%	164.51	-9.08%	129.75%
^NDX	8/18/1986	149.57	150.07	148.83	149.07	29448276	-0.33%	164.51	-9.39%	129.41%
^NDX	8/19/1986	149.07	149.09	147.98	148.6	38413793	-0.32%	164.51	-9.67%	129.10%
^NDX	8/20/1986	148.6	149.9	148.46	149.76	39275862	0.78%	164.51	-8.97%	129.88%
^NDX	8/21/1986	149.76	150.65	149.46	150.01	38586207	0.17%	164.51	-8.81%	130.04%
^NDX	8/22/1986	150.01	151.26	149.69	150.95	34931034	0.63%	164.51	-8.24%	130.67%
^NDX	8/25/1986	150.95	151.12	149.77	149.91	25793103	-0.69%	164.51	-8.87%	129.98%
^NDX	8/26/1986	149.91	151.23	149.88	151.15	34082759	0.83%	164.51	-8.12%	130.81%
^NDX	8/27/1986	151.15	152.16	151.07	152.02	35517241	0.58%	164.51	-7.59%	131.38%
^NDX	8/28/1986	152.02	152.3	151.35	152.04	36206897	0.01%	164.51	-7.58%	131.40%
^NDX	8/29/1986	152.04	152.55	151.7	151.7	28362069	-0.22%	164.51	-7.79%	131.17%
^NDX	9/2/1986	151.7	152.07	149.15	149.34	33648276	-1.56%	164.51	-9.22%	129.62%
^NDX	9/3/1986	149.34	149.84	148.6	149.82	33448276	0.32%	164.51	-8.93%	129.94%
^NDX	9/4/1986	149.82	151.73	149.79	151.4	35344828	1.05%	164.51	-7.97%	130.99%
^NDX	9/5/1986	151.4	151.9	149.54	149.67	38413793	-1.14%	164.51	-9.02%	129.85%
^NDX	9/8/1986	149.67	149.67	146.35	146.55	33531034	-2.08%	164.51	-10.92%	127.77%
^NDX	9/9/1986	146.55	147.32	145.41	145.76	41413793	-0.54%	164.51	-11.40%	127.23%
^NDX	9/10/1986	145.76	145.76	144.57	144.74	39862069	-0.70%	164.51	-12.02%	126.53%
^NDX	9/11/1986	144.74	144.74	138.46	138.46	47620690	-4.34%	164.51	-15.83%	122.19%
^NDX	9/12/1986	138.46	138.62	134.85	135.04	48206897	-2.47%	164.51	-17.91%	119.72%
^NDX	9/15/1986	135.04	135.96	134.09	134.94	35482759	-0.07%	164.51	-17.97%	119.64%
^NDX	9/16/1986	134.94	135.25	133.28	135.21	36172414	0.20%	164.51	-17.81%	119.84%
^NDX	9/17/1986	135.21	136.99	135.05	136.39	36275862	0.87%	164.51	-17.09%	120.72%
^NDX	9/18/1986	136.39	138.57	136.29	138.13	34468966	1.28%	164.51	-16.04%	121.99%
^NDX	9/19/1986	138.13	138.49	137.02	138.46	35862069	0.24%	164.51	-15.83%	122.23%
^NDX	9/22/1986	138.52	140.29	138.35	140.12	30700000	1.20%	164.51	-14.83%	123.43%
^NDX	9/23/1986	140.12	141.06	139.05	139.57	37758621	-0.39%	164.51	-15.16%	123.04%
^NDX	9/24/1986	139.57	140.07	138.66	139.24	33831034	-0.24%	164.51	-15.36%	122.80%
^NDX	9/25/1986	137.62	137.62	137.62	137.62	35344828	-1.16%	164.51	-16.35%	121.64%
^NDX	9/26/1986	137.62	138.12	136.49	137.59	29168966	-0.02%	164.51	-16.36%	121.62%
^NDX	9/29/1986	137.59	137.59	134.82	135.54	28403448	-1.49%	164.51	-17.61%	120.13%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/30/1986	135.54	137.84	135.54	137.49	34758621	1.44%	164.51	-16.42%	121.57%
^NDX	10/1/1986	137.52	139.01	137.52	138.26	35172414	0.56%	164.51	-15.96%	122.13%
^NDX	10/2/1986	138.26	138.43	137.4	138.22	31582759	-0.03%	164.51	-15.98%	122.10%
^NDX	10/3/1986	138.22	139.37	137.66	138.55	33879310	0.24%	164.51	-15.78%	122.34%
^NDX	10/6/1986	138.65	139.19	138.39	139.12	26017241	0.41%	164.51	-15.43%	122.75%
^NDX	10/7/1986	139.12	139.24	137.91	138.26	29682759	-0.62%	164.51	-15.96%	122.13%
^NDX	10/8/1986	138.26	139.33	137.54	139.26	31048276	0.72%	164.51	-15.35%	122.85%
^NDX	10/9/1986	139.24	140.15	139.03	139.16	32372414	-0.07%	164.51	-15.41%	122.78%
^NDX	10/10/1986	139.16	140.21	138.76	139.87	28824138	0.51%	164.51	-14.98%	123.29%
^NDX	10/13/1986	139.87	140.71	139.62	140.68	15700000	0.58%	164.51	-14.49%	123.87%
^NDX	10/14/1986	140.68	141.6	140.66	140.96	31806897	0.20%	164.51	-14.32%	124.07%
^NDX	10/15/1986	140.96	142.22	140.76	142.1	35517241	0.81%	164.51	-13.62%	124.88%
^NDX	10/16/1986	142.1	142.48	141.76	141.9	22010345	-0.14%	164.51	-13.74%	124.74%
^NDX	10/17/1986	141.88	142.1	140.9	141.2	31717241	-0.49%	164.51	-14.17%	124.24%
^NDX	10/20/1986	141.2	141.23	139.49	140.1	27055172	-0.78%	164.51	-14.84%	123.46%
^NDX	10/21/1986	140.1	140.47	139.38	139.93	30534483	-0.12%	164.51	-14.94%	123.34%
^NDX	10/22/1986	139.93	140.59	139.9	140.3	33831034	0.26%	164.51	-14.72%	123.61%
^NDX	10/23/1986	140.3	142.4	140.23	142.15	42482759	1.32%	164.51	-13.59%	124.93%
^NDX	10/24/1986	142.15	142.75	141.65	141.96	39482759	-0.13%	164.51	-13.71%	124.79%
^NDX	10/27/1986	141.96	142.26	141.26	141.76	32382759	-0.14%	164.51	-13.83%	124.65%
^NDX	10/28/1986	141.76	142.9	141.68	142.49	35310345	0.51%	164.51	-13.39%	125.17%
^NDX	10/29/1986	142.49	143.28	142.12	143.13	36586207	0.45%	164.51	-13.00%	125.62%
^NDX	10/30/1986	143.13	145.18	143.13	144.78	42586207	1.15%	164.51	-11.99%	126.77%
^NDX	10/31/1986	144.78	145.18	143.79	144.48	36793103	-0.21%	164.51	-12.18%	126.56%
^NDX	11/3/1986	144.48	144.97	144.12	144.81	38344828	0.23%	164.51	-11.97%	126.79%
^NDX	11/4/1986	144.81	146.05	144.54	145.96	48379310	0.79%	164.51	-11.28%	127.58%
^NDX	11/5/1986	145.96	146.68	145.51	146.18	57655172	0.15%	164.51	-11.14%	127.73%
^NDX	11/6/1986	146.18	146.23	144.64	145.41	38724138	-0.53%	164.51	-11.61%	127.21%
^NDX	11/7/1986	145.41	145.41	144.4	144.91	34248276	-0.34%	164.51	-11.91%	126.86%
^NDX	11/10/1986	144.91	145.05	143.7	144.29	34758621	-0.43%	164.51	-12.29%	126.44%
^NDX	11/11/1986	144.29	145.45	144.29	145.35	33562069	0.73%	164.51	-11.65%	127.17%
^NDX	11/12/1986	145.35	145.91	145.02	145.58	37241379	0.16%	164.51	-11.51%	127.33%
^NDX	11/13/1986	145.58	145.68	143.4	143.41	39758621	-1.49%	164.51	-12.83%	125.84%
^NDX	11/14/1986	143.41	143.78	142.86	143.51	35241379	0.07%	164.51	-12.77%	125.91%
^NDX	11/17/1986	143.51	144.02	142.14	143.2	31486207	-0.22%	164.51	-12.95%	125.69%
^NDX	11/18/1986	143.2	143.68	140.62	140.66	40827586	-1.77%	164.51	-14.50%	123.92%
^NDX	11/19/1986	140.66	140.66	138.96	139.54	38344828	-0.80%	164.51	-15.18%	123.12%
^NDX	11/20/1986	139.54	141.43	139.54	141.31	39482759	1.27%	164.51	-14.10%	124.39%
^NDX	11/21/1986	141.31	143.05	141.31	142.9	36827586	1.13%	164.51	-13.14%	125.52%
^NDX	11/24/1986	142.9	144.63	142.77	144.49	33400000	1.11%	164.51	-12.17%	126.63%
^NDX	11/25/1986	144.49	145.77	144.35	145.77	39241379	0.89%	164.51	-11.39%	127.51%
^NDX	11/26/1986	145.77	146.95	145.59	146.87	36551724	0.75%	164.51	-10.72%	128.27%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/28/1986	146.87	147.96	146.87	147.94	21362069	0.73%	164.51	-10.07%	129.00%
^NDX	12/1/1986	147.94	147.94	145.63	146.85	33734483	-0.74%	164.51	-10.73%	128.26%
^NDX	12/2/1986	146.85	148.99	146.85	148.87	45137931	1.38%	164.51	-9.51%	129.64%
^NDX	12/3/1986	148.87	150.71	148.87	150.08	46344828	0.81%	164.51	-8.77%	130.45%
^NDX	12/4/1986	150.09	150.85	149.84	149.98	44137931	-0.07%	164.51	-8.83%	130.38%
^NDX	12/5/1986	149.98	150.38	148.7	149.04	45965517	-0.63%	164.51	-9.40%	129.76%
^NDX	12/8/1986	149.04	149.04	146.85	147.85	38137931	-0.80%	164.51	-10.13%	128.96%
^NDX	12/9/1986	147.85	147.85	146.82	146.87	40103448	-0.66%	164.51	-10.72%	128.29%
^NDX	12/10/1986	146.87	147.32	146.4	146.96	39724138	0.06%	164.51	-10.67%	128.36%
^NDX	12/11/1986	146.96	147.4	145.63	146.08	42689655	-0.60%	164.51	-11.20%	127.76%
^NDX	12/12/1986	146.07	146.07	144.75	144.98	37379310	-0.75%	164.51	-11.87%	127.00%
^NDX	12/15/1986	144.98	144.98	142.85	144.07	39758621	-0.63%	164.51	-12.42%	126.38%
^NDX	12/16/1986	144.07	144.6	143.61	144.49	49068966	0.29%	164.51	-12.17%	126.67%
^NDX	12/17/1986	144.49	144.49	142.91	143.04	43931034	-1.00%	164.51	-13.05%	125.66%
^NDX	12/18/1986	143.04	143.49	142.54	142.85	45862069	-0.13%	164.51	-13.17%	125.53%
^NDX	12/19/1986	142.85	144.07	142.82	143.77	44482759	0.64%	164.51	-12.61%	126.17%
^NDX	12/22/1986	143.77	144.39	143.24	144.09	41310345	0.22%	164.51	-12.41%	126.40%
^NDX	12/23/1986	144.09	144.24	142.4	142.8	51068966	-0.90%	164.51	-13.20%	125.50%
^NDX	12/24/1986	142.8	143.16	142.32	142.79	28317241	-0.01%	164.51	-13.20%	125.50%
^NDX	12/26/1986	142.79	143.08	142.5	142.93	15186207	0.10%	164.51	-13.12%	125.59%
^NDX	12/29/1986	142.93	143.04	141.38	141.51	35172414	-0.99%	164.51	-13.98%	124.60%
^NDX	12/30/1986	141.51	141.79	140.95	141.52	43586207	0.01%	164.51	-13.97%	124.61%
^NDX	12/31/1986	141.52	142.12	141.04	141.4	48517241	-0.08%	164.51	-14.05%	124.52%
^NDX	1/2/1987	141.4	143.01	141.4	142.86	21800000	1.03%	164.51	-13.16%	125.55%
^NDX	1/5/1987	142.86	147.64	142.86	147.4	38137931	3.18%	164.51	-10.40%	128.73%
^NDX	1/6/1987	147.4	149.08	147.4	149.06	47551724	1.13%	164.51	-9.39%	129.86%
^NDX	1/7/1987	149.06	153.09	149.06	152.98	53275862	2.63%	164.51	-7.01%	132.49%
^NDX	1/8/1987	152.98	155.7	152.98	155.69	54448276	1.77%	164.51	-5.36%	134.26%
^NDX	1/9/1987	155.69	157.38	155.11	156.99	49586207	0.83%	164.51	-4.57%	135.09%
^NDX	1/12/1987	156.99	159.43	156.6	159.3	52724138	1.47%	164.51	-3.17%	136.57%
^NDX	1/13/1987	159.3	159.85	158.38	159.62	49448276	0.20%	164.51	-2.97%	136.77%
^NDX	1/14/1987	159.62	162.67	159.62	162.66	59448276	1.90%	164.51	-1.12%	138.67%
^NDX	1/15/1987	162.66	165.05	162.66	164.15	65344828	0.92%	164.51	-0.22%	139.59%
^NDX	1/16/1987	164.15	164.17	161.63	162.51	53862069	-1.00%	164.51	-1.22%	138.59%
^NDX	1/19/1987	162.51	166.46	161.71	166.46	46206897	2.43%	166.46	0.00%	141.02%
^NDX	1/20/1987	166.46	168.35	166.02	166.52	63034483	0.04%	166.52	0.00%	141.06%
^NDX	1/21/1987	166.52	166.52	164.14	164.26	53965517	-1.36%	166.52	-1.36%	139.70%
^NDX	1/22/1987	164.26	168.01	163.45	167.95	56068966	2.25%	167.95	0.00%	141.94%
^NDX	1/23/1987	167.95	170.27	166.62	166.76	90310345	-0.71%	167.95	-0.71%	141.24%
^NDX	1/26/1987	166.76	166.76	163.88	164.14	39896552	-1.57%	167.95	-2.27%	139.66%
^NDX	1/27/1987	164.14	167.32	164.07	166.65	45137931	1.53%	167.95	-0.77%	141.19%
^NDX	1/28/1987	166.65	167.77	165.99	167.62	52724138	0.58%	167.95	-0.20%	141.78%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/29/1987	167.62	168.88	165.11	165.74	51965517	-1.12%	167.95	-1.32%	140.65%
^NDX	1/30/1987	165.71	166.77	164.34	166.68	53206897	0.57%	167.95	-0.76%	141.22%
^NDX	2/2/1987	166.71	170.32	166.58	170.3	51413793	2.17%	170.3	0.00%	143.39%
^NDX	2/3/1987	170.3	171.73	170.3	171.55	59344828	0.73%	171.55	0.00%	144.13%
^NDX	2/4/1987	171.55	173.68	170.68	173.5	61413793	1.14%	173.5	0.00%	145.26%
^NDX	2/5/1987	173.5	175.43	173.46	174.63	64275862	0.65%	174.63	0.00%	145.92%
^NDX	2/6/1987	174.34	175.49	174.34	174.63	57689655	0.00%	174.63	0.00%	145.92%
^NDX	2/9/1987	173.23	174.63	173.23	173.62	47965517	-0.58%	174.63	-0.58%	145.34%
^NDX	2/10/1987	173.62	173.74	171.24	172.32	49379310	-0.75%	174.63	-1.32%	144.59%
^NDX	2/11/1987	172.32	176.12	172.32	175.98	51551724	2.12%	175.98	0.00%	146.71%
^NDX	2/12/1987	175.99	177.05	175.76	176.26	57931034	0.16%	176.26	0.00%	146.87%
^NDX	2/13/1987	176.26	179.3	175.76	179.07	53275862	1.59%	179.07	0.00%	148.47%
^NDX	2/17/1987	179.07	183.68	179.07	183.65	59310345	2.56%	183.65	0.00%	151.02%
^NDX	2/18/1987	183.65	184.73	180.41	181.21	67379310	-1.33%	183.65	-1.33%	149.69%
^NDX	2/19/1987	181.21	181.38	178.9	179.87	56275862	-0.74%	183.65	-2.06%	148.96%
^NDX	2/20/1987	179.87	179.9	178	178.68	53689655	-0.66%	183.65	-2.71%	148.29%
^NDX	2/23/1987	178.68	178.74	175.18	177.71	48310345	-0.54%	183.65	-3.23%	147.75%
^NDX	2/24/1987	177.71	179.29	176.99	178.94	45931034	0.69%	183.65	-2.56%	148.44%
^NDX	2/25/1987	178.94	181.05	178.92	180.97	54482759	1.13%	183.65	-1.46%	149.58%
^NDX	2/26/1987	180.97	183.36	180.6	182.18	53586207	0.67%	183.65	-0.80%	150.25%
^NDX	2/27/1987	182.18	182.91	181.58	182.75	51517241	0.31%	183.65	-0.49%	150.56%
^NDX	3/2/1987	182.75	183.38	180.99	181.07	46413793	-0.92%	183.65	-1.40%	149.64%
^NDX	3/3/1987	181.07	181.66	179.87	180.57	48241379	-0.28%	183.65	-1.68%	149.36%
^NDX	3/4/1987	180.57	183.55	180.56	183.27	53689655	1.50%	183.65	-0.21%	150.86%
^NDX	3/5/1987	183.27	185.74	183.27	184.67	58758621	0.76%	184.67	0.00%	151.62%
^NDX	3/6/1987	184.67	184.8	183.4	184.29	51241379	-0.21%	184.67	-0.21%	151.42%
^NDX	3/9/1987	184.29	184.29	181.29	182.48	41000000	-0.98%	184.67	-1.19%	150.43%
^NDX	3/10/1987	182.48	184.76	182.31	184.46	48724138	1.09%	184.67	-0.11%	151.52%
^NDX	3/11/1987	184.46	186.43	184.46	185.31	53724138	0.46%	185.31	0.00%	151.98%
^NDX	3/12/1987	185.31	185.33	184.12	184.77	53931034	-0.29%	185.31	-0.29%	151.69%
^NDX	3/13/1987	184.77	185.45	182.9	183.16	54586207	-0.87%	185.31	-1.16%	150.82%
^NDX	3/16/1987	183.16	183.16	181.42	182.73	45275862	-0.23%	185.31	-1.39%	150.58%
^NDX	3/17/1987	182.73	185.9	182.73	185.9	53068966	1.73%	185.9	0.00%	152.32%
^NDX	3/18/1987	185.9	187.98	185.13	186.04	55482759	0.08%	186.04	0.00%	152.39%
^NDX	3/19/1987	186.04	188.1	185.87	187.96	52068966	1.03%	187.96	0.00%	153.43%
^NDX	3/20/1987	187.96	190.43	187.96	189.82	59620690	0.99%	189.82	0.00%	154.41%
^NDX	3/23/1987	189.82	190.37	188.55	189.4	50448276	-0.22%	189.82	-0.22%	154.19%
^NDX	3/24/1987	189.4	190.33	188.49	190.18	56931034	0.41%	190.18	0.00%	154.61%
^NDX	3/25/1987	190.18	190.52	188.9	190.2	52758621	0.01%	190.2	0.00%	154.62%
^NDX	3/26/1987	190.2	191.37	190.2	190.71	53827586	0.27%	190.71	0.00%	154.88%
^NDX	3/27/1987	190.71	191.74	188.88	189.05	52551724	-0.87%	190.71	-0.87%	154.01%
^NDX	3/30/1987	189.05	189.05	183.27	183.84	48862069	-2.76%	190.71	-3.60%	151.26%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/31/1987	183.84	186.26	183.8	186.04	48448276	1.20%	190.71	-2.45%	152.45%
^NDX	4/1/1987	186.04	186.1	182.57	186.07	49413793	0.02%	190.71	-2.43%	152.47%
^NDX	4/2/1987	186.07	188.04	186.07	187.66	51793103	0.85%	190.71	-1.60%	153.32%
^NDX	4/3/1987	179.82	191.43	179.82	191.36	58793103	1.97%	191.36	0.00%	155.30%
^NDX	4/6/1987	191.36	192.46	189.66	190.91	51965517	-0.24%	191.36	-0.24%	155.06%
^NDX	4/7/1987	190.91	190.96	187.43	187.43	58310345	-1.82%	191.36	-2.05%	153.24%
^NDX	4/8/1987	187.43	189.97	187.43	189.28	53000000	0.99%	191.36	-1.09%	154.23%
^NDX	4/9/1987	189.28	189.51	187.18	188.73	54758621	-0.29%	191.36	-1.37%	153.94%
^NDX	4/10/1987	188.73	189.04	187.74	188.29	51137931	-0.23%	191.36	-1.60%	153.70%
^NDX	4/13/1987	188.29	188.29	183.9	183.95	46517241	-2.30%	191.36	-3.87%	151.40%
^NDX	4/14/1987	183.95	183.95	179.02	179.73	57034483	-2.29%	191.36	-6.08%	149.10%
^NDX	4/15/1987	179.73	182.46	179.73	182.46	50310345	1.52%	191.36	-4.65%	150.62%
^NDX	4/16/1987	182.46	185.07	182.46	183.74	47931034	0.70%	191.36	-3.98%	151.32%
^NDX	4/20/1987	183.74	184.38	181.68	182.12	38034483	-0.88%	191.36	-4.83%	150.44%
^NDX	4/21/1987	182.12	184.76	180.18	184.63	45137931	1.38%	191.36	-3.52%	151.82%
^NDX	4/22/1987	184.63	185.68	183.96	183.96	45965517	-0.36%	191.36	-3.87%	151.46%
^NDX	4/23/1987	183.96	185.07	182.96	183.77	47620690	-0.10%	191.36	-3.97%	151.35%
^NDX	4/24/1987	183.77	183.77	180.27	180.38	45068966	-1.84%	191.36	-5.74%	149.51%
^NDX	4/27/1987	180.38	180.38	177.51	179.55	47482759	-0.46%	191.36	-6.17%	149.05%
^NDX	4/28/1987	179.55	182.05	179.55	181.26	44896552	0.95%	191.36	-5.28%	150.00%
^NDX	4/29/1987	181.26	183.72	181.26	182.22	48620690	0.53%	191.36	-4.78%	150.53%
^NDX	4/30/1987	182.22	185.88	182.22	184.83	50000000	1.43%	191.36	-3.41%	151.96%
^NDX	5/1/1987	184.83	186.17	184.29	185.83	63551724	0.54%	191.36	-2.89%	152.50%
^NDX	5/4/1987	185.83	186.74	185.01	186.45	42137931	0.33%	191.36	-2.57%	152.84%
^NDX	5/5/1987	186.45	189.99	186.45	189.74	50103448	1.76%	191.36	-0.85%	154.60%
^NDX	5/6/1987	189.74	190.51	188.68	189.29	60000000	-0.24%	191.36	-1.08%	154.37%
^NDX	5/7/1987	189.29	190.59	189.29	190.01	52344828	0.38%	191.36	-0.71%	154.75%
^NDX	5/8/1987	190.01	191.42	189.52	190.36	47206897	0.18%	191.36	-0.52%	154.93%
^NDX	5/11/1987	190.36	191.7	189.24	189.24	47137931	-0.59%	191.36	-1.11%	154.34%
^NDX	5/12/1987	189.24	189.35	187.46	188.98	48724138	-0.14%	191.36	-1.24%	154.20%
^NDX	5/13/1987	188.98	190.46	188.98	190.29	46931034	0.69%	191.36	-0.56%	154.90%
^NDX	5/14/1987	190.29	191.16	190.21	190.74	47758621	0.24%	191.36	-0.32%	155.13%
^NDX	5/15/1987	190.74	190.74	187.91	187.91	50241379	-1.48%	191.36	-1.80%	153.65%
^NDX	5/18/1987	187.91	188.12	183.33	185.46	44620690	-1.30%	191.36	-3.08%	152.35%
^NDX	5/19/1987	185.46	185.93	181	181.46	50724138	-2.16%	191.36	-5.17%	150.19%
^NDX	5/20/1987	181.46	182.72	179.74	181.7	50206897	0.13%	191.36	-5.05%	150.32%
^NDX	5/21/1987	181.7	183.57	181.7	182.66	47275862	0.53%	191.36	-4.55%	150.85%
^NDX	5/22/1987	182.66	183.54	181.27	181.64	38862069	-0.56%	191.36	-5.08%	150.29%
^NDX	5/26/1987	181.64	185.19	181.64	185.17	38896552	1.94%	191.36	-3.23%	152.24%
^NDX	5/27/1987	185.17	186.51	185.07	185.96	41896552	0.43%	191.36	-2.82%	152.66%
^NDX	5/28/1987	185.96	188.21	185.85	188.11	45137931	1.16%	191.36	-1.70%	153.82%
^NDX	5/29/1987	188.11	189.83	188.11	188.77	46137931	0.35%	191.36	-1.35%	154.17%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	6/1/1987	188.77	189.15	185.54	185.86	45896552	-1.54%	191.36	-2.87%	152.63%
^NDX	6/2/1987	185.86	186.18	184.44	184.5	44896552	-0.73%	191.36	-3.58%	151.90%
^NDX	6/3/1987	184.5	186.4	184.5	185.76	48620690	0.68%	191.36	-2.93%	152.58%
^NDX	6/4/1987	185.76	186.47	185.21	186.26	52413793	0.27%	191.36	-2.67%	152.85%
^NDX	6/5/1987	186.26	186.86	185.49	185.68	60758621	-0.31%	191.36	-2.97%	152.54%
^NDX	6/8/1987	185.68	187.65	185.01	187.54	40344828	1.00%	191.36	-2.00%	153.54%
^NDX	6/9/1987	187.54	189.62	187.54	189.48	48034483	1.03%	191.36	-0.98%	154.57%
^NDX	6/10/1987	189.48	191.84	189.35	190.02	59551724	0.28%	191.36	-0.70%	154.86%
^NDX	6/11/1987	190.02	190.73	188.85	189.66	52620690	-0.19%	191.36	-0.89%	154.67%
^NDX	6/12/1987	189.66	191.26	189.66	190.36	55586207	0.37%	191.36	-0.52%	155.04%
^NDX	6/15/1987	190.36	191.05	189.28	189.6	53620690	-0.40%	191.36	-0.92%	154.64%
^NDX	6/16/1987	189.6	191.29	188.63	191.14	58827586	0.81%	191.36	-0.11%	155.45%
^NDX	6/17/1987	191.14	192.15	190.74	191.32	58965517	0.09%	191.36	-0.02%	155.54%
^NDX	6/18/1987	191.32	192.78	190.15	192.37	54655172	0.55%	192.37	0.00%	156.09%
^NDX	6/19/1987	192.37	193.2	191.3	192.05	52965517	-0.17%	192.37	-0.17%	155.93%
^NDX	6/22/1987	192.05	193.04	192	192.9	45758621	0.44%	192.9	0.00%	156.37%
^NDX	6/23/1987	192.9	193.27	191.07	191.84	53206897	-0.55%	192.9	-0.55%	155.82%
^NDX	6/24/1987	191.84	193.36	191.57	191.9	48379310	0.03%	192.9	-0.52%	155.85%
^NDX	6/25/1987	191.9	192.87	191.23	191.35	51655172	-0.29%	192.9	-0.80%	155.56%
^NDX	6/26/1987	191.35	191.45	189.32	191.06	50241379	-0.15%	192.9	-0.95%	155.41%
^NDX	6/29/1987	191.06	191.29	190.38	190.7	42482759	-0.19%	192.9	-1.14%	155.22%
^NDX	6/30/1987	190.7	191.1	188.35	189.24	49793103	-0.77%	192.9	-1.90%	154.46%
^NDX	7/1/1987	189.24	190.16	188.88	189.48	73724138	0.13%	192.9	-1.77%	154.59%
^NDX	7/2/1987	189.54	190.95	189.54	190.38	64137931	0.47%	192.9	-1.31%	155.06%
^NDX	7/6/1987	190.38	191.17	188.73	189.02	48068966	-0.71%	192.9	-2.01%	154.35%
^NDX	7/7/1987	189.02	189.02	187.4	187.76	67413793	-0.67%	192.9	-2.66%	153.68%
^NDX	7/8/1987	187.76	188.38	186.57	187.38	67206897	-0.20%	192.9	-2.86%	153.48%
^NDX	7/9/1987	187.38	189.4	187.35	187.98	52793103	0.32%	192.9	-2.55%	153.80%
^NDX	7/10/1987	187.98	188.94	187.79	188.74	45482759	0.40%	192.9	-2.16%	154.20%
^NDX	7/13/1987	188.74	190.42	188.06	190.42	43896552	0.89%	192.9	-1.29%	155.09%
^NDX	7/14/1987	190.42	194.99	190.42	194.99	55241379	2.40%	194.99	0.00%	157.49%
^NDX	7/15/1987	194.99	196.04	193.7	194.87	53068966	-0.06%	194.99	-0.06%	157.43%
^NDX	7/16/1987	194.87	196.35	194.83	196.04	54689655	0.60%	196.04	0.00%	158.03%
^NDX	7/17/1987	196.04	197.3	195.31	195.87	52724138	-0.09%	196.04	-0.09%	157.94%
^NDX	7/20/1987	195.87	195.87	193.77	193.86	44931034	-1.03%	196.04	-1.11%	156.92%
^NDX	7/21/1987	193.86	194.91	192.83	193.2	53862069	-0.34%	196.04	-1.45%	156.58%
^NDX	7/22/1987	193.2	193.82	192.57	193.63	53137931	0.22%	196.04	-1.23%	156.80%
^NDX	7/23/1987	193.63	193.88	190.46	191.51	52896552	-1.09%	196.04	-2.31%	155.70%
^NDX	7/24/1987	191.51	193.12	191.49	193.02	50793103	0.79%	196.04	-1.54%	156.49%
^NDX	7/27/1987	193.02	193.37	191.99	193.2	38620690	0.09%	196.04	-1.45%	156.59%
^NDX	7/28/1987	193.2	194.24	193.2	193.76	43413793	0.29%	196.04	-1.16%	156.88%
^NDX	7/29/1987	193.76	194.85	193.59	194.73	46896552	0.50%	196.04	-0.67%	157.38%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/30/1987	194.73	196.75	194.6	196.57	53172414	0.94%	196.57	0.00%	158.32%
^NDX	7/31/1987	196.57	197.12	195.83	196.35	49172414	-0.11%	196.57	-0.11%	158.21%
^NDX	8/3/1987	196.35	196.71	194.59	195.24	46034483	-0.57%	196.57	-0.68%	157.64%
^NDX	8/4/1987	195.24	195.99	194.1	195.88	48413793	0.33%	196.57	-0.35%	157.97%
^NDX	8/5/1987	195.88	198.62	195.88	198.24	52344828	1.20%	198.24	0.00%	159.18%
^NDX	8/6/1987	198.24	201.91	198.05	201.87	51620690	1.83%	201.87	0.00%	161.01%
^NDX	8/7/1987	201.87	204.71	201.87	203.73	57000000	0.92%	203.73	0.00%	161.93%
^NDX	8/10/1987	203.73	206.06	203.1	206.03	45103448	1.13%	206.03	0.00%	163.06%
^NDX	8/11/1987	206.03	208.46	206.03	208.39	63931034	1.15%	208.39	0.00%	164.20%
^NDX	8/12/1987	208.39	208.59	206.79	207.06	59344828	-0.64%	208.39	-0.64%	163.57%
^NDX	8/13/1987	207.06	207.6	206.14	206.47	55241379	-0.28%	208.39	-0.92%	163.28%
^NDX	8/14/1987	206.47	206.99	205.31	206.46	50931034	0.00%	208.39	-0.93%	163.28%
^NDX	8/17/1987	206.46	207.13	205.63	206.83	43551724	0.18%	208.39	-0.75%	163.46%
^NDX	8/18/1987	206.83	206.87	203.31	203.9	50862069	-1.42%	208.39	-2.15%	162.04%
^NDX	8/19/1987	203.9	205.39	203.35	205.39	46241379	0.73%	208.39	-1.44%	162.77%
^NDX	8/20/1987	205.39	208.98	205.37	208.93	54551724	1.72%	208.93	0.00%	164.49%
^NDX	8/21/1987	208.93	210.71	208.88	210.57	57310345	0.78%	210.57	0.00%	165.28%
^NDX	8/24/1987	210.57	210.57	208.77	209.48	49793103	-0.52%	210.57	-0.52%	164.76%
^NDX	8/25/1987	209.48	211.56	209.48	210.71	49862069	0.59%	210.71	0.00%	165.35%
^NDX	8/26/1987	210.71	211.9	210.5	211.16	52172414	0.21%	211.16	0.00%	165.56%
^NDX	8/27/1987	211.16	212.16	210.24	210.63	48172414	-0.25%	211.16	-0.25%	165.31%
^NDX	8/28/1987	210.63	211.02	208.85	208.85	53068966	-0.85%	211.16	-1.09%	164.47%
^NDX	8/31/1987	208.85	209.75	207.65	209.57	45827586	0.34%	211.16	-0.75%	164.81%
^NDX	9/1/1987	209.57	210.78	206.88	206.89	59931034	-1.28%	211.16	-2.02%	163.53%
^NDX	9/2/1987	206.89	207.36	204.22	205.73	50172414	-0.56%	211.16	-2.57%	162.97%
^NDX	9/3/1987	205.73	207.49	203.68	205.01	50724138	-0.35%	211.16	-2.91%	162.62%
^NDX	9/4/1987	205.01	205.85	203.92	204.06	45379310	-0.46%	211.16	-3.36%	162.16%
^NDX	9/8/1987	204.06	204.11	197.43	199.9	50172414	-2.04%	211.16	-5.33%	160.12%
^NDX	9/9/1987	199.9	201.99	199.83	201.6	46310345	0.85%	211.16	-4.53%	160.97%
^NDX	9/10/1987	201.6	205.35	201.6	205.16	54586207	1.77%	211.16	-2.84%	162.73%
^NDX	9/11/1987	205.16	206.9	204.95	206.37	54551724	0.59%	211.16	-2.27%	163.32%
^NDX	9/14/1987	206.37	207.07	204.34	205.16	44931034	-0.59%	211.16	-2.84%	162.74%
^NDX	9/15/1987	205.16	205.16	201.68	202.26	46724138	-1.41%	211.16	-4.21%	161.32%
^NDX	9/16/1987	202.26	203.44	201.24	201.3	48896552	-0.47%	211.16	-4.67%	160.85%
^NDX	9/17/1987	201.3	202.24	200.71	202.05	53310345	0.37%	211.16	-4.31%	161.22%
^NDX	9/18/1987	202.05	202.96	201.15	201.68	52206897	-0.18%	211.16	-4.49%	161.04%
^NDX	9/21/1987	201.68	202.22	197.24	197.26	53068966	-2.19%	211.16	-6.58%	158.85%
^NDX	9/22/1987	197.26	201.46	196.13	201.43	54206897	2.11%	211.16	-4.61%	160.96%
^NDX	9/23/1987	201.43	204.14	201.43	204.07	58034483	1.31%	211.16	-3.36%	162.27%
^NDX	9/24/1987	204.07	206.18	203.74	204.64	41793103	0.28%	211.16	-3.09%	162.55%
^NDX	9/25/1987	204.64	205.66	204.05	205.12	44758621	0.23%	211.16	-2.86%	162.79%
^NDX	9/28/1987	205.12	206.86	204.35	204.62	47241379	-0.24%	211.16	-3.10%	162.54%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/29/1987	204.62	205.12	203.76	204.15	53482759	-0.23%	211.16	-3.32%	162.31%
^NDX	9/30/1987	204.15	205.7	203.68	205.51	56034483	0.67%	211.16	-2.68%	162.98%
^NDX	10/1/1987	205.51	209.73	205.51	209.71	56827586	2.04%	211.16	-0.69%	165.02%
^NDX	10/2/1987	209.71	212.23	209.71	212.15	56310345	1.16%	212.15	0.00%	166.19%
^NDX	10/5/1987	212.15	213.83	211.41	213.81	50241379	0.78%	213.81	0.00%	166.97%
^NDX	10/6/1987	213.81	214.03	208.07	208.07	54655172	-2.68%	213.81	-2.68%	164.28%
^NDX	10/7/1987	208.07	208.07	205.09	206.89	52413793	-0.57%	213.81	-3.24%	163.72%
^NDX	10/8/1987	206.89	207.62	202.49	203.62	54413793	-1.58%	213.81	-4.77%	162.14%
^NDX	10/9/1987	203.62	205.12	202.14	202.46	50103448	-0.57%	213.81	-5.31%	161.57%
^NDX	10/12/1987	202.46	202.46	197.85	199.62	40620690	-1.40%	213.81	-6.64%	160.16%
^NDX	10/13/1987	199.62	202.05	199.01	201.23	45448276	0.81%	213.81	-5.88%	160.97%
^NDX	10/14/1987	201.23	201.24	196.39	197.49	50206897	-1.86%	213.81	-7.63%	159.11%
^NDX	10/15/1987	197.49	197.49	192.85	193.07	55103448	-2.24%	213.81	-9.70%	156.87%
^NDX	10/16/1987	193.07	193.54	182.96	183.29	67551724	-5.07%	213.81	-14.27%	151.81%
^NDX	10/19/1987	183.29	183.3	155.62	155.65	76862069	-15.08%	213.81	-27.20%	136.73%
^NDX	10/20/1987	155.65	156.76	142.38	143.96	97965517	-7.51%	213.81	-32.67%	129.22%
^NDX	10/21/1987	143.96	160.27	143.96	158.78	99344828	10.29%	213.81	-25.74%	139.51%
^NDX	10/22/1987	158.78	158.78	149.19	149.99	86137931	-5.54%	213.81	-29.85%	133.98%
^NDX	10/23/1987	149.99	149.99	145.04	145.42	61034483	-3.05%	213.81	-31.99%	130.93%
^NDX	10/26/1987	145.42	145.42	128.21	128.43	65689655	-11.68%	213.81	-39.93%	119.25%
^NDX	10/27/1987	128.43	134.94	128.43	129.87	71482759	1.12%	213.81	-39.26%	120.37%
^NDX	10/28/1987	129.87	131.95	126.25	131.21	69724138	1.03%	213.81	-38.63%	121.40%
^NDX	10/29/1987	131.21	144.31	131.21	143.64	71000000	9.47%	213.81	-32.82%	130.87%
^NDX	10/30/1987	143.64	152.11	143.64	150.07	71758621	4.48%	213.81	-29.81%	135.35%
^NDX	11/2/1987	150.07	152.51	148.51	152.2	47586207	1.42%	213.81	-28.82%	136.77%
^NDX	11/3/1987	152.2	152.2	143.78	147.13	48000000	-3.33%	213.81	-31.19%	133.44%
^NDX	11/4/1987	147.13	149.34	143.86	147.95	42620690	0.56%	213.81	-30.80%	133.99%
^NDX	11/5/1987	147.95	153.6	147.78	153.03	48620690	3.43%	213.81	-28.43%	137.43%
^NDX	11/6/1987	153.03	154.12	150.57	150.68	48806897	-1.54%	213.81	-29.53%	135.89%
^NDX	11/9/1987	150.68	150.68	145.35	146.49	39827586	-2.78%	213.81	-31.49%	133.11%
^NDX	11/10/1987	146.49	146.49	143.13	143.45	48120690	-2.08%	213.81	-32.91%	131.04%
^NDX	11/11/1987	143.45	147.26	143.45	145.48	41620690	1.42%	213.81	-31.96%	132.45%
^NDX	11/12/1987	145.48	151.02	145.48	149.85	51989655	3.00%	213.81	-29.91%	135.46%
^NDX	11/13/1987	149.85	150.95	147.93	147.95	41444828	-1.27%	213.81	-30.80%	134.19%
^NDX	11/16/1987	147.95	150.62	146.73	147.46	38544828	-0.33%	213.81	-31.03%	133.86%
^NDX	11/17/1987	147.46	147.46	142.78	143.57	43734483	-2.64%	213.81	-32.85%	131.22%
^NDX	11/18/1987	143.57	145.54	142.15	144.84	43500000	0.88%	213.81	-32.26%	132.10%
^NDX	11/19/1987	144.84	145.09	140.9	141.06	44131034	-2.61%	213.81	-34.03%	129.49%
^NDX	11/20/1987	141.06	141.23	137.71	140.84	43479310	-0.16%	213.81	-34.13%	129.34%
^NDX	11/23/1987	140.84	141.84	139.77	141.84	32437931	0.71%	213.81	-33.66%	130.05%
^NDX	11/24/1987	141.84	145.86	141.84	144.66	44455172	1.99%	213.81	-32.34%	132.04%
^NDX	11/25/1987	144.66	145.26	143.82	144.99	39051724	0.23%	213.81	-32.19%	132.26%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/27/1987	145	145	143.23	143.35	22337931	-1.13%	213.81	-32.95%	131.13%
^NDX	11/30/1987	143.35	143.35	133.14	137.12	50844828	-4.35%	213.81	-35.87%	126.79%
^NDX	12/1/1987	137.12	139.37	136.54	137.16	38568966	0.03%	213.81	-35.85%	126.82%
^NDX	12/2/1987	137.16	138.6	136.16	137.96	37613793	0.58%	213.81	-35.48%	127.40%
^NDX	12/3/1987	137.96	138.88	132.87	132.95	44631034	-3.63%	213.81	-37.82%	123.77%
^NDX	12/4/1987	132.95	132.95	129.46	130.43	47079310	-1.90%	213.81	-39.00%	121.87%
^NDX	12/7/1987	130.43	133.43	130.43	133.15	40803448	2.09%	213.81	-37.73%	123.96%
^NDX	12/8/1987	133.15	136.72	133.15	136.69	47493103	2.66%	213.81	-36.07%	126.62%
^NDX	12/9/1987	136.69	140.41	135.99	139.76	28458621	2.25%	213.81	-34.63%	128.86%
^NDX	12/10/1987	139.63	141.46	135.41	139.01	51731034	-0.54%	213.81	-34.98%	128.33%
^NDX	12/11/1987	139.01	140.17	138.83	139.82	40700000	0.58%	213.81	-34.61%	128.91%
^NDX	12/14/1987	139.82	146.35	139.82	146.08	49989655	4.48%	213.81	-31.68%	133.39%
^NDX	12/15/1987	146.08	148.23	146.08	146.89	52844828	0.55%	213.81	-31.30%	133.94%
^NDX	12/16/1987	146.89	151.29	146.21	151.06	51465517	2.84%	213.81	-29.35%	136.78%
^NDX	12/17/1987	151.06	152.79	149.84	149.91	57520690	-0.76%	213.81	-29.89%	136.02%
^NDX	12/18/1987	149.91	154.84	149.91	154.74	51393103	3.22%	213.81	-27.63%	139.24%
^NDX	12/21/1987	154.74	156.18	154.31	156.02	49251724	0.83%	213.81	-27.03%	140.07%
^NDX	12/22/1987	156.02	156.06	153.14	155.55	51386207	-0.30%	213.81	-27.25%	139.77%
^NDX	12/23/1987	155.55	158.3	155.55	158.06	56579310	1.61%	213.81	-26.07%	141.38%
^NDX	12/24/1987	158.06	158.42	157.38	158.18	28279310	0.08%	213.81	-26.02%	141.45%
^NDX	12/28/1987	158.18	158.18	151.8	152.78	39834483	-3.41%	213.81	-28.54%	138.04%
^NDX	12/29/1987	152.78	154.69	152.57	154.35	41406897	1.03%	213.81	-27.81%	139.07%
^NDX	12/30/1987	154.35	157.59	154.35	157.29	52731034	1.90%	213.81	-26.43%	140.97%
^NDX	12/31/1987	157.29	157.29	154.96	156.25	55310345	-0.66%	213.81	-26.92%	140.31%
^NDX	1/4/1988	156.25	162.1	156.25	161.81	38213793	3.56%	213.81	-24.32%	143.87%
^NDX	1/5/1988	161.81	166.37	161.81	164.28	51548276	1.53%	213.81	-23.17%	145.40%
^NDX	1/6/1988	164.28	166.74	163.72	166.18	46751724	1.16%	213.81	-22.28%	146.55%
^NDX	1/7/1988	166.18	168.71	163.93	168.7	47255172	1.52%	213.81	-21.10%	148.07%
^NDX	1/8/1988	168.7	169.14	158.13	158.2	49675862	-6.22%	213.81	-26.01%	141.85%
^NDX	1/11/1988	158.2	158.88	155.24	158.88	44396552	0.43%	213.81	-25.69%	142.28%
^NDX	1/12/1988	158.88	159.49	152.15	155.73	41500000	-1.98%	213.81	-27.16%	140.29%
^NDX	1/13/1988	155.73	157	152.8	155.54	39886207	-0.12%	213.81	-27.25%	140.17%
^NDX	1/14/1988	155.54	157.43	155.51	156.04	35003448	0.32%	213.81	-27.02%	140.49%
^NDX	1/15/1988	156.04	161.38	156.04	159.82	46262069	2.42%	213.81	-25.25%	142.92%
^NDX	1/18/1988	159.82	159.88	157.93	159.02	31375862	-0.50%	213.81	-25.63%	142.41%
^NDX	1/19/1988	159.02	159.38	156.92	158.01	37000000	-0.64%	213.81	-26.10%	141.78%
^NDX	1/20/1988	158.01	158.02	151.79	152.46	46034483	-3.51%	213.81	-28.69%	138.27%
^NDX	1/21/1988	152.46	153.8	151.57	152.95	42951724	0.32%	213.81	-28.46%	138.59%
^NDX	1/22/1988	152.95	154.99	152.95	154.35	51434483	0.92%	213.81	-27.81%	139.50%
^NDX	1/25/1988	154.35	157.85	154.35	157.05	36848276	1.75%	213.81	-26.55%	141.25%
^NDX	1/26/1988	157.05	157.07	154.79	155.23	35486207	-1.16%	213.81	-27.40%	140.09%
^NDX	1/27/1988	155.23	156.52	154.79	155.43	39117241	0.13%	213.81	-27.30%	140.22%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/28/1988	155.43	158.01	155.43	157.65	42644828	1.43%	213.81	-26.27%	141.65%
^NDX	1/29/1988	157.65	159.15	157.26	159.13	46696552	0.94%	213.81	-25.57%	142.59%
^NDX	2/1/1988	159.13	160.4	158.45	158.62	40558621	-0.32%	213.81	-25.81%	142.27%
^NDX	2/2/1988	158.62	159.04	157.51	158.98	39141379	0.23%	213.81	-25.64%	142.50%
^NDX	2/3/1988	158.98	159.53	156.13	156.58	44948276	-1.51%	213.81	-26.77%	140.99%
^NDX	2/4/1988	156.58	157.71	156.1	157.38	41900000	0.51%	213.81	-26.39%	141.50%
^NDX	2/5/1988	157.38	159.26	157.38	158.01	41768966	0.40%	213.81	-26.10%	141.90%
^NDX	2/8/1988	158.01	158.4	156.66	157.88	41403448	-0.08%	213.81	-26.16%	141.82%
^NDX	2/9/1988	157.88	159.05	157.51	158.93	36968966	0.67%	213.81	-25.67%	142.48%
^NDX	2/10/1988	158.93	162.49	158.88	162.24	44431034	2.08%	213.81	-24.12%	144.56%
^NDX	2/11/1988	162.24	163.62	161.94	162.96	47896552	0.44%	213.81	-23.78%	145.01%
^NDX	2/12/1988	162.96	164.86	162.96	163.93	38896552	0.60%	213.81	-23.33%	145.60%
^NDX	2/16/1988	163.93	165.7	163.35	165.54	36227586	0.98%	213.81	-22.58%	146.58%
^NDX	2/17/1988	165.54	167.78	165.54	165.8	45644828	0.16%	213.81	-22.45%	146.74%
^NDX	2/18/1988	165.8	167.11	165.31	165.75	45658621	-0.03%	213.81	-22.48%	146.71%
^NDX	2/19/1988	165.75	167.34	165.35	167.07	44382759	0.80%	213.81	-21.86%	147.51%
^NDX	2/22/1988	167.07	170.29	167.07	170.2	44555172	1.87%	213.81	-20.40%	149.38%
^NDX	2/23/1988	170.27	171.71	169.99	171.29	44568966	0.64%	213.81	-19.89%	150.02%
^NDX	2/24/1988	171.29	173.07	171.09	172.48	45848276	0.69%	213.81	-19.33%	150.72%
^NDX	2/25/1988	172.48	174.05	170.7	170.79	53106897	-0.98%	213.81	-20.12%	149.74%
^NDX	2/26/1988	170.79	171.04	169.68	170.65	38641379	-0.08%	213.81	-20.19%	149.65%
^NDX	2/29/1988	170.65	172.73	170.2	172.64	43062069	1.17%	213.81	-19.26%	150.82%
^NDX	3/1/1988	172.64	173.37	171.72	172.63	47182759	-0.01%	213.81	-19.26%	150.82%
^NDX	3/2/1988	172.63	175.68	172.54	175.12	50372414	1.44%	213.81	-18.10%	152.26%
^NDX	3/3/1988	175.12	177.28	175.07	176.5	49727586	0.79%	213.81	-17.45%	153.05%
^NDX	3/4/1988	176.5	177.42	174.76	177.39	48696552	0.50%	213.81	-17.03%	153.55%
^NDX	3/7/1988	177.39	178.66	176.78	178.46	42062069	0.60%	213.81	-16.53%	154.15%
^NDX	3/8/1988	178.46	180.54	178.46	179.62	54879310	0.65%	213.81	-15.99%	154.80%
^NDX	3/9/1988	179.62	182.03	179.62	181.24	54713793	0.90%	213.81	-15.23%	155.70%
^NDX	3/10/1988	181.24	182.74	178.29	178.43	55251724	-1.55%	213.81	-16.55%	154.15%
^NDX	3/11/1988	178.43	178.76	175.68	177.89	43655172	-0.30%	213.81	-16.80%	153.85%
^NDX	3/14/1988	177.89	179.22	177.89	179.21	37279310	0.74%	213.81	-16.18%	154.59%
^NDX	3/15/1988	179.21	179.32	177.49	178.32	44975862	-0.50%	213.81	-16.60%	154.10%
^NDX	3/16/1988	178.32	180.45	177.37	180.42	48917241	1.18%	213.81	-15.62%	155.27%
^NDX	3/17/1988	180.42	182.12	180.42	181.24	55534483	0.45%	213.81	-15.23%	155.73%
^NDX	3/18/1988	181.24	182.57	180.36	181.04	65213793	-0.11%	213.81	-15.33%	155.62%
^NDX	3/21/1988	181.04	181.07	177.72	178.9	42024138	-1.18%	213.81	-16.33%	154.44%
^NDX	3/22/1988	178.9	180.26	178.63	180.01	41948276	0.62%	213.81	-15.81%	155.06%
^NDX	3/23/1988	180.01	180.61	178.41	179.24	50737931	-0.43%	213.81	-16.17%	154.63%
^NDX	3/24/1988	179.24	179.24	174.05	174.76	51348276	-2.50%	213.81	-18.26%	152.13%
^NDX	3/25/1988	174.76	175.52	172.51	172.88	40165517	-1.08%	213.81	-19.14%	151.05%
^NDX	3/28/1988	172.88	173.15	170.52	172.84	37600000	-0.02%	213.81	-19.16%	151.03%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/29/1988	172.84	175.12	172.84	173.66	40768966	0.47%	213.81	-18.78%	151.51%
^NDX	3/30/1988	173.66	174.41	171.44	172.13	41893103	-0.88%	213.81	-19.49%	150.62%
^NDX	3/31/1988	172.13	173.35	171.09	173.26	42941379	0.66%	213.81	-18.97%	151.28%
^NDX	4/4/1988	173.26	173.26	170.87	171.4	32803448	-1.07%	213.81	-19.84%	150.21%
^NDX	4/5/1988	171.4	172.97	171.26	172.9	40903448	0.88%	213.81	-19.13%	151.08%
^NDX	4/6/1988	172.9	176.6	172.82	176.6	47451724	2.14%	213.81	-17.40%	153.22%
^NDX	4/7/1988	176.6	178.22	176.6	177.33	46041379	0.41%	213.81	-17.06%	153.64%
^NDX	4/8/1988	177.3	179.56	176.91	178.93	46362069	0.90%	213.81	-16.31%	154.54%
^NDX	4/11/1988	179.39	180.21	178.61	179.94	42362069	0.56%	213.81	-15.84%	155.10%
^NDX	4/12/1988	180.12	180.65	178.99	180.1	42544828	0.09%	213.81	-15.77%	155.19%
^NDX	4/13/1988	180.1	180.91	178.93	180.38	44903448	0.16%	213.81	-15.64%	155.35%
^NDX	4/14/1988	180.22	180.22	173.2	173.27	48982759	-3.94%	213.81	-18.96%	151.41%
^NDX	4/15/1988	173.16	173.79	170.14	173.13	44886207	-0.08%	213.81	-19.03%	151.32%
^NDX	4/18/1988	173.17	173.95	172.05	173.55	35175862	0.24%	213.81	-18.83%	151.57%
^NDX	4/19/1988	173.91	177.02	173.91	174.35	44324138	0.46%	213.81	-18.46%	152.03%
^NDX	4/20/1988	174.27	174.27	172.61	172.93	46048276	-0.81%	213.81	-19.12%	151.21%
^NDX	4/21/1988	173.23	174.66	171.57	172.07	49113793	-0.50%	213.81	-19.52%	150.72%
^NDX	4/22/1988	171.89	173.64	171.89	173.32	42882759	0.73%	213.81	-18.94%	151.44%
^NDX	4/25/1988	173.38	174.93	173.38	174.4	36244828	0.62%	213.81	-18.43%	152.07%
^NDX	4/26/1988	174.48	176.85	174.48	176.74	43355172	1.34%	213.81	-17.34%	153.41%
^NDX	4/27/1988	176.74	177.79	176.54	177.21	42196552	0.27%	213.81	-17.12%	153.67%
^NDX	4/28/1988	177.28	177.62	176.49	176.73	44417241	-0.27%	213.81	-17.34%	153.40%
^NDX	4/29/1988	176.74	176.74	174.76	175.92	41841379	-0.46%	213.81	-17.72%	152.94%
^NDX	5/2/1988	175.93	177.04	175.43	176.74	33727586	0.47%	213.81	-17.34%	153.41%
^NDX	5/3/1988	176.85	179.63	176.85	178.99	45193103	1.27%	213.81	-16.29%	154.68%
^NDX	5/4/1988	179.12	180.1	178.43	178.62	46279310	-0.21%	213.81	-16.46%	154.48%
^NDX	5/5/1988	178.53	178.66	177.15	177.68	41806897	-0.53%	213.81	-16.90%	153.95%
^NDX	5/6/1988	177.7	178.62	176.95	177.18	42324138	-0.28%	213.81	-17.13%	153.67%
^NDX	5/9/1988	177.11	177.11	174.43	174.93	34803448	-1.27%	213.81	-18.18%	152.40%
^NDX	5/10/1988	174.81	175.57	173.4	174.32	39768966	-0.35%	213.81	-18.47%	152.05%
^NDX	5/11/1988	174.01	174.01	169.82	170.8	40948276	-2.02%	213.81	-20.12%	150.03%
^NDX	5/12/1988	170.82	172.03	170.82	171.71	35424138	0.53%	213.81	-19.69%	150.56%
^NDX	5/13/1988	171.97	173.96	171.97	173.85	35893103	1.25%	213.81	-18.69%	151.81%
^NDX	5/16/1988	174.04	175.2	173.37	174.99	33875862	0.66%	213.81	-18.16%	152.47%
^NDX	5/17/1988	175.24	177.36	174.07	174.07	42944828	-0.53%	213.81	-18.59%	151.94%
^NDX	5/18/1988	174.07	174.16	169.73	170.29	48920690	-2.17%	213.81	-20.35%	149.77%
^NDX	5/19/1988	170.15	170.54	167.51	170.35	49927586	0.04%	213.81	-20.33%	149.80%
^NDX	5/20/1988	170.45	171.55	169.65	169.88	59865517	-0.28%	213.81	-20.55%	149.53%
^NDX	5/23/1988	169.74	169.8	166.76	167.65	41600000	-1.31%	213.81	-21.59%	148.22%
^NDX	5/24/1988	167.79	169.33	167.26	169.21	37837931	0.93%	213.81	-20.86%	149.15%
^NDX	5/25/1988	169.23	170.15	168.84	169.01	40017241	-0.12%	213.81	-20.95%	149.03%
^NDX	5/26/1988	169.07	170.07	168.7	169.85	32644828	0.50%	213.81	-20.56%	149.53%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/27/1988	169.7	169.96	168.96	169.59	30313793	-0.15%	213.81	-20.68%	149.37%
^NDX	5/31/1988	169.51	173.45	169.41	173.35	36689655	2.22%	213.81	-18.92%	151.59%
^NDX	6/1/1988	173.49	177.26	173.49	176.68	47165517	1.92%	213.81	-17.37%	153.51%
^NDX	6/2/1988	176.54	178.1	175.78	176.45	43362069	-0.13%	213.81	-17.47%	153.38%
^NDX	6/3/1988	176.67	178.68	176.51	178.01	41162069	0.88%	213.81	-16.74%	154.26%
^NDX	6/6/1988	177.93	179.8	177.88	179.74	37920690	0.97%	213.81	-15.93%	155.24%
^NDX	6/7/1988	179.59	181.07	179.16	179.76	48534483	0.01%	213.81	-15.93%	155.25%
^NDX	6/8/1988	179.87	183.14	179.77	183.01	53724138	1.81%	213.81	-14.41%	157.05%
^NDX	6/9/1988	183.01	183.57	181.9	182.77	49413793	-0.13%	213.81	-14.52%	156.92%
^NDX	6/10/1988	182.83	185.18	182.33	184.29	50110345	0.83%	213.81	-13.81%	157.76%
^NDX	6/13/1988	184.49	185.01	183.76	184.74	44300000	0.24%	213.81	-13.60%	158.00%
^NDX	6/14/1988	185.09	187.16	185.09	185.77	60296552	0.56%	213.81	-13.11%	158.56%
^NDX	6/15/1988	185.54	186.17	184.46	186.1	55420690	0.18%	213.81	-12.96%	158.73%
^NDX	6/16/1988	185.78	185.78	183.82	184.51	50372414	-0.85%	213.81	-13.70%	157.88%
^NDX	6/17/1988	184.69	184.97	183.37	183.94	50482759	-0.31%	213.81	-13.97%	157.57%
^NDX	6/20/1988	184	184	182.76	183.2	37827586	-0.40%	213.81	-14.32%	157.17%
^NDX	6/21/1988	183.38	184.79	182.78	184.79	53262069	0.87%	213.81	-13.57%	158.04%
^NDX	6/22/1988	184.93	187.6	184.93	186.98	59982759	1.19%	213.81	-12.55%	159.22%
^NDX	6/23/1988	186.98	187.49	186.32	187.07	56562069	0.05%	213.81	-12.51%	159.27%
^NDX	6/24/1988	187.15	187.74	186.64	187.35	47748276	0.15%	213.81	-12.38%	159.42%
^NDX	6/27/1988	187.1	187.16	185.04	185.12	35444828	-1.19%	213.81	-13.42%	158.23%
^NDX	6/28/1988	185.09	188.3	184.73	188.19	45251724	1.66%	213.81	-11.98%	159.89%
^NDX	6/29/1988	188.27	189.16	186.89	187.79	50982759	-0.21%	213.81	-12.17%	159.68%
^NDX	6/30/1988	187.73	189.35	187.43	189.02	48272414	0.65%	213.81	-11.59%	160.33%
^NDX	7/1/1988	189.23	190.18	188.92	189.96	40475862	0.50%	213.81	-11.15%	160.83%
^NDX	7/5/1988	189.95	191.96	188.76	191.9	37593103	1.02%	213.81	-10.25%	161.85%
^NDX	7/6/1988	191.83	192.77	190.1	190.43	50910345	-0.77%	213.81	-10.93%	161.08%
^NDX	7/7/1988	190.34	190.34	188.04	189.38	48548276	-0.55%	213.81	-11.43%	160.53%
^NDX	7/8/1988	189.21	189.29	187.8	188.15	43668966	-0.65%	213.81	-12.00%	159.88%
^NDX	7/11/1988	188.42	188.95	187.43	187.68	36762069	-0.25%	213.81	-12.22%	159.63%
^NDX	7/12/1988	188.31	188.54	186.2	187.24	45844828	-0.23%	213.81	-12.43%	159.40%
^NDX	7/13/1988	187.24	188.56	186.55	188.12	45765517	0.47%	213.81	-12.02%	159.87%
^NDX	7/14/1988	188.18	188.97	187.35	188.68	47686207	0.30%	213.81	-11.75%	160.17%
^NDX	7/15/1988	188.57	189.33	187.99	188.51	47027586	-0.09%	213.81	-11.83%	160.08%
^NDX	7/18/1988	188.59	189.37	187.66	188.79	42300000	0.15%	213.81	-11.70%	160.22%
^NDX	7/19/1988	188.52	188.52	184.96	185.78	51717241	-1.59%	213.81	-13.11%	158.63%
^NDX	7/20/1988	185.85	186.82	184.68	185.26	48748276	-0.28%	213.81	-13.35%	158.35%
^NDX	7/21/1988	184.92	184.92	182.1	182.4	45779310	-1.54%	213.81	-14.69%	156.81%
^NDX	7/22/1988	182.38	182.38	180.37	181.86	70075862	-0.30%	213.81	-14.94%	156.51%
^NDX	7/25/1988	181.82	182.05	180.62	181.59	33434483	-0.15%	213.81	-15.07%	156.36%
^NDX	7/26/1988	181.3	181.3	179.32	179.71	38341379	-1.04%	213.81	-15.95%	155.33%
^NDX	7/27/1988	179.74	180.44	176.95	177.37	43437931	-1.30%	213.81	-17.04%	154.02%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/28/1988	177.46	178.59	176.38	178.22	40089655	0.48%	213.81	-16.65%	154.50%
^NDX	7/29/1988	178.51	181.32	178.51	181.16	41665517	1.65%	213.81	-15.27%	156.15%
^NDX	8/1/1988	181.15	182.19	180.68	181.44	36541379	0.15%	213.81	-15.14%	156.31%
^NDX	8/2/1988	181.43	182.09	179.65	180.54	42920690	-0.50%	213.81	-15.56%	155.81%
^NDX	8/3/1988	180.69	181.32	180.01	181.07	42634483	0.29%	213.81	-15.31%	156.11%
^NDX	8/4/1988	181.15	181.99	180.79	181.18	39534483	0.06%	213.81	-15.26%	156.17%
^NDX	8/5/1988	181.17	181.17	179.77	179.9	36641379	-0.71%	213.81	-15.86%	155.46%
^NDX	8/8/1988	180.04	180.77	179.7	179.82	35331034	-0.04%	213.81	-15.90%	155.41%
^NDX	8/9/1988	179.95	180.05	176.18	177.27	44075862	-1.42%	213.81	-17.09%	154.00%
^NDX	8/10/1988	177.07	177.11	172.68	172.68	47124138	-2.59%	213.81	-19.24%	151.41%
^NDX	8/11/1988	172.96	174.68	172.96	174.63	45824138	1.13%	213.81	-18.32%	152.54%
^NDX	8/12/1988	174.52	174.54	173.1	173.74	37655172	-0.51%	213.81	-18.74%	152.03%
^NDX	8/15/1988	173.63	173.63	169.96	170.09	38827586	-2.10%	213.81	-20.45%	149.93%
^NDX	8/16/1988	170.09	173.62	169	172.65	44455172	1.51%	213.81	-19.25%	151.43%
^NDX	8/17/1988	172.54	173.93	171.76	172.9	42706897	0.14%	213.81	-19.13%	151.58%
^NDX	8/18/1988	172.88	174.55	172.75	173.55	39920690	0.38%	213.81	-18.83%	151.95%
^NDX	8/19/1988	173.69	174.29	172.32	172.82	40820690	-0.42%	213.81	-19.17%	151.53%
^NDX	8/22/1988	172.73	172.99	169.71	169.9	33682759	-1.69%	213.81	-20.54%	149.84%
^NDX	8/23/1988	169.91	170.38	168.85	169.6	37968966	-0.18%	213.81	-20.68%	149.67%
^NDX	8/24/1988	169.71	172.16	169.21	171.96	37955172	1.39%	213.81	-19.57%	151.06%
^NDX	8/25/1988	171.49	171.51	168.89	170.53	35444828	-0.83%	213.81	-20.24%	150.23%
^NDX	8/26/1988	170.29	171.21	170.29	170.98	31589655	0.26%	213.81	-20.03%	150.49%
^NDX	8/29/1988	171.13	173.21	171.13	172.76	28789655	1.04%	213.81	-19.20%	151.53%
^NDX	8/30/1988	172.85	173.01	171.75	172.37	32603448	-0.23%	213.81	-19.38%	151.30%
^NDX	8/31/1988	172.46	173.25	170.41	170.99	40393103	-0.80%	213.81	-20.03%	150.50%
^NDX	9/1/1988	170.93	170.93	167.17	168.22	36682759	-1.62%	213.81	-21.32%	148.88%
^NDX	9/2/1988	168.73	171.88	168.73	171.46	33220690	1.93%	213.81	-19.81%	150.81%
^NDX	9/6/1988	171.61	172.37	170.9	171.93	29996552	0.27%	213.81	-19.59%	151.08%
^NDX	9/7/1988	172.15	172.92	170.6	172.1	40627586	0.10%	213.81	-19.51%	151.18%
^NDX	9/8/1988	172.07	173.24	170.94	172.96	40213793	0.50%	213.81	-19.11%	151.68%
^NDX	9/9/1988	173.07	176.15	171.65	175.48	43037931	1.46%	213.81	-17.93%	153.14%
^NDX	9/12/1988	175.64	176.82	175.34	175.6	28451724	0.07%	213.81	-17.87%	153.21%
^NDX	9/13/1988	175.1	175.94	174.15	175.87	34179310	0.15%	213.81	-17.74%	153.36%
^NDX	9/14/1988	176.54	177.9	176.01	176.98	45193103	0.63%	213.81	-17.23%	153.99%
^NDX	9/15/1988	176.99	177.08	175.24	175.41	39217241	-0.89%	213.81	-17.96%	153.11%
^NDX	9/16/1988	175.65	176.91	175.16	176.65	39134483	0.71%	213.81	-17.38%	153.81%
^NDX	9/19/1988	176.62	176.75	174.71	176.11	34427586	-0.31%	213.81	-17.63%	153.51%
^NDX	9/20/1988	175.74	177.07	175.72	176.8	39537931	0.39%	213.81	-17.31%	153.90%
^NDX	9/21/1988	176.78	178.02	176.68	177.8	34465517	0.57%	213.81	-16.84%	154.46%
^NDX	9/22/1988	177.88	178.66	177.1	178.27	46296552	0.26%	213.81	-16.62%	154.73%
^NDX	9/23/1988	178.23	178.23	177.06	177.48	48748276	-0.44%	213.81	-16.99%	154.29%
^NDX	9/26/1988	177.55	177.76	175.65	175.87	31982759	-0.91%	213.81	-17.74%	153.38%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/27/1988	175.9	176.15	175.31	175.8	35782759	-0.04%	213.81	-17.78%	153.34%
^NDX	9/28/1988	175.85	177.22	175.28	177.05	38524138	0.71%	213.81	-17.19%	154.05%
^NDX	9/29/1988	177.08	179.12	177.08	178.82	41893103	1.00%	213.81	-16.36%	155.05%
^NDX	9/30/1988	178.99	180.31	178.55	179.37	46703448	0.31%	213.81	-16.11%	155.36%
^NDX	10/3/1988	179.29	179.29	175.78	176.79	37048276	-1.44%	213.81	-17.31%	153.92%
^NDX	10/4/1988	176.74	177.55	175.85	176.29	36627586	-0.28%	213.81	-17.55%	153.64%
^NDX	10/5/1988	176.23	176.91	174.95	175.86	45448276	-0.24%	213.81	-17.75%	153.39%
^NDX	10/6/1988	175.9	176.88	175.32	176.24	42831034	0.22%	213.81	-17.57%	153.61%
^NDX	10/7/1988	175.88	176.2	174.12	176	53420690	-0.14%	213.81	-17.68%	153.47%
^NDX	10/10/1988	175.98	176.04	173.48	174.93	33389655	-0.61%	213.81	-18.18%	152.86%
^NDX	10/11/1988	175.07	175.85	174.07	175.62	41720690	0.39%	213.81	-17.86%	153.26%
^NDX	10/12/1988	175.27	175.27	172.81	173.29	40834483	-1.33%	213.81	-18.95%	151.93%
^NDX	10/13/1988	173.15	175.21	172.88	174.84	38751724	0.89%	213.81	-18.23%	152.83%
^NDX	10/14/1988	175.48	176.77	174.56	175.37	41075862	0.30%	213.81	-17.98%	153.13%
^NDX	10/17/1988	175.49	176.09	175.15	175.79	34362069	0.24%	213.81	-17.78%	153.37%
^NDX	10/18/1988	176	176.99	174.88	176.99	45631034	0.68%	213.81	-17.22%	154.05%
^NDX	10/19/1988	177.16	179.24	176.49	176.99	49158621	0.00%	213.81	-17.22%	154.05%
^NDX	10/20/1988	177.07	180.52	177.07	180.37	45751724	1.91%	213.81	-15.64%	155.96%
^NDX	10/21/1988	180.07	180.4	179.12	179.74	47834483	-0.35%	213.81	-15.93%	155.61%
^NDX	10/24/1988	179.79	180.22	178.2	178.41	37803448	-0.74%	213.81	-16.56%	154.87%
^NDX	10/25/1988	178.49	178.56	176.85	177.4	38506897	-0.57%	213.81	-17.03%	154.31%
^NDX	10/26/1988	177.31	177.45	175.46	176.35	38072414	-0.59%	213.81	-17.52%	153.71%
^NDX	10/27/1988	176.02	176.02	172.96	174.28	42296552	-1.17%	213.81	-18.49%	152.54%
^NDX	10/28/1988	174.28	175.18	174	174.88	36555172	0.34%	213.81	-18.21%	152.88%
^NDX	10/31/1988	174.87	175.03	173.15	174.78	33751724	-0.06%	213.81	-18.25%	152.83%
^NDX	11/1/1988	174.77	175.62	173.83	174.6	38051724	-0.10%	213.81	-18.34%	152.72%
^NDX	11/2/1988	174.6	174.6	172.71	174.01	41910345	-0.34%	213.81	-18.61%	152.39%
^NDX	11/3/1988	173.9	174.68	173.41	174.25	40393103	0.14%	213.81	-18.50%	152.52%
^NDX	11/4/1988	173.79	174.77	172.74	173.56	36420690	-0.40%	213.81	-18.83%	152.13%
^NDX	11/7/1988	173.46	173.46	171.05	171.34	34972414	-1.28%	213.81	-19.86%	150.85%
^NDX	11/8/1988	171.62	174.4	171.62	173.75	39051724	1.41%	213.81	-18.74%	152.26%
^NDX	11/9/1988	173.6	173.72	172.4	173.49	38068966	-0.15%	213.81	-18.86%	152.11%
^NDX	11/10/1988	173.51	174.08	172.55	173.27	36458621	-0.13%	213.81	-18.96%	151.98%
^NDX	11/11/1988	173.23	173.23	169.09	169.24	37820690	-2.33%	213.81	-20.85%	149.65%
^NDX	11/14/1988	169.41	169.98	167.85	168.96	34748276	-0.17%	213.81	-20.98%	149.49%
^NDX	11/15/1988	169.01	169.57	167.98	168.1	38579310	-0.51%	213.81	-21.38%	148.98%
^NDX	11/16/1988	168.41	168.5	165.18	165.52	44134483	-1.53%	213.81	-22.59%	147.44%
^NDX	11/17/1988	165.66	166.63	165.46	166.21	48327586	0.42%	213.81	-22.26%	147.86%
^NDX	11/18/1988	166.15	166.76	165.46	166.52	35600000	0.19%	213.81	-22.12%	148.05%
^NDX	11/21/1988	165.38	165.38	162.65	163.82	38596552	-1.62%	213.81	-23.38%	146.43%
^NDX	11/22/1988	163.9	164.72	163.27	164.35	40372414	0.32%	213.81	-23.13%	146.75%
^NDX	11/23/1988	164.47	167.49	164.47	167.19	35744828	1.73%	213.81	-21.80%	148.48%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/25/1988	167.07	167.07	165.12	165.72	17262069	-0.88%	213.81	-22.49%	147.60%
^NDX	11/28/1988	165.64	166.46	164.44	165.99	32344828	0.16%	213.81	-22.37%	147.76%
^NDX	11/29/1988	166.14	167.3	165.6	167.17	36144828	0.71%	213.81	-21.81%	148.47%
^NDX	11/30/1988	167.21	169.49	167.21	169.18	43220690	1.20%	213.81	-20.87%	149.67%
^NDX	12/1/1988	169.13	171.82	168.74	171.33	42506897	1.27%	213.81	-19.87%	150.95%
^NDX	12/2/1988	171.29	172.64	170.2	171.62	43110345	0.17%	213.81	-19.73%	151.11%
^NDX	12/5/1988	172.85	173.96	172.85	172.85	40920690	0.72%	213.81	-19.16%	151.83%
^NDX	12/6/1988	172.85	174.01	171.68	174.01	40020690	0.67%	213.81	-18.61%	152.50%
^NDX	12/7/1988	174.01	174.24	172.76	172.84	42234483	-0.67%	213.81	-19.16%	151.83%
^NDX	12/8/1988	172.84	172.9	171.26	171.88	37886207	-0.56%	213.81	-19.61%	151.27%
^NDX	12/9/1988	171.88	172.26	171.21	171.79	39158621	-0.05%	213.81	-19.65%	151.22%
^NDX	12/12/1988	171.79	172.62	170.85	171.11	34213793	-0.40%	213.81	-19.97%	150.83%
^NDX	12/13/1988	171.09	171.09	169.79	170.26	39358621	-0.50%	213.81	-20.37%	150.33%
^NDX	12/14/1988	170.26	171.54	170.06	170.87	40600000	0.36%	213.81	-20.08%	150.69%
^NDX	12/15/1988	171.01	172.19	171.01	171.62	38489655	0.44%	213.81	-19.73%	151.13%
^NDX	12/16/1988	171.62	174.24	171.55	174.01	45910345	1.39%	213.81	-18.61%	152.52%
^NDX	12/19/1988	174.01	175.68	173.76	175.39	45234483	0.79%	213.81	-17.97%	153.31%
^NDX	12/20/1988	175.39	176.82	174.94	175.07	47758621	-0.18%	213.81	-18.12%	153.13%
^NDX	12/21/1988	175.07	175.53	173.91	174.66	47382759	-0.23%	213.81	-18.31%	152.90%
^NDX	12/22/1988	174.66	175.12	173.87	174.76	52806897	0.06%	213.81	-18.26%	152.95%
^NDX	12/23/1988	174.76	175.94	174.72	175.61	26796552	0.49%	213.81	-17.87%	153.44%
^NDX	12/27/1988	175.61	176.43	174.92	175.22	27855172	-0.22%	213.81	-18.05%	153.22%
^NDX	12/28/1988	175.22	175.24	174.12	175.13	36258621	-0.05%	213.81	-18.09%	153.17%
^NDX	12/29/1988	175.13	176.99	175.01	176.68	41772414	0.89%	213.81	-17.37%	154.05%
^NDX	12/30/1988	176.68	177.86	176.57	177.41	47220690	0.41%	213.81	-17.02%	154.46%
^NDX	1/3/1989	177.4	177.4	172.95	174.62	32296552	-1.57%	213.81	-18.33%	152.89%
^NDX	1/4/1989	174.93	177.85	174.93	177.56	41817241	1.68%	213.81	-16.95%	154.58%
^NDX	1/5/1989	177.56	179.25	177.07	177.49	46565517	-0.04%	213.81	-16.99%	154.54%
^NDX	1/6/1989	177.49	178.51	177.28	177.52	42637931	0.02%	213.81	-16.97%	154.55%
^NDX	1/9/1989	177.52	178.57	176.9	177.65	37906897	0.07%	213.81	-16.91%	154.63%
^NDX	1/10/1989	177.65	177.76	176.36	177.07	39144828	-0.33%	213.81	-17.18%	154.30%
^NDX	1/11/1989	177.07	177.82	176.18	177.6	39920690	0.30%	213.81	-16.94%	154.60%
^NDX	1/12/1989	177.82	179.45	177.82	179	46700000	0.79%	213.81	-16.28%	155.39%
^NDX	1/13/1989	179	179.41	178.43	179.1	42365517	0.06%	213.81	-16.23%	155.44%
^NDX	1/16/1989	179.1	179.84	178.58	179.2	36262069	0.06%	213.81	-16.19%	155.50%
^NDX	1/17/1989	179.2	179.2	176.73	177.09	47503448	-1.18%	213.81	-17.17%	154.32%
^NDX	1/18/1989	177.09	179.06	176.35	178.65	48455172	0.88%	213.81	-16.44%	155.20%
^NDX	1/19/1989	178.65	181.62	178.65	180.57	55965517	1.07%	213.81	-15.55%	156.28%
^NDX	1/20/1989	180.57	181.32	179.24	180.32	52437931	-0.14%	213.81	-15.66%	156.14%
^NDX	1/23/1989	180.32	180.73	178.07	178.21	39317241	-1.17%	213.81	-16.65%	154.97%
^NDX	1/24/1989	178.21	180.55	177.9	180.18	45720690	1.11%	213.81	-15.73%	156.07%
^NDX	1/25/1989	180.18	181.88	180.18	181.56	41927586	0.77%	213.81	-15.08%	156.84%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/26/1989	181.56	184.11	180.76	183.99	48855172	1.34%	213.81	-13.95%	158.18%
^NDX	1/27/1989	183.99	184.59	182.26	183.54	60758621	-0.24%	213.81	-14.16%	157.93%
^NDX	1/30/1989	183.54	185.01	183.54	184.79	42737931	0.68%	213.81	-13.57%	158.61%
^NDX	1/31/1989	184.79	186.69	183.98	186.47	47258621	0.91%	213.81	-12.79%	159.52%
^NDX	2/1/1989	186.47	188.64	186.47	188.37	52720690	1.02%	213.81	-11.90%	160.54%
^NDX	2/2/1989	188.37	191.13	188.1	189.87	56479310	0.80%	213.81	-11.20%	161.34%
^NDX	2/3/1989	189.87	190.64	188.94	189.98	49431034	0.06%	213.81	-11.15%	161.40%
^NDX	2/6/1989	189.98	190.29	188.79	189.46	44237931	-0.27%	213.81	-11.39%	161.12%
^NDX	2/7/1989	189.46	192.99	189.22	192.05	54106897	1.37%	213.81	-10.18%	162.49%
^NDX	2/8/1989	192.05	192.63	189.88	190.05	52665517	-1.04%	213.81	-11.11%	161.45%
^NDX	2/9/1989	190.05	190.48	188.07	188.69	50579310	-0.72%	213.81	-11.75%	160.73%
^NDX	2/10/1989	188.69	188.69	185.45	185.71	45768966	-1.58%	213.81	-13.14%	159.15%
^NDX	2/13/1989	185.71	186.18	184.61	185.4	39479310	-0.17%	213.81	-13.29%	158.99%
^NDX	2/14/1989	185.4	186.93	185.21	185.63	45820690	0.12%	213.81	-13.18%	159.11%
^NDX	2/15/1989	185.63	187.43	185.45	187.41	42475862	0.96%	213.81	-12.35%	160.07%
^NDX	2/16/1989	187.41	188.35	187.26	187.82	51465517	0.22%	213.81	-12.16%	160.29%
^NDX	2/17/1989	187.82	189.44	187.6	188.51	39362069	0.37%	213.81	-11.83%	160.66%
^NDX	2/21/1989	188.51	188.86	187.32	188.17	39734483	-0.18%	213.81	-11.99%	160.48%
^NDX	2/22/1989	188.17	188.17	184.68	185.76	44662069	-1.28%	213.81	-13.12%	159.20%
^NDX	2/23/1989	185.76	186.76	184.33	186.47	40296552	0.38%	213.81	-12.79%	159.58%
^NDX	2/24/1989	186.47	186.79	184.35	184.59	42382759	-1.01%	213.81	-13.67%	158.57%
^NDX	2/27/1989	184.59	184.63	183.24	183.82	37724138	-0.42%	213.81	-14.03%	158.15%
^NDX	2/28/1989	183.82	185.04	183.23	183.79	42141379	-0.02%	213.81	-14.04%	158.14%
^NDX	3/1/1989	183.79	185.46	183.34	183.6	44389655	-0.10%	213.81	-14.13%	158.03%
^NDX	3/2/1989	183.6	185.54	183.6	185.46	44651724	1.01%	213.81	-13.26%	159.05%
^NDX	3/3/1989	185.46	186.16	184.93	185.82	46893103	0.19%	213.81	-13.09%	159.24%
^NDX	3/6/1989	185.82	187.58	185.82	187.51	42141379	0.91%	213.81	-12.30%	160.15%
^NDX	3/7/1989	187.51	187.53	185.64	186.7	46872414	-0.43%	213.81	-12.68%	159.72%
^NDX	3/8/1989	186.7	187.68	185.93	186.26	51772414	-0.24%	213.81	-12.89%	159.48%
^NDX	3/9/1989	186.26	186.41	185.1	185.35	48986207	-0.49%	213.81	-13.31%	158.99%
^NDX	3/10/1989	185.35	185.66	184.18	184.99	45989655	-0.19%	213.81	-13.48%	158.80%
^NDX	3/13/1989	184.99	186.39	184.57	185.88	40820690	0.48%	213.81	-13.06%	159.28%
^NDX	3/14/1989	185.88	186.54	185.02	185.35	47451724	-0.29%	213.81	-13.31%	158.99%
^NDX	3/15/1989	185.35	186.49	185.07	185.37	48700000	0.01%	213.81	-13.30%	159.01%
^NDX	3/16/1989	185.37	187.42	185.13	187.13	51958621	0.95%	213.81	-12.48%	159.95%
^NDX	3/17/1989	187.13	187.13	181.79	182.01	48051724	-2.74%	213.81	-14.87%	157.22%
^NDX	3/20/1989	182.01	182.01	178.96	179.88	41324138	-1.17%	213.81	-15.87%	156.05%
^NDX	3/21/1989	179.88	182.24	179.88	182.04	42665517	1.20%	213.81	-14.86%	157.25%
^NDX	3/22/1989	182.04	182.04	180.2	180.59	47027586	-0.80%	213.81	-15.54%	156.45%
^NDX	3/23/1989	180.59	181.65	180.02	181.04	51441379	0.25%	213.81	-15.33%	156.70%
^NDX	3/27/1989	181.04	181.79	180.36	181.15	34082759	0.06%	213.81	-15.28%	156.76%
^NDX	3/28/1989	181.15	182.57	181.15	182.01	38810345	0.47%	213.81	-14.87%	157.24%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/29/1989	182.01	183.34	181.66	183.34	42400000	0.73%	213.81	-14.25%	157.97%
^NDX	3/30/1989	183.34	184.46	182.32	184.37	39865517	0.56%	213.81	-13.77%	158.53%
^NDX	3/31/1989	184.37	186.18	184.37	185.87	43106897	0.81%	213.81	-13.07%	159.34%
^NDX	4/3/1989	185.87	186.79	185.66	185.83	42251724	-0.02%	213.81	-13.09%	159.32%
^NDX	4/4/1989	185.83	185.91	184.45	185.54	48134483	-0.16%	213.81	-13.22%	159.17%
^NDX	4/5/1989	185.54	186.24	184.99	186.09	41637931	0.30%	213.81	-12.96%	159.46%
^NDX	4/6/1989	186.09	186.22	185.01	186.2	39324138	0.06%	213.81	-12.91%	159.52%
^NDX	4/7/1989	186.2	188.6	186.13	188.4	46062069	1.18%	213.81	-11.88%	160.70%
^NDX	4/10/1989	188.4	189.43	188.31	189.27	37875862	0.46%	213.81	-11.48%	161.16%
^NDX	4/11/1989	189.27	191.52	189.27	190.91	45955172	0.87%	213.81	-10.71%	162.03%
^NDX	4/12/1989	190.91	193.6	190.91	192.53	55620690	0.85%	213.81	-9.95%	162.88%
^NDX	4/13/1989	192.53	193.45	191.15	191.83	49306897	-0.36%	213.81	-10.28%	162.52%
^NDX	4/14/1989	191.83	194.71	191.82	194.63	49879310	1.46%	213.81	-8.97%	163.98%
^NDX	4/17/1989	194.63	195.12	194.08	194.59	39731034	-0.02%	213.81	-8.99%	163.96%
^NDX	4/18/1989	194.59	197.27	194.59	196.83	52924138	1.15%	213.81	-7.94%	165.11%
^NDX	4/19/1989	196.83	198.72	196.73	198.07	53451724	0.63%	213.81	-7.36%	165.74%
^NDX	4/20/1989	198.07	198.49	195.8	197.65	48631034	-0.21%	213.81	-7.56%	165.52%
^NDX	4/21/1989	197.65	199.05	197.4	198.86	51541379	0.61%	213.81	-6.99%	166.14%
^NDX	4/24/1989	198.86	198.86	197.85	198.32	33851724	-0.27%	213.81	-7.24%	165.86%
^NDX	4/25/1989	198.32	199.3	196.82	197.24	42637931	-0.54%	213.81	-7.75%	165.32%
^NDX	4/26/1989	197.24	197.76	196.68	197.25	47124138	0.01%	213.81	-7.75%	165.33%
^NDX	4/27/1989	197.25	199.81	197.14	199.57	47382759	1.18%	213.81	-6.66%	166.50%
^NDX	4/28/1989	199.57	200.49	198.81	200.47	44565517	0.45%	213.81	-6.24%	166.95%
^NDX	5/1/1989	200.47	201.1	199.15	200.75	40248276	0.14%	213.81	-6.11%	167.09%
^NDX	5/2/1989	200.75	201.63	200.15	200.74	48613793	0.00%	213.81	-6.11%	167.09%
^NDX	5/3/1989	200.74	202.04	200.6	201.59	49134483	0.42%	213.81	-5.72%	167.51%
^NDX	5/4/1989	201.59	202.99	201.41	202.1	50475862	0.25%	213.81	-5.48%	167.76%
^NDX	5/5/1989	202.1	205.26	202.1	203.44	53817241	0.66%	213.81	-4.85%	168.43%
^NDX	5/8/1989	203.44	203.96	201.85	203.04	44493103	-0.20%	213.81	-5.04%	168.23%
^NDX	5/9/1989	203.04	204.05	201.81	202.68	46775862	-0.18%	213.81	-5.21%	168.05%
^NDX	5/10/1989	202.68	203.54	202.38	203.01	44710345	0.16%	213.81	-5.05%	168.22%
^NDX	5/11/1989	203.01	204.04	202.77	203.51	49996552	0.25%	213.81	-4.82%	168.46%
^NDX	5/12/1989	203.51	207.18	203.51	207.15	57365517	1.79%	213.81	-3.11%	170.25%
^NDX	5/15/1989	207.15	209.16	207	208.9	46089655	0.84%	213.81	-2.30%	171.10%
^NDX	5/16/1989	208.9	209.13	207.44	208.26	49468966	-0.31%	213.81	-2.60%	170.79%
^NDX	5/17/1989	208.26	211.29	208.26	210.73	58617241	1.19%	213.81	-1.44%	171.97%
^NDX	5/18/1989	210.73	211.48	210.2	211.06	56362069	0.16%	213.81	-1.29%	172.13%
^NDX	5/19/1989	211.06	213.13	211.06	212.61	62744828	0.73%	213.81	-0.56%	172.87%
^NDX	5/22/1989	212.61	213.7	211.46	212.37	42968966	-0.11%	213.81	-0.67%	172.75%
^NDX	5/23/1989	212.37	212.44	210.54	210.62	48606897	-0.82%	213.81	-1.49%	171.93%
^NDX	5/24/1989	210.62	212.07	209.71	211.99	42193103	0.65%	213.81	-0.85%	172.58%
^NDX	5/25/1989	211.99	213.77	211.88	212.84	44537931	0.40%	213.81	-0.45%	172.98%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/26/1989	212.84	214.46	212.63	214.43	40341379	0.75%	214.43	0.00%	173.73%
^NDX	5/30/1989	214.43	215.18	212.38	213.59	40044828	-0.39%	214.43	-0.39%	173.34%
^NDX	5/31/1989	213.59	215.07	213.04	214.54	42693103	0.44%	214.54	0.00%	173.78%
^NDX	6/1/1989	214.54	216.2	214.04	215.59	46851724	0.49%	215.59	0.00%	174.27%
^NDX	6/2/1989	215.59	218.11	215.28	217.79	56482759	1.02%	217.79	0.00%	175.29%
^NDX	6/5/1989	217.79	218.15	213.19	213.4	47493103	-2.02%	217.79	-2.02%	173.27%
^NDX	6/6/1989	213.4	215.05	212.82	214.4	49224138	0.47%	217.79	-1.56%	173.74%
^NDX	6/7/1989	214.4	220.18	214.4	219.88	55248276	2.56%	219.88	0.00%	176.30%
^NDX	6/8/1989	219.88	220.81	219.15	219.39	53779310	-0.22%	219.88	-0.22%	176.08%
^NDX	6/9/1989	219.39	219.46	217.86	218.79	48427586	-0.27%	219.88	-0.50%	175.80%
^NDX	6/12/1989	218.79	218.79	216.86	218.6	43296552	-0.09%	219.88	-0.58%	175.72%
^NDX	6/13/1989	218.6	218.6	215.27	216.54	50672414	-0.94%	219.88	-1.52%	174.77%
^NDX	6/14/1989	216.54	217.73	215.75	216.66	45386207	0.06%	219.88	-1.46%	174.83%
^NDX	6/15/1989	216.66	216.7	212.65	213.09	47413793	-1.65%	219.88	-3.09%	173.18%
^NDX	6/16/1989	213.09	213.09	211.06	212.82	45555172	-0.13%	219.88	-3.21%	173.05%
^NDX	6/19/1989	212.82	213.15	210.53	212.29	37789655	-0.25%	219.88	-3.45%	172.81%
^NDX	6/20/1989	212.29	213.11	210.98	211.04	47265517	-0.59%	219.88	-4.02%	172.22%
^NDX	6/21/1989	211.04	212.51	210.39	210.91	47034483	-0.06%	219.88	-4.08%	172.16%
^NDX	6/22/1989	210.91	212.45	210.65	212.22	45789655	0.62%	219.88	-3.48%	172.78%
^NDX	6/23/1989	212.22	214.44	212.22	214.26	52810345	0.96%	219.88	-2.56%	173.74%
^NDX	6/26/1989	214.26	215.53	213.57	213.62	37775862	-0.30%	219.88	-2.85%	173.44%
^NDX	6/27/1989	213.62	215.09	213.62	213.93	41041379	0.15%	219.88	-2.71%	173.58%
^NDX	6/28/1989	213.93	213.93	209.99	211.07	43962069	-1.34%	219.88	-4.01%	172.25%
^NDX	6/29/1989	211.07	211.07	205.95	206.77	48975862	-2.04%	219.88	-5.96%	170.21%
^NDX	6/30/1989	206.77	206.99	201.99	204.59	47275862	-1.05%	219.88	-6.95%	169.16%
^NDX	7/3/1989	204.59	205.66	203.61	205.46	18344828	0.43%	219.88	-6.56%	169.58%
^NDX	7/5/1989	205.46	206.79	204.6	206.37	32593103	0.44%	219.88	-6.14%	170.02%
^NDX	7/6/1989	206.37	207.67	206.37	207.67	40706897	0.63%	219.88	-5.55%	170.65%
^NDX	7/7/1989	207.67	210.22	207.47	209.58	41486207	0.92%	219.88	-4.68%	171.57%
^NDX	7/10/1989	209.58	210.03	208.7	209.33	38875862	-0.12%	219.88	-4.80%	171.45%
^NDX	7/11/1989	209.33	211.13	209.33	209.94	49013793	0.29%	219.88	-4.52%	171.75%
^NDX	7/12/1989	209.94	211.18	209.36	210.87	50779310	0.44%	219.88	-4.10%	172.19%
^NDX	7/13/1989	210.87	212.25	210.22	211.48	44865517	0.29%	219.88	-3.82%	172.48%
^NDX	7/14/1989	211.48	212.9	210.54	212.87	44431034	0.66%	219.88	-3.19%	173.14%
^NDX	7/17/1989	212.87	214.15	212.1	213.74	37203448	0.41%	219.88	-2.79%	173.54%
^NDX	7/18/1989	213.74	213.74	210.99	211.38	45475862	-1.10%	219.88	-3.87%	172.44%
^NDX	7/19/1989	211.38	213.62	211.38	213.61	55131034	1.05%	219.88	-2.85%	173.49%
^NDX	7/20/1989	213.61	214.19	211.01	211.1	57455172	-1.18%	219.88	-3.99%	172.32%
^NDX	7/21/1989	211.1	211.62	209.88	210.87	49917241	-0.11%	219.88	-4.10%	172.21%
^NDX	7/24/1989	210.87	210.87	208.05	208.12	37262069	-1.30%	219.88	-5.35%	170.91%
^NDX	7/25/1989	208.12	210.61	207.59	208.01	44017241	-0.05%	219.88	-5.40%	170.85%
^NDX	7/26/1989	208.01	209.9	207.52	209.9	42920690	0.91%	219.88	-4.54%	171.76%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/27/1989	209.9	213.02	209.9	212.76	48362069	1.36%	219.88	-3.24%	173.12%
^NDX	7/28/1989	212.76	213.36	212.07	213.15	44448276	0.18%	219.88	-3.06%	173.31%
^NDX	7/31/1989	213.15	214.34	212.08	214.27	38586207	0.53%	219.88	-2.55%	173.83%
^NDX	8/1/1989	214.27	215.49	212.51	212.84	47200000	-0.67%	219.88	-3.20%	173.17%
^NDX	8/2/1989	212.84	212.94	211.63	212.84	44889655	0.00%	219.88	-3.20%	173.17%
^NDX	8/3/1989	212.84	214.95	212.84	214.56	50348276	0.81%	219.88	-2.42%	173.97%
^NDX	8/4/1989	214.56	215.73	213.23	215.14	46093103	0.27%	219.88	-2.16%	174.24%
^NDX	8/7/1989	215.14	219.02	215.14	218.76	46637931	1.68%	219.88	-0.51%	175.93%
^NDX	8/8/1989	218.76	220.09	217.85	219.73	55265517	0.44%	219.88	-0.07%	176.37%
^NDX	8/9/1989	219.73	220.41	217.74	217.85	53686207	-0.86%	219.88	-0.92%	175.52%
^NDX	8/10/1989	217.85	218.16	216.02	217.42	46355172	-0.20%	219.88	-1.12%	175.32%
^NDX	8/11/1989	217.42	219.41	215.69	216.3	48020690	-0.52%	219.88	-1.63%	174.80%
^NDX	8/14/1989	216.3	216.3	214.55	214.81	49882759	-0.69%	219.88	-2.31%	174.11%
^NDX	8/15/1989	214.81	215.88	214.58	215.87	46031034	0.49%	219.88	-1.82%	174.61%
^NDX	8/16/1989	215.87	216.78	214.37	214.87	44568966	-0.46%	219.88	-2.28%	174.14%
^NDX	8/17/1989	214.87	216.24	214.34	216.15	47006897	0.60%	219.88	-1.70%	174.74%
^NDX	8/18/1989	216.15	217.19	215.96	216.72	46386207	0.26%	219.88	-1.44%	175.00%
^NDX	8/21/1989	216.72	217.24	214.13	214.18	37455172	-1.17%	219.88	-2.59%	173.83%
^NDX	8/22/1989	214.18	215.4	213.34	215.38	41044828	0.56%	219.88	-2.05%	174.39%
^NDX	8/23/1989	215.38	217.83	215.38	217.49	48168966	0.98%	219.88	-1.09%	175.37%
^NDX	8/24/1989	217.49	220.56	217.49	220.4	49934483	1.34%	220.4	0.00%	176.71%
^NDX	8/25/1989	220.4	221.42	220.08	220.82	43700000	0.19%	220.82	0.00%	176.90%
^NDX	8/28/1989	220.82	221.51	219.52	221.46	34565517	0.29%	221.46	0.00%	177.19%
^NDX	8/29/1989	221.46	222.1	219.73	220.3	44348276	-0.52%	221.46	-0.52%	176.67%
^NDX	8/30/1989	220.3	221.91	220.3	221.4	41965517	0.50%	221.46	-0.03%	177.17%
^NDX	8/31/1989	221.4	222.15	221.38	222.01	40606897	0.28%	222.01	0.00%	177.44%
^NDX	9/1/1989	222.01	223.95	222.01	223.51	39124138	0.68%	223.51	0.00%	178.12%
^NDX	9/5/1989	223.51	224.88	223.49	223.58	41772414	0.03%	223.58	0.00%	178.15%
^NDX	9/6/1989	223.58	223.58	220.33	221.67	47044828	-0.85%	223.58	-0.85%	177.29%
^NDX	9/7/1989	221.67	223.07	221.08	221.2	46206897	-0.21%	223.58	-1.06%	177.08%
^NDX	9/8/1989	221.2	222.91	219.79	222.65	44848276	0.66%	223.58	-0.42%	177.74%
^NDX	9/11/1989	222.65	223.71	221.83	222.96	39134483	0.14%	223.58	-0.28%	177.88%
^NDX	9/12/1989	222.96	224.93	222.96	224.32	52089655	0.61%	224.32	0.00%	178.49%
^NDX	9/13/1989	224.32	227.32	224.32	224.62	55151724	0.13%	224.62	0.00%	178.62%
^NDX	9/14/1989	224.62	224.79	222.39	222.41	48975862	-0.98%	224.62	-0.98%	177.64%
^NDX	9/15/1989	222.41	223.91	221.39	221.96	45144828	-0.20%	224.62	-1.18%	177.43%
^NDX	9/18/1989	221.96	222.01	220.62	221.75	36224138	-0.09%	224.62	-1.28%	177.34%
^NDX	9/19/1989	221.75	222.68	221.46	221.93	47141379	0.08%	224.62	-1.20%	177.42%
^NDX	9/20/1989	221.93	222.76	221.4	222.3	47258621	0.17%	224.62	-1.03%	177.59%
^NDX	9/21/1989	222.3	224.43	222.18	222.65	47800000	0.16%	224.62	-0.88%	177.74%
^NDX	9/22/1989	222.65	224.21	222.24	223.89	51341379	0.56%	224.62	-0.32%	178.30%
^NDX	9/25/1989	223.89	224.98	223.12	223.89	37272414	0.00%	224.62	-0.32%	178.30%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/26/1989	223.89	224.77	223.44	223.87	42544828	-0.01%	224.62	-0.33%	178.29%
^NDX	9/27/1989	223.87	223.87	220.98	223.8	42475862	-0.03%	224.62	-0.37%	178.26%
^NDX	9/28/1989	223.8	226.25	223.8	226.25	45906897	1.09%	226.25	0.00%	179.36%
^NDX	9/29/1989	226.25	227.63	225.8	226.39	47027586	0.06%	226.39	0.00%	179.42%
^NDX	10/2/1989	226.41	228.12	225.64	228.11	37568966	0.76%	228.11	0.00%	180.18%
^NDX	10/3/1989	228.11	229.04	227.85	228.74	52137931	0.28%	228.74	0.00%	180.45%
^NDX	10/4/1989	228.74	231.38	228.74	230.9	56675862	0.94%	230.9	0.00%	181.40%
^NDX	10/5/1989	230.9	232.85	229.77	231.74	52100000	0.36%	231.74	0.00%	181.76%
^NDX	10/6/1989	231.74	234.88	231.74	234.4	53789655	1.15%	234.4	0.00%	182.91%
^NDX	10/9/1989	234.4	236.98	233.21	236.79	29058621	1.02%	236.79	0.00%	183.93%
^NDX	10/10/1989	236.79	238.85	234.98	236.09	47227586	-0.30%	236.79	-0.30%	183.63%
^NDX	10/11/1989	236.09	236.09	233.57	235.09	45865517	-0.42%	236.79	-0.72%	183.21%
^NDX	10/12/1989	235.09	236	234.35	234.54	45158621	-0.23%	236.79	-0.95%	182.98%
^NDX	10/13/1989	234.54	235.53	224.51	224.66	57831034	-4.21%	236.79	-5.12%	178.76%
^NDX	10/16/1989	224.66	225.03	213.6	224.95	83737931	0.13%	236.79	-5.00%	178.89%
^NDX	10/17/1989	224.95	225.87	220.43	224.24	55679310	-0.32%	236.79	-5.30%	178.58%
^NDX	10/18/1989	224.24	226.57	222.49	226.52	50913793	1.02%	236.79	-4.34%	179.59%
^NDX	10/19/1989	226.52	231.86	226.52	231.53	59813793	2.21%	236.79	-2.22%	181.81%
^NDX	10/20/1989	231.53	231.65	229.22	231.05	54537931	-0.21%	236.79	-2.42%	181.60%
^NDX	10/23/1989	231.05	231.65	228.21	228.76	40406897	-0.99%	236.79	-3.39%	180.61%
^NDX	10/24/1989	228.76	228.76	223.26	226.18	52579310	-1.13%	236.79	-4.48%	179.48%
^NDX	10/25/1989	226.18	228.11	225.93	226.12	45558621	-0.03%	236.79	-4.51%	179.45%
^NDX	10/26/1989	226.12	226.12	221.99	222.05	44389655	-1.80%	236.79	-6.22%	177.65%
^NDX	10/27/1989	222.05	222.68	217.21	218.84	45789655	-1.45%	236.79	-7.58%	176.21%
^NDX	10/30/1989	218.84	220.53	217.76	219.07	34851724	0.11%	236.79	-7.48%	176.31%
^NDX	10/31/1989	219.07	223.12	219.07	222.62	44144828	1.62%	236.79	-5.98%	177.93%
^NDX	11/1/1989	222.62	224.1	222.01	223.31	40903448	0.31%	236.79	-5.69%	178.24%
^NDX	11/2/1989	223.31	223.31	218.39	219.45	46896552	-1.73%	236.79	-7.32%	176.51%
^NDX	11/3/1989	219.45	220.71	218.62	219.05	38093103	-0.18%	236.79	-7.49%	176.33%
^NDX	11/6/1989	219.05	219.26	215.13	215.18	38303448	-1.77%	236.79	-9.13%	174.57%
^NDX	11/7/1989	215.18	217.99	214.65	217.65	45017241	1.15%	236.79	-8.08%	175.71%
^NDX	11/8/1989	217.65	221.73	217.65	220.37	47551724	1.25%	236.79	-6.93%	176.96%
^NDX	11/9/1989	220.37	221.24	219.73	220.65	43720690	0.13%	236.79	-6.82%	177.09%
^NDX	11/10/1989	220.65	223.2	220.65	222.53	37603448	0.85%	236.79	-6.02%	177.94%
^NDX	11/13/1989	222.53	223.55	221.47	222.76	37655172	0.10%	236.79	-5.93%	178.05%
^NDX	11/14/1989	222.76	223.08	220.25	221.37	42679310	-0.62%	236.79	-6.51%	177.42%
^NDX	11/15/1989	221.37	222.55	219.62	222.35	45865517	0.44%	236.79	-6.10%	177.86%
^NDX	11/16/1989	222.35	222.82	220.68	221.7	50565517	-0.29%	236.79	-6.37%	177.57%
^NDX	11/17/1989	221.7	223.23	221.3	222.63	41858621	0.42%	236.79	-5.98%	177.99%
^NDX	11/20/1989	222.63	223.92	221.07	223.41	39627586	0.35%	236.79	-5.65%	178.34%
^NDX	11/21/1989	223.41	224	221.73	222.76	42837931	-0.29%	236.79	-5.93%	178.05%
^NDX	11/22/1989	222.76	224.34	222.43	223.62	48196552	0.39%	236.79	-5.56%	178.44%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/24/1989	223.63	225.04	223.63	224.84	18506897	0.55%	236.79	-5.05%	178.98%
^NDX	11/27/1989	224.84	225.76	223.45	223.65	37303448	-0.53%	236.79	-5.55%	178.45%
^NDX	11/28/1989	223.65	224.35	222.88	223.59	43220690	-0.03%	236.79	-5.57%	178.43%
^NDX	11/29/1989	223.59	223.59	222.1	223.49	42072414	-0.04%	236.79	-5.62%	178.38%
^NDX	11/30/1989	223.49	224.98	222.5	224.45	44689655	0.43%	236.79	-5.21%	178.81%
^NDX	12/1/1989	224.45	226.4	224.45	225.32	47748276	0.39%	236.79	-4.84%	179.20%
^NDX	12/4/1989	225.32	226.91	224.33	226.72	39234483	0.62%	236.79	-4.25%	179.82%
^NDX	12/5/1989	226.72	227.85	226.46	227.3	45524138	0.26%	236.79	-4.01%	180.08%
^NDX	12/6/1989	227.3	227.65	224.11	224.15	49637931	-1.39%	236.79	-5.34%	178.69%
^NDX	12/7/1989	224.15	225.38	223.77	224.76	49648276	0.27%	236.79	-5.08%	178.96%
^NDX	12/8/1989	224.76	225.6	223.57	224.02	44186207	-0.33%	236.79	-5.39%	178.63%
^NDX	12/11/1989	224.02	224.02	219.15	220.26	45996552	-1.68%	236.79	-6.98%	176.95%
^NDX	12/12/1989	220.26	220.48	217.31	217.8	51910345	-1.12%	236.79	-8.02%	175.84%
^NDX	12/13/1989	217.8	219.13	217.32	217.91	63675862	0.05%	236.79	-7.97%	175.89%
^NDX	12/14/1989	217.91	217.91	215.01	216.35	49744828	-0.72%	236.79	-8.63%	175.17%
^NDX	12/15/1989	216.35	217.46	212.63	214.14	49789655	-1.02%	236.79	-9.57%	174.15%
^NDX	12/18/1989	214.14	215.44	209.93	210.85	50586207	-1.54%	236.79	-10.95%	172.61%
^NDX	12/19/1989	210.85	211.71	208.68	211.18	56424138	0.16%	236.79	-10.82%	172.77%
^NDX	12/20/1989	211.18	213.24	210.93	213.24	52562069	0.98%	236.79	-9.95%	173.75%
^NDX	12/21/1989	213.24	216.37	213.24	216.23	56648276	1.40%	236.79	-8.68%	175.15%
^NDX	12/22/1989	216.23	219.21	216.23	217.62	38010345	0.64%	236.79	-8.10%	175.79%
^NDX	12/26/1989	217.62	218.71	217.19	217.62	25686207	0.00%	236.79	-8.10%	175.79%
^NDX	12/27/1989	217.62	221.57	217.62	221.57	39762069	1.82%	236.79	-6.43%	177.61%
^NDX	12/28/1989	221.57	221.68	220.36	221.58	44472414	0.00%	236.79	-6.42%	177.61%
^NDX	12/29/1989	221.58	223.86	221.55	223.84	56589655	1.02%	236.79	-5.47%	178.63%
^NDX	1/2/1990	223.84	227.73	220.43	227.73	38179310	1.74%	236.79	-3.83%	180.37%
^NDX	1/3/1990	227.73	228.94	226.1	226.1	52641379	-0.72%	236.79	-4.51%	179.65%
^NDX	1/4/1990	226.1	226.18	222.71	224.71	51017241	-0.61%	236.79	-5.10%	179.04%
^NDX	1/5/1990	224.71	224.79	222.89	223.14	47320690	-0.70%	236.79	-5.76%	178.34%
^NDX	1/8/1990	223.14	223.58	221.64	223.54	39827586	0.18%	236.79	-5.60%	178.52%
^NDX	1/9/1990	223.54	224.33	221.08	221.18	45906897	-1.06%	236.79	-6.59%	177.46%
^NDX	1/10/1990	221.18	221.18	216.46	216.55	49617241	-2.09%	236.79	-8.55%	175.37%
^NDX	1/11/1990	216.55	218.22	213.51	213.51	45862069	-1.40%	236.79	-9.83%	173.97%
^NDX	1/12/1990	213.51	213.51	208.4	208.79	49482759	-2.21%	236.79	-11.82%	171.75%
^NDX	1/15/1990	208.79	209.34	207.29	207.62	37262069	-0.56%	236.79	-12.32%	171.19%
^NDX	1/16/1990	207.62	212	204.76	211.91	50893103	2.07%	236.79	-10.51%	173.26%
^NDX	1/17/1990	211.91	213.9	210.45	210.6	47982759	-0.62%	236.79	-11.06%	172.64%
^NDX	1/18/1990	210.6	210.62	208.31	210.57	47010345	-0.01%	236.79	-11.07%	172.63%
^NDX	1/19/1990	210.57	214.89	210.57	213.91	52472414	1.59%	236.79	-9.66%	174.21%
^NDX	1/22/1990	213.91	213.91	207.88	208.06	44996552	-2.73%	236.79	-12.13%	171.48%
^NDX	1/23/1990	208.06	209.99	206.07	207.48	48772414	-0.28%	236.79	-12.38%	171.20%
^NDX	1/24/1990	207.48	209.75	205.75	206.74	56355172	-0.36%	236.79	-12.69%	170.84%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/25/1990	206.74	209.83	205.47	205.77	45000000	-0.47%	236.79	-13.10%	170.38%
^NDX	1/26/1990	205.77	206.75	201.24	203.24	47013793	-1.23%	236.79	-14.17%	169.15%
^NDX	1/29/1990	203.24	204.82	200.12	202.05	40893103	-0.59%	236.79	-14.67%	168.56%
^NDX	1/30/1990	202.05	202.05	196.68	197.65	55227586	-2.18%	236.79	-16.53%	166.38%
^NDX	1/31/1990	197.65	201.96	197.65	201.94	51034483	2.17%	236.79	-14.72%	168.55%
^NDX	2/1/1990	201.94	203.04	200.52	203.04	46713793	0.54%	236.79	-14.25%	169.10%
^NDX	2/2/1990	203.04	206.76	202.69	205.62	46558621	1.27%	236.79	-13.16%	170.37%
^NDX	2/5/1990	205.62	206.84	205.07	206.49	37362069	0.42%	236.79	-12.80%	170.79%
^NDX	2/6/1990	206.49	206.71	203.77	205.07	41275862	-0.69%	236.79	-13.40%	170.10%
^NDX	2/7/1990	205.07	207.2	202.91	206.8	51482759	0.84%	236.79	-12.67%	170.95%
^NDX	2/8/1990	206.8	209.58	206.8	207.24	48286207	0.21%	236.79	-12.48%	171.16%
^NDX	2/9/1990	207.24	208.74	206.92	208.49	43217241	0.60%	236.79	-11.95%	171.76%
^NDX	2/12/1990	208.49	208.52	205.95	206.88	38975862	-0.77%	236.79	-12.63%	170.99%
^NDX	2/13/1990	206.88	207.99	205.35	207.2	43872414	0.15%	236.79	-12.50%	171.15%
^NDX	2/14/1990	207.2	208.54	206.99	208.06	48117241	0.42%	236.79	-12.13%	171.56%
^NDX	2/15/1990	208.06	210.1	206.87	209.93	52544828	0.90%	236.79	-11.34%	172.46%
^NDX	2/16/1990	209.93	210.43	208.31	208.35	41455172	-0.75%	236.79	-12.01%	171.71%
^NDX	2/20/1990	208.35	208.35	203.35	205.07	37337931	-1.57%	236.79	-13.40%	170.13%
^NDX	2/21/1990	205.07	205.44	201.82	204.75	41413793	-0.16%	236.79	-13.53%	169.98%
^NDX	2/22/1990	204.75	206.85	203.98	204.19	46506897	-0.27%	236.79	-13.77%	169.70%
^NDX	2/23/1990	204.19	204.19	200.4	201.79	40420690	-1.18%	236.79	-14.78%	168.53%
^NDX	2/26/1990	201.79	204.68	201.4	204.62	39517241	1.40%	236.79	-13.59%	169.93%
^NDX	2/27/1990	204.65	206.71	204.65	205.79	45120690	0.57%	236.79	-13.09%	170.50%
^NDX	2/28/1990	205.79	208.59	205.6	207.91	44620690	1.03%	236.79	-12.20%	171.53%
^NDX	3/1/1990	207.91	210.02	206.52	209.1	46289655	0.57%	236.79	-11.69%	172.10%
^NDX	3/2/1990	209.1	211.54	208.9	211.54	45644828	1.17%	236.79	-10.66%	173.27%
^NDX	3/5/1990	211.54	212.08	209.35	210.39	38275862	-0.54%	236.79	-11.15%	172.73%
^NDX	3/6/1990	210.39	212.51	207.67	210.96	47982759	0.27%	236.79	-10.91%	173.00%
^NDX	3/7/1990	210.96	211.87	209.81	210.15	57775862	-0.38%	236.79	-11.25%	172.61%
^NDX	3/8/1990	210.15	213.57	209.61	213.11	50251724	1.41%	236.79	-10.00%	174.02%
^NDX	3/9/1990	213.11	214.13	212.48	213.82	46593103	0.33%	236.79	-9.70%	174.36%
^NDX	3/12/1990	213.82	213.83	211.92	213.52	35806897	-0.14%	236.79	-9.83%	174.22%
^NDX	3/13/1990	213.52	214.02	211.49	211.51	42627586	-0.94%	236.79	-10.68%	173.27%
^NDX	3/14/1990	211.51	212.85	210.71	212.27	42131034	0.36%	236.79	-10.36%	173.63%
^NDX	3/15/1990	212.3	214.13	212.1	213.48	44372414	0.57%	236.79	-9.84%	174.20%
^NDX	3/16/1990	214.08	218.8	214.08	217.96	60703448	2.10%	236.79	-7.95%	176.30%
^NDX	3/19/1990	217.96	220.13	215.96	219.87	44620690	0.88%	236.79	-7.15%	177.18%
^NDX	3/20/1990	219.87	220.1	216.25	216.93	49731034	-1.34%	236.79	-8.39%	175.84%
^NDX	3/21/1990	216.93	217.82	215.7	215.85	45200000	-0.50%	236.79	-8.84%	175.34%
^NDX	3/22/1990	215.85	216.26	211.23	212.54	50420690	-1.53%	236.79	-10.24%	173.81%
^NDX	3/23/1990	212.54	215.38	212.54	214.49	45082759	0.92%	236.79	-9.42%	174.73%
^NDX	3/26/1990	214.49	217.27	214.49	216.43	33200000	0.90%	236.79	-8.60%	175.63%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/27/1990	216.43	217.95	214.97	217.47	36865517	0.48%	236.79	-8.16%	176.11%
^NDX	3/28/1990	217.47	217.47	213.22	214.23	45606897	-1.49%	236.79	-9.53%	174.62%
^NDX	3/29/1990	214.23	214.61	212.37	213.11	42824138	-0.52%	236.79	-10.00%	174.10%
^NDX	3/30/1990	213.11	214.26	211.71	213.15	43665517	0.02%	236.79	-9.98%	174.12%
^NDX	4/2/1990	213.15	213.15	209.9	212.67	38406897	-0.23%	236.79	-10.19%	173.89%
^NDX	4/3/1990	212.67	216.81	212.67	216.81	46465517	1.95%	236.79	-8.44%	175.84%
^NDX	4/4/1990	216.81	217.73	214.58	215.48	47717241	-0.61%	236.79	-9.00%	175.23%
^NDX	4/5/1990	215.48	216.05	213.87	214.06	46289655	-0.66%	236.79	-9.60%	174.57%
^NDX	4/6/1990	214.06	214.7	212.01	212.48	47093103	-0.74%	236.79	-10.27%	173.83%
^NDX	4/9/1990	212.48	213.15	211.27	212.12	38748276	-0.17%	236.79	-10.42%	173.66%
^NDX	4/10/1990	212.12	214.04	211.95	213.23	44655172	0.52%	236.79	-9.95%	174.18%
^NDX	4/11/1990	213.23	215.6	213.23	214.52	46144828	0.60%	236.79	-9.40%	174.79%
^NDX	4/12/1990	214.52	217.19	214.52	216.04	48762069	0.71%	236.79	-8.76%	175.50%
^NDX	4/16/1990	216.04	218.25	216.04	216.93	42982759	0.41%	236.79	-8.39%	175.91%
^NDX	4/17/1990	216.88	216.88	214.4	216.5	47051724	-0.20%	236.79	-8.57%	175.71%
^NDX	4/18/1990	216.5	217.1	212.8	213.15	51637931	-1.55%	236.79	-9.98%	174.16%
^NDX	4/19/1990	213.15	213.15	210.71	210.87	50220690	-1.07%	236.79	-10.95%	173.09%
^NDX	4/20/1990	210.87	212.07	207.93	208.62	51834483	-1.07%	236.79	-11.90%	172.03%
^NDX	4/23/1990	208.58	208.58	203.76	205.63	43444828	-1.43%	236.79	-13.16%	170.59%
^NDX	4/24/1990	205.63	207.85	204.23	204.76	43720690	-0.42%	236.79	-13.53%	170.17%
^NDX	4/25/1990	204.76	205.93	204.46	205.58	41968966	0.40%	236.79	-13.18%	170.57%
^NDX	4/26/1990	205.58	207.1	204.74	205.79	39975862	0.10%	236.79	-13.09%	170.67%
^NDX	4/27/1990	205.79	206.52	203.01	203.67	40003448	-1.03%	236.79	-13.99%	169.64%
^NDX	4/30/1990	203.67	206.05	202.97	205.82	36479310	1.06%	236.79	-13.08%	170.70%
^NDX	5/1/1990	205.82	207.59	205.82	207.04	42803448	0.59%	236.79	-12.56%	171.29%
^NDX	5/2/1990	207.04	208.68	207.04	208.5	49400000	0.71%	236.79	-11.95%	172.00%
^NDX	5/3/1990	208.58	211.26	208.58	210.09	55465517	0.76%	236.79	-11.28%	172.76%
^NDX	5/4/1990	210.09	212.73	209.9	212.71	47175862	1.25%	236.79	-10.17%	174.01%
^NDX	5/7/1990	212.71	216.05	212.71	215.03	42306897	1.09%	236.79	-9.19%	175.10%
^NDX	5/8/1990	215.03	215.62	214.18	215.17	46151724	0.07%	236.79	-9.13%	175.16%
^NDX	5/9/1990	215.17	215.65	214.12	215.43	50562069	0.12%	236.79	-9.02%	175.28%
^NDX	5/10/1990	215.43	217.07	214.87	216.81	49134483	0.64%	236.79	-8.44%	175.92%
^NDX	5/11/1990	216.81	221.1	216.62	220.89	57779310	1.88%	236.79	-6.71%	177.81%
^NDX	5/14/1990	220.92	225.68	220.92	223.86	61093103	1.34%	236.79	-5.46%	179.15%
^NDX	5/15/1990	223.86	224.79	222.29	224.49	55975862	0.28%	236.79	-5.19%	179.43%
^NDX	5/16/1990	224.49	225.21	222.51	225.12	52582759	0.28%	236.79	-4.93%	179.71%
^NDX	5/17/1990	225.13	227.3	225.13	226.64	59106897	0.68%	236.79	-4.29%	180.39%
^NDX	5/18/1990	226.64	228.98	225.85	228.51	66003448	0.83%	236.79	-3.50%	181.21%
^NDX	5/21/1990	228.51	232.41	228.51	232.21	58437931	1.62%	236.79	-1.93%	182.83%
^NDX	5/22/1990	232.21	234.73	230.95	232.85	65572414	0.28%	236.79	-1.66%	183.11%
^NDX	5/23/1990	232.85	236.12	232.1	236.06	65082759	1.38%	236.79	-0.31%	184.49%
^NDX	5/24/1990	236.06	237.82	235.81	237.04	60113793	0.42%	237.04	0.00%	184.90%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/25/1990	236.99	236.99	232.01	232.2	52479310	-2.04%	237.04	-2.04%	182.86%
^NDX	5/29/1990	232.2	235.99	232.02	235.84	46206897	1.57%	237.04	-0.51%	184.43%
^NDX	5/30/1990	235.84	237.93	235.24	236.35	58396552	0.22%	237.04	-0.29%	184.64%
^NDX	5/31/1990	236.35	237.47	234.78	236.15	54227586	-0.08%	237.04	-0.38%	184.56%
^NDX	6/1/1990	236.15	238.67	236.15	237.88	57951724	0.73%	237.88	0.00%	185.29%
^NDX	6/4/1990	237.88	240.26	235.93	240.11	49024138	0.94%	240.11	0.00%	186.23%
^NDX	6/5/1990	240.11	240.97	236.99	237.85	59813793	-0.94%	240.11	-0.94%	185.29%
^NDX	6/6/1990	237.85	238.79	236.68	238.05	53972414	0.08%	240.11	-0.86%	185.37%
^NDX	6/7/1990	238.05	239.59	235.93	237.38	52082759	-0.28%	240.11	-1.14%	185.09%
^NDX	6/8/1990	237.38	237.38	233.15	234.73	47551724	-1.12%	240.11	-2.24%	183.97%
^NDX	6/11/1990	234.73	236.97	232.76	236.95	38696552	0.95%	240.11	-1.32%	184.92%
^NDX	6/12/1990	236.95	240.21	236.83	240.11	56306897	1.33%	240.11	0.00%	186.25%
^NDX	6/13/1990	240.11	242.85	240.08	242.05	56396552	0.81%	242.05	0.00%	187.06%
^NDX	6/14/1990	242.05	242.12	239.26	240.51	53506897	-0.64%	242.05	-0.64%	186.42%
^NDX	6/15/1990	240.51	241.37	239.51	240.79	58103448	0.12%	242.05	-0.52%	186.54%
^NDX	6/18/1990	240.79	240.79	236.29	236.71	54362069	-1.69%	242.05	-2.21%	184.85%
^NDX	6/19/1990	236.71	237.27	234.94	236.77	49303448	0.03%	242.05	-2.18%	184.87%
^NDX	6/20/1990	236.77	238.38	235.71	237.32	51065517	0.23%	242.05	-1.95%	185.10%
^NDX	6/21/1990	237.32	238.26	236.09	238.15	49755172	0.35%	242.05	-1.61%	185.45%
^NDX	6/22/1990	238.15	239.57	235.69	235.74	57772414	-1.01%	242.05	-2.61%	184.44%
^NDX	6/25/1990	235.74	236.54	232.66	232.91	39158621	-1.20%	242.05	-3.78%	183.24%
^NDX	6/26/1990	232.91	235.6	232.59	232.94	45386207	0.01%	242.05	-3.76%	183.25%
^NDX	6/27/1990	232.94	235.48	231.76	234.95	47396552	0.86%	242.05	-2.93%	184.12%
^NDX	6/28/1990	235.26	237.73	235.26	237.41	51317241	1.05%	242.05	-1.92%	185.16%
^NDX	6/29/1990	237.49	238.93	237.49	238.46	54762069	0.44%	242.05	-1.48%	185.61%
^NDX	7/2/1990	238.46	238.9	237.57	238.42	39362069	-0.02%	242.05	-1.50%	185.59%
^NDX	7/3/1990	238.42	238.42	236.82	238.18	45179310	-0.10%	242.05	-1.60%	185.49%
^NDX	7/5/1990	238.18	238.18	236.21	237.3	33710345	-0.37%	242.05	-1.96%	185.12%
^NDX	7/6/1990	237.3	238.73	235.84	238.46	34965517	0.49%	242.05	-1.48%	185.61%
^NDX	7/9/1990	238.46	240.18	238.25	239.6	40862069	0.48%	242.05	-1.01%	186.09%
^NDX	7/10/1990	239.6	240.45	238.04	238.66	49058621	-0.39%	242.05	-1.40%	185.69%
^NDX	7/11/1990	238.66	240.82	237.19	240.77	54837931	0.88%	242.05	-0.53%	186.58%
^NDX	7/12/1990	240.77	243.59	239.93	243.43	53000000	1.10%	243.43	0.00%	187.68%
^NDX	7/13/1990	243.43	246.47	243.13	244.74	55375862	0.54%	244.74	0.00%	188.22%
^NDX	7/16/1990	244.74	246.82	244.25	246.18	47610345	0.59%	246.18	0.00%	188.81%
^NDX	7/17/1990	246.18	246.39	240.93	241.52	57865517	-1.89%	246.18	-1.89%	186.92%
^NDX	7/18/1990	241.52	241.52	237.32	238.22	54824138	-1.37%	246.18	-3.23%	185.55%
^NDX	7/19/1990	238.22	238.22	233.14	236.4	62951724	-0.76%	246.18	-3.97%	184.79%
^NDX	7/20/1990	236.4	237.82	232.13	232.44	60200000	-1.68%	246.18	-5.58%	183.11%
^NDX	7/23/1990	232.44	232.44	224.37	227.38	58234483	-2.18%	246.18	-7.64%	180.93%
^NDX	7/24/1990	227.38	229.27	222.04	226.49	55344828	-0.39%	246.18	-8.00%	180.54%
^NDX	7/25/1990	226.49	229.63	226.49	228.76	48827586	1.00%	246.18	-7.08%	181.55%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/26/1990	228.76	229.07	226.1	227.2	46917241	-0.68%	246.18	-7.71%	180.86%
^NDX	7/27/1990	227.2	227.2	224.98	225.63	42000000	-0.69%	246.18	-8.35%	180.17%
^NDX	7/30/1990	225.63	225.63	221.36	223.92	41531034	-0.76%	246.18	-9.04%	179.41%
^NDX	7/31/1990	223.92	224.86	221.93	223.38	46603448	-0.24%	246.18	-9.26%	179.17%
^NDX	8/1/1990	223.38	224.62	221.65	223.12	44475862	-0.12%	246.18	-9.37%	179.06%
^NDX	8/2/1990	223.1	223.1	217.18	218.97	50531034	-1.86%	246.18	-11.05%	177.20%
^NDX	8/3/1990	218.97	218.97	204.62	212.6	70058621	-2.91%	246.18	-13.64%	174.29%
^NDX	8/6/1990	212.6	212.6	200.87	201.46	60279310	-5.24%	246.18	-18.17%	169.05%
^NDX	8/7/1990	201.46	206.54	201.46	202.65	57058621	0.59%	246.18	-17.68%	169.64%
^NDX	8/8/1990	202.65	206.03	202.65	205.58	49948276	1.45%	246.18	-16.49%	171.08%
^NDX	8/9/1990	205.58	209.88	205.58	209.12	44803448	1.72%	246.18	-15.05%	172.81%
^NDX	8/10/1990	209.12	209.46	204.55	206.23	38631034	-1.38%	246.18	-16.23%	171.42%
^NDX	8/13/1990	206.23	207.88	203.21	207.42	30220690	0.58%	246.18	-15.74%	172.00%
^NDX	8/14/1990	207.42	209.34	206.82	208.29	37065517	0.42%	246.18	-15.39%	172.42%
^NDX	8/15/1990	208.29	210.87	207.98	208.46	36289655	0.08%	246.18	-15.32%	172.50%
^NDX	8/16/1990	208.46	208.46	202.18	202.19	39620690	-3.01%	246.18	-17.87%	169.49%
^NDX	8/17/1990	202.19	202.19	194.03	196.85	50672414	-2.64%	246.18	-20.04%	166.85%
^NDX	8/20/1990	196.85	197.93	192.7	193.1	39817241	-1.91%	246.18	-21.56%	164.95%
^NDX	8/21/1990	193.1	193.1	184.11	188.26	57410345	-2.51%	246.18	-23.53%	162.44%
^NDX	8/22/1990	188.26	191.34	184.99	185.01	50379310	-1.73%	246.18	-24.85%	160.72%
^NDX	8/23/1990	185.01	185.01	177.05	178.29	69917241	-3.63%	246.18	-27.58%	157.08%
^NDX	8/24/1990	178.29	185.05	178.29	184.96	55544828	3.74%	246.18	-24.87%	160.82%
^NDX	8/27/1990	184.96	194.88	184.96	193.98	44620690	4.88%	246.18	-21.20%	165.70%
^NDX	8/28/1990	193.98	195.99	193.04	194.9	40620690	0.47%	246.18	-20.83%	166.18%
^NDX	8/29/1990	194.9	194.9	192.23	192.9	40713793	-1.03%	246.18	-21.64%	165.15%
^NDX	8/30/1990	192.9	194.2	190.57	190.73	36655172	-1.12%	246.18	-22.52%	164.02%
^NDX	8/31/1990	190.73	193.7	189.3	193.62	27534483	1.52%	246.18	-21.35%	165.54%
^NDX	9/4/1990	193.62	194.87	191.32	194.74	26944828	0.58%	246.18	-20.90%	166.12%
^NDX	9/5/1990	194.74	195.88	193.26	193.82	30706897	-0.47%	246.18	-21.27%	165.65%
^NDX	9/6/1990	193.82	193.82	189.57	190.67	34044828	-1.63%	246.18	-22.55%	164.02%
^NDX	9/7/1990	190.67	192.51	188.26	191.8	35572414	0.59%	246.18	-22.09%	164.61%
^NDX	9/10/1990	191.8	195.87	191.8	192.65	33193103	0.44%	246.18	-21.74%	165.06%
^NDX	9/11/1990	192.65	192.84	189.54	190.96	34506897	-0.88%	246.18	-22.43%	164.18%
^NDX	9/12/1990	190.96	192.77	190.06	192.35	33955172	0.73%	246.18	-21.87%	164.91%
^NDX	9/13/1990	192.35	193.73	189.17	189.72	36431034	-1.37%	246.18	-22.93%	163.54%
^NDX	9/14/1990	189.72	189.79	187.51	189.52	35686207	-0.11%	246.18	-23.02%	163.43%
^NDX	9/17/1990	189.52	190.41	187.96	189.6	32420690	0.04%	246.18	-22.98%	163.48%
^NDX	9/18/1990	189.6	189.6	186.75	189.43	39679310	-0.09%	246.18	-23.05%	163.39%
^NDX	9/19/1990	189.43	190.9	188.49	188.77	41679310	-0.35%	246.18	-23.32%	163.04%
^NDX	9/20/1990	188.77	188.77	183.68	183.98	37213793	-2.54%	246.18	-25.27%	160.50%
^NDX	9/21/1990	183.98	184.87	181.4	183.2	42841379	-0.42%	246.18	-25.58%	160.08%
^NDX	9/24/1990	183.2	183.2	176.27	177.6	39596552	-3.06%	246.18	-27.86%	157.02%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/25/1990	177.6	180.72	177.4	180.71	37906897	1.75%	246.18	-26.59%	158.77%
^NDX	9/26/1990	180.71	180.94	177.59	179.46	40934483	-0.69%	246.18	-27.10%	158.08%
^NDX	9/27/1990	179.46	181.63	173.05	174.19	52855172	-2.94%	246.18	-29.24%	155.14%
^NDX	9/28/1990	174.19	177.09	169.32	177.05	54313793	1.64%	246.18	-28.08%	156.78%
^NDX	10/1/1990	177.05	184.95	177.05	184.74	42889655	4.34%	246.18	-24.96%	161.13%
^NDX	10/2/1990	184.74	189.05	184.74	184.92	46831034	0.10%	246.18	-24.88%	161.23%
^NDX	10/3/1990	184.92	184.92	180.04	180.51	36562069	-2.38%	246.18	-26.68%	158.84%
^NDX	10/4/1990	180.51	180.62	177.9	179.49	36203448	-0.57%	246.18	-27.09%	158.28%
^NDX	10/5/1990	179.49	180.68	174.63	178.37	37806897	-0.62%	246.18	-27.54%	157.65%
^NDX	10/8/1990	178.37	180.79	178.37	179.57	25831034	0.67%	246.18	-27.06%	158.32%
^NDX	10/9/1990	179.57	179.57	173.05	173.62	37786207	-3.31%	246.18	-29.47%	155.01%
^NDX	10/10/1990	173.62	173.62	169.2	169.46	41737931	-2.40%	246.18	-31.16%	152.62%
^NDX	10/11/1990	169.46	170.3	163.6	165.2	48568966	-2.51%	246.18	-32.89%	150.10%
^NDX	10/12/1990	165.2	167.64	162.55	166.71	45631034	0.91%	246.18	-32.28%	151.02%
^NDX	10/15/1990	166.71	169.54	165.13	169.35	35937931	1.58%	246.18	-31.21%	152.60%
^NDX	10/16/1990	169.35	169.74	164.96	165.49	40389655	-2.28%	246.18	-32.78%	150.32%
^NDX	10/17/1990	165.49	168.48	164.21	167.27	41993103	1.08%	246.18	-32.05%	151.40%
^NDX	10/18/1990	167.27	172.58	167.22	172.38	48031034	3.05%	246.18	-29.98%	154.45%
^NDX	10/19/1990	172.38	176.2	172.38	174.62	54865517	1.30%	246.18	-29.07%	155.75%
^NDX	10/22/1990	174.62	179.61	173.76	178.57	39541379	2.26%	246.18	-27.46%	158.01%
^NDX	10/23/1990	178.57	180.13	177.35	178.4	41406897	-0.10%	246.18	-27.53%	157.92%
^NDX	10/24/1990	178.4	178.61	176.12	178.47	43700000	0.04%	246.18	-27.50%	157.96%
^NDX	10/25/1990	178.47	179.59	175.63	177.34	35996552	-0.63%	246.18	-27.96%	157.32%
^NDX	10/26/1990	177.34	177.34	173.95	174.21	35000000	-1.76%	246.18	-29.23%	155.56%
^NDX	10/29/1990	174.21	175.18	171.18	171.76	31803448	-1.41%	246.18	-30.23%	154.15%
^NDX	10/30/1990	171.76	173.17	169.79	172.99	37589655	0.72%	246.18	-29.73%	154.87%
^NDX	10/31/1990	172.99	174.55	171.95	172.55	40958621	-0.25%	246.18	-29.91%	154.61%
^NDX	11/1/1990	172.55	173.23	170.88	172.88	37224138	0.19%	246.18	-29.77%	154.80%
^NDX	11/2/1990	172.88	177.18	172.68	176.87	38844828	2.31%	246.18	-28.15%	157.11%
^NDX	11/5/1990	176.87	180.7	176.87	180.46	34137931	2.03%	246.18	-26.70%	159.14%
^NDX	11/6/1990	180.46	182.58	179.8	180.26	38182759	-0.11%	246.18	-26.78%	159.03%
^NDX	11/7/1990	180.26	180.26	176.61	177.08	37862069	-1.76%	246.18	-28.07%	157.27%
^NDX	11/8/1990	177.08	179.14	176.2	177.71	36865517	0.36%	246.18	-27.81%	157.62%
^NDX	11/9/1990	177.71	182.24	177.71	182.24	39086207	2.55%	246.18	-25.97%	160.17%
^NDX	11/12/1990	182.24	188.88	182.24	188.67	41137931	3.53%	246.18	-23.36%	163.70%
^NDX	11/13/1990	188.67	190.85	187.79	189.88	42541379	0.64%	246.18	-22.87%	164.34%
^NDX	11/14/1990	189.88	192.67	189.13	192.45	45106897	1.35%	246.18	-21.83%	165.70%
^NDX	11/15/1990	192.45	192.45	188.62	189.55	40679310	-1.51%	246.18	-23.00%	164.19%
^NDX	11/16/1990	189.55	189.55	183.16	184.96	45506897	-2.42%	246.18	-24.87%	161.77%
^NDX	11/19/1990	184.96	187.49	184.96	187.04	37331034	1.12%	246.18	-24.02%	162.89%
^NDX	11/20/1990	187.04	187.54	183.07	183.32	43682759	-1.99%	246.18	-25.53%	160.90%
^NDX	11/21/1990	183.32	184.2	182.36	183.93	40231034	0.33%	246.18	-25.29%	161.24%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/23/1990	183.93	185.26	183.87	184.28	23937931	0.19%	246.18	-25.14%	161.43%
^NDX	11/26/1990	184.28	185.21	181.8	185.12	29217241	0.46%	246.18	-24.80%	161.88%
^NDX	11/27/1990	185.12	189.35	185.12	189.18	39517241	2.19%	246.18	-23.15%	164.07%
^NDX	11/28/1990	189.18	191.68	189.18	189.7	44341379	0.27%	246.18	-22.94%	164.35%
^NDX	11/29/1990	189.7	191.16	188.3	191.11	39375862	0.74%	246.18	-22.37%	165.09%
^NDX	11/30/1990	191.11	193.05	188.99	192.58	45268966	0.77%	246.18	-21.77%	165.86%
^NDX	12/3/1990	192.65	195.46	192.65	194.52	42693103	1.01%	246.18	-20.98%	166.87%
^NDX	12/4/1990	194.52	195.78	192.96	195.6	43051724	0.56%	246.18	-20.55%	167.42%
^NDX	12/5/1990	195.6	199.33	194.9	199.02	51062069	1.75%	246.18	-19.16%	169.17%
^NDX	12/6/1990	199.02	203.49	198.41	199.49	65324138	0.24%	246.18	-18.97%	169.41%
^NDX	12/7/1990	199.49	199.71	197.07	199.35	42958621	-0.07%	246.18	-19.02%	169.34%
^NDX	12/10/1990	199.35	199.71	197.75	199.44	38362069	0.05%	246.18	-18.99%	169.38%
^NDX	12/11/1990	199.44	199.44	196.19	196.55	44379310	-1.45%	246.18	-20.16%	167.93%
^NDX	12/12/1990	196.55	198.02	194.99	198.02	42172414	0.75%	246.18	-19.56%	168.68%
^NDX	12/13/1990	198.02	198.59	197.01	198.03	42075862	0.01%	246.18	-19.56%	168.69%
^NDX	12/14/1990	198.03	198.04	194.72	196.13	41206897	-0.96%	246.18	-20.33%	167.73%
^NDX	12/17/1990	196.13	196.13	193.38	195.05	38575862	-0.55%	246.18	-20.77%	167.18%
^NDX	12/18/1990	195.05	199.46	195.05	199.24	45510345	2.15%	246.18	-19.07%	169.33%
^NDX	12/19/1990	199.26	200.79	198.93	200.41	50417241	0.59%	246.18	-18.59%	169.91%
^NDX	12/20/1990	200.41	202.2	197.74	201.51	57724138	0.55%	246.18	-18.15%	170.46%
^NDX	12/21/1990	201.51	203.01	200.88	202.76	50900000	0.62%	246.18	-17.64%	171.08%
^NDX	12/24/1990	202.76	202.76	200.68	201.22	15244828	-0.76%	246.18	-18.26%	170.32%
^NDX	12/26/1990	201.22	202.26	200.12	200.57	24955172	-0.32%	246.18	-18.53%	170.00%
^NDX	12/27/1990	200.57	201.17	198.62	199.16	35420690	-0.70%	246.18	-19.10%	169.30%
^NDX	12/28/1990	199.16	199.58	198.04	199.42	45631034	0.13%	246.18	-18.99%	169.43%
^NDX	12/31/1990	199.42	200.53	198.38	200.53	44437931	0.56%	246.18	-18.54%	169.98%
^NDX	1/2/1991	200.53	200.8	199.04	199.76	31731034	-0.38%	246.18	-18.86%	169.60%
^NDX	1/3/1991	199.76	199.8	196.16	196.4	37375862	-1.68%	246.18	-20.22%	167.92%
^NDX	1/4/1991	196.4	198.07	195.67	196.82	35803448	0.21%	246.18	-20.05%	168.13%
^NDX	1/7/1991	196.82	196.82	192.21	192.35	37744828	-2.27%	246.18	-21.87%	165.86%
^NDX	1/8/1991	192.35	193.15	190.9	192.09	38527586	-0.14%	246.18	-21.97%	165.73%
^NDX	1/9/1991	192.09	197.43	191.16	191.68	50268966	-0.21%	246.18	-22.14%	165.51%
^NDX	1/10/1991	191.68	196.35	191.68	196.08	37979310	2.30%	246.18	-20.35%	167.81%
^NDX	1/11/1991	196.08	196.41	194.58	196.2	37120690	0.06%	246.18	-20.30%	167.87%
^NDX	1/14/1991	196.2	196.2	191.55	193.77	35106897	-1.24%	246.18	-21.29%	166.63%
^NDX	1/15/1991	193.77	195.57	192.71	195.34	35368966	0.81%	246.18	-20.65%	167.44%
^NDX	1/16/1991	195.34	203.07	195.34	202.96	42124138	3.90%	246.18	-17.56%	171.34%
^NDX	1/17/1991	202.96	213.71	202.96	209.26	73224138	3.10%	246.18	-15.00%	174.45%
^NDX	1/18/1991	209.26	211.62	205.61	211.49	47813793	1.07%	246.18	-14.09%	175.51%
^NDX	1/21/1991	211.49	214.82	208.98	214.37	33434483	1.36%	246.18	-12.92%	176.87%
^NDX	1/22/1991	214.37	214.86	211.55	211.98	45234483	-1.11%	246.18	-13.89%	175.76%
^NDX	1/23/1991	211.98	216.11	210.74	215.83	46151724	1.82%	246.18	-12.33%	177.57%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/24/1991	215.83	220.64	215.83	219.79	60882759	1.83%	246.18	-10.72%	179.41%
^NDX	1/25/1991	219.79	222.08	218.99	221.01	54755172	0.56%	246.18	-10.22%	179.96%
^NDX	1/28/1991	221.01	223.49	220.04	222.24	44310345	0.56%	246.18	-9.72%	180.52%
^NDX	1/29/1991	222.24	224.57	221.04	224.47	52434483	1.00%	246.18	-8.82%	181.52%
^NDX	1/30/1991	224.47	229.29	223.68	229.27	69882759	2.14%	246.18	-6.87%	183.66%
^NDX	1/31/1991	229.27	232.68	228.76	232.43	61124138	1.38%	246.18	-5.59%	185.04%
^NDX	2/1/1991	232.43	236.01	231.27	234.45	58006897	0.87%	246.18	-4.76%	185.91%
^NDX	2/4/1991	234.45	237.4	233.13	236.87	64117241	1.03%	246.18	-3.78%	186.94%
^NDX	2/5/1991	236.87	241.73	236.29	241.57	71900000	1.98%	246.18	-1.87%	188.93%
^NDX	2/6/1991	241.57	247.49	240.3	247.05	75720690	2.27%	247.05	0.00%	191.19%
^NDX	2/7/1991	247.05	249.29	241.59	243.43	84689655	-1.47%	247.05	-1.47%	189.73%
^NDX	2/8/1991	243.43	245.12	241.54	244.48	57996552	0.43%	247.05	-1.04%	190.16%
^NDX	2/11/1991	244.48	249.54	244.48	249.3	63737931	1.97%	249.3	0.00%	192.13%
^NDX	2/12/1991	249.3	250.46	247.5	248.2	69220690	-0.44%	249.3	-0.44%	191.69%
^NDX	2/13/1991	248.2	250.38	246.57	250.34	60889655	0.86%	250.34	0.00%	192.55%
^NDX	2/14/1991	250.34	251.71	244.46	245.59	66093103	-1.90%	250.34	-1.90%	190.66%
^NDX	2/15/1991	245.59	249.24	245.59	248.34	53458621	1.12%	250.34	-0.80%	191.78%
^NDX	2/19/1991	248.34	251.07	247.54	250.82	45824138	1.00%	250.82	0.00%	192.77%
^NDX	2/20/1991	250.04	250.04	247.29	247.76	49048276	-1.22%	250.82	-1.22%	191.55%
^NDX	2/21/1991	247.76	249.18	246.65	246.85	49244828	-0.37%	250.82	-1.58%	191.19%
^NDX	2/22/1991	246.85	252.85	246.71	248.63	61037931	0.72%	250.82	-0.87%	191.91%
^NDX	2/25/1991	248.63	252.54	248.4	250.04	51468966	0.57%	250.82	-0.31%	192.47%
^NDX	2/26/1991	250.04	250.04	246.38	247.8	44986207	-0.90%	250.82	-1.20%	191.58%
^NDX	2/27/1991	247.8	250.06	246.68	249.71	55834483	0.77%	250.82	-0.44%	192.35%
^NDX	2/28/1991	249.71	251.35	248.12	250.12	59124138	0.16%	250.82	-0.28%	192.51%
^NDX	3/1/1991	250.12	252.87	247.79	252.39	55355172	0.91%	252.39	0.00%	193.42%
^NDX	3/4/1991	252.39	253.93	251.21	253.38	51651724	0.39%	253.38	0.00%	193.81%
^NDX	3/5/1991	253.38	262.98	253.38	262.18	77544828	3.47%	262.18	0.00%	197.29%
^NDX	3/6/1991	262.18	267.39	262.18	263.15	97613793	0.37%	263.15	0.00%	197.66%
^NDX	3/7/1991	263.15	265.45	261.49	264.57	66168966	0.54%	264.57	0.00%	198.20%
^NDX	3/8/1991	264.57	267.46	262.8	262.86	64796552	-0.65%	264.57	-0.65%	197.55%
^NDX	3/11/1991	262.86	262.86	254.75	255.18	55603448	-2.92%	264.57	-3.55%	194.63%
^NDX	3/12/1991	255.18	255.18	250.32	250.67	56037931	-1.77%	264.57	-5.25%	192.86%
^NDX	3/13/1991	250.67	257.34	250.67	257.07	56189655	2.55%	264.57	-2.83%	195.41%
^NDX	3/14/1991	257.07	260.19	254.6	255.79	68762069	-0.50%	264.57	-3.32%	194.92%
^NDX	3/15/1991	255.79	256.65	252.57	254.63	54386207	-0.45%	264.57	-3.76%	194.46%
^NDX	3/18/1991	254.63	256.95	252.84	255.62	47686207	0.39%	264.57	-3.38%	194.85%
^NDX	3/19/1991	255.62	255.62	249.7	253.85	51496552	-0.69%	264.57	-4.05%	194.16%
^NDX	3/20/1991	253.85	256.35	252.98	256.09	55668966	0.88%	264.57	-3.21%	195.04%
^NDX	3/21/1991	256.09	258.52	252.04	252.97	71351724	-1.22%	264.57	-4.38%	193.82%
^NDX	3/22/1991	252.97	253.57	251.31	252.27	57958621	-0.28%	264.57	-4.65%	193.55%
^NDX	3/25/1991	252.27	256.9	252.23	255.77	51231034	1.39%	264.57	-3.33%	194.93%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/26/1991	255.77	264.83	255.77	264.67	66196552	3.48%	264.67	0.00%	198.41%
^NDX	3/27/1991	264.67	267.93	264.67	266.55	67027586	0.71%	266.55	0.00%	199.12%
^NDX	3/28/1991	266.55	267.54	264.85	264.9	63551724	-0.62%	266.55	-0.62%	198.50%
^NDX	4/1/1991	264.9	265.1	262.73	264.6	43513793	-0.11%	266.55	-0.73%	198.39%
^NDX	4/2/1991	264.6	273.89	264.6	273.85	68837931	3.50%	273.85	0.00%	201.89%
^NDX	4/3/1991	273.85	277.01	273.85	275.15	79244828	0.47%	275.15	0.00%	202.36%
^NDX	4/4/1991	275.15	279.64	274.28	277.29	74520690	0.78%	277.29	0.00%	203.14%
^NDX	4/5/1991	277.29	278.92	273.9	275.44	69055172	-0.67%	277.29	-0.67%	202.47%
^NDX	4/8/1991	275.44	276.01	273.96	275.65	51355172	0.08%	277.29	-0.59%	202.55%
^NDX	4/9/1991	275.65	277.46	272.42	272.93	58782759	-0.99%	277.29	-1.57%	201.56%
^NDX	4/10/1991	272.93	274.63	269.51	271.07	59551724	-0.68%	277.29	-2.24%	200.88%
^NDX	4/11/1991	271.07	278.83	271.07	278.45	68244828	2.72%	278.45	0.00%	203.60%
^NDX	4/12/1991	278.45	280.26	275.86	279.2	64086207	0.27%	279.2	0.00%	203.87%
^NDX	4/15/1991	279.2	279.2	274.64	278.29	57862069	-0.33%	279.2	-0.33%	203.55%
^NDX	4/16/1991	278.29	282.23	277.57	282.03	77051724	1.34%	282.03	0.00%	204.89%
^NDX	4/17/1991	282.03	286.05	282.03	283.39	92262069	0.48%	283.39	0.00%	205.37%
^NDX	4/18/1991	283.39	283.43	277.73	277.78	88113793	-1.98%	283.39	-1.98%	203.39%
^NDX	4/19/1991	277.78	277.78	273.36	274.01	75175862	-1.36%	283.39	-3.31%	202.04%
^NDX	4/22/1991	274.01	274.01	268.9	271.33	52910345	-0.98%	283.39	-4.26%	201.06%
^NDX	4/23/1991	271.33	274.62	270.55	272.14	55706897	0.30%	283.39	-3.97%	201.36%
^NDX	4/24/1991	272.14	275.2	271.76	274.54	54562069	0.88%	283.39	-3.12%	202.24%
^NDX	4/25/1991	274.54	275.05	271.77	271.96	58475862	-0.94%	283.39	-4.03%	201.30%
^NDX	4/26/1991	271.96	271.96	268.63	271.3	51448276	-0.24%	283.39	-4.27%	201.06%
^NDX	4/29/1991	271.3	272.74	266.04	266.14	48379310	-1.90%	283.39	-6.09%	199.15%
^NDX	4/30/1991	266.14	266.2	259.35	263.65	69472414	-0.94%	283.39	-6.97%	198.22%
^NDX	5/1/1991	263.65	264.24	259.69	264.22	63858621	0.22%	283.39	-6.76%	198.43%
^NDX	5/2/1991	264.22	268.2	264.22	266.52	60272414	0.87%	283.39	-5.95%	199.31%
^NDX	5/3/1991	266.52	267.26	265	267.11	49003448	0.22%	283.39	-5.74%	199.53%
^NDX	5/6/1991	267.11	267.4	265.16	267.33	41234483	0.08%	283.39	-5.67%	199.61%
^NDX	5/7/1991	267.33	269.73	265.98	266.24	54113793	-0.41%	283.39	-6.05%	199.20%
^NDX	5/8/1991	266.24	268.05	265.02	267.17	54658621	0.35%	283.39	-5.72%	199.55%
^NDX	5/9/1991	267.17	271.89	267.17	271.24	61937931	1.52%	283.39	-4.29%	201.07%
^NDX	5/10/1991	271.24	273.6	268.11	268.71	54603448	-0.93%	283.39	-5.18%	200.14%
^NDX	5/13/1991	268.71	270.64	267.15	268.99	43448276	0.10%	283.39	-5.08%	200.25%
^NDX	5/14/1991	268.99	268.99	264.86	266.09	53458621	-1.08%	283.39	-6.10%	199.17%
^NDX	5/15/1991	266.09	266.09	256.55	258.11	64393103	-3.00%	283.39	-8.92%	196.17%
^NDX	5/16/1991	258.11	261.98	258.11	260.7	53196552	1.00%	283.39	-8.01%	197.17%
^NDX	5/17/1991	260.7	260.89	258.14	260.46	50413793	-0.09%	283.39	-8.09%	197.08%
^NDX	5/20/1991	260.46	261.26	257.83	258.62	43237931	-0.71%	283.39	-8.74%	196.37%
^NDX	5/21/1991	258.62	262.47	258.62	261.26	57400000	1.02%	283.39	-7.81%	197.39%
^NDX	5/22/1991	261.26	266.55	261.26	265.69	55775862	1.70%	283.39	-6.25%	199.09%
^NDX	5/23/1991	265.69	267.93	265.69	267.17	58913793	0.56%	283.39	-5.72%	199.65%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/24/1991	267.17	270.02	267.17	269.51	44137931	0.88%	283.39	-4.90%	200.52%
^NDX	5/28/1991	269.51	273.43	269.51	273.38	43562069	1.44%	283.39	-3.53%	201.96%
^NDX	5/29/1991	273.38	275.68	272.86	274.36	50906897	0.36%	283.39	-3.19%	202.32%
^NDX	5/30/1991	274.36	278.12	273.61	277.24	51934483	1.05%	283.39	-2.17%	203.37%
^NDX	5/31/1991	277.24	279	275.32	279	54268966	0.63%	283.39	-1.55%	204.00%
^NDX	6/3/1991	279	281.42	277.04	280.93	49020690	0.69%	283.39	-0.87%	204.69%
^NDX	6/4/1991	280.93	281.32	278.62	281.13	54189655	0.07%	283.39	-0.80%	204.76%
^NDX	6/5/1991	281.13	281.13	276.86	277.36	54589655	-1.34%	283.39	-2.13%	203.42%
^NDX	6/6/1991	277.36	277.88	273.87	274.21	55700000	-1.14%	283.39	-3.24%	202.29%
^NDX	6/7/1991	274.21	274.21	268.8	270.57	50282759	-1.33%	283.39	-4.52%	200.96%
^NDX	6/10/1991	270.57	271.62	268.12	268.38	39244828	-0.81%	283.39	-5.30%	200.15%
^NDX	6/11/1991	268.38	271.01	268.18	269.26	48386207	0.33%	283.39	-4.99%	200.48%
^NDX	6/12/1991	269.26	269.26	263.24	265.29	54106897	-1.47%	283.39	-6.39%	199.00%
^NDX	6/13/1991	265.29	266.56	263.86	264.79	44034483	-0.19%	283.39	-6.56%	198.82%
^NDX	6/14/1991	264.79	268.45	264.79	267.8	46551724	1.14%	283.39	-5.50%	199.95%
^NDX	6/17/1991	267.8	269.8	267.17	267.57	40206897	-0.09%	283.39	-5.58%	199.87%
^NDX	6/18/1991	267.57	268.46	264.77	265.48	50144828	-0.78%	283.39	-6.32%	199.09%
^NDX	6/19/1991	265.48	265.48	260.02	260.27	52010345	-1.96%	283.39	-8.16%	197.12%
^NDX	6/20/1991	260.27	261.2	257.9	260.56	49627586	0.11%	283.39	-8.06%	197.23%
^NDX	6/21/1991	260.56	261.97	259.48	260.28	52113793	-0.11%	283.39	-8.15%	197.13%
^NDX	6/24/1991	260.28	260.28	250.74	250.88	42800000	-3.61%	283.39	-11.47%	193.52%
^NDX	6/25/1991	250.88	254.37	250.46	250.99	44493103	0.04%	283.39	-11.43%	193.56%
^NDX	6/26/1991	250.99	253.15	249.79	252.45	47062069	0.58%	283.39	-10.92%	194.14%
^NDX	6/27/1991	252.45	255.57	252.45	255.26	47900000	1.11%	283.39	-9.93%	195.25%
^NDX	6/28/1991	255.26	256.01	251.1	254.2	55286207	-0.42%	283.39	-10.30%	194.84%
^NDX	7/1/1991	254.2	259.92	254.2	259.12	42044828	1.94%	283.39	-8.56%	196.77%
^NDX	7/2/1991	259.12	259.12	255.88	256.09	47082759	-1.17%	283.39	-9.63%	195.61%
^NDX	7/3/1991	256.09	256.09	251.21	252.43	43110345	-1.43%	283.39	-10.92%	194.18%
^NDX	7/5/1991	252.43	253.57	251.35	251.98	19400000	-0.18%	283.39	-11.08%	194.00%
^NDX	7/8/1991	251.98	259.08	249.99	258.93	41996552	2.76%	283.39	-8.63%	196.76%
^NDX	7/9/1991	258.93	262.88	258.93	260.68	52234483	0.68%	283.39	-8.01%	197.43%
^NDX	7/10/1991	260.68	265.47	260.68	263.33	59175862	1.02%	283.39	-7.08%	198.45%
^NDX	7/11/1991	263.33	264.14	262.08	263.84	48286207	0.19%	283.39	-6.90%	198.64%
^NDX	7/12/1991	263.84	267.73	263.1	267.44	53610345	1.36%	283.39	-5.63%	200.01%
^NDX	7/15/1991	267.44	269.27	266.85	268.9	47568966	0.55%	283.39	-5.11%	200.55%
^NDX	7/16/1991	268.9	269.78	264.48	264.48	54120690	-1.64%	283.39	-6.67%	198.91%
^NDX	7/17/1991	264.48	264.48	261.73	263.38	55496552	-0.42%	283.39	-7.06%	198.49%
^NDX	7/18/1991	263.38	266.93	263.38	266.23	59217241	1.08%	283.39	-6.06%	199.57%
^NDX	7/19/1991	266.23	268.05	265.79	266.92	61034483	0.26%	283.39	-5.81%	199.83%
^NDX	7/22/1991	266.92	266.92	263.57	264.34	44106897	-0.97%	283.39	-6.72%	198.87%
^NDX	7/23/1991	264.34	265.33	259.3	259.32	49896552	-1.90%	283.39	-8.49%	196.97%
^NDX	7/24/1991	259.32	260.51	257.85	257.86	50775862	-0.56%	283.39	-9.01%	196.41%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/25/1991	257.86	261.59	257.86	261.2	46462069	1.30%	283.39	-7.83%	197.70%
^NDX	7/26/1991	261.2	264.77	261.2	264.22	42951724	1.16%	283.39	-6.76%	198.86%
^NDX	7/29/1991	264.22	264.77	262.08	264.62	41955172	0.15%	283.39	-6.62%	199.01%
^NDX	7/30/1991	264.62	269.36	264.62	269.32	52503448	1.78%	283.39	-4.96%	200.78%
^NDX	7/31/1991	269.32	272.35	269.06	272.15	55282759	1.05%	283.39	-3.97%	201.84%
^NDX	8/1/1991	272.15	274.77	271.61	274.24	55206897	0.77%	283.39	-3.23%	202.60%
^NDX	8/2/1991	274.24	277.22	274.24	275.47	51203448	0.45%	283.39	-2.79%	203.05%
^NDX	8/5/1991	275.47	275.47	272.11	272.16	40375862	-1.20%	283.39	-3.96%	201.85%
^NDX	8/6/1991	272.16	274.99	271.52	274.74	51627586	0.95%	283.39	-3.05%	202.80%
^NDX	8/7/1991	274.74	276.86	274.68	276.54	61127586	0.66%	283.39	-2.42%	203.45%
^NDX	8/8/1991	276.54	279.77	276.54	278.76	55720690	0.80%	283.39	-1.63%	204.26%
^NDX	8/9/1991	278.76	280.14	277.23	278.15	48544828	-0.22%	283.39	-1.85%	204.04%
^NDX	8/12/1991	278.15	280.9	277.07	280.25	39334483	0.75%	283.39	-1.11%	204.79%
^NDX	8/13/1991	280.25	283.73	280.25	282.47	57524138	0.79%	283.39	-0.32%	205.58%
^NDX	8/14/1991	282.47	284.79	282.47	284.73	37493103	0.80%	284.73	0.00%	206.38%
^NDX	8/15/1991	284.73	285.23	281.55	281.81	54993103	-1.03%	284.73	-1.03%	205.36%
^NDX	8/16/1991	281.81	282.48	277.7	279.51	46586207	-0.82%	284.73	-1.83%	204.54%
^NDX	8/19/1991	279.51	279.51	263.55	271.96	55720690	-2.70%	284.73	-4.48%	201.84%
^NDX	8/20/1991	271.96	275.94	271.96	274.2	50148276	0.82%	284.73	-3.70%	202.67%
^NDX	8/21/1991	274.2	286.07	274.2	286.07	66465517	4.33%	286.07	0.00%	206.99%
^NDX	8/22/1991	286.07	286.68	283.46	284.55	54296552	-0.53%	286.07	-0.53%	206.46%
^NDX	8/23/1991	284.55	287.71	282.61	286.77	59351724	0.78%	286.77	0.00%	207.24%
^NDX	8/26/1991	286.77	286.77	284.69	286.7	38717241	-0.02%	286.77	-0.02%	207.22%
^NDX	8/27/1991	286.7	287.38	284.27	286.77	48162069	0.02%	286.77	0.00%	207.24%
^NDX	8/28/1991	286.77	290.36	286.34	289.88	57124138	1.08%	289.88	0.00%	208.33%
^NDX	8/29/1991	289.88	290.92	287.74	288.59	54758621	-0.45%	289.88	-0.45%	207.88%
^NDX	8/30/1991	288.59	289.02	286.05	287.4	44620690	-0.41%	289.88	-0.86%	207.47%
^NDX	9/3/1991	287.4	287.89	284.11	284.33	46320690	-1.07%	289.88	-1.91%	206.40%
^NDX	9/4/1991	284.33	285.41	280.69	281.82	53127586	-0.88%	289.88	-2.78%	205.52%
^NDX	9/5/1991	281.82	282.98	280.36	280.73	57731034	-0.39%	289.88	-3.16%	205.13%
^NDX	9/6/1991	280.73	282.07	279.73	279.96	51493103	-0.27%	289.88	-3.42%	204.86%
^NDX	9/9/1991	279.96	281.58	279.3	281.34	36500000	0.49%	289.88	-2.95%	205.35%
^NDX	9/10/1991	281.34	282.12	276.35	276.39	50613793	-1.76%	289.88	-4.65%	203.59%
^NDX	9/11/1991	276.39	280.33	276.33	279.65	52344828	1.18%	289.88	-3.53%	204.77%
^NDX	9/12/1991	279.65	285.57	279.65	285.55	59586207	2.11%	289.88	-1.49%	206.88%
^NDX	9/13/1991	285.55	285.9	278.77	279.49	57458621	-2.12%	289.88	-3.58%	204.76%
^NDX	9/16/1991	279.49	279.89	276.71	278.58	47437931	-0.33%	289.88	-3.90%	204.43%
^NDX	9/17/1991	278.58	279.12	276.46	278.09	57572414	-0.18%	289.88	-4.07%	204.26%
^NDX	9/18/1991	278.09	281.64	276.39	281.04	45948276	1.06%	289.88	-3.05%	205.32%
^NDX	9/19/1991	281.04	285.48	281.04	283.51	71362069	0.88%	289.88	-2.20%	206.20%
^NDX	9/20/1991	283.51	288.09	283.51	286.64	78106897	1.10%	289.88	-1.12%	207.30%
^NDX	9/23/1991	286.64	286.64	283.65	284.86	54779310	-0.62%	289.88	-1.73%	206.68%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/24/1991	284.86	287.56	283.83	287.35	61982759	0.87%	289.88	-0.87%	207.55%
^NDX	9/25/1991	287.35	289.65	286.87	288.99	61420690	0.57%	289.88	-0.31%	208.12%
^NDX	9/26/1991	288.99	289.48	286.15	287.92	59427586	-0.37%	289.88	-0.68%	207.75%
^NDX	9/27/1991	287.92	290.43	284.8	285.94	58034483	-0.69%	289.88	-1.36%	207.07%
^NDX	9/30/1991	285.94	287.67	284.14	287.54	48631034	0.56%	289.88	-0.81%	207.63%
^NDX	10/1/1991	287.54	289.15	286.46	288.37	56096552	0.29%	289.88	-0.52%	207.91%
^NDX	10/2/1991	288.37	288.77	284.96	285.06	61934483	-1.15%	289.88	-1.66%	206.77%
^NDX	10/3/1991	285.06	285.06	279.86	280.41	61851724	-1.63%	289.88	-3.27%	205.14%
^NDX	10/4/1991	280.41	283.05	279.75	280.52	52148276	0.04%	289.88	-3.23%	205.18%
^NDX	10/7/1991	280.52	280.52	278.11	278.89	46155172	-0.58%	289.88	-3.79%	204.59%
^NDX	10/8/1991	278.89	280.05	277.35	280.02	54813793	0.41%	289.88	-3.40%	205.00%
^NDX	10/9/1991	280.02	280.21	276.51	276.51	57034483	-1.25%	289.88	-4.61%	203.75%
^NDX	10/10/1991	276.51	280.02	276.51	279.11	57517241	0.94%	289.88	-3.72%	204.69%
^NDX	10/11/1991	279.11	282.05	279.11	281.5	50003448	0.86%	289.88	-2.89%	205.54%
^NDX	10/14/1991	281.5	287.2	281.5	287.17	40372414	2.01%	289.88	-0.93%	207.56%
^NDX	10/15/1991	287.17	293.31	287.17	293.31	61355172	2.14%	293.31	0.00%	209.69%
^NDX	10/16/1991	293.31	297.77	293.07	297.65	77010345	1.48%	297.65	0.00%	211.17%
^NDX	10/17/1991	297.65	297.65	291.45	292.46	78220690	-1.74%	297.65	-1.74%	209.43%
^NDX	10/18/1991	292.46	294.64	292.46	293.11	73148276	0.22%	297.65	-1.53%	209.65%
^NDX	10/21/1991	293.11	293.32	290.2	290.86	54531034	-0.77%	297.65	-2.28%	208.89%
^NDX	10/22/1991	290.86	293.7	290.73	290.79	62113793	-0.02%	297.65	-2.30%	208.86%
^NDX	10/23/1991	290.79	291.86	288.18	289.35	68882759	-0.50%	297.65	-2.79%	208.37%
^NDX	10/24/1991	289.35	289.39	284.09	285.65	68744828	-1.28%	297.65	-4.03%	207.09%
^NDX	10/25/1991	285.65	285.65	282.57	282.94	59982759	-0.95%	297.65	-4.94%	206.14%
^NDX	10/28/1991	282.94	286.43	282.94	286.38	50313793	1.22%	297.65	-3.79%	207.35%
^NDX	10/29/1991	286.38	290.08	285.98	290.08	62879310	1.29%	297.65	-2.54%	208.65%
^NDX	10/30/1991	290.08	295.54	290.08	294.72	69858621	1.60%	297.65	-0.98%	210.25%
^NDX	10/31/1991	294.72	295.05	291.36	292.51	78800000	-0.75%	297.65	-1.73%	209.50%
^NDX	11/1/1991	292.51	293.02	288.65	290.01	70834483	-0.85%	297.65	-2.57%	208.64%
^NDX	11/4/1991	290.01	290.01	286.4	286.93	53379310	-1.06%	297.65	-3.60%	207.58%
^NDX	11/5/1991	286.93	290.4	286.42	289.05	61027586	0.74%	297.65	-2.89%	208.32%
^NDX	11/6/1991	289.05	290.78	287.83	289.43	65924138	0.13%	297.65	-2.76%	208.45%
^NDX	11/7/1991	289.43	293.24	289.43	292.88	74510345	1.19%	297.65	-1.60%	209.64%
^NDX	11/8/1991	292.88	296.47	292.83	295.55	72906897	0.91%	297.65	-0.71%	210.55%
^NDX	11/11/1991	295.55	298.54	295.55	297.85	52975862	0.78%	297.85	0.00%	211.33%
^NDX	11/12/1991	297.85	302.44	297.85	301.96	74006897	1.38%	301.96	0.00%	212.71%
^NDX	11/13/1991	301.96	303.11	298.52	302.83	71893103	0.29%	302.83	0.00%	213.00%
^NDX	11/14/1991	302.83	304.55	299.79	301.05	76044828	-0.59%	302.83	-0.59%	212.41%
^NDX	11/15/1991	301.05	301.05	284.46	284.52	88096552	-5.49%	302.83	-6.05%	206.92%
^NDX	11/18/1991	284.52	289.2	282.34	288.59	78327586	1.43%	302.83	-4.70%	208.35%
^NDX	11/19/1991	288.59	288.59	277.9	284.39	75734483	-1.46%	302.83	-6.09%	206.90%
^NDX	11/20/1991	284.39	287.62	283.89	285.2	59624138	0.28%	302.83	-5.82%	207.18%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/21/1991	285.2	288.77	284.98	288.61	65141379	1.20%	302.83	-4.70%	208.38%
^NDX	11/22/1991	288.61	289.37	283.61	286.32	57613793	-0.79%	302.83	-5.45%	207.58%
^NDX	11/25/1991	286.32	286.89	282.99	283.02	49075862	-1.15%	302.83	-6.54%	206.43%
^NDX	11/26/1991	283.02	285.33	279.22	284.13	59582759	0.39%	302.83	-6.18%	206.82%
^NDX	11/27/1991	284.13	285.45	283.52	285.23	46348276	0.39%	302.83	-5.81%	207.21%
^NDX	11/29/1991	285.23	285.89	283.53	284.79	22865517	-0.15%	302.83	-5.96%	207.06%
^NDX	12/2/1991	284.79	293.94	281.1	293.93	50313793	3.21%	302.83	-2.94%	210.26%
^NDX	12/3/1991	293.93	294.8	292.37	293.95	57372414	0.01%	302.83	-2.93%	210.27%
^NDX	12/4/1991	293.95	295.92	292.89	295.11	57686207	0.39%	302.83	-2.55%	210.67%
^NDX	12/5/1991	295.11	297.11	293.07	294.33	58837931	-0.26%	302.83	-2.81%	210.40%
^NDX	12/6/1991	294.33	297.93	292.3	296.14	59251724	0.61%	302.83	-2.21%	211.02%
^NDX	12/9/1991	296.14	299.3	295.23	295.77	53582759	-0.12%	302.83	-2.33%	210.89%
^NDX	12/10/1991	295.77	296.99	293.37	296.33	54351724	0.19%	302.83	-2.15%	211.08%
^NDX	12/11/1991	296.33	299.42	292.43	294.84	60151724	-0.50%	302.83	-2.64%	210.58%
^NDX	12/12/1991	294.84	298.23	294.84	297.98	57955172	1.06%	302.83	-1.60%	211.64%
^NDX	12/13/1991	297.98	302.14	297.98	301.33	61620690	1.12%	302.83	-0.50%	212.77%
^NDX	12/16/1991	301.33	303.46	300.14	303.02	51172414	0.56%	303.02	0.00%	213.33%
^NDX	12/17/1991	303.02	303.09	298.8	298.89	65903448	-1.36%	303.02	-1.36%	211.97%
^NDX	12/18/1991	298.89	300.11	297.1	299.61	60958621	0.24%	303.02	-1.13%	212.21%
^NDX	12/19/1991	299.61	299.61	294.14	294.53	60200000	-1.70%	303.02	-2.80%	210.51%
^NDX	12/20/1991	294.53	299.41	294.53	295.82	65262069	0.44%	303.02	-2.38%	210.95%
^NDX	12/23/1991	295.82	303.44	295.4	303.3	63558621	2.53%	303.3	0.00%	213.48%
^NDX	12/24/1991	303.3	309.41	303.3	307.08	46017241	1.25%	307.08	0.00%	214.72%
^NDX	12/26/1991	307.08	314.58	307.08	313.68	45958621	2.15%	313.68	0.00%	216.87%
^NDX	12/27/1991	313.68	318.44	313.68	316.77	56334483	0.99%	316.77	0.00%	217.86%
^NDX	12/30/1991	316.77	326.73	316.77	326.73	77268966	3.14%	326.73	0.00%	221.00%
^NDX	12/31/1991	326.73	332.58	325.3	330.86	88779310	1.26%	330.86	0.00%	222.27%
^NDX	1/2/1992	330.86	333.36	322.56	333.36	62544828	0.76%	333.36	0.00%	223.02%
^NDX	1/3/1992	333.36	335.34	331.39	334.83	73862069	0.44%	334.83	0.00%	223.46%
^NDX	1/6/1992	334.83	337.87	334.22	336.89	81972414	0.62%	336.89	0.00%	224.08%
^NDX	1/7/1992	336.89	340.04	333.39	339.64	90431034	0.82%	339.64	0.00%	224.89%
^NDX	1/8/1992	339.64	345.98	336.6	344.29	108665517	1.37%	344.29	0.00%	226.26%
^NDX	1/9/1992	344.29	352.2	344.29	350.32	113041379	1.75%	350.32	0.00%	228.02%
^NDX	1/10/1992	350.32	350.32	342.61	347.11	89458621	-0.92%	350.32	-0.92%	227.10%
^NDX	1/13/1992	347.11	348.65	344.02	348.27	73068966	0.33%	350.32	-0.59%	227.43%
^NDX	1/14/1992	348.27	352.65	347.23	352.59	92434483	1.24%	352.59	0.00%	228.67%
^NDX	1/15/1992	352.59	356.29	350.7	355.6	101131034	0.85%	355.6	0.00%	229.53%
^NDX	1/16/1992	355.6	357.7	351.92	351.92	104227586	-1.03%	355.6	-1.03%	228.49%
^NDX	1/17/1992	351.92	354.35	349.58	349.73	97410345	-0.62%	355.6	-1.65%	227.87%
^NDX	1/20/1992	349.73	349.88	341.56	341.81	72306897	-2.26%	355.6	-3.88%	225.61%
^NDX	1/21/1992	331.06	331.06	328.04	328.04	91531034	-4.03%	355.6	-7.75%	221.58%
^NDX	1/22/1992	331.92	346.33	331.92	346.32	86610345	5.57%	355.6	-2.61%	227.15%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/23/1992	346.32	350.66	343.72	346.08	94610345	-0.07%	355.6	-2.68%	227.08%
^NDX	1/24/1992	346.08	347.81	343.45	345.45	83082759	-0.18%	355.6	-2.85%	226.90%
^NDX	1/27/1992	345.45	345.71	340.48	340.48	67741379	-1.44%	355.6	-4.25%	225.46%
^NDX	1/28/1992	340.48	342.83	337.95	340.85	110675862	0.11%	355.6	-4.15%	225.57%
^NDX	1/29/1992	340.85	346.51	337.23	337.29	85600000	-1.04%	355.6	-5.15%	224.52%
^NDX	1/30/1992	337.29	341.29	336.06	338.39	74551724	0.33%	355.6	-4.84%	224.85%
^NDX	1/31/1992	341.2	341.45	337.83	338.32	77986207	-0.02%	355.6	-4.86%	224.83%
^NDX	2/3/1992	338.32	342.14	336.92	341.38	67106897	0.90%	355.6	-4.00%	225.73%
^NDX	2/4/1992	341.38	347.42	341.38	346.92	77982759	1.62%	355.6	-2.44%	227.36%
^NDX	2/5/1992	346.92	351.9	346.92	350.86	93141379	1.14%	355.6	-1.33%	228.49%
^NDX	2/6/1992	350.86	352.93	347.77	349.07	84210345	-0.51%	355.6	-1.84%	227.98%
^NDX	2/7/1992	349.07	351.13	344.08	346.8	82086207	-0.65%	355.6	-2.47%	227.33%
^NDX	2/10/1992	346.8	346.8	343.28	345.23	66068966	-0.45%	355.6	-2.92%	226.88%
^NDX	2/11/1992	345.23	346.24	342.62	344.4	73906897	-0.24%	355.6	-3.15%	226.64%
^NDX	2/12/1992	344.4	355.98	343.48	355.98	87396552	3.36%	355.98	0.00%	230.00%
^NDX	2/13/1992	355.98	356.28	349.33	349.81	74827586	-1.73%	355.98	-1.73%	228.27%
^NDX	2/14/1992	349.81	349.81	346.2	346.7	71134483	-0.89%	355.98	-2.61%	227.38%
^NDX	2/18/1992	346.7	347.18	338.55	338.55	75413793	-2.35%	355.98	-4.90%	225.03%
^NDX	2/19/1992	338.55	338.6	333.77	338.06	85668966	-0.14%	355.98	-5.03%	224.88%
^NDX	2/20/1992	338.06	346.02	338.06	345.33	85203448	2.15%	355.98	-2.99%	227.03%
^NDX	2/21/1992	345.33	346.66	340.9	342.39	85120690	-0.85%	355.98	-3.82%	226.18%
^NDX	2/24/1992	342.39	343.48	337.74	338.96	59627586	-1.00%	355.98	-4.78%	225.18%
^NDX	2/25/1992	338.96	339.36	332.98	338.33	67068966	-0.19%	355.98	-4.96%	224.99%
^NDX	2/26/1992	338.33	348.03	338.33	347.81	77617241	2.80%	355.98	-2.30%	227.80%
^NDX	2/27/1992	347.81	350.89	347.28	347.39	70875862	-0.12%	355.98	-2.41%	227.68%
^NDX	2/28/1992	347.39	349.31	343.73	345.88	70565517	-0.43%	355.98	-2.84%	227.24%
^NDX	3/2/1992	345.88	347.48	343.86	346.64	61013793	0.22%	355.98	-2.62%	227.46%
^NDX	3/3/1992	346.64	348.39	345.46	345.7	70534483	-0.27%	355.98	-2.89%	227.19%
^NDX	3/4/1992	345.7	346.36	341.61	341.61	73434483	-1.18%	355.98	-4.04%	226.01%
^NDX	3/5/1992	341.61	341.61	335.91	337.52	76524138	-1.20%	355.98	-5.19%	224.81%
^NDX	3/6/1992	337.52	338.27	331.1	333	66575862	-1.34%	355.98	-6.46%	223.47%
^NDX	3/9/1992	333	335.26	332.99	333.32	55903448	0.10%	355.98	-6.37%	223.57%
^NDX	3/10/1992	333.32	340.79	333.32	340.32	69158621	2.10%	355.98	-4.40%	225.67%
^NDX	3/11/1992	340.32	340.4	334.46	335.05	66258621	-1.55%	355.98	-5.88%	224.12%
^NDX	3/12/1992	335.05	335.63	331.03	334.83	65355172	-0.07%	355.98	-5.94%	224.05%
^NDX	3/13/1992	334.83	338.58	334.83	336.47	57106897	0.49%	355.98	-5.48%	224.54%
^NDX	3/16/1992	336.47	338.58	334.63	338.27	48568966	0.53%	355.98	-4.97%	225.08%
^NDX	3/17/1992	338.27	343.37	338.27	342.92	59920690	1.37%	355.98	-3.67%	226.45%
^NDX	3/18/1992	342.92	345	342.48	342.62	61817241	-0.09%	355.98	-3.75%	226.36%
^NDX	3/19/1992	342.62	344.79	342.36	342.55	65506897	-0.02%	355.98	-3.77%	226.34%
^NDX	3/20/1992	342.55	343.07	340.07	340.86	66034483	-0.49%	355.98	-4.25%	225.85%
^NDX	3/23/1992	340.86	341.17	338.96	339.04	51331034	-0.53%	355.98	-4.76%	225.32%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/24/1992	339.04	341.26	335.23	336.93	64455172	-0.62%	355.98	-5.35%	224.69%
^NDX	3/25/1992	336.93	338.58	334.95	337.65	66189655	0.21%	355.98	-5.15%	224.91%
^NDX	3/26/1992	337.65	339.77	332.43	333.3	60517241	-1.29%	355.98	-6.37%	223.62%
^NDX	3/27/1992	333.3	333.3	321.77	324.22	70331034	-2.72%	355.98	-8.92%	220.89%
^NDX	3/30/1992	324.22	326.64	321.75	322.35	53175862	-0.58%	355.98	-9.45%	220.32%
^NDX	3/31/1992	322.35	326.31	320.15	323.05	66224138	0.22%	355.98	-9.25%	220.54%
^NDX	4/1/1992	323.05	324.3	318.79	323.92	62127586	0.27%	355.98	-9.01%	220.80%
^NDX	4/2/1992	323.92	324.82	317.3	317.67	67117241	-1.93%	355.98	-10.76%	218.88%
^NDX	4/3/1992	317.67	319.03	314.53	316.39	66872414	-0.40%	355.98	-11.12%	218.47%
^NDX	4/6/1992	316.39	324.98	316.39	324.55	52800000	2.58%	355.98	-8.83%	221.05%
^NDX	4/7/1992	324.55	326.23	312.76	312.95	72434483	-3.57%	355.98	-12.09%	217.48%
^NDX	4/8/1992	312.95	312.95	304.71	310.85	83955172	-0.67%	355.98	-12.68%	216.81%
^NDX	4/9/1992	310.85	319.79	310.85	319.54	68534483	2.80%	355.98	-10.24%	219.60%
^NDX	4/10/1992	319.54	322.53	312.67	312.98	60417241	-2.05%	355.98	-12.08%	217.55%
^NDX	4/13/1992	312.98	317.15	312.01	317.15	44144828	1.33%	355.98	-10.91%	218.88%
^NDX	4/14/1992	317.15	324.95	317.15	320.55	67448276	1.07%	355.98	-9.95%	219.95%
^NDX	4/15/1992	320.55	326.79	320.55	326.07	75368966	1.72%	355.98	-8.40%	221.68%
^NDX	4/16/1992	326.07	326.1	318.9	319.23	68441379	-2.10%	355.98	-10.32%	219.58%
^NDX	4/20/1992	319.23	319.23	305.05	307.88	61396552	-3.56%	355.98	-13.51%	216.02%
^NDX	4/21/1992	307.88	309.38	304.23	305.62	69579310	-0.73%	355.98	-14.15%	215.29%
^NDX	4/22/1992	305.62	310.6	304.93	309.54	68582759	1.28%	355.98	-13.05%	216.57%
^NDX	4/23/1992	309.54	312.07	303.05	307.52	69613793	-0.65%	355.98	-13.61%	215.92%
^NDX	4/24/1992	307.52	307.88	303.48	303.82	57231034	-1.20%	355.98	-14.65%	214.71%
^NDX	4/27/1992	303.82	305.3	299.33	299.65	55910345	-1.37%	355.98	-15.82%	213.34%
^NDX	4/28/1992	299.65	299.74	291.36	294.62	64648276	-1.68%	355.98	-17.24%	211.66%
^NDX	4/29/1992	294.62	303.2	294.62	302.98	62200000	2.84%	355.98	-14.89%	214.50%
^NDX	4/30/1992	302.98	307.89	302.97	307.86	62110345	1.61%	355.98	-13.52%	216.11%
^NDX	5/1/1992	307.86	309.85	304.45	307.48	50789655	-0.12%	355.98	-13.62%	215.99%
^NDX	5/4/1992	307.48	312.27	307.48	310.71	49734483	1.05%	355.98	-12.72%	217.04%
^NDX	5/5/1992	310.71	315.88	310.45	314.77	58600000	1.31%	355.98	-11.58%	218.35%
^NDX	5/6/1992	314.77	317.27	314.39	315.11	59110345	0.11%	355.98	-11.48%	218.45%
^NDX	5/7/1992	315.11	315.49	311.77	312.73	58717241	-0.76%	355.98	-12.15%	217.70%
^NDX	5/8/1992	312.73	314.17	310.46	311.27	53348276	-0.47%	355.98	-12.56%	217.23%
^NDX	5/11/1992	311.27	313.55	311.18	311.9	48644828	0.20%	355.98	-12.38%	217.43%
^NDX	5/12/1992	311.9	313.36	308.59	310.04	55979310	-0.60%	355.98	-12.91%	216.84%
^NDX	5/13/1992	310.04	310.79	308.44	308.75	59224138	-0.42%	355.98	-13.27%	216.42%
^NDX	5/14/1992	308.75	309.05	302.73	304.55	63855172	-1.36%	355.98	-14.45%	215.06%
^NDX	5/15/1992	304.55	304.55	300.54	303.02	49272414	-0.50%	355.98	-14.88%	214.56%
^NDX	5/18/1992	303.02	306.82	303.02	304.58	44603448	0.51%	355.98	-14.44%	215.07%
^NDX	5/19/1992	304.58	306.53	303.33	306.41	54024138	0.60%	355.98	-13.92%	215.67%
^NDX	5/20/1992	306.41	309.82	306.39	309.55	55251724	1.02%	355.98	-13.04%	216.70%
^NDX	5/21/1992	309.55	309.57	306.47	307.94	60641379	-0.52%	355.98	-13.50%	216.18%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/22/1992	307.94	309.86	307.46	308.38	43055172	0.14%	355.98	-13.37%	216.32%
^NDX	5/26/1992	308.38	308.9	304.99	305.89	43703448	-0.81%	355.98	-14.07%	215.51%
^NDX	5/27/1992	305.89	309.05	305.89	308.08	47703448	0.72%	355.98	-13.46%	216.23%
^NDX	5/28/1992	308.08	312.2	306.66	311.98	52827586	1.27%	355.98	-12.36%	217.50%
^NDX	5/29/1992	311.98	317.16	311.71	315.3	65044828	1.06%	355.98	-11.43%	218.56%
^NDX	6/1/1992	315.3	319.01	312.6	318.98	48817241	1.17%	355.98	-10.39%	219.73%
^NDX	6/2/1992	318.98	319.23	316.18	317.23	56882759	-0.55%	355.98	-10.89%	219.18%
^NDX	6/3/1992	317.23	318.85	315.56	317.34	59262069	0.03%	355.98	-10.85%	219.21%
^NDX	6/4/1992	317.34	317.75	315.77	315.93	57972414	-0.44%	355.98	-11.25%	218.77%
^NDX	6/5/1992	315.93	317.02	312.82	313.24	58065517	-0.85%	355.98	-12.01%	217.92%
^NDX	6/8/1992	313.24	313.38	309.45	310.23	44500000	-0.96%	355.98	-12.85%	216.96%
^NDX	6/9/1992	310.23	310.96	303.22	304.86	62834483	-1.73%	355.98	-14.36%	215.23%
^NDX	6/10/1992	304.86	306.1	302.5	302.6	54148276	-0.74%	355.98	-15.00%	214.48%
^NDX	6/11/1992	302.6	305.4	301.62	302.58	55224138	-0.01%	355.98	-15.00%	214.48%
^NDX	6/12/1992	302.58	306.36	302.58	304.11	51555172	0.51%	355.98	-14.57%	214.98%
^NDX	6/15/1992	304.11	306.49	302.48	303.86	45641379	-0.08%	355.98	-14.64%	214.90%
^NDX	6/16/1992	303.86	304.43	299.2	299.2	56268966	-1.53%	355.98	-15.95%	213.37%
^NDX	6/17/1992	299.2	299.32	292.85	293.4	65713793	-1.94%	355.98	-17.58%	211.43%
^NDX	6/18/1992	293.4	296.92	290.85	291.93	64779310	-0.50%	355.98	-17.99%	210.93%
^NDX	6/19/1992	291.93	297.08	291.93	296.86	61231034	1.69%	355.98	-16.61%	212.62%
^NDX	6/22/1992	296.86	296.86	290.46	295.24	52134483	-0.55%	355.98	-17.06%	212.07%
^NDX	6/23/1992	295.24	300.1	295.24	297.45	57127586	0.75%	355.98	-16.44%	212.82%
^NDX	6/24/1992	297.45	298.06	295.14	295.29	52527586	-0.73%	355.98	-17.05%	212.09%
^NDX	6/25/1992	295.29	296.02	288.48	291.26	59041379	-1.36%	355.98	-18.18%	210.73%
^NDX	6/26/1992	291.26	291.26	288.01	290.03	51762069	-0.42%	355.98	-18.53%	210.31%
^NDX	6/29/1992	290.03	300.93	290.03	300.8	55006897	3.71%	355.98	-15.50%	214.02%
^NDX	6/30/1992	300.8	302.35	299.64	301.23	67306897	0.14%	355.98	-15.38%	214.16%
^NDX	7/1/1992	301.23	306.52	300.76	306.03	64165517	1.59%	355.98	-14.03%	215.76%
^NDX	7/2/1992	306.03	307.71	299.87	300.88	67120690	-1.68%	355.98	-15.48%	214.07%
^NDX	7/6/1992	300.88	302.4	297.46	302.4	46472414	0.51%	355.98	-15.05%	214.58%
^NDX	7/7/1992	302.4	303.77	295.78	296.27	60141379	-2.03%	355.98	-16.77%	212.55%
^NDX	7/8/1992	296.27	297.68	292.8	297.56	55741379	0.44%	355.98	-16.41%	212.99%
^NDX	7/9/1992	297.56	303.4	297.56	302.19	60634483	1.56%	355.98	-15.11%	214.54%
^NDX	7/10/1992	302.19	304.17	300.62	302.83	52244828	0.21%	355.98	-14.93%	214.76%
^NDX	7/13/1992	302.83	306.06	302.22	304.98	45837931	0.71%	355.98	-14.33%	215.46%
^NDX	7/14/1992	304.98	309.52	304.98	309.24	57655172	1.40%	355.98	-13.13%	216.86%
^NDX	7/15/1992	309.24	311.64	308.74	309.39	58406897	0.05%	355.98	-13.09%	216.91%
^NDX	7/16/1992	309.39	311.28	307.13	311.28	59548276	0.61%	355.98	-12.56%	217.52%
^NDX	7/17/1992	311.28	311.28	303.3	305.54	50610345	-1.84%	355.98	-14.17%	215.68%
^NDX	7/20/1992	305.54	305.54	297.59	300.45	40631034	-1.67%	355.98	-15.60%	214.01%
^NDX	7/21/1992	300.45	306.02	300.45	305.1	53558621	1.55%	355.98	-14.29%	215.56%
^NDX	7/22/1992	305.1	305.24	301.05	301.17	58051724	-1.29%	355.98	-15.40%	214.27%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/23/1992	301.17	303.14	300.56	302.49	56744828	0.44%	355.98	-15.03%	214.71%
^NDX	7/24/1992	302.49	304.52	299.92	303.42	57858621	0.31%	355.98	-14.76%	215.02%
^NDX	7/27/1992	303.42	303.42	301.11	301.84	44182759	-0.52%	355.98	-15.21%	214.50%
^NDX	7/28/1992	301.84	306.78	301.84	306.76	59762069	1.63%	355.98	-13.83%	216.13%
^NDX	7/29/1992	306.76	310.8	306.76	310.11	72737931	1.09%	355.98	-12.89%	217.22%
^NDX	7/30/1992	310.11	311.49	308.79	310.93	58189655	0.26%	355.98	-12.66%	217.48%
^NDX	7/31/1992	310.93	311.76	308.89	310.89	58203448	-0.01%	355.98	-12.67%	217.47%
^NDX	8/3/1992	310.89	313.34	309.57	312.75	48724138	0.60%	355.98	-12.14%	218.07%
^NDX	8/4/1992	312.75	313.48	310.39	311.08	58100000	-0.53%	355.98	-12.61%	217.53%
^NDX	8/5/1992	311.08	311.08	305.79	306.58	56475862	-1.45%	355.98	-13.88%	216.09%
^NDX	8/6/1992	306.58	306.58	302.67	304.56	54079310	-0.66%	355.98	-14.44%	215.43%
^NDX	8/7/1992	304.56	307.17	302.27	303.32	51613793	-0.41%	355.98	-14.79%	215.02%
^NDX	8/10/1992	303.32	305.29	301.99	304.23	41534483	0.30%	355.98	-14.54%	215.32%
^NDX	8/11/1992	304.23	305.64	301.28	302.51	50048276	-0.57%	355.98	-15.02%	214.76%
^NDX	8/12/1992	302.51	303.63	300.95	300.95	49706897	-0.52%	355.98	-15.46%	214.24%
^NDX	8/13/1992	300.95	302.65	300.82	301.27	49372414	0.11%	355.98	-15.37%	214.35%
^NDX	8/14/1992	301.27	302.71	300.96	302.23	50224138	0.32%	355.98	-15.10%	214.67%
^NDX	8/17/1992	302.23	302.49	299.89	300.39	45710345	-0.61%	355.98	-15.62%	214.06%
^NDX	8/18/1992	300.39	301.29	298.87	300.44	48393103	0.02%	355.98	-15.60%	214.07%
^NDX	8/19/1992	300.44	301.74	298.17	298.32	53841379	-0.71%	355.98	-16.20%	213.37%
^NDX	8/20/1992	298.32	299.75	297.12	299.42	53617241	0.37%	355.98	-15.89%	213.74%
^NDX	8/21/1992	299.42	301.29	293.95	295.69	57689655	-1.25%	355.98	-16.94%	212.49%
^NDX	8/24/1992	295.69	295.69	290.39	290.71	47744828	-1.68%	355.98	-18.34%	210.81%
^NDX	8/25/1992	290.71	292.92	287.64	292.08	52555172	0.47%	355.98	-17.95%	211.28%
^NDX	8/26/1992	292.08	296.82	292.08	296.2	50300000	1.41%	355.98	-16.79%	212.69%
^NDX	8/27/1992	296.2	300.85	296.2	299.46	53617241	1.10%	355.98	-15.88%	213.79%
^NDX	8/28/1992	299.46	299.93	298.24	299.14	43831034	-0.11%	355.98	-15.97%	213.68%
^NDX	8/31/1992	299.14	299.77	297.02	299.26	46044828	0.04%	355.98	-15.93%	213.72%
^NDX	9/1/1992	299.26	302.07	298.11	301.97	54093103	0.91%	355.98	-15.17%	214.63%
^NDX	9/2/1992	301.97	306.81	301.73	306.57	58734483	1.52%	355.98	-13.88%	216.15%
^NDX	9/3/1992	306.57	309.96	306.57	308.17	64310345	0.52%	355.98	-13.43%	216.67%
^NDX	9/4/1992	308.17	308.48	305.73	306.39	42200000	-0.58%	355.98	-13.93%	216.10%
^NDX	9/8/1992	306.39	306.39	303.79	305.77	42717241	-0.20%	355.98	-14.10%	215.89%
^NDX	9/9/1992	305.77	310.28	305.63	309.99	58720690	1.38%	355.98	-12.92%	217.27%
^NDX	9/10/1992	309.99	315	309.95	314.82	69289655	1.56%	355.98	-11.56%	218.83%
^NDX	9/11/1992	314.82	316.98	314.3	315.19	64941379	0.12%	355.98	-11.46%	218.95%
^NDX	9/14/1992	315.19	324.69	315.19	324.63	78275862	3.00%	355.98	-8.81%	221.94%
^NDX	9/15/1992	324.63	324.63	318.11	319.89	63106897	-1.46%	355.98	-10.14%	220.48%
^NDX	9/16/1992	319.89	321.42	315.8	318.45	62589655	-0.45%	355.98	-10.54%	220.03%
^NDX	9/17/1992	318.45	321.18	318.23	319.23	63158621	0.24%	355.98	-10.32%	220.28%
^NDX	9/18/1992	319.23	320.1	317.17	319.91	68765517	0.21%	355.98	-10.13%	220.49%
^NDX	9/21/1992	319.91	319.91	316.98	319.26	54986207	-0.20%	355.98	-10.32%	220.29%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/22/1992	319.26	319.48	313.62	314.27	70662069	-1.56%	355.98	-11.72%	218.72%
^NDX	9/23/1992	314.27	316.23	312.39	315.82	66634483	0.49%	355.98	-11.28%	219.22%
^NDX	9/24/1992	315.82	318.32	315.82	317.54	62306897	0.54%	355.98	-10.80%	219.76%
^NDX	9/25/1992	317.54	317.73	307.7	310.23	68444828	-2.30%	355.98	-12.85%	217.46%
^NDX	9/28/1992	310.23	310.23	305.58	307.87	42882759	-0.76%	355.98	-13.51%	216.70%
^NDX	9/29/1992	307.87	311.17	306.95	310.65	54779310	0.90%	355.98	-12.73%	217.60%
^NDX	9/30/1992	310.65	313.45	310.23	313.18	64527586	0.81%	355.98	-12.02%	218.42%
^NDX	10/1/1992	313.18	313.18	308.78	309.04	63837931	-1.32%	355.98	-13.19%	217.10%
^NDX	10/2/1992	309.04	309.04	303.67	304.39	58606897	-1.50%	355.98	-14.49%	215.59%
^NDX	10/5/1992	304.39	304.39	291.96	303.68	77134483	-0.23%	355.98	-14.69%	215.36%
^NDX	10/6/1992	303.68	309.04	303.32	307.96	67427586	1.41%	355.98	-13.49%	216.77%
^NDX	10/7/1992	307.96	310.68	305.01	305.38	53972414	-0.84%	355.98	-14.21%	215.93%
^NDX	10/8/1992	305.38	310.02	305.38	308.35	68224138	0.97%	355.98	-13.38%	216.90%
^NDX	10/9/1992	308.35	309.14	304.89	305.63	58703448	-0.88%	355.98	-14.14%	216.02%
^NDX	10/12/1992	305.63	309.04	305.63	308.11	44086207	0.81%	355.98	-13.45%	216.83%
^NDX	10/13/1992	308.11	311.65	307.83	310.13	57779310	0.66%	355.98	-12.88%	217.49%
^NDX	10/14/1992	310.13	311.58	308.38	309.58	60582759	-0.18%	355.98	-13.03%	217.31%
^NDX	10/15/1992	309.58	312.55	307.8	312.14	59924138	0.83%	355.98	-12.32%	218.14%
^NDX	10/16/1992	312.14	316.95	310.88	316.39	63389655	1.36%	355.98	-11.12%	219.50%
^NDX	10/19/1992	316.39	322.95	315.64	322.79	68320690	2.02%	355.98	-9.32%	221.52%
^NDX	10/20/1992	322.79	326.69	322.04	323.38	80124138	0.18%	355.98	-9.16%	221.70%
^NDX	10/21/1992	323.38	326.27	323.17	326.07	76568966	0.83%	355.98	-8.40%	222.54%
^NDX	10/22/1992	326.07	327.45	323.47	326.1	79224138	0.01%	355.98	-8.39%	222.54%
^NDX	10/23/1992	326.1	328.18	324.95	325.44	79048276	-0.20%	355.98	-8.58%	222.34%
^NDX	10/26/1992	325.44	327.45	323.33	327.17	58206897	0.53%	355.98	-8.09%	222.87%
^NDX	10/27/1992	327.17	328.61	321.73	323.92	69851724	-0.99%	355.98	-9.01%	221.88%
^NDX	10/28/1992	323.92	327.05	322.2	326.67	71931034	0.85%	355.98	-8.23%	222.73%
^NDX	10/29/1992	326.67	332.46	326.67	331.09	72920690	1.35%	355.98	-6.99%	224.08%
^NDX	10/30/1992	331.09	331.44	327.08	329.15	66579310	-0.59%	355.98	-7.54%	223.50%
^NDX	11/2/1992	329.15	330.57	327.2	330.33	61844828	0.36%	355.98	-7.21%	223.85%
^NDX	11/3/1992	330.33	331.04	325.24	325.96	64610345	-1.32%	355.98	-8.43%	222.53%
^NDX	11/4/1992	325.96	329.08	324.98	327.76	65355172	0.55%	355.98	-7.93%	223.08%
^NDX	11/5/1992	327.76	337.01	327.24	336.49	82224138	2.66%	355.98	-5.48%	225.75%
^NDX	11/6/1992	336.49	338.68	334.48	338.14	79017241	0.49%	355.98	-5.01%	226.24%
^NDX	11/9/1992	338.14	341.79	336.14	340.58	84631034	0.72%	355.98	-4.33%	226.96%
^NDX	11/10/1992	340.58	344.89	339.55	344.39	90400000	1.12%	355.98	-3.26%	228.08%
^NDX	11/11/1992	344.39	349.78	344.38	347.86	94220690	1.01%	355.98	-2.28%	229.09%
^NDX	11/12/1992	347.86	349.48	345.58	346.8	89472414	-0.30%	355.98	-2.58%	228.78%
^NDX	11/13/1992	346.8	348.58	345.15	348.49	69472414	0.49%	355.98	-2.10%	229.27%
^NDX	11/16/1992	348.49	348.61	344.29	344.63	64855172	-1.11%	355.98	-3.19%	228.16%
^NDX	11/17/1992	344.63	344.63	337.35	338.23	77351724	-1.86%	355.98	-4.99%	226.30%
^NDX	11/18/1992	338.23	344.82	337.67	344.31	80434483	1.80%	355.98	-3.28%	228.10%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/19/1992	344.31	348.67	344.31	346.76	89051724	0.71%	355.98	-2.59%	228.81%
^NDX	11/20/1992	346.76	349.89	346.23	348.8	85531034	0.59%	355.98	-2.02%	229.40%
^NDX	11/23/1992	348.8	348.8	341.3	343.44	71772414	-1.54%	355.98	-3.52%	227.86%
^NDX	11/24/1992	343.44	350.89	343.44	349.98	84455172	1.90%	355.98	-1.69%	229.77%
^NDX	11/25/1992	349.98	350.87	348.6	349.66	76644828	-0.09%	355.98	-1.78%	229.68%
^NDX	11/27/1992	349.66	351.05	348.48	349.32	32389655	-0.10%	355.98	-1.87%	229.58%
^NDX	11/30/1992	349.32	351.29	348.02	350.96	75103448	0.47%	355.98	-1.41%	230.05%
^NDX	12/1/1992	350.96	353.39	348.57	352.67	81765517	0.49%	355.98	-0.93%	230.54%
^NDX	12/2/1992	352.67	353.49	350.23	351.57	83855172	-0.31%	355.98	-1.24%	230.22%
^NDX	12/3/1992	351.57	355.64	350.11	354.79	82424138	0.92%	355.98	-0.33%	231.14%
^NDX	12/4/1992	354.79	359.05	354.42	358.4	90037931	1.02%	358.4	0.00%	232.16%
^NDX	12/7/1992	358.4	361.9	357.47	361.83	78024138	0.96%	361.83	0.00%	233.12%
^NDX	12/8/1992	361.83	363.2	358.98	360.58	94724138	-0.35%	361.83	-0.35%	232.77%
^NDX	12/9/1992	360.58	361.41	356.22	357.82	93058621	-0.77%	361.83	-1.11%	232.00%
^NDX	12/10/1992	357.82	357.82	351.8	354.55	83224138	-0.91%	361.83	-2.01%	231.09%
^NDX	12/11/1992	354.55	354.55	349.81	350.89	73506897	-1.03%	361.83	-3.02%	230.06%
^NDX	12/14/1992	350.89	352.28	349.4	349.4	67068966	-0.42%	361.83	-3.44%	229.63%
^NDX	12/15/1992	349.4	349.4	344.8	346.95	85837931	-0.70%	361.83	-4.11%	228.93%
^NDX	12/16/1992	346.95	351.42	346.38	348.95	89058621	0.58%	361.83	-3.56%	229.51%
^NDX	12/17/1992	348.95	357.02	348.95	356.85	85496552	2.26%	361.83	-1.38%	231.77%
^NDX	12/18/1992	356.85	359.79	356.63	357.89	84158621	0.29%	361.83	-1.09%	232.06%
^NDX	12/21/1992	357.89	359.7	355.99	359.33	69968966	0.40%	361.83	-0.69%	232.47%
^NDX	12/22/1992	359.33	360.85	353.28	355.64	85413793	-1.03%	361.83	-1.71%	231.44%
^NDX	12/23/1992	355.64	357.8	354.93	356.49	87203448	0.24%	361.83	-1.48%	231.68%
^NDX	12/24/1992	356.49	358.05	355.26	357.56	36641379	0.30%	361.83	-1.18%	231.98%
^NDX	12/28/1992	357.56	359.26	356.52	359.07	49679310	0.42%	361.83	-0.76%	232.40%
^NDX	12/29/1992	359.07	362.78	359.07	359.81	68865517	0.21%	361.83	-0.56%	232.61%
^NDX	12/30/1992	359.81	360.94	358.31	359.93	66717241	0.03%	361.83	-0.53%	232.64%
^NDX	12/31/1992	359.93	362.2	359.86	360.18	70065517	0.07%	361.83	-0.46%	232.71%
^NDX	1/4/1993	360.18	360.42	355.81	356.37	65127586	-1.06%	361.83	-1.51%	231.65%
^NDX	1/5/1993	356.37	360.27	355.36	360.23	79103448	1.08%	361.83	-0.44%	232.74%
^NDX	1/6/1993	360.23	367.26	360.23	366.97	93110345	1.87%	366.97	0.00%	234.61%
^NDX	1/7/1993	366.97	370.57	363.61	364.02	102389655	-0.80%	366.97	-0.80%	233.80%
^NDX	1/8/1993	364.02	365.58	361.45	365.54	80282759	0.42%	366.97	-0.39%	234.22%
^NDX	1/11/1993	365.54	371.15	364.53	370.8	67496552	1.44%	370.8	0.00%	235.66%
^NDX	1/12/1993	370.8	371.6	365.14	367.9	80610345	-0.78%	370.8	-0.78%	234.88%
^NDX	1/13/1993	367.9	376.45	365.69	375.85	84379310	2.16%	375.85	0.00%	237.04%
^NDX	1/14/1993	375.85	382.45	375.85	381.34	98951724	1.46%	381.34	0.00%	238.50%
^NDX	1/15/1993	381.34	382.79	375.62	379.23	101875862	-0.55%	381.34	-0.55%	237.95%
^NDX	1/18/1993	379.23	379.24	375.33	378.76	83013793	-0.12%	381.34	-0.68%	237.82%
^NDX	1/19/1993	378.76	380.09	375.65	376.02	95824138	-0.72%	381.34	-1.40%	237.10%
^NDX	1/20/1993	376.02	377.92	374.56	375.73	93558621	-0.08%	381.34	-1.47%	237.02%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/21/1993	375.73	380.01	373.93	379.34	97010345	0.96%	381.34	-0.52%	237.98%
^NDX	1/22/1993	379.34	381.7	377.39	377.82	101627586	-0.40%	381.34	-0.92%	237.58%
^NDX	1/25/1993	377.82	383.42	377.57	381.05	91237931	0.85%	381.34	-0.08%	238.44%
^NDX	1/26/1993	381.05	384.67	378.45	379.38	102186207	-0.44%	381.34	-0.51%	238.00%
^NDX	1/27/1993	379.38	379.38	369.84	372.61	97144828	-1.78%	381.34	-2.29%	236.21%
^NDX	1/28/1993	372.61	372.61	368.08	370.67	92141379	-0.52%	381.34	-2.80%	235.69%
^NDX	1/29/1993	370.67	372.72	368.95	370.56	81706897	-0.03%	381.34	-2.83%	235.66%
^NDX	2/1/1993	370.56	376.06	370.36	375.48	73772414	1.33%	381.34	-1.54%	236.99%
^NDX	2/2/1993	375.48	377.59	374.25	377.44	87613793	0.52%	381.34	-1.02%	237.51%
^NDX	2/3/1993	377.44	379.26	375.71	376.54	100596552	-0.24%	381.34	-1.26%	237.27%
^NDX	2/4/1993	376.54	378.43	371.98	374.24	98158621	-0.61%	381.34	-1.86%	236.66%
^NDX	2/5/1993	374.24	374.24	363.98	369	101106897	-1.40%	381.34	-3.24%	235.26%
^NDX	2/8/1993	369	370.37	364.6	365.73	76575862	-0.89%	381.34	-4.09%	234.38%
^NDX	2/9/1993	365.73	368.93	362.42	362.95	95510345	-0.76%	381.34	-4.82%	233.62%
^NDX	2/10/1993	362.95	368.65	362.95	367.3	89451724	1.20%	381.34	-3.68%	234.82%
^NDX	2/11/1993	367.3	369.74	365.77	366.33	81300000	-0.26%	381.34	-3.94%	234.55%
^NDX	2/12/1993	366.33	366.6	361.02	361.19	74000000	-1.40%	381.34	-5.28%	233.15%
^NDX	2/16/1993	361.19	361.19	343.9	346.89	104731034	-3.96%	381.34	-9.03%	229.19%
^NDX	2/17/1993	346.89	348.45	341.49	345.91	95006897	-0.28%	381.34	-9.29%	228.91%
^NDX	2/18/1993	345.91	353.41	342.82	348.28	102972414	0.69%	381.34	-8.67%	229.59%
^NDX	2/19/1993	348.28	351.17	345.51	347.92	83896552	-0.10%	381.34	-8.76%	229.49%
^NDX	2/22/1993	347.92	348.27	340.08	340.35	95668966	-2.18%	381.34	-10.75%	227.31%
^NDX	2/23/1993	340.35	342.68	337.14	341.24	93420690	0.26%	381.34	-10.52%	227.57%
^NDX	2/24/1993	341.24	350.76	338.64	350.12	96868966	2.60%	381.34	-8.19%	230.18%
^NDX	2/25/1993	350.12	351.88	345.7	351.67	89444828	0.44%	381.34	-7.78%	230.62%
^NDX	2/26/1993	351.67	353.17	349.24	351.14	74941379	-0.15%	381.34	-7.92%	230.47%
^NDX	3/1/1993	351.14	352.97	348.28	349.1	64151724	-0.58%	381.34	-8.45%	229.89%
^NDX	3/2/1993	349.1	356.79	348.08	356.21	71406897	2.04%	381.34	-6.59%	231.92%
^NDX	3/3/1993	356.21	360.42	355.79	359.96	81855172	1.05%	381.34	-5.61%	232.98%
^NDX	3/4/1993	359.96	359.96	352.85	355.53	80017241	-1.23%	381.34	-6.77%	231.75%
^NDX	3/5/1993	355.53	358.09	352.7	355.57	73875862	0.01%	381.34	-6.76%	231.76%
^NDX	3/8/1993	355.57	360.33	355.11	359.44	75841379	1.09%	381.34	-5.74%	232.85%
^NDX	3/9/1993	359.44	361.41	358.58	359.4	80093103	-0.01%	381.34	-5.75%	232.83%
^NDX	3/10/1993	359.4	361.67	358.26	361.26	84551724	0.52%	381.34	-5.27%	233.35%
^NDX	3/11/1993	361.26	364.66	360.99	361.73	85196552	0.13%	381.34	-5.14%	233.48%
^NDX	3/12/1993	361.73	363.09	356.45	362.65	99413793	0.25%	381.34	-4.90%	233.74%
^NDX	3/15/1993	362.65	365.05	362.26	364.32	64682759	0.46%	381.34	-4.46%	234.20%
^NDX	3/16/1993	364.32	366.54	363.11	363.61	79058621	-0.19%	381.34	-4.65%	234.00%
^NDX	3/17/1993	363.61	363.61	354.87	355.65	84513793	-2.19%	381.34	-6.74%	231.81%
^NDX	3/18/1993	355.65	358.62	355.33	355.5	79900000	-0.04%	381.34	-6.78%	231.77%
^NDX	3/19/1993	355.5	357.92	351.46	351.55	81255172	-1.11%	381.34	-7.81%	230.66%
^NDX	3/22/1993	351.55	351.55	346.2	349.42	73458621	-0.61%	381.34	-8.37%	230.05%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/23/1993	349.42	353	347.8	348.14	77982759	-0.37%	381.34	-8.71%	229.69%
^NDX	3/24/1993	348.14	350.04	345.43	348.51	83906897	0.11%	381.34	-8.61%	229.79%
^NDX	3/25/1993	348.51	355.02	348.51	354.38	75620690	1.68%	381.34	-7.07%	231.48%
^NDX	3/26/1993	354.38	356.4	351.39	352.64	70520690	-0.49%	381.34	-7.53%	230.99%
^NDX	3/29/1993	352.64	355.08	351.02	351.4	67062069	-0.35%	381.34	-7.85%	230.64%
^NDX	3/30/1993	351.4	357.72	351.4	357.72	41920690	1.80%	381.34	-6.19%	232.43%
^NDX	3/31/1993	357.72	363.18	357.72	359.42	88937931	0.48%	381.34	-5.75%	232.91%
^NDX	4/1/1993	359.42	360.74	353.48	354.33	85065517	-1.42%	381.34	-7.08%	231.49%
^NDX	4/2/1993	354.33	354.33	341.14	341.18	96296552	-3.71%	381.34	-10.53%	227.78%
^NDX	4/5/1993	341.18	345.18	339.17	344.7	65806897	1.03%	381.34	-9.61%	228.81%
^NDX	4/6/1993	344.7	347.73	340.06	340.55	75010345	-1.20%	381.34	-10.70%	227.61%
^NDX	4/7/1993	340.55	345.43	339.52	345.18	73289655	1.36%	381.34	-9.48%	228.97%
^NDX	4/8/1993	345.18	345.24	340.45	341.56	76165517	-1.05%	381.34	-10.43%	227.92%
^NDX	4/12/1993	341.56	349.73	341.56	349.01	73844828	2.18%	381.34	-8.48%	230.10%
^NDX	4/13/1993	349.01	351.83	345.71	345.87	88603448	-0.90%	381.34	-9.30%	229.20%
^NDX	4/14/1993	345.87	347.07	343.78	346.49	83831034	0.18%	381.34	-9.14%	229.38%
^NDX	4/15/1993	346.49	346.49	343.08	343.89	85155172	-0.75%	381.34	-9.82%	228.63%
^NDX	4/16/1993	343.89	345.23	340.39	340.65	78200000	-0.94%	381.34	-10.67%	227.69%
^NDX	4/19/1993	340.65	341.39	332.68	337.45	76844828	-0.94%	381.34	-11.51%	226.75%
^NDX	4/20/1993	337.45	339.58	334.61	339.06	86662069	0.48%	381.34	-11.09%	227.23%
^NDX	4/21/1993	339.06	341.42	336.85	340.2	85668966	0.34%	381.34	-10.79%	227.56%
^NDX	4/22/1993	340.2	343.77	337.84	338.48	90958621	-0.51%	381.34	-11.24%	227.06%
^NDX	4/23/1993	338.48	338.93	332.81	333.66	83927586	-1.42%	381.34	-12.50%	225.63%
^NDX	4/26/1993	333.66	334.45	326.56	327.28	73213793	-1.91%	381.34	-14.18%	223.72%
^NDX	4/27/1993	327.28	334.83	327.28	334.6	81651724	2.24%	381.34	-12.26%	225.96%
^NDX	4/28/1993	334.6	339.93	334.6	339.66	76037931	1.51%	381.34	-10.93%	227.47%
^NDX	4/29/1993	339.66	339.66	334.94	338.98	70675862	-0.20%	381.34	-11.11%	227.27%
^NDX	4/30/1993	338.98	344.39	338.98	339.95	78262069	0.29%	381.34	-10.85%	227.56%
^NDX	5/3/1993	339.95	345.27	339.95	344.97	69768966	1.48%	381.34	-9.54%	229.03%
^NDX	5/4/1993	344.97	353.73	344.97	353.28	92679310	2.41%	381.34	-7.36%	231.44%
^NDX	5/5/1993	353.28	357.14	350.86	355.35	99720690	0.59%	381.34	-6.82%	232.03%
^NDX	5/6/1993	355.35	356.76	351.01	351.71	89731034	-1.02%	381.34	-7.77%	231.00%
^NDX	5/7/1993	351.71	354.26	350.95	353.23	77968966	0.43%	381.34	-7.37%	231.43%
^NDX	5/10/1993	353.23	356.52	353.23	354.85	71189655	0.46%	381.34	-6.95%	231.89%
^NDX	5/11/1993	354.85	354.85	351.52	353.01	76989655	-0.52%	381.34	-7.43%	231.37%
^NDX	5/12/1993	353.01	353.11	350.34	350.96	84955172	-0.58%	381.34	-7.97%	230.79%
^NDX	5/13/1993	350.96	350.96	345.69	347.71	90527586	-0.93%	381.34	-8.82%	229.87%
^NDX	5/14/1993	347.71	350.05	346.83	349.8	79024138	0.60%	381.34	-8.27%	230.47%
^NDX	5/17/1993	349.8	353.11	349.52	352.67	72379310	0.82%	381.34	-7.52%	231.29%
^NDX	5/18/1993	352.67	356.12	352.67	356	95762069	0.94%	381.34	-6.64%	232.23%
^NDX	5/19/1993	356	365.21	354.84	364.67	109762069	2.44%	381.34	-4.37%	234.67%
^NDX	5/20/1993	364.67	370.89	364.67	370.45	118355172	1.58%	381.34	-2.86%	236.25%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/21/1993	370.45	370.46	364.52	366.67	95924138	-1.02%	381.34	-3.85%	235.23%
^NDX	5/24/1993	366.67	369.61	363.31	367.09	70765517	0.11%	381.34	-3.74%	235.35%
^NDX	5/25/1993	367.09	367.09	363.88	366.22	87093103	-0.24%	381.34	-3.96%	235.11%
^NDX	5/26/1993	366.22	374.4	365.3	374.35	101168966	2.22%	381.34	-1.83%	237.33%
^NDX	5/27/1993	374.35	376.53	371.85	372.73	95789655	-0.43%	381.34	-2.26%	236.90%
^NDX	5/28/1993	372.73	372.73	364.27	368.11	81293103	-1.24%	381.34	-3.47%	235.66%
^NDX	6/1/1993	368.11	374.68	368.11	372.53	81648276	1.20%	381.34	-2.31%	236.86%
^NDX	6/2/1993	372.53	374.92	370.38	372.68	94593103	0.04%	381.34	-2.27%	236.90%
^NDX	6/3/1993	372.68	373.44	369.38	372.06	89682759	-0.17%	381.34	-2.43%	236.73%
^NDX	6/4/1993	372.06	372.06	367.99	368.62	86855172	-0.92%	381.34	-3.34%	235.81%
^NDX	6/7/1993	368.62	371.77	364.32	364.36	85468966	-1.16%	381.34	-4.45%	234.65%
^NDX	6/8/1993	364.36	364.36	359	360.74	90451724	-0.99%	381.34	-5.40%	233.66%
^NDX	6/9/1993	360.74	363.23	358.14	360.25	90706897	-0.14%	381.34	-5.53%	233.52%
^NDX	6/10/1993	360.25	360.56	356.44	359.55	83544828	-0.19%	381.34	-5.71%	233.33%
^NDX	6/11/1993	359.55	364.11	359.55	363.08	81106897	0.98%	381.34	-4.79%	234.31%
^NDX	6/14/1993	363.08	367.93	363.08	367.14	71872414	1.12%	381.34	-3.72%	235.43%
^NDX	6/15/1993	367.14	369.57	366.51	366.98	81651724	-0.04%	381.34	-3.77%	235.39%
^NDX	6/16/1993	366.98	368.38	362.15	365.02	82724138	-0.53%	381.34	-4.28%	234.85%
^NDX	6/17/1993	365.02	365.86	362.26	364.01	84634483	-0.28%	381.34	-4.54%	234.58%
^NDX	6/18/1993	364.01	365.77	357.96	357.96	86179310	-1.66%	381.34	-6.13%	232.91%
^NDX	6/21/1993	357.96	358.67	355.01	357.86	71886207	-0.03%	381.34	-6.16%	232.89%
^NDX	6/22/1993	357.86	359.14	355.38	356.2	89024138	-0.46%	381.34	-6.59%	232.42%
^NDX	6/23/1993	356.2	357.54	353.7	354.93	89637931	-0.36%	381.34	-6.93%	232.07%
^NDX	6/24/1993	354.93	358.6	352.76	357.83	78327586	0.82%	381.34	-6.17%	232.88%
^NDX	6/25/1993	357.83	363.63	357.82	362.23	75641379	1.23%	381.34	-5.01%	234.11%
^NDX	6/28/1993	362.23	368.45	362.23	368.45	78279310	1.72%	381.34	-3.38%	235.83%
^NDX	6/29/1993	368.45	369.83	364.79	365.96	86568966	-0.68%	381.34	-4.03%	235.15%
^NDX	6/30/1993	365.96	369.78	365.39	366.12	91689655	0.04%	381.34	-3.99%	235.20%
^NDX	7/1/1993	366.12	366.52	361.7	363.73	77858621	-0.65%	381.34	-4.62%	234.54%
^NDX	7/2/1993	363.73	364.8	361.37	364.21	62944828	0.13%	381.34	-4.49%	234.68%
^NDX	7/6/1993	364.21	365.23	359.7	360.8	68748276	-0.94%	381.34	-5.39%	233.74%
^NDX	7/7/1993	360.8	360.8	355.78	357.86	81382759	-0.81%	381.34	-6.16%	232.93%
^NDX	7/8/1993	357.86	361.3	356.92	360.7	87817241	0.79%	381.34	-5.41%	233.72%
^NDX	7/9/1993	360.7	362.88	358.33	362.46	73700000	0.49%	381.34	-4.95%	234.21%
^NDX	7/12/1993	362.46	365.15	360.76	362.87	69834483	0.11%	381.34	-4.84%	234.32%
^NDX	7/13/1993	362.87	364.49	361.12	361.98	88458621	-0.25%	381.34	-5.08%	234.07%
^NDX	7/14/1993	361.98	366.33	360.11	363.74	100193103	0.49%	381.34	-4.62%	234.56%
^NDX	7/15/1993	363.74	363.74	359.98	360.46	103524138	-0.90%	381.34	-5.48%	233.66%
^NDX	7/16/1993	360.46	360.46	350.11	351.07	97544828	-2.61%	381.34	-7.94%	231.05%
^NDX	7/19/1993	351.07	351.39	346.52	349.06	82627586	-0.57%	381.34	-8.46%	230.48%
^NDX	7/20/1993	349.06	356.33	349.06	355.76	90224138	1.92%	381.34	-6.71%	232.40%
^NDX	7/21/1993	355.76	355.76	350.98	352.64	88251724	-0.88%	381.34	-7.53%	231.52%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/22/1993	352.64	354.42	347.14	348.35	88558621	-1.22%	381.34	-8.65%	230.31%
^NDX	7/23/1993	348.35	354.61	348.35	353.2	81924138	1.39%	381.34	-7.38%	231.70%
^NDX	7/26/1993	353.2	357.98	353.07	356.4	77982759	0.91%	381.34	-6.54%	232.61%
^NDX	7/27/1993	356.4	356.83	350.86	352.02	93617241	-1.23%	381.34	-7.69%	231.38%
^NDX	7/28/1993	352.02	357.36	351.86	356.81	91496552	1.36%	381.34	-6.43%	232.74%
^NDX	7/29/1993	356.81	359.64	356.5	357.33	94896552	0.15%	381.34	-6.30%	232.88%
^NDX	7/30/1993	357.33	357.33	350.76	352.86	88517241	-1.25%	381.34	-7.47%	231.63%
^NDX	8/2/1993	352.86	356.62	352.86	355.25	77362069	0.68%	381.34	-6.84%	232.31%
^NDX	8/3/1993	355.25	357.41	354.99	356.23	85351724	0.28%	381.34	-6.58%	232.59%
^NDX	8/4/1993	356.23	360.73	355.11	360.11	87372414	1.09%	381.34	-5.57%	233.67%
^NDX	8/5/1993	360.11	362.57	360.11	362.41	93041379	0.64%	381.34	-4.96%	234.31%
^NDX	8/6/1993	362.41	364.83	361.58	363.14	86589655	0.20%	381.34	-4.77%	234.51%
^NDX	8/9/1993	363.14	365.36	361.05	362.3	81441379	-0.23%	381.34	-4.99%	234.28%
^NDX	8/10/1993	362.3	363.1	358.38	358.64	89951724	-1.01%	381.34	-5.95%	233.27%
^NDX	8/11/1993	358.64	360.68	358.64	359.73	100620690	0.30%	381.34	-5.67%	233.58%
^NDX	8/12/1993	359.73	362.72	356.93	359.4	93548276	-0.09%	381.34	-5.75%	233.49%
^NDX	8/13/1993	359.4	361.03	358.43	360.45	80548276	0.29%	381.34	-5.48%	233.78%
^NDX	8/16/1993	360.45	370.73	360.45	370.6	84689655	2.82%	381.34	-2.82%	236.59%
^NDX	8/17/1993	370.6	374.4	369.89	374.16	94320690	0.96%	381.34	-1.88%	237.55%
^NDX	8/18/1993	374.16	379.64	374.16	375.82	80406897	0.44%	381.34	-1.45%	238.00%
^NDX	8/19/1993	375.82	375.82	369.8	370.27	99713793	-1.48%	381.34	-2.90%	236.52%
^NDX	8/20/1993	370.27	371.4	368.57	370.87	89786207	0.16%	381.34	-2.75%	236.68%
^NDX	8/23/1993	370.87	372.17	368.74	370.49	78251724	-0.10%	381.34	-2.85%	236.58%
^NDX	8/24/1993	370.49	372.17	369.08	371	97717241	0.14%	381.34	-2.71%	236.72%
^NDX	8/25/1993	371	372.2	366.4	367.95	112837931	-0.82%	381.34	-3.51%	235.90%
^NDX	8/26/1993	367.95	367.95	360.7	364.67	100155172	-0.89%	381.34	-4.37%	235.00%
^NDX	8/27/1993	364.67	367.04	363.48	366.5	85289655	0.50%	381.34	-3.89%	235.51%
^NDX	8/30/1993	366.5	370.89	366.5	369.3	77610345	0.76%	381.34	-3.16%	236.27%
^NDX	8/31/1993	369.3	372.88	369.3	372.65	93068966	0.91%	381.34	-2.28%	237.18%
^NDX	9/1/1993	372.65	375.3	371.49	374.16	97020690	0.41%	381.34	-1.88%	237.58%
^NDX	9/2/1993	374.16	376.98	373.38	374.57	101648276	0.11%	381.34	-1.78%	237.69%
^NDX	9/3/1993	374.57	374.62	371.9	373.7	75413793	-0.23%	381.34	-2.00%	237.46%
^NDX	9/7/1993	373.7	373.8	365.45	366.68	84213793	-1.88%	381.34	-3.84%	235.58%
^NDX	9/8/1993	366.68	366.68	358.02	364.85	106041379	-0.50%	381.34	-4.32%	235.08%
^NDX	9/9/1993	364.85	369.83	364.85	368.3	91551724	0.95%	381.34	-3.42%	236.03%
^NDX	9/10/1993	368.3	371.89	368.12	370.64	87655172	0.64%	381.34	-2.81%	236.66%
^NDX	9/13/1993	370.64	371.76	367.38	367.59	79424138	-0.82%	381.34	-3.61%	235.84%
^NDX	9/14/1993	367.59	367.59	360.14	364.2	91982759	-0.92%	381.34	-4.49%	234.92%
^NDX	9/15/1993	364.2	367.42	362.4	367.32	98434483	0.86%	381.34	-3.68%	235.77%
^NDX	9/16/1993	367.32	367.32	364.91	365.74	75913793	-0.43%	381.34	-4.09%	235.34%
^NDX	9/17/1993	365.74	368.07	362.42	366.18	90748276	0.12%	381.34	-3.98%	235.47%
^NDX	9/20/1993	366.18	371.08	366.18	367.45	78913793	0.35%	381.34	-3.64%	235.81%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/21/1993	367.45	369.75	362.31	365.64	98210345	-0.49%	381.34	-4.12%	235.32%
^NDX	9/22/1993	365.64	374.78	365.64	374	99779310	2.29%	381.34	-1.92%	237.61%
^NDX	9/23/1993	374	378.14	373.86	377.07	115186207	0.82%	381.34	-1.12%	238.43%
^NDX	9/24/1993	377.07	378.46	374.92	378.04	106893103	0.26%	381.34	-0.87%	238.68%
^NDX	9/27/1993	378.04	382.59	378.04	382.51	91917241	1.18%	382.51	0.00%	239.87%
^NDX	9/28/1993	382.51	386.09	380.83	386.02	97724138	0.92%	386.02	0.00%	240.78%
^NDX	9/29/1993	386.02	388.33	382.7	386.89	117696552	0.23%	386.89	0.00%	241.01%
^NDX	9/30/1993	386.89	386.89	382.14	382.71	105589655	-1.08%	386.89	-1.08%	239.93%
^NDX	10/1/1993	382.71	384.58	381.23	382.81	100006897	0.03%	386.89	-1.05%	239.95%
^NDX	10/4/1993	382.81	384.83	381.35	384.3	81896552	0.39%	386.89	-0.67%	240.34%
^NDX	10/5/1993	384.3	386.52	378.43	381.27	105665517	-0.79%	386.89	-1.45%	239.56%
^NDX	10/6/1993	381.27	384.83	380.1	380.42	102737931	-0.22%	386.89	-1.67%	239.33%
^NDX	10/7/1993	380.42	380.95	376.62	377.99	101444828	-0.64%	386.89	-2.30%	238.69%
^NDX	10/8/1993	377.99	381.36	375.64	381.32	97034483	0.88%	386.89	-1.44%	239.58%
^NDX	10/11/1993	381.32	383.83	379.11	380.65	86593103	-0.18%	386.89	-1.61%	239.40%
^NDX	10/12/1993	380.65	385.2	380.65	382.57	109072414	0.50%	386.89	-1.12%	239.90%
^NDX	10/13/1993	382.57	386.61	382.07	386.3	143227586	0.97%	386.89	-0.15%	240.88%
^NDX	10/14/1993	386.3	392.96	386.29	391.98	131982759	1.47%	391.98	0.00%	242.35%
^NDX	10/15/1993	391.98	396.2	390.9	392.45	127172414	0.12%	392.45	0.00%	242.47%
^NDX	10/18/1993	392.45	394.22	389.11	389.85	118524138	-0.66%	392.45	-0.66%	241.81%
^NDX	10/19/1993	389.85	390.36	380.77	382.73	130593103	-1.83%	392.45	-2.48%	239.98%
^NDX	10/20/1993	382.73	385.87	382.03	383.93	116175862	0.31%	392.45	-2.17%	240.29%
^NDX	10/21/1993	383.93	387.51	381.32	387.36	116748276	0.89%	392.45	-1.30%	241.19%
^NDX	10/22/1993	387.36	392.67	386.52	388.19	124737931	0.21%	392.45	-1.09%	241.40%
^NDX	10/25/1993	388.19	390.18	383.96	387.4	98089655	-0.20%	392.45	-1.29%	241.20%
^NDX	10/26/1993	387.4	388.08	382.35	384.6	102034483	-0.72%	392.45	-2.00%	240.48%
^NDX	10/27/1993	384.6	390.82	384.4	390.25	104189655	1.47%	392.45	-0.56%	241.94%
^NDX	10/28/1993	390.25	392.7	388.05	389.24	107634483	-0.26%	392.45	-0.82%	241.69%
^NDX	10/29/1993	389.24	392.08	388.8	390.98	105055172	0.45%	392.45	-0.37%	242.13%
^NDX	11/1/1993	390.98	395.43	390.93	395.03	94182759	1.04%	395.03	0.00%	243.17%
^NDX	11/2/1993	395.03	396.1	391.1	395.32	111951724	0.07%	395.32	0.00%	243.24%
^NDX	11/3/1993	395.32	396.02	386.24	387.93	120279310	-1.87%	395.32	-1.87%	241.37%
^NDX	11/4/1993	387.93	387.93	376.5	377.46	113062069	-2.70%	395.32	-4.52%	238.67%
^NDX	11/5/1993	377.46	383.98	371.83	383.64	115062069	1.64%	395.32	-2.95%	240.31%
^NDX	11/8/1993	383.64	387.82	380.54	384.85	87462069	0.32%	395.32	-2.65%	240.63%
^NDX	11/9/1993	384.85	391.48	384.85	385.92	109231034	0.28%	395.32	-2.38%	240.90%
^NDX	11/10/1993	385.92	393.2	385.92	392.98	104775862	1.83%	395.32	-0.59%	242.73%
^NDX	11/11/1993	392.98	396.88	392.98	394.66	109910345	0.43%	395.32	-0.17%	243.16%
^NDX	11/12/1993	394.66	396.52	393.7	395.17	106120690	0.13%	395.32	-0.04%	243.29%
^NDX	11/15/1993	395.17	395.93	390.79	391.12	93496552	-1.02%	395.32	-1.06%	242.27%
^NDX	11/16/1993	391.12	393.88	388.27	393.38	107824138	0.58%	395.32	-0.49%	242.84%
^NDX	11/17/1993	393.38	394.78	385	385.8	124017241	-1.93%	395.32	-2.41%	240.92%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/18/1993	385.8	386.58	380.47	381.74	128296552	-1.05%	395.32	-3.44%	239.86%
^NDX	11/19/1993	381.74	383.27	378	380.57	134865517	-0.31%	395.32	-3.73%	239.56%
^NDX	11/22/1993	380.57	380.57	372.33	373.37	104186207	-1.89%	395.32	-5.55%	237.67%
^NDX	11/23/1993	373.37	381.43	373.37	381.22	96396552	2.10%	395.32	-3.57%	239.77%
^NDX	11/24/1993	381.22	386.38	381.22	385.04	82886207	1.00%	395.32	-2.60%	240.77%
^NDX	11/26/1993	385.04	386.8	385.04	386.32	27686207	0.33%	395.32	-2.28%	241.10%
^NDX	11/29/1993	386.32	388.48	383.05	383.18	83837931	-0.81%	395.32	-3.07%	240.29%
^NDX	11/30/1993	383.18	387.9	380.87	386.76	98565517	0.93%	395.32	-2.17%	241.22%
^NDX	12/1/1993	386.76	394.84	386.76	392.95	111682759	1.60%	395.32	-0.60%	242.82%
^NDX	12/2/1993	392.95	396.17	391.39	396.17	103148276	0.82%	396.17	0.00%	243.64%
^NDX	12/3/1993	396.17	401.81	396.17	401.77	113058621	1.41%	401.77	0.00%	245.06%
^NDX	12/6/1993	401.77	401.77	392.85	399.01	100917241	-0.69%	401.77	-0.69%	244.37%
^NDX	12/7/1993	399.01	399.79	395.12	396.98	103048276	-0.51%	401.77	-1.19%	243.86%
^NDX	12/8/1993	396.98	396.98	392.89	394.81	101186207	-0.55%	401.77	-1.73%	243.31%
^NDX	12/9/1993	394.81	394.81	386.08	387.25	104410345	-1.91%	401.77	-3.61%	241.40%
^NDX	12/10/1993	387.25	387.47	385.15	386.96	106293103	-0.07%	401.77	-3.69%	241.33%
^NDX	12/13/1993	386.96	388.17	385.11	387.78	93106897	0.21%	401.77	-3.48%	241.54%
^NDX	12/14/1993	387.78	388.36	381.84	382.83	105131034	-1.28%	401.77	-4.71%	240.26%
^NDX	12/15/1993	382.83	385.19	381.96	384.95	99172414	0.55%	401.77	-4.19%	240.81%
^NDX	12/16/1993	384.95	387.64	384.95	386.18	98955172	0.32%	401.77	-3.88%	241.13%
^NDX	12/17/1993	386.18	389.89	386.18	389.04	107113793	0.74%	401.77	-3.17%	241.87%
^NDX	12/20/1993	389.04	391.05	388.48	389.72	91786207	0.17%	401.77	-3.00%	242.05%
^NDX	12/21/1993	389.72	389.72	386.63	388.51	100413793	-0.31%	401.77	-3.30%	241.74%
^NDX	12/22/1993	388.51	389.26	384.83	388.4	104020690	-0.03%	401.77	-3.33%	241.71%
^NDX	12/23/1993	388.4	392.1	388.4	390.32	84844828	0.49%	401.77	-2.85%	242.20%
^NDX	12/27/1993	390.32	392.05	389.74	391.84	62948276	0.39%	401.77	-2.47%	242.59%
^NDX	12/28/1993	391.84	395.02	391.45	394.74	85382759	0.74%	401.77	-1.75%	243.33%
^NDX	12/29/1993	394.74	396.64	393.58	395.38	91858621	0.16%	401.77	-1.59%	243.50%
^NDX	12/30/1993	395.38	398.25	395.11	397.73	90582759	0.59%	401.77	-1.01%	244.09%
^NDX	12/31/1993	397.73	400.55	397.24	398.28	87534483	0.14%	401.77	-0.87%	244.23%
^NDX	1/3/1994	398.26	398.26	392.05	395.53	43624138	-0.69%	401.77	-1.55%	243.54%
^NDX	1/4/1994	395.53	399.02	394.26	398.19	51482759	0.67%	401.77	-0.89%	244.21%
^NDX	1/5/1994	398.19	401.7	396.7	401.07	60324138	0.72%	401.77	-0.17%	244.93%
^NDX	1/6/1994	401.07	404.56	401.07	404.21	60208621	0.78%	404.21	0.00%	245.72%
^NDX	1/7/1994	404.21	405.42	399.98	404.78	56906897	0.14%	404.78	0.00%	245.86%
^NDX	1/10/1994	404.78	409.93	404.55	408.91	54025862	1.02%	408.91	0.00%	246.88%
^NDX	1/11/1994	408.91	409.24	405.59	407.85	55505172	-0.26%	408.91	-0.26%	246.62%
^NDX	1/12/1994	407.85	410.58	404.7	408.47	55610345	0.15%	408.91	-0.11%	246.77%
^NDX	1/13/1994	408.47	408.47	404.44	408	50018966	-0.12%	408.91	-0.22%	246.66%
^NDX	1/14/1994	408	412.36	408	411.75	51665517	0.92%	411.75	0.00%	247.58%
^NDX	1/17/1994	411.75	411.81	409.36	410.79	41974138	-0.23%	411.75	-0.23%	247.34%
^NDX	1/18/1994	410.79	411.99	409.53	410.95	55075862	0.04%	411.75	-0.19%	247.38%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/19/1994	410.95	410.95	403.67	406.38	58253448	-1.11%	411.75	-1.30%	246.27%
^NDX	1/20/1994	406.38	411.6	406.38	411.53	58650000	1.27%	411.75	-0.05%	247.54%
^NDX	1/21/1994	411.53	413.29	409.95	411.59	60246552	0.01%	411.75	-0.04%	247.55%
^NDX	1/24/1994	411.59	411.97	407.78	409.23	52393103	-0.57%	411.75	-0.61%	246.98%
^NDX	1/25/1994	409.23	409.23	403.44	406.48	60750000	-0.67%	411.75	-1.28%	246.31%
^NDX	1/26/1994	406.48	408.17	404.65	407.19	54567241	0.17%	411.75	-1.11%	246.48%
^NDX	1/27/1994	407.19	410.11	406.59	409.93	54222414	0.67%	411.75	-0.44%	247.15%
^NDX	1/28/1994	409.93	412.65	409.73	412.52	59912069	0.63%	412.52	0.00%	247.79%
^NDX	1/31/1994	412.52	415.42	412.26	413.99	56882759	0.36%	413.99	0.00%	248.14%
^NDX	2/1/1994	413.99	413.99	408.96	410.22	58577586	-0.91%	413.99	-0.91%	247.23%
^NDX	2/2/1994	410.22	412.44	408.68	411.78	57750000	0.38%	413.99	-0.53%	247.61%
^NDX	2/3/1994	411.78	411.78	407.19	410.05	57175862	-0.42%	413.99	-0.95%	247.19%
^NDX	2/4/1994	410.05	410.08	397.11	397.48	64832759	-3.07%	413.99	-3.99%	244.13%
^NDX	2/7/1994	397.48	400.19	392.33	399.62	63796552	0.54%	413.99	-3.47%	244.66%
^NDX	2/8/1994	399.62	402.24	396.91	401.46	53437931	0.46%	413.99	-3.03%	245.12%
^NDX	2/9/1994	401.46	404.61	401.19	403.91	56929310	0.61%	413.99	-2.43%	245.73%
^NDX	2/10/1994	403.91	405.95	400.73	401.31	58498276	-0.64%	413.99	-3.06%	245.09%
^NDX	2/11/1994	401.31	402.77	398.01	401.83	35894828	0.13%	413.99	-2.94%	245.22%
^NDX	2/14/1994	401.83	405.56	401.83	405.11	48708621	0.82%	413.99	-2.14%	246.04%
^NDX	2/15/1994	405.11	409.17	404.91	408.28	51144828	0.78%	413.99	-1.38%	246.82%
^NDX	2/16/1994	408.28	411.29	407.33	408.74	58362069	0.11%	413.99	-1.27%	246.93%
^NDX	2/17/1994	408.74	412.43	405.35	407.39	61174138	-0.33%	413.99	-1.59%	246.60%
^NDX	2/18/1994	407.39	408.23	403.03	407.94	51832759	0.14%	413.99	-1.46%	246.74%
^NDX	2/22/1994	407.94	410.81	405.03	410.48	45391379	0.62%	413.99	-0.85%	247.36%
^NDX	2/23/1994	410.48	412.37	408.21	408.91	50943103	-0.38%	413.99	-1.23%	246.98%
^NDX	2/24/1994	408.91	408.91	400.41	402.79	60163793	-1.50%	413.99	-2.71%	245.48%
^NDX	2/25/1994	402.79	406.63	402.06	406.45	49250000	0.91%	413.99	-1.82%	246.39%
^NDX	2/28/1994	406.45	413.22	406.45	412.17	49577586	1.41%	413.99	-0.44%	247.80%
^NDX	3/1/1994	412.17	414.03	406.36	409.69	52984483	-0.60%	413.99	-1.04%	247.19%
^NDX	3/2/1994	409.69	409.69	398.3	408.18	56317241	-0.37%	413.99	-1.40%	246.83%
^NDX	3/3/1994	408.18	411.19	407.39	408.17	54889655	0.00%	413.99	-1.41%	246.82%
^NDX	3/4/1994	408.17	412.97	408.17	411.99	54858621	0.94%	413.99	-0.48%	247.76%
^NDX	3/7/1994	411.99	416.29	411.99	415.3	52282759	0.80%	415.3	0.00%	248.56%
^NDX	3/8/1994	415.3	415.3	410.01	411.97	52527586	-0.80%	415.3	-0.80%	247.76%
^NDX	3/9/1994	411.97	414.33	409.24	413.08	54637931	0.27%	415.3	-0.53%	248.03%
^NDX	3/10/1994	413.08	414.73	407.32	409.77	56343103	-0.80%	415.3	-1.33%	247.23%
^NDX	3/11/1994	409.77	410.59	406.95	409.43	48146552	-0.08%	415.3	-1.41%	247.15%
^NDX	3/14/1994	409.43	413.6	409.43	412.93	45775862	0.85%	415.3	-0.57%	248.00%
^NDX	3/15/1994	412.93	415.07	412.31	412.83	52255172	-0.02%	415.3	-0.59%	247.98%
^NDX	3/16/1994	412.83	415.68	412.36	415.31	58277586	0.60%	415.31	0.00%	248.58%
^NDX	3/17/1994	415.31	418.99	415.31	418.45	55908621	0.76%	418.45	0.00%	249.33%
^NDX	3/18/1994	418.45	418.89	415.32	417.52	53698276	-0.22%	418.45	-0.22%	249.11%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/21/1994	417.52	417.61	412.76	412.99	45094828	-1.08%	418.45	-1.30%	248.03%
^NDX	3/22/1994	412.99	413.01	409.49	410.67	52625862	-0.56%	418.45	-1.86%	247.46%
^NDX	3/23/1994	410.67	413.66	410.49	410.5	57612069	-0.04%	418.45	-1.90%	247.42%
^NDX	3/24/1994	410.5	410.5	399.83	403.92	64396552	-1.60%	418.45	-3.47%	245.82%
^NDX	3/25/1994	403.92	405.26	399.63	399.86	48498276	-1.01%	418.45	-4.44%	244.81%
^NDX	3/28/1994	399.86	401.45	388.45	393.92	51882759	-1.49%	418.45	-5.86%	243.33%
^NDX	3/29/1994	393.92	395.41	382.81	383	53372414	-2.77%	418.45	-8.47%	240.56%
^NDX	3/30/1994	383	386.08	375.74	380.25	68653448	-0.72%	418.45	-9.13%	239.84%
^NDX	3/31/1994	380.25	383.77	372.32	382.96	71370690	0.71%	418.45	-8.48%	240.55%
^NDX	4/4/1994	382.96	382.96	368.71	375.42	54089655	-1.97%	418.45	-10.28%	238.58%
^NDX	4/5/1994	375.42	389.68	375.42	389.31	57036207	3.70%	418.45	-6.96%	242.28%
^NDX	4/6/1994	389.31	390.47	384.54	388.76	50658621	-0.14%	418.45	-7.10%	242.14%
^NDX	4/7/1994	388.76	391.94	387.34	390.97	49084483	0.57%	418.45	-6.57%	242.71%
^NDX	4/8/1994	390.97	391.32	382.64	384.9	46348276	-1.55%	418.45	-8.02%	241.16%
^NDX	4/11/1994	384.9	385.01	381.75	383.85	41063793	-0.27%	418.45	-8.27%	240.88%
^NDX	4/12/1994	383.85	383.85	373.62	375.46	50131034	-2.19%	418.45	-10.27%	238.70%
^NDX	4/13/1994	375.46	377.46	363.7	367.25	59200000	-2.19%	418.45	-12.24%	236.51%
^NDX	4/14/1994	367.25	370.26	361.85	365.65	53982759	-0.44%	418.45	-12.62%	236.08%
^NDX	4/15/1994	365.65	368.29	364.4	366.29	48089655	0.18%	418.45	-12.47%	236.25%
^NDX	4/18/1994	366.29	368.44	359.06	360.46	42513793	-1.59%	418.45	-13.86%	234.66%
^NDX	4/19/1994	360.46	364.51	352.87	357.36	56584483	-0.86%	418.45	-14.60%	233.80%
^NDX	4/20/1994	357.36	362.03	352.12	355.38	57817241	-0.55%	418.45	-15.07%	233.25%
^NDX	4/21/1994	355.38	367.46	355.38	367.02	58832759	3.28%	418.45	-12.29%	236.52%
^NDX	4/22/1994	367.02	371.89	367.02	369.08	55093103	0.56%	418.45	-11.80%	237.08%
^NDX	4/25/1994	369.08	375.53	368.67	374.79	41084483	1.55%	418.45	-10.43%	238.63%
^NDX	4/26/1994	374.79	377.37	373.99	375.46	49231034	0.18%	418.45	-10.27%	238.81%
^NDX	4/28/1994	375.46	376.43	372.16	372.45	53222414	-0.80%	418.45	-10.99%	238.01%
^NDX	4/29/1994	372.45	374.2	369.35	373.25	45484483	0.21%	418.45	-10.80%	238.22%
^NDX	5/2/1994	373.25	380.62	371.88	379.82	43806897	1.76%	418.45	-9.23%	239.98%
^NDX	5/3/1994	379.82	381.31	373.92	377.07	52082759	-0.72%	418.45	-9.89%	239.26%
^NDX	5/4/1994	377.07	378.84	375.12	377.53	48072414	0.12%	418.45	-9.78%	239.38%
^NDX	5/5/1994	377.53	380.17	377.24	378.23	47477586	0.19%	418.45	-9.61%	239.57%
^NDX	5/6/1994	378.23	378.23	371	374.57	43018966	-0.97%	418.45	-10.49%	238.60%
^NDX	5/9/1994	374.57	374.57	367.03	368	38593103	-1.75%	418.45	-12.06%	236.84%
^NDX	5/10/1994	368	372.67	368	370.02	51731034	0.55%	418.45	-11.57%	237.39%
^NDX	5/11/1994	370.02	370.31	364.19	365.18	53841379	-1.31%	418.45	-12.73%	236.08%
^NDX	5/12/1994	365.18	369.27	365.18	366.64	46674138	0.40%	418.45	-12.38%	236.48%
^NDX	5/13/1994	366.64	366.64	359.29	364.82	54953448	-0.50%	418.45	-12.82%	235.99%
^NDX	5/16/1994	364.82	365.08	359.53	360.49	40268966	-1.19%	418.45	-13.85%	234.80%
^NDX	5/17/1994	360.49	360.96	353.43	360.5	54856897	0.00%	418.45	-13.85%	234.80%
^NDX	5/18/1994	360.5	370.11	360.49	368.59	52670690	2.24%	418.45	-11.92%	237.05%
^NDX	5/19/1994	368.59	374.91	368.5	371.71	57887931	0.85%	418.45	-11.17%	237.89%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/20/1994	371.71	371.71	369.17	370.37	48900000	-0.36%	418.45	-11.49%	237.53%
^NDX	5/23/1994	370.37	372.14	367.94	369.89	39775862	-0.13%	418.45	-11.60%	237.40%
^NDX	5/24/1994	369.89	377.64	369.89	377	48201724	1.92%	418.45	-9.91%	239.33%
^NDX	5/25/1994	377	379.47	372.96	378.24	47272414	0.33%	418.45	-9.61%	239.66%
^NDX	5/26/1994	378.24	381.25	374.31	375.8	47710345	-0.65%	418.45	-10.19%	239.01%
^NDX	5/27/1994	375.8	377.71	373.18	376.81	35434483	0.27%	418.45	-9.95%	239.28%
^NDX	5/31/1994	376.81	379.48	374.49	378.85	36970690	0.54%	418.45	-9.46%	239.82%
^NDX	6/1/1994	378.85	380.1	374.08	379.23	51782759	0.10%	418.45	-9.37%	239.92%
^NDX	6/2/1994	379.23	381.6	378.54	380.66	51348276	0.38%	418.45	-9.03%	240.30%
^NDX	6/3/1994	380.66	385.16	364.17	382.78	48103448	0.56%	418.45	-8.52%	240.85%
^NDX	6/6/1994	382.78	384.74	381.15	382.8	49718966	0.01%	418.45	-8.52%	240.86%
^NDX	6/7/1994	382.8	382.8	378.65	379.99	44060345	-0.73%	418.45	-9.19%	240.13%
^NDX	6/8/1994	379.99	381.23	369.06	371	56218966	-2.37%	418.45	-11.34%	237.76%
^NDX	6/9/1994	371	372.04	368.37	370.3	48806897	-0.19%	418.45	-11.51%	237.57%
^NDX	6/10/1994	370.3	375.78	370.3	374.64	43846552	1.17%	418.45	-10.47%	238.74%
^NDX	6/13/1994	374.64	375.04	371.61	371.88	36743103	-0.74%	418.45	-11.13%	238.01%
^NDX	6/14/1994	371.88	377.9	371.88	377.38	48429310	1.48%	418.45	-9.81%	239.49%
^NDX	6/15/1994	377.38	379.8	376.72	377.78	45737931	0.11%	418.45	-9.72%	239.59%
^NDX	6/16/1994	377.78	378.1	375.63	377.8	44029310	0.01%	418.45	-9.71%	239.60%
^NDX	6/17/1994	377.8	377.8	371.51	371.94	48012069	-1.55%	418.45	-11.11%	238.05%
^NDX	6/20/1994	371.94	371.94	366.61	367.83	40374138	-1.11%	418.45	-12.10%	236.94%
^NDX	6/21/1994	367.83	367.83	358.07	360.98	51122414	-1.86%	418.45	-13.73%	235.08%
^NDX	6/22/1994	360.98	366.68	360.98	363.23	45465517	0.62%	418.45	-13.20%	235.70%
^NDX	6/23/1994	363.23	364.57	352.89	353.49	53501724	-2.68%	418.45	-15.52%	233.02%
^NDX	6/24/1994	353.49	356.59	350.03	351.76	48700000	-0.49%	418.45	-15.94%	232.53%
^NDX	6/27/1994	351.76	361.56	350.24	361.16	41591379	2.67%	418.45	-13.69%	235.20%
^NDX	6/28/1994	361.16	365.94	358.16	362.05	44843103	0.25%	418.45	-13.48%	235.45%
^NDX	6/29/1994	362.05	367.23	361.43	362.73	46248276	0.19%	418.45	-13.32%	235.64%
^NDX	6/30/1994	362.73	365.51	359.19	360.3	48582759	-0.67%	418.45	-13.90%	234.97%
^NDX	7/1/1994	360.3	361.73	357.65	360.03	34805172	-0.07%	418.45	-13.96%	234.89%
^NDX	7/5/1994	360.03	361.02	356.46	356.91	34500000	-0.87%	418.45	-14.71%	234.03%
^NDX	7/6/1994	356.91	356.91	352.74	353.62	45353448	-0.92%	418.45	-15.49%	233.10%
^NDX	7/7/1994	353.62	359.34	352.98	359.23	46306897	1.59%	418.45	-14.15%	234.69%
^NDX	7/8/1994	359.23	362.73	356.55	359.31	44346552	0.02%	418.45	-14.13%	234.71%
^NDX	7/11/1994	359.31	361.14	355.21	358.79	38906897	-0.14%	418.45	-14.26%	234.57%
^NDX	7/12/1994	358.79	361.67	354.91	361.31	43034483	0.70%	418.45	-13.66%	235.27%
^NDX	7/13/1994	361.31	369.62	361.31	369.14	58993103	2.17%	418.45	-11.78%	237.44%
^NDX	7/14/1994	369.14	373.43	366.71	367.52	60570690	-0.44%	418.45	-12.17%	237.00%
^NDX	7/15/1994	367.65	367.84	366.05	367.24	36865517	-0.08%	418.45	-12.24%	236.92%
^NDX	7/18/1994	368.35	368.73	365.78	368.18	42991379	0.26%	418.45	-12.01%	237.18%
^NDX	7/19/1994	368.18	368.36	364.48	364.72	51803448	-0.94%	418.45	-12.84%	236.24%
^NDX	7/20/1994	364.72	364.72	358.16	359.53	51315517	-1.42%	418.45	-14.08%	234.82%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/21/1994	359.53	362.32	357.93	362.21	51287931	0.75%	418.45	-13.44%	235.56%
^NDX	7/22/1994	362.85	365.34	361.19	365.06	50641379	0.79%	418.45	-12.76%	236.35%
^NDX	7/25/1994	365.06	366.11	363.61	366.11	37351724	0.29%	418.45	-12.51%	236.64%
^NDX	7/26/1994	366.11	366.19	363.01	364.01	46301724	-0.57%	418.45	-13.01%	236.06%
^NDX	7/27/1994	364.01	364.95	361.59	361.81	46668966	-0.60%	418.45	-13.54%	235.46%
^NDX	7/28/1994	361.81	364.18	361.34	362.14	46067241	0.09%	418.45	-13.46%	235.55%
^NDX	7/29/1994	362.14	370.65	362.14	370.16	51863793	2.21%	418.45	-11.54%	237.76%
^NDX	8/1/1994	370.16	373.87	369.9	373.58	46493103	0.92%	418.45	-10.72%	238.69%
^NDX	8/2/1994	373.57	376.64	371.76	372.78	53406897	-0.21%	418.45	-10.91%	238.47%
^NDX	8/3/1994	372.78	373.56	370.48	370.48	49206897	-0.62%	418.45	-11.46%	237.86%
^NDX	8/4/1994	370.48	372.62	367.17	367.55	46746552	-0.79%	418.45	-12.16%	237.07%
^NDX	8/5/1994	367.55	367.71	363.81	367.15	39812069	-0.11%	418.45	-12.26%	236.96%
^NDX	8/8/1994	367.14	369.23	365.52	368.89	38243103	0.47%	418.45	-11.84%	237.43%
^NDX	8/9/1994	368.87	370.95	367.78	370.66	46077586	0.48%	418.45	-11.42%	237.91%
^NDX	8/10/1994	370.66	374.99	370.45	373.93	56281034	0.88%	418.45	-10.64%	238.79%
^NDX	8/11/1994	373.93	378.54	371.13	374.49	55477586	0.15%	418.45	-10.51%	238.94%
^NDX	8/12/1994	374.49	377.52	374.31	376.96	44734483	0.66%	418.45	-9.92%	239.60%
^NDX	8/15/1994	376.96	379.13	375.38	377.08	41998276	0.03%	418.45	-9.89%	239.63%
^NDX	8/16/1994	377.08	381.14	375.43	380.53	50958621	0.91%	418.45	-9.06%	240.55%
^NDX	8/17/1994	380.53	387.19	380.53	386.9	57812069	1.67%	418.45	-7.54%	242.22%
^NDX	8/18/1994	386.9	388.49	383.59	385.63	57806897	-0.33%	418.45	-7.84%	241.89%
^NDX	8/19/1994	385.63	387.75	382.1	384.12	48777586	-0.39%	418.45	-8.20%	241.50%
^NDX	8/22/1994	384.12	384.12	381.6	382.81	43922414	-0.34%	418.45	-8.52%	241.16%
^NDX	8/23/1994	382.81	389.23	382.81	386.74	57450000	1.03%	418.45	-7.58%	242.19%
^NDX	8/24/1994	386.74	388.76	386.02	388.44	55772414	0.44%	418.45	-7.17%	242.63%
^NDX	8/25/1994	388.44	393.47	387.74	391.49	53153448	0.79%	418.45	-6.44%	243.41%
^NDX	8/26/1994	391.49	401.3	391.49	399.26	54622414	1.98%	418.45	-4.59%	245.40%
^NDX	8/29/1994	399.26	402.03	398.21	398.44	48970690	-0.21%	418.45	-4.78%	245.19%
^NDX	8/30/1994	398.44	402.29	396.21	401.74	50886207	0.83%	418.45	-3.99%	246.02%
^NDX	8/31/1994	401.74	402.87	397.34	397.9	55860345	-0.96%	418.45	-4.91%	245.06%
^NDX	9/1/1994	397.9	397.9	390.67	391.61	55489655	-1.58%	418.45	-6.41%	243.48%
^NDX	9/2/1994	391.61	394.19	390.38	391.41	40768966	-0.05%	418.45	-6.46%	243.43%
^NDX	9/6/1994	391.41	393.8	390.8	393.69	31922414	0.58%	418.45	-5.92%	244.02%
^NDX	9/7/1994	393.69	398.71	393.41	397.05	48925862	0.85%	418.45	-5.11%	244.87%
^NDX	9/8/1994	397.05	401.43	397.05	400.75	52251724	0.93%	418.45	-4.23%	245.80%
^NDX	9/9/1994	400.75	400.75	393.53	394.84	47829310	-1.47%	418.45	-5.64%	244.33%
^NDX	9/12/1994	394.84	395.36	390.5	391.67	38517241	-0.80%	418.45	-6.40%	243.52%
^NDX	9/13/1994	391.67	397.53	391.67	396.69	48798276	1.28%	418.45	-5.20%	244.81%
^NDX	9/14/1994	396.69	398.22	394.5	397.79	50527586	0.28%	418.45	-4.94%	245.08%
^NDX	9/15/1994	397.79	407.1	397.43	407.1	51418966	2.34%	418.45	-2.71%	247.42%
^NDX	9/16/1994	407.1	407.1	401.79	404.47	55741379	-0.65%	418.45	-3.34%	246.78%
^NDX	9/19/1994	404.47	406.79	403.88	403.88	45093103	-0.15%	418.45	-3.48%	246.63%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/20/1994	403.96	403.96	396.84	396.85	52694828	-1.74%	418.45	-5.16%	244.89%
^NDX	9/21/1994	396.85	397.64	388.95	393.71	55574138	-0.79%	418.45	-5.91%	244.10%
^NDX	9/22/1994	393.71	396.26	391.53	393.55	53205172	-0.04%	418.45	-5.95%	244.06%
^NDX	9/23/1994	393.55	395.22	389.67	390.2	55350000	-0.85%	418.45	-6.75%	243.21%
^NDX	9/26/1994	390.18	390.27	386.11	388.9	43182759	-0.33%	418.45	-7.06%	242.87%
^NDX	9/27/1994	388.9	389.92	387.12	389.33	47193103	0.11%	418.45	-6.96%	242.98%
^NDX	9/28/1994	389.33	393.83	389.33	391.97	51765517	0.68%	418.45	-6.33%	243.66%
^NDX	9/29/1994	391.97	392.22	388.43	391.22	49010345	-0.19%	418.45	-6.51%	243.47%
^NDX	9/30/1994	391.22	396.48	391.22	393.85	53120690	0.67%	418.45	-5.88%	244.14%
^NDX	10/3/1994	393.85	394.94	391.12	392.72	42222414	-0.29%	418.45	-6.15%	243.86%
^NDX	10/4/1994	392.72	393.45	382.53	382.71	57387931	-2.55%	418.45	-8.54%	241.31%
^NDX	10/5/1994	382.71	387.38	376.8	386.99	59950000	1.12%	418.45	-7.52%	242.43%
^NDX	10/6/1994	386.99	389.37	382.17	382.85	46587931	-1.07%	418.45	-8.51%	241.36%
^NDX	10/7/1994	382.85	387.75	382.85	387.36	47424138	1.18%	418.45	-7.43%	242.53%
^NDX	10/10/1994	387.36	393.52	387.36	392.85	39700000	1.42%	418.45	-6.12%	243.95%
^NDX	10/11/1994	392.85	401.83	392.85	400.29	63377586	1.89%	418.45	-4.34%	245.85%
^NDX	10/12/1994	400.29	401.57	398.72	399.85	57167241	-0.11%	418.45	-4.44%	245.74%
^NDX	10/13/1994	399.85	406.85	399.34	399.86	64306897	0.00%	418.45	-4.44%	245.74%
^NDX	10/14/1994	399.86	400.18	396.13	398.8	51400000	-0.27%	418.45	-4.70%	245.47%
^NDX	10/17/1994	398.8	400.09	396.27	396.85	50063793	-0.49%	418.45	-5.16%	244.98%
^NDX	10/18/1994	396.85	399.27	396.58	398	53241379	0.29%	418.45	-4.89%	245.27%
^NDX	10/19/1994	398	404.34	397.16	403.73	59282759	1.44%	418.45	-3.52%	246.71%
^NDX	10/20/1994	403.73	405.6	399.98	402.99	61410345	-0.18%	418.45	-3.69%	246.53%
^NDX	10/21/1994	402.99	402.99	398.49	400.52	61074138	-0.61%	418.45	-4.28%	245.92%
^NDX	10/24/1994	400.52	402.34	397.67	398.79	48962069	-0.43%	418.45	-4.70%	245.49%
^NDX	10/25/1994	398.79	398.79	394.06	398.48	50450000	-0.08%	418.45	-4.77%	245.41%
^NDX	10/26/1994	398.48	403.92	398.48	403.83	54758621	1.34%	418.45	-3.49%	246.75%
^NDX	10/27/1994	403.83	405.81	403.79	405.62	54310345	0.44%	418.45	-3.07%	247.19%
^NDX	10/28/1994	405.62	411.84	404.43	411.84	65258621	1.53%	418.45	-1.58%	248.73%
^NDX	10/31/1994	411.84	416.09	410.53	413.05	54006897	0.29%	418.45	-1.29%	249.02%
^NDX	11/1/1994	413.05	413.05	408.2	410.06	54958621	-0.72%	418.45	-2.01%	248.30%
^NDX	11/2/1994	410.06	415.23	408.54	408.91	62072414	-0.28%	418.45	-2.28%	248.02%
^NDX	11/3/1994	408.91	410.54	407.2	408.17	53687931	-0.18%	418.45	-2.46%	247.84%
^NDX	11/4/1994	408.17	409.77	401.38	401.46	48427586	-1.64%	418.45	-4.06%	246.19%
^NDX	11/7/1994	401.46	401.68	398.75	400.19	42443103	-0.32%	418.45	-4.36%	245.88%
^NDX	11/8/1994	400.19	407.59	400.19	407.44	51493103	1.81%	418.45	-2.63%	247.69%
^NDX	11/9/1994	407.44	413.4	404.9	408.32	53639655	0.22%	418.45	-2.42%	247.90%
^NDX	11/10/1994	408.32	410.15	405.2	406.12	46163793	-0.54%	418.45	-2.95%	247.36%
^NDX	11/11/1994	406.12	407.74	403.58	404.78	47115517	-0.33%	418.45	-3.27%	247.03%
^NDX	11/14/1994	404.78	412.32	404.78	412.17	45486207	1.83%	418.45	-1.50%	248.86%
^NDX	11/15/1994	412.17	415.75	410.12	411.78	55232759	-0.09%	418.45	-1.59%	248.77%
^NDX	11/16/1994	411.83	413.74	411.13	412.72	53408621	0.23%	418.45	-1.37%	248.99%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/17/1994	412.72	414.56	409.1	410.98	60551724	-0.42%	418.45	-1.79%	248.57%
^NDX	11/18/1994	410.98	414.51	410.76	412.43	52379310	0.35%	418.45	-1.44%	248.92%
^NDX	11/21/1994	412.43	417.55	409.02	409.28	52094828	-0.76%	418.45	-2.19%	248.16%
^NDX	11/22/1994	409.28	409.28	397.92	397.93	60991379	-2.77%	418.45	-4.90%	245.39%
^NDX	11/23/1994	397.93	397.93	390.89	397.17	59751724	-0.19%	418.45	-5.09%	245.20%
^NDX	11/25/1994	397.17	401.34	397.13	401.17	16998276	1.01%	418.45	-4.13%	246.20%
^NDX	11/28/1994	401.17	404.92	400.73	403.82	41258621	0.66%	418.45	-3.50%	246.86%
^NDX	11/29/1994	403.82	409.45	403.82	409.1	52605172	1.31%	418.45	-2.23%	248.17%
^NDX	11/30/1994	409.1	412	404.04	404.82	56156897	-1.05%	418.45	-3.26%	247.13%
^NDX	12/1/1994	404.82	404.88	397.44	397.66	47539655	-1.77%	418.45	-4.97%	245.36%
^NDX	12/2/1994	399.06	402.18	395.7	402.04	44818966	1.10%	418.45	-3.92%	246.46%
^NDX	12/5/1994	402.04	404.84	401.11	402.71	42675862	0.17%	418.45	-3.76%	246.63%
^NDX	12/6/1994	402.71	405.14	399.88	399.98	49370690	-0.68%	418.45	-4.41%	245.95%
^NDX	12/7/1994	399.98	400.82	395.49	395.75	46939655	-1.06%	418.45	-5.42%	244.89%
^NDX	12/8/1994	395.75	398.25	385.57	386.3	57198276	-2.39%	418.45	-7.68%	242.50%
^NDX	12/9/1994	386.3	389.24	379.96	388.63	57615517	0.60%	418.45	-7.13%	243.10%
^NDX	12/12/1994	388.63	391	381.47	388.88	44981034	0.06%	418.45	-7.07%	243.17%
^NDX	12/13/1994	388.88	390.31	387.24	387.53	45515517	-0.35%	418.45	-7.39%	242.82%
^NDX	12/14/1994	387.53	393.22	386.51	391.65	56639655	1.06%	418.45	-6.40%	243.89%
^NDX	12/15/1994	391.65	395.95	391.65	393.7	59132759	0.52%	418.45	-5.91%	244.41%
^NDX	12/16/1994	393.7	394.92	391.77	392.01	55424138	-0.43%	418.45	-6.32%	243.98%
^NDX	12/19/1994	392.01	392.62	389.77	390.42	48289655	-0.41%	418.45	-6.70%	243.57%
^NDX	12/20/1994	390.42	393.96	388.05	390.61	56120690	0.05%	418.45	-6.65%	243.62%
^NDX	12/21/1994	390.61	397.94	390.61	397.8	60275862	1.84%	418.45	-4.93%	245.46%
^NDX	12/22/1994	397.8	400.37	397.8	399.8	61841379	0.50%	418.45	-4.46%	245.97%
^NDX	12/23/1994	399.8	403.09	399.32	401.15	37332759	0.34%	418.45	-4.13%	246.30%
^NDX	12/27/1994	401.15	404.94	401.15	404.03	39496552	0.72%	418.45	-3.45%	247.02%
^NDX	12/28/1994	404.03	404.54	398.79	400.26	45044828	-0.93%	418.45	-4.35%	246.09%
^NDX	12/29/1994	400.26	406.53	400.26	406.31	50165517	1.51%	418.45	-2.90%	247.60%
^NDX	12/30/1994	406.31	406.5	402.29	404.27	57327586	-0.50%	418.45	-3.39%	247.10%
^NDX	1/3/1995	404.27	404.27	397.56	398	42887931	-1.55%	418.45	-4.89%	245.55%
^NDX	1/4/1995	398	400.41	394.59	399.65	50060345	0.41%	418.45	-4.49%	245.96%
^NDX	1/5/1995	399.65	402.04	397.84	398.02	51294828	-0.41%	418.45	-4.88%	245.55%
^NDX	1/6/1995	398.02	403.03	398.02	401.59	53951724	0.90%	418.45	-4.03%	246.45%
^NDX	1/9/1995	401.59	403.99	400.91	403.53	46050000	0.48%	418.45	-3.57%	246.93%
^NDX	1/10/1995	403.53	410.56	403.53	407.57	60950000	1.00%	418.45	-2.60%	247.93%
^NDX	1/11/1995	407.57	410.45	402.71	407.1	56813793	-0.12%	418.45	-2.71%	247.82%
^NDX	1/12/1995	407.1	408.32	405.85	407.32	52108621	0.05%	418.45	-2.66%	247.87%
^NDX	1/13/1995	407.32	411.16	407.32	410.48	54074138	0.78%	418.45	-1.90%	248.65%
^NDX	1/16/1995	410.48	415.5	409.87	413.65	51960345	0.77%	418.45	-1.15%	249.42%
^NDX	1/17/1995	413.65	418.66	413.65	416.89	58160345	0.78%	418.45	-0.37%	250.20%
^NDX	1/18/1995	416.89	419.98	416.01	419.26	60056897	0.57%	419.26	0.00%	250.77%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/19/1995	419.26	419.26	416.55	417.83	57212069	-0.34%	419.26	-0.34%	250.43%
^NDX	1/20/1995	417.83	417.95	408.73	410.13	58994828	-1.84%	419.26	-2.18%	248.59%
^NDX	1/23/1995	410.13	412.07	404.57	411.89	47658621	0.43%	419.26	-1.76%	249.02%
^NDX	1/24/1995	411.89	414.04	410.81	413.6	51436207	0.42%	419.26	-1.35%	249.43%
^NDX	1/25/1995	413.6	414.02	407.73	410.87	53982759	-0.66%	419.26	-2.00%	248.77%
^NDX	1/26/1995	410.87	411.73	406.19	406.5	50872414	-1.06%	419.26	-3.04%	247.71%
^NDX	1/27/1995	406.5	409.14	405.38	407.22	53341379	0.18%	419.26	-2.87%	247.89%
^NDX	1/30/1995	407.22	408.39	401.32	401.71	44736207	-1.35%	419.26	-4.19%	246.53%
^NDX	1/31/1995	401.71	406.06	401.08	405.33	51970690	0.90%	419.26	-3.32%	247.44%
^NDX	2/1/1995	405.33	411.38	405.33	407.06	53436207	0.43%	419.26	-2.91%	247.86%
^NDX	2/2/1995	407.06	411.28	406.34	411.15	50734483	1.00%	419.26	-1.93%	248.87%
^NDX	2/3/1995	411.15	419.01	411.15	416.14	65491379	1.21%	419.26	-0.74%	250.08%
^NDX	2/6/1995	416.14	421.29	416.14	420.93	51462069	1.15%	420.93	0.00%	251.23%
^NDX	2/7/1995	420.93	422.18	418.49	420.57	55339655	-0.09%	420.93	-0.09%	251.15%
^NDX	2/8/1995	420.79	426.2	420.79	425.66	60244828	1.21%	425.66	0.00%	252.36%
^NDX	2/9/1995	425.66	429.79	425.66	426.43	65762069	0.18%	426.43	0.00%	252.54%
^NDX	2/10/1995	426.43	431.3	426.43	430.77	61962069	1.02%	430.77	0.00%	253.55%
^NDX	2/13/1995	430.77	432.37	428.53	428.77	51786207	-0.46%	430.77	-0.46%	253.09%
^NDX	2/14/1995	428.77	431.06	428.24	429.81	59525862	0.24%	430.77	-0.22%	253.33%
^NDX	2/15/1995	429.86	433.44	428	432.49	65912069	0.62%	432.49	0.00%	253.96%
^NDX	2/16/1995	432.49	433.16	428.61	430.86	59308621	-0.38%	432.49	-0.38%	253.58%
^NDX	2/17/1995	430.86	430.86	425.33	425.66	50777586	-1.21%	432.49	-1.58%	252.37%
^NDX	2/21/1995	425.66	427.03	423.93	424.82	47003448	-0.20%	432.49	-1.77%	252.18%
^NDX	2/22/1995	424.82	429.93	423.12	429.21	52103448	1.03%	432.49	-0.76%	253.21%
^NDX	2/23/1995	429.2	435.2	429.2	431.03	61548276	0.42%	432.49	-0.34%	253.63%
^NDX	2/24/1995	431.03	431.03	426.57	428.42	54920690	-0.61%	432.49	-0.94%	253.03%
^NDX	2/27/1995	428.42	430.67	424.04	424.75	46941379	-0.86%	432.49	-1.79%	252.17%
^NDX	2/28/1995	424.75	432.91	424.71	432.5	55750000	1.82%	432.5	0.00%	254.00%
^NDX	3/1/1995	432.5	435.22	429.8	429.8	58018966	-0.62%	432.5	-0.62%	253.37%
^NDX	3/2/1995	429.8	431.72	429.05	431.68	51265517	0.44%	432.5	-0.19%	253.81%
^NDX	3/3/1995	431.68	436.89	429.34	436.68	54067241	1.16%	436.68	0.00%	254.97%
^NDX	3/6/1995	436.68	437.25	430.41	437.24	45708621	0.13%	437.24	0.00%	255.10%
^NDX	3/7/1995	437.24	437.82	431.13	432.12	58062069	-1.17%	437.24	-1.17%	253.92%
^NDX	3/8/1995	432.12	437.01	432.12	437.01	54129310	1.13%	437.24	-0.05%	255.06%
^NDX	3/9/1995	437.01	438.49	433.12	437.02	55081034	0.00%	437.24	-0.05%	255.06%
^NDX	3/10/1995	437.02	441.76	436.01	441.76	56951724	1.08%	441.76	0.00%	256.14%
^NDX	3/13/1995	441.75	443.94	440.29	440.82	48460345	-0.21%	441.76	-0.21%	255.93%
^NDX	3/14/1995	440.81	447.51	440.81	446.27	59856897	1.24%	446.27	0.00%	257.17%
^NDX	3/15/1995	446.27	446.56	442.31	443.57	57846552	-0.61%	446.27	-0.61%	256.56%
^NDX	3/16/1995	443.57	445.81	442.95	444.68	58646552	0.25%	446.27	-0.36%	256.81%
^NDX	3/17/1995	444.68	447.75	442.71	443.94	54370690	-0.17%	446.27	-0.52%	256.65%
^NDX	3/20/1995	443.94	447.67	442.83	446.61	47829310	0.60%	446.61	0.00%	257.25%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/21/1995	446.61	451.16	445.99	447.13	57956897	0.12%	447.13	0.00%	257.36%
^NDX	3/22/1995	447.13	447.43	444.19	447.13	54334483	0.00%	447.13	0.00%	257.36%
^NDX	3/23/1995	447.13	452.04	446.74	448.82	60481034	0.38%	448.82	0.00%	257.74%
^NDX	3/24/1995	448.82	455.45	448.82	455.43	69463793	1.47%	455.43	0.00%	259.21%
^NDX	3/27/1995	455.43	457.98	453.32	457.12	54350000	0.37%	457.12	0.00%	259.58%
^NDX	3/28/1995	457.12	460.63	456.33	460.54	60386207	0.75%	460.54	0.00%	260.33%
^NDX	3/29/1995	460.54	462.99	449.43	451.87	70755172	-1.88%	460.54	-1.88%	258.45%
^NDX	3/30/1995	451.87	454.68	442.69	448.42	62641379	-0.76%	460.54	-2.63%	257.69%
^NDX	3/31/1995	448.36	448.55	439.22	447.15	59974138	-0.28%	460.54	-2.91%	257.40%
^NDX	4/3/1995	447.15	448.81	442.3	448.49	47227586	0.30%	460.54	-2.62%	257.70%
^NDX	4/4/1995	448.49	450.9	441.53	441.86	63041379	-1.48%	460.54	-4.06%	256.22%
^NDX	4/5/1995	441.86	444.66	438.38	444.66	60153448	0.63%	460.54	-3.45%	256.86%
^NDX	4/6/1995	444.66	445.88	439.91	439.92	60055172	-1.07%	460.54	-4.48%	255.79%
^NDX	4/7/1995	440.33	444.06	438.85	444.01	57148276	0.93%	460.54	-3.59%	256.72%
^NDX	4/10/1995	444.01	449.64	442.58	449.36	51882759	1.20%	460.54	-2.43%	257.93%
^NDX	4/11/1995	449.36	454.41	449.36	453.33	61318966	0.88%	460.54	-1.57%	258.81%
^NDX	4/12/1995	453.33	457.02	452.01	456.98	59513793	0.81%	460.54	-0.77%	259.62%
^NDX	4/13/1995	456.98	459.61	456.23	458.93	62039655	0.43%	460.54	-0.35%	260.04%
^NDX	4/17/1995	458.93	466.79	456.74	457.06	63189655	-0.41%	460.54	-0.76%	259.64%
^NDX	4/18/1995	457.06	461.4	452.79	453.43	65013793	-0.79%	460.54	-1.54%	258.84%
^NDX	4/19/1995	453.48	453.48	442.71	447.06	78268966	-1.40%	460.54	-2.93%	257.44%
^NDX	4/20/1995	447.17	449.81	444.21	449.01	70493103	0.44%	460.54	-2.50%	257.87%
^NDX	4/21/1995	449.01	451.91	449.01	451.34	68018966	0.52%	460.54	-2.00%	258.39%
^NDX	4/24/1995	451.34	457.19	448.93	456.41	54948276	1.12%	460.54	-0.90%	259.51%
^NDX	4/25/1995	456.43	461.02	456.43	459.1	64739655	0.59%	460.54	-0.31%	260.10%
^NDX	4/26/1995	459.1	463.03	456.16	463.03	67656897	0.86%	463.03	0.00%	260.96%
^NDX	4/27/1995	463.03	468.89	462.59	465.34	71991379	0.50%	465.34	0.00%	261.46%
^NDX	4/28/1995	465.34	470.49	463.69	469.56	64798276	0.91%	469.56	0.00%	262.37%
^NDX	5/1/1995	469.56	472.47	466.05	466.05	54424138	-0.75%	469.56	-0.75%	261.62%
^NDX	5/2/1995	466.05	467.54	463.38	465.38	60084483	-0.14%	469.56	-0.89%	261.47%
^NDX	5/3/1995	465.38	474.93	465.38	474.93	68760345	2.05%	474.93	0.00%	263.53%
^NDX	5/4/1995	474.93	484.13	473.47	474.1	72586207	-0.17%	474.93	-0.17%	263.35%
^NDX	5/5/1995	474.1	478.27	470.3	470.3	57222414	-0.80%	474.93	-0.97%	262.55%
^NDX	5/8/1995	470.3	478.19	469.71	476.78	55200000	1.38%	476.78	0.00%	263.93%
^NDX	5/9/1995	476.78	479.49	471.83	476	65818966	-0.16%	476.78	-0.16%	263.76%
^NDX	5/10/1995	476	479.13	471.63	472.88	65522414	-0.66%	476.78	-0.82%	263.11%
^NDX	5/11/1995	472.87	479.57	470.72	479.57	67363793	1.41%	479.57	0.00%	264.52%
^NDX	5/12/1995	479.57	486.23	477.93	483.19	69753448	0.75%	483.19	0.00%	265.28%
^NDX	5/15/1995	483.19	486.97	481.22	486.34	60351724	0.65%	486.34	0.00%	265.93%
^NDX	5/16/1995	486.34	492.47	485.51	491.04	65879310	0.97%	491.04	0.00%	266.90%
^NDX	5/17/1995	491.04	497.78	491.04	494.69	69674138	0.74%	494.69	0.00%	267.64%
^NDX	5/18/1995	494.69	498.93	488.02	488.02	66927586	-1.35%	494.69	-1.35%	266.29%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/19/1995	488.02	490.33	484.68	489.87	58136207	0.38%	494.69	-0.97%	266.67%
^NDX	5/22/1995	489.77	495.85	489.56	495.09	59334483	1.07%	495.09	0.00%	267.74%
^NDX	5/23/1995	495.09	503.12	495.09	503.12	71537931	1.62%	503.12	0.00%	269.36%
^NDX	5/24/1995	503.12	509.24	498	500.5	75725862	-0.52%	503.12	-0.52%	268.84%
^NDX	5/25/1995	500.5	502.16	495.15	501.66	65786207	0.23%	503.12	-0.29%	269.07%
^NDX	5/26/1995	501.66	501.66	494.43	496.06	52193103	-1.12%	503.12	-1.40%	267.95%
^NDX	5/30/1995	496.06	498.15	481.21	482.08	55234483	-2.82%	503.12	-4.18%	265.14%
^NDX	5/31/1995	482.08	488.1	474.17	488.1	64853448	1.25%	503.12	-2.99%	266.38%
^NDX	6/1/1995	488.1	493.61	487.2	490.96	61106897	0.59%	503.12	-2.42%	266.97%
^NDX	6/2/1995	490.96	496.23	486.07	492.65	60684483	0.34%	503.12	-2.08%	267.31%
^NDX	6/5/1995	492.65	502.92	492.65	500.81	64198276	1.66%	503.12	-0.46%	268.97%
^NDX	6/6/1995	500.81	504.06	495.12	495.12	66810345	-1.14%	503.12	-1.59%	267.83%
^NDX	6/7/1995	495.12	499.25	493.58	497.15	65244828	0.41%	503.12	-1.19%	268.24%
^NDX	6/8/1995	497.15	501.22	497.15	500.86	65268966	0.75%	503.12	-0.45%	268.99%
^NDX	6/9/1995	500.86	502.08	495.57	500.41	65965517	-0.09%	503.12	-0.54%	268.90%
^NDX	6/12/1995	500.41	503.88	499.41	501.69	60820690	0.26%	503.12	-0.28%	269.16%
^NDX	6/13/1995	501.69	506.31	501.69	505.32	69479310	0.72%	505.32	0.00%	269.88%
^NDX	6/14/1995	505.32	507.01	500.76	506.09	72663793	0.15%	506.09	0.00%	270.03%
^NDX	6/15/1995	506.09	513.24	506.09	511.99	71082759	1.17%	511.99	0.00%	271.20%
^NDX	6/16/1995	511.99	518.42	511.99	517.57	69518966	1.09%	517.57	0.00%	272.29%
^NDX	6/19/1995	517.55	530.89	517.55	530.53	70172414	2.50%	530.53	0.00%	274.79%
^NDX	6/20/1995	530.53	539.55	530.53	539.55	76636207	1.70%	539.55	0.00%	276.49%
^NDX	6/21/1995	539.55	542.96	533.33	535.52	78496552	-0.75%	539.55	-0.75%	275.75%
^NDX	6/22/1995	535.52	546.12	535.52	546.06	81737931	1.97%	546.06	0.00%	277.71%
^NDX	6/23/1995	546.06	546.57	541.84	544.66	77113793	-0.26%	546.06	-0.26%	277.46%
^NDX	6/26/1995	544.66	546.36	535.89	536.49	66375862	-1.50%	546.06	-1.75%	275.96%
^NDX	6/27/1995	536.49	540.48	526.88	527.84	71981034	-1.61%	546.06	-3.34%	274.34%
^NDX	6/28/1995	527.84	533.52	522.09	530.65	68158621	0.53%	546.06	-2.82%	274.88%
^NDX	6/29/1995	530.65	537.97	529.85	536.21	63551724	1.05%	546.06	-1.80%	275.92%
^NDX	6/30/1995	536.21	541.67	536.11	538.03	69334483	0.34%	546.06	-1.47%	276.26%
^NDX	7/3/1995	538.03	540.33	536.73	538.97	22546552	0.17%	546.06	-1.30%	276.44%
^NDX	7/5/1995	538.97	546.38	538.97	543.39	63848276	0.82%	546.06	-0.49%	277.26%
^NDX	7/6/1995	543.39	554.09	543.39	553.87	73368966	1.93%	553.87	0.00%	279.19%
^NDX	7/7/1995	553.86	567.56	553.28	567.56	88310345	2.47%	567.56	0.00%	281.66%
^NDX	7/10/1995	567.56	575.97	567.5	573.56	78848276	1.06%	573.56	0.00%	282.72%
^NDX	7/11/1995	573.56	573.56	563.93	563.98	76508621	-1.67%	573.56	-1.67%	281.05%
^NDX	7/12/1995	563.98	580	563.98	579.71	88701724	2.79%	579.71	0.00%	283.84%
^NDX	7/13/1995	579.71	591.51	577.44	583.25	91396552	0.61%	583.25	0.00%	284.45%
^NDX	7/14/1995	583.27	589.98	574.34	589.85	74758621	1.13%	589.85	0.00%	285.58%
^NDX	7/17/1995	589.85	600.01	589.85	596.91	80417241	1.20%	596.91	0.00%	286.77%
^NDX	7/18/1995	595.19	597.12	578.09	578.46	83387931	-3.09%	596.91	-3.09%	283.68%
^NDX	7/19/1995	578.46	578.46	530.4	547.12	103087931	-5.42%	596.91	-8.34%	278.27%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/20/1995	549.85	554.52	545.5	550.33	82901724	0.59%	596.91	-7.80%	278.85%
^NDX	7/21/1995	550.33	555.74	547.32	547.78	80808621	-0.46%	596.91	-8.23%	278.39%
^NDX	7/24/1995	547.78	563.06	547.78	562.64	69670690	2.71%	596.91	-5.74%	281.10%
^NDX	7/25/1995	562.64	575.12	562.64	572.71	86194828	1.79%	596.91	-4.05%	282.89%
^NDX	7/26/1995	572.71	581.43	572.71	576.84	83431034	0.72%	596.91	-3.36%	283.61%
^NDX	7/27/1995	576.84	586.95	576.84	584.25	87675862	1.28%	596.91	-2.12%	284.90%
^NDX	7/28/1995	584.25	584.25	573.33	574.18	79062069	-1.72%	596.91	-3.81%	283.17%
^NDX	7/31/1995	574.18	576.57	564.33	568.88	66477586	-0.92%	596.91	-4.70%	282.25%
^NDX	8/1/1995	568.88	569.27	554.25	559.21	75227586	-1.70%	596.91	-6.32%	280.55%
^NDX	8/2/1995	559.36	569.03	550.7	551.56	83850000	-1.37%	596.91	-7.60%	279.18%
^NDX	8/3/1995	551.56	553.55	541.64	553.06	77913793	0.27%	596.91	-7.35%	279.45%
^NDX	8/4/1995	553.06	561.09	553.06	560.58	65320690	1.36%	596.91	-6.09%	280.81%
^NDX	8/7/1995	560.58	566.7	560.58	563.65	62491379	0.55%	596.91	-5.57%	281.36%
^NDX	8/8/1995	563.65	568.67	563.65	565.71	69598276	0.37%	596.91	-5.23%	281.73%
^NDX	8/9/1995	565.71	577.23	565.71	575.49	82153448	1.73%	596.91	-3.59%	283.46%
^NDX	8/10/1995	575.49	577.48	567.82	569.75	77975862	-1.00%	596.91	-4.55%	282.46%
^NDX	8/11/1995	569.75	575.69	568.23	575.64	66510345	1.03%	596.91	-3.56%	283.49%
^NDX	8/14/1995	575.67	584.76	573.46	584.73	64020690	1.58%	596.91	-2.04%	285.07%
^NDX	8/15/1995	584.73	588.26	579.63	584.05	73179310	-0.12%	596.91	-2.15%	284.96%
^NDX	8/16/1995	584.04	596.45	584.04	596.43	81386207	2.12%	596.91	-0.08%	287.08%
^NDX	8/17/1995	596.43	600.15	593.13	596.28	85658621	-0.03%	596.91	-0.11%	287.05%
^NDX	8/18/1995	596.28	601.65	594.02	595.52	81127586	-0.13%	596.91	-0.23%	286.92%
^NDX	8/21/1995	595.52	598.73	578.89	578.89	75513793	-2.79%	596.91	-3.02%	284.13%
^NDX	8/22/1995	578.89	589.55	576.9	589.25	80350000	1.79%	596.91	-1.28%	285.92%
^NDX	8/23/1995	589.25	593.32	587.05	591.32	74277586	0.35%	596.91	-0.94%	286.27%
^NDX	8/24/1995	591.32	591.64	580.23	583.16	77493103	-1.38%	596.91	-2.30%	284.89%
^NDX	8/25/1995	583.16	584.79	579.97	580.1	66096552	-0.52%	596.91	-2.82%	284.37%
^NDX	8/28/1995	580.1	581.62	565.85	566.05	68584483	-2.42%	596.91	-5.17%	281.94%
^NDX	8/29/1995	566.05	566.82	549.12	566.82	81144828	0.14%	596.91	-5.04%	282.08%
^NDX	8/30/1995	566.82	574.49	566.66	572.83	69282759	1.06%	596.91	-4.03%	283.14%
^NDX	8/31/1995	572.85	580.03	572.85	576.77	64796552	0.69%	596.91	-3.37%	283.83%
^NDX	9/1/1995	576.77	576.86	572.16	573.21	50422414	-0.62%	596.91	-3.97%	283.21%
^NDX	9/5/1995	573.21	595.36	573.21	595.36	66724138	3.86%	596.91	-0.26%	287.08%
^NDX	9/6/1995	595.36	601.15	593.86	594.12	80008621	-0.21%	596.91	-0.47%	286.87%
^NDX	9/7/1995	597.16	604.39	597.05	599.14	84458621	0.84%	599.14	0.00%	287.71%
^NDX	9/8/1995	599.14	604.27	593.9	604.27	80103448	0.86%	604.27	0.00%	288.57%
^NDX	9/11/1995	604.27	612.56	604.27	609.75	76179310	0.91%	609.75	0.00%	289.48%
^NDX	9/12/1995	610.08	613.78	605.9	605.99	80677586	-0.62%	609.75	-0.62%	288.86%
^NDX	9/13/1995	605.99	611.05	603.17	607.7	86020690	0.28%	609.75	-0.34%	289.14%
^NDX	9/14/1995	607.7	610	603.74	604.12	83553448	-0.59%	609.75	-0.92%	288.55%
^NDX	9/15/1995	604.12	604.12	586.27	589.01	89689655	-2.50%	609.75	-3.40%	286.05%
^NDX	9/18/1995	589.01	591.75	581.79	591.13	70168966	0.36%	609.75	-3.05%	286.41%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/19/1995	591.13	601.88	589.57	601.02	80462069	1.67%	609.75	-1.43%	288.08%
^NDX	9/20/1995	601.02	608.21	601.02	603.19	88762069	0.36%	609.75	-1.08%	288.44%
^NDX	9/21/1995	603.19	603.19	593.14	594.85	80981034	-1.38%	609.75	-2.44%	287.06%
^NDX	9/22/1995	594.85	594.85	586.84	592.64	75696552	-0.37%	609.75	-2.81%	286.69%
^NDX	9/25/1995	592.64	593.92	583.6	587.93	53908621	-0.79%	609.75	-3.58%	285.90%
^NDX	9/26/1995	587.93	595.83	580.53	580.77	73563793	-1.22%	609.75	-4.75%	284.68%
^NDX	9/27/1995	580.7	580.7	557.26	576.22	90263793	-0.78%	609.75	-5.50%	283.89%
^NDX	9/28/1995	576.22	595.48	576.22	595.44	77313793	3.34%	609.75	-2.35%	287.23%
^NDX	9/29/1995	595.44	599.31	584.93	585.08	79927586	-1.74%	609.75	-4.05%	285.49%
^NDX	10/2/1995	585.08	587.9	573.17	573.87	67889655	-1.92%	609.75	-5.88%	283.57%
^NDX	10/3/1995	573.87	575.81	563.95	573.16	78620690	-0.12%	609.75	-6.00%	283.45%
^NDX	10/4/1995	573.16	573.16	557.43	558.99	66618966	-2.47%	609.75	-8.32%	280.98%
^NDX	10/5/1995	558.99	572.76	556.61	572.75	78717241	2.46%	609.75	-6.07%	283.44%
^NDX	10/6/1995	572.75	581.74	566.98	567.42	77587931	-0.93%	609.75	-6.94%	282.51%
^NDX	10/9/1995	567.41	567.41	543.04	546.93	69581034	-3.61%	609.75	-10.30%	278.90%
^NDX	10/10/1995	546.93	551.68	527.89	550.76	91841379	0.70%	609.75	-9.67%	279.60%
^NDX	10/11/1995	550.76	564.65	550.76	564.33	78313793	2.46%	609.75	-7.45%	282.06%
^NDX	10/12/1995	564.33	573.49	564.33	573.1	72717241	1.55%	609.75	-6.01%	283.62%
^NDX	10/13/1995	573.1	579.68	569.35	570	73368966	-0.54%	609.75	-6.52%	283.08%
^NDX	10/16/1995	570.01	573.92	567.01	568.46	56203448	-0.27%	609.75	-6.77%	282.81%
^NDX	10/17/1995	568.46	589.43	568.46	589.43	74934483	3.69%	609.75	-3.33%	286.49%
^NDX	10/18/1995	589.43	605.18	589.43	597.97	93887931	1.45%	609.75	-1.93%	287.94%
^NDX	10/19/1995	597.97	602.6	591	601.26	81187931	0.55%	609.75	-1.39%	288.49%
^NDX	10/20/1995	601.26	601.98	590.13	591.88	73798276	-1.56%	609.75	-2.93%	286.93%
^NDX	10/23/1995	587.84	594.73	586.01	593.27	63543103	0.23%	609.75	-2.70%	287.17%
^NDX	10/24/1995	593.2	597.56	593.02	594.23	76843103	0.16%	609.75	-2.55%	287.33%
^NDX	10/25/1995	594.23	595.2	584.33	584.33	78637931	-1.67%	609.75	-4.17%	285.66%
^NDX	10/26/1995	584.33	588.13	572.49	582.47	82589655	-0.32%	609.75	-4.47%	285.35%
^NDX	10/27/1995	582.47	593.53	580.25	593.53	75917241	1.90%	609.75	-2.66%	287.24%
^NDX	10/30/1995	593.53	609.38	593.53	607.1	71791379	2.29%	609.75	-0.43%	289.53%
^NDX	10/31/1995	607.1	613	598.77	598.78	81010345	-1.37%	609.75	-1.80%	288.16%
^NDX	11/1/1995	598.78	603	595.39	600.91	75379310	0.36%	609.75	-1.45%	288.52%
^NDX	11/2/1995	600.91	614.79	600.65	614.69	86103448	2.29%	614.69	0.00%	290.81%
^NDX	11/3/1995	614.69	621.71	612.09	621.71	77917241	1.14%	621.71	0.00%	291.95%
^NDX	11/6/1995	621.71	623.53	615.66	615.72	67372414	-0.96%	621.71	-0.96%	290.99%
^NDX	11/7/1995	615.72	615.72	591.2	596.23	89487931	-3.17%	621.71	-4.10%	287.82%
^NDX	11/8/1995	596.2	606.4	594.75	598.72	82225862	0.42%	621.71	-3.70%	288.24%
^NDX	11/9/1995	598.72	617.02	598.72	616.95	82446552	3.04%	621.71	-0.77%	291.28%
^NDX	11/10/1995	616.95	621	611.64	613.61	81575862	-0.54%	621.71	-1.30%	290.74%
^NDX	11/13/1995	613.61	616.16	607.15	608.32	68272414	-0.86%	621.71	-2.15%	289.88%
^NDX	11/14/1995	608.32	608.5	591.6	591.68	77112069	-2.74%	621.71	-4.83%	287.15%
^NDX	11/15/1995	591.68	597.07	582.41	593.48	79205172	0.30%	621.71	-4.54%	287.45%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/16/1995	593.48	597.73	586.94	591.7	84900000	-0.30%	621.71	-4.83%	287.15%
^NDX	11/17/1995	591.7	594.25	587.4	588.81	82410345	-0.49%	621.71	-5.29%	286.66%
^NDX	11/20/1995	588.81	593.73	571.67	571.67	75536207	-2.91%	621.71	-8.05%	283.75%
^NDX	11/21/1995	571.67	576.22	562.5	574.22	92743103	0.45%	621.71	-7.64%	284.20%
^NDX	11/22/1995	574.22	580	568.99	569.04	72234483	-0.90%	621.71	-8.47%	283.29%
^NDX	11/24/1995	569.04	578.35	569.04	578.32	23465517	1.63%	621.71	-6.98%	284.93%
^NDX	11/27/1995	578.32	585.88	573.91	573.91	75727586	-0.76%	621.71	-7.69%	284.16%
^NDX	11/28/1995	573.91	598.07	573.91	598	85703448	4.20%	621.71	-3.81%	288.36%
^NDX	11/29/1995	598	604.79	593.18	599.58	92137931	0.26%	621.71	-3.56%	288.62%
^NDX	11/30/1995	599.58	602.29	593.52	593.72	93613793	-0.98%	621.71	-4.50%	287.65%
^NDX	12/1/1995	593.72	595.77	586.18	587.02	85358621	-1.13%	621.71	-5.58%	286.52%
^NDX	12/4/1995	586.93	604.13	586.93	598	87074138	1.87%	621.71	-3.81%	288.39%
^NDX	12/5/1995	598	600.35	588.91	591.23	97824138	-1.13%	621.71	-4.90%	287.26%
^NDX	12/6/1995	591.23	595.58	582.33	589.98	97874138	-0.21%	621.71	-5.10%	287.05%
^NDX	12/7/1995	589.98	592.63	579.76	587.13	84694828	-0.48%	621.71	-5.56%	286.56%
^NDX	12/8/1995	587.13	599.58	586.75	599.38	78605172	2.09%	621.71	-3.59%	288.65%
^NDX	12/11/1995	599.38	602.39	596.1	596.11	73062069	-0.55%	621.71	-4.12%	288.10%
^NDX	12/12/1995	596.11	597.35	584.53	585.04	79975862	-1.86%	621.71	-5.90%	286.25%
^NDX	12/13/1995	585.04	590.69	583.91	587.54	83468966	0.43%	621.71	-5.50%	286.67%
^NDX	12/14/1995	587.54	590.14	566.27	566.29	97534483	-3.62%	621.71	-8.91%	283.06%
^NDX	12/15/1995	566.29	571.06	560.35	563.28	100315517	-0.53%	621.71	-9.40%	282.53%
^NDX	12/18/1995	563.28	563.28	540.97	548.04	99420690	-2.71%	621.71	-11.85%	279.82%
^NDX	12/19/1995	548.04	575.02	548.04	575.01	97298276	4.92%	621.71	-7.51%	284.74%
^NDX	12/20/1995	575.01	581.07	565.08	565.15	97912069	-1.71%	621.71	-9.10%	283.03%
^NDX	12/21/1995	565.15	580.76	565.15	580.76	91862069	2.76%	621.71	-6.59%	285.79%
^NDX	12/22/1995	580.76	585.44	580.74	585.18	72517241	0.76%	621.71	-5.88%	286.55%
^NDX	12/26/1995	585.18	586.58	582.59	585.09	57374138	-0.02%	621.71	-5.89%	286.53%
^NDX	12/27/1995	585.09	587.81	580.01	580.37	66262069	-0.81%	621.71	-6.65%	285.73%
^NDX	12/28/1995	580.37	580.37	571.05	571.96	77529310	-1.45%	621.71	-8.00%	284.28%
^NDX	12/29/1995	571.96	577.08	569.45	576.23	93432759	0.75%	621.71	-7.32%	285.02%
^NDX	1/2/1996	576.23	586.29	573.89	585.94	68900000	1.69%	621.71	-5.75%	286.71%
^NDX	1/3/1996	585.94	586.32	571.42	572.29	87336207	-2.33%	621.71	-7.95%	284.38%
^NDX	1/4/1996	572.29	575.6	552.69	563.48	108615517	-1.54%	621.71	-9.37%	282.84%
^NDX	1/5/1996	563.48	568.85	552.18	565.14	94505172	0.29%	621.71	-9.10%	283.14%
^NDX	1/8/1996	565.14	568.23	562.22	563.15	24601724	-0.35%	621.71	-9.42%	282.78%
^NDX	1/9/1996	562.42	562.48	533.51	534.42	94101724	-5.10%	621.71	-14.04%	277.68%
^NDX	1/10/1996	534.42	545.19	527.22	535.29	104037931	0.16%	621.71	-13.90%	277.84%
^NDX	1/11/1996	535.29	555.22	535.29	555.2	88482759	3.72%	621.71	-10.70%	281.56%
^NDX	1/12/1996	555.2	558.96	546.71	552.71	83672414	-0.45%	621.71	-11.10%	281.12%
^NDX	1/15/1996	552.75	554.36	533.65	534.44	72872414	-3.31%	621.71	-14.04%	277.81%
^NDX	1/16/1996	534.44	546.47	526.8	546.05	96870690	2.17%	621.71	-12.17%	279.98%
^NDX	1/17/1996	546.05	555.7	534.87	545.51	105808621	-0.10%	621.71	-12.26%	279.88%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/18/1996	545.51	555.24	545.51	554.32	92544828	1.62%	621.71	-10.84%	281.50%
^NDX	1/19/1996	554.32	566.12	554.28	564.64	98468966	1.86%	621.71	-9.18%	283.36%
^NDX	1/22/1996	564.64	572.01	563.68	571.25	85246552	1.17%	621.71	-8.12%	284.53%
^NDX	1/23/1996	571.25	572.92	566.92	567.35	92046552	-0.68%	621.71	-8.74%	283.85%
^NDX	1/24/1996	567.35	582.29	567.35	582.14	102241379	2.61%	621.71	-6.36%	286.46%
^NDX	1/25/1996	582.14	584.56	571.52	572.26	100484483	-1.70%	621.71	-7.95%	284.76%
^NDX	1/26/1996	572.26	577.05	568.33	577.05	88553448	0.84%	621.71	-7.18%	285.59%
^NDX	1/29/1996	577.05	580.48	574.45	576.23	74893103	-0.14%	621.71	-7.32%	285.45%
^NDX	1/30/1996	576.23	585.26	576.23	583.99	93481034	1.35%	621.71	-6.07%	286.80%
^NDX	1/31/1996	583.99	591.84	580.43	591.82	96753448	1.34%	621.71	-4.81%	288.14%
^NDX	2/1/1996	591.82	601.88	589.01	601.88	100529310	1.70%	621.71	-3.19%	289.84%
^NDX	2/2/1996	601.88	606.6	599.36	601.42	96768966	-0.08%	621.71	-3.26%	289.76%
^NDX	2/5/1996	601.5	615.47	600.67	615.47	88282759	2.34%	621.71	-1.00%	292.10%
^NDX	2/6/1996	615.47	621.65	614.87	619.2	101636207	0.61%	621.71	-0.40%	292.71%
^NDX	2/7/1996	619.17	619.33	610.35	615.07	105455172	-0.67%	621.71	-1.07%	292.04%
^NDX	2/8/1996	615.07	625.23	610.1	623.8	95962069	1.42%	623.8	0.00%	293.46%
^NDX	2/9/1996	623.8	629.4	620.08	623.01	95284483	-0.13%	623.8	-0.13%	293.33%
^NDX	2/12/1996	623.01	629.01	623.01	625.29	85179310	0.37%	625.29	0.00%	293.70%
^NDX	2/13/1996	625.3	626.51	612.04	618.54	90560345	-1.08%	625.29	-1.08%	292.62%
^NDX	2/14/1996	618.54	623.63	613.25	617.59	88946552	-0.15%	625.29	-1.23%	292.46%
^NDX	2/15/1996	617.59	621.77	615.55	620.23	85131034	0.43%	625.29	-0.81%	292.89%
^NDX	2/16/1996	620.23	623.29	614.91	619.04	79255172	-0.19%	625.29	-1.00%	292.70%
^NDX	2/20/1996	619.04	621.9	611.73	616.83	79255172	-0.36%	625.29	-1.35%	292.34%
^NDX	2/21/1996	616.83	627.56	616.83	627.28	83760345	1.69%	627.28	0.00%	294.04%
^NDX	2/22/1996	627.28	644.21	627.28	643.41	110541379	2.57%	643.41	0.00%	296.61%
^NDX	2/23/1996	643.41	647.34	634.6	642.59	100606897	-0.13%	643.41	-0.13%	296.48%
^NDX	2/26/1996	642.59	645.24	636.56	637.92	81689655	-0.73%	643.41	-0.85%	295.75%
^NDX	2/27/1996	637.92	640.57	628.45	631.1	88700000	-1.07%	643.41	-1.91%	294.69%
^NDX	2/28/1996	631.1	638.79	629.9	631.44	93696552	0.05%	643.41	-1.86%	294.74%
^NDX	2/29/1996	631.44	631.44	620.88	622.83	91936207	-1.36%	643.41	-3.20%	293.38%
^NDX	3/1/1996	622.83	622.83	601.04	604.76	101236207	-2.90%	643.41	-6.01%	290.47%
^NDX	3/4/1996	604.76	609.84	600.08	601.5	81789655	-0.54%	643.41	-6.51%	289.94%
^NDX	3/5/1996	601.5	616.06	600.46	615.88	84810345	2.39%	643.41	-4.28%	292.33%
^NDX	3/6/1996	615.88	617.22	607.8	607.84	91817241	-1.31%	643.41	-5.53%	291.02%
^NDX	3/7/1996	607.84	612.52	606.29	609.55	87820690	0.28%	643.41	-5.26%	291.30%
^NDX	3/8/1996	609.55	609.55	585.33	591.71	100627586	-2.93%	643.41	-8.04%	288.38%
^NDX	3/11/1996	591.71	605.62	591.71	605.48	78944828	2.33%	643.41	-5.90%	290.70%
^NDX	3/12/1996	605.48	605.48	592.6	599.02	79196552	-1.07%	643.41	-6.90%	289.64%
^NDX	3/13/1996	599.02	615.89	599.02	614.75	83162069	2.63%	643.41	-4.45%	292.26%
^NDX	3/14/1996	614.75	619.03	610.55	610.56	88425862	-0.68%	643.41	-5.11%	291.58%
^NDX	3/15/1996	610.56	622.68	610.56	621.71	88693103	1.83%	643.41	-3.37%	293.41%
^NDX	3/18/1996	621.71	633.44	621.71	633.26	85996552	1.86%	643.41	-1.58%	295.26%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/19/1996	633.26	637.92	626.83	629.39	89756897	-0.61%	643.41	-2.18%	294.65%
^NDX	3/20/1996	629.39	629.39	613.44	615.26	91313793	-2.25%	643.41	-4.38%	292.41%
^NDX	3/21/1996	615.26	617.55	610.48	611.51	86075862	-0.61%	643.41	-4.96%	291.80%
^NDX	3/22/1996	611.51	615.37	605.87	612.88	82005172	0.22%	643.41	-4.75%	292.02%
^NDX	3/25/1996	612.88	617.75	597.82	597.82	82191379	-2.46%	643.41	-7.09%	289.56%
^NDX	3/26/1996	597.82	604.75	591.35	602.08	93900000	0.71%	643.41	-6.42%	290.28%
^NDX	3/27/1996	602.08	612.61	602.08	608.06	86296552	0.99%	643.41	-5.49%	291.27%
^NDX	3/28/1996	608.06	611.74	602.89	608.08	83312069	0.00%	643.41	-5.49%	291.27%
^NDX	3/29/1996	608.08	614.77	608.08	609.69	88636207	0.26%	643.41	-5.24%	291.54%
^NDX	4/1/1996	609.69	615.18	609.69	612.99	79979310	0.54%	643.41	-4.73%	292.08%
^NDX	4/2/1996	612.99	616.02	612.43	615.81	84860345	0.46%	643.41	-4.29%	292.54%
^NDX	4/3/1996	615.81	618.77	609.96	618.57	91336207	0.45%	643.41	-3.86%	292.99%
^NDX	4/4/1996	618.57	620.59	615.26	618	86877586	-0.09%	643.41	-3.95%	292.90%
^NDX	4/8/1996	618	618	601.47	610.61	89258621	-1.20%	643.41	-5.10%	291.70%
^NDX	4/9/1996	610.61	618.84	609.84	611.06	96839655	0.07%	643.41	-5.03%	291.77%
^NDX	4/10/1996	611.06	619.95	608.16	609.11	95915517	-0.32%	643.41	-5.33%	291.45%
^NDX	4/11/1996	609.11	612.16	597.42	604.07	92120690	-0.83%	643.41	-6.11%	290.63%
^NDX	4/12/1996	604.07	607.16	602.03	605.05	83406897	0.16%	643.41	-5.96%	290.79%
^NDX	4/15/1996	605.05	611.55	605.05	611.08	79631034	1.00%	643.41	-5.02%	291.79%
^NDX	4/16/1996	611.08	625.99	611.08	625.94	105848276	2.43%	643.41	-2.72%	294.22%
^NDX	4/17/1996	625.93	627.38	618.39	620.71	99620690	-0.84%	643.41	-3.53%	293.38%
^NDX	4/18/1996	620.71	648.15	620.71	633.44	99537931	2.05%	643.41	-1.55%	295.43%
^NDX	4/19/1996	633.44	638.72	632.15	633.01	102262069	-0.07%	643.41	-1.62%	295.37%
^NDX	4/22/1996	633.01	644.4	633.01	644.29	100446552	1.78%	644.29	0.00%	297.15%
^NDX	4/23/1996	644.29	654.63	643.02	654.49	112101724	1.58%	654.49	0.00%	298.73%
^NDX	4/24/1996	654.49	664.01	654.49	664.01	125624138	1.45%	664.01	0.00%	300.19%
^NDX	4/25/1996	664.01	666.84	657.99	666.68	124274138	0.40%	666.68	0.00%	300.59%
^NDX	4/26/1996	666.68	669.74	664.48	666.65	110913793	0.00%	666.68	0.00%	300.58%
^NDX	4/29/1996	666.65	668.31	663.96	667	95513793	0.05%	667	0.00%	300.64%
^NDX	4/30/1996	667	667.04	662.79	666.73	104274138	-0.04%	667	-0.04%	300.59%
^NDX	5/1/1996	666.73	673.88	665.34	673.36	112805172	0.99%	673.36	0.00%	301.59%
^NDX	5/2/1996	673.36	673.55	656.62	656.73	111543103	-2.47%	673.36	-2.47%	299.12%
^NDX	5/3/1996	656.73	670.24	656.73	661.07	121589655	0.66%	673.36	-1.83%	299.78%
^NDX	5/6/1996	661.07	665.07	655.95	662.93	117267241	0.28%	673.36	-1.55%	300.06%
^NDX	5/7/1996	662.93	665.6	658.61	660.82	139051724	-0.32%	673.36	-1.86%	299.74%
^NDX	5/8/1996	660.82	663.53	646.02	663.53	130503448	0.41%	673.36	-1.46%	300.15%
^NDX	5/9/1996	663.43	666.69	660.55	662.54	109605172	-0.15%	673.36	-1.61%	300.00%
^NDX	5/10/1996	662.54	672.59	662.54	672.54	104486207	1.51%	673.36	-0.12%	301.51%
^NDX	5/13/1996	672.54	688.76	672.54	688.52	102632759	2.38%	688.52	0.00%	303.89%
^NDX	5/14/1996	688.52	697.49	688.52	695.43	119000000	1.00%	695.43	0.00%	304.89%
^NDX	5/15/1996	695.43	700.65	690.14	690.16	118618966	-0.76%	695.43	-0.76%	304.14%
^NDX	5/16/1996	690.15	695.27	683.95	695.25	107060345	0.74%	695.43	-0.03%	304.87%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/17/1996	695.25	699.55	690.81	690.81	108734483	-0.64%	695.43	-0.66%	304.23%
^NDX	5/20/1996	690.81	696.83	690.81	693.27	101677586	0.36%	695.43	-0.31%	304.59%
^NDX	5/21/1996	693.27	696.51	687.86	687.86	119048276	-0.78%	695.43	-1.09%	303.81%
^NDX	5/22/1996	687.86	691.08	684.16	688.43	119551724	0.08%	695.43	-1.01%	303.89%
^NDX	5/23/1996	688.43	695.36	687.45	692.09	130681034	0.53%	695.43	-0.48%	304.42%
^NDX	5/24/1996	692.09	693.85	688.74	688.91	105220690	-0.46%	695.43	-0.94%	303.97%
^NDX	5/28/1996	688.91	692.43	683.85	685.07	110884483	-0.56%	695.43	-1.49%	303.41%
^NDX	5/29/1996	685.07	686.73	674.65	677.09	109672414	-1.16%	695.43	-2.64%	302.24%
^NDX	5/30/1996	677.09	685.51	675.03	684.04	104315517	1.03%	695.43	-1.64%	303.27%
^NDX	5/31/1996	684.04	694.27	684.04	692.39	104774138	1.22%	695.43	-0.44%	304.49%
^NDX	6/3/1996	692.39	693.96	687.04	689.25	90546552	-0.45%	695.43	-0.89%	304.04%
^NDX	6/4/1996	689.25	693.74	687.72	692.59	111329310	0.48%	695.43	-0.41%	304.52%
^NDX	6/5/1996	692.59	700.3	689.67	699.35	112058621	0.98%	699.35	0.00%	305.50%
^NDX	6/6/1996	699.35	704.09	687.01	687.01	116187931	-1.76%	699.35	-1.76%	303.73%
^NDX	6/7/1996	687.01	691.54	673.32	691.46	103617241	0.65%	699.35	-1.13%	304.38%
^NDX	6/10/1996	691.46	693.35	687.77	688.84	82150000	-0.38%	699.35	-1.50%	304.00%
^NDX	6/11/1996	688.84	696.57	688.84	690.94	95568966	0.30%	699.35	-1.20%	304.31%
^NDX	6/12/1996	690.94	702.14	690.94	697.16	93789655	0.90%	699.35	-0.31%	305.21%
^NDX	6/13/1996	697.16	698.32	686.51	691.84	97322414	-0.76%	699.35	-1.07%	304.44%
^NDX	6/14/1996	691.84	691.84	681.07	681.13	87910345	-1.55%	699.35	-2.61%	302.90%
^NDX	6/17/1996	681.14	684.26	676.84	678.44	77268966	-0.39%	699.35	-2.99%	302.50%
^NDX	6/18/1996	678.44	680.16	665.28	666.07	107129310	-1.82%	699.35	-4.76%	300.68%
^NDX	6/19/1996	666.07	673.75	665.26	667.72	103553448	0.25%	699.35	-4.52%	300.92%
^NDX	6/20/1996	667.71	671.75	648.93	664.45	115487931	-0.49%	699.35	-4.99%	300.44%
^NDX	6/21/1996	664.5	673.39	664.5	672.53	93122414	1.22%	699.35	-3.83%	301.65%
^NDX	6/24/1996	672.53	680.62	671.18	677.17	86287931	0.69%	699.35	-3.17%	302.34%
^NDX	6/25/1996	677.17	678.55	667.68	668.04	95458621	-1.35%	699.35	-4.48%	300.99%
^NDX	6/26/1996	668.04	669.06	651.72	659.69	104368966	-1.25%	699.35	-5.67%	299.74%
^NDX	6/27/1996	659.69	671.48	654.59	671.15	97587931	1.74%	699.35	-4.03%	301.48%
^NDX	6/28/1996	671.15	681.69	671.15	677.3	108408621	0.92%	699.35	-3.15%	302.40%
^NDX	7/1/1996	677.4	687.95	677.33	687.07	86525862	1.44%	699.35	-1.76%	303.84%
^NDX	7/2/1996	687.07	687.07	680.14	680.17	89246552	-1.00%	699.35	-2.74%	302.83%
^NDX	7/3/1996	680.17	680.71	673.3	673.84	86089655	-0.93%	699.35	-3.65%	301.90%
^NDX	7/5/1996	673.84	673.84	657.68	657.68	37275862	-2.40%	699.35	-5.96%	299.51%
^NDX	7/8/1996	657.68	665.12	655.52	656	76965517	-0.26%	699.35	-6.20%	299.25%
^NDX	7/9/1996	656	664.2	656	660.76	83948276	0.73%	699.35	-5.52%	299.98%
^NDX	7/10/1996	660.76	660.76	649.33	657.45	92760345	-0.50%	699.35	-5.99%	299.48%
^NDX	7/11/1996	657.45	657.45	625.44	635.78	119815517	-3.30%	699.35	-9.09%	296.18%
^NDX	7/12/1996	635.78	642.86	625.09	635.06	93368966	-0.11%	699.35	-9.19%	296.07%
^NDX	7/15/1996	635.06	635.06	606.07	606.89	101208621	-4.44%	699.35	-13.22%	291.63%
^NDX	7/16/1996	606.89	615.82	572.79	614.25	151263793	1.21%	699.35	-12.17%	292.84%
^NDX	7/17/1996	614.25	634.42	614.25	631.3	120886207	2.78%	699.35	-9.73%	295.62%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/18/1996	631.3	644.11	628.17	643.74	110403448	1.97%	699.35	-7.95%	297.59%
^NDX	7/19/1996	643.75	643.75	627.94	633.05	91656897	-1.66%	699.35	-9.48%	295.93%
^NDX	7/22/1996	633.05	633.05	618.92	624.03	72260345	-1.42%	699.35	-10.77%	294.50%
^NDX	7/23/1996	624.03	627.6	595.8	598.34	103110345	-4.12%	699.35	-14.44%	290.39%
^NDX	7/24/1996	598.33	609.86	577.81	605.05	116905172	1.12%	699.35	-13.48%	291.51%
^NDX	7/25/1996	605.05	620.55	605.05	620.39	93431034	2.54%	699.35	-11.29%	294.04%
^NDX	7/26/1996	620.39	633.68	620.39	633.39	81575862	2.10%	699.35	-9.43%	296.14%
^NDX	7/29/1996	633.39	637.05	620.42	620.51	72031034	-2.03%	699.35	-11.27%	294.11%
^NDX	7/30/1996	620.51	630.4	617.68	630.32	72150000	1.58%	699.35	-9.87%	295.69%
^NDX	7/31/1996	630.32	640.2	628.3	636.01	82968966	0.90%	699.35	-9.06%	296.59%
^NDX	8/1/1996	636.01	651.9	635.36	651.07	86317241	2.37%	699.35	-6.90%	298.96%
^NDX	8/2/1996	651.07	670.59	651.07	667.84	99524138	2.58%	699.35	-4.51%	301.53%
^NDX	8/5/1996	667.84	670.98	660	661.02	67970690	-1.02%	699.35	-5.48%	300.51%
^NDX	8/6/1996	661.02	671.74	655.27	671.69	77593103	1.61%	699.35	-3.96%	302.13%
^NDX	8/7/1996	671.69	682.48	668.63	682.37	92093103	1.59%	699.35	-2.43%	303.72%
^NDX	8/8/1996	682.33	682.33	676.34	677.52	81051724	-0.71%	699.35	-3.12%	303.01%
^NDX	8/9/1996	677.52	682.27	671.44	678.31	78856897	0.12%	699.35	-3.01%	303.12%
^NDX	8/12/1996	678.31	681.92	670.39	679.39	63231034	0.16%	699.35	-2.85%	303.28%
^NDX	8/13/1996	679.39	679.39	666.57	669.1	69868966	-1.51%	699.35	-4.33%	301.77%
^NDX	8/14/1996	669.1	678.37	669.1	677.17	73900000	1.21%	699.35	-3.17%	302.97%
^NDX	8/15/1996	677.17	680.65	673.99	677.09	78922414	-0.01%	699.35	-3.18%	302.96%
^NDX	8/16/1996	677.09	680.74	671.92	672.28	72543103	-0.71%	699.35	-3.87%	302.25%
^NDX	8/19/1996	672.28	673	660.04	670.25	60374138	-0.30%	699.35	-4.16%	301.95%
^NDX	8/20/1996	670.25	671.48	662.73	662.87	70029310	-1.10%	699.35	-5.22%	300.85%
^NDX	8/21/1996	662.87	670.41	658.47	667.42	71817241	0.69%	699.35	-4.57%	301.53%
^NDX	8/22/1996	667.42	681.63	667.42	681.63	85353448	2.13%	699.35	-2.53%	303.66%
^NDX	8/23/1996	681.63	685.15	677.19	677.57	74882759	-0.60%	699.35	-3.11%	303.07%
^NDX	8/26/1996	677.57	678.48	671.69	672.92	72774138	-0.69%	699.35	-3.78%	302.38%
^NDX	8/27/1996	672.86	679.08	672.86	679.05	84677586	0.91%	699.35	-2.90%	303.29%
^NDX	8/28/1996	679.05	681.41	676.8	679.67	79572414	0.09%	699.35	-2.81%	303.38%
^NDX	8/29/1996	679.67	679.67	670.34	671.1	72412069	-1.26%	699.35	-4.04%	302.12%
^NDX	8/30/1996	671.1	672.86	663.17	663.57	58036207	-1.12%	699.35	-5.12%	301.00%
^NDX	9/3/1996	663.57	669.41	650.48	669.29	68018966	0.86%	699.35	-4.30%	301.86%
^NDX	9/4/1996	669.29	672.34	666.25	669.2	75831034	-0.01%	699.35	-4.31%	301.85%
^NDX	9/5/1996	669.2	669.2	652.29	652.32	79650000	-2.52%	699.35	-6.72%	299.33%
^NDX	9/6/1996	652.32	666.88	652.32	664.22	81210345	1.82%	699.35	-5.02%	301.15%
^NDX	9/9/1996	664.22	672.09	663.53	671.98	75346552	1.17%	699.35	-3.91%	302.32%
^NDX	9/10/1996	671.98	674.45	666.05	671.65	82608621	-0.05%	699.35	-3.96%	302.27%
^NDX	9/11/1996	671.65	676.5	666.03	675.12	83968966	0.52%	699.35	-3.46%	302.79%
^NDX	9/12/1996	675.12	687.4	674.73	685.65	93706897	1.56%	699.35	-1.96%	304.35%
^NDX	9/13/1996	685.65	707.91	685.65	707.86	110096552	3.24%	707.86	0.00%	307.59%
^NDX	9/16/1996	707.86	715.85	706.65	709.22	99227586	0.19%	709.22	0.00%	307.78%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/17/1996	709.22	724.2	709.22	722.5	109003448	1.87%	722.5	0.00%	309.65%
^NDX	9/18/1996	722.5	735.68	716.72	727.63	95332759	0.71%	727.63	0.00%	310.36%
^NDX	9/19/1996	727.63	738.44	725.22	736.76	97117241	1.25%	736.76	0.00%	311.61%
^NDX	9/20/1996	736.76	745.6	733.16	743.42	101820690	0.90%	743.42	0.00%	312.52%
^NDX	9/23/1996	743.42	743.42	731.3	733.41	63151724	-1.35%	743.42	-1.35%	311.17%
^NDX	9/24/1996	733.41	741.35	731.59	736.61	100589655	0.44%	743.42	-0.92%	311.61%
^NDX	9/25/1996	736.59	746.09	736.59	745.69	107343103	1.23%	745.69	0.00%	312.84%
^NDX	9/26/1996	745.73	757.83	741.57	744.61	124451724	-0.14%	745.69	-0.14%	312.70%
^NDX	9/27/1996	744.61	747.43	740.94	744.73	96817241	0.02%	745.69	-0.13%	312.71%
^NDX	9/30/1996	744.73	748.87	737.14	737.57	90394828	-0.96%	745.69	-1.09%	311.75%
^NDX	10/1/1996	737.58	739.96	727.14	734.5	93539655	-0.42%	745.69	-1.50%	311.33%
^NDX	10/2/1996	734.5	749.94	734.5	747.55	99412069	1.78%	747.55	0.00%	313.11%
^NDX	10/3/1996	747.55	752.06	743.28	743.28	99205172	-0.57%	747.55	-0.57%	312.54%
^NDX	10/4/1996	743.28	759.13	743.28	759.12	97022414	2.13%	759.12	0.00%	314.67%
^NDX	10/7/1996	759.12	765.58	757.81	764.82	82874138	0.75%	764.82	0.00%	315.42%
^NDX	10/8/1996	764.96	770.74	752.95	753.24	96856897	-1.51%	764.82	-1.51%	313.91%
^NDX	10/9/1996	753.24	763.84	750.15	753.97	97627586	0.10%	764.82	-1.42%	314.01%
^NDX	10/10/1996	753.97	760.06	749.1	751.44	99846552	-0.34%	764.82	-1.75%	313.67%
^NDX	10/11/1996	751.44	765.7	751.44	765.64	90829310	1.89%	765.64	0.00%	315.56%
^NDX	10/14/1996	765.64	772.85	765.32	771.99	75587931	0.83%	771.99	0.00%	316.39%
^NDX	10/15/1996	771.99	794.08	770.31	775.08	98486207	0.40%	775.08	0.00%	316.79%
^NDX	10/16/1996	775.08	775.08	762.37	767.64	94267241	-0.96%	775.08	-0.96%	315.83%
^NDX	10/17/1996	767.64	772.96	755.8	755.8	100024138	-1.54%	775.08	-2.49%	314.29%
^NDX	10/18/1996	755.77	758.49	751.6	756.83	94117241	0.14%	775.08	-2.35%	314.42%
^NDX	10/21/1996	756.83	764.64	743.15	746.28	84334483	-1.39%	775.08	-3.72%	313.03%
^NDX	10/22/1996	746.28	746.66	730.55	736.64	103515517	-1.29%	775.08	-4.96%	311.74%
^NDX	10/23/1996	736.64	750.59	732.63	749.7	94794828	1.77%	775.08	-3.27%	313.51%
^NDX	10/24/1996	749.7	760.05	747.26	748.41	93406897	-0.17%	775.08	-3.44%	313.34%
^NDX	10/25/1996	748.41	754.1	743.35	743.55	95115517	-0.65%	775.08	-4.07%	312.69%
^NDX	10/28/1996	743.55	753.19	741.33	741.64	86637931	-0.26%	775.08	-4.31%	312.43%
^NDX	10/29/1996	741.64	749.04	730.45	731.21	94731034	-1.41%	775.08	-5.66%	311.03%
^NDX	10/30/1996	731.21	742.26	731.21	736.36	92675862	0.70%	775.08	-5.00%	311.73%
^NDX	10/31/1996	736.36	752.63	736.36	751.99	97822414	2.12%	775.08	-2.98%	313.85%
^NDX	11/1/1996	751.99	760.13	748.97	755.51	93865517	0.47%	775.08	-2.52%	314.32%
^NDX	11/4/1996	755.51	758.5	751.45	756.23	75279310	0.10%	775.08	-2.43%	314.42%
^NDX	11/5/1996	756.23	774.03	756.23	769.91	97910345	1.81%	775.08	-0.67%	316.22%
^NDX	11/6/1996	769.9	786.94	767.08	786.9	107231034	2.21%	786.9	0.00%	318.43%
^NDX	11/7/1996	786.9	800.87	785.08	795.42	112275862	1.08%	795.42	0.00%	319.51%
^NDX	11/8/1996	795.42	798.85	787.82	798.66	93725862	0.41%	798.66	0.00%	319.92%
^NDX	11/11/1996	798.66	804.98	795.67	804.72	75027586	0.76%	804.72	0.00%	320.68%
^NDX	11/12/1996	804.72	810.78	793.03	794.09	102312069	-1.32%	804.72	-1.32%	319.36%
^NDX	11/13/1996	794.09	801.22	790.11	798.7	99129310	0.58%	804.72	-0.75%	319.94%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/14/1996	798.7	810.25	795.62	809.75	103846552	1.38%	809.75	0.00%	321.32%
^NDX	11/15/1996	809.75	814.31	794.1	799.44	105693103	-1.27%	809.75	-1.27%	320.05%
^NDX	11/18/1996	799.43	801.05	787.71	793.29	84989655	-0.77%	809.75	-2.03%	319.28%
^NDX	11/19/1996	793.29	806.22	791.25	805.78	94389655	1.57%	809.75	-0.49%	320.86%
^NDX	11/20/1996	805.78	819.05	805.08	808.39	96365517	0.32%	809.75	-0.17%	321.18%
^NDX	11/21/1996	808.39	812.59	798.14	800.47	98253448	-0.98%	809.75	-1.15%	320.20%
^NDX	11/22/1996	800.47	818.66	800.47	818.37	115386207	2.24%	818.37	0.00%	322.44%
^NDX	11/25/1996	818.51	822.23	813.86	821.24	107382759	0.35%	821.24	0.00%	322.79%
^NDX	11/26/1996	821.24	827.92	811.67	825.51	108175862	0.52%	825.51	0.00%	323.31%
^NDX	11/27/1996	825.51	833.15	823.68	832.37	85050000	0.83%	832.37	0.00%	324.14%
^NDX	11/29/1996	832.37	836.15	832.37	834.01	35706897	0.20%	834.01	0.00%	324.33%
^NDX	12/2/1996	834.01	844.63	827.31	844.63	88872414	1.27%	844.63	0.00%	325.61%
^NDX	12/3/1996	844.63	855.79	836.38	837.91	117434483	-0.80%	844.63	-0.80%	324.81%
^NDX	12/4/1996	837.91	842.58	826.26	834.65	108003448	-0.39%	844.63	-1.18%	324.42%
^NDX	12/5/1996	834.65	840.9	832.24	835.8	103863793	0.14%	844.63	-1.05%	324.56%
^NDX	12/6/1996	835.8	836.66	805.07	827.21	111127586	-1.03%	844.63	-2.06%	323.53%
^NDX	12/9/1996	827.21	856.66	827.21	856.64	98967241	3.56%	856.64	0.00%	327.09%
^NDX	12/10/1996	856.64	869.71	848.96	848.96	116641379	-0.90%	856.64	-0.90%	326.19%
^NDX	12/11/1996	848.96	858.2	836.1	856.38	108443103	0.87%	856.64	-0.03%	327.07%
^NDX	12/12/1996	856.38	873	843.35	843.37	100217241	-1.52%	856.64	-1.55%	325.55%
^NDX	12/13/1996	843.37	843.37	825.49	828.45	95458621	-1.77%	856.64	-3.29%	323.78%
^NDX	12/16/1996	828.45	836.44	802.91	804.78	89310345	-2.86%	856.64	-6.05%	320.92%
^NDX	12/17/1996	804.62	816.28	798.13	815.79	105729310	1.37%	856.64	-4.77%	322.29%
^NDX	12/18/1996	815.92	836.82	815.92	836.54	106482759	2.54%	856.64	-2.35%	324.83%
^NDX	12/19/1996	836.54	846.52	836.54	843.73	111322414	0.86%	856.64	-1.51%	325.69%
^NDX	12/20/1996	843.72	853.19	832.85	834.05	108384483	-1.15%	856.64	-2.64%	324.55%
^NDX	12/23/1996	834.05	837.25	821.43	824.79	83393103	-1.11%	856.64	-3.72%	323.44%
^NDX	12/24/1996	824.72	835.4	822	835.4	45043103	1.29%	856.64	-2.48%	324.72%
^NDX	12/26/1996	835.4	843.59	835.4	842.98	66303448	0.91%	856.64	-1.59%	325.63%
^NDX	12/27/1996	842.98	845.05	835.03	835.46	67289655	-0.89%	856.64	-2.47%	324.74%
^NDX	12/30/1996	835.19	841.32	826.49	826.49	96487931	-1.07%	856.64	-3.52%	323.66%
^NDX	12/31/1996	826.49	831.05	820.39	821.36	114829310	-0.62%	856.64	-4.12%	323.04%
^NDX	1/2/1997	821.36	825.87	806.17	815.6	84887931	-0.70%	856.64	-4.79%	322.34%
^NDX	1/3/1997	815.6	848.18	815.6	848.17	89506897	3.99%	856.64	-0.99%	326.34%
^NDX	1/6/1997	848.52	858.18	844.43	853.25	101403448	0.60%	856.64	-0.40%	326.93%
^NDX	1/7/1997	853.24	864.55	847.48	864.55	99610345	1.32%	864.55	0.00%	328.26%
^NDX	1/8/1997	864.55	867.37	852.68	853.09	114912069	-1.33%	864.55	-1.33%	326.93%
^NDX	1/9/1997	853.09	860.19	852.23	856.95	107232759	0.45%	864.55	-0.88%	327.39%
^NDX	1/10/1997	856.95	865.58	846.49	865.58	113712069	1.01%	865.58	0.00%	328.39%
^NDX	1/13/1997	865.59	870.62	861.55	864.38	105532759	-0.14%	865.58	-0.14%	328.25%
^NDX	1/14/1997	864.37	886.38	864.37	881.38	108460345	1.97%	881.38	0.00%	330.22%
^NDX	1/15/1997	881.38	883.42	864.14	864.29	117443103	-1.94%	881.38	-1.94%	328.28%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/16/1997	864.37	880.52	864.37	873.63	122925862	1.08%	881.38	-0.88%	329.36%
^NDX	1/17/1997	873.63	885.73	872.76	883.44	116055172	1.12%	883.44	0.00%	330.49%
^NDX	1/20/1997	883.44	903.85	882.18	899.78	102134483	1.85%	899.78	0.00%	332.34%
^NDX	1/21/1997	899.75	915.31	895.72	913.73	117560345	1.55%	913.73	0.00%	333.89%
^NDX	1/22/1997	913.73	925.52	878.22	925.52	124274138	1.29%	925.52	0.00%	335.18%
^NDX	1/23/1997	925.52	938.11	912.74	912.74	137131034	-1.38%	925.52	-1.38%	333.80%
^NDX	1/24/1997	912.74	915.47	896.06	898.37	124384483	-1.57%	925.52	-2.93%	332.22%
^NDX	1/27/1997	898.37	921.45	888.74	889.82	92720690	-0.95%	925.52	-3.86%	331.27%
^NDX	1/28/1997	889.82	908.34	884.17	890.79	113613793	0.11%	925.52	-3.75%	331.38%
^NDX	1/29/1997	890.79	898.01	884.43	892.46	103320690	0.19%	925.52	-3.57%	331.57%
^NDX	1/30/1997	892.46	911.73	892.46	911.71	112696552	2.16%	925.52	-1.49%	333.72%
^NDX	1/31/1997	911.71	926.01	911.71	921.55	117101724	1.08%	925.52	-0.43%	334.80%
^NDX	2/3/1997	921.55	928.31	915.17	918.01	92679310	-0.38%	925.52	-0.81%	334.42%
^NDX	2/4/1997	918.01	918.43	902.06	916.3	104510345	-0.19%	925.52	-1.00%	334.23%
^NDX	2/5/1997	916.3	916.53	875.98	887.39	117320690	-3.16%	925.52	-4.12%	331.08%
^NDX	2/6/1997	887.38	890.84	877.96	885.52	107498276	-0.21%	925.52	-4.32%	330.87%
^NDX	2/7/1997	885.52	901.64	885.29	899.84	111087931	1.62%	925.52	-2.77%	332.48%
^NDX	2/10/1997	899.84	902.89	871.1	872.06	108534483	-3.09%	925.52	-5.78%	329.40%
^NDX	2/11/1997	872.06	881.44	856.04	871.71	112237931	-0.04%	925.52	-5.81%	329.36%
^NDX	2/12/1997	871.71	900.5	871.71	900.5	115384483	3.30%	925.52	-2.70%	332.66%
^NDX	2/13/1997	900.5	912.28	900.5	907.54	125932759	0.78%	925.52	-1.94%	333.44%
^NDX	2/14/1997	907.52	909.13	897.22	899.91	101243103	-0.84%	925.52	-2.77%	332.60%
^NDX	2/18/1997	899.91	901.82	888.48	897.53	97191379	-0.26%	925.52	-3.02%	332.33%
^NDX	2/19/1997	897.53	903.6	892.73	897.65	106224138	0.01%	925.52	-3.01%	332.35%
^NDX	2/20/1997	897.72	897.72	878.27	880.28	105115517	-1.94%	925.52	-4.89%	330.41%
^NDX	2/21/1997	880.25	880.25	862.08	864.28	105650000	-1.82%	925.52	-6.62%	328.60%
^NDX	2/24/1997	864.3	880.67	853.27	880.26	98975862	1.85%	925.52	-4.89%	330.44%
^NDX	2/25/1997	880.26	892.25	874.88	882.04	120841379	0.20%	925.52	-4.70%	330.65%
^NDX	2/26/1997	882.04	886.83	871.64	880.74	110506897	-0.15%	925.52	-4.84%	330.50%
^NDX	2/27/1997	880.74	880.74	848.16	848.58	116120690	-3.65%	925.52	-8.31%	326.85%
^NDX	2/28/1997	848.49	858.5	835.87	850.46	118427586	0.22%	925.52	-8.11%	327.07%
^NDX	3/3/1997	850.46	857	844.1	856.08	91720690	0.66%	925.52	-7.50%	327.73%
^NDX	3/4/1997	856.08	869.07	856.08	862.04	102948276	0.70%	925.52	-6.86%	328.43%
^NDX	3/5/1997	862.04	872.31	861.92	872.07	113810345	1.16%	925.52	-5.78%	329.59%
^NDX	3/6/1997	872.07	874.28	850.99	851.51	110587931	-2.36%	925.52	-8.00%	327.23%
^NDX	3/7/1997	851.51	857.53	837.01	841.03	109712069	-1.23%	925.52	-9.13%	326.00%
^NDX	3/10/1997	841.03	854.84	829.42	854.84	97008621	1.64%	925.52	-7.64%	327.64%
^NDX	3/11/1997	854.84	858.5	848.5	848.5	98925862	-0.74%	925.52	-8.32%	326.90%
^NDX	3/12/1997	848.5	850.64	835.17	839.32	97279310	-1.08%	925.52	-9.31%	325.82%
^NDX	3/13/1997	839.32	847.29	834.46	840.5	95425862	0.14%	925.52	-9.19%	325.96%
^NDX	3/14/1997	840.5	850.17	838.03	838.98	101706897	-0.18%	925.52	-9.35%	325.78%
^NDX	3/17/1997	838.97	838.97	816.7	832.24	100146552	-0.80%	925.52	-10.08%	324.98%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/18/1997	832.24	850.87	821.35	827.57	93150000	-0.56%	925.52	-10.58%	324.42%
^NDX	3/19/1997	827.57	827.57	798.25	811.8	121510345	-1.91%	925.52	-12.29%	322.51%
^NDX	3/20/1997	811.8	827.02	804.26	821.73	108975862	1.22%	925.52	-11.21%	323.73%
^NDX	3/21/1997	821.73	829.42	811.27	812.73	98468966	-1.10%	925.52	-12.19%	322.64%
^NDX	3/24/1997	812.73	812.73	784.54	802.37	102581034	-1.27%	925.52	-13.31%	321.36%
^NDX	3/25/1997	802.37	815.26	799.33	807.19	93801724	0.60%	925.52	-12.79%	321.96%
^NDX	3/26/1997	807.19	834.57	807.19	834.38	102001724	3.37%	925.52	-9.85%	325.33%
^NDX	3/27/1997	834.38	843.35	809.75	818.74	99991379	-1.87%	925.52	-11.54%	323.46%
^NDX	3/31/1997	818.74	818.74	796.47	797.06	100627586	-2.65%	925.52	-13.88%	320.81%
^NDX	4/1/1997	797.06	820.83	782.28	796.79	103351724	-0.03%	925.52	-13.91%	320.78%
^NDX	4/2/1997	796.79	797.51	779.36	783.92	100560345	-1.62%	925.52	-15.30%	319.16%
^NDX	4/3/1997	783.92	804.67	779.17	804.67	100084483	2.65%	925.52	-13.06%	321.81%
^NDX	4/4/1997	804.67	823.9	796.81	822.4	115110345	2.20%	925.52	-11.14%	324.01%
^NDX	4/7/1997	822.4	839.74	822.4	832.31	97977586	1.21%	925.52	-10.07%	325.22%
^NDX	4/8/1997	832.31	840.41	826.24	840.36	90077586	0.97%	925.52	-9.20%	326.18%
^NDX	4/9/1997	840.36	849.79	828.35	828.73	97248276	-1.38%	925.52	-10.46%	324.80%
^NDX	4/10/1997	828.73	828.73	813.19	813.43	89787931	-1.85%	925.52	-12.11%	322.95%
^NDX	4/11/1997	813.45	813.45	789.8	789.97	92067241	-2.88%	925.52	-14.65%	320.07%
^NDX	4/14/1997	789.97	806.8	785.08	806.79	81248276	2.13%	925.52	-12.83%	322.20%
^NDX	4/15/1997	806.79	816.58	789.64	798	98629310	-1.09%	925.52	-13.78%	321.11%
^NDX	4/16/1997	797.99	803.07	787.63	798.68	99225862	0.09%	925.52	-13.70%	321.19%
^NDX	4/17/1997	798.65	816.08	798.65	808.22	103553448	1.19%	925.52	-12.67%	322.39%
^NDX	4/18/1997	808.22	828.37	808.22	816.43	99131034	1.02%	925.52	-11.79%	323.40%
^NDX	4/21/1997	816.35	819.71	799.43	802.5	94196552	-1.71%	925.52	-13.29%	321.70%
^NDX	4/22/1997	802.5	818.08	793.13	818.08	106800000	1.94%	925.52	-11.61%	323.64%
^NDX	4/23/1997	818.08	839.11	817.97	837.97	100744828	2.43%	925.52	-9.46%	326.07%
^NDX	4/24/1997	837.97	853.69	835.14	837.75	101175862	-0.03%	925.52	-9.48%	326.04%
^NDX	4/25/1997	837.75	837.75	818.57	818.57	85739655	-2.29%	925.52	-11.56%	323.75%
^NDX	4/28/1997	818.57	833.48	812.25	829.39	78103448	1.32%	925.52	-10.39%	325.08%
^NDX	4/29/1997	829.39	856.29	829.39	856.26	98865517	3.24%	925.52	-7.48%	328.32%
^NDX	4/30/1997	856.26	877.95	850.95	874.74	113286207	2.16%	925.52	-5.49%	330.47%
^NDX	5/1/1997	874.74	886.48	852.1	882.12	106141379	0.84%	925.52	-4.69%	331.32%
^NDX	5/2/1997	882.12	909.56	882.12	909.49	124756897	3.10%	925.52	-1.73%	334.42%
^NDX	5/5/1997	909.49	932.89	906.41	932.89	143989655	2.57%	932.89	0.00%	336.99%
^NDX	5/6/1997	932.77	932.77	910.33	914.9	127915517	-1.93%	932.89	-1.93%	335.07%
^NDX	5/7/1997	914.9	923.65	903.93	909.29	105294828	-0.61%	932.89	-2.53%	334.45%
^NDX	5/8/1997	909.29	926.06	903.41	919.31	106905172	1.10%	932.89	-1.46%	335.55%
^NDX	5/9/1997	919.15	930.92	910.31	919.08	93932759	-0.03%	932.89	-1.48%	335.53%
^NDX	5/12/1997	919.14	927.97	918.05	924.64	91329310	0.60%	932.89	-0.88%	336.13%
^NDX	5/13/1997	924.64	926.25	909.26	910.57	99760345	-1.52%	932.89	-2.39%	334.61%
^NDX	5/14/1997	910.57	915.37	900.24	909.92	105600000	-0.07%	932.89	-2.46%	334.54%
^NDX	5/15/1997	909.92	932.4	909.73	931.83	102655172	2.41%	932.89	-0.11%	336.95%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/16/1997	931.79	931.79	915.12	915.29	97027586	-1.78%	932.89	-1.89%	335.17%
^NDX	5/19/1997	915.29	928.23	908.72	913.57	77768966	-0.19%	932.89	-2.07%	334.99%
^NDX	5/20/1997	913.57	942.14	912.82	942.11	91713793	3.12%	942.11	0.00%	338.11%
^NDX	5/21/1997	942.11	961.48	942.11	950.53	112912069	0.89%	950.53	0.00%	339.00%
^NDX	5/22/1997	950.17	954.42	941.65	946.1	95062069	-0.47%	950.53	-0.47%	338.54%
^NDX	5/23/1997	946.11	959.1	945.95	959.08	93006897	1.37%	959.08	0.00%	339.91%
^NDX	5/27/1997	959.08	984.95	956.11	984.61	109317241	2.66%	984.61	0.00%	342.57%
^NDX	5/28/1997	984.61	988.4	976.12	982.6	111524138	-0.20%	984.61	-0.20%	342.37%
^NDX	5/29/1997	982.6	987.04	969.66	970.54	105424138	-1.23%	984.61	-1.43%	341.14%
^NDX	5/30/1997	970.54	970.54	948.46	958.85	123063793	-1.20%	984.61	-2.62%	339.94%
^NDX	6/2/1997	958.85	967.9	950.95	958.69	95727586	-0.02%	984.61	-2.63%	339.92%
^NDX	6/3/1997	958.69	958.69	929.48	929.81	101105172	-3.01%	984.61	-5.57%	336.91%
^NDX	6/4/1997	929.81	941.99	915.96	921.96	102451724	-0.84%	984.61	-6.36%	336.06%
^NDX	6/5/1997	921.96	935.75	921.96	930.61	96715517	0.94%	984.61	-5.48%	337.00%
^NDX	6/6/1997	930.61	946.27	926.98	944.99	101036207	1.55%	984.61	-4.02%	338.55%
^NDX	6/9/1997	945.01	959.65	945.01	954.76	96355172	1.03%	984.61	-3.03%	339.58%
^NDX	6/10/1997	954.56	957.89	937.89	941.18	114653448	-1.42%	984.61	-4.41%	338.16%
^NDX	6/11/1997	941.13	949.5	931.43	949	107534483	0.83%	984.61	-3.62%	338.99%
^NDX	6/12/1997	949	955.7	936	950	108660345	0.11%	984.61	-3.52%	339.09%
^NDX	6/13/1997	949.97	971.18	949.29	964.4	102391379	1.52%	984.61	-2.05%	340.61%
^NDX	6/16/1997	964.4	975.99	962.54	975.99	86218966	1.20%	984.61	-0.88%	341.81%
^NDX	6/17/1997	975.68	991.85	970.25	989.37	106682759	1.37%	989.37	0.00%	343.18%
^NDX	6/18/1997	989.37	989.37	970.83	971.55	101437931	-1.80%	989.37	-1.80%	341.38%
^NDX	6/19/1997	971.55	986.97	945.82	981.95	112368966	1.07%	989.37	-0.75%	342.45%
^NDX	6/20/1997	981.95	989.25	979.14	981.41	105562069	-0.05%	989.37	-0.80%	342.40%
^NDX	6/23/1997	981.41	987.22	968.52	969.06	95501724	-1.26%	989.37	-2.05%	341.14%
^NDX	6/24/1997	969.05	986.86	969.05	986.42	108634483	1.79%	989.37	-0.30%	342.93%
^NDX	6/25/1997	986.42	993.16	970.58	979.22	116012069	-0.73%	989.37	-1.03%	342.20%
^NDX	6/26/1997	979.22	981.39	965.95	967.34	105679310	-1.21%	989.37	-2.23%	340.99%
^NDX	6/27/1997	967.34	976.58	961.67	963.01	94565517	-0.45%	989.37	-2.66%	340.54%
^NDX	6/30/1997	963.07	970.48	955.43	957.3	109831034	-0.59%	989.37	-3.24%	339.95%
^NDX	7/1/1997	957.3	961.77	947.78	953.44	101556897	-0.40%	989.37	-3.63%	339.54%
^NDX	7/2/1997	953.44	976.05	953.44	975.93	107308621	2.36%	989.37	-1.36%	341.90%
^NDX	7/3/1997	975.93	990.53	975.93	986.52	64096552	1.09%	989.37	-0.29%	342.99%
^NDX	7/7/1997	986.52	999.32	986.52	991.04	94156897	0.46%	991.04	0.00%	343.44%
^NDX	7/8/1997	991.04	1005.88	989.97	1005.81	109550000	1.49%	1005.81	0.00%	344.93%
^NDX	7/9/1997	1005.81	1019.18	1005.68	1010.1	122046552	0.43%	1010.1	0.00%	345.36%
^NDX	7/10/1997	1010.14	1013.37	995.87	1010.04	109882759	-0.01%	1010.1	-0.01%	345.36%
^NDX	7/11/1997	1010.07	1017.85	1002.93	1015.62	112320690	0.55%	1015.62	0.00%	345.91%
^NDX	7/14/1997	1015.62	1041.88	1015.62	1041.88	116824138	2.59%	1041.88	0.00%	348.49%
^NDX	7/15/1997	1041.88	1063.04	1041.88	1059.02	125332759	1.65%	1059.02	0.00%	350.14%
^NDX	7/16/1997	1059	1106	1059	1103.43	144172414	4.19%	1103.43	0.00%	354.33%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/17/1997	1103.43	1108.12	1086.93	1094.85	129463793	-0.78%	1103.43	-0.78%	353.55%
^NDX	7/18/1997	1094.95	1094.95	1057.1	1070.99	115267241	-2.18%	1103.43	-2.94%	351.38%
^NDX	7/21/1997	1070.99	1072.94	1051.03	1058.45	92363793	-1.17%	1103.43	-4.08%	350.20%
^NDX	7/22/1997	1058.45	1091.15	1058.45	1090.94	111717241	3.07%	1103.43	-1.13%	353.27%
^NDX	7/23/1997	1090.94	1106.7	1087.15	1092.06	119531034	0.10%	1103.43	-1.03%	353.38%
^NDX	7/24/1997	1092.06	1092.69	1071.52	1088.18	127948276	-0.36%	1103.43	-1.38%	353.02%
^NDX	7/25/1997	1087.91	1097.24	1078.74	1085.39	114931034	-0.26%	1103.43	-1.63%	352.76%
^NDX	7/28/1997	1085.39	1089.88	1071.29	1075.18	101637931	-0.94%	1103.43	-2.56%	351.82%
^NDX	7/29/1997	1075.18	1087.92	1069.25	1087.92	109017241	1.18%	1103.43	-1.41%	353.01%
^NDX	7/30/1997	1087.95	1104.47	1083.76	1100.98	124991379	1.20%	1103.43	-0.22%	354.21%
^NDX	7/31/1997	1100.99	1110.27	1096.83	1107.03	116843103	0.55%	1107.03	0.00%	354.76%
^NDX	8/1/1997	1107.03	1113.99	1094.32	1108.94	100693103	0.17%	1108.94	0.00%	354.93%
^NDX	8/4/1997	1108.95	1125.08	1106.05	1124.08	102293103	1.37%	1124.08	0.00%	356.30%
^NDX	8/5/1997	1130.86	1139.2	1091.43	1136.41	126184483	1.10%	1136.41	0.00%	357.39%
^NDX	8/6/1997	1136.41	1149.94	1129.08	1141.82	134543103	0.48%	1141.82	0.00%	357.87%
^NDX	8/7/1997	1141.82	1151.82	1135.51	1135.61	128872414	-0.54%	1141.82	-0.54%	357.33%
^NDX	8/8/1997	1135.61	1135.61	1104.48	1115.02	119250000	-1.81%	1141.82	-2.35%	355.51%
^NDX	8/11/1997	1115.02	1116.4	1083.9	1101.18	105858621	-1.24%	1141.82	-3.56%	354.27%
^NDX	8/12/1997	1101.18	1116.97	1090.63	1090.78	109910345	-0.94%	1141.82	-4.47%	353.33%
^NDX	8/13/1997	1090.78	1111.84	1085.05	1099.1	111787931	0.76%	1141.82	-3.74%	354.09%
^NDX	8/14/1997	1099.1	1106.52	1092.25	1103.51	99289655	0.40%	1141.82	-3.36%	354.49%
^NDX	8/15/1997	1103.54	1103.54	1076.64	1076.67	93144828	-2.43%	1141.82	-5.71%	352.06%
^NDX	8/18/1997	1076.65	1089.63	1060.88	1089.55	94068966	1.20%	1141.82	-4.58%	353.26%
^NDX	8/19/1997	1089.55	1121.18	1089.55	1121.18	112762069	2.90%	1141.82	-1.81%	356.16%
^NDX	8/20/1997	1121.18	1145.27	1116.8	1145.07	123022414	2.13%	1145.07	0.00%	358.29%
^NDX	8/21/1997	1145.07	1145.07	1116.54	1118.72	121315517	-2.30%	1145.07	-2.30%	355.99%
^NDX	8/22/1997	1118.72	1118.72	1079.3	1110.91	108410345	-0.70%	1145.07	-2.98%	355.29%
^NDX	8/25/1997	1110.91	1121.81	1101.69	1107.75	97886207	-0.28%	1145.07	-3.26%	355.01%
^NDX	8/26/1997	1107.8	1107.8	1092.96	1093.21	114627586	-1.31%	1145.07	-4.53%	353.69%
^NDX	8/27/1997	1093.21	1098.69	1078.85	1091.89	109556897	-0.12%	1145.07	-4.64%	353.57%
^NDX	8/28/1997	1091.89	1091.89	1064.57	1070.57	114487931	-1.95%	1145.07	-6.51%	351.62%
^NDX	8/29/1997	1070.62	1080.71	1068.38	1074.05	85903448	0.33%	1145.07	-6.20%	351.94%
^NDX	9/2/1997	1074.17	1103.23	1074.17	1102.75	100668966	2.67%	1145.07	-3.70%	354.62%
^NDX	9/3/1997	1102.74	1114.51	1099.31	1100.44	112503448	-0.21%	1145.07	-3.90%	354.41%
^NDX	9/4/1997	1100.44	1110.05	1098.73	1105.82	115477586	0.49%	1145.07	-3.43%	354.90%
^NDX	9/5/1997	1105.82	1119.85	1104.78	1111.15	111100000	0.48%	1145.07	-2.96%	355.38%
^NDX	9/8/1997	1111.15	1124.33	1111.15	1117.82	111731034	0.60%	1145.07	-2.38%	355.98%
^NDX	9/9/1997	1117.82	1128.99	1117.1	1126.73	122656897	0.80%	1145.07	-1.60%	356.78%
^NDX	9/10/1997	1126.73	1126.81	1102.83	1102.95	124862069	-2.11%	1145.07	-3.68%	354.66%
^NDX	9/11/1997	1102.95	1107.6	1082.52	1105.06	122075862	0.19%	1145.07	-3.49%	354.86%
^NDX	9/12/1997	1105.06	1108.6	1093.61	1106.07	119131034	0.09%	1145.07	-3.41%	354.95%
^NDX	9/15/1997	1106.07	1108.98	1080.23	1080.29	114408621	-2.33%	1145.07	-5.66%	352.62%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/16/1997	1080.29	1117.89	1080.29	1116.52	128505172	3.35%	1145.07	-2.49%	355.97%
^NDX	9/17/1997	1116.52	1122.4	1108.38	1108.63	132762069	-0.71%	1145.07	-3.18%	355.26%
^NDX	9/18/1997	1108.63	1122.07	1106.67	1109.29	123834483	0.06%	1145.07	-3.12%	355.32%
^NDX	9/19/1997	1109.29	1118.68	1108.13	1118.68	117217241	0.85%	1145.07	-2.30%	356.17%
^NDX	9/22/1997	1118.68	1135.21	1118.68	1123.65	121331034	0.44%	1145.07	-1.87%	356.61%
^NDX	9/23/1997	1123.65	1135.56	1122.84	1135.04	130208621	1.01%	1145.07	-0.88%	357.63%
^NDX	9/24/1997	1135.04	1139.7	1113.6	1115.88	135255172	-1.69%	1145.07	-2.55%	355.94%
^NDX	9/25/1997	1115.88	1119.38	1105.77	1106.48	126286207	-0.84%	1145.07	-3.37%	355.10%
^NDX	9/26/1997	1106.48	1116.1	1102.11	1106.82	117031034	0.03%	1145.07	-3.34%	355.13%
^NDX	9/29/1997	1106.82	1119.08	1103.76	1118.77	109577586	1.08%	1145.07	-2.30%	356.21%
^NDX	9/30/1997	1118.77	1118.77	1096.85	1097.16	134436207	-1.93%	1145.07	-4.18%	354.28%
^NDX	10/1/1997	1097.17	1110	1089.36	1102.06	167358621	0.45%	1145.07	-3.76%	354.72%
^NDX	10/2/1997	1102.05	1113.51	1102.05	1112.84	121548276	0.98%	1145.07	-2.81%	355.70%
^NDX	10/3/1997	1112.89	1135.19	1112.89	1124.44	131937931	1.04%	1145.07	-1.80%	356.74%
^NDX	10/6/1997	1124.44	1131.78	1121.24	1125.93	123353448	0.13%	1145.07	-1.67%	356.88%
^NDX	10/7/1997	1125.93	1144.15	1125.93	1140.74	134017241	1.32%	1145.07	-0.38%	358.19%
^NDX	10/8/1997	1140.75	1145.87	1132.21	1145.34	135587931	0.40%	1145.34	0.00%	358.59%
^NDX	10/9/1997	1145.37	1153.89	1137.64	1148.21	134584483	0.25%	1148.21	0.00%	358.85%
^NDX	10/10/1997	1148.21	1148.21	1137.45	1137.77	121900000	-0.91%	1148.21	-0.91%	357.94%
^NDX	10/13/1997	1137.77	1146.12	1137.13	1140.48	112606897	0.24%	1148.21	-0.67%	358.17%
^NDX	10/14/1997	1140.48	1143.87	1120.3	1131.43	129187931	-0.79%	1148.21	-1.46%	357.38%
^NDX	10/15/1997	1131.43	1131.43	1109.41	1119.07	140713793	-1.09%	1148.21	-2.54%	356.29%
^NDX	10/16/1997	1119.07	1127.35	1089.99	1099.38	143763793	-1.76%	1148.21	-4.25%	354.53%
^NDX	10/17/1997	1099.38	1099.38	1058.76	1075.12	158936207	-2.21%	1148.21	-6.37%	352.32%
^NDX	10/20/1997	1075.12	1092.6	1074.21	1088.25	117872414	1.22%	1148.21	-5.22%	353.54%
^NDX	10/21/1997	1088.25	1110.95	1088.25	1110.55	136093103	2.05%	1148.21	-3.28%	355.59%
^NDX	10/22/1997	1110.55	1114.46	1098.11	1098.71	133605172	-1.07%	1148.21	-4.31%	354.53%
^NDX	10/23/1997	1098.71	1098.71	1065.17	1074.65	141186207	-2.19%	1148.21	-6.41%	352.34%
^NDX	10/24/1997	1074.65	1090.18	1046.77	1057.34	161420690	-1.61%	1148.21	-7.91%	350.73%
^NDX	10/27/1997	1057.34	1057.34	975.83	978.13	156268966	-7.49%	1148.21	-14.81%	343.23%
^NDX	10/28/1997	978.84	1050.07	925.92	1046.87	240517241	7.03%	1148.21	-8.83%	350.26%
^NDX	10/29/1997	1046.87	1057.35	1025.44	1029.76	155275862	-1.63%	1148.21	-10.32%	348.63%
^NDX	10/30/1997	1029.76	1029.76	1000.7	1000.7	130018966	-2.82%	1148.21	-12.85%	345.81%
^NDX	10/31/1997	1000.7	1027.34	1000.7	1019.62	122415517	1.89%	1148.21	-11.20%	347.70%
^NDX	11/3/1997	1019.62	1050.99	1019.62	1050.72	110820690	3.05%	1148.21	-8.49%	350.75%
^NDX	11/4/1997	1050.72	1056.09	1042.22	1047.62	108808621	-0.30%	1148.21	-8.76%	350.45%
^NDX	11/5/1997	1047.62	1057.9	1046.25	1046.92	119913793	-0.07%	1148.21	-8.82%	350.38%
^NDX	11/6/1997	1046.92	1048.34	1032.32	1034.17	108532759	-1.22%	1148.21	-9.93%	349.17%
^NDX	11/7/1997	1034.17	1034.79	1010.32	1028.32	116068966	-0.57%	1148.21	-10.44%	348.60%
^NDX	11/10/1997	1028.32	1040.05	1011.14	1011.54	101679310	-1.63%	1148.21	-11.90%	346.97%
^NDX	11/11/1997	1011.52	1019.62	1006.83	1010.96	97855172	-0.06%	1148.21	-11.95%	346.91%
^NDX	11/12/1997	1010.96	1010.96	978.73	980.12	121774138	-3.05%	1148.21	-14.64%	343.86%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/13/1997	980.14	1005.25	971.61	1005.25	133215517	2.56%	1148.21	-12.45%	346.43%
^NDX	11/14/1997	1002.92	1030.32	1002.92	1027.85	121618966	2.25%	1148.21	-10.48%	348.67%
^NDX	11/17/1997	1027.85	1055.49	1027.85	1049.7	112565517	2.13%	1148.21	-8.58%	350.80%
^NDX	11/18/1997	1049.7	1051.67	1036.23	1036.31	99174138	-1.28%	1148.21	-9.75%	349.52%
^NDX	11/19/1997	1036.31	1042.02	1030.84	1039.12	95272414	0.27%	1148.21	-9.50%	349.79%
^NDX	11/20/1997	1039.12	1063.52	1039.12	1062.49	118618966	2.25%	1148.21	-7.47%	352.04%
^NDX	11/21/1997	1062.49	1073.97	1049.43	1056.59	117086207	-0.56%	1148.21	-7.98%	351.49%
^NDX	11/24/1997	1056.59	1056.59	1028.62	1030.22	95986207	-2.50%	1148.21	-10.28%	348.99%
^NDX	11/25/1997	1030.22	1041.18	1026.17	1038.06	110689655	0.76%	1148.21	-9.59%	349.75%
^NDX	11/26/1997	1038.06	1047.25	1038.06	1044.24	89234483	0.60%	1148.21	-9.05%	350.35%
^NDX	11/28/1997	1044.24	1054.57	1042.72	1050.51	36194828	0.60%	1148.21	-8.51%	350.95%
^NDX	12/1/1997	1050.51	1079.39	1050.51	1079.23	105279310	2.73%	1148.21	-6.01%	353.68%
^NDX	12/2/1997	1079.23	1079.23	1050.93	1052.07	112131034	-2.52%	1148.21	-8.37%	351.17%
^NDX	12/3/1997	1052.07	1062.93	1036.73	1061.62	123774138	0.91%	1148.21	-7.54%	352.07%
^NDX	12/4/1997	1061.62	1068.34	1050.39	1052.76	119848276	-0.83%	1148.21	-8.31%	351.24%
^NDX	12/5/1997	1052.76	1070.63	1050.04	1070.27	114348276	1.66%	1148.21	-6.79%	352.90%
^NDX	12/8/1997	1070.27	1085.35	1070.27	1082.92	109382759	1.18%	1148.21	-5.69%	354.09%
^NDX	12/9/1997	1082.92	1082.92	1049.02	1050.67	138289655	-2.98%	1148.21	-8.49%	351.11%
^NDX	12/10/1997	1050.67	1050.67	1020.54	1033.21	127867241	-1.66%	1148.21	-10.02%	349.45%
^NDX	12/11/1997	1033.22	1033.22	995.59	1001.88	142024138	-3.03%	1148.21	-12.74%	346.41%
^NDX	12/12/1997	1002.18	1006.82	974.15	978.49	131108621	-2.33%	1148.21	-14.78%	344.08%
^NDX	12/15/1997	978.49	991.29	960.2	984.38	136650000	0.60%	1148.21	-14.27%	344.68%
^NDX	12/16/1997	984.38	1007.58	984.38	997.31	135332759	1.31%	1148.21	-13.14%	345.99%
^NDX	12/17/1997	997.3	1011.96	983.13	983.63	130596552	-1.37%	1148.21	-14.33%	344.62%
^NDX	12/18/1997	983.63	984.77	956.98	966.77	127658621	-1.71%	1148.21	-15.80%	342.91%
^NDX	12/19/1997	966.77	972.93	937.69	969.9	136989655	0.32%	1148.21	-15.53%	343.23%
^NDX	12/22/1997	969.89	990.81	969.49	975.67	108120690	0.59%	1148.21	-15.03%	343.83%
^NDX	12/23/1997	975.59	979.12	949.21	949.57	105913793	-2.68%	1148.21	-17.30%	341.15%
^NDX	12/24/1997	949.57	959.89	937.22	938.99	53822414	-1.11%	1148.21	-18.22%	340.04%
^NDX	12/26/1997	938.99	954.22	938.99	954.07	35293103	1.61%	1148.21	-16.91%	341.64%
^NDX	12/29/1997	954.07	978.67	954.07	978.53	111222414	2.56%	1148.21	-14.78%	344.21%
^NDX	12/30/1997	978.53	999.73	978.53	998.46	130751724	2.04%	1148.21	-13.04%	346.24%
^NDX	12/31/1997	998.46	1005	990.29	990.83	137148276	-0.76%	1148.21	-13.71%	345.48%
^NDX	1/2/1998	990.8	1008.23	987.72	1008.23	74851724	1.76%	1148.21	-12.19%	347.24%
^NDX	1/5/1998	1008.23	1028.62	1007.25	1017.42	117510345	0.91%	1148.21	-11.39%	348.15%
^NDX	1/6/1998	1017.42	1018.22	1001.94	1006.29	109603448	-1.09%	1148.21	-12.36%	347.05%
^NDX	1/7/1998	1006.29	1006.29	978.7	991.19	119196552	-1.50%	1148.21	-13.68%	345.55%
^NDX	1/8/1998	990.97	1003.71	982.27	994.55	111215517	0.34%	1148.21	-13.38%	345.89%
^NDX	1/9/1998	994.54	995.51	950.14	956.19	140251724	-3.86%	1148.21	-16.72%	342.03%
^NDX	1/12/1998	956.19	971.32	933.01	971.17	120401724	1.57%	1148.21	-15.42%	343.60%
^NDX	1/13/1998	971.17	995.05	971.17	995.05	127936207	2.46%	1148.21	-13.34%	346.06%
^NDX	1/14/1998	995.05	1001.94	983.9	996.37	119255172	0.13%	1148.21	-13.22%	346.19%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/15/1998	996.37	1004.36	986.98	995.58	113698276	-0.08%	1148.21	-13.29%	346.11%
^NDX	1/16/1998	995.58	1008.62	995.58	1005.87	120901724	1.03%	1148.21	-12.40%	347.15%
^NDX	1/20/1998	1005.87	1026.88	1005.87	1026.88	123360345	2.09%	1148.21	-10.57%	349.24%
^NDX	1/21/1998	1026.88	1029.79	1017.37	1026.52	123594828	-0.04%	1148.21	-10.60%	349.20%
^NDX	1/22/1998	1026.74	1029.24	1014.47	1020.63	113879310	-0.57%	1148.21	-11.11%	348.63%
^NDX	1/23/1998	1020.63	1028.66	1015.45	1024.47	111618966	0.38%	1148.21	-10.78%	349.00%
^NDX	1/26/1998	1024.47	1026.9	1009.68	1016.4	101420690	-0.79%	1148.21	-11.48%	348.22%
^NDX	1/27/1998	1016.4	1038.78	1014.36	1035.76	117336207	1.90%	1148.21	-9.79%	350.12%
^NDX	1/28/1998	1035.76	1064.9	1035.76	1063.2	134070690	2.65%	1148.21	-7.40%	352.77%
^NDX	1/29/1998	1063.22	1082.08	1059.6	1069	142753448	0.55%	1148.21	-6.90%	353.32%
^NDX	1/30/1998	1069	1080.26	1066.7	1071.13	125777586	0.20%	1148.21	-6.71%	353.51%
^NDX	2/2/1998	1071.13	1103.62	1071.13	1100.99	139331034	2.79%	1148.21	-4.11%	356.30%
^NDX	2/3/1998	1100.99	1113.54	1096.42	1111.26	131748276	0.93%	1148.21	-3.22%	357.23%
^NDX	2/4/1998	1111.25	1127.77	1107.46	1124.44	141456897	1.19%	1148.21	-2.07%	358.42%
^NDX	2/5/1998	1124.44	1143.49	1113.08	1114.86	149308621	-0.85%	1148.21	-2.90%	357.57%
^NDX	2/6/1998	1114.86	1134.39	1110.46	1134.32	129968966	1.75%	1148.21	-1.21%	359.31%
^NDX	2/9/1998	1134.32	1138.98	1119.44	1122.72	118727586	-1.02%	1148.21	-2.22%	358.29%
^NDX	2/10/1998	1122.68	1144.98	1121.97	1139.79	144062069	1.52%	1148.21	-0.73%	359.81%
^NDX	2/11/1998	1139.79	1145.48	1132.5	1138.81	131050000	-0.09%	1148.21	-0.82%	359.73%
^NDX	2/12/1998	1138.81	1146.28	1122.48	1144.8	132682759	0.53%	1148.21	-0.30%	360.25%
^NDX	2/13/1998	1144.8	1144.8	1136.51	1136.69	117789655	-0.71%	1148.21	-1.00%	359.54%
^NDX	2/17/1998	1136.64	1147.7	1125.77	1128.63	119305172	-0.71%	1148.21	-1.71%	358.83%
^NDX	2/18/1998	1128.62	1140.74	1125.82	1140.74	118531034	1.07%	1148.21	-0.65%	359.91%
^NDX	2/19/1998	1140.76	1161.29	1140.76	1156.75	127391379	1.40%	1156.75	0.00%	361.31%
^NDX	2/20/1998	1156.76	1163.84	1144.23	1159.73	128579310	0.26%	1159.73	0.00%	361.57%
^NDX	2/23/1998	1159.73	1185.78	1159.73	1185.53	126156897	2.22%	1185.53	0.00%	363.79%
^NDX	2/24/1998	1185.53	1194.99	1172.34	1172.4	133606897	-1.11%	1185.53	-1.11%	362.69%
^NDX	2/25/1998	1172.4	1200.65	1172.4	1200.39	145700000	2.39%	1200.39	0.00%	365.07%
^NDX	2/26/1998	1200.39	1207.84	1196.47	1206.97	134944828	0.55%	1206.97	0.00%	365.62%
^NDX	2/27/1998	1206.92	1213.09	1194.09	1194.13	140717241	-1.06%	1206.97	-1.06%	364.56%
^NDX	3/2/1998	1194.13	1204.12	1176.76	1177.59	128798276	-1.39%	1206.97	-2.43%	363.17%
^NDX	3/3/1998	1177.59	1177.59	1160.93	1175.72	135020690	-0.16%	1206.97	-2.59%	363.01%
^NDX	3/4/1998	1175.72	1181.22	1166.81	1179.87	126068966	0.35%	1206.97	-2.25%	363.37%
^NDX	3/5/1998	1179.87	1179.87	1123.86	1126.83	150734483	-4.50%	1206.97	-6.64%	358.87%
^NDX	3/6/1998	1126.75	1163.11	1126.75	1163.11	136468966	3.22%	1206.97	-3.63%	362.09%
^NDX	3/9/1998	1163.11	1163.11	1128.37	1128.37	127472414	-2.99%	1206.97	-6.51%	359.10%
^NDX	3/10/1998	1128.37	1148.8	1128.37	1148.61	137917241	1.79%	1206.97	-4.84%	360.90%
^NDX	3/11/1998	1148.61	1163.85	1146.78	1153.87	144560345	0.46%	1206.97	-4.40%	361.36%
^NDX	3/12/1998	1153.87	1166.43	1147.52	1163.27	130370690	0.81%	1206.97	-3.62%	362.17%
^NDX	3/13/1998	1163.27	1180.96	1163.27	1169.29	129705172	0.52%	1206.97	-3.12%	362.69%
^NDX	3/16/1998	1169.37	1181.41	1169.37	1180.17	119001724	0.93%	1206.97	-2.22%	363.62%
^NDX	3/17/1998	1180.17	1180.17	1158.86	1167.89	137920690	-1.04%	1206.97	-3.24%	362.58%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/18/1998	1167.89	1177.62	1157.34	1177.01	130537931	0.78%	1206.97	-2.48%	363.36%
^NDX	3/19/1998	1177.01	1186.22	1176.62	1186.16	136084483	0.78%	1206.97	-1.72%	364.14%
^NDX	3/20/1998	1186.16	1190.88	1168.39	1169.43	130400000	-1.41%	1206.97	-3.11%	362.73%
^NDX	3/23/1998	1169.43	1184.89	1162.93	1179.18	126122414	0.83%	1206.97	-2.30%	363.56%
^NDX	3/24/1998	1179.18	1199.84	1179.18	1197.81	138587931	1.58%	1206.97	-0.76%	365.14%
^NDX	3/25/1998	1197.81	1230.92	1197.81	1214.82	150284483	1.42%	1214.82	0.00%	366.56%
^NDX	3/26/1998	1214.83	1223.34	1206.33	1217.94	125012069	0.26%	1217.94	0.00%	366.82%
^NDX	3/27/1998	1217.94	1226.72	1206.6	1211.64	127313793	-0.52%	1217.94	-0.52%	366.30%
^NDX	3/30/1998	1211.64	1215.17	1201.17	1206.64	113065517	-0.41%	1217.94	-0.93%	365.89%
^NDX	3/31/1998	1206.28	1227.04	1206.28	1220.66	145000000	1.16%	1220.66	0.00%	367.05%
^NDX	4/1/1998	1220.66	1230.42	1207.96	1228.41	144065517	0.63%	1228.41	0.00%	367.68%
^NDX	4/2/1998	1228.58	1236.51	1224.05	1230.18	158291379	0.14%	1230.18	0.00%	367.83%
^NDX	4/3/1998	1230.18	1240.28	1226.13	1233.66	148806897	0.28%	1233.66	0.00%	368.11%
^NDX	4/6/1998	1233.66	1234.42	1204.65	1205.37	131218966	-2.29%	1233.66	-2.29%	365.82%
^NDX	4/7/1998	1205.37	1205.37	1172.87	1182.13	133875862	-1.93%	1233.66	-4.18%	363.89%
^NDX	4/8/1998	1182.13	1197.47	1180.84	1191.06	124068966	0.76%	1233.66	-3.45%	364.64%
^NDX	4/9/1998	1191.06	1204.04	1191.06	1196.9	130317241	0.49%	1233.66	-2.98%	365.13%
^NDX	4/13/1998	1196.99	1205.48	1184.1	1202.97	108939655	0.51%	1233.66	-2.49%	365.64%
^NDX	4/14/1998	1202.97	1216.67	1197.19	1213.12	134084483	0.84%	1233.66	-1.66%	366.49%
^NDX	4/15/1998	1213.12	1237.9	1213.12	1231.36	155508621	1.50%	1233.66	-0.19%	367.99%
^NDX	4/16/1998	1231.36	1231.36	1217.73	1227.53	147384483	-0.31%	1233.66	-0.50%	367.68%
^NDX	4/17/1998	1227.53	1231.59	1217.22	1231.25	139987931	0.30%	1233.66	-0.20%	367.98%
^NDX	4/20/1998	1231.25	1254.01	1230.9	1253.11	139436207	1.78%	1253.11	0.00%	369.76%
^NDX	4/21/1998	1253.11	1270.22	1241.02	1269.7	161822414	1.32%	1269.7	0.00%	371.08%
^NDX	4/22/1998	1269.7	1310.1	1269.7	1290.9	176905172	1.67%	1290.9	0.00%	372.75%
^NDX	4/23/1998	1290.9	1290.9	1257.69	1258.58	153708621	-2.50%	1290.9	-2.50%	370.25%
^NDX	4/24/1998	1258.58	1269.27	1243.09	1250.14	139008621	-0.67%	1290.9	-3.16%	369.58%
^NDX	4/27/1998	1250.14	1250.14	1204.86	1220.05	137305172	-2.41%	1290.9	-5.49%	367.17%
^NDX	4/28/1998	1220.05	1242.58	1210.31	1222.5	134865517	0.20%	1290.9	-5.30%	367.37%
^NDX	4/29/1998	1222.5	1241.76	1222.5	1239.56	136679310	1.40%	1290.9	-3.98%	368.77%
^NDX	4/30/1998	1239.56	1256.14	1239.56	1248.12	145181034	0.69%	1290.9	-3.31%	369.46%
^NDX	5/1/1998	1248.12	1254.07	1241.1	1251.53	133551724	0.27%	1290.9	-3.05%	369.73%
^NDX	5/4/1998	1251.53	1268.03	1251.53	1255.82	132903448	0.34%	1290.9	-2.72%	370.07%
^NDX	5/5/1998	1255.67	1257.69	1245.27	1247.27	132305172	-0.68%	1290.9	-3.38%	369.39%
^NDX	5/6/1998	1247.27	1255.55	1237.58	1242.25	129796552	-0.40%	1290.9	-3.77%	368.99%
^NDX	5/7/1998	1242.26	1244.13	1222.36	1222.68	123494828	-1.58%	1290.9	-5.28%	367.41%
^NDX	5/8/1998	1222.68	1255.08	1217.03	1254.03	123868966	2.56%	1290.9	-2.86%	369.98%
^NDX	5/11/1998	1254.03	1267.29	1237.52	1237.66	124760345	-1.31%	1290.9	-4.12%	368.67%
^NDX	5/12/1998	1237.67	1256.41	1230.58	1256.41	126868966	1.51%	1290.9	-2.67%	370.19%
^NDX	5/13/1998	1256.41	1270.37	1256.41	1263.08	135144828	0.53%	1290.9	-2.16%	370.72%
^NDX	5/14/1998	1263.08	1280.28	1249.81	1266.15	127812069	0.24%	1290.9	-1.92%	370.96%
^NDX	5/15/1998	1266.1	1270.51	1245.96	1249.49	130339655	-1.32%	1290.9	-3.21%	369.65%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/18/1998	1249.49	1255.39	1232.3	1242.5	118263793	-0.56%	1290.9	-3.75%	369.09%
^NDX	5/19/1998	1242.5	1259.22	1242.5	1255.59	116903448	1.05%	1290.9	-2.74%	370.14%
^NDX	5/20/1998	1255.59	1259.57	1233.79	1237.75	116274138	-1.42%	1290.9	-4.12%	368.72%
^NDX	5/21/1998	1237.75	1242.35	1221.45	1223.7	117565517	-1.14%	1290.9	-5.21%	367.58%
^NDX	5/22/1998	1223.7	1243.63	1210.51	1214.13	109887931	-0.78%	1290.9	-5.95%	366.80%
^NDX	5/26/1998	1214.13	1226.79	1198.29	1200.12	116596552	-1.15%	1290.9	-7.03%	365.65%
^NDX	5/27/1998	1200.12	1209.93	1180.23	1209.46	136877586	0.78%	1290.9	-6.31%	366.43%
^NDX	5/28/1998	1209.46	1218.16	1200.24	1214.83	111186207	0.44%	1290.9	-5.89%	366.87%
^NDX	5/29/1998	1214.83	1220.65	1191.75	1192.07	114524138	-1.87%	1290.9	-7.66%	365.00%
^NDX	6/1/1998	1192.07	1192.07	1160.13	1165.55	111301724	-2.22%	1290.9	-9.71%	362.77%
^NDX	6/2/1998	1165.55	1190.5	1165.55	1187.15	120874138	1.85%	1290.9	-8.04%	364.62%
^NDX	6/3/1998	1187.15	1198.88	1163.55	1163.98	125344828	-1.95%	1290.9	-9.83%	362.67%
^NDX	6/4/1998	1163.98	1195.23	1163.98	1195.19	125034483	2.68%	1290.9	-7.41%	365.35%
^NDX	6/5/1998	1195.19	1207.73	1187.63	1206.7	117170690	0.96%	1290.9	-6.52%	366.32%
^NDX	6/8/1998	1206.7	1212.75	1199.92	1207.02	105187931	0.03%	1290.9	-6.50%	366.34%
^NDX	6/9/1998	1207.01	1224.4	1203.99	1223.48	122256897	1.36%	1290.9	-5.22%	367.71%
^NDX	6/10/1998	1223.48	1224.13	1199.26	1199.31	121975862	-1.98%	1290.9	-7.10%	365.73%
^NDX	6/11/1998	1199.3	1206.96	1184.04	1185.11	123829310	-1.18%	1290.9	-8.20%	364.55%
^NDX	6/12/1998	1185.11	1187.33	1157.88	1186.99	128558621	0.16%	1290.9	-8.05%	364.71%
^NDX	6/15/1998	1186.99	1194.31	1169.14	1173.57	108453448	-1.13%	1290.9	-9.09%	363.58%
^NDX	6/16/1998	1173.57	1211.28	1173.57	1210.9	117313793	3.18%	1290.9	-6.20%	366.76%
^NDX	6/17/1998	1210.9	1236.38	1210.9	1224.08	143239655	1.09%	1290.9	-5.18%	367.85%
^NDX	6/18/1998	1224.09	1230.73	1216	1227.33	124431034	0.27%	1290.9	-4.92%	368.11%
^NDX	6/19/1998	1227.33	1242.54	1227.33	1239.71	122877586	1.01%	1290.9	-3.97%	369.12%
^NDX	6/22/1998	1239.71	1265.96	1234.18	1263.93	111363793	1.95%	1290.9	-2.09%	371.07%
^NDX	6/23/1998	1264.64	1302.69	1264.64	1302.39	139274138	3.04%	1302.39	0.00%	374.12%
^NDX	6/24/1998	1302.39	1331.84	1285.19	1331.16	159894828	2.21%	1331.16	0.00%	376.32%
^NDX	6/25/1998	1331.16	1347.44	1308.07	1311.4	144582759	-1.48%	1331.16	-1.48%	374.84%
^NDX	6/26/1998	1311.4	1324.48	1311.4	1320.94	105970690	0.73%	1331.16	-0.77%	375.57%
^NDX	6/29/1998	1320.94	1342.82	1320.94	1339.71	113668966	1.42%	1339.71	0.00%	376.99%
^NDX	6/30/1998	1339.72	1345.19	1323.12	1337.34	148655172	-0.18%	1339.71	-0.18%	376.81%
^NDX	7/1/1998	1337.34	1356.16	1336.11	1356.14	147820690	1.41%	1356.14	0.00%	378.22%
^NDX	7/2/1998	1356.14	1356.14	1331.84	1332.53	136781034	-1.74%	1356.14	-1.74%	376.48%
^NDX	7/6/1998	1332.53	1344.52	1326.07	1342.58	119277586	0.75%	1356.14	-1.00%	377.23%
^NDX	7/7/1998	1342.58	1347.15	1329.74	1346.32	139043103	0.28%	1356.14	-0.72%	377.51%
^NDX	7/8/1998	1346.32	1378.61	1346.31	1377.84	145141379	2.34%	1377.84	0.00%	379.85%
^NDX	7/9/1998	1377.84	1397.26	1373.78	1383.22	145662069	0.39%	1383.22	0.00%	380.24%
^NDX	7/10/1998	1383.22	1392.57	1369.06	1391.11	122346552	0.57%	1391.11	0.00%	380.81%
^NDX	7/13/1998	1391.11	1420.91	1391.11	1420.58	133956897	2.12%	1420.58	0.00%	382.93%
^NDX	7/14/1998	1420.59	1433.48	1414.96	1418.13	145510345	-0.17%	1420.58	-0.17%	382.76%
^NDX	7/15/1998	1418.13	1452.07	1418.13	1449.58	158672414	2.22%	1449.58	0.00%	384.98%
^NDX	7/16/1998	1449.58	1458.61	1437.48	1452.62	156003448	0.21%	1452.62	0.00%	385.19%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/17/1998	1452.62	1466.13	1444.77	1463.97	137641379	0.78%	1463.97	0.00%	385.97%
^NDX	7/20/1998	1463.97	1478.44	1458.6	1465.89	124493103	0.13%	1465.89	0.00%	386.10%
^NDX	7/21/1998	1465.89	1485.97	1430.76	1431.89	147279310	-2.32%	1465.89	-2.32%	383.78%
^NDX	7/22/1998	1431.89	1439	1405.25	1430.58	142887931	-0.09%	1465.89	-2.41%	383.69%
^NDX	7/23/1998	1430.58	1445.97	1405.76	1405.8	149655172	-1.73%	1465.89	-4.10%	381.95%
^NDX	7/24/1998	1405.8	1425.76	1385.86	1408.6	138898276	0.20%	1465.89	-3.91%	382.15%
^NDX	7/27/1998	1408.6	1426.47	1370.97	1426.37	123375862	1.26%	1465.89	-2.70%	383.42%
^NDX	7/28/1998	1426.37	1433.71	1392.33	1393.28	138455172	-2.32%	1465.89	-4.95%	381.10%
^NDX	7/29/1998	1393.28	1412.7	1377.44	1380.08	125955172	-0.95%	1465.89	-5.85%	380.15%
^NDX	7/30/1998	1380.08	1422.14	1380.08	1422.05	127506897	3.04%	1465.89	-2.99%	383.19%
^NDX	7/31/1998	1422.06	1422.06	1376.61	1377.26	127679310	-3.15%	1465.89	-6.05%	380.04%
^NDX	8/3/1998	1377.26	1383.93	1360.39	1368.44	112955172	-0.64%	1465.89	-6.65%	379.40%
^NDX	8/4/1998	1368.44	1386.09	1316.37	1317.24	157756897	-3.74%	1465.89	-10.14%	375.66%
^NDX	8/5/1998	1317.24	1343.12	1289.91	1329.9	155593103	0.96%	1465.89	-9.28%	376.62%
^NDX	8/6/1998	1329.9	1365.87	1317.16	1365.87	134875862	2.70%	1465.89	-6.82%	379.32%
^NDX	8/7/1998	1365.87	1388.56	1359.23	1364.07	139803448	-0.13%	1465.89	-6.95%	379.19%
^NDX	8/10/1998	1364.08	1375.41	1352.66	1362.88	94312069	-0.09%	1465.89	-7.03%	379.10%
^NDX	8/11/1998	1362.88	1362.88	1316.48	1330.13	126365517	-2.40%	1465.89	-9.26%	376.70%
^NDX	8/12/1998	1330.13	1357.59	1330.13	1354.66	123041379	1.84%	1465.89	-7.59%	378.55%
^NDX	8/13/1998	1354.66	1363.62	1338.24	1338.39	109731034	-1.20%	1465.89	-8.70%	377.34%
^NDX	8/14/1998	1338.39	1352.84	1320.01	1330.04	115362069	-0.62%	1465.89	-9.27%	376.72%
^NDX	8/17/1998	1330.04	1367.95	1322.19	1367.79	108006897	2.84%	1465.89	-6.69%	379.56%
^NDX	8/18/1998	1367.79	1405.88	1367.79	1401.24	129625862	2.45%	1465.89	-4.41%	382.00%
^NDX	8/19/1998	1401.24	1421.4	1396.36	1398.26	126827586	-0.21%	1465.89	-4.61%	381.79%
^NDX	8/20/1998	1398.26	1404.79	1385.51	1398.2	107172414	0.00%	1465.89	-4.62%	381.79%
^NDX	8/21/1998	1398.2	1398.2	1343.45	1374.77	135368966	-1.68%	1465.89	-6.22%	380.11%
^NDX	8/24/1998	1374.77	1392.38	1366.52	1370.92	101420690	-0.28%	1465.89	-6.48%	379.83%
^NDX	8/25/1998	1370.92	1398.77	1370.92	1388.35	118627586	1.27%	1465.89	-5.29%	381.10%
^NDX	8/26/1998	1388.35	1388.35	1360.82	1374.05	118251724	-1.03%	1465.89	-6.27%	380.07%
^NDX	8/27/1998	1374.05	1374.05	1301.58	1311.53	165389655	-4.55%	1465.89	-10.53%	375.52%
^NDX	8/28/1998	1312.28	1320.26	1249.49	1265.04	156127586	-3.54%	1465.89	-13.70%	371.98%
^NDX	8/31/1998	1265.04	1278.82	1140.03	1140.34	173065517	-9.86%	1465.89	-22.21%	362.12%
^NDX	9/1/1998	1140.34	1220.04	1118.12	1215.06	217013793	6.55%	1465.89	-17.11%	368.67%
^NDX	9/2/1998	1215.06	1257.08	1214.54	1221.44	161775862	0.53%	1465.89	-16.68%	369.20%
^NDX	9/3/1998	1221.44	1230.14	1186.38	1208.96	129698276	-1.02%	1465.89	-17.53%	368.18%
^NDX	9/4/1998	1208.96	1231.41	1181.52	1205.41	107484483	-0.29%	1465.89	-17.77%	367.88%
^NDX	9/8/1998	1205.41	1286.69	1205.41	1286.47	134539655	6.72%	1465.89	-12.24%	374.61%
^NDX	9/9/1998	1286.47	1320.3	1261.76	1261.77	119856897	-1.92%	1465.89	-13.92%	372.69%
^NDX	9/10/1998	1261.77	1261.77	1215.36	1235.37	131537931	-2.09%	1465.89	-15.73%	370.60%
^NDX	9/11/1998	1235.37	1290.35	1235.37	1290.2	121848276	4.44%	1465.89	-11.99%	375.03%
^NDX	9/14/1998	1290.2	1319.97	1290.2	1308.23	118400000	1.40%	1465.89	-10.76%	376.43%
^NDX	9/15/1998	1308.23	1324.37	1295.48	1324.19	114625862	1.22%	1465.89	-9.67%	377.65%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/16/1998	1324.17	1336.52	1314.55	1331.45	123586207	0.55%	1465.89	-9.17%	378.20%
^NDX	9/17/1998	1331.45	1331.45	1283.08	1291.79	117874138	-2.98%	1465.89	-11.88%	375.22%
^NDX	9/18/1998	1291.79	1302.83	1285.58	1300.7	111579310	0.69%	1465.89	-11.27%	375.91%
^NDX	9/21/1998	1300.7	1327.7	1259.3	1327.7	94598276	2.08%	1465.89	-9.43%	377.99%
^NDX	9/22/1998	1327.7	1345.43	1325.75	1336.19	130203448	0.64%	1465.89	-8.85%	378.63%
^NDX	9/23/1998	1336.19	1394.65	1336.19	1394.65	160824138	4.38%	1465.89	-4.86%	383.00%
^NDX	9/24/1998	1394.65	1402.75	1347.9	1356.46	140358621	-2.74%	1465.89	-7.47%	380.26%
^NDX	9/25/1998	1356.46	1390.31	1339.07	1390.09	120729310	2.48%	1465.89	-5.17%	382.74%
^NDX	9/28/1998	1390.09	1413.16	1367.74	1383.25	120117241	-0.49%	1465.89	-5.64%	382.25%
^NDX	9/29/1998	1383.3	1400.39	1369.04	1384.89	134777586	0.12%	1465.89	-5.53%	382.37%
^NDX	9/30/1998	1384.44	1384.44	1343.6	1345.48	127200000	-2.85%	1465.89	-8.21%	379.52%
^NDX	10/1/1998	1345.48	1345.48	1266.38	1273.74	147751724	-5.33%	1465.89	-13.11%	374.19%
^NDX	10/2/1998	1273.74	1285.69	1228.7	1276.44	150250000	0.21%	1465.89	-12.92%	374.40%
^NDX	10/5/1998	1267.49	1267.49	1174.94	1207.68	151237931	-5.39%	1465.89	-17.61%	369.02%
^NDX	10/6/1998	1207.68	1250.4	1174.4	1184.84	152962069	-1.89%	1465.89	-19.17%	367.12%
^NDX	10/7/1998	1184.1	1204.87	1139.34	1151.09	162108621	-2.85%	1465.89	-21.48%	364.28%
^NDX	10/8/1998	1144.69	1144.69	1063.27	1128.88	208536207	-1.93%	1465.89	-22.99%	362.35%
^NDX	10/9/1998	1128.88	1199.13	1128.88	1197.87	153936207	6.11%	1465.89	-18.28%	368.46%
^NDX	10/12/1998	1198.42	1258.87	1198.42	1243.4	131865517	3.80%	1465.89	-15.18%	372.26%
^NDX	10/13/1998	1243.4	1243.4	1199.3	1206.9	114403448	-2.94%	1465.89	-17.67%	369.32%
^NDX	10/14/1998	1206.5	1253.43	1173.45	1235.67	129318966	2.38%	1465.89	-15.71%	371.71%
^NDX	10/15/1998	1235.67	1300.51	1231.73	1299.66	145115517	5.18%	1465.89	-11.34%	376.89%
^NDX	10/16/1998	1299.66	1318.33	1288.86	1293.91	168463793	-0.44%	1465.89	-11.73%	376.44%
^NDX	10/19/1998	1293.91	1310.86	1283.54	1310.17	144986207	1.26%	1465.89	-10.62%	377.70%
^NDX	10/20/1998	1310.17	1334.55	1282.83	1283.23	187472414	-2.06%	1465.89	-12.46%	375.64%
^NDX	10/21/1998	1283.23	1332.05	1283.23	1332.05	143358621	3.80%	1465.89	-9.13%	379.45%
^NDX	10/22/1998	1332.05	1355.69	1318.08	1355.19	154137931	1.74%	1465.89	-7.55%	381.19%
^NDX	10/23/1998	1355.19	1360.81	1339.16	1340.6	142529310	-1.08%	1465.89	-8.55%	380.11%
^NDX	10/26/1998	1340.6	1369.47	1339.39	1368.93	140615517	2.11%	1465.89	-6.61%	382.22%
^NDX	10/27/1998	1368.93	1413.9	1353.34	1353.34	166536207	-1.14%	1465.89	-7.68%	381.08%
^NDX	10/28/1998	1353.34	1380.68	1348.01	1379.96	135141379	1.97%	1465.89	-5.86%	383.05%
^NDX	10/29/1998	1379.96	1397.99	1370.61	1396.3	155110345	1.18%	1465.89	-4.75%	384.23%
^NDX	10/30/1998	1396.3	1414.6	1395.06	1400.52	158622414	0.30%	1465.89	-4.46%	384.54%
^NDX	11/2/1998	1400.52	1419.35	1400.52	1418.79	153301724	1.30%	1465.89	-3.21%	385.84%
^NDX	11/3/1998	1418.79	1418.79	1395.53	1401.73	153275862	-1.20%	1465.89	-4.38%	384.64%
^NDX	11/4/1998	1401.73	1437.58	1401.73	1434	181112069	2.30%	1465.89	-2.18%	386.94%
^NDX	11/5/1998	1434	1445.85	1422.89	1442.04	158436207	0.56%	1465.89	-1.63%	387.50%
^NDX	11/6/1998	1442.03	1460.12	1438.93	1458.34	161660345	1.13%	1465.89	-0.52%	388.63%
^NDX	11/9/1998	1458.34	1470.6	1446.99	1467.63	145815517	0.64%	1467.63	0.00%	389.27%
^NDX	11/10/1998	1467.63	1488.01	1457.67	1477.48	156979310	0.67%	1477.48	0.00%	389.94%
^NDX	11/11/1998	1477.48	1504.51	1477.48	1480.71	161267241	0.22%	1480.71	0.00%	390.16%
^NDX	11/12/1998	1478.22	1480.05	1460.56	1466.54	138672414	-0.96%	1480.71	-0.96%	389.20%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/13/1998	1466.54	1477.7	1454.51	1465.22	138679310	-0.09%	1480.71	-1.05%	389.11%
^NDX	11/16/1998	1465.22	1488.96	1457.47	1475.6	130031034	0.71%	1480.71	-0.35%	389.82%
^NDX	11/17/1998	1475.6	1508.19	1463.25	1498.55	141974138	1.56%	1498.55	0.00%	391.38%
^NDX	11/18/1998	1498.55	1519.51	1495.44	1514.89	155018966	1.09%	1514.89	0.00%	392.47%
^NDX	11/19/1998	1514.89	1549.93	1514.89	1537.45	169255172	1.49%	1537.45	0.00%	393.95%
^NDX	11/20/1998	1537.45	1554.96	1531.25	1544.22	150179310	0.44%	1544.22	0.00%	394.40%
^NDX	11/23/1998	1544.22	1593.69	1544.22	1589.06	163972414	2.90%	1589.06	0.00%	397.30%
^NDX	11/24/1998	1589.06	1605.96	1579.67	1580.83	171863793	-0.52%	1589.06	-0.52%	396.78%
^NDX	11/25/1998	1580.83	1598.49	1567.9	1598.48	140610345	1.12%	1598.48	0.00%	397.90%
^NDX	11/27/1998	1598.48	1628.86	1598.48	1628.35	88436207	1.87%	1628.35	0.00%	399.77%
^NDX	11/30/1998	1628.38	1634.4	1557.47	1557.96	190779310	-4.32%	1628.35	-4.32%	395.44%
^NDX	12/1/1998	1557.96	1632.72	1535.18	1632.53	176905172	4.79%	1632.53	0.00%	400.23%
^NDX	12/2/1998	1632.53	1634.21	1595.23	1619.09	169377586	-0.82%	1632.53	-0.82%	399.41%
^NDX	12/3/1998	1619.14	1641.28	1573.78	1573.78	179394828	-2.80%	1632.53	-3.60%	396.61%
^NDX	12/4/1998	1574.83	1630.01	1574.83	1630.01	153548276	3.57%	1632.53	-0.15%	400.18%
^NDX	12/7/1998	1630.01	1677.47	1630.01	1676.89	139781034	2.88%	1676.89	0.00%	403.06%
^NDX	12/8/1998	1676.89	1699.04	1650.64	1668.16	158429310	-0.52%	1676.89	-0.52%	402.54%
^NDX	12/9/1998	1668.16	1686.57	1661.88	1685.38	147543103	1.03%	1685.38	0.00%	403.57%
^NDX	12/10/1998	1685.38	1697.03	1652.45	1652.76	150118966	-1.94%	1685.38	-1.94%	401.63%
^NDX	12/11/1998	1652.78	1680.75	1644.4	1675.01	135058621	1.35%	1685.38	-0.62%	402.98%
^NDX	12/14/1998	1674.68	1674.68	1607.53	1614.09	128006897	-3.64%	1685.38	-4.23%	399.34%
^NDX	12/15/1998	1614.08	1663.95	1614.08	1663.78	132187931	3.08%	1685.38	-1.28%	402.42%
^NDX	12/16/1998	1663.78	1676.82	1641.51	1656.28	144996552	-0.45%	1685.38	-1.73%	401.97%
^NDX	12/17/1998	1656.28	1689.64	1656.28	1689.63	136486207	2.01%	1689.63	0.00%	403.98%
^NDX	12/18/1998	1689.63	1735.62	1689.63	1735	155436207	2.69%	1735	0.00%	406.67%
^NDX	12/21/1998	1735.6	1790.48	1735.6	1787.3	165237931	3.01%	1787.3	0.00%	409.68%
^NDX	12/22/1998	1787.3	1793.62	1751.68	1767.82	156334483	-1.09%	1787.3	-1.09%	408.59%
^NDX	12/23/1998	1767.82	1818.96	1767.82	1818.96	166429310	2.89%	1818.96	0.00%	411.49%
^NDX	12/24/1998	1818.96	1818.96	1805.67	1806.04	76487931	-0.71%	1818.96	-0.71%	410.78%
^NDX	12/28/1998	1806.04	1832.07	1805.25	1823.99	148600000	0.99%	1823.99	0.00%	411.77%
^NDX	12/29/1998	1823.99	1827.98	1802.86	1823.31	157100000	-0.04%	1823.99	-0.04%	411.73%
^NDX	12/30/1998	1823.31	1842.91	1806.25	1810.97	158581034	-0.68%	1823.99	-0.71%	411.06%
^NDX	12/31/1998	1812.07	1848.36	1809.91	1836.01	152867241	1.38%	1836.01	0.00%	412.44%
^NDX	1/4/1999	1836.01	1874.61	1833.43	1854.39	161493103	1.00%	1854.39	0.00%	413.44%
^NDX	1/5/1999	1854.39	1903	1848.78	1903	163508621	2.62%	1903	0.00%	416.06%
^NDX	1/6/1999	1903	1963.95	1903	1963.95	215974138	3.20%	1963.95	0.00%	419.26%
^NDX	1/7/1999	1963.95	1975.67	1927.12	1966.35	207051724	0.12%	1966.35	0.00%	419.39%
^NDX	1/8/1999	1966.35	2008.26	1940.91	1973.66	221843103	0.37%	1973.66	0.00%	419.76%
^NDX	1/11/1999	1973.66	2000.7	1968.37	2000.18	196712069	1.34%	2000.18	0.00%	421.10%
^NDX	1/12/1999	2000.18	2007.1	1937.53	1939.08	190913793	-3.05%	2000.18	-3.05%	418.05%
^NDX	1/13/1999	1939.08	1985.79	1838.65	1948.71	206115517	0.50%	2000.18	-2.57%	418.54%
^NDX	1/14/1999	1965.1	1965.1	1905.47	1906.12	174529310	-2.19%	2000.18	-4.70%	416.36%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/15/1999	1906.12	1982.38	1906.12	1981.62	172613793	3.96%	2000.18	-0.93%	420.32%
^NDX	1/19/1999	1981.62	2034.09	1981.62	2033.71	182325862	2.63%	2033.71	0.00%	422.95%
^NDX	1/20/1999	2033.71	2096.27	2032.81	2033.71	220858621	0.00%	2033.71	0.00%	422.95%
^NDX	1/21/1999	2033.71	2033.71	1957.32	1961.76	186872414	-3.54%	2033.71	-3.54%	419.41%
^NDX	1/22/1999	1961.76	1990.8	1926.7	1964.21	174955172	0.12%	2033.71	-3.42%	419.53%
^NDX	1/25/1999	1964.21	1998.17	1951.29	1997.16	150165517	1.68%	2033.71	-1.80%	421.21%
^NDX	1/26/1999	2004.14	2063.52	2004.14	2062.2	177613793	3.26%	2062.2	0.00%	424.47%
^NDX	1/27/1999	2062.21	2091.51	2030.08	2030.36	178358621	-1.54%	2062.2	-1.54%	422.92%
^NDX	1/28/1999	2030.36	2105.66	2030.36	2104.59	174808621	3.66%	2104.59	0.00%	426.58%
^NDX	1/29/1999	2104.59	2128.19	2074.01	2127.19	182262069	1.07%	2127.19	0.00%	427.65%
^NDX	2/1/1999	2127.19	2150.83	2114.53	2130.93	165018966	0.18%	2130.93	0.00%	427.83%
^NDX	2/2/1999	2130.93	2133.4	2065.74	2078.69	166156897	-2.45%	2130.93	-2.45%	425.38%
^NDX	2/3/1999	2078.77	2120.1	2064.34	2119.94	182243103	1.98%	2130.93	-0.52%	427.36%
^NDX	2/4/1999	2119.95	2121.62	2027.56	2027.66	189515517	-4.35%	2130.93	-4.85%	423.01%
^NDX	2/5/1999	2027.66	2039.79	1963.8	1988.55	174782759	-1.93%	2130.93	-6.68%	421.08%
^NDX	2/8/1999	1988.55	2034.21	1986.25	2034.21	152031034	2.30%	2130.93	-4.54%	423.38%
^NDX	2/9/1999	2034.21	2036.21	1935.24	1935.33	156858621	-4.86%	2130.93	-9.18%	418.52%
^NDX	2/10/1999	1935.33	1973.9	1924.53	1944.18	157865517	0.46%	2130.93	-8.76%	418.97%
^NDX	2/11/1999	1946.41	2045.08	1946.41	2044.68	165820690	5.17%	2130.93	-4.05%	424.14%
^NDX	2/12/1999	2044.68	2044.68	1957.93	1958.6	144406897	-4.21%	2130.93	-8.09%	419.93%
^NDX	2/16/1999	1958.6	2004.64	1940.74	1954.49	141248276	-0.21%	2130.93	-8.28%	419.72%
^NDX	2/17/1999	1954.48	1954.48	1885.77	1891.37	155651724	-3.23%	2130.93	-11.24%	416.49%
^NDX	2/18/1999	1891.37	1915.25	1864.9	1906.09	148260345	0.78%	2130.93	-10.55%	417.27%
^NDX	2/19/1999	1906.09	1938.65	1906.09	1931.59	140255172	1.34%	2130.93	-9.35%	418.61%
^NDX	2/22/1999	1931.65	1996.38	1918.71	1996.02	145432759	3.34%	2130.93	-6.33%	421.95%
^NDX	2/23/1999	1996.02	2035.37	1991.6	2028.23	157260345	1.61%	2130.93	-4.82%	423.56%
^NDX	2/24/1999	2028.23	2055.82	1988.33	1989.14	160532759	-1.93%	2130.93	-6.65%	421.63%
^NDX	2/25/1999	1989.14	1989.14	1936.4	1974.39	148051724	-0.74%	2130.93	-7.35%	420.89%
^NDX	2/26/1999	1974.39	1974.39	1914.7	1925.28	155374138	-2.49%	2130.93	-9.65%	418.40%
^NDX	3/1/1999	1925.97	1945.37	1902.29	1937.7	132896552	0.65%	2130.93	-9.07%	419.05%
^NDX	3/2/1999	1937.7	1953.83	1886.36	1888.66	154141379	-2.53%	2130.93	-11.37%	416.52%
^NDX	3/3/1999	1891.7	1913.18	1870.37	1899.81	149031034	0.59%	2130.93	-10.85%	417.11%
^NDX	3/4/1999	1899.81	1954.31	1880.85	1933.03	153350000	1.75%	2130.93	-9.29%	418.86%
^NDX	3/5/1999	1933.06	1985.54	1933.06	1969.87	148137931	1.91%	2130.93	-7.56%	420.76%
^NDX	3/8/1999	1969.87	2034.69	1969.87	2034.05	167370690	3.26%	2130.93	-4.55%	424.02%
^NDX	3/9/1999	2034.05	2070.24	2021.21	2028.57	178086207	-0.27%	2130.93	-4.80%	423.75%
^NDX	3/10/1999	2028.57	2042.87	2012.03	2038.51	161494828	0.49%	2130.93	-4.34%	424.24%
^NDX	3/11/1999	2038.51	2067.49	2020.23	2043.76	178203448	0.26%	2130.93	-4.09%	424.50%
^NDX	3/12/1999	2043.76	2043.76	1989.84	2008.96	158346552	-1.70%	2130.93	-5.72%	422.80%
^NDX	3/15/1999	2009.36	2060.34	1999.23	2060.34	146806897	2.56%	2130.93	-3.31%	425.35%
^NDX	3/16/1999	2060.34	2083.32	2048.29	2073.31	168484483	0.63%	2130.93	-2.70%	425.98%
^NDX	3/17/1999	2073.14	2080.24	2057.13	2064.5	147296552	-0.42%	2130.93	-3.12%	425.56%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/18/1999	2064.5	2102.97	2060.53	2102.77	161625862	1.85%	2130.93	-1.32%	427.41%
^NDX	3/19/1999	2102.91	2121.56	2053.17	2053.69	181875862	-2.33%	2130.93	-3.62%	425.08%
^NDX	3/22/1999	2053.69	2065.11	2025.7	2027.14	150724138	-1.29%	2130.93	-4.87%	423.78%
^NDX	3/23/1999	2026.84	2026.84	1960.31	1961.31	168275862	-3.25%	2130.93	-7.96%	420.54%
^NDX	3/24/1999	1961.31	2013.7	1943.92	2013.55	147675862	2.66%	2130.93	-5.51%	423.20%
^NDX	3/25/1999	2013.55	2083.46	2013.55	2083.35	161981034	3.47%	2130.93	-2.23%	426.67%
^NDX	3/26/1999	2083.35	2096.22	2058.87	2067.3	143300000	-0.77%	2130.93	-2.99%	425.90%
^NDX	3/29/1999	2067.3	2144.66	2067.3	2144.66	151068966	3.74%	2144.66	0.00%	429.64%
^NDX	3/30/1999	2144.66	2158.94	2123.98	2125.69	154501724	-0.88%	2144.66	-0.88%	428.75%
^NDX	3/31/1999	2125.69	2168.69	2104.19	2106.39	189862069	-0.91%	2144.66	-1.78%	427.85%
^NDX	4/1/1999	2106.39	2147.63	2106.39	2146.13	146324138	1.89%	2146.13	0.00%	429.73%
^NDX	4/5/1999	2146.13	2219.97	2146.13	2219.64	168606897	3.43%	2219.64	0.00%	433.16%
^NDX	4/6/1999	2219.64	2244.25	2200.56	2218.83	192067241	-0.04%	2219.64	-0.04%	433.12%
^NDX	4/7/1999	2218.83	2251.29	2158.63	2192.29	219439655	-1.20%	2219.64	-1.23%	431.93%
^NDX	4/8/1999	2192.29	2224.81	2156.65	2224.75	197565517	1.48%	2224.75	0.00%	433.41%
^NDX	4/9/1999	2224.75	2238.59	2208.39	2232.47	188168966	0.35%	2232.47	0.00%	433.75%
^NDX	4/12/1999	2232.47	2232.47	2167.71	2219.21	197125862	-0.59%	2232.47	-0.59%	433.16%
^NDX	4/13/1999	2219.21	2240.3	2173.23	2175.18	231327586	-1.98%	2232.47	-2.57%	431.18%
^NDX	4/14/1999	2175.18	2214.68	2103.63	2103.63	244170690	-3.29%	2232.47	-5.77%	427.89%
^NDX	4/15/1999	2103.63	2136.27	2053.72	2135.81	212751724	1.53%	2232.47	-4.33%	429.42%
^NDX	4/16/1999	2135.81	2144.61	2082	2086.46	177081034	-2.31%	2232.47	-6.54%	427.11%
^NDX	4/19/1999	2086.46	2104.55	1962.56	1967.58	207067241	-5.70%	2232.47	-11.87%	421.41%
^NDX	4/20/1999	1967.57	2030.34	1952.36	2030.28	197196552	3.19%	2232.47	-9.06%	424.59%
^NDX	4/21/1999	2031.6	2106.23	2022	2105.82	194013793	3.72%	2232.47	-5.67%	428.31%
^NDX	4/22/1999	2105.82	2185.23	2105.82	2183.49	191458621	3.69%	2232.47	-2.19%	432.00%
^NDX	4/23/1999	2183.49	2224.4	2151.06	2210.44	180977586	1.23%	2232.47	-0.99%	433.24%
^NDX	4/26/1999	2210.45	2276.68	2210.45	2260.66	181115517	2.27%	2260.66	0.00%	435.51%
^NDX	4/27/1999	2263.01	2283.55	2204.44	2207.03	195174138	-2.37%	2260.66	-2.37%	433.14%
^NDX	4/28/1999	2207.03	2217.17	2147.54	2150.44	172555172	-2.56%	2260.66	-4.88%	430.57%
^NDX	4/29/1999	2150.44	2152.72	2094.57	2119.29	173387931	-1.45%	2260.66	-6.25%	429.12%
^NDX	4/30/1999	2119.47	2172.14	2081.67	2136.39	171458621	0.81%	2260.66	-5.50%	429.93%
^NDX	5/3/1999	2136.39	2145.45	2097.39	2137.95	149312069	0.07%	2260.66	-5.43%	430.00%
^NDX	5/4/1999	2137.95	2170.52	2096.08	2097.55	158918966	-1.89%	2260.66	-7.22%	428.11%
^NDX	5/5/1999	2097.55	2155.8	2047.77	2155.77	179091379	2.78%	2260.66	-4.64%	430.89%
^NDX	5/6/1999	2155.77	2163.79	2075.96	2078.63	156834483	-3.58%	2260.66	-8.05%	427.31%
^NDX	5/7/1999	2079.42	2119.86	2064.56	2117.73	149491379	1.88%	2260.66	-6.32%	429.19%
^NDX	5/10/1999	2117.73	2151.87	2109.9	2134.75	143298276	0.80%	2260.66	-5.57%	430.00%
^NDX	5/11/1999	2134.75	2182.46	2134.75	2175.85	164601724	1.93%	2260.66	-3.75%	431.92%
^NDX	5/12/1999	2175.85	2223.53	2152.77	2217.68	178017241	1.92%	2260.66	-1.90%	433.84%
^NDX	5/13/1999	2217.68	2239.86	2178.37	2179.08	184406897	-1.74%	2260.66	-3.61%	432.10%
^NDX	5/14/1999	2179.08	2179.08	2120.72	2125.15	161439655	-2.47%	2260.66	-5.99%	429.63%
^NDX	5/17/1999	2125.15	2175.74	2099.73	2175.74	135806897	2.38%	2260.66	-3.76%	432.01%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/18/1999	2175.74	2180.67	2146.81	2159.26	148637931	-0.76%	2260.66	-4.49%	431.25%
^NDX	5/19/1999	2159.36	2186.51	2119.55	2186.2	166267241	1.25%	2260.66	-3.29%	432.50%
^NDX	5/20/1999	2186.31	2193.45	2139.95	2139.95	173236207	-2.12%	2260.66	-5.34%	430.38%
^NDX	5/21/1999	2139.95	2152.56	2105.01	2114.4	153332759	-1.19%	2260.66	-6.47%	429.19%
^NDX	5/24/1999	2114.4	2123.47	2050.83	2060.59	158600000	-2.54%	2260.66	-8.85%	426.65%
^NDX	5/25/1999	2060.59	2086.48	1997.82	1999.04	180777586	-2.99%	2260.66	-11.57%	423.66%
^NDX	5/26/1999	1999.04	2053.04	1960.55	2053.04	189555172	2.70%	2260.66	-9.18%	426.36%
^NDX	5/27/1999	2053.04	2069.11	2021.18	2050.09	143860345	-0.14%	2260.66	-9.31%	426.22%
^NDX	5/28/1999	2050.09	2090.16	2038.74	2089.55	117512069	1.92%	2260.66	-7.57%	428.14%
^NDX	6/1/1999	2089.7	2089.7	2025.66	2025.79	128220690	-3.05%	2260.66	-10.39%	425.09%
^NDX	6/2/1999	2025.79	2076.65	1987.4	2074.54	154410345	2.41%	2260.66	-8.23%	427.50%
^NDX	6/3/1999	2074.54	2083	2029.22	2030.4	141260345	-2.13%	2260.66	-10.19%	425.37%
^NDX	6/4/1999	2031.97	2109.47	2031.97	2109.41	152705172	3.89%	2260.66	-6.69%	429.26%
^NDX	6/7/1999	2109.41	2155.39	2109.41	2152.69	150822414	2.05%	2260.66	-4.78%	431.31%
^NDX	6/8/1999	2152.69	2158.8	2083.81	2086.75	146158621	-3.06%	2260.66	-7.69%	428.25%
^NDX	6/9/1999	2089.14	2136.52	2089.14	2135.48	145124138	2.34%	2260.66	-5.54%	430.58%
^NDX	6/10/1999	2135.48	2135.48	2081.67	2097.79	137312069	-1.76%	2260.66	-7.20%	428.82%
^NDX	6/11/1999	2097.79	2120.54	2057.19	2062.29	130193103	-1.69%	2260.66	-8.77%	427.13%
^NDX	6/14/1999	2062.29	2074.28	2027.9	2028.92	144046552	-1.62%	2260.66	-10.25%	425.51%
^NDX	6/15/1999	2028.56	2072.35	2020.38	2058.17	144313793	1.44%	2260.66	-8.96%	426.95%
^NDX	6/16/1999	2058.17	2167.82	2058.17	2167.49	176987931	5.31%	2260.66	-4.12%	432.26%
^NDX	6/17/1999	2159.1	2198.29	2139.8	2190.83	153858621	1.08%	2260.66	-3.09%	433.34%
^NDX	6/18/1999	2190.83	2206.2	2155.19	2205.46	168639655	0.67%	2260.66	-2.44%	434.01%
^NDX	6/21/1999	2205.46	2268.66	2205.46	2268.66	155841379	2.87%	2268.66	0.00%	436.87%
^NDX	6/22/1999	2268.67	2280.31	2209.85	2209.89	172803448	-2.59%	2268.66	-2.59%	434.28%
^NDX	6/23/1999	2209.89	2239.59	2177.48	2239.33	163891379	1.33%	2268.66	-1.29%	435.61%
^NDX	6/24/1999	2239.33	2239.33	2181.48	2184.87	157194828	-2.43%	2268.66	-3.69%	433.18%
^NDX	6/25/1999	2184.87	2221.31	2174.11	2185.76	132394828	0.04%	2268.66	-3.65%	433.22%
^NDX	6/28/1999	2185.76	2243.94	2185.76	2243.94	131362069	2.66%	2268.66	-1.09%	435.88%
^NDX	6/29/1999	2243.73	2280.41	2192.95	2280.06	164170690	1.61%	2280.06	0.00%	437.49%
^NDX	6/30/1999	2280.07	2320.43	2250.95	2296.77	228975862	0.73%	2296.77	0.00%	438.23%
^NDX	7/1/1999	2296.77	2329.06	2272.17	2322.32	188463793	1.11%	2322.32	0.00%	439.34%
^NDX	7/2/1999	2322.32	2348.22	2322.32	2347.88	146555172	1.10%	2347.88	0.00%	440.44%
^NDX	7/6/1999	2347.88	2383.02	2325.32	2330.73	195796552	-0.73%	2347.88	-0.73%	439.71%
^NDX	7/7/1999	2331.12	2347.28	2317.38	2340.67	178232759	0.43%	2347.88	-0.31%	440.14%
^NDX	7/8/1999	2340.67	2377.86	2329.1	2374.58	180755172	1.45%	2374.58	0.00%	441.58%
^NDX	7/9/1999	2374.58	2393.36	2363.41	2393.02	159858621	0.78%	2393.02	0.00%	442.36%
^NDX	7/12/1999	2393.02	2410.62	2370.09	2384.24	169201724	-0.37%	2393.02	-0.37%	441.99%
^NDX	7/13/1999	2384.21	2384.21	2352.52	2373.66	171618966	-0.44%	2393.02	-0.81%	441.55%
^NDX	7/14/1999	2373.61	2417.06	2360.83	2417.05	184670690	1.83%	2417.05	0.00%	443.38%
^NDX	7/15/1999	2417.05	2430.44	2407.4	2429.27	192986207	0.51%	2429.27	0.00%	443.88%
^NDX	7/16/1999	2429.27	2466.8	2429.27	2459.48	181544828	1.24%	2459.48	0.00%	445.13%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/19/1999	2459.5	2468.42	2422.63	2424.62	163094828	-1.42%	2459.48	-1.42%	443.71%
^NDX	7/20/1999	2424.62	2424.62	2327.73	2329.32	186429310	-3.93%	2459.48	-5.29%	439.78%
^NDX	7/21/1999	2329.32	2368.37	2325.11	2363.63	175703448	1.47%	2459.48	-3.90%	441.25%
^NDX	7/22/1999	2363.63	2363.63	2281.31	2281.92	179072414	-3.46%	2459.48	-7.22%	437.79%
^NDX	7/23/1999	2281.92	2313.82	2270	2302.02	158972414	0.88%	2459.48	-6.40%	438.68%
^NDX	7/26/1999	2302.02	2302.02	2233.15	2233.51	145491379	-2.98%	2459.48	-9.19%	435.70%
^NDX	7/27/1999	2233.51	2312.68	2233.51	2308.78	171986207	3.37%	2459.48	-6.13%	439.07%
^NDX	7/28/1999	2308.39	2338.01	2282.77	2333.78	166358621	1.08%	2459.48	-5.11%	440.15%
^NDX	7/29/1999	2333.78	2333.78	2256.18	2263.06	158103448	-3.03%	2459.48	-7.99%	437.12%
^NDX	7/30/1999	2263.06	2309.18	2263.06	2270.93	151251724	0.35%	2459.48	-7.67%	437.47%
^NDX	8/2/1999	2270.93	2307.55	2255.79	2264.81	130037931	-0.27%	2459.48	-7.92%	437.20%
^NDX	8/3/1999	2264.81	2292.29	2211.44	2239.18	174741379	-1.13%	2459.48	-8.96%	436.07%
^NDX	8/4/1999	2239.18	2258.83	2202.49	2204.33	166236207	-1.56%	2459.48	-10.37%	434.51%
^NDX	8/5/1999	2204.33	2232.23	2148.23	2232.23	201225862	1.27%	2459.48	-9.24%	435.78%
^NDX	8/6/1999	2232.23	2260.01	2201.9	2212.15	140298276	-0.90%	2459.48	-10.06%	434.88%
^NDX	8/9/1999	2212.15	2226.67	2183.85	2187.61	129001724	-1.11%	2459.48	-11.05%	433.77%
^NDX	8/10/1999	2187.61	2192.77	2120.26	2163.77	168660345	-1.09%	2459.48	-12.02%	432.68%
^NDX	8/11/1999	2164.55	2241.82	2164.55	2241.8	157148276	3.61%	2459.48	-8.85%	436.29%
^NDX	8/12/1999	2241.8	2260.84	2212.99	2214.33	158063793	-1.23%	2459.48	-9.97%	435.06%
^NDX	8/13/1999	2216.15	2307.13	2216.15	2307.06	161072414	4.19%	2459.48	-6.20%	439.25%
^NDX	8/16/1999	2307.06	2332.97	2294.37	2313.08	134753448	0.26%	2459.48	-5.95%	439.51%
^NDX	8/17/1999	2313.08	2346.55	2295.11	2337.37	154894828	1.05%	2459.48	-4.96%	440.56%
^NDX	8/18/1999	2337.37	2351	2317.39	2317.39	180222414	-0.85%	2459.48	-5.78%	439.70%
^NDX	8/19/1999	2317.39	2317.39	2270.96	2278.79	149703448	-1.67%	2459.48	-7.35%	438.04%
^NDX	8/20/1999	2278.79	2315.49	2276.2	2315.07	137093103	1.59%	2459.48	-5.87%	439.63%
^NDX	8/23/1999	2315.07	2386.01	2315.07	2385.87	157867241	3.06%	2459.48	-2.99%	442.69%
^NDX	8/24/1999	2385.84	2432.39	2371.14	2404.82	177958621	0.79%	2459.48	-2.22%	443.48%
^NDX	8/25/1999	2404.82	2465.74	2400.21	2460.92	178612069	2.33%	2460.92	0.00%	445.82%
^NDX	8/26/1999	2460.92	2467.46	2416.31	2417.3	189665517	-1.77%	2460.92	-1.77%	444.04%
^NDX	8/27/1999	2417.3	2438.88	2396.07	2402.57	138981034	-0.61%	2460.92	-2.37%	443.43%
^NDX	8/30/1999	2402.57	2415.6	2358.79	2366.88	137231034	-1.49%	2460.92	-3.82%	441.95%
^NDX	8/31/1999	2366.88	2400.65	2326.99	2396.87	167343103	1.27%	2460.92	-2.60%	443.22%
^NDX	9/1/1999	2396.87	2433.45	2390.02	2404.94	158505172	0.34%	2460.92	-2.27%	443.55%
^NDX	9/2/1999	2404.94	2407.49	2356.4	2392.6	144165517	-0.51%	2460.92	-2.78%	443.04%
^NDX	9/3/1999	2393.75	2506.75	2393.75	2506.69	156967241	4.77%	2506.69	0.00%	447.81%
^NDX	9/7/1999	2506.69	2525.03	2491.82	2491.82	157108621	-0.59%	2506.69	-0.59%	447.21%
^NDX	9/8/1999	2491.82	2504.55	2453.64	2454.67	173439655	-1.49%	2506.69	-2.08%	445.72%
^NDX	9/9/1999	2454.67	2506.01	2453.44	2505.5	177581034	2.07%	2506.69	-0.05%	447.79%
^NDX	9/10/1999	2505.5	2548.55	2502.61	2534.61	194729310	1.16%	2534.61	0.00%	448.96%
^NDX	9/13/1999	2533.36	2533.36	2483.1	2483.1	169731034	-2.03%	2534.61	-2.03%	446.92%
^NDX	9/14/1999	2483.3	2525.42	2482.14	2522.46	174655172	1.59%	2534.61	-0.48%	448.51%
^NDX	9/15/1999	2518.84	2539.26	2461.93	2463.09	182594828	-2.35%	2534.61	-2.82%	446.16%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/16/1999	2459.79	2478.88	2413.02	2466.88	165570690	0.15%	2534.61	-2.67%	446.31%
^NDX	9/17/1999	2468.88	2537.31	2468.88	2536.91	173286207	2.84%	2536.91	0.00%	449.15%
^NDX	9/20/1999	2541.16	2551.66	2523.04	2545.41	138506897	0.34%	2545.41	0.00%	449.48%
^NDX	9/21/1999	2536.66	2536.66	2472.94	2473.74	178605172	-2.82%	2545.41	-2.82%	446.67%
^NDX	9/22/1999	2474.57	2515.62	2455.85	2513.94	177565517	1.63%	2545.41	-1.24%	448.29%
^NDX	9/23/1999	2524.71	2539.66	2392.01	2403.07	201832759	-4.41%	2545.41	-5.59%	443.88%
^NDX	9/24/1999	2398.92	2410.58	2345.22	2399.58	198620690	-0.15%	2545.41	-5.73%	443.74%
^NDX	9/27/1999	2401.27	2453.94	2401.27	2426.51	162467241	1.12%	2545.41	-4.67%	444.86%
^NDX	9/28/1999	2425.7	2437.99	2359.48	2428.11	190241379	0.07%	2545.41	-4.61%	444.93%
^NDX	9/29/1999	2428.32	2449.27	2397.5	2398.78	193294828	-1.21%	2545.41	-5.76%	443.72%
^NDX	9/30/1999	2401.49	2433.36	2379.42	2407.9	208718966	0.38%	2545.41	-5.40%	444.10%
^NDX	10/1/1999	2407.7	2408.05	2358.22	2404.45	167863793	-0.14%	2545.41	-5.54%	443.95%
^NDX	10/4/1999	2406.45	2467.96	2406.45	2467.92	157700000	2.64%	2545.41	-3.04%	446.59%
^NDX	10/5/1999	2468.44	2507.9	2436.23	2471.5	205734483	0.15%	2545.41	-2.90%	446.74%
^NDX	10/6/1999	2479.06	2532.4	2479.06	2532.4	201732759	2.46%	2545.41	-0.51%	449.20%
^NDX	10/7/1999	2535.69	2558.1	2512.29	2532	209808621	-0.02%	2545.41	-0.53%	449.19%
^NDX	10/8/1999	2534.1	2555.36	2484.18	2555.36	178453448	0.92%	2555.36	0.00%	450.11%
^NDX	10/11/1999	2556.86	2585.03	2555.18	2578.88	150562069	0.92%	2578.88	0.00%	451.03%
^NDX	10/12/1999	2585.53	2586.33	2508.02	2526.82	173118966	-2.02%	2578.88	-2.02%	449.01%
^NDX	10/13/1999	2515.8	2527.15	2444.62	2454.49	173227586	-2.86%	2578.88	-4.82%	446.15%
^NDX	10/14/1999	2463.26	2484.24	2426.18	2470.99	175084483	0.67%	2578.88	-4.18%	446.82%
^NDX	10/15/1999	2467.2	2468.34	2382.24	2403.81	185300000	-2.72%	2578.88	-6.79%	444.10%
^NDX	10/18/1999	2401.2	2404.92	2299.95	2362.11	171956897	-1.73%	2578.88	-8.41%	442.37%
^NDX	10/19/1999	2369.55	2401.92	2346.27	2362.25	188467241	0.01%	2578.88	-8.40%	442.37%
^NDX	10/20/1999	2384.52	2466.29	2384.52	2466.29	181672414	4.40%	2578.88	-4.37%	446.78%
^NDX	10/21/1999	2450.44	2482.03	2396.58	2477.14	193658621	0.44%	2578.88	-3.95%	447.22%
^NDX	10/22/1999	2479.74	2523.61	2472.4	2485.9	202637931	0.35%	2578.88	-3.61%	447.57%
^NDX	10/25/1999	2488.16	2507.63	2462.7	2484.19	160894828	-0.07%	2578.88	-3.67%	447.50%
^NDX	10/26/1999	2484.85	2522.8	2466.09	2466.4	184037931	-0.72%	2578.88	-4.36%	446.79%
^NDX	10/27/1999	2466.45	2467.89	2423.29	2457.46	185403448	-0.36%	2578.88	-4.71%	446.42%
^NDX	10/28/1999	2471.91	2540.17	2471.91	2539.93	215372414	3.36%	2578.88	-1.51%	449.78%
^NDX	10/29/1999	2539.93	2651.12	2539.93	2637.44	248513793	3.84%	2637.44	0.00%	453.62%
^NDX	11/1/1999	2637.04	2661.08	2616.27	2616.36	185531034	-0.80%	2637.44	-0.80%	452.82%
^NDX	11/2/1999	2617.07	2662.51	2612.39	2626.99	215265517	0.41%	2637.44	-0.40%	453.23%
^NDX	11/3/1999	2630.73	2686.7	2630.73	2672.72	230870690	1.74%	2672.72	0.00%	454.97%
^NDX	11/4/1999	2682.55	2716.41	2677.13	2703.11	235277586	1.14%	2703.11	0.00%	456.10%
^NDX	11/5/1999	2704.88	2765.56	2704.88	2755.7	232124138	1.95%	2755.7	0.00%	458.05%
^NDX	11/8/1999	2732.53	2792.27	2725.2	2786.27	224275862	1.11%	2786.27	0.00%	459.16%
^NDX	11/9/1999	2791.56	2813.52	2741.17	2763.58	253520690	-0.81%	2786.27	-0.81%	458.34%
^NDX	11/10/1999	2770.76	2824.68	2757.98	2797.61	247112069	1.23%	2797.61	0.00%	459.58%
^NDX	11/11/1999	2798.07	2851.52	2798.07	2849.81	238420690	1.87%	2849.81	0.00%	461.44%
^NDX	11/12/1999	2851.36	2889.7	2775.96	2888.91	242943103	1.37%	2888.91	0.00%	462.81%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/15/1999	2891.58	2901.16	2869.45	2875.87	221265517	-0.45%	2888.91	-0.45%	462.36%
^NDX	11/16/1999	2875.87	2940.61	2875.87	2940.25	256375862	2.24%	2940.25	0.00%	464.60%
^NDX	11/17/1999	2952.91	2967.79	2908.03	2911.69	284939655	-0.97%	2940.25	-0.97%	463.63%
^NDX	11/18/1999	2914.25	3003.49	2914.25	3003.49	274641379	3.15%	3003.49	0.00%	466.78%
^NDX	11/19/1999	3001.28	3034.78	2983.64	3028.84	245232759	0.84%	3028.84	0.00%	467.63%
^NDX	11/22/1999	3028.51	3057.06	3010.92	3049.61	237027586	0.69%	3049.61	0.00%	468.31%
^NDX	11/23/1999	3049.4	3066.44	2975.71	2999.78	251087931	-1.63%	3049.61	-1.63%	466.68%
^NDX	11/24/1999	3003.02	3108.96	2982.02	3108.52	222508621	3.62%	3108.52	0.00%	470.30%
^NDX	11/26/1999	3109.35	3151.77	3108.49	3116.62	125996552	0.26%	3116.62	0.00%	470.56%
^NDX	11/29/1999	3114.88	3127.05	3063.23	3063.23	266163793	-1.71%	3116.62	-1.71%	468.85%
^NDX	11/30/1999	3061.68	3067.09	2964.11	2966.71	267013793	-3.15%	3116.62	-4.81%	465.70%
^NDX	12/1/1999	2970.04	3019.21	2956.79	2997.28	247294828	1.03%	3116.62	-3.83%	466.73%
^NDX	12/2/1999	3002.9	3108.47	3002.9	3108.47	251408621	3.71%	3116.62	-0.26%	470.44%
^NDX	12/3/1999	3120.12	3209.93	3120.12	3172.37	265355172	2.06%	3172.37	0.00%	472.50%
^NDX	12/6/1999	3172.31	3223.63	3152.93	3191.09	236763793	0.59%	3191.09	0.00%	473.09%
^NDX	12/7/1999	3190.57	3211.99	3158.73	3205.08	269758621	0.44%	3205.08	0.00%	473.52%
^NDX	12/8/1999	3197.51	3223.56	3158.87	3164.08	289072414	-1.28%	3205.08	-1.28%	472.25%
^NDX	12/9/1999	3184.5	3219.22	3093.98	3167.52	308201724	0.11%	3205.08	-1.17%	472.35%
^NDX	12/10/1999	3172.38	3208.93	3129.95	3203.28	274834483	1.13%	3205.08	-0.06%	473.48%
^NDX	12/13/1999	3198.35	3252.92	3173.27	3242.37	272906897	1.22%	3242.37	0.00%	474.70%
^NDX	12/14/1999	3243.6	3251.79	3166.66	3167.29	275243103	-2.32%	3242.37	-2.32%	472.39%
^NDX	12/15/1999	3165.68	3239.65	3121.32	3239.18	284187931	2.27%	3242.37	-0.10%	474.66%
^NDX	12/16/1999	3253.98	3332.56	3253.98	3332.31	246605172	2.88%	3332.31	0.00%	477.53%
^NDX	12/17/1999	3362.69	3434.22	3341.71	3359.86	271156897	0.83%	3359.86	0.00%	478.36%
^NDX	12/20/1999	3361.97	3406.22	3351.53	3390.01	228353448	0.90%	3390.01	0.00%	479.26%
^NDX	12/21/1999	3397.26	3528.88	3393.07	3528.53	256375862	4.09%	3528.53	0.00%	483.34%
^NDX	12/22/1999	3536.92	3568.48	3501.34	3562.29	254063793	0.96%	3562.29	0.00%	484.30%
^NDX	12/23/1999	3566.4	3625.58	3566.4	3590.28	219427586	0.79%	3590.28	0.00%	485.09%
^NDX	12/27/1999	3588.43	3620.13	3521.85	3598.51	199077586	0.23%	3598.51	0.00%	485.31%
^NDX	12/28/1999	3601.14	3623.03	3550.87	3579.95	213298276	-0.52%	3598.51	-0.52%	484.80%
^NDX	12/29/1999	3582.93	3689.82	3582.93	3689.68	199729310	3.07%	3689.68	0.00%	487.86%
^NDX	12/30/1999	3692.57	3750.41	3680.75	3683.67	190889655	-0.16%	3689.68	-0.16%	487.70%
^NDX	12/31/1999	3700	3732.1	3689.75	3707.83	131548276	0.66%	3707.83	0.00%	488.36%
^NDX	1/3/2000	3755.74	3836.86	3643.25	3790.55	260356897	2.23%	3790.55	0.00%	490.59%
^NDX	1/4/2000	3766.57	3766.57	3542.73	3546.2	260662069	-6.45%	3790.55	-6.45%	484.14%
^NDX	1/5/2000	3543.13	3576.17	3371.75	3507.31	299253448	-1.10%	3790.55	-7.47%	483.04%
^NDX	1/6/2000	3488.31	3513.55	3334.02	3340.81	275572414	-4.75%	3790.55	-11.86%	478.30%
^NDX	1/7/2000	3337.26	3529.75	3314.75	3529.6	281884483	5.65%	3790.55	-6.88%	483.95%
^NDX	1/10/2000	3558.21	3756.17	3558.21	3717.41	291674138	5.32%	3790.55	-1.93%	489.27%
^NDX	1/11/2000	3715.22	3717.17	3517.79	3544.35	292148276	-4.66%	3790.55	-6.50%	484.61%
^NDX	1/12/2000	3548.77	3572.62	3447.9	3478.14	263086207	-1.87%	3790.55	-8.24%	482.75%
^NDX	1/13/2000	3495.83	3612.43	3494.39	3612.08	254650000	3.85%	3790.55	-4.71%	486.60%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/14/2000	3653.3	3744.89	3653.3	3704.74	285625862	2.57%	3790.55	-2.26%	489.16%
^NDX	1/18/2000	3704.74	3779.56	3665.87	3757.78	273315517	1.43%	3790.55	-0.86%	490.59%
^NDX	1/19/2000	3741.45	3803.72	3711.96	3790.89	284863793	0.88%	3790.89	0.00%	491.48%
^NDX	1/20/2000	3798.84	3877.43	3782.43	3841.74	319189655	1.34%	3841.74	0.00%	492.82%
^NDX	1/21/2000	3841.74	3891.81	3806.58	3849.96	331668966	0.21%	3849.96	0.00%	493.03%
^NDX	1/24/2000	3888.33	3905.1	3660.86	3660.96	342939655	-4.91%	3849.96	-4.91%	488.12%
^NDX	1/25/2000	3667.02	3759.33	3591.34	3759.11	300625862	2.68%	3849.96	-2.36%	490.80%
^NDX	1/26/2000	3762.69	3762.69	3621.1	3621.21	296034483	-3.67%	3849.96	-5.94%	487.13%
^NDX	1/27/2000	3628.88	3701.3	3512.07	3593.15	310079310	-0.77%	3849.96	-6.67%	486.36%
^NDX	1/28/2000	3595.89	3618.08	3408.03	3446.13	278684483	-4.09%	3849.96	-10.49%	482.27%
^NDX	1/31/2000	3438.09	3570.59	3349.06	3570.05	259936207	3.60%	3849.96	-7.27%	485.86%
^NDX	2/1/2000	3580.29	3703.59	3544.93	3701.78	241075862	3.69%	3849.96	-3.85%	489.55%
^NDX	2/2/2000	3700.2	3785.36	3693.95	3724.46	263427586	0.61%	3849.96	-3.26%	490.17%
^NDX	2/3/2000	3726.13	3857.34	3704.23	3851.16	296953448	3.40%	3851.16	0.00%	493.57%
^NDX	2/4/2000	3858.6	3929.81	3856.83	3874.37	301974138	0.60%	3874.37	0.00%	494.17%
^NDX	2/7/2000	3873.43	3933.75	3858.89	3933.34	280265517	1.52%	3933.34	0.00%	495.69%
^NDX	2/8/2000	3932.24	4063.79	3932.24	4062.77	339858621	3.29%	4062.77	0.00%	498.98%
^NDX	2/9/2000	4061.74	4087.84	3966.33	3968.46	306136207	-2.32%	4062.77	-2.32%	496.66%
^NDX	2/10/2000	3974.83	4090.07	3956.9	4090	312687931	3.06%	4090	0.00%	499.72%
^NDX	2/11/2000	4090.26	4090.26	3933.78	3968.89	299756897	-2.96%	4090	-2.96%	496.76%
^NDX	2/14/2000	3969.95	4005.59	3918.87	3986.13	276008621	0.43%	4090	-2.54%	497.20%
^NDX	2/15/2000	3983.85	4024.13	3848.37	3997.03	294643103	0.27%	4090	-2.27%	497.47%
^NDX	2/16/2000	3997.03	4063.58	3982.55	3997.97	307263793	0.02%	4090	-2.25%	497.49%
^NDX	2/17/2000	4012.29	4127.35	3993.57	4125.38	346282759	3.19%	4125.38	0.00%	500.68%
^NDX	2/18/2000	4130.55	4135.6	3959.83	3965.75	327312069	-3.87%	4125.38	-3.87%	496.81%
^NDX	2/22/2000	3970.53	4001.07	3856.02	3969.13	305567241	0.09%	4125.38	-3.79%	496.90%
^NDX	2/23/2000	3966	4198.16	3966	4170.09	326344828	5.06%	4170.09	0.00%	501.96%
^NDX	2/24/2000	4169.66	4253.75	4099.39	4253.05	335181034	1.99%	4253.05	0.00%	503.95%
^NDX	2/25/2000	4254.56	4297.46	4169.34	4178.58	314741379	-1.75%	4253.05	-1.75%	502.20%
^NDX	2/28/2000	4178.58	4224.95	4024.08	4162.13	310012069	-0.39%	4253.05	-2.14%	501.80%
^NDX	2/29/2000	4174.75	4269.76	4174.75	4266.94	360144828	2.52%	4266.94	0.00%	504.32%
^NDX	3/1/2000	4275.72	4346.41	4269.66	4309.01	384886207	0.99%	4309.01	0.00%	505.31%
^NDX	3/2/2000	4311.97	4337.65	4197.98	4234.26	368462069	-1.73%	4309.01	-1.73%	503.57%
^NDX	3/3/2000	4257.53	4442.87	4257.53	4442.87	368367241	4.93%	4442.87	0.00%	508.50%
^NDX	3/6/2000	4448.48	4528.69	4436.6	4457.18	347513793	0.32%	4457.18	0.00%	508.82%
^NDX	3/7/2000	4489.49	4560.96	4355.61	4390.83	371794828	-1.49%	4457.18	-1.49%	507.33%
^NDX	3/8/2000	4409.98	4470.28	4266.87	4445.68	348298276	1.25%	4457.18	-0.26%	508.58%
^NDX	3/9/2000	4446.48	4587.55	4379.6	4586.26	346001724	3.16%	4586.26	0.00%	511.75%
^NDX	3/10/2000	4586.26	4659.72	4549.07	4587.16	343477586	0.02%	4587.16	0.00%	511.77%
^NDX	3/13/2000	4585.16	4585.16	4387.74	4426.8	299356897	-3.50%	4587.16	-3.50%	508.27%
^NDX	3/14/2000	4448.63	4537.99	4226.79	4226.99	341003448	-4.51%	4587.16	-7.85%	503.76%
^NDX	3/15/2000	4250.74	4341.54	4094.04	4130.01	334103448	-2.29%	4587.16	-9.97%	501.46%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/16/2000	4141.23	4353.59	4049.98	4353.33	351984483	5.41%	4587.16	-5.10%	506.87%
^NDX	3/17/2000	4349.26	4441	4326.76	4440.45	291643103	2.00%	4587.16	-3.20%	508.87%
^NDX	3/20/2000	4443.35	4460.37	4260.92	4261.15	265493103	-4.04%	4587.16	-7.11%	504.83%
^NDX	3/21/2000	4259.58	4450.41	4155.34	4449.33	302294828	4.42%	4587.16	-3.00%	509.25%
^NDX	3/22/2000	4449.22	4639.12	4449.22	4596.81	305087931	3.31%	4596.81	0.00%	512.56%
^NDX	3/23/2000	4594.37	4704.21	4547	4660.62	295544828	1.39%	4660.62	0.00%	513.95%
^NDX	3/24/2000	4659.76	4816.35	4608.92	4691.61	291201724	0.66%	4691.61	0.00%	514.62%
^NDX	3/27/2000	4687.6	4781.19	4687.6	4704.73	237996552	0.28%	4704.73	0.00%	514.90%
^NDX	3/28/2000	4705.75	4714.35	4582.45	4583.39	256912069	-2.58%	4704.73	-2.58%	512.32%
^NDX	3/29/2000	4583.81	4615.09	4408.6	4413.92	299701724	-3.70%	4704.73	-6.18%	508.62%
^NDX	3/30/2000	4376.41	4491.08	4151.12	4250.19	332044828	-3.71%	4704.73	-9.66%	504.91%
^NDX	3/31/2000	4268.64	4424.43	4171.09	4397.84	365189655	3.47%	4704.73	-6.52%	508.38%
^NDX	4/3/2000	4355.7	4355.7	4041.24	4077.02	299986207	-7.29%	4704.73	-13.34%	501.09%
^NDX	4/4/2000	4089.78	4146.5	3525.44	4034.17	498120690	-1.05%	4704.73	-14.25%	500.04%
^NDX	4/5/2000	4028.4	4156.43	3884.32	4030.26	335810345	-0.10%	4704.73	-14.34%	499.94%
^NDX	4/6/2000	4036.39	4161.42	4005.31	4086.73	301112069	1.40%	4704.73	-13.14%	501.34%
^NDX	4/7/2000	4111.18	4292.88	4111.18	4291.53	269556897	5.01%	4704.73	-8.78%	506.35%
^NDX	4/10/2000	4293.63	4308.62	3998.1	3998.26	249334483	-6.83%	4704.73	-15.02%	499.52%
^NDX	4/11/2000	3987.24	4049.55	3829.39	3909.21	289550000	-2.23%	4704.73	-16.91%	497.29%
^NDX	4/12/2000	3909	3943.68	3632.41	3633.63	331222414	-7.05%	4704.73	-22.77%	490.24%
^NDX	4/13/2000	3645.79	3831.7	3552.51	3553.81	336465517	-2.20%	4704.73	-24.46%	488.05%
^NDX	4/14/2000	3536.41	3536.41	3138.42	3207.96	440651724	-9.73%	4704.73	-31.81%	478.31%
^NDX	4/17/2000	3194.5	3530.67	3107.42	3529.45	428074138	10.02%	4704.73	-24.98%	488.34%
^NDX	4/18/2000	3531.07	3717.66	3511.81	3715.81	371158621	5.28%	4704.73	-21.02%	493.62%
^NDX	4/19/2000	3720.24	3753.45	3578.9	3583.07	303494828	-3.57%	4704.73	-23.84%	490.04%
^NDX	4/20/2000	3587.27	3632.24	3453.3	3505.29	245298276	-2.17%	4704.73	-25.49%	487.87%
^NDX	4/24/2000	3448.23	3448.23	3200.9	3353.53	265639655	-4.33%	4704.73	-28.72%	483.54%
^NDX	4/25/2000	3371.21	3622.29	3371.21	3621.56	279812069	7.99%	4704.73	-23.02%	491.54%
^NDX	4/26/2000	3622.8	3690.29	3505.11	3505.71	274625862	-3.20%	4704.73	-25.49%	488.34%
^NDX	4/27/2000	3504.2	3692.92	3390.6	3692.57	267027586	5.33%	4704.73	-21.51%	493.67%
^NDX	4/28/2000	3696.42	3790.78	3696.42	3773.18	273053448	2.18%	4704.73	-19.80%	495.85%
^NDX	5/1/2000	3789.2	3871.93	3777.05	3829.84	258725862	1.50%	4704.73	-18.60%	497.35%
^NDX	5/2/2000	3768.04	3824.47	3626.54	3627.31	247937931	-5.29%	4704.73	-22.90%	492.06%
^NDX	5/3/2000	3627.31	3627.31	3435.3	3562.16	255181034	-1.80%	4704.73	-24.29%	490.27%
^NDX	5/4/2000	3561.72	3627.35	3518.12	3570.73	222043103	0.24%	4704.73	-24.10%	490.51%
^NDX	5/5/2000	3571.27	3692.4	3534.07	3688.36	206429310	3.29%	4704.73	-21.60%	493.80%
^NDX	5/8/2000	3688.36	3688.36	3521.05	3521.6	197018966	-4.52%	4704.73	-25.15%	489.28%
^NDX	5/9/2000	3525.23	3567.96	3401.82	3445.26	250824138	-2.17%	4704.73	-26.77%	487.11%
^NDX	5/10/2000	3436.68	3436.68	3234.96	3245.08	272432759	-5.81%	4704.73	-31.03%	481.30%
^NDX	5/11/2000	3311.51	3381.7	3237.86	3381.57	236246552	4.21%	4704.73	-28.12%	485.51%
^NDX	5/12/2000	3381.57	3504.81	3381.57	3406.25	210351724	0.73%	4704.73	-27.60%	486.24%
^NDX	5/15/2000	3404.56	3512.21	3314.44	3512.11	199277586	3.11%	4704.73	-25.35%	489.35%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/16/2000	3520.98	3653.76	3520.98	3646.89	257805172	3.84%	4704.73	-22.48%	493.18%
^NDX	5/17/2000	3635.03	3635.03	3527.67	3550.5	211617241	-2.64%	4704.73	-24.53%	490.54%
^NDX	5/18/2000	3547.52	3575.78	3426.35	3426.35	217001724	-3.50%	4704.73	-27.17%	487.04%
^NDX	5/19/2000	3425.38	3425.38	3259.18	3260.64	235677586	-4.84%	4704.73	-30.69%	482.21%
^NDX	5/22/2000	3261.47	3269.54	3029.14	3264.71	278531034	0.12%	4704.73	-30.61%	482.33%
^NDX	5/23/2000	3262.77	3298.46	3022.52	3023.42	229386207	-7.39%	4704.73	-35.74%	474.94%
^NDX	5/24/2000	3023.49	3185.74	2897.27	3180.31	359996552	5.19%	4704.73	-32.40%	480.13%
^NDX	5/25/2000	3181.5	3290.53	3078.18	3099.28	269282759	-2.55%	4704.73	-34.12%	477.58%
^NDX	5/26/2000	3100.97	3170.72	3033.5	3101.44	184386207	0.07%	4704.73	-34.08%	477.65%
^NDX	5/30/2000	3101.43	3415.71	3101.43	3414.03	251268966	10.08%	4704.73	-27.43%	487.73%
^NDX	5/31/2000	3414.03	3458.34	3322.22	3324.08	264436207	-2.63%	4704.73	-29.35%	485.10%
^NDX	6/1/2000	3331.8	3526.53	3331.8	3518.98	272455172	5.86%	4704.73	-25.20%	490.96%
^NDX	6/2/2000	3518.98	3759.81	3518.98	3755.67	328139655	6.73%	4704.73	-20.17%	497.69%
^NDX	6/5/2000	3742.28	3817.25	3688.89	3730.31	251027586	-0.68%	4704.73	-20.71%	497.01%
^NDX	6/6/2000	3730.31	3801.31	3637.8	3646.32	276389655	-2.25%	4704.73	-22.50%	494.76%
^NDX	6/7/2000	3644.46	3736.15	3599.53	3736.01	246762069	2.46%	4704.73	-20.59%	497.22%
^NDX	6/8/2000	3737.93	3791.42	3671.44	3707.31	241250000	-0.77%	4704.73	-21.20%	496.45%
^NDX	6/9/2000	3707.31	3785.02	3707.31	3760.26	218744828	1.43%	4704.73	-20.07%	497.88%
^NDX	6/12/2000	3761.15	3779.74	3638.31	3638.42	220862069	-3.24%	4704.73	-22.66%	494.64%
^NDX	6/13/2000	3638.54	3766.52	3582.52	3765.81	241170690	3.50%	4704.73	-19.96%	498.14%
^NDX	6/14/2000	3767.54	3793.72	3670.71	3677.49	241431034	-2.35%	4704.73	-21.83%	495.80%
^NDX	6/15/2000	3680.67	3755.72	3639.18	3752.01	245970690	2.03%	4704.73	-20.25%	497.82%
^NDX	6/16/2000	3758.36	3817.85	3732.83	3787.36	258825862	0.94%	4704.73	-19.50%	498.76%
^NDX	6/19/2000	3787.36	3935.33	3730.77	3933.7	243344828	3.86%	4704.73	-16.39%	502.63%
^NDX	6/20/2000	3933.7	3990.21	3898.28	3933.83	292158621	0.00%	4704.73	-16.39%	502.63%
^NDX	6/21/2000	3928.98	3981.26	3867.92	3970	265844828	0.92%	4704.73	-15.62%	503.55%
^NDX	6/22/2000	3968.85	3968.85	3804	3804.11	282679310	-4.18%	4704.73	-19.14%	499.37%
^NDX	6/23/2000	3809.4	3821.95	3669.4	3685.3	231889655	-3.12%	4704.73	-21.67%	496.25%
^NDX	6/26/2000	3685.3	3840.54	3685.3	3771.45	227062069	2.34%	4704.73	-19.84%	498.59%
^NDX	6/27/2000	3771.45	3804.94	3698.5	3699	254486207	-1.92%	4704.73	-21.38%	496.67%
^NDX	6/28/2000	3701.11	3817.5	3701.11	3771.06	286229310	1.95%	4704.73	-19.85%	498.61%
^NDX	6/29/2000	3764.83	3764.83	3634.03	3665.83	267412069	-2.79%	4704.73	-22.08%	495.82%
^NDX	6/30/2000	3666.18	3764.96	3666.18	3763.79	356274138	2.67%	4704.73	-20.00%	498.50%
^NDX	7/3/2000	3763.79	3811.59	3744.63	3804.78	103587931	1.09%	4704.73	-19.13%	499.58%
^NDX	7/5/2000	3804.96	3804.96	3646.46	3649.8	231482759	-4.07%	4704.73	-22.42%	495.51%
^NDX	7/6/2000	3648.13	3793.9	3610.27	3793.48	255600000	3.94%	4704.73	-19.37%	499.45%
^NDX	7/7/2000	3793.01	3884.84	3781.56	3841.27	256289655	1.26%	4704.73	-18.35%	500.71%
^NDX	7/10/2000	3841.51	3841.51	3767.56	3772.2	240681034	-1.80%	4704.73	-19.82%	498.91%
^NDX	7/11/2000	3772.61	3835.02	3720.02	3744.53	295603448	-0.73%	4704.73	-20.41%	498.18%
^NDX	7/12/2000	3810.36	3909.41	3792.98	3901.12	306203448	4.18%	4704.73	-17.08%	502.36%
^NDX	7/13/2000	3901.12	3991.87	3900.23	3956.67	324406897	1.42%	4704.73	-15.90%	503.78%
^NDX	7/14/2000	3962.82	4051.9	3962.68	4041.15	289415517	2.14%	4704.73	-14.10%	505.92%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/17/2000	4041.15	4089.04	4007.62	4061.88	273189655	0.51%	4704.73	-13.66%	506.43%
^NDX	7/18/2000	4060.31	4060.31	3949.85	3960.96	258960345	-2.48%	4704.73	-15.81%	503.95%
^NDX	7/19/2000	3960.96	3960.96	3835.12	3843.98	249191379	-2.95%	4704.73	-18.30%	500.99%
^NDX	7/20/2000	3843.98	3999.06	3843.98	3995.46	296531034	3.94%	4704.73	-15.08%	504.93%
^NDX	7/21/2000	3992.83	3992.83	3892.25	3908.75	266541379	-2.17%	4704.73	-16.92%	502.76%
^NDX	7/24/2000	3908.75	3966.83	3787.29	3790.62	251843103	-3.02%	4704.73	-19.43%	499.74%
^NDX	7/25/2000	3790.62	3871.64	3762	3865.39	253620690	1.97%	4704.73	-17.84%	501.71%
^NDX	7/26/2000	3865.33	3865.33	3741.84	3818.31	302544828	-1.22%	4704.73	-18.84%	500.50%
^NDX	7/27/2000	3816.49	3816.49	3680.78	3681.63	308810345	-3.58%	4704.73	-21.75%	496.92%
^NDX	7/28/2000	3689.69	3716.95	3452.95	3477.31	305070690	-5.55%	4704.73	-26.09%	491.37%
^NDX	7/31/2000	3477.53	3610.95	3437.59	3609.35	260789655	3.80%	4704.73	-23.28%	495.16%
^NDX	8/1/2000	3609.35	3609.35	3518.61	3521.15	231286207	-2.44%	4704.73	-25.16%	492.72%
^NDX	8/2/2000	3521.15	3617.25	3486.46	3490.34	254624138	-0.87%	4704.73	-25.81%	491.84%
^NDX	8/3/2000	3490.34	3625.64	3341.83	3623.5	315320690	3.82%	4704.73	-22.98%	495.66%
^NDX	8/4/2000	3624.17	3715.57	3577.13	3618.63	248077586	-0.13%	4704.73	-23.09%	495.53%
^NDX	8/7/2000	3618.63	3726.9	3618.63	3710.39	227531034	2.54%	4704.73	-21.13%	498.06%
^NDX	8/8/2000	3708.95	3741.51	3671.75	3686.37	251998276	-0.65%	4704.73	-21.65%	497.41%
^NDX	8/9/2000	3708.63	3780.43	3691.7	3693.04	261663793	0.18%	4704.73	-21.50%	497.59%
^NDX	8/10/2000	3687.69	3690.61	3594.8	3595.19	232701724	-2.65%	4704.73	-23.58%	494.94%
^NDX	8/11/2000	3595.15	3645.77	3521.53	3644.61	229872414	1.37%	4704.73	-22.53%	496.32%
^NDX	8/14/2000	3644.63	3720.81	3616.71	3719.61	212424138	2.06%	4704.73	-20.94%	498.38%
^NDX	8/15/2000	3718.7	3761.56	3691.27	3722.62	233382759	0.08%	4704.73	-20.87%	498.46%
^NDX	8/16/2000	3722.62	3791.22	3704.51	3721.25	241617241	-0.04%	4704.73	-20.90%	498.42%
^NDX	8/17/2000	3721.25	3839.76	3716.67	3830.59	248339655	2.94%	4704.73	-18.58%	501.36%
^NDX	8/18/2000	3830.59	3868.74	3799.97	3807.51	249641379	-0.60%	4704.73	-19.07%	500.76%
^NDX	8/21/2000	3809.86	3878.67	3785.2	3827.62	218850000	0.53%	4704.73	-18.64%	501.29%
^NDX	8/22/2000	3832.1	3898.12	3827.3	3827.89	243653448	0.01%	4704.73	-18.64%	501.29%
^NDX	8/23/2000	3818.06	3899.96	3760.12	3896.92	252032759	1.80%	4704.73	-17.17%	503.10%
^NDX	8/24/2000	3897.05	3954.6	3884.57	3949.57	266715517	1.35%	4704.73	-16.05%	504.45%
^NDX	8/25/2000	3945.5	3986.73	3915.79	3931.25	221693103	-0.46%	4704.73	-16.44%	503.98%
^NDX	8/28/2000	3933.33	3987.71	3928.8	3954.24	236725862	0.58%	4704.73	-15.95%	504.57%
^NDX	8/29/2000	3955.54	3970.92	3923.42	3951.94	256805172	-0.06%	4704.73	-16.00%	504.51%
^NDX	8/30/2000	3951.67	3984.19	3921.49	3968.73	265003448	0.42%	4704.73	-15.64%	504.93%
^NDX	8/31/2000	3971.32	4080.48	3971.32	4077.59	328129310	2.74%	4704.73	-13.33%	507.68%
^NDX	9/1/2000	4084.11	4147.19	4057.44	4099.3	253955172	0.53%	4704.73	-12.87%	508.21%
^NDX	9/5/2000	4085.89	4085.89	3986.28	3987.03	287606897	-2.74%	4704.73	-15.25%	505.47%
^NDX	9/6/2000	3978.23	3983.74	3837.33	3837.62	302963793	-3.75%	4704.73	-18.43%	501.72%
^NDX	9/7/2000	3847.79	3963.94	3847.79	3953.36	281829310	3.02%	4704.73	-15.97%	504.74%
^NDX	9/8/2000	3949.15	3949.15	3811.6	3813.44	260094828	-3.54%	4704.73	-18.94%	501.20%
^NDX	9/11/2000	3813.44	3852.45	3690.47	3706.74	255805172	-2.80%	4704.73	-21.21%	498.40%
^NDX	9/12/2000	3706.74	3792.38	3645.28	3666.87	275282759	-1.08%	4704.73	-22.06%	497.33%
^NDX	9/13/2000	3666.87	3752.45	3610.65	3741.75	285612069	2.04%	4704.73	-20.47%	499.37%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/14/2000	3741.75	3834.51	3715.65	3737.42	293013793	-0.12%	4704.73	-20.56%	499.25%
^NDX	9/15/2000	3731.73	3748.76	3640.58	3676.33	306472414	-1.63%	4704.73	-21.86%	497.62%
^NDX	9/18/2000	3676.33	3723.67	3548.59	3585.52	278270690	-2.47%	4704.73	-23.79%	495.15%
^NDX	9/19/2000	3588.37	3756.87	3588.37	3756.4	294379310	4.77%	4704.73	-20.16%	499.91%
^NDX	9/20/2000	3756.4	3810.3	3660.31	3790.45	310696552	0.91%	4704.73	-19.43%	500.82%
^NDX	9/21/2000	3790.45	3790.45	3691.93	3718.15	278622414	-1.91%	4704.73	-20.97%	498.91%
^NDX	9/22/2000	3718.15	3718.15	3505.18	3701.18	373162069	-0.46%	4704.73	-21.33%	498.46%
^NDX	9/25/2000	3753.31	3774.78	3611.09	3622.1	305979310	-2.14%	4704.73	-23.01%	496.32%
^NDX	9/26/2000	3643.65	3696.99	3566.71	3582.59	314810345	-1.09%	4704.73	-23.85%	495.23%
^NDX	9/27/2000	3631.08	3648.94	3533.67	3571.9	335896552	-0.30%	4704.73	-24.08%	494.93%
^NDX	9/28/2000	3556.99	3725.75	3556.34	3725.15	345077586	4.29%	4704.73	-20.82%	499.22%
^NDX	9/29/2000	3684.87	3690.24	3557.54	3570.61	347939655	-4.15%	4704.73	-24.11%	495.07%
^NDX	10/2/2000	3613.74	3613.86	3447.71	3457.97	310210345	-3.15%	4704.73	-26.50%	491.92%
^NDX	10/3/2000	3528	3544.54	3351.61	3353.34	337731034	-3.03%	4704.73	-28.72%	488.89%
^NDX	10/4/2000	3337.91	3476.52	3291.61	3453.36	367125862	2.98%	4704.73	-26.60%	491.88%
^NDX	10/5/2000	3421.46	3492.28	3392	3424.32	322924138	-0.84%	4704.73	-27.22%	491.03%
^NDX	10/6/2000	3432.82	3468.28	3262.8	3311.94	322532759	-3.28%	4704.73	-29.60%	487.75%
^NDX	10/9/2000	3306.75	3359.93	3185.28	3318.9	247891379	0.21%	4704.73	-29.46%	487.96%
^NDX	10/10/2000	3271.69	3336.61	3175.38	3188.29	323177586	-3.94%	4704.73	-32.23%	484.03%
^NDX	10/11/2000	3077.51	3220.52	3047.17	3100.53	403525862	-2.75%	4704.73	-34.10%	481.27%
^NDX	10/12/2000	3175.75	3183.96	3000.43	3004.45	367010345	-3.10%	4704.73	-36.14%	478.18%
^NDX	10/13/2000	2990.99	3278.77	2990.99	3277.77	357025862	9.10%	4704.73	-30.33%	487.27%
^NDX	10/16/2000	3265.96	3296.95	3203.13	3249.46	308379310	-0.86%	4704.73	-30.93%	486.41%
^NDX	10/17/2000	3313.81	3326.13	3127.63	3172.19	333929310	-2.38%	4704.73	-32.57%	484.03%
^NDX	10/18/2000	3045.7	3245.58	2982.04	3139.31	434468966	-1.04%	4704.73	-33.27%	482.99%
^NDX	10/19/2000	3316.63	3404.33	3271.2	3402.95	404046552	8.40%	4704.73	-27.67%	491.39%
^NDX	10/20/2000	3379.73	3514.96	3378.95	3456.61	374394828	1.58%	4704.73	-26.53%	492.97%
^NDX	10/23/2000	3451.4	3498.04	3378.34	3422	291398276	-1.00%	4704.73	-27.26%	491.97%
^NDX	10/24/2000	3455.37	3481.31	3326.12	3353.26	324286207	-2.01%	4704.73	-28.73%	489.96%
^NDX	10/25/2000	3245.69	3283.2	3086.61	3107.61	374298276	-7.33%	4704.73	-33.95%	482.63%
^NDX	10/26/2000	3127.44	3185.91	2956.2	3167.14	395256897	1.92%	4704.73	-32.68%	484.55%
^NDX	10/27/2000	3232.81	3275.22	3109.06	3175.25	338515517	0.26%	4704.73	-32.51%	484.81%
^NDX	10/30/2000	3128.94	3195.45	3038.41	3081.07	300248276	-2.97%	4704.73	-34.51%	481.84%
^NDX	10/31/2000	3120.21	3304.62	3120.21	3282.3	370072414	6.53%	4704.73	-30.23%	488.37%
^NDX	11/1/2000	3214.4	3311	3176.87	3225.27	349031034	-1.74%	4704.73	-31.45%	486.63%
^NDX	11/2/2000	3292.13	3326.37	3259.07	3308.48	383951724	2.58%	4704.73	-29.68%	489.21%
^NDX	11/3/2000	3329.26	3359.99	3275.07	3321.91	318310345	0.41%	4704.73	-29.39%	489.62%
^NDX	11/6/2000	3346.15	3369.47	3285.77	3290.47	277331034	-0.95%	4704.73	-30.06%	488.67%
^NDX	11/7/2000	3262.58	3304.38	3217.45	3279.57	293124138	-0.33%	4704.73	-30.29%	488.34%
^NDX	11/8/2000	3295.77	3296.3	3058.66	3059.09	289310345	-6.72%	4704.73	-34.98%	481.62%
^NDX	11/9/2000	2993.02	3081.62	2923.1	3057.06	334960345	-0.07%	4704.73	-35.02%	481.55%
^NDX	11/10/2000	2974.43	3011.58	2890.02	2890.26	306884483	-5.46%	4704.73	-38.57%	476.10%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/13/2000	2798.95	2969.62	2742.47	2836.62	353160345	-1.86%	4704.73	-39.71%	474.24%
^NDX	11/14/2000	2952.62	3043.66	2926.66	3039.5	307812069	7.15%	4704.73	-35.39%	481.39%
^NDX	11/15/2000	3027.61	3128.37	3001.83	3076.7	294127586	1.22%	4704.73	-34.60%	482.62%
^NDX	11/16/2000	3016.8	3082.42	2925.08	2925.16	262708621	-4.93%	4704.73	-37.83%	477.69%
^NDX	11/17/2000	2934.51	3000.92	2850.15	2934.81	303594828	0.33%	4704.73	-37.62%	478.02%
^NDX	11/20/2000	2838.29	2885.31	2779.78	2792.41	295912069	-4.85%	4704.73	-40.65%	473.17%
^NDX	11/21/2000	2807.42	2844.55	2745.7	2786.53	301617241	-0.21%	4704.73	-40.77%	472.96%
^NDX	11/22/2000	2738.29	2806.33	2667.11	2668.25	325022414	-4.24%	4704.73	-43.29%	468.71%
^NDX	11/24/2000	2745.39	2830.76	2740.06	2830.09	134758621	6.07%	4704.73	-39.85%	474.78%
^NDX	11/27/2000	2910.57	2913.76	2759.98	2769.32	294236207	-2.15%	4704.73	-41.14%	472.63%
^NDX	11/28/2000	2763.86	2795.15	2619.5	2621.11	331029310	-5.35%	4704.73	-44.29%	467.28%
^NDX	11/29/2000	2635.05	2670.53	2520.14	2602.85	354434483	-0.70%	4704.73	-44.68%	466.58%
^NDX	11/30/2000	2470.66	2573.11	2426.41	2506.54	471770690	-3.70%	4704.73	-46.72%	462.88%
^NDX	12/1/2000	2566.68	2674.42	2499.39	2549.74	383098276	1.72%	4704.73	-45.80%	464.61%
^NDX	12/4/2000	2572.88	2614.85	2475.63	2554.4	320772414	0.18%	4704.73	-45.71%	464.79%
^NDX	12/5/2000	2648.54	2852.91	2633.57	2852.87	426667241	11.68%	4704.73	-39.36%	476.47%
^NDX	12/6/2000	2833.52	2891.5	2721.81	2743.7	397979310	-3.83%	4704.73	-41.68%	472.65%
^NDX	12/7/2000	2688.61	2761.78	2648.94	2719.91	302898276	-0.87%	4704.73	-42.19%	471.78%
^NDX	12/8/2000	2840.2	2914.97	2803.03	2895.39	401491379	6.45%	4704.73	-38.46%	478.23%
^NDX	12/11/2000	2900.28	2990.83	2848.86	2972.91	422027586	2.68%	4704.73	-36.81%	480.91%
^NDX	12/12/2000	2942.2	2958.29	2862.17	2863.21	330867241	-3.69%	4704.73	-39.14%	477.22%
^NDX	12/13/2000	2940.18	2941.34	2741.4	2748.88	352112069	-3.99%	4704.73	-41.57%	473.23%
^NDX	12/14/2000	2744.26	2788.81	2638.11	2639.26	305282759	-3.99%	4704.73	-43.90%	469.24%
^NDX	12/15/2000	2590.84	2624.56	2511.35	2543.09	477705172	-3.64%	4704.73	-45.95%	465.59%
^NDX	12/18/2000	2604.08	2639	2511.06	2543.09	356205172	0.00%	4704.73	-45.95%	465.59%
^NDX	12/19/2000	2538.86	2635.22	2397.87	2399.63	399517241	-5.64%	4704.73	-49.00%	459.95%
^NDX	12/20/2000	2288.28	2337.99	2199.2	2210.32	492267241	-7.89%	4704.73	-53.02%	452.06%
^NDX	12/21/2000	2191.82	2347.28	2174.76	2224.84	463270690	0.66%	4704.73	-52.71%	452.72%
^NDX	12/22/2000	2303.21	2437.19	2303.21	2436.26	385415517	9.50%	4704.73	-48.22%	462.22%
^NDX	12/26/2000	2435.51	2477.1	2332.35	2404.6	268741379	-1.30%	4704.73	-48.89%	460.92%
^NDX	12/27/2000	2383.42	2468.75	2362.59	2460.21	345284483	2.31%	4704.73	-47.71%	463.24%
^NDX	12/28/2000	2435.84	2505.65	2420.34	2464.62	377953448	0.18%	4704.73	-47.61%	463.42%
^NDX	12/29/2000	2465.37	2491.25	2328.86	2341.7	436510345	-4.99%	4704.73	-50.23%	458.43%
^NDX	1/2/2001	2341.28	2347.7	2105.49	2128.78	330850000	-9.09%	4704.73	-54.75%	449.34%
^NDX	1/3/2001	2087.32	2530.53	2087.32	2528.38	549655172	18.77%	4704.73	-46.26%	468.11%
^NDX	1/4/2001	2485.52	2547.04	2432.04	2460.04	450117241	-2.70%	4704.73	-47.71%	465.40%
^NDX	1/5/2001	2460.81	2463.48	2252.36	2267.85	362874138	-7.81%	4704.73	-51.80%	457.59%
^NDX	1/8/2001	2245.44	2282.95	2151.16	2281.54	319067241	0.60%	4704.73	-51.51%	458.20%
^NDX	1/9/2001	2312.53	2364.41	2274.08	2311.4	340539655	1.31%	4704.73	-50.87%	459.50%
^NDX	1/10/2001	2253.85	2417.43	2237.45	2413.71	425922414	4.43%	4704.73	-48.70%	463.93%
^NDX	1/11/2001	2376.86	2550.39	2376.86	2524.29	490110345	4.58%	4704.73	-46.35%	468.51%
^NDX	1/12/2001	2522.45	2591.55	2471.06	2506.05	434284483	-0.72%	4704.73	-46.73%	467.79%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/16/2001	2502.66	2510.34	2432.87	2470.72	357575862	-1.41%	4704.73	-47.48%	466.38%
^NDX	1/17/2001	2586.8	2629.17	2539.09	2558.67	486067241	3.56%	4704.73	-45.61%	469.94%
^NDX	1/18/2001	2574.64	2672.07	2533.37	2670.47	441156897	4.37%	4704.73	-43.24%	474.31%
^NDX	1/19/2001	2740.11	2740.76	2633.67	2655.77	465032759	-0.55%	4704.73	-43.55%	473.76%
^NDX	1/22/2001	2639.61	2683.12	2598.85	2643.13	351231034	-0.48%	4704.73	-43.82%	473.28%
^NDX	1/23/2001	2642.33	2738.81	2618.72	2730.05	392839655	3.29%	4704.73	-41.97%	476.57%
^NDX	1/24/2001	2732.92	2771.63	2692.81	2726.45	442641379	-0.13%	4704.73	-42.05%	476.44%
^NDX	1/25/2001	2687.05	2710.22	2595.47	2595.85	396232759	-4.79%	4704.73	-44.82%	471.65%
^NDX	1/26/2001	2538.28	2635.22	2526.55	2631.78	391172414	1.38%	4704.73	-44.06%	473.03%
^NDX	1/29/2001	2601.67	2696.73	2578.84	2694.53	339677586	2.38%	4704.73	-42.73%	475.42%
^NDX	1/30/2001	2701.34	2716.41	2661.74	2686.14	357515517	-0.31%	4704.73	-42.91%	475.11%
^NDX	1/31/2001	2695.03	2718.51	2591.92	2593	392639655	-3.47%	4704.73	-44.89%	471.64%
^NDX	2/1/2001	2586.24	2627.39	2554.94	2607.16	306251724	0.55%	4704.73	-44.58%	472.18%
^NDX	2/2/2001	2605.64	2616.4	2471.51	2472.18	294293103	-5.18%	4704.73	-47.45%	467.01%
^NDX	2/5/2001	2447.72	2483.58	2409.2	2467.3	284268966	-0.20%	4704.73	-47.56%	466.81%
^NDX	2/6/2001	2463.5	2531.05	2456.89	2473.24	308434483	0.24%	4704.73	-47.43%	467.05%
^NDX	2/7/2001	2421.64	2446.66	2349.92	2409.66	354641379	-2.57%	4704.73	-48.78%	464.48%
^NDX	2/8/2001	2436.48	2464.19	2355.15	2355.67	319372414	-2.24%	4704.73	-49.93%	462.24%
^NDX	2/9/2001	2333.01	2342.42	2247.52	2261.77	324467241	-3.99%	4704.73	-51.93%	458.25%
^NDX	2/12/2001	2247.2	2319.9	2229.23	2286.85	301934483	1.11%	4704.73	-51.39%	459.36%
^NDX	2/13/2001	2315.46	2367.91	2208.01	2208.4	298025862	-3.43%	4704.73	-53.06%	455.93%
^NDX	2/14/2001	2224.35	2307.27	2173.42	2305.82	342646552	4.41%	4704.73	-50.99%	460.34%
^NDX	2/15/2001	2360.56	2423.65	2355.92	2371.04	363263793	2.83%	4704.73	-49.60%	463.17%
^NDX	2/16/2001	2228.77	2266.36	2187.31	2212.51	326241379	-6.69%	4704.73	-52.97%	456.49%
^NDX	2/20/2001	2229.91	2235.74	2094.58	2095.11	323851724	-5.31%	4704.73	-55.47%	451.18%
^NDX	2/21/2001	2056.15	2164.25	2044.74	2058.54	348231034	-1.75%	4704.73	-56.25%	449.43%
^NDX	2/22/2001	2058.56	2088.6	1958.88	2032.42	428184483	-1.27%	4704.73	-56.80%	448.16%
^NDX	2/23/2001	1997.55	2061.45	1935.21	2056.06	385846552	1.16%	4704.73	-56.30%	449.33%
^NDX	2/26/2001	2088.03	2103.63	2020.32	2097.64	299837931	2.02%	4704.73	-55.41%	451.35%
^NDX	2/27/2001	2067.15	2081.79	1963.63	1964.52	311817241	-6.35%	4704.73	-58.24%	445.00%
^NDX	2/28/2001	1983.35	2010.32	1880.47	1908.32	359086207	-2.86%	4704.73	-59.44%	442.14%
^NDX	3/1/2001	1879.84	1968.02	1837.98	1968.02	389117241	3.13%	4704.73	-58.17%	445.27%
^NDX	3/2/2001	1886.04	1988.35	1866.13	1881.34	409327586	-4.40%	4704.73	-60.01%	440.87%
^NDX	3/5/2001	1908.62	1936.02	1892.02	1916.68	257887931	1.88%	4704.73	-59.26%	442.75%
^NDX	3/6/2001	1983.28	2029.01	1973.87	1976.31	342479310	3.11%	4704.73	-57.99%	445.86%
^NDX	3/7/2001	2018.94	2018.94	1965.91	1996.23	305932759	1.01%	4704.73	-57.57%	446.86%
^NDX	3/8/2001	1982.44	1993.5	1933.23	1938.15	303300000	-2.91%	4704.73	-58.80%	443.96%
^NDX	3/9/2001	1892.79	1892.79	1802.91	1813.02	338296552	-6.46%	4704.73	-61.46%	437.50%
^NDX	3/12/2001	1758.06	1762.2	1679.73	1680.64	370658621	-7.30%	4704.73	-64.28%	430.20%
^NDX	3/13/2001	1711.99	1790.31	1691.22	1789.7	361451724	6.49%	4704.73	-61.96%	436.69%
^NDX	3/14/2001	1711.06	1808.85	1700.85	1745.13	370210345	-2.49%	4704.73	-62.91%	434.20%
^NDX	3/15/2001	1809.5	1813.68	1697.61	1697.92	338581034	-2.71%	4704.73	-63.91%	431.49%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/16/2001	1656.78	1693.6	1627.8	1647.51	362460345	-2.97%	4704.73	-64.98%	428.52%
^NDX	3/19/2001	1659.7	1732.92	1632.48	1730.46	305960345	5.03%	4704.73	-63.22%	433.56%
^NDX	3/20/2001	1742.99	1749.29	1614.41	1614.47	347672414	-6.70%	4704.73	-65.68%	426.85%
^NDX	3/21/2001	1624.31	1674.31	1594.39	1605.04	363653448	-0.58%	4704.73	-65.88%	426.27%
^NDX	3/22/2001	1624.81	1703.28	1582.48	1701.9	431856897	6.03%	4704.73	-63.83%	432.30%
^NDX	3/23/2001	1743.96	1754.65	1666.82	1705.02	393889655	0.18%	4704.73	-63.76%	432.49%
^NDX	3/26/2001	1735.53	1736.88	1667.8	1676.9	296486207	-1.65%	4704.73	-64.36%	430.84%
^NDX	3/27/2001	1680.73	1751.14	1664.66	1735.63	336450000	3.50%	4704.73	-63.11%	434.34%
^NDX	3/28/2001	1677.63	1687.92	1600.37	1602.22	357286207	-7.69%	4704.73	-65.94%	426.65%
^NDX	3/29/2001	1578.99	1626.88	1543.39	1563.14	358456897	-2.44%	4704.73	-66.78%	424.22%
^NDX	3/30/2001	1573.82	1600.88	1530.14	1573.25	368801724	0.65%	4704.73	-66.56%	424.86%
^NDX	4/2/2001	1569.66	1594.36	1499.3	1516.58	318681034	-3.60%	4704.73	-67.76%	421.26%
^NDX	4/3/2001	1487.87	1493.11	1390.1	1399.05	443691379	-7.75%	4704.73	-70.26%	413.51%
^NDX	4/4/2001	1392.03	1435.36	1348.52	1370.75	425081034	-2.02%	4704.73	-70.86%	411.49%
^NDX	4/5/2001	1452.04	1521.76	1434.01	1519.05	402241379	10.82%	4704.73	-67.71%	422.31%
^NDX	4/6/2001	1483.96	1485.37	1425.89	1448.16	316503448	-4.67%	4704.73	-69.22%	417.64%
^NDX	4/9/2001	1472.81	1495.76	1437.85	1481.22	249798276	2.28%	4704.73	-68.52%	419.92%
^NDX	4/10/2001	1515.58	1620.74	1515.58	1597.87	379906897	7.88%	4704.73	-66.04%	427.80%
^NDX	4/11/2001	1694.6	1703.89	1624.8	1647.36	408967241	3.10%	4704.73	-64.99%	430.90%
^NDX	4/12/2001	1617.95	1714.69	1605.61	1714.29	328068966	4.06%	4704.73	-63.56%	434.96%
^NDX	4/16/2001	1682.17	1700.39	1630.31	1650.21	271018966	-3.74%	4704.73	-64.92%	431.22%
^NDX	4/17/2001	1605.54	1694.22	1603.99	1671.51	327686207	1.29%	4704.73	-64.47%	432.51%
^NDX	4/18/2001	1760.05	1892.85	1739.16	1830.79	550974138	9.53%	4704.73	-61.09%	442.04%
^NDX	4/19/2001	1854.2	1953.57	1829.98	1953.28	480839655	6.69%	4704.73	-58.48%	448.73%
^NDX	4/20/2001	1933.61	1981.9	1901.4	1933.57	438693103	-1.01%	4704.73	-58.90%	447.72%
^NDX	4/23/2001	1881.52	1881.54	1802.82	1811.89	318212069	-6.29%	4704.73	-61.49%	441.43%
^NDX	4/24/2001	1809.47	1860.08	1756.3	1762.21	341953448	-2.74%	4704.73	-62.54%	438.69%
^NDX	4/25/2001	1758.07	1824.88	1743.45	1814.33	341196552	2.96%	4704.73	-61.44%	441.64%
^NDX	4/26/2001	1839.4	1844.57	1761.67	1763.33	349793103	-2.81%	4704.73	-62.52%	438.83%
^NDX	4/27/2001	1808.92	1822.44	1777.19	1810.47	310620690	2.67%	4704.73	-61.52%	441.51%
^NDX	4/30/2001	1855.9	1906.9	1826.12	1855.15	349513793	2.47%	4704.73	-60.57%	443.97%
^NDX	5/1/2001	1854.67	1919.45	1822.86	1919.01	331468966	3.44%	4704.73	-59.21%	447.42%
^NDX	5/2/2001	1958.17	1980.13	1916.73	1962.42	445541379	2.26%	4704.73	-58.29%	449.68%
^NDX	5/3/2001	1913.93	1919.62	1853.84	1877.8	346703448	-4.31%	4704.73	-60.09%	445.37%
^NDX	5/4/2001	1820.57	1930.03	1810.86	1923.81	354674138	2.45%	4704.73	-59.11%	447.82%
^NDX	5/7/2001	1924.68	1948.02	1889.8	1895.41	301655172	-1.48%	4704.73	-59.71%	446.34%
^NDX	5/8/2001	1939.02	1939.66	1887.23	1929.24	326255172	1.78%	4704.73	-58.99%	448.13%
^NDX	5/9/2001	1885	1921.87	1862.06	1876.6	309227586	-2.73%	4704.73	-60.11%	445.40%
^NDX	5/10/2001	1926.47	1926.95	1838.02	1838.32	300291379	-2.04%	4704.73	-60.93%	443.36%
^NDX	5/11/2001	1842.65	1861.52	1810.89	1821.2	246712069	-0.93%	4704.73	-61.29%	442.43%
^NDX	5/14/2001	1819.39	1820.51	1769.33	1795.06	230782759	-1.44%	4704.73	-61.85%	440.99%
^NDX	5/15/2001	1801.46	1853.05	1790.51	1796.81	294934483	0.10%	4704.73	-61.81%	441.09%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/16/2001	1778.71	1904.25	1768.62	1899.47	358375862	5.71%	4704.73	-59.63%	446.80%
^NDX	5/17/2001	1900.84	1955.77	1898.65	1925.14	371432759	1.35%	4704.73	-59.08%	448.15%
^NDX	5/18/2001	1910.71	1940.76	1898.28	1927.06	309072414	0.10%	4704.73	-59.04%	448.25%
^NDX	5/21/2001	1931.29	2052.67	1927.04	2052.57	398531034	6.51%	4704.73	-56.37%	454.77%
^NDX	5/22/2001	2062.9	2070.61	2023.07	2042.93	399103448	-0.47%	4704.73	-56.58%	454.30%
^NDX	5/23/2001	2022.16	2073.98	1957.44	1957.56	325308621	-4.18%	4704.73	-58.39%	450.12%
^NDX	5/24/2001	1965.44	2003.71	1937.67	2003.37	321477586	2.34%	4704.73	-57.42%	452.46%
^NDX	5/25/2001	2000.12	2003.68	1953.24	1960.74	238863793	-2.13%	4704.73	-58.32%	450.33%
^NDX	5/29/2001	1946.57	1946.57	1865.18	1873.53	279493103	-4.45%	4704.73	-60.18%	445.88%
^NDX	5/30/2001	1823.84	1837.01	1768.98	1779	343315517	-5.05%	4704.73	-62.19%	440.84%
^NDX	5/31/2001	1785.25	1838.29	1784.72	1799.89	316046552	1.17%	4704.73	-61.74%	442.01%
^NDX	6/1/2001	1826.02	1852.08	1785.44	1840.83	268155172	2.27%	4704.73	-60.87%	444.29%
^NDX	6/4/2001	1861.12	1869.98	1819.08	1838.84	227646552	-0.11%	4704.73	-60.92%	444.18%
^NDX	6/5/2001	1853.65	1937.94	1853.47	1923.9	318120690	4.63%	4704.73	-59.11%	448.80%
^NDX	6/6/2001	1931.45	1945.94	1890.51	1903.84	305506897	-1.04%	4704.73	-59.53%	447.76%
^NDX	6/7/2001	1892.98	1963.83	1891.01	1963.31	286296552	3.12%	4704.73	-58.27%	450.88%
^NDX	6/8/2001	1959.71	1959.71	1885.84	1896.22	247884483	-3.42%	4704.73	-59.70%	447.47%
^NDX	6/11/2001	1885.17	1885.17	1826.28	1846.5	244591379	-2.62%	4704.73	-60.75%	444.84%
^NDX	6/12/2001	1799.58	1871.03	1776.41	1852.03	295441379	0.30%	4704.73	-60.63%	445.14%
^NDX	6/13/2001	1860.05	1875.29	1789.91	1790.21	266687931	-3.34%	4704.73	-61.95%	441.81%
^NDX	6/14/2001	1766.41	1776.35	1711.32	1711.39	304096552	-4.40%	4704.73	-63.62%	437.40%
^NDX	6/15/2001	1679.33	1725.77	1657.65	1701.53	363679310	-0.58%	4704.73	-63.83%	436.83%
^NDX	6/18/2001	1712.04	1729.39	1662.59	1666.49	270305172	-2.06%	4704.73	-64.58%	434.77%
^NDX	6/19/2001	1736.29	1745.76	1656.74	1675.9	341491379	0.56%	4704.73	-64.38%	435.33%
^NDX	6/20/2001	1655.26	1722.85	1655.26	1721.56	363924138	2.72%	4704.73	-63.41%	438.06%
^NDX	6/21/2001	1714	1774.25	1697.56	1751.22	375948276	1.72%	4704.73	-62.78%	439.78%
^NDX	6/22/2001	1755.57	1773.26	1718.35	1727.47	295617241	-1.36%	4704.73	-63.28%	438.42%
^NDX	6/25/2001	1752.71	1755.67	1713.03	1743.9	255470690	0.95%	4704.73	-62.93%	439.37%
^NDX	6/26/2001	1708.89	1757.93	1705.93	1751.62	285755172	0.44%	4704.73	-62.77%	439.82%
^NDX	6/27/2001	1755.25	1769.55	1726.78	1756.02	295931034	0.25%	4704.73	-62.68%	440.07%
^NDX	6/28/2001	1782.32	1847.38	1782.32	1808.94	336717241	3.01%	4704.73	-61.55%	443.08%
^NDX	6/29/2001	1812.17	1865.36	1795.45	1832.75	357177586	1.32%	4704.73	-61.04%	444.40%
^NDX	7/2/2001	1831.42	1864.2	1815.11	1827.07	260934483	-0.31%	4704.73	-61.17%	444.09%
^NDX	7/3/2001	1817.71	1832.01	1798.44	1822.16	149729310	-0.27%	4704.73	-61.27%	443.82%
^NDX	7/5/2001	1800.63	1812.26	1750.51	1751	222531034	-3.91%	4704.73	-62.78%	439.91%
^NDX	7/6/2001	1728.57	1729.57	1666.62	1668.59	248520690	-4.71%	4704.73	-64.53%	435.21%
^NDX	7/9/2001	1680.88	1712.08	1669.23	1697.05	241315517	1.71%	4704.73	-63.93%	436.91%
^NDX	7/10/2001	1718.81	1719.32	1624.8	1624.95	286891379	-4.25%	4704.73	-65.46%	432.67%
^NDX	7/11/2001	1617.51	1646.83	1600.19	1641.56	305222414	1.02%	4704.73	-65.11%	433.69%
^NDX	7/12/2001	1708.32	1757.29	1700.41	1750.13	325636207	6.61%	4704.73	-62.80%	440.30%
^NDX	7/13/2001	1741.36	1782.52	1723.08	1751.11	269268966	0.06%	4704.73	-62.78%	440.36%
^NDX	7/16/2001	1743.09	1758.93	1682.7	1685.74	256784483	-3.73%	4704.73	-64.17%	436.62%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/17/2001	1675.06	1729.63	1667.48	1729.55	292360345	2.60%	4704.73	-63.24%	439.22%
^NDX	7/18/2001	1692.16	1716.16	1652	1666.87	299675862	-3.62%	4704.73	-64.57%	435.60%
^NDX	7/19/2001	1700.56	1739.13	1674.57	1695.89	328658621	1.74%	4704.73	-63.95%	437.34%
^NDX	7/20/2001	1662.38	1690.18	1659.98	1676.46	283124138	-1.15%	4704.73	-64.37%	436.19%
^NDX	7/23/2001	1695.2	1699.44	1629.74	1629.93	233886207	-2.78%	4704.73	-65.36%	433.42%
^NDX	7/24/2001	1618.74	1639.56	1580.57	1604.86	276120690	-1.54%	4704.73	-65.89%	431.88%
^NDX	7/25/2001	1609.37	1632.89	1581.67	1627.86	288877586	1.43%	4704.73	-65.40%	433.31%
^NDX	7/26/2001	1624.22	1679.24	1604.92	1673.39	304377586	2.80%	4704.73	-64.43%	436.11%
^NDX	7/27/2001	1673.43	1694.69	1661.12	1683.18	273068966	0.59%	4704.73	-64.22%	436.70%
^NDX	7/30/2001	1689.21	1696.34	1662.67	1670.03	230729310	-0.78%	4704.73	-64.50%	435.91%
^NDX	7/31/2001	1678.71	1715.37	1665.81	1683.61	279618966	0.81%	4704.73	-64.21%	436.73%
^NDX	8/1/2001	1713.67	1743.73	1704.43	1729.53	307624138	2.73%	4704.73	-63.24%	439.46%
^NDX	8/2/2001	1758.93	1766.58	1718.94	1751.45	288953448	1.27%	4704.73	-62.77%	440.72%
^NDX	8/3/2001	1744.02	1744.02	1709.31	1725.9	214675862	-1.46%	4704.73	-63.32%	439.26%
^NDX	8/6/2001	1705.88	1718.59	1700.24	1702.84	190784483	-1.34%	4704.73	-63.81%	437.93%
^NDX	8/7/2001	1695.27	1717.11	1684.09	1696.37	227244828	-0.38%	4704.73	-63.94%	437.55%
^NDX	8/8/2001	1681.85	1710.52	1618.77	1626.2	286498276	-4.14%	4704.73	-65.43%	433.41%
^NDX	8/9/2001	1622.45	1639.54	1603.98	1628.92	251232759	0.17%	4704.73	-65.38%	433.58%
^NDX	8/10/2001	1621.5	1634.67	1576.07	1617.45	236670690	-0.70%	4704.73	-65.62%	432.87%
^NDX	8/13/2001	1627.34	1657.99	1615.26	1653.27	197765517	2.21%	4704.73	-64.86%	435.09%
^NDX	8/14/2001	1665.16	1672.07	1627.61	1629.95	212389655	-1.41%	4704.73	-65.36%	433.68%
^NDX	8/15/2001	1629.53	1641.84	1571.92	1572.03	252401724	-3.55%	4704.73	-66.59%	430.12%
^NDX	8/16/2001	1548.3	1582.2	1526.81	1581.98	278239655	0.63%	4704.73	-66.37%	430.76%
^NDX	8/17/2001	1541.61	1556.01	1514	1516.58	224398276	-4.13%	4704.73	-67.76%	426.62%
^NDX	8/20/2001	1518.19	1536.78	1506.53	1535.99	200998276	1.28%	4704.73	-67.35%	427.90%
^NDX	8/21/2001	1538.8	1550.2	1480.43	1480.74	228613793	-3.60%	4704.73	-68.53%	424.31%
^NDX	8/22/2001	1504.65	1517.83	1467.58	1515.41	267334483	2.34%	4704.73	-67.79%	426.65%
^NDX	8/23/2001	1513.37	1542.59	1496.64	1496.98	251084483	-1.22%	4704.73	-68.18%	425.43%
^NDX	8/24/2001	1521.48	1579.68	1515.34	1579.62	257870690	5.52%	4704.73	-66.42%	430.95%
^NDX	8/27/2001	1576.16	1601.97	1559.67	1578.33	206084483	-0.08%	4704.73	-66.45%	430.87%
^NDX	8/28/2001	1579.55	1581.82	1526.08	1526.3	247231034	-3.30%	4704.73	-67.56%	427.57%
^NDX	8/29/2001	1538.16	1541.94	1491.22	1499.76	252879310	-1.74%	4704.73	-68.12%	425.84%
^NDX	8/30/2001	1472.65	1495.1	1438.91	1453.9	299105172	-3.06%	4704.73	-69.10%	422.78%
^NDX	8/31/2001	1444.73	1484.99	1443.55	1469.7	212565517	1.09%	4704.73	-68.76%	423.86%
^NDX	9/4/2001	1466.32	1502.67	1424.06	1424.12	264927586	-3.10%	4704.73	-69.73%	420.76%
^NDX	9/5/2001	1425.35	1440.33	1371.3	1415.3	336306897	-0.62%	4704.73	-69.92%	420.14%
^NDX	9/6/2001	1392	1418.66	1360.57	1361.69	325482759	-3.79%	4704.73	-71.06%	416.36%
^NDX	9/7/2001	1347.62	1390.12	1339.89	1354.27	295303448	-0.54%	4704.73	-71.21%	415.81%
^NDX	9/10/2001	1342.08	1375.6	1339.41	1365.39	278098276	0.82%	4704.73	-70.98%	416.63%
^NDX	9/17/2001	1277.12	1310.23	1251.89	1252.7	388727586	-8.25%	4704.73	-73.37%	408.38%
^NDX	9/18/2001	1268.28	1282.73	1220.99	1224.64	321548276	-2.24%	4704.73	-73.97%	406.14%
^NDX	9/19/2001	1230.14	1242.73	1135.85	1208.23	424832759	-1.34%	4704.73	-74.32%	404.80%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/20/2001	1175.1	1205.64	1160.61	1166.27	483562069	-3.47%	4704.73	-75.21%	401.33%
^NDX	9/21/2001	1088.96	1160.24	1088.96	1126.95	446232759	-3.37%	4704.73	-76.05%	397.95%
^NDX	9/24/2001	1166.72	1202.57	1158.86	1191.02	353843103	5.69%	4704.73	-74.68%	403.64%
^NDX	9/25/2001	1194.09	1220.39	1162.91	1187.77	376200000	-0.27%	4704.73	-74.75%	403.37%
^NDX	9/26/2001	1203.44	1203.64	1141.03	1143.48	303555172	-3.73%	4704.73	-75.70%	399.64%
^NDX	9/27/2001	1137.49	1153.33	1101.39	1144.27	352256897	0.07%	4704.73	-75.68%	399.71%
^NDX	9/28/2001	1158.07	1255.94	1145.76	1168.37	364544828	2.11%	4704.73	-75.17%	401.81%
^NDX	10/1/2001	1161.74	1163.17	1131.32	1151.24	259506897	-1.47%	4704.73	-75.53%	400.35%
^NDX	10/2/2001	1150.79	1179.07	1141.62	1159.37	307712069	0.71%	4704.73	-75.36%	401.05%
^NDX	10/3/2001	1144.76	1267.51	1139.21	1249.41	467810345	7.77%	4704.73	-73.44%	408.82%
^NDX	10/4/2001	1271.74	1313.64	1242.98	1260.66	441134483	0.90%	4704.73	-73.20%	409.72%
^NDX	10/5/2001	1248.18	1280.12	1216.07	1271.73	316617241	0.88%	4704.73	-72.97%	410.60%
^NDX	10/8/2001	1249.32	1297.49	1242.94	1279.63	244400000	0.62%	4704.73	-72.80%	411.22%
^NDX	10/9/2001	1278.99	1284.92	1240.79	1244.56	263350000	-2.74%	4704.73	-73.55%	408.48%
^NDX	10/10/2001	1239.77	1305.46	1235.42	1304.68	320260345	4.83%	4704.73	-72.27%	413.31%
^NDX	10/11/2001	1333.87	1389.87	1333.28	1389.87	436713793	6.53%	4704.73	-70.46%	419.84%
^NDX	10/12/2001	1376.27	1396.29	1333.65	1393.84	376891379	0.29%	4704.73	-70.37%	420.12%
^NDX	10/15/2001	1370.2	1385.97	1351.81	1378.92	273484483	-1.07%	4704.73	-70.69%	419.05%
^NDX	10/16/2001	1390.37	1406.2	1368.34	1404.81	317812069	1.88%	4704.73	-70.14%	420.93%
^NDX	10/17/2001	1440.63	1440.63	1314.8	1314.8	395243103	-6.41%	4704.73	-72.05%	414.52%
^NDX	10/18/2001	1315.34	1344.43	1302.75	1330.33	309287931	1.18%	4704.73	-71.72%	415.71%
^NDX	10/19/2001	1317.23	1353.26	1302.53	1347.59	274329310	1.30%	4704.73	-71.36%	417.00%
^NDX	10/22/2001	1340.96	1383.11	1333.62	1383.07	263936207	2.63%	4704.73	-70.60%	419.64%
^NDX	10/23/2001	1397.27	1419.71	1371.03	1384.06	317153448	0.07%	4704.73	-70.58%	419.71%
^NDX	10/24/2001	1388.51	1430.75	1379.37	1424.69	326724138	2.94%	4704.73	-69.72%	422.64%
^NDX	10/25/2001	1396.35	1479.05	1374.65	1479.05	389589655	3.82%	4704.73	-68.56%	426.46%
^NDX	10/26/2001	1461.88	1487.4	1453.52	1454.9	344689655	-1.63%	4704.73	-69.08%	424.83%
^NDX	10/29/2001	1445.64	1450.68	1374.48	1374.58	286063793	-5.52%	4704.73	-70.78%	419.30%
^NDX	10/30/2001	1353.96	1367.79	1320.48	1342.26	306648276	-2.35%	4704.73	-71.47%	416.95%
^NDX	10/31/2001	1368.54	1403.09	1354.74	1364.78	327174138	1.68%	4704.73	-70.99%	418.63%
^NDX	11/1/2001	1381.7	1426.94	1358.72	1424.15	307743103	4.35%	4704.73	-69.73%	422.98%
^NDX	11/2/2001	1417.4	1439.01	1402.21	1425.78	283424138	0.11%	4704.73	-69.69%	423.10%
^NDX	11/5/2001	1453.94	1490.11	1453.75	1480.21	299008621	3.82%	4704.73	-68.54%	426.91%
^NDX	11/6/2001	1471.11	1523.66	1462.19	1523.09	335432759	2.90%	4704.73	-67.63%	429.81%
^NDX	11/7/2001	1506.11	1559.04	1506.11	1524.67	356174138	0.10%	4704.73	-67.59%	429.91%
^NDX	11/8/2001	1548	1580.59	1497.89	1510.6	396675862	-0.92%	4704.73	-67.89%	428.99%
^NDX	11/9/2001	1508.09	1526.94	1491	1514.96	262820690	0.29%	4704.73	-67.80%	429.28%
^NDX	11/12/2001	1511.77	1538.75	1463.12	1528.75	274908621	0.91%	4704.73	-67.51%	430.19%
^NDX	11/13/2001	1566.48	1585.07	1552.56	1580.76	377413793	3.40%	4704.73	-66.40%	433.59%
^NDX	11/14/2001	1601.52	1614.77	1556.71	1585.89	375101724	0.32%	4704.73	-66.29%	433.92%
^NDX	11/15/2001	1572.82	1609.04	1566.42	1582.58	349232759	-0.21%	4704.73	-66.36%	433.71%
^NDX	11/16/2001	1586.8	1591.58	1563.6	1582.14	295541379	-0.03%	4704.73	-66.37%	433.68%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/19/2001	1597.8	1618.19	1586.66	1617.58	331879310	2.24%	4704.73	-65.62%	435.92%
^NDX	11/20/2001	1607.61	1614.37	1546.6	1549.7	342858621	-4.20%	4704.73	-67.06%	431.72%
^NDX	11/21/2001	1543.71	1562.76	1526.08	1552.01	271998276	0.15%	4704.73	-67.01%	431.87%
^NDX	11/23/2001	1557.09	1581.61	1549.39	1577.47	98244828	1.64%	4704.73	-66.47%	433.51%
^NDX	11/26/2001	1590.05	1619.73	1580.92	1619.65	298987931	2.67%	4704.73	-65.57%	436.19%
^NDX	11/27/2001	1607.61	1644.38	1575.48	1609.87	368520690	-0.60%	4704.73	-65.78%	435.58%
^NDX	11/28/2001	1594.88	1620.15	1557.03	1557.03	328474138	-3.28%	4704.73	-66.91%	432.30%
^NDX	11/29/2001	1569.42	1599.64	1558.65	1599.3	337434483	2.71%	4704.73	-66.01%	435.02%
^NDX	11/30/2001	1594.83	1608.43	1581.28	1596.05	315836207	-0.20%	4704.73	-66.08%	434.81%
^NDX	12/3/2001	1576.26	1590.3	1562.73	1567.54	258062069	-1.79%	4704.73	-66.68%	433.03%
^NDX	12/4/2001	1582.07	1634.55	1577.34	1634.27	329074138	4.26%	4704.73	-65.26%	437.28%
^NDX	12/5/2001	1653.63	1731.29	1653.63	1720.91	478879310	5.30%	4704.73	-63.42%	442.59%
^NDX	12/6/2001	1715.01	1734.58	1703.02	1717.97	381460345	-0.17%	4704.73	-63.48%	442.41%
^NDX	12/7/2001	1706.27	1709.5	1652.66	1673.9	330468966	-2.57%	4704.73	-64.42%	439.85%
^NDX	12/10/2001	1658.47	1694.33	1642.42	1645.36	289565517	-1.71%	4704.73	-65.03%	438.14%
^NDX	12/11/2001	1666.26	1695.15	1654.72	1661.27	338827586	0.97%	4704.73	-64.69%	439.11%
^NDX	12/12/2001	1666.5	1683.48	1631.42	1669.95	326774138	0.52%	4704.73	-64.50%	439.63%
^NDX	12/13/2001	1634.62	1645.04	1601.71	1601.91	361348276	-4.07%	4704.73	-65.95%	435.56%
^NDX	12/14/2001	1601.22	1622.79	1590.71	1605.67	327589655	0.23%	4704.73	-65.87%	435.79%
^NDX	12/17/2001	1607.08	1654.45	1607.02	1640.34	317400000	2.16%	4704.73	-65.13%	437.95%
^NDX	12/18/2001	1653.31	1665.39	1642.87	1657.68	319313793	1.06%	4704.73	-64.77%	439.01%
^NDX	12/19/2001	1629.47	1658.58	1620.72	1628.69	331008621	-1.75%	4704.73	-65.38%	437.26%
^NDX	12/20/2001	1613.06	1617.23	1557.18	1557.36	352260345	-4.38%	4704.73	-66.90%	432.88%
^NDX	12/21/2001	1579.89	1594.08	1573.02	1578.27	406839655	1.34%	4704.73	-66.45%	434.22%
^NDX	12/24/2001	1581.16	1590.04	1575.01	1577.31	97306897	-0.06%	4704.73	-66.47%	434.16%
^NDX	12/26/2001	1583.69	1618.04	1583.69	1590.84	194370690	0.86%	4704.73	-66.19%	435.02%
^NDX	12/27/2001	1599.25	1614.44	1591.77	1606.48	213975862	0.98%	4704.73	-65.85%	436.00%
^NDX	12/28/2001	1617.85	1637.57	1617.01	1621.13	229015517	0.91%	4704.73	-65.54%	436.92%
^NDX	12/31/2001	1617.35	1623.63	1577.03	1577.05	243937931	-2.72%	4704.73	-66.48%	434.20%
^NDX	1/2/2002	1590.71	1610.41	1565.08	1610.39	261667241	2.11%	4704.73	-65.77%	436.31%
^NDX	1/3/2002	1618.3	1667.19	1618.3	1666.66	380970690	3.49%	4704.73	-64.57%	439.81%
^NDX	1/4/2002	1685.54	1698.46	1645.32	1675.03	380277586	0.50%	4704.73	-64.40%	440.31%
^NDX	1/7/2002	1691.36	1694.27	1647.56	1649.83	365708621	-1.50%	4704.73	-64.93%	438.80%
^NDX	1/8/2002	1651.42	1676.69	1641.17	1666.58	323046552	1.02%	4704.73	-64.58%	439.82%
^NDX	1/9/2002	1688.26	1710.23	1644.89	1653.76	400250000	-0.77%	4704.73	-64.85%	439.05%
^NDX	1/10/2002	1653.97	1667.29	1635.08	1656.68	303731034	0.18%	4704.73	-64.79%	439.23%
^NDX	1/11/2002	1659.47	1670.32	1627.42	1634.17	280263793	-1.36%	4704.73	-65.27%	437.87%
^NDX	1/14/2002	1624.91	1633.12	1595.04	1603.76	310629310	-1.86%	4704.73	-65.91%	436.01%
^NDX	1/15/2002	1607.01	1628	1590.83	1612.46	288818966	0.54%	4704.73	-65.73%	436.55%
^NDX	1/16/2002	1588.77	1597.15	1558.97	1558.98	330563793	-3.32%	4704.73	-66.86%	433.23%
^NDX	1/17/2002	1587.01	1605.28	1569.11	1602.32	326398276	2.78%	4704.73	-65.94%	436.01%
^NDX	1/18/2002	1558.41	1582.92	1537.99	1548.22	291898276	-3.38%	4704.73	-67.09%	432.64%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/22/2002	1567.59	1567.59	1500.89	1501.78	313313793	-3.00%	4704.73	-68.08%	429.64%
^NDX	1/23/2002	1511.95	1553.41	1501.79	1549.21	322606897	3.16%	4704.73	-67.07%	432.79%
^NDX	1/24/2002	1565.34	1586.34	1559.35	1565.13	328943103	1.03%	4704.73	-66.73%	433.82%
^NDX	1/25/2002	1546.1	1572.09	1541.84	1558.26	285398276	-0.44%	4704.73	-66.88%	433.38%
^NDX	1/28/2002	1573.39	1581.38	1543.51	1564.86	255531034	0.42%	4704.73	-66.74%	433.81%
^NDX	1/29/2002	1570.7	1582.65	1508.62	1519.33	323341379	-2.91%	4704.73	-67.71%	430.90%
^NDX	1/30/2002	1525.09	1539.07	1481.46	1538.94	356374138	1.29%	4704.73	-67.29%	432.19%
^NDX	1/31/2002	1549.47	1554.95	1528.04	1550.17	310953448	0.73%	4704.73	-67.05%	432.92%
^NDX	2/1/2002	1544.42	1561.24	1515.85	1528.15	294827586	-1.42%	4704.73	-67.52%	431.50%
^NDX	2/4/2002	1526.32	1528.3	1471.52	1479.17	306729310	-3.21%	4704.73	-68.56%	428.29%
^NDX	2/5/2002	1468.61	1497.41	1454.77	1462.86	363253448	-1.10%	4704.73	-68.91%	427.19%
^NDX	2/6/2002	1480.45	1480.45	1434.96	1445.96	363013793	-1.16%	4704.73	-69.27%	426.03%
^NDX	2/7/2002	1445.11	1459.94	1413.42	1413.86	344534483	-2.22%	4704.73	-69.95%	423.81%
^NDX	2/8/2002	1426.26	1452.17	1405.79	1452.17	309432759	2.71%	4704.73	-69.13%	426.52%
^NDX	2/11/2002	1451.13	1477.96	1446.69	1477.64	269798276	1.75%	4704.73	-68.59%	428.28%
^NDX	2/12/2002	1458.28	1484.97	1448.77	1464.76	279600000	-0.87%	4704.73	-68.87%	427.41%
^NDX	2/13/2002	1476.25	1492.27	1471.26	1486.75	275989655	1.50%	4704.73	-68.40%	428.91%
^NDX	2/14/2002	1491.19	1508.25	1471.24	1474.71	289553448	-0.81%	4704.73	-68.65%	428.10%
^NDX	2/15/2002	1477.46	1482.57	1432.96	1436.7	280124138	-2.58%	4704.73	-69.46%	425.52%
^NDX	2/19/2002	1421.07	1424.04	1380.46	1387.27	301581034	-3.44%	4704.73	-70.51%	422.08%
^NDX	2/20/2002	1400.83	1411.97	1364.21	1408.26	330725862	1.51%	4704.73	-70.07%	423.59%
^NDX	2/21/2002	1397.17	1403.31	1348.25	1348.25	316163793	-4.26%	4704.73	-71.34%	419.33%
^NDX	2/22/2002	1351.24	1372.06	1329.93	1356.16	317127586	0.59%	4704.73	-71.17%	419.92%
^NDX	2/25/2002	1366.44	1414.29	1365.95	1407.99	287387931	3.82%	4704.73	-70.07%	423.74%
^NDX	2/26/2002	1416.1	1423.43	1382.99	1401.19	288022414	-0.48%	4704.73	-70.22%	423.26%
^NDX	2/27/2002	1420.3	1426.25	1369.24	1378.48	314386207	-1.62%	4704.73	-70.70%	421.64%
^NDX	2/28/2002	1386.15	1404.04	1356.04	1359.22	333729310	-1.40%	4704.73	-71.11%	420.24%
^NDX	3/1/2002	1373.15	1435.81	1370.32	1435.41	328020690	5.61%	4704.73	-69.49%	425.84%
^NDX	3/4/2002	1434.69	1495.19	1422.22	1494.7	396143103	4.13%	4704.73	-68.23%	429.97%
^NDX	3/5/2002	1484.83	1519.36	1480.17	1498.95	357698276	0.28%	4704.73	-68.14%	430.26%
^NDX	3/6/2002	1488.8	1523.12	1471.66	1519.95	328806897	1.40%	4704.73	-67.69%	431.66%
^NDX	3/7/2002	1531.43	1538.41	1488.25	1506.81	327274138	-0.86%	4704.73	-67.97%	430.80%
^NDX	3/8/2002	1537.03	1562.97	1532.63	1555.11	355072414	3.21%	4704.73	-66.95%	434.00%
^NDX	3/11/2002	1542.09	1573.42	1530.51	1553.8	304129310	-0.08%	4704.73	-66.97%	433.92%
^NDX	3/12/2002	1510.06	1523.45	1500.42	1520.54	301750000	-2.14%	4704.73	-67.68%	431.78%
^NDX	3/13/2002	1502.4	1512.4	1482.41	1486.27	286937931	-2.25%	4704.73	-68.41%	429.52%
^NDX	3/14/2002	1488.36	1500.9	1476.14	1477.19	257263793	-0.61%	4704.73	-68.60%	428.91%
^NDX	3/15/2002	1484.46	1498.52	1470.49	1495.41	292896552	1.23%	4704.73	-68.21%	430.14%
^NDX	3/18/2002	1511.83	1523.27	1489.35	1505.89	266756897	0.70%	4704.73	-67.99%	430.85%
^NDX	3/19/2002	1510.46	1519.12	1496.67	1504.67	262348276	-0.08%	4704.73	-68.02%	430.76%
^NDX	3/20/2002	1482.1	1488.51	1451.02	1451.02	268041379	-3.57%	4704.73	-69.16%	427.20%
^NDX	3/21/2002	1452.18	1491.31	1443.17	1488.97	276136207	2.62%	4704.73	-68.35%	429.81%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/22/2002	1483.04	1491.03	1467.16	1470.1	259475862	-1.27%	4704.73	-68.75%	428.55%
^NDX	3/25/2002	1473.62	1481.97	1427.51	1427.6	246432759	-2.89%	4704.73	-69.66%	425.66%
^NDX	3/26/2002	1423.57	1462.5	1423.03	1439.55	286581034	0.84%	4704.73	-69.40%	426.49%
^NDX	3/27/2002	1431.35	1446.11	1424.19	1436.51	280039655	-0.21%	4704.73	-69.47%	426.28%
^NDX	3/28/2002	1447.48	1463.02	1443.29	1452.81	287051724	1.13%	4704.73	-69.12%	427.42%
^NDX	4/1/2002	1440.38	1481.74	1425.63	1478.52	268067241	1.77%	4704.73	-68.57%	429.19%
^NDX	4/2/2002	1444.95	1451.73	1410.41	1410.41	293317241	-4.61%	4704.73	-70.02%	424.58%
^NDX	4/3/2002	1417.78	1423.47	1378.93	1394.21	293825862	-1.15%	4704.73	-70.37%	423.43%
^NDX	4/4/2002	1385.53	1411.66	1377.88	1396.97	298563793	0.20%	4704.73	-70.31%	423.63%
^NDX	4/5/2002	1405.92	1412.85	1375.63	1376.72	260017241	-1.45%	4704.73	-70.74%	422.18%
^NDX	4/8/2002	1346.77	1395.25	1342.99	1392.96	275724138	1.18%	4704.73	-70.39%	423.36%
^NDX	4/9/2002	1397.59	1405.1	1345.11	1345.32	286682759	-3.42%	4704.73	-71.40%	419.94%
^NDX	4/10/2002	1356.47	1375.14	1332.68	1363.29	338865517	1.34%	4704.73	-71.02%	421.27%
^NDX	4/11/2002	1352.76	1360.62	1322.25	1324.65	294334483	-2.83%	4704.73	-71.84%	418.44%
^NDX	4/12/2002	1340.66	1356.83	1325.57	1351.85	264220690	2.05%	4704.73	-71.27%	420.49%
^NDX	4/15/2002	1358.76	1364.24	1336.42	1355.09	228832759	0.24%	4704.73	-71.20%	420.73%
^NDX	4/16/2002	1382.86	1414.76	1382.86	1413.93	308877586	4.34%	4704.73	-69.95%	425.08%
^NDX	4/17/2002	1422.42	1426.01	1393.19	1403.71	332941379	-0.72%	4704.73	-70.16%	424.35%
^NDX	4/18/2002	1397.75	1410.93	1369.92	1395.9	321748276	-0.56%	4704.73	-70.33%	423.80%
^NDX	4/19/2002	1408.31	1408.31	1382.89	1385.01	289937931	-0.78%	4704.73	-70.56%	423.02%
^NDX	4/22/2002	1365.34	1365.34	1336.99	1349.83	293641379	-2.54%	4704.73	-71.31%	420.48%
^NDX	4/23/2002	1348.93	1357.01	1316.15	1322.81	337568966	-2.00%	4704.73	-71.88%	418.47%
^NDX	4/24/2002	1334.87	1337.34	1300.95	1302.32	331591379	-1.55%	4704.73	-72.32%	416.93%
^NDX	4/25/2002	1295.59	1315.02	1287.83	1302.32	339958621	0.00%	4704.73	-72.32%	416.93%
^NDX	4/26/2002	1310.8	1316.65	1250.82	1250.89	326515517	-3.95%	4704.73	-73.41%	412.98%
^NDX	4/29/2002	1256.58	1267.77	1228.94	1246.75	317681034	-0.33%	4704.73	-73.50%	412.65%
^NDX	4/30/2002	1245.65	1292.19	1243.52	1277.07	360622414	2.43%	4704.73	-72.86%	415.08%
^NDX	5/1/2002	1273.63	1278.02	1232.36	1267.44	377432759	-0.75%	4704.73	-73.06%	414.32%
^NDX	5/2/2002	1262.66	1284.3	1224.66	1225.37	355231034	-3.32%	4704.73	-73.95%	411.00%
^NDX	5/3/2002	1223.89	1224.37	1185.79	1190.74	343267241	-2.83%	4704.73	-74.69%	408.18%
^NDX	5/6/2002	1191.53	1204.35	1160.99	1161.16	306220690	-2.48%	4704.73	-75.32%	405.69%
^NDX	5/7/2002	1173.76	1178.88	1142.25	1159.25	368815517	-0.16%	4704.73	-75.36%	405.53%
^NDX	5/8/2002	1212.99	1282.44	1212.76	1282.41	414351724	10.62%	4704.73	-72.74%	416.15%
^NDX	5/9/2002	1268.91	1281.2	1239.02	1240.41	308355172	-3.28%	4704.73	-73.63%	412.88%
^NDX	5/10/2002	1247.09	1248.96	1186.08	1188.78	317091379	-4.16%	4704.73	-74.73%	408.72%
^NDX	5/13/2002	1200.69	1244.02	1192.9	1241.54	284272414	4.44%	4704.73	-73.61%	413.15%
^NDX	5/14/2002	1287.73	1309.32	1282.1	1305.55	448813793	5.16%	4704.73	-72.25%	418.31%
^NDX	5/15/2002	1290.4	1350.54	1280.07	1311.05	390706897	0.42%	4704.73	-72.13%	418.73%
^NDX	5/16/2002	1309.25	1319.52	1296.11	1315.85	283562069	0.37%	4704.73	-72.03%	419.10%
^NDX	5/17/2002	1333.23	1342.43	1305.71	1325.8	284294828	0.76%	4704.73	-71.82%	419.85%
^NDX	5/20/2002	1309.83	1313.26	1284.74	1292.21	246431034	-2.53%	4704.73	-72.53%	417.32%
^NDX	5/21/2002	1300.82	1309.62	1251.53	1255.91	286358621	-2.81%	4704.73	-73.31%	414.51%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/22/2002	1246.08	1269.64	1233.78	1264.51	299091379	0.68%	4704.73	-73.12%	415.20%
^NDX	5/23/2002	1270.28	1286.82	1241.25	1286.77	303891379	1.76%	4704.73	-72.65%	416.96%
^NDX	5/24/2002	1269.91	1271.51	1246.81	1253.03	208774138	-2.62%	4704.73	-73.37%	414.33%
^NDX	5/28/2002	1264.13	1264.86	1226.28	1244.82	227456897	-0.66%	4704.73	-73.54%	413.68%
^NDX	5/29/2002	1232.16	1239.96	1218.62	1218.68	244637931	-2.10%	4704.73	-74.10%	411.58%
^NDX	5/30/2002	1207.44	1234.51	1202.24	1227.9	273422414	0.76%	4704.73	-73.90%	412.34%
^NDX	5/31/2002	1237.56	1246.34	1208.21	1208.34	290074138	-1.59%	4704.73	-74.32%	410.74%
^NDX	6/3/2002	1205.2	1213.18	1158.22	1159.15	279848276	-4.07%	4704.73	-75.36%	406.67%
^NDX	6/4/2002	1155.81	1191.13	1151.16	1178.8	324379310	1.70%	4704.73	-74.94%	408.37%
^NDX	6/5/2002	1182.74	1196.67	1165.02	1195.6	281537931	1.43%	4704.73	-74.59%	409.79%
^NDX	6/6/2002	1183.91	1185.29	1152.04	1157.62	281079310	-3.18%	4704.73	-75.39%	406.62%
^NDX	6/7/2002	1107.94	1156.03	1106.61	1140.24	364093103	-1.50%	4704.73	-75.76%	405.11%
^NDX	6/10/2002	1142.51	1155.76	1132.12	1135.62	261768966	-0.41%	4704.73	-75.86%	404.71%
^NDX	6/11/2002	1148.72	1151.3	1100.59	1100.97	292593103	-3.05%	4704.73	-76.60%	401.66%
^NDX	6/12/2002	1092.45	1123.78	1079.28	1123.34	354710345	2.03%	4704.73	-76.12%	403.69%
^NDX	6/13/2002	1117.22	1133.25	1100.34	1106.54	270156897	-1.50%	4704.73	-76.48%	402.19%
^NDX	6/14/2002	1078.69	1112.37	1055.57	1109.6	315125862	0.28%	4704.73	-76.42%	402.47%
^NDX	6/17/2002	1126.54	1154.18	1123.1	1149.91	274455172	3.63%	4704.73	-75.56%	406.10%
^NDX	6/18/2002	1139.52	1163.46	1138.31	1138.47	274096552	-0.99%	4704.73	-75.80%	405.11%
^NDX	6/19/2002	1129.32	1133.96	1095.76	1097.54	297706897	-3.60%	4704.73	-76.67%	401.51%
^NDX	6/20/2002	1094.53	1102.72	1058.01	1062.45	294736207	-3.20%	4704.73	-77.42%	398.32%
^NDX	6/21/2002	1051.8	1074.77	1031.95	1035.63	338431034	-2.52%	4704.73	-77.99%	395.79%
^NDX	6/24/2002	1023.06	1075.63	1014.76	1057.68	353553448	2.13%	4704.73	-77.52%	397.92%
^NDX	6/25/2002	1070.62	1073.53	1017.71	1022.74	324255172	-3.30%	4704.73	-78.26%	394.62%
^NDX	6/26/2002	979.87	1035.53	979.87	1027.22	355472414	0.44%	4704.73	-78.17%	395.06%
^NDX	6/27/2002	1048.54	1050.68	1009.05	1050.64	334929310	2.28%	4704.73	-77.67%	397.34%
^NDX	6/28/2002	1047.56	1074.73	1042.84	1051.41	444006897	0.07%	4704.73	-77.65%	397.41%
^NDX	7/1/2002	1044.48	1049.88	997.97	998.17	400112069	-5.06%	4704.73	-78.78%	392.34%
^NDX	7/2/2002	989.25	993.99	961.76	963.66	469405172	-3.46%	4704.73	-79.52%	388.89%
^NDX	7/3/2002	957.26	995.95	950.33	995.68	458803448	3.32%	4704.73	-78.84%	392.21%
^NDX	7/5/2002	1018.63	1061.05	1018.63	1060.89	193268966	6.55%	4704.73	-77.45%	398.76%
^NDX	7/8/2002	1051.27	1066.28	1008.78	1014.33	294508621	-4.39%	4704.73	-78.44%	394.37%
^NDX	7/9/2002	1015.27	1023.38	989.34	990.23	293831034	-2.38%	4704.73	-78.95%	391.99%
^NDX	7/10/2002	1005.99	1005.99	958.76	959.05	318331034	-3.15%	4704.73	-79.62%	388.85%
^NDX	7/11/2002	954.01	999.43	945.85	998.03	396263793	4.06%	4704.73	-78.79%	392.91%
^NDX	7/12/2002	1016	1025.61	988.25	1000.82	346437931	0.28%	4704.73	-78.73%	393.19%
^NDX	7/15/2002	990.98	1021.35	955.29	1021.02	365120690	2.02%	4704.73	-78.30%	395.21%
^NDX	7/16/2002	1012.51	1045.52	1002.17	1011.3	410217241	-0.95%	4704.73	-78.50%	394.26%
^NDX	7/17/2002	1047.79	1060.77	1005.18	1028.74	403170690	1.72%	4704.73	-78.13%	395.98%
^NDX	7/18/2002	1020.82	1027.44	993.08	994.61	317648276	-3.32%	4704.73	-78.86%	392.66%
^NDX	7/19/2002	975.06	992.84	957.65	965.45	413241379	-2.93%	4704.73	-79.48%	389.73%
^NDX	7/22/2002	958.34	980.64	928.83	939.1	347312069	-2.73%	4704.73	-80.04%	387.00%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/23/2002	943.29	954.07	896.56	896.82	386015517	-4.50%	4704.73	-80.94%	382.50%
^NDX	7/24/2002	875.48	951.83	869.17	951.58	373756897	6.11%	4704.73	-79.77%	388.61%
^NDX	7/25/2002	934.93	940.93	878.01	894.45	405725862	-6.00%	4704.73	-80.99%	382.60%
^NDX	7/26/2002	905.88	917.32	885.94	910.91	291644828	1.84%	4704.73	-80.64%	384.44%
^NDX	7/29/2002	935.05	970.13	931.43	970.13	335201724	6.50%	4704.73	-79.38%	390.94%
^NDX	7/30/2002	957.08	992.34	950.74	980.36	297977586	1.05%	4704.73	-79.16%	392.00%
^NDX	7/31/2002	966.05	971.85	940.91	962.1	281603448	-1.86%	4704.73	-79.55%	390.14%
^NDX	8/1/2002	954.56	960.36	912.4	913.59	267044828	-5.04%	4704.73	-80.58%	385.09%
^NDX	8/2/2002	913.6	916.69	878.48	892.51	244791379	-2.31%	4704.73	-81.03%	382.79%
^NDX	8/5/2002	889.49	896.68	856.35	857.08	230468966	-3.97%	4704.73	-81.78%	378.82%
^NDX	8/6/2002	875.53	923.74	875.53	901.91	264674138	5.23%	4704.73	-80.83%	384.05%
^NDX	8/7/2002	932.53	938.16	883.37	919.08	266013793	1.90%	4704.73	-80.46%	385.95%
^NDX	8/8/2002	915.89	948.72	898.57	947.24	262586207	3.06%	4704.73	-79.87%	389.01%
^NDX	8/9/2002	932.33	953.38	921.25	937.33	226508621	-1.05%	4704.73	-80.08%	387.97%
^NDX	8/12/2002	925.68	943.27	922.36	938.98	181762069	0.18%	4704.73	-80.04%	388.14%
^NDX	8/13/2002	933.74	959.46	907.3	907.62	270803448	-3.34%	4704.73	-80.71%	384.80%
^NDX	8/14/2002	912.35	968.97	904.47	968.84	280912069	6.75%	4704.73	-79.41%	391.55%
^NDX	8/15/2002	975.09	985.97	955.38	980.98	283250000	1.25%	4704.73	-79.15%	392.80%
^NDX	8/16/2002	968.05	1004.22	961.56	996.06	239513793	1.54%	4704.73	-78.83%	394.34%
^NDX	8/19/2002	997.39	1028.07	993.46	1026.06	256808621	3.01%	4704.73	-78.19%	397.35%
^NDX	8/20/2002	1014.51	1021.94	1001.84	1008.02	240739655	-1.76%	4704.73	-78.57%	395.59%
^NDX	8/21/2002	1020.95	1038.86	1006.55	1035.47	260091379	2.72%	4704.73	-77.99%	398.32%
^NDX	8/22/2002	1036.16	1052.49	1023.25	1049.03	285186207	1.31%	4704.73	-77.70%	399.63%
^NDX	8/23/2002	1036.13	1036.66	1005.02	1010.49	235487931	-3.67%	4704.73	-78.52%	395.95%
^NDX	8/26/2002	1017.62	1020.86	990.82	1016.79	217475862	0.62%	4704.73	-78.39%	396.58%
^NDX	8/27/2002	1021.5	1021.66	971.68	974.47	246958621	-4.16%	4704.73	-79.29%	392.41%
^NDX	8/28/2002	965.57	968.66	941.6	944.83	233017241	-3.04%	4704.73	-79.92%	389.37%
^NDX	8/29/2002	933.46	973.34	926.61	961.75	247446552	1.79%	4704.73	-79.56%	391.16%
^NDX	8/30/2002	951.56	964.93	941.51	942.38	187900000	-2.01%	4704.73	-79.97%	389.15%
^NDX	9/3/2002	928.5	928.5	899.19	899.64	240389655	-4.54%	4704.73	-80.88%	384.61%
^NDX	9/4/2002	904.82	925.26	895.41	920.98	257501724	2.37%	4704.73	-80.42%	386.99%
^NDX	9/5/2002	900.9	901.5	882.85	882.92	262118966	-4.13%	4704.73	-81.23%	382.85%
^NDX	9/6/2002	911.6	932.96	910.78	922.22	227651724	4.45%	4704.73	-80.40%	387.30%
^NDX	9/9/2002	913.68	939.24	901.13	932.23	215093103	1.09%	4704.73	-80.19%	388.39%
^NDX	9/10/2002	934.43	951.46	930.19	947.72	248532759	1.66%	4704.73	-79.86%	390.05%
^NDX	9/11/2002	958.29	978.46	945.9	946.4	185460345	-0.14%	4704.73	-79.88%	389.91%
^NDX	9/12/2002	935.53	935.53	914.89	915.01	205648276	-3.32%	4704.73	-80.55%	386.60%
^NDX	9/13/2002	909.63	928.65	907.24	923.83	218194828	0.96%	4704.73	-80.36%	387.56%
^NDX	9/16/2002	919.1	925.9	900.89	908.48	189194828	-1.66%	4704.73	-80.69%	385.90%
^NDX	9/17/2002	927.29	932.91	896.45	897.53	258677586	-1.21%	4704.73	-80.92%	384.69%
^NDX	9/18/2002	884.03	906.05	876.08	895.2	270853448	-0.26%	4704.73	-80.97%	384.43%
^NDX	9/19/2002	875.77	889.24	865.87	865.93	262263793	-3.27%	4704.73	-81.59%	381.16%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/20/2002	876.75	879.87	864.13	871.6	309655172	0.65%	4704.73	-81.47%	381.82%
^NDX	9/23/2002	860.99	864.26	837.63	843.08	248850000	-3.27%	4704.73	-82.08%	378.55%
^NDX	9/24/2002	830.21	861.09	830.21	843.61	287244828	0.06%	4704.73	-82.07%	378.61%
^NDX	9/25/2002	858.46	885.97	849.28	880.44	291662069	4.37%	4704.73	-81.29%	382.97%
^NDX	9/26/2002	891.02	897.45	860.81	873.74	286924138	-0.76%	4704.73	-81.43%	382.21%
^NDX	9/27/2002	866.09	891.12	859.6	860.35	249044828	-1.53%	4704.73	-81.71%	380.68%
^NDX	9/30/2002	848.72	852.98	825.8	832.52	290155172	-3.23%	4704.73	-82.30%	377.45%
^NDX	10/1/2002	841.29	870.7	824.22	870.63	294458621	4.58%	4704.73	-81.49%	382.02%
^NDX	10/2/2002	865.13	882.77	844.61	849.55	304086207	-2.42%	4704.73	-81.94%	379.60%
^NDX	10/3/2002	846.74	859.53	832.67	833.21	284020690	-1.92%	4704.73	-82.29%	377.68%
^NDX	10/4/2002	842.95	844.37	809.94	815.4	273625862	-2.14%	4704.73	-82.67%	375.54%
^NDX	10/7/2002	813.06	826.79	798.88	804.64	243077586	-1.32%	4704.73	-82.90%	374.22%
^NDX	10/8/2002	815.22	827.78	795.25	811.5	316722414	0.85%	4704.73	-82.75%	375.07%
^NDX	10/9/2002	800.92	825.12	798.17	807.42	302712069	-0.50%	4704.73	-82.84%	374.57%
^NDX	10/10/2002	809.46	852.68	801.26	849.57	316886207	5.22%	4704.73	-81.94%	379.79%
^NDX	10/11/2002	867.64	899.46	863.1	890.61	330239655	4.83%	4704.73	-81.07%	384.62%
^NDX	10/14/2002	878.75	903.15	876.21	900.75	207627586	1.14%	4704.73	-80.85%	385.76%
^NDX	10/15/2002	941.46	950.51	933.28	950.42	346489655	5.51%	4704.73	-79.80%	391.28%
^NDX	10/16/2002	911.33	929.69	906.08	910.13	273313793	-4.24%	4704.73	-80.66%	387.04%
^NDX	10/17/2002	951.14	957.16	937.19	945.06	314265517	3.84%	4704.73	-79.91%	390.87%
^NDX	10/18/2002	936.43	956.17	922.31	956.13	287236207	1.17%	4704.73	-79.68%	392.05%
^NDX	10/21/2002	945.86	982.43	937.55	979.35	271201724	2.43%	4704.73	-79.18%	394.47%
^NDX	10/22/2002	954.28	977.88	951.61	963.87	297127586	-1.58%	4704.73	-79.51%	392.89%
^NDX	10/23/2002	960.18	989.42	952.78	989.32	275572414	2.64%	4704.73	-78.97%	395.53%
^NDX	10/24/2002	992.5	998.54	963.08	964.91	335182759	-2.47%	4704.73	-79.49%	393.07%
^NDX	10/25/2002	964.01	995.64	964.01	995.55	253455172	3.18%	4704.73	-78.84%	396.24%
^NDX	10/28/2002	1007.72	1007.72	973.28	979.55	282101724	-1.61%	4704.73	-79.18%	394.64%
^NDX	10/29/2002	975.66	982.62	941.17	960.82	275587931	-1.91%	4704.73	-79.58%	392.72%
^NDX	10/30/2002	968.48	995.82	960.48	986.09	288884483	2.63%	4704.73	-79.04%	395.35%
^NDX	10/31/2002	990.39	1006.26	981.24	989.54	303737931	0.35%	4704.73	-78.97%	395.70%
^NDX	11/1/2002	981.24	1020.59	974.08	1019.06	317736207	2.98%	4704.73	-78.34%	398.69%
^NDX	11/4/2002	1049.49	1070.51	1039.1	1046.99	409048276	2.74%	4704.73	-77.75%	401.43%
^NDX	11/5/2002	1033.79	1050.68	1028.22	1050.39	293927586	0.32%	4704.73	-77.67%	401.75%
^NDX	11/6/2002	1057.59	1065.86	1032.25	1065.86	377486207	1.47%	4704.73	-77.34%	403.22%
^NDX	11/7/2002	1043.73	1048.5	1019.22	1025.79	303244828	-3.76%	4704.73	-78.20%	399.46%
^NDX	11/8/2002	1026.04	1039.27	1004.04	1008.35	276458621	-1.70%	4704.73	-78.57%	397.76%
^NDX	11/11/2002	1004.41	1004.41	972.34	972.48	218520690	-3.56%	4704.73	-79.33%	394.21%
^NDX	11/12/2002	982.45	1020.54	982.24	1001.94	268905172	3.03%	4704.73	-78.70%	397.24%
^NDX	11/13/2002	994.4	1022.41	986.65	1011.94	327824138	1.00%	4704.73	-78.49%	398.23%
^NDX	11/14/2002	1029.36	1057.9	1027.06	1057.83	302794828	4.53%	4704.73	-77.52%	402.77%
^NDX	11/15/2002	1044.3	1062.86	1036.3	1061.28	293256897	0.33%	4704.73	-77.44%	403.10%
^NDX	11/18/2002	1073.89	1075.51	1044.79	1045.19	304534483	-1.52%	4704.73	-77.78%	401.58%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/19/2002	1037.26	1046.07	1019.07	1025.96	279367241	-1.84%	4704.73	-78.19%	399.74%
^NDX	11/20/2002	1028.57	1071.31	1028.12	1070.53	305408621	4.34%	4704.73	-77.25%	404.08%
^NDX	11/21/2002	1082.92	1119.17	1081.4	1118.14	420987931	4.45%	4704.73	-76.23%	408.53%
^NDX	11/22/2002	1102.64	1122.51	1099.7	1116.01	337958621	-0.19%	4704.73	-76.28%	408.34%
^NDX	11/25/2002	1118.01	1133.73	1108.47	1127.06	336620690	0.99%	4704.73	-76.04%	409.33%
^NDX	11/26/2002	1116.29	1119.71	1083.86	1087.49	332356897	-3.51%	4704.73	-76.89%	405.82%
^NDX	11/27/2002	1107.97	1132.8	1105.39	1125.67	299051724	3.51%	4704.73	-76.07%	409.33%
^NDX	11/29/2002	1133.13	1134.6	1115.85	1116.1	145139655	-0.85%	4704.73	-76.28%	408.48%
^NDX	12/2/2002	1144.21	1155.68	1110.24	1120.44	331991379	0.39%	4704.73	-76.18%	408.87%
^NDX	12/3/2002	1109.46	1109.46	1083.94	1088.8	284743103	-2.82%	4704.73	-76.86%	406.05%
^NDX	12/4/2002	1068.94	1082.93	1055.11	1069.44	325184483	-1.78%	4704.73	-77.27%	404.27%
^NDX	12/5/2002	1085.02	1085.63	1052.08	1053.06	252127586	-1.53%	4704.73	-77.62%	402.74%
^NDX	12/6/2002	1038.72	1074.01	1035.55	1065.97	263758621	1.23%	4704.73	-77.34%	403.96%
^NDX	12/9/2002	1054.87	1055.36	1014.8	1014.84	258072414	-4.80%	4704.73	-78.43%	399.17%
^NDX	12/10/2002	1022.39	1043.34	1019.7	1033.07	253491379	1.80%	4704.73	-78.04%	400.96%
^NDX	12/11/2002	1023.91	1047.74	1019.4	1036.34	245496552	0.32%	4704.73	-77.97%	401.28%
^NDX	12/12/2002	1047.47	1051.55	1029.41	1039.95	242796552	0.35%	4704.73	-77.90%	401.63%
^NDX	12/13/2002	1027.66	1027.66	1005.85	1005.85	236450000	-3.28%	4704.73	-78.62%	398.35%
^NDX	12/16/2002	1011.89	1042.84	1008.52	1042.44	242450000	3.64%	4704.73	-77.84%	401.99%
^NDX	12/17/2002	1038.96	1052.59	1033.19	1040.01	230474138	-0.23%	4704.73	-77.89%	401.75%
^NDX	12/18/2002	1029.82	1029.91	1007.92	1013.72	263724138	-2.53%	4704.73	-78.45%	399.22%
^NDX	12/19/2002	1012.51	1035.52	999.8	1006.05	285265517	-0.76%	4704.73	-78.62%	398.47%
^NDX	12/20/2002	1009.67	1022.74	1009.53	1013.9	343468966	0.78%	4704.73	-78.45%	399.25%
^NDX	12/23/2002	1012.46	1035.49	1010.84	1032.3	205700000	1.81%	4704.73	-78.06%	401.06%
^NDX	12/24/2002	1026.57	1034.19	1023.06	1023.29	90324138	-0.87%	4704.73	-78.25%	400.19%
^NDX	12/26/2002	1026.44	1041.49	1013.3	1016.46	140053448	-0.67%	4704.73	-78.39%	399.52%
^NDX	12/27/2002	1012.34	1018.16	996.1	997.85	138786207	-1.83%	4704.73	-78.79%	397.69%
^NDX	12/30/2002	999.39	1003.31	980.74	989.89	185617241	-0.80%	4704.73	-78.96%	396.89%
^NDX	12/31/2002	987.81	994.22	977.59	984.37	201167241	-0.56%	4704.73	-79.08%	396.34%
^NDX	1/2/2003	995.64	1027.91	984.59	1027.86	221989655	4.42%	4704.73	-78.15%	400.75%
^NDX	1/3/2003	1024.47	1033.37	1018.16	1031.63	198205172	0.37%	4704.73	-78.07%	401.12%
^NDX	1/6/2003	1034.02	1068.49	1034.02	1061.48	270291379	2.89%	4704.73	-77.44%	404.01%
^NDX	1/7/2003	1063.18	1082.52	1057.16	1071.85	302717241	0.98%	4704.73	-77.22%	404.99%
^NDX	1/8/2003	1063.48	1065.69	1040.38	1042.52	251208621	-2.74%	4704.73	-77.84%	402.26%
^NDX	1/9/2003	1056.61	1084.7	1056.05	1076.05	290687931	3.22%	4704.73	-77.13%	405.47%
^NDX	1/10/2003	1059.86	1096.45	1056.31	1087.36	284882759	1.05%	4704.73	-76.89%	406.52%
^NDX	1/13/2003	1101.24	1104.32	1075.96	1083	237248276	-0.40%	4704.73	-76.98%	406.12%
^NDX	1/14/2003	1082.37	1097.71	1080.85	1094.87	229196552	1.10%	4704.73	-76.73%	407.22%
^NDX	1/15/2003	1096.96	1099.89	1069.96	1073.6	260875862	-1.94%	4704.73	-77.18%	405.28%
^NDX	1/16/2003	1076.18	1084.36	1057.87	1061.46	235612069	-1.13%	4704.73	-77.44%	404.14%
^NDX	1/17/2003	1041.43	1041.43	1017.53	1017.58	247213793	-4.13%	4704.73	-78.37%	400.01%
^NDX	1/21/2003	1022.94	1028.32	1008.93	1008.93	233691379	-0.85%	4704.73	-78.55%	399.16%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/22/2003	1005.57	1027.08	1003.58	1006.51	254744828	-0.24%	4704.73	-78.61%	398.92%
^NDX	1/23/2003	1024.47	1039.16	1011.12	1032.67	270087931	2.60%	4704.73	-78.05%	401.52%
^NDX	1/24/2003	1027.7	1027.7	992.85	996.18	270405172	-3.53%	4704.73	-78.83%	397.99%
^NDX	1/27/2003	985.08	1006.26	982.02	986.41	248327586	-0.98%	4704.73	-79.03%	397.01%
^NDX	1/28/2003	996.88	1006.51	983.95	1001.41	242527586	1.52%	4704.73	-78.71%	398.53%
^NDX	1/29/2003	994.6	1022.98	980.92	1016.56	259929310	1.51%	4704.73	-78.39%	400.04%
^NDX	1/30/2003	1018.48	1022.21	985.16	985.52	249332759	-3.05%	4704.73	-79.05%	396.99%
^NDX	1/31/2003	971.6	996.04	968.34	983.05	268070690	-0.25%	4704.73	-79.11%	396.73%
^NDX	2/3/2003	987.37	997.56	981.37	987.07	216646552	0.41%	4704.73	-79.02%	397.14%
^NDX	2/4/2003	972.93	974.68	960.01	971.73	235887931	-1.55%	4704.73	-79.35%	395.59%
^NDX	2/5/2003	980.75	999.16	967.59	968.97	235712069	-0.28%	4704.73	-79.40%	395.31%
^NDX	2/6/2003	966.05	979.18	960.81	970.55	210227586	0.16%	4704.73	-79.37%	395.47%
^NDX	2/7/2003	980.5	983.36	951.67	957.05	211870690	-1.39%	4704.73	-79.66%	394.08%
^NDX	2/10/2003	961.69	974.48	950.81	969.96	209731034	1.35%	4704.73	-79.38%	395.43%
^NDX	2/11/2003	975.52	989.32	962.44	971.61	223481034	0.17%	4704.73	-79.35%	395.60%
^NDX	2/12/2003	967.89	978.06	956.57	956.73	212253448	-1.53%	4704.73	-79.66%	394.07%
^NDX	2/13/2003	959.56	959.73	938.52	951.9	225937931	-0.50%	4704.73	-79.77%	393.56%
^NDX	2/14/2003	958.2	982.12	952.7	982.09	226794828	3.17%	4704.73	-79.13%	396.73%
^NDX	2/18/2003	990.21	1015.34	989.82	1014.91	224815517	3.34%	4704.73	-78.43%	400.07%
^NDX	2/19/2003	1011.69	1014.64	994.25	1005.88	203396552	-0.89%	4704.73	-78.62%	399.18%
^NDX	2/20/2003	1010.5	1015.22	999.58	1001.47	227656897	-0.44%	4704.73	-78.71%	398.75%
^NDX	2/21/2003	1002.14	1019.25	986.73	1015.92	231455172	1.44%	4704.73	-78.41%	400.19%
^NDX	2/24/2003	1009.14	1013.2	994.23	994.69	210772414	-2.09%	4704.73	-78.86%	398.10%
^NDX	2/25/2003	981.52	1001.72	969.56	999.28	240682759	0.46%	4704.73	-78.76%	398.56%
^NDX	2/26/2003	992.91	1001.99	973.93	974.49	208118966	-2.48%	4704.73	-79.29%	396.08%
^NDX	2/27/2003	982.51	1000.98	976.6	994.8	213467241	2.08%	4704.73	-78.86%	398.16%
^NDX	2/28/2003	998.26	1013.34	994.79	1009.74	233512069	1.50%	4704.73	-78.54%	399.67%
^NDX	3/3/2003	1015.87	1023.47	988.4	991.07	216118966	-1.85%	4704.73	-78.93%	397.82%
^NDX	3/4/2003	991.6	994.35	982.06	982.98	210660345	-0.82%	4704.73	-79.11%	397.00%
^NDX	3/5/2003	981.67	995.19	978.4	990.23	234584483	0.74%	4704.73	-78.95%	397.74%
^NDX	3/6/2003	982.04	991.69	976.55	983.96	217639655	-0.63%	4704.73	-79.09%	397.10%
^NDX	3/7/2003	967.93	992.11	964.25	986.82	247593103	0.29%	4704.73	-79.02%	397.40%
^NDX	3/10/2003	977.95	982.87	962.48	964.29	193098276	-2.28%	4704.73	-79.50%	395.11%
^NDX	3/11/2003	966.74	973.86	956.94	958.82	215817241	-0.57%	4704.73	-79.62%	394.54%
^NDX	3/12/2003	954.66	971.39	946.79	970.54	264413793	1.22%	4704.73	-79.37%	395.77%
^NDX	3/13/2003	990.36	1029.84	981.58	1029.79	308462069	6.10%	4704.73	-78.11%	401.87%
^NDX	3/14/2003	1034.43	1042.56	1020.17	1030.45	277767241	0.06%	4704.73	-78.10%	401.94%
^NDX	3/17/2003	1021.97	1077.14	1018.76	1077.01	325260345	4.52%	4704.73	-77.11%	406.45%
^NDX	3/18/2003	1075.3	1082.2	1063.22	1082.19	281417241	0.48%	4704.73	-77.00%	406.94%
^NDX	3/19/2003	1078.19	1083.11	1058.81	1074.97	292184483	-0.67%	4704.73	-77.15%	406.27%
^NDX	3/20/2003	1064.32	1089.21	1052.92	1080.24	275300000	0.49%	4704.73	-77.04%	406.76%
^NDX	3/21/2003	1096.3	1099.61	1078.64	1093.12	329577586	1.19%	4704.73	-76.77%	407.95%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/24/2003	1064.65	1068.46	1045.65	1047.1	227134483	-4.21%	4704.73	-77.74%	403.74%
^NDX	3/25/2003	1051.71	1075.43	1047.06	1066.57	247800000	1.86%	4704.73	-77.33%	405.60%
^NDX	3/26/2003	1065.78	1074.98	1060.05	1066.3	244572414	-0.03%	4704.73	-77.34%	405.57%
^NDX	3/27/2003	1055.7	1070.67	1049.5	1061.93	248500000	-0.41%	4704.73	-77.43%	405.17%
^NDX	3/28/2003	1052.25	1061.83	1044.38	1046.72	235324138	-1.43%	4704.73	-77.75%	403.73%
^NDX	3/31/2003	1028.43	1032.91	1014.96	1018.66	275220690	-2.68%	4704.73	-78.35%	401.05%
^NDX	4/1/2003	1025.02	1031.51	1015.46	1022.63	243467241	0.39%	4704.73	-78.26%	401.44%
^NDX	4/2/2003	1047.39	1066.9	1047.39	1063.46	277532759	3.99%	4704.73	-77.40%	405.43%
^NDX	4/3/2003	1070.51	1078.76	1058.01	1064.06	249225862	0.06%	4704.73	-77.38%	405.49%
^NDX	4/4/2003	1067.51	1067.51	1044.37	1050.71	235655172	-1.25%	4704.73	-77.67%	404.24%
^NDX	4/7/2003	1089.93	1091.74	1053.22	1053.28	261393103	0.24%	4704.73	-77.61%	404.48%
^NDX	4/8/2003	1051.75	1056.03	1041.47	1046.3	226339655	-0.66%	4704.73	-77.76%	403.82%
^NDX	4/9/2003	1048.92	1055.89	1023.48	1023.52	226206897	-2.18%	4704.73	-78.24%	401.64%
^NDX	4/10/2003	1024.74	1035.61	1018.17	1033.14	213001724	0.94%	4704.73	-78.04%	402.58%
^NDX	4/11/2003	1046.45	1051.88	1020.56	1026.15	213374138	-0.68%	4704.73	-78.19%	401.90%
^NDX	4/14/2003	1028	1050.51	1025.8	1048.31	202351724	2.16%	4704.73	-77.72%	404.06%
^NDX	4/15/2003	1044.33	1058.54	1039.99	1053.08	223431034	0.46%	4704.73	-77.62%	404.52%
^NDX	4/16/2003	1070.64	1078.23	1051.52	1054.89	267517241	0.17%	4704.73	-77.58%	404.69%
^NDX	4/17/2003	1051.36	1084.81	1051.36	1083.56	283448276	2.72%	4704.73	-76.97%	407.41%
^NDX	4/21/2003	1083.75	1089.71	1070.86	1081.04	219167241	-0.23%	4704.73	-77.02%	407.18%
^NDX	4/22/2003	1073.88	1103.81	1072.13	1102.44	278329310	1.98%	4704.73	-76.57%	409.16%
^NDX	4/23/2003	1105.45	1115.67	1096.92	1112.93	313451724	0.95%	4704.73	-76.34%	410.11%
^NDX	4/24/2003	1100.84	1115.36	1097.19	1108.12	286472414	-0.43%	4704.73	-76.45%	409.67%
^NDX	4/25/2003	1100.65	1101.76	1081.34	1083.19	261332759	-2.25%	4704.73	-76.98%	407.43%
^NDX	4/28/2003	1086.58	1110.5	1084.77	1107.13	254784483	2.21%	4704.73	-76.47%	409.64%
^NDX	4/29/2003	1113.05	1126.58	1103.79	1116.79	288034483	0.87%	4704.73	-76.26%	410.51%
^NDX	4/30/2003	1111.54	1116.85	1104.39	1106.06	279177586	-0.96%	4704.73	-76.49%	409.55%
^NDX	5/1/2003	1104.38	1119.67	1094.42	1113.21	254113793	0.65%	4704.73	-76.34%	410.19%
^NDX	5/2/2003	1109.92	1137.45	1109.66	1136.35	314848276	2.08%	4704.73	-75.85%	412.27%
^NDX	5/5/2003	1139.6	1152.96	1132.99	1136.26	333108621	-0.01%	4704.73	-75.85%	412.26%
^NDX	5/6/2003	1134.56	1161	1134.47	1152.78	368917241	1.45%	4704.73	-75.50%	413.72%
^NDX	5/7/2003	1142.88	1152.68	1131.37	1135.85	332365517	-1.47%	4704.73	-75.86%	412.25%
^NDX	5/8/2003	1120.53	1132.28	1116.67	1118.76	279137931	-1.50%	4704.73	-76.22%	410.74%
^NDX	5/9/2003	1129.29	1143.97	1126.13	1143.55	266412069	2.22%	4704.73	-75.69%	412.96%
^NDX	5/12/2003	1141.08	1163.75	1133.89	1160.42	309817241	1.48%	4704.73	-75.34%	414.44%
^NDX	5/13/2003	1152.75	1165.53	1148.51	1155.97	320039655	-0.38%	4704.73	-75.43%	414.05%
^NDX	5/14/2003	1161.47	1165.2	1140.77	1148.14	313239655	-0.68%	4704.73	-75.60%	413.38%
^NDX	5/15/2003	1155.11	1164.5	1149.04	1162.93	341746552	1.29%	4704.73	-75.28%	414.66%
^NDX	5/16/2003	1158.51	1162.64	1146.29	1154.48	307491379	-0.73%	4704.73	-75.46%	413.94%
^NDX	5/19/2003	1146.74	1152.59	1112.27	1112.49	290381034	-3.64%	4704.73	-76.35%	410.30%
^NDX	5/20/2003	1118.3	1124.34	1103.2	1112.85	293060345	0.03%	4704.73	-76.35%	410.33%
^NDX	5/21/2003	1110.78	1115.56	1104.11	1113.68	273958621	0.07%	4704.73	-76.33%	410.41%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/22/2003	1116.21	1137.68	1112.59	1131.45	307563793	1.60%	4704.73	-75.95%	412.00%
^NDX	5/23/2003	1128.41	1135.49	1125.24	1130.05	249787931	-0.12%	4704.73	-75.98%	411.88%
^NDX	5/27/2003	1123.66	1174.16	1123.25	1172.58	333234483	3.76%	4704.73	-75.08%	415.64%
^NDX	5/28/2003	1172.99	1181.93	1165.34	1173.31	352115517	0.06%	4704.73	-75.06%	415.70%
^NDX	5/29/2003	1175.4	1198.43	1172.52	1181.82	384289655	0.73%	4704.73	-74.88%	416.43%
^NDX	5/30/2003	1188.63	1201.25	1185.09	1197.89	399079310	1.36%	4704.73	-74.54%	417.79%
^NDX	6/2/2003	1210.77	1213.76	1180.32	1185.13	434056897	-1.07%	4704.73	-74.81%	416.72%
^NDX	6/3/2003	1183.6	1198.95	1180.01	1198.57	356531034	1.13%	4704.73	-74.52%	417.86%
^NDX	6/4/2003	1199.74	1228.52	1195.96	1224.76	433743103	2.19%	4704.73	-73.97%	420.04%
^NDX	6/5/2003	1210.64	1231.79	1206.26	1231.72	422255172	0.57%	4704.73	-73.82%	420.61%
^NDX	6/6/2003	1254.64	1265.69	1210.33	1213.11	510794828	-1.51%	4704.73	-74.22%	419.10%
^NDX	6/9/2003	1206.95	1214.22	1188.04	1195.55	320120690	-1.45%	4704.73	-74.59%	417.65%
^NDX	6/10/2003	1201.26	1212.99	1194.2	1212.99	308905172	1.46%	4704.73	-74.22%	419.11%
^NDX	6/11/2003	1210.61	1230.5	1199.47	1228.24	333137931	1.26%	4704.73	-73.89%	420.37%
^NDX	6/12/2003	1233.48	1235.88	1218.02	1229.32	308741379	0.09%	4704.73	-73.87%	420.46%
^NDX	6/13/2003	1231.75	1235.42	1201.12	1203.91	312610345	-2.07%	4704.73	-74.41%	418.39%
^NDX	6/16/2003	1211.58	1242.5	1206.13	1241.58	329751724	3.13%	4704.73	-73.61%	421.52%
^NDX	6/17/2003	1247.57	1247.57	1229.73	1239.63	339418966	-0.16%	4704.73	-73.65%	421.36%
^NDX	6/18/2003	1233.83	1255.39	1225.7	1247.9	358979310	0.67%	4704.73	-73.48%	422.03%
^NDX	6/19/2003	1247.5	1255.3	1222.87	1225.89	337537931	-1.76%	4704.73	-73.94%	420.27%
^NDX	6/20/2003	1235.2	1235.84	1217.19	1223.13	304674138	-0.23%	4704.73	-74.00%	420.04%
^NDX	6/23/2003	1220.19	1221.65	1189.78	1200.17	292231034	-1.88%	4704.73	-74.49%	418.16%
^NDX	6/24/2003	1196.62	1209.84	1188.2	1191.7	279225862	-0.71%	4704.73	-74.67%	417.46%
^NDX	6/25/2003	1193.16	1212.79	1186.53	1188.41	269589655	-0.28%	4704.73	-74.74%	417.18%
^NDX	6/26/2003	1194.87	1217.21	1191.19	1214.68	269113793	2.21%	4704.73	-74.18%	419.39%
^NDX	6/27/2003	1216.86	1229.11	1199.6	1205.25	267920690	-0.78%	4704.73	-74.38%	418.62%
^NDX	6/30/2003	1212.51	1218.8	1199.83	1201.69	309106897	-0.30%	4704.73	-74.46%	418.32%
^NDX	7/1/2003	1195.3	1219.23	1180.11	1217.37	295141379	1.30%	4704.73	-74.12%	419.62%
^NDX	7/2/2003	1223.19	1245.78	1223.06	1245.75	321836207	2.33%	4704.73	-73.52%	421.96%
^NDX	7/3/2003	1233.4	1250.62	1228.4	1231.34	162915517	-1.16%	4704.73	-73.83%	420.80%
^NDX	7/7/2003	1250.03	1282.31	1250.03	1281.89	316617241	4.11%	4704.73	-72.75%	424.90%
^NDX	7/8/2003	1275.79	1298.93	1272.29	1298.37	348015517	1.29%	4704.73	-72.40%	426.19%
^NDX	7/9/2003	1294.58	1307.03	1285.42	1295.16	364417241	-0.25%	4704.73	-72.47%	425.94%
^NDX	7/10/2003	1280.44	1286.02	1260.76	1268.65	298931034	-2.05%	4704.73	-73.03%	423.90%
^NDX	7/11/2003	1273.94	1285.85	1271.76	1280.57	261531034	0.94%	4704.73	-72.78%	424.84%
^NDX	7/14/2003	1301.19	1316.42	1290.48	1295.74	340203448	1.18%	4704.73	-72.46%	426.02%
^NDX	7/15/2003	1309.69	1311.1	1285.56	1294.47	330281034	-0.10%	4704.73	-72.49%	425.92%
^NDX	7/16/2003	1305.76	1306.52	1277.46	1291.99	331131034	-0.19%	4704.73	-72.54%	425.73%
^NDX	7/17/2003	1274.73	1279.82	1249.59	1255.94	329772414	-2.79%	4704.73	-73.30%	422.94%
^NDX	7/18/2003	1265	1267.69	1244.11	1259.91	276360345	0.32%	4704.73	-73.22%	423.26%
^NDX	7/21/2003	1256.12	1256.45	1232.16	1240.78	251605172	-1.52%	4704.73	-73.63%	421.74%
^NDX	7/22/2003	1252.99	1265.4	1242.17	1257.63	301675862	1.36%	4704.73	-73.27%	423.10%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/23/2003	1262.59	1270.44	1246.89	1268.52	316375862	0.87%	4704.73	-73.04%	423.96%
^NDX	7/24/2003	1282.13	1287.45	1252.12	1253.76	327800000	-1.16%	4704.73	-73.35%	422.80%
^NDX	7/25/2003	1252.62	1278.31	1237.75	1278.31	273789655	1.96%	4704.73	-72.83%	424.76%
^NDX	7/28/2003	1281.5	1285.86	1272.01	1280.53	264796552	0.17%	4704.73	-72.78%	424.93%
^NDX	7/29/2003	1284.24	1287.84	1257.13	1275.17	293758621	-0.42%	4704.73	-72.90%	424.51%
^NDX	7/30/2003	1276.58	1277.19	1261.68	1263.78	260993103	-0.89%	4704.73	-73.14%	423.62%
^NDX	7/31/2003	1278.29	1298.81	1269.89	1276.94	320425862	1.04%	4704.73	-72.86%	424.66%
^NDX	8/1/2003	1274.61	1276.99	1260.09	1264.34	255868966	-0.99%	4704.73	-73.13%	423.67%
^NDX	8/4/2003	1263.62	1277.07	1240.67	1267.38	271277586	0.24%	4704.73	-73.06%	423.91%
^NDX	8/5/2003	1263.79	1263.83	1226.82	1229.72	300582759	-2.97%	4704.73	-73.86%	420.94%
^NDX	8/6/2003	1221.99	1237.14	1211.27	1215.13	321081034	-1.19%	4704.73	-74.17%	419.76%
^NDX	8/7/2003	1214.89	1225.29	1208.74	1217.17	282420690	0.17%	4704.73	-74.13%	419.92%
^NDX	8/8/2003	1223.66	1227.42	1204.29	1207.28	230401724	-0.81%	4704.73	-74.34%	419.11%
^NDX	8/11/2003	1209.35	1230.26	1208.33	1223.14	207548276	1.31%	4704.73	-74.00%	420.42%
^NDX	8/12/2003	1227.5	1241.62	1220.12	1240.7	229282759	1.44%	4704.73	-73.63%	421.86%
^NDX	8/13/2003	1247.56	1249.14	1233.8	1240.37	249862069	-0.03%	4704.73	-73.64%	421.83%
^NDX	8/14/2003	1241.17	1254	1235.05	1251.9	226132759	0.93%	4704.73	-73.39%	422.76%
^NDX	8/15/2003	1250.45	1257.46	1246.32	1253.63	121370690	0.14%	4704.73	-73.35%	422.90%
^NDX	8/18/2003	1258.18	1284.88	1256.9	1284.81	254536207	2.49%	4704.73	-72.69%	425.39%
^NDX	8/19/2003	1291.37	1301.31	1281.71	1299.69	297308621	1.16%	4704.73	-72.37%	426.55%
^NDX	8/20/2003	1289.43	1307.45	1288.75	1299.73	259786207	0.00%	4704.73	-72.37%	426.55%
^NDX	8/21/2003	1309.57	1319.88	1299.02	1314.65	296977586	1.15%	4704.73	-72.06%	427.70%
^NDX	8/22/2003	1338.19	1342.64	1304.51	1304.54	294000000	-0.77%	4704.73	-72.27%	426.93%
^NDX	8/25/2003	1302.5	1307.85	1295.82	1306.64	192731034	0.16%	4704.73	-72.23%	427.09%
^NDX	8/26/2003	1298.23	1309.83	1280.59	1309.05	238424138	0.18%	4704.73	-72.18%	427.27%
^NDX	8/27/2003	1305.98	1320.02	1303.15	1318.93	232712069	0.75%	4704.73	-71.97%	428.03%
^NDX	8/28/2003	1323.21	1332.47	1308.98	1332.33	252846552	1.02%	4704.73	-71.68%	429.04%
^NDX	8/29/2003	1328.49	1344.74	1327.93	1341.2	207962069	0.67%	4704.73	-71.49%	429.71%
^NDX	9/2/2003	1347.64	1361.09	1333.29	1361.09	305824138	1.48%	4704.73	-71.07%	431.19%
^NDX	9/3/2003	1370.35	1375.3	1354.72	1360.19	402262069	-0.07%	4704.73	-71.09%	431.13%
^NDX	9/4/2003	1360.22	1376.06	1356.23	1373.26	325272414	0.96%	4704.73	-70.81%	432.09%
^NDX	9/5/2003	1366.29	1380.24	1355.02	1361.9	336558621	-0.83%	4704.73	-71.05%	431.26%
^NDX	9/8/2003	1366.55	1387.45	1365.09	1386.73	350506897	1.82%	4704.73	-70.52%	433.08%
^NDX	9/9/2003	1380.13	1382.11	1364.94	1370.56	382786207	-1.17%	4704.73	-70.87%	431.92%
^NDX	9/10/2003	1357.8	1362.84	1332.28	1332.28	345103448	-2.79%	4704.73	-71.68%	429.13%
^NDX	9/11/2003	1339.88	1358.02	1327.92	1350.8	301387931	1.39%	4704.73	-71.29%	430.52%
^NDX	9/12/2003	1340.78	1357.63	1330.31	1357.63	295477586	0.51%	4704.73	-71.14%	431.02%
^NDX	9/15/2003	1359.97	1363.48	1345.94	1347.77	252405172	-0.73%	4704.73	-71.35%	430.29%
^NDX	9/16/2003	1348.75	1383.48	1348.75	1382.82	308408621	2.60%	4704.73	-70.61%	432.90%
^NDX	9/17/2003	1379.37	1388.18	1369.76	1376.8	328241379	-0.44%	4704.73	-70.74%	432.46%
^NDX	9/18/2003	1374.56	1401.64	1368.61	1400.13	346725862	1.69%	4704.73	-70.24%	434.15%
^NDX	9/19/2003	1406.61	1406.61	1383.24	1392.26	325000000	-0.56%	4704.73	-70.41%	433.59%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/22/2003	1371.18	1374.9	1358.6	1366.32	296565517	-1.86%	4704.73	-70.96%	431.73%
^NDX	9/23/2003	1367.91	1388.67	1364.67	1388.15	322206897	1.60%	4704.73	-70.49%	433.33%
^NDX	9/24/2003	1388.54	1388.54	1339.61	1339.64	380684483	-3.49%	4704.73	-71.53%	429.83%
^NDX	9/25/2003	1344.63	1357.99	1325.69	1325.75	350527586	-1.04%	4704.73	-71.82%	428.80%
^NDX	9/26/2003	1323.87	1333.98	1309.2	1309.31	317505172	-1.24%	4704.73	-72.17%	427.56%
^NDX	9/29/2003	1318.33	1335.56	1306.11	1335.51	287401724	2.00%	4704.73	-71.61%	429.56%
^NDX	9/30/2003	1323.95	1325.41	1302.26	1303.7	321420690	-2.38%	4704.73	-72.29%	427.17%
^NDX	10/1/2003	1312.43	1336.13	1306.33	1335.34	314093103	2.43%	4704.73	-71.62%	429.60%
^NDX	10/2/2003	1332.16	1343.52	1325.93	1337.1	276567241	0.13%	4704.73	-71.58%	429.73%
^NDX	10/3/2003	1363.1	1385.79	1363.1	1375.32	347341379	2.86%	4704.73	-70.77%	432.59%
^NDX	10/6/2003	1378.2	1384.11	1370.45	1381.7	237208621	0.46%	4704.73	-70.63%	433.06%
^NDX	10/7/2003	1372.09	1392.65	1368.13	1392.56	317289655	0.79%	4704.73	-70.40%	433.84%
^NDX	10/8/2003	1398.46	1398.99	1376.4	1382.4	310667241	-0.73%	4704.73	-70.62%	433.11%
^NDX	10/9/2003	1404.88	1418.09	1386.63	1396.95	359217241	1.05%	4704.73	-70.31%	434.16%
^NDX	10/10/2003	1399.18	1406.27	1393.97	1404.87	252584483	0.57%	4704.73	-70.14%	434.73%
^NDX	10/13/2003	1412.37	1422.28	1405.05	1414.72	258401724	0.70%	4704.73	-69.93%	435.43%
^NDX	10/14/2003	1411.53	1421	1406.39	1420.66	302981034	0.42%	4704.73	-69.80%	435.85%
^NDX	10/15/2003	1439.97	1439.97	1409.77	1417.59	347791379	-0.22%	4704.73	-69.87%	435.64%
^NDX	10/16/2003	1411.23	1427.61	1411.08	1426.71	304460345	0.64%	4704.73	-69.67%	436.28%
^NDX	10/17/2003	1423.99	1426.38	1392.08	1394.02	301232759	-2.29%	4704.73	-70.37%	433.99%
^NDX	10/20/2003	1395.41	1409.31	1388.54	1409.31	265067241	1.10%	4704.73	-70.04%	435.09%
^NDX	10/21/2003	1413.01	1429.2	1405.51	1422.13	299265517	0.91%	4704.73	-69.77%	436.00%
^NDX	10/22/2003	1403.76	1404.05	1385.15	1387.4	295079310	-2.44%	4704.73	-70.51%	433.55%
^NDX	10/23/2003	1371.9	1387.01	1369.91	1378.11	333981034	-0.67%	4704.73	-70.71%	432.88%
^NDX	10/24/2003	1360.55	1370.67	1346.01	1370.61	337420690	-0.54%	4704.73	-70.87%	432.34%
^NDX	10/27/2003	1378.95	1384.91	1369.38	1377.41	261841379	0.50%	4704.73	-70.72%	432.84%
^NDX	10/28/2003	1385.57	1420.02	1382.88	1420.02	357975862	3.09%	4704.73	-69.82%	435.93%
^NDX	10/29/2003	1414.18	1423.69	1410.51	1419.92	339331034	-0.01%	4704.73	-69.82%	435.92%
^NDX	10/30/2003	1437.65	1437.76	1413.57	1417.38	372213793	-0.18%	4704.73	-69.87%	435.74%
^NDX	10/31/2003	1423.39	1425.25	1411.76	1416.39	316068966	-0.07%	4704.73	-69.89%	435.67%
^NDX	11/3/2003	1423.13	1445.72	1422.32	1443.13	360246552	1.89%	4704.73	-69.33%	437.56%
^NDX	11/4/2003	1434.35	1442.27	1425.26	1429.38	358963793	-0.95%	4704.73	-69.62%	436.61%
^NDX	11/5/2003	1428.04	1437.85	1414.37	1429.56	347955172	0.01%	4704.73	-69.61%	436.62%
^NDX	11/6/2003	1439.22	1443.06	1421.56	1440.08	369281034	0.74%	4704.73	-69.39%	437.36%
^NDX	11/7/2003	1450.47	1453.46	1436.13	1436.73	337470690	-0.23%	4704.73	-69.46%	437.12%
^NDX	11/10/2003	1435.87	1437.06	1412.14	1414.62	301750000	-1.54%	4704.73	-69.93%	435.58%
^NDX	11/11/2003	1412.5	1418.46	1401.45	1409.64	282381034	-0.35%	4704.73	-70.04%	435.23%
^NDX	11/12/2003	1414.21	1443.52	1413.84	1443.52	316756897	2.40%	4704.73	-69.32%	437.64%
^NDX	11/13/2003	1434.75	1442.27	1429.22	1439.87	322734483	-0.25%	4704.73	-69.40%	437.38%
^NDX	11/14/2003	1438.99	1448.06	1407.4	1407.51	315470690	-2.25%	4704.73	-70.08%	435.14%
^NDX	11/17/2003	1399.38	1402.61	1377.9	1393.75	320879310	-0.98%	4704.73	-70.38%	434.16%
^NDX	11/18/2003	1401.46	1405.94	1364.7	1364.7	327363793	-2.08%	4704.73	-70.99%	432.07%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/19/2003	1368.47	1382.94	1363.09	1378.9	310001724	1.04%	4704.73	-70.69%	433.11%
^NDX	11/20/2003	1365.73	1394.38	1362.09	1363.49	310189655	-1.12%	4704.73	-71.02%	432.00%
^NDX	11/21/2003	1370.63	1375.94	1357.25	1373.32	279584483	0.72%	4704.73	-70.81%	432.72%
^NDX	11/24/2003	1385.2	1419.31	1385.2	1419.31	308796552	3.35%	4704.73	-69.83%	436.07%
^NDX	11/25/2003	1418.26	1424.35	1411.36	1411.36	316612069	-0.56%	4704.73	-70.00%	435.51%
^NDX	11/26/2003	1422.01	1426.28	1400	1420.11	262894828	0.62%	4704.73	-69.82%	436.13%
^NDX	11/28/2003	1417.41	1426.76	1416.21	1424.25	121344828	0.29%	4704.73	-69.73%	436.42%
^NDX	12/1/2003	1434.1	1447.08	1427.12	1447.08	317244828	1.60%	4704.73	-69.24%	438.02%
^NDX	12/2/2003	1441.71	1447.84	1431.32	1431.89	310820690	-1.05%	4704.73	-69.56%	436.97%
^NDX	12/3/2003	1440.37	1452.03	1419.77	1419.77	386481034	-0.85%	4704.73	-69.82%	436.13%
^NDX	12/4/2003	1424.65	1434.28	1411.13	1432.38	364522414	0.89%	4704.73	-69.55%	437.01%
^NDX	12/5/2003	1415.78	1429.19	1405.55	1406.91	287227586	-1.78%	4704.73	-70.10%	435.24%
^NDX	12/8/2003	1406.02	1419.11	1399.41	1418.05	273056897	0.79%	4704.73	-69.86%	436.03%
^NDX	12/9/2003	1423.75	1425.01	1383	1383.66	312677586	-2.43%	4704.73	-70.59%	433.60%
^NDX	12/10/2003	1387.25	1394.69	1372.87	1388.96	335570690	0.38%	4704.73	-70.48%	433.98%
^NDX	12/11/2003	1388.88	1422.49	1387.47	1416.96	311646552	2.02%	4704.73	-69.88%	436.00%
^NDX	12/12/2003	1419.7	1419.7	1404.4	1417.27	251224138	0.02%	4704.73	-69.88%	436.02%
^NDX	12/15/2003	1442.05	1442.65	1396.82	1396.82	313017241	-1.44%	4704.73	-70.31%	434.58%
^NDX	12/16/2003	1397.41	1407.38	1384.52	1403.28	312315517	0.46%	4704.73	-70.17%	435.04%
^NDX	12/17/2003	1400.78	1406.23	1390.83	1400	258851724	-0.23%	4704.73	-70.24%	434.81%
^NDX	12/18/2003	1404.08	1432.64	1404.08	1431.31	295531034	2.24%	4704.73	-69.58%	437.04%
^NDX	12/19/2003	1434.93	1434.93	1416.21	1426.17	318029310	-0.36%	4704.73	-69.69%	436.69%
^NDX	12/22/2003	1422.79	1433.71	1419.82	1431.71	221308621	0.39%	4704.73	-69.57%	437.07%
^NDX	12/23/2003	1431.64	1448.19	1430.04	1448.17	227758621	1.15%	4704.73	-69.22%	438.22%
^NDX	12/24/2003	1442.58	1447.57	1439.71	1443.19	110798276	-0.34%	4704.73	-69.32%	437.88%
^NDX	12/26/2003	1444.41	1451.21	1442.29	1443.86	91518966	0.05%	4704.73	-69.31%	437.93%
^NDX	12/29/2003	1447.62	1470.37	1447.62	1470.37	243656897	1.84%	4704.73	-68.75%	439.76%
^NDX	12/30/2003	1467.74	1470.38	1460.67	1470.01	266253448	-0.02%	4704.73	-68.75%	439.74%
^NDX	12/31/2003	1471.56	1474.24	1459.06	1467.92	306156897	-0.14%	4704.73	-68.80%	439.60%
^NDX	1/2/2004	1474.16	1479.59	1458.51	1463.57	287375862	-0.30%	4704.73	-68.89%	439.30%
^NDX	1/5/2004	1474.55	1496.58	1474.19	1496.58	407398276	2.26%	4704.73	-68.19%	441.55%
^NDX	1/6/2004	1492.41	1504.47	1486.59	1501.26	391934483	0.31%	4704.73	-68.09%	441.87%
^NDX	1/7/2004	1498.38	1514.45	1491.2	1514.26	395565517	0.87%	4704.73	-67.81%	442.73%
^NDX	1/8/2004	1524.06	1530.65	1513.34	1530.65	462750000	1.08%	4704.73	-67.47%	443.82%
^NDX	1/9/2004	1516.59	1541.84	1512.86	1520.46	428062069	-0.67%	4704.73	-67.68%	443.15%
^NDX	1/12/2004	1524.54	1540.1	1515.86	1539.77	393794828	1.27%	4704.73	-67.27%	444.42%
^NDX	1/13/2004	1540.35	1541.83	1513.21	1524.78	411327586	-0.97%	4704.73	-67.59%	443.45%
^NDX	1/14/2004	1531.93	1536.84	1521.91	1534.08	362063793	0.61%	4704.73	-67.39%	444.06%
^NDX	1/15/2004	1524.73	1545.65	1515.06	1532.01	385446552	-0.13%	4704.73	-67.44%	443.92%
^NDX	1/16/2004	1545.32	1553.64	1537.17	1553.62	450756897	1.41%	4704.73	-66.98%	445.33%
^NDX	1/20/2004	1558.89	1559.47	1541.34	1552.87	443825862	-0.05%	4704.73	-66.99%	445.28%
^NDX	1/21/2004	1545.53	1554.89	1529.4	1546.6	417562069	-0.40%	4704.73	-67.13%	444.88%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/22/2004	1550.98	1556.06	1530.42	1530.42	405753448	-1.05%	4704.73	-67.47%	443.83%
^NDX	1/23/2004	1535.41	1546.69	1519.74	1531.21	388605172	0.05%	4704.73	-67.45%	443.89%
^NDX	1/26/2004	1526.57	1553.66	1522.95	1553.66	335525862	1.47%	4704.73	-66.98%	445.35%
^NDX	1/27/2004	1548.64	1552.54	1519.2	1519.23	370906897	-2.22%	4704.73	-67.71%	443.14%
^NDX	1/28/2004	1527.35	1530.06	1488.61	1491.57	399922414	-1.82%	4704.73	-68.30%	441.32%
^NDX	1/29/2004	1499.84	1500.8	1474.13	1496.4	454786207	0.32%	4704.73	-68.19%	441.64%
^NDX	1/30/2004	1494.88	1505.12	1487.78	1493.08	332962069	-0.22%	4704.73	-68.26%	441.42%
^NDX	2/2/2004	1497.78	1507.59	1481.57	1487.84	330289655	-0.35%	4704.73	-68.38%	441.07%
^NDX	2/3/2004	1485.93	1497.07	1482.7	1491.85	318075862	0.27%	4704.73	-68.29%	441.34%
^NDX	2/4/2004	1473.53	1482.35	1461.01	1462.61	390962069	-1.96%	4704.73	-68.91%	439.38%
^NDX	2/5/2004	1468.96	1475.41	1461.12	1465.03	337246552	0.17%	4704.73	-68.86%	439.54%
^NDX	2/6/2004	1472.02	1498.95	1470.31	1498.95	319915517	2.32%	4704.73	-68.14%	441.86%
^NDX	2/9/2004	1502.32	1503.04	1490.7	1490.91	300922414	-0.54%	4704.73	-68.31%	441.32%
^NDX	2/10/2004	1490.69	1503.83	1489.9	1500.29	285648276	0.63%	4704.73	-68.11%	441.95%
^NDX	2/11/2004	1498.08	1514.49	1491.21	1514.18	376844828	0.93%	4704.73	-67.82%	442.87%
^NDX	2/12/2004	1508.19	1516.21	1499.43	1501.34	334084483	-0.85%	4704.73	-68.09%	442.03%
^NDX	2/13/2004	1504.7	1510.83	1478.54	1484.47	226405172	-1.12%	4704.73	-68.45%	440.90%
^NDX	2/17/2004	1498.7	1512.17	1497.54	1506.57	278975862	1.49%	4704.73	-67.98%	442.39%
^NDX	2/18/2004	1509.55	1515.44	1501.7	1507.49	307110345	0.06%	4704.73	-67.96%	442.45%
^NDX	2/19/2004	1522.39	1524.09	1484.8	1484.8	356127586	-1.51%	4704.73	-68.44%	440.95%
^NDX	2/20/2004	1490.81	1493.45	1470.92	1482.1	330056897	-0.18%	4704.73	-68.50%	440.77%
^NDX	2/23/2004	1488.28	1489.4	1454.36	1463.75	336781034	-1.24%	4704.73	-68.89%	439.53%
^NDX	2/24/2004	1458.38	1474.04	1452.49	1462.05	356796552	-0.12%	4704.73	-68.92%	439.41%
^NDX	2/25/2004	1465.83	1474.21	1461.26	1470.22	294334483	0.56%	4704.73	-68.75%	439.97%
^NDX	2/26/2004	1465.4	1480.88	1461.36	1477.13	302213793	0.47%	4704.73	-68.60%	440.44%
^NDX	2/27/2004	1479.56	1485.4	1459.91	1470.38	322720690	-0.46%	4704.73	-68.75%	439.98%
^NDX	3/1/2004	1476.04	1490.18	1467.57	1489.49	292744828	1.30%	4704.73	-68.34%	441.28%
^NDX	3/2/2004	1487.7	1494.67	1473.22	1473.22	322750000	-1.09%	4704.73	-68.69%	440.19%
^NDX	3/3/2004	1469.77	1473.28	1456.87	1466.09	312905172	-0.48%	4704.73	-68.84%	439.71%
^NDX	3/4/2004	1466.7	1481.36	1464.57	1481.36	310184483	1.04%	4704.73	-68.51%	440.75%
^NDX	3/5/2004	1464.89	1494.29	1463.32	1472.99	352625862	-0.57%	4704.73	-68.69%	440.18%
^NDX	3/8/2004	1476.85	1481.19	1441	1441.12	352458621	-2.16%	4704.73	-69.37%	438.02%
^NDX	3/9/2004	1441.28	1446.46	1429.36	1437.47	363008621	-0.25%	4704.73	-69.45%	437.77%
^NDX	3/10/2004	1438.53	1447.71	1417.18	1417.5	372382759	-1.39%	4704.73	-69.87%	436.38%
^NDX	3/11/2004	1409.14	1429.1	1402.2	1402.2	377822414	-1.08%	4704.73	-70.20%	435.30%
^NDX	3/12/2004	1415.9	1431.4	1414.43	1431.4	294332759	2.08%	4704.73	-69.58%	437.38%
^NDX	3/15/2004	1423.15	1424.65	1399.87	1399.87	297118966	-2.20%	4704.73	-70.25%	435.18%
^NDX	3/16/2004	1412.1	1417.56	1394.11	1407.07	338558621	0.51%	4704.73	-70.09%	435.69%
^NDX	3/17/2004	1418.57	1432.23	1418.3	1428.89	289443103	1.55%	4704.73	-69.63%	437.24%
^NDX	3/18/2004	1423.86	1425.76	1407.09	1417.77	289268966	-0.78%	4704.73	-69.87%	436.46%
^NDX	3/19/2004	1416.23	1425.92	1398.58	1398.58	283737931	-1.35%	4704.73	-70.27%	435.11%
^NDX	3/22/2004	1386.76	1388.68	1369.36	1381.39	341765517	-1.23%	4704.73	-70.64%	433.88%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/23/2004	1391.64	1393.77	1368.67	1370.04	316410345	-0.82%	4704.73	-70.88%	433.06%
^NDX	3/24/2004	1374.74	1391.87	1368.08	1381.86	317144828	0.86%	4704.73	-70.63%	433.92%
^NDX	3/25/2004	1394.2	1425.86	1393.96	1425.86	339417241	3.18%	4704.73	-69.69%	437.11%
^NDX	3/26/2004	1420.41	1431.23	1415.39	1415.39	272382759	-0.73%	4704.73	-69.92%	436.37%
^NDX	3/29/2004	1429.54	1445.82	1429.48	1442.31	294137931	1.90%	4704.73	-69.34%	438.27%
^NDX	3/30/2004	1435.59	1445.3	1429.09	1445.25	275612069	0.20%	4704.73	-69.28%	438.48%
^NDX	3/31/2004	1445.17	1447.95	1432.87	1438.41	320941379	-0.47%	4704.73	-69.43%	438.01%
^NDX	4/1/2004	1438.91	1457.59	1438.91	1453.22	316108621	1.03%	4704.73	-69.11%	439.04%
^NDX	4/2/2004	1482.33	1490.3	1469.57	1490.3	376506897	2.55%	4704.73	-68.32%	441.59%
^NDX	4/5/2004	1488.45	1508.37	1487.23	1508.37	299362069	1.21%	4704.73	-67.94%	442.80%
^NDX	4/6/2004	1492.93	1498.34	1485.7	1493.58	312258621	-0.98%	4704.73	-68.25%	441.82%
^NDX	4/7/2004	1489.1	1492.19	1475.62	1481.96	306027586	-0.78%	4704.73	-68.50%	441.04%
^NDX	4/8/2004	1502.77	1503.37	1478.44	1485.51	292093103	0.24%	4704.73	-68.43%	441.28%
^NDX	4/12/2004	1489.59	1497.5	1488.35	1495.93	258855172	0.70%	4704.73	-68.20%	441.98%
^NDX	4/13/2004	1501.98	1502.52	1469.88	1472.88	336765517	-1.54%	4704.73	-68.69%	440.44%
^NDX	4/14/2004	1464.32	1485.28	1463.63	1475.66	315896552	0.19%	4704.73	-68.63%	440.63%
^NDX	4/15/2004	1479.56	1481.77	1449.4	1459.45	337243103	-1.10%	4704.73	-68.98%	439.53%
^NDX	4/16/2004	1458.51	1460.39	1440.56	1449.06	322486207	-0.71%	4704.73	-69.20%	438.82%
^NDX	4/19/2004	1448.89	1473.53	1448.03	1473.48	288418966	1.69%	4704.73	-68.68%	440.50%
^NDX	4/20/2004	1473.98	1479.68	1436.89	1436.9	331334483	-2.48%	4704.73	-69.46%	438.02%
^NDX	4/21/2004	1446.02	1452.92	1434.16	1451.01	354132759	0.98%	4704.73	-69.16%	439.00%
^NDX	4/22/2004	1450.38	1488.74	1449.06	1485.5	370322414	2.38%	4704.73	-68.43%	441.38%
^NDX	4/23/2004	1492.24	1497.17	1484.36	1497.01	332293103	0.77%	4704.73	-68.18%	442.16%
^NDX	4/26/2004	1496.67	1499.45	1474.79	1480.53	297875862	-1.10%	4704.73	-68.53%	441.05%
^NDX	4/27/2004	1485.67	1495.62	1476.42	1479.47	339932759	-0.07%	4704.73	-68.55%	440.98%
^NDX	4/28/2004	1475.88	1476.03	1449.23	1453.03	351279310	-1.79%	4704.73	-69.12%	439.20%
^NDX	4/29/2004	1451.4	1461.13	1420.66	1431.36	408805172	-1.49%	4704.73	-69.58%	437.70%
^NDX	4/30/2004	1435.16	1439.69	1401.36	1401.36	374953448	-2.10%	4704.73	-70.21%	435.61%
^NDX	5/3/2004	1409.06	1428.49	1404.06	1415.29	333187931	0.99%	4704.73	-69.92%	436.60%
^NDX	5/4/2004	1417.12	1438.49	1409.39	1422.11	320263793	0.48%	4704.73	-69.77%	437.08%
^NDX	5/5/2004	1424.71	1435.46	1416.73	1428.42	273562069	0.44%	4704.73	-69.64%	437.53%
^NDX	5/6/2004	1416.59	1425.5	1403.36	1415.6	301856897	-0.90%	4704.73	-69.91%	436.63%
^NDX	5/7/2004	1411.05	1432.71	1406.19	1406.19	282256897	-0.66%	4704.73	-70.11%	435.97%
^NDX	5/10/2004	1395.21	1403.59	1384.89	1397.1	326832759	-0.65%	4704.73	-70.30%	435.32%
^NDX	5/11/2004	1406.36	1422.51	1406.36	1421.89	283658621	1.77%	4704.73	-69.78%	437.09%
^NDX	5/12/2004	1412.5	1417.03	1378.64	1414.83	325479310	-0.50%	4704.73	-69.93%	436.60%
^NDX	5/13/2004	1408.58	1425.69	1405.6	1417.09	268727586	0.16%	4704.73	-69.88%	436.76%
^NDX	5/14/2004	1415.44	1419.57	1394.37	1399.85	263165517	-1.22%	4704.73	-70.25%	435.54%
^NDX	5/17/2004	1379.99	1391.77	1372.46	1379.9	263601724	-1.43%	4704.73	-70.67%	434.12%
^NDX	5/18/2004	1395.23	1404.27	1393.08	1397.47	247431034	1.27%	4704.73	-70.30%	435.39%
^NDX	5/19/2004	1414.38	1427.51	1396.34	1396.34	316372414	-0.08%	4704.73	-70.32%	435.31%
^NDX	5/20/2004	1400.37	1408.2	1390.41	1396.87	265672414	0.04%	4704.73	-70.31%	435.35%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/21/2004	1409.61	1414.11	1397.7	1408.17	237348276	0.81%	4704.73	-70.07%	436.15%
^NDX	5/24/2004	1418.77	1425.49	1408.44	1413.97	245186207	0.41%	4704.73	-69.95%	436.57%
^NDX	5/25/2004	1412.59	1450.06	1406.2	1447.72	305275862	2.39%	4704.73	-69.23%	438.95%
^NDX	5/26/2004	1443.13	1455	1440.85	1453.87	274315517	0.42%	4704.73	-69.10%	439.38%
^NDX	5/27/2004	1460.06	1467.63	1450.67	1463.11	282975862	0.64%	4704.73	-68.90%	440.01%
^NDX	5/28/2004	1464.83	1469.23	1456.77	1466.22	212618966	0.21%	4704.73	-68.84%	440.23%
^NDX	6/1/2004	1457.71	1469.27	1453.39	1468.54	251556897	0.16%	4704.73	-68.79%	440.38%
^NDX	6/2/2004	1472.54	1474.1	1455.13	1464.22	262089655	-0.29%	4704.73	-68.88%	440.09%
^NDX	6/3/2004	1459.19	1462.41	1445.21	1445.21	263218966	-1.30%	4704.73	-69.28%	438.79%
^NDX	6/4/2004	1463.46	1472.64	1455.04	1455.04	244413793	0.68%	4704.73	-69.07%	439.47%
^NDX	6/7/2004	1465.56	1491.45	1464.01	1491.45	256086207	2.50%	4704.73	-68.30%	441.97%
^NDX	6/8/2004	1483.59	1496	1481.76	1495.97	252550000	0.30%	4704.73	-68.20%	442.28%
^NDX	6/9/2004	1487.37	1490.88	1469.04	1469.5	262103448	-1.77%	4704.73	-68.77%	440.51%
^NDX	6/10/2004	1475.71	1481.27	1470.5	1481.27	232006897	0.80%	4704.73	-68.52%	441.31%
^NDX	6/14/2004	1470.62	1471.19	1451.78	1458.64	241832759	-1.53%	4704.73	-69.00%	439.78%
^NDX	6/15/2004	1470.37	1487.83	1470.37	1479.2	263324138	1.41%	4704.73	-68.56%	441.19%
^NDX	6/16/2004	1478.72	1483.6	1474.17	1479.99	233298276	0.05%	4704.73	-68.54%	441.24%
^NDX	6/17/2004	1473.94	1473.95	1458.68	1464.03	249986207	-1.08%	4704.73	-68.88%	440.17%
^NDX	6/18/2004	1457.88	1481.36	1455.67	1464.65	292718966	0.04%	4704.73	-68.87%	440.21%
^NDX	6/21/2004	1467.98	1472.65	1450.79	1453.23	235000000	-0.78%	4704.73	-69.11%	439.43%
^NDX	6/22/2004	1455.92	1475.12	1448.82	1474.87	286360345	1.49%	4704.73	-68.65%	440.92%
^NDX	6/23/2004	1471.54	1495.05	1468.74	1493.52	310958621	1.26%	4704.73	-68.25%	442.18%
^NDX	6/24/2004	1490.58	1502.14	1485.88	1488.31	290636207	-0.35%	4704.73	-68.37%	441.83%
^NDX	6/25/2004	1488.82	1503.91	1488.2	1498.38	340017241	0.68%	4704.73	-68.15%	442.51%
^NDX	6/28/2004	1507.32	1508.52	1485.25	1493.07	277772414	-0.35%	4704.73	-68.26%	442.16%
^NDX	6/29/2004	1490.65	1507.05	1490.65	1505.65	272677586	0.84%	4704.73	-68.00%	443.00%
^NDX	6/30/2004	1507.6	1523.48	1502.61	1516.64	302441379	0.73%	4704.73	-67.76%	443.73%
^NDX	7/1/2004	1514.82	1514.82	1477.62	1489.57	299881034	-1.78%	4704.73	-68.34%	441.94%
^NDX	7/2/2004	1488.34	1489.6	1473.73	1481.19	206936207	-0.56%	4704.73	-68.52%	441.38%
^NDX	7/6/2004	1470.47	1471.21	1441.78	1445.71	332336207	-2.40%	4704.73	-69.27%	438.99%
^NDX	7/7/2004	1445.1	1459.07	1445.02	1452.49	303846552	0.47%	4704.73	-69.13%	439.45%
^NDX	7/8/2004	1439.57	1452.7	1430.81	1431.13	308474138	-1.47%	4704.73	-69.58%	437.98%
^NDX	7/9/2004	1442.43	1451.39	1434	1440	239439655	0.62%	4704.73	-69.39%	438.60%
^NDX	7/12/2004	1429.91	1435.3	1418.1	1432.11	259310345	-0.55%	4704.73	-69.56%	438.06%
^NDX	7/13/2004	1436.08	1439.78	1426.11	1428.68	258562069	-0.24%	4704.73	-69.63%	437.82%
^NDX	7/14/2004	1414.42	1433.61	1411.52	1416.05	252034483	-0.88%	4704.73	-69.90%	436.93%
^NDX	7/15/2004	1422.26	1427.72	1412.59	1415.92	287920690	-0.01%	4704.73	-69.90%	436.92%
^NDX	7/16/2004	1426.49	1426.49	1392.17	1392.17	361965517	-1.68%	4704.73	-70.41%	435.25%
^NDX	7/19/2004	1398.92	1406.15	1386.78	1396.77	305968966	0.33%	4704.73	-70.31%	435.58%
^NDX	7/20/2004	1398.64	1421.07	1396.85	1421.07	280731034	1.74%	4704.73	-69.79%	437.32%
^NDX	7/21/2004	1433.27	1433.27	1386.57	1386.57	363750000	-2.43%	4704.73	-70.53%	434.89%
^NDX	7/22/2004	1385.89	1411.43	1377.7	1408.51	338718966	1.58%	4704.73	-70.06%	436.47%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/23/2004	1394.56	1394.56	1370.7	1375.48	292743103	-2.35%	4704.73	-70.76%	434.13%
^NDX	7/26/2004	1376.8	1383.67	1359.2	1368.4	287424138	-0.51%	4704.73	-70.91%	433.61%
^NDX	7/27/2004	1374.69	1395.95	1371.26	1391.5	305068966	1.69%	4704.73	-70.42%	435.30%
^NDX	7/28/2004	1384.51	1392.48	1360.27	1383.75	318513793	-0.56%	4704.73	-70.59%	434.74%
^NDX	7/29/2004	1395.34	1403.8	1388.06	1398.55	293681034	1.07%	4704.73	-70.27%	435.81%
^NDX	7/30/2004	1397.05	1412	1394.85	1400.39	259882759	0.13%	4704.73	-70.23%	435.94%
^NDX	8/2/2004	1390.21	1408.31	1387.04	1406.33	264477586	0.42%	4704.73	-70.11%	436.37%
^NDX	8/3/2004	1402.34	1404.9	1379.02	1379.14	257668966	-1.93%	4704.73	-70.69%	434.43%
^NDX	8/4/2004	1372.46	1386.28	1368.44	1379.21	286101724	0.01%	4704.73	-70.68%	434.44%
^NDX	8/5/2004	1380.93	1383.38	1352.27	1353.44	271493103	-1.87%	4704.73	-71.23%	432.57%
^NDX	8/6/2004	1341.08	1342.87	1314.97	1315.3	291768966	-2.82%	4704.73	-72.04%	429.75%
^NDX	8/9/2004	1320.83	1325.45	1314.57	1318.83	217843103	0.27%	4704.73	-71.97%	430.02%
^NDX	8/10/2004	1325.96	1346.71	1324.38	1346.71	253182759	2.11%	4704.73	-71.38%	432.13%
^NDX	8/11/2004	1319.7	1328.83	1309.5	1324.65	309355172	-1.64%	4704.73	-71.84%	430.50%
^NDX	8/12/2004	1313.81	1320.94	1302.74	1304.43	281493103	-1.53%	4704.73	-72.27%	428.97%
^NDX	8/13/2004	1311.84	1316.3	1301.93	1307.82	232370690	0.26%	4704.73	-72.20%	429.23%
^NDX	8/16/2004	1309.5	1334.78	1309.5	1326.84	222367241	1.45%	4704.73	-71.80%	430.68%
^NDX	8/17/2004	1332.94	1344.54	1331.85	1335.72	239703448	0.67%	4704.73	-71.61%	431.35%
^NDX	8/18/2004	1328.99	1363.74	1327.85	1363.73	271560345	2.10%	4704.73	-71.01%	433.45%
^NDX	8/19/2004	1356.89	1361.23	1344.98	1353.24	244263793	-0.77%	4704.73	-71.24%	432.68%
^NDX	8/20/2004	1352.28	1373.01	1348.27	1366.73	231491379	1.00%	4704.73	-70.95%	433.68%
^NDX	8/23/2004	1370.51	1377.67	1364.46	1370.9	211148276	0.31%	4704.73	-70.86%	433.98%
^NDX	8/24/2004	1376.99	1379.05	1360.82	1369.78	224325862	-0.08%	4704.73	-70.89%	433.90%
^NDX	8/25/2004	1369.2	1391.22	1363.56	1389.17	227696552	1.42%	4704.73	-70.47%	435.32%
^NDX	8/26/2004	1383.8	1388.84	1379.69	1383.98	204108621	-0.37%	4704.73	-70.58%	434.94%
^NDX	8/27/2004	1384.61	1393.23	1384.61	1388.56	174322414	0.33%	4704.73	-70.49%	435.27%
^NDX	8/30/2004	1383.12	1384.14	1367.73	1367.94	173731034	-1.48%	4704.73	-70.92%	433.79%
^NDX	8/31/2004	1368.91	1372.27	1354.1	1368.68	223950000	0.05%	4704.73	-70.91%	433.84%
^NDX	9/1/2004	1363.27	1384.85	1360.58	1377.96	245922414	0.68%	4704.73	-70.71%	434.52%
^NDX	9/2/2004	1374.69	1402.07	1373.67	1398.34	208408621	1.48%	4704.73	-70.28%	436.00%
^NDX	9/3/2004	1384.41	1393.5	1370.01	1371.82	214587931	-1.90%	4704.73	-70.84%	434.10%
^NDX	9/7/2004	1382.48	1390.6	1372.53	1381.84	227706897	0.73%	4704.73	-70.63%	434.83%
^NDX	9/8/2004	1378.4	1393.69	1374.79	1376.77	248713793	-0.37%	4704.73	-70.74%	434.47%
^NDX	9/9/2004	1385.22	1396.55	1373.37	1391.53	286860345	1.07%	4704.73	-70.42%	435.54%
^NDX	9/10/2004	1391.2	1414.55	1386.41	1413	277008621	1.54%	4704.73	-69.97%	437.08%
^NDX	9/13/2004	1417.84	1435.95	1414.22	1427.34	300186207	1.01%	4704.73	-69.66%	438.10%
^NDX	9/14/2004	1425.29	1435.91	1422.83	1434.37	260217241	0.49%	4704.73	-69.51%	438.59%
^NDX	9/15/2004	1425.51	1425.51	1412.54	1415.3	271637931	-1.33%	4704.73	-69.92%	437.26%
^NDX	9/16/2004	1417.37	1429.93	1413.22	1417.97	228534483	0.19%	4704.73	-69.86%	437.45%
^NDX	9/17/2004	1417.73	1427.59	1413.78	1426.3	282822414	0.59%	4704.73	-69.68%	438.04%
^NDX	9/20/2004	1417.39	1437.3	1415.31	1424.72	269920690	-0.11%	4704.73	-69.72%	437.93%
^NDX	9/21/2004	1429.85	1440.81	1425.16	1435.91	264062069	0.79%	4704.73	-69.48%	438.71%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/22/2004	1424.72	1424.72	1403.16	1404.22	273843103	-2.21%	4704.73	-70.15%	436.50%
^NDX	9/23/2004	1405.76	1413.68	1402.79	1405.77	240829310	0.11%	4704.73	-70.12%	436.61%
^NDX	9/24/2004	1407.71	1414.56	1397.5	1399.05	234498276	-0.48%	4704.73	-70.26%	436.14%
^NDX	9/27/2004	1389.94	1396.42	1383.24	1385.55	227032759	-0.96%	4704.73	-70.55%	435.17%
^NDX	9/28/2004	1390.11	1394.43	1376.99	1389.7	264996552	0.30%	4704.73	-70.46%	435.47%
^NDX	9/29/2004	1389.69	1411.82	1389.62	1410.86	282289655	1.52%	4704.73	-70.01%	436.99%
^NDX	9/30/2004	1409.23	1417.99	1403.89	1412.74	285624138	0.13%	4704.73	-69.97%	437.13%
^NDX	10/1/2004	1426.38	1452.94	1423.43	1452.94	313844828	2.85%	4704.73	-69.12%	439.97%
^NDX	10/4/2004	1463.22	1472.21	1458.08	1459.01	319822414	0.42%	4704.73	-68.99%	440.39%
^NDX	10/5/2004	1456.19	1467.23	1454.23	1461.76	294758621	0.19%	4704.73	-68.93%	440.58%
^NDX	10/6/2004	1460.19	1474.36	1452.61	1474.36	331529310	0.86%	4704.73	-68.66%	441.44%
^NDX	10/7/2004	1469.7	1474.7	1454.89	1455.77	299132759	-1.26%	4704.73	-69.06%	440.18%
^NDX	10/8/2004	1449.49	1457.04	1428.11	1430.96	287748276	-1.70%	4704.73	-69.58%	438.48%
^NDX	10/11/2004	1435.54	1441.1	1431.77	1437.73	202382759	0.47%	4704.73	-69.44%	438.95%
^NDX	10/12/2004	1424.22	1439.07	1416.29	1435	260067241	-0.19%	4704.73	-69.50%	438.76%
^NDX	10/13/2004	1451.73	1453.72	1425.41	1434.46	306227586	-0.04%	4704.73	-69.51%	438.72%
^NDX	10/14/2004	1434.92	1437.66	1421.59	1425.21	274187931	-0.64%	4704.73	-69.71%	438.08%
^NDX	10/15/2004	1430.31	1441.82	1419.36	1430.98	284186207	0.40%	4704.73	-69.58%	438.48%
^NDX	10/18/2004	1428.08	1457.31	1424.82	1457.31	259482759	1.84%	4704.73	-69.02%	440.32%
^NDX	10/19/2004	1463.01	1470.14	1443.4	1443.8	295401724	-0.93%	4704.73	-69.31%	439.39%
^NDX	10/20/2004	1441.21	1456.19	1433.88	1452.26	284563793	0.59%	4704.73	-69.13%	439.98%
^NDX	10/21/2004	1459.68	1478.46	1452.57	1474.79	345862069	1.55%	4704.73	-68.65%	441.53%
^NDX	10/22/2004	1472.92	1473.69	1438.13	1438.25	299648276	-2.48%	4704.73	-69.43%	439.05%
^NDX	10/25/2004	1435.68	1439.48	1427.44	1432.57	276522414	-0.39%	4704.73	-69.55%	438.66%
^NDX	10/26/2004	1432.25	1442.14	1423.98	1442.14	312508621	0.67%	4704.73	-69.35%	439.33%
^NDX	10/27/2004	1441.79	1483.13	1437.44	1480.03	357917241	2.63%	4704.73	-68.54%	441.95%
^NDX	10/28/2004	1473.41	1491.86	1471.03	1487.12	314106897	0.48%	4704.73	-68.39%	442.43%
^NDX	10/29/2004	1485.68	1496.98	1475.56	1486.72	282750000	-0.03%	4704.73	-68.40%	442.41%
^NDX	11/1/2004	1486.25	1494.88	1479.86	1488.79	262555172	0.14%	4704.73	-68.36%	442.55%
^NDX	11/2/2004	1490.32	1509.56	1489.33	1494.83	318117241	0.41%	4704.73	-68.23%	442.95%
^NDX	11/3/2004	1519.97	1523.51	1494.85	1503.89	337482759	0.61%	4704.73	-68.03%	443.56%
^NDX	11/4/2004	1498.06	1519.21	1492.23	1516.2	314394828	0.82%	4704.73	-67.77%	444.38%
^NDX	11/5/2004	1526.71	1534.84	1512.74	1525.24	329132759	0.60%	4704.73	-67.58%	444.97%
^NDX	11/8/2004	1525.13	1532.46	1522.12	1527.13	277460345	0.12%	4704.73	-67.54%	445.10%
^NDX	11/9/2004	1527.25	1534.37	1521.15	1527	291758621	-0.01%	4704.73	-67.54%	445.09%
^NDX	11/10/2004	1524.1	1530.01	1514.32	1517.06	319562069	-0.65%	4704.73	-67.75%	444.44%
^NDX	11/11/2004	1524.62	1542.39	1522.48	1541.7	304268966	1.62%	4704.73	-67.23%	446.06%
^NDX	11/12/2004	1543.31	1558.41	1535.82	1558.41	345570690	1.08%	4704.73	-66.88%	447.14%
^NDX	11/15/2004	1554.31	1562.04	1550.03	1560.96	325562069	0.16%	4704.73	-66.82%	447.31%
^NDX	11/16/2004	1554.79	1554.79	1541.84	1548.53	327772414	-0.80%	4704.73	-67.09%	446.51%
^NDX	11/17/2004	1561.8	1580.26	1561.8	1571.12	383339655	1.46%	4704.73	-66.61%	447.97%
^NDX	11/18/2004	1568.02	1581.79	1563.79	1580.81	330246552	0.62%	4704.73	-66.40%	448.59%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/19/2004	1578.86	1580.93	1551.77	1552.11	350639655	-1.82%	4704.73	-67.01%	446.77%
^NDX	11/22/2004	1551.16	1568.86	1543.97	1568.28	327234483	1.04%	4704.73	-66.67%	447.81%
^NDX	11/23/2004	1566.71	1573.52	1552.85	1562.6	354762069	-0.36%	4704.73	-66.79%	447.45%
^NDX	11/24/2004	1572.67	1583.07	1570.87	1582.55	282443103	1.28%	4704.73	-66.36%	448.73%
^NDX	11/26/2004	1581.65	1587.08	1578.26	1578.26	115131034	-0.27%	4704.73	-66.45%	448.46%
^NDX	11/29/2004	1586.46	1593.16	1567.27	1580.44	317987931	0.14%	4704.73	-66.41%	448.60%
^NDX	11/30/2004	1579.51	1583.15	1571.11	1571.5	323924138	-0.57%	4704.73	-66.60%	448.03%
^NDX	12/1/2004	1578.25	1607.16	1578.25	1607.15	393386207	2.27%	4704.73	-65.84%	450.30%
^NDX	12/2/2004	1602.11	1623.6	1599.63	1613.15	414070690	0.37%	4704.73	-65.71%	450.67%
^NDX	12/3/2004	1621.1	1631.9	1612.72	1614.4	415677586	0.08%	4704.73	-65.69%	450.75%
^NDX	12/6/2004	1612.33	1625.61	1605.71	1619.59	370732759	0.32%	4704.73	-65.58%	451.07%
^NDX	12/7/2004	1622.84	1628.25	1589.05	1589.33	460606897	-1.87%	4704.73	-66.22%	449.20%
^NDX	12/8/2004	1593.87	1607.49	1588.73	1601.91	412217241	0.79%	4704.73	-65.95%	449.99%
^NDX	12/9/2004	1585.99	1615.6	1577.77	1609.79	393818966	0.49%	4704.73	-65.78%	450.49%
^NDX	12/10/2004	1601.46	1611.23	1600.72	1605.16	309455172	-0.29%	4704.73	-65.88%	450.20%
^NDX	12/13/2004	1617.53	1621.37	1608.4	1621.16	357065517	1.00%	4704.73	-65.54%	451.20%
^NDX	12/14/2004	1618.2	1632.17	1618.2	1627.46	384253448	0.39%	4704.73	-65.41%	451.58%
^NDX	12/15/2004	1626.99	1635.7	1615.45	1623.63	403032759	-0.24%	4704.73	-65.49%	451.35%
^NDX	12/16/2004	1621.43	1625.83	1601.62	1607.62	413141379	-0.99%	4704.73	-65.83%	450.36%
^NDX	12/17/2004	1608.64	1614.89	1596.48	1596.61	417772414	-0.68%	4704.73	-66.06%	449.68%
^NDX	12/20/2004	1603.84	1613.78	1587.21	1591.97	343355172	-0.29%	4704.73	-66.16%	449.39%
^NDX	12/21/2004	1598.6	1611.34	1594.89	1609.26	340148276	1.09%	4704.73	-65.79%	450.47%
^NDX	12/22/2004	1605.72	1619.56	1602.99	1613.57	310820690	0.27%	4704.73	-65.70%	450.74%
^NDX	12/23/2004	1608.87	1619.18	1608.64	1613.77	246684483	0.01%	4704.73	-65.70%	450.75%
^NDX	12/27/2004	1621.33	1623.8	1600.25	1607.59	254948276	-0.38%	4704.73	-65.83%	450.37%
^NDX	12/28/2004	1610.9	1624.19	1608.51	1624.19	273715517	1.03%	4704.73	-65.48%	451.40%
^NDX	12/29/2004	1619.36	1629.9	1619.36	1624.95	259289655	0.05%	4704.73	-65.46%	451.45%
^NDX	12/30/2004	1626.21	1628.74	1621.58	1623.76	241920690	-0.07%	4704.73	-65.49%	451.38%
^NDX	12/31/2004	1624.37	1628.91	1620.31	1621.12	235596552	-0.16%	4704.73	-65.54%	451.21%
^NDX	1/3/2005	1628.75	1635.45	1598.79	1603.51	378125862	-1.09%	4704.73	-65.92%	450.13%
^NDX	1/4/2005	1611.22	1612.78	1565.02	1571.83	463872414	-1.98%	4704.73	-66.59%	448.15%
^NDX	1/5/2005	1568.68	1580.88	1562.64	1563.76	409548276	-0.51%	4704.73	-66.76%	447.64%
^NDX	1/6/2005	1567.66	1570.75	1556.84	1557.52	374865517	-0.40%	4704.73	-66.89%	447.24%
^NDX	1/7/2005	1565.63	1577.76	1551.29	1564.81	377915517	0.47%	4704.73	-66.74%	447.71%
^NDX	1/10/2005	1561.23	1577.71	1558.54	1564.92	361770690	0.01%	4704.73	-66.74%	447.71%
^NDX	1/11/2005	1556.66	1562.24	1545.28	1553.4	381075862	-0.74%	4704.73	-66.98%	446.98%
^NDX	1/12/2005	1561.84	1566.69	1543.04	1565.78	389253448	0.80%	4704.73	-66.72%	447.78%
^NDX	1/13/2005	1567.55	1568.54	1543.48	1545.18	364070690	-1.32%	4704.73	-67.16%	446.46%
^NDX	1/14/2005	1552.11	1563.79	1550.05	1561.11	359458621	1.03%	4704.73	-66.82%	447.49%
^NDX	1/18/2005	1554.19	1574.39	1551.88	1573.49	342041379	0.79%	4704.73	-66.56%	448.28%
^NDX	1/19/2005	1572.81	1573.02	1545.63	1545.65	382362069	-1.77%	4704.73	-67.15%	446.51%
^NDX	1/20/2005	1526.8	1534.53	1514.56	1514.56	384717241	-2.01%	4704.73	-67.81%	444.50%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/21/2005	1519.3	1524.03	1502.48	1503.64	352374138	-0.72%	4704.73	-68.04%	443.78%
^NDX	1/24/2005	1507.79	1509.83	1480.66	1480.66	368048276	-1.53%	4704.73	-68.53%	442.25%
^NDX	1/25/2005	1492.65	1505.05	1488.6	1490.57	345453448	0.67%	4704.73	-68.32%	442.92%
^NDX	1/26/2005	1502.05	1513.44	1495.31	1509.01	362943103	1.24%	4704.73	-67.93%	444.16%
^NDX	1/27/2005	1505.25	1512.74	1497.36	1507.55	363141379	-0.10%	4704.73	-67.96%	444.06%
^NDX	1/28/2005	1510.88	1512.82	1486.76	1499.46	361750000	-0.54%	4704.73	-68.13%	443.53%
^NDX	1/31/2005	1515.16	1523.27	1513.06	1519.63	314448276	1.35%	4704.73	-67.70%	444.87%
^NDX	2/1/2005	1521	1527.91	1517.3	1523.66	328374138	0.27%	4704.73	-67.61%	445.14%
^NDX	2/2/2005	1527.29	1531.22	1515.45	1525.1	338887931	0.09%	4704.73	-67.58%	445.23%
^NDX	2/3/2005	1516.22	1518.13	1501.96	1508.24	338405172	-1.11%	4704.73	-67.94%	444.13%
^NDX	2/4/2005	1507.74	1534.97	1507.69	1534.49	333606897	1.74%	4704.73	-67.38%	445.87%
^NDX	2/7/2005	1534.48	1538.38	1522.72	1529.05	292837931	-0.35%	4704.73	-67.50%	445.51%
^NDX	2/8/2005	1529.55	1542.41	1527.04	1532.69	335096552	0.24%	4704.73	-67.42%	445.75%
^NDX	2/9/2005	1534.41	1534.48	1504.6	1506.81	337725862	-1.69%	4704.73	-67.97%	444.06%
^NDX	2/10/2005	1512.71	1514.22	1497.35	1506.83	359568966	0.00%	4704.73	-67.97%	444.06%
^NDX	2/11/2005	1505.09	1535.54	1498.68	1530.51	373039655	1.57%	4704.73	-67.47%	445.63%
^NDX	2/14/2005	1531.19	1540.01	1530.16	1538.21	282696552	0.50%	4704.73	-67.31%	446.14%
^NDX	2/15/2005	1538.38	1561.17	1535.34	1547.3	357170690	0.59%	4704.73	-67.11%	446.73%
^NDX	2/16/2005	1541.26	1547.69	1535.37	1542.41	321563793	-0.32%	4704.73	-67.22%	446.41%
^NDX	2/17/2005	1543.03	1546.69	1519.22	1519.29	336286207	-1.50%	4704.73	-67.71%	444.91%
^NDX	2/18/2005	1519.21	1524.04	1512.73	1515.4	278303448	-0.26%	4704.73	-67.79%	444.66%
^NDX	2/22/2005	1502.94	1523.51	1493.58	1494.07	354520690	-1.41%	4704.73	-68.24%	443.25%
^NDX	2/23/2005	1502.83	1503.89	1489.99	1497.09	323870690	0.20%	4704.73	-68.18%	443.45%
^NDX	2/24/2005	1493.59	1517.88	1491.74	1517.71	350324138	1.38%	4704.73	-67.74%	444.83%
^NDX	2/25/2005	1515.75	1528	1513.47	1526.9	305379310	0.61%	4704.73	-67.55%	445.43%
^NDX	2/28/2005	1517.06	1524.7	1498.17	1511.02	367265517	-1.04%	4704.73	-67.88%	444.39%
^NDX	3/1/2005	1516.63	1529.37	1515.2	1527.25	334686207	1.07%	4704.73	-67.54%	445.47%
^NDX	3/2/2005	1517.68	1541.14	1514.98	1525.28	345598276	-0.13%	4704.73	-67.58%	445.34%
^NDX	3/3/2005	1530.13	1530.68	1502.32	1511.89	326875862	-0.88%	4704.73	-67.86%	444.46%
^NDX	3/4/2005	1524.21	1530.59	1517.29	1520.58	315377586	0.57%	4704.73	-67.68%	445.04%
^NDX	3/7/2005	1524.04	1552.53	1523.73	1545.2	336067241	1.62%	4704.73	-67.16%	446.66%
^NDX	3/8/2005	1540.8	1549.56	1527.5	1528.65	292534483	-1.07%	4704.73	-67.51%	445.58%
^NDX	3/9/2005	1526.9	1537.97	1520.45	1521.98	326813793	-0.44%	4704.73	-67.65%	445.15%
^NDX	3/10/2005	1525.64	1527.98	1504.54	1524.38	314791379	0.16%	4704.73	-67.60%	445.31%
^NDX	3/11/2005	1528.65	1533.85	1501.99	1505.64	308981034	-1.23%	4704.73	-68.00%	444.08%
^NDX	3/14/2005	1509.19	1515.16	1502.6	1515.09	294434483	0.63%	4704.73	-67.80%	444.70%
^NDX	3/15/2005	1520.26	1520.43	1500.88	1502.06	317032759	-0.86%	4704.73	-68.07%	443.84%
^NDX	3/16/2005	1497.4	1508.16	1482.62	1486.23	339601724	-1.05%	4704.73	-68.41%	442.79%
^NDX	3/17/2005	1487.72	1496.8	1483.1	1487.63	300882759	0.09%	4704.73	-68.38%	442.88%
^NDX	3/18/2005	1488.55	1490.57	1475.26	1484.4	363272414	-0.22%	4704.73	-68.45%	442.67%
^NDX	3/21/2005	1483.16	1490.57	1470.94	1484.45	277758621	0.00%	4704.73	-68.45%	442.67%
^NDX	3/22/2005	1484.13	1490.44	1464.99	1465.09	311370690	-1.30%	4704.73	-68.86%	441.37%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/23/2005	1463.43	1480.13	1463.43	1471.77	300198276	0.46%	4704.73	-68.72%	441.82%
^NDX	3/24/2005	1477.46	1485.96	1469.94	1469.94	292746552	-0.12%	4704.73	-68.76%	441.70%
^NDX	3/28/2005	1476.4	1484.85	1472.71	1472.71	256486207	0.19%	4704.73	-68.70%	441.89%
^NDX	3/29/2005	1471.25	1483.43	1458.26	1464.34	309972414	-0.57%	4704.73	-68.88%	441.32%
^NDX	3/30/2005	1470.13	1491.74	1469.97	1491.74	302346552	1.87%	4704.73	-68.29%	443.19%
^NDX	3/31/2005	1489.44	1490.8	1478.66	1482.53	290856897	-0.62%	4704.73	-68.49%	442.57%
^NDX	4/1/2005	1491.83	1495.58	1466.49	1469.35	322360345	-0.89%	4704.73	-68.77%	441.68%
^NDX	4/4/2005	1469.42	1482.06	1461.27	1476.72	274018966	0.50%	4704.73	-68.61%	442.18%
^NDX	4/5/2005	1480.99	1487.26	1477.55	1483.75	284053448	0.48%	4704.73	-68.46%	442.66%
^NDX	4/6/2005	1487.15	1497.39	1477.97	1480.67	301103448	-0.21%	4704.73	-68.53%	442.45%
^NDX	4/7/2005	1481.13	1499.71	1481.13	1499.71	295563793	1.29%	4704.73	-68.12%	443.74%
^NDX	4/8/2005	1499.93	1503.21	1485.43	1485.6	261437931	-0.94%	4704.73	-68.42%	442.80%
^NDX	4/11/2005	1490.43	1492.32	1477.13	1478.55	238360345	-0.47%	4704.73	-68.57%	442.32%
^NDX	4/12/2005	1477.01	1490.1	1460.42	1489.16	333081034	0.72%	4704.73	-68.35%	443.04%
^NDX	4/13/2005	1484.39	1484.46	1459.97	1461.68	294043103	-1.85%	4704.73	-68.93%	441.20%
^NDX	4/14/2005	1461.83	1462.81	1440.35	1441.13	332768966	-1.41%	4704.73	-69.37%	439.79%
^NDX	4/15/2005	1425.73	1434.47	1407.82	1408.59	399072414	-2.26%	4704.73	-70.06%	437.53%
^NDX	4/18/2005	1406.3	1418.76	1405.09	1409.98	317303448	0.10%	4704.73	-70.03%	437.63%
^NDX	4/19/2005	1419.53	1424.03	1410.54	1420.8	309108621	0.77%	4704.73	-69.80%	438.40%
^NDX	4/20/2005	1430.25	1432.11	1404.86	1406.85	345681034	-0.98%	4704.73	-70.10%	437.42%
^NDX	4/21/2005	1423.62	1448.37	1419.25	1447.37	336463793	2.88%	4704.73	-69.24%	440.30%
^NDX	4/22/2005	1437.97	1438.72	1412.63	1421.21	310815517	-1.81%	4704.73	-69.79%	438.49%
^NDX	4/25/2005	1430.99	1439.63	1426.73	1437.31	248693103	1.13%	4704.73	-69.45%	439.62%
^NDX	4/26/2005	1431.75	1446.82	1420.43	1420.43	287937931	-1.17%	4704.73	-69.81%	438.45%
^NDX	4/27/2005	1413.22	1429.11	1409.49	1423.76	304174138	0.23%	4704.73	-69.74%	438.68%
^NDX	4/28/2005	1418.12	1425.69	1408.84	1409.29	320920690	-1.02%	4704.73	-70.05%	437.67%
^NDX	4/29/2005	1420.64	1422.42	1394.36	1420.79	351646552	0.82%	4704.73	-69.80%	438.48%
^NDX	5/2/2005	1421.9	1430.05	1415.6	1423.71	266853448	0.21%	4704.73	-69.74%	438.69%
^NDX	5/3/2005	1421.28	1436.6	1421.28	1427.61	322093103	0.27%	4704.73	-69.66%	438.96%
^NDX	5/4/2005	1431.06	1453.2	1429.62	1452.2	323762069	1.72%	4704.73	-69.13%	440.68%
^NDX	5/5/2005	1450.73	1457.34	1441.94	1450.16	296531034	-0.14%	4704.73	-69.18%	440.54%
^NDX	5/6/2005	1460.26	1460.76	1449.7	1456	260537931	0.40%	4704.73	-69.05%	440.95%
^NDX	5/9/2005	1455.68	1463.38	1446.77	1463.38	248450000	0.51%	4704.73	-68.90%	441.45%
^NDX	5/10/2005	1453.25	1458.4	1445.11	1450.36	275089655	-0.89%	4704.73	-69.17%	440.56%
^NDX	5/11/2005	1452.31	1461.02	1432.83	1459.55	295889655	0.63%	4704.73	-68.98%	441.20%
^NDX	5/12/2005	1459.07	1468.17	1446.97	1454.79	307487931	-0.33%	4704.73	-69.08%	440.87%
^NDX	5/13/2005	1459.23	1478.89	1455.88	1470.63	323962069	1.09%	4704.73	-68.74%	441.96%
^NDX	5/16/2005	1470.31	1481.32	1465.85	1480.68	239705172	0.68%	4704.73	-68.53%	442.64%
^NDX	5/17/2005	1474.05	1490.14	1469.44	1490.14	262156897	0.64%	4704.73	-68.33%	443.28%
^NDX	5/18/2005	1493.03	1514.76	1489.47	1509.26	337565517	1.28%	4704.73	-67.92%	444.56%
^NDX	5/19/2005	1510.62	1521.5	1508.71	1521.43	293203448	0.81%	4704.73	-67.66%	445.37%
^NDX	5/20/2005	1519.26	1528.06	1514.54	1528.06	257365517	0.44%	4704.73	-67.52%	445.81%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/23/2005	1526.97	1540.3	1525.23	1535.22	279332759	0.47%	4704.73	-67.37%	446.28%
^NDX	5/24/2005	1531.25	1540.68	1529.4	1540.47	292403448	0.34%	4704.73	-67.26%	446.62%
^NDX	5/25/2005	1535.39	1535.39	1524.41	1532.71	257413793	-0.50%	4704.73	-67.42%	446.11%
^NDX	5/26/2005	1540.05	1551.12	1539.74	1548.8	275251724	1.05%	4704.73	-67.08%	447.16%
^NDX	5/27/2005	1546.74	1551.03	1541.76	1549.8	213336207	0.06%	4704.73	-67.06%	447.23%
^NDX	5/31/2005	1549.48	1550.18	1538.54	1542.63	272196552	-0.46%	4704.73	-67.21%	446.77%
^NDX	6/1/2005	1541.73	1567.72	1541.66	1559.5	306846552	1.09%	4704.73	-66.85%	447.86%
^NDX	6/2/2005	1553.43	1568.96	1553.05	1568.96	301141379	0.61%	4704.73	-66.65%	448.47%
^NDX	6/3/2005	1565.48	1566.14	1542.05	1544.48	282396552	-1.56%	4704.73	-67.17%	446.91%
^NDX	6/6/2005	1544.96	1548.55	1539.57	1545.27	254681034	0.05%	4704.73	-67.15%	446.96%
^NDX	6/7/2005	1546.71	1559.53	1531.07	1531.12	318367241	-0.92%	4704.73	-67.46%	446.04%
^NDX	6/8/2005	1536.92	1538.24	1524.13	1527.68	276300000	-0.22%	4704.73	-67.53%	445.82%
^NDX	6/9/2005	1526.15	1542.75	1520.61	1539.46	287356897	0.77%	4704.73	-67.28%	446.59%
^NDX	6/10/2005	1537.57	1537.57	1515.96	1521.02	249893103	-1.20%	4704.73	-67.67%	445.39%
^NDX	6/13/2005	1519.61	1538.66	1519.61	1529.13	246918966	0.53%	4704.73	-67.50%	445.92%
^NDX	6/14/2005	1529.02	1534.15	1520.88	1524.42	242387931	-0.31%	4704.73	-67.60%	445.61%
^NDX	6/15/2005	1533.9	1535.43	1510.82	1529.49	288391379	0.33%	4704.73	-67.49%	445.95%
^NDX	6/16/2005	1531.02	1540.52	1527.71	1537.42	309141379	0.52%	4704.73	-67.32%	446.47%
^NDX	6/17/2005	1550.63	1550.63	1532.56	1538.13	343668966	0.05%	4704.73	-67.31%	446.51%
^NDX	6/20/2005	1529.65	1545.52	1526.06	1537.31	242777586	-0.05%	4704.73	-67.32%	446.46%
^NDX	6/21/2005	1535.48	1542.73	1530.91	1536.48	268531034	-0.05%	4704.73	-67.34%	446.40%
^NDX	6/22/2005	1542.13	1545.54	1527.93	1534.36	287662069	-0.14%	4704.73	-67.39%	446.27%
^NDX	6/23/2005	1537.64	1549	1515.79	1515.95	346462069	-1.20%	4704.73	-67.78%	445.07%
^NDX	6/24/2005	1516.84	1518.01	1500.18	1500.18	370862069	-1.04%	4704.73	-68.11%	444.03%
^NDX	6/27/2005	1497.29	1503.79	1490.02	1493.75	249706897	-0.43%	4704.73	-68.25%	443.60%
^NDX	6/28/2005	1500.65	1512.64	1498.48	1508.61	273137931	0.99%	4704.73	-67.93%	444.59%
^NDX	6/29/2005	1511.95	1512.77	1501.72	1504.11	282820690	-0.30%	4704.73	-68.03%	444.29%
^NDX	6/30/2005	1507.02	1510.21	1492.94	1493.52	298534483	-0.70%	4704.73	-68.25%	443.59%
^NDX	7/1/2005	1497.02	1501.95	1489.74	1490.53	202793103	-0.20%	4704.73	-68.32%	443.39%
^NDX	7/5/2005	1485.96	1509.19	1485.96	1506.35	248327586	1.06%	4704.73	-67.98%	444.45%
^NDX	7/6/2005	1503.48	1512.91	1497.11	1498.05	274496552	-0.55%	4704.73	-68.16%	443.90%
^NDX	7/7/2005	1484.92	1505.3	1484.18	1503.78	278941379	0.38%	4704.73	-68.04%	444.28%
^NDX	7/8/2005	1505.53	1534.29	1502.2	1533.27	290565517	1.96%	4704.73	-67.41%	446.24%
^NDX	7/11/2005	1536.45	1547.98	1535.07	1547.66	305310345	0.94%	4704.73	-67.10%	447.18%
^NDX	7/12/2005	1546.52	1560.15	1543.14	1555.59	285779310	0.51%	4704.73	-66.94%	447.69%
^NDX	7/13/2005	1555.24	1559.37	1549.81	1557.62	265517241	0.13%	4704.73	-66.89%	447.83%
^NDX	7/14/2005	1570.31	1577.48	1563.93	1573.44	322812069	1.02%	4704.73	-66.56%	448.84%
^NDX	7/15/2005	1577.27	1582.4	1568.82	1577.82	264648276	0.28%	4704.73	-66.46%	449.12%
^NDX	7/18/2005	1573.62	1578.12	1570.02	1570.09	225391379	-0.49%	4704.73	-66.63%	448.63%
^NDX	7/19/2005	1580.25	1590.76	1577	1590.49	281494828	1.30%	4704.73	-66.19%	449.93%
^NDX	7/20/2005	1580.06	1605.45	1578.87	1602.75	337425862	0.77%	4704.73	-65.93%	450.70%
^NDX	7/21/2005	1606.84	1610.84	1591.72	1601.89	350841379	-0.05%	4704.73	-65.95%	450.65%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/22/2005	1601.68	1606.42	1592.03	1600.76	286268966	-0.07%	4704.73	-65.98%	450.58%
^NDX	7/25/2005	1600.62	1607.97	1591.4	1593.57	262589655	-0.45%	4704.73	-66.13%	450.13%
^NDX	7/26/2005	1596.81	1603.89	1591.58	1598.93	284800000	0.34%	4704.73	-66.01%	450.46%
^NDX	7/27/2005	1601.39	1613.39	1592.76	1611.95	301736207	0.81%	4704.73	-65.74%	451.28%
^NDX	7/28/2005	1613.29	1619.78	1609.62	1618.64	290322414	0.42%	4704.73	-65.60%	451.69%
^NDX	7/29/2005	1616.42	1619.95	1605.14	1605.14	278267241	-0.83%	4704.73	-65.88%	450.86%
^NDX	8/1/2005	1609.74	1616.4	1604.58	1610.11	257358621	0.31%	4704.73	-65.78%	451.17%
^NDX	8/2/2005	1611.86	1628.57	1611.86	1627.01	299141379	1.05%	4704.73	-65.42%	452.22%
^NDX	8/3/2005	1619.98	1628.53	1618.4	1627.19	302144828	0.01%	4704.73	-65.41%	452.23%
^NDX	8/4/2005	1619.18	1621	1606.6	1608.74	274375862	-1.13%	4704.73	-65.81%	451.09%
^NDX	8/5/2005	1606.63	1614.22	1600.25	1601.59	253748276	-0.44%	4704.73	-65.96%	450.65%
^NDX	8/8/2005	1604.23	1607.01	1588.74	1589.97	246725862	-0.73%	4704.73	-66.20%	449.92%
^NDX	8/9/2005	1596.15	1606.51	1595.71	1601.14	251805172	0.70%	4704.73	-65.97%	450.63%
^NDX	8/10/2005	1604.8	1610.21	1582.31	1585.71	313393103	-0.96%	4704.73	-66.30%	449.66%
^NDX	8/11/2005	1587.77	1603.66	1586.67	1600.65	272774138	0.94%	4704.73	-65.98%	450.61%
^NDX	8/12/2005	1587.69	1594.96	1581.41	1591.75	267484483	-0.56%	4704.73	-66.17%	450.05%
^NDX	8/15/2005	1587.59	1606.96	1585.66	1600.71	238010345	0.56%	4704.73	-65.98%	450.61%
^NDX	8/16/2005	1595.86	1596.54	1572.44	1574.01	265572414	-1.67%	4704.73	-66.54%	448.94%
^NDX	8/17/2005	1577.57	1588.8	1573.87	1582.29	261725862	0.53%	4704.73	-66.37%	449.47%
^NDX	8/18/2005	1578.2	1585.28	1573.4	1575.76	239962069	-0.41%	4704.73	-66.51%	449.06%
^NDX	8/19/2005	1576.57	1581.95	1573.7	1573.72	207805172	-0.13%	4704.73	-66.55%	448.93%
^NDX	8/22/2005	1577.15	1588.92	1565.81	1575.59	233043103	0.12%	4704.73	-66.51%	449.05%
^NDX	8/23/2005	1575.47	1578.52	1566.72	1571.3	231253448	-0.27%	4704.73	-66.60%	448.77%
^NDX	8/24/2005	1568.02	1588.9	1561.15	1561.71	296306897	-0.61%	4704.73	-66.81%	448.16%
^NDX	8/25/2005	1564.42	1569.51	1562.03	1565.88	225444828	0.27%	4704.73	-66.72%	448.43%
^NDX	8/26/2005	1563.85	1565.55	1552.99	1558.84	217436207	-0.45%	4704.73	-66.87%	447.98%
^NDX	8/29/2005	1551.36	1575.45	1551.31	1571.52	218717241	0.81%	4704.73	-66.60%	448.80%
^NDX	8/30/2005	1565.17	1566.47	1554.49	1565.73	247655172	-0.37%	4704.73	-66.72%	448.43%
^NDX	8/31/2005	1566.86	1582.09	1561.42	1581.71	281341379	1.02%	4704.73	-66.38%	449.45%
^NDX	9/1/2005	1581.23	1587.82	1573.54	1577.25	279882759	-0.28%	4704.73	-66.48%	449.17%
^NDX	9/2/2005	1580.71	1583	1571.82	1573.12	194905172	-0.26%	4704.73	-66.56%	448.90%
^NDX	9/6/2005	1580.21	1597.71	1578.99	1597.27	241929310	1.54%	4704.73	-66.05%	450.44%
^NDX	9/7/2005	1594.02	1600.79	1590.87	1599.86	255313793	0.16%	4704.73	-65.99%	450.60%
^NDX	9/8/2005	1594.82	1604.91	1593.3	1597.68	272081034	-0.14%	4704.73	-66.04%	450.46%
^NDX	9/9/2005	1599.98	1610.12	1595.31	1607.83	278886207	0.64%	4704.73	-65.83%	451.10%
^NDX	9/12/2005	1607.6	1616.82	1605.99	1612.2	297162069	0.27%	4704.73	-65.73%	451.37%
^NDX	9/13/2005	1609.58	1619.12	1604.13	1607.38	297339655	-0.30%	4704.73	-65.83%	451.07%
^NDX	9/14/2005	1609.22	1609.37	1589.41	1589.63	292801724	-1.10%	4704.73	-66.21%	449.97%
^NDX	9/15/2005	1594.51	1596.38	1585.07	1588.55	300803448	-0.07%	4704.73	-66.24%	449.90%
^NDX	9/16/2005	1592.1	1600.44	1587.18	1599.44	391212069	0.69%	4704.73	-66.00%	450.59%
^NDX	9/19/2005	1595.08	1597.97	1579.51	1586.05	276575862	-0.84%	4704.73	-66.29%	449.75%
^NDX	9/20/2005	1589.33	1604.02	1575.58	1578.2	318218966	-0.49%	4704.73	-66.46%	449.25%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/21/2005	1577.1	1577.67	1561.47	1561.84	305581034	-1.04%	4704.73	-66.80%	448.22%
^NDX	9/22/2005	1559.94	1570.94	1551.81	1567.36	291884483	0.35%	4704.73	-66.69%	448.57%
^NDX	9/23/2005	1563.97	1577.05	1559.57	1571.75	276572414	0.28%	4704.73	-66.59%	448.85%
^NDX	9/26/2005	1581.16	1584.58	1564.52	1572.86	259036207	0.07%	4704.73	-66.57%	448.92%
^NDX	9/27/2005	1575.84	1578.18	1563.21	1568.84	285975862	-0.26%	4704.73	-66.65%	448.67%
^NDX	9/28/2005	1575.16	1580.67	1565.02	1568.81	293767241	0.00%	4704.73	-66.65%	448.66%
^NDX	9/29/2005	1567.44	1591.15	1560.87	1589.93	310606897	1.35%	4704.73	-66.21%	450.01%
^NDX	9/30/2005	1589.24	1601.69	1588.22	1601.66	277753448	0.74%	4704.73	-65.96%	450.75%
^NDX	10/3/2005	1603.47	1612.53	1603.39	1605.59	309382759	0.25%	4704.73	-65.87%	450.99%
^NDX	10/4/2005	1606.15	1617.77	1594.56	1595.54	345741379	-0.63%	4704.73	-66.09%	450.37%
^NDX	10/5/2005	1595.39	1595.83	1571.46	1571.52	331706897	-1.51%	4704.73	-66.60%	448.86%
^NDX	10/6/2005	1573.15	1576.36	1540.34	1552.94	363337931	-1.18%	4704.73	-66.99%	447.68%
^NDX	10/7/2005	1558.93	1563.27	1549.94	1555.92	249100000	0.19%	4704.73	-66.93%	447.87%
^NDX	10/10/2005	1554.74	1560.65	1545.9	1546.99	237794828	-0.57%	4704.73	-67.12%	447.30%
^NDX	10/11/2005	1551.01	1551.54	1534.61	1539.31	319303448	-0.50%	4704.73	-67.28%	446.80%
^NDX	10/12/2005	1532.23	1543.5	1519.3	1521.19	347370690	-1.18%	4704.73	-67.67%	445.62%
^NDX	10/13/2005	1519.36	1538.15	1515.42	1533.8	306481034	0.83%	4704.73	-67.40%	446.45%
^NDX	10/14/2005	1537.43	1545.13	1529.42	1544.29	268177586	0.68%	4704.73	-67.18%	447.14%
^NDX	10/17/2005	1544.58	1549.95	1536.01	1549.88	218281034	0.36%	4704.73	-67.06%	447.50%
^NDX	10/18/2005	1548.29	1549.41	1538.39	1538.43	251850000	-0.74%	4704.73	-67.30%	446.76%
^NDX	10/19/2005	1532.47	1569.61	1526.82	1569.61	326431034	2.03%	4704.73	-66.64%	448.79%
^NDX	10/20/2005	1568.53	1576.46	1547.07	1555.59	309987931	-0.89%	4704.73	-66.94%	447.89%
^NDX	10/21/2005	1571.17	1572.71	1558.18	1565.12	305293103	0.61%	4704.73	-66.73%	448.51%
^NDX	10/24/2005	1570.33	1590.73	1561.45	1590.65	267494828	1.63%	4704.73	-66.19%	450.14%
^NDX	10/25/2005	1584.95	1590.05	1573.66	1585.82	275710345	-0.30%	4704.73	-66.29%	449.83%
^NDX	10/26/2005	1580	1593.47	1573.14	1575.14	315862069	-0.67%	4704.73	-66.52%	449.16%
^NDX	10/27/2005	1571.64	1573.8	1543.38	1543.38	296310345	-2.02%	4704.73	-67.20%	447.14%
^NDX	10/28/2005	1548.83	1557.57	1538.78	1557.11	325268966	0.89%	4704.73	-66.90%	448.03%
^NDX	10/31/2005	1559.84	1584.09	1559.84	1579.18	322372414	1.42%	4704.73	-66.43%	449.45%
^NDX	11/1/2005	1572.97	1582.67	1571.19	1576.52	328143103	-0.17%	4704.73	-66.49%	449.28%
^NDX	11/2/2005	1570.83	1600.75	1570.75	1597.29	374705172	1.32%	4704.73	-66.05%	450.60%
^NDX	11/3/2005	1611.52	1626.48	1610.9	1619.67	404525862	1.40%	4704.73	-65.57%	452.00%
^NDX	11/4/2005	1622.56	1631.79	1616.84	1628.03	293036207	0.52%	4704.73	-65.40%	452.52%
^NDX	11/7/2005	1630.76	1634.53	1621.5	1629.27	274334483	0.08%	4704.73	-65.37%	452.59%
^NDX	11/8/2005	1626.24	1636.84	1623.16	1628.4	275753448	-0.05%	4704.73	-65.39%	452.54%
^NDX	11/9/2005	1627.62	1636.36	1624.55	1630.21	274858621	0.11%	4704.73	-65.35%	452.65%
^NDX	11/10/2005	1629.56	1651.05	1620.74	1650.93	334143103	1.27%	4704.73	-64.91%	453.92%
^NDX	11/11/2005	1653.41	1659.72	1651.09	1653.36	250844828	0.15%	4704.73	-64.86%	454.07%
^NDX	11/14/2005	1653.65	1657.53	1648.26	1651.9	238855172	-0.09%	4704.73	-64.89%	453.98%
^NDX	11/15/2005	1651.97	1658.65	1638.97	1644.31	290484483	-0.46%	4704.73	-65.05%	453.52%
^NDX	11/16/2005	1648.92	1653.74	1642.36	1651.45	296855172	0.43%	4704.73	-64.90%	453.96%
^NDX	11/17/2005	1659.16	1676.39	1657.27	1676.39	312044828	1.51%	4704.73	-64.37%	455.47%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/18/2005	1685.05	1689.59	1674.75	1679.85	343767241	0.21%	4704.73	-64.29%	455.67%
^NDX	11/21/2005	1678.7	1686.79	1673.05	1686.23	286532759	0.38%	4704.73	-64.16%	456.05%
^NDX	11/22/2005	1681.37	1698.32	1679.1	1694.14	274903448	0.47%	4704.73	-63.99%	456.52%
^NDX	11/23/2005	1691.96	1704.42	1691.08	1696.77	273398276	0.16%	4704.73	-63.93%	456.68%
^NDX	11/25/2005	1699.13	1701.06	1693.33	1701.05	265472414	0.25%	4704.73	-63.84%	456.93%
^NDX	11/28/2005	1702.4	1703.08	1683.83	1684.39	268858621	-0.98%	4704.73	-64.20%	455.95%
^NDX	11/29/2005	1693.11	1697.58	1676.76	1676.84	302334483	-0.45%	4704.73	-64.36%	455.50%
^NDX	11/30/2005	1675.92	1683.62	1671.34	1672.56	323462069	-0.26%	4704.73	-64.45%	455.25%
^NDX	12/1/2005	1683.39	1705.19	1683.39	1704.28	346624138	1.90%	4704.73	-63.78%	457.14%
^NDX	12/2/2005	1702.36	1709.1	1698.9	1709.1	303191379	0.28%	4704.73	-63.67%	457.43%
^NDX	12/5/2005	1704.12	1704.94	1689.6	1694.77	286193103	-0.84%	4704.73	-63.98%	456.59%
^NDX	12/6/2005	1706.62	1716.65	1700.16	1701.35	308310345	0.39%	4704.73	-63.84%	456.97%
^NDX	12/7/2005	1703.31	1706.12	1688.9	1697.04	298884483	-0.25%	4704.73	-63.93%	456.72%
^NDX	12/8/2005	1701.01	1702.84	1674.74	1685.59	329027586	-0.67%	4704.73	-64.17%	456.05%
^NDX	12/9/2005	1687.43	1694.13	1679.22	1692.62	285960345	0.42%	4704.73	-64.02%	456.46%
^NDX	12/12/2005	1698.15	1701.27	1691.22	1698.35	302655172	0.34%	4704.73	-63.90%	456.80%
^NDX	12/13/2005	1696.28	1711.83	1693.9	1705.77	323100000	0.44%	4704.73	-63.74%	457.24%
^NDX	12/14/2005	1701.49	1707.74	1692.43	1698.98	289001724	-0.40%	4704.73	-63.89%	456.84%
^NDX	12/15/2005	1703.39	1705.93	1688.06	1701.7	311143103	0.16%	4704.73	-63.83%	457.00%
^NDX	12/16/2005	1700.92	1704.38	1688.26	1688.68	395600000	-0.77%	4704.73	-64.11%	456.24%
^NDX	12/19/2005	1692.21	1694.65	1663.56	1664.36	300953448	-1.44%	4704.73	-64.62%	454.80%
^NDX	12/20/2005	1665.6	1672.47	1657.71	1665.06	293606897	0.04%	4704.73	-64.61%	454.84%
^NDX	12/21/2005	1669.34	1682.84	1665.34	1670.61	281039655	0.33%	4704.73	-64.49%	455.17%
^NDX	12/22/2005	1672.59	1685.49	1671.78	1683.35	258427586	0.76%	4704.73	-64.22%	455.93%
^NDX	12/23/2005	1687.58	1690.41	1679.28	1682.92	168684483	-0.03%	4704.73	-64.23%	455.91%
^NDX	12/27/2005	1686.92	1693.58	1666.46	1668.37	215603448	-0.86%	4704.73	-64.54%	455.04%
^NDX	12/28/2005	1671.27	1674.06	1662.09	1667.1	210610345	-0.08%	4704.73	-64.57%	454.97%
^NDX	12/29/2005	1668.78	1671.31	1653.53	1655.36	204370690	-0.70%	4704.73	-64.81%	454.26%
^NDX	12/30/2005	1648.1	1649.9	1641.86	1645.2	221387931	-0.61%	4704.73	-65.03%	453.65%
^NDX	1/3/2006	1654.39	1686.59	1633.62	1679.93	344534483	2.11%	4704.73	-64.29%	455.76%
^NDX	1/4/2006	1684.05	1696.83	1681.85	1695.83	324310345	0.95%	4704.73	-63.95%	456.71%
^NDX	1/5/2006	1697.8	1707.71	1697.33	1705.29	326163793	0.56%	4704.73	-63.75%	457.27%
^NDX	1/6/2006	1718.17	1735.5	1710.86	1734.99	385110345	1.74%	4704.73	-63.12%	459.01%
^NDX	1/9/2006	1734.5	1745.12	1729.6	1741.9	336058621	0.40%	4704.73	-62.98%	459.41%
^NDX	1/10/2006	1732.25	1744.47	1730.25	1744.02	341062069	0.12%	4704.73	-62.93%	459.53%
^NDX	1/11/2006	1748.88	1761.46	1743.85	1758.24	410448276	0.82%	4704.73	-62.63%	460.34%
^NDX	1/12/2006	1754.91	1760.12	1742.85	1747.35	346803448	-0.62%	4704.73	-62.86%	459.72%
^NDX	1/13/2006	1748.37	1750.27	1738.01	1746.78	307656897	-0.03%	4704.73	-62.87%	459.69%
^NDX	1/17/2006	1733.91	1739.25	1728.62	1736.39	293493103	-0.59%	4704.73	-63.09%	459.10%
^NDX	1/18/2006	1708.13	1726.28	1707.75	1716.62	392568966	-1.14%	4704.73	-63.51%	457.96%
^NDX	1/19/2006	1725.34	1740.59	1720.56	1729.92	397956897	0.77%	4704.73	-63.23%	458.73%
^NDX	1/20/2006	1724.12	1727.02	1674.31	1676.38	404851724	-3.09%	4704.73	-64.37%	455.64%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/23/2006	1681.46	1685.67	1670.47	1676.3	328013793	0.00%	4704.73	-64.37%	455.63%
^NDX	1/24/2006	1682.8	1695.41	1680.61	1686.22	356460345	0.59%	4704.73	-64.16%	456.22%
^NDX	1/25/2006	1694.54	1694.54	1670.33	1677	377262069	-0.55%	4704.73	-64.36%	455.68%
^NDX	1/26/2006	1687.5	1694.63	1677.25	1690.49	414641379	0.80%	4704.73	-64.07%	456.48%
^NDX	1/27/2006	1699.16	1722.93	1697.88	1711.11	402015517	1.22%	4704.73	-63.63%	457.70%
^NDX	1/30/2006	1712.84	1720.88	1711.42	1713.45	327712069	0.14%	4704.73	-63.58%	457.84%
^NDX	1/31/2006	1713.98	1717.95	1700.34	1710.75	385500000	-0.16%	4704.73	-63.64%	457.68%
^NDX	2/1/2006	1697.12	1714.28	1695.83	1713.02	392174138	0.13%	4704.73	-63.59%	457.81%
^NDX	2/2/2006	1709.31	1711.15	1684.67	1685.77	397901724	-1.59%	4704.73	-64.17%	456.22%
^NDX	2/3/2006	1673.04	1676.18	1658.38	1664.53	384486207	-1.26%	4704.73	-64.62%	454.96%
^NDX	2/6/2006	1663.71	1667.48	1650.99	1657.54	305091379	-0.42%	4704.73	-64.77%	454.54%
^NDX	2/7/2006	1656.05	1663.99	1644.84	1651.84	365031034	-0.34%	4704.73	-64.89%	454.20%
^NDX	2/8/2006	1665.06	1672.43	1654.03	1670.47	376167241	1.13%	4704.73	-64.49%	455.33%
^NDX	2/9/2006	1675.93	1681.92	1652.09	1654.08	400225862	-0.98%	4704.73	-64.84%	454.35%
^NDX	2/10/2006	1655.05	1668.72	1637.26	1663.75	347884483	0.58%	4704.73	-64.64%	454.93%
^NDX	2/13/2006	1653.76	1655.81	1638.53	1645.83	286551724	-1.08%	4704.73	-65.02%	453.85%
^NDX	2/14/2006	1648.64	1666.91	1643.17	1661.95	311258621	0.98%	4704.73	-64.67%	454.83%
^NDX	2/15/2006	1658.17	1676.14	1655.22	1673.15	307422414	0.67%	4704.73	-64.44%	455.51%
^NDX	2/16/2006	1677.78	1688.61	1672.93	1688.61	334563793	0.92%	4704.73	-64.11%	456.43%
^NDX	2/17/2006	1683.18	1684.21	1674.89	1675.21	335972414	-0.79%	4704.73	-64.39%	455.64%
^NDX	2/21/2006	1675.88	1676.93	1650.93	1655.68	301237931	-1.17%	4704.73	-64.81%	454.47%
^NDX	2/22/2006	1657.46	1684.15	1653.68	1677.52	314501724	1.32%	4704.73	-64.34%	455.79%
^NDX	2/23/2006	1675.02	1687.59	1669.81	1672.29	302448276	-0.31%	4704.73	-64.46%	455.48%
^NDX	2/24/2006	1672.21	1678.15	1666.97	1676.5	273100000	0.25%	4704.73	-64.37%	455.73%
^NDX	2/27/2006	1681.45	1701.1	1680.43	1695.66	295589655	1.14%	4704.73	-63.96%	456.87%
^NDX	2/28/2006	1690.43	1695.35	1665.63	1670.56	365613793	-1.48%	4704.73	-64.49%	455.39%
^NDX	3/1/2006	1675.92	1697.25	1672.6	1694.58	377658621	1.44%	4704.73	-63.98%	456.83%
^NDX	3/2/2006	1686.95	1699.72	1683.38	1693.78	360189655	-0.05%	4704.73	-64.00%	456.78%
^NDX	3/3/2006	1685.13	1706.41	1682.71	1684.31	411903448	-0.56%	4704.73	-64.20%	456.22%
^NDX	3/6/2006	1688.87	1691.11	1665.37	1669.93	364186207	-0.85%	4704.73	-64.51%	455.37%
^NDX	3/7/2006	1666.73	1668.81	1652.59	1661.02	329018966	-0.53%	4704.73	-64.69%	454.84%
^NDX	3/8/2006	1656.29	1668.06	1646.03	1660.35	359317241	-0.04%	4704.73	-64.71%	454.80%
^NDX	3/9/2006	1666.3	1671.84	1644.86	1645.09	337510345	-0.92%	4704.73	-65.03%	453.88%
^NDX	3/10/2006	1645.27	1657.31	1634.25	1648.23	302189655	0.19%	4704.73	-64.97%	454.07%
^NDX	3/13/2006	1655.35	1663.73	1650.93	1653.79	284405172	0.34%	4704.73	-64.85%	454.41%
^NDX	3/14/2006	1650.93	1682.93	1650.93	1681.15	329612069	1.65%	4704.73	-64.27%	456.06%
^NDX	3/15/2006	1687.81	1694.9	1680.06	1694.46	360434483	0.79%	4704.73	-63.98%	456.85%
^NDX	3/16/2006	1701	1703.11	1679.05	1679.05	404179310	-0.91%	4704.73	-64.31%	455.94%
^NDX	3/17/2006	1682.68	1690.96	1676.63	1685.66	437951724	0.39%	4704.73	-64.17%	456.34%
^NDX	3/20/2006	1690.9	1695.04	1684.16	1688.98	335141379	0.20%	4704.73	-64.10%	456.53%
^NDX	3/21/2006	1688.59	1707.68	1671.2	1672.47	406970690	-0.98%	4704.73	-64.45%	455.55%
^NDX	3/22/2006	1663.61	1678.73	1662.56	1676.31	364865517	0.23%	4704.73	-64.37%	455.78%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/23/2006	1672.12	1676.28	1660.81	1670.73	338577586	-0.33%	4704.73	-64.49%	455.45%
^NDX	3/24/2006	1677.09	1687.56	1669.17	1679.81	332420690	0.54%	4704.73	-64.30%	456.00%
^NDX	3/27/2006	1678.93	1687.54	1678.05	1680.63	319003448	0.05%	4704.73	-64.28%	456.04%
^NDX	3/28/2006	1681.1	1694.6	1667.95	1673.03	344398276	-0.45%	4704.73	-64.44%	455.59%
^NDX	3/29/2006	1677.11	1711.26	1674.88	1703.84	409534483	1.84%	4704.73	-63.78%	457.43%
^NDX	3/30/2006	1706.61	1720.2	1700.15	1708.68	372553448	0.28%	4704.73	-63.68%	457.72%
^NDX	3/31/2006	1712.93	1715.62	1701.86	1703.66	319244828	-0.29%	4704.73	-63.79%	457.42%
^NDX	4/3/2006	1715.12	1723.06	1704.92	1706.77	336717241	0.18%	4704.73	-63.72%	457.61%
^NDX	4/4/2006	1708.92	1720.43	1705.27	1716.55	359020690	0.57%	4704.73	-63.51%	458.18%
^NDX	4/5/2006	1722.22	1735.13	1717.28	1732.74	349558621	0.94%	4704.73	-63.17%	459.12%
^NDX	4/6/2006	1734.21	1745.68	1727.14	1739.2	369286207	0.37%	4704.73	-63.03%	459.50%
^NDX	4/7/2006	1743.74	1750.23	1720.62	1723.03	345234483	-0.93%	4704.73	-63.38%	458.57%
^NDX	4/10/2006	1724.65	1727.81	1712.47	1718.86	317405172	-0.24%	4704.73	-63.47%	458.32%
^NDX	4/11/2006	1723.96	1725.66	1696.67	1704.4	361858621	-0.84%	4704.73	-63.77%	457.48%
^NDX	4/12/2006	1705.17	1710.92	1701.29	1704.75	264915517	0.02%	4704.73	-63.77%	457.50%
^NDX	4/13/2006	1704.47	1721.05	1700.55	1712.06	261548276	0.43%	4704.73	-63.61%	457.93%
^NDX	4/17/2006	1710.91	1716.72	1684.35	1694.31	306236207	-1.04%	4704.73	-63.99%	456.89%
^NDX	4/18/2006	1699	1730.33	1699	1726.64	388413793	1.91%	4704.73	-63.30%	458.80%
^NDX	4/19/2006	1729.71	1734.1	1720.64	1734.04	358222414	0.43%	4704.73	-63.14%	459.23%
^NDX	4/20/2006	1734.5	1741.35	1724.62	1728.9	366400000	-0.30%	4704.73	-63.25%	458.94%
^NDX	4/21/2006	1736.73	1737.2	1701.56	1709.02	401048276	-1.15%	4704.73	-63.67%	457.79%
^NDX	4/24/2006	1706.51	1711.04	1697	1706.43	346229310	-0.15%	4704.73	-63.73%	457.63%
^NDX	4/25/2006	1711.35	1711.35	1694.52	1701.47	396858621	-0.29%	4704.73	-63.83%	457.34%
^NDX	4/26/2006	1704.43	1710	1696.5	1702.2	359350000	0.04%	4704.73	-63.82%	457.39%
^NDX	4/27/2006	1695.03	1727.79	1688.25	1717.14	443717241	0.88%	4704.73	-63.50%	458.26%
^NDX	4/28/2006	1705.52	1717.49	1699.51	1700.71	431337931	-0.96%	4704.73	-63.85%	457.31%
^NDX	5/1/2006	1706.8	1709.43	1680.52	1686.61	357951724	-0.83%	4704.73	-64.15%	456.48%
^NDX	5/2/2006	1692.95	1697.18	1686.65	1689.93	357024138	0.20%	4704.73	-64.08%	456.67%
^NDX	5/3/2006	1692.62	1693.52	1679.26	1686.3	366768966	-0.21%	4704.73	-64.16%	456.46%
^NDX	5/4/2006	1688.41	1707.36	1688.41	1701.03	354156897	0.87%	4704.73	-63.84%	457.33%
^NDX	5/5/2006	1711.64	1716.18	1706.33	1713.84	342975862	0.75%	4704.73	-63.57%	458.09%
^NDX	5/8/2006	1713.74	1721.13	1712.18	1715.23	297631034	0.08%	4704.73	-63.54%	458.17%
^NDX	5/9/2006	1711.93	1715.73	1708.03	1711.17	318143103	-0.24%	4704.73	-63.63%	457.93%
^NDX	5/10/2006	1706.18	1707.38	1690.9	1694.81	347287931	-0.96%	4704.73	-63.98%	456.97%
^NDX	5/11/2006	1693.71	1694.47	1653.79	1657.48	421856897	-2.20%	4704.73	-64.77%	454.77%
^NDX	5/12/2006	1649.83	1652.26	1634.65	1635.81	394743103	-1.31%	4704.73	-65.23%	453.46%
^NDX	5/15/2006	1629.25	1640.1	1619.26	1634.78	345982759	-0.06%	4704.73	-65.25%	453.40%
^NDX	5/16/2006	1635.62	1637.7	1617.97	1623.68	344244828	-0.68%	4704.73	-65.49%	452.72%
^NDX	5/17/2006	1611.21	1618.85	1595.62	1598.91	403068966	-1.53%	4704.73	-66.01%	451.20%
^NDX	5/18/2006	1607.98	1612.53	1587.04	1587.11	348731034	-0.74%	4704.73	-66.27%	450.46%
^NDX	5/19/2006	1589.81	1604.48	1575.81	1600.86	433513793	0.87%	4704.73	-65.97%	451.33%
^NDX	5/22/2006	1587.98	1595.06	1571.06	1584.56	391372414	-1.02%	4704.73	-66.32%	450.31%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/23/2006	1597.5	1601.75	1569.01	1569.01	367543103	-0.98%	4704.73	-66.65%	449.33%
^NDX	5/24/2006	1567.77	1586.62	1554.76	1580.18	447762069	0.71%	4704.73	-66.41%	450.04%
^NDX	5/25/2006	1589.99	1600.22	1579.24	1599.68	349820690	1.23%	4704.73	-66.00%	451.27%
^NDX	5/26/2006	1605.18	1606.46	1595.29	1606.37	265637931	0.42%	4704.73	-65.86%	451.69%
^NDX	5/30/2006	1599.11	1606.37	1571.29	1571.29	296320690	-2.18%	4704.73	-66.60%	449.51%
^NDX	5/31/2006	1575.77	1587.78	1568.22	1579.58	365355172	0.53%	4704.73	-66.43%	450.03%
^NDX	6/1/2006	1581.08	1616.56	1579.58	1616.56	358403448	2.34%	4704.73	-65.64%	452.38%
^NDX	6/2/2006	1626.18	1626.29	1599.17	1612.9	333341379	-0.23%	4704.73	-65.72%	452.15%
^NDX	6/5/2006	1606.11	1612.9	1577.49	1577.5	298836207	-2.19%	4704.73	-66.47%	449.95%
^NDX	6/6/2006	1581.93	1583.9	1560.23	1575.39	360265517	-0.13%	4704.73	-66.51%	449.82%
^NDX	6/7/2006	1578.77	1592.37	1563.95	1565.22	329977586	-0.65%	4704.73	-66.73%	449.17%
^NDX	6/8/2006	1555.85	1566.59	1525.78	1561.55	508293103	-0.23%	4704.73	-66.81%	448.94%
^NDX	6/9/2006	1567.92	1575.12	1550.14	1550.97	302541379	-0.68%	4704.73	-67.03%	448.26%
^NDX	6/12/2006	1553.65	1555.09	1520.29	1520.31	325468966	-1.98%	4704.73	-67.69%	446.29%
^NDX	6/13/2006	1523.64	1536.5	1511.53	1516.85	447327586	-0.23%	4704.73	-67.76%	446.06%
^NDX	6/14/2006	1519.29	1531.59	1512.98	1530.26	360368966	0.88%	4704.73	-67.47%	446.94%
^NDX	6/15/2006	1538.14	1576.79	1530.26	1573.08	379567241	2.80%	4704.73	-66.56%	449.74%
^NDX	6/16/2006	1568.53	1573.08	1554.83	1562.84	418646552	-0.65%	4704.73	-66.78%	449.09%
^NDX	6/19/2006	1568.38	1568.89	1543.85	1548.93	289927586	-0.89%	4704.73	-67.08%	448.20%
^NDX	6/20/2006	1549.95	1565.17	1544.3	1548.31	271051724	-0.04%	4704.73	-67.09%	448.16%
^NDX	6/21/2006	1550.66	1585.88	1548.31	1573.56	319801724	1.63%	4704.73	-66.55%	449.79%
^NDX	6/22/2006	1571.11	1573.67	1546.12	1554.49	283568966	-1.21%	4704.73	-66.96%	448.58%
^NDX	6/23/2006	1551.47	1566.9	1544.11	1551.05	278363793	-0.22%	4704.73	-67.03%	448.36%
^NDX	6/26/2006	1553.48	1561.47	1549.13	1556.17	240162069	0.33%	4704.73	-66.92%	448.69%
^NDX	6/27/2006	1556.14	1559.18	1525.89	1527	308305172	-1.87%	4704.73	-67.54%	446.81%
^NDX	6/28/2006	1531.3	1538.65	1520.93	1538.25	274363793	0.74%	4704.73	-67.30%	447.55%
^NDX	6/29/2006	1546.01	1585.56	1538.25	1585.56	373343103	3.08%	4704.73	-66.30%	450.62%
^NDX	6/30/2006	1590.27	1590.83	1574.38	1575.23	423937931	-0.65%	4704.73	-66.52%	449.97%
^NDX	7/3/2006	1580.63	1586.43	1575.23	1586.25	135896552	0.70%	4704.73	-66.28%	450.67%
^NDX	7/5/2006	1573.35	1586.25	1550.58	1553.95	273615517	-2.04%	4704.73	-66.97%	448.64%
^NDX	7/6/2006	1556.24	1564.96	1547.28	1551.55	273291379	-0.15%	4704.73	-67.02%	448.48%
^NDX	7/7/2006	1543.46	1553.09	1529.4	1533.71	303425862	-1.15%	4704.73	-67.40%	447.33%
^NDX	7/10/2006	1538.78	1543.12	1513.47	1520.9	269274138	-0.84%	4704.73	-67.67%	446.50%
^NDX	7/11/2006	1516.18	1534.97	1508.91	1533.06	339913793	0.80%	4704.73	-67.41%	447.30%
^NDX	7/12/2006	1527.43	1533.06	1499.77	1501.46	306296552	-2.06%	4704.73	-68.09%	445.24%
^NDX	7/13/2006	1490.54	1506.53	1478.13	1478.16	348627586	-1.55%	4704.73	-68.58%	443.68%
^NDX	7/14/2006	1478.6	1480.31	1456.38	1462.17	306889655	-1.08%	4704.73	-68.92%	442.60%
^NDX	7/17/2006	1462.39	1475.21	1459.9	1468.5	259462069	0.43%	4704.73	-68.79%	443.03%
^NDX	7/18/2006	1472.06	1477.8	1446.77	1472.34	344289655	0.26%	4704.73	-68.71%	443.30%
^NDX	7/19/2006	1467.58	1498.31	1467.3	1490.6	397368966	1.24%	4704.73	-68.32%	444.54%
^NDX	7/20/2006	1497.14	1497.14	1466.27	1466.89	336456897	-1.59%	4704.73	-68.82%	442.95%
^NDX	7/21/2006	1457.52	1463.43	1450.24	1451.88	404636207	-1.02%	4704.73	-69.14%	441.92%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/24/2006	1459.39	1482.34	1457.11	1482.34	340667241	2.10%	4704.73	-68.49%	444.02%
^NDX	7/25/2006	1483.01	1494.14	1475.12	1489.52	329950000	0.48%	4704.73	-68.34%	444.50%
^NDX	7/26/2006	1483.74	1499.43	1474.67	1487.88	357467241	-0.11%	4704.73	-68.37%	444.39%
^NDX	7/27/2006	1497	1506.75	1475.91	1478.53	365534483	-0.63%	4704.73	-68.57%	443.77%
^NDX	7/28/2006	1488.06	1511	1485.96	1510.3	310912069	2.15%	4704.73	-67.90%	445.92%
^NDX	7/31/2006	1506.81	1517.86	1501.78	1509.43	272805172	-0.06%	4704.73	-67.92%	445.86%
^NDX	8/1/2006	1498.17	1498.17	1476.06	1484.93	286736207	-1.62%	4704.73	-68.44%	444.23%
^NDX	8/2/2006	1490.64	1510.51	1490.41	1500.48	302712069	1.05%	4704.73	-68.11%	445.28%
^NDX	8/3/2006	1487.02	1518.41	1484.6	1510.6	313584483	0.67%	4704.73	-67.89%	445.96%
^NDX	8/4/2006	1522.65	1530.04	1490.16	1503.84	315868966	-0.45%	4704.73	-68.04%	445.51%
^NDX	8/7/2006	1501.43	1501.43	1487.18	1494.13	246236207	-0.65%	4704.73	-68.24%	444.86%
^NDX	8/8/2006	1498.95	1500.76	1476.48	1484.8	325765517	-0.62%	4704.73	-68.44%	444.24%
^NDX	8/9/2006	1503.86	1517.9	1482.49	1485.64	357596552	0.06%	4704.73	-68.42%	444.30%
^NDX	8/10/2006	1482.11	1499.93	1478.2	1496.28	298331034	0.72%	4704.73	-68.20%	445.01%
^NDX	8/11/2006	1491.1	1491.97	1479.68	1486.74	245436207	-0.64%	4704.73	-68.40%	444.37%
^NDX	8/14/2006	1500.65	1515.68	1493.74	1494.33	255193103	0.51%	4704.73	-68.24%	444.88%
^NDX	8/15/2006	1514.84	1534.78	1508.93	1534.43	302700000	2.68%	4704.73	-67.39%	447.57%
^NDX	8/16/2006	1546.48	1570.06	1539.59	1570.06	426682759	2.32%	4704.73	-66.63%	449.89%
^NDX	8/17/2006	1564.97	1584.72	1562.62	1573.59	330865517	0.22%	4704.73	-66.55%	450.11%
^NDX	8/18/2006	1571.7	1578.35	1557.89	1576.46	290308621	0.18%	4704.73	-66.49%	450.30%
^NDX	8/21/2006	1566.16	1567.5	1556.28	1561.12	226551724	-0.97%	4704.73	-66.82%	449.32%
^NDX	8/22/2006	1560.21	1577.54	1555.98	1563.43	268265517	0.15%	4704.73	-66.77%	449.47%
^NDX	8/23/2006	1565.99	1571.48	1543.86	1550.41	251237931	-0.83%	4704.73	-67.05%	448.64%
^NDX	8/24/2006	1557.64	1558.93	1542.56	1555.18	242131034	0.31%	4704.73	-66.94%	448.95%
^NDX	8/25/2006	1550.84	1570.34	1548.01	1557.7	221122414	0.16%	4704.73	-66.89%	449.11%
^NDX	8/28/2006	1557.21	1574.45	1556.52	1570.29	229975862	0.81%	4704.73	-66.62%	449.92%
^NDX	8/29/2006	1569.95	1575.45	1552.4	1573.65	272584483	0.21%	4704.73	-66.55%	450.13%
^NDX	8/30/2006	1577.43	1583.77	1570.15	1581.95	279315517	0.53%	4704.73	-66.38%	450.66%
^NDX	8/31/2006	1583.98	1586.6	1576.33	1579.73	293139655	-0.14%	4704.73	-66.42%	450.52%
^NDX	9/1/2006	1589.21	1593.66	1581.91	1589.47	228541379	0.62%	4704.73	-66.22%	451.13%
^NDX	9/5/2006	1589.92	1605.02	1580.21	1603.68	298700000	0.89%	4704.73	-65.91%	452.03%
^NDX	9/6/2006	1590.92	1592.89	1570.42	1572.2	309841379	-1.96%	4704.73	-66.58%	450.07%
^NDX	9/7/2006	1567.73	1581.43	1560.05	1564.84	318481034	-0.47%	4704.73	-66.74%	449.60%
^NDX	9/8/2006	1568.81	1578.12	1564.55	1574.71	251244828	0.63%	4704.73	-66.53%	450.23%
^NDX	9/11/2006	1563.08	1591.12	1558.17	1583.78	292117241	0.58%	4704.73	-66.34%	450.80%
^NDX	9/12/2006	1585.77	1617.55	1584.85	1615.75	346205172	2.02%	4704.73	-65.66%	452.82%
^NDX	9/13/2006	1615.31	1625.55	1611.98	1623.99	320781034	0.51%	4704.73	-65.48%	453.33%
^NDX	9/14/2006	1620.37	1629.27	1617.97	1625.98	314931034	0.12%	4704.73	-65.44%	453.46%
^NDX	9/15/2006	1637.27	1645.6	1627.54	1632.43	423425862	0.40%	4704.73	-65.30%	453.85%
^NDX	9/18/2006	1631.48	1643.53	1625.8	1632.17	330034483	-0.02%	4704.73	-65.31%	453.84%
^NDX	9/19/2006	1638.08	1638.08	1608.51	1621.06	358606897	-0.68%	4704.73	-65.54%	453.16%
^NDX	9/20/2006	1636.02	1648.9	1635.28	1645.35	373265517	1.50%	4704.73	-65.03%	454.65%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/21/2006	1648.84	1654.4	1631.29	1634.87	343639655	-0.64%	4704.73	-65.25%	454.02%
^NDX	9/22/2006	1633.15	1633.15	1615.98	1622.37	283886207	-0.76%	4704.73	-65.52%	453.25%
^NDX	9/25/2006	1631.34	1653.86	1615.14	1650.37	316182759	1.73%	4704.73	-64.92%	454.98%
^NDX	9/26/2006	1649.81	1659.6	1644.29	1659.2	346748276	0.54%	4704.73	-64.73%	455.51%
^NDX	9/27/2006	1655.52	1665.61	1648.14	1655.67	351568966	-0.21%	4704.73	-64.81%	455.30%
^NDX	9/28/2006	1658.43	1663.28	1645.2	1661.59	311251724	0.36%	4704.73	-64.68%	455.66%
^NDX	9/29/2006	1666.03	1666.03	1653.74	1654.13	312434483	-0.45%	4704.73	-64.84%	455.21%
^NDX	10/2/2006	1650.31	1655.67	1631.36	1632.81	305029310	-1.29%	4704.73	-65.29%	453.92%
^NDX	10/3/2006	1629.26	1646.74	1623.06	1640.29	335655172	0.46%	4704.73	-65.14%	454.38%
^NDX	10/4/2006	1637.36	1681.14	1634.23	1681.14	377634483	2.49%	4704.73	-64.27%	456.87%
^NDX	10/5/2006	1680.06	1690.41	1676.08	1689.43	329498276	0.49%	4704.73	-64.09%	457.36%
^NDX	10/6/2006	1682.42	1690.8	1678.55	1684.88	288356897	-0.27%	4704.73	-64.19%	457.09%
^NDX	10/9/2006	1683.2	1698.38	1681.64	1691.08	256082759	0.37%	4704.73	-64.06%	457.46%
^NDX	10/10/2006	1693.22	1698.26	1681.43	1693.29	303510345	0.13%	4704.73	-64.01%	457.59%
^NDX	10/11/2006	1686.41	1701.58	1675.98	1691.28	344068966	-0.12%	4704.73	-64.05%	457.47%
^NDX	10/12/2006	1699.05	1718.72	1697.47	1718.54	345510345	1.61%	4704.73	-63.47%	459.08%
^NDX	10/13/2006	1717.39	1729.26	1714.58	1727.21	334574138	0.50%	4704.73	-63.29%	459.59%
^NDX	10/16/2006	1728.23	1733.73	1725.7	1727.61	314417241	0.02%	4704.73	-63.28%	459.61%
^NDX	10/17/2006	1718.1	1718.1	1699.88	1709.61	366543103	-1.04%	4704.73	-63.66%	458.57%
^NDX	10/18/2006	1718.01	1721.43	1695.37	1700.75	367370690	-0.52%	4704.73	-63.85%	458.05%
^NDX	10/19/2006	1699.06	1713.43	1693.18	1706.37	344946552	0.33%	4704.73	-63.73%	458.38%
^NDX	10/20/2006	1706.37	1713.45	1695.21	1709.58	331391379	0.19%	4704.73	-63.66%	458.57%
^NDX	10/23/2006	1706.18	1732.52	1702.58	1725.93	314393103	0.96%	4704.73	-63.32%	459.53%
^NDX	10/24/2006	1723.79	1726.78	1706.22	1713.88	320151724	-0.70%	4704.73	-63.57%	458.83%
^NDX	10/25/2006	1717.27	1729.9	1711.68	1726.76	362203448	0.75%	4704.73	-63.30%	459.58%
^NDX	10/26/2006	1730.73	1745.79	1718.53	1744.06	403368966	1.00%	4704.73	-62.93%	460.58%
^NDX	10/27/2006	1740	1741.61	1712.76	1717.61	391198276	-1.52%	4704.73	-63.49%	459.07%
^NDX	10/30/2006	1715.79	1735.02	1711.85	1727.8	297272414	0.59%	4704.73	-63.28%	459.66%
^NDX	10/31/2006	1733.81	1739.33	1722.15	1732.54	331405172	0.27%	4704.73	-63.17%	459.93%
^NDX	11/1/2006	1738.55	1739.79	1702.18	1707.65	349486207	-1.44%	4704.73	-63.70%	458.50%
^NDX	11/2/2006	1702.26	1714.37	1698.6	1710.17	325398276	0.15%	4704.73	-63.65%	458.64%
^NDX	11/3/2006	1714.27	1716.65	1693.18	1703.98	315525862	-0.36%	4704.73	-63.78%	458.28%
^NDX	11/6/2006	1712.03	1736.54	1712.03	1732.26	326250000	1.66%	4704.73	-63.18%	459.94%
^NDX	11/7/2006	1731.81	1752.95	1728.27	1741.53	360132759	0.54%	4704.73	-62.98%	460.48%
^NDX	11/8/2006	1732.21	1757.18	1728.35	1749.75	357934483	0.47%	4704.73	-62.81%	460.95%
^NDX	11/9/2006	1760.05	1762.95	1736.66	1740.14	410386207	-0.55%	4704.73	-63.01%	460.40%
^NDX	11/10/2006	1743.1	1751.11	1736.39	1751.11	289734483	0.63%	4704.73	-62.78%	461.03%
^NDX	11/13/2006	1751.84	1770.54	1749.52	1768	296691379	0.96%	4704.73	-62.42%	461.99%
^NDX	11/14/2006	1769.37	1787.88	1759.24	1787.23	332132759	1.09%	4704.73	-62.01%	463.08%
^NDX	11/15/2006	1787.33	1804.88	1786.71	1793.81	362736207	0.37%	4704.73	-61.87%	463.45%
^NDX	11/16/2006	1798.85	1806	1790.96	1801.97	351522414	0.45%	4704.73	-61.70%	463.91%
^NDX	11/17/2006	1791.67	1800.9	1788.05	1800.67	298689655	-0.07%	4704.73	-61.73%	463.83%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/20/2006	1795.68	1808.71	1790.47	1803.81	292668966	0.17%	4704.73	-61.66%	464.01%
^NDX	11/21/2006	1807.34	1809.8	1800.3	1808.88	286253448	0.28%	4704.73	-61.55%	464.29%
^NDX	11/22/2006	1815.62	1820.2	1800.72	1819.76	271227586	0.60%	4704.73	-61.32%	464.89%
^NDX	11/24/2006	1805.39	1824.21	1805.39	1815.53	117501724	-0.23%	4704.73	-61.41%	464.66%
^NDX	11/27/2006	1810.91	1813.92	1775.17	1775.17	336258621	-2.22%	4704.73	-62.27%	462.43%
^NDX	11/28/2006	1769.42	1782.65	1763.34	1780.34	337694828	0.29%	4704.73	-62.16%	462.73%
^NDX	11/29/2006	1787.65	1796.5	1776.1	1792.77	328177586	0.70%	4704.73	-61.89%	463.42%
^NDX	11/30/2006	1791.34	1800.47	1781.49	1791.25	367965517	-0.08%	4704.73	-61.93%	463.34%
^NDX	12/1/2006	1790.63	1793.31	1760.01	1775.12	351813793	-0.90%	4704.73	-62.27%	462.44%
^NDX	12/4/2006	1782.6	1808.12	1782.13	1799.93	336987931	1.40%	4704.73	-61.74%	463.84%
^NDX	12/5/2006	1806.5	1810.81	1797.37	1804.85	343206897	0.27%	4704.73	-61.64%	464.11%
^NDX	12/6/2006	1801.4	1804.88	1792.29	1799.13	325689655	-0.32%	4704.73	-61.76%	463.79%
^NDX	12/7/2006	1802.56	1808.2	1777.2	1777.46	353625862	-1.20%	4704.73	-62.22%	462.59%
^NDX	12/8/2006	1773.8	1799.22	1767.83	1786.21	317344828	0.49%	4704.73	-62.03%	463.08%
^NDX	12/11/2006	1786.21	1803.38	1779.65	1791.74	312644828	0.31%	4704.73	-61.92%	463.39%
^NDX	12/12/2006	1792.18	1794.05	1771.3	1781.97	332334483	-0.55%	4704.73	-62.12%	462.84%
^NDX	12/13/2006	1793.86	1793.86	1774.05	1783.43	307315517	0.08%	4704.73	-62.09%	462.93%
^NDX	12/14/2006	1786.52	1811.08	1786.52	1803.41	325777586	1.12%	4704.73	-61.67%	464.05%
^NDX	12/15/2006	1818.21	1821.18	1805.45	1808.56	400801724	0.29%	4704.73	-61.56%	464.33%
^NDX	12/18/2006	1812.93	1820.93	1783.24	1790.99	333853448	-0.97%	4704.73	-61.93%	463.36%
^NDX	12/19/2006	1776.61	1792.78	1766.35	1785.12	338055172	-0.33%	4704.73	-62.06%	463.03%
^NDX	12/20/2006	1787.66	1795.41	1777.92	1777.92	301643103	-0.40%	4704.73	-62.21%	462.63%
^NDX	12/21/2006	1780.53	1781.51	1759.08	1766.28	298772414	-0.65%	4704.73	-62.46%	461.98%
^NDX	12/22/2006	1765.29	1765.98	1748.61	1748.61	225263793	-1.00%	4704.73	-62.83%	460.97%
^NDX	12/26/2006	1746.86	1754.7	1746.06	1753.55	175206897	0.28%	4704.73	-62.73%	461.26%
^NDX	12/27/2006	1757.09	1766.15	1754.87	1763.41	209700000	0.56%	4704.73	-62.52%	461.82%
^NDX	12/28/2006	1757.59	1765.06	1752.64	1758.93	213367241	-0.25%	4704.73	-62.61%	461.57%
^NDX	12/29/2006	1759.15	1774.64	1755.04	1756.9	243779310	-0.12%	4704.73	-62.66%	461.45%
^NDX	1/3/2007	1769.22	1793.05	1731.71	1759.37	419875862	0.14%	4704.73	-62.60%	461.59%
^NDX	1/4/2007	1763.15	1799.06	1757	1792.91	362794828	1.91%	4704.73	-61.89%	463.50%
^NDX	1/5/2007	1787.79	1787.79	1770.29	1785.3	355234483	-0.42%	4704.73	-62.05%	463.07%
^NDX	1/8/2007	1786.39	1795.45	1776.99	1787.14	328555172	0.10%	4704.73	-62.01%	463.18%
^NDX	1/9/2007	1791.75	1802.43	1776.73	1795.63	369682759	0.48%	4704.73	-61.83%	463.65%
^NDX	1/10/2007	1790.51	1817.22	1784.28	1816.15	392105172	1.14%	4704.73	-61.40%	464.79%
^NDX	1/11/2007	1820.75	1840.88	1818.09	1834.86	420046552	1.03%	4704.73	-61.00%	465.82%
^NDX	1/12/2007	1832.15	1845.68	1830.34	1844.81	375139655	0.54%	4704.73	-60.79%	466.37%
^NDX	1/16/2007	1844.73	1847.54	1836.83	1842.43	368887931	-0.13%	4704.73	-60.84%	466.24%
^NDX	1/17/2007	1835.05	1843.06	1824.74	1827.68	392048276	-0.80%	4704.73	-61.15%	465.44%
^NDX	1/18/2007	1821.99	1824.34	1789.39	1793.68	423479310	-1.86%	4704.73	-61.87%	463.58%
^NDX	1/19/2007	1787.81	1802.22	1787.52	1796.81	351360345	0.17%	4704.73	-61.81%	463.75%
^NDX	1/22/2007	1800.33	1800.53	1771.24	1779.02	327734483	-0.99%	4704.73	-62.19%	462.76%
^NDX	1/23/2007	1776.83	1790.06	1771.43	1773.4	345017241	-0.32%	4704.73	-62.31%	462.44%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/24/2007	1785.42	1803.46	1781.81	1802.63	379662069	1.65%	4704.73	-61.68%	464.09%
^NDX	1/25/2007	1806.75	1810.24	1774.58	1777.75	379703448	-1.38%	4704.73	-62.21%	462.71%
^NDX	1/26/2007	1783.38	1784.81	1763.3	1772.97	356393103	-0.27%	4704.73	-62.32%	462.44%
^NDX	1/29/2007	1771.05	1786.97	1767.09	1775.08	330241379	0.12%	4704.73	-62.27%	462.56%
^NDX	1/30/2007	1780.26	1782.21	1772.03	1777.76	305103448	0.15%	4704.73	-62.21%	462.71%
^NDX	1/31/2007	1774.43	1798.49	1764.63	1792.28	377018966	0.82%	4704.73	-61.90%	463.53%
^NDX	2/1/2007	1801.6	1806.81	1785.54	1791.45	374144828	-0.05%	4704.73	-61.92%	463.48%
^NDX	2/2/2007	1795.68	1800.39	1788.97	1798.13	323581034	0.37%	4704.73	-61.78%	463.86%
^NDX	2/5/2007	1796.48	1804.4	1789.72	1795.39	323329310	-0.15%	4704.73	-61.84%	463.70%
^NDX	2/6/2007	1799.33	1800.05	1776.51	1793.06	364432759	-0.13%	4704.73	-61.89%	463.58%
^NDX	2/7/2007	1803.23	1816.77	1796.18	1810.95	379036207	1.00%	4704.73	-61.51%	464.57%
^NDX	2/8/2007	1807.41	1814.48	1800.63	1810.54	344117241	-0.02%	4704.73	-61.52%	464.55%
^NDX	2/9/2007	1815.22	1819.3	1780.43	1785.53	376998276	-1.38%	4704.73	-62.05%	463.17%
^NDX	2/12/2007	1787.11	1787.11	1774.25	1778.42	317284483	-0.40%	4704.73	-62.20%	462.77%
^NDX	2/13/2007	1782.16	1789.98	1778.66	1783.81	314032759	0.30%	4704.73	-62.08%	463.07%
^NDX	2/14/2007	1792.74	1818.55	1792.29	1814.98	374755172	1.75%	4704.73	-61.42%	464.82%
^NDX	2/15/2007	1815.49	1824.09	1813.06	1823.41	336150000	0.46%	4704.73	-61.24%	465.29%
^NDX	2/16/2007	1818.56	1823.37	1813.9	1821.49	325418966	-0.11%	4704.73	-61.28%	465.18%
^NDX	2/20/2007	1817.84	1835.31	1808.11	1833.71	373377586	0.67%	4704.73	-61.02%	465.85%
^NDX	2/21/2007	1827.03	1839.13	1824.53	1839.13	346974138	0.30%	4704.73	-60.91%	466.15%
^NDX	2/22/2007	1845.47	1851.47	1832.6	1846.34	319131034	0.39%	4704.73	-60.76%	466.54%
^NDX	2/23/2007	1845.41	1846.77	1832.4	1839.77	346934483	-0.36%	4704.73	-60.90%	466.18%
^NDX	2/26/2007	1848.48	1849.09	1819.76	1830.59	329737931	-0.50%	4704.73	-61.09%	465.68%
^NDX	2/27/2007	1801.87	1808.08	1750.7	1756.27	523686207	-4.06%	4704.73	-62.67%	461.62%
^NDX	2/28/2007	1754.88	1778.17	1746.29	1761.65	451801724	0.31%	4704.73	-62.56%	461.93%
^NDX	3/1/2007	1729.03	1768.96	1717.95	1753.45	467370690	-0.47%	4704.73	-62.73%	461.46%
^NDX	3/2/2007	1740.87	1752.86	1726.03	1726.03	405653448	-1.56%	4704.73	-63.31%	459.90%
^NDX	3/5/2007	1726.03	1739.05	1710.97	1712.93	395117241	-0.76%	4704.73	-63.59%	459.14%
^NDX	3/6/2007	1727.12	1747.21	1727.12	1743.1	365763793	1.76%	4704.73	-62.95%	460.90%
^NDX	3/7/2007	1740.79	1746.86	1733.81	1736.1	337815517	-0.40%	4704.73	-63.10%	460.50%
^NDX	3/8/2007	1753.6	1757.52	1741.47	1746.43	343087931	0.60%	4704.73	-62.88%	461.10%
^NDX	3/9/2007	1759.54	1760.96	1734.35	1744.74	323284483	-0.10%	4704.73	-62.92%	461.00%
^NDX	3/12/2007	1742.98	1758.49	1742.05	1756.42	282410345	0.67%	4704.73	-62.67%	461.67%
^NDX	3/13/2007	1747.31	1756.22	1722.48	1722.48	385344828	-1.93%	4704.73	-63.39%	459.74%
^NDX	3/14/2007	1724.65	1743.15	1711.28	1743.15	388901724	1.20%	4704.73	-62.95%	460.94%
^NDX	3/15/2007	1743.48	1749.58	1737.04	1744.87	291453448	0.10%	4704.73	-62.91%	461.04%
^NDX	3/16/2007	1743.58	1750.39	1733.58	1742.23	350284483	-0.15%	4704.73	-62.97%	460.88%
^NDX	3/19/2007	1752.18	1764.37	1747.05	1758.23	284650000	0.92%	4704.73	-62.63%	461.80%
^NDX	3/20/2007	1759.49	1772.74	1757.93	1767.25	303782759	0.51%	4704.73	-62.44%	462.32%
^NDX	3/21/2007	1774.51	1806.35	1763.54	1806.35	372196552	2.21%	4704.73	-61.61%	464.53%
^NDX	3/22/2007	1806.76	1807.43	1793.38	1799.75	325394828	-0.37%	4704.73	-61.75%	464.16%
^NDX	3/23/2007	1800.18	1804.63	1792.74	1794.04	281805172	-0.32%	4704.73	-61.87%	463.85%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/26/2007	1796.01	1802.95	1774.96	1802.95	313425862	0.50%	4704.73	-61.68%	464.34%
^NDX	3/27/2007	1798.14	1798.89	1787.98	1789.93	294493103	-0.72%	4704.73	-61.95%	463.62%
^NDX	3/28/2007	1781.66	1789.65	1770.54	1770.54	322122414	-1.08%	4704.73	-62.37%	462.54%
^NDX	3/29/2007	1783.43	1783.48	1753.43	1771.72	332081034	0.07%	4704.73	-62.34%	462.60%
^NDX	3/30/2007	1772.86	1783.33	1758.1	1772.36	344577586	0.04%	4704.73	-62.33%	462.64%
^NDX	4/2/2007	1775.92	1779.3	1761.65	1773.33	307615517	0.05%	4704.73	-62.31%	462.69%
^NDX	4/3/2007	1782.5	1801.9	1781.89	1796.31	333108621	1.30%	4704.73	-61.82%	463.99%
^NDX	4/4/2007	1797.28	1804.54	1795	1801.74	333327586	0.30%	4704.73	-61.70%	464.29%
^NDX	4/5/2007	1801.1	1812.93	1798.53	1812.93	265137931	0.62%	4704.73	-61.47%	464.91%
^NDX	4/9/2007	1818.75	1819.04	1805.09	1808.18	295668966	-0.26%	4704.73	-61.57%	464.65%
^NDX	4/10/2007	1807.06	1816.93	1806.91	1816.93	316298276	0.48%	4704.73	-61.38%	465.14%
^NDX	4/11/2007	1815.38	1815.73	1793.25	1798.09	337581034	-1.04%	4704.73	-61.78%	464.10%
^NDX	4/12/2007	1795.15	1814.68	1788.4	1813.49	328534483	0.86%	4704.73	-61.45%	464.96%
^NDX	4/13/2007	1811.66	1818.42	1801.89	1816.85	316262069	0.19%	4704.73	-61.38%	465.14%
^NDX	4/16/2007	1823.68	1835.68	1823.68	1833.96	306794828	0.94%	4704.73	-61.02%	466.08%
^NDX	4/17/2007	1835.67	1838.1	1829.11	1834.91	327744828	0.05%	4704.73	-61.00%	466.13%
^NDX	4/18/2007	1828.76	1839.31	1823.29	1832.39	352889655	-0.14%	4704.73	-61.05%	466.00%
^NDX	4/19/2007	1823.2	1840.28	1819.31	1832.47	364296552	0.00%	4704.73	-61.05%	466.00%
^NDX	4/20/2007	1848.68	1856.43	1838.77	1845.89	359356897	0.73%	4704.73	-60.77%	466.73%
^NDX	4/23/2007	1848.49	1854.75	1844.8	1850.18	332505172	0.23%	4704.73	-60.67%	466.97%
^NDX	4/24/2007	1856.31	1863.76	1844.05	1858.87	382863793	0.47%	4704.73	-60.49%	467.44%
^NDX	4/25/2007	1865.77	1883.58	1859.06	1881.33	455882759	1.21%	4704.73	-60.01%	468.64%
^NDX	4/26/2007	1889.58	1896.77	1884.26	1889.56	414843103	0.44%	4704.73	-59.84%	469.08%
^NDX	4/27/2007	1886.31	1894.97	1883.36	1891.06	358303448	0.08%	4704.73	-59.81%	469.16%
^NDX	4/30/2007	1891.81	1891.81	1867.75	1867.75	358743103	-1.23%	4704.73	-60.30%	467.93%
^NDX	5/1/2007	1872.34	1876.18	1857.33	1873.43	405474138	0.30%	4704.73	-60.18%	468.23%
^NDX	5/2/2007	1874.56	1894.3	1874.39	1889.73	357439655	0.87%	4704.73	-59.83%	469.10%
^NDX	5/3/2007	1892.6	1899.49	1888.74	1895.64	368472414	0.31%	4704.73	-59.71%	469.41%
^NDX	5/4/2007	1902.4	1905.85	1888.4	1895.7	381746552	0.00%	4704.73	-59.71%	469.42%
^NDX	5/7/2007	1896.1	1901.42	1893.97	1895.96	284879310	0.01%	4704.73	-59.70%	469.43%
^NDX	5/8/2007	1890.08	1901.21	1883.01	1899.83	327198276	0.20%	4704.73	-59.62%	469.64%
^NDX	5/9/2007	1891.2	1909.3	1890.16	1905.65	362796552	0.31%	4704.73	-59.50%	469.94%
^NDX	5/10/2007	1896.42	1902.18	1874.24	1875.2	385794828	-1.60%	4704.73	-60.14%	468.34%
^NDX	5/11/2007	1881.54	1899.43	1878.38	1898.79	297508621	1.26%	4704.73	-59.64%	469.60%
^NDX	5/14/2007	1902.1	1906.38	1878.63	1888.08	334732759	-0.56%	4704.73	-59.87%	469.04%
^NDX	5/15/2007	1887.59	1898.02	1870.24	1871.79	377200000	-0.86%	4704.73	-60.21%	468.18%
^NDX	5/16/2007	1878.52	1891.56	1866.98	1891.56	355353448	1.06%	4704.73	-59.79%	469.23%
^NDX	5/17/2007	1889.17	1892.71	1882.04	1884.68	331877586	-0.36%	4704.73	-59.94%	468.87%
^NDX	5/18/2007	1890.88	1898.34	1885.93	1896.93	344298276	0.65%	4704.73	-59.68%	469.52%
^NDX	5/21/2007	1899.6	1919.6	1897.86	1911.16	340382759	0.75%	4704.73	-59.38%	470.27%
^NDX	5/22/2007	1913.51	1921.81	1905.77	1916.45	335163793	0.28%	4704.73	-59.27%	470.54%
^NDX	5/23/2007	1919.45	1925.43	1903.87	1904.41	346734483	-0.63%	4704.73	-59.52%	469.92%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/24/2007	1904.18	1911.48	1869.51	1874.6	405318966	-1.57%	4704.73	-60.15%	468.35%
^NDX	5/25/2007	1883.41	1892.71	1877.73	1889.25	268913793	0.78%	4704.73	-59.84%	469.13%
^NDX	5/29/2007	1891.06	1904.31	1887.26	1899.79	284655172	0.56%	4704.73	-59.62%	469.69%
^NDX	5/30/2007	1889.28	1918.08	1884.45	1918.08	339508621	0.96%	4704.73	-59.23%	470.65%
^NDX	5/31/2007	1923.56	1931.1	1919.27	1928.18	394284483	0.53%	4704.73	-59.02%	471.18%
^NDX	6/1/2007	1934.74	1940.81	1925.65	1928.26	324143103	0.00%	4704.73	-59.01%	471.18%
^NDX	6/4/2007	1921.95	1935.85	1920.21	1933.73	335727586	0.28%	4704.73	-58.90%	471.47%
^NDX	6/5/2007	1928.65	1932.93	1916.38	1932.35	376346552	-0.07%	4704.73	-58.93%	471.40%
^NDX	6/6/2007	1924.43	1924.51	1908.8	1914.85	373005172	-0.91%	4704.73	-59.30%	470.49%
^NDX	6/7/2007	1908.66	1918.81	1882.17	1882.17	468317241	-1.71%	4704.73	-59.99%	468.78%
^NDX	6/8/2007	1884.66	1906.79	1876.52	1906.26	328987931	1.28%	4704.73	-59.48%	470.06%
^NDX	6/11/2007	1904.91	1917.43	1900.73	1901.96	278444828	-0.23%	4704.73	-59.57%	469.84%
^NDX	6/12/2007	1892.13	1911.14	1887.77	1890.67	352967241	-0.59%	4704.73	-59.81%	469.24%
^NDX	6/13/2007	1897.79	1913.87	1892.55	1913.87	359760345	1.23%	4704.73	-59.32%	470.47%
^NDX	6/14/2007	1914.28	1929.59	1913.53	1924.54	333831034	0.56%	4704.73	-59.09%	471.03%
^NDX	6/15/2007	1943.91	1946.7	1937.99	1942.41	417370690	0.93%	4704.73	-58.71%	471.96%
^NDX	6/18/2007	1947.79	1947.79	1939.27	1944.37	296055172	0.10%	4704.73	-58.67%	472.06%
^NDX	6/19/2007	1939.06	1946.88	1932.75	1941.75	322737931	-0.13%	4704.73	-58.73%	471.92%
^NDX	6/20/2007	1945.06	1948.58	1922.06	1922.12	481596552	-1.01%	4704.73	-59.14%	470.91%
^NDX	6/21/2007	1922.31	1943.42	1915.77	1941.31	441834483	1.00%	4704.73	-58.74%	471.91%
^NDX	6/22/2007	1936.78	1940.28	1917.52	1921.93	558681034	-1.00%	4704.73	-59.15%	470.91%
^NDX	6/25/2007	1924.18	1934.84	1905.02	1912.9	351553448	-0.47%	4704.73	-59.34%	470.44%
^NDX	6/26/2007	1923.7	1924.42	1901.18	1908.64	362125862	-0.22%	4704.73	-59.43%	470.22%
^NDX	6/27/2007	1901.6	1934.03	1899.92	1933.06	348320690	1.28%	4704.73	-58.91%	471.50%
^NDX	6/28/2007	1931.77	1945.12	1930.53	1931.67	331622414	-0.07%	4704.73	-58.94%	471.43%
^NDX	6/29/2007	1944.5	1947	1920.83	1934.1	373865517	0.13%	4704.73	-58.89%	471.55%
^NDX	7/2/2007	1943.28	1954.24	1939.74	1954.12	319627586	1.04%	4704.73	-58.46%	472.59%
^NDX	7/3/2007	1957.48	1965.2	1953.93	1965.2	187779310	0.57%	4704.73	-58.23%	473.16%
^NDX	7/5/2007	1967.74	1983.1	1964.49	1981.06	292160345	0.81%	4704.73	-57.89%	473.96%
^NDX	7/6/2007	1980.78	1989.43	1973.4	1988.31	275363793	0.37%	4704.73	-57.74%	474.33%
^NDX	7/9/2007	1989.76	1992.55	1982.37	1989.2	326758621	0.04%	4704.73	-57.72%	474.37%
^NDX	7/10/2007	1979.13	1989.35	1970.36	1971.89	384368966	-0.87%	4704.73	-58.09%	473.50%
^NDX	7/11/2007	1968.98	1984.67	1965.61	1984.08	347286207	0.62%	4704.73	-57.83%	474.12%
^NDX	7/12/2007	1992.56	2021.03	1990.89	2021.03	373508621	1.86%	4704.73	-57.04%	475.98%
^NDX	7/13/2007	2018.84	2032.28	2017.28	2032.16	298136207	0.55%	4704.73	-56.81%	476.54%
^NDX	7/16/2007	2030.34	2037.5	2024.3	2028.02	301906897	-0.20%	4704.73	-56.89%	476.33%
^NDX	7/17/2007	2031.33	2045.97	2030.56	2041.78	372187931	0.68%	4704.73	-56.60%	477.01%
^NDX	7/18/2007	2030.54	2038.64	2019.17	2037.98	389203448	-0.19%	4704.73	-56.68%	476.82%
^NDX	7/19/2007	2052.31	2060.29	2046.96	2052.99	375431034	0.74%	4704.73	-56.36%	477.56%
^NDX	7/20/2007	2047.14	2048.24	2024.25	2035.88	402744828	-0.83%	4704.73	-56.73%	476.73%
^NDX	7/23/2007	2043.81	2045.81	2031.37	2036.33	350703448	0.02%	4704.73	-56.72%	476.75%
^NDX	7/24/2007	2021.52	2037.72	1995.62	2000.55	424701724	-1.76%	4704.73	-57.48%	474.99%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/25/2007	2017.56	2020.68	1996.05	2011.14	427974138	0.53%	4704.73	-57.25%	475.52%
^NDX	7/26/2007	1996.93	2012.49	1955.62	1986.6	584851724	-1.22%	4704.73	-57.77%	474.30%
^NDX	7/27/2007	1988.85	1997.79	1956.16	1956.18	466429310	-1.53%	4704.73	-58.42%	472.77%
^NDX	7/30/2007	1961.78	1981.86	1951.36	1973.93	395122414	0.91%	4704.73	-58.04%	473.68%
^NDX	7/31/2007	1992.53	1992.53	1931.99	1932.06	480884483	-2.12%	4704.73	-58.93%	471.56%
^NDX	8/1/2007	1929.09	1946.76	1912.1	1945.08	502115517	0.67%	4704.73	-58.66%	472.23%
^NDX	8/2/2007	1950.95	1969.66	1944.37	1966.6	423615517	1.11%	4704.73	-58.20%	473.34%
^NDX	8/3/2007	1963.49	1964.5	1918.56	1918.56	431798276	-2.44%	4704.73	-59.22%	470.89%
^NDX	8/6/2007	1931.38	1954.37	1912.68	1954.37	485441379	1.87%	4704.73	-58.46%	472.76%
^NDX	8/7/2007	1943.39	1976.7	1932.05	1961.64	466212069	0.37%	4704.73	-58.30%	473.13%
^NDX	8/8/2007	1974.33	1995	1968.34	1987.34	610843103	1.31%	4704.73	-57.76%	474.44%
^NDX	8/9/2007	1959.97	1990.96	1936.76	1936.76	619560345	-2.55%	4704.73	-58.83%	471.90%
^NDX	8/10/2007	1918.99	1944.54	1896.68	1925.14	552167241	-0.60%	4704.73	-59.08%	471.30%
^NDX	8/13/2007	1941.41	1946.75	1931.33	1934.41	371508621	0.48%	4704.73	-58.88%	471.78%
^NDX	8/14/2007	1938.79	1940.89	1901.31	1901.31	341872414	-1.71%	4704.73	-59.59%	470.07%
^NDX	8/15/2007	1897.05	1913.79	1864.2	1864.92	389632759	-1.91%	4704.73	-60.36%	468.15%
^NDX	8/16/2007	1850.17	1865.47	1805.66	1846.09	565451724	-1.01%	4704.73	-60.76%	467.14%
^NDX	8/17/2007	1883.15	1893.77	1853.87	1888.78	444886207	2.31%	4704.73	-59.85%	469.46%
^NDX	8/20/2007	1891.13	1899.05	1874.27	1893.05	285593103	0.23%	4704.73	-59.76%	469.68%
^NDX	8/21/2007	1887.83	1915.1	1886.45	1910.99	289151724	0.95%	4704.73	-59.38%	470.63%
^NDX	8/22/2007	1927.31	1938.79	1922.18	1936.77	308113793	1.35%	4704.73	-58.83%	471.98%
^NDX	8/23/2007	1942.12	1945.11	1920.62	1931.88	279806897	-0.25%	4704.73	-58.94%	471.73%
^NDX	8/24/2007	1928.8	1961.38	1924.11	1961.38	280148276	1.53%	4704.73	-58.31%	473.25%
^NDX	8/27/2007	1954.88	1958.96	1945.51	1947.49	226556897	-0.71%	4704.73	-58.61%	472.55%
^NDX	8/28/2007	1934.93	1939.1	1899.24	1899.24	269448276	-2.48%	4704.73	-59.63%	470.07%
^NDX	8/29/2007	1914.25	1955.46	1913.49	1954.85	284434483	2.93%	4704.73	-58.45%	473.00%
^NDX	8/30/2007	1942.79	1980.95	1940.92	1963.75	293950000	0.46%	4704.73	-58.26%	473.45%
^NDX	8/31/2007	1987.93	1993.73	1975.83	1988.73	264937931	1.27%	4704.73	-57.73%	474.72%
^NDX	9/4/2007	1989.28	2032.1	1989.28	2020.51	321222414	1.60%	4704.73	-57.05%	476.32%
^NDX	9/5/2007	2013.66	2017.31	1987.3	1994.38	331348276	-1.29%	4704.73	-57.61%	475.03%
^NDX	9/6/2007	2001.76	2006.05	1984.43	1998.67	309520690	0.22%	4704.73	-57.52%	475.24%
^NDX	9/7/2007	1972.12	1975.31	1949.87	1958.35	328710345	-2.02%	4704.73	-58.37%	473.23%
^NDX	9/10/2007	1975.67	1980.97	1943.27	1960.2	305418966	0.09%	4704.73	-58.34%	473.32%
^NDX	9/11/2007	1973.16	1991.02	1969.52	1988.98	300643103	1.47%	4704.73	-57.72%	474.79%
^NDX	9/12/2007	1986.21	2006.37	1983.43	1988.96	325615517	0.00%	4704.73	-57.72%	474.79%
^NDX	9/13/2007	2004.73	2005.96	1989.91	1998.63	287329310	0.49%	4704.73	-57.52%	475.27%
^NDX	9/14/2007	1984.24	2004.03	1981.91	2000.81	273548276	0.11%	4704.73	-57.47%	475.38%
^NDX	9/17/2007	1993.5	1995.47	1975.29	1983.08	242720690	-0.89%	4704.73	-57.85%	474.50%
^NDX	9/18/2007	1993.85	2035.37	1985.7	2035.37	359244828	2.64%	4704.73	-56.74%	477.13%
^NDX	9/19/2007	2047.46	2056.27	2032.08	2041.36	376518966	0.29%	4704.73	-56.61%	477.43%
^NDX	9/20/2007	2035.87	2043.21	2029.53	2032.61	301975862	-0.43%	4704.73	-56.80%	477.00%
^NDX	9/21/2007	2042.64	2054.09	2041.48	2049.48	391086207	0.83%	4704.73	-56.44%	477.83%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/24/2007	2054.77	2072.7	2047.51	2057.25	318784483	0.38%	4704.73	-56.27%	478.21%
^NDX	9/25/2007	2049.78	2076.83	2048.34	2076.83	329463793	0.95%	4704.73	-55.86%	479.16%
^NDX	9/26/2007	2088.12	2094.97	2079.91	2088.37	342070690	0.56%	4704.73	-55.61%	479.72%
^NDX	9/27/2007	2098.74	2099.61	2089.58	2096.38	300874138	0.38%	4704.73	-55.44%	480.10%
^NDX	9/28/2007	2096.37	2101.96	2082.04	2091.11	332739655	-0.25%	4704.73	-55.55%	479.85%
^NDX	10/1/2007	2092.6	2120.79	2092.6	2116.97	330013793	1.24%	4704.73	-55.00%	481.08%
^NDX	10/2/2007	2116.14	2117.34	2104.14	2115.88	300079310	-0.05%	4704.73	-55.03%	481.03%
^NDX	10/3/2007	2108.04	2117.37	2095.3	2103.01	319153448	-0.61%	4704.73	-55.30%	480.42%
^NDX	10/4/2007	2107.11	2107.72	2088.79	2105.56	292331034	0.12%	4704.73	-55.25%	480.55%
^NDX	10/5/2007	2123.49	2151.72	2118.12	2149.66	347044828	2.09%	4704.73	-54.31%	482.64%
^NDX	10/8/2007	2151.11	2163.26	2144.22	2163.26	258036207	0.63%	4704.73	-54.02%	483.27%
^NDX	10/9/2007	2168.53	2173.95	2157.95	2171.21	321572414	0.37%	4704.73	-53.85%	483.64%
^NDX	10/10/2007	2172.66	2178.95	2164.9	2176.98	330453448	0.27%	4704.73	-53.73%	483.91%
^NDX	10/11/2007	2188.72	2194.13	2127.07	2140.91	432532759	-1.66%	4704.73	-54.49%	482.25%
^NDX	10/12/2007	2151.93	2177.99	2148.37	2177.99	337550000	1.73%	4704.73	-53.71%	483.98%
^NDX	10/15/2007	2182.06	2184.86	2143.89	2158.91	339158621	-0.88%	4704.73	-54.11%	483.11%
^NDX	10/16/2007	2147.87	2166.64	2143.56	2151.13	351468966	-0.36%	4704.73	-54.28%	482.74%
^NDX	10/17/2007	2182.7	2182.85	2143.54	2179.13	413806897	1.30%	4704.73	-53.68%	484.05%
^NDX	10/18/2007	2168.24	2191.65	2161.67	2187.52	340174138	0.39%	4704.73	-53.50%	484.43%
^NDX	10/19/2007	2188.75	2188.75	2131.08	2131.08	408905172	-2.58%	4704.73	-54.70%	481.85%
^NDX	10/22/2007	2121.01	2160.02	2116.63	2157.45	337708621	1.24%	4704.73	-54.14%	483.09%
^NDX	10/23/2007	2181.79	2205.17	2170.47	2205.17	402718966	2.21%	4704.73	-53.13%	485.30%
^NDX	10/24/2007	2187.03	2194.35	2140.87	2188.59	472358621	-0.75%	4704.73	-53.48%	484.55%
^NDX	10/25/2007	2190.51	2195.39	2146.23	2161.52	474717241	-1.24%	4704.73	-54.06%	483.31%
^NDX	10/26/2007	2200.68	2203.87	2174.82	2194.59	445462069	1.53%	4704.73	-53.35%	484.84%
^NDX	10/29/2007	2202.96	2209.38	2191.21	2203.41	347367241	0.40%	4704.73	-53.17%	485.24%
^NDX	10/30/2007	2197.13	2218.87	2192.68	2207.61	365850000	0.19%	4704.73	-53.08%	485.43%
^NDX	10/31/2007	2214.13	2239.23	2199.02	2238.98	436987931	1.42%	4704.73	-52.41%	486.86%
^NDX	11/1/2007	2223.52	2226.87	2196.35	2197.07	435932759	-1.87%	4704.73	-53.30%	484.98%
^NDX	11/2/2007	2211.38	2218.65	2181.5	2213.86	418284483	0.76%	4704.73	-52.94%	485.75%
^NDX	11/5/2007	2193.06	2212.06	2179.89	2200.48	360791379	-0.60%	4704.73	-53.23%	485.14%
^NDX	11/6/2007	2212.2	2224.42	2188.1	2223.97	427958621	1.07%	4704.73	-52.73%	486.21%
^NDX	11/7/2007	2205.29	2219.82	2168.55	2169.42	429513793	-2.45%	4704.73	-53.89%	483.76%
^NDX	11/8/2007	2165.57	2167.81	2066.55	2106.15	596863793	-2.92%	4704.73	-55.23%	480.84%
^NDX	11/9/2007	2061.52	2078.06	2033.88	2034.3	509618966	-3.41%	4704.73	-56.76%	477.43%
^NDX	11/12/2007	2028.91	2043.05	1980.18	1982.16	486334483	-2.56%	4704.73	-57.87%	474.87%
^NDX	11/13/2007	2009.74	2066.08	2009.74	2066.08	459100000	4.23%	4704.73	-56.09%	479.10%
^NDX	11/14/2007	2090.66	2091.06	2030.62	2038.05	417286207	-1.36%	4704.73	-56.68%	477.74%
^NDX	11/15/2007	2035.46	2054.06	2007.78	2024.03	394737931	-0.69%	4704.73	-56.98%	477.06%
^NDX	11/16/2007	2038.27	2052.2	2006.85	2048.62	433737931	1.21%	4704.73	-56.46%	478.27%
^NDX	11/19/2007	2040.17	2050.03	2009.71	2021.14	377243103	-1.34%	4704.73	-57.04%	476.93%
^NDX	11/20/2007	2030.93	2064.08	1990.12	2029.93	449546552	0.43%	4704.73	-56.85%	477.36%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/21/2007	2008.88	2039.39	1986.45	2006.38	350815517	-1.16%	4704.73	-57.35%	476.20%
^NDX	11/23/2007	2019.4	2031.87	2008.13	2028.9	138677586	1.12%	4704.73	-56.88%	477.33%
^NDX	11/26/2007	2033.24	2047.92	1988.3	1989.36	348172414	-1.95%	4704.73	-57.72%	475.38%
^NDX	11/27/2007	2007.35	2034.65	1997.53	2033.76	373608621	2.23%	4704.73	-56.77%	477.61%
^NDX	11/28/2007	2055.77	2100.97	2055.77	2095.38	434237931	3.03%	4704.73	-55.46%	480.64%
^NDX	11/29/2007	2084.57	2108.25	2082.18	2102.41	371925862	0.34%	4704.73	-55.31%	480.98%
^NDX	11/30/2007	2122.63	2122.63	2071.78	2089.1	443334483	-0.63%	4704.73	-55.60%	480.34%
^NDX	12/3/2007	2080.1	2094.36	2066.23	2067.45	343915517	-1.04%	4704.73	-56.06%	479.31%
^NDX	12/4/2007	2053.16	2070.38	2048.64	2059.06	352541379	-0.41%	4704.73	-56.23%	478.90%
^NDX	12/5/2007	2083.18	2103.83	2079.66	2099.31	389455172	1.95%	4704.73	-55.38%	480.85%
^NDX	12/6/2007	2099.7	2128.32	2098.3	2127.64	339772414	1.35%	4704.73	-54.78%	482.20%
^NDX	12/7/2007	2127.54	2135.24	2116.62	2130	319839655	0.11%	4704.73	-54.73%	482.32%
^NDX	12/10/2007	2131.66	2141.36	2126.97	2134.87	306300000	0.23%	4704.73	-54.62%	482.54%
^NDX	12/11/2007	2137.82	2147.67	2081.55	2083.72	378482759	-2.40%	4704.73	-55.71%	480.15%
^NDX	12/12/2007	2125.13	2130.57	2070.52	2101.36	398603448	0.85%	4704.73	-55.34%	480.99%
^NDX	12/13/2007	2083.08	2097.95	2072.75	2094.67	369613793	-0.32%	4704.73	-55.48%	480.68%
^NDX	12/14/2007	2078.39	2096.96	2069.93	2072.11	327998276	-1.08%	4704.73	-55.96%	479.60%
^NDX	12/17/2007	2064.45	2068.91	2020.26	2020.8	322950000	-2.48%	4704.73	-57.05%	477.12%
^NDX	12/18/2007	2041.66	2042.29	1999.59	2029.49	341825862	0.43%	4704.73	-56.86%	477.55%
^NDX	12/19/2007	2027.9	2038.99	2016.68	2031	316537931	0.07%	4704.73	-56.83%	477.63%
^NDX	12/20/2007	2056.12	2070.51	2040.38	2069.67	338012069	1.90%	4704.73	-56.01%	479.53%
^NDX	12/21/2007	2100.71	2111.77	2094.64	2111.77	432551724	2.03%	4704.73	-55.11%	481.57%
^NDX	12/24/2007	2113.12	2131.73	2113.12	2128.62	134244828	0.80%	4704.73	-54.76%	482.36%
^NDX	12/26/2007	2121.4	2141.08	2116.21	2136.93	214108621	0.39%	4704.73	-54.58%	482.75%
^NDX	12/27/2007	2129.01	2135.55	2104.02	2106.09	400831034	-1.44%	4704.73	-55.23%	481.31%
^NDX	12/28/2007	2118.62	2121.28	2092.03	2107.05	230836207	0.05%	4704.73	-55.21%	481.36%
^NDX	12/31/2007	2097.9	2102.38	2083.58	2084.92	250784483	-1.05%	4704.73	-55.68%	480.31%
^NDX	1/2/2008	2085.53	2094.22	2040.43	2049.71	358050000	-1.69%	4704.73	-56.43%	478.62%
^NDX	1/3/2008	2050.63	2064.73	2040.01	2051.76	339689655	0.10%	4704.73	-56.39%	478.72%
^NDX	1/4/2008	2025.36	2025.36	1963.02	1963.52	433846552	-4.30%	4704.73	-58.26%	474.42%
^NDX	1/7/2008	1971.28	1975.87	1929.27	1957.43	448293103	-0.31%	4704.73	-58.39%	474.11%
^NDX	1/8/2008	1965.42	1983.14	1910.33	1910.33	442496552	-2.41%	4704.73	-59.40%	471.70%
^NDX	1/9/2008	1915.23	1949.2	1889.92	1949.2	486406897	2.03%	4704.73	-58.57%	473.73%
^NDX	1/10/2008	1930.91	1968.09	1924.39	1953.64	455241379	0.23%	4704.73	-58.47%	473.96%
^NDX	1/11/2008	1940.98	1941.53	1900.23	1912.81	406118966	-2.09%	4704.73	-59.34%	471.87%
^NDX	1/14/2008	1940.33	1952.55	1924.86	1949.15	367970690	1.90%	4704.73	-58.57%	473.77%
^NDX	1/15/2008	1925.95	1931.71	1885.45	1894.09	412089655	-2.82%	4704.73	-59.74%	470.95%
^NDX	1/16/2008	1876.45	1907.3	1848.58	1872.29	585746552	-1.15%	4704.73	-60.20%	469.80%
^NDX	1/17/2008	1882.36	1894.18	1838.99	1842.1	480332759	-1.61%	4704.73	-60.85%	468.18%
^NDX	1/18/2008	1862.22	1876.04	1829.62	1844.09	515751724	0.11%	4704.73	-60.80%	468.29%
^NDX	1/22/2008	1740.53	1820.51	1740.53	1795.61	545074138	-2.63%	4704.73	-61.83%	465.66%
^NDX	1/23/2008	1725.46	1794.46	1693.06	1789.53	629353448	-0.34%	4704.73	-61.96%	465.32%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/24/2008	1800.84	1826.92	1793.11	1826.92	504982759	2.09%	4704.73	-61.17%	467.41%
^NDX	1/25/2008	1860.92	1864	1788.06	1789.17	448174138	-2.07%	4704.73	-61.97%	465.35%
^NDX	1/28/2008	1788.14	1807.12	1773.7	1805.08	350665517	0.89%	4704.73	-61.63%	466.24%
^NDX	1/29/2008	1812.43	1816.43	1792.64	1807.67	372420690	0.14%	4704.73	-61.58%	466.38%
^NDX	1/30/2008	1800.36	1843.2	1798.31	1808.51	451525862	0.05%	4704.73	-61.56%	466.43%
^NDX	1/31/2008	1782.33	1853.81	1782.02	1841.42	485072414	1.82%	4704.73	-60.86%	468.25%
^NDX	2/1/2008	1846.06	1864.97	1826.43	1855.27	527617241	0.75%	4704.73	-60.57%	469.00%
^NDX	2/4/2008	1854.62	1854.62	1828.11	1828.8	353610345	-1.43%	4704.73	-61.13%	467.57%
^NDX	2/5/2008	1798.65	1813.55	1773.49	1773.49	431348276	-3.02%	4704.73	-62.30%	464.55%
^NDX	2/6/2008	1786.96	1795.81	1739.55	1740.95	407244828	-1.83%	4704.73	-63.00%	462.71%
^NDX	2/7/2008	1723.21	1779.27	1714.86	1753.3	507993103	0.71%	4704.73	-62.73%	463.42%
^NDX	2/8/2008	1754.37	1779.48	1746.34	1773.74	384367241	1.17%	4704.73	-62.30%	464.59%
^NDX	2/11/2008	1780.36	1797.39	1770.91	1793.09	357287931	1.09%	4704.73	-61.89%	465.68%
^NDX	2/12/2008	1802.65	1812.43	1769.62	1780.54	376470690	-0.70%	4704.73	-62.15%	464.98%
^NDX	2/13/2008	1803.29	1824.22	1795.67	1823	374943103	2.38%	4704.73	-61.25%	467.36%
^NDX	2/14/2008	1823.1	1823.1	1784.78	1787.59	390962069	-1.94%	4704.73	-62.00%	465.42%
^NDX	2/15/2008	1776.1	1787.33	1767.34	1780.38	344748276	-0.40%	4704.73	-62.16%	465.02%
^NDX	2/19/2008	1802.17	1807.45	1759.24	1764.81	342877586	-0.87%	4704.73	-62.49%	464.14%
^NDX	2/20/2008	1756.64	1791.35	1756.64	1787.45	389341379	1.28%	4704.73	-62.01%	465.43%
^NDX	2/21/2008	1802.02	1806.43	1762.24	1766.3	392679310	-1.18%	4704.73	-62.46%	464.24%
^NDX	2/22/2008	1772.88	1774.97	1739.15	1773.43	400767241	0.40%	4704.73	-62.31%	464.65%
^NDX	2/25/2008	1773.05	1790.77	1761.93	1785.46	371186207	0.68%	4704.73	-62.05%	465.33%
^NDX	2/26/2008	1773.5	1807.41	1763.41	1791.31	390284483	0.33%	4704.73	-61.93%	465.65%
^NDX	2/27/2008	1778.62	1806.42	1775.45	1799.93	382162069	0.48%	4704.73	-61.74%	466.13%
^NDX	2/28/2008	1794.11	1808.65	1786.2	1794.46	350351724	-0.30%	4704.73	-61.86%	465.83%
^NDX	2/29/2008	1776.01	1778.06	1740.9	1745.27	414717241	-2.74%	4704.73	-62.90%	463.09%
^NDX	3/3/2008	1743.92	1746.56	1716.52	1733.27	369839655	-0.69%	4704.73	-63.16%	462.40%
^NDX	3/4/2008	1724.33	1748.06	1707.42	1743.7	460341379	0.60%	4704.73	-62.94%	463.00%
^NDX	3/5/2008	1746.4	1768.13	1737.26	1753.56	380877586	0.57%	4704.73	-62.73%	463.57%
^NDX	3/6/2008	1749.42	1757.56	1710.96	1712.5	373291379	-2.34%	4704.73	-63.60%	461.23%
^NDX	3/7/2008	1701.34	1731.39	1682.03	1707.5	411548276	-0.29%	4704.73	-63.71%	460.94%
^NDX	3/10/2008	1705.55	1711.03	1672.76	1673.03	362243103	-2.02%	4704.73	-64.44%	458.92%
^NDX	3/11/2008	1704.05	1740.95	1686.47	1740.95	435524138	4.06%	4704.73	-63.00%	462.98%
^NDX	3/12/2008	1746.18	1764.72	1731.08	1735.18	358127586	-0.33%	4704.73	-63.12%	462.64%
^NDX	3/13/2008	1715.84	1760.23	1699.17	1750.4	417106897	0.88%	4704.73	-62.79%	463.52%
^NDX	3/14/2008	1757.47	1762.37	1696.22	1713.83	439191379	-2.09%	4704.73	-63.57%	461.43%
^NDX	3/17/2008	1680.54	1706.02	1668.56	1687.18	403139655	-1.55%	4704.73	-64.14%	459.88%
^NDX	3/18/2008	1717.04	1761.05	1712.21	1761.05	415798276	4.38%	4704.73	-62.57%	464.26%
^NDX	3/19/2008	1765.1	1772.09	1715.59	1715.59	390589655	-2.58%	4704.73	-63.53%	461.67%
^NDX	3/20/2008	1719.7	1752.28	1712.33	1751.99	476634483	2.12%	4704.73	-62.76%	463.80%
^NDX	3/24/2008	1760.14	1819.26	1760.14	1814.4	398724138	3.56%	4704.73	-61.43%	467.36%
^NDX	3/25/2008	1816.33	1831.98	1800.71	1824.54	361906897	0.56%	4704.73	-61.22%	467.92%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/26/2008	1815.83	1822.56	1800.83	1817.28	330208621	-0.40%	4704.73	-61.37%	467.52%
^NDX	3/27/2008	1807.14	1809.24	1777.75	1777.89	351512069	-2.17%	4704.73	-62.21%	465.35%
^NDX	3/28/2008	1788.56	1802.18	1762.2	1767.56	307891379	-0.58%	4704.73	-62.43%	464.77%
^NDX	3/31/2008	1772.96	1789.52	1767.86	1781.93	308337931	0.81%	4704.73	-62.12%	465.58%
^NDX	4/1/2008	1806.15	1855.48	1805.79	1855.48	372434483	4.13%	4704.73	-60.56%	469.71%
^NDX	4/2/2008	1855.91	1870.55	1836.63	1848.8	344255172	-0.36%	4704.73	-60.70%	469.35%
^NDX	4/3/2008	1842.68	1866.56	1835.96	1855.18	343703448	0.35%	4704.73	-60.57%	469.70%
^NDX	4/4/2008	1859.93	1884.13	1846.56	1865.87	340958621	0.58%	4704.73	-60.34%	470.27%
^NDX	4/7/2008	1878.3	1885.93	1856.56	1860.83	298279310	-0.27%	4704.73	-60.45%	470.00%
^NDX	4/8/2008	1853.37	1858.74	1837.47	1846.14	281946552	-0.79%	4704.73	-60.76%	469.21%
^NDX	4/9/2008	1848.36	1849.2	1815.05	1826.18	331387931	-1.08%	4704.73	-61.18%	468.13%
^NDX	4/10/2008	1827	1863.2	1827	1852.97	372241379	1.47%	4704.73	-60.61%	469.60%
^NDX	4/11/2008	1832.05	1833.14	1794.81	1798.72	328024138	-2.93%	4704.73	-61.77%	466.67%
^NDX	4/14/2008	1796.77	1807.76	1788.01	1790.93	280467241	-0.43%	4704.73	-61.93%	466.24%
^NDX	4/15/2008	1799.48	1802.73	1776.6	1794.73	324956897	0.21%	4704.73	-61.85%	466.45%
^NDX	4/16/2008	1817.59	1849.45	1815.8	1846.89	367029310	2.91%	4704.73	-60.74%	469.36%
^NDX	4/17/2008	1846.8	1848.28	1829.93	1840.88	306775862	-0.33%	4704.73	-60.87%	469.03%
^NDX	4/18/2008	1889.2	1908	1879.93	1900.28	377744828	3.23%	4704.73	-59.61%	472.26%
^NDX	4/21/2008	1892.97	1914.21	1890.8	1913.12	276082759	0.68%	4704.73	-59.34%	472.93%
^NDX	4/22/2008	1901.27	1901.74	1867.72	1881.65	334772414	-1.64%	4704.73	-60.01%	471.29%
^NDX	4/23/2008	1897.63	1913.62	1888.71	1906.66	376134483	1.33%	4704.73	-59.47%	472.62%
^NDX	4/24/2008	1908.13	1942.98	1886.93	1924.58	402958621	0.94%	4704.73	-59.09%	473.56%
^NDX	4/25/2008	1922.88	1925.04	1894.11	1918.58	337286207	-0.31%	4704.73	-59.22%	473.25%
^NDX	4/28/2008	1920.53	1936.1	1917.03	1923.26	297358621	0.24%	4704.73	-59.12%	473.49%
^NDX	4/29/2008	1917.83	1941.91	1914.25	1933.6	305005172	0.54%	4704.73	-58.90%	474.03%
^NDX	4/30/2008	1939.12	1953.59	1912.81	1917.7	366791379	-0.82%	4704.73	-59.24%	473.21%
^NDX	5/1/2008	1921.87	1980.43	1921.05	1980.43	404270690	3.27%	4704.73	-57.91%	476.48%
^NDX	5/2/2008	1996.31	1996.52	1965.84	1981.87	393018966	0.07%	4704.73	-57.87%	476.55%
^NDX	5/5/2008	1980.84	1992.68	1967.81	1975.81	359501724	-0.31%	4704.73	-58.00%	476.24%
^NDX	5/6/2008	1968.61	1996.8	1957.63	1990.61	361596552	0.75%	4704.73	-57.69%	476.99%
^NDX	5/7/2008	1987.43	2000.72	1946.28	1951.42	386001724	-1.97%	4704.73	-58.52%	475.02%
^NDX	5/8/2008	1960.71	1979.12	1954.36	1966.86	350305172	0.79%	4704.73	-58.19%	475.81%
^NDX	5/9/2008	1950.63	1969.36	1947.6	1960.29	295087931	-0.33%	4704.73	-58.33%	475.48%
^NDX	5/12/2008	1969.5	1998.86	1959.48	1997.02	305056897	1.87%	4704.73	-57.55%	477.35%
^NDX	5/13/2008	1997.62	2004.53	1981.99	2000.61	326767241	0.18%	4704.73	-57.48%	477.53%
^NDX	5/14/2008	2008.54	2028.67	1993.91	1997.3	367115517	-0.17%	4704.73	-57.55%	477.37%
^NDX	5/15/2008	1995.41	2032.36	1991.2	2031.34	375227586	1.70%	4704.73	-56.82%	479.07%
^NDX	5/16/2008	2033.95	2035.81	2009.89	2031.27	394153448	0.00%	4704.73	-56.82%	479.07%
^NDX	5/19/2008	2031.81	2050.79	2005.34	2016.6	391308621	-0.72%	4704.73	-57.14%	478.35%
^NDX	5/20/2008	2008.5	2010.18	1987.5	2000.67	343277586	-0.79%	4704.73	-57.48%	477.56%
^NDX	5/21/2008	2005.29	2015.23	1952.77	1956.8	373525862	-2.19%	4704.73	-58.41%	475.36%
^NDX	5/22/2008	1962.56	1978.05	1955.64	1964.92	333117241	0.41%	4704.73	-58.24%	475.78%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/23/2008	1959.67	1964.68	1943.85	1958.96	298977586	-0.30%	4704.73	-58.36%	475.48%
^NDX	5/27/2008	1965	1995.45	1963.05	1995.43	300467241	1.86%	4704.73	-57.59%	477.34%
^NDX	5/28/2008	2002.77	2004.66	1981.25	2000.06	309094828	0.23%	4704.73	-57.49%	477.57%
^NDX	5/29/2008	2001.8	2030.24	2001.78	2019.02	337258621	0.95%	4704.73	-57.09%	478.52%
^NDX	5/30/2008	2028.25	2040.97	2022.16	2032.56	371267241	0.67%	4704.73	-56.80%	479.19%
^NDX	6/2/2008	2026.58	2028.04	1989.33	2006.84	340131034	-1.27%	4704.73	-57.34%	477.92%
^NDX	6/3/2008	2015.03	2027.2	1977.87	1996.79	370351724	-0.50%	4704.73	-57.56%	477.42%
^NDX	6/4/2008	1991.89	2035.09	1989.22	2021.45	371294828	1.23%	4704.73	-57.03%	478.66%
^NDX	6/5/2008	2027.17	2055.82	2020.59	2055.11	388751724	1.67%	4704.73	-56.32%	480.32%
^NDX	6/6/2008	2036.15	2039.5	1990.39	1990.39	377972414	-3.15%	4704.73	-57.69%	477.17%
^NDX	6/9/2008	1995.37	1997.93	1948.27	1979.71	359418966	-0.54%	4704.73	-57.92%	476.64%
^NDX	6/10/2008	1960.41	1988	1957.05	1972.54	358867241	-0.36%	4704.73	-58.07%	476.27%
^NDX	6/11/2008	1968.87	1970.31	1924.33	1924.33	356174138	-2.44%	4704.73	-59.10%	473.83%
^NDX	6/12/2008	1941.68	1954.23	1909.89	1924.26	392524138	0.00%	4704.73	-59.10%	473.83%
^NDX	6/13/2008	1938.34	1968.12	1928.71	1966.01	363112069	2.17%	4704.73	-58.21%	476.00%
^NDX	6/16/2008	1954.04	1991.72	1953.26	1984.76	322710345	0.95%	4704.73	-57.81%	476.95%
^NDX	6/17/2008	1990.02	1993.12	1969.73	1972.81	310008621	-0.60%	4704.73	-58.07%	476.35%
^NDX	6/18/2008	1962.78	1968.09	1943.92	1951.1	350120690	-1.10%	4704.73	-58.53%	475.25%
^NDX	6/19/2008	1947.64	1991.25	1935.85	1982.68	395610345	1.62%	4704.73	-57.86%	476.87%
^NDX	6/20/2008	1962.33	1963.48	1920.31	1928.39	443158621	-2.74%	4704.73	-59.01%	474.13%
^NDX	6/23/2008	1936.71	1940.68	1910.88	1913.31	330384483	-0.78%	4704.73	-59.33%	473.35%
^NDX	6/24/2008	1906.84	1926.1	1888.01	1903.74	378606897	-0.50%	4704.73	-59.54%	472.85%
^NDX	6/25/2008	1911.06	1951.49	1910.21	1933.86	371374138	1.58%	4704.73	-58.90%	474.43%
^NDX	6/26/2008	1898.78	1898.78	1855.39	1855.39	396696552	-4.06%	4704.73	-60.56%	470.37%
^NDX	6/27/2008	1854.39	1865.6	1829.3	1855.72	586817241	0.02%	4704.73	-60.56%	470.39%
^NDX	6/30/2008	1852.83	1863.31	1837.09	1837.09	361448276	-1.00%	4704.73	-60.95%	469.38%
^NDX	7/1/2008	1821.93	1864.06	1817.08	1862.71	457567241	1.39%	4704.73	-60.41%	470.78%
^NDX	7/2/2008	1868.8	1874.83	1815.84	1816.15	409706897	-2.50%	4704.73	-61.40%	468.28%
^NDX	7/3/2008	1828.75	1832.21	1801.66	1816.35	245460345	0.01%	4704.73	-61.39%	468.29%
^NDX	7/7/2008	1834.28	1848.29	1799.49	1826.93	407584483	0.58%	4704.73	-61.17%	468.87%
^NDX	7/8/2008	1829.55	1871.28	1821.96	1871.28	424548276	2.43%	4704.73	-60.23%	471.30%
^NDX	7/9/2008	1866.81	1871.27	1818.92	1819.18	394062069	-2.78%	4704.73	-61.33%	468.52%
^NDX	7/10/2008	1826.63	1846.53	1805.28	1839.56	396703448	1.12%	4704.73	-60.90%	469.64%
^NDX	7/11/2008	1820.23	1839.77	1784.39	1810.88	403479310	-1.56%	4704.73	-61.51%	468.08%
^NDX	7/14/2008	1834.86	1837.04	1792.54	1798.03	344481034	-0.71%	4704.73	-61.78%	467.37%
^NDX	7/15/2008	1786.9	1826.11	1761.08	1798.35	482484483	0.02%	4704.73	-61.78%	467.39%
^NDX	7/16/2008	1799.6	1844.54	1786.06	1843.87	418106897	2.53%	4704.73	-60.81%	469.92%
^NDX	7/17/2008	1851	1862.99	1829.7	1853.47	443218966	0.52%	4704.73	-60.60%	470.44%
^NDX	7/18/2008	1827.34	1834.72	1816.76	1823.23	383758621	-1.63%	4704.73	-61.25%	468.81%
^NDX	7/21/2008	1831.86	1837.53	1809.8	1819.76	320587931	-0.19%	4704.73	-61.32%	468.62%
^NDX	7/22/2008	1787.5	1821.83	1784.26	1821.62	432812069	0.10%	4704.73	-61.28%	468.72%
^NDX	7/23/2008	1823.37	1865.18	1819.08	1845.56	470720690	1.31%	4704.73	-60.77%	470.03%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/24/2008	1854.97	1854.97	1816.84	1816.98	431020690	-1.55%	4704.73	-61.38%	468.48%
^NDX	7/25/2008	1829.93	1849.18	1820.9	1846.55	352608621	1.63%	4704.73	-60.75%	470.11%
^NDX	7/28/2008	1841.31	1850.46	1798.31	1802.99	332970690	-2.36%	4704.73	-61.68%	467.75%
^NDX	7/29/2008	1813.3	1851.31	1812.97	1845.55	392084483	2.36%	4704.73	-60.77%	470.11%
^NDX	7/30/2008	1850.29	1862.97	1825.64	1852.8	393265517	0.39%	4704.73	-60.62%	470.51%
^NDX	7/31/2008	1835.35	1874.54	1832.7	1849.15	399398276	-0.20%	4704.73	-60.70%	470.31%
^NDX	8/1/2008	1847.47	1849.21	1806.4	1826.56	398644828	-1.22%	4704.73	-61.18%	469.09%
^NDX	8/4/2008	1825.68	1825.68	1802.09	1804.84	346586207	-1.19%	4704.73	-61.64%	467.90%
^NDX	8/5/2008	1825.87	1869.76	1823.97	1869.76	400815517	3.60%	4704.73	-60.26%	471.49%
^NDX	8/6/2008	1866.86	1902.87	1853.41	1895.21	384260345	1.36%	4704.73	-59.72%	472.86%
^NDX	8/7/2008	1882.97	1904.13	1873.01	1880.09	377434483	-0.80%	4704.73	-60.04%	472.06%
^NDX	8/8/2008	1880.41	1928.52	1877.13	1926.23	377522414	2.45%	4704.73	-59.06%	474.51%
^NDX	8/11/2008	1921.76	1962.54	1917.85	1941.23	391765517	0.78%	4704.73	-58.74%	475.29%
^NDX	8/12/2008	1938.99	1957.4	1932.47	1941.06	353898276	-0.01%	4704.73	-58.74%	475.28%
^NDX	8/13/2008	1938.06	1955.54	1920.77	1942.02	344050000	0.05%	4704.73	-58.72%	475.33%
^NDX	8/14/2008	1930.81	1969.37	1930.38	1964.38	316522414	1.15%	4704.73	-58.25%	476.48%
^NDX	8/15/2008	1967.49	1973.56	1950.11	1957.56	300375862	-0.35%	4704.73	-58.39%	476.14%
^NDX	8/18/2008	1962.17	1963.51	1920.99	1932.7	281484483	-1.27%	4704.73	-58.92%	474.87%
^NDX	8/19/2008	1924.61	1933.13	1900.41	1908.68	295910345	-1.24%	4704.73	-59.43%	473.62%
^NDX	8/20/2008	1921.75	1932.42	1900.02	1913.02	301115517	0.23%	4704.73	-59.34%	473.85%
^NDX	8/21/2008	1900.11	1913.39	1886.24	1906.74	269384483	-0.33%	4704.73	-59.47%	473.52%
^NDX	8/22/2008	1915.77	1937.76	1915.36	1931.47	235501724	1.30%	4704.73	-58.95%	474.82%
^NDX	8/25/2008	1918.45	1918.8	1885.68	1889.72	408089655	-2.16%	4704.73	-59.83%	472.66%
^NDX	8/26/2008	1889.87	1901.09	1874.81	1886.31	216720690	-0.18%	4704.73	-59.91%	472.48%
^NDX	8/27/2008	1887.08	1913.53	1881.54	1900.3	265637931	0.74%	4704.73	-59.61%	473.22%
^NDX	8/28/2008	1906.09	1921.18	1904.2	1915.12	272875862	0.78%	4704.73	-59.29%	474.00%
^NDX	8/29/2008	1895.78	1899.56	1866.81	1872.54	268798276	-2.22%	4704.73	-60.20%	471.77%
^NDX	9/2/2008	1904.21	1912.72	1843.06	1850.14	346651724	-1.20%	4704.73	-60.67%	470.58%
^NDX	9/3/2008	1847.54	1854.42	1820.48	1833.09	355541379	-0.92%	4704.73	-61.04%	469.66%
^NDX	9/4/2008	1819.51	1824.61	1774.78	1774.78	402124138	-3.18%	4704.73	-62.28%	466.48%
^NDX	9/5/2008	1758.52	1778.88	1740.43	1768.23	389832759	-0.37%	4704.73	-62.42%	466.11%
^NDX	9/8/2008	1794.08	1796.81	1734.93	1762.95	442465517	-0.30%	4704.73	-62.53%	465.81%
^NDX	9/9/2008	1765.03	1779.31	1721.55	1721.55	446653448	-2.35%	4704.73	-63.41%	463.46%
^NDX	9/10/2008	1739.7	1754.21	1725.76	1738.06	387993103	0.96%	4704.73	-63.06%	464.42%
^NDX	9/11/2008	1714.76	1774.41	1713.86	1773.65	391322414	2.05%	4704.73	-62.30%	466.47%
^NDX	9/12/2008	1756.14	1775.47	1743.71	1767.13	340274138	-0.37%	4704.73	-62.44%	466.10%
^NDX	9/15/2008	1721.78	1757.57	1705.46	1705.46	465141379	-3.49%	4704.73	-63.75%	462.61%
^NDX	9/16/2008	1686.73	1739.16	1683.34	1724.08	549591379	1.09%	4704.73	-63.35%	463.70%
^NDX	9/17/2008	1701.8	1708.2	1632.45	1632.45	534829310	-5.31%	4704.73	-65.30%	458.39%
^NDX	9/18/2008	1668.33	1704.22	1606.3	1697.42	666774138	3.98%	4704.73	-63.92%	462.37%
^NDX	9/19/2008	1760.3	1773.83	1718.23	1745.06	672108621	2.81%	4704.73	-62.91%	465.17%
^NDX	9/22/2008	1742.52	1743.34	1665.41	1665.94	324337931	-4.53%	4704.73	-64.59%	460.64%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/23/2008	1678.94	1696.62	1645.58	1648.4	340375862	-1.05%	4704.73	-64.96%	459.59%
^NDX	9/24/2008	1657.6	1677.86	1648.65	1661.33	313477586	0.78%	4704.73	-64.69%	460.37%
^NDX	9/25/2008	1675.45	1708.44	1668.71	1687.55	318332759	1.58%	4704.73	-64.13%	461.95%
^NDX	9/26/2008	1642.65	1677.65	1635.54	1672.04	336068966	-0.92%	4704.73	-64.46%	461.03%
^NDX	9/29/2008	1638.38	1643.22	1496.15	1496.15	484155172	-10.52%	4704.73	-68.20%	450.51%
^NDX	9/30/2008	1540.51	1597.73	1529.97	1584.6	409696552	5.91%	4704.73	-66.32%	456.42%
^NDX	10/1/2008	1581.06	1584.26	1547.99	1563.8	327470690	-1.31%	4704.73	-66.76%	455.11%
^NDX	10/2/2008	1547.13	1554.23	1490.72	1491.11	374784483	-4.65%	4704.73	-68.31%	450.46%
^NDX	10/3/2008	1516.05	1551.58	1469	1470.84	431289655	-1.36%	4704.73	-68.74%	449.10%
^NDX	10/6/2008	1440.19	1440.19	1339.17	1411.28	603836207	-4.05%	4704.73	-70.00%	445.05%
^NDX	10/7/2008	1416.28	1433.12	1329.98	1329.98	487208621	-5.76%	4704.73	-71.73%	439.29%
^NDX	10/8/2008	1298.63	1386.34	1295.98	1330.61	606218966	0.05%	4704.73	-71.72%	439.34%
^NDX	10/9/2008	1349.55	1369.77	1261.54	1275.1	452122414	-4.17%	4704.73	-72.90%	435.17%
^NDX	10/10/2008	1234.9	1317.48	1196.11	1269.8	717946552	-0.42%	4704.73	-73.01%	434.75%
^NDX	10/13/2008	1318.86	1429.54	1318.86	1429.54	459601724	12.58%	4704.73	-69.61%	447.33%
^NDX	10/14/2008	1470.85	1470.99	1350.64	1364.59	502215517	-4.54%	4704.73	-71.00%	442.79%
^NDX	10/15/2008	1351.38	1356.15	1244.23	1244.23	437962069	-8.82%	4704.73	-73.55%	433.97%
^NDX	10/16/2008	1256.21	1312.97	1192.25	1312.97	574317241	5.52%	4704.73	-72.09%	439.49%
^NDX	10/17/2008	1291.58	1367.89	1278.95	1311.72	467418966	-0.10%	4704.73	-72.12%	439.40%
^NDX	10/20/2008	1329.68	1352.76	1289.97	1352.76	348577586	3.13%	4704.73	-71.25%	442.53%
^NDX	10/21/2008	1329.68	1351.61	1281.73	1283.43	362036207	-5.13%	4704.73	-72.72%	437.40%
^NDX	10/22/2008	1272.87	1284.85	1209.84	1237.09	441518966	-3.61%	4704.73	-73.71%	433.79%
^NDX	10/23/2008	1240.18	1264.04	1177.17	1239.16	535293103	0.17%	4704.73	-73.66%	433.96%
^NDX	10/24/2008	1149.12	1229	1149.12	1202.27	464127586	-2.98%	4704.73	-74.45%	430.98%
^NDX	10/27/2008	1182.62	1227.46	1167.7	1169.78	383522414	-2.70%	4704.73	-75.14%	428.28%
^NDX	10/28/2008	1210.03	1297.57	1174.59	1297.57	478886207	10.92%	4704.73	-72.42%	439.20%
^NDX	10/29/2008	1292.29	1343.84	1272.19	1302.12	473917241	0.35%	4704.73	-72.32%	439.55%
^NDX	10/30/2008	1333.27	1344.21	1301	1333.94	431796552	2.44%	4704.73	-71.65%	442.00%
^NDX	10/31/2008	1318.39	1358.75	1306.02	1334.78	420193103	0.06%	4704.73	-71.63%	442.06%
^NDX	11/3/2008	1333.19	1346.85	1322.43	1334.75	305324138	0.00%	4704.73	-71.63%	442.06%
^NDX	11/4/2008	1363.3	1382.65	1342.3	1378.4	397646552	3.27%	4704.73	-70.70%	445.33%
^NDX	11/5/2008	1359.82	1365.28	1323.57	1334.32	360760345	-3.20%	4704.73	-71.64%	442.13%
^NDX	11/6/2008	1278.05	1294.73	1235.85	1241.97	408255172	-6.92%	4704.73	-73.60%	435.21%
^NDX	11/7/2008	1258.43	1279.42	1244.19	1271.62	325212069	2.39%	4704.73	-72.97%	437.60%
^NDX	11/10/2008	1297.97	1298.09	1237.12	1251	288775862	-1.62%	4704.73	-73.41%	435.97%
^NDX	11/11/2008	1236.45	1249.35	1208.99	1225.59	329151724	-2.03%	4704.73	-73.95%	433.94%
^NDX	11/12/2008	1204.16	1210.98	1164.93	1165.38	365667241	-4.91%	4704.73	-75.23%	429.03%
^NDX	11/13/2008	1167.83	1240.93	1109.89	1240.93	518887931	6.48%	4704.73	-73.62%	435.51%
^NDX	11/14/2008	1209.6	1235.9	1176.28	1179.63	386853448	-4.94%	4704.73	-74.93%	430.57%
^NDX	11/17/2008	1157.54	1187.98	1149.2	1151.96	315782759	-2.35%	4704.73	-75.51%	428.23%
^NDX	11/18/2008	1158.08	1167.23	1113.25	1155.75	405039655	0.33%	4704.73	-75.43%	428.56%
^NDX	11/19/2008	1154.16	1168.53	1087.6	1087.6	409117241	-5.90%	4704.73	-76.88%	422.66%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/20/2008	1076.5	1114.98	1035.25	1036.51	542698276	-4.70%	4704.73	-77.97%	417.96%
^NDX	11/21/2008	1059.69	1085.57	1018.86	1085.57	529531034	4.73%	4704.73	-76.93%	422.70%
^NDX	11/24/2008	1106.02	1163.05	1096.55	1154.34	440279310	6.33%	4704.73	-75.46%	429.03%
^NDX	11/25/2008	1164.36	1164.6	1118.28	1142.58	423708621	-1.02%	4704.73	-75.71%	428.01%
^NDX	11/26/2008	1126.95	1193.09	1126.95	1193.09	341382759	4.42%	4704.73	-74.64%	432.43%
^NDX	11/28/2008	1181.43	1185.99	1171.82	1185.75	135789655	-0.62%	4704.73	-74.80%	431.82%
^NDX	12/1/2008	1156.53	1156.53	1091.16	1091.16	328356897	-7.98%	4704.73	-76.81%	423.84%
^NDX	12/2/2008	1109.99	1132.93	1091.04	1130	354608621	3.56%	4704.73	-75.98%	427.40%
^NDX	12/3/2008	1103.94	1166.2	1101.63	1166.2	386232759	3.20%	4704.73	-75.21%	430.60%
^NDX	12/4/2008	1144.3	1168.65	1110.66	1127.75	348294828	-3.30%	4704.73	-76.03%	427.31%
^NDX	12/5/2008	1113.45	1179.69	1096.2	1177.87	375468966	4.44%	4704.73	-74.96%	431.75%
^NDX	12/8/2008	1202.78	1237.18	1196.91	1225.06	394967241	4.01%	4704.73	-73.96%	435.76%
^NDX	12/9/2008	1204.72	1251.56	1202.14	1212.45	387322414	-1.03%	4704.73	-74.23%	434.73%
^NDX	12/10/2008	1223.48	1236.53	1203.72	1222.38	337172414	0.82%	4704.73	-74.02%	435.55%
^NDX	12/11/2008	1210.84	1229.02	1176.11	1180.46	347963793	-3.43%	4704.73	-74.91%	432.12%
^NDX	12/12/2008	1161.59	1212	1157.15	1206.65	322396552	2.22%	4704.73	-74.35%	434.34%
^NDX	12/15/2008	1206.88	1206.88	1167.45	1181.87	289291379	-2.05%	4704.73	-74.88%	432.28%
^NDX	12/16/2008	1194.82	1244.81	1194.63	1243.49	376027586	5.21%	4704.73	-73.57%	437.50%
^NDX	12/17/2008	1225.68	1242.18	1211.46	1225.86	364029310	-1.42%	4704.73	-73.94%	436.08%
^NDX	12/18/2008	1227.31	1234.14	1192.7	1204.69	360744828	-1.73%	4704.73	-74.39%	434.35%
^NDX	12/19/2008	1219.65	1235.24	1210.91	1217.19	457144828	1.04%	4704.73	-74.13%	435.39%
^NDX	12/22/2008	1212.31	1214.55	1169.23	1189.15	280917241	-2.30%	4704.73	-74.72%	433.09%
^NDX	12/23/2008	1194.64	1204.61	1175.84	1183.19	229491379	-0.50%	4704.73	-74.85%	432.58%
^NDX	12/24/2008	1186.62	1187.98	1179.29	1184.3	84653448	0.09%	4704.73	-74.83%	432.68%
^NDX	12/26/2008	1189.57	1190.53	1178.68	1185.44	102200000	0.10%	4704.73	-74.80%	432.77%
^NDX	12/29/2008	1185.96	1188.05	1158.07	1173.15	204524138	-1.04%	4704.73	-75.06%	431.74%
^NDX	12/30/2008	1182.15	1203.41	1177.92	1201.34	236927586	2.40%	4704.73	-74.47%	434.14%
^NDX	12/31/2008	1202.26	1223.46	1199.53	1211.65	262279310	0.86%	4704.73	-74.25%	435.00%
^NDX	1/2/2009	1212.74	1266.45	1208.91	1263.7	248001724	4.30%	4704.73	-73.14%	439.29%
^NDX	1/5/2009	1254.7	1274.11	1244.89	1262.52	313203448	-0.09%	4704.73	-73.16%	439.20%
^NDX	1/6/2009	1274.36	1286.08	1265.53	1274.49	368558621	0.95%	4704.73	-72.91%	440.15%
^NDX	1/7/2009	1249.98	1256.34	1228.32	1238.6	348305172	-2.82%	4704.73	-73.67%	437.33%
^NDX	1/8/2009	1231.75	1252.52	1223.81	1252.52	339337931	1.12%	4704.73	-73.38%	438.46%
^NDX	1/9/2009	1252.6	1252.95	1217.59	1223.01	328860345	-2.36%	4704.73	-74.00%	436.10%
^NDX	1/12/2009	1225.12	1225.78	1188.21	1201.13	304067241	-1.79%	4704.73	-74.47%	434.31%
^NDX	1/13/2009	1200.92	1219.05	1186.95	1202.65	338891379	0.13%	4704.73	-74.44%	434.44%
^NDX	1/14/2009	1183.79	1190.42	1157.89	1163.42	331031034	-3.26%	4704.73	-75.27%	431.18%
^NDX	1/15/2009	1159.94	1192.45	1141.74	1183.52	432391379	1.73%	4704.73	-74.84%	432.90%
^NDX	1/16/2009	1199.2	1202.81	1167.34	1198.14	385356897	1.24%	4704.73	-74.53%	434.14%
^NDX	1/20/2009	1193.98	1195.89	1136.61	1136.61	343036207	-5.14%	4704.73	-75.84%	429.00%
^NDX	1/21/2009	1156.65	1186.43	1142.33	1185.76	365531034	4.32%	4704.73	-74.80%	433.33%
^NDX	1/22/2009	1161.95	1187.71	1149.31	1168.08	394170690	-1.49%	4704.73	-75.17%	431.84%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/23/2009	1148.61	1192.64	1144.41	1175.89	381179310	0.67%	4704.73	-75.01%	432.51%
^NDX	1/26/2009	1177.44	1202.94	1169.21	1184.56	313000000	0.74%	4704.73	-74.82%	433.24%
^NDX	1/27/2009	1185.81	1202.05	1184.42	1194.41	307605172	0.83%	4704.73	-74.61%	434.07%
^NDX	1/28/2009	1213.84	1245.98	1213.24	1235.91	365905172	3.47%	4704.73	-73.73%	437.55%
^NDX	1/29/2009	1217.75	1220.72	1198.76	1203.85	333120690	-2.59%	4704.73	-74.41%	434.96%
^NDX	1/30/2009	1212.31	1216.46	1176.82	1180.25	354239655	-1.96%	4704.73	-74.91%	433.00%
^NDX	2/2/2009	1168.13	1203.53	1167.49	1195.75	342600000	1.31%	4704.73	-74.58%	434.31%
^NDX	2/3/2009	1198.79	1218.91	1180.25	1215.66	353420690	1.67%	4704.73	-74.16%	435.97%
^NDX	2/4/2009	1215.64	1243.68	1210.98	1215.43	378801724	-0.02%	4704.73	-74.17%	435.95%
^NDX	2/5/2009	1200.26	1250.14	1199.53	1245.11	433060345	2.44%	4704.73	-73.53%	438.40%
^NDX	2/6/2009	1244.43	1280.4	1243.86	1277.49	411987931	2.60%	4704.73	-72.85%	441.00%
^NDX	2/9/2009	1276.72	1286.81	1267.86	1281.65	328782759	0.33%	4704.73	-72.76%	441.32%
^NDX	2/10/2009	1269.48	1286.9	1223.54	1229.29	421270690	-4.09%	4704.73	-73.87%	437.24%
^NDX	2/11/2009	1231.62	1239.92	1208.53	1227.05	385594828	-0.18%	4704.73	-73.92%	437.05%
^NDX	2/12/2009	1212.02	1243.59	1204.38	1242.81	418663793	1.28%	4704.73	-73.58%	438.34%
^NDX	2/13/2009	1240.81	1250.11	1231.63	1236.85	343136207	-0.48%	4704.73	-73.71%	437.86%
^NDX	2/17/2009	1197.59	1204.54	1180.43	1187.04	402650000	-4.03%	4704.73	-74.77%	433.83%
^NDX	2/18/2009	1193.89	1204.56	1172.94	1188.77	349950000	0.15%	4704.73	-74.73%	433.98%
^NDX	2/19/2009	1194.31	1201.94	1166.52	1167.89	343275862	-1.76%	4704.73	-75.18%	432.22%
^NDX	2/20/2009	1157.14	1183.36	1153.18	1172.71	435524138	0.41%	4704.73	-75.07%	432.63%
^NDX	2/23/2009	1180.1	1180.1	1126.58	1128.97	340989655	-3.73%	4704.73	-76.00%	428.90%
^NDX	2/24/2009	1138.71	1176.56	1136.14	1171.45	403389655	3.76%	4704.73	-75.10%	432.67%
^NDX	2/25/2009	1158.91	1183.93	1142.83	1160.83	404375862	-0.91%	4704.73	-75.33%	431.76%
^NDX	2/26/2009	1168.12	1174.77	1127.1	1127.1	396894828	-2.91%	4704.73	-76.04%	428.86%
^NDX	2/27/2009	1116.78	1135.45	1112.12	1116.99	412634483	-0.90%	4704.73	-76.26%	427.96%
^NDX	3/2/2009	1098.99	1116.22	1074.79	1076.67	350536207	-3.61%	4704.73	-77.12%	424.35%
^NDX	3/3/2009	1092.42	1102.1	1072.42	1080.67	403255172	0.37%	4704.73	-77.03%	424.72%
^NDX	3/4/2009	1096.2	1124.67	1093.42	1110.3	397444828	2.74%	4704.73	-76.40%	427.46%
^NDX	3/5/2009	1094.08	1105.53	1072.51	1074.52	401006897	-3.22%	4704.73	-77.16%	424.24%
^NDX	3/6/2009	1082.53	1088.04	1043.6	1064.7	421348276	-0.91%	4704.73	-77.37%	423.33%
^NDX	3/9/2009	1058.85	1087.4	1040.41	1043.87	351229310	-1.96%	4704.73	-77.81%	421.37%
^NDX	3/10/2009	1060.42	1112.44	1060.42	1112.44	406850000	6.57%	4704.73	-76.35%	427.94%
^NDX	3/11/2009	1118.35	1135.4	1106.72	1125.95	373974138	1.21%	4704.73	-76.07%	429.15%
^NDX	3/12/2009	1121.91	1167.19	1113.67	1164.71	412546552	3.44%	4704.73	-75.24%	432.59%
^NDX	3/13/2009	1162.88	1170.48	1149.59	1153.34	348650000	-0.98%	4704.73	-75.49%	431.62%
^NDX	3/16/2009	1177.33	1177.33	1144.21	1145.45	361975862	-0.68%	4704.73	-75.65%	430.93%
^NDX	3/17/2009	1151.83	1192.17	1148.8	1192.17	357453448	4.08%	4704.73	-74.66%	435.01%
^NDX	3/18/2009	1185.18	1225.16	1180.34	1206.96	476715517	1.24%	4704.73	-74.35%	436.25%
^NDX	3/19/2009	1220.48	1220.48	1196.2	1204.21	400605172	-0.23%	4704.73	-74.40%	436.03%
^NDX	3/20/2009	1207.48	1220.5	1178.52	1187.18	412839655	-1.41%	4704.73	-74.77%	434.61%
^NDX	3/23/2009	1213.12	1259.81	1203.85	1259.81	374584483	6.12%	4704.73	-73.22%	440.73%
^NDX	3/24/2009	1245.65	1255.1	1232.74	1234.34	346470690	-2.02%	4704.73	-73.76%	438.71%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/25/2009	1243.44	1261.41	1206.52	1236.66	419168966	0.19%	4704.73	-73.71%	438.90%
^NDX	3/26/2009	1254.09	1281.3	1250.14	1281.3	437077586	3.61%	4704.73	-72.77%	442.51%
^NDX	3/27/2009	1263.62	1267.27	1248.87	1251.47	357184483	-2.33%	4704.73	-73.40%	440.18%
^NDX	3/30/2009	1230.89	1231.48	1204.96	1220.81	348310345	-2.45%	4704.73	-74.05%	437.73%
^NDX	3/31/2009	1232.59	1258.08	1231.52	1237.01	371967241	1.33%	4704.73	-73.71%	439.05%
^NDX	4/1/2009	1215.9	1255.03	1211.6	1252.51	389065517	1.25%	4704.73	-73.38%	440.31%
^NDX	4/2/2009	1274.41	1311.67	1269.91	1294.3	488551724	3.34%	4704.73	-72.49%	443.64%
^NDX	4/3/2009	1306.5	1316.71	1294.16	1316.16	364375862	1.69%	4704.73	-72.02%	445.33%
^NDX	4/6/2009	1301.43	1313.95	1286.95	1313.1	344498276	-0.23%	4704.73	-72.09%	445.10%
^NDX	4/7/2009	1296.2	1296.35	1268.79	1275.42	319775862	-2.87%	4704.73	-72.89%	442.23%
^NDX	4/8/2009	1289.7	1306.5	1280.29	1300.75	316879310	1.99%	4704.73	-72.35%	444.22%
^NDX	4/9/2009	1322.23	1341.77	1319.28	1340.28	373353448	3.04%	4704.73	-71.51%	447.26%
^NDX	4/13/2009	1333.72	1344.48	1322.94	1336.67	314574138	-0.27%	4704.73	-71.59%	446.99%
^NDX	4/14/2009	1325.73	1336.35	1312.37	1322.31	388560345	-1.07%	4704.73	-71.89%	445.91%
^NDX	4/15/2009	1311.15	1317.93	1295.1	1316.51	352172414	-0.44%	4704.73	-72.02%	445.47%
^NDX	4/16/2009	1334.02	1358.71	1322.22	1352.98	412175862	2.77%	4704.73	-71.24%	448.24%
^NDX	4/17/2009	1347.37	1361.68	1339.13	1353.92	416972414	0.07%	4704.73	-71.22%	448.31%
^NDX	4/20/2009	1330.18	1333.72	1303.85	1309.37	527905172	-3.29%	4704.73	-72.17%	445.02%
^NDX	4/21/2009	1303.87	1330.67	1303.73	1329.06	417756897	1.50%	4704.73	-71.75%	446.53%
^NDX	4/22/2009	1322.1	1362.84	1317.51	1335.72	458186207	0.50%	4704.73	-71.61%	447.03%
^NDX	4/23/2009	1340.77	1345.67	1321.42	1344.41	424741379	0.65%	4704.73	-71.42%	447.68%
^NDX	4/24/2009	1352.55	1379.38	1345.03	1373.28	439163793	2.15%	4704.73	-70.81%	449.83%
^NDX	4/27/2009	1359.88	1384.85	1357.39	1369.94	379948276	-0.24%	4704.73	-70.88%	449.58%
^NDX	4/28/2009	1362.94	1378.56	1355.99	1361.92	358691379	-0.59%	4704.73	-71.05%	449.00%
^NDX	4/29/2009	1373.3	1398.36	1370.52	1382.38	411331034	1.50%	4704.73	-70.62%	450.50%
^NDX	4/30/2009	1398.44	1418.77	1384.37	1394.33	495051724	0.86%	4704.73	-70.36%	451.36%
^NDX	5/1/2009	1396.22	1403.89	1382.9	1396.62	373436207	0.16%	4704.73	-70.31%	451.53%
^NDX	5/4/2009	1407.65	1428.02	1403.47	1427.96	435310345	2.24%	4704.73	-69.65%	453.77%
^NDX	5/5/2009	1423.88	1425.05	1408.29	1423.81	437636207	-0.29%	4704.73	-69.74%	453.48%
^NDX	5/6/2009	1433.58	1435.8	1401.1	1423.85	511467241	0.00%	4704.73	-69.74%	453.48%
^NDX	5/7/2009	1429.97	1431.36	1377.55	1389.83	568855172	-2.39%	4704.73	-70.46%	451.10%
^NDX	5/8/2009	1399.21	1411.27	1377.06	1394.16	552812069	0.31%	4704.73	-70.37%	451.41%
^NDX	5/11/2009	1375.05	1410.43	1369.36	1395.79	438525862	0.12%	4704.73	-70.33%	451.52%
^NDX	5/12/2009	1402.14	1402.14	1362.08	1377.4	426750000	-1.32%	4704.73	-70.72%	450.21%
^NDX	5/13/2009	1364.43	1365.33	1339.82	1339.83	406277586	-2.73%	4704.73	-71.52%	447.48%
^NDX	5/14/2009	1348.33	1369.31	1344.77	1359.67	372865517	1.48%	4704.73	-71.10%	448.96%
^NDX	5/15/2009	1355.55	1374.1	1351.13	1355.11	354741379	-0.34%	4704.73	-71.20%	448.62%
^NDX	5/18/2009	1367.05	1392.73	1357.42	1392.73	348836207	2.78%	4704.73	-70.40%	451.40%
^NDX	5/19/2009	1387.2	1410.74	1379.88	1398.05	357998276	0.38%	4704.73	-70.28%	451.78%
^NDX	5/20/2009	1401.37	1423.13	1388.81	1393.72	389962069	-0.31%	4704.73	-70.38%	451.47%
^NDX	5/21/2009	1378.83	1391	1353.53	1367.39	380450000	-1.89%	4704.73	-70.94%	449.58%
^NDX	5/22/2009	1371.76	1379.88	1353.59	1363.17	279227586	-0.31%	4704.73	-71.03%	449.27%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/26/2009	1351.13	1414.44	1350.95	1412.61	361318966	3.63%	4704.73	-69.97%	452.90%
^NDX	5/27/2009	1408.59	1428.81	1398.42	1401.88	365189655	-0.76%	4704.73	-70.20%	452.14%
^NDX	5/28/2009	1411.42	1423.81	1389.76	1420.31	377429310	1.31%	4704.73	-69.81%	453.46%
^NDX	5/29/2009	1421.11	1435.57	1411.68	1435.57	425053448	1.07%	4704.73	-69.49%	454.53%
^NDX	6/1/2009	1451.37	1482.19	1446.97	1477.12	448334483	2.89%	4704.73	-68.60%	457.43%
^NDX	6/2/2009	1470.3	1493.8	1466.28	1480.31	450291379	0.22%	4704.73	-68.54%	457.64%
^NDX	6/3/2009	1472.25	1476.98	1459.59	1475.44	387405172	-0.33%	4704.73	-68.64%	457.31%
^NDX	6/4/2009	1476.28	1493.66	1476.28	1492.74	425662069	1.17%	4704.73	-68.27%	458.48%
^NDX	6/5/2009	1503.78	1505.77	1479.22	1493.21	398377586	0.03%	4704.73	-68.26%	458.52%
^NDX	6/8/2009	1482.21	1499.96	1467.13	1488.49	340168966	-0.32%	4704.73	-68.36%	458.20%
^NDX	6/9/2009	1495.04	1509.57	1489.22	1501.55	369029310	0.88%	4704.73	-68.08%	459.08%
^NDX	6/10/2009	1509.43	1509.43	1473.88	1495.27	404805172	-0.42%	4704.73	-68.22%	458.66%
^NDX	6/11/2009	1494.07	1511.94	1493.16	1497.01	424803448	0.12%	4704.73	-68.18%	458.78%
^NDX	6/12/2009	1488.73	1489.97	1470.2	1489.97	347165517	-0.47%	4704.73	-68.33%	458.31%
^NDX	6/15/2009	1472.77	1473.07	1445.3	1456.96	371500000	-2.22%	4704.73	-69.03%	456.09%
^NDX	6/16/2009	1463.46	1469.16	1442.81	1443.25	384086207	-0.94%	4704.73	-69.32%	455.15%
^NDX	6/17/2009	1449	1470.11	1439.38	1455.89	435031034	0.88%	4704.73	-69.05%	456.02%
^NDX	6/18/2009	1456.14	1464.04	1445.31	1453.8	356522414	-0.14%	4704.73	-69.10%	455.88%
^NDX	6/19/2009	1465.88	1477.95	1460.45	1471.23	493865517	1.20%	4704.73	-68.73%	457.08%
^NDX	6/22/2009	1455.78	1459.1	1423.81	1426.61	399822414	-3.03%	4704.73	-69.68%	454.05%
^NDX	6/23/2009	1427.68	1432.92	1413.54	1424.46	371117241	-0.15%	4704.73	-69.72%	453.90%
^NDX	6/24/2009	1436.59	1458.23	1435.28	1447.06	370787931	1.59%	4704.73	-69.24%	455.48%
^NDX	6/25/2009	1438.75	1477.97	1434.97	1475.82	384134483	1.99%	4704.73	-68.63%	457.47%
^NDX	6/26/2009	1467.38	1483.57	1466.24	1480.2	687920690	0.30%	4704.73	-68.54%	457.77%
^NDX	6/29/2009	1483.66	1493.57	1468.98	1483.83	341629310	0.25%	4704.73	-68.46%	458.01%
^NDX	6/30/2009	1484.82	1493.37	1468.11	1477.25	352582759	-0.44%	4704.73	-68.60%	457.57%
^NDX	7/1/2009	1486.5	1497.71	1479.67	1481.34	339836207	0.28%	4704.73	-68.51%	457.85%
^NDX	7/2/2009	1464.66	1465.18	1443.75	1446.28	331563793	-2.37%	4704.73	-69.26%	455.48%
^NDX	7/6/2009	1435.4	1444.3	1424.61	1441.01	339746552	-0.36%	4704.73	-69.37%	455.11%
^NDX	7/7/2009	1440.83	1443.06	1403.6	1404.78	349524138	-2.51%	4704.73	-70.14%	452.60%
^NDX	7/8/2009	1412.54	1417.35	1394.87	1411.53	425434483	0.48%	4704.73	-70.00%	453.08%
^NDX	7/9/2009	1417	1423.44	1409.13	1414.98	322117241	0.24%	4704.73	-69.92%	453.33%
^NDX	7/10/2009	1409.55	1427.9	1405.58	1419.84	285863793	0.34%	4704.73	-69.82%	453.67%
^NDX	7/13/2009	1423.2	1447.7	1402.19	1447.7	327484483	1.96%	4704.73	-69.23%	455.63%
^NDX	7/14/2009	1444.59	1455	1439.57	1452.84	320156897	0.36%	4704.73	-69.12%	455.99%
^NDX	7/15/2009	1473.59	1501.41	1470.09	1500.98	438506897	3.31%	4704.73	-68.10%	459.30%
^NDX	7/16/2009	1495.4	1521.67	1494.57	1518.87	357367241	1.19%	4704.73	-67.72%	460.49%
^NDX	7/17/2009	1516.77	1527.26	1511.61	1527.26	323579310	0.55%	4704.73	-67.54%	461.04%
^NDX	7/20/2009	1534.39	1545.02	1529.45	1544	352818966	1.10%	4704.73	-67.18%	462.14%
^NDX	7/21/2009	1548.9	1553.01	1530.8	1553.01	380212069	0.58%	4704.73	-66.99%	462.72%
^NDX	7/22/2009	1552.63	1572.48	1551.16	1565	397644828	0.77%	4704.73	-66.74%	463.50%
^NDX	7/23/2009	1561.6	1605.09	1561.54	1601.52	520936207	2.33%	4704.73	-65.96%	465.83%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/24/2009	1579.02	1599.84	1576.57	1599.06	384986207	-0.15%	4704.73	-66.01%	465.68%
^NDX	7/27/2009	1597.02	1602.28	1580.52	1599.31	369256897	0.02%	4704.73	-66.01%	465.69%
^NDX	7/28/2009	1590.77	1609.17	1583.27	1605.47	380491379	0.39%	4704.73	-65.88%	466.08%
^NDX	7/29/2009	1590.77	1602.49	1586.04	1599.61	357353448	-0.37%	4704.73	-66.00%	465.71%
^NDX	7/30/2009	1614.11	1632.97	1606.72	1609.87	435460345	0.64%	4704.73	-65.78%	466.35%
^NDX	7/31/2009	1608.26	1619.64	1602.33	1603.36	377651724	-0.40%	4704.73	-65.92%	465.95%
^NDX	8/3/2009	1619.24	1628.3	1611.6	1628.12	371675862	1.54%	4704.73	-65.39%	467.49%
^NDX	8/4/2009	1619.09	1633.16	1616.54	1628.49	385346552	0.02%	4704.73	-65.39%	467.52%
^NDX	8/5/2009	1631.75	1631.75	1604.09	1614.44	405784483	-0.86%	4704.73	-65.68%	466.65%
^NDX	8/6/2009	1618.01	1623.25	1595.36	1600.29	415241379	-0.88%	4704.73	-65.99%	465.78%
^NDX	8/7/2009	1620.74	1628.44	1609.54	1619.49	400686207	1.20%	4704.73	-65.58%	466.98%
^NDX	8/10/2009	1612.73	1619.02	1599.46	1610.43	318051724	-0.56%	4704.73	-65.77%	466.42%
^NDX	8/11/2009	1603.68	1605.8	1587.4	1594.69	330263793	-0.98%	4704.73	-66.10%	465.44%
^NDX	8/12/2009	1595.26	1634.12	1594.76	1619.59	368998276	1.56%	4704.73	-65.58%	467.00%
^NDX	8/13/2009	1628.37	1632.2	1611.24	1628.65	359374138	0.56%	4704.73	-65.38%	467.56%
^NDX	8/14/2009	1623.49	1624.47	1596.95	1611.58	331622414	-1.05%	4704.73	-65.75%	466.51%
^NDX	8/17/2009	1583.29	1583.29	1563.14	1564.89	331756897	-2.90%	4704.73	-66.74%	463.61%
^NDX	8/18/2009	1573.32	1588.89	1569.22	1586.5	301624138	1.38%	4704.73	-66.28%	465.00%
^NDX	8/19/2009	1568.41	1600.23	1566.44	1596.61	340991379	0.64%	4704.73	-66.06%	465.63%
^NDX	8/20/2009	1594.58	1618.12	1593.12	1614.22	337667241	1.10%	4704.73	-65.69%	466.74%
^NDX	8/21/2009	1620.47	1639.23	1615.12	1637.78	389506897	1.46%	4704.73	-65.19%	468.20%
^NDX	8/24/2009	1641.45	1648.18	1629.77	1634.78	352822414	-0.18%	4704.73	-65.25%	468.01%
^NDX	8/25/2009	1640.42	1655.25	1635.38	1639.9	333962069	0.31%	4704.73	-65.14%	468.33%
^NDX	8/26/2009	1636.82	1648.77	1628.41	1637	351303448	-0.18%	4704.73	-65.21%	468.15%
^NDX	8/27/2009	1636.13	1643.18	1611.73	1640.97	369058621	0.24%	4704.73	-65.12%	468.39%
^NDX	8/28/2009	1661.49	1667.91	1631.69	1643.24	403479310	0.14%	4704.73	-65.07%	468.53%
^NDX	8/31/2009	1628.21	1632.07	1616.52	1625.19	389001724	-1.10%	4704.73	-65.46%	467.43%
^NDX	9/1/2009	1620.09	1648.27	1591.01	1595.84	479063793	-1.81%	4704.73	-66.08%	465.62%
^NDX	9/2/2009	1588.09	1602.9	1586.55	1594.28	340401724	-0.10%	4704.73	-66.11%	465.53%
^NDX	9/3/2009	1601.16	1607.15	1585.56	1605.98	319560345	0.73%	4704.73	-65.86%	466.26%
^NDX	9/4/2009	1609.63	1639.9	1606.47	1638.07	296922414	2.00%	4704.73	-65.18%	468.26%
^NDX	9/8/2009	1651.64	1655.62	1643.44	1654.81	351237931	1.02%	4704.73	-64.83%	469.28%
^NDX	9/9/2009	1655.92	1676.25	1648.92	1669.23	429987931	0.87%	4704.73	-64.52%	470.15%
^NDX	9/10/2009	1668.64	1686.27	1665.49	1686.16	422643103	1.01%	4704.73	-64.16%	471.17%
^NDX	9/11/2009	1684.84	1689.6	1674.16	1685.46	399663793	-0.04%	4704.73	-64.18%	471.13%
^NDX	9/14/2009	1673.55	1693.76	1673.13	1693.76	372000000	0.49%	4704.73	-64.00%	471.62%
^NDX	9/15/2009	1691.28	1703.46	1688.46	1699.53	409136207	0.34%	4704.73	-63.88%	471.96%
^NDX	9/16/2009	1705.97	1724.67	1699.74	1723.73	466737931	1.42%	4704.73	-63.36%	473.38%
^NDX	9/17/2009	1721.58	1732.42	1714.33	1721.09	450996552	-0.15%	4704.73	-63.42%	473.23%
^NDX	9/18/2009	1728.91	1731.87	1716.45	1725.24	521208621	0.24%	4704.73	-63.33%	473.47%
^NDX	9/21/2009	1717.37	1735.32	1714.1	1731.58	415320690	0.37%	4704.73	-63.19%	473.84%
^NDX	9/22/2009	1740.13	1740.13	1727.5	1734.09	429393103	0.14%	4704.73	-63.14%	473.98%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/23/2009	1739.93	1754.54	1722.99	1724.27	462629310	-0.57%	4704.73	-63.35%	473.42%
^NDX	9/24/2009	1732.95	1734.92	1698.69	1709.76	449531034	-0.84%	4704.73	-63.66%	472.57%
^NDX	9/25/2009	1696.99	1710.29	1690.68	1694.15	407574138	-0.91%	4704.73	-63.99%	471.66%
^NDX	9/28/2009	1702.95	1733.79	1702.52	1724.59	325867241	1.80%	4704.73	-63.34%	473.46%
^NDX	9/29/2009	1724.2	1732.31	1709.28	1717.67	355684483	-0.40%	4704.73	-63.49%	473.06%
^NDX	9/30/2009	1723.91	1731.44	1691.76	1718.99	455286207	0.08%	4704.73	-63.46%	473.13%
^NDX	10/1/2009	1710.5	1711.7	1666.41	1666.41	466925862	-3.06%	4704.73	-64.58%	470.08%
^NDX	10/2/2009	1656.77	1675.71	1656.77	1662.49	422087931	-0.24%	4704.73	-64.66%	469.84%
^NDX	10/5/2009	1668.7	1682.77	1660.37	1675.64	371767241	0.79%	4704.73	-64.38%	470.63%
^NDX	10/6/2009	1684.75	1712.59	1684.08	1705.25	416112069	1.77%	4704.73	-63.75%	472.40%
^NDX	10/7/2009	1701.4	1710.45	1698.63	1710.45	382915517	0.30%	4704.73	-63.64%	472.70%
^NDX	10/8/2009	1720.91	1732.11	1713.6	1717.79	408094828	0.43%	4704.73	-63.49%	473.13%
^NDX	10/9/2009	1713.47	1728.97	1710.69	1727.76	333939655	0.58%	4704.73	-63.28%	473.71%
^NDX	10/12/2009	1732.75	1742.18	1719.02	1729.63	307634483	0.11%	4704.73	-63.24%	473.82%
^NDX	10/13/2009	1729.16	1737.39	1722.68	1730.27	348294828	0.04%	4704.73	-63.22%	473.86%
^NDX	10/14/2009	1750.26	1756.25	1742.25	1754.26	404934483	1.39%	4704.73	-62.71%	475.24%
^NDX	10/15/2009	1747.81	1753.36	1742.89	1753.36	368981034	-0.05%	4704.73	-62.73%	475.19%
^NDX	10/16/2009	1747.47	1747.47	1727.56	1739.32	381025862	-0.80%	4704.73	-63.03%	474.39%
^NDX	10/19/2009	1741.43	1758.5	1732.02	1756.68	339731034	1.00%	4704.73	-62.66%	475.39%
^NDX	10/20/2009	1766.05	1766.72	1745.81	1756.19	363893103	-0.03%	4704.73	-62.67%	475.36%
^NDX	10/21/2009	1754.71	1780.83	1750.91	1753.56	442358621	-0.15%	4704.73	-62.73%	475.21%
^NDX	10/22/2009	1749.3	1767.58	1739.59	1763.15	390556897	0.55%	4704.73	-62.52%	475.76%
^NDX	10/23/2009	1774.05	1777.57	1749.03	1753.63	421020690	-0.54%	4704.73	-62.73%	475.22%
^NDX	10/26/2009	1756.5	1778.48	1739.96	1746.75	399346552	-0.39%	4704.73	-62.87%	474.83%
^NDX	10/27/2009	1746.99	1751.65	1715.11	1722.46	411141379	-1.39%	4704.73	-63.39%	473.44%
^NDX	10/28/2009	1712.8	1719.82	1679.35	1682.06	477512069	-2.35%	4704.73	-64.25%	471.09%
^NDX	10/29/2009	1694.27	1714.36	1688.68	1711.27	396787931	1.74%	4704.73	-63.63%	472.83%
^NDX	10/30/2009	1707.92	1712.93	1663.94	1667.13	450048276	-2.58%	4704.73	-64.56%	470.25%
^NDX	11/2/2009	1667.06	1689.3	1652.44	1672.91	415227586	0.35%	4704.73	-64.44%	470.60%
^NDX	11/3/2009	1661.85	1679.42	1660.1	1679.2	355353448	0.38%	4704.73	-64.31%	470.97%
^NDX	11/4/2009	1687.12	1701.47	1678.17	1680.67	382331034	0.09%	4704.73	-64.28%	471.06%
^NDX	11/5/2009	1700.07	1722.93	1697.94	1721.09	380981034	2.40%	4704.73	-63.42%	473.46%
^NDX	11/6/2009	1709.82	1733.22	1709.44	1730.76	315370690	0.56%	4704.73	-63.21%	474.03%
^NDX	11/9/2009	1743.55	1768.41	1742.97	1768.4	345637931	2.17%	4704.73	-62.41%	476.20%
^NDX	11/10/2009	1765.52	1777.86	1763.89	1773.17	344351724	0.27%	4704.73	-62.31%	476.47%
^NDX	11/11/2009	1784.9	1793.52	1772.47	1782.95	319274138	0.55%	4704.73	-62.10%	477.02%
^NDX	11/12/2009	1784.69	1794.12	1769.64	1773.14	381443103	-0.55%	4704.73	-62.31%	476.47%
^NDX	11/13/2009	1780.04	1793.17	1773.29	1788.61	323486207	0.87%	4704.73	-61.98%	477.34%
^NDX	11/16/2009	1794.88	1814.25	1793.63	1807.56	362934483	1.06%	4704.73	-61.58%	478.40%
^NDX	11/17/2009	1802.04	1812.21	1797.74	1812.21	325386207	0.26%	4704.73	-61.48%	478.66%
^NDX	11/18/2009	1807.11	1807.53	1789.66	1801.74	343141379	-0.58%	4704.73	-61.70%	478.08%
^NDX	11/19/2009	1788.75	1789	1761.11	1773.19	380810345	-1.58%	4704.73	-62.31%	476.50%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/20/2009	1760.54	1768.35	1758	1764.39	338406897	-0.50%	4704.73	-62.50%	476.00%
^NDX	11/23/2009	1782.92	1801.22	1782.91	1792.94	317270690	1.62%	4704.73	-61.89%	477.62%
^NDX	11/24/2009	1791.54	1792.18	1776.1	1786.25	320429310	-0.37%	4704.73	-62.03%	477.25%
^NDX	11/25/2009	1790.69	1795.27	1786.87	1793.67	241139655	0.42%	4704.73	-61.88%	477.66%
^NDX	11/27/2009	1743.39	1779.26	1742.2	1765.46	167584483	-1.57%	4704.73	-62.47%	476.09%
^NDX	11/30/2009	1762.99	1770.87	1750.88	1767.43	342422414	0.11%	4704.73	-62.43%	476.20%
^NDX	12/1/2009	1782.85	1798.48	1782.85	1787.71	370913793	1.15%	4704.73	-62.00%	477.35%
^NDX	12/2/2009	1791.61	1805.97	1786.23	1790.82	356710345	0.17%	4704.73	-61.94%	477.52%
^NDX	12/3/2009	1795.25	1806.35	1781.76	1782.91	345113793	-0.44%	4704.73	-62.10%	477.08%
^NDX	12/4/2009	1808.6	1815.6	1773.31	1791.91	397577586	0.50%	4704.73	-61.91%	477.59%
^NDX	12/7/2009	1791.35	1797.63	1779.47	1783.65	323962069	-0.46%	4704.73	-62.09%	477.12%
^NDX	12/8/2009	1772.39	1786.04	1760.86	1772.73	341689655	-0.61%	4704.73	-62.32%	476.51%
^NDX	12/9/2009	1770.05	1791.13	1759.34	1789.7	328656897	0.96%	4704.73	-61.96%	477.47%
^NDX	12/10/2009	1799.85	1808.23	1797.03	1799.37	335581034	0.54%	4704.73	-61.75%	478.01%
^NDX	12/11/2009	1808.84	1810.31	1784.82	1792.06	302487931	-0.41%	4704.73	-61.91%	477.60%
^NDX	12/14/2009	1802.28	1810.75	1794.3	1809.09	317567241	0.95%	4704.73	-61.55%	478.55%
^NDX	12/15/2009	1801.58	1813.38	1793.6	1798.21	335682759	-0.60%	4704.73	-61.78%	477.95%
^NDX	12/16/2009	1805.53	1814.49	1798.52	1800.82	348696552	0.15%	4704.73	-61.72%	478.10%
^NDX	12/17/2009	1791.46	1794.79	1777.08	1778.27	328420690	-1.25%	4704.73	-62.20%	476.85%
^NDX	12/18/2009	1794.12	1808.26	1790.14	1807.36	491105172	1.64%	4704.73	-61.58%	478.48%
^NDX	12/21/2009	1818.39	1835	1818.39	1828.79	311867241	1.19%	4704.73	-61.13%	479.67%
^NDX	12/22/2009	1833.72	1841.64	1832.1	1839.51	297275862	0.59%	4704.73	-60.90%	480.25%
^NDX	12/23/2009	1842.65	1853.15	1839.12	1851.99	272913793	0.68%	4704.73	-60.64%	480.93%
^NDX	12/24/2009	1856.06	1869.9	1855.78	1869.84	109077586	0.96%	4704.73	-60.26%	481.90%
^NDX	12/28/2009	1874.71	1882.58	1868.14	1878.18	212436207	0.45%	4704.73	-60.08%	482.34%
^NDX	12/29/2009	1879.72	1881.06	1871.13	1872.02	203053448	-0.33%	4704.73	-60.21%	482.01%
^NDX	12/30/2009	1872.63	1881.15	1869.6	1878.65	226322414	0.35%	4704.73	-60.07%	482.37%
^NDX	12/31/2009	1881.71	1882.46	1860.31	1860.31	213417241	-0.98%	4704.73	-60.46%	481.39%
^NDX	1/4/2010	1882.69	1890.02	1881.63	1886.7	332996552	1.42%	4704.73	-59.90%	482.81%
^NDX	1/5/2010	1887.28	1891.33	1877.52	1888.43	408251724	0.09%	4704.73	-59.86%	482.90%
^NDX	1/6/2010	1887.91	1893.21	1873.9	1878.42	388506897	-0.53%	4704.73	-60.07%	482.37%
^NDX	1/7/2010	1878.16	1881.33	1867.62	1876.72	391387931	-0.09%	4704.73	-60.11%	482.28%
^NDX	1/8/2010	1870.9	1893.25	1868.55	1892.59	369894828	0.85%	4704.73	-59.77%	483.13%
^NDX	1/11/2010	1896.05	1897.49	1876.25	1886.24	358256897	-0.34%	4704.73	-59.91%	482.79%
^NDX	1/12/2010	1874.75	1876.37	1852.31	1861.79	408331034	-1.30%	4704.73	-60.43%	481.50%
^NDX	1/13/2010	1868.2	1890.81	1855.27	1886.13	399715517	1.31%	4704.73	-59.91%	482.80%
^NDX	1/14/2010	1880.46	1891.73	1880.35	1886.52	388650000	0.02%	4704.73	-59.90%	482.82%
^NDX	1/15/2010	1887.31	1893.48	1857.11	1864.52	454787931	-1.17%	4704.73	-60.37%	481.66%
^NDX	1/19/2010	1869.24	1896.54	1868.83	1895.48	352636207	1.66%	4704.73	-59.71%	483.32%
^NDX	1/20/2010	1882.06	1882.31	1848.09	1867.95	405498276	-1.45%	4704.73	-60.30%	481.87%
^NDX	1/21/2010	1874.54	1885.01	1842.86	1850.57	496172414	-0.93%	4704.73	-60.67%	480.93%
^NDX	1/22/2010	1842.11	1849.21	1791.4	1794.82	485796552	-3.01%	4704.73	-61.85%	477.92%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/25/2010	1806.6	1813.65	1794.68	1802.39	367991379	0.42%	4704.73	-61.69%	478.34%
^NDX	1/26/2010	1798.36	1825.95	1792.04	1803.86	407113793	0.08%	4704.73	-61.66%	478.43%
^NDX	1/27/2010	1801.67	1823.8	1790.1	1818.9	429806897	0.83%	4704.73	-61.34%	479.26%
^NDX	1/28/2010	1805.64	1805.85	1762.1	1771.1	487868966	-2.63%	4704.73	-62.35%	476.63%
^NDX	1/29/2010	1787.14	1789.93	1734.03	1741.04	532858621	-1.70%	4704.73	-62.99%	474.93%
^NDX	2/1/2010	1745.91	1760.72	1744.26	1760.72	385196552	1.13%	4704.73	-62.58%	476.06%
^NDX	2/2/2010	1760.65	1780.17	1750.39	1776.92	425598276	0.92%	4704.73	-62.23%	476.98%
^NDX	2/3/2010	1767.14	1787.89	1766.6	1784.7	397129310	0.44%	4704.73	-62.07%	477.42%
^NDX	2/4/2010	1771.78	1775.37	1732.99	1732.99	482998276	-2.90%	4704.73	-63.16%	474.53%
^NDX	2/5/2010	1739.19	1748.77	1712.89	1746.12	484672414	0.76%	4704.73	-62.89%	475.28%
^NDX	2/8/2010	1744.02	1755.65	1734.12	1734.88	351082759	-0.64%	4704.73	-63.12%	474.64%
^NDX	2/9/2010	1756.28	1768.58	1739.24	1753.84	395934483	1.09%	4704.73	-62.72%	475.73%
^NDX	2/10/2010	1752.46	1760.61	1738.46	1749.76	355162069	-0.23%	4704.73	-62.81%	475.50%
^NDX	2/11/2010	1747.55	1780.05	1739.02	1775.74	369182759	1.48%	4704.73	-62.26%	476.98%
^NDX	2/12/2010	1761.29	1783.7	1756.65	1779.11	385548276	0.19%	4704.73	-62.18%	477.17%
^NDX	2/16/2010	1792.9	1802.48	1782.73	1802.06	357387931	1.29%	4704.73	-61.70%	478.46%
^NDX	2/17/2010	1808.55	1811.2	1799.25	1810.86	362677586	0.49%	4704.73	-61.51%	478.95%
^NDX	2/18/2010	1809.01	1825.82	1806.76	1823.39	358072414	0.69%	4704.73	-61.24%	479.64%
^NDX	2/19/2010	1816.94	1830.38	1813.08	1823.32	373562069	0.00%	4704.73	-61.24%	479.64%
^NDX	2/22/2010	1828.69	1829.18	1811.52	1817.63	340739655	-0.31%	4704.73	-61.37%	479.33%
^NDX	2/23/2010	1815.43	1817.96	1786.46	1793.82	398432759	-1.31%	4704.73	-61.87%	478.02%
^NDX	2/24/2010	1803.29	1819.5	1801.04	1812.51	371691379	1.04%	4704.73	-61.47%	479.06%
^NDX	2/25/2010	1791.15	1815.94	1781.12	1812.91	396643103	0.02%	4704.73	-61.47%	479.08%
^NDX	2/26/2010	1812.24	1822.2	1804.09	1818.68	393694828	0.32%	4704.73	-61.34%	479.40%
^NDX	3/1/2010	1826.62	1848.1	1826.61	1846.4	431886207	1.52%	4704.73	-60.75%	480.92%
^NDX	3/2/2010	1851.79	1862.64	1847.03	1851.21	488253448	0.26%	4704.73	-60.65%	481.19%
^NDX	3/3/2010	1854.71	1861.15	1846.22	1851.57	448881034	0.02%	4704.73	-60.64%	481.20%
^NDX	3/4/2010	1852.7	1860.76	1844.92	1859.72	376900000	0.44%	4704.73	-60.47%	481.64%
^NDX	3/5/2010	1871.62	1889.68	1869.1	1888.56	415841379	1.55%	4704.73	-59.86%	483.20%
^NDX	3/8/2010	1888.04	1894.75	1887.66	1890.89	398674138	0.12%	4704.73	-59.81%	483.32%
^NDX	3/9/2010	1885.99	1911.38	1885.99	1901.38	451786207	0.55%	4704.73	-59.59%	483.87%
^NDX	3/10/2010	1901.24	1920.66	1901.11	1917.35	440472414	0.84%	4704.73	-59.25%	484.71%
^NDX	3/11/2010	1911.07	1923.81	1908.39	1923.81	389101724	0.34%	4704.73	-59.11%	485.05%
^NDX	3/12/2010	1930	1930.17	1916.41	1924.43	361858621	0.03%	4704.73	-59.10%	485.08%
^NDX	3/15/2010	1918.14	1924.49	1906.01	1920.09	337270690	-0.23%	4704.73	-59.19%	484.86%
^NDX	3/16/2010	1924.27	1933.96	1918.98	1932.24	379634483	0.63%	4704.73	-58.93%	485.49%
^NDX	3/17/2010	1934.65	1945.9	1930.91	1936.22	393346552	0.21%	4704.73	-58.85%	485.70%
^NDX	3/18/2010	1937.63	1945.28	1934.17	1943.94	374665517	0.40%	4704.73	-58.68%	486.09%
^NDX	3/19/2010	1943.96	1949.14	1924.72	1932.43	526855172	-0.59%	4704.73	-58.93%	485.50%
^NDX	3/22/2010	1922.73	1956.48	1921.71	1949.59	422091379	0.89%	4704.73	-58.56%	486.39%
^NDX	3/23/2010	1952.54	1964.14	1943.25	1963.2	425039655	0.70%	4704.73	-58.27%	487.09%
^NDX	3/24/2010	1956.63	1958.6	1948.85	1951.84	420017241	-0.58%	4704.73	-58.51%	486.51%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/25/2010	1966.56	1976.38	1948.5	1949.15	466356897	-0.14%	4704.73	-58.57%	486.37%
^NDX	3/26/2010	1958.27	1965.52	1942.21	1952.63	408263793	0.18%	4704.73	-58.50%	486.55%
^NDX	3/29/2010	1960.63	1968.43	1956.6	1961.22	339284483	0.44%	4704.73	-58.31%	486.99%
^NDX	3/30/2010	1966.51	1974.47	1955.22	1967.96	370218966	0.34%	4704.73	-58.17%	487.33%
^NDX	3/31/2010	1962.17	1969.9	1955.15	1958.34	408394828	-0.49%	4704.73	-58.38%	486.85%
^NDX	4/1/2010	1968.44	1979.49	1943.97	1959.56	403494828	0.06%	4704.73	-58.35%	486.91%
^NDX	4/5/2010	1964.03	1981.07	1958.01	1977.83	367300000	0.93%	4704.73	-57.96%	487.84%
^NDX	4/6/2010	1971.09	1988.04	1968.17	1981.95	382825862	0.21%	4704.73	-57.87%	488.05%
^NDX	4/7/2010	1980.2	1987.34	1967.14	1977.3	514629310	-0.23%	4704.73	-57.97%	487.81%
^NDX	4/8/2010	1972.82	1984.9	1962.04	1980.73	418775862	0.17%	4704.73	-57.90%	487.99%
^NDX	4/9/2010	1984.01	1994.48	1978.09	1994.43	381987931	0.69%	4704.73	-57.61%	488.68%
^NDX	4/12/2010	1995.35	2000.56	1990.78	1995.65	372698276	0.06%	4704.73	-57.58%	488.74%
^NDX	4/13/2010	1994.34	2006.51	1986.83	2003.81	459555172	0.41%	4704.73	-57.41%	489.15%
^NDX	4/14/2010	2015.61	2029.06	2012.98	2028.82	541943103	1.25%	4704.73	-56.88%	490.40%
^NDX	4/15/2010	2027.92	2040.49	2027.52	2038.64	489768966	0.48%	4704.73	-56.67%	490.88%
^NDX	4/16/2010	2030.34	2037.47	2000.77	2012.84	510508621	-1.27%	4704.73	-57.22%	489.62%
^NDX	4/19/2010	2011.4	2018.93	1988.37	2013.53	383387931	0.03%	4704.73	-57.20%	489.65%
^NDX	4/20/2010	2025.04	2027.44	2009.55	2023.6	371913793	0.50%	4704.73	-56.99%	490.15%
^NDX	4/21/2010	2037.15	2040.83	2021.72	2034.53	468258621	0.54%	4704.73	-56.76%	490.69%
^NDX	4/22/2010	2016.49	2047.11	2002.97	2045.16	482903448	0.52%	4704.73	-56.53%	491.21%
^NDX	4/23/2010	2042.8	2055.63	2036.99	2055.33	433967241	0.50%	4704.73	-56.31%	491.71%
^NDX	4/26/2010	2054.84	2059.42	2045.64	2049.09	429489655	-0.30%	4704.73	-56.45%	491.41%
^NDX	4/27/2010	2040.43	2049.9	2001.02	2006.25	493932759	-2.09%	4704.73	-57.36%	489.32%
^NDX	4/28/2010	2016.52	2017.92	1991.95	2007.59	475032759	0.07%	4704.73	-57.33%	489.38%
^NDX	4/29/2010	2020.51	2045.86	2019.32	2042.89	529248276	1.76%	4704.73	-56.58%	491.14%
^NDX	4/30/2010	2040.58	2044.39	2000.26	2000.63	489850000	-2.07%	4704.73	-57.48%	489.07%
^NDX	5/3/2010	2010.94	2039.52	2010.91	2031.6	413512069	1.55%	4704.73	-56.82%	490.62%
^NDX	5/4/2010	2003.59	2003.59	1955.39	1968.97	526308621	-3.08%	4704.73	-58.15%	487.54%
^NDX	5/5/2010	1947.35	1971.1	1936.56	1958.26	524393103	-0.54%	4704.73	-58.38%	486.99%
^NDX	5/6/2010	1948.25	1964.1	1752.31	1893.75	785103448	-3.29%	4704.73	-59.75%	483.70%
^NDX	5/7/2010	1879.76	1901.89	1808.07	1849.44	728917241	-2.34%	4704.73	-60.69%	481.36%
^NDX	5/10/2010	1931.52	1942.64	1923.52	1942.61	495137931	5.04%	4704.73	-58.71%	486.40%
^NDX	5/11/2010	1920.24	1966.48	1918.12	1940.48	439455172	-0.11%	4704.73	-58.75%	486.29%
^NDX	5/12/2010	1951.99	1977.42	1947.2	1975.58	405500000	1.81%	4704.73	-58.01%	488.10%
^NDX	5/13/2010	1969.44	1983.13	1940.44	1945.52	409525862	-1.52%	4704.73	-58.65%	486.57%
^NDX	5/14/2010	1928.58	1929.91	1885.51	1907.1	457417241	-1.97%	4704.73	-59.46%	484.60%
^NDX	5/17/2010	1911.38	1920.75	1872.92	1915.45	419737931	0.44%	4704.73	-59.29%	485.04%
^NDX	5/18/2010	1929.12	1933.25	1878.55	1887.06	429363793	-1.48%	4704.73	-59.89%	483.56%
^NDX	5/19/2010	1879.32	1894.41	1850.96	1873.42	456234483	-0.72%	4704.73	-60.18%	482.83%
^NDX	5/20/2010	1830.17	1839.99	1798.2	1800.12	589727586	-3.91%	4704.73	-61.74%	478.92%
^NDX	5/21/2010	1772.34	1834.69	1767.94	1822.77	584425862	1.26%	4704.73	-61.26%	480.18%
^NDX	5/24/2010	1818.46	1841.11	1814.17	1815.28	370693103	-0.41%	4704.73	-61.42%	479.77%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/25/2010	1769.32	1818.28	1756.63	1815.68	507996552	0.02%	4704.73	-61.41%	479.79%
^NDX	5/26/2010	1827.58	1850.8	1793.03	1796.47	530568966	-1.06%	4704.73	-61.82%	478.73%
^NDX	5/27/2010	1837.65	1863.87	1831.78	1862.71	415210345	3.69%	4704.73	-60.41%	482.42%
^NDX	5/28/2010	1865.89	1867.72	1836.23	1852.39	373377586	-0.55%	4704.73	-60.63%	481.86%
^NDX	6/1/2010	1846.6	1878.04	1832.96	1835.04	373760345	-0.94%	4704.73	-61.00%	480.93%
^NDX	6/2/2010	1844.69	1879.59	1832.58	1879.59	377610345	2.43%	4704.73	-60.05%	483.36%
^NDX	6/3/2010	1883.25	1898.93	1871.59	1895.66	387767241	0.85%	4704.73	-59.71%	484.21%
^NDX	6/4/2010	1857.83	1879.31	1824.71	1832.04	403875862	-3.36%	4704.73	-61.06%	480.85%
^NDX	6/7/2010	1839.77	1845.3	1795.54	1798.16	389081034	-1.85%	4704.73	-61.78%	479.01%
^NDX	6/8/2010	1799.26	1805.84	1770.46	1795.7	464927586	-0.14%	4704.73	-61.83%	478.87%
^NDX	6/9/2010	1805.87	1823.21	1774.05	1778.92	400872414	-0.93%	4704.73	-62.19%	477.93%
^NDX	6/10/2010	1800.57	1831.81	1796.32	1830.09	377213793	2.88%	4704.73	-61.10%	480.81%
^NDX	6/11/2010	1814.25	1848.62	1811.99	1847.15	323641379	0.93%	4704.73	-60.74%	481.74%
^NDX	6/14/2010	1862.7	1876.94	1844.16	1845.48	336536207	-0.09%	4704.73	-60.77%	481.65%
^NDX	6/15/2010	1855.69	1898.79	1855.69	1897.48	394665517	2.82%	4704.73	-59.67%	484.47%
^NDX	6/16/2010	1891.26	1913.21	1888.22	1905.31	333862069	0.41%	4704.73	-59.50%	484.88%
^NDX	6/17/2010	1914.75	1916.24	1894.27	1910.65	314082759	0.28%	4704.73	-59.39%	485.16%
^NDX	6/18/2010	1911.06	1925.2	1906.85	1913.48	351246552	0.15%	4704.73	-59.33%	485.31%
^NDX	6/21/2010	1939.77	1939.77	1885.2	1895.84	329431034	-0.92%	4704.73	-59.70%	484.39%
^NDX	6/22/2010	1903.31	1917.26	1877.97	1880.54	333525862	-0.81%	4704.73	-60.03%	483.58%
^NDX	6/23/2010	1883.97	1889.73	1859.05	1874.42	332663793	-0.33%	4704.73	-60.16%	483.26%
^NDX	6/24/2010	1868.47	1871.13	1839.32	1844.59	355924138	-1.59%	4704.73	-60.79%	481.67%
^NDX	6/25/2010	1848.82	1857.31	1829.3	1838.52	610405172	-0.33%	4704.73	-60.92%	481.34%
^NDX	6/28/2010	1843.27	1852.66	1823.51	1836	323575862	-0.14%	4704.73	-60.98%	481.20%
^NDX	6/29/2010	1805.55	1807.09	1752.56	1764.06	487429310	-3.92%	4704.73	-62.50%	477.28%
^NDX	6/30/2010	1761.98	1776.61	1734.9	1739.14	383027586	-1.41%	4704.73	-63.03%	475.87%
^NDX	7/1/2010	1741.93	1747.25	1700.04	1734.41	468460345	-0.27%	4704.73	-63.13%	475.60%
^NDX	7/2/2010	1736.25	1742.36	1712.92	1728.34	288331034	-0.35%	4704.73	-63.26%	475.25%
^NDX	7/6/2010	1752.98	1763.88	1719.2	1734.68	374660345	0.37%	4704.73	-63.13%	475.61%
^NDX	7/7/2010	1739.01	1790.18	1736.99	1789.72	379224138	3.17%	4704.73	-61.96%	478.79%
^NDX	7/8/2010	1801.55	1805.83	1777.44	1798.31	350694828	0.48%	4704.73	-61.78%	479.27%
^NDX	7/9/2010	1797.04	1815.24	1793	1814.79	274587931	0.92%	4704.73	-61.43%	480.18%
^NDX	7/12/2010	1814.49	1831.62	1808.7	1821.03	304822414	0.34%	4704.73	-61.29%	480.53%
^NDX	7/13/2010	1835.02	1851.25	1822.25	1845.03	392841379	1.32%	4704.73	-60.78%	481.84%
^NDX	7/14/2010	1847.92	1863.52	1840.62	1853.41	381553448	0.45%	4704.73	-60.61%	482.30%
^NDX	7/15/2010	1849.24	1860.35	1830.7	1856.24	346827586	0.15%	4704.73	-60.55%	482.45%
^NDX	7/16/2010	1845.5	1850.73	1802.54	1803.48	378474138	-2.84%	4704.73	-61.67%	479.61%
^NDX	7/19/2010	1807.99	1822.71	1794.56	1819.28	299153448	0.88%	4704.73	-61.33%	480.48%
^NDX	7/20/2010	1789.93	1841.16	1784.55	1840.67	333322414	1.18%	4704.73	-60.88%	481.66%
^NDX	7/21/2010	1859.6	1859.85	1813.28	1817.3	383108621	-1.27%	4704.73	-61.37%	480.39%
^NDX	7/22/2010	1842.38	1870.41	1842.38	1863.1	381589655	2.52%	4704.73	-60.40%	482.91%
^NDX	7/23/2010	1851.81	1875.38	1846.32	1875.38	415620690	0.66%	4704.73	-60.14%	483.57%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/26/2010	1875.77	1890.4	1867.84	1890.4	373151724	0.80%	4704.73	-59.82%	484.37%
^NDX	7/27/2010	1899.13	1900.15	1880.22	1888.81	356101724	-0.08%	4704.73	-59.85%	484.29%
^NDX	7/28/2010	1887.46	1894.69	1866.68	1872.62	318710345	-0.86%	4704.73	-60.20%	483.43%
^NDX	7/29/2010	1884.07	1887.41	1841.36	1860.3	400791379	-0.66%	4704.73	-60.46%	482.77%
^NDX	7/30/2010	1842.33	1874.64	1833.9	1864	368725862	0.20%	4704.73	-60.38%	482.97%
^NDX	8/2/2010	1886.61	1902.67	1879.77	1898.99	336758621	1.88%	4704.73	-59.64%	484.85%
^NDX	8/3/2010	1898.46	1898.63	1881.58	1891.81	344315517	-0.38%	4704.73	-59.79%	484.47%
^NDX	8/4/2010	1898.81	1911.01	1891.23	1909.2	348617241	0.92%	4704.73	-59.42%	485.39%
^NDX	8/5/2010	1900.07	1907.8	1892.5	1904.95	305913793	-0.22%	4704.73	-59.51%	485.17%
^NDX	8/6/2010	1883.32	1905.01	1873.44	1902.88	323556897	-0.11%	4704.73	-59.55%	485.06%
^NDX	8/9/2010	1911.38	1918.78	1902.98	1915.17	278375862	0.65%	4704.73	-59.29%	485.70%
^NDX	8/10/2010	1896.71	1908.73	1882.6	1899.24	351653448	-0.83%	4704.73	-59.63%	484.87%
^NDX	8/11/2010	1866	1866	1838.89	1845.38	392148276	-2.84%	4704.73	-60.78%	482.04%
^NDX	8/12/2010	1808.63	1839.24	1807.46	1832.17	377531034	-0.72%	4704.73	-61.06%	481.32%
^NDX	8/13/2010	1825.29	1832.46	1818.3	1818.8	276731034	-0.73%	4704.73	-61.34%	480.59%
^NDX	8/16/2010	1806.97	1834.05	1801.74	1821.51	280624138	0.15%	4704.73	-61.28%	480.74%
^NDX	8/17/2010	1833.15	1860.68	1831.27	1845.37	299460345	1.31%	4704.73	-60.78%	482.05%
^NDX	8/18/2010	1841.42	1862.37	1834.2	1850.8	285268966	0.29%	4704.73	-60.66%	482.34%
^NDX	8/19/2010	1842.79	1847.62	1811.57	1823	361172414	-1.50%	4704.73	-61.25%	480.84%
^NDX	8/20/2010	1818.42	1829.92	1810.62	1825.75	327327586	0.15%	4704.73	-61.19%	480.99%
^NDX	8/23/2010	1833.33	1842.79	1807.84	1808.31	287224138	-0.96%	4704.73	-61.56%	480.04%
^NDX	8/24/2010	1783.2	1793.43	1767.36	1775.27	369250000	-1.83%	4704.73	-62.27%	478.21%
^NDX	8/25/2010	1762.68	1798.38	1758.62	1790.88	348186207	0.88%	4704.73	-61.93%	479.09%
^NDX	8/26/2010	1797.35	1800.62	1767.85	1769.02	311122414	-1.22%	4704.73	-62.40%	477.87%
^NDX	8/27/2010	1780.11	1794.29	1747.32	1791.64	368025862	1.28%	4704.73	-61.92%	479.15%
^NDX	8/30/2010	1785.98	1798.47	1772.07	1772.07	273310345	-1.09%	4704.73	-62.33%	478.06%
^NDX	8/31/2010	1762.54	1781.47	1755.38	1767.43	359329310	-0.26%	4704.73	-62.43%	477.79%
^NDX	9/1/2010	1791.91	1824.66	1791.42	1820.05	367925862	2.98%	4704.73	-61.31%	480.77%
^NDX	9/2/2010	1822.83	1840.58	1817.99	1840.58	289756897	1.13%	4704.73	-60.88%	481.90%
^NDX	9/3/2010	1864.03	1870.31	1851.6	1870.31	284101724	1.62%	4704.73	-60.25%	483.51%
^NDX	9/7/2010	1862.88	1870.06	1854.43	1856.5	290558621	-0.74%	4704.73	-60.54%	482.78%
^NDX	9/8/2010	1863.71	1887.17	1863.53	1880	347967241	1.27%	4704.73	-60.04%	484.04%
^NDX	9/9/2010	1897.01	1897.93	1882.79	1886.14	294250000	0.33%	4704.73	-59.91%	484.37%
^NDX	9/10/2010	1887.83	1895.92	1879.71	1892.34	291805172	0.33%	4704.73	-59.78%	484.70%
^NDX	9/13/2010	1908.75	1924.61	1908.41	1921.67	334074138	1.55%	4704.73	-59.15%	486.25%
^NDX	9/14/2010	1917.83	1938.01	1913.71	1928.59	358453448	0.36%	4704.73	-59.01%	486.61%
^NDX	9/15/2010	1923.97	1942.34	1918.1	1939.6	356401724	0.57%	4704.73	-58.77%	487.18%
^NDX	9/16/2010	1937.18	1949.39	1931.72	1948.11	311944828	0.44%	4704.73	-58.59%	487.62%
^NDX	9/17/2010	1959.26	1961.01	1945.52	1955.83	419393103	0.40%	4704.73	-58.43%	488.01%
^NDX	9/20/2010	1962.15	1992.8	1960.43	1989.43	343020690	1.72%	4704.73	-57.71%	489.73%
^NDX	9/21/2010	1990.19	2002.79	1980.47	1989.11	366396552	-0.02%	4704.73	-57.72%	489.71%
^NDX	9/22/2010	1979.9	1996.45	1972.83	1982.76	374174138	-0.32%	4704.73	-57.86%	489.40%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/23/2010	1968.03	2002.46	1967.82	1982.15	331570690	-0.03%	4704.73	-57.87%	489.36%
^NDX	9/24/2010	2006.53	2023.85	2002.55	2023.84	343686207	2.10%	4704.73	-56.98%	491.47%
^NDX	9/27/2010	2021.68	2026.42	2010.53	2010.99	322951724	-0.63%	4704.73	-57.26%	490.83%
^NDX	9/28/2010	2013.57	2017.57	1979.74	2012.43	366505172	0.07%	4704.73	-57.23%	490.90%
^NDX	9/29/2010	2008.14	2017.24	2000.91	2009.08	358263793	-0.17%	4704.73	-57.30%	490.74%
^NDX	9/30/2010	2021.49	2029.65	1986.33	1998.04	416948276	-0.55%	4704.73	-57.53%	490.19%
^NDX	10/1/2010	2014.47	2017.23	1987.71	1996.6	333215517	-0.07%	4704.73	-57.56%	490.12%
^NDX	10/4/2010	1990.13	1997.67	1963.68	1975.33	327927586	-1.07%	4704.73	-58.01%	489.05%
^NDX	10/5/2010	1996.38	2026.46	1996.21	2024.63	379908621	2.50%	4704.73	-56.97%	491.55%
^NDX	10/6/2010	2021.21	2024.92	1992.65	2006.52	362724138	-0.89%	4704.73	-57.35%	490.65%
^NDX	10/7/2010	2016.08	2017.44	1996.25	2011.63	318317241	0.25%	4704.73	-57.24%	490.91%
^NDX	10/8/2010	2014.99	2030.89	1999.89	2027.03	344996552	0.77%	4704.73	-56.92%	491.67%
^NDX	10/11/2010	2028.53	2037.12	2021.43	2026.98	265515517	0.00%	4704.73	-56.92%	491.67%
^NDX	10/12/2010	2023.75	2045.08	2007.13	2041.55	338089655	0.72%	4704.73	-56.61%	492.39%
^NDX	10/13/2010	2052.5	2067.06	2048.05	2057.25	395594828	0.77%	4704.73	-56.27%	493.16%
^NDX	10/14/2010	2058.35	2062.26	2043.7	2054.51	347334483	-0.13%	4704.73	-56.33%	493.02%
^NDX	10/15/2010	2078.63	2097.73	2062.84	2097.73	384967241	2.10%	4704.73	-55.41%	495.13%
^NDX	10/18/2010	2100.21	2105.07	2091.15	2104.15	297363793	0.31%	4704.73	-55.28%	495.43%
^NDX	10/19/2010	2063.96	2105.07	2054.61	2069.73	386524138	-1.64%	4704.73	-56.01%	493.80%
^NDX	10/20/2010	2075.47	2100.16	2072.54	2085.75	347718966	0.77%	4704.73	-55.67%	494.57%
^NDX	10/21/2010	2097.17	2106.24	2069.45	2090.1	368186207	0.21%	4704.73	-55.57%	494.78%
^NDX	10/22/2010	2089.22	2105.44	2086.89	2104.21	284168966	0.68%	4704.73	-55.27%	495.46%
^NDX	10/25/2010	2113.23	2127.26	2112.28	2113.55	301089655	0.44%	4704.73	-55.08%	495.90%
^NDX	10/26/2010	2100.53	2123.81	2094.84	2119.05	330060345	0.26%	4704.73	-54.96%	496.16%
^NDX	10/27/2010	2108.11	2127.21	2104.99	2125.88	347110345	0.32%	4704.73	-54.81%	496.48%
^NDX	10/28/2010	2135.14	2135.69	2112.09	2129.73	344541379	0.18%	4704.73	-54.73%	496.66%
^NDX	10/29/2010	2126.76	2137.33	2124.45	2124.45	356672414	-0.25%	4704.73	-54.84%	496.42%
^NDX	11/1/2010	2135.57	2148.07	2117.59	2128.42	328412069	0.19%	4704.73	-54.76%	496.60%
^NDX	11/2/2010	2146.98	2155.46	2141.62	2151.72	330168966	1.09%	4704.73	-54.26%	497.70%
^NDX	11/3/2010	2151.19	2159.68	2132.69	2158.36	343174138	0.31%	4704.73	-54.12%	498.01%
^NDX	11/4/2010	2183.1	2193.66	2179.06	2187.8	429663793	1.36%	4704.73	-53.50%	499.37%
^NDX	11/5/2010	2188.32	2191.24	2179.86	2186.71	360836207	-0.05%	4704.73	-53.52%	499.32%
^NDX	11/8/2010	2179.7	2191.49	2176.67	2188.94	310229310	0.10%	4704.73	-53.47%	499.42%
^NDX	11/9/2010	2195.78	2200.16	2166.96	2176.88	371960345	-0.55%	4704.73	-53.73%	498.87%
^NDX	11/10/2010	2178.36	2189.38	2162.63	2187.74	344643103	0.50%	4704.73	-53.50%	499.37%
^NDX	11/11/2010	2153.82	2177.21	2145.09	2173.11	441375862	-0.67%	4704.73	-53.81%	498.70%
^NDX	11/12/2010	2161.66	2171.23	2122.42	2137.95	377894828	-1.62%	4704.73	-54.56%	497.08%
^NDX	11/15/2010	2147.06	2152.89	2129.69	2131.48	319346552	-0.30%	4704.73	-54.69%	496.78%
^NDX	11/16/2010	2114.43	2126.16	2085.27	2093.63	385187931	-1.78%	4704.73	-55.50%	495.01%
^NDX	11/17/2010	2093.72	2111.06	2090.34	2100	313148276	0.30%	4704.73	-55.36%	495.31%
^NDX	11/18/2010	2124.79	2147.97	2121.86	2134.77	352872414	1.66%	4704.73	-54.63%	496.96%
^NDX	11/19/2010	2129.61	2138.88	2121.11	2135.27	317184483	0.02%	4704.73	-54.61%	496.99%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/22/2010	2126.4	2151	2121.74	2150.86	319063793	0.73%	4704.73	-54.28%	497.72%
^NDX	11/23/2010	2128.19	2132.69	2105.61	2116.61	326251724	-1.59%	4704.73	-55.01%	496.13%
^NDX	11/24/2010	2138.24	2165.15	2138.15	2160.52	281834483	2.07%	4704.73	-54.08%	498.20%
^NDX	11/26/2010	2146.38	2160.55	2142.69	2153.91	107582759	-0.31%	4704.73	-54.22%	497.89%
^NDX	11/29/2010	2144.04	2150.71	2118.94	2144.56	290217241	-0.43%	4704.73	-54.42%	497.46%
^NDX	11/30/2010	2119.47	2131.5	2110.24	2117.33	399565517	-1.27%	4704.73	-55.00%	496.19%
^NDX	12/1/2010	2150.64	2173.42	2150.64	2162.83	363782759	2.15%	4704.73	-54.03%	498.34%
^NDX	12/2/2010	2166.57	2187.82	2164.53	2185.3	351401724	1.04%	4704.73	-53.55%	499.38%
^NDX	12/3/2010	2177.11	2192.89	2176.28	2191.17	312137931	0.27%	4704.73	-53.43%	499.65%
^NDX	12/6/2010	2192.12	2193.86	2183.03	2189.81	278798276	-0.06%	4704.73	-53.46%	499.59%
^NDX	12/7/2010	2214.99	2215.28	2188.74	2189.35	328670690	-0.02%	4704.73	-53.46%	499.56%
^NDX	12/8/2010	2195.33	2201.34	2182.99	2200.6	304044828	0.51%	4704.73	-53.23%	500.08%
^NDX	12/9/2010	2210.73	2213.01	2193.92	2201.57	331893103	0.04%	4704.73	-53.21%	500.12%
^NDX	12/10/2010	2206.47	2217.48	2199.69	2215.34	299436207	0.63%	4704.73	-52.91%	500.75%
^NDX	12/13/2010	2223.89	2225.22	2207.04	2207.45	316436207	-0.36%	4704.73	-53.08%	500.39%
^NDX	12/14/2010	2213.23	2220.42	2205.21	2212.59	319529310	0.23%	4704.73	-52.97%	500.62%
^NDX	12/15/2010	2210.51	2223.67	2196.88	2202.45	321375862	-0.46%	4704.73	-53.19%	500.17%
^NDX	12/16/2010	2205.27	2221.98	2198.86	2218.02	299187931	0.71%	4704.73	-52.86%	500.87%
^NDX	12/17/2010	2222.01	2227.04	2217.11	2218.29	417556897	0.01%	4704.73	-52.85%	500.89%
^NDX	12/20/2010	2225.41	2230.55	2206.3	2223.04	294474138	0.21%	4704.73	-52.75%	501.10%
^NDX	12/21/2010	2230.61	2235.58	2226.25	2234.57	284060345	0.52%	4704.73	-52.50%	501.62%
^NDX	12/22/2010	2234.6	2238.92	2231.97	2235.91	278282759	0.06%	4704.73	-52.48%	501.68%
^NDX	12/23/2010	2232.84	2235.11	2225.29	2230.27	219015517	-0.25%	4704.73	-52.60%	501.43%
^NDX	12/27/2010	2223.76	2234.42	2208.8	2229.86	189155172	-0.02%	4704.73	-52.60%	501.41%
^NDX	12/28/2010	2234.56	2236.17	2222.76	2227.42	194862069	-0.11%	4704.73	-52.66%	501.30%
^NDX	12/29/2010	2232.33	2236.19	2229.88	2231.64	193474138	0.19%	4704.73	-52.57%	501.49%
^NDX	12/30/2010	2230.39	2232.38	2222.77	2225.72	185232759	-0.27%	4704.73	-52.69%	501.22%
^NDX	12/31/2010	2223.28	2225	2209.38	2217.86	177000000	-0.35%	4704.73	-52.86%	500.87%
^NDX	1/3/2011	2238.66	2268.3	2237.79	2254.23	330975862	1.64%	4704.73	-52.09%	502.51%
^NDX	1/4/2011	2261.65	2263.03	2237.73	2251.46	347489655	-0.12%	4704.73	-52.14%	502.39%
^NDX	1/5/2011	2245.4	2271.08	2243.88	2270.4	355301724	0.84%	4704.73	-51.74%	503.23%
^NDX	1/6/2011	2272.33	2279.45	2268.59	2277.51	361291379	0.31%	4704.73	-51.59%	503.54%
^NDX	1/7/2011	2280.13	2282.87	2254.22	2276.7	340727586	-0.04%	4704.73	-51.61%	503.50%
^NDX	1/10/2011	2270.65	2288.64	2265	2284.38	322218966	0.34%	4704.73	-51.45%	503.84%
^NDX	1/11/2011	2294.66	2296.15	2279.48	2288.73	326396552	0.19%	4704.73	-51.35%	504.03%
^NDX	1/12/2011	2298.63	2304.88	2289.05	2304.88	323096552	0.71%	4704.73	-51.01%	504.74%
^NDX	1/13/2011	2303.6	2310.82	2298.62	2305.53	331706897	0.03%	4704.73	-51.00%	504.77%
^NDX	1/14/2011	2304.37	2323.43	2300.25	2323.43	348312069	0.78%	4704.73	-50.62%	505.54%
^NDX	1/18/2011	2300.93	2331.32	2299.37	2328.79	348308621	0.23%	4704.73	-50.50%	505.77%
^NDX	1/19/2011	2329.93	2331.63	2294.89	2303.32	367401724	-1.09%	4704.73	-51.04%	504.68%
^NDX	1/20/2011	2292.17	2295.24	2268.59	2286.08	400560345	-0.75%	4704.73	-51.41%	503.93%
^NDX	1/21/2011	2295.15	2301.05	2267.17	2268.32	330510345	-0.78%	4704.73	-51.79%	503.15%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/24/2011	2271.73	2300.39	2268.72	2300.39	322637931	1.41%	4704.73	-51.10%	504.57%
^NDX	1/25/2011	2288.5	2304.04	2283.84	2304.03	333813793	0.16%	4704.73	-51.03%	504.73%
^NDX	1/26/2011	2306.99	2321.22	2300.11	2314.19	350243103	0.44%	4704.73	-50.81%	505.17%
^NDX	1/27/2011	2322.33	2336.04	2319.23	2330.07	348370690	0.69%	4704.73	-50.47%	505.85%
^NDX	1/28/2011	2330.07	2330.07	2260.6	2270.51	408817241	-2.56%	4704.73	-51.74%	503.30%
^NDX	1/31/2011	2274.22	2287.5	2258.05	2281.91	336605172	0.50%	4704.73	-51.50%	503.80%
^NDX	2/1/2011	2298.37	2329.34	2296.74	2324.95	388963793	1.89%	4704.73	-50.58%	505.69%
^NDX	2/2/2011	2317.89	2328.8	2316.22	2321.09	349068966	-0.17%	4704.73	-50.66%	505.52%
^NDX	2/3/2011	2316.67	2327.24	2297.79	2323.07	334700000	0.09%	4704.73	-50.62%	505.60%
^NDX	2/4/2011	2324.18	2338.66	2318.27	2338.2	337363793	0.65%	4704.73	-50.30%	506.26%
^NDX	2/7/2011	2340.44	2360.82	2338.87	2349.2	304843103	0.47%	4704.73	-50.07%	506.73%
^NDX	2/8/2011	2348.53	2363.76	2344.86	2363.61	310863793	0.61%	4704.73	-49.76%	507.34%
^NDX	2/9/2011	2359.81	2367.19	2352.46	2360.95	332900000	-0.11%	4704.73	-49.82%	507.23%
^NDX	2/10/2011	2343.79	2366.28	2341.81	2364.35	430610345	0.14%	4704.73	-49.75%	507.37%
^NDX	2/11/2011	2357.77	2381.4	2353.28	2379.15	356327586	0.63%	4704.73	-49.43%	508.00%
^NDX	2/14/2011	2379.52	2388.63	2378.16	2385.6	338755172	0.27%	4704.73	-49.29%	508.27%
^NDX	2/15/2011	2380.16	2384.81	2371.19	2381.92	345900000	-0.15%	4704.73	-49.37%	508.11%
^NDX	2/16/2011	2389.51	2403.52	2387.66	2397.94	392582759	0.67%	4704.73	-49.03%	508.79%
^NDX	2/17/2011	2384.69	2400.89	2384.22	2397.57	334365517	-0.02%	4704.73	-49.04%	508.77%
^NDX	2/18/2011	2396.75	2400.47	2382.39	2392.47	363700000	-0.21%	4704.73	-49.15%	508.56%
^NDX	2/22/2011	2353.81	2366.43	2318.4	2322.86	390017241	-2.91%	4704.73	-50.63%	505.65%
^NDX	2/23/2011	2321.44	2329.13	2284.65	2300.94	427439655	-0.94%	4704.73	-51.09%	504.71%
^NDX	2/24/2011	2306.94	2321.2	2285.44	2313.31	356084483	0.54%	4704.73	-50.83%	505.24%
^NDX	2/25/2011	2326.13	2349.51	2325.71	2346.29	322037931	1.43%	4704.73	-50.13%	506.67%
^NDX	2/28/2011	2354.87	2362.79	2338.21	2350.99	346465517	0.20%	4704.73	-50.03%	506.87%
^NDX	3/1/2011	2359.78	2359.98	2308.05	2315.26	381527586	-1.52%	4704.73	-50.79%	505.35%
^NDX	3/2/2011	2314.28	2340.8	2311.99	2326.77	342568966	0.50%	4704.73	-50.54%	505.85%
^NDX	3/3/2011	2350.52	2375.67	2350.18	2371.76	343168966	1.93%	4704.73	-49.59%	507.78%
^NDX	3/4/2011	2370.34	2371.23	2344.62	2359.96	327224138	-0.50%	4704.73	-49.84%	507.28%
^NDX	3/7/2011	2367.92	2370.91	2307.39	2328.07	377581034	-1.35%	4704.73	-50.52%	505.93%
^NDX	3/8/2011	2325.13	2347.51	2310.96	2337.55	316472414	0.41%	4704.73	-50.31%	506.34%
^NDX	3/9/2011	2328.8	2330.68	2309.28	2322.69	344258621	-0.64%	4704.73	-50.63%	505.70%
^NDX	3/10/2011	2295.09	2300.53	2276.12	2284.29	407470690	-1.65%	4704.73	-51.45%	504.05%
^NDX	3/11/2011	2275.29	2305.97	2275.07	2299.26	319277586	0.66%	4704.73	-51.13%	504.70%
^NDX	3/14/2011	2286.77	2302.92	2274.08	2290.72	307253448	-0.37%	4704.73	-51.31%	504.33%
^NDX	3/15/2011	2218.3	2271.58	2217.43	2259.62	406867241	-1.36%	4704.73	-51.97%	502.98%
^NDX	3/16/2011	2240.83	2252.13	2188.92	2202.97	447586207	-2.51%	4704.73	-53.18%	500.47%
^NDX	3/17/2011	2238.85	2247.93	2223.13	2225.24	343855172	1.01%	4704.73	-52.70%	501.48%
^NDX	3/18/2011	2249.18	2249.39	2217.95	2221.07	342568966	-0.19%	4704.73	-52.79%	501.29%
^NDX	3/21/2011	2250.89	2273.11	2249.46	2264.03	301906897	1.93%	4704.73	-51.88%	503.23%
^NDX	3/22/2011	2264.07	2266.09	2253.08	2257.96	285763793	-0.27%	4704.73	-52.01%	502.96%
^NDX	3/23/2011	2251.49	2276.62	2234.94	2270.5	305163793	0.56%	4704.73	-51.74%	503.51%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/24/2011	2287.01	2315.56	2275.65	2312.09	336927586	1.83%	4704.73	-50.86%	505.35%
^NDX	3/25/2011	2319.07	2331.63	2314.02	2316.36	320270690	0.18%	4704.73	-50.77%	505.53%
^NDX	3/28/2011	2325.13	2326.12	2303.06	2303.1	287803448	-0.57%	4704.73	-51.05%	504.96%
^NDX	3/29/2011	2299.27	2325.54	2291.78	2325.54	281234483	0.97%	4704.73	-50.57%	505.93%
^NDX	3/30/2011	2338.41	2340.39	2326.79	2336.52	313518966	0.47%	4704.73	-50.34%	506.40%
^NDX	3/31/2011	2332.74	2342.24	2329.62	2338.99	326968966	0.11%	4704.73	-50.28%	506.51%
^NDX	4/1/2011	2352.47	2359.16	2334.95	2342.92	360365517	0.17%	4704.73	-50.20%	506.68%
^NDX	4/4/2011	2347.71	2350.34	2324.02	2334.54	294124138	-0.36%	4704.73	-50.38%	506.32%
^NDX	4/5/2011	2330.12	2342.34	2323.41	2327.87	336986207	-0.29%	4704.73	-50.52%	506.03%
^NDX	4/6/2011	2343.37	2352.25	2320.32	2332.34	344267241	0.19%	4704.73	-50.43%	506.23%
^NDX	4/7/2011	2331.74	2346.86	2315.83	2332.88	311534483	0.02%	4704.73	-50.41%	506.25%
^NDX	4/8/2011	2342.74	2345.41	2313.46	2321.18	284622414	-0.50%	4704.73	-50.66%	505.75%
^NDX	4/11/2011	2330.26	2333.98	2305.53	2314.5	353998276	-0.29%	4704.73	-50.80%	505.46%
^NDX	4/12/2011	2302.89	2308.2	2288.68	2298.3	313553448	-0.70%	4704.73	-51.15%	504.76%
^NDX	4/13/2011	2312.8	2322.6	2298.82	2316.63	300851724	0.80%	4704.73	-50.76%	505.56%
^NDX	4/14/2011	2301.27	2315.22	2291.79	2311.25	296146552	-0.23%	4704.73	-50.87%	505.33%
^NDX	4/15/2011	2304.57	2316.82	2293.53	2307.58	307767241	-0.16%	4704.73	-50.95%	505.17%
^NDX	4/18/2011	2281.92	2293.08	2254.88	2292.34	307970690	-0.66%	4704.73	-51.28%	504.51%
^NDX	4/19/2011	2297	2306.77	2286.59	2306.77	288960345	0.63%	4704.73	-50.97%	505.14%
^NDX	4/20/2011	2344.21	2360.69	2344.21	2357.76	361115517	2.21%	4704.73	-49.89%	507.35%
^NDX	4/21/2011	2381.2	2381.2	2370.28	2377.3	361115517	0.83%	4704.73	-49.47%	508.18%
^NDX	4/25/2011	2377.91	2385.03	2375.12	2383.72	255275862	0.27%	4704.73	-49.33%	508.45%
^NDX	4/26/2011	2389.24	2405.23	2384.8	2396.03	354782759	0.52%	4704.73	-49.07%	508.96%
^NDX	4/27/2011	2402.45	2415.85	2390.46	2413.59	357134483	0.73%	4704.73	-48.70%	509.69%
^NDX	4/28/2011	2404.96	2411.98	2398.93	2409.9	342005172	-0.15%	4704.73	-48.78%	509.54%
^NDX	4/29/2011	2405.05	2415.54	2403.25	2404.08	423387931	-0.24%	4704.73	-48.90%	509.30%
^NDX	5/2/2011	2410.24	2417.83	2397.48	2404.24	355625862	0.01%	4704.73	-48.90%	509.31%
^NDX	5/3/2011	2401.8	2404.12	2377.33	2392.8	381789655	-0.48%	4704.73	-49.14%	508.83%
^NDX	5/4/2011	2392.16	2398.46	2367.68	2387.51	380962069	-0.22%	4704.73	-49.25%	508.61%
^NDX	5/5/2011	2376.46	2402.05	2366.73	2375.21	384084483	-0.52%	4704.73	-49.51%	508.09%
^NDX	5/6/2011	2395.92	2411.63	2376.15	2383.18	352368966	0.34%	4704.73	-49.35%	508.43%
^NDX	5/9/2011	2384.2	2399.68	2376.96	2390.97	284329310	0.33%	4704.73	-49.18%	508.76%
^NDX	5/10/2011	2397.2	2414.58	2394.84	2411.35	347931034	0.85%	4704.73	-48.75%	509.61%
^NDX	5/11/2011	2408.15	2415.9	2377.43	2393.08	389443103	-0.76%	4704.73	-49.13%	508.85%
^NDX	5/12/2011	2384.14	2410.45	2372.19	2407.89	380974138	0.62%	4704.73	-48.82%	509.47%
^NDX	5/13/2011	2403.06	2406.01	2378.76	2379.24	330525862	-1.19%	4704.73	-49.43%	508.28%
^NDX	5/16/2011	2368.47	2375.36	2332.84	2337.85	356210345	-1.74%	4704.73	-50.31%	506.54%
^NDX	5/17/2011	2325.86	2343.73	2320.33	2343.51	382834483	0.24%	4704.73	-50.19%	506.78%
^NDX	5/18/2011	2340.69	2366.4	2337.48	2362.95	323301724	0.83%	4704.73	-49.78%	507.61%
^NDX	5/19/2011	2369.06	2374.22	2355.4	2369.67	302308621	0.28%	4704.73	-49.63%	507.90%
^NDX	5/20/2011	2365.49	2368.99	2348.73	2351.43	306920690	-0.77%	4704.73	-50.02%	507.13%
^NDX	5/23/2011	2318.16	2325.86	2306.43	2316.78	309600000	-1.47%	4704.73	-50.76%	505.65%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/24/2011	2321.59	2322.63	2302.36	2303.55	323339655	-0.57%	4704.73	-51.04%	505.08%
^NDX	5/25/2011	2299.49	2321.51	2298.72	2310.95	326639655	0.32%	4704.73	-50.88%	505.40%
^NDX	5/26/2011	2306.44	2332.02	2306.11	2325.93	328344828	0.65%	4704.73	-50.56%	506.05%
^NDX	5/27/2011	2328.65	2339.1	2327.32	2336.09	282986207	0.44%	4704.73	-50.35%	506.49%
^NDX	5/31/2011	2359.05	2372.54	2347.23	2372.54	422429310	1.56%	4704.73	-49.57%	508.05%
^NDX	6/1/2011	2368.29	2373.82	2321	2322.48	388767241	-2.11%	4704.73	-50.64%	505.94%
^NDX	6/2/2011	2325.45	2335.66	2314.69	2326.7	330867241	0.18%	4704.73	-50.55%	506.12%
^NDX	6/3/2011	2301.4	2317.93	2289.41	2292.31	333862069	-1.48%	4704.73	-51.28%	504.64%
^NDX	6/6/2011	2288.61	2299.4	2273.24	2274.48	323818966	-0.78%	4704.73	-51.66%	503.87%
^NDX	6/7/2011	2279.55	2288.76	2268.06	2268.96	318500000	-0.24%	4704.73	-51.77%	503.62%
^NDX	6/8/2011	2264.4	2268	2246.62	2252.89	360227586	-0.71%	4704.73	-52.11%	502.91%
^NDX	6/9/2011	2253.23	2267.76	2246.49	2256.65	293958621	0.17%	4704.73	-52.03%	503.08%
^NDX	6/10/2011	2249.4	2250.89	2220.83	2221.09	340000000	-1.58%	4704.73	-52.79%	501.51%
^NDX	6/13/2011	2225.21	2234.22	2214.37	2222.28	318456897	0.05%	4704.73	-52.76%	501.56%
^NDX	6/14/2011	2240.39	2256.46	2240.39	2250.34	293327586	1.26%	4704.73	-52.17%	502.82%
^NDX	6/15/2011	2229.81	2243.22	2204.15	2209.01	341798276	-1.84%	4704.73	-53.05%	500.99%
^NDX	6/16/2011	2209.75	2216.74	2180.94	2199.93	337629310	-0.41%	4704.73	-53.24%	500.57%
^NDX	6/17/2011	2220.04	2222.51	2186.78	2192.96	412705172	-0.32%	4704.73	-53.39%	500.26%
^NDX	6/20/2011	2187.21	2210.64	2186.77	2204.36	280318966	0.52%	4704.73	-53.15%	500.78%
^NDX	6/21/2011	2210.97	2253.27	2203.71	2251.82	324567241	2.15%	4704.73	-52.14%	502.93%
^NDX	6/22/2011	2243.21	2254.64	2234.83	2235.75	278856897	-0.71%	4704.73	-52.48%	502.22%
^NDX	6/23/2011	2210.49	2256.7	2204.47	2255.05	355250000	0.86%	4704.73	-52.07%	503.08%
^NDX	6/24/2011	2245.49	2246.96	2213.1	2217.06	490150000	-1.68%	4704.73	-52.88%	501.40%
^NDX	6/27/2011	2217.63	2263.21	2215.14	2252.24	294955172	1.59%	4704.73	-52.13%	502.98%
^NDX	6/28/2011	2256.52	2286.92	2254.94	2285.75	290101724	1.49%	4704.73	-51.42%	504.47%
^NDX	6/29/2011	2290.5	2299.32	2278.85	2294.43	311118966	0.38%	4704.73	-51.23%	504.85%
^NDX	6/30/2011	2303	2327.36	2302.67	2325.07	320539655	1.34%	4704.73	-50.58%	506.18%
^NDX	7/1/2011	2326.16	2363.36	2320.57	2361.39	283858621	1.56%	4704.73	-49.81%	507.75%
^NDX	7/5/2011	2363.08	2374.41	2357.31	2371.21	268382759	0.42%	4704.73	-49.60%	508.16%
^NDX	7/6/2011	2368.75	2383.77	2361.47	2378.58	282670690	0.31%	4704.73	-49.44%	508.47%
^NDX	7/7/2011	2396.64	2418.99	2394.55	2412.89	323053448	1.44%	4704.73	-48.71%	509.92%
^NDX	7/8/2011	2390.16	2405.92	2379.14	2405.89	277951724	-0.29%	4704.73	-48.86%	509.63%
^NDX	7/11/2011	2380.56	2392.09	2354.12	2362	304468966	-1.82%	4704.73	-49.80%	507.80%
^NDX	7/12/2011	2362.19	2366.35	2342.13	2343.79	347484483	-0.77%	4704.73	-50.18%	507.03%
^NDX	7/13/2011	2360.43	2377.34	2345.8	2352.43	325087931	0.37%	4704.73	-50.00%	507.40%
^NDX	7/14/2011	2358.89	2370.72	2318.2	2325.06	335603448	-1.16%	4704.73	-50.58%	506.24%
^NDX	7/15/2011	2351.81	2357.36	2336.13	2356.67	311100000	1.36%	4704.73	-49.91%	507.60%
^NDX	7/18/2011	2346.53	2354.56	2322.62	2344.01	302106897	-0.54%	4704.73	-50.18%	507.06%
^NDX	7/19/2011	2367.81	2400.58	2367.81	2398.17	324613793	2.31%	4704.73	-49.03%	509.37%
^NDX	7/20/2011	2411.71	2412.39	2384.5	2387.8	321322414	-0.43%	4704.73	-49.25%	508.94%
^NDX	7/21/2011	2389.56	2417.13	2377.82	2404.24	393818966	0.69%	4704.73	-48.90%	509.62%
^NDX	7/22/2011	2403.2	2432.84	2402.06	2429.5	287106897	1.05%	4704.73	-48.36%	510.68%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/25/2011	2408.65	2437.42	2406.17	2424.15	278144828	-0.22%	4704.73	-48.47%	510.46%
^NDX	7/26/2011	2423.16	2438.44	2418.52	2429.45	299996552	0.22%	4704.73	-48.36%	510.67%
^NDX	7/27/2011	2414.36	2416.22	2362.12	2367.16	408184483	-2.56%	4704.73	-49.69%	508.11%
^NDX	7/28/2011	2367.44	2401.25	2359.87	2371.77	356382759	0.19%	4704.73	-49.59%	508.30%
^NDX	7/29/2011	2349.3	2388.24	2341.82	2362.81	396760345	-0.38%	4704.73	-49.78%	507.93%
^NDX	8/1/2011	2391.42	2396.5	2325.17	2354.05	380998276	-0.37%	4704.73	-49.96%	507.56%
^NDX	8/2/2011	2340.73	2352.48	2291.37	2292.85	409870690	-2.60%	4704.73	-51.27%	504.96%
^NDX	8/3/2011	2294.94	2316.73	2254.91	2312.78	448501724	0.87%	4704.73	-50.84%	505.83%
^NDX	8/4/2011	2275.3	2284.3	2207.05	2207.2	564308621	-4.57%	4704.73	-53.09%	501.26%
^NDX	8/5/2011	2227.49	2240.68	2131.52	2194.38	646577586	-0.58%	4704.73	-53.36%	500.68%
^NDX	8/8/2011	2127.87	2162.78	2060.29	2060.29	687584483	-6.11%	4704.73	-56.21%	494.57%
^NDX	8/9/2011	2095.99	2161.75	2034.92	2160.79	655698276	4.88%	4704.73	-54.07%	499.45%
^NDX	8/10/2011	2110.14	2142.31	2070.24	2073.09	585691379	-4.06%	4704.73	-55.94%	495.39%
^NDX	8/11/2011	2108.92	2187.48	2091.91	2167.07	540368966	4.53%	4704.73	-53.94%	499.92%
^NDX	8/12/2011	2176.54	2195.25	2154.86	2182.05	384908621	0.69%	4704.73	-53.62%	500.61%
^NDX	8/15/2011	2189.49	2214.12	2180.86	2214.12	335491379	1.47%	4704.73	-52.94%	502.08%
^NDX	8/16/2011	2190.14	2211.9	2165.04	2194.27	357650000	-0.90%	4704.73	-53.36%	501.19%
^NDX	8/17/2011	2193.3	2214.26	2158.95	2181.62	329882759	-0.58%	4704.73	-53.63%	500.61%
^NDX	8/18/2011	2116.79	2118.61	2055.18	2073.03	478548276	-4.98%	4704.73	-55.94%	495.63%
^NDX	8/19/2011	2053.01	2102.88	2035.3	2038.22	411258621	-1.68%	4704.73	-56.68%	493.95%
^NDX	8/22/2011	2084.27	2084.83	2038.14	2044.73	337453448	0.32%	4704.73	-56.54%	494.27%
^NDX	8/23/2011	2059.03	2129.27	2050.19	2129.27	370218966	4.13%	4704.73	-54.74%	498.41%
^NDX	8/24/2011	2121.52	2148.22	2105.31	2145.04	325627586	0.74%	4704.73	-54.41%	499.15%
^NDX	8/25/2011	2141.86	2153.71	2102.5	2108.21	308487931	-1.72%	4704.73	-55.19%	497.43%
^NDX	8/26/2011	2101.91	2169.41	2082.04	2161.97	319332759	2.55%	4704.73	-54.05%	499.98%
^NDX	8/29/2011	2188.67	2224.5	2187.72	2223.96	278536207	2.87%	4704.73	-52.73%	502.85%
^NDX	8/30/2011	2212.07	2250.1	2202.45	2237.69	322724138	0.62%	4704.73	-52.44%	503.47%
^NDX	8/31/2011	2248.19	2268.07	2222.48	2241.01	344050000	0.15%	4704.73	-52.37%	503.61%
^NDX	9/1/2011	2245.01	2263.94	2217.02	2219.05	300420690	-0.98%	4704.73	-52.83%	502.63%
^NDX	9/2/2011	2178.11	2189.76	2156.99	2167.83	270953448	-2.31%	4704.73	-53.92%	500.33%
^NDX	9/6/2011	2116.48	2171.39	2112.84	2167.6	299512069	-0.01%	4704.73	-53.93%	500.32%
^NDX	9/7/2011	2198.61	2223.8	2193.83	2223.75	308875862	2.59%	4704.73	-52.73%	502.91%
^NDX	9/8/2011	2212.71	2244.51	2206.79	2214.29	341377586	-0.43%	4704.73	-52.93%	502.48%
^NDX	9/9/2011	2197.72	2206.49	2151.35	2163.66	354170690	-2.29%	4704.73	-54.01%	500.19%
^NDX	9/12/2011	2145.78	2192.28	2139.58	2191.84	341439655	1.30%	4704.73	-53.41%	501.50%
^NDX	9/13/2011	2197.66	2225.4	2189.83	2220.58	332998276	1.31%	4704.73	-52.80%	502.81%
^NDX	9/14/2011	2233.66	2277.92	2210.63	2252.75	400650000	1.45%	4704.73	-52.12%	504.26%
^NDX	9/15/2011	2273.22	2289.69	2254.47	2286.56	339263793	1.50%	4704.73	-51.40%	505.76%
^NDX	9/16/2011	2284.28	2308.96	2283.43	2306.09	466160345	0.85%	4704.73	-50.98%	506.61%
^NDX	9/19/2011	2277.64	2319.73	2260.24	2308.76	326167241	0.12%	4704.73	-50.93%	506.73%
^NDX	9/20/2011	2318.55	2337.7	2293.06	2295.89	330170690	-0.56%	4704.73	-51.20%	506.17%
^NDX	9/21/2011	2308.41	2321.22	2257.55	2258.3	374487931	-1.64%	4704.73	-52.00%	504.53%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/22/2011	2196.63	2219.72	2151.48	2184.59	503332759	-3.26%	4704.73	-53.57%	501.27%
^NDX	9/23/2011	2165.75	2216.75	2165.62	2206.86	340551724	1.02%	4704.73	-53.09%	502.29%
^NDX	9/26/2011	2216.66	2237.13	2170.14	2234.28	341846552	1.24%	4704.73	-52.51%	503.53%
^NDX	9/27/2011	2270.69	2290.71	2241.75	2253.55	361313793	0.86%	4704.73	-52.10%	504.39%
^NDX	9/28/2011	2266.29	2281.09	2218.77	2220.84	332639655	-1.45%	4704.73	-52.80%	502.94%
^NDX	9/29/2011	2255.55	2258.96	2160.2	2197.68	394891379	-1.04%	4704.73	-53.29%	501.90%
^NDX	9/30/2011	2167.24	2185.61	2139.17	2139.18	351960345	-2.66%	4704.73	-54.53%	499.24%
^NDX	10/3/2011	2128.02	2153.95	2084.3	2085.04	439256897	-2.53%	4704.73	-55.68%	496.71%
^NDX	10/4/2011	2064.01	2131.31	2042.9	2129.21	524300000	2.12%	4704.73	-54.74%	498.82%
^NDX	10/5/2011	2121.03	2187.56	2106.62	2182.77	426275862	2.52%	4704.73	-53.60%	501.34%
^NDX	10/6/2011	2181.58	2218.3	2169.57	2217.99	387782759	1.61%	4704.73	-52.86%	502.95%
^NDX	10/7/2011	2217.51	2227.38	2190.26	2202.76	359465517	-0.69%	4704.73	-53.18%	502.27%
^NDX	10/10/2011	2241.17	2278.74	2237.48	2278.65	271508621	3.45%	4704.73	-51.57%	505.71%
^NDX	10/11/2011	2272.64	2300.7	2269.54	2294.92	286448276	0.71%	4704.73	-51.22%	506.43%
^NDX	10/12/2011	2316.76	2331.91	2305.31	2307.18	339170690	0.53%	4704.73	-50.96%	506.96%
^NDX	10/13/2011	2300.86	2330.64	2299.73	2326.88	288831034	0.85%	4704.73	-50.54%	507.81%
^NDX	10/14/2011	2360	2371.94	2344.74	2371.94	286956897	1.94%	4704.73	-49.58%	509.75%
^NDX	10/17/2011	2359.53	2367.21	2322.53	2334.38	288829310	-1.58%	4704.73	-50.38%	508.17%
^NDX	10/18/2011	2331.98	2375.26	2309.88	2364.87	333050000	1.31%	4704.73	-49.73%	509.47%
^NDX	10/19/2011	2348.52	2357.55	2310.65	2316.81	341410345	-2.03%	4704.73	-50.76%	507.44%
^NDX	10/20/2011	2317.34	2317.34	2274.49	2306.29	351755172	-0.45%	4704.73	-50.98%	506.99%
^NDX	10/21/2011	2332.21	2349.79	2314.77	2335.93	348267241	1.29%	4704.73	-50.35%	508.27%
^NDX	10/24/2011	2341.71	2389.91	2341.15	2384.42	324905172	2.08%	4704.73	-49.32%	510.35%
^NDX	10/25/2011	2375.49	2375.53	2332.18	2335.87	306512069	-2.04%	4704.73	-50.35%	508.31%
^NDX	10/26/2011	2349.85	2355.02	2291.78	2334.79	365284483	-0.05%	4704.73	-50.37%	508.26%
^NDX	10/27/2011	2390.69	2412.52	2365.91	2399.83	484600000	2.79%	4704.73	-48.99%	511.05%
^NDX	10/28/2011	2386.02	2404.8	2384.97	2401.29	316987931	0.06%	4704.73	-48.96%	511.11%
^NDX	10/31/2011	2376.99	2389.29	2359.85	2360.08	305613793	-1.72%	4704.73	-49.84%	509.40%
^NDX	11/1/2011	2301.11	2321.36	2287.74	2298.37	395555172	-2.61%	4704.73	-51.15%	506.78%
^NDX	11/2/2011	2321.9	2329.06	2298.71	2318.32	331343103	0.87%	4704.73	-50.72%	507.65%
^NDX	11/3/2011	2340.14	2369.77	2311.2	2367.71	363144828	2.13%	4704.73	-49.67%	509.78%
^NDX	11/4/2011	2353.51	2364.37	2331.46	2356.32	332887931	-0.48%	4704.73	-49.92%	509.30%
^NDX	11/7/2011	2353.82	2372.72	2329.68	2371.04	295293103	0.62%	4704.73	-49.60%	509.92%
^NDX	11/8/2011	2386.19	2402.51	2362.23	2400.01	319012069	1.22%	4704.73	-48.99%	511.14%
^NDX	11/9/2011	2346.74	2354.9	2307.78	2314.1	369682759	-3.58%	4704.73	-50.81%	507.56%
^NDX	11/10/2011	2338.6	2338.91	2290.53	2312.07	326274138	-0.09%	4704.73	-50.86%	507.48%
^NDX	11/11/2011	2336.44	2363.12	2330.63	2355.78	276317241	1.89%	4704.73	-49.93%	509.37%
^NDX	11/14/2011	2350.91	2362.46	2333.55	2341.32	241674138	-0.61%	4704.73	-50.23%	508.75%
^NDX	11/15/2011	2334.24	2375.1	2331.75	2366.24	294303448	1.06%	4704.73	-49.71%	509.82%
^NDX	11/16/2011	2345.27	2365.13	2322.05	2324.37	336212069	-1.77%	4704.73	-50.60%	508.05%
^NDX	11/17/2011	2320.64	2320.81	2257.92	2272.09	378848276	-2.25%	4704.73	-51.71%	505.80%
^NDX	11/18/2011	2273.64	2274.62	2250.94	2253.95	302648276	-0.80%	4704.73	-52.09%	505.00%

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^NDX	11/21/2011	2219.88	2225.54	2188.14	2211.14	353193103	-1.90%	4704.73	-53.00%	503.10%
^NDX	11/22/2011	2205.31	2224.04	2191.87	2216.33	308975862	0.23%	4704.73	-52.89%	503.34%
^NDX	11/23/2011	2199.46	2203.14	2166.54	2166.54	294443103	-2.25%	4704.73	-53.95%	501.09%
^NDX	11/25/2011	2159.94	2182.28	2150.71	2150.88	119267241	-0.72%	4704.73	-54.28%	500.37%
^NDX	11/28/2011	2207.68	2227.81	2206.69	2224.22	280355172	3.41%	4704.73	-52.72%	503.78%
^NDX	11/29/2011	2225.12	2240.63	2205.77	2211.39	279922414	-0.58%	4704.73	-53.00%	503.20%
^NDX	11/30/2011	2270.28	2295.35	2264.72	2295.2	420855172	3.79%	4704.73	-51.22%	506.99%
^NDX	12/1/2011	2294.27	2314.9	2292.26	2309.2	314975862	0.61%	4704.73	-50.92%	507.60%
^NDX	12/2/2011	2327.87	2331.12	2301.25	2302.04	286677586	-0.31%	4704.73	-51.07%	507.29%
^NDX	12/5/2011	2336.55	2343.1	2315.18	2326.95	290803448	1.08%	4704.73	-50.54%	508.37%
^NDX	12/6/2011	2327.65	2335.79	2313.99	2321.49	257091379	-0.23%	4704.73	-50.66%	508.14%
^NDX	12/7/2011	2312.55	2331.73	2292.15	2320.54	285863793	-0.04%	4704.73	-50.68%	508.10%
^NDX	12/8/2011	2309.53	2324.04	2278.42	2282.59	318213793	-1.64%	4704.73	-51.48%	506.46%
^NDX	12/9/2011	2287.27	2325.64	2287.27	2318.68	287018966	1.58%	4704.73	-50.72%	508.04%
^NDX	12/12/2011	2295.43	2295.53	2274.15	2292.24	271137931	-1.14%	4704.73	-51.28%	506.90%
^NDX	12/13/2011	2308.29	2316.9	2258.71	2268.37	302124138	-1.04%	4704.73	-51.79%	505.86%
^NDX	12/14/2011	2259.84	2260.52	2219.68	2233.03	309303448	-1.56%	4704.73	-52.54%	504.30%
^NDX	12/15/2011	2253.14	2253.21	2223.52	2226.71	301448276	-0.28%	4704.73	-52.67%	504.02%
^NDX	12/16/2011	2238.59	2267.55	2234.3	2238.18	459429310	0.52%	4704.73	-52.43%	504.53%
^NDX	12/19/2011	2244.37	2250.27	2209.57	2215.27	268984483	-1.02%	4704.73	-52.91%	503.51%
^NDX	12/20/2011	2253.19	2283.45	2252.57	2281.94	316503448	3.01%	4704.73	-51.50%	506.52%
^NDX	12/21/2011	2265.9	2267.01	2222.68	2249.03	319605172	-1.44%	4704.73	-52.20%	505.08%
^NDX	12/22/2011	2254.68	2268.59	2251.31	2266.77	261312069	0.79%	4704.73	-51.82%	505.87%
^NDX	12/23/2011	2274.35	2287.96	2268.24	2287.57	165679310	0.92%	4704.73	-51.38%	506.78%
^NDX	12/27/2011	2284.29	2301.3	2281.86	2293.12	163032759	0.24%	4704.73	-51.26%	507.03%
^NDX	12/28/2011	2294.97	2295.17	2262.22	2267.08	184470690	-1.14%	4704.73	-51.81%	505.89%
^NDX	12/29/2011	2272.56	2285.72	2264.89	2285.07	174375862	0.79%	4704.73	-51.43%	506.69%
^NDX	12/30/2011	2281.91	2289.12	2277.77	2277.83	182205172	-0.32%	4704.73	-51.58%	506.37%
^NDX	1/3/2012	2323.16	2332.24	2315.28	2321.96	282215517	1.94%	4704.73	-50.65%	508.31%
^NDX	1/4/2012	2316.53	2333.29	2307.56	2329.71	288022414	0.33%	4704.73	-50.48%	508.64%
^NDX	1/5/2012	2326.58	2351.45	2317.52	2348.98	316622414	0.83%	4704.73	-50.07%	509.47%
^NDX	1/6/2012	2350.68	2362.58	2341.64	2356.17	290187931	0.31%	4704.73	-49.92%	509.77%
^NDX	1/9/2012	2362.53	2363.48	2342.34	2350.65	304841379	-0.23%	4704.73	-50.04%	509.54%
^NDX	1/10/2012	2374.26	2381.43	2360.98	2367.38	311982759	0.71%	4704.73	-49.68%	510.25%
^NDX	1/11/2012	2363.69	2376.58	2357.53	2372.25	293044828	0.21%	4704.73	-49.58%	510.46%
^NDX	1/12/2012	2377.34	2384.26	2359.92	2381.99	287853448	0.41%	4704.73	-49.37%	510.87%
^NDX	1/13/2012	2371.42	2373.5	2352.76	2371.98	285510345	-0.42%	4704.73	-49.58%	510.45%
^NDX	1/17/2012	2396.14	2404.08	2385.79	2393.24	286932759	0.90%	4704.73	-49.13%	511.34%
^NDX	1/18/2012	2396.63	2425.96	2395.43	2425.96	339472414	1.37%	4704.73	-48.44%	512.71%
^NDX	1/19/2012	2435.14	2445.59	2433.03	2441.7	337922414	0.65%	4704.73	-48.10%	513.36%
^NDX	1/20/2012	2428.66	2438.25	2428.35	2437.02	336148276	-0.19%	4704.73	-48.20%	513.17%
^NDX	1/23/2012	2437.06	2455.22	2424.29	2437.22	284989655	0.01%	4704.73	-48.20%	513.18%

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^NDX	1/24/2012	2426.86	2440.2	2423.24	2433.96	279429310	-0.13%	4704.73	-48.27%	513.04%
^NDX	1/25/2012	2456.55	2470.58	2440.57	2465.66	330696552	1.30%	4704.73	-47.59%	514.34%
^NDX	1/26/2012	2474.05	2479.31	2444.83	2454.63	344650000	-0.45%	4704.73	-47.83%	513.90%
^NDX	1/27/2012	2450.38	2467.46	2449.83	2461.77	294370690	0.29%	4704.73	-47.67%	514.19%
^NDX	1/30/2012	2438.52	2468.57	2433.63	2465.32	287753448	0.14%	4704.73	-47.60%	514.33%
^NDX	1/31/2012	2476.65	2481.51	2453.05	2467.95	308025862	0.11%	4704.73	-47.54%	514.44%
^NDX	2/1/2012	2481.62	2497.31	2474.29	2488.18	366503448	0.82%	4704.73	-47.11%	515.26%
^NDX	2/2/2012	2495.08	2504.16	2487.15	2495.83	329901724	0.31%	4704.73	-46.95%	515.57%
^NDX	2/3/2012	2518.86	2532.26	2514.99	2529.17	371187931	1.34%	4704.73	-46.24%	516.90%
^NDX	2/6/2012	2519.33	2528.3	2513.51	2528.3	290429310	-0.03%	4704.73	-46.26%	516.87%
^NDX	2/7/2012	2522.79	2537.64	2514.9	2532.06	307686207	0.15%	4704.73	-46.18%	517.02%
^NDX	2/8/2012	2533.48	2545.84	2523.88	2545.72	341577586	0.54%	4704.73	-45.89%	517.56%
^NDX	2/9/2012	2553.63	2567.28	2541.2	2563.93	371222414	0.72%	4704.73	-45.50%	518.27%
^NDX	2/10/2012	2543.86	2553.1	2537.99	2547.32	308213793	-0.65%	4704.73	-45.86%	517.62%
^NDX	2/13/2012	2564.93	2572.64	2554.29	2569.49	279306897	0.87%	4704.73	-45.38%	518.49%
^NDX	2/14/2012	2561.6	2575.24	2553.95	2575.24	324418966	0.22%	4704.73	-45.26%	518.72%
^NDX	2/15/2012	2584.95	2600.96	2552.56	2556.01	351548276	-0.75%	4704.73	-45.67%	517.97%
^NDX	2/16/2012	2555.55	2594.71	2551.35	2592.29	335384483	1.42%	4704.73	-44.90%	519.39%
^NDX	2/17/2012	2587.22	2593.56	2572.82	2584.12	340327586	-0.32%	4704.73	-45.07%	519.07%
^NDX	2/21/2012	2589.21	2601.73	2574.32	2590.24	314058621	0.24%	4704.73	-44.94%	519.31%
^NDX	2/22/2012	2586.32	2592.99	2575.31	2579.78	294191379	-0.40%	4704.73	-45.17%	518.91%
^NDX	2/23/2012	2578.91	2598.09	2570.14	2594.93	304894828	0.59%	4704.73	-44.84%	519.49%
^NDX	2/24/2012	2602.66	2609.42	2598.69	2604.21	283306897	0.36%	4704.73	-44.65%	519.85%
^NDX	2/27/2012	2589.44	2616.78	2579.75	2606.76	304077586	0.10%	4704.73	-44.59%	519.95%
^NDX	2/28/2012	2610.04	2634.15	2607.51	2633.46	312498276	1.02%	4704.73	-44.03%	520.97%
^NDX	2/29/2012	2638.97	2645.2	2614.49	2623.1	374170690	-0.39%	4704.73	-44.25%	520.58%
^NDX	3/1/2012	2634.25	2645.91	2625.42	2643.54	328222414	0.78%	4704.73	-43.81%	521.36%
^NDX	3/2/2012	2640.43	2649.97	2633.31	2641.58	302608621	-0.07%	4704.73	-43.85%	521.29%
^NDX	3/5/2012	2636.6	2642.75	2606.29	2614.92	289487931	-1.01%	4704.73	-44.42%	520.28%
^NDX	3/6/2012	2586.31	2593.44	2575.22	2588.95	322537931	-0.99%	4704.73	-44.97%	519.28%
^NDX	3/7/2012	2599.85	2614.23	2597.27	2607.85	274027586	0.73%	4704.73	-44.57%	520.01%
^NDX	3/8/2012	2623.45	2643.87	2618.5	2637.18	279265517	1.12%	4704.73	-43.95%	521.14%
^NDX	3/9/2012	2641.15	2651.98	2639.6	2646.85	272510345	0.37%	4704.73	-43.74%	521.50%
^NDX	3/12/2012	2646.98	2651.55	2635.79	2646.85	231320690	0.00%	4704.73	-43.74%	521.50%
^NDX	3/13/2012	2665.3	2697.64	2658.46	2697.43	294810345	1.91%	4704.73	-42.67%	523.42%
^NDX	3/14/2012	2701.08	2717.86	2690.68	2708.41	286603448	0.41%	4704.73	-42.43%	523.82%
^NDX	3/15/2012	2716.19	2720.47	2702.01	2714.79	289231034	0.24%	4704.73	-42.30%	524.06%
^NDX	3/16/2012	2715.36	2719.5	2706.96	2712.78	360105172	-0.07%	4704.73	-42.34%	523.98%
^NDX	3/19/2012	2716.98	2738.22	2710.63	2733.26	266965517	0.75%	4704.73	-41.90%	524.74%
^NDX	3/20/2012	2719.4	2740.31	2711.22	2737.63	260100000	0.16%	4704.73	-41.81%	524.90%
^NDX	3/21/2012	2739.4	2752.35	2734	2736.88	267655172	-0.03%	4704.73	-41.83%	524.87%
^NDX	3/22/2012	2720.66	2737.79	2720.01	2731.5	262896552	-0.20%	4704.73	-41.94%	524.68%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/23/2012	2734.68	2734.68	2714.62	2728.55	246368966	-0.11%	4704.73	-42.00%	524.57%
^NDX	3/26/2012	2746.98	2778.02	2746.43	2778.02	280606897	1.81%	4704.73	-40.95%	526.38%
^NDX	3/27/2012	2779.67	2793.44	2778.94	2782.12	286631034	0.15%	4704.73	-40.87%	526.53%
^NDX	3/28/2012	2785.98	2794	2754.97	2770.97	304427586	-0.40%	4704.73	-41.10%	526.13%
^NDX	3/29/2012	2756.44	2769.83	2741.49	2762.05	302786207	-0.32%	4704.73	-41.29%	525.81%
^NDX	3/30/2012	2773.93	2774.46	2744.47	2755.27	316056897	-0.25%	4704.73	-41.44%	525.56%
^NDX	4/2/2012	2752.19	2787.24	2747.64	2784.42	304863793	1.06%	4704.73	-40.82%	526.62%
^NDX	4/3/2012	2786.14	2795.35	2767.25	2782.78	311198276	-0.06%	4704.73	-40.85%	526.56%
^NDX	4/4/2012	2759.33	2762.72	2729.21	2745	312612069	-1.36%	4704.73	-41.65%	525.20%
^NDX	4/5/2012	2740.7	2764.21	2739.15	2762.47	266903448	0.64%	4704.73	-41.28%	525.84%
^NDX	4/9/2012	2726.08	2751.43	2722.94	2739.98	236403448	-0.81%	4704.73	-41.76%	525.02%
^NDX	4/10/2012	2738.44	2749.35	2688.31	2695.12	336827586	-1.64%	4704.73	-42.71%	523.39%
^NDX	4/11/2012	2719.48	2726.87	2703.09	2708.13	265670690	0.48%	4704.73	-42.44%	523.87%
^NDX	4/12/2012	2715.04	2743.41	2711.15	2740.26	255231034	1.19%	4704.73	-41.76%	525.06%
^NDX	4/13/2012	2730.74	2731.35	2698.2	2698.99	255836207	-1.51%	4704.73	-42.63%	523.55%
^NDX	4/16/2012	2713.89	2713.89	2661.34	2670.1	274882759	-1.07%	4704.73	-43.25%	522.48%
^NDX	4/17/2012	2678.58	2731.34	2675.74	2723.58	268115517	2.00%	4704.73	-42.11%	524.48%
^NDX	4/18/2012	2714.66	2731.99	2708.2	2716.14	275770690	-0.27%	4704.73	-42.27%	524.21%
^NDX	4/19/2012	2707.89	2738.59	2676.14	2686.82	343296552	-1.08%	4704.73	-42.89%	523.13%
^NDX	4/20/2012	2699.55	2711.97	2674.71	2676.04	333772414	-0.40%	4704.73	-43.12%	522.73%
^NDX	4/23/2012	2651.13	2657.36	2630.1	2653.5	304717241	-0.84%	4704.73	-43.60%	521.89%
^NDX	4/24/2012	2647.91	2659.39	2628.96	2638.73	291524138	-0.56%	4704.73	-43.91%	521.33%
^NDX	4/25/2012	2694.86	2710.76	2691.23	2709.62	296781034	2.69%	4704.73	-42.41%	524.02%
^NDX	4/26/2012	2709.88	2731.72	2706.09	2725.23	304053448	0.58%	4704.73	-42.07%	524.59%
^NDX	4/27/2012	2737.57	2750.49	2723.18	2741.34	306508621	0.59%	4704.73	-41.73%	525.18%
^NDX	4/30/2012	2731.26	2737.49	2720.5	2723.68	281581034	-0.64%	4704.73	-42.11%	524.54%
^NDX	5/1/2012	2719.25	2756.81	2715.75	2726.92	319694828	0.12%	4704.73	-42.04%	524.66%
^NDX	5/2/2012	2713.18	2736.23	2708.05	2734.77	314687931	0.29%	4704.73	-41.87%	524.95%
^NDX	5/3/2012	2737.04	2737.13	2697.8	2704.59	322263793	-1.10%	4704.73	-42.51%	523.84%
^NDX	5/4/2012	2682.37	2683.25	2637.8	2637.92	335174138	-2.47%	4704.73	-43.93%	521.38%
^NDX	5/7/2012	2622.67	2651.74	2620.96	2639.28	300074138	0.05%	4704.73	-43.90%	521.43%
^NDX	5/8/2012	2624.35	2638.3	2587.53	2629.87	375144828	-0.36%	4704.73	-44.10%	521.07%
^NDX	5/9/2012	2600.19	2635.71	2588.97	2621.35	352946552	-0.32%	4704.73	-44.28%	520.75%
^NDX	5/10/2012	2631.97	2631.97	2606.79	2616.24	345543103	-0.19%	4704.73	-44.39%	520.55%
^NDX	5/11/2012	2606.01	2643.22	2604.99	2615.98	299203448	-0.01%	4704.73	-44.40%	520.54%
^NDX	5/14/2012	2593.75	2611.37	2587.78	2590.28	290251724	-0.98%	4704.73	-44.94%	519.56%
^NDX	5/15/2012	2589.96	2617.23	2576.77	2580.75	314863793	-0.37%	4704.73	-45.15%	519.19%
^NDX	5/16/2012	2589.91	2597.16	2558.69	2561.56	333431034	-0.74%	4704.73	-45.55%	518.45%
^NDX	5/17/2012	2562.13	2567.55	2509.05	2509.05	347755172	-2.05%	4704.73	-46.67%	516.40%
^NDX	5/18/2012	2509.9	2523.15	2474.7	2478.53	464215517	-1.22%	4704.73	-47.32%	515.18%
^NDX	5/21/2012	2482.31	2547.69	2478.36	2545.43	322486207	2.70%	4704.73	-45.90%	517.88%
^NDX	5/22/2012	2553.58	2562.48	2524.11	2539.2	321008621	-0.24%	4704.73	-46.03%	517.64%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/23/2012	2534.66	2553.19	2499.3	2547.08	332696552	0.31%	4704.73	-45.86%	517.95%
^NDX	5/24/2012	2553.12	2554.2	2512.35	2531.35	301774138	-0.62%	4704.73	-46.20%	517.33%
^NDX	5/25/2012	2532.32	2537.56	2520.17	2527.05	221151724	-0.17%	4704.73	-46.29%	517.16%
^NDX	5/29/2012	2542.66	2570.79	2536.62	2558.97	38177586	1.26%	4704.73	-45.61%	518.42%
^NDX	5/30/2012	2538.58	2546.01	2522.45	2537.4	288110345	-0.84%	4704.73	-46.07%	517.58%
^NDX	5/31/2012	2535.87	2540.4	2507.58	2524.87	375884483	-0.49%	4704.73	-46.33%	517.09%
^NDX	6/1/2012	2510.82	2510.82	2458.73	2458.83	339029310	-2.62%	4704.73	-47.74%	514.47%
^NDX	6/4/2012	2458.97	2480.97	2443.92	2478.13	302715517	0.78%	4704.73	-47.33%	515.26%
^NDX	6/5/2012	2467.81	2492.53	2467.66	2487.5	280275862	0.38%	4704.73	-47.13%	515.63%
^NDX	6/6/2012	2504.08	2546.32	2504.08	2546.32	303629310	2.36%	4704.73	-45.88%	518.00%
^NDX	6/7/2012	2569.24	2570.48	2531.95	2535.41	285408621	-0.43%	4704.73	-46.11%	517.57%
^NDX	6/8/2012	2529.42	2561.57	2522.39	2559.21	239700000	0.94%	4704.73	-45.60%	518.51%
^NDX	6/11/2012	2578.73	2579.23	2513.67	2517.18	255210345	-1.64%	4704.73	-46.50%	516.87%
^NDX	6/12/2012	2523.01	2546.83	2510.75	2546.2	274881034	1.15%	4704.73	-45.88%	518.02%
^NDX	6/13/2012	2541.72	2557.31	2519.69	2527.44	276220690	-0.74%	4704.73	-46.28%	517.28%
^NDX	6/14/2012	2529.28	2547.31	2515.17	2539.97	281615517	0.50%	4704.73	-46.01%	517.78%
^NDX	6/15/2012	2543.85	2572.84	2542.51	2571.23	348293103	1.23%	4704.73	-45.35%	519.01%
^NDX	6/18/2012	2570.98	2599.52	2554.83	2592.52	273481034	0.83%	4704.73	-44.90%	519.84%
^NDX	6/19/2012	2606.43	2630.86	2605.16	2620.83	316462069	1.09%	4704.73	-44.29%	520.93%
^NDX	6/20/2012	2625	2633.21	2603.32	2623.33	269496552	0.10%	4704.73	-44.24%	521.02%
^NDX	6/21/2012	2619.98	2622.76	2554.65	2556.96	314172414	-2.53%	4704.73	-45.65%	518.49%
^NDX	6/22/2012	2562.28	2587	2559.26	2585.53	611036207	1.12%	4704.73	-45.04%	519.61%
^NDX	6/25/2012	2562.98	2563.09	2527.01	2533.54	261108621	-2.01%	4704.73	-46.15%	517.60%
^NDX	6/26/2012	2541.21	2556.92	2531.6	2549.84	279855172	0.64%	4704.73	-45.80%	518.24%
^NDX	6/27/2012	2558.67	2576.09	2557.09	2565.53	287686207	0.62%	4704.73	-45.47%	518.86%
^NDX	6/28/2012	2565.53	2565.53	2510.37	2536.65	309629310	-1.13%	4704.73	-46.08%	517.73%
^NDX	6/29/2012	2566.84	2615.82	2566.84	2615.72	348481034	3.12%	4704.73	-44.40%	520.85%
^NDX	7/2/2012	2616.52	2625.26	2604.9	2625.03	318144828	0.36%	4704.73	-44.20%	521.21%
^NDX	7/3/2012	2623.46	2645.84	2621.77	2645.84	174022414	0.79%	4704.73	-43.76%	522.00%
^NDX	7/5/2012	2643.63	2660.26	2629.91	2647.47	245515517	0.06%	4704.73	-43.73%	522.06%
^NDX	7/6/2012	2635.65	2636.96	2596.1	2612.29	247831034	-1.33%	4704.73	-44.48%	520.73%
^NDX	7/9/2012	2610.38	2620.22	2597.27	2610.31	250948276	-0.08%	4704.73	-44.52%	520.66%
^NDX	7/10/2012	2620.33	2630.03	2574.26	2585.52	297539655	-0.95%	4704.73	-45.04%	519.71%
^NDX	7/11/2012	2580.07	2587.02	2549.05	2570.99	281917241	-0.56%	4704.73	-45.35%	519.15%
^NDX	7/12/2012	2561.68	2561.68	2522.89	2545.3	296458621	-1.00%	4704.73	-45.90%	518.15%
^NDX	7/13/2012	2545.98	2589.93	2545.98	2584.97	236831034	1.56%	4704.73	-45.06%	519.70%
^NDX	7/16/2012	2579.96	2589.57	2567.45	2577.05	243874138	-0.31%	4704.73	-45.22%	519.40%
^NDX	7/17/2012	2591.78	2598.47	2554.34	2591.65	305889655	0.57%	4704.73	-44.91%	519.96%
^NDX	7/18/2012	2586.86	2633.02	2585.48	2625.87	313282759	1.32%	4704.73	-44.19%	521.28%
^NDX	7/19/2012	2645.34	2663.12	2639.41	2655.81	299296552	1.14%	4704.73	-43.55%	522.43%
^NDX	7/20/2012	2654.6	2654.6	2618.04	2618.04	312141379	-1.42%	4704.73	-44.35%	521.00%
^NDX	7/23/2012	2575.29	2596.61	2549.96	2589.93	277093103	-1.07%	4704.73	-44.95%	519.93%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/24/2012	2593.39	2596.04	2551.35	2567.46	301450000	-0.87%	4704.73	-45.43%	519.06%
^NDX	7/25/2012	2551.7	2566.46	2535.04	2549.2	307612069	-0.71%	4704.73	-45.82%	518.35%
^NDX	7/26/2012	2588.2	2598.36	2568.33	2584.85	341641379	1.40%	4704.73	-45.06%	519.75%
^NDX	7/27/2012	2600.03	2649.98	2594.84	2647.03	362518966	2.41%	4704.73	-43.74%	522.15%
^NDX	7/30/2012	2649.78	2662.62	2634.5	2642.12	255860345	-0.19%	4704.73	-43.84%	521.97%
^NDX	7/31/2012	2643.28	2657.27	2640.26	2642.53	310593103	0.02%	4704.73	-43.83%	521.98%
^NDX	8/1/2012	2660.49	2661.84	2625.08	2635.13	296987931	-0.28%	4704.73	-43.99%	521.70%
^NDX	8/2/2012	2616.04	2650.98	2606.54	2625.52	314244828	-0.36%	4704.73	-44.19%	521.34%
^NDX	8/3/2012	2664.69	2684.58	2657.5	2676	298312069	1.92%	4704.73	-43.12%	523.26%
^NDX	8/6/2012	2686.38	2705.71	2681.72	2694.09	263493103	0.68%	4704.73	-42.74%	523.94%
^NDX	8/7/2012	2705.97	2727.31	2701.9	2717.16	327455172	0.86%	4704.73	-42.25%	524.79%
^NDX	8/8/2012	2707.29	2721.02	2705.47	2714.02	323203448	-0.12%	4704.73	-42.31%	524.68%
^NDX	8/9/2012	2712.97	2724.43	2708.24	2719.61	289305172	0.21%	4704.73	-42.19%	524.89%
^NDX	8/10/2012	2710.55	2722.96	2704.91	2722.96	268355172	0.12%	4704.73	-42.12%	525.01%
^NDX	8/13/2012	2721.49	2728.88	2708.38	2728.68	233341379	0.21%	4704.73	-42.00%	525.22%
^NDX	8/14/2012	2737.85	2742.83	2721.12	2727.79	270315517	-0.03%	4704.73	-42.02%	525.19%
^NDX	8/15/2012	2724.71	2739.14	2724.71	2735.47	264953448	0.28%	4704.73	-41.86%	525.47%
^NDX	8/16/2012	2743.88	2774.22	2742.82	2768.09	334039655	1.19%	4704.73	-41.16%	526.66%
^NDX	8/17/2012	2775.53	2780.78	2767.04	2780.3	282868966	0.44%	4704.73	-40.90%	527.10%
^NDX	8/20/2012	2777.71	2784.57	2767.73	2784.33	250267241	0.14%	4704.73	-40.82%	527.25%
^NDX	8/21/2012	2791.74	2802.91	2762.9	2772.2	271417241	-0.44%	4704.73	-41.08%	526.81%
^NDX	8/22/2012	2765.1	2790.3	2759.14	2783.42	251574138	0.40%	4704.73	-40.84%	527.22%
^NDX	8/23/2012	2773.98	2780.71	2755.14	2762.02	238596552	-0.77%	4704.73	-41.29%	526.45%
^NDX	8/24/2012	2754.43	2785.34	2750.64	2778.05	232713793	0.58%	4704.73	-40.95%	527.03%
^NDX	8/27/2012	2792	2794.27	2777.36	2782.55	238539655	0.16%	4704.73	-40.86%	527.19%
^NDX	8/28/2012	2779.17	2790.51	2772.25	2782.69	235300000	0.01%	4704.73	-40.85%	527.19%
^NDX	8/29/2012	2782.98	2790.17	2771.99	2784	221189655	0.05%	4704.73	-40.83%	527.24%
^NDX	8/30/2012	2771.44	2772.62	2751.53	2753.74	209765517	-1.09%	4704.73	-41.47%	526.15%
^NDX	8/31/2012	2773.24	2785.08	2746.68	2772.24	240475862	0.67%	4704.73	-41.08%	526.83%
^NDX	9/4/2012	2766.93	2781.08	2744.29	2772.03	259648276	-0.01%	4704.73	-41.08%	526.82%
^NDX	9/5/2012	2769.19	2780.56	2760.66	2766.95	257763793	-0.18%	4704.73	-41.19%	526.63%
^NDX	9/6/2012	2785.01	2829.71	2784.81	2829.71	330844828	2.27%	4704.73	-39.85%	528.90%
^NDX	9/7/2012	2823.22	2829.95	2817.48	2825.11	300110345	-0.16%	4704.73	-39.95%	528.74%
^NDX	9/10/2012	2821.03	2823.34	2787.33	2788.35	271615517	-1.30%	4704.73	-40.73%	527.44%
^NDX	9/11/2012	2789.09	2799.85	2780.24	2784.89	273491379	-0.12%	4704.73	-40.81%	527.32%
^NDX	9/12/2012	2794.38	2798.97	2775.4	2791.68	291231034	0.24%	4704.73	-40.66%	527.56%
^NDX	9/13/2012	2796.72	2841.68	2792.18	2831.35	322422414	1.42%	4704.73	-39.82%	528.98%
^NDX	9/14/2012	2841.82	2865.37	2839.48	2855.23	342193103	0.84%	4704.73	-39.31%	529.82%
^NDX	9/17/2012	2857.52	2857.52	2846.17	2856.44	256101724	0.04%	4704.73	-39.29%	529.87%
^NDX	9/18/2012	2852.42	2859.34	2848.91	2857.38	294344828	0.03%	4704.73	-39.27%	529.90%
^NDX	9/19/2012	2858.54	2871.1	2850.32	2864.03	319124138	0.23%	4704.73	-39.12%	530.13%
^NDX	9/20/2012	2850.44	2863.67	2842.59	2861.7	311918966	-0.08%	4704.73	-39.17%	530.05%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/21/2012	2874.53	2878.38	2859.55	2861.64	435560345	0.00%	4704.73	-39.18%	530.05%
^NDX	9/24/2012	2836.35	2849.61	2832.53	2843.98	293941379	-0.62%	4704.73	-39.55%	529.43%
^NDX	9/25/2012	2851.66	2858.68	2804.13	2804.53	340598276	-1.39%	4704.73	-40.39%	528.04%
^NDX	9/26/2012	2798.93	2802.28	2768.58	2781.63	299656897	-0.82%	4704.73	-40.88%	527.23%
^NDX	9/27/2012	2790.78	2827	2784.62	2821.6	291689655	1.44%	4704.73	-40.03%	528.66%
^NDX	9/28/2012	2812.82	2820.36	2795.54	2799.19	321489655	-0.79%	4704.73	-40.50%	527.87%
^NDX	10/1/2012	2811.45	2827.61	2784.54	2794.28	303132759	-0.18%	4704.73	-40.61%	527.69%
^NDX	10/2/2012	2807.08	2812.21	2779.01	2799.29	277512069	0.18%	4704.73	-40.50%	527.87%
^NDX	10/3/2012	2810.16	2822.56	2797.28	2818.84	293801724	0.70%	4704.73	-40.08%	528.57%
^NDX	10/4/2012	2824.89	2835.33	2814.45	2828.6	273308621	0.35%	4704.73	-39.88%	528.92%
^NDX	10/5/2012	2840.19	2845.97	2806.44	2811.94	277231034	-0.59%	4704.73	-40.23%	528.33%
^NDX	10/8/2012	2797.33	2801.85	2781.38	2786.92	204527586	-0.89%	4704.73	-40.76%	527.44%
^NDX	10/9/2012	2781.82	2781.81	2736.98	2741.92	283748276	-1.61%	4704.73	-41.72%	525.82%
^NDX	10/10/2012	2743.58	2749.42	2724.38	2728.54	308443103	-0.49%	4704.73	-42.00%	525.34%
^NDX	10/11/2012	2750.81	2750.81	2718.49	2719.21	275003448	-0.34%	4704.73	-42.20%	524.99%
^NDX	10/12/2012	2719.69	2734.4	2714.17	2720.14	262903448	0.03%	4704.73	-42.18%	525.03%
^NDX	10/15/2012	2729.2	2742.71	2713.22	2739.88	269558621	0.73%	4704.73	-41.76%	525.75%
^NDX	10/16/2012	2746.14	2781.01	2743.45	2778.38	299470690	1.41%	4704.73	-40.94%	527.16%
^NDX	10/17/2012	2763.7	2784.81	2760.3	2775.62	305331034	-0.10%	4704.73	-41.00%	527.06%
^NDX	10/18/2012	2770.05	2775.83	2734.6	2744.17	352291379	-1.13%	4704.73	-41.67%	525.93%
^NDX	10/19/2012	2741.58	2741.58	2675.57	2678.32	383720690	-2.40%	4704.73	-43.07%	523.53%
^NDX	10/22/2012	2678.9	2699.08	2671.5	2694.56	285194828	0.61%	4704.73	-42.73%	524.13%
^NDX	10/23/2012	2670.94	2689.48	2658.77	2666.02	315662069	-1.06%	4704.73	-43.33%	523.08%
^NDX	10/24/2012	2685.55	2686.51	2653.43	2655.55	339137931	-0.39%	4704.73	-43.56%	522.68%
^NDX	10/25/2012	2677.14	2679.81	2649.19	2657.66	331493103	0.08%	4704.73	-43.51%	522.76%
^NDX	10/26/2012	2657.91	2675.92	2636.83	2665.83	317189655	0.31%	4704.73	-43.34%	523.07%
^NDX	10/31/2012	2663.56	2665.88	2639.63	2647.92	311513793	-0.67%	4704.73	-43.72%	522.40%
^NDX	11/1/2012	2661.05	2690.72	2657.11	2687.52	324162069	1.50%	4704.73	-42.88%	523.89%
^NDX	11/2/2012	2701.91	2701.91	2654.97	2656.28	316308621	-1.16%	4704.73	-43.54%	522.73%
^NDX	11/5/2012	2657.73	2678.94	2651.37	2672.91	257967241	0.63%	4704.73	-43.19%	523.36%
^NDX	11/6/2012	2676.15	2696.46	2668.45	2681.05	307315517	0.30%	4704.73	-43.01%	523.66%
^NDX	11/7/2012	2647.51	2651.26	2602.29	2612.69	355118966	-2.55%	4704.73	-44.47%	521.11%
^NDX	11/8/2012	2620.25	2626.42	2572.43	2572.57	323520690	-1.54%	4704.73	-45.32%	519.58%
^NDX	11/9/2012	2574.87	2610.18	2571.86	2584.1	310789655	0.45%	4704.73	-45.07%	520.02%
^NDX	11/12/2012	2596.57	2600.65	2575.61	2582.77	237800000	-0.05%	4704.73	-45.10%	519.97%
^NDX	11/13/2012	2558.86	2586.59	2554.52	2561.86	313148276	-0.81%	4704.73	-45.55%	519.16%
^NDX	11/14/2012	2574.62	2577.57	2528.36	2531.87	363205172	-1.17%	4704.73	-46.18%	517.99%
^NDX	11/15/2012	2534.24	2542.18	2514.86	2524.36	346603448	-0.30%	4704.73	-46.34%	517.70%
^NDX	11/16/2012	2525.89	2541.34	2494.38	2534.16	377194828	0.39%	4704.73	-46.14%	518.08%
^NDX	11/19/2012	2564.23	2596.75	2562.52	2595.83	304696552	2.43%	4704.73	-44.83%	520.52%
^NDX	11/20/2012	2592.27	2598.48	2570.66	2594.66	273922414	-0.05%	4704.73	-44.85%	520.47%
^NDX	11/21/2012	2596.02	2604.51	2587.86	2600.48	246562069	0.22%	4704.73	-44.73%	520.70%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/23/2012	2617.87	2640.39	2614.24	2639.59	136681034	1.50%	4704.73	-43.89%	522.20%
^NDX	11/26/2012	2634.43	2652.07	2626.06	2651.67	283053448	0.46%	4704.73	-43.64%	522.66%
^NDX	11/27/2012	2649.94	2659.35	2637.6	2641.42	304020690	-0.39%	4704.73	-43.86%	522.27%
^NDX	11/28/2012	2627.57	2666.31	2613.22	2665.27	297508621	0.90%	4704.73	-43.35%	523.17%
^NDX	11/29/2012	2677.63	2688.95	2667.31	2680.03	303179310	0.55%	4704.73	-43.04%	523.73%
^NDX	11/30/2012	2680.55	2682.36	2668.17	2677.88	378317241	-0.08%	4704.73	-43.08%	523.65%
^NDX	12/3/2012	2697.44	2699.04	2669.83	2671.84	287470690	-0.23%	4704.73	-43.21%	523.42%
^NDX	12/4/2012	2671.12	2674.03	2651.46	2667.89	307200000	-0.15%	4704.73	-43.29%	523.27%
^NDX	12/5/2012	2660.68	2663.44	2624.51	2637.89	310486207	-1.12%	4704.73	-43.93%	522.15%
^NDX	12/6/2012	2631.16	2663.01	2623.63	2656.3	295424138	0.70%	4704.73	-43.54%	522.85%
^NDX	12/7/2012	2667.44	2671.57	2631.47	2640.54	278201724	-0.59%	4704.73	-43.87%	522.25%
^NDX	12/10/2012	2634.54	2661.35	2632.25	2647.57	263522414	0.27%	4704.73	-43.73%	522.52%
^NDX	12/11/2012	2665.98	2696.9	2664.1	2682.07	331355172	1.30%	4704.73	-42.99%	523.82%
^NDX	12/12/2012	2694.4	2694.43	2668.51	2674.57	302796552	-0.28%	4704.73	-43.15%	523.54%
^NDX	12/13/2012	2667.36	2688.44	2643.14	2654.01	316205172	-0.77%	4704.73	-43.59%	522.78%
^NDX	12/14/2012	2635.91	2643.97	2620.08	2628.09	308100000	-0.98%	4704.73	-44.14%	521.80%
^NDX	12/17/2012	2629.76	2664.72	2627.37	2664.26	329555172	1.38%	4704.73	-43.37%	523.18%
^NDX	12/18/2012	2675.44	2708.48	2669.83	2705.39	348643103	1.54%	4704.73	-42.50%	524.72%
^NDX	12/19/2012	2709.61	2713.4	2690.99	2690.99	333322414	-0.53%	4704.73	-42.80%	524.19%
^NDX	12/20/2012	2697.6	2698.71	2679.55	2693.55	291584483	0.10%	4704.73	-42.75%	524.28%
^NDX	12/21/2012	2641.96	2667.7	2639.65	2664.67	490187931	-1.07%	4704.73	-43.36%	523.21%
^NDX	12/24/2012	2658.65	2662.03	2653.58	2658.05	105901724	-0.25%	4704.73	-43.50%	522.96%
^NDX	12/26/2012	2657.41	2663.56	2627.52	2637.18	182618966	-0.79%	4704.73	-43.95%	522.18%
^NDX	12/27/2012	2636.35	2641.11	2599.63	2632.94	231515517	-0.16%	4704.73	-44.04%	522.02%
^NDX	12/28/2012	2612.19	2631.71	2604.96	2606.36	197160345	-1.01%	4704.73	-44.60%	521.01%
^NDX	12/31/2012	2600.92	2665.73	2598.57	2660.93	268487931	2.09%	4704.73	-43.44%	523.10%
^NDX	1/2/2013	2727.67	2746.5	2716.3	2746.47	364017241	3.21%	4704.73	-41.62%	526.31%
^NDX	1/3/2013	2742.13	2750.82	2723.67	2732.26	305072414	-0.52%	4704.73	-41.93%	525.80%
^NDX	1/4/2013	2730.53	2732.16	2716.04	2724.49	300886207	-0.28%	4704.73	-42.09%	525.51%
^NDX	1/7/2013	2713.44	2727.68	2707.11	2724.22	293541379	-0.01%	4704.73	-42.10%	525.50%
^NDX	1/8/2013	2724.76	2730.16	2703.75	2718.72	300755172	-0.20%	4704.73	-42.21%	525.30%
^NDX	1/9/2013	2724.17	2735.42	2720.05	2727.65	298708621	0.33%	4704.73	-42.02%	525.63%
^NDX	1/10/2013	2746.68	2749.19	2719.68	2744.18	302455172	0.61%	4704.73	-41.67%	526.24%
^NDX	1/11/2013	2743.57	2749.36	2738	2748.26	305620690	0.15%	4704.73	-41.59%	526.38%
^NDX	1/14/2013	2733.46	2743.35	2724.07	2735.7	323456897	-0.46%	4704.73	-41.85%	525.93%
^NDX	1/15/2013	2721.29	2726.27	2710.8	2722.98	319460345	-0.46%	4704.73	-42.12%	525.46%
^NDX	1/16/2013	2725.63	2742.33	2721.62	2734.73	291789655	0.43%	4704.73	-41.87%	525.89%
^NDX	1/17/2013	2746.19	2756.68	2740.07	2747.15	304570690	0.45%	4704.73	-41.61%	526.35%
^NDX	1/18/2013	2735.9	2743.54	2728.07	2743.24	320701724	-0.14%	4704.73	-41.69%	526.21%
^NDX	1/22/2013	2744.27	2747.52	2726.86	2746.19	308746552	0.11%	4704.73	-41.63%	526.31%
^NDX	1/23/2013	2761.98	2769.31	2756.59	2762.17	292791379	0.58%	4704.73	-41.29%	526.89%
^NDX	1/24/2013	2724.2	2748.36	2719.83	2723.53	352929310	-1.40%	4704.73	-42.11%	525.50%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/25/2013	2731.33	2745.09	2726.73	2736.73	331077586	0.48%	4704.73	-41.83%	525.98%
^NDX	1/28/2013	2737.62	2752.54	2735.21	2742.43	333722414	0.21%	4704.73	-41.71%	526.19%
^NDX	1/29/2013	2739.39	2749.44	2722.52	2743.58	353563793	0.04%	4704.73	-41.68%	526.23%
^NDX	1/30/2013	2748.63	2757.09	2732.05	2738.71	347301724	-0.18%	4704.73	-41.79%	526.05%
^NDX	1/31/2013	2736.13	2751.11	2730.07	2731.53	377731034	-0.26%	4704.73	-41.94%	525.79%
^NDX	2/1/2013	2751.19	2768.63	2740.66	2763.96	347056897	1.19%	4704.73	-41.25%	526.98%
^NDX	2/4/2013	2749.4	2755.65	2715.51	2715.68	323232759	-1.75%	4704.73	-42.28%	525.23%
^NDX	2/5/2013	2727.83	2762.86	2720.79	2754.99	370703448	1.45%	4704.73	-41.44%	526.68%
^NDX	2/6/2013	2745.39	2758.26	2738.47	2746.35	345300000	-0.31%	4704.73	-41.63%	526.37%
^NDX	2/7/2013	2746.02	2749.14	2716.36	2746.5	337234483	0.01%	4704.73	-41.62%	526.37%
^NDX	2/8/2013	2761.05	2780.13	2760.39	2775.56	313186207	1.06%	4704.73	-41.00%	527.43%
^NDX	2/11/2013	2774.44	2777.13	2766.31	2774.64	267477586	-0.03%	4704.73	-41.02%	527.40%
^NDX	2/12/2013	2771.16	2776.71	2761.41	2762.62	308068966	-0.43%	4704.73	-41.28%	526.96%
^NDX	2/13/2013	2770.7	2783.19	2765.04	2773.77	314215517	0.40%	4704.73	-41.04%	527.37%
^NDX	2/14/2013	2760.13	2776.49	2759.74	2771.43	331879310	-0.08%	4704.73	-41.09%	527.28%
^NDX	2/15/2013	2772.56	2779.07	2756.43	2764.67	320460345	-0.24%	4704.73	-41.24%	527.04%
^NDX	2/19/2013	2770.7	2782.86	2766.86	2782.86	317903448	0.66%	4704.73	-40.85%	527.70%
^NDX	2/20/2013	2781	2782.45	2739.27	2739.99	345137931	-1.54%	4704.73	-41.76%	526.16%
^NDX	2/21/2013	2730.1	2731.25	2700.32	2711.51	353901724	-1.04%	4704.73	-42.37%	525.12%
^NDX	2/22/2013	2726.27	2737.28	2715.47	2737.28	272672414	0.95%	4704.73	-41.82%	526.07%
^NDX	2/25/2013	2756.19	2763.96	2700.97	2700.97	332929310	-1.33%	4704.73	-42.59%	524.74%
^NDX	2/26/2013	2708.8	2718.06	2689.83	2713.02	318577586	0.45%	4704.73	-42.33%	525.19%
^NDX	2/27/2013	2714.45	2757.61	2710.19	2741.26	297803448	1.04%	4704.73	-41.73%	526.23%
^NDX	2/28/2013	2742.38	2761.28	2738.22	2738.58	348712069	-0.10%	4704.73	-41.79%	526.13%
^NDX	3/1/2013	2725.38	2751.22	2713.49	2747.75	322456897	0.33%	4704.73	-41.60%	526.46%
^NDX	3/4/2013	2738.21	2759.84	2734.92	2759.53	296256897	0.43%	4704.73	-41.35%	526.89%
^NDX	3/5/2013	2776.28	2803.35	2776.12	2799.25	326122414	1.44%	4704.73	-40.50%	528.33%
^NDX	3/6/2013	2808.11	2808.18	2788.68	2792.56	304141379	-0.24%	4704.73	-40.64%	528.09%
^NDX	3/7/2013	2794.69	2804.03	2790.04	2799.49	288903448	0.25%	4704.73	-40.50%	528.34%
^NDX	3/8/2013	2809.33	2812.73	2792.13	2804.11	277879310	0.17%	4704.73	-40.40%	528.51%
^NDX	3/11/2013	2798.13	2812.05	2791.39	2811.86	280775862	0.28%	4704.73	-40.23%	528.78%
^NDX	3/12/2013	2803.47	2809.53	2788.22	2800.81	288575862	-0.39%	4704.73	-40.47%	528.39%
^NDX	3/13/2013	2801.41	2807.7	2787.72	2798.68	271944828	-0.08%	4704.73	-40.51%	528.31%
^NDX	3/14/2013	2806.41	2812.29	2801.36	2807.3	284767241	0.31%	4704.73	-40.33%	528.62%
^NDX	3/15/2013	2810.04	2810.24	2792.23	2799.41	397453448	-0.28%	4704.73	-40.50%	528.34%
^NDX	3/18/2013	2771.53	2803.45	2767.49	2792.3	267329310	-0.25%	4704.73	-40.65%	528.09%
^NDX	3/19/2013	2801.1	2807	2763.12	2787.27	291496552	-0.18%	4704.73	-40.76%	527.91%
^NDX	3/20/2013	2808.93	2811.48	2794.23	2805.91	275710345	0.67%	4704.73	-40.36%	528.58%
^NDX	3/21/2013	2779.57	2787.85	2768.79	2774.85	291768966	-1.11%	4704.73	-41.02%	527.47%
^NDX	3/22/2013	2787.27	2803.96	2783.7	2800.81	289889655	0.94%	4704.73	-40.47%	528.40%
^NDX	3/25/2013	2810.75	2816.55	2778.78	2789.45	287243103	-0.41%	4704.73	-40.71%	528.00%
^NDX	3/26/2013	2803.23	2807.18	2796.39	2806.5	249051724	0.61%	4704.73	-40.35%	528.61%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/27/2013	2786.66	2811.79	2783.86	2809.99	244850000	0.12%	4704.73	-40.27%	528.73%
^NDX	3/28/2013	2809.49	2820.67	2804.53	2818.69	282206897	0.31%	4704.73	-40.09%	529.04%
^NDX	4/1/2013	2819.78	2821.48	2789.76	2797.07	255406897	-0.77%	4704.73	-40.55%	528.28%
^NDX	4/2/2013	2809	2828.64	2808.73	2820.62	272551724	0.84%	4704.73	-40.05%	529.12%
^NDX	4/3/2013	2821.97	2825.28	2787.27	2795.04	312743103	-0.91%	4704.73	-40.59%	528.21%
^NDX	4/4/2013	2794.42	2800.59	2779.34	2794.93	254434483	0.00%	4704.73	-40.59%	528.21%
^NDX	4/5/2013	2749.64	2774.55	2744.26	2771.75	274843103	-0.83%	4704.73	-41.09%	527.38%
^NDX	4/8/2013	2772.3	2786.13	2764.34	2786.13	228193103	0.52%	4704.73	-40.78%	527.90%
^NDX	4/9/2013	2793.86	2794.67	2782.29	2788.87	258298276	0.10%	4704.73	-40.72%	528.00%
^NDX	4/10/2013	2812.49	2862.29	2812	2859.21	305150000	2.52%	4704.73	-39.23%	530.52%
^NDX	4/11/2013	2850	2863.25	2848.1	2858.61	315374138	-0.02%	4704.73	-39.24%	530.50%
^NDX	4/12/2013	2854.47	2857.35	2834.47	2856.48	253651724	-0.07%	4704.73	-39.28%	530.42%
^NDX	4/15/2013	2841.05	2849.15	2796.39	2797.47	306779310	-2.07%	4704.73	-40.54%	528.36%
^NDX	4/16/2013	2816.05	2839.31	2810.05	2838.41	261275862	1.46%	4704.73	-39.67%	529.82%
^NDX	4/17/2013	2811.5	2812.06	2765.45	2781.98	328056897	-1.99%	4704.73	-40.87%	527.83%
^NDX	4/18/2013	2787.53	2787.92	2730.97	2741.95	304482759	-1.44%	4704.73	-41.72%	526.39%
^NDX	4/19/2013	2743.4	2785.65	2743.4	2780.46	299801724	1.40%	4704.73	-40.90%	527.80%
^NDX	4/22/2013	2791.77	2818.63	2781.01	2810.07	280748276	1.06%	4704.73	-40.27%	528.86%
^NDX	4/23/2013	2823.99	2845.39	2812	2835.37	290477586	0.90%	4704.73	-39.73%	529.76%
^NDX	4/24/2013	2827.24	2844.94	2822.14	2834.12	299756897	-0.04%	4704.73	-39.76%	529.72%
^NDX	4/25/2013	2842.01	2860.32	2841.89	2848.66	346936207	0.51%	4704.73	-39.45%	530.23%
^NDX	4/26/2013	2841.4	2848.53	2828.93	2840.55	296891379	-0.28%	4704.73	-39.62%	529.95%
^NDX	4/29/2013	2850.48	2877.04	2849.04	2866.95	274846552	0.93%	4704.73	-39.06%	530.88%
^NDX	4/30/2013	2869.13	2887.86	2859.94	2887.44	342115517	0.71%	4704.73	-38.63%	531.59%
^NDX	5/1/2013	2885.42	2892.26	2868.8	2873.35	324931034	-0.49%	4704.73	-38.93%	531.10%
^NDX	5/2/2013	2877.44	2916.29	2877.44	2911.14	303013793	1.32%	4704.73	-38.12%	532.42%
^NDX	5/3/2013	2937.58	2952.21	2937.58	2944.59	300960345	1.15%	4704.73	-37.41%	533.57%
^NDX	5/6/2013	2951.44	2959.61	2947.61	2955.36	258691379	0.37%	4704.73	-37.18%	533.93%
^NDX	5/7/2013	2960.08	2961.75	2942.45	2952.88	294793103	-0.08%	4704.73	-37.24%	533.85%
^NDX	5/8/2013	2951.76	2969.65	2946.79	2968.24	302827586	0.52%	4704.73	-36.91%	534.37%
^NDX	5/9/2013	2959.81	2980.34	2955.7	2961.12	314865517	-0.24%	4704.73	-37.06%	534.13%
^NDX	5/10/2013	2967.07	2981.02	2962.71	2981.02	291332759	0.67%	4704.73	-36.64%	534.80%
^NDX	5/13/2013	2973.21	2989.69	2971.73	2982.09	278536207	0.04%	4704.73	-36.62%	534.84%
^NDX	5/14/2013	2981.89	3005.01	2981.89	2996.05	313882759	0.47%	4704.73	-36.32%	535.31%
^NDX	5/15/2013	2990.39	3004.52	2982.77	3002.62	317915517	0.22%	4704.73	-36.18%	535.52%
^NDX	5/16/2013	3005.05	3019.04	2997.57	2999.34	335475862	-0.11%	4704.73	-36.25%	535.42%
^NDX	5/17/2013	3017.79	3028.96	3005.26	3028.96	315277586	0.99%	4704.73	-35.62%	536.40%
^NDX	5/20/2013	3019.28	3032.84	3011.95	3020.97	300906897	-0.26%	4704.73	-35.79%	536.14%
^NDX	5/21/2013	3019.9	3036.71	3011.6	3026.45	306341379	0.18%	4704.73	-35.67%	536.32%
^NDX	5/22/2013	3027.45	3053.39	2984.88	2999.13	375746552	-0.90%	4704.73	-36.25%	535.42%
^NDX	5/23/2013	2967.93	3002.54	2967.43	2991.45	313908621	-0.26%	4704.73	-36.42%	535.16%
^NDX	5/24/2013	2971.36	2991.02	2965.5	2991.02	249863793	-0.01%	4704.73	-36.43%	535.15%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/28/2013	3034.91	3036.92	2991.02	3013.39	301391379	0.75%	4704.73	-35.95%	535.90%
^NDX	5/29/2013	2996.98	3006.88	2979.93	2994.82	309422414	-0.62%	4704.73	-36.34%	535.28%
^NDX	5/30/2013	2998.99	3026.36	2998.79	3011.83	299537931	0.57%	4704.73	-35.98%	535.85%
^NDX	5/31/2013	3001.69	3023.09	2981.76	2981.76	339356897	-1.00%	4704.73	-36.62%	534.85%
^NDX	6/3/2013	2984.59	2990.79	2951.1	2990.79	354155172	0.30%	4704.73	-36.43%	535.15%
^NDX	6/4/2013	2993.06	3007.12	2962.23	2973.69	322696552	-0.57%	4704.73	-36.79%	534.58%
^NDX	6/5/2013	2961.67	2975.78	2933.28	2937.14	312739655	-1.23%	4704.73	-37.57%	533.35%
^NDX	6/6/2013	2940.87	2950.3	2912.04	2950.3	310810345	0.45%	4704.73	-37.29%	533.80%
^NDX	6/7/2013	2960.9	2993.1	2955.13	2990.87	283932759	1.38%	4704.73	-36.43%	535.17%
^NDX	6/10/2013	2995.03	3004.63	2985.5	2990.49	268365517	-0.01%	4704.73	-36.44%	535.16%
^NDX	6/11/2013	2959.44	2987.58	2952.07	2959.84	269029310	-1.02%	4704.73	-37.09%	534.14%
^NDX	6/12/2013	2977.68	2978.72	2921.88	2926.14	281068966	-1.14%	4704.73	-37.80%	533.00%
^NDX	6/13/2013	2924.89	2968.98	2914.23	2962.9	273231034	1.26%	4704.73	-37.02%	534.25%
^NDX	6/14/2013	2958.87	2965.93	2939.68	2943.86	251384483	-0.64%	4704.73	-37.43%	533.61%
^NDX	6/17/2013	2967.33	2988.55	2956.98	2971.26	272729310	0.93%	4704.73	-36.85%	534.54%
^NDX	6/18/2013	2974.92	3001.84	2974.92	2996.09	288808621	0.84%	4704.73	-36.32%	535.38%
^NDX	6/19/2013	2998.09	2999.98	2959.5	2959.5	284344828	-1.22%	4704.73	-37.10%	534.16%
^NDX	6/20/2013	2927.63	2938.03	2882.45	2890.33	351982759	-2.34%	4704.73	-38.57%	531.82%
^NDX	6/21/2013	2887.07	2898.08	2853.89	2877.94	503775862	-0.43%	4704.73	-38.83%	531.39%
^NDX	6/24/2013	2852.65	2869.83	2825.26	2848.2	350165517	-1.03%	4704.73	-39.46%	530.36%
^NDX	6/25/2013	2874.66	2880.93	2852.38	2866.5	285737931	0.64%	4704.73	-39.07%	531.00%
^NDX	6/26/2013	2892.43	2899.56	2883.97	2893.85	288151724	0.95%	4704.73	-38.49%	531.95%
^NDX	6/27/2013	2909.88	2924.34	2905.3	2906.84	291344828	0.45%	4704.73	-38.21%	532.40%
^NDX	6/28/2013	2896.7	2927.32	2891.93	2909.6	625932759	0.09%	4704.73	-38.16%	532.50%
^NDX	7/1/2013	2933.48	2950.85	2924.43	2927.35	273577586	0.61%	4704.73	-37.78%	533.11%
^NDX	7/2/2013	2924.79	2945.93	2913.52	2929.63	290550000	0.08%	4704.73	-37.73%	533.19%
^NDX	7/3/2013	2918.95	2953.84	2916.51	2941.41	161375862	0.40%	4704.73	-37.48%	533.59%
^NDX	7/5/2013	2958.26	2963.77	2934.31	2963.22	216275862	0.74%	4704.73	-37.02%	534.33%
^NDX	7/8/2013	2976.61	2978.74	2955.37	2966.13	262365517	0.10%	4704.73	-36.95%	534.43%
^NDX	7/9/2013	2981.1	2989.91	2966.76	2984.32	281641379	0.61%	4704.73	-36.57%	535.04%
^NDX	7/10/2013	2981.22	3004.2	2981.22	3000.66	270231034	0.55%	4704.73	-36.22%	535.59%
^NDX	7/11/2013	3032.09	3060.67	3030.58	3059.46	300725862	1.96%	4704.73	-34.97%	537.55%
^NDX	7/12/2013	3061.89	3079.07	3054.04	3079.07	278589655	0.64%	4704.73	-34.55%	538.19%
^NDX	7/15/2013	3077.02	3082.22	3068.05	3079.85	249850000	0.03%	4704.73	-34.54%	538.21%
^NDX	7/16/2013	3083.57	3085.2	3069.2	3077.47	274231034	-0.08%	4704.73	-34.59%	538.14%
^NDX	7/17/2013	3084.94	3090.89	3075.96	3085.28	269713793	0.25%	4704.73	-34.42%	538.39%
^NDX	7/18/2013	3081.34	3091.21	3071.89	3077.82	296446552	-0.24%	4704.73	-34.58%	538.15%
^NDX	7/19/2013	3043.06	3049.75	3036.03	3044.93	307837931	-1.07%	4704.73	-35.28%	537.08%
^NDX	7/22/2013	3061.5	3061.5	3044.77	3055.23	259829310	0.34%	4704.73	-35.06%	537.42%
^NDX	7/23/2013	3059.16	3059.37	3029.06	3031.4	279370690	-0.78%	4704.73	-35.57%	536.64%
^NDX	7/24/2013	3060.48	3060.58	3034.62	3041.16	320113793	0.32%	4704.73	-35.36%	536.96%
^NDX	7/25/2013	3054.17	3063.76	3040.26	3061.67	379994828	0.67%	4704.73	-34.92%	537.63%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/26/2013	3046.12	3076.23	3044.38	3076.23	309665517	0.48%	4704.73	-34.61%	538.11%
^NDX	7/29/2013	3067.48	3083.34	3062.92	3068.95	266503448	-0.24%	4704.73	-34.77%	537.87%
^NDX	7/30/2013	3080.2	3099.33	3076.39	3085.33	304065517	0.53%	4704.73	-34.42%	538.41%
^NDX	7/31/2013	3094.82	3110.01	3087.51	3090.19	334893103	0.16%	4704.73	-34.32%	538.56%
^NDX	8/1/2013	3113.22	3128.67	3111.39	3126.3	321256897	1.17%	4704.73	-33.55%	539.73%
^NDX	8/2/2013	3125.49	3143.52	3118.16	3143.52	290218966	0.55%	4704.73	-33.18%	540.28%
^NDX	8/5/2013	3136.77	3145.25	3133.52	3143.19	253768966	-0.01%	4704.73	-33.19%	540.27%
^NDX	8/6/2013	3136.15	3141.05	3111.67	3122.2	249000000	-0.67%	4704.73	-33.64%	539.61%
^NDX	8/7/2013	3117.13	3123.92	3096.42	3118.69	286168966	-0.11%	4704.73	-33.71%	539.49%
^NDX	8/8/2013	3134.06	3137.66	3111.38	3130.12	293612069	0.37%	4704.73	-33.47%	539.86%
^NDX	8/9/2013	3124.74	3136.57	3109.86	3118.57	266650000	-0.37%	4704.73	-33.71%	539.49%
^NDX	8/12/2013	3107.06	3130.61	3106.25	3125.92	245244828	0.24%	4704.73	-33.56%	539.73%
^NDX	8/13/2013	3130.08	3149.09	3106.27	3141.06	283574138	0.48%	4704.73	-33.24%	540.21%
^NDX	8/14/2013	3141.98	3144.41	3125.45	3129.45	256787931	-0.37%	4704.73	-33.48%	539.84%
^NDX	8/15/2013	3089.34	3092.23	3068.19	3076.23	300432759	-1.70%	4704.73	-34.61%	538.14%
^NDX	8/16/2013	3076.83	3090.64	3070.47	3073.91	262143103	-0.08%	4704.73	-34.66%	538.07%
^NDX	8/19/2013	3074.38	3101.02	3069.47	3069.76	232939655	-0.14%	4704.73	-34.75%	537.93%
^NDX	8/20/2013	3077.15	3096.42	3073.12	3082.17	225565517	0.40%	4704.73	-34.49%	538.33%
^NDX	8/21/2013	3073.24	3098.62	3061.42	3071.47	248018966	-0.35%	4704.73	-34.72%	537.99%
^NDX	8/22/2013	3085.61	3103.28	3085.61	3101.82	159896552	0.99%	4704.73	-34.07%	538.98%
^NDX	8/23/2013	3126.25	3127.03	3112.87	3124.27	258601724	0.72%	4704.73	-33.59%	539.70%
^NDX	8/26/2013	3127.01	3147.87	3118.55	3122.67	242108621	-0.05%	4704.73	-33.63%	539.65%
^NDX	8/27/2013	3086.17	3102.27	3053.26	3059.58	282765517	-2.02%	4704.73	-34.97%	537.63%
^NDX	8/28/2013	3060.96	3085.5	3060.96	3072.17	236318966	0.41%	4704.73	-34.70%	538.04%
^NDX	8/29/2013	3065.87	3109.07	3065.87	3093.36	231879310	0.69%	4704.73	-34.25%	538.73%
^NDX	8/30/2013	3095.17	3095.17	3063.07	3073.81	229020690	-0.63%	4704.73	-34.67%	538.10%
^NDX	9/3/2013	3097.65	3112.16	3077.15	3091.76	280829310	0.58%	4704.73	-34.28%	538.68%
^NDX	9/4/2013	3100.28	3128.8	3092.96	3124.54	319996552	1.06%	4704.73	-33.59%	539.74%
^NDX	9/5/2013	3127.07	3138.06	3125.38	3129.94	267272414	0.17%	4704.73	-33.47%	539.91%
^NDX	9/6/2013	3140.98	3148.98	3098.65	3133.38	284018966	0.11%	4704.73	-33.40%	540.02%
^NDX	9/9/2013	3146.02	3174.85	3146.02	3169.93	286946552	1.17%	4704.73	-32.62%	541.19%
^NDX	9/10/2013	3186.53	3189.24	3173.13	3185.07	317684483	0.48%	4704.73	-32.30%	541.67%
^NDX	9/11/2013	3163.77	3180.37	3159.31	3179.86	296962069	-0.16%	4704.73	-32.41%	541.50%
^NDX	9/12/2013	3179.6	3186.3	3170.41	3175.57	285148276	-0.13%	4704.73	-32.50%	541.37%
^NDX	9/13/2013	3180.45	3182.02	3161.65	3178.27	251756897	0.09%	4704.73	-32.45%	541.45%
^NDX	9/16/2013	3203.19	3204.5	3163.17	3168.69	265948276	-0.30%	4704.73	-32.65%	541.15%
^NDX	9/17/2013	3177.78	3195.15	3176.73	3190.83	230827586	0.70%	4704.73	-32.18%	541.85%
^NDX	9/18/2013	3198.45	3235.72	3190.01	3231.31	315313793	1.27%	4704.73	-31.32%	543.12%
^NDX	9/19/2013	3240.93	3245.12	3231.68	3237.61	306203448	0.19%	4704.73	-31.18%	543.32%
^NDX	9/20/2013	3244.44	3248.5	3224.73	3224.73	467460345	-0.40%	4704.73	-31.46%	542.92%
^NDX	9/23/2013	3242.32	3243.36	3205.51	3219.34	298037931	-0.17%	4704.73	-31.57%	542.75%
^NDX	9/24/2013	3226.23	3236.82	3209.39	3218.66	312232759	-0.02%	4704.73	-31.59%	542.73%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/25/2013	3221.21	3226.62	3203.06	3208.55	314101724	-0.31%	4704.73	-31.80%	542.42%
^NDX	9/26/2013	3222.98	3240.99	3221.22	3234.04	313441379	0.79%	4704.73	-31.26%	543.21%
^NDX	9/27/2013	3217.44	3235.29	3210.8	3230.3	293055172	-0.12%	4704.73	-31.34%	543.09%
^NDX	9/30/2013	3190.4	3229.45	3186.86	3218.2	326855172	-0.37%	4704.73	-31.60%	542.72%
^NDX	10/1/2013	3230.3	3254.3	3218.2	3253.05	317813793	1.08%	4704.73	-30.86%	543.80%
^NDX	10/2/2013	3231.57	3256.71	3228.44	3253.25	309134483	0.01%	4704.73	-30.85%	543.81%
^NDX	10/3/2013	3247.85	3254.86	3197.47	3213.83	324886207	-1.21%	4704.73	-31.69%	542.60%
^NDX	10/4/2013	3214.05	3246.08	3212.01	3242.57	267172414	0.89%	4704.73	-31.08%	543.49%
^NDX	10/7/2013	3215.77	3240.08	3213.05	3215.69	254481034	-0.83%	4704.73	-31.65%	542.66%
^NDX	10/8/2013	3217.15	3217.15	3152.26	3153.87	359927586	-1.92%	4704.73	-32.96%	540.74%
^NDX	10/9/2013	3161.35	3161.68	3117.69	3142.54	386672414	-0.36%	4704.73	-33.20%	540.38%
^NDX	10/10/2013	3179.26	3215.71	3178.74	3210.84	328001724	2.17%	4704.73	-31.75%	542.55%
^NDX	10/11/2013	3203.49	3237.01	3201.93	3233.83	301784483	0.72%	4704.73	-31.26%	543.27%
^NDX	10/14/2013	3213.38	3257.04	3212.05	3256.02	250889655	0.69%	4704.73	-30.79%	543.96%
^NDX	10/15/2013	3253.96	3269.97	3241.35	3244.66	300958621	-0.35%	4704.73	-31.03%	543.61%
^NDX	10/16/2013	3261.48	3283.13	3258.82	3281.67	300689655	1.14%	4704.73	-30.25%	544.75%
^NDX	10/17/2013	3265.91	3301.58	3264.23	3301.28	340541379	0.60%	4704.73	-29.83%	545.35%
^NDX	10/18/2013	3330.61	3355.63	3321.89	3353.88	335015517	1.59%	4704.73	-28.71%	546.94%
^NDX	10/21/2013	3361.76	3369.74	3351.07	3361.18	288701724	0.22%	4704.73	-28.56%	547.16%
^NDX	10/22/2013	3374.17	3384.25	3344.18	3366.93	325948276	0.17%	4704.73	-28.44%	547.33%
^NDX	10/23/2013	3348.6	3355.23	3330.2	3346.05	330177586	-0.62%	4704.73	-28.88%	546.71%
^NDX	10/24/2013	3347.97	3367.39	3344.06	3362.37	354198276	0.49%	4704.73	-28.53%	547.19%
^NDX	10/25/2013	3394.15	3399.93	3368.58	3383.83	383755172	0.64%	4704.73	-28.08%	547.83%
^NDX	10/28/2013	3382.18	3390.47	3370.4	3382.68	328415517	-0.03%	4704.73	-28.10%	547.80%
^NDX	10/29/2013	3397.88	3399.06	3375.63	3391.75	327134483	0.27%	4704.73	-27.91%	548.07%
^NDX	10/30/2013	3402.49	3408.13	3372.3	3385.38	331551724	-0.19%	4704.73	-28.04%	547.88%
^NDX	10/31/2013	3378.51	3400.4	3367.76	3377.73	368905172	-0.23%	4704.73	-28.21%	547.65%
^NDX	11/1/2013	3392.32	3394.91	3364.65	3379.76	336113793	0.06%	4704.73	-28.16%	547.71%
^NDX	11/4/2013	3388.69	3390.11	3374.42	3384.75	313427586	0.15%	4704.73	-28.06%	547.86%
^NDX	11/5/2013	3372.95	3395.93	3361.91	3388.82	333556897	0.12%	4704.73	-27.97%	547.98%
^NDX	11/6/2013	3396.48	3401.23	3374.6	3385.53	348303448	-0.10%	4704.73	-28.04%	547.88%
^NDX	11/7/2013	3386.36	3389.1	3318.39	3321.41	397124138	-1.89%	4704.73	-29.40%	545.99%
^NDX	11/8/2013	3333.92	3366.84	3324.84	3366.84	341679310	1.37%	4704.73	-28.44%	547.36%
^NDX	11/11/2013	3359.83	3369.73	3350.74	3362.98	275058621	-0.11%	4704.73	-28.52%	547.24%
^NDX	11/12/2013	3349.38	3370.29	3349.03	3365.23	306355172	0.07%	4704.73	-28.47%	547.31%
^NDX	11/13/2013	3346.45	3405.6	3346.45	3405.56	315037931	1.20%	4704.73	-27.61%	548.51%
^NDX	11/14/2013	3393.25	3418.56	3390.38	3415.14	338853448	0.28%	4704.73	-27.41%	548.79%
^NDX	11/15/2013	3419.77	3422.58	3409.14	3422.58	327439655	0.22%	4704.73	-27.25%	549.01%
^NDX	11/18/2013	3423.47	3428.95	3383.45	3388.87	315494828	-0.98%	4704.73	-27.97%	548.02%
^NDX	11/19/2013	3385.82	3400.63	3371.61	3378.13	301351724	-0.32%	4704.73	-28.20%	547.71%
^NDX	11/20/2013	3386.06	3397.4	3359.48	3367.17	296751724	-0.32%	4704.73	-28.43%	547.38%
^NDX	11/21/2013	3382.5	3404.94	3380.65	3402.73	290387931	1.06%	4704.73	-27.67%	548.44%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/22/2013	3409.52	3422.13	3406.49	3422.02	298324138	0.57%	4704.73	-27.26%	549.00%
^NDX	11/25/2013	3433.92	3437.49	3420.47	3427.49	309613793	0.16%	4704.73	-27.15%	549.16%
^NDX	11/26/2013	3429.64	3455.52	3422.47	3445.76	328910345	0.53%	4704.73	-26.76%	549.70%
^NDX	11/27/2013	3454.81	3471.65	3452.02	3470.48	254658621	0.72%	4704.73	-26.23%	550.42%
^NDX	11/29/2013	3481.31	3495.96	3481.31	3487.82	147155172	0.50%	4704.73	-25.87%	550.91%
^NDX	12/2/2013	3495.07	3501.07	3476.68	3481.15	289720690	-0.19%	4704.73	-26.01%	550.72%
^NDX	12/3/2013	3478.99	3486.91	3465.35	3479.34	323277586	-0.05%	4704.73	-26.05%	550.67%
^NDX	12/4/2013	3463.72	3492.99	3453.22	3483.01	325339655	0.11%	4704.73	-25.97%	550.78%
^NDX	12/5/2013	3483.53	3489.08	3468.9	3477.73	324301724	-0.15%	4704.73	-26.08%	550.63%
^NDX	12/6/2013	3511.06	3511.06	3485.74	3504.26	297781034	0.76%	4704.73	-25.52%	551.39%
^NDX	12/9/2013	3515.67	3523.99	3511.28	3516.17	296055172	0.34%	4704.73	-25.26%	551.73%
^NDX	12/10/2013	3510.72	3520.72	3507.43	3514.2	321527586	-0.06%	4704.73	-25.30%	551.67%
^NDX	12/11/2013	3514.24	3519.22	3464.47	3468.99	331641379	-1.29%	4704.73	-26.27%	550.39%
^NDX	12/12/2013	3471.9	3478.94	3457.98	3460.29	326425862	-0.25%	4704.73	-26.45%	550.13%
^NDX	12/13/2013	3476.88	3477.83	3449.74	3456.4	278506897	-0.11%	4704.73	-26.53%	550.02%
^NDX	12/16/2013	3470.43	3494.41	3470.11	3475.79	335143103	0.56%	4704.73	-26.12%	550.58%
^NDX	12/17/2013	3474.73	3482.34	3461.07	3469.32	320884483	-0.19%	4704.73	-26.26%	550.40%
^NDX	12/18/2013	3468.15	3510.52	3422.96	3509.63	375574138	1.16%	4704.73	-25.40%	551.56%
^NDX	12/19/2013	3499.97	3502.23	3483.03	3498.63	312594828	-0.31%	4704.73	-25.64%	551.25%
^NDX	12/20/2013	3502.46	3540.97	3502.29	3531.19	605244828	0.93%	4704.73	-24.94%	552.18%
^NDX	12/23/2013	3563.19	3570.28	3552.29	3569.4	306793103	1.08%	4704.73	-24.13%	553.26%
^NDX	12/24/2013	3570.52	3574.51	3564.59	3572.8	138322414	0.10%	4704.73	-24.06%	553.35%
^NDX	12/26/2013	3579.62	3586.72	3572.1	3584.58	203563793	0.33%	4704.73	-23.81%	553.68%
^NDX	12/27/2013	3589.12	3591.31	3571.05	3574.02	216382759	-0.29%	4704.73	-24.03%	553.39%
^NDX	12/30/2013	3570.86	3574.2	3559.37	3570.08	232667241	-0.11%	4704.73	-24.12%	553.28%
^NDX	12/31/2013	3576.24	3592	3575.25	3592	241575862	0.61%	4704.73	-23.65%	553.89%
^NDX	1/2/2014	3575.79	3577.03	3553.65	3563.57	299796552	-0.79%	4704.73	-24.26%	553.10%
^NDX	1/3/2014	3564.94	3567.51	3537.61	3538.73	287496552	-0.70%	4704.73	-24.78%	552.40%
^NDX	1/6/2014	3539.01	3542.52	3512.45	3526.96	395317241	-0.33%	4704.73	-25.03%	552.07%
^NDX	1/7/2014	3539.29	3562.93	3535.5	3557.85	392796552	0.88%	4704.73	-24.38%	552.95%
^NDX	1/8/2014	3558.12	3575.15	3551.16	3561.02	404348276	0.09%	4704.73	-24.31%	553.04%
^NDX	1/9/2014	3576.33	3579.4	3541.81	3552.61	381856897	-0.24%	4704.73	-24.49%	552.80%
^NDX	1/10/2014	3565.85	3568.47	3536.45	3562.05	369494828	0.27%	4704.73	-24.29%	553.07%
^NDX	1/13/2014	3559.13	3572.4	3499.67	3500.63	400386207	-1.72%	4704.73	-25.59%	551.34%
^NDX	1/14/2014	3526.2	3581.6	3525.47	3580.8	350720690	2.29%	4704.73	-23.89%	553.63%
^NDX	1/15/2014	3593.81	3615.7	3592.72	3609.89	362391379	0.81%	4704.73	-23.27%	554.44%
^NDX	1/16/2014	3605.27	3614.66	3599.87	3607.32	345836207	-0.07%	4704.73	-23.33%	554.37%
^NDX	1/17/2014	3597.41	3608.72	3580.39	3583.02	370753448	-0.67%	4704.73	-23.84%	553.70%
^NDX	1/21/2014	3611.63	3617.54	3586.05	3616.11	350694828	0.92%	4704.73	-23.14%	554.62%
^NDX	1/22/2014	3623.31	3634.65	3615.48	3628.02	349467241	0.33%	4704.73	-22.89%	554.95%
^NDX	1/23/2014	3612.53	3612.58	3588.95	3606.69	377927586	-0.59%	4704.73	-23.34%	554.36%
^NDX	1/24/2014	3596.93	3601	3546.48	3551.97	429218966	-1.52%	4704.73	-24.50%	552.85%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/27/2014	3543.26	3548.48	3482.89	3523.81	413496552	-0.79%	4704.73	-25.10%	552.05%
^NDX	1/28/2014	3485.57	3509.8	3483.98	3501.41	360548276	-0.64%	4704.73	-25.58%	551.42%
^NDX	1/29/2014	3472.42	3500.8	3461.64	3469.11	384801724	-0.92%	4704.73	-26.26%	550.50%
^NDX	1/30/2014	3514.55	3544.19	3508.1	3538.23	373863793	1.99%	4704.73	-24.79%	552.49%
^NDX	1/31/2014	3491.41	3539.43	3490.55	3522.52	396650000	-0.44%	4704.73	-25.13%	552.04%
^NDX	2/3/2014	3524.32	3533.41	3433.73	3442.9	451212069	-2.26%	4704.73	-26.82%	549.78%
^NDX	2/4/2014	3460.22	3480.74	3449.52	3473.2	374717241	0.88%	4704.73	-26.18%	550.66%
^NDX	2/5/2014	3457.03	3469.34	3421.15	3460.96	373855172	-0.35%	4704.73	-26.44%	550.31%
^NDX	2/6/2014	3466.06	3502.33	3466.06	3498.05	334948276	1.07%	4704.73	-25.65%	551.38%
^NDX	2/7/2014	3522.33	3560.75	3508.95	3559.87	354456897	1.77%	4704.73	-24.33%	553.15%
^NDX	2/10/2014	3558.2	3582.84	3558.05	3578.69	312408621	0.53%	4704.73	-23.93%	553.68%
^NDX	2/11/2014	3588.07	3628.59	3585.13	3623.66	343784483	1.26%	4704.73	-22.98%	554.94%
^NDX	2/12/2014	3625.98	3635.92	3618.06	3625.3	351015517	0.05%	4704.73	-22.94%	554.98%
^NDX	2/13/2014	3601.75	3659.56	3600.86	3659.56	387929310	0.95%	4704.73	-22.22%	555.93%
^NDX	2/14/2014	3652.67	3671.03	3644.49	3663.88	324398276	0.12%	4704.73	-22.12%	556.04%
^NDX	2/18/2014	3669.52	3685.17	3658.69	3679.43	325208621	0.42%	4704.73	-21.79%	556.47%
^NDX	2/19/2014	3669.12	3679.67	3646.13	3652.84	337365517	-0.72%	4704.73	-22.36%	555.75%
^NDX	2/20/2014	3654.86	3676.85	3640.63	3671.93	343582759	0.52%	4704.73	-21.95%	556.27%
^NDX	2/21/2014	3683.05	3687.11	3661.47	3662.6	368663793	-0.25%	4704.73	-22.15%	556.01%
^NDX	2/24/2014	3669.92	3701.27	3668.45	3685.81	372637931	0.63%	4704.73	-21.66%	556.65%
^NDX	2/25/2014	3689.06	3697.5	3669.63	3679.14	368474138	-0.18%	4704.73	-21.80%	556.47%
^NDX	2/26/2014	3691.84	3702.07	3663.83	3676.6	363494828	-0.07%	4704.73	-21.85%	556.40%
^NDX	2/27/2014	3678.31	3704.65	3672.79	3699.8	353303448	0.63%	4704.73	-21.36%	557.03%
^NDX	2/28/2014	3702.65	3722.34	3664.95	3696.1	451332759	-0.10%	4704.73	-21.44%	556.93%
^NDX	3/3/2014	3657.2	3678.38	3637.67	3668.37	358189655	-0.75%	4704.73	-22.03%	556.18%
^NDX	3/4/2014	3710.19	3723	3706.82	3719.93	427215517	1.41%	4704.73	-20.93%	557.58%
^NDX	3/5/2014	3721.62	3732.98	3715.4	3727.19	382065517	0.20%	4704.73	-20.78%	557.78%
^NDX	3/6/2014	3735.85	3738.23	3709.41	3720.93	368320690	-0.17%	4704.73	-20.91%	557.61%
^NDX	3/7/2014	3736.79	3737.25	3687.01	3703.4	375096552	-0.47%	4704.73	-21.28%	557.14%
^NDX	3/10/2014	3702.23	3709.77	3684.01	3706.34	364070690	0.08%	4704.73	-21.22%	557.22%
^NDX	3/11/2014	3716.01	3725.71	3681.37	3691.5	427203448	-0.40%	4704.73	-21.54%	556.82%
^NDX	3/12/2014	3678.36	3707.2	3661.93	3707.06	367565517	0.42%	4704.73	-21.21%	557.24%
^NDX	3/13/2014	3719.38	3720.42	3636.81	3651.49	410965517	-1.50%	4704.73	-22.39%	555.74%
^NDX	3/14/2014	3643.04	3656.94	3626.93	3627.87	378774138	-0.65%	4704.73	-22.89%	555.10%
^NDX	3/17/2014	3653.19	3678.32	3651.2	3662.51	312139655	0.95%	4704.73	-22.15%	556.05%
^NDX	3/18/2014	3667.4	3708.2	3664.96	3706.62	338429310	1.20%	4704.73	-21.22%	557.25%
^NDX	3/19/2014	3705.51	3709.01	3661.21	3682.74	343577586	-0.64%	4704.73	-21.72%	556.61%
^NDX	3/20/2014	3675.69	3705.28	3665.87	3693.97	318494828	0.30%	4704.73	-21.48%	556.92%
^NDX	3/21/2014	3712.04	3716.83	3643.51	3653.07	559610345	-1.11%	4704.73	-22.35%	555.81%
^NDX	3/24/2014	3664.63	3665.53	3585.19	3617.39	419767241	-0.98%	4704.73	-23.11%	554.83%
^NDX	3/25/2014	3640.7	3659.59	3600.7	3629.73	391510345	0.34%	4704.73	-22.85%	555.17%
^NDX	3/26/2014	3646.93	3654.53	3582.84	3582.89	423355172	-1.29%	4704.73	-23.84%	553.88%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/27/2014	3578.53	3594.07	3543.07	3563.13	391491379	-0.55%	4704.73	-24.26%	553.33%
^NDX	3/28/2014	3576.59	3609.06	3560.58	3571.49	349972414	0.23%	4704.73	-24.09%	553.57%
^NDX	3/31/2014	3598.59	3617.69	3593.75	3595.74	360491379	0.68%	4704.73	-23.57%	554.24%
^NDX	4/1/2014	3615.76	3659	3614.35	3658.4	371229310	1.74%	4704.73	-22.24%	555.99%
^NDX	4/2/2014	3670.33	3676.29	3649.79	3665.99	377086207	0.21%	4704.73	-22.08%	556.19%
^NDX	4/3/2014	3669.72	3675.65	3617.42	3637.58	356443103	-0.77%	4704.73	-22.68%	555.42%
^NDX	4/4/2014	3659.64	3663.67	3532.28	3539.38	451943103	-2.70%	4704.73	-24.77%	552.72%
^NDX	4/7/2014	3522.25	3551.18	3482.8	3507.75	440462069	-0.89%	4704.73	-25.44%	551.83%
^NDX	4/8/2014	3511.65	3543.95	3499.02	3538.23	379120690	0.87%	4704.73	-24.79%	552.69%
^NDX	4/9/2014	3552.33	3601.97	3544.29	3600.44	337510345	1.76%	4704.73	-23.47%	554.45%
^NDX	4/10/2014	3597.54	3599.2	3479.21	3487.76	417450000	-3.13%	4704.73	-25.87%	551.32%
^NDX	4/11/2014	3453.39	3502.33	3440.61	3446.84	390427586	-1.17%	4704.73	-26.74%	550.15%
^NDX	4/14/2014	3479.93	3493.15	3443.26	3474.63	325944828	0.81%	4704.73	-26.15%	550.96%
^NDX	4/15/2014	3484.33	3505.65	3414.18	3487.85	416053448	0.38%	4704.73	-25.87%	551.34%
^NDX	4/16/2014	3517.5	3533.09	3489.46	3533.09	321225862	1.30%	4704.73	-24.90%	552.63%
^NDX	4/17/2014	3526.57	3551.01	3511.33	3534.53	337020690	0.04%	4704.73	-24.87%	552.67%
^NDX	4/21/2014	3543.65	3559.95	3525.64	3559.95	266282759	0.72%	4704.73	-24.33%	553.39%
^NDX	4/22/2014	3571	3596.89	3567.07	3588.8	323436207	0.81%	4704.73	-23.72%	554.20%
^NDX	4/23/2014	3587.73	3587.85	3555.27	3557.04	309441379	-0.88%	4704.73	-24.39%	553.32%
^NDX	4/24/2014	3609.82	3613.04	3552.98	3591.03	367391379	0.96%	4704.73	-23.67%	554.28%
^NDX	4/25/2014	3569.94	3573.88	3525.62	3533.1	359851724	-1.61%	4704.73	-24.90%	552.66%
^NDX	4/28/2014	3546.76	3570.06	3489.6	3545.02	404882759	0.34%	4704.73	-24.65%	553.00%
^NDX	4/29/2014	3557.07	3578.96	3538.25	3573.99	329524138	0.82%	4704.73	-24.03%	553.82%
^NDX	4/30/2014	3555.36	3585.47	3548.17	3582.02	370931034	0.22%	4704.73	-23.86%	554.04%
^NDX	5/1/2014	3589.66	3613.03	3580.15	3594.36	358110345	0.34%	4704.73	-23.60%	554.39%
^NDX	5/2/2014	3608.84	3611.56	3578.6	3587.64	318067241	-0.19%	4704.73	-23.74%	554.20%
^NDX	5/5/2014	3566.35	3605.26	3556.5	3605.09	269167241	0.49%	4704.73	-23.37%	554.69%
^NDX	5/6/2014	3598.63	3599.62	3556.12	3556.51	319070690	-1.35%	4704.73	-24.41%	553.34%
^NDX	5/7/2014	3561.22	3567.37	3506.8	3546.47	428625862	-0.28%	4704.73	-24.62%	553.06%
^NDX	5/8/2014	3533.26	3583.55	3525.24	3540.42	415851724	-0.17%	4704.73	-24.75%	552.88%
^NDX	5/9/2014	3537.68	3556.35	3516.7	3555.7	340717241	0.43%	4704.73	-24.42%	553.32%
^NDX	5/12/2014	3574.46	3613.36	3572.71	3612.73	324141379	1.60%	4704.73	-23.21%	554.92%
^NDX	5/13/2014	3614.91	3625.71	3605.81	3611.13	331634483	-0.04%	4704.73	-23.24%	554.88%
^NDX	5/14/2014	3603.58	3614.62	3585.69	3593.25	304212069	-0.50%	4704.73	-23.62%	554.38%
^NDX	5/15/2014	3594.59	3598.2	3542.63	3565.17	359143103	-0.78%	4704.73	-24.22%	553.60%
^NDX	5/16/2014	3567.52	3590.39	3545.63	3587.2	300184483	0.62%	4704.73	-23.75%	554.22%
^NDX	5/19/2014	3577.85	3618.93	3572.28	3615.62	276103448	0.79%	4704.73	-23.15%	555.01%
^NDX	5/20/2014	3612.56	3624.58	3585.88	3600.31	309984483	-0.42%	4704.73	-23.47%	554.59%
^NDX	5/21/2014	3605.79	3636.45	3605.6	3635.61	293706897	0.98%	4704.73	-22.72%	555.57%
^NDX	5/22/2014	3639.54	3660.55	3634.09	3650.86	316518966	0.42%	4704.73	-22.40%	555.99%
^NDX	5/23/2014	3656.07	3678.16	3646.26	3677.33	264932759	0.73%	4704.73	-21.84%	556.71%
^NDX	5/27/2014	3693.18	3723.06	3691.22	3723.06	312470690	1.24%	4704.73	-20.87%	557.95%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/28/2014	3720.74	3726.72	3708.68	3712.26	307782759	-0.29%	4704.73	-21.10%	557.66%
^NDX	5/29/2014	3723.58	3735.72	3717.74	3735.72	295517241	0.63%	4704.73	-20.60%	558.30%
^NDX	5/30/2014	3738.71	3741.57	3716.32	3736.82	328217241	0.03%	4704.73	-20.57%	558.33%
^NDX	6/2/2014	3740.16	3740.5	3708.1	3732.96	281260345	-0.10%	4704.73	-20.66%	558.22%
^NDX	6/3/2014	3719.17	3735.96	3715.46	3730.07	296317241	-0.08%	4704.73	-20.72%	558.15%
^NDX	6/4/2014	3720.02	3749.99	3715.36	3743.59	277601724	0.36%	4704.73	-20.43%	558.51%
^NDX	6/5/2014	3748.33	3781.99	3735.96	3776.95	332198276	0.89%	4704.73	-19.72%	559.40%
^NDX	6/6/2014	3792.41	3795.07	3782.12	3794.57	278732759	0.47%	4704.73	-19.35%	559.87%
^NDX	6/9/2014	3795.57	3803.98	3783.97	3795.74	307424138	0.03%	4704.73	-19.32%	559.90%
^NDX	6/10/2014	3790.88	3802.43	3786.76	3800.86	308124138	0.13%	4704.73	-19.21%	560.03%
^NDX	6/11/2014	3789.41	3803.93	3783.61	3797.85	306631034	-0.08%	4704.73	-19.28%	559.95%
^NDX	6/12/2014	3790.59	3794.97	3751.75	3763.8	328998276	-0.90%	4704.73	-20.00%	559.06%
^NDX	6/13/2014	3782.84	3784.83	3759.95	3775.56	302510345	0.31%	4704.73	-19.75%	559.37%
^NDX	6/16/2014	3768.42	3789.89	3761.45	3779.93	288813793	0.12%	4704.73	-19.66%	559.48%
^NDX	6/17/2014	3776.08	3790.78	3769.94	3781.32	312820690	0.04%	4704.73	-19.63%	559.52%
^NDX	6/18/2014	3785.77	3807.47	3764.71	3804.61	320803448	0.62%	4704.73	-19.13%	560.14%
^NDX	6/19/2014	3808.27	3811.24	3783.3	3800.8	318182759	-0.10%	4704.73	-19.21%	560.04%
^NDX	6/20/2014	3803.1	3807.92	3794.58	3802.64	469203448	0.05%	4704.73	-19.17%	560.08%
^NDX	6/23/2014	3802.14	3806.18	3794.91	3805.31	295332759	0.07%	4704.73	-19.12%	560.15%
^NDX	6/24/2014	3807	3837.09	3791.12	3799.53	347362069	-0.15%	4704.73	-19.24%	560.00%
^NDX	6/25/2014	3796.96	3831.85	3792.49	3827.33	297037931	0.73%	4704.73	-18.65%	560.73%
^NDX	6/26/2014	3826.58	3827.4	3798.8	3826.91	267943103	-0.01%	4704.73	-18.66%	560.72%
^NDX	6/27/2014	3825.02	3844.89	3823.22	3844.44	683608621	0.46%	4704.73	-18.29%	561.18%
^NDX	6/30/2014	3844.45	3860.65	3841.77	3849.48	318639655	0.13%	4704.73	-18.18%	561.31%
^NDX	7/1/2014	3864.14	3902.93	3864.08	3894.33	334922414	1.17%	4704.73	-17.23%	562.48%
^NDX	7/2/2014	3895.19	3904.35	3890.78	3899.27	275772414	0.13%	4704.73	-17.12%	562.60%
^NDX	7/3/2014	3910.98	3923.01	3901.35	3923.01	172712069	0.61%	4704.73	-16.62%	563.21%
^NDX	7/7/2014	3918.24	3923.86	3904.69	3910.71	291618966	-0.31%	4704.73	-16.88%	562.90%
^NDX	7/8/2014	3903.16	3906.22	3848.21	3864.07	383072414	-1.19%	4704.73	-17.87%	561.71%
^NDX	7/9/2014	3873.17	3896.3	3863.2	3892.91	299475862	0.75%	4704.73	-17.26%	562.45%
^NDX	7/10/2014	3837.29	3895.53	3837.29	3880.04	290158621	-0.33%	4704.73	-17.53%	562.12%
^NDX	7/11/2014	3888.94	3905.24	3879.46	3904.58	260560345	0.63%	4704.73	-17.01%	562.76%
^NDX	7/14/2014	3923.25	3937.72	3916.52	3929.46	272355172	0.64%	4704.73	-16.48%	563.39%
^NDX	7/15/2014	3934.62	3940.37	3887.5	3914.46	305522414	-0.38%	4704.73	-16.80%	563.01%
^NDX	7/16/2014	3943.87	3947.46	3927	3932.33	355058621	0.46%	4704.73	-16.42%	563.47%
^NDX	7/17/2014	3921.77	3933.84	3866.25	3878.01	354351724	-1.38%	4704.73	-17.57%	562.09%
^NDX	7/18/2014	3899.07	3942.14	3894.71	3939.89	314410345	1.60%	4704.73	-16.26%	563.68%
^NDX	7/21/2014	3933.13	3941.93	3917.81	3934.14	268589655	-0.15%	4704.73	-16.38%	563.54%
^NDX	7/22/2014	3950.83	3966.09	3949.12	3961.62	297317241	0.70%	4704.73	-15.79%	564.23%
^NDX	7/23/2014	3974.66	3990.6	3968	3986.19	329277586	0.62%	4704.73	-15.27%	564.85%
^NDX	7/24/2014	3994.05	3997.2	3975.68	3983.19	333636207	-0.08%	4704.73	-15.34%	564.78%
^NDX	7/25/2014	3959.73	3970.33	3945.05	3965.17	295074138	-0.45%	4704.73	-15.72%	564.33%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/28/2014	3966.21	3976.92	3936.83	3967.24	307456897	0.05%	4704.73	-15.68%	564.38%
^NDX	7/29/2014	3973.77	3983.38	3957.4	3959.03	360484483	-0.21%	4704.73	-15.85%	564.17%
^NDX	7/30/2014	3982.1	3989	3960.68	3976.07	322832759	0.43%	4704.73	-15.49%	564.60%
^NDX	7/31/2014	3938.31	3948.85	3889.1	3892.5	391962069	-2.10%	4704.73	-17.26%	562.50%
^NDX	8/1/2014	3885.36	3908.03	3855.46	3879.67	353506897	-0.33%	4704.73	-17.54%	562.17%
^NDX	8/4/2014	3890.69	3922.24	3875.44	3908.77	289206897	0.75%	4704.73	-16.92%	562.92%
^NDX	8/5/2014	3891.13	3901.1	3858.65	3874.94	330375862	-0.87%	4704.73	-17.64%	562.06%
^NDX	8/6/2014	3851.34	3896.41	3849.67	3874.27	313674138	-0.02%	4704.73	-17.65%	562.04%
^NDX	8/7/2014	3889.1	3895.74	3845.65	3857.94	321781034	-0.42%	4704.73	-18.00%	561.62%
^NDX	8/8/2014	3864.09	3890.63	3848.51	3888.09	303286207	0.78%	4704.73	-17.36%	562.40%
^NDX	8/11/2014	3899.56	3921.19	3899.39	3910.46	265151724	0.58%	4704.73	-16.88%	562.97%
^NDX	8/12/2014	3904.49	3916.72	3887.58	3905.23	269003448	-0.13%	4704.73	-16.99%	562.84%
^NDX	8/13/2014	3924.47	3949.67	3921.5	3949.2	277877586	1.13%	4704.73	-16.06%	563.97%
^NDX	8/14/2014	3953.44	3969.19	3949.14	3969.11	267210345	0.50%	4704.73	-15.64%	564.47%
^NDX	8/15/2014	3993.07	3997.08	3951.25	3987.51	310251724	0.46%	4704.73	-15.24%	564.93%
^NDX	8/18/2014	4007.15	4022.48	4003.6	4020.5	270879310	0.83%	4704.73	-14.54%	565.76%
^NDX	8/19/2014	4025.47	4041.49	4024.21	4040.13	268372414	0.49%	4704.73	-14.13%	566.25%
^NDX	8/20/2014	4032.82	4046.97	4032.2	4040.71	259015517	0.01%	4704.73	-14.11%	566.26%
^NDX	8/21/2014	4040.79	4048.87	4035.82	4047.03	245125862	0.16%	4704.73	-13.98%	566.42%
^NDX	8/22/2014	4051.99	4060.88	4040.22	4052.75	226174138	0.14%	4704.73	-13.86%	566.56%
^NDX	8/25/2014	4073.49	4079.52	4058.63	4067.48	238727586	0.36%	4704.73	-13.54%	566.92%
^NDX	8/26/2014	4073.04	4076.53	4062.73	4071.67	253382759	0.10%	4704.73	-13.46%	567.03%
^NDX	8/27/2014	4073.39	4078.18	4064.08	4073.18	239563793	0.04%	4704.73	-13.42%	567.06%
^NDX	8/28/2014	4059.63	4072.29	4054.81	4066.27	225789655	-0.17%	4704.73	-13.57%	566.90%
^NDX	8/29/2014	4080.18	4082.97	4062.2	4082.56	233246552	0.40%	4704.73	-13.22%	567.30%
^NDX	9/2/2014	4093.17	4095.82	4078.2	4095.81	320531034	0.32%	4704.73	-12.94%	567.62%
^NDX	9/3/2014	4102.96	4104.41	4063.52	4070.96	327146552	-0.61%	4704.73	-13.47%	567.01%
^NDX	9/4/2014	4078.77	4100.78	4056.54	4066.13	298051724	-0.12%	4704.73	-13.57%	566.89%
^NDX	9/5/2014	4068.58	4089.92	4051.89	4089.92	283074138	0.59%	4704.73	-13.07%	567.48%
^NDX	9/8/2014	4086.52	4105.5	4076.68	4095.47	287967241	0.14%	4704.73	-12.95%	567.62%
^NDX	9/9/2014	4093.58	4110.46	4053.11	4061.88	337336207	-0.82%	4704.73	-13.66%	566.80%
^NDX	9/10/2014	4064.26	4095.91	4054.61	4094.97	311836207	0.81%	4704.73	-12.96%	567.61%
^NDX	9/11/2014	4077.87	4092.79	4060.92	4092.65	293939655	-0.06%	4704.73	-13.01%	567.55%
^NDX	9/12/2014	4087.17	4089.54	4057.53	4069.23	307617241	-0.57%	4704.73	-13.51%	566.98%
^NDX	9/15/2014	4070.07	4070.77	4018.32	4029.89	334572414	-0.97%	4704.73	-14.34%	566.01%
^NDX	9/16/2014	4011.75	4073.1	4009.98	4067.27	324025862	0.93%	4704.73	-13.55%	566.94%
^NDX	9/17/2014	4066.69	4090.95	4049	4073.57	309777586	0.15%	4704.73	-13.42%	567.10%
^NDX	9/18/2014	4084.84	4103.31	4080.86	4103.08	306006897	0.72%	4704.73	-12.79%	567.82%
^NDX	9/19/2014	4113.59	4118.91	4084.49	4100.09	548015517	-0.07%	4704.73	-12.85%	567.75%
^NDX	9/22/2014	4091.57	4092.07	4045	4061.23	324400000	-0.95%	4704.73	-13.68%	566.80%
^NDX	9/23/2014	4045.67	4069.21	4043.26	4051.57	318574138	-0.24%	4704.73	-13.88%	566.56%
^NDX	9/24/2014	4055.42	4096.25	4041.85	4094.31	304355172	1.05%	4704.73	-12.97%	567.62%

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^NDX	9/25/2014	4080.46	4087.11	4007.67	4007.82	334415517	-2.11%	4704.73	-14.81%	565.51%
^NDX	9/26/2014	4017.73	4057.47	4015.1	4053.72	282324138	1.15%	4704.73	-13.84%	566.65%
^NDX	9/29/2014	4010	4056.43	4008.62	4047.18	299612069	-0.16%	4704.73	-13.98%	566.49%
^NDX	9/30/2014	4055.14	4070.08	4032.09	4049.45	379375862	0.06%	4704.73	-13.93%	566.55%
^NDX	10/1/2014	4043.03	4043.03	3972.91	3984.74	398729310	-1.60%	4704.73	-15.30%	564.95%
^NDX	10/2/2014	3984.8	3996.66	3934.94	3985.87	373362069	0.03%	4704.73	-15.28%	564.98%
^NDX	10/3/2014	4005	4040.54	3995.82	4027.31	306489655	1.04%	4704.73	-14.40%	566.02%
^NDX	10/6/2014	4040.74	4046.67	4004.22	4016.27	315213793	-0.27%	4704.73	-14.63%	565.74%
^NDX	10/7/2014	3999.25	4007.77	3958.44	3958.59	364027586	-1.44%	4704.73	-15.86%	564.31%
^NDX	10/8/2014	3961.02	4048.7	3938.23	4041.12	422694828	2.08%	4704.73	-14.11%	566.39%
^NDX	10/9/2014	4031.2	4040.54	3965.42	3969.32	390382759	-1.78%	4704.73	-15.63%	564.61%
^NDX	10/10/2014	3945.24	3969.24	3870.85	3870.85	476853448	-2.48%	4704.73	-17.72%	562.13%
^NDX	10/13/2014	3866.89	3893.62	3808	3808	425487931	-1.62%	4704.73	-19.06%	560.51%
^NDX	10/14/2014	3836.87	3859.97	3801.25	3810.45	430365517	0.06%	4704.73	-19.01%	560.57%
^NDX	10/15/2014	3738.3	3801.42	3700.27	3785.97	527368966	-0.64%	4704.73	-19.53%	559.93%
^NDX	10/16/2014	3707.26	3795.05	3704.88	3765.28	446886207	-0.55%	4704.73	-19.97%	559.38%
^NDX	10/17/2014	3815.99	3848.98	3791.6	3815.47	389667241	1.33%	4704.73	-18.90%	560.72%
^NDX	10/20/2014	3813.22	3872.35	3805.14	3870.08	296098276	1.43%	4704.73	-17.74%	562.15%
^NDX	10/21/2014	3915.43	3971.4	3909.01	3971.39	344410345	2.62%	4704.73	-15.59%	564.77%
^NDX	10/22/2014	3980.5	3988.34	3947.98	3949.59	339141379	-0.55%	4704.73	-16.05%	564.22%
^NDX	10/23/2014	3989.86	4032.19	3984.16	4012.27	336617241	1.59%	4704.73	-14.72%	565.80%
^NDX	10/24/2014	4019.35	4044.98	4003.64	4042.02	302465517	0.74%	4704.73	-14.09%	566.55%
^NDX	10/27/2014	4031.88	4052.36	4019.28	4046.01	273375862	0.10%	4704.73	-14.00%	566.64%
^NDX	10/28/2014	4063.06	4107.01	4062.42	4106.62	339124138	1.50%	4704.73	-12.71%	568.14%
^NDX	10/29/2014	4091.76	4104.06	4062.54	4090.55	376560345	-0.39%	4704.73	-13.05%	567.75%
^NDX	10/30/2014	4074.14	4109	4064.58	4100.64	350855172	0.25%	4704.73	-12.84%	568.00%
^NDX	10/31/2014	4168.63	4170.67	4143.23	4158.21	417993103	1.40%	4704.73	-11.62%	569.40%
^NDX	11/3/2014	4160.6	4179.33	4156.99	4169.28	350517241	0.27%	4704.73	-11.38%	569.67%
^NDX	11/4/2014	4154.88	4165	4126.8	4156.23	334365517	-0.31%	4704.73	-11.66%	569.35%
^NDX	11/5/2014	4179.44	4179.93	4140.28	4153.27	345150000	-0.07%	4704.73	-11.72%	569.28%
^NDX	11/6/2014	4146.95	4165.74	4133.98	4164.08	342555172	0.26%	4704.73	-11.49%	569.54%
^NDX	11/7/2014	4170.65	4171.13	4140.19	4160.5	341177586	-0.09%	4704.73	-11.57%	569.46%
^NDX	11/10/2014	4162.35	4179.93	4151.52	4175.95	315518966	0.37%	4704.73	-11.24%	569.83%
^NDX	11/11/2014	4173.61	4187.31	4165.29	4187.16	286843103	0.27%	4704.73	-11.00%	570.10%
^NDX	11/12/2014	4174.45	4199.17	4173.08	4195.4	305700000	0.20%	4704.73	-10.83%	570.29%
^NDX	11/13/2014	4202.83	4228.53	4194.35	4213.48	320272414	0.43%	4704.73	-10.44%	570.73%
^NDX	11/14/2014	4214.97	4225.04	4198.66	4224.99	299991379	0.27%	4704.73	-10.20%	571.00%
^NDX	11/17/2014	4214.35	4225.32	4194.34	4213.79	292253448	-0.27%	4704.73	-10.44%	570.73%
^NDX	11/18/2014	4215.18	4248.16	4214.32	4242.19	285475862	0.67%	4704.73	-9.83%	571.41%
^NDX	11/19/2014	4234.4	4235.36	4204.16	4222.66	283027586	-0.46%	4704.73	-10.25%	570.95%
^NDX	11/20/2014	4205.06	4245.12	4202.4	4242.09	287470690	0.46%	4704.73	-9.83%	571.41%
^NDX	11/21/2014	4282.96	4285.27	4237.38	4251.32	319713793	0.22%	4704.73	-9.64%	571.62%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/24/2014	4262.09	4284.88	4258.41	4284.32	270367241	0.78%	4704.73	-8.94%	572.40%
^NDX	11/25/2014	4290.67	4302.23	4280.59	4288.23	296575862	0.09%	4704.73	-8.85%	572.49%
^NDX	11/26/2014	4292.32	4319.34	4289.58	4317.99	234987931	0.69%	4704.73	-8.22%	573.19%
^NDX	11/28/2014	4331.19	4347.08	4326.28	4337.79	172172414	0.46%	4704.73	-7.80%	573.65%
^NDX	12/1/2014	4323.84	4332.55	4274.74	4287.81	326482759	-1.15%	4704.73	-8.86%	572.49%
^NDX	12/2/2014	4291.53	4312.92	4283.94	4305.96	317098276	0.42%	4704.73	-8.48%	572.92%
^NDX	12/3/2014	4311.82	4319	4287.47	4312.93	299053448	0.16%	4704.73	-8.33%	573.08%
^NDX	12/4/2014	4309.28	4327.4	4294.12	4311.93	297256897	-0.02%	4704.73	-8.35%	573.05%
^NDX	12/5/2014	4318.87	4324.15	4302.25	4311.57	304672414	-0.01%	4704.73	-8.36%	573.05%
^NDX	12/8/2014	4301.27	4320.08	4259.08	4278.34	339098276	-0.77%	4704.73	-9.06%	572.28%
^NDX	12/9/2014	4228.37	4297.68	4217.06	4294.67	336263793	0.38%	4704.73	-8.72%	572.66%
^NDX	12/10/2014	4284.5	4296.96	4219.55	4224.87	319105172	-1.63%	4704.73	-10.20%	571.03%
^NDX	12/11/2014	4242.69	4296.8	4238.31	4246.48	322939655	0.51%	4704.73	-9.74%	571.54%
^NDX	12/12/2014	4208.26	4253.92	4199.29	4199.29	325667241	-1.11%	4704.73	-10.74%	570.43%
^NDX	12/15/2014	4225.32	4236.06	4145.62	4157.42	369587931	-1.00%	4704.73	-11.63%	569.44%
^NDX	12/16/2014	4122.49	4189.48	4089.21	4089.6	384770690	-1.63%	4704.73	-13.07%	567.80%
^NDX	12/17/2014	4095.75	4175.96	4089.33	4165.1	393091379	1.85%	4704.73	-11.47%	569.65%
^NDX	12/18/2014	4228.23	4267.77	4213.83	4267.77	374527586	2.47%	4704.73	-9.29%	572.12%
^NDX	12/19/2014	4272.91	4300.4	4258.65	4281.78	566882759	0.33%	4704.73	-8.99%	572.44%
^NDX	12/22/2014	4271.94	4295.23	4270.54	4293.67	296563793	0.28%	4704.73	-8.74%	572.72%
^NDX	12/23/2014	4308.95	4308.95	4274.53	4279.3	274279310	-0.33%	4704.73	-9.04%	572.39%
^NDX	12/24/2014	4283.26	4298.84	4281.8	4283.1	125818966	0.09%	4704.73	-8.96%	572.48%
^NDX	12/26/2014	4295.72	4322.32	4294.86	4314.1	160382759	0.72%	4704.73	-8.30%	573.20%
^NDX	12/29/2014	4309.27	4321.2	4306.83	4312.64	211679310	-0.03%	4704.73	-8.33%	573.17%
^NDX	12/30/2014	4301.15	4309.09	4277.8	4282.35	218827586	-0.70%	4704.73	-8.98%	572.46%
^NDX	12/31/2014	4294.79	4306.96	4233.76	4236.28	261310345	-1.08%	4704.73	-9.96%	571.39%
^NDX	1/2/2015	4258.82	4276.56	4206.51	4230.24	247439655	-0.14%	4704.73	-10.09%	571.24%
^NDX	1/5/2015	4206.71	4210.96	4152.07	4160.96	309391379	-1.64%	4704.73	-11.56%	569.61%
^NDX	1/6/2015	4173.54	4175.8	4090.42	4110.83	373675862	-1.20%	4704.73	-12.62%	568.40%
^NDX	1/7/2015	4140.2	4169.36	4126.71	4160	337577586	1.20%	4704.73	-11.58%	569.60%
^NDX	1/8/2015	4195.35	4247.93	4192.93	4240.55	363008621	1.94%	4704.73	-9.87%	571.53%
^NDX	1/9/2015	4249.66	4253.46	4188.65	4213.28	295832759	-0.64%	4704.73	-10.45%	570.89%
^NDX	1/12/2015	4221.88	4223.23	4158.13	4169.97	321027586	-1.03%	4704.73	-11.37%	569.86%
^NDX	1/13/2015	4213	4252.69	4136.1	4166.2	372789655	-0.09%	4704.73	-11.45%	569.77%
^NDX	1/14/2015	4122.08	4165	4108.75	4145.84	357553448	-0.49%	4704.73	-11.88%	569.28%
^NDX	1/15/2015	4161.68	4168.76	4086.62	4089.65	340734483	-1.36%	4704.73	-13.07%	567.93%
^NDX	1/16/2015	4088.3	4143.53	4079.03	4142.14	339744828	1.28%	4704.73	-11.96%	569.21%
^NDX	1/20/2015	4163.7	4181.34	4117.16	4171.21	316386207	0.70%	4704.73	-11.34%	569.91%
^NDX	1/21/2015	4158.23	4211.07	4146.39	4192.09	318520690	0.50%	4704.73	-10.90%	570.41%
^NDX	1/22/2015	4214.76	4274.1	4173.6	4270.36	344232759	1.87%	4704.73	-9.23%	572.28%
^NDX	1/23/2015	4268.59	4292.88	4258.81	4278.14	285143103	0.18%	4704.73	-9.07%	572.46%
^NDX	1/26/2015	4271.48	4282.46	4254.57	4275.71	296122414	-0.06%	4704.73	-9.12%	572.41%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/27/2015	4201.56	4209.41	4151.2	4165.5	336924138	-2.58%	4704.73	-11.46%	569.83%
^NDX	1/28/2015	4234.16	4235.15	4140.38	4140.38	365289655	-0.60%	4704.73	-12.00%	569.23%
^NDX	1/29/2015	4134.52	4189.54	4103.72	4181.35	363915517	0.99%	4704.73	-11.12%	570.22%
^NDX	1/30/2015	4178	4210.26	4144.03	4148.43	390384483	-0.79%	4704.73	-11.82%	569.43%
^NDX	2/2/2015	4162.19	4189.03	4094.73	4188.59	345939655	0.97%	4704.73	-10.97%	570.40%
^NDX	2/3/2015	4201.23	4229.15	4174.27	4229.15	371296552	0.97%	4704.73	-10.11%	571.37%
^NDX	2/4/2015	4204.79	4248.84	4198.74	4221.2	381544828	-0.19%	4704.73	-10.28%	571.18%
^NDX	2/5/2015	4229.62	4258	4220.17	4256.18	351136207	0.83%	4704.73	-9.53%	572.01%
^NDX	2/6/2015	4259.98	4271.23	4215	4228.68	350700000	-0.65%	4704.73	-10.12%	571.36%
^NDX	2/9/2015	4209.65	4235.08	4207.09	4216.09	285289655	-0.30%	4704.73	-10.39%	571.06%
^NDX	2/10/2015	4240.79	4283.9	4233.08	4281.15	305815517	1.54%	4704.73	-9.00%	572.61%
^NDX	2/11/2015	4284.44	4305.27	4277.65	4297.28	309246552	0.38%	4704.73	-8.66%	572.98%
^NDX	2/12/2015	4321.36	4347.97	4318.05	4347.97	357839655	1.18%	4704.73	-7.58%	574.16%
^NDX	2/13/2015	4359.26	4384.03	4351.27	4384.03	334868966	0.83%	4704.73	-6.82%	574.99%
^NDX	2/17/2015	4379.2	4387.32	4370.83	4385.34	301981034	0.03%	4704.73	-6.79%	575.02%
^NDX	2/18/2015	4378.82	4393.19	4376.42	4390.91	290482759	0.13%	4704.73	-6.67%	575.15%
^NDX	2/19/2015	4388.92	4415.77	4388.5	4411.86	274636207	0.48%	4704.73	-6.23%	575.62%
^NDX	2/20/2015	4406.93	4444.56	4397.78	4443.05	303644828	0.71%	4704.73	-5.56%	576.33%
^NDX	2/23/2015	4441	4449.49	4430.88	4449.49	302560345	0.14%	4704.73	-5.43%	576.48%
^NDX	2/24/2015	4441.89	4455.52	4428.82	4451.03	316360345	0.03%	4704.73	-5.39%	576.51%
^NDX	2/25/2015	4441.14	4461.06	4430	4440.59	318717241	-0.23%	4704.73	-5.61%	576.28%
^NDX	2/26/2015	4443.85	4463.79	4430.79	4462.27	328543103	0.49%	4704.73	-5.15%	576.77%
^NDX	2/27/2015	4459.86	4464.24	4435.7	4440.67	337170690	-0.48%	4704.73	-5.61%	576.28%
^NDX	3/2/2015	4452.8	4483.8	4450.96	4483.05	332950000	0.95%	4704.73	-4.71%	577.24%
^NDX	3/3/2015	4466.51	4473.64	4433.5	4458.78	348086207	-0.54%	4704.73	-5.23%	576.69%
^NDX	3/4/2015	4442.41	4452.35	4421.08	4445.36	314625862	-0.30%	4704.73	-5.51%	576.39%
^NDX	3/5/2015	4454.69	4464.48	4434.09	4452.06	297275862	0.15%	4704.73	-5.37%	576.54%
^NDX	3/6/2015	4442.26	4453.93	4389.85	4399.23	330727586	-1.19%	4704.73	-6.49%	575.36%
^NDX	3/9/2015	4406.87	4424.22	4391.9	4412.99	292501724	0.31%	4704.73	-6.20%	575.67%
^NDX	3/10/2015	4375.42	4381.4	4329.08	4329.08	323450000	-1.90%	4704.73	-7.98%	573.77%
^NDX	3/11/2015	4335.75	4342.78	4304.53	4305.38	318279310	-0.55%	4704.73	-8.49%	573.22%
^NDX	3/12/2015	4302.56	4339.16	4301.58	4336.23	319846552	0.72%	4704.73	-7.83%	573.94%
^NDX	3/13/2015	4328.03	4347.77	4289.31	4314.9	319208621	-0.49%	4704.73	-8.29%	573.45%
^NDX	3/16/2015	4338.29	4371.46	4327.37	4370.47	295427586	1.29%	4704.73	-7.10%	574.73%
^NDX	3/17/2015	4355.91	4384.98	4349.73	4375.62	297305172	0.12%	4704.73	-7.00%	574.85%
^NDX	3/18/2015	4366.77	4440.34	4344.49	4422.5	341994828	1.07%	4704.73	-6.00%	575.92%
^NDX	3/19/2015	4425.11	4440.01	4419.9	4426.83	288787931	0.10%	4704.73	-5.91%	576.02%
^NDX	3/20/2015	4467.76	4478.53	4456.42	4458.54	487184483	0.72%	4704.73	-5.23%	576.74%
^NDX	3/23/2015	4453.59	4466.26	4445.54	4445.54	277393103	-0.29%	4704.73	-5.51%	576.45%
^NDX	3/24/2015	4444.39	4467.63	4430.98	4430.98	277874138	-0.33%	4704.73	-5.82%	576.12%
^NDX	3/25/2015	4437.38	4442.31	4329.29	4329.29	382675862	-2.29%	4704.73	-7.98%	573.82%
^NDX	3/26/2015	4287.49	4340.17	4280.95	4315.26	345682759	-0.32%	4704.73	-8.28%	573.50%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/27/2015	4314.71	4342.84	4309.52	4332.86	289422414	0.41%	4704.73	-7.90%	573.91%
^NDX	3/30/2015	4360.34	4384.17	4360.22	4382.82	306641379	1.15%	4704.73	-6.84%	575.06%
^NDX	3/31/2015	4364.16	4377.34	4333.69	4333.69	316837931	-1.12%	4704.73	-7.89%	573.94%
^NDX	4/1/2015	4328.43	4334.56	4284.17	4311.26	323268966	-0.52%	4704.73	-8.36%	573.42%
^NDX	4/2/2015	4316.09	4327.64	4302.49	4316.01	269598276	0.11%	4704.73	-8.26%	573.53%
^NDX	4/6/2015	4285.82	4361.56	4284.03	4350.98	299579310	0.81%	4704.73	-7.52%	574.34%
^NDX	4/7/2015	4349.41	4379.37	4343.83	4344.08	271196552	-0.16%	4704.73	-7.67%	574.18%
^NDX	4/8/2015	4345.09	4382.79	4345.09	4375.96	295553448	0.73%	4704.73	-6.99%	574.92%
^NDX	4/9/2015	4375.78	4405.65	4361.38	4403.95	298232759	0.64%	4704.73	-6.39%	575.56%
^NDX	4/10/2015	4402.52	4422.58	4394.45	4422.02	42089655	0.41%	4704.73	-6.01%	575.97%
^NDX	4/13/2015	4428.19	4448.2	4407.09	4409.21	266239655	-0.29%	4704.73	-6.28%	575.68%
^NDX	4/14/2015	4409.29	4418.87	4375.2	4397.65	270924138	-0.26%	4704.73	-6.53%	575.41%
^NDX	4/15/2015	4409.46	4435.22	4406.06	4424.53	309574138	0.61%	4704.73	-5.96%	576.03%
^NDX	4/16/2015	4412.53	4427.22	4408.96	4418.83	286698276	-0.13%	4704.73	-6.08%	575.90%
^NDX	4/17/2015	4380.03	4390.31	4333.11	4351.8	342274138	-1.52%	4704.73	-7.50%	574.38%
^NDX	4/20/2015	4373.68	4423.82	4373.33	4417.4	283851724	1.51%	4704.73	-6.11%	575.89%
^NDX	4/21/2015	4444.23	4448.67	4431.04	4435.98	296768966	0.42%	4704.73	-5.71%	576.31%
^NDX	4/22/2015	4448.65	4466.84	4419.48	4460.81	292479310	0.56%	4704.73	-5.18%	576.87%
^NDX	4/23/2015	4445.58	4495.96	4444.36	4477.07	320451724	0.36%	4704.73	-4.84%	577.23%
^NDX	4/24/2015	4529.78	4543.54	4517.88	4536.78	326750000	1.33%	4704.73	-3.57%	578.57%
^NDX	4/27/2015	4548.51	4562.31	4516.37	4525.04	374563793	-0.26%	4704.73	-3.82%	578.31%
^NDX	4/28/2015	4529.41	4537.15	4479.01	4515.27	350431034	-0.22%	4704.73	-4.03%	578.09%
^NDX	4/29/2015	4491.53	4517.01	4464.04	4488.15	322637931	-0.60%	4704.73	-4.60%	577.49%
^NDX	4/30/2015	4459.62	4480.36	4395.33	4414.25	391256897	-1.65%	4704.73	-6.17%	575.84%
^NDX	5/1/2015	4436.96	4479.06	4435.37	4479.06	319724138	1.47%	4704.73	-4.80%	577.31%
^NDX	5/4/2015	4491.02	4510.31	4480.93	4482.61	287620690	0.08%	4704.73	-4.72%	577.39%
^NDX	5/5/2015	4464.07	4472.23	4407.29	4409.39	356808621	-1.63%	4704.73	-6.28%	575.76%
^NDX	5/6/2015	4419.47	4429.44	4349.98	4379.75	369762069	-0.67%	4704.73	-6.91%	575.09%
^NDX	5/7/2015	4378.34	4413.73	4373.41	4401.55	352234483	0.50%	4704.73	-6.44%	575.58%
^NDX	5/8/2015	4443.24	4466.15	4441.74	4458.65	341165517	1.30%	4704.73	-5.23%	576.88%
^NDX	5/11/2015	4457.45	4468.47	4437.56	4438.63	298515517	-0.45%	4704.73	-5.66%	576.43%
^NDX	5/12/2015	4412.71	4441.38	4380.81	4420.65	294115517	-0.41%	4704.73	-6.04%	576.03%
^NDX	5/13/2015	4435.7	4460.52	4421.77	4426.56	288320690	0.13%	4704.73	-5.91%	576.16%
^NDX	5/14/2015	4461.17	4496.14	4448.38	4495.04	300339655	1.55%	4704.73	-4.46%	577.71%
^NDX	5/15/2015	4505.29	4509.1	4482.55	4494.29	287458621	-0.02%	4704.73	-4.47%	577.69%
^NDX	5/18/2015	4487.54	4521.01	4483.82	4512.95	283425862	0.42%	4704.73	-4.08%	578.11%
^NDX	5/19/2015	4514.58	4521.72	4498.55	4503.72	301893103	-0.20%	4704.73	-4.27%	577.90%
^NDX	5/20/2015	4505.69	4533.77	4484.52	4505.3	308074138	0.04%	4704.73	-4.24%	577.94%
^NDX	5/21/2015	4499.91	4537.28	4495.5	4529.47	290287931	0.54%	4704.73	-3.73%	578.47%
^NDX	5/22/2015	4522.93	4542.46	4522.93	4527.16	266365517	-0.05%	4704.73	-3.77%	578.42%
^NDX	5/26/2015	4517.42	4521.7	4456.87	4472.96	298612069	-1.20%	4704.73	-4.93%	577.23%
^NDX	5/27/2015	4488.58	4551.52	4480.19	4546.06	311991379	1.63%	4704.73	-3.37%	578.86%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/28/2015	4538.39	4548.14	4523.55	4535.66	300244828	-0.23%	4704.73	-3.59%	578.63%
^NDX	5/29/2015	4532	4539.31	4499.83	4508.25	348994828	-0.60%	4704.73	-4.18%	578.03%
^NDX	6/1/2015	4530.31	4535.41	4488.29	4521.85	327951724	0.30%	4704.73	-3.89%	578.33%
^NDX	6/2/2015	4503.79	4531.05	4486.33	4508.89	298232759	-0.29%	4704.73	-4.16%	578.04%
^NDX	6/3/2015	4531.12	4539.3	4512.54	4519.86	319427586	0.24%	4704.73	-3.93%	578.28%
^NDX	6/4/2015	4501.73	4526.15	4475.05	4487.03	312751724	-0.73%	4704.73	-4.63%	577.56%
^NDX	6/5/2015	4484.04	4493.43	4452.33	4477.19	317739655	-0.22%	4704.73	-4.84%	577.34%
^NDX	6/8/2015	4476.74	4477.83	4423.8	4431.52	295208621	-1.02%	4704.73	-5.81%	576.32%
^NDX	6/9/2015	4420.69	4441.59	4392.45	4427.61	302472414	-0.09%	4704.73	-5.89%	576.23%
^NDX	6/10/2015	4440.84	4497.47	4435.31	4485.46	309134483	1.31%	4704.73	-4.66%	577.54%
^NDX	6/11/2015	4498.64	4511.31	4483.84	4488.47	279991379	0.07%	4704.73	-4.60%	577.60%
^NDX	6/12/2015	4467.48	4476.21	4449.21	4453.79	246362069	-0.77%	4704.73	-5.33%	576.83%
^NDX	6/15/2015	4416.62	4437.89	4396.26	4432.92	308668966	-0.47%	4704.73	-5.78%	576.36%
^NDX	6/16/2015	4428.3	4463.15	4426.19	4455.9	285313793	0.52%	4704.73	-5.29%	576.88%
^NDX	6/17/2015	4465.14	4482.2	4441.35	4468.98	295313793	0.29%	4704.73	-5.01%	577.18%
^NDX	6/18/2015	4483.63	4540.65	4483.63	4531.85	323779310	1.41%	4704.73	-3.67%	578.58%
^NDX	6/19/2015	4538.71	4539.1	4511.39	4513.42	425570690	-0.41%	4704.73	-4.07%	578.18%
^NDX	6/22/2015	4542.78	4557.98	4534.76	4544.04	279305172	0.68%	4704.73	-3.42%	578.85%
^NDX	6/23/2015	4550.08	4551.6	4529.99	4548.74	278196552	0.10%	4704.73	-3.32%	578.96%
^NDX	6/24/2015	4542.58	4561.57	4524.01	4524.6	280827586	-0.53%	4704.73	-3.83%	578.43%
^NDX	6/25/2015	4540.77	4545.98	4508.65	4514.01	278406897	-0.23%	4704.73	-4.05%	578.19%
^NDX	6/26/2015	4513.96	4523.92	4469.23	4484.28	662725862	-0.66%	4704.73	-4.69%	577.53%
^NDX	6/29/2015	4433.11	4459.95	4377.25	4379.87	349237931	-2.33%	4704.73	-6.90%	575.21%
^NDX	6/30/2015	4413.3	4420.38	4382.41	4396.76	350763793	0.39%	4704.73	-6.55%	575.59%
^NDX	7/1/2015	4433.74	4445.42	4409.59	4429.23	312855172	0.74%	4704.73	-5.86%	576.33%
^NDX	7/2/2015	4440.1	4445.72	4417.49	4433.39	257036207	0.09%	4704.73	-5.77%	576.42%
^NDX	7/6/2015	4395.41	4444.1	4394.81	4418.66	300258621	-0.33%	4704.73	-6.08%	576.09%
^NDX	7/7/2015	4418.96	4434.44	4345.7	4429.06	367600000	0.24%	4704.73	-5.86%	576.33%
^NDX	7/8/2015	4392.7	4402.82	4346.43	4351.58	333020690	-1.75%	4704.73	-7.51%	574.58%
^NDX	7/9/2015	4406.48	4414.3	4351.58	4352.03	320965517	0.01%	4704.73	-7.50%	574.59%
^NDX	7/10/2015	4405.99	4434.05	4394.17	4420.15	274177586	1.57%	4704.73	-6.05%	576.15%
^NDX	7/13/2015	4458.16	4498.71	4456.73	4494.47	292093103	1.68%	4704.73	-4.47%	577.83%
^NDX	7/14/2015	4501.98	4537.14	4501.05	4523.47	290113793	0.65%	4704.73	-3.85%	578.48%
^NDX	7/15/2015	4531.32	4547.16	4517.43	4528.36	291612069	0.11%	4704.73	-3.75%	578.59%
^NDX	7/16/2015	4567.06	4594.91	4558.5	4594.9	314401724	1.47%	4704.73	-2.33%	580.06%
^NDX	7/17/2015	4635.48	4661.6	4625.22	4661.6	319732759	1.45%	4704.73	-0.92%	581.51%
^NDX	7/20/2015	4670.23	4693.98	4658.05	4679.67	312789655	0.39%	4704.73	-0.53%	581.90%
^NDX	7/21/2015	4679.54	4686.16	4661.81	4674.41	305960345	-0.11%	4704.73	-0.64%	581.78%
^NDX	7/22/2015	4604.97	4643.64	4604.97	4623.24	350987931	-1.09%	4704.73	-1.73%	580.69%
^NDX	7/23/2015	4627.56	4641.58	4592.53	4602.83	345398276	-0.44%	4704.73	-2.17%	580.25%
^NDX	7/24/2015	4630.95	4631.12	4552.47	4557.37	345582759	-0.99%	4704.73	-3.13%	579.26%
^NDX	7/27/2015	4530.37	4551.93	4511.92	4519.09	333701724	-0.84%	4704.73	-3.95%	578.42%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/28/2015	4539.47	4568.78	4506.39	4560.23	349156897	0.91%	4704.73	-3.07%	579.33%
^NDX	7/29/2015	4570.5	4586.65	4556.47	4581.6	327258621	0.47%	4704.73	-2.62%	579.80%
^NDX	7/30/2015	4570.77	4606.64	4541.37	4598.59	329048276	0.37%	4704.73	-2.26%	580.17%
^NDX	7/31/2015	4616.48	4616.48	4584.22	4591.31	332131034	-0.16%	4704.73	-2.41%	580.01%
^NDX	8/3/2015	4595.26	4607.12	4549.6	4580.46	308634483	-0.24%	4704.73	-2.64%	579.78%
^NDX	8/4/2015	4573.25	4584.33	4551.93	4567.47	313741379	-0.28%	4704.73	-2.92%	579.49%
^NDX	8/5/2015	4592.15	4634.68	4590.5	4602.24	351981034	0.76%	4704.73	-2.18%	580.25%
^NDX	8/6/2015	4607.99	4612.6	4508.43	4528.51	394991379	-1.60%	4704.73	-3.75%	578.65%
^NDX	8/7/2015	4519.36	4532.14	4485.67	4520.08	346268966	-0.19%	4704.73	-3.92%	578.46%
^NDX	8/10/2015	4558.68	4583.61	4554.63	4573.11	307746552	1.17%	4704.73	-2.80%	579.64%
^NDX	8/11/2015	4549.02	4567.64	4491.11	4513.99	329713793	-1.29%	4704.73	-4.05%	578.35%
^NDX	8/12/2015	4475.91	4539.18	4436.97	4528.19	360251724	0.31%	4704.73	-3.75%	578.66%
^NDX	8/13/2015	4536.96	4556.09	4514.88	4519.32	281437931	-0.20%	4704.73	-3.94%	578.46%
^NDX	8/14/2015	4512.88	4536.04	4503.85	4530.74	256487931	0.25%	4704.73	-3.70%	578.72%
^NDX	8/17/2015	4516.88	4568.47	4507.98	4566.37	260481034	0.79%	4704.73	-2.94%	579.50%
^NDX	8/18/2015	4556.23	4562.02	4536.07	4542.07	258886207	-0.53%	4704.73	-3.46%	578.97%
^NDX	8/19/2015	4525.32	4550.42	4486.43	4510.9	307831034	-0.69%	4704.73	-4.12%	578.28%
^NDX	8/20/2015	4467.79	4483.96	4385.13	4385.13	359827586	-2.79%	4704.73	-6.79%	575.50%
^NDX	8/21/2015	4313.19	4360.19	4205.94	4205.94	477334483	-4.09%	4704.73	-10.60%	571.41%
^NDX	8/24/2015	3787.23	4199.79	3787.23	4038.6	603248276	-3.98%	4704.73	-14.16%	567.43%
^NDX	8/25/2015	4185.28	4207.35	4016.32	4016.32	450482759	-0.55%	4704.73	-14.63%	566.88%
^NDX	8/26/2015	4141.24	4227.53	4052.86	4219.6	453734483	5.06%	4704.73	-10.31%	571.94%
^NDX	8/27/2015	4281.73	4328.99	4231.27	4324.82	406703448	2.49%	4704.73	-8.08%	574.43%
^NDX	8/28/2015	4307.59	4340.7	4295.71	4329.12	333886207	0.10%	4704.73	-7.98%	574.53%
^NDX	8/31/2015	4300.68	4324.72	4262.14	4274.58	317070690	-1.26%	4704.73	-9.14%	573.27%
^NDX	9/1/2015	4177.57	4229.21	4122.04	4142.63	388577586	-3.09%	4704.73	-11.95%	570.19%
^NDX	9/2/2015	4207.2	4256.23	4166.08	4256.23	332600000	2.74%	4704.73	-9.53%	572.93%
^NDX	9/3/2015	4267.2	4299.63	4222.38	4234.65	310917241	-0.51%	4704.73	-9.99%	572.42%
^NDX	9/4/2015	4175.82	4210.79	4160.54	4184.72	271503448	-1.18%	4704.73	-11.05%	571.24%
^NDX	9/8/2015	4267.2	4306.36	4247.59	4303.53	304413793	2.84%	4704.73	-8.53%	574.08%
^NDX	9/9/2015	4346.19	4352.78	4242.67	4253.45	338577586	-1.16%	4704.73	-9.59%	572.92%
^NDX	9/10/2015	4246.5	4326.68	4243.82	4296.3	318236207	1.01%	4704.73	-8.68%	573.93%
^NDX	9/11/2015	4273.8	4323.23	4268.58	4323.23	290722414	0.63%	4704.73	-8.11%	574.55%
^NDX	9/14/2015	4334.7	4334.7	4294.48	4308.76	253058621	-0.33%	4704.73	-8.42%	574.22%
^NDX	9/15/2015	4322.12	4373.17	4304.1	4360.28	273700000	1.20%	4704.73	-7.32%	575.41%
^NDX	9/16/2015	4357.31	4388.17	4346.57	4383.67	287306897	0.54%	4704.73	-6.82%	575.95%
^NDX	9/17/2015	4378.18	4450.56	4370.83	4384.96	326122414	0.03%	4704.73	-6.80%	575.98%
^NDX	9/18/2015	4325.92	4374.91	4317.09	4323.86	564163793	-1.39%	4704.73	-8.10%	574.59%
^NDX	9/21/2015	4344.26	4372.26	4299.94	4336.13	348539655	0.28%	4704.73	-7.83%	574.87%
^NDX	9/22/2015	4273.92	4286.39	4234.01	4274.1	352220690	-1.43%	4704.73	-9.15%	573.44%
^NDX	9/23/2015	4279.71	4294.53	4255.06	4273.53	276953448	-0.01%	4704.73	-9.17%	573.43%
^NDX	9/24/2015	4239.85	4275.61	4198.13	4261.1	344106897	-0.29%	4704.73	-9.43%	573.14%

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^NDX	9/25/2015	4305.38	4308.31	4199.11	4224.74	353539655	-0.85%	4704.73	-10.20%	572.28%
^NDX	9/28/2015	4206.68	4207.02	4092.29	4103.47	411656897	-2.87%	4704.73	-12.78%	569.41%
^NDX	9/29/2015	4110.56	4155.27	4053.3	4083.37	395422414	-0.49%	4704.73	-13.21%	568.92%
^NDX	9/30/2015	4136.55	4181.06	4125.2	4181.06	413508621	2.39%	4704.73	-11.13%	571.31%
^NDX	10/1/2015	4184.81	4194.12	4128.51	4192.96	367929310	0.28%	4704.73	-10.88%	571.60%
^NDX	10/2/2015	4137.78	4267.45	4124.54	4267.45	376434483	1.78%	4704.73	-9.29%	573.38%
^NDX	10/5/2015	4295.94	4339.22	4290.4	4331.43	345744828	1.50%	4704.73	-7.93%	574.88%
^NDX	10/6/2015	4315.57	4331.77	4273.73	4306.7	359486207	-0.57%	4704.73	-8.46%	574.30%
^NDX	10/7/2015	4332.67	4342.36	4279.28	4333.46	370670690	0.62%	4704.73	-7.89%	574.93%
^NDX	10/8/2015	4316.28	4358.08	4275.8	4350.15	342108621	0.39%	4704.73	-7.54%	575.31%
^NDX	10/9/2015	4355.75	4378.26	4341.76	4370.01	311079310	0.46%	4704.73	-7.11%	575.77%
^NDX	10/12/2015	4380.02	4389.52	4363.97	4382.56	231693103	0.29%	4704.73	-6.85%	576.05%
^NDX	10/13/2015	4353.63	4399.93	4349.18	4352.94	269837931	-0.68%	4704.73	-7.48%	575.38%
^NDX	10/14/2015	4357.05	4373.54	4328.97	4346.92	328010345	-0.14%	4704.73	-7.61%	575.24%
^NDX	10/15/2015	4362.14	4418.25	4357.22	4418.22	334982759	1.64%	4704.73	-6.09%	576.88%
^NDX	10/16/2015	4419.69	4438.74	4405.91	4438.62	319877586	0.46%	4704.73	-5.66%	577.34%
^NDX	10/19/2015	4429.16	4464.75	4420.8	4462.07	279296552	0.53%	4704.73	-5.16%	577.87%
^NDX	10/20/2015	4455.18	4463.11	4424.38	4438.18	295120690	-0.54%	4704.73	-5.67%	577.34%
^NDX	10/21/2015	4461.71	4464.73	4409.9	4413.52	326791379	-0.56%	4704.73	-6.19%	576.78%
^NDX	10/22/2015	4451.19	4504.7	4438.63	4503.22	371731034	2.03%	4704.73	-4.28%	578.81%
^NDX	10/23/2015	4622.3	4645.86	4598.8	4624.09	375563793	2.68%	4704.73	-1.71%	581.50%
^NDX	10/26/2015	4620.97	4638.74	4606.69	4630.85	303222414	0.15%	4704.73	-1.57%	581.64%
^NDX	10/27/2015	4617.85	4645.94	4617.85	4639.23	342558621	0.18%	4704.73	-1.39%	581.82%
^NDX	10/28/2015	4649.06	4678.58	4610.01	4678.58	369160345	0.85%	4704.73	-0.56%	582.67%
^NDX	10/29/2015	4657.78	4678.05	4653.02	4670.77	332467241	-0.17%	4704.73	-0.72%	582.50%
^NDX	10/30/2015	4676.53	4681.23	4648.83	4648.83	347653448	-0.47%	4704.73	-1.19%	582.03%
^NDX	11/2/2015	4658.73	4707.77	4652.56	4703.92	325548276	1.19%	4704.73	-0.02%	583.22%
^NDX	11/3/2015	4691.98	4735.3	4686.34	4719.05	349763793	0.32%	4719.05	0.00%	583.54%
^NDX	11/4/2015	4728.89	4737.06	4698.89	4717.55	361398276	-0.03%	4719.05	-0.03%	583.51%
^NDX	11/5/2015	4718.94	4731.26	4678.83	4702.9	354222414	-0.31%	4719.05	-0.34%	583.20%
^NDX	11/6/2015	4695.95	4710.4	4665.41	4707.23	356281034	0.09%	4719.05	-0.25%	583.29%
^NDX	11/9/2015	4687.31	4694.12	4627.15	4655.52	319098276	-1.10%	4719.05	-1.35%	582.19%
^NDX	11/10/2015	4628.14	4647.23	4616.78	4641.73	328641379	-0.30%	4719.05	-1.64%	581.90%
^NDX	11/11/2015	4657.29	4677.76	4631.17	4636.94	288334483	-0.10%	4719.05	-1.74%	581.79%
^NDX	11/12/2015	4618.17	4639.23	4588.08	4588.93	313953448	-1.04%	4719.05	-2.76%	580.76%
^NDX	11/13/2015	4566.12	4575.7	4499.26	4502.14	345008621	-1.89%	4719.05	-4.60%	578.87%
^NDX	11/16/2015	4494.33	4566.03	4488.62	4565.47	313653448	1.41%	4719.05	-3.25%	580.27%
^NDX	11/17/2015	4571.54	4597.79	4554.98	4565.82	320984483	0.01%	4719.05	-3.25%	580.28%
^NDX	11/18/2015	4585.9	4657.61	4580.85	4653.44	347825862	1.92%	4719.05	-1.39%	582.20%
^NDX	11/19/2015	4657.1	4677.95	4648.96	4655.35	309329310	0.04%	4719.05	-1.35%	582.24%
^NDX	11/20/2015	4679.74	4691.06	4674.61	4686.36	304591379	0.67%	4719.05	-0.69%	582.91%
^NDX	11/23/2015	4689.62	4706.62	4655.6	4674.79	287634483	-0.25%	4719.05	-0.94%	582.66%

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^NDX	11/24/2015	4645.5	4681.75	4621.79	4669.41	337400000	-0.12%	4719.05	-1.05%	582.55%
^NDX	11/25/2015	4674.23	4683.55	4666.34	4672.88	265396552	0.07%	4719.05	-0.98%	582.62%
^NDX	11/27/2015	4680.8	4689.56	4665.97	4680.46	134781034	0.16%	4719.05	-0.82%	582.78%
^NDX	11/30/2015	4692.43	4694.9	4654.63	4664.51	383427586	-0.34%	4719.05	-1.16%	582.44%
^NDX	12/1/2015	4685.25	4716.16	4682.92	4716.16	350960345	1.11%	4719.05	-0.06%	583.55%
^NDX	12/2/2015	4720.27	4739.59	4680.21	4686.22	355231034	-0.63%	4719.05	-0.70%	582.91%
^NDX	12/3/2015	4704.26	4705.73	4579.95	4606.75	360017241	-1.70%	4719.05	-2.38%	581.22%
^NDX	12/4/2015	4621.48	4722.39	4612.11	4716.12	327153448	2.37%	4719.05	-0.06%	583.59%
^NDX	12/7/2015	4718.55	4720.82	4671.86	4693.62	336670690	-0.48%	4719.05	-0.54%	583.11%
^NDX	12/8/2015	4646.43	4708.47	4643.65	4694.77	322663793	0.02%	4719.05	-0.51%	583.14%
^NDX	12/9/2015	4674.8	4698.25	4595.01	4622.14	345422414	-1.55%	4719.05	-2.05%	581.59%
^NDX	12/10/2015	4627.77	4674	4619.98	4643.05	301124138	0.45%	4719.05	-1.61%	582.04%
^NDX	12/11/2015	4583.08	4600.91	4534.05	4537.56	359474138	-2.27%	4719.05	-3.85%	579.77%
^NDX	12/14/2015	4535.56	4571.57	4478.25	4570.16	378631034	0.72%	4719.05	-3.16%	580.49%
^NDX	12/15/2015	4607.2	4636.77	4592.72	4597.33	354260345	0.59%	4719.05	-2.58%	581.09%
^NDX	12/16/2015	4633.85	4673.54	4582.88	4664.57	347691379	1.46%	4719.05	-1.15%	582.55%
^NDX	12/17/2015	4680.63	4681.13	4597.65	4598.14	327106897	-1.42%	4719.05	-2.56%	581.12%
^NDX	12/18/2015	4578.69	4593.41	4513.23	4514.82	649174138	-1.81%	4719.05	-4.33%	579.31%
^NDX	12/21/2015	4547.93	4560.71	4519.82	4560.55	288517241	1.01%	4719.05	-3.36%	580.32%
^NDX	12/22/2015	4580.61	4596.08	4560.54	4589.26	268391379	0.63%	4719.05	-2.75%	580.95%
^NDX	12/23/2015	4612.16	4626.16	4605.36	4624.59	274394828	0.77%	4719.05	-2.00%	581.72%
^NDX	12/24/2015	4626.32	4635.59	4620.81	4622.77	121875862	-0.04%	4719.05	-2.04%	581.68%
^NDX	12/28/2015	4610.41	4621.68	4580.13	4621.35	225974138	-0.03%	4719.05	-2.07%	581.65%
^NDX	12/29/2015	4645.08	4702.74	4644.32	4691.08	238529310	1.51%	4719.05	-0.59%	583.16%
^NDX	12/30/2015	4687.16	4688.66	4651.73	4652.01	215091379	-0.83%	4719.05	-1.42%	582.33%
^NDX	12/31/2015	4634.16	4642.55	4592.88	4593.27	247841379	-1.26%	4719.05	-2.67%	581.07%
^NDX	1/4/2016	4485.06	4497.85	4439.13	4497.85	382486207	-2.08%	4719.05	-4.69%	578.99%
^NDX	1/5/2016	4512.04	4522.12	4466.05	4484.18	332306897	-0.30%	4719.05	-4.98%	578.69%
^NDX	1/6/2016	4409.79	4467.55	4409.49	4443.98	373900000	-0.90%	4719.05	-5.83%	577.79%
^NDX	1/7/2016	4349.14	4403.61	4303.66	4305.73	440101724	-3.11%	4719.05	-8.76%	574.68%
^NDX	1/8/2016	4336.12	4362.47	4264.81	4270.78	394612069	-0.81%	4719.05	-9.50%	573.87%
^NDX	1/11/2016	4300.97	4311.14	4217.63	4283.55	412260345	0.30%	4719.05	-9.23%	574.17%
^NDX	1/12/2016	4322.77	4353.19	4273.02	4333.72	370253448	1.17%	4719.05	-8.17%	575.34%
^NDX	1/13/2016	4352.65	4359.5	4177.3	4183.12	436758621	-3.48%	4719.05	-11.36%	571.86%
^NDX	1/14/2016	4201.23	4308.25	4133.32	4272.97	442337931	2.15%	4719.05	-9.45%	574.01%
^NDX	1/15/2016	4123.87	4184.69	4085.79	4141.08	485970690	-3.09%	4719.05	-12.25%	570.92%
^NDX	1/19/2016	4199.56	4202.04	4101.05	4147.07	412853448	0.14%	4719.05	-12.12%	571.07%
^NDX	1/20/2016	4078.23	4178.64	3992.91	4136.28	552436207	-0.26%	4719.05	-12.35%	570.81%
^NDX	1/21/2016	4146.45	4200.35	4099.31	4142.6	422025862	0.15%	4719.05	-12.22%	570.96%
^NDX	1/22/2016	4226.44	4260.56	4209.24	4259.77	371265517	2.83%	4719.05	-9.73%	573.79%
^NDX	1/25/2016	4245.47	4268.11	4193.32	4196.53	349806897	-1.48%	4719.05	-11.07%	572.30%
^NDX	1/26/2016	4211.93	4250.97	4177.85	4233.85	341582759	0.89%	4719.05	-10.28%	573.19%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/27/2016	4214.94	4226.09	4111.93	4128.86	364777586	-2.48%	4719.05	-12.51%	570.71%
^NDX	1/28/2016	4197.2	4197.48	4116.5	4186.06	400398276	1.39%	4719.05	-11.29%	572.10%
^NDX	1/29/2016	4186.35	4279.17	4184.31	4279.17	449577586	2.22%	4719.05	-9.32%	574.32%
^NDX	2/1/2016	4254.41	4301.63	4238.2	4286.56	341955172	0.17%	4719.05	-9.16%	574.50%
^NDX	2/2/2016	4261.9	4264.81	4180.57	4193.1	376755172	-2.18%	4719.05	-11.15%	572.32%
^NDX	2/3/2016	4213.67	4218.16	4099.24	4171.97	425205172	-0.50%	4719.05	-11.59%	571.81%
^NDX	2/4/2016	4158.05	4200.99	4120.58	4167.77	379470690	-0.10%	4719.05	-11.68%	571.71%
^NDX	2/5/2016	4150.35	4152.73	4008.45	4024.47	427462069	-3.44%	4719.05	-14.72%	568.27%
^NDX	2/8/2016	3947.99	3979.09	3888.78	3960.67	465874138	-1.59%	4719.05	-16.07%	566.69%
^NDX	2/9/2016	3903.93	4008.06	3902.74	3947.8	425136207	-0.32%	4719.05	-16.34%	566.36%
^NDX	2/10/2016	3996.77	4045.48	3962.7	3966.28	422134483	0.47%	4719.05	-15.95%	566.83%
^NDX	2/11/2016	3910.57	3988.71	3902.86	3962.22	484884483	-0.10%	4719.05	-16.04%	566.73%
^NDX	2/12/2016	3996.64	4022.12	3965.74	4019.19	341929310	1.44%	4719.05	-14.83%	568.17%
^NDX	2/16/2016	4077.33	4104.33	4049.88	4104.33	365158621	2.12%	4719.05	-13.03%	570.28%
^NDX	2/17/2016	4138.43	4204.63	4125.83	4199.1	395937931	2.31%	4719.05	-11.02%	572.59%
^NDX	2/18/2016	4212.22	4212.57	4146.1	4151.49	337218966	-1.13%	4719.05	-12.03%	571.46%
^NDX	2/19/2016	4129.75	4175.08	4121.59	4164.09	328236207	0.30%	4719.05	-11.76%	571.76%
^NDX	2/22/2016	4203.6	4235.12	4199.93	4231.27	309313793	1.61%	4719.05	-10.34%	573.38%
^NDX	2/23/2016	4209.32	4217.99	4158.56	4162.54	306508621	-1.62%	4719.05	-11.79%	571.75%
^NDX	2/24/2016	4116.02	4205.98	4088.12	4200.66	341065517	0.92%	4719.05	-10.99%	572.67%
^NDX	2/25/2016	4212.48	4241.25	4173.25	4241.06	287558621	0.96%	4719.05	-10.13%	573.63%
^NDX	2/26/2016	4273.59	4275.82	4227.29	4235.62	312917241	-0.13%	4719.05	-10.24%	573.50%
^NDX	2/29/2016	4228.57	4263.31	4200.15	4201.12	356079310	-0.81%	4719.05	-10.98%	572.69%
^NDX	3/1/2016	4238.08	4333.61	4225.93	4333.61	358646552	3.15%	4719.05	-8.17%	575.84%
^NDX	3/2/2016	4328.72	4335.43	4301.09	4334.39	329743103	0.02%	4719.05	-8.15%	575.86%
^NDX	3/3/2016	4330.4	4331.49	4296.32	4325.86	333843103	-0.20%	4719.05	-8.33%	575.66%
^NDX	3/4/2016	4334.03	4356.34	4301.35	4329	374350000	0.07%	4719.05	-8.27%	575.73%
^NDX	3/7/2016	4303.81	4330.28	4271.57	4303.33	359377586	-0.59%	4719.05	-8.81%	575.14%
^NDX	3/8/2016	4272.72	4308.84	4258.82	4265.51	343631034	-0.88%	4719.05	-9.61%	574.26%
^NDX	3/9/2016	4281.09	4293.23	4258.07	4293.23	308543103	0.65%	4719.05	-9.02%	574.91%
^NDX	3/10/2016	4307.87	4335.33	4232.08	4286.97	333874138	-0.15%	4719.05	-9.16%	574.77%
^NDX	3/11/2016	4337.13	4361.83	4320.55	4361.83	310653448	1.75%	4719.05	-7.57%	576.51%
^NDX	3/14/2016	4347.94	4378.35	4347.56	4367.33	278465517	0.13%	4719.05	-7.45%	576.64%
^NDX	3/15/2016	4354.38	4371.29	4339.86	4367.08	291796552	-0.01%	4719.05	-7.46%	576.63%
^NDX	3/16/2016	4359.67	4416.11	4357.73	4404.2	307079310	0.85%	4719.05	-6.67%	577.48%
^NDX	3/17/2016	4389.8	4413.07	4377.01	4400.26	328825862	-0.09%	4719.05	-6.76%	577.39%
^NDX	3/18/2016	4409.14	4420.8	4388.7	4410.83	487765517	0.24%	4719.05	-6.53%	577.63%
^NDX	3/21/2016	4403.02	4430.42	4400.43	4426.98	277453448	0.37%	4719.05	-6.19%	578.00%
^NDX	3/22/2016	4404.19	4450.74	4401.63	4437.62	275206897	0.24%	4719.05	-5.96%	578.24%
^NDX	3/23/2016	4431.53	4434.58	4395.25	4402.56	298729310	-0.79%	4719.05	-6.71%	577.45%
^NDX	3/24/2016	4380.46	4405.94	4374.83	4405.53	274308621	0.07%	4719.05	-6.64%	577.52%
^NDX	3/28/2016	4414.92	4417.32	4393.09	4398.07	238103448	-0.17%	4719.05	-6.80%	577.35%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/29/2016	4390.85	4471.76	4384.31	4467.72	311463793	1.58%	4719.05	-5.33%	578.93%
^NDX	3/30/2016	4494.7	4518.16	4481.85	4490.88	296175862	0.52%	4719.05	-4.84%	579.45%
^NDX	3/31/2016	4490.1	4504.11	4478.23	4483.65	305908621	-0.16%	4719.05	-4.99%	579.29%
^NDX	4/1/2016	4461.77	4534.23	4452.2	4532.08	312456897	1.08%	4719.05	-3.96%	580.37%
^NDX	4/4/2016	4526.47	4533.37	4503.71	4511.7	294091379	-0.45%	4719.05	-4.39%	579.92%
^NDX	4/5/2016	4479.77	4494.68	4465.05	4470.75	297587931	-0.91%	4719.05	-5.26%	579.01%
^NDX	4/6/2016	4476.63	4544.56	4476.63	4543.78	303753448	1.63%	4719.05	-3.71%	580.65%
^NDX	4/7/2016	4518.76	4525.62	4459.72	4475.29	329127586	-1.51%	4719.05	-5.17%	579.14%
^NDX	4/8/2016	4507.22	4515.9	4459.57	4474.92	273936207	-0.01%	4719.05	-5.17%	579.13%
^NDX	4/11/2016	4496.43	4515.93	4458.66	4458.71	266472414	-0.36%	4719.05	-5.52%	578.77%
^NDX	4/12/2016	4463.88	4503.86	4435.08	4496.04	303324138	0.84%	4719.05	-4.73%	579.61%
^NDX	4/13/2016	4526.95	4560.04	4524.46	4554.72	333870690	1.31%	4719.05	-3.48%	580.91%
^NDX	4/14/2016	4554.56	4569.52	4541.66	4554.62	283760345	0.00%	4719.05	-3.48%	580.91%
^NDX	4/15/2016	4550.43	4558.88	4531.12	4543.16	290481034	-0.25%	4719.05	-3.73%	580.66%
^NDX	4/18/2016	4535.3	4570.58	4531.11	4569.31	288320690	0.58%	4719.05	-3.17%	581.23%
^NDX	4/19/2016	4573.21	4574.38	4516	4537.09	314525862	-0.71%	4719.05	-3.86%	580.53%
^NDX	4/20/2016	4538.76	4562.33	4524.13	4540.44	307127586	0.07%	4719.05	-3.78%	580.60%
^NDX	4/21/2016	4540.75	4558.6	4522.86	4540.8	303136207	0.01%	4719.05	-3.78%	580.61%
^NDX	4/22/2016	4479.76	4502.39	4440.14	4474.19	348091379	-1.47%	4719.05	-5.19%	579.14%
^NDX	4/25/2016	4459.42	4474.6	4453.08	4474.13	272805172	0.00%	4719.05	-5.19%	579.14%
^NDX	4/26/2016	4481.21	4490.06	4439.48	4452.97	314658621	-0.47%	4719.05	-5.64%	578.67%
^NDX	4/27/2016	4413.96	4426.26	4381.17	4416.63	334272414	-0.82%	4719.05	-6.41%	577.85%
^NDX	4/28/2016	4418.88	4447.17	4355.55	4363.99	372655172	-1.19%	4719.05	-7.52%	576.66%
^NDX	4/29/2016	4367.49	4372.97	4307.1	4341.3	409734483	-0.52%	4719.05	-8.00%	576.14%
^NDX	5/2/2016	4350.83	4386.98	4334.59	4381.31	324217241	0.92%	4719.05	-7.16%	577.06%
^NDX	5/3/2016	4349.07	4368.76	4329.76	4341.39	342127586	-0.91%	4719.05	-8.00%	576.15%
^NDX	5/4/2016	4314.5	4328.22	4301.07	4312.02	336344828	-0.68%	4719.05	-8.63%	575.47%
^NDX	5/5/2016	4326.91	4333.12	4299.6	4309.48	325577586	-0.06%	4719.05	-8.68%	575.41%
^NDX	5/6/2016	4290.35	4330.24	4282	4330.17	320827586	0.48%	4719.05	-8.24%	575.90%
^NDX	5/9/2016	4331.66	4361.88	4329.91	4341.23	280189655	0.26%	4719.05	-8.01%	576.15%
^NDX	5/10/2016	4360.73	4404.09	4351.16	4402.04	303468966	1.40%	4719.05	-6.72%	577.55%
^NDX	5/11/2016	4395.88	4407.93	4360.73	4361.04	320536207	-0.93%	4719.05	-7.59%	576.62%
^NDX	5/12/2016	4376.09	4377.86	4312.88	4342.81	332836207	-0.42%	4719.05	-7.97%	576.20%
^NDX	5/13/2016	4337.83	4364.25	4318.7	4326.53	292763793	-0.37%	4719.05	-8.32%	575.83%
^NDX	5/16/2016	4335.33	4395.7	4329.89	4380.48	300260345	1.25%	4719.05	-7.17%	577.07%
^NDX	5/17/2016	4376.56	4385.06	4311.18	4322.56	331936207	-1.32%	4719.05	-8.40%	575.75%
^NDX	5/18/2016	4314.34	4360.91	4305.73	4338.23	333465517	0.36%	4719.05	-8.07%	576.11%
^NDX	5/19/2016	4319.86	4331.58	4284.37	4315.58	311360345	-0.52%	4719.05	-8.55%	575.59%
^NDX	5/20/2016	4330.07	4379.98	4329.57	4362.9	339744828	1.10%	4719.05	-7.55%	576.69%
^NDX	5/23/2016	4364.73	4382.4	4353.36	4355.1	321570690	-0.18%	4719.05	-7.71%	576.51%
^NDX	5/24/2016	4381.34	4449.21	4380.46	4444.3	334875862	2.05%	4719.05	-5.82%	578.56%
^NDX	5/25/2016	4459.27	4488.52	4453.05	4476.43	307658621	0.72%	4719.05	-5.14%	579.28%

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^NDX	5/26/2016	4478.57	4494.03	4469.76	4487.96	276939655	0.26%	4719.05	-4.90%	579.54%
^NDX	5/27/2016	4490.95	4512.54	4489.16	4512.54	259486207	0.55%	4719.05	-4.38%	580.09%
^NDX	5/31/2016	4513.85	4526.84	4497.65	4523.9	394025862	0.25%	4719.05	-4.14%	580.34%
^NDX	6/1/2016	4507.18	4530.39	4502.78	4520.07	309843103	-0.08%	4719.05	-4.22%	580.25%
^NDX	6/2/2016	4510.81	4531.35	4488.08	4531.35	298112069	0.25%	4719.05	-3.98%	580.50%
^NDX	6/3/2016	4520.98	4523.36	4480.8	4509.79	292731034	-0.48%	4719.05	-4.43%	580.03%
^NDX	6/6/2016	4517.88	4536.55	4510.33	4523.63	286868966	0.31%	4719.05	-4.14%	580.33%
^NDX	6/7/2016	4527.86	4532.3	4511.42	4513.09	301337931	-0.23%	4719.05	-4.36%	580.10%
^NDX	6/8/2016	4521.1	4529.09	4505.39	4520.63	291834483	0.17%	4719.05	-4.20%	580.27%
^NDX	6/9/2016	4501.15	4518.5	4494.76	4512.69	281437931	-0.18%	4719.05	-4.37%	580.09%
^NDX	6/10/2016	4473.08	4480.48	4447.33	4461.05	314172414	-1.14%	4719.05	-5.47%	578.95%
^NDX	6/13/2016	4436.12	4461.27	4419.73	4422.76	325568966	-0.86%	4719.05	-6.28%	578.09%
^NDX	6/14/2016	4413.71	4439.73	4392.43	4424.91	330984483	0.05%	4719.05	-6.23%	578.14%
^NDX	6/15/2016	4433.68	4439.61	4404.58	4409.51	310724138	-0.35%	4719.05	-6.56%	577.79%
^NDX	6/16/2016	4387.9	4428.27	4362.16	4424.23	319270690	0.33%	4719.05	-6.25%	578.12%
^NDX	6/17/2016	4409.75	4409.75	4363.63	4374.38	454865517	-1.13%	4719.05	-7.30%	577.00%
^NDX	6/20/2016	4424.11	4444.07	4397.36	4400.16	306820690	0.59%	4719.05	-6.76%	577.59%
^NDX	6/21/2016	4408.03	4422.66	4398.64	4413.41	292772414	0.30%	4719.05	-6.48%	577.89%
^NDX	6/22/2016	4415.46	4442.02	4400.88	4404.73	290037931	-0.20%	4719.05	-6.66%	577.69%
^NDX	6/23/2016	4437.61	4467.48	4420.16	4467.48	299753448	1.42%	4719.05	-5.33%	579.12%
^NDX	6/24/2016	4294.8	4373.15	4274.54	4285.7	760524138	-4.07%	4719.05	-9.18%	575.05%
^NDX	6/27/2016	4247.71	4249	4179.73	4201.06	458560345	-1.97%	4719.05	-10.98%	573.07%
^NDX	6/28/2016	4245.32	4291.43	4245.29	4290.47	357601724	2.13%	4719.05	-9.08%	575.20%
^NDX	6/29/2016	4323.33	4373.97	4322.36	4364.74	364922414	1.73%	4719.05	-7.51%	576.93%
^NDX	6/30/2016	4378.75	4417.96	4359.58	4417.7	374341379	1.21%	4719.05	-6.39%	578.14%
^NDX	7/1/2016	4411.77	4453.86	4411.76	4437.45	300884483	0.45%	4719.05	-5.97%	578.59%
^NDX	7/5/2016	4414.35	4418.04	4386.56	4410.75	291437931	-0.60%	4719.05	-6.53%	577.99%
^NDX	7/6/2016	4388.43	4447.23	4375.72	4444.7	323463793	0.77%	4719.05	-5.81%	578.76%
^NDX	7/7/2016	4451.15	4468.31	4438.8	4459.59	288408621	0.34%	4719.05	-5.50%	579.09%
^NDX	7/8/2016	4484.92	4529.72	4476.5	4528.36	335734483	1.54%	4719.05	-4.04%	580.64%
^NDX	7/11/2016	4544.33	4569.97	4544.33	4554.71	296284483	0.58%	4719.05	-3.48%	581.22%
^NDX	7/12/2016	4579.85	4588.24	4570.56	4577.61	321772414	0.50%	4719.05	-3.00%	581.72%
^NDX	7/13/2016	4589.13	4589.95	4565.7	4565.77	284624138	-0.26%	4719.05	-3.25%	581.46%
^NDX	7/14/2016	4597.18	4604.76	4585.7	4596.49	282960345	0.67%	4719.05	-2.60%	582.14%
^NDX	7/15/2016	4602	4607.18	4579.83	4589.83	277637931	-0.14%	4719.05	-2.74%	581.99%
^NDX	7/18/2016	4595.06	4627.57	4591.82	4619.68	273374138	0.65%	4719.05	-2.11%	582.64%
^NDX	7/19/2016	4601.68	4617.47	4595.38	4603.29	292196552	-0.35%	4719.05	-2.45%	582.29%
^NDX	7/20/2016	4630.84	4665.67	4623.93	4657.2	323677586	1.17%	4719.05	-1.31%	583.46%
^NDX	7/21/2016	4662.95	4669.53	4634.07	4647.02	324191379	-0.22%	4719.05	-1.53%	583.24%
^NDX	7/22/2016	4650.98	4670.54	4635.22	4666.07	282586207	0.41%	4719.05	-1.12%	583.65%
^NDX	7/25/2016	4662.9	4667.09	4650.5	4665.93	305279310	0.00%	4719.05	-1.13%	583.65%
^NDX	7/26/2016	4664.1	4687.9	4648.93	4672.11	351389655	0.13%	4719.05	-0.99%	583.78%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/27/2016	4711.11	4716.07	4685.11	4702.89	365905172	0.66%	4719.05	-0.34%	584.44%
^NDX	7/28/2016	4710.23	4725.78	4696.09	4721.41	336363793	0.39%	4721.41	0.00%	584.83%
^NDX	7/29/2016	4734.7	4743.25	4715.77	4730.23	357351724	0.19%	4730.23	0.00%	585.02%
^NDX	8/1/2016	4734.44	4767.24	4728.73	4756.04	321825862	0.55%	4756.04	0.00%	585.56%
^NDX	8/2/2016	4748.41	4752.29	4689.55	4719.21	369312069	-0.77%	4756.04	-0.77%	584.79%
^NDX	8/3/2016	4716.58	4734.33	4712.1	4734.33	329218966	0.32%	4756.04	-0.46%	585.11%
^NDX	8/4/2016	4731.54	4749.09	4719.01	4743.81	332758621	0.20%	4756.04	-0.26%	585.31%
^NDX	8/5/2016	4769.17	4799.86	4763.58	4791.21	347882759	1.00%	4791.21	0.00%	586.31%
^NDX	8/8/2016	4791.1	4794.14	4770.22	4784.74	280077586	-0.14%	4791.21	-0.14%	586.17%
^NDX	8/9/2016	4787.92	4811.02	4786.38	4795.75	286951724	0.23%	4795.75	0.00%	586.40%
^NDX	8/10/2016	4799.83	4799.88	4771.98	4783.4	284696552	-0.26%	4795.75	-0.26%	586.15%
^NDX	8/11/2016	4800.59	4813.36	4790.65	4803.31	260632759	0.42%	4803.31	0.00%	586.56%
^NDX	8/12/2016	4794.35	4807.53	4790.49	4807.08	258900000	0.08%	4807.08	0.00%	586.64%
^NDX	8/15/2016	4814.77	4837.67	4812.45	4827.12	264339655	0.42%	4827.12	0.00%	587.06%
^NDX	8/16/2016	4814.21	4814.96	4796.92	4797.19	292825862	-0.62%	4827.12	-0.62%	586.44%
^NDX	8/17/2016	4799.03	4807.05	4772.43	4805.45	301360345	0.17%	4827.12	-0.45%	586.61%
^NDX	8/18/2016	4802.33	4814.54	4794.29	4808.68	286048276	0.07%	4827.12	-0.38%	586.68%
^NDX	8/19/2016	4800.2	4816	4786.27	4806.14	281506897	-0.05%	4827.12	-0.43%	586.62%
^NDX	8/22/2016	4797.95	4817.35	4791.06	4808.56	269001724	0.05%	4827.12	-0.38%	586.67%
^NDX	8/23/2016	4828.79	4836.45	4816.76	4818.48	266732759	0.21%	4827.12	-0.18%	586.88%
^NDX	8/24/2016	4812.5	4821.3	4770.73	4783.48	295651724	-0.73%	4827.12	-0.90%	586.15%
^NDX	8/25/2016	4773.68	4792.47	4768	4775.43	260670690	-0.17%	4827.12	-1.07%	585.99%
^NDX	8/26/2016	4782.46	4815.58	4758.1	4783.69	274320690	0.17%	4827.12	-0.90%	586.16%
^NDX	8/29/2016	4787.93	4804.42	4784.63	4791.09	244248276	0.15%	4827.12	-0.75%	586.31%
^NDX	8/30/2016	4787.77	4797.63	4760.28	4776	269141379	-0.31%	4827.12	-1.06%	586.00%
^NDX	8/31/2016	4770.23	4775.19	4751.69	4771.06	303753448	-0.10%	4827.12	-1.16%	585.90%
^NDX	9/1/2016	4774.81	4787.94	4750.24	4783.94	274572414	0.27%	4827.12	-0.89%	586.17%
^NDX	9/2/2016	4806.15	4816.7	4781.61	4798.74	254172414	0.31%	4827.12	-0.59%	586.47%
^NDX	9/6/2016	4806.66	4829.51	4797.34	4829.51	306541379	0.64%	4829.51	0.00%	587.12%
^NDX	9/7/2016	4829.91	4839.59	4813.99	4831.86	323872414	0.05%	4831.86	0.00%	587.16%
^NDX	9/8/2016	4816.48	4816.48	4791.22	4804	317205172	-0.58%	4831.86	-0.58%	586.59%
^NDX	9/9/2016	4763.04	4773.77	4681.54	4681.54	380808621	-2.55%	4831.86	-3.11%	584.04%
^NDX	9/12/2016	4656.59	4772.45	4656.51	4764.65	346139655	1.78%	4831.86	-1.39%	585.81%
^NDX	9/13/2016	4740	4756.2	4701.79	4722.85	357148276	-0.88%	4831.86	-2.26%	584.94%
^NDX	9/14/2016	4726.75	4770.4	4726.75	4746.06	328048276	0.49%	4831.86	-1.78%	585.43%
^NDX	9/15/2016	4749.71	4826.02	4748.67	4819.9	336368966	1.56%	4831.86	-0.25%	586.98%
^NDX	9/16/2016	4811.79	4821.85	4794.2	4818.05	519631034	-0.04%	4831.86	-0.29%	586.95%
^NDX	9/19/2016	4833.84	4843.76	4787.44	4796.07	308813793	-0.46%	4831.86	-0.74%	586.49%
^NDX	9/20/2016	4813.78	4824.22	4797.78	4805.22	292274138	0.19%	4831.86	-0.55%	586.68%
^NDX	9/21/2016	4826.58	4858.57	4797.9	4853.75	344774138	1.01%	4853.75	0.00%	587.69%
^NDX	9/22/2016	4879.28	4895.5	4876.37	4891.36	324500000	0.77%	4891.36	0.00%	588.47%
^NDX	9/23/2016	4881.45	4882.42	4853.41	4858.91	303677586	-0.66%	4891.36	-0.66%	587.80%

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^NDX	9/26/2016	4830.17	4837.34	4812.32	4817.17	287848276	-0.86%	4891.36	-1.52%	586.94%
^NDX	9/27/2016	4813.89	4868.38	4811.28	4866.71	301906897	1.03%	4891.36	-0.50%	587.97%
^NDX	9/28/2016	4871.84	4877.3	4850.04	4875.27	307839655	0.18%	4891.36	-0.33%	588.15%
^NDX	9/29/2016	4868.46	4875.52	4819.02	4838.3	334684483	-0.76%	4891.36	-1.08%	587.39%
^NDX	9/30/2016	4856.1	4889.23	4846.91	4875.7	355137931	0.77%	4891.36	-0.32%	588.16%
^NDX	10/3/2016	4864.63	4872.14	4848.21	4866.63	276562069	-0.19%	4891.36	-0.51%	587.98%
^NDX	10/4/2016	4880.57	4891.5	4841.72	4859.47	294653448	-0.15%	4891.36	-0.65%	587.83%
^NDX	10/5/2016	4872.98	4891.35	4870.81	4877.75	302300000	0.38%	4891.36	-0.28%	588.20%
^NDX	10/6/2016	4871.95	4883.97	4851.53	4873.92	285175862	-0.08%	4891.36	-0.36%	588.13%
^NDX	10/7/2016	4883.95	4884.7	4840.93	4864.52	283905172	-0.19%	4891.36	-0.55%	587.93%
^NDX	10/10/2016	4887.73	4904.72	4885.59	4893.77	235198276	0.60%	4893.77	0.00%	588.53%
^NDX	10/11/2016	4890.17	4890.17	4804.24	4821.91	314082759	-1.47%	4893.77	-1.47%	587.07%
^NDX	10/12/2016	4824.27	4836.55	4806.33	4819.64	269989655	-0.05%	4893.77	-1.51%	587.02%
^NDX	10/13/2016	4785.59	4816.33	4760.07	4803.1	299191379	-0.34%	4893.77	-1.85%	586.68%
^NDX	10/14/2016	4828.9	4845.99	4806.73	4808.48	274910345	0.11%	4893.77	-1.74%	586.79%
^NDX	10/17/2016	4808.47	4814.88	4790.45	4796.17	245563793	-0.26%	4893.77	-1.99%	586.53%
^NDX	10/18/2016	4849.91	4860.68	4837.31	4839.72	254212069	0.91%	4893.77	-1.10%	587.44%
^NDX	10/19/2016	4833.81	4845.07	4830.68	4836.61	266717241	-0.06%	4893.77	-1.17%	587.38%
^NDX	10/20/2016	4831.31	4842.32	4805.84	4832.71	300313793	-0.08%	4893.77	-1.25%	587.30%
^NDX	10/21/2016	4836.54	4853.61	4822.78	4851.86	284391379	0.40%	4893.77	-0.86%	587.69%
^NDX	10/24/2016	4884.16	4911.59	4880.77	4909.97	264132759	1.20%	4909.97	0.00%	588.89%
^NDX	10/25/2016	4908.19	4911.76	4885.9	4891.46	272325862	-0.38%	4909.97	-0.38%	588.51%
^NDX	10/26/2016	4863.52	4886.32	4846.44	4860.59	297568966	-0.63%	4909.97	-1.01%	587.88%
^NDX	10/27/2016	4883.07	4885.83	4831.7	4836.45	330808621	-0.50%	4909.97	-1.50%	587.38%
^NDX	10/28/2016	4820.5	4848.55	4794.07	4805.59	326891379	-0.64%	4909.97	-2.13%	586.75%
^NDX	10/31/2016	4821.31	4823.92	4801.16	4801.27	294355172	-0.09%	4909.97	-2.21%	586.66%
^NDX	11/1/2016	4810.3	4811.02	4726.35	4766.94	323905172	-0.72%	4909.97	-2.91%	585.94%
^NDX	11/2/2016	4764.82	4773.65	4717.57	4726.91	363081034	-0.84%	4909.97	-3.73%	585.10%
^NDX	11/3/2016	4718.54	4732.2	4673.06	4679.1	363400000	-1.01%	4909.97	-4.70%	584.09%
^NDX	11/4/2016	4647.59	4697.94	4647.59	4660.46	347436207	-0.40%	4909.97	-5.08%	583.69%
^NDX	11/7/2016	4737.98	4777.06	4731.79	4773.73	330053448	2.43%	4909.97	-2.77%	586.12%
^NDX	11/8/2016	4766.48	4824.97	4757.25	4804.92	299327586	0.65%	4909.97	-2.14%	586.78%
^NDX	11/9/2016	4748.91	4832.95	4747.35	4825.18	486993103	0.42%	4909.97	-1.73%	587.20%
^NDX	11/10/2016	4849.71	4855.79	4685.74	4747.03	514544828	-1.62%	4909.97	-3.32%	585.58%
^NDX	11/11/2016	4729.14	4759.83	4711.96	4751.95	393974138	0.10%	4909.97	-3.22%	585.68%
^NDX	11/14/2016	4752.61	4753.27	4677.41	4702.05	408481034	-1.05%	4909.97	-4.23%	584.63%
^NDX	11/15/2016	4733.57	4778.65	4727.98	4764.47	371810345	1.33%	4909.97	-2.96%	585.96%
^NDX	11/16/2016	4745.03	4794.57	4742.95	4792.27	354679310	0.58%	4909.97	-2.40%	586.54%
^NDX	11/17/2016	4789.79	4826.75	4781.72	4826.59	358924138	0.72%	4909.97	-1.70%	587.26%
^NDX	11/18/2016	4832.81	4840.81	4804.44	4808.04	320450000	-0.38%	4909.97	-2.08%	586.87%
^NDX	11/21/2016	4822.03	4862.23	4819.57	4859	300917241	1.06%	4909.97	-1.04%	587.93%
^NDX	11/22/2016	4876.92	4884.63	4861.07	4873.84	325310345	0.31%	4909.97	-0.74%	588.24%

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^NDX	11/23/2016	4856.72	4859.66	4832.59	4853.86	278748276	-0.41%	4909.97	-1.14%	587.83%
^NDX	11/25/2016	4861.47	4870.9	4853.04	4870.02	132425862	0.33%	4909.97	-0.81%	588.16%
^NDX	11/28/2016	4861.73	4878.88	4852.71	4857.02	280279310	-0.27%	4909.97	-1.08%	587.90%
^NDX	11/29/2016	4859.85	4896.57	4848.89	4873.21	308412069	0.33%	4909.97	-0.75%	588.23%
^NDX	11/30/2016	4876.3	4880.77	4810.81	4810.81	355936207	-1.28%	4909.97	-2.02%	586.95%
^NDX	12/1/2016	4806.77	4810.44	4723.57	4734.1	390510345	-1.59%	4909.97	-3.58%	585.35%
^NDX	12/2/2016	4734.38	4759.03	4721.41	4739.37	318781034	0.11%	4909.97	-3.47%	585.47%
^NDX	12/5/2016	4762.34	4795.29	4743.53	4778.14	310027586	0.82%	4909.97	-2.68%	586.28%
^NDX	12/6/2016	4786.06	4796.58	4769.39	4788.67	340491379	0.22%	4909.97	-2.47%	586.50%
^NDX	12/7/2016	4778.86	4854.32	4765.44	4851.94	365963793	1.32%	4909.97	-1.18%	587.82%
^NDX	12/8/2016	4849.75	4869.56	4843.04	4859.19	384667241	0.15%	4909.97	-1.03%	587.97%
^NDX	12/9/2016	4878.54	4897.24	4877.18	4895.9	351500000	0.76%	4909.97	-0.29%	588.73%
^NDX	12/12/2016	4878.04	4882.98	4854.27	4874.3	332337931	-0.44%	4909.97	-0.73%	588.29%
^NDX	12/13/2016	4893.65	4960.48	4890.15	4935.84	359605172	1.26%	4935.84	0.00%	589.55%
^NDX	12/14/2016	4943.64	4955.25	4910.76	4921.22	340370690	-0.30%	4935.84	-0.30%	589.25%
^NDX	12/15/2016	4925.65	4959.9	4919.81	4933.41	361363793	0.25%	4935.84	-0.05%	589.50%
^NDX	12/16/2016	4945.04	4952.14	4904.38	4914.86	561681034	-0.38%	4935.84	-0.43%	589.13%
^NDX	12/19/2016	4919.17	4963	4911.75	4934.85	290655172	0.41%	4935.84	-0.02%	589.53%
^NDX	12/20/2016	4948.34	4961.55	4944.32	4953.8	289317241	0.38%	4953.8	0.00%	589.92%
^NDX	12/21/2016	4952.07	4957.45	4938.24	4948.91	257568966	-0.10%	4953.8	-0.10%	589.82%
^NDX	12/22/2016	4948.36	4948.36	4917.33	4934.39	272862069	-0.29%	4953.8	-0.39%	589.53%
^NDX	12/23/2016	4927.53	4940.04	4922.95	4940.02	197289655	0.11%	4953.8	-0.28%	589.64%
^NDX	12/27/2016	4948.92	4992.08	4947.59	4965.81	209805172	0.52%	4965.81	0.00%	590.16%
^NDX	12/28/2016	4976.42	4978.43	4922.09	4926.29	227953448	-0.80%	4965.81	-0.80%	589.37%
^NDX	12/29/2016	4923.92	4933.71	4903.28	4918.28	218013793	-0.16%	4965.81	-0.96%	589.20%
^NDX	12/30/2016	4925.36	4927.16	4853.93	4863.62	267382759	-1.11%	4965.81	-2.06%	588.09%
^NDX	1/3/2017	4900.85	4928.49	4884.52	4911.33	325206897	0.98%	4965.81	-1.10%	589.07%
^NDX	1/4/2017	4920.79	4944.75	4919.81	4937.21	324717241	0.53%	4965.81	-0.58%	589.60%
^NDX	1/5/2017	4936.35	4967.9	4935.34	4964.95	309070690	0.56%	4965.81	-0.02%	590.16%
^NDX	1/6/2017	4973.87	5020.7	4957.82	5007.08	294960345	0.85%	5007.08	0.00%	591.01%
^NDX	1/9/2017	5013.82	5033.32	5009.45	5024.9	325086207	0.36%	5024.9	0.00%	591.37%
^NDX	1/10/2017	5027.5	5049.83	5016.19	5035.17	309741379	0.20%	5035.17	0.00%	591.57%
^NDX	1/11/2017	5033.88	5050.21	5012.65	5050.21	337020690	0.30%	5050.21	0.00%	591.87%
^NDX	1/12/2017	5029.29	5044.36	4995.07	5041.43	310646552	-0.17%	5050.21	-0.17%	591.69%
^NDX	1/13/2017	5047.56	5066.95	5045.92	5059.51	276743103	0.36%	5059.51	0.00%	592.05%
^NDX	1/17/2017	5043.07	5053.2	5029.6	5044.65	302936207	-0.29%	5059.51	-0.29%	591.76%
^NDX	1/18/2017	5050.26	5058.2	5039.18	5055.85	290227586	0.22%	5059.51	-0.07%	591.98%
^NDX	1/19/2017	5061.1	5078.41	5041.21	5051.17	311329310	-0.09%	5059.51	-0.16%	591.89%
^NDX	1/20/2017	5070.15	5085.34	5050.02	5063.2	300055172	0.24%	5063.2	0.00%	592.13%
^NDX	1/23/2017	5055.97	5073.24	5035.49	5065.7	284532759	0.05%	5065.7	0.00%	592.18%
^NDX	1/24/2017	5079.61	5108.22	5068.37	5101.06	311270690	0.70%	5101.06	0.00%	592.87%
^NDX	1/25/2017	5132.87	5153.18	5129	5151.47	337922414	0.99%	5151.47	0.00%	593.86%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/26/2017	5164.13	5168.2	5148.85	5156.92	315084483	0.11%	5156.92	0.00%	593.97%
^NDX	1/27/2017	5169.49	5172.43	5150.18	5168.06	286793103	0.22%	5168.06	0.00%	594.18%
^NDX	1/30/2017	5146.41	5146.88	5098.34	5129.33	306394828	-0.75%	5168.06	-0.75%	593.44%
^NDX	1/31/2017	5107.47	5116.8	5086.33	5116.77	351979310	-0.24%	5168.06	-0.99%	593.19%
^NDX	2/1/2017	5157.84	5162.46	5128.9	5152.69	383372414	0.70%	5168.06	-0.30%	593.89%
^NDX	2/2/2017	5141.28	5162.56	5128.76	5147.7	357582759	-0.10%	5168.06	-0.39%	593.80%
^NDX	2/3/2017	5153.61	5165.47	5147.58	5161.6	308079310	0.27%	5168.06	-0.12%	594.07%
^NDX	2/6/2017	5154.18	5167.96	5148.06	5167.96	298668966	0.12%	5168.06	0.00%	594.19%
^NDX	2/7/2017	5178.85	5196.27	5174.34	5185.88	330879310	0.35%	5185.88	0.00%	594.54%
^NDX	2/8/2017	5176.5	5201.57	5168.98	5196.58	335355172	0.21%	5196.58	0.00%	594.74%
^NDX	2/9/2017	5200.17	5221.62	5196.07	5212.16	335144828	0.30%	5212.16	0.00%	595.04%
^NDX	2/10/2017	5219.81	5234.27	5212.84	5226.69	319312069	0.28%	5226.69	0.00%	595.32%
^NDX	2/13/2017	5242.49	5262.42	5241	5256.82	317243103	0.58%	5256.82	0.00%	595.90%
^NDX	2/14/2017	5251.36	5271.1	5238.69	5271.07	335372414	0.27%	5271.07	0.00%	596.17%
^NDX	2/15/2017	5266.13	5304.34	5264.44	5302.39	359251724	0.59%	5302.39	0.00%	596.76%
^NDX	2/16/2017	5306.38	5316.79	5287.54	5300.64	335103448	-0.03%	5302.39	-0.03%	596.73%
^NDX	2/17/2017	5295.49	5324.72	5291.7	5324.72	323375862	0.45%	5324.72	0.00%	597.18%
^NDX	2/21/2017	5334.57	5353.16	5330.47	5350.73	333639655	0.49%	5350.73	0.00%	597.67%
^NDX	2/22/2017	5345.18	5354.73	5335.8	5352.13	322815517	0.03%	5352.13	0.00%	597.70%
^NDX	2/23/2017	5358.03	5358.53	5309.99	5332.37	324081034	-0.37%	5352.13	-0.37%	597.33%
^NDX	2/24/2017	5305.23	5343.32	5304.01	5343.31	290220690	0.21%	5352.13	-0.16%	597.53%
^NDX	2/27/2017	5330.56	5347.88	5322.14	5347.55	323463793	0.08%	5352.13	-0.09%	597.61%
^NDX	2/28/2017	5344.18	5347.47	5316.7	5330.31	396272414	-0.32%	5352.13	-0.41%	597.29%
^NDX	3/1/2017	5368.65	5398.43	5355.38	5390.99	381096552	1.14%	5390.99	0.00%	598.43%
^NDX	3/2/2017	5386.34	5387.73	5355.53	5363.26	351856897	-0.51%	5390.99	-0.51%	597.92%
^NDX	3/3/2017	5355.21	5373.48	5344.48	5373.48	319332759	0.19%	5390.99	-0.32%	598.11%
^NDX	3/6/2017	5352.61	5368.27	5338.61	5360.31	304800000	-0.25%	5390.99	-0.57%	597.86%
^NDX	3/7/2017	5348.2	5373.26	5341.43	5351.28	314137931	-0.17%	5390.99	-0.74%	597.69%
^NDX	3/8/2017	5351.35	5375.77	5348.73	5359.81	312151724	0.16%	5390.99	-0.58%	597.85%
^NDX	3/9/2017	5355.78	5370.66	5336.08	5363.98	324815517	0.08%	5390.99	-0.50%	597.93%
^NDX	3/10/2017	5390.46	5394.66	5364.1	5385.9	341750000	0.41%	5390.99	-0.09%	598.34%
^NDX	3/13/2017	5387.73	5396.39	5382.02	5394.57	310231034	0.16%	5394.57	0.00%	598.50%
^NDX	3/14/2017	5382.79	5384.88	5360.7	5382.17	286753448	-0.23%	5394.57	-0.23%	598.27%
^NDX	3/15/2017	5392.48	5426.84	5375.88	5416.25	336670690	0.63%	5416.25	0.00%	598.90%
^NDX	3/16/2017	5421.46	5423.66	5399.27	5412.08	304651724	-0.08%	5416.25	-0.08%	598.83%
^NDX	3/17/2017	5413.47	5423.28	5406.81	5408.76	548987931	-0.06%	5416.25	-0.14%	598.76%
^NDX	3/20/2017	5406.02	5426.47	5400.16	5413.31	298370690	0.08%	5416.25	-0.05%	598.85%
^NDX	3/21/2017	5433.28	5439.58	5328.72	5332.53	377946552	-1.49%	5416.25	-1.55%	597.36%
^NDX	3/22/2017	5332.64	5372.27	5327.25	5367.56	320289655	0.66%	5416.25	-0.90%	598.01%
^NDX	3/23/2017	5356.71	5375.43	5346.3	5355.14	300455172	-0.23%	5416.25	-1.13%	597.78%
^NDX	3/24/2017	5376.74	5392.28	5345.94	5364	317572414	0.17%	5416.25	-0.96%	597.95%
^NDX	3/27/2017	5320.97	5383.22	5316.02	5374.27	288062069	0.19%	5416.25	-0.78%	598.14%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/28/2017	5371.9	5422.25	5363.29	5407.21	313941379	0.61%	5416.25	-0.17%	598.75%
^NDX	3/29/2017	5410.14	5433.36	5405.1	5430.27	296324138	0.43%	5430.27	0.00%	599.18%
^NDX	3/30/2017	5430.31	5446.51	5425.3	5439.74	297201724	0.17%	5439.74	0.00%	599.35%
^NDX	3/31/2017	5430.99	5451.5	5427.5	5436.23	328068966	-0.06%	5439.74	-0.06%	599.29%
^NDX	4/3/2017	5440.2	5453.44	5403.31	5432.2	319689655	-0.07%	5439.74	-0.14%	599.21%
^NDX	4/4/2017	5415.53	5441.34	5415.3	5440.41	308765517	0.15%	5440.41	0.00%	599.36%
^NDX	4/5/2017	5447.27	5479.86	5409.04	5418.52	380084483	-0.40%	5440.41	-0.40%	598.96%
^NDX	4/6/2017	5423.65	5435.06	5407.88	5420.88	318241379	0.04%	5440.41	-0.36%	599.01%
^NDX	4/7/2017	5420.94	5434.18	5400.08	5418.37	291750000	-0.05%	5440.41	-0.41%	598.96%
^NDX	4/10/2017	5423.57	5442.71	5406.58	5421.68	281046552	0.06%	5440.41	-0.34%	599.02%
^NDX	4/11/2017	5413.91	5422.79	5359.14	5398.4	314077586	-0.43%	5440.41	-0.77%	598.59%
^NDX	4/12/2017	5394.61	5399.55	5370.24	5377.03	286027586	-0.40%	5440.41	-1.16%	598.20%
^NDX	4/13/2017	5370.69	5398.99	5353.59	5353.59	272736207	-0.44%	5440.41	-1.60%	597.76%
^NDX	4/17/2017	5369.21	5399.2	5367.59	5399.2	238153448	0.85%	5440.41	-0.76%	598.61%
^NDX	4/18/2017	5383.73	5405.54	5377.91	5391.66	277391379	-0.14%	5440.41	-0.90%	598.47%
^NDX	4/19/2017	5416.3	5431	5392.28	5399.64	302175862	0.15%	5440.41	-0.75%	598.62%
^NDX	4/20/2017	5422.47	5455.88	5413.32	5443.53	301570690	0.81%	5443.53	0.00%	599.43%
^NDX	4/21/2017	5447.28	5450.81	5430.22	5442.05	297105172	-0.03%	5443.53	-0.03%	599.41%
^NDX	4/24/2017	5503.27	5513.57	5494.46	5508.03	316650000	1.21%	5508.03	0.00%	600.62%
^NDX	4/25/2017	5523.48	5557.93	5521.52	5548.19	326798276	0.73%	5548.19	0.00%	601.35%
^NDX	4/26/2017	5553.6	5563.97	5537.99	5541.09	326587931	-0.13%	5548.19	-0.13%	601.22%
^NDX	4/27/2017	5555.27	5573.26	5551.55	5571.28	323568966	0.54%	5571.28	0.00%	601.76%
^NDX	4/28/2017	5598.47	5600	5575.21	5583.53	343993103	0.22%	5583.53	0.00%	601.98%
^NDX	5/1/2017	5602.44	5640.48	5600.31	5629.63	302931034	0.83%	5629.63	0.00%	602.81%
^NDX	5/2/2017	5642.41	5645.08	5625.49	5644.07	370125862	0.26%	5644.07	0.00%	603.07%
^NDX	5/3/2017	5624.88	5629.78	5608.16	5625.16	370579310	-0.34%	5644.07	-0.34%	602.73%
^NDX	5/4/2017	5623.57	5633.5	5606.05	5626.32	354529310	0.02%	5644.07	-0.31%	602.75%
^NDX	5/5/2017	5640.78	5646.09	5619.61	5646.09	327512069	0.35%	5646.09	0.00%	603.10%
^NDX	5/8/2017	5649.18	5659.07	5638	5659.07	329260345	0.23%	5659.07	0.00%	603.33%
^NDX	5/9/2017	5667.98	5691.21	5664	5678.31	344394828	0.34%	5678.31	0.00%	603.67%
^NDX	5/10/2017	5681.33	5683.64	5661.45	5681.68	363448276	0.06%	5681.68	0.00%	603.73%
^NDX	5/11/2017	5662.59	5675.5	5637.4	5674.22	336363793	-0.13%	5681.68	-0.13%	603.60%
^NDX	5/12/2017	5683.58	5687.42	5672.04	5686.81	300165517	0.22%	5686.81	0.00%	603.82%
^NDX	5/15/2017	5687.97	5706.61	5683.1	5704.48	319101724	0.31%	5704.48	0.00%	604.13%
^NDX	5/16/2017	5715.15	5724.71	5699.41	5724.44	344712069	0.35%	5724.44	0.00%	604.48%
^NDX	5/17/2017	5673.62	5688.74	5578.16	5580.55	404737931	-2.51%	5724.44	-2.51%	601.97%
^NDX	5/18/2017	5569.81	5645.08	5568.47	5626.31	367503448	0.82%	5724.44	-1.71%	602.79%
^NDX	5/19/2017	5640.71	5673.63	5640.68	5651.56	328537931	0.45%	5724.44	-1.27%	603.24%
^NDX	5/22/2017	5662.95	5701.05	5661.59	5699.4	297625862	0.85%	5724.44	-0.44%	604.08%
^NDX	5/23/2017	5714.94	5716.55	5690.2	5703.35	294113793	0.07%	5724.44	-0.37%	604.15%
^NDX	5/24/2017	5720.83	5732.57	5705.17	5730.3	287250000	0.47%	5730.3	0.00%	604.63%
^NDX	5/25/2017	5748.29	5793.13	5738.82	5778.38	304774138	0.84%	5778.38	0.00%	605.47%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/26/2017	5782.17	5790.2	5771.71	5788.36	270868966	0.17%	5788.36	0.00%	605.64%
^NDX	5/30/2017	5785.38	5799.98	5781.37	5794.63	291117241	0.11%	5794.63	0.00%	605.75%
^NDX	5/31/2017	5812.97	5813.26	5762.56	5788.8	380931034	-0.10%	5794.63	-0.10%	605.65%
^NDX	6/1/2017	5804.16	5816.6	5779.89	5816.51	335105172	0.48%	5816.51	0.00%	606.12%
^NDX	6/2/2017	5834.41	5881.46	5825.74	5881.46	313793103	1.12%	5881.46	0.00%	607.24%
^NDX	6/5/2017	5881.22	5888.92	5871.09	5878.12	299968966	-0.06%	5881.46	-0.06%	607.18%
^NDX	6/6/2017	5869.48	5890.88	5848.32	5856.77	325808621	-0.36%	5881.46	-0.42%	606.82%
^NDX	6/7/2017	5871.77	5883.19	5845.97	5877.59	314184483	0.36%	5881.46	-0.07%	607.18%
^NDX	6/8/2017	5894.75	5895.18	5852.65	5885.3	367031034	0.13%	5885.3	0.00%	607.31%
^NDX	6/9/2017	5891.66	5897.69	5657.76	5741.94	543456897	-2.44%	5885.3	-2.44%	604.87%
^NDX	6/12/2017	5677.16	5716.2	5633.34	5708.18	445955172	-0.59%	5885.3	-3.01%	604.28%
^NDX	6/13/2017	5740.21	5760.54	5709.17	5751.82	355536207	0.76%	5885.3	-2.27%	605.05%
^NDX	6/14/2017	5774.12	5774.2	5682.35	5727.07	334558621	-0.43%	5885.3	-2.69%	604.62%
^NDX	6/15/2017	5661.36	5707.37	5634.58	5700.89	320367241	-0.46%	5885.3	-3.13%	604.16%
^NDX	6/16/2017	5694.21	5695.74	5656.62	5681.48	538041379	-0.34%	5885.3	-3.46%	603.82%
^NDX	6/19/2017	5729.54	5776.37	5724.49	5772.22	340856897	1.60%	5885.3	-1.92%	605.42%
^NDX	6/20/2017	5763	5772.17	5725.01	5726.31	443125862	-0.80%	5885.3	-2.70%	604.62%
^NDX	6/21/2017	5740.58	5784.92	5737.01	5782.39	414041379	0.98%	5885.3	-1.75%	605.60%
^NDX	6/22/2017	5787.43	5802.46	5767.88	5779.87	374181034	-0.04%	5885.3	-1.79%	605.56%
^NDX	6/23/2017	5775.04	5810.31	5759.7	5803.11	466310345	0.40%	5885.3	-1.40%	605.96%
^NDX	6/26/2017	5832.31	5845.16	5765.87	5777.59	370798276	-0.44%	5885.3	-1.83%	605.52%
^NDX	6/27/2017	5752.72	5761.04	5671.6	5671.6	376177586	-1.83%	5885.3	-3.63%	603.69%
^NDX	6/28/2017	5693.48	5757.23	5660.53	5753.03	356793103	1.44%	5885.3	-2.25%	605.12%
^NDX	6/29/2017	5723.31	5723.66	5599.44	5653.02	414181034	-1.74%	5885.3	-3.95%	603.38%
^NDX	6/30/2017	5676.4	5681.9	5637.74	5646.92	344539655	-0.11%	5885.3	-4.05%	603.28%
^NDX	7/3/2017	5680.36	5684.98	5592.53	5596.96	188106897	-0.88%	5885.3	-4.90%	602.39%
^NDX	7/5/2017	5611	5663.59	5593.66	5648.82	322781034	0.93%	5885.3	-4.02%	603.32%
^NDX	7/6/2017	5606.42	5628.84	5579.64	5597.91	343205172	-0.90%	5885.3	-4.88%	602.42%
^NDX	7/7/2017	5618.85	5673.02	5618.85	5656.47	293212069	1.05%	5885.3	-3.89%	603.46%
^NDX	7/10/2017	5662.71	5708.62	5650.26	5694.15	288874138	0.67%	5885.3	-3.25%	604.13%
^NDX	7/11/2017	5687.03	5717.91	5667.27	5709.8	311743103	0.27%	5885.3	-2.98%	604.40%
^NDX	7/12/2017	5757.2	5785	5749.65	5778.95	313887931	1.21%	5885.3	-1.81%	605.61%
^NDX	7/13/2017	5785.32	5806.18	5776.62	5793.36	311001724	0.25%	5885.3	-1.56%	605.86%
^NDX	7/14/2017	5815.04	5844.8	5799.85	5838.08	277262069	0.77%	5885.3	-0.80%	606.64%
^NDX	7/17/2017	5845.82	5860.65	5830.25	5839.74	268625862	0.03%	5885.3	-0.77%	606.66%
^NDX	7/18/2017	5832.92	5880.55	5818.2	5880.1	303862069	0.69%	5885.3	-0.09%	607.36%
^NDX	7/19/2017	5898.4	5922.37	5895.54	5916.16	321191379	0.61%	5916.16	0.00%	607.97%
^NDX	7/20/2017	5929.58	5932.61	5896.61	5921.22	313600000	0.09%	5921.22	0.00%	608.05%
^NDX	7/21/2017	5905.59	5921.52	5890.25	5921.53	309844828	0.01%	5921.53	0.00%	608.06%
^NDX	7/24/2017	5920.93	5950.57	5912.74	5941.37	299227586	0.34%	5941.37	0.00%	608.39%
^NDX	7/25/2017	5927.1	5945.06	5916.29	5930.65	331936207	-0.18%	5941.37	-0.18%	608.21%
^NDX	7/26/2017	5944.16	5954.38	5939.17	5950.73	342765517	0.34%	5950.73	0.00%	608.55%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/27/2017	5994.02	5995.77	5847.05	5917.03	428200000	-0.57%	5950.73	-0.57%	607.99%
^NDX	7/28/2017	5883.7	5918.31	5868.92	5908.92	320822414	-0.14%	5950.73	-0.70%	607.85%
^NDX	7/31/2017	5928.68	5932.37	5871.79	5880.33	326156897	-0.48%	5950.73	-1.18%	607.37%
^NDX	8/1/2017	5900.65	5905.29	5880.45	5895.17	312515517	0.25%	5950.73	-0.93%	607.62%
^NDX	8/2/2017	5934.07	5936.15	5859.62	5914.23	362781034	0.32%	5950.73	-0.61%	607.94%
^NDX	8/3/2017	5915.73	5917.47	5879.72	5891.2	364386207	-0.39%	5950.73	-1.00%	607.55%
^NDX	8/4/2017	5899.69	5912.56	5877.06	5899.91	328822414	0.15%	5950.73	-0.85%	607.70%
^NDX	8/7/2017	5909.45	5936.79	5903.75	5934.73	293370690	0.59%	5950.73	-0.27%	608.29%
^NDX	8/8/2017	5922.64	5972.93	5910.5	5926.35	330115517	-0.14%	5950.73	-0.41%	608.15%
^NDX	8/9/2017	5879.56	5920.97	5866.17	5919.39	350648276	-0.12%	5950.73	-0.53%	608.03%
^NDX	8/10/2017	5880.14	5887.27	5783.36	5788.19	380120690	-2.22%	5950.73	-2.73%	605.81%
^NDX	8/11/2017	5792.32	5844.61	5785.26	5831.53	309456897	0.75%	5950.73	-2.00%	606.56%
^NDX	8/14/2017	5878.64	5916.33	5878	5908.17	292855172	1.31%	5950.73	-0.72%	607.88%
^NDX	8/15/2017	5917.29	5919.75	5893.85	5907.73	272424138	-0.01%	5950.73	-0.72%	607.87%
^NDX	8/16/2017	5920.68	5944.98	5899.56	5917.42	311160345	0.16%	5950.73	-0.56%	608.03%
^NDX	8/17/2017	5896.32	5903.87	5796.32	5796.32	351934483	-2.05%	5950.73	-2.59%	605.99%
^NDX	8/18/2017	5803.9	5831.09	5770.15	5790.91	338722414	-0.09%	5950.73	-2.69%	605.89%
^NDX	8/21/2017	5791.04	5804.3	5750.5	5786.54	271736207	-0.08%	5950.73	-2.76%	605.82%
^NDX	8/22/2017	5817.29	5879	5817.02	5873.33	275465517	1.50%	5950.73	-1.30%	607.32%
^NDX	8/23/2017	5842.16	5864.78	5840.71	5851.78	264348276	-0.37%	5950.73	-1.66%	606.95%
^NDX	8/24/2017	5863.98	5871.87	5802.77	5834.44	278755172	-0.30%	5950.73	-1.95%	606.66%
^NDX	8/25/2017	5854.31	5870.47	5815.6	5822.53	248775862	-0.20%	5950.73	-2.15%	606.45%
^NDX	8/28/2017	5839.27	5852.8	5821.87	5838.08	268739655	0.27%	5950.73	-1.89%	606.72%
^NDX	8/29/2017	5785.29	5871.79	5785.22	5862.14	282351724	0.41%	5950.73	-1.49%	607.13%
^NDX	8/30/2017	5870.88	5940.57	5865.34	5932.9	295184483	1.21%	5950.73	-0.30%	608.34%
^NDX	8/31/2017	5948.74	5995.45	5945.95	5988.6	325122414	0.94%	5988.6	0.00%	609.28%
^NDX	9/1/2017	6001.82	6009.61	5972.27	5987.9	256558621	-0.01%	5988.6	-0.01%	609.26%
^NDX	9/5/2017	5966.65	5980.91	5890.25	5932.73	325336207	-0.92%	5988.6	-0.93%	608.34%
^NDX	9/6/2017	5949.54	5964.38	5909.92	5951.13	328625862	0.31%	5988.6	-0.63%	608.65%
^NDX	9/7/2017	5960.44	5980.15	5943.89	5964.31	344548276	0.22%	5988.6	-0.41%	608.87%
^NDX	9/8/2017	5957.19	5958.81	5907.96	5913.37	307855172	-0.85%	5988.6	-1.26%	608.02%
^NDX	9/11/2017	5962.35	5990.87	5960.87	5980.53	313672414	1.14%	5988.6	-0.13%	609.16%
^NDX	9/12/2017	5998.75	6002.97	5968.09	5995.64	300877586	0.25%	5995.64	0.00%	609.41%
^NDX	9/13/2017	5982.85	6004.47	5974.88	6004.38	334843103	0.15%	6004.38	0.00%	609.56%
^NDX	9/14/2017	5981.86	5997.23	5965.06	5968.82	311925862	-0.59%	6004.38	-0.59%	608.96%
^NDX	9/15/2017	5965.66	6009.45	5957.85	5988	486398276	0.32%	6004.38	-0.27%	609.28%
^NDX	9/18/2017	5997.51	6012.95	5963.17	5981.12	323179310	-0.11%	6004.38	-0.39%	609.17%
^NDX	9/19/2017	5991.93	5998.24	5971.17	5991.08	312018966	0.17%	6004.38	-0.22%	609.34%
^NDX	9/20/2017	5987.72	5994.53	5927.7	5973.6	353882759	-0.29%	6004.38	-0.51%	609.04%
^NDX	9/21/2017	5965.6	5965.6	5915.74	5934.91	305653448	-0.65%	6004.38	-1.16%	608.40%
^NDX	9/22/2017	5912.2	5937.59	5911.48	5932.32	282603448	-0.04%	6004.38	-1.20%	608.35%
^NDX	9/25/2017	5904.06	5908.57	5839.9	5867.35	353518966	-1.10%	6004.38	-2.28%	607.26%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/26/2017	5893.18	5908.47	5862.99	5881.34	332141379	0.24%	6004.38	-2.05%	607.50%
^NDX	9/27/2017	5912.97	5957.75	5900.35	5937.79	354089655	0.96%	6004.38	-1.11%	608.46%
^NDX	9/28/2017	5920.65	5939.22	5908.62	5933.07	315270690	-0.08%	6004.38	-1.19%	608.38%
^NDX	9/29/2017	5941.79	5980.22	5930.82	5979.3	339262069	0.78%	6004.38	-0.42%	609.16%
^NDX	10/2/2017	5988.96	6005.2	5955.83	5981.92	340867241	0.04%	6004.38	-0.37%	609.20%
^NDX	10/3/2017	5986.85	5999.19	5976.65	5995.06	339537931	0.22%	6004.38	-0.16%	609.42%
^NDX	10/4/2017	5983.31	6009.81	5976.12	5998.84	334213793	0.06%	6004.38	-0.09%	609.48%
^NDX	10/5/2017	6018.27	6059.21	6014.77	6057.14	323391379	0.97%	6057.14	0.00%	610.45%
^NDX	10/6/2017	6037.44	6064.68	6037.02	6064.57	300425862	0.12%	6064.57	0.00%	610.58%
^NDX	10/9/2017	6071.97	6078.81	6051.33	6058.53	257003448	-0.10%	6064.57	-0.10%	610.48%
^NDX	10/10/2017	6078.27	6084.14	6036.72	6063.52	310241379	0.08%	6064.57	-0.02%	610.56%
^NDX	10/11/2017	6062.73	6082.25	6052.44	6081.25	315579310	0.29%	6081.25	0.00%	610.85%
^NDX	10/12/2017	6072.21	6093.76	6063.47	6069.99	344908621	-0.19%	6081.25	-0.19%	610.67%
^NDX	10/13/2017	6094.72	6100.06	6087.03	6092.45	302784483	0.37%	6092.45	0.00%	611.04%
^NDX	10/16/2017	6108.66	6115.53	6095.63	6114.53	280944828	0.36%	6114.53	0.00%	611.40%
^NDX	10/17/2017	6111.32	6122.82	6103.66	6122.61	284006897	0.13%	6122.61	0.00%	611.53%
^NDX	10/18/2017	6128.91	6129.49	6106.85	6114.35	298970690	-0.13%	6122.61	-0.13%	611.40%
^NDX	10/19/2017	6074.28	6092.87	6051.47	6092.62	314458621	-0.36%	6122.61	-0.49%	611.04%
^NDX	10/20/2017	6114.46	6122.56	6102.16	6108.82	309450000	0.27%	6122.61	-0.23%	611.31%
^NDX	10/23/2017	6122.23	6122.23	6061.08	6067.83	311951724	-0.67%	6122.61	-0.89%	610.64%
^NDX	10/24/2017	6078.02	6090.89	6057.69	6080.22	317696552	0.20%	6122.61	-0.69%	610.84%
^NDX	10/25/2017	6069.35	6087.58	6011.24	6055.04	377710345	-0.41%	6122.61	-1.10%	610.43%
^NDX	10/26/2017	6056.05	6066.61	6035.95	6037.87	363484483	-0.28%	6122.61	-1.38%	610.14%
^NDX	10/27/2017	6138.23	6223.52	6129.8	6213.47	414413793	2.91%	6213.47	0.00%	613.05%
^NDX	10/30/2017	6209.8	6250.85	6202.53	6227.59	347179310	0.23%	6227.59	0.00%	613.28%
^NDX	10/31/2017	6241.88	6258.42	6229.15	6248.56	352394828	0.34%	6248.56	0.00%	613.61%
^NDX	11/1/2017	6274.26	6276.66	6224.58	6248.65	354631034	0.00%	6248.65	0.00%	613.62%
^NDX	11/2/2017	6238.29	6243.74	6194.58	6236.39	390162069	-0.20%	6248.65	-0.20%	613.42%
^NDX	11/3/2017	6266.19	6297.63	6237.65	6295.58	378450000	0.95%	6295.58	0.00%	614.37%
^NDX	11/6/2017	6292.15	6318.58	6291.84	6313.61	373529310	0.29%	6313.61	0.00%	614.66%
^NDX	11/7/2017	6314.69	6328.58	6299.53	6320.78	380218966	0.11%	6320.78	0.00%	614.77%
^NDX	11/8/2017	6319.03	6346.98	6308.63	6345.81	363963793	0.40%	6345.81	0.00%	615.16%
^NDX	11/9/2017	6295.29	6315.16	6248.29	6312.21	385375862	-0.53%	6345.81	-0.53%	614.64%
^NDX	11/10/2017	6297.15	6313.18	6284.22	6309.07	340339655	-0.05%	6345.81	-0.58%	614.59%
^NDX	11/13/2017	6286.02	6325.18	6285.97	6316.18	340308621	0.11%	6345.81	-0.47%	614.70%
^NDX	11/14/2017	6293.32	6300.47	6263.77	6293.64	342039655	-0.36%	6345.81	-0.82%	614.34%
^NDX	11/15/2017	6261.27	6276.81	6227.99	6258.36	329079310	-0.56%	6345.81	-1.38%	613.78%
^NDX	11/16/2017	6293.46	6352.47	6293.46	6339.14	345331034	1.29%	6345.81	-0.11%	615.07%
^NDX	11/17/2017	6343.64	6345.56	6308.48	6314.51	342774138	-0.39%	6345.81	-0.49%	614.68%
^NDX	11/20/2017	6319.57	6324.59	6301.88	6308.61	310496552	-0.09%	6345.81	-0.59%	614.59%
^NDX	11/21/2017	6336.91	6380.07	6336.26	6378.63	324750000	1.11%	6378.63	0.00%	615.70%
^NDX	11/22/2017	6384.13	6391.16	6371.75	6386.12	273827586	0.12%	6386.12	0.00%	615.82%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/24/2017	6393.33	6410.77	6389.4	6409.29	146296552	0.36%	6409.29	0.00%	616.18%
^NDX	11/27/2017	6409.52	6420.21	6392.01	6405.97	305758621	-0.05%	6409.29	-0.05%	616.13%
^NDX	11/28/2017	6419.48	6426.04	6385.32	6422.56	344898276	0.26%	6422.56	0.00%	616.39%
^NDX	11/29/2017	6412.7	6412.7	6279.36	6311.38	422906897	-1.73%	6422.56	-1.73%	614.66%
^NDX	11/30/2017	6337.34	6374.19	6321.43	6365.56	423893103	0.86%	6422.56	-0.89%	615.51%
^NDX	12/1/2017	6325.61	6365.3	6244.84	6337.87	395443103	-0.43%	6422.56	-1.32%	615.08%
^NDX	12/4/2017	6380.68	6380.77	6256.82	6263.7	418374138	-1.17%	6422.56	-2.47%	613.91%
^NDX	12/5/2017	6242.47	6337.06	6235.77	6265.11	359231034	0.02%	6422.56	-2.45%	613.93%
^NDX	12/6/2017	6243.73	6304.1	6234.22	6293.05	326181034	0.45%	6422.56	-2.02%	614.38%
^NDX	12/7/2017	6300.65	6333.29	6290.65	6316.28	333468966	0.37%	6422.56	-1.65%	614.75%
^NDX	12/8/2017	6364.6	6377.55	6335.23	6344.57	311386207	0.45%	6422.56	-1.21%	615.19%
^NDX	12/11/2017	6351.24	6394.43	6347.91	6393.89	313615517	0.78%	6422.56	-0.45%	615.97%
^NDX	12/12/2017	6389.47	6403.5	6371.69	6383.65	320958621	-0.16%	6422.56	-0.61%	615.81%
^NDX	12/13/2017	6405.41	6416.83	6388.41	6394.67	330958621	0.17%	6422.56	-0.43%	615.98%
^NDX	12/14/2017	6407.25	6423.68	6386.25	6389.91	342275862	-0.07%	6422.56	-0.51%	615.91%
^NDX	12/15/2017	6405.15	6470.92	6405.04	6466.32	605244828	1.20%	6466.32	0.00%	617.11%
^NDX	12/18/2017	6504.89	6522.7	6495.18	6513.27	369717241	0.73%	6513.27	0.00%	617.83%
^NDX	12/19/2017	6505.36	6510.87	6462.79	6480.67	357079310	-0.50%	6513.27	-0.50%	617.33%
^NDX	12/20/2017	6504.55	6504.55	6447.93	6472.48	323198276	-0.13%	6513.27	-0.63%	617.20%
^NDX	12/21/2017	6481.08	6501.52	6467.78	6472.69	313037931	0.00%	6513.27	-0.62%	617.21%
^NDX	12/22/2017	6462.55	6467.83	6449	6465.17	265387931	-0.12%	6513.27	-0.74%	617.09%
^NDX	12/26/2017	6427.32	6438.24	6408	6433.16	224886207	-0.50%	6513.27	-1.23%	616.60%
^NDX	12/27/2017	6437.06	6448.94	6425.92	6435.15	243024138	0.03%	6513.27	-1.20%	616.63%
^NDX	12/28/2017	6449.52	6452.07	6432.68	6441.42	226089655	0.10%	6513.27	-1.10%	616.73%
^NDX	12/29/2017	6439.91	6442.53	6396.42	6396.42	270987931	-0.70%	6513.27	-1.79%	616.03%
^NDX	1/2/2018	6431.59	6513.02	6417.75	6511.34	330160345	1.80%	6513.27	-0.03%	617.82%
^NDX	1/3/2018	6520.03	6579.25	6519.26	6575.8	373582759	0.99%	6575.8	0.00%	618.81%
^NDX	1/4/2018	6595.75	6603.17	6576.92	6584.58	361877586	0.13%	6584.58	0.00%	618.95%
^NDX	1/5/2018	6613.13	6654.98	6605.03	6653.29	348431034	1.04%	6653.29	0.00%	619.99%
^NDX	1/8/2018	6651.68	6680.32	6649.2	6676.63	353694828	0.35%	6676.63	0.00%	620.34%
^NDX	1/9/2018	6692.88	6696.12	6658.27	6677.94	2457051724	0.02%	6677.94	0.00%	620.36%
^NDX	1/10/2018	6640.67	6663.51	6619.35	6662.66	365989655	-0.23%	6677.94	-0.23%	620.13%
^NDX	1/11/2018	6675.69	6708.49	6664.74	6708.49	346506897	0.69%	6708.49	0.00%	620.82%
^NDX	1/12/2018	6699.32	6763.98	6695.52	6758.54	340724138	0.75%	6758.54	0.00%	621.57%
^NDX	1/16/2018	6807.85	6835.79	6719.11	6737.14	409851724	-0.32%	6758.54	-0.32%	621.25%
^NDX	1/17/2018	6767.85	6820.04	6738.45	6810.28	385874138	1.09%	6810.28	0.00%	622.33%
^NDX	1/18/2018	6804.59	6826.79	6784.72	6811.38	349348276	0.02%	6811.38	0.00%	622.35%
^NDX	1/19/2018	6829.04	6843.24	6801.59	6834.33	344356897	0.34%	6834.33	0.00%	622.69%
^NDX	1/22/2018	6829.55	6906.28	6822.86	6906.28	363115517	1.05%	6906.28	0.00%	623.74%
^NDX	1/23/2018	6928.27	6969.4	6926.37	6963.46	365489655	0.83%	6963.46	0.00%	624.57%
^NDX	1/24/2018	6975.38	6992.91	6880.68	6919.35	392587931	-0.63%	6963.46	-0.63%	623.94%
^NDX	1/25/2018	6965.01	6967.6	6894.84	6916.3	355422414	-0.04%	6963.46	-0.68%	623.89%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/26/2018	6956.66	7022.97	6941.48	7022.97	355001724	1.54%	7022.97	0.00%	625.43%
^NDX	1/29/2018	7000.68	7020.65	6974.7	6988.32	362651724	-0.49%	7022.97	-0.49%	624.94%
^NDX	1/30/2018	6910.39	6958.79	6894.63	6930.73	373100000	-0.82%	7022.97	-1.31%	624.12%
^NDX	1/31/2018	6972.81	6983.61	6915.48	6949.99	415093103	0.28%	7022.97	-1.04%	624.39%
^NDX	2/1/2018	6910.57	6970.77	6879.02	6901.5	395117241	-0.70%	7022.97	-1.73%	623.70%
^NDX	2/2/2018	6866.38	6889.07	6756.54	6760.29	446167241	-2.05%	7022.97	-3.74%	621.65%
^NDX	2/5/2018	6687.47	6807.97	6495.39	6495.92	535667241	-3.91%	7022.97	-7.50%	617.74%
^NDX	2/6/2018	6378.6	6673.41	6370.48	6665.98	539832759	2.62%	7022.97	-5.08%	620.36%
^NDX	2/7/2018	6632.98	6716.25	6581.38	6582.02	408098276	-1.26%	7022.97	-6.28%	619.10%
^NDX	2/8/2018	6595.81	6606.05	6304.18	6306.1	466844828	-4.19%	7022.97	-10.21%	614.91%
^NDX	2/9/2018	6395.16	6453.43	6164.43	6412.68	544136207	1.69%	7022.97	-8.69%	616.60%
^NDX	2/12/2018	6477.04	6565.28	6424.3	6523.85	386279310	1.73%	7022.97	-7.11%	618.33%
^NDX	2/13/2018	6482.77	6567.62	6478.41	6553.86	313218966	0.46%	7022.97	-6.68%	618.79%
^NDX	2/14/2018	6523.25	6684.15	6520.39	6675.03	381286207	1.85%	7022.97	-4.95%	620.64%
^NDX	2/15/2018	6734.34	6795.92	6665.92	6794.92	363913793	1.80%	7022.97	-3.25%	622.43%
^NDX	2/16/2018	6778.28	6840.6	6758.51	6770.66	348246552	-0.36%	7022.97	-3.59%	622.08%
^NDX	2/20/2018	6742.15	6838	6740.48	6779.7	329512069	0.13%	7022.97	-3.46%	622.21%
^NDX	2/21/2018	6808.6	6879.47	6759.22	6759.26	335518966	-0.30%	7022.97	-3.75%	621.91%
^NDX	2/22/2018	6793.08	6826.01	6744.05	6761.85	329637931	0.04%	7022.97	-3.72%	621.95%
^NDX	2/23/2018	6816.43	6897.54	6789.02	6896.6	324044828	1.99%	7022.97	-1.80%	623.94%
^NDX	2/26/2018	6933.82	6989.36	6927.46	6989.1	321829310	1.34%	7022.97	-0.48%	625.28%
^NDX	2/27/2018	6984.84	7003.14	6900.35	6900.35	371698276	-1.27%	7022.97	-1.75%	624.01%
^NDX	2/28/2018	6945.2	6964.16	6854.42	6854.42	409289655	-0.67%	7022.97	-2.40%	623.35%
^NDX	3/1/2018	6862.94	6892.38	6687.43	6750.54	429144828	-1.52%	7022.97	-3.88%	621.83%
^NDX	3/2/2018	6661.91	6820.37	6645.03	6811.04	394365517	0.90%	7022.97	-3.02%	622.73%
^NDX	3/5/2018	6777.63	6901.63	6753.83	6881.28	356267241	1.03%	7022.97	-2.02%	623.76%
^NDX	3/6/2018	6919.79	6937.03	6872.06	6913.02	364236207	0.46%	7022.97	-1.57%	624.22%
^NDX	3/7/2018	6855.57	6935.48	6850.91	6929.39	377970690	0.24%	7022.97	-1.33%	624.46%
^NDX	3/8/2018	6955.85	6971	6931.35	6966.43	391743103	0.53%	7022.97	-0.81%	624.99%
^NDX	3/9/2018	7014.84	7101.31	7007.3	7101.18	397056897	1.93%	7101.18	0.00%	626.93%
^NDX	3/12/2018	7122.47	7156.25	7108.04	7131.12	395593103	0.42%	7131.12	0.00%	627.35%
^NDX	3/13/2018	7172.25	7186.09	7025.82	7046.51	422212069	-1.19%	7131.12	-1.19%	626.16%
^NDX	3/14/2018	7077.86	7084.07	7012.57	7040.98	362836207	-0.08%	7131.12	-1.26%	626.08%
^NDX	3/15/2018	7050.66	7075.55	7010.01	7030.97	343374138	-0.14%	7131.12	-1.40%	625.94%
^NDX	3/16/2018	7058.13	7061.67	7011.69	7019.95	525343103	-0.16%	7131.12	-1.56%	625.78%
^NDX	3/19/2018	6945.97	6949.02	6806.16	6864.88	400763793	-2.21%	7131.12	-3.73%	623.57%
^NDX	3/20/2018	6871.09	6902.23	6845.84	6885.92	339256897	0.31%	7131.12	-3.44%	623.88%
^NDX	3/21/2018	6863.29	6930.7	6828.88	6853.45	342825862	-0.47%	7131.12	-3.89%	623.41%
^NDX	3/22/2018	6763.94	6809.94	6679.35	6682.26	404682759	-2.50%	7131.12	-6.29%	620.91%
^NDX	3/23/2018	6683.19	6708.58	6507.84	6508.09	412139655	-2.61%	7131.12	-8.74%	618.30%
^NDX	3/26/2018	6644.4	6760.66	6538.79	6753.83	401044828	3.78%	7131.12	-5.29%	622.08%
^NDX	3/27/2018	6791.39	6793.5	6479.56	6529.84	401032759	-3.32%	7131.12	-8.43%	618.76%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/28/2018	6488.02	6559.88	6410.04	6460.81	434253448	-1.06%	7131.12	-9.40%	617.71%
^NDX	3/29/2018	6493.51	6640.76	6435.68	6581.13	431810345	1.86%	7131.12	-7.71%	619.57%
^NDX	4/2/2018	6528.23	6560.96	6322.61	6390.84	412884483	-2.89%	7131.12	-10.38%	616.68%
^NDX	4/3/2018	6448.05	6485.27	6343.9	6458.83	401467241	1.06%	7131.12	-9.43%	617.74%
^NDX	4/4/2018	6326.54	6578.56	6326.54	6560.06	388632759	1.57%	7131.12	-8.01%	619.31%
^NDX	4/5/2018	6619.22	6632.21	6550.28	6594.84	366320690	0.53%	7131.12	-7.52%	619.84%
^NDX	4/6/2018	6514.48	6587.36	6402.03	6433.21	405265517	-2.45%	7131.12	-9.79%	617.39%
^NDX	4/9/2018	6488.48	6604.26	6466.04	6472.34	358775862	0.61%	7131.12	-9.24%	618.00%
^NDX	4/10/2018	6585.52	6639.97	6534.89	6615.87	385994828	2.22%	7131.12	-7.23%	620.21%
^NDX	4/11/2018	6578.84	6650.29	6574.88	6583.44	319331034	-0.49%	7131.12	-7.68%	619.72%
^NDX	4/12/2018	6627.32	6682.69	6618.81	6656.26	348467241	1.11%	7131.12	-6.66%	620.83%
^NDX	4/13/2018	6696.02	6703.31	6598.34	6628.34	300627586	-0.42%	7131.12	-7.05%	620.41%
^NDX	4/16/2018	6675.92	6699.76	6633.08	6675.18	309646552	0.71%	7131.12	-6.39%	621.12%
^NDX	4/17/2018	6738.65	6834.31	6729.79	6816.37	329867241	2.12%	7131.12	-4.41%	623.23%
^NDX	4/18/2018	6824.59	6856.96	6788.32	6833.21	326417241	0.25%	7131.12	-4.18%	623.48%
^NDX	4/19/2018	6793.07	6815.04	6749.07	6774.89	338612069	-0.85%	7131.12	-5.00%	622.63%
^NDX	4/20/2018	6754.68	6757.68	6642.84	6667.75	331343103	-1.58%	7131.12	-6.50%	621.04%
^NDX	4/23/2018	6699.16	6721.66	6613.56	6648.8	299546552	-0.28%	7131.12	-6.76%	620.76%
^NDX	4/24/2018	6680.88	6688.89	6464.74	6509.05	370560345	-2.10%	7131.12	-8.72%	618.66%
^NDX	4/25/2018	6514.32	6540.77	6426.57	6513.94	349429310	0.08%	7131.12	-8.65%	618.73%
^NDX	4/26/2018	6606.61	6673.65	6579.12	6649.65	366748276	2.08%	7131.12	-6.75%	620.82%
^NDX	4/27/2018	6748.59	6750.78	6619.26	6656.35	349574138	0.10%	7131.12	-6.66%	620.92%
^NDX	4/30/2018	6669.44	6712.5	6593.6	6605.57	342589655	-0.76%	7131.12	-7.37%	620.15%
^NDX	5/1/2018	6592.93	6685.41	6578.25	6681.96	332605172	1.16%	7131.12	-6.30%	621.31%
^NDX	5/2/2018	6694.52	6715.97	6637.96	6644.48	369689655	-0.56%	7131.12	-6.82%	620.75%
^NDX	5/3/2018	6608.7	6667.29	6539.86	6643.48	404437931	-0.02%	7131.12	-6.84%	620.74%
^NDX	5/4/2018	6618.7	6783.36	6612.39	6769.12	348660345	1.89%	7131.12	-5.08%	622.63%
^NDX	5/7/2018	6803.45	6846.46	6796.06	6821.87	334479310	0.78%	7131.12	-4.34%	623.41%
^NDX	5/8/2018	6813.91	6830.87	6770.3	6815.48	354281034	-0.09%	7131.12	-4.43%	623.31%
^NDX	5/9/2018	6830.55	6895.93	6807.4	6893.21	386462069	1.14%	7131.12	-3.34%	624.45%
^NDX	5/10/2018	6909.18	6966.93	6906.77	6963.55	385079310	1.02%	7131.12	-2.35%	625.47%
^NDX	5/11/2018	6948.88	6969.3	6923.61	6952.56	359143103	-0.16%	7131.12	-2.50%	625.32%
^NDX	5/14/2018	6977.35	7008.26	6954.65	6964.37	357874138	0.17%	7131.12	-2.34%	625.48%
^NDX	5/15/2018	6909.32	6912.04	6852.73	6888.54	364489655	-1.09%	7131.12	-3.40%	624.40%
^NDX	5/16/2018	6892.89	6944.54	6891.65	6929.97	359251724	0.60%	7131.12	-2.82%	625.00%
^NDX	5/17/2018	6905.75	6952.98	6869.39	6901.63	333051724	-0.41%	7131.12	-3.22%	624.59%
^NDX	5/18/2018	6876.65	6897.91	6857.58	6866.25	339087931	-0.51%	7131.12	-3.71%	624.08%
^NDX	5/21/2018	6920.32	6948.27	6876.36	6905.53	336051724	0.57%	7131.12	-3.16%	624.65%
^NDX	5/22/2018	6934.7	6947.43	6883.75	6893.62	329013793	-0.17%	7131.12	-3.33%	624.48%
^NDX	5/23/2018	6847.27	6954.7	6846.94	6953.63	341456897	0.87%	7131.12	-2.49%	625.35%
^NDX	5/24/2018	6951.52	6963.68	6882.57	6949.7	343527586	-0.06%	7131.12	-2.54%	625.29%
^NDX	5/25/2018	6951.47	6982.52	6941.85	6960.92	303044828	0.16%	7131.12	-2.39%	625.45%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/29/2018	6928.5	6964.66	6887.13	6926.54	359891379	-0.49%	7131.12	-2.87%	624.96%
^NDX	5/30/2018	6955.59	6987.63	6938.02	6976.37	353353448	0.72%	7131.12	-2.17%	625.68%
^NDX	5/31/2018	6969.93	7016.42	6956	6967.73	433553448	-0.12%	7131.12	-2.29%	625.55%
^NDX	6/1/2018	7010.08	7084.84	7008.02	7083.93	380793103	1.67%	7131.12	-0.66%	627.22%
^NDX	6/4/2018	7099.5	7146.77	7099.09	7143.57	369446552	0.84%	7143.57	0.00%	628.06%
^NDX	6/5/2018	7162.41	7179.82	7137.13	7166.75	354936207	0.32%	7166.75	0.00%	628.39%
^NDX	6/6/2018	7180.24	7212.45	7140.91	7210.08	377887931	0.60%	7210.08	0.00%	628.99%
^NDX	6/7/2018	7212.43	7212.43	7115.86	7152.83	401427586	-0.79%	7210.08	-0.79%	628.20%
^NDX	6/8/2018	7121.76	7161.92	7100.73	7152.62	334755172	0.00%	7210.08	-0.80%	628.19%
^NDX	6/11/2018	7149.65	7187.45	7146.09	7168.48	334989655	0.22%	7210.08	-0.58%	628.42%
^NDX	6/12/2018	7181.67	7214.49	7173.76	7209.18	345993103	0.57%	7210.08	-0.01%	628.98%
^NDX	6/13/2018	7219.57	7261.17	7193.02	7205.26	374615517	-0.05%	7210.08	-0.07%	628.93%
^NDX	6/14/2018	7233.7	7291.31	7233.7	7279.59	377281034	1.03%	7279.59	0.00%	629.96%
^NDX	6/15/2018	7245.16	7268.84	7220.97	7255.76	524791379	-0.33%	7279.59	-0.33%	629.63%
^NDX	6/18/2018	7201.18	7256.43	7186.16	7251.41	361025862	-0.06%	7279.59	-0.39%	629.57%
^NDX	6/19/2018	7158.8	7229.98	7138.02	7228.04	391206897	-0.32%	7279.59	-0.71%	629.25%
^NDX	6/20/2018	7264.85	7309.99	7256.87	7280.71	397431034	0.73%	7280.71	0.00%	629.98%
^NDX	6/21/2018	7304.06	7308.26	7203.93	7217.49	399289655	-0.87%	7280.71	-0.87%	629.11%
^NDX	6/22/2018	7239.72	7239.75	7177.46	7197.51	677300000	-0.28%	7280.71	-1.14%	628.84%
^NDX	6/25/2018	7131.05	7144.29	6976.97	7038.17	416394828	-2.21%	7280.71	-3.33%	626.62%
^NDX	6/26/2018	7061.23	7108.45	7040.06	7068.2	354937931	0.43%	7280.71	-2.92%	627.05%
^NDX	6/27/2018	7096.61	7128.77	6968.3	6969.67	394212069	-1.39%	7280.71	-4.27%	625.65%
^NDX	6/28/2018	6963.37	7055.25	6950.23	7031.6	378517241	0.89%	7280.71	-3.42%	626.54%
^NDX	6/29/2018	7071.49	7101.82	7031.4	7040.8	377932759	0.13%	7280.71	-3.30%	626.67%
^NDX	7/2/2018	6979.54	7099.27	6969.16	7097.82	304812069	0.81%	7280.71	-2.51%	627.48%
^NDX	7/3/2018	7121.72	7122.45	7009.51	7014.55	203329310	-1.17%	7280.71	-3.66%	626.31%
^NDX	7/5/2018	7064	7105.54	7025.25	7101.05	300867241	1.23%	7280.71	-2.47%	627.54%
^NDX	7/6/2018	7114.18	7217	7106.1	7207.33	293893103	1.50%	7280.71	-1.01%	629.04%
^NDX	7/9/2018	7251.11	7277.44	7222.21	7276	316781034	0.95%	7280.71	-0.06%	629.99%
^NDX	7/10/2018	7287.06	7297.79	7257.48	7282.6	297450000	0.09%	7282.6	0.00%	630.08%
^NDX	7/11/2018	7221.66	7271.12	7220.23	7243.98	303693103	-0.53%	7282.6	-0.53%	629.55%
^NDX	7/12/2018	7276.38	7368.72	7274.16	7366.25	332087931	1.69%	7366.25	0.00%	631.24%
^NDX	7/13/2018	7372.28	7387.74	7348.96	7375.82	295541379	0.13%	7375.82	0.00%	631.37%
^NDX	7/16/2018	7381.03	7390.64	7346.34	7357.9	298308621	-0.24%	7375.82	-0.24%	631.13%
^NDX	7/17/2018	7291.48	7418.43	7288.3	7403.89	300117241	0.63%	7403.89	0.00%	631.75%
^NDX	7/18/2018	7407.25	7411.25	7368.36	7390.13	320287931	-0.19%	7403.89	-0.19%	631.57%
^NDX	7/19/2018	7364.66	7388.99	7344.33	7352.36	319487931	-0.51%	7403.89	-0.70%	631.06%
^NDX	7/20/2018	7379.13	7398.59	7343.37	7350.23	307974138	-0.03%	7403.89	-0.72%	631.03%
^NDX	7/23/2018	7335.42	7376.82	7301.34	7371.78	285222414	0.29%	7403.89	-0.43%	631.32%
^NDX	7/24/2018	7455.51	7475.99	7375.74	7406.25	347387931	0.47%	7406.25	0.00%	631.79%
^NDX	7/25/2018	7406.1	7511.39	7405.64	7508.59	327550000	1.38%	7508.59	0.00%	633.17%
^NDX	7/26/2018	7404.56	7430.12	7385.72	7400.75	381563793	-1.44%	7508.59	-1.44%	631.73%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/27/2018	7443.24	7443.24	7255.32	7296.78	375201724	-1.40%	7508.59	-2.82%	630.33%
^NDX	7/30/2018	7292.72	7299.08	7158.78	7193.1	369553448	-1.42%	7508.59	-4.20%	628.91%
^NDX	7/31/2018	7219.67	7272.96	7179.41	7231.98	378456897	0.54%	7508.59	-3.68%	629.45%
^NDX	8/1/2018	7269.2	7294.8	7234.65	7272.89	383370690	0.57%	7508.59	-3.14%	630.01%
^NDX	8/2/2018	7221.35	7380.56	7221.35	7372.15	358844828	1.36%	7508.59	-1.82%	631.38%
^NDX	8/3/2018	7389.36	7395.49	7356.34	7395.49	348051724	0.32%	7508.59	-1.51%	631.70%
^NDX	8/6/2018	7390.82	7439.55	7381.58	7439	385891379	0.59%	7508.59	-0.93%	632.28%
^NDX	8/7/2018	7459.32	7478.96	7443.88	7462.65	378894828	0.32%	7508.59	-0.61%	632.60%
^NDX	8/8/2018	7454.42	7486.22	7435.77	7469.55	359974138	0.09%	7508.59	-0.52%	632.69%
^NDX	8/9/2018	7467.51	7498.37	7458.57	7466.96	350508621	-0.03%	7508.59	-0.55%	632.66%
^NDX	8/10/2018	7409.05	7436.69	7382.83	7408.3	361237931	-0.79%	7508.59	-1.34%	631.87%
^NDX	8/13/2018	7420.18	7468.82	7398.53	7401.17	330041379	-0.10%	7508.59	-1.43%	631.78%
^NDX	8/14/2018	7430.45	7455.42	7390	7447.17	330579310	0.62%	7508.59	-0.82%	632.40%
^NDX	8/15/2018	7385.67	7409.48	7308.52	7354.66	394303448	-1.24%	7508.59	-2.05%	631.16%
^NDX	8/16/2018	7409.61	7422.83	7361.88	7374.3	341300000	0.27%	7508.59	-1.79%	631.42%
^NDX	8/17/2018	7352.63	7394.94	7312.65	7377.54	317784483	0.04%	7508.59	-1.75%	631.47%
^NDX	8/20/2018	7393.57	7395.75	7343.47	7371.42	292925862	-0.08%	7508.59	-1.83%	631.38%
^NDX	8/21/2018	7393.47	7441.42	7388.38	7397.23	304591379	0.35%	7508.59	-1.48%	631.73%
^NDX	8/22/2018	7379.84	7434.48	7374.69	7424.6	286286207	0.37%	7508.59	-1.12%	632.10%
^NDX	8/23/2018	7420.31	7465.87	7405.4	7413.84	324118966	-0.14%	7508.59	-1.26%	631.96%
^NDX	8/24/2018	7443.72	7489.54	7442.99	7485.4	325275862	0.97%	7508.59	-0.31%	632.93%
^NDX	8/27/2018	7527.37	7560.76	7512.02	7559.13	399850000	0.98%	7559.13	0.00%	633.91%
^NDX	8/28/2018	7580.86	7588.72	7556.72	7570.25	338155172	0.15%	7570.25	0.00%	634.06%
^NDX	8/29/2018	7585.13	7661.95	7583.52	7660.18	327068966	1.19%	7660.18	0.00%	635.25%
^NDX	8/30/2018	7645.11	7691.1	7619.73	7642.67	347318966	-0.23%	7660.18	-0.23%	635.02%
^NDX	8/31/2018	7634.43	7676.46	7628.54	7654.55	327570690	0.16%	7660.18	-0.07%	635.17%
^NDX	9/4/2018	7629.34	7643.45	7581.35	7622.32	384400000	-0.42%	7660.18	-0.49%	634.75%
^NDX	9/5/2018	7600.95	7607.18	7498.38	7523.26	447720690	-1.30%	7660.18	-1.79%	633.45%
^NDX	9/6/2018	7527.22	7532.3	7405.32	7453.17	408393103	-0.93%	7660.18	-2.70%	632.52%
^NDX	9/7/2018	7402.19	7489.4	7400.99	7430.26	370065517	-0.31%	7660.18	-3.00%	632.21%
^NDX	9/10/2018	7466.76	7473.75	7410.74	7447.68	351974138	0.23%	7660.18	-2.77%	632.45%
^NDX	9/11/2018	7415.09	7519.45	7401.72	7507.87	402862069	0.81%	7660.18	-1.99%	633.25%
^NDX	9/12/2018	7493.38	7501.24	7422.91	7488.06	403767241	-0.26%	7660.18	-2.25%	632.99%
^NDX	9/13/2018	7535.23	7578.77	7531.66	7561.69	399779310	0.98%	7660.18	-1.29%	633.97%
^NDX	9/14/2018	7575.38	7581.3	7515.04	7545.5	350124138	-0.21%	7660.18	-1.50%	633.76%
^NDX	9/17/2018	7522.59	7533.92	7427.79	7434.73	393817241	-1.47%	7660.18	-2.94%	632.29%
^NDX	9/18/2018	7440.86	7531.2	7436.54	7494.4	399653448	0.80%	7660.18	-2.16%	633.09%
^NDX	9/19/2018	7498.24	7513.34	7441.56	7490.32	371850000	-0.05%	7660.18	-2.22%	633.04%
^NDX	9/20/2018	7534.02	7582.43	7523.87	7569.04	394336207	1.05%	7660.18	-1.19%	634.09%
^NDX	9/21/2018	7587.39	7603.86	7522.12	7531.07	639106897	-0.50%	7660.18	-1.69%	633.59%
^NDX	9/24/2018	7477.45	7554.95	7447.23	7548.75	416617241	0.23%	7660.18	-1.45%	633.82%
^NDX	9/25/2018	7552.02	7568.17	7525.19	7563.19	394506897	0.19%	7660.18	-1.27%	634.02%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/26/2018	7563.96	7637.62	7553.26	7563.09	394953448	0.00%	7660.18	-1.27%	634.01%
^NDX	9/27/2018	7600.34	7657.8	7596.96	7629.57	354098276	0.88%	7660.18	-0.40%	634.89%
^NDX	9/28/2018	7612.65	7649.3	7598.69	7627.65	400679310	-0.03%	7660.18	-0.42%	634.87%
^NDX	10/1/2018	7673	7700.56	7627.47	7645.45	393660345	0.23%	7660.18	-0.19%	635.10%
^NDX	10/2/2018	7632.37	7685.36	7610.25	7628.28	412305172	-0.22%	7660.18	-0.42%	634.88%
^NDX	10/3/2018	7663.09	7676.9	7625.6	7637.43	525401724	0.12%	7660.18	-0.30%	635.00%
^NDX	10/4/2018	7603.01	7608.24	7436.26	7490	564577586	-1.93%	7660.18	-2.22%	633.07%
^NDX	10/5/2018	7482.04	7510.45	7327.44	7399.01	460844828	-1.21%	7660.18	-3.41%	631.85%
^NDX	10/8/2018	7356.54	7415.54	7267.02	7352.82	386144828	-0.62%	7660.18	-4.01%	631.23%
^NDX	10/9/2018	7352.44	7430.36	7339.86	7371.62	423972414	0.26%	7660.18	-3.77%	631.48%
^NDX	10/10/2018	7319.81	7329.24	7042.06	7044.5	530574138	-4.44%	7660.18	-8.04%	627.05%
^NDX	10/11/2018	7013.48	7120.1	6892.9	6964.03	539532759	-1.14%	7660.18	-9.09%	625.90%
^NDX	10/12/2018	7150.22	7179.04	7019.9	7157.21	456946552	2.77%	7660.18	-6.57%	628.68%
^NDX	10/15/2018	7129.31	7144.16	7047.47	7068.67	370491379	-1.24%	7660.18	-7.72%	627.44%
^NDX	10/16/2018	7141.67	7291.26	7133.29	7276.43	452293103	2.94%	7660.18	-5.01%	630.38%
^NDX	10/17/2018	7310	7311.85	7205.76	7278.63	407710345	0.03%	7660.18	-4.98%	630.41%
^NDX	10/18/2018	7250.93	7251.54	7081.89	7116.09	438956897	-2.23%	7660.18	-7.10%	628.18%
^NDX	10/19/2018	7169.45	7227.96	7080.73	7107.23	436589655	-0.12%	7660.18	-7.22%	628.05%
^NDX	10/22/2018	7146.03	7193.72	7088.9	7141.21	393517241	0.48%	7660.18	-6.77%	628.53%
^NDX	10/23/2018	7002.69	7149.13	6933.56	7118.67	471693103	-0.32%	7660.18	-7.07%	628.21%
^NDX	10/24/2018	7101.85	7117.34	6777.47	6789.15	505267241	-4.63%	7660.18	-11.37%	623.59%
^NDX	10/25/2018	6891.27	7063.93	6866.75	7016.39	472725862	3.35%	7660.18	-8.40%	626.93%
^NDX	10/26/2018	6804.69	6976.94	6743.77	6852.4	511168966	-2.34%	7660.18	-10.55%	624.60%
^NDX	10/29/2018	6954.69	6973.19	6574.75	6713.9	463715517	-2.02%	7660.18	-12.35%	622.57%
^NDX	10/30/2018	6673.84	6816.27	6652.53	6810.12	462294828	1.43%	7660.18	-11.10%	624.01%
^NDX	10/31/2018	6933.11	7030.51	6924.09	6967.1	499953448	2.31%	7660.18	-9.05%	626.31%
^NDX	11/1/2018	6980.79	7071.84	6932.21	7069.17	467048276	1.47%	7660.18	-7.72%	627.78%
^NDX	11/2/2018	7042.3	7085.27	6909.07	6965.29	498260345	-1.47%	7660.18	-9.07%	626.31%
^NDX	11/5/2018	6946.15	6952.93	6859.8	6937.09	373529310	-0.40%	7660.18	-9.44%	625.90%
^NDX	11/6/2018	6939.13	7024.78	6928	6988.85	394082759	0.75%	7660.18	-8.76%	626.65%
^NDX	11/7/2018	7068.5	7205.97	7057.71	7203.13	461643103	3.07%	7660.18	-5.97%	629.72%
^NDX	11/8/2018	7176.19	7192.32	7125.14	7158.59	424556897	-0.62%	7660.18	-6.55%	629.10%
^NDX	11/9/2018	7095.45	7104.39	6982.89	7039.15	416981034	-1.67%	7660.18	-8.11%	627.43%
^NDX	11/12/2018	6990.37	6998.8	6819.38	6829.1	394667241	-2.98%	7660.18	-10.85%	624.44%
^NDX	11/13/2018	6858.59	6951.44	6811.68	6830.91	404127586	0.03%	7660.18	-10.83%	624.47%
^NDX	11/14/2018	6896.2	6916.1	6736.18	6769.87	437968966	-0.89%	7660.18	-11.62%	623.58%
^NDX	11/15/2018	6750.63	6908.82	6702.42	6890.45	432537931	1.78%	7660.18	-10.05%	625.36%
^NDX	11/16/2018	6823.03	6898.13	6797.43	6867.02	420389655	-0.34%	7660.18	-10.35%	625.02%
^NDX	11/19/2018	6832.25	6841.45	6623.37	6642.92	405865517	-3.26%	7660.18	-13.28%	621.76%
^NDX	11/20/2018	6475.68	6614.01	6442.36	6526.96	459474138	-1.75%	7660.18	-14.79%	620.01%
^NDX	11/21/2018	6608.12	6639.37	6566.31	6575.66	320353448	0.75%	7660.18	-14.16%	620.76%
^NDX	11/23/2018	6525.02	6591.56	6524.55	6527.35	165336207	-0.73%	7660.18	-14.79%	620.02%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/26/2018	6616.79	6679.91	6590.89	6678.34	346755172	2.31%	7660.18	-12.82%	622.33%
^NDX	11/27/2018	6639.39	6715.41	6609.08	6701.04	356441379	0.34%	7660.18	-12.52%	622.67%
^NDX	11/28/2018	6759.05	6913.33	6713.42	6913.33	412113793	3.17%	7660.18	-9.75%	625.84%
^NDX	11/29/2018	6890.84	6938	6839.88	6892.4	341975862	-0.30%	7660.18	-10.02%	625.54%
^NDX	11/30/2018	6902.24	6951.13	6872.29	6949.01	438417241	0.82%	7660.18	-9.28%	626.36%
^NDX	12/3/2018	7106.84	7107	7013.2	7062.13	451900000	1.63%	7660.18	-7.81%	627.99%
^NDX	12/4/2018	7026.81	7045.68	6785.85	6795.21	452725862	-3.78%	7660.18	-11.29%	624.21%
^NDX	12/6/2018	6652.13	6840.5	6630.82	6838.85	488598276	0.64%	7660.18	-10.72%	624.85%
^NDX	12/7/2018	6806.63	6849.38	6594.54	6613.28	426751724	-3.30%	7660.18	-13.67%	621.55%
^NDX	12/10/2018	6603.36	6710.4	6534.33	6682.74	408200000	1.05%	7660.18	-12.76%	622.60%
^NDX	12/11/2018	6782.41	6788.47	6650.83	6704.24	387251724	0.32%	7660.18	-12.48%	622.92%
^NDX	12/12/2018	6800.55	6867.66	6761.78	6763.96	415913793	0.89%	7660.18	-11.70%	623.82%
^NDX	12/13/2018	6805.7	6833.79	6724.04	6767.97	369572414	0.06%	7660.18	-11.65%	623.87%
^NDX	12/14/2018	6679.91	6710.41	6585.31	6594.96	379398276	-2.56%	7660.18	-13.91%	621.32%
^NDX	12/17/2018	6571	6621.63	6399.55	6448.39	459524138	-2.22%	7660.18	-15.82%	619.10%
^NDX	12/18/2018	6503.12	6551.04	6434.6	6491.52	445758621	0.67%	7660.18	-15.26%	619.76%
^NDX	12/19/2018	6480.31	6575.39	6284.72	6342.97	499991379	-2.29%	7660.18	-17.20%	617.48%
^NDX	12/20/2018	6312.72	6380.97	6161.86	6243.2	561739655	-1.57%	7660.18	-18.50%	615.90%
^NDX	12/21/2018	6293.06	6308.31	6013.98	6046.56	781744828	-3.15%	7660.18	-21.07%	612.75%
^NDX	12/24/2018	5994.08	6075.17	5895.12	5899.35	284012069	-2.43%	7660.18	-22.99%	610.32%
^NDX	12/26/2018	5969.07	6263.82	5921.86	6262.77	441024138	6.16%	7660.18	-18.24%	616.48%
^NDX	12/27/2018	6168.6	6291.99	6043.45	6288.3	416529310	0.41%	7660.18	-17.91%	616.89%
^NDX	12/28/2018	6326.62	6388.36	6233.69	6285.27	379153448	-0.05%	7660.18	-17.95%	616.84%
^NDX	12/31/2018	6354.84	6365.39	6273.93	6329.96	361820690	0.71%	7660.18	-17.37%	617.55%
^NDX	1/2/2019	6198.68	6394.73	6198.68	6360.87	389965517	0.49%	7660.18	-16.96%	618.04%
^NDX	1/3/2019	6274.76	6292.68	6139.4	6147.13	449532759	-3.36%	7660.18	-19.75%	614.68%
^NDX	1/4/2019	6250.06	6445.2	6234.59	6422.67	444750000	4.48%	7660.18	-16.16%	619.16%
^NDX	1/7/2019	6434.55	6521.45	6412.98	6488.25	432336207	1.02%	7660.18	-15.30%	620.18%
^NDX	1/8/2019	6555.91	6574.73	6457	6551.85	410050000	0.98%	7660.18	-14.47%	621.16%
^NDX	1/9/2019	6576.54	6631.06	6549.44	6600.69	417687931	0.75%	7660.18	-13.83%	621.91%
^NDX	1/10/2019	6551.05	6625.11	6517.54	6620.94	375703448	0.31%	7660.18	-13.57%	622.21%
^NDX	1/11/2019	6579.89	6604.56	6562.04	6601.4	356293103	-0.30%	7660.18	-13.82%	621.92%
^NDX	1/14/2019	6536.37	6566.87	6512.64	6541.04	334863793	-0.91%	7660.18	-14.61%	621.00%
^NDX	1/15/2019	6571.15	6674.54	6567.32	6669.64	351394828	1.97%	7660.18	-12.93%	622.97%
^NDX	1/16/2019	6677.38	6720.41	6665.05	6668.56	370617241	-0.02%	7660.18	-12.95%	622.95%
^NDX	1/17/2019	6646.19	6747.29	6637.1	6718.45	367041379	0.75%	7660.18	-12.29%	623.70%
^NDX	1/18/2019	6771.52	6816.23	6727.94	6784.61	422627586	0.98%	7660.18	-11.43%	624.69%
^NDX	1/22/2019	6736.65	6738.57	6603.56	6646.81	410508621	-2.03%	7660.18	-13.23%	622.66%
^NDX	1/23/2019	6689.08	6712.86	6584.5	6658.76	392141379	0.18%	7660.18	-13.07%	622.84%
^NDX	1/24/2019	6680.34	6710.73	6656.52	6702.55	413843103	0.66%	7660.18	-12.50%	623.49%
^NDX	1/25/2019	6755.67	6800.97	6733.32	6787.37	420834483	1.27%	7660.18	-11.39%	624.76%
^NDX	1/28/2019	6691.84	6697.53	6644.31	6697.09	419910345	-1.33%	7660.18	-12.57%	623.43%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/29/2019	6695.71	6701.47	6613.42	6632.79	360291379	-0.96%	7660.18	-13.41%	622.47%
^NDX	1/30/2019	6708.56	6826.92	6688.33	6807.91	438629310	2.64%	7660.18	-11.13%	625.11%
^NDX	1/31/2019	6840.93	6936.34	6837.91	6906.84	503225862	1.45%	7660.18	-9.83%	626.56%
^NDX	2/1/2019	6872.73	6921.95	6857.31	6875.52	410936207	-0.45%	7660.18	-10.24%	626.11%
^NDX	2/4/2019	6876.56	6960.97	6872.61	6959.96	361977586	1.23%	7660.18	-9.14%	627.34%
^NDX	2/5/2019	6969.37	7029.77	6967.94	7023.52	390606897	0.91%	7660.18	-8.31%	628.25%
^NDX	2/6/2019	7023.89	7034.94	6969.83	6997.62	373643103	-0.37%	7660.18	-8.65%	627.88%
^NDX	2/7/2019	6934.33	6954.77	6854.35	6904.98	395703448	-1.32%	7660.18	-9.86%	626.56%
^NDX	2/8/2019	6843.33	6914.56	6836.7	6913.13	359700000	0.12%	7660.18	-9.75%	626.68%
^NDX	2/11/2019	6941.26	6958.33	6893.8	6909.19	327206897	-0.06%	7660.18	-9.80%	626.62%
^NDX	2/12/2019	6960.56	7021.76	6948.33	7014.67	366263793	1.53%	7660.18	-8.43%	628.15%
^NDX	2/13/2019	7038.32	7062.58	7009.73	7015.88	361000000	0.02%	7660.18	-8.41%	628.16%
^NDX	2/14/2019	6986.51	7047.88	6969.69	7022.42	362650000	0.09%	7660.18	-8.33%	628.26%
^NDX	2/15/2019	7066.38	7073.99	7022.3	7055.18	389267241	0.47%	7660.18	-7.90%	628.72%
^NDX	2/19/2019	7033.38	7089.1	7032.78	7066.61	365653448	0.16%	7660.18	-7.75%	628.88%
^NDX	2/20/2019	7070.23	7096.15	7027.37	7062.34	376165517	-0.06%	7660.18	-7.80%	628.82%
^NDX	2/21/2019	7047.08	7063.07	7001.8	7035.16	365358621	-0.38%	7660.18	-8.16%	628.44%
^NDX	2/22/2019	7055.2	7094.29	7050.01	7090.63	416841379	0.79%	7660.18	-7.44%	629.23%
^NDX	2/25/2019	7144.34	7161.73	7111.78	7115.43	407437931	0.35%	7660.18	-7.11%	629.58%
^NDX	2/26/2019	7098.97	7144.65	7087.15	7123.22	389260345	0.11%	7660.18	-7.01%	629.69%
^NDX	2/27/2019	7095.75	7125.78	7045.41	7117	417820690	-0.09%	7660.18	-7.09%	629.60%
^NDX	2/28/2019	7092.39	7125.7	7083.64	7097.53	456393103	-0.27%	7660.18	-7.35%	629.33%
^NDX	3/1/2019	7152.08	7159.96	7101.07	7151.57	424687931	0.76%	7660.18	-6.64%	630.09%
^NDX	3/4/2019	7193.88	7205.95	7073.41	7150.83	443032759	-0.01%	7660.18	-6.65%	630.08%
^NDX	3/5/2019	7156.66	7178.31	7120.7	7156.79	369415517	0.08%	7660.18	-6.57%	630.16%
^NDX	3/6/2019	7156.25	7162.24	7104.55	7112.47	386691379	-0.62%	7660.18	-7.15%	629.54%
^NDX	3/7/2019	7089.63	7097.91	7001.81	7026.88	420834483	-1.20%	7660.18	-8.27%	628.34%
^NDX	3/8/2019	6940.9	7018.92	6940.72	7015.69	387143103	-0.16%	7660.18	-8.41%	628.18%
^NDX	3/11/2019	7050.05	7166.93	7049.56	7164.02	382232759	2.11%	7660.18	-6.48%	630.29%
^NDX	3/12/2019	7176.23	7219.41	7166.95	7201.28	372655172	0.52%	7660.18	-5.99%	630.81%
^NDX	3/13/2019	7231.06	7292.86	7229.88	7256.98	407991379	0.77%	7660.18	-5.26%	631.59%
^NDX	3/14/2019	7257.31	7267.94	7240.96	7243.01	375260345	-0.19%	7660.18	-5.45%	631.39%
^NDX	3/15/2019	7274.14	7331.3	7265.64	7306.99	594343103	0.88%	7660.18	-4.61%	632.28%
^NDX	3/18/2019	7311.63	7348.69	7293.85	7326.28	392153448	0.26%	7660.18	-4.36%	632.54%
^NDX	3/19/2019	7357.58	7390.29	7321.93	7349.28	419510345	0.31%	7660.18	-4.06%	632.86%
^NDX	3/20/2019	7348.99	7422.75	7318.42	7380.75	418000000	0.43%	7660.18	-3.65%	633.28%
^NDX	3/21/2019	7356.94	7505.41	7356.94	7493.27	428203448	1.52%	7660.18	-2.18%	634.81%
^NDX	3/22/2019	7458.44	7482.36	7323.52	7326.06	429436207	-2.23%	7660.18	-4.36%	632.58%
^NDX	3/25/2019	7299.93	7342.51	7265.28	7316.96	367281034	-0.12%	7660.18	-4.48%	632.45%
^NDX	3/26/2019	7378.23	7417.26	7314.38	7351.15	356706897	0.47%	7660.18	-4.03%	632.92%
^NDX	3/27/2019	7364.47	7376.99	7252.06	7308.19	383043103	-0.58%	7660.18	-4.60%	632.33%
^NDX	3/28/2019	7325.06	7346.04	7277.7	7320.47	327941379	0.17%	7660.18	-4.43%	632.50%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/29/2019	7377.77	7381.69	7333.17	7378.77	385081034	0.80%	7660.18	-3.67%	633.30%
^NDX	4/1/2019	7450.81	7481.84	7422.44	7478.42	378974138	1.35%	7660.18	-2.37%	634.65%
^NDX	4/2/2019	7473.51	7507.06	7461.51	7499.64	363810345	0.28%	7660.18	-2.10%	634.93%
^NDX	4/3/2019	7538.17	7589.69	7520.4	7544.97	428829310	0.60%	7660.18	-1.50%	635.54%
^NDX	4/4/2019	7542.16	7571.13	7496.3	7540.57	361068966	-0.06%	7660.18	-1.56%	635.48%
^NDX	4/5/2019	7564.27	7581.9	7554.91	7578.84	370470690	0.51%	7660.18	-1.06%	635.99%
^NDX	4/8/2019	7565.06	7602.08	7536.42	7599.74	356756897	0.28%	7660.18	-0.79%	636.26%
^NDX	4/9/2019	7571.88	7596.75	7555.63	7568.49	356477586	-0.41%	7660.18	-1.20%	635.85%
^NDX	4/10/2019	7581.39	7613.41	7573.28	7611.49	344531034	0.57%	7660.18	-0.64%	636.42%
^NDX	4/11/2019	7621.4	7621.4	7580.71	7594.89	337386207	-0.22%	7660.18	-0.85%	636.20%
^NDX	4/12/2019	7624.15	7630.52	7596.57	7628.15	337118966	0.44%	7660.18	-0.42%	636.64%
^NDX	4/15/2019	7630.61	7636.81	7578.54	7629.12	313262069	0.01%	7660.18	-0.41%	636.65%
^NDX	4/16/2019	7651.18	7670.4	7631.64	7654.73	361263793	0.34%	7660.18	-0.07%	636.99%
^NDX	4/17/2019	7705.32	7715.07	7659.86	7680.72	394946552	0.34%	7680.72	0.00%	637.33%
^NDX	4/18/2019	7688.93	7694.18	7647.4	7689.72	360234483	0.12%	7689.72	0.00%	637.44%
^NDX	4/22/2019	7658.37	7715.33	7653.89	7713.5	306217241	0.31%	7713.5	0.00%	637.75%
^NDX	4/23/2019	7724.17	7819.34	7719.09	7810.71	357770690	1.26%	7810.71	0.00%	639.01%
^NDX	4/24/2019	7813.02	7827.05	7783.59	7784.41	348705172	-0.34%	7810.71	-0.34%	638.68%
^NDX	4/25/2019	7850.71	7851.98	7778.23	7816.92	355736207	0.42%	7816.92	0.00%	639.10%
^NDX	4/26/2019	7791.15	7826.89	7742.6	7826.68	339874138	0.12%	7826.68	0.00%	639.22%
^NDX	4/29/2019	7825.64	7851.85	7812.97	7839.04	303639655	0.16%	7839.04	0.00%	639.38%
^NDX	4/30/2019	7769.3	7792.32	7726.07	7781.46	364787931	-0.73%	7839.04	-0.73%	638.64%
^NDX	5/1/2019	7828.14	7851.04	7749.74	7751.85	387486207	-0.38%	7839.04	-1.11%	638.26%
^NDX	5/2/2019	7751.64	7791.51	7672.54	7724.06	372172414	-0.36%	7839.04	-1.47%	637.90%
^NDX	5/3/2019	7784.29	7847.52	7772.45	7845.73	352765517	1.58%	7845.73	0.00%	639.48%
^NDX	5/6/2019	7662.93	7804.55	7662.93	7794.09	338986207	-0.66%	7845.73	-0.66%	638.82%
^NDX	5/7/2019	7713.49	7743.06	7572.61	7640.15	409079310	-1.98%	7845.73	-2.62%	636.85%
^NDX	5/8/2019	7623.32	7678.82	7593.75	7617.55	375017241	-0.30%	7845.73	-2.91%	636.55%
^NDX	5/9/2019	7525.81	7605.04	7472.71	7582.75	434615517	-0.46%	7845.73	-3.35%	636.09%
^NDX	5/10/2019	7556.04	7623.01	7426.75	7586.53	411675862	0.05%	7845.73	-3.30%	636.14%
^NDX	5/13/2019	7385.55	7433.92	7303.65	7324.13	427389655	-3.46%	7845.73	-6.65%	632.68%
^NDX	5/14/2019	7366.64	7449.02	7337.94	7401.88	359456897	1.06%	7845.73	-5.66%	633.75%
^NDX	5/15/2019	7354.82	7524.22	7353.9	7503.25	345091379	1.37%	7845.73	-4.37%	635.12%
^NDX	5/16/2019	7509.91	7627.03	7502.76	7580.14	372951724	1.02%	7845.73	-3.39%	636.14%
^NDX	5/17/2019	7513.15	7605.67	7496.92	7503.68	367951724	-1.01%	7845.73	-4.36%	635.13%
^NDX	5/20/2019	7391.727	7424.586	7351.922	7376.703	365932759	-1.69%	7845.73	-5.98%	633.44%
^NDX	5/21/2019	7442.31	7472.71	7417.07	7451.02	343656897	1.01%	7845.73	-5.03%	634.45%
^NDX	5/22/2019	7413.84	7458.11	7410.72	7420.66	324453448	-0.41%	7845.73	-5.42%	634.04%
^NDX	5/23/2019	7331.68	7337.47	7261.46	7307.93	386796552	-1.52%	7845.73	-6.85%	632.52%
^NDX	5/24/2019	7353.97	7371.3	7294.1	7300.96	290158621	-0.10%	7845.73	-6.94%	632.43%
^NDX	5/28/2019	7321.27	7362.29	7274.7	7278.38	405632759	-0.31%	7845.73	-7.23%	632.12%
^NDX	5/29/2019	7222.55	7254.2	7176.67	7216.86	392894828	-0.85%	7845.73	-8.02%	631.27%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/30/2019	7234.83	7262.77	7204.42	7245.4	322758621	0.40%	7845.73	-7.65%	631.67%
^NDX	5/31/2019	7148.71	7183.23	7125.97	7127.96	385679310	-1.62%	7845.73	-9.15%	630.05%
^NDX	6/3/2019	7110.34	7126.43	6936.68	6978.02	444296552	-2.10%	7845.73	-11.06%	627.94%
^NDX	6/4/2019	7056.18	7169.79	7023.09	7166.75	408474138	2.70%	7845.73	-8.65%	630.65%
^NDX	6/5/2019	7230.81	7235.23	7146.43	7220.9	364753448	0.76%	7845.73	-7.96%	631.40%
^NDX	6/6/2019	7229.86	7293.22	7201.59	7275.93	357058621	0.76%	7845.73	-7.26%	632.16%
^NDX	6/7/2019	7315.33	7445.99	7309.01	7417.29	356210345	1.94%	7845.73	-5.46%	634.11%
^NDX	6/10/2019	7472.59	7573	7468.16	7501.93	351615517	1.14%	7845.73	-4.38%	635.25%
^NDX	6/11/2019	7584.75	7595.57	7489.99	7513.85	364600000	0.16%	7845.73	-4.23%	635.41%
^NDX	6/12/2019	7493.55	7507.52	7459.2	7472.29	336687931	-0.55%	7845.73	-4.76%	634.85%
^NDX	6/13/2019	7500.85	7530.91	7487.09	7510.68	317056897	0.51%	7845.73	-4.27%	635.37%
^NDX	6/14/2019	7476.47	7500.74	7454.87	7479.11	311093103	-0.42%	7845.73	-4.67%	634.95%
^NDX	6/17/2019	7500.28	7546.99	7492.17	7526.52	333670690	0.63%	7845.73	-4.07%	635.58%
^NDX	6/18/2019	7606.61	7689.08	7595.59	7635.4	387055172	1.45%	7845.73	-2.68%	637.03%
^NDX	6/19/2019	7652.52	7681.56	7606.29	7667.74	347255172	0.42%	7845.73	-2.27%	637.45%
^NDX	6/20/2019	7770.17	7770.61	7681.43	7738.06	354056897	0.92%	7845.73	-1.37%	638.37%
^NDX	6/21/2019	7719.43	7772.53	7708.25	7728.78	499024138	-0.12%	7845.73	-1.49%	638.25%
^NDX	6/24/2019	7737	7746.68	7720.78	7723.02	356960345	-0.07%	7845.73	-1.56%	638.17%
^NDX	6/25/2019	7720.91	7723.04	7584.16	7591.54	366777586	-1.70%	7845.73	-3.24%	636.47%
^NDX	6/26/2019	7642.92	7688.64	7616.91	7627.05	362887931	0.47%	7845.73	-2.79%	636.94%
^NDX	6/27/2019	7656.68	7672.98	7636.72	7657.05	348813793	0.39%	7845.73	-2.40%	637.33%
^NDX	6/28/2019	7674.52	7682.262	7639.445	7671.075	703274138	0.18%	7845.73	-2.23%	637.52%
^NDX	7/1/2019	7816.56	7820.81	7735.67	7768.14	380844828	1.27%	7845.73	-0.99%	638.78%
^NDX	7/2/2019	7763.03	7800.47	7746.01	7799.82	335572414	0.41%	7845.73	-0.59%	639.19%
^NDX	7/3/2019	7819.06	7857.69	7811.29	7857.69	266929310	0.74%	7857.69	0.00%	639.93%
^NDX	7/5/2019	7806.07	7854.71	7774.59	7841.3	260329310	-0.21%	7857.69	-0.21%	639.72%
^NDX	7/8/2019	7790.46	7792.2	7756.11	7785.79	278475862	-0.71%	7857.69	-0.92%	639.01%
^NDX	7/9/2019	7748.29	7833.93	7748.23	7826.86	321856897	0.53%	7857.69	-0.39%	639.54%
^NDX	7/10/2019	7869.73	7923.93	7858.68	7903.4	355260345	0.98%	7903.4	0.00%	640.52%
^NDX	7/11/2019	7918.65	7934.6	7873.16	7896.78	339132759	-0.08%	7903.4	-0.08%	640.44%
^NDX	7/12/2019	7908.58	7944.07	7900.39	7943.24	314632759	0.59%	7943.24	0.00%	641.02%
^NDX	7/15/2019	7961.07	7969.79	7940.45	7966.93	307582759	0.30%	7966.93	0.00%	641.32%
^NDX	7/16/2019	7958.44	7965.76	7904.95	7927.08	333441379	-0.50%	7966.93	-0.50%	640.82%
^NDX	7/17/2019	7927.91	7941.1	7887.98	7888.76	318441379	-0.48%	7966.93	-0.98%	640.34%
^NDX	7/18/2019	7850.12	7912.33	7827.49	7904.13	347639655	0.19%	7966.93	-0.79%	640.53%
^NDX	7/19/2019	7944.86	7950.23	7832.4	7834.9	323918966	-0.88%	7966.93	-1.66%	639.66%
^NDX	7/22/2019	7862.38	7918.47	7862.27	7905.12	318236207	0.90%	7966.93	-0.78%	640.55%
^NDX	7/23/2019	7946.05	7955.09	7895.05	7954.56	315900000	0.63%	7966.93	-0.16%	641.18%
^NDX	7/24/2019	7928.78	8010.83	7926.98	8010.61	335784483	0.70%	8010.61	0.00%	641.88%
^NDX	7/25/2019	7979.14	7983.96	7921.22	7929.87	348815517	-1.01%	8010.61	-1.01%	640.88%
^NDX	7/26/2019	7992.13	8027.18	7986.72	8016.95	336956897	1.10%	8016.95	0.00%	641.97%
^NDX	7/29/2019	8010.05	8010.05	7939.98	7989.08	323237931	-0.35%	8016.95	-0.35%	641.63%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/30/2019	7927.56	7983.11	7923.45	7952.47	324879310	-0.46%	8016.95	-0.80%	641.17%
^NDX	7/31/2019	7972.76	7979.2	7774.93	7848.78	459837931	-1.30%	8016.95	-2.10%	639.86%
^NDX	8/1/2019	7866.6	8000.94	7769.02	7801.15	481491379	-0.61%	8016.95	-2.69%	639.26%
^NDX	8/2/2019	7740.91	7755.09	7645.18	7692.8	388370690	-1.39%	8016.95	-4.04%	637.87%
^NDX	8/5/2019	7510.02	7528.9	7356.27	7415.69	454610345	-3.60%	8016.95	-7.50%	634.27%
^NDX	8/6/2019	7492.02	7541.74	7432.31	7521.32	379587931	1.42%	8016.95	-6.18%	635.69%
^NDX	8/7/2019	7436.15	7569.9	7386.39	7551.9	422970690	0.41%	8016.95	-5.80%	636.10%
^NDX	8/8/2019	7608.03	7726.46	7576.82	7724.83	416494828	2.29%	8016.95	-3.64%	638.39%
^NDX	8/9/2019	7684.56	7709.5	7591.14	7646.27	381781034	-1.02%	8016.95	-4.62%	637.37%
^NDX	8/12/2019	7596.06	7623.39	7528.97	7561.68	354544828	-1.11%	8016.95	-5.68%	636.26%
^NDX	8/13/2019	7561.68	7778.34	7553.33	7728.15	404651724	2.20%	8016.95	-3.60%	638.47%
^NDX	8/14/2019	7594.65	7621.7	7480.58	7490.13	434977586	-3.08%	8016.95	-6.57%	635.39%
^NDX	8/15/2019	7503.15	7523.5	7429.36	7484.89	376308621	-0.07%	8016.95	-6.64%	635.32%
^NDX	8/16/2019	7548.9	7622.73	7548.9	7604.11	343987931	1.59%	8016.95	-5.15%	636.91%
^NDX	8/19/2019	7715.41	7740.74	7688.09	7719.32	333617241	1.52%	8016.95	-3.71%	638.42%
^NDX	8/20/2019	7708.31	7731.31	7664.21	7664.47	301306897	-0.71%	8016.95	-4.40%	637.71%
^NDX	8/21/2019	7731.75	7754.66	7706.57	7733.22	295925862	0.90%	8016.95	-3.54%	638.61%
^NDX	8/22/2019	7750.98	7764.79	7649.28	7707.43	306487931	-0.33%	8016.95	-3.86%	638.28%
^NDX	8/23/2019	7658.48	7722.43	7442.93	7465	380529310	-3.15%	8016.95	-6.88%	635.13%
^NDX	8/26/2019	7540.69	7577.77	7506.18	7575.02	291182759	1.47%	8016.95	-5.51%	636.61%
^NDX	8/27/2019	7630.46	7640.68	7531.97	7566.03	329746552	-0.12%	8016.95	-5.62%	636.49%
^NDX	8/28/2019	7536.7	7598.15	7500.22	7587.9	285677586	0.29%	8016.95	-5.35%	636.78%
^NDX	8/29/2019	7678.69	7723.94	7654.31	7702.31	293248276	1.51%	8016.95	-3.92%	638.28%
^NDX	8/30/2019	7743.23	7747.07	7642.9	7691	287213793	-0.15%	8016.95	-4.07%	638.14%
^NDX	9/3/2019	7634.03	7670.18	7584.82	7609.51	333829310	-1.06%	8016.95	-5.08%	637.08%
^NDX	9/4/2019	7683.78	7724.91	7663.64	7719.25	326086207	1.44%	8016.95	-3.71%	638.52%
^NDX	9/5/2019	7803.45	7879.97	7803.45	7862.54	361431034	1.86%	8016.95	-1.93%	640.38%
^NDX	9/6/2019	7868.88	7874.99	7835.89	7852.54	323513793	-0.13%	8016.95	-2.05%	640.25%
^NDX	9/9/2019	7876.4	7877.41	7795.86	7832.4	374524138	-0.26%	8016.95	-2.30%	639.99%
^NDX	9/10/2019	7793.27	7817.58	7743.61	7814.74	407389655	-0.23%	8016.95	-2.52%	639.77%
^NDX	9/11/2019	7820.71	7888.34	7812.07	7887.58	398351724	0.93%	8016.95	-1.61%	640.70%
^NDX	9/12/2019	7931.97	7975.33	7907.33	7917.34	372286207	0.38%	8016.95	-1.24%	641.08%
^NDX	9/13/2019	7903.73	7923.41	7879.59	7892.96	340822414	-0.31%	8016.95	-1.55%	640.77%
^NDX	9/16/2019	7833.73	7868.73	7831.76	7852.41	322279310	-0.51%	8016.95	-2.05%	640.25%
^NDX	9/17/2019	7849.88	7891.21	7840.99	7888.79	319024138	0.46%	8016.95	-1.60%	640.72%
^NDX	9/18/2019	7877.58	7891.17	7791.58	7888.56	350841379	0.00%	8016.95	-1.60%	640.71%
^NDX	9/19/2019	7904.4	7950.21	7888.31	7901.79	309086207	0.17%	8016.95	-1.44%	640.88%
^NDX	9/20/2019	7901.46	7920.53	7794.27	7823.55	579203448	-0.99%	8016.95	-2.41%	639.89%
^NDX	9/23/2019	7815.23	7842.98	7790.29	7818.61	306924138	-0.06%	8016.95	-2.47%	639.83%
^NDX	9/24/2019	7855.97	7873.25	7684.8	7710.04	397000000	-1.39%	8016.95	-3.83%	638.44%
^NDX	9/25/2019	7706.5	7822.43	7647.63	7803.54	347460345	1.21%	8016.95	-2.66%	639.65%
^NDX	9/26/2019	7794.28	7798.12	7718.69	7771.99	316000000	-0.40%	8016.95	-3.06%	639.25%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/27/2019	7786.03	7790.81	7626.82	7681.58	351331034	-1.16%	8016.95	-4.18%	638.09%
^NDX	9/30/2019	7705.969	7761.84	7693.492	7749.449	311348276	0.88%	8016.95	-3.34%	638.97%
^NDX	10/1/2019	7782.82	7821.73	7675.42	7684.14	386836207	-0.84%	8016.95	-4.15%	638.13%
^NDX	10/2/2019	7627.59	7631.34	7513.69	7550.79	430200000	-1.74%	8016.95	-5.81%	636.39%
^NDX	10/3/2019	7557.19	7640.43	7463.57	7638.4	369222414	1.16%	8016.95	-4.72%	637.55%
^NDX	10/4/2019	7677.32	7759.36	7670.91	7754.1	299463793	1.51%	8016.95	-3.28%	639.07%
^NDX	10/7/2019	7725.68	7784.79	7712.68	7725.13	299905172	-0.37%	8016.95	-3.64%	638.69%
^NDX	10/8/2019	7671.38	7707.18	7603.76	7604.27	333375862	-1.56%	8016.95	-5.15%	637.13%
^NDX	10/9/2019	7678.66	7717.94	7655.48	7690.53	267913793	1.13%	8016.95	-4.07%	638.26%
^NDX	10/10/2019	7688.42	7772.68	7682.61	7740.36	306679310	0.65%	8016.95	-3.45%	638.91%
^NDX	10/11/2019	7835.93	7904.05	7831.11	7843.88	375186207	1.34%	8016.95	-2.16%	640.25%
^NDX	10/14/2019	7834.75	7865.67	7827.16	7842.33	244781034	-0.02%	8016.95	-2.18%	640.23%
^NDX	10/15/2019	7867.97	7960.14	7863.65	7942.85	316663793	1.28%	8016.95	-0.92%	641.51%
^NDX	10/16/2019	7911.99	7941.77	7898.32	7920.21	325296552	-0.29%	8016.95	-1.21%	641.22%
^NDX	10/17/2019	7976.65	7981.14	7914.94	7942.14	320960345	0.28%	8016.95	-0.93%	641.50%
^NDX	10/18/2019	7938.3	7946.81	7829.75	7868.49	347056897	-0.93%	8016.95	-1.85%	640.57%
^NDX	10/21/2019	7911.58	7941.48	7887.74	7940.33	302217241	0.91%	8016.95	-0.96%	641.49%
^NDX	10/22/2019	7968.25	7977.01	7871.98	7874.62	318482759	-0.83%	8016.95	-1.78%	640.66%
^NDX	10/23/2019	7858.48	7890.21	7845.09	7889.47	311212069	0.19%	8016.95	-1.59%	640.85%
^NDX	10/24/2019	7956.23	7969.66	7912.72	7966.72	324567241	0.98%	8016.95	-0.63%	641.83%
^NDX	10/25/2019	7926.6	8033.29	7926.6	8029.22	326679310	0.78%	8029.22	0.00%	642.61%
^NDX	10/28/2019	8071.4	8119.73	8070.9	8110.67	337289655	1.01%	8110.67	0.00%	643.63%
^NDX	10/29/2019	8101.55	8108.61	8045.65	8047.51	316298276	-0.78%	8110.67	-0.78%	642.85%
^NDX	10/30/2019	8056.9	8096.32	8017.92	8083.11	332486207	0.44%	8110.67	-0.34%	643.29%
^NDX	10/31/2019	8100.617	8110.438	8041.656	8083.833	389356897	0.01%	8110.67	-0.33%	643.30%
^NDX	11/1/2019	8121.95	8161.98	8111.73	8161.17	354708621	0.96%	8161.17	0.00%	644.26%
^NDX	11/4/2019	8218.93	8228.32	8197.32	8210.66	370674138	0.61%	8210.66	0.00%	644.86%
^NDX	11/5/2019	8225.35	8229.09	8191.05	8210.18	399432759	-0.01%	8210.66	-0.01%	644.86%
^NDX	11/6/2019	8204.34	8204.34	8157.36	8196.03	402181034	-0.17%	8210.66	-0.18%	644.68%
^NDX	11/7/2019	8237.68	8271.82	8198.91	8219.65	412750000	0.29%	8219.65	0.00%	644.97%
^NDX	11/8/2019	8208.37	8256.29	8186.31	8255.89	340377586	0.44%	8255.89	0.00%	645.41%
^NDX	11/11/2019	8212.38	8245.89	8202.36	8241.91	295770690	-0.17%	8255.89	-0.17%	645.24%
^NDX	11/12/2019	8249.62	8293.18	8238.33	8263.79	342727586	0.27%	8263.79	0.00%	645.51%
^NDX	11/13/2019	8235.68	8274.61	8233.38	8259.81	374710345	-0.05%	8263.79	-0.05%	645.46%
^NDX	11/14/2019	8238.85	8264.94	8212.59	8257.83	363198276	-0.02%	8263.79	-0.07%	645.44%
^NDX	11/15/2019	8303.84	8315.9	8284.21	8315.52	377277586	0.70%	8315.52	0.00%	646.14%
^NDX	11/18/2019	8303.22	8340.41	8274.68	8328.48	352972414	0.16%	8328.48	0.00%	646.29%
^NDX	11/19/2019	8357.43	8357.8	8308.28	8338.74	357758621	0.12%	8338.74	0.00%	646.41%
^NDX	11/20/2019	8315.55	8339.27	8226.25	8283.75	447591379	-0.66%	8338.74	-0.66%	645.75%
^NDX	11/21/2019	8273.95	8282.33	8242.22	8265.62	354522414	-0.22%	8338.74	-0.88%	645.54%
^NDX	11/22/2019	8287.25	8292.11	8229.49	8272.05	323636207	0.08%	8338.74	-0.80%	645.61%
^NDX	11/25/2019	8309.55	8372.82	8309.55	8371.93	388977586	1.21%	8371.93	0.00%	646.82%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/26/2019	8374.26	8398.04	8364.12	8385.75	419753448	0.17%	8385.75	0.00%	646.99%
^NDX	11/27/2019	8407.23	8445.61	8399.63	8444.71	300789655	0.70%	8444.71	0.00%	647.69%
^NDX	11/29/2019	8422.02	8435.961	8402.133	8403.685	189498276	-0.49%	8444.71	-0.49%	647.20%
^NDX	12/2/2019	8409.87	8409.87	8274.61	8309.26	383782759	-1.12%	8444.71	-1.60%	646.08%
^NDX	12/3/2019	8201.63	8258.41	8167.36	8254.74	398034483	-0.66%	8444.71	-2.25%	645.42%
^NDX	12/4/2019	8291.86	8316.46	8285.88	8296.53	370806897	0.51%	8444.71	-1.75%	645.93%
^NDX	12/5/2019	8321.19	8321.19	8272.83	8308.4	366100000	0.14%	8444.71	-1.61%	646.07%
^NDX	12/6/2019	8370.23	8405.85	8365.25	8397.37	354056897	1.07%	8444.71	-0.56%	647.14%
^NDX	12/9/2019	8388.75	8425.77	8359.87	8362.74	360089655	-0.41%	8444.71	-0.97%	646.73%
^NDX	12/10/2019	8364.55	8392.89	8339.37	8354.29	354032759	-0.10%	8444.71	-1.07%	646.63%
^NDX	12/11/2019	8371.65	8408.08	8361.37	8402.61	334112069	0.58%	8444.71	-0.50%	647.21%
^NDX	12/12/2019	8391.91	8493.11	8380.09	8466.9	411770690	0.77%	8466.9	0.00%	647.97%
^NDX	12/13/2019	8461.42	8517.52	8441.89	8487.71	377020690	0.25%	8487.71	0.00%	648.22%
^NDX	12/16/2019	8544.27	8584.78	8542.42	8570.33	404532759	0.97%	8570.33	0.00%	649.19%
^NDX	12/17/2019	8586.34	8592.45	8564.15	8575.7	409331034	0.06%	8575.7	0.00%	649.26%
^NDX	12/18/2019	8587.2	8608.1	8578.56	8580.62	470322414	0.06%	8580.62	0.00%	649.31%
^NDX	12/19/2019	8592.68	8642.74	8592.68	8641.29	416543103	0.71%	8641.29	0.00%	650.02%
^NDX	12/20/2019	8666.57	8687.66	8656.48	8678.49	659562069	0.43%	8678.49	0.00%	650.45%
^NDX	12/23/2019	8703.06	8710.9	8690.15	8696.01	349215517	0.20%	8696.01	0.00%	650.65%
^NDX	12/24/2019	8705.31	8708.23	8684.12	8699.51	174917241	0.04%	8699.51	0.00%	650.69%
^NDX	12/26/2019	8717.95	8778.34	8716.03	8778.31	281882759	0.91%	8778.31	0.00%	651.60%
^NDX	12/27/2019	8805.86	8811.1	8749.86	8770.98	315896552	-0.08%	8778.31	-0.08%	651.52%
^NDX	12/30/2019	8766.4	8768.3	8671.93	8709.73	352141379	-0.70%	8778.31	-0.78%	650.82%
^NDX	12/31/2019	8681.336	8735.434	8674.383	8733.073	376344828	0.27%	8778.31	-0.52%	651.08%
^NDX	1/2/2020	8802.22	8873.63	8786.9	8872.22	491098276	1.59%	8872.22	0.00%	652.68%
^NDX	1/3/2020	8755.17	8843.65	8755.17	8793.9	442655172	-0.88%	8872.22	-0.88%	651.80%
^NDX	1/6/2020	8713.89	8849.98	8713.89	8848.52	480710345	0.62%	8872.22	-0.27%	652.42%
^NDX	1/7/2020	8857.14	8872.47	8821.68	8846.45	405663793	-0.02%	8872.22	-0.29%	652.39%
^NDX	1/8/2020	8845.45	8953.55	8834.94	8912.37	424843103	0.75%	8912.37	0.00%	653.14%
^NDX	1/9/2020	8990.04	9004.56	8938.53	8989.63	437017241	0.87%	8989.63	0.00%	654.01%
^NDX	1/10/2020	9021.88	9024.87	8951.83	8966.64	410170690	-0.26%	8989.63	-0.26%	653.75%
^NDX	1/13/2020	9007.94	9071.53	8991.36	9070.65	436253448	1.16%	9070.65	0.00%	654.91%
^NDX	1/14/2020	9068.02	9080.16	9020.92	9033.42	438305172	-0.41%	9070.65	-0.41%	654.50%
^NDX	1/15/2020	9039.31	9078.87	9008.95	9035.67	419939655	0.02%	9070.65	-0.39%	654.52%
^NDX	1/16/2020	9088.09	9126.07	9066.31	9125	396793103	0.99%	9125	0.00%	655.51%
^NDX	1/17/2020	9159.48	9176.47	9118.98	9173.73	434943103	0.53%	9173.73	0.00%	656.05%
^NDX	1/21/2020	9145.64	9187.42	9141.79	9166.63	462851724	-0.08%	9173.73	-0.08%	655.97%
^NDX	1/22/2020	9212.352	9242.48	9179.266	9188.575	422308621	0.24%	9188.575	0.00%	656.21%
^NDX	1/23/2020	9186.137	9221.125	9145.234	9216.984	424146552	0.31%	9216.984	0.00%	656.52%
^NDX	1/24/2020	9266.35	9272.38	9101.44	9141.47	450294828	-0.82%	9216.984	-0.82%	655.70%
^NDX	1/27/2020	8913.16	9001.44	8910.97	8952.18	445401724	-2.07%	9216.984	-2.87%	653.63%
^NDX	1/28/2020	9013.23	9111.32	8994.29	9090.93	372039655	1.55%	9216.984	-1.37%	655.18%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/29/2020	9141.52	9153.078	9067.289	9101.613	383358621	0.12%	9216.984	-1.25%	655.30%
^NDX	1/30/2020	9038.922	9140.695	9019.719	9136.087	402327586	0.38%	9216.984	-0.88%	655.67%
^NDX	1/31/2020	9169.91	9170.215	8961.59	8991.512	463075862	-1.58%	9216.984	-2.45%	654.09%
^NDX	2/3/2020	9033.52	9148.5	9031.07	9126.23	417329310	1.50%	9216.984	-0.98%	655.59%
^NDX	2/4/2020	9256.938	9352.965	9224.859	9334.056	421624138	2.28%	9334.056	0.00%	657.87%
^NDX	2/5/2020	9441.344	9442.754	9311.883	9367.481	424563793	0.36%	9367.481	0.00%	658.23%
^NDX	2/6/2020	9395.688	9448.723	9357.863	9445.916	390913793	0.84%	9445.916	0.00%	659.06%
^NDX	2/7/2020	9397.77	9453.24	9376.91	9401.1	385977586	-0.47%	9445.916	-0.47%	658.59%
^NDX	2/10/2020	9373.2	9517.74	9373.2	9516.84	375743103	1.23%	9516.84	0.00%	659.82%
^NDX	2/11/2020	9567.82	9600.05	9493.63	9517.86	417874138	0.01%	9517.86	0.00%	659.83%
^NDX	2/12/2020	9569.824	9615.906	9552.031	9613.201	406034483	1.00%	9613.201	0.00%	660.83%
^NDX	2/13/2020	9540.67	9636.41	9532.74	9595.7	386081034	-0.18%	9613.201	-0.18%	660.65%
^NDX	2/14/2020	9613.883	9634.75	9583.082	9623.58	383144828	0.29%	9623.58	0.00%	660.94%
^NDX	2/18/2020	9567.28	9647.72	9567.28	9629.8	391975862	0.06%	9629.8	0.00%	661.00%
^NDX	2/19/2020	9683.938	9736.574	9676.07	9718.727	424574138	0.92%	9718.727	0.00%	661.93%
^NDX	2/20/2020	9696.66	9714.23	9513.23	9627.83	471656897	-0.94%	9718.727	-0.94%	660.99%
^NDX	2/21/2020	9582.543	9594	9406.379	9446.688	472932759	-1.88%	9718.727	-2.80%	659.11%
^NDX	2/24/2020	9055.3	9194.91	9028.88	9079.63	547758621	-3.89%	9718.727	-6.58%	655.23%
^NDX	2/25/2020	9167.328	9183.781	8807.105	8834.865	617827586	-2.70%	9718.727	-9.09%	652.53%
^NDX	2/26/2020	8883.012	9032.875	8813.926	8873.757	615143103	0.44%	9718.727	-8.69%	652.97%
^NDX	2/27/2020	8632.543	8786.684	8430.535	8436.666	778736207	-4.93%	9718.727	-13.19%	648.04%
^NDX	2/28/2020	8133.848	8490.468	8133.848	8461.835	913994828	0.30%	9718.727	-12.93%	648.34%
^NDX	3/2/2020	8569.906	8879.391	8446.496	8877.978	729786207	4.92%	9718.727	-8.65%	653.26%
^NDX	3/3/2020	8892.679	9000.457	8516.584	8594.491	747706897	-3.19%	9718.727	-11.57%	650.07%
^NDX	3/4/2020	8745.637	8952.109	8669.762	8949.28	621184483	4.13%	9718.727	-7.92%	654.20%
^NDX	3/5/2020	8713.191	8864.191	8613.906	8671.658	646222414	-3.10%	9718.727	-10.77%	651.09%
^NDX	3/6/2020	8395.948	8571.881	8319.904	8530.337	737905172	-1.63%	9718.727	-12.23%	649.46%
^NDX	3/9/2020	7912.145	8241.77	7912.145	7948.027	781094828	-6.83%	9718.727	-18.22%	642.64%
^NDX	3/10/2020	8213.965	8376.438	7942.133	8372.266	764125862	5.34%	9718.727	-13.85%	647.98%
^NDX	3/11/2020	8166.266	8224.73	7900.988	8006.119	736877586	-4.37%	9718.727	-17.62%	643.60%
^NDX	3/12/2020	7452.758	7808.313	7255.613	7263.653	873539655	-9.27%	9718.727	-25.26%	634.33%
^NDX	3/13/2020	7683.043	7998.509	7301.876	7995.263	807912069	10.07%	9718.727	-17.73%	644.40%
^NDX	3/16/2020	7502.262	7563.445	6993.605	7020.377	792131034	-12.19%	9718.727	-27.76%	632.21%
^NDX	3/17/2020	7198.527	7550.133	6959.152	7473.95	844827586	6.46%	9718.727	-23.10%	638.67%
^NDX	3/18/2020	7023.863	7336.879	6837.531	7175.176	843244828	-4.00%	9718.727	-26.17%	634.67%
^NDX	3/19/2020	7190.207	7514.137	7037.473	7288.523	821063793	1.58%	9718.727	-25.01%	636.25%
^NDX	3/20/2020	7391.215	7487.833	6969.766	6994.291	903437931	-4.04%	9718.727	-28.03%	632.21%
^NDX	3/23/2020	6952.715	7145.289	6771.914	7006.917	746656897	0.18%	9718.727	-27.90%	632.39%
^NDX	3/24/2020	7348.996	7555.91	7304.391	7553.825	761617241	7.81%	9718.727	-22.28%	640.20%
^NDX	3/25/2020	7543.961	7777.613	7390.414	7469.615	804558621	-1.11%	9718.727	-23.14%	639.08%
^NDX	3/26/2020	7549.836	7913.109	7549.836	7897.128	689629310	5.72%	9718.727	-18.74%	644.81%
^NDX	3/27/2020	7657.441	7817.742	7580.219	7588.373	685691379	-3.91%	9718.727	-21.92%	640.90%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/30/2020	7678.832	7902.086	7651.43	7889.006	663258621	3.96%	9718.727	-18.83%	644.86%
^NDX	3/31/2020	7855.738	8011.598	7765.453	7813.499	699948276	-0.96%	9718.727	-19.60%	643.90%
^NDX	4/1/2020	7582.781	7701.676	7423.969	7486.287	635432759	-4.19%	9718.727	-22.97%	639.71%
^NDX	4/2/2020	7445.88	7641.865	7432.278	7635.658	622101724	2.00%	9718.727	-21.43%	641.71%
^NDX	4/3/2020	7631.57	7673.488	7439.781	7528.114	565362069	-1.41%	9718.727	-22.54%	640.30%
^NDX	4/6/2020	7819.059	8110.66	7763.09	8081.663	663637931	7.35%	9718.727	-16.84%	647.65%
^NDX	4/7/2020	8287.477	8305.59	8043.074	8049.307	701622414	-0.40%	9718.727	-17.18%	647.25%
^NDX	4/8/2020	8134.297	8254.414	8058.406	8229.542	598401724	2.24%	9718.727	-15.32%	649.49%
^NDX	4/9/2020	8284.313	8334.231	8167.933	8238.529	710977586	0.11%	9718.727	-15.23%	649.60%
^NDX	4/13/2020	8209.684	8338.152	8158.582	8332.738	542562069	1.14%	9718.727	-14.26%	650.75%
^NDX	4/14/2020	8489.266	8708.547	8470.742	8692.155	643589655	4.31%	9718.727	-10.56%	655.06%
^NDX	4/15/2020	8548.473	8666.242	8500.559	8591.958	574784483	-1.15%	9718.727	-11.59%	653.91%
^NDX	4/16/2020	8689.091	8793.351	8605.507	8757.832	688943103	1.93%	9718.727	-9.89%	655.84%
^NDX	4/17/2020	8876.662	8879.24	8704.383	8832.414	747417241	0.85%	9718.727	-9.12%	656.69%
^NDX	4/20/2020	8742.539	8855.18	8725.324	8726.513	654646552	-1.20%	9718.727	-10.21%	655.49%
^NDX	4/21/2020	8639.742	8663.094	8359.84	8403.003	647636207	-3.71%	9718.727	-13.54%	651.78%
^NDX	4/22/2020	8575.574	8708.477	8550.613	8664.635	521562069	3.11%	9718.727	-10.85%	654.90%
^NDX	4/23/2020	8693.731	8796.486	8624.634	8641.497	643917241	-0.27%	9718.727	-11.08%	654.63%
^NDX	4/24/2020	8666.571	8791.355	8599.989	8786.604	633305172	1.68%	9718.727	-9.59%	656.31%
^NDX	4/27/2020	8865.578	8887.625	8803.887	8837.657	634217241	0.58%	9718.727	-9.07%	656.89%
^NDX	4/28/2020	8913.277	8918.375	8668.672	8677.6	639231034	-1.81%	9718.727	-10.71%	655.08%
^NDX	4/29/2020	8871.039	9025.824	8831.996	8982.762	754920690	3.52%	9718.727	-7.57%	658.59%
^NDX	4/30/2020	9005.236	9023.032	8920.423	9000.509	744203448	0.20%	9718.727	-7.39%	658.79%
^NDX	5/1/2020	8791.876	8887.58	8688.576	8718.18	641813793	-3.14%	9718.727	-10.30%	655.66%
^NDX	5/4/2020	8683.941	8840.328	8665.402	8834.111	590025862	1.33%	9718.727	-9.10%	656.99%
^NDX	5/5/2020	8922.391	9031	8900.574	8930.618	674717241	1.09%	9718.727	-8.11%	658.08%
^NDX	5/6/2020	8997.023	9065.578	8950.895	8984.858	624143103	0.61%	9718.727	-7.55%	658.69%
^NDX	5/7/2020	9104.667	9136.183	9045.229	9101.876	648632759	1.30%	9718.727	-6.35%	659.99%
^NDX	5/8/2020	9165.7	9224.49	9126.967	9220.354	651265517	1.30%	9718.727	-5.13%	661.29%
^NDX	5/11/2020	9155.211	9346.27	9155.211	9298.923	672187931	0.85%	9718.727	-4.32%	662.14%
^NDX	5/12/2020	9326.063	9354.445	9109.09	9112.447	743977586	-2.01%	9718.727	-6.24%	660.14%
^NDX	5/13/2020	9123.688	9209.488	8890.156	9000.077	731743103	-1.23%	9718.727	-7.39%	658.90%
^NDX	5/14/2020	8946.447	9097.754	8860.772	9094.426	680186207	1.05%	9718.727	-6.42%	659.95%
^NDX	5/15/2020	8976.285	9157.465	8958.078	9152.639	817358234	0.64%	9718.727	-5.82%	660.59%
^NDX	5/18/2020	9281.355	9367.543	9248.785	9331.926	760933644	1.96%	9718.727	-3.98%	662.55%
^NDX	5/19/2020	9326.285	9422.898	9296.246	9298.545	709151025	-0.36%	9718.727	-4.32%	662.19%
^NDX	5/20/2020	9415.254	9498.277	9412.836	9485.02	707132889	2.01%	9718.727	-2.40%	664.20%
^NDX	5/21/2020	9487.633	9515.054	9361.83	9377.992	649637852	-1.13%	9718.727	-3.51%	663.07%
^NDX	5/22/2020	9363.676	9421.934	9325.071	9413.988	527978777	0.38%	9718.727	-3.14%	663.45%
^NDX	5/26/2020	9570.527	9570.527	9379.898	9389.977	746455959	-0.26%	9718.727	-3.38%	663.20%
^NDX	5/27/2020	9366.629	9445.059	9182.445	9442.046	848159329	0.55%	9718.727	-2.85%	663.75%
^NDX	5/28/2020	9404.828	9568.891	9391.844	9416.713	685691210	-0.27%	9718.727	-3.11%	663.48%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/29/2020	9440.637	9573.555	9379.93	9555.524	919352524	1.47%	9718.727	-1.68%	664.96%
^NDX	6/1/2020	9526.43	9609.379	9515.344	9598.888	542813516	0.45%	9718.727	-1.23%	665.41%
^NDX	6/2/2020	9603.184	9660.082	9511.883	9657.307	619337760	0.61%	9718.727	-0.63%	666.02%
^NDX	6/3/2020	9689.723	9729.688	9648.934	9704.688	674568494	0.49%	9718.727	-0.14%	666.51%
^NDX	6/4/2020	9672.172	9741.973	9577.707	9629.664	735001112	-0.77%	9718.727	-0.92%	665.74%
^NDX	6/5/2020	9673.094	9846.629	9659.45	9824.391	829499554	2.02%	9824.391	0.00%	667.76%
^NDX	6/8/2020	9805.688	9904.516	9753.875	9901.521	646993069	0.79%	9901.521	0.00%	668.55%
^NDX	6/9/2020	9861.184	10006.902	9859	9967.174	634383930	0.66%	9967.174	0.00%	669.21%
^NDX	6/10/2020	10037.98	10155.2	10022.44	10094.26	716972782	1.28%	10094.26	0.00%	670.48%
^NDX	6/11/2020	9907.563	9978.195	9586.25	9588.479	877844776	-5.01%	10094.26	-5.01%	665.47%
^NDX	6/12/2020	9785.582	9849.007	9499.095	9663.774	764318917	0.79%	10094.26	-4.26%	666.26%
^NDX	6/15/2020	9517.141	9809.41	9489.582	9776.891	664593691	1.17%	10094.26	-3.14%	667.43%
^NDX	6/16/2020	9983.648	10010.891	9801.449	9949.366	670730714	1.76%	10094.26	-1.44%	669.19%
^NDX	6/17/2020	9998.859	10058.65	9952.504	9982.479	551189923	0.33%	10094.26	-1.11%	669.53%
^NDX	6/18/2020	9972.352	10018.563	9942.106	10012.05	548918628	0.30%	10094.26	-0.81%	669.82%
^NDX	6/19/2020	10104.63	10121.669	9937.814	10008.64	1044615131	-0.03%	10094.26	-0.85%	669.79%
^NDX	6/22/2020	10009.004	10134.637	9989.488	10130.33	567900066	1.22%	10130.33	0.00%	671.00%
^NDX	6/23/2020	10192.422	10306.898	10172.066	10209.82	625462938	0.78%	10209.82	0.00%	671.79%
^NDX	6/24/2020	10183.77	10232.43	9943.246	10002.7	721036282	-2.03%	10209.82	-2.03%	669.76%
^NDX	6/25/2020	10003.499	10110.291	9901.214	10101.83	616018545	0.99%	10209.82	-1.06%	670.75%
^NDX	6/26/2020	10087.08	10093.979	9837.741	9849.356	1041152637	-2.50%	10209.82	-3.53%	668.25%
^NDX	6/29/2020	9850.547	9965.082	9742.895	9961.163	600407210	1.14%	10209.82	-2.44%	669.39%
^NDX	6/30/2020	9970.207	10185.355	9956.832	10156.85	674371333	1.96%	10209.82	-0.52%	671.35%
^NDX	7/1/2020	10160.41	10321.77	10142.75	10279.25	609152292	1.21%	10279.25	0.00%	672.56%
^NDX	7/2/2020	10386.379	10432.547	10328.777	10341.89	535942368	0.61%	10341.89	0.00%	673.17%
^NDX	7/6/2020	10487.695	10625.094	10485.816	10604.06	565309349	2.54%	10604.06	0.00%	675.70%
^NDX	7/7/2020	10595.95	10704.93	10516.63	10524.01	530016542	-0.75%	10604.06	-0.75%	674.95%
^NDX	7/8/2020	10594.41	10669.13	10528.82	10666.7	525667217	1.36%	10666.7	0.00%	676.30%
^NDX	7/9/2020	10745.87	10785.96	10574.97	10754.59	642230977	0.82%	10754.59	0.00%	677.13%
^NDX	7/10/2020	10751.77	10842.78	10639.48	10836.33	583767471	0.76%	10836.33	0.00%	677.89%
^NDX	7/13/2020	10951.54	11069.26	10574.55	10602.21	720555632	-2.16%	10836.33	-2.16%	675.73%
^NDX	7/14/2020	10502.85	10701.88	10370.79	10689.52	659413534	0.82%	10836.33	-1.35%	676.55%
^NDX	7/15/2020	10752.11	10780.41	10570.96	10701.68	622997165	0.11%	10836.33	-1.24%	676.66%
^NDX	7/16/2020	10589.86	10658.89	10495.09	10626.46	506178628	-0.70%	10836.33	-1.94%	675.96%
^NDX	7/17/2020	10651.59	10680.7	10558.78	10645.22	496638009	0.18%	10836.33	-1.76%	676.14%
^NDX	7/20/2020	10672.96	10971.52	10621.9	10952.08	501101885	2.88%	10952.08	0.00%	679.02%
^NDX	7/21/2020	11015.54	11017.43	10800.87	10833.07	555484512	-1.09%	10952.08	-1.09%	677.93%
^NDX	7/22/2020	10850.92	10910.24	10776.24	10870.75	606201172	0.35%	10952.08	-0.74%	678.28%
^NDX	7/23/2020	10853.16	10885.38	10531.21	10580.59	770152893	-2.67%	10952.08	-3.39%	675.61%
^NDX	7/24/2020	10389.53	10543.42	10313.94	10483.13	887277025	-0.92%	10952.08	-4.28%	674.69%
^NDX	7/27/2020	10547.11	10689.55	10527.64	10674.38	654022928	1.82%	10952.08	-2.54%	676.51%
^NDX	7/28/2020	10644.34	10662.19	10527.43	10532.5	580154228	-1.33%	10952.08	-3.83%	675.19%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/29/2020	10602.4	10694.88	10587.2	10662.98	627210896	1.24%	10952.08	-2.64%	676.42%
^NDX	7/30/2020	10578.63	10737.03	10531.79	10715.51	648318504	0.49%	10952.08	-2.16%	676.92%
^NDX	7/31/2020	10886.36	10908.34	10707.39	10905.88	787828891	1.78%	10952.08	-0.42%	678.69%
^NDX	8/3/2020	11018.02	11085.5	10997.68	11055.08	633606134	1.37%	11055.08	0.00%	680.06%
^NDX	8/4/2020	11048.5	11097.86	11002.55	11096.54	667769148	0.38%	11096.54	0.00%	680.44%
^NDX	8/5/2020	11107.24	11141.69	11077.7	11125.44	529986837	0.26%	11125.44	0.00%	680.70%
^NDX	8/6/2020	11116.49	11282.24	11090.5	11267.08	603177522	1.27%	11267.08	0.00%	681.97%
^NDX	8/7/2020	11235.24	11276.3	11044.6	11139.39	625109395	-1.13%	11267.08	-1.13%	680.84%
^NDX	8/10/2020	11153.51	11159.38	10941.87	11085.17	616752650	-0.49%	11267.08	-1.61%	680.35%
^NDX	8/11/2020	11039.68	11090.92	10855.06	10876.08	665892290	-1.89%	11267.08	-3.47%	678.46%
^NDX	8/12/2020	10972.07	11190.25	10970.87	11157.72	589346243	2.59%	11267.08	-0.97%	681.05%
^NDX	8/13/2020	11174.63	11271.22	11139.64	11178.37	613959959	0.19%	11267.08	-0.79%	681.24%
^NDX	8/14/2020	11187.82	11213.27	11106.93	11164.45	474432224	-0.12%	11267.08	-0.91%	681.11%
^NDX	8/17/2020	11231.97	11306.47	11228.14	11288.57	488012302	1.11%	11288.57	0.00%	682.23%
^NDX	8/18/2020	11339.76	11421.1	11279.08	11399.03	451082711	0.98%	11399.03	0.00%	683.20%
^NDX	8/19/2020	11397.23	11440.21	11303.39	11318.64	554155621	-0.71%	11399.03	-0.71%	682.50%
^NDX	8/20/2020	11277.05	11497.18	11268.46	11477.05	539696521	1.40%	11477.05	0.00%	683.90%
^NDX	8/21/2020	11476.85	11574.79	11461.53	11555.16	601425446	0.68%	11555.16	0.00%	684.58%
^NDX	8/24/2020	11703.34	11728.09	11535.55	11626.17	582545520	0.61%	11626.17	0.00%	685.19%
^NDX	8/25/2020	11610.58	11723.95	11580.89	11721.81	552487018	0.82%	11721.81	0.00%	686.02%
^NDX	8/26/2020	11779.35	11979.65	11768	11971.94	613794271	2.13%	11971.94	0.00%	688.15%
^NDX	8/27/2020	11997.89	12047.99	11842.84	11926.16	608689176	-0.38%	11971.94	-0.38%	687.77%
^NDX	8/28/2020	11992.68	12018.14	11928.69	11995.85	531693863	0.58%	11995.85	0.00%	688.35%
^NDX	8/31/2020	12017.46	12167.46	12000.11	12110.7	937791105	0.96%	12110.7	0.00%	689.31%
^NDX	9/1/2020	12203.36	12300.44	12132.78	12292.86	784905590	1.50%	12292.86	0.00%	690.81%
^NDX	9/2/2020	12417.45	12439.48	12176.18	12420.54	916761806	1.04%	12420.54	0.00%	691.85%
^NDX	9/3/2020	12195.75	12235	11662.11	11771.37	1128720493	-5.23%	12420.54	-5.23%	686.63%
^NDX	9/4/2020	11686.24	11846.18	11145.99	11622.13	1166633139	-1.27%	12420.54	-6.43%	685.36%
^NDX	9/8/2020	11143.91	11400.46	11055.16	11068.26	1013260574	-4.77%	12420.54	-10.89%	680.59%
^NDX	9/9/2020	11308.25	11480.37	11197.13	11395.85	838857704	2.96%	12420.54	-8.25%	683.55%
^NDX	9/10/2020	11501.43	11566.34	11095.94	11154.12	807037946	-2.12%	12420.54	-10.20%	681.43%
^NDX	9/11/2020	11251.19	11280.41	10945.22	11087.4	746998540	-0.60%	12420.54	-10.73%	680.83%
^NDX	9/14/2020	11250.8	11363.25	11192.82	11277.76	731218080	1.72%	12420.54	-9.20%	682.55%
^NDX	9/15/2020	11432.94	11495.4	11367.2	11438.87	785670245	1.43%	12420.54	-7.90%	683.98%
^NDX	9/16/2020	11467.9	11486.09	11242.96	11247.6	766319154	-1.67%	12420.54	-9.44%	682.31%
^NDX	9/17/2020	10965.74	11160.04	10936.8	11080.95	847435560	-1.48%	12420.54	-10.79%	680.82%
^NDX	9/18/2020	11147.8	11153.97	10769.4	10936.98	1210615619	-1.30%	12420.54	-11.94%	679.52%
^NDX	9/21/2020	10768.01	10984.76	10677.85	10980.22	909233156	0.40%	12420.54	-11.60%	679.92%
^NDX	9/22/2020	11082.09	11207.08	10943.27	11186.37	770056763	1.88%	12420.54	-9.94%	681.80%
^NDX	9/23/2020	11167.22	11179.59	10806.05	10833.33	764717067	-3.16%	12420.54	-12.78%	678.64%
^NDX	9/24/2020	10746.35	11026.43	10728.41	10896.47	770958880	0.58%	12420.54	-12.27%	679.22%
^NDX	9/25/2020	10910.5	11177.73	10851.68	11151.13	699316733	2.34%	12420.54	-10.22%	681.56%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/28/2020	11332.32	11369.39	11243.24	11364.45	693749159	1.91%	12420.54	-8.50%	683.47%
^NDX	9/29/2020	11354.7	11396.21	11305.79	11322.95	609966031	-0.37%	12420.54	-8.84%	683.11%
^NDX	9/30/2020	11328.55	11535.02	11328.55	11418.06	793380253	0.84%	12420.54	-8.07%	683.95%
^NDX	10/1/2020	11554.96	11606.73	11488.6	11583.2	662445225	1.45%	12420.54	-6.74%	685.40%
^NDX	10/2/2020	11328.85	11479.08	11225.17	11255.69	723098477	-2.83%	12420.54	-9.38%	682.57%
^NDX	10/5/2020	11345.24	11512.06	11336.07	11509.06	574099060	2.25%	12420.54	-7.34%	684.82%
^NDX	10/6/2020	11476.68	11536.42	11256.27	11291.27	709749504	-1.89%	12420.54	-9.09%	682.93%
^NDX	10/7/2020	11412.65	11519.55	11382.48	11503.19	591739049	1.88%	12420.54	-7.39%	684.80%
^NDX	10/8/2020	11576.44	11582.78	11510.24	11550.94	554608436	0.42%	12420.54	-7.00%	685.22%
^NDX	10/9/2020	11615.57	11727.6	11600.86	11725.85	647066020	1.51%	12420.54	-5.59%	686.73%
^NDX	10/12/2020	11900.12	12204.75	11880.23	12088.11	825553477	3.09%	12420.54	-2.68%	689.82%
^NDX	10/13/2020	12131.07	12187.78	12032.75	12083.17	777495042	-0.04%	12420.54	-2.72%	689.78%
^NDX	10/14/2020	12105.1	12159.21	11913.57	11985.36	644932553	-0.81%	12420.54	-3.50%	688.97%
^NDX	10/15/2020	11767.27	11928.63	11765.49	11898.57	592411493	-0.72%	12420.54	-4.20%	688.25%
^NDX	10/16/2020	11952.12	12034.13	11824.14	11852.17	607570407	-0.39%	12420.54	-4.58%	687.86%
^NDX	10/19/2020	11913.01	11962.46	11606.48	11634.35	644056399	-1.84%	12420.54	-6.33%	686.02%
^NDX	10/20/2020	11679.08	11801.39	11613.76	11677.84	574388825	0.37%	12420.54	-5.98%	686.39%
^NDX	10/21/2020	11686.19	11789.46	11646.48	11665.37	565444380	-0.11%	12420.54	-6.08%	686.29%
^NDX	10/22/2020	11712.64	11739.22	11529.73	11662.91	612586948	-0.02%	12420.54	-6.10%	686.27%
^NDX	10/23/2020	11680.72	11693.01	11569.09	11692.57	601897365	0.25%	12420.54	-5.86%	686.52%
^NDX	10/26/2020	11584.17	11708.08	11360.73	11504.52	678408343	-1.61%	12420.54	-7.38%	684.91%
^NDX	10/27/2020	11560.86	11633.5	11503.1	11598.95	716418946	0.82%	12420.54	-6.61%	685.73%
^NDX	10/28/2020	11400.48	11426.1	11136.1	11142.76	796009990	-3.93%	12420.54	-10.29%	681.80%
^NDX	10/29/2020	11214.32	11467.38	11187.07	11350.74	735818358	1.87%	12420.54	-8.61%	683.67%
^NDX	10/30/2020	11265.7	11293.76	10960.02	11052.95	854429708	-2.62%	12420.54	-11.01%	681.04%
^NDX	11/2/2020	11152.48	11222.52	10957.11	11084.76	658436582	0.29%	12420.54	-10.75%	681.33%
^NDX	11/3/2020	11155.84	11356.08	11115.55	11279.91	649375425	1.76%	12420.54	-9.18%	683.09%
^NDX	11/4/2020	11627.76	11846.46	11564.91	11777.02	841018407	4.41%	12420.54	-5.18%	687.50%
^NDX	11/5/2020	12021.77	12117.04	11977.07	12078.07	715274355	2.56%	12420.54	-2.76%	690.05%
^NDX	11/6/2020	12044.29	12116.91	11895.5	12091.35	603471188	0.11%	12420.54	-2.65%	690.16%
^NDX	11/9/2020	12194.71	12268.66	11818.25	11830.39	1024669479	-2.16%	12420.54	-4.75%	688.01%
^NDX	11/10/2020	11704.46	11761.95	11512.46	11624.29	870863183	-1.74%	12420.54	-6.41%	686.26%
^NDX	11/11/2020	11734.82	11904.13	11714.32	11892.93	629880177	2.31%	12420.54	-4.25%	688.58%
^NDX	11/12/2020	11924.15	11976.89	11786.09	11827.14	610286779	-0.55%	12420.54	-4.78%	688.02%
^NDX	11/13/2020	11910.62	11957.09	11808.95	11937.84	552169461	0.94%	12420.54	-3.89%	688.96%
^NDX	11/16/2020	11925.36	12035.5	11891.85	12013.38	657648012	0.63%	12420.54	-3.28%	689.59%
^NDX	11/17/2020	12030.27	12047.13	11964.2	11977.49	586323037	-0.30%	12420.54	-3.57%	689.29%
^NDX	11/18/2020	11963.36	12027.15	11892.54	11894.71	637479548	-0.69%	12420.54	-4.23%	688.60%
^NDX	11/19/2020	11863.12	12000.29	11842.67	11985.43	604433065	0.76%	12420.54	-3.50%	689.36%
^NDX	11/20/2020	11976	12017.42	11903.57	11906.44	568764110	-0.66%	12420.54	-4.14%	688.70%
^NDX	11/23/2020	11959.89	12001.83	11817.53	11905.94	671483425	0.00%	12420.54	-4.14%	688.70%
^NDX	11/24/2020	11952.7	12094.16	11878.31	12079.81	708866297	1.46%	12420.54	-2.74%	690.16%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/25/2020	12112.11	12174.99	12081.51	12152.21	551313554	0.60%	12420.54	-2.16%	690.76%
^NDX	11/27/2020	12220.37	12306.71	12214.45	12258.21	328329066	0.87%	12420.54	-1.31%	691.63%
^NDX	11/30/2020	12278.78	12299.61	12090.93	12268.32	922838434	0.08%	12420.54	-1.23%	691.71%
^NDX	12/1/2020	12387.62	12510.02	12338.36	12455.33	745618922	1.52%	12455.33	0.00%	693.24%
^NDX	12/2/2020	12390.58	12472.25	12318.27	12456.41	611314857	0.01%	12456.41	0.00%	693.25%
^NDX	12/3/2020	12469.16	12538.92	12445.36	12467.13	634570593	0.09%	12467.13	0.00%	693.33%
^NDX	12/4/2020	12479.91	12531.21	12450.51	12528.48	578205672	0.49%	12528.48	0.00%	693.83%
^NDX	12/7/2020	12523.57	12610	12523.12	12596.47	582158955	0.54%	12596.47	0.00%	694.37%
^NDX	12/8/2020	12574.84	12651.35	12504.96	12635.72	571323504	0.31%	12635.72	0.00%	694.68%
^NDX	12/9/2020	12626.97	12643.24	12311.3	12364.64	715506009	-2.15%	12635.72	-2.15%	692.53%
^NDX	12/10/2020	12268.47	12447.85	12226.13	12401.74	604132807	0.30%	12635.72	-1.85%	692.83%
^NDX	12/11/2020	12327.07	12378.61	12236.8	12375.41	570281405	-0.21%	12635.72	-2.06%	692.62%
^NDX	12/14/2020	12427.86	12544.31	12426.25	12462.21	631409750	0.70%	12635.72	-1.37%	693.32%
^NDX	12/15/2020	12565.29	12596.84	12467.57	12595.92	666420024	1.07%	12635.72	-0.31%	694.40%
^NDX	12/16/2020	12607.87	12698.11	12568.71	12668.16	610871352	0.57%	12668.16	0.00%	694.97%
^NDX	12/17/2020	12741.64	12760.97	12685.98	12752.06	584811020	0.66%	12752.06	0.00%	695.63%
^NDX	12/18/2020	12786.92	12793.47	12611.22	12738.18	1311645539	-0.11%	12752.06	-0.11%	695.52%
^NDX	12/21/2020	12575.6	12706.44	12474.03	12690.26	680502593	-0.38%	12752.06	-0.48%	695.15%
^NDX	12/22/2020	12715.48	12761.23	12606.42	12717.56	613999922	0.22%	12752.06	-0.27%	695.36%
^NDX	12/23/2020	12733.75	12737.59	12649.61	12653.14	461242468	-0.51%	12752.06	-0.78%	694.86%
^NDX	12/24/2020	12668.2	12732.55	12665.8	12711.01	243015935	0.46%	12752.06	-0.32%	695.31%
^NDX	12/28/2020	12813.97	12861.91	12747.05	12838.86	502651496	1.01%	12838.86	0.00%	696.32%
^NDX	12/29/2020	12909.86	12925.54	12816.59	12843.49	529847954	0.04%	12843.49	0.00%	696.36%
^NDX	12/30/2020	12900.03	12917.46	12828.79	12845.36	481632220	0.01%	12845.36	0.00%	696.37%
^NDX	12/31/2020	12852.96	12904.09	12804.75	12888.28	510577252	0.33%	12888.28	0.00%	696.70%
^NDX	1/4/2021	12950.22	12950.22	12537.42	12694.66	789103000	-1.50%	12888.28	-1.50%	695.20%
^NDX	1/5/2021	12663.13	12809.67	12663.13	12802.38	597523280	0.85%	12888.28	-0.67%	696.05%
^NDX	1/6/2021	12601.26	12803.29	12569.42	12623.35	785667074	-1.40%	12888.28	-2.06%	694.65%
^NDX	1/7/2021	12745.41	12966.68	12744.82	12939.57	677550046	2.51%	12939.57	0.00%	697.16%
^NDX	1/8/2021	13037.24	13113.09	12939.73	13105.2	736632216	1.28%	13105.2	0.00%	698.44%
^NDX	1/11/2021	12961.5	13023.21	12883.59	12902.49	666732263	-1.55%	13105.2	-1.55%	696.89%
^NDX	1/12/2021	12916.1	12957.43	12783.71	12892.09	665562612	-0.08%	13105.2	-1.63%	696.81%
^NDX	1/13/2021	12911.87	13008.84	12878.02	12973.63	698148271	0.63%	13105.2	-1.00%	697.44%
^NDX	1/14/2021	13010.94	13037.05	12886.16	12898.69	690947489	-0.58%	13105.2	-1.58%	696.86%
^NDX	1/15/2021	12898.09	12941.29	12758.1	12803.93	698790020	-0.73%	13105.2	-2.30%	696.13%
^NDX	1/19/2021	12921.61	13012.09	12861.3	12996.54	653793813	1.50%	13105.2	-0.83%	697.63%
^NDX	1/20/2021	13155.12	13332.26	13138.3	13296.45	654643560	2.31%	13296.45	0.00%	699.94%
^NDX	1/21/2021	13356.7	13433.69	13297.79	13404.99	698624580	0.82%	13404.99	0.00%	700.76%
^NDX	1/22/2021	13356.18	13404.77	13336.9	13366.4	640690335	-0.29%	13404.99	-0.29%	700.47%
^NDX	1/25/2021	13515.63	13563.7	13205.59	13483.29	761404835	0.87%	13483.29	0.00%	701.34%
^NDX	1/26/2021	13507.48	13536.3	13440.32	13490.19	644110577	0.05%	13490.19	0.00%	701.40%
^NDX	1/27/2021	13371.16	13393.52	13034.14	13112.65	1059107473	-2.80%	13490.19	-2.80%	698.60%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/28/2021	13163.32	13401.85	13150.1	13201.53	814880065	0.68%	13490.19	-2.14%	699.28%
^NDX	1/29/2021	13124.7	13167.87	12845.43	12925.38	857438583	-2.09%	13490.19	-4.19%	697.18%
^NDX	2/1/2021	13067.65	13280.22	12983.1	13248.9	606492078	2.50%	13490.19	-1.79%	699.69%
^NDX	2/2/2021	13371.37	13501.23	13363.75	13456.12	580228637	1.56%	13490.19	-0.25%	701.25%
^NDX	2/3/2021	13555.03	13561.45	13400.08	13402.37	568057147	-0.40%	13490.19	-0.65%	700.85%
^NDX	2/4/2021	13454.85	13563.13	13406.44	13560.89	626016259	1.18%	13560.89	0.00%	702.03%
^NDX	2/5/2021	13592.77	13642.96	13527.81	13603.96	554599333	0.32%	13603.96	0.00%	702.35%
^NDX	2/8/2021	13672.33	13698.41	13607.96	13695.02	558656770	0.67%	13695.02	0.00%	703.02%
^NDX	2/9/2021	13667.14	13741.79	13664.7	13687.08	523596386	-0.06%	13695.02	-0.06%	702.96%
^NDX	2/10/2021	13751.42	13770.91	13531.93	13655.27	575622336	-0.23%	13695.02	-0.29%	702.73%
^NDX	2/11/2021	13723.63	13747.2	13637.19	13734.35	516006606	0.58%	13734.35	0.00%	703.31%
^NDX	2/12/2021	13695.9	13816.25	13656.78	13807.7	453128323	0.53%	13807.7	0.00%	703.84%
^NDX	2/16/2021	13841.03	13879.77	13726.78	13773.77	542606491	-0.25%	13807.7	-0.25%	703.60%
^NDX	2/17/2021	13636.15	13713.14	13552.66	13699.71	531600666	-0.54%	13807.7	-0.78%	703.06%
^NDX	2/18/2021	13556.01	13669.94	13477.17	13637.51	547298455	-0.45%	13807.7	-1.23%	702.61%
^NDX	2/19/2021	13686.23	13701.69	13545.45	13580.78	595505250	-0.42%	13807.7	-1.64%	702.19%
^NDX	2/22/2021	13414.04	13447.37	13220.77	13223.74	653163955	-2.63%	13807.7	-4.23%	699.56%
^NDX	2/23/2021	12982.36	13259.85	12758.12	13194.71	800492645	-0.22%	13807.7	-4.44%	699.34%
^NDX	2/24/2021	13095.86	13312.43	12971.82	13302.19	665563338	0.81%	13807.7	-3.66%	700.16%
^NDX	2/25/2021	13197.75	13294.56	12773.76	12828.31	807688863	-3.56%	13807.7	-7.09%	696.59%
^NDX	2/26/2021	12958.96	13090.36	12764.34	12909.44	844720301	0.63%	13807.7	-6.51%	697.23%
^NDX	3/1/2021	13106.02	13293.78	13051.7	13282.95	634722483	2.89%	13807.7	-3.80%	700.12%
^NDX	3/2/2021	13297.77	13301.63	13052.12	13059.95	583355228	-1.68%	13807.7	-5.42%	698.44%
^NDX	3/3/2021	13020.11	13057.29	12679.89	12683.33	699010861	-2.88%	13807.7	-8.14%	695.56%
^NDX	3/4/2021	12655.92	12799.08	12314.16	12464	967991236	-1.73%	13807.7	-9.73%	693.83%
^NDX	3/5/2021	12594.16	12700.96	12208.39	12668.51	935221253	1.64%	13807.7	-8.25%	695.47%
^NDX	3/8/2021	12629.56	12718.58	12287.57	12299.08	826975947	-2.92%	13807.7	-10.93%	692.55%
^NDX	3/9/2021	12635.45	12868.52	12592.83	12794.49	797733268	4.03%	13807.7	-7.34%	696.58%
^NDX	3/10/2021	12950.25	12979.38	12726.85	12752.07	673854702	-0.33%	13807.7	-7.65%	696.25%
^NDX	3/11/2021	12960.53	13117.86	12920.01	13052.9	659102349	2.36%	13807.7	-5.47%	698.61%
^NDX	3/12/2021	12873.39	12943.58	12778.13	12937.29	574524767	-0.89%	13807.7	-6.30%	697.72%
^NDX	3/15/2021	12936.13	13085.01	12885.64	13082.54	582675267	1.12%	13807.7	-5.25%	698.84%
^NDX	3/16/2021	13156.64	13297.48	13091.78	13152.28	645767025	0.53%	13807.7	-4.75%	699.38%
^NDX	3/17/2021	13024.83	13280.29	12950.08	13202.38	655737684	0.38%	13807.7	-4.38%	699.76%
^NDX	3/18/2021	13006.29	13040.36	12781.53	12789.14	677845057	-3.13%	13807.7	-7.38%	696.63%
^NDX	3/19/2021	12792.67	12906.02	12704.07	12866.99	1130030243	0.61%	13807.7	-6.81%	697.24%
^NDX	3/22/2021	12943.14	13167.46	12943.14	13086.51	657826337	1.71%	13807.7	-5.22%	698.94%
^NDX	3/23/2021	13127.17	13180.66	12993.5	13017.79	639080204	-0.53%	13807.7	-5.72%	698.42%
^NDX	3/24/2021	13072.82	13077.49	12797.85	12798.88	670529769	-1.68%	13807.7	-7.31%	696.74%
^NDX	3/25/2021	12707.58	12845.66	12627.93	12780.51	666183889	-0.14%	13807.7	-7.44%	696.59%
^NDX	3/26/2021	12777.27	12992.3	12721.66	12979.12	786420468	1.55%	13807.7	-6.00%	698.15%
^NDX	3/29/2021	12950.51	13013.48	12836.6	12965.74	623700802	-0.10%	13807.7	-6.10%	698.04%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/30/2021	12904.02	12929.46	12798.03	12896.53	562656756	-0.53%	13807.7	-6.60%	697.51%
^NDX	3/31/2021	12970.33	13167.06	12966.65	13091.44	700296565	1.51%	13807.7	-5.19%	699.02%
^NDX	4/1/2021	13268.88	13333.41	13255.82	13329.51	612168510	1.82%	13807.7	-3.46%	700.84%
^NDX	4/5/2021	13434.04	13623.6	13420.81	13598.16	591912949	2.02%	13807.7	-1.52%	702.86%
^NDX	4/6/2021	13567.21	13660.29	13551.61	13578.46	531893295	-0.14%	13807.7	-1.66%	702.71%
^NDX	4/7/2021	13553.9	13648.8	13532.63	13616.7	498382139	0.28%	13807.7	-1.38%	702.99%
^NDX	4/8/2021	13730.73	13763.18	13703.51	13758.5	510086709	1.04%	13807.7	-0.36%	704.03%
^NDX	4/9/2021	13709.67	13849.31	13674.92	13845.05	507244005	0.63%	13845.05	0.00%	704.66%
^NDX	4/12/2021	13792.74	13839.39	13747.63	13819.35	603198543	-0.19%	13845.05	-0.19%	704.48%
^NDX	4/13/2021	13874.58	14002.53	13874.58	13986.49	567497534	1.21%	13986.49	0.00%	705.69%
^NDX	4/14/2021	13988.87	13990.54	13782.18	13803.91	541343365	-1.31%	13986.49	-1.31%	704.38%
^NDX	4/15/2021	13934.87	14040.11	13931.01	14026.19	574800812	1.61%	14026.19	0.00%	705.99%
^NDX	4/16/2021	14035.96	14050.38	13966.54	14041.91	573586846	0.11%	14041.91	0.00%	706.10%
^NDX	4/19/2021	13970.83	14025.64	13835.75	13907.67	561151071	-0.96%	14041.91	-0.96%	705.15%
^NDX	4/20/2021	13891.96	13934.89	13730.59	13809.3	568717700	-0.71%	14041.91	-1.66%	704.44%
^NDX	4/21/2021	13768.92	13939.7	13717.44	13935.15	543502238	0.91%	14041.91	-0.76%	705.35%
^NDX	4/22/2021	13920.88	13954.03	13716.76	13762.36	589670549	-1.24%	14041.91	-1.99%	704.11%
^NDX	4/23/2021	13794.49	13989.43	13789.45	13941.44	558324168	1.30%	14041.91	-0.72%	705.41%
^NDX	4/26/2021	13954.94	14039.4	13919.93	14026.16	516333895	0.61%	14041.91	-0.11%	706.02%
^NDX	4/27/2021	14048.13	14048.34	13931.18	13960.28	546630387	-0.47%	14041.91	-0.58%	705.55%
^NDX	4/28/2021	13953.61	13992.07	13895.14	13901.62	701434774	-0.42%	14041.91	-1.00%	705.13%
^NDX	4/29/2021	14063.94	14073.48	13836.1	13970.21	712048811	0.49%	14041.91	-0.51%	705.62%
^NDX	4/30/2021	13857.79	13969.21	13838.82	13860.76	663174404	-0.78%	14041.91	-1.29%	704.84%
^NDX	5/3/2021	13923.04	13955	13784.66	13799.72	544130383	-0.44%	14041.91	-1.72%	704.40%
^NDX	5/4/2021	13680.63	13705.38	13396.11	13544.67	722460945	-1.85%	14041.91	-3.54%	702.55%
^NDX	5/5/2021	13649.12	13676.86	13478.58	13503.37	539828285	-0.30%	14041.91	-3.84%	702.25%
^NDX	5/6/2021	13490.94	13617.33	13403.46	13613.73	554667401	0.82%	14041.91	-3.05%	703.06%
^NDX	5/7/2021	13715.56	13814.66	13669.78	13719.63	520110283	0.78%	14041.91	-2.30%	703.84%
^NDX	5/10/2021	13647.73	13648.49	13358.63	13359.08	640152543	-2.63%	14041.91	-4.86%	701.21%
^NDX	5/11/2021	13102.64	13381.66	13094.76	13351.27	690031849	-0.06%	14041.91	-4.92%	701.16%
^NDX	5/12/2021	13155.07	13236.89	12967.18	13001.63	668411278	-2.62%	14041.91	-7.41%	698.54%
^NDX	5/13/2021	13133.73	13226.64	13006.77	13109.15	634270081	0.83%	14041.91	-6.64%	699.36%
^NDX	5/14/2021	13238.99	13430	13220.19	13393.12	554035197	2.17%	14041.91	-4.62%	701.53%
^NDX	5/17/2021	13329.86	13350.14	13196.57	13312.91	547990832	-0.60%	14041.91	-5.19%	700.93%
^NDX	5/18/2021	13352.26	13400.52	13212.85	13217.68	538426376	-0.72%	14041.91	-5.87%	700.22%
^NDX	5/19/2021	12998.53	13243.98	12994.35	13237.91	653122800	0.15%	14041.91	-5.73%	700.37%
^NDX	5/20/2021	13294.59	13526.01	13293.1	13494.09	594253073	1.94%	14041.91	-3.90%	702.30%
^NDX	5/21/2021	13573.22	13573.84	13401.53	13411.74	523464197	-0.61%	14041.91	-4.49%	701.69%
^NDX	5/24/2021	13504.39	13687.61	13500.12	13641.75	482236474	1.71%	14041.91	-2.85%	703.41%
^NDX	5/25/2021	13701.3	13734.41	13614.54	13657.73	541841815	0.12%	14041.91	-2.74%	703.53%
^NDX	5/26/2021	13687.71	13726.06	13661.06	13702.74	466243690	0.33%	14041.91	-2.42%	703.86%
^NDX	5/27/2021	13686.86	13724.76	13652.13	13657.85	729135957	-0.33%	14041.91	-2.74%	703.53%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/28/2021	13717	13765.8	13684.83	13686.51	484059409	0.21%	14041.91	-2.53%	703.74%
^NDX	6/1/2021	13764.27	13773.45	13602.12	13654.59	496555127	-0.23%	14041.91	-2.76%	703.50%
^NDX	6/2/2021	13655.71	13712.68	13610.16	13675.79	473369330	0.16%	14041.91	-2.61%	703.66%
^NDX	6/3/2021	13568.91	13608.54	13469.85	13529.68	524684844	-1.07%	14041.91	-3.65%	702.59%
^NDX	6/4/2021	13619.79	13784.77	13613.57	13770.77	459727449	1.78%	14041.91	-1.93%	704.37%
^NDX	6/7/2021	13744.16	13808.41	13710.11	13802.89	485123873	0.23%	14041.91	-1.70%	704.61%
^NDX	6/8/2021	13873.46	13913.4	13746.42	13810.86	545967684	0.06%	14041.91	-1.65%	704.66%
^NDX	6/9/2021	13865.51	13900.71	13811.05	13814.94	437460608	0.03%	14041.91	-1.62%	704.69%
^NDX	6/10/2021	13834.26	13962.98	13817.83	13960.35	505288819	1.05%	14041.91	-0.58%	705.75%
^NDX	6/11/2021	13959.47	13998.65	13934	13998.3	421447816	0.27%	14041.91	-0.31%	706.02%
^NDX	6/14/2021	14002.14	14129.33	13963.95	14128.2	464890296	0.93%	14128.2	0.00%	706.95%
^NDX	6/15/2021	14120.81	14126.25	14008.93	14030.41	428596027	-0.69%	14128.2	-0.69%	706.25%
^NDX	6/16/2021	14053.12	14100.11	13843.6	13983.01	529860722	-0.34%	14128.2	-1.03%	705.92%
^NDX	6/17/2021	13946.7	14205.43	13946.52	14163.81	603897051	1.29%	14163.81	0.00%	707.21%
^NDX	6/18/2021	14125.12	14140.62	14024.61	14049.58	880273826	-0.81%	14163.81	-0.81%	706.40%
^NDX	6/21/2021	14055.04	14150.91	13967.89	14137.23	511109875	0.62%	14163.81	-0.19%	707.03%
^NDX	6/22/2021	14140.3	14288.49	14128.01	14270.42	474794774	0.94%	14270.42	0.00%	707.97%
^NDX	6/23/2021	14275.09	14324.74	14247.58	14274.24	447612141	0.03%	14274.24	0.00%	708.00%
^NDX	6/24/2021	14358.3	14429.14	14337.66	14365.96	488964392	0.64%	14365.96	0.00%	708.64%
^NDX	6/25/2021	14396.63	14401.71	14324.26	14345.18	628404632	-0.14%	14365.96	-0.14%	708.49%
^NDX	6/28/2021	14401.63	14530.07	14400.59	14524.98	481112719	1.25%	14524.98	0.00%	709.75%
^NDX	6/29/2021	14523.63	14575.19	14481.84	14572.75	470953808	0.33%	14572.75	0.00%	710.08%
^NDX	6/30/2021	14560.07	14582.3	14530.88	14554.8	538710658	-0.12%	14572.75	-0.12%	709.95%
^NDX	7/1/2021	14530.63	14576.64	14483.43	14560.05	518982169	0.04%	14572.75	-0.09%	709.99%
^NDX	7/2/2021	14633.51	14738.14	14626.82	14727.63	474370921	1.15%	14727.63	0.00%	711.14%
^NDX	7/6/2021	14755.16	14797.45	14635.31	14786.36	568296360	0.40%	14786.36	0.00%	711.54%
^NDX	7/7/2021	14889.76	14891.19	14735.75	14810.54	523973397	0.16%	14810.54	0.00%	711.70%
^NDX	7/8/2021	14577.67	14763.67	14551.76	14722.14	575178359	-0.60%	14810.54	-0.60%	711.11%
^NDX	7/9/2021	14709.32	14838.72	14685.54	14826.09	490857098	0.71%	14826.09	0.00%	711.81%
^NDX	7/12/2021	14878.71	14899.46	14813.79	14877.89	436251285	0.35%	14877.89	0.00%	712.16%
^NDX	7/13/2021	14871.04	15002.28	14843.8	14874.54	472919511	-0.02%	14877.89	-0.02%	712.14%
^NDX	7/14/2021	14984.86	15001.13	14871.73	14900.44	534402270	0.17%	14900.44	0.00%	712.31%
^NDX	7/15/2021	14903.5	14907.51	14717.55	14794.69	540369560	-0.71%	14900.44	-0.71%	711.60%
^NDX	7/16/2021	14842.08	14875.97	14667.1	14681.38	524902103	-0.77%	14900.44	-1.47%	710.84%
^NDX	7/19/2021	14517.96	14578.96	14455.07	14549.09	666063119	-0.90%	14900.44	-2.36%	709.94%
^NDX	7/20/2021	14601.34	14790.6	14530.78	14728.21	663404676	1.23%	14900.44	-1.16%	711.17%
^NDX	7/21/2021	14723.67	14843.17	14710.11	14842.63	498855858	0.78%	14900.44	-0.39%	711.94%
^NDX	7/22/2021	14865.46	14941.38	14865.46	14940.17	497211872	0.66%	14940.17	0.00%	712.60%
^NDX	7/23/2021	15004.43	15125.84	14948.04	15111.79	540856464	1.15%	15111.79	0.00%	713.75%
^NDX	7/26/2021	15088.29	15142.35	15048.23	15125.95	523699753	0.09%	15125.95	0.00%	713.84%
^NDX	7/27/2021	15103.01	15107.74	14787.8	14956.97	736171438	-1.12%	15125.95	-1.12%	712.73%
^NDX	7/28/2021	15005.17	15078.85	14913.55	15018.1	744279139	0.41%	15125.95	-0.71%	713.13%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/29/2021	15015.3	15091.96	15004.42	15048.36	670108762	0.20%	15125.95	-0.51%	713.34%
^NDX	7/30/2021	14882.39	14990.86	14882.39	14959.9	634497729	-0.59%	15125.95	-1.10%	712.75%
^NDX	8/2/2021	15046.11	15059.89	14945.13	14963.62	564975694	0.02%	15125.95	-1.07%	712.77%
^NDX	8/3/2021	14997.2	15063.66	14864.53	15061.42	642687183	0.65%	15125.95	-0.43%	713.43%
^NDX	8/4/2021	15059.16	15117.38	15017.14	15083.39	717673315	0.15%	15125.95	-0.28%	713.57%
^NDX	8/5/2021	15105.4	15184.27	15083.84	15181.64	550100230	0.65%	15181.64	0.00%	714.22%
^NDX	8/6/2021	15125.74	15162.34	15063.02	15109.36	561827415	-0.48%	15181.64	-0.48%	713.75%
^NDX	8/9/2021	15136.14	15154.68	15081.75	15133.11	491516844	0.16%	15181.64	-0.32%	713.91%
^NDX	8/10/2021	15157.37	15169.45	15010.16	15053.58	563059230	-0.53%	15181.64	-0.84%	713.38%
^NDX	8/11/2021	15101.82	15127.78	14972.6	15027.76	519779888	-0.17%	15181.64	-1.01%	713.21%
^NDX	8/12/2021	15012.6	15097.91	14956.25	15088.98	531408908	0.41%	15181.64	-0.61%	713.62%
^NDX	8/13/2021	15101.84	15150.48	15079.3	15136.68	488081000	0.32%	15181.64	-0.30%	713.93%
^NDX	8/16/2021	15090.05	15142.03	14931.15	15140.77	558321835	0.03%	15181.64	-0.27%	713.96%
^NDX	8/17/2021	15018.94	15062.7	14906.22	15002.83	551407296	-0.91%	15181.64	-1.18%	713.05%
^NDX	8/18/2021	14975.02	15039.9	14846.51	14857.92	537388640	-0.97%	15181.64	-2.13%	712.08%
^NDX	8/19/2021	14773.19	15000.19	14773.19	14933.94	663533787	0.51%	15181.64	-1.63%	712.59%
^NDX	8/20/2021	14974.06	15103.94	14968.87	15092.57	574863458	1.06%	15181.64	-0.59%	713.66%
^NDX	8/23/2021	15140.14	15341.47	15140.14	15312.82	575269784	1.46%	15312.82	0.00%	715.11%
^NDX	8/24/2021	15338.92	15384.42	15319.55	15357.68	505066183	0.29%	15357.68	0.00%	715.41%
^NDX	8/25/2021	15384.83	15404.36	15341.92	15368.92	551834017	0.07%	15368.92	0.00%	715.48%
^NDX	8/26/2021	15348.98	15369.28	15265.23	15278.52	467348193	-0.59%	15368.92	-0.59%	714.89%
^NDX	8/27/2021	15305.75	15447.03	15292.74	15432.95	477677404	1.01%	15432.95	0.00%	715.90%
^NDX	8/30/2021	15460.93	15620.62	15459.75	15605.09	490082984	1.12%	15605.09	0.00%	717.02%
^NDX	8/31/2021	15601.34	15604.45	15522.78	15582.51	627251738	-0.14%	15605.09	-0.14%	716.87%
^NDX	9/1/2021	15637.13	15696.42	15603.67	15611.57	496689030	0.19%	15611.57	0.00%	717.06%
^NDX	9/2/2021	15656.28	15681.76	15554.29	15604.25	459277096	-0.05%	15611.57	-0.05%	717.01%
^NDX	9/3/2021	15578.96	15668.12	15554.97	15652.86	399936797	0.31%	15652.86	0.00%	717.33%
^NDX	9/7/2021	15662.3	15701.4	15610.23	15675.76	495804216	0.15%	15675.76	0.00%	717.47%
^NDX	9/8/2021	15669.01	15669.01	15528.45	15620.85	504507724	-0.35%	15675.76	-0.35%	717.12%
^NDX	9/9/2021	15639.44	15675.46	15556.75	15561.05	461096428	-0.38%	15675.76	-0.73%	716.74%
^NDX	9/10/2021	15648.05	15673.5	15433.43	15440.75	564158271	-0.77%	15675.76	-1.50%	715.97%
^NDX	9/13/2021	15545.66	15562.28	15351.7	15434.5	560052316	-0.04%	15675.76	-1.54%	715.92%
^NDX	9/14/2021	15505.79	15525.97	15352.06	15382.9	563779111	-0.33%	15675.76	-1.87%	715.59%
^NDX	9/15/2021	15419.95	15518.95	15316.4	15503.53	589496885	0.78%	15675.76	-1.10%	716.37%
^NDX	9/16/2021	15452.67	15539.14	15370.88	15515.91	495018116	0.08%	15675.76	-1.02%	716.45%
^NDX	9/17/2021	15481.43	15485.21	15291.04	15333.47	872824050	-1.18%	15675.76	-2.18%	715.28%
^NDX	9/20/2021	15068.65	15157.26	14821.03	15012.19	716245690	-2.10%	15675.76	-4.23%	713.18%
^NDX	9/21/2021	15096.98	15139.89	14986.98	15027.77	485193391	0.10%	15675.76	-4.13%	713.29%
^NDX	9/22/2021	15073.96	15230.34	15029.9	15176.51	539917110	0.99%	15675.76	-3.18%	714.28%
^NDX	9/23/2021	15231.2	15356.92	15199.43	15316.58	462081251	0.92%	15675.76	-2.29%	715.20%
^NDX	9/24/2021	15222.96	15345.54	15209.16	15329.68	405785623	0.09%	15675.76	-2.21%	715.29%
^NDX	9/27/2021	15205.23	15240.58	15106.45	15204.83	499881304	-0.81%	15675.76	-3.00%	714.47%

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^NDX	9/28/2021	15001.98	15040.57	14758.98	14770.3	707927995	-2.86%	15675.76	-5.78%	711.61%
^NDX	9/29/2021	14835.51	14914.92	14727.41	14752.89	576976737	-0.12%	15675.76	-5.89%	711.50%
^NDX	9/30/2021	14830.3	14888.22	14684.55	14689.62	597620311	-0.43%	15675.76	-6.29%	711.07%
^NDX	10/1/2021	14731.38	14830.84	14555.12	14791.87	562675416	0.70%	15675.76	-5.64%	711.76%
^NDX	10/4/2021	14713.6	14727.6	14384.93	14472.12	650755588	-2.16%	15675.76	-7.68%	709.60%
^NDX	10/5/2021	14533.43	14763.64	14520.23	14674.15	538067653	1.40%	15675.76	-6.39%	711.00%
^NDX	10/6/2021	14529.89	14775.64	14499.48	14766.75	562544842	0.63%	15675.76	-5.80%	711.63%
^NDX	10/7/2021	14899.07	15010.32	14878.22	14897.13	506823447	0.88%	15675.76	-4.97%	712.51%
^NDX	10/8/2021	14942.36	14948.35	14805.5	14820.75	441497744	-0.51%	15675.76	-5.45%	712.00%
^NDX	10/11/2021	14765.69	14907.57	14709.05	14713.73	432082861	-0.72%	15675.76	-6.14%	711.28%
^NDX	10/12/2021	14772.29	14784.78	14636.33	14662.11	544846362	-0.35%	15675.76	-6.47%	710.93%
^NDX	10/13/2021	14751.8	14800.83	14676.58	14774.6	512797442	0.77%	15675.76	-5.75%	711.69%
^NDX	10/14/2021	14925.58	15059.89	14901.59	15052.42	543136558	1.88%	15675.76	-3.98%	713.57%
^NDX	10/15/2021	15106.97	15150.14	15064.59	15146.92	535672301	0.63%	15675.76	-3.37%	714.20%
^NDX	10/18/2021	15091.58	15307.51	15074.71	15300.89	505588564	1.02%	15675.76	-2.39%	715.22%
^NDX	10/19/2021	15349.45	15414.97	15320.62	15410.72	489471830	0.72%	15675.76	-1.69%	715.94%
^NDX	10/20/2021	15448	15457.11	15333.43	15388.71	490366213	-0.14%	15675.76	-1.83%	715.79%
^NDX	10/21/2021	15365.81	15497.58	15350.5	15489.59	521612302	0.66%	15675.76	-1.19%	716.45%
^NDX	10/22/2021	15422.07	15474.28	15291.95	15355.07	598015600	-0.87%	15675.76	-2.05%	715.58%
^NDX	10/25/2021	15417.25	15555.66	15338.49	15514.19	561029559	1.04%	15675.76	-1.03%	716.62%
^NDX	10/26/2021	15615.36	15710.79	15518.59	15559.49	684084651	0.29%	15675.76	-0.74%	716.91%
^NDX	10/27/2021	15603.16	15729.75	15578.68	15598.39	680037662	0.25%	15675.76	-0.49%	717.16%
^NDX	10/28/2021	15674.39	15784	15650.01	15778.16	650118968	1.15%	15778.16	0.00%	718.31%
^NDX	10/29/2021	15638.74	15856.9	15638.74	15850.47	715386244	0.46%	15850.47	0.00%	718.77%
^NDX	11/1/2021	15879.61	15910.35	15785.31	15905.28	613117609	0.35%	15905.28	0.00%	719.11%
^NDX	11/2/2021	15885.34	15988.33	15877.27	15972.49	594961192	0.42%	15972.49	0.00%	719.54%
^NDX	11/3/2021	16000.6	16157.6	15950.59	16144.5	604822835	1.08%	16144.5	0.00%	720.61%
^NDX	11/4/2021	16193.22	16387.95	16169.56	16346.24	766803668	1.25%	16346.24	0.00%	721.86%
^NDX	11/5/2021	16397.59	16454.48	16302.06	16359.38	714972516	0.08%	16359.38	0.00%	721.94%
^NDX	11/8/2021	16351.49	16401.93	16314	16336.03	691747356	-0.14%	16359.38	-0.14%	721.80%
^NDX	11/9/2021	16389.99	16401.89	16168.63	16219.94	685167434	-0.71%	16359.38	-0.85%	721.09%
^NDX	11/10/2021	16087.02	16224.51	15905.28	15985.57	635571365	-1.44%	16359.38	-2.28%	719.65%
^NDX	11/11/2021	16114.05	16116.25	16019.39	16032.47	495715935	0.29%	16359.38	-2.00%	719.94%
^NDX	11/12/2021	16078.13	16218.55	16012.78	16199.88	567984190	1.04%	16359.38	-0.97%	720.98%
^NDX	11/15/2021	16227.01	16256.73	16096.37	16189.12	556180526	-0.07%	16359.38	-1.04%	720.92%
^NDX	11/16/2021	16170.29	16329.5	16156.7	16309.77	590653851	0.75%	16359.38	-0.30%	721.66%
^NDX	11/17/2021	16329.07	16398.95	16276.77	16308.07	642372736	-0.01%	16359.38	-0.31%	721.65%
^NDX	11/18/2021	16398.76	16501.92	16309.51	16482.97	819555856	1.07%	16482.97	0.00%	722.72%
^NDX	11/19/2021	16558.56	16625.86	16523.83	16573.34	766252240	0.55%	16573.34	0.00%	723.27%
^NDX	11/22/2021	16644.77	16764.86	16374.78	16380.98	827552828	-1.16%	16573.34	-1.16%	722.11%
^NDX	11/23/2021	16330.18	16417.5	16121.7	16306.72	763520261	-0.45%	16573.34	-1.61%	721.66%
^NDX	11/24/2021	16202.26	16370.56	16106.02	16367.81	571722203	0.37%	16573.34	-1.24%	722.03%

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^NDX	11/26/2021	16237.41	16302.57	15988.95	16025.58	540036071	-2.09%	16573.34	-3.31%	719.94%
^NDX	11/29/2021	16263.43	16437.16	16214.56	16399.24	671373182	2.33%	16573.34	-1.05%	722.27%
^NDX	11/30/2021	16333.95	16454.57	16073.77	16135.92	1086210026	-1.61%	16573.34	-2.64%	720.67%
^NDX	12/1/2021	16347.96	16427.19	15864	15877.72	855676686	-1.60%	16573.34	-4.20%	719.07%
^NDX	12/2/2021	15791.3	16066.32	15770.92	15990.76	784211354	0.71%	16573.34	-3.52%	719.78%
^NDX	12/3/2021	16039.41	16089.61	15543.3	15712.04	845244082	-1.74%	16573.34	-5.20%	718.04%
^NDX	12/6/2021	15744.91	15898.59	15557.78	15846.16	759352554	0.85%	16573.34	-4.39%	718.89%
^NDX	12/7/2021	16139.55	16343.66	16128.44	16325.66	820546814	3.03%	16573.34	-1.49%	721.92%
^NDX	12/8/2021	16313.88	16401.1	16250.39	16394.34	662931842	0.42%	16573.34	-1.08%	722.34%
^NDX	12/9/2021	16337.81	16413.28	16141.39	16149.57	625391874	-1.49%	16573.34	-2.56%	720.84%
^NDX	12/10/2021	16278.3	16339.12	16139	16331.98	642188568	1.13%	16573.34	-1.46%	721.97%
^NDX	12/13/2021	16317.9	16332.63	16075.54	16082.55	741237857	-1.53%	16573.34	-2.96%	720.45%
^NDX	12/14/2021	15877.65	15995.21	15742.8	15914.9	740348371	-1.04%	16573.34	-3.97%	719.40%
^NDX	12/15/2021	15908.45	16301.27	15746.94	16289.59	785852789	2.35%	16573.34	-1.71%	721.76%
^NDX	12/16/2021	16335.03	16340.53	15802.64	15863.94	824061543	-2.61%	16573.34	-4.28%	719.14%
^NDX	12/17/2021	15714.54	15960.25	15664.1	15801.46	1274538107	-0.39%	16573.34	-4.66%	718.75%
^NDX	12/20/2021	15566.83	15662.61	15508.74	15627.64	676901067	-1.10%	16573.34	-5.71%	717.65%
^NDX	12/21/2021	15794.38	15997.61	15617.48	15986.28	701365545	2.29%	16573.34	-3.54%	719.95%
^NDX	12/22/2021	15963.54	16186.25	15947.56	16180.14	575121083	1.21%	16573.34	-2.37%	721.16%
^NDX	12/23/2021	16203.76	16360.75	16188.03	16308.21	531785298	0.79%	16573.34	-1.60%	721.95%
^NDX	12/27/2021	16361.07	16567.64	16361.07	16567.5	500081260	1.59%	16573.34	-0.04%	723.54%
^NDX	12/28/2021	16602.92	16607.19	16458.48	16488.66	478484928	-0.48%	16573.34	-0.51%	723.06%
^NDX	12/29/2021	16510.63	16548.92	16396.16	16491.01	456246500	0.01%	16573.34	-0.50%	723.08%
^NDX	12/30/2021	16485.39	16569.62	16415.13	16429.1	432117881	-0.38%	16573.34	-0.87%	722.70%
^NDX	12/31/2021	16411.26	16464.62	16317.26	16320.08	424348141	-0.66%	16573.34	-1.53%	722.04%
^NDX	1/3/2022	16395.51	16504.14	16306.64	16501.77	660559649	1.11%	16573.34	-0.43%	723.15%
^NDX	1/4/2022	16513.87	16513.87	16151.91	16279.73	766613681	-1.35%	16573.34	-1.77%	721.81%
^NDX	1/5/2022	16190.55	16249.23	15763.84	15771.78	778608492	-3.12%	16573.34	-4.84%	718.69%
^NDX	1/6/2022	15675.22	15900.6	15608.57	15765.36	704901075	-0.04%	16573.34	-4.88%	718.65%
^NDX	1/7/2022	15774.13	15835	15526.8	15592.19	661989991	-1.10%	16573.34	-5.92%	717.55%
^NDX	1/10/2022	15383.18	15627.92	15165.53	15614.43	840490400	0.14%	16573.34	-5.79%	717.69%
^NDX	1/11/2022	15582.72	15848.56	15496.91	15844.12	678306840	1.47%	16573.34	-4.40%	719.16%
^NDX	1/12/2022	15955.48	16017.39	15815.95	15905.1	617831909	0.38%	16573.34	-4.03%	719.55%
^NDX	1/13/2022	15970.09	15990.38	15468.09	15495.62	704707804	-2.57%	16573.34	-6.50%	716.97%
^NDX	1/14/2022	15396.47	15617.18	15396.47	15611.59	688230475	0.75%	16573.34	-5.80%	717.72%
^NDX	1/18/2022	15378.06	15446.3	15182.96	15210.76	850199701	-2.57%	16573.34	-8.22%	715.15%
^NDX	1/19/2022	15287.25	15382	15038.44	15047.84	732139581	-1.07%	16573.34	-9.20%	714.08%
^NDX	1/20/2022	15176.38	15347.62	14832.69	14846.46	775284787	-1.34%	16573.34	-10.42%	712.74%
^NDX	1/21/2022	14728.66	14868.46	14432.64	14438.4	1061432971	-2.75%	16573.34	-12.88%	709.99%
^NDX	1/24/2022	14160.91	14532.57	13724.85	14509.58	1283525254	0.49%	16573.34	-12.45%	710.49%
^NDX	1/25/2022	14237.6	14410.43	14033.81	14149.12	908383601	-2.48%	16573.34	-14.63%	708.00%
^NDX	1/26/2022	14492.52	14646.54	14006.4	14172.76	983278596	0.17%	16573.34	-14.48%	708.17%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/27/2022	14346.46	14419.45	13972.89	14003.11	1017767801	-1.20%	16573.34	-15.51%	706.97%
^NDX	1/28/2022	14091.32	14457.78	13880.48	14454.61	971149144	3.22%	16573.34	-12.78%	710.20%
^NDX	1/31/2022	14505.07	14934.52	14442.88	14930.05	915972632	3.29%	16573.34	-9.92%	713.49%
^NDX	2/1/2022	14966.6	15034.42	14749.49	15019.68	814187688	0.60%	16573.34	-9.37%	714.09%
^NDX	2/2/2022	15173.04	15196.4	14960.85	15139.74	1069341749	0.80%	16573.34	-8.65%	714.89%
^NDX	2/3/2022	14693.86	14856.51	14471.2	14501.11	1053854384	-4.22%	16573.34	-12.50%	710.67%
^NDX	2/4/2022	14566.28	14832.05	14452.28	14694.35	828404222	1.33%	16573.34	-11.34%	712.00%
^NDX	2/7/2022	14716.43	14813.86	14524.63	14571.25	724463163	-0.84%	16573.34	-12.08%	711.16%
^NDX	2/8/2022	14533.25	14785.22	14485.78	14747.03	752804778	1.21%	16573.34	-11.02%	712.37%
^NDX	2/9/2022	14930.99	15057.9	14870.36	15056.96	798936026	2.10%	16573.34	-9.15%	714.47%
^NDX	2/10/2022	14770.68	15037.26	14636.62	14705.64	875507284	-2.33%	16573.34	-11.27%	712.14%
^NDX	2/11/2022	14739.46	14769.64	14194.54	14253.84	941878996	-3.07%	16573.34	-14.00%	709.07%
^NDX	2/14/2022	14233.4	14400.78	14119.73	14268.59	792220757	0.10%	16573.34	-13.91%	709.17%
^NDX	2/15/2022	14482.11	14624.53	14444.46	14620.82	805948699	2.47%	16573.34	-11.78%	711.64%
^NDX	2/16/2022	14514.84	14647.79	14399.29	14603.64	744824845	-0.12%	16573.34	-11.88%	711.52%
^NDX	2/17/2022	14485.08	14497.46	14155.43	14171.74	781511425	-2.96%	16573.34	-14.49%	708.56%
^NDX	2/18/2022	14207.55	14225.72	13918.76	14009.54	873628318	-1.14%	16573.34	-15.47%	707.42%
^NDX	2/22/2022	13892.81	14109.27	13720.92	13870.53	921569908	-0.99%	16573.34	-16.31%	706.43%
^NDX	2/23/2022	14016.95	14035.93	13502.58	13509.43	876460299	-2.60%	16573.34	-18.49%	703.82%
^NDX	2/24/2022	13065.45	13989.1	13065.45	13974.67	1144852236	3.44%	16573.34	-15.68%	707.27%
^NDX	2/25/2022	13973.91	14193	13850.29	14189.16	809349432	1.53%	16573.34	-14.39%	708.80%
^NDX	2/28/2022	14058.61	14296.6	14009.37	14237.81	866573208	0.34%	16573.34	-14.09%	709.14%
^NDX	3/1/2022	14197.66	14271.58	13906.92	14005.99	802525645	-1.63%	16573.34	-15.49%	707.52%
^NDX	3/2/2022	14075.11	14292.72	13962.69	14243.69	771568764	1.70%	16573.34	-14.06%	709.21%
^NDX	3/3/2022	14339.71	14342.56	13965.11	14035.21	750382822	-1.46%	16573.34	-15.31%	707.75%
^NDX	3/4/2022	13957.6	13992.98	13738.61	13837.83	817156800	-1.41%	16573.34	-16.51%	706.34%
^NDX	3/7/2022	13853.53	13879.1	13314.45	13319.38	967021486	-3.75%	16573.34	-19.63%	702.60%
^NDX	3/8/2022	13275.23	13663.27	13129.4	13267.61	1018772045	-0.39%	16573.34	-19.95%	702.21%
^NDX	3/9/2022	13610.48	13793.11	13504.48	13742.2	817951869	3.58%	16573.34	-17.08%	705.79%
^NDX	3/10/2022	13577.84	13633.69	13399.46	13591	817064475	-1.10%	16573.34	-17.99%	704.68%
^NDX	3/11/2022	13701.8	13714.44	13285.19	13301.83	753078222	-2.13%	16573.34	-19.74%	702.56%
^NDX	3/14/2022	13248.09	13386.67	13020.4	13046.64	844799464	-1.92%	16573.34	-21.28%	700.64%
^NDX	3/15/2022	13174.97	13488.18	13092.45	13458.56	842660509	3.16%	16573.34	-18.79%	703.80%
^NDX	3/16/2022	13633.12	13960.25	13475.09	13956.79	996791260	3.70%	16573.34	-15.79%	707.50%
^NDX	3/17/2022	13878.99	14125.67	13827.34	14118.6	733628026	1.16%	16573.34	-14.81%	708.66%
^NDX	3/18/2022	14061.29	14427.46	14014.43	14420.08	1187571010	2.14%	16573.34	-12.99%	710.79%
^NDX	3/21/2022	14377.15	14470.68	14190.53	14376.09	776939531	-0.31%	16573.34	-13.26%	710.49%
^NDX	3/22/2022	14396.03	14688.97	14385.55	14654.33	733728237	1.94%	16573.34	-11.58%	712.42%
^NDX	3/23/2022	14525.22	14681.33	14446.04	14447.55	742461851	-1.41%	16573.34	-12.83%	711.01%
^NDX	3/24/2022	14529.71	14767.73	14440.67	14765.69	767823120	2.20%	16573.34	-10.91%	713.21%
^NDX	3/25/2022	14766.9	14805.88	14577.59	14754.31	657504482	-0.08%	16573.34	-10.98%	713.14%
^NDX	3/28/2022	14763.16	14989.08	14705.92	14987.4	675372862	1.58%	16573.34	-9.57%	714.72%

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^NDX	3/29/2022	15142.93	15265.42	15039.61	15239.32	752287976	1.68%	16573.34	-8.05%	716.40%
^NDX	3/30/2022	15177.15	15229.02	15010.34	15071.55	717566708	-1.10%	16573.34	-9.06%	715.30%
^NDX	3/31/2022	15074.23	15088.38	14835.16	14838.49	854373699	-1.55%	16573.34	-10.47%	713.75%
^NDX	4/1/2022	14886.91	14925.93	14723.83	14861.21	719285660	0.15%	16573.34	-10.33%	713.90%
^NDX	4/4/2022	14903.38	15161.89	14884.57	15159.58	654667074	2.01%	16573.34	-8.53%	715.91%
^NDX	4/5/2022	15109.27	15120.67	14782.57	14820.64	658191088	-2.24%	16573.34	-10.58%	713.68%
^NDX	4/6/2022	14600.3	14639.35	14395.4	14498.88	799248792	-2.17%	16573.34	-12.52%	711.50%
^NDX	4/7/2022	14469.5	14624.24	14315.69	14531.81	687699694	0.23%	16573.34	-12.32%	711.73%
^NDX	4/8/2022	14450.53	14490.19	14307.68	14327.26	626576683	-1.41%	16573.34	-13.55%	710.32%
^NDX	4/11/2022	14149.6	14187.67	13979.14	13990.21	663749126	-2.35%	16573.34	-15.59%	707.97%
^NDX	4/12/2022	14175.66	14264.74	13882.75	13940.24	656300481	-0.36%	16573.34	-15.89%	707.61%
^NDX	4/13/2022	13939.61	14258.8	13919.48	14217.29	625954993	1.99%	16573.34	-14.22%	709.60%
^NDX	4/14/2022	14225.46	14235.39	13884.82	13893.21	642053482	-2.28%	16573.34	-16.17%	707.32%
^NDX	4/18/2022	13859.47	13997.93	13788.96	13910.76	578896136	0.13%	16573.34	-16.07%	707.45%
^NDX	4/19/2022	13882.75	14236.51	13844.74	14210.26	611539669	2.15%	16573.34	-14.26%	709.60%
^NDX	4/20/2022	14246.2	14263.61	13962.86	13998.53	762172644	-1.49%	16573.34	-15.54%	708.11%
^NDX	4/21/2022	14174.92	14277.21	13682.68	13720.45	799713552	-1.99%	16573.34	-17.21%	706.12%
^NDX	4/22/2022	13714.63	13769.4	13342.79	13356.87	768843628	-2.65%	16573.34	-19.41%	703.48%
^NDX	4/25/2022	13275.41	13541.77	13239.73	13533.22	789132234	1.32%	16573.34	-18.34%	704.80%
^NDX	4/26/2022	13447.66	13447.66	13009.66	13009.71	829178887	-3.87%	16573.34	-21.50%	700.93%
^NDX	4/27/2022	13009.4	13241.94	12936.41	13003.36	859151871	-0.05%	16573.34	-21.54%	700.88%
^NDX	4/28/2022	13254.96	13542.57	13038.17	13456.06	991628719	3.48%	16573.34	-18.81%	704.36%
^NDX	4/29/2022	13274.95	13428.54	12835.48	12854.8	950839386	-4.47%	16573.34	-22.44%	699.89%
^NDX	5/2/2022	12864.83	13083.57	12716.63	13075.85	883397118	1.72%	16573.34	-21.10%	701.61%
^NDX	5/3/2022	13045.36	13178.74	12982.7	13089.9	787462752	0.11%	16573.34	-21.02%	701.72%
^NDX	5/4/2022	13110.3	13556.67	12887.53	13535.71	991774894	3.41%	16573.34	-18.33%	705.12%
^NDX	5/5/2022	13344.79	13344.79	12710.59	12850.55	982574200	-5.06%	16573.34	-22.46%	700.06%
^NDX	5/6/2022	12776.86	12926.58	12522.77	12693.54	919528625	-1.22%	16573.34	-23.41%	698.84%
^NDX	5/9/2022	12465.91	12542.32	12136.19	12187.72	1026599184	-3.98%	16573.34	-26.46%	694.86%
^NDX	5/10/2022	12496.84	12537.89	12173.47	12345.86	967617147	1.30%	16573.34	-25.51%	696.15%
^NDX	5/11/2022	12240.21	12470.89	11939.09	11967.56	955907965	-3.06%	16573.34	-27.79%	693.09%
^NDX	5/12/2022	11790.13	12128.73	11692.12	11945.5	1061259221	-0.18%	16573.34	-27.92%	692.90%
^NDX	5/13/2022	12125.93	12429.29	12069.13	12387.4	860053365	3.70%	16573.34	-25.26%	696.60%
^NDX	5/16/2022	12297.07	12395.51	12196.21	12243.58	726145715	-1.16%	16573.34	-26.12%	695.44%
^NDX	5/17/2022	12496.63	12572.99	12333.98	12564.1	822733853	2.62%	16573.34	-24.19%	698.06%
^NDX	5/18/2022	12352.92	12389.96	11887	11928.31	898802610	-5.06%	16573.34	-28.03%	693.00%
^NDX	5/19/2022	11872.56	12066.85	11795.79	11875.63	957847018	-0.44%	16573.34	-28.34%	692.56%
^NDX	5/20/2022	12037.03	12044.7	11492.29	11835.62	1052587100	-0.34%	16573.34	-28.59%	692.22%
^NDX	5/23/2022	11867.08	12047.81	11785.76	12034.28	808602375	1.68%	16573.34	-27.39%	693.90%
^NDX	5/24/2022	11807.78	11842.81	11576.11	11769.84	839658702	-2.20%	16573.34	-28.98%	691.70%
^NDX	5/25/2022	11732.45	12028.89	11714.27	11943.93	775702939	1.48%	16573.34	-27.93%	693.18%
^NDX	5/26/2022	11906.83	12337.73	11901.88	12276.79	857778965	2.79%	16573.34	-25.92%	695.97%

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^NDX	5/27/2022	12421.8	12682.58	12405.29	12681.42	765322088	3.30%	16573.34	-23.48%	699.26%
^NDX	5/31/2022	12688.95	12762.84	12482.32	12642.1	1053964826	-0.31%	16573.34	-23.72%	698.95%
^NDX	6/1/2022	12750.31	12820.47	12457.91	12548.36	692253919	-0.74%	16573.34	-24.29%	698.21%
^NDX	6/2/2022	12498.63	12897.63	12447.77	12892.89	763534106	2.75%	16573.34	-22.21%	700.96%
^NDX	6/3/2022	12650.39	12724.81	12505.76	12548.03	707218813	-2.67%	16573.34	-24.29%	698.28%
^NDX	6/6/2022	12745.89	12804.46	12534.58	12599.63	752846847	0.41%	16573.34	-23.98%	698.70%
^NDX	6/7/2022	12456.49	12737.3	12413.55	12711.68	676933609	0.89%	16573.34	-23.30%	699.58%
^NDX	6/8/2022	12682.81	12776.65	12578.55	12615.13	683827561	-0.76%	16573.34	-23.88%	698.83%
^NDX	6/9/2022	12543.37	12666.41	12265.86	12269.78	695387123	-2.74%	16573.34	-25.97%	696.09%
^NDX	6/10/2022	12052.59	12082.7	11825.35	11832.82	826738938	-3.56%	16573.34	-28.60%	692.53%
^NDX	6/13/2022	11472.19	11568.64	11254.18	11288.32	984642059	-4.60%	16573.34	-31.89%	687.92%
^NDX	6/14/2022	11385.18	11418.22	11205.93	11311.69	761174767	0.21%	16573.34	-31.75%	688.13%
^NDX	6/15/2022	11468.13	11751.3	11346.54	11593.77	851558877	2.49%	16573.34	-30.05%	690.63%
^NDX	6/16/2022	11286.88	11311.05	11037.21	11127.57	935369043	-4.02%	16573.34	-32.86%	686.60%
^NDX	6/17/2022	11172.65	11357.97	11089.93	11265.99	1253964051	1.24%	16573.34	-32.02%	687.85%
^NDX	6/21/2022	11446.98	11638.47	11446.98	11546.76	805135442	2.49%	16573.34	-30.33%	690.34%
^NDX	6/22/2022	11427.74	11708.08	11423.2	11527.71	729050539	-0.16%	16573.34	-30.44%	690.18%
^NDX	6/23/2022	11622.09	11729.62	11515.48	11697.68	749718342	1.47%	16573.34	-29.42%	691.65%
^NDX	6/24/2022	11826.95	12112.82	11812.18	12105.85	927131709	3.49%	16573.34	-26.96%	695.14%
^NDX	6/27/2022	12157.93	12175.98	11965.67	12008.24	665896035	-0.81%	16573.34	-27.54%	694.33%
^NDX	6/28/2022	12021.34	12133.87	11633.13	11637.77	752650878	-3.09%	16573.34	-29.78%	691.25%
^NDX	6/29/2022	11619.01	11710.21	11537.72	11658.26	659422530	0.18%	16573.34	-29.66%	691.42%
^NDX	6/30/2022	11532.32	11650.96	11322.86	11503.72	868856795	-1.33%	16573.34	-30.59%	690.10%
^NDX	7/1/2022	11472.63	11592.85	11378.63	11585.68	741305108	0.71%	16573.34	-30.09%	690.81%
^NDX	7/5/2022	11419.34	11781.74	11366.07	11779.9	786613007	1.68%	16573.34	-28.92%	692.49%
^NDX	7/6/2022	11807.08	11941.31	11727.36	11852.59	665948578	0.62%	16573.34	-28.48%	693.10%
^NDX	7/7/2022	11913.73	12137.71	11897.51	12109.05	673048848	2.16%	16573.34	-26.94%	695.27%
^NDX	7/8/2022	11977.95	12179.32	11956.03	12125.69	576260622	0.14%	16573.34	-26.84%	695.41%
^NDX	7/11/2022	12008.76	12026.06	11830.89	11860.28	597727356	-2.19%	16573.34	-28.44%	693.22%
^NDX	7/12/2022	11926.84	11990.45	11684.02	11744.99	658105993	-0.97%	16573.34	-29.13%	692.24%
^NDX	7/13/2022	11523.91	11819.69	11498.96	11728.53	661444183	-0.14%	16573.34	-29.23%	692.10%
^NDX	7/14/2022	11637.18	11801.11	11488.27	11768.4	648335133	0.34%	16573.34	-28.99%	692.44%
^NDX	7/15/2022	11896.15	11987.52	11828.13	11983.62	803963575	1.83%	16573.34	-27.69%	694.27%
^NDX	7/18/2022	12089.68	12156.09	11836.52	11877.5	836176406	-0.89%	16573.34	-28.33%	693.39%
^NDX	7/19/2022	12046.69	12258.37	11967.92	12249.42	907458526	3.13%	16573.34	-26.09%	696.52%
^NDX	7/20/2022	12269.07	12488.39	12232.2	12439.68	893182000	1.55%	16573.34	-24.94%	698.07%
^NDX	7/21/2022	12466.13	12620.5	12351.42	12619.41	827037212	1.44%	16573.34	-23.86%	699.52%
^NDX	7/22/2022	12575.76	12662.86	12322.82	12396.47	835073857	-1.77%	16573.34	-25.20%	697.75%
^NDX	7/25/2022	12391.21	12415.59	12244.4	12328.41	678499296	-0.55%	16573.34	-25.61%	697.20%
^NDX	7/26/2022	12248.21	12259.02	12051.21	12086.9	797617001	-1.96%	16573.34	-27.07%	695.24%
^NDX	7/27/2022	12299.34	12660.77	12256.94	12601.47	985768275	4.26%	16573.34	-23.97%	699.50%
^NDX	7/28/2022	12580.62	12741.83	12433.55	12717.87	951820749	0.92%	16573.34	-23.26%	700.42%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	7/29/2022	12784.2	12986.64	12726.25	12947.97	1120906002	1.81%	16573.34	-21.87%	702.23%
^NDX	8/1/2022	12877.04	13084.61	12833.16	12940.78	840320603	-0.06%	16573.34	-21.92%	702.18%
^NDX	8/2/2022	12853.04	13073.27	12809.01	12901.6	826913048	-0.30%	16573.34	-22.15%	701.87%
^NDX	8/3/2022	12983.58	13289.19	12974.86	13253.26	1005542305	2.73%	16573.34	-20.03%	704.60%
^NDX	8/4/2022	13253.77	13326.72	13170.44	13311.04	853905099	0.44%	16573.34	-19.68%	705.04%
^NDX	8/5/2022	13107.45	13286.02	13070.36	13207.69	748283934	-0.78%	16573.34	-20.31%	704.26%
^NDX	8/8/2022	13227.09	13394.54	13103.8	13159.16	806962010	-0.37%	16573.34	-20.60%	703.89%
^NDX	8/9/2022	13064.25	13095.7	12945.6	13008.17	785765115	-1.15%	16573.34	-21.51%	702.74%
^NDX	8/10/2022	13330.66	13386.85	13220.05	13378.32	843446294	2.85%	16573.34	-19.28%	705.59%
^NDX	8/11/2022	13471.03	13555.38	13271.35	13291.99	717282376	-0.65%	16573.34	-19.80%	704.94%
^NDX	8/12/2022	13384.65	13565.87	13341.65	13565.87	704610483	2.06%	16573.34	-18.15%	707.01%
^NDX	8/15/2022	13529.66	13685.65	13524.53	13667.18	622293126	0.75%	16573.34	-17.54%	707.75%
^NDX	8/16/2022	13617.66	13720.91	13508.47	13635.21	666068164	-0.23%	16573.34	-17.73%	707.52%
^NDX	8/17/2022	13499.25	13591.58	13389.82	13470.86	696908619	-1.21%	16573.34	-18.72%	706.31%
^NDX	8/18/2022	13474.24	13553.28	13405.74	13505.99	680945803	0.26%	16573.34	-18.51%	706.57%
^NDX	8/19/2022	13370.25	13402.61	13210.82	13242.9	739652856	-1.95%	16573.34	-20.10%	704.63%
^NDX	8/22/2022	13056.39	13073.07	12859.82	12890.54	745843238	-2.66%	16573.34	-22.22%	701.96%
^NDX	8/23/2022	12885.28	13000.71	12852.7	12881.79	641020986	-0.07%	16573.34	-22.27%	701.90%
^NDX	8/24/2022	12876.23	12995.14	12843.58	12917.86	628910729	0.28%	16573.34	-22.06%	702.18%
^NDX	8/25/2022	12984.73	13146.84	12951.61	13143.58	727518743	1.75%	16573.34	-20.69%	703.92%
^NDX	8/26/2022	13129.91	13175.25	12603.41	12605.17	936544327	-4.10%	16573.34	-23.94%	699.83%
^NDX	8/29/2022	12488.46	12594.34	12440.4	12484.32	771721511	-0.96%	16573.34	-24.67%	698.87%
^NDX	8/30/2022	12562.41	12572.88	12240.82	12342.7	829684997	-1.13%	16573.34	-25.53%	697.73%
^NDX	8/31/2022	12448.07	12502.15	12268.08	12272.03	958751963.2	-0.57%	16573.34	-25.95%	697.16%
^NDX	9/1/2022	12158.88	12290.33	12012.98	12274.63	994633134.2	0.02%	16573.34	-25.94%	697.18%
^NDX	9/2/2022	12392.46	12451.29	12035.53	12098.44	860007049	-1.44%	16573.34	-27.00%	695.75%
^NDX	9/6/2022	12106.57	12152.42	11928.8	12011.31	832235143	-0.72%	16573.34	-27.53%	695.03%
^NDX	9/7/2022	12038.18	12298.12	12026.98	12259.39	830631193	2.07%	16573.34	-26.03%	697.09%
^NDX	9/8/2022	12139.57	12374.13	12120.26	12321.19	849109088	0.50%	16573.34	-25.66%	697.60%
^NDX	9/9/2022	12424.15	12610.43	12424.15	12588.29	824679651	2.17%	16573.34	-24.04%	699.77%
^NDX	9/12/2022	12649.23	12752.83	12639.76	12739.72	839730425	1.20%	16573.34	-23.13%	700.97%
^NDX	9/13/2022	12364.84	12420.01	12004.42	12033.62	1140168187	-5.54%	16573.34	-27.39%	695.43%
^NDX	9/14/2022	12092.03	12170.25	12016.43	12134.4	946552404	0.84%	16573.34	-26.78%	696.26%
^NDX	9/15/2022	12034.43	12153.34	11867.88	11927.49	995728604	-1.71%	16573.34	-28.03%	694.56%
^NDX	9/16/2022	11775.94	11875.09	11710.25	11861.38	1580367335	-0.55%	16573.34	-28.43%	694.00%
^NDX	9/19/2022	11753.6	11956.79	11752.43	11953.27	822822824	0.77%	16573.34	-27.88%	694.78%
^NDX	9/20/2022	11855.84	11951.13	11761.7	11851.54	830096976	-0.85%	16573.34	-28.49%	693.93%
^NDX	9/21/2022	11892.72	12062.52	11636.25	11637.79	975569442	-1.80%	16573.34	-29.78%	692.12%
^NDX	9/22/2022	11574.32	11617.99	11448.86	11501.65	958252466	-1.17%	16573.34	-30.60%	690.95%
^NDX	9/23/2022	11398.75	11402.41	11169.66	11311.24	992108991	-1.66%	16573.34	-31.75%	689.30%
^NDX	9/26/2022	11283.14	11473.36	11235.74	11254.11	914181791	-0.51%	16573.34	-32.10%	688.79%
^NDX	9/27/2022	11411.34	11502.38	11175.29	11271.75	917337970	0.16%	16573.34	-31.99%	688.95%

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^NDX	9/28/2022	11258.74	11546.87	11210.81	11493.83	987737717	1.97%	16573.34	-30.65%	690.92%
^NDX	9/29/2022	11334.57	11339.91	11038.95	11164.78	1019856298	-2.86%	16573.34	-32.63%	688.06%
^NDX	9/30/2022	11123.11	11296.16	10966.95	10971.22	1049738787	-1.73%	16573.34	-33.80%	686.32%
^NDX	10/3/2022	11059.16	11296.43	10985.01	11229.73	1009404241	2.36%	16573.34	-32.24%	688.68%
^NDX	10/4/2022	11477.85	11609.25	11462.37	11582.54	1027208698	3.14%	16573.34	-30.11%	691.82%
^NDX	10/5/2022	11429.47	11647.63	11312.52	11573.18	841580884	-0.08%	16573.34	-30.17%	691.74%
^NDX	10/6/2022	11556.39	11660.55	11472.83	11485.5	840774886	-0.76%	16573.34	-30.70%	690.98%
^NDX	10/7/2022	11272.46	11293.65	10991.66	11039.47	1077774229	-3.88%	16573.34	-33.39%	687.10%
^NDX	10/10/2022	11048.51	11063.21	10824.25	10926.97	919266125	-1.02%	16573.34	-34.07%	686.08%
^NDX	10/11/2022	10865.32	10981.91	10716.34	10791.35	1067548395	-1.24%	16573.34	-34.89%	684.84%
^NDX	10/12/2022	10810.3	10886.49	10754.85	10785.62	882501369	-0.05%	16573.34	-34.92%	684.79%
^NDX	10/13/2022	10481.58	11087.66	10440.64	11033.58	1279448102	2.30%	16573.34	-33.43%	687.09%
^NDX	10/14/2022	11130.08	11152.89	10677.48	10692.06	1024499407	-3.10%	16573.34	-35.49%	683.99%
^NDX	10/17/2022	10967.25	11090.87	10959.75	11062.53	994735883	3.46%	16573.34	-33.25%	687.46%
^NDX	10/18/2022	11368.77	11374.38	11035.8	11147.74	985471455	0.77%	16573.34	-32.74%	688.23%
^NDX	10/19/2022	11081.82	11231.46	11008.11	11103.38	842066842	-0.40%	16573.34	-33.00%	687.83%
^NDX	10/20/2022	11081.23	11279.81	11001.28	11046.71	922297641	-0.51%	16573.34	-33.35%	687.32%
^NDX	10/21/2022	10998.17	11327.77	10962.01	11310.33	1058026133	2.39%	16573.34	-31.76%	689.70%
^NDX	10/24/2022	11321.11	11468.18	11166.49	11430.26	1052524182	1.06%	16573.34	-31.03%	690.76%
^NDX	10/25/2022	11482.87	11681.85	11480.41	11669.99	1012929782	2.10%	16573.34	-29.59%	692.86%
^NDX	10/26/2022	11409.79	11657.06	11388.34	11405.9	1255573001	-2.26%	16573.34	-31.18%	690.60%
^NDX	10/27/2022	11387.71	11417.04	11179.9	11191.63	1350012036	-1.88%	16573.34	-32.47%	688.72%
^NDX	10/28/2022	11177	11563.16	11177	11546.21	1377070957	3.17%	16573.34	-30.33%	691.89%
^NDX	10/31/2022	11465.21	11482.99	11331.26	11405.57	1109149627	-1.22%	16573.34	-31.18%	690.67%
^NDX	11/1/2022	11571.53	11574.39	11278.29	11288.95	1100586548	-1.02%	16573.34	-31.88%	689.65%
^NDX	11/2/2022	11300.27	11410.91	10903.48	10906.34	1288049957	-3.39%	16573.34	-34.19%	686.26%
^NDX	11/3/2022	10769.43	10852.18	10680.82	10690.6	1202806451	-1.98%	16573.34	-35.50%	684.28%
^NDX	11/4/2022	10911.98	10934.62	10632.39	10857.03	1336781408	1.56%	16573.34	-34.49%	685.84%
^NDX	11/7/2022	10900.84	11001.16	10817.59	10977	1021425647	1.10%	16573.34	-33.77%	686.94%
^NDX	11/8/2022	11039.58	11191.9	10897.53	11059.5	1061891319	0.75%	16573.34	-33.27%	687.69%
^NDX	11/9/2022	10971.43	11012.66	10790.35	10797.55	1064026733	-2.37%	16573.34	-34.85%	685.32%
^NDX	11/10/2022	11350.42	11612.2	11235.74	11605.96	1497317418	7.49%	16573.34	-29.97%	692.81%
^NDX	11/11/2022	11604.36	11840.07	11535.56	11817.01	1213806230	1.82%	16573.34	-28.70%	694.63%
^NDX	11/14/2022	11728.11	11863.82	11669.1	11700.94	1042436235	-0.98%	16573.34	-29.40%	693.65%
^NDX	11/15/2022	12006.45	12024.95	11735.4	11871.15	1120469141	1.45%	16573.34	-28.37%	695.10%
^NDX	11/16/2022	11767.42	11796.99	11673.14	11699.09	925085685	-1.45%	16573.34	-29.41%	693.65%
^NDX	11/17/2022	11521.64	11737.61	11519.38	11676.86	943048536	-0.19%	16573.34	-29.54%	693.46%
^NDX	11/18/2022	11791.85	11794.68	11579.64	11677.02	909051917	0.00%	16573.34	-29.54%	693.46%
^NDX	11/21/2022	11623.35	11664.94	11524.44	11553.45	839919735	-1.06%	16573.34	-30.29%	692.41%
^NDX	11/22/2022	11590.82	11731.76	11503.34	11724.84	797815264	1.48%	16573.34	-29.25%	693.89%
^NDX	11/23/2022	11725.09	11866.42	11722.01	11838.72	754687614	0.97%	16573.34	-28.57%	694.86%
^NDX	11/25/2022	11777.33	11803.91	11748.79	11756.03	390408701	-0.70%	16573.34	-29.07%	694.16%

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^NDX	11/28/2022	11684.07	11764.83	11555.26	11587.75	832361726	-1.43%	16573.34	-30.08%	692.73%
^NDX	11/29/2022	11590.3	11613.33	11450.34	11503.45	776387815	-0.73%	16573.34	-30.59%	692.00%
^NDX	11/30/2022	11505.74	12031.34	11481.89	12030.06	1482654845	4.58%	16573.34	-27.41%	696.58%
^NDX	12/1/2022	12030.24	12115.34	11928.66	12041.89	953526106	0.10%	16573.34	-27.34%	696.68%
^NDX	12/2/2022	11845.53	12027.62	11825.53	11994.26	868191192	-0.40%	16573.34	-27.63%	696.28%
^NDX	12/5/2022	11899.54	11957.36	11732.15	11786.8	869846523	-1.73%	16573.34	-28.88%	694.55%
^NDX	12/6/2022	11775.21	11790.93	11488.6	11549.69	884603042	-2.01%	16573.34	-30.31%	692.54%
^NDX	12/7/2022	11490.99	11577.69	11431.96	11497.39	844384807	-0.45%	16573.34	-30.63%	692.09%
^NDX	12/8/2022	11543.68	11672.14	11470.68	11637.5	881245825	1.22%	16573.34	-29.78%	693.31%
^NDX	12/9/2022	11594.38	11707.09	11550.31	11563.33	889641383	-0.64%	16573.34	-30.23%	692.67%
^NDX	12/12/2022	11572.26	11707.71	11529.41	11706.44	901757487	1.24%	16573.34	-29.37%	693.91%
^NDX	12/13/2022	12141.24	12166.41	11724.91	11834.21	1265379452	1.09%	16573.34	-28.59%	695.00%
^NDX	12/14/2022	11824.54	11941.28	11617.41	11740.92	1035846131	-0.79%	16573.34	-29.16%	694.21%
^NDX	12/15/2022	11573.38	11591.33	11300.35	11345.22	1084588841	-3.37%	16573.34	-31.55%	690.84%
^NDX	12/16/2022	11313.64	11383.39	11175.54	11243.72	1822804445	-0.89%	16573.34	-32.16%	689.95%
^NDX	12/19/2022	11243	11251.57	11029.77	11084.59	924971757	-1.42%	16573.34	-33.12%	688.53%
^NDX	12/20/2022	11023.46	11143.62	10967.07	11072.42	925097788	-0.11%	16573.34	-33.19%	688.42%
^NDX	12/21/2022	11110.64	11285.78	11083.36	11235.88	846562716	1.48%	16573.34	-32.21%	689.90%
^NDX	12/22/2022	11099.36	11114.23	10784.02	10956.14	1092567267	-2.49%	16573.34	-33.89%	687.41%
^NDX	12/23/2022	10911.04	11007.09	10830.9	10985.45	719067189	0.27%	16573.34	-33.72%	687.68%
^NDX	12/27/2022	10944.3	10957.44	10807.61	10822.51	819097036	-1.48%	16573.34	-34.70%	686.19%
^NDX	12/28/2022	10807.12	10898.64	10671.19	10679.34	818160546	-1.32%	16573.34	-35.56%	684.87%
^NDX	12/29/2022	10800.8	10981.06	10776.62	10951.05	832930342	2.54%	16573.34	-33.92%	687.41%
^NDX	12/30/2022	10835.59	10942.9	10778.64	10939.76	752581677	-0.10%	16573.34	-33.99%	687.31%
^NDX	1/3/2023	11038.43	11093.11	10770.93	10862.64	1041806123	-0.70%	16573.34	-34.46%	686.61%
^NDX	1/4/2023	10949.34	10981.46	10785.54	10914.8	1031913858	0.48%	16573.34	-34.14%	687.09%
^NDX	1/5/2023	10837.25	10842.33	10728.26	10741.22	954252419	-1.59%	16573.34	-35.19%	685.50%
^NDX	1/6/2023	10807.46	11082.59	10696.42	11040.35	1099931241	2.78%	16573.34	-33.38%	688.28%
^NDX	1/9/2023	11133.07	11304.84	11085.32	11108.45	1011170808	0.62%	16573.34	-32.97%	688.90%
^NDX	1/10/2023	11069.05	11207.56	11050.68	11205.78	847813035	0.88%	16573.34	-32.39%	689.77%
^NDX	1/11/2023	11259.16	11403.89	11220.75	11402.52	956493498	1.76%	16573.34	-31.20%	691.53%
^NDX	1/12/2023	11441.46	11500.86	11246.02	11459.61	984434006	0.50%	16573.34	-30.86%	692.03%
^NDX	1/13/2023	11362.13	11547.96	11347.6	11541.48	868180643	0.71%	16573.34	-30.36%	692.75%
^NDX	1/17/2023	11531.55	11615.95	11484.02	11557.19	948429176	0.14%	16573.34	-30.27%	692.88%
^NDX	1/18/2023	11636.61	11690.27	11403.32	11410.29	981232645	-1.27%	16573.34	-31.15%	691.61%
^NDX	1/19/2023	11345.19	11388.46	11251.94	11295.67	934926863	-1.00%	16573.34	-31.84%	690.61%
^NDX	1/20/2023	11363.86	11623.2	11329.54	11619.03	1062633815	2.86%	16573.34	-29.89%	693.47%
^NDX	1/23/2023	11652	11918.86	11617.83	11872.54	1107397221	2.18%	16573.34	-28.36%	695.65%
^NDX	1/24/2023	11802.95	11889.37	11780.07	11846.64	901756436	-0.22%	16573.34	-28.52%	695.43%
^NDX	1/25/2023	11636.01	11841.81	11550.07	11814.69	1005801120	-0.27%	16573.34	-28.71%	695.16%
^NDX	1/26/2023	11972.57	12055.81	11853.38	12051.48	1000311347	2.00%	16573.34	-27.28%	697.17%
^NDX	1/27/2023	12000.21	12248.15	11999.88	12166.6	1404446461	0.96%	16573.34	-26.59%	698.12%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	1/30/2023	12047.16	12087.68	11906.11	11912.39	1099584855	-2.09%	16573.34	-28.12%	696.03%
^NDX	1/31/2023	11915.95	12104.13	11915.95	12101.93	1065350200	1.59%	16573.34	-26.98%	697.62%
^NDX	2/1/2023	12087.92	12458.87	12010.73	12363.1	1300437943	2.16%	16573.34	-25.40%	699.78%
^NDX	2/2/2023	12655.18	12880.98	12600.76	12803.14	1616466866	3.56%	16573.34	-22.75%	703.34%
^NDX	2/3/2023	12520.95	12828.71	12520.95	12573.36	1352261043	-1.79%	16573.34	-24.14%	701.55%
^NDX	2/6/2023	12468.8	12558.88	12411.88	12464.51	979055927	-0.87%	16573.34	-24.79%	700.68%
^NDX	2/7/2023	12474.95	12771.59	12419.71	12728.27	1188473478	2.12%	16573.34	-23.20%	702.80%
^NDX	2/8/2023	12680.03	12709.45	12471.12	12495.38	1121521499	-1.83%	16573.34	-24.61%	700.97%
^NDX	2/9/2023	12677.54	12679.54	12327.44	12381.17	1184961087	-0.91%	16573.34	-25.29%	700.05%
^NDX	2/10/2023	12306.59	12375.72	12204.21	12304.92	1002650747	-0.62%	16573.34	-25.75%	699.44%
^NDX	2/13/2023	12356.5	12522.78	12313.45	12502.31	930135914	1.60%	16573.34	-24.56%	701.04%
^NDX	2/14/2023	12413.1	12627.4	12356.32	12590.89	1010574451	0.71%	16573.34	-24.03%	701.75%
^NDX	2/15/2023	12531.6	12689.34	12486.42	12687.89	932639378	0.77%	16573.34	-23.44%	702.52%
^NDX	2/16/2023	12495.07	12653.4	12440	12442.48	1059059327	-1.93%	16573.34	-24.92%	700.59%
^NDX	2/17/2023	12352.3	12385.52	12233.79	12358.18	956439896	-0.68%	16573.34	-25.43%	699.91%
^NDX	2/21/2023	12205.21	12257.06	12058.23	12060.3	1006084705	-2.41%	16573.34	-27.23%	697.50%
^NDX	2/22/2023	12085.68	12156.21	12006.04	12066.27	1002595051	0.05%	16573.34	-27.19%	697.55%
^NDX	2/23/2023	12224.45	12227.4	12003.3	12180.14	1059370384	0.94%	16573.34	-26.51%	698.49%
^NDX	2/24/2023	11979.8	12018.32	11900.84	11969.65	892379892	-1.73%	16573.34	-27.78%	696.76%
^NDX	2/27/2023	12106.79	12159.64	12034.61	12057.79	817283268	0.74%	16573.34	-27.25%	697.50%
^NDX	2/28/2023	12041.75	12146.52	12021.32	12042.12	962167425	-0.13%	16573.34	-27.34%	697.37%
^NDX	3/1/2023	12026.72	12054.48	11906.58	11938.57	877340820	-0.86%	16573.34	-27.97%	696.51%
^NDX	3/2/2023	11830.09	12074.59	11830.09	12044.87	905249209	0.89%	16573.34	-27.32%	697.40%
^NDX	3/3/2023	12110.71	12300.46	12095.24	12290.81	968408184	2.04%	16573.34	-25.84%	699.44%
^NDX	3/6/2023	12344.65	12466.88	12297.57	12302.48	887435825	0.09%	16573.34	-25.77%	699.54%
^NDX	3/7/2023	12303.19	12344.05	12130.01	12152.17	902686738	-1.22%	16573.34	-26.68%	698.31%
^NDX	3/8/2023	12181.06	12237.72	12102.28	12215.33	849607193	0.52%	16573.34	-26.30%	698.83%
^NDX	3/9/2023	12230.84	12340.45	11970.34	11995.88	978757456	-1.80%	16573.34	-27.62%	697.04%
^NDX	3/10/2023	12001.7	12069.63	11789.86	11830.28	1098823469	-1.38%	16573.34	-28.62%	695.66%
^NDX	3/13/2023	11752.1	12073.96	11695.41	11923.17	1115296481	0.79%	16573.34	-28.06%	696.44%
^NDX	3/14/2023	12078.46	12217.87	12035.22	12199.79	1020505540	2.32%	16573.34	-26.39%	698.76%
^NDX	3/15/2023	12083.24	12269.45	12026.18	12251.32	1105193891	0.42%	16573.34	-26.08%	699.19%
^NDX	3/16/2023	12211.87	12595.7	12190.65	12581.39	1206250264	2.69%	16573.34	-24.09%	701.88%
^NDX	3/17/2023	12570.16	12674.34	12444.08	12519.88	1573321408	-0.49%	16573.34	-24.46%	701.39%
^NDX	3/20/2023	12487.79	12578.35	12407.82	12562.61	973108965	0.34%	16573.34	-24.20%	701.73%
^NDX	3/21/2023	12643.35	12762.45	12582.76	12741.44	1019905936	1.42%	16573.34	-23.12%	703.16%
^NDX	3/22/2023	12742.41	12943.62	12563.78	12567.15	1034356136	-1.37%	16573.34	-24.17%	701.79%
^NDX	3/23/2023	12735.6	12900.1	12611.67	12729.23	1003231331	1.29%	16573.34	-23.19%	703.08%
^NDX	3/24/2023	12700.51	12770.28	12608.16	12767.05	898824649	0.30%	16573.34	-22.97%	703.37%
^NDX	3/27/2023	12797.89	12839.43	12647.95	12673.07	797224686	-0.74%	16573.34	-23.53%	702.64%
^NDX	3/28/2023	12654.91	12654.91	12517.87	12610.57	751351647	-0.49%	16573.34	-23.91%	702.14%
^NDX	3/29/2023	12768.14	12867.32	12734.68	12846.03	908137813	1.87%	16573.34	-22.49%	704.01%



TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	3/30/2023	12934.99	12987.97	12894.14	12963.14	850453497	0.91%	16573.34	-21.78%	704.92%
^NDX	3/31/2023	12968.96	13188.83	12968	13181.35	991844725	1.68%	16573.34	-20.47%	706.61%
^NDX	4/3/2023	13084.1	13157.48	13036.55	13148.35	852046790	-0.25%	16573.34	-20.67%	706.36%
^NDX	4/4/2023	13165.32	13204.08	13049.98	13100.07	781121163	-0.37%	16573.34	-20.96%	705.99%
^NDX	4/5/2023	13056.79	13065.28	12894.44	12967.2	847786024	-1.01%	16573.34	-21.76%	704.98%
^NDX	4/6/2023	12892.9	13078.1	12846.03	13062.6	807296899	0.74%	16573.34	-21.18%	705.71%
^NDX	4/10/2023	12936.52	13051.86	12861.52	13051.23	752139734	-0.09%	16573.34	-21.25%	705.62%
^NDX	4/11/2023	13040.49	13049.56	12947.66	12964.16	751538835	-0.67%	16573.34	-21.78%	704.96%
^NDX	4/12/2023	13043.97	13071.98	12833.31	12848.35	845223320	-0.89%	16573.34	-22.48%	704.06%
^NDX	4/13/2023	12922.89	13124.41	12920.02	13109.39	788034390	2.03%	16573.34	-20.90%	706.10%
^NDX	4/14/2023	13044.69	13152.28	12962.51	13079.52	710778861	-0.23%	16573.34	-21.08%	705.87%
^NDX	4/17/2023	13053.26	13105.68	12981.26	13087.71	724467693	0.06%	16573.34	-21.03%	705.93%
^NDX	4/18/2023	13180.31	13196.18	13044.21	13091.79	711811387	0.03%	16573.34	-21.01%	705.96%
^NDX	4/19/2023	12992.51	13128.25	12988.2	13088.71	717061255	-0.02%	16573.34	-21.03%	705.94%
^NDX	4/20/2023	12962.29	13107.92	12933.8	12985.98	920096870	-0.78%	16573.34	-21.65%	705.15%
^NDX	4/21/2023	12970.32	13030.85	12899.64	13000.77	800512567	0.11%	16573.34	-21.56%	705.27%
^NDX	4/24/2023	12981.71	13044.23	12883.77	12969.76	760884265	-0.24%	16573.34	-21.74%	705.03%
^NDX	4/25/2023	12905.09	12933.28	12724.24	12725.11	947967507	-1.89%	16573.34	-23.22%	703.14%
^NDX	4/26/2023	12866.64	12929.62	12783.42	12806.48	1051030219	0.64%	16573.34	-22.73%	703.78%
^NDX	4/27/2023	12963.21	13175.62	12938.5	13160.03	1167409919	2.76%	16573.34	-20.60%	706.54%
^NDX	4/28/2023	13139.35	13247.39	13096.94	13245.99	1037375659	0.65%	16573.34	-20.08%	707.20%
^NDX	5/1/2023	13229.12	13287.47	13186.4	13231.47	814200760	-0.11%	16573.34	-20.16%	707.09%
^NDX	5/2/2023	13225.48	13241.53	13046.79	13113.66	896326600	-0.89%	16573.34	-20.87%	706.20%
^NDX	5/3/2023	13123.1	13231.71	13026.04	13030.21	953333250	-0.64%	16573.34	-21.38%	705.56%
^NDX	5/4/2023	13014.07	13064.02	12938.45	12982.48	891913272	-0.37%	16573.34	-21.67%	705.19%
^NDX	5/5/2023	13070.7	13291.11	13059.91	13259.13	911424902	2.13%	16573.34	-20.00%	707.32%
^NDX	5/8/2023	13247.09	13302.43	13193.08	13291.64	829391352	0.25%	16573.34	-19.80%	707.57%
^NDX	5/9/2023	13228.64	13254.81	13193.88	13201.11	847482939	-0.68%	16573.34	-20.35%	706.89%
^NDX	5/10/2023	13308.41	13384.42	13204.79	13347.83	1018320044	1.11%	16573.34	-19.46%	708.00%
^NDX	5/11/2023	13376.86	13411.7	13306.08	13389.78	926108423	0.31%	16573.34	-19.21%	708.31%
^NDX	5/12/2023	13407.02	13427.41	13256.56	13340.18	809499798	-0.37%	16573.34	-19.51%	707.94%
^NDX	5/15/2023	13352.27	13419.81	13297.85	13413.51	751573258	0.55%	16573.34	-19.07%	708.49%
^NDX	5/16/2023	13385.37	13498.44	13384.77	13426.01	829290901	0.09%	16573.34	-18.99%	708.59%
^NDX	5/17/2023	13474.52	13608.33	13419.35	13589.26	900631645	1.22%	16573.34	-18.01%	709.80%
^NDX	5/18/2023	13608.95	13844.77	13606.8	13834.62	1004673963	1.81%	16573.34	-16.52%	711.61%
^NDX	5/19/2023	13842.69	13874.42	13763.9	13803.49	914726099	-0.23%	16573.34	-16.71%	711.38%
^NDX	5/22/2023	13805.34	13893.71	13792.97	13849.74	894768288	0.34%	16573.34	-16.43%	711.72%
^NDX	5/23/2023	13773.68	13827.11	13662.91	13672.54	931688941	-1.28%	16573.34	-17.50%	710.44%
^NDX	5/24/2023	13589.02	13655.73	13520.92	13604.48	923222002	-0.50%	16573.34	-17.91%	709.94%
^NDX	5/25/2023	13920.89	13986.87	13812.18	13938.53	1225504462	2.46%	16573.34	-15.90%	712.40%
^NDX	5/26/2023	13990.55	14329.49	13982.16	14298.41	1262912106	2.58%	16573.34	-13.73%	714.98%
^NDX	5/30/2023	14465.59	14520.17	14301.08	14354.99	1127219201	0.40%	16573.34	-13.39%	715.37%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	5/31/2023	14293.56	14375.38	14216.16	14254.09	1569926220	-0.70%	16573.34	-13.99%	714.67%
^NDX	6/1/2023	14269.09	14493.31	14219.94	14441.51	1206462199	1.31%	16573.34	-12.86%	715.98%
^NDX	6/2/2023	14517.08	14595.81	14442.15	14546.64	1029384187	0.73%	16573.34	-12.23%	716.71%
^NDX	6/5/2023	14550.13	14662.95	14516.88	14556.5	980690101	0.07%	16573.34	-12.17%	716.78%
^NDX	6/6/2023	14526.1	14593.5	14476.99	14558.09	931187304	0.01%	16573.34	-12.16%	716.79%
^NDX	6/7/2023	14573.27	14647.91	14283.88	14303.29	1138954251	-1.75%	16573.34	-13.70%	715.04%
^NDX	6/8/2023	14319.23	14503.31	14314.7	14484.54	920050047	1.27%	16573.34	-12.60%	716.31%
^NDX	6/9/2023	14574.24	14672.85	14487.48	14528.36	957942241	0.30%	16573.34	-12.34%	716.61%
^NDX	6/12/2023	14617.35	14789.61	14571.36	14784.3	957460371	1.76%	16573.34	-10.79%	718.37%
^NDX	6/13/2023	14911.26	14931.82	14770.14	14900.85	1041819210	0.79%	16573.34	-10.09%	719.16%
^NDX	6/14/2023	14894.1	15017.11	14784.62	15005.69	1060947381	0.70%	16573.34	-9.46%	719.86%
^NDX	6/15/2023	14949.7	15246.62	14930.12	15185.48	1071567812	1.20%	16573.34	-8.37%	721.06%
^NDX	6/16/2023	15272.65	15284.65	15073.45	15083.92	1591972049	-0.67%	16573.34	-8.99%	720.39%
^NDX	6/20/2023	15036.48	15127.42	14946.73	15070.15	960737893	-0.09%	16573.34	-9.07%	720.30%
^NDX	6/21/2023	15019.01	15038.9	14826.02	14867.45	1034197043	-1.35%	16573.34	-10.29%	718.96%
^NDX	6/22/2023	14797.89	15044.22	14794.95	15042.32	908578516	1.18%	16573.34	-9.24%	720.13%
^NDX	6/23/2023	14879.23	14983.73	14821.81	14891.48	1164174539	-1.00%	16573.34	-10.15%	719.13%
^NDX	6/26/2023	14866.66	14982.82	14687.02	14689.02	981512959	-1.36%	16573.34	-11.37%	717.77%
^NDX	6/27/2023	14751.57	14972.32	14726.75	14945.91	1001418024	1.75%	16573.34	-9.82%	719.52%
^NDX	6/28/2023	14876.25	15051.08	14865.81	14964.57	936825983	0.12%	16573.34	-9.71%	719.65%
^NDX	6/29/2023	14965.55	14986.89	14876.94	14939.95	857301484	-0.16%	16573.34	-9.86%	719.48%
^NDX	6/30/2023	15085.24	15213.75	15081.57	15179.21	944110625	1.60%	16573.34	-8.41%	721.08%
^NDX	7/3/2023	15190.54	15232.96	15153.6	15208.69	556524636	0.19%	16573.34	-8.23%	721.28%
^NDX	7/5/2023	15165.36	15275.18	15162.66	15203.78	808803835	-0.03%	16573.34	-8.26%	721.24%
^NDX	7/6/2023	15054.11	15106.45	14969.14	15089.45	827058539	-0.75%	16573.34	-8.95%	720.49%
^NDX	7/7/2023	15070.5	15210.63	15032.56	15036.85	800874712	-0.35%	16573.34	-9.27%	720.14%
^NDX	7/10/2023	15031.95	15066.44	14924.64	15045.64	947488189	0.06%	16573.34	-9.22%	720.20%
^NDX	7/11/2023	15068.13	15135.29	14974.16	15119.06	867277031	0.49%	16573.34	-8.77%	720.69%
^NDX	7/12/2023	15279.35	15364.09	15209.71	15307.23	1020984027	1.24%	16573.34	-7.64%	721.93%
^NDX	7/13/2023	15432.48	15602.74	15420.71	15571.98	903950243	1.73%	16573.34	-6.04%	723.66%
^NDX	7/14/2023	15610	15720.05	15531	15565.6	974246002	-0.04%	16573.34	-6.08%	723.62%
^NDX	7/17/2023	15608.29	15745.67	15576.51	15713.28	891088021	0.95%	16573.34	-5.19%	724.57%
^NDX	7/18/2023	15671.72	15895.68	15607.71	15841.35	919413576	0.82%	16573.34	-4.42%	725.39%
^NDX	7/19/2023	15888.16	15932.05	15781.96	15826.35	1025150801	-0.09%	16573.34	-4.51%	725.29%
^NDX	7/20/2023	15717.67	15771.84	15429.87	15466.09	1158176259	-2.28%	16573.34	-6.68%	723.02%
^NDX	7/21/2023	15554.96	15600.54	15410.57	15425.67	1923002478	-0.26%	16573.34	-6.92%	722.75%
^NDX	7/24/2023	15475.15	15504.67	15374.66	15448.02	839106187	0.14%	16573.34	-6.79%	722.90%
^NDX	7/25/2023	15483.06	15622.69	15482.04	15561.42	824650554	0.73%	16573.34	-6.11%	723.63%
^NDX	7/26/2023	15514.04	15571.16	15411.91	15499.26	935227929	-0.40%	16573.34	-6.48%	723.23%
^NDX	7/27/2023	15734.03	15795.51	15416.05	15464.93	1035976509	-0.22%	16573.34	-6.69%	723.01%
^NDX	7/28/2023	15630.18	15788.48	15617.75	15750.93	983032627	1.85%	16573.34	-4.96%	724.86%
^NDX	7/31/2023	15774.3	15803.55	15702.74	15757	818825232	0.04%	16573.34	-4.93%	724.90%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	8/1/2023	15696.98	15748.43	15636.57	15718.01	760916504	-0.25%	16573.34	-5.16%	724.65%
^NDX	8/2/2023	15561.15	15561.36	15321.44	15370.74	1042535616	-2.21%	16573.34	-7.26%	722.44%
^NDX	8/3/2023	15287.77	15436.59	15270.72	15353.54	898296682	-0.11%	16573.34	-7.36%	722.33%
^NDX	8/4/2023	15420.74	15523.31	15258.69	15274.92	1062879241	-0.51%	16573.34	-7.83%	721.82%
^NDX	8/7/2023	15355.62	15410.86	15258.92	15407.85	861602521	0.87%	16573.34	-7.03%	722.69%
^NDX	8/8/2023	15279.41	15295.8	15148.25	15273.05	883112628	-0.87%	16573.34	-7.85%	721.82%
^NDX	8/9/2023	15286.99	15288.76	15077.91	15101.71	813938403	-1.12%	16573.34	-8.88%	720.69%
^NDX	8/10/2023	15217.29	15366.29	15072.49	15128.84	792376288	0.18%	16573.34	-8.72%	720.87%
^NDX	8/11/2023	15010.52	15102.53	14973.67	15028.07	717905356	-0.67%	16573.34	-9.32%	720.21%
^NDX	8/14/2023	14988.42	15206.26	14972.01	15205.59	780185472	1.18%	16573.34	-8.25%	721.39%
^NDX	8/15/2023	15172.08	15192.88	15014.37	15037.65	728879042	-1.10%	16573.34	-9.27%	720.28%
^NDX	8/16/2023	15021.63	15077.05	14874.02	14876.47	770887955	-1.07%	16573.34	-10.24%	719.21%
^NDX	8/17/2023	14943.34	14949.58	14698.29	14715.81	871675928	-1.08%	16573.34	-11.21%	718.13%
^NDX	8/18/2023	14589.71	14744.57	14557.83	14694.84	902178164	-0.14%	16573.34	-11.33%	717.99%
^NDX	8/21/2023	14762.01	14958.87	14739.37	14936.69	838153125	1.65%	16573.34	-9.88%	719.64%
^NDX	8/22/2023	15035.07	15037.79	14883.98	14908.96	766779686	-0.19%	16573.34	-10.04%	719.45%
^NDX	8/23/2023	14947.58	15188.86	14947.58	15148.06	831321199	1.60%	16573.34	-8.60%	721.05%
^NDX	8/24/2023	15278.93	15279.24	14814.83	14816.44	972615024	-2.19%	16573.34	-10.60%	718.86%
^NDX	8/25/2023	14858.93	15001.29	14715.36	14941.83	847687630	0.85%	16573.34	-9.84%	719.71%
^NDX	8/28/2023	15035.48	15086.23	14948.92	15052.46	692158158	0.74%	16573.34	-9.18%	720.45%
^NDX	8/29/2023	15043.02	15391.56	15034.54	15376.55	851692874	2.15%	16573.34	-7.22%	722.60%
^NDX	8/30/2023	15386.67	15484.83	15341.94	15462.43	793977609	0.56%	16573.34	-6.70%	723.16%
^NDX	8/31/2023	15475.43	15575.02	15466.41	15501.07	956594128	0.25%	16573.34	-6.47%	723.41%
^NDX	9/1/2023	15600.95	15618.86	15429.36	15490.86	781703937	-0.07%	16573.34	-6.53%	723.35%
^NDX	9/5/2023	15460.52	15556.85	15419.96	15508.24	821465939	0.11%	16573.34	-6.43%	723.46%
^NDX	9/6/2023	15467.32	15487	15289.48	15371.44	812824596	-0.88%	16573.34	-7.25%	722.58%
^NDX	9/7/2023	15174.22	15288.2	15138.73	15258.52	938771948	-0.73%	16573.34	-7.93%	721.84%
^NDX	9/8/2023	15265.57	15374.22	15244.06	15280.23	817994165	0.14%	16573.34	-7.80%	721.98%
^NDX	9/11/2023	15409.77	15482.84	15328.35	15461.87	890177209	1.19%	16573.34	-6.71%	723.17%
^NDX	9/12/2023	15390.59	15447.85	15278.88	15289.74	810763863	-1.11%	16573.34	-7.74%	722.06%
^NDX	9/13/2023	15293.27	15414.61	15256.6	15348.53	786327062	0.38%	16573.34	-7.39%	722.44%
^NDX	9/14/2023	15433.01	15512.82	15337.18	15473.89	805541545	0.82%	16573.34	-6.63%	723.26%
^NDX	9/15/2023	15425.95	15435.45	15173.71	15202.4	1540574558	-1.75%	16573.34	-8.27%	721.51%
^NDX	9/18/2023	15161.17	15268.96	15155.46	15225.37	752920388	0.15%	16573.34	-8.13%	721.66%
^NDX	9/19/2023	15152.53	15219.92	15069.42	15191.23	751441069	-0.22%	16573.34	-8.34%	721.43%
^NDX	9/20/2023	15225.34	15245.19	14967.6	14969.92	787506477	-1.46%	16573.34	-9.67%	719.98%
^NDX	9/21/2023	14813.48	14849.25	14691.69	14694.24	977525563	-1.84%	16573.34	-11.34%	718.13%
^NDX	9/22/2023	14756.63	14855.92	14686.84	14701.1	832970281	0.05%	16573.34	-11.30%	718.18%
^NDX	9/25/2023	14662.69	14771.12	14615.45	14768.9	675851364	0.46%	16573.34	-10.89%	718.64%
^NDX	9/26/2023	14668.45	14678.48	14505.68	14545.83	863264577	-1.51%	16573.34	-12.23%	717.13%
^NDX	9/27/2023	14600.14	14657.21	14432.6	14580.16	910314335	0.24%	16573.34	-12.03%	717.37%
^NDX	9/28/2023	14530.96	14787.59	14510.17	14702.77	884836574	0.84%	16573.34	-11.29%	718.21%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	9/29/2023	14853.35	14901.85	14664.78	14715.24	865699951	0.08%	16573.34	-11.21%	718.29%
^NDX	10/2/2023	14717.9	14892.18	14701.52	14837.57	765756091	0.83%	16573.34	-10.47%	719.13%
^NDX	10/3/2023	14744.05	14819.87	14504.14	14565.62	799370322	-1.83%	16573.34	-12.11%	717.29%
^NDX	10/4/2023	14613.23	14803.04	14592.55	14776.25	788627410	1.45%	16573.34	-10.84%	718.74%
^NDX	10/5/2023	14769.55	14784.69	14584.39	14723.22	777131950	-0.36%	16573.34	-11.16%	718.38%
^NDX	10/6/2023	14622.23	15021.38	14575.95	14973.24	904652239	1.70%	16573.34	-9.65%	720.08%
^NDX	10/9/2023	14871.57	15070.64	14816.32	15047.15	677723100	0.49%	16573.34	-9.21%	720.57%
^NDX	10/10/2023	15074.04	15241.94	15050.54	15131.52	788125198	0.56%	16573.34	-8.70%	721.13%
^NDX	10/11/2023	15194.53	15248.22	15119.62	15241.12	760451377	0.72%	16573.34	-8.04%	721.86%
^NDX	10/12/2023	15264.11	15333.98	15090.7	15184.1	898937824	-0.37%	16573.34	-8.38%	721.48%
^NDX	10/13/2023	15225.73	15232.37	14943.42	14995.12	805884605	-1.24%	16573.34	-9.52%	720.24%
^NDX	10/16/2023	15054.48	15209.5	15047.27	15172.73	759098232	1.18%	16573.34	-8.45%	721.42%
^NDX	10/17/2023	15009.26	15187.06	14932.77	15122.01	860270674	-0.33%	16573.34	-8.76%	721.09%
^NDX	10/18/2023	15022.29	15103.87	14865.81	14909.26	838856253	-1.41%	16573.34	-10.04%	719.68%
^NDX	10/19/2023	14981.13	15023.91	14749.3	14783.13	960812661	-0.85%	16573.34	-10.80%	718.83%
^NDX	10/20/2023	14752.59	14781.22	14552.12	14560.88	941187476	-1.50%	16573.34	-12.14%	717.33%
^NDX	10/23/2023	14514.11	14746.37	14419.06	14604.85	859749997	0.30%	16573.34	-11.88%	717.63%
^NDX	10/24/2023	14678.41	14774.16	14610.33	14745.85	843894874	0.97%	16573.34	-11.03%	718.60%
^NDX	10/25/2023	14642.08	14643.7	14362.24	14381.64	1026429310	-2.47%	16573.34	-13.22%	716.13%
^NDX	10/26/2023	14314.02	14372.51	14058.33	14109.57	1090850528	-1.89%	16573.34	-14.87%	714.24%
^NDX	10/27/2023	14245.75	14321.04	14130.37	14180.42	991915604	0.50%	16573.34	-14.44%	714.74%
^NDX	10/30/2023	14283.98	14388.2	14225.86	14335.51	844332346	1.09%	16573.34	-13.50%	715.83%
^NDX	10/31/2023	14340.86	14420.44	14232.4	14409.78	848357601	0.52%	16573.34	-13.05%	716.35%
^NDX	11/1/2023	14453.68	14677.86	14441.89	14664.91	1039708956	1.77%	16573.34	-11.52%	718.12%
^NDX	11/2/2023	14856.95	14930.77	14792.81	14919.55	1025876091	1.74%	16573.34	-9.98%	719.86%
^NDX	11/3/2023	14985.12	15149.78	14965.29	15099.49	956874934	1.21%	16573.34	-8.89%	721.06%
^NDX	11/6/2023	15137.17	15180.19	15064.91	15154.93	781906215	0.37%	16573.34	-8.56%	721.43%
^NDX	11/7/2023	15201.77	15335.44	15153.31	15296.02	832682943	0.93%	16573.34	-7.71%	722.36%
^NDX	11/8/2023	15313.9	15343.19	15220.89	15313.24	804508614	0.11%	16573.34	-7.60%	722.47%
^NDX	11/9/2023	15351.12	15382.11	15171.32	15187.9	885074862	-0.82%	16573.34	-8.36%	721.66%
^NDX	11/10/2023	15252.36	15535.2	15237.18	15529.12	888091779	2.25%	16573.34	-6.30%	723.90%
^NDX	11/13/2023	15469.21	15524.66	15404.71	15482.79	738536495	-0.30%	16573.34	-6.58%	723.60%
^NDX	11/14/2023	15744.36	15850.34	15726.13	15812.47	953553384	2.13%	16573.34	-4.59%	725.73%
^NDX	11/15/2023	15881.72	15904.63	15765.3	15817.18	957741489	0.03%	16573.34	-4.56%	725.76%
^NDX	11/16/2023	15765.2	15842.63	15738.22	15833.17	995758572	0.10%	16573.34	-4.47%	725.86%
^NDX	11/17/2023	15803.98	15876.87	15766.95	15837.99	886499791	0.03%	16573.34	-4.44%	725.90%
^NDX	11/20/2023	15845.2	16056.76	15844.83	16027.06	850017393	1.19%	16573.34	-3.30%	727.09%
^NDX	11/21/2023	15951.55	15968.09	15866.82	15933.62	813744390	-0.58%	16573.34	-3.86%	726.51%
^NDX	11/22/2023	16025.74	16119.31	15964.04	16001.39	760368066	0.43%	16573.34	-3.45%	726.93%
^NDX	11/24/2023	15974.85	16007.43	15940.63	15982.01	375094523	-0.12%	16573.34	-3.57%	726.81%
^NDX	11/27/2023	15969.72	16045.3	15932.19	15961.98	758314263	-0.13%	16573.34	-3.69%	726.69%
^NDX	11/28/2023	15940.29	16031.52	15921.07	16010.43	834632376	0.30%	16573.34	-3.40%	726.99%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	11/29/2023	16111.36	16166.51	15976.69	15987.6	851906137	-0.14%	16573.34	-3.53%	726.85%
^NDX	11/30/2023	15987.66	16013.48	15825.67	15947.87	1106900469	-0.25%	16573.34	-3.77%	726.60%
^NDX	12/1/2023	15892.59	16013.75	15834.93	15997.58	851866817	0.31%	16573.34	-3.47%	726.91%
^NDX	12/4/2023	15837.12	15852.45	15695.58	15839.67	854931525	-0.99%	16573.34	-4.43%	725.92%
^NDX	12/5/2023	15763.65	15931.84	15760.59	15877.71	823578982	0.24%	16573.34	-4.20%	726.16%
^NDX	12/6/2023	15990.2	15990.94	15776.95	15788.05	813941164	-0.56%	16573.34	-4.74%	725.60%
^NDX	12/7/2023	15888.23	16042.51	15875.48	16022.49	943661880	1.48%	16573.34	-3.32%	727.08%
^NDX	12/8/2023	15952.85	16100.86	15937.58	16084.69	865754738	0.39%	16573.34	-2.95%	727.47%
^NDX	12/11/2023	16069.62	16232.25	16061.87	16221.73	999912919	0.85%	16573.34	-2.12%	728.32%
^NDX	12/12/2023	16209.61	16354.25	16175.46	16354.25	910039236	0.82%	16573.34	-1.32%	729.14%
^NDX	12/13/2023	16392.18	16581.04	16357.21	16562.37	1027485901	1.27%	16573.34	-0.07%	730.41%
^NDX	12/14/2023	16603.54	16660.71	16419.26	16537.83	1294581500	-0.15%	16573.34	-0.21%	730.26%
^NDX	12/15/2023	16587	16669.77	16557.01	16623.45	1963586634	0.52%	16623.45	0.00%	730.78%
^NDX	12/18/2023	16631.11	16764.32	16629.29	16729.8	871984623	0.64%	16729.8	0.00%	731.42%
^NDX	12/19/2023	16734.25	16813.01	16733.38	16811.85	809025727	0.49%	16811.85	0.00%	731.91%
^NDX	12/20/2023	16763.64	16860.68	16552.07	16554.16	924098014	-1.53%	16811.85	-1.53%	730.38%
^NDX	12/21/2023	16719.61	16768.02	16621.52	16757.41	757926147	1.23%	16811.85	-0.32%	731.61%
^NDX	12/22/2023	16799.02	16839.25	16703.57	16777.4	639510759	0.12%	16811.85	-0.20%	731.73%
^NDX	12/26/2023	16816.79	16907.51	16813.57	16878.46	566086008	0.60%	16878.46	0.00%	732.33%
^NDX	12/27/2023	16896.14	16922.02	16859.55	16906.8	641192989	0.17%	16906.8	0.00%	732.50%
^NDX	12/28/2023	16963.52	16969.17	16891.32	16898.47	585755591	-0.05%	16906.8	-0.05%	732.45%
^NDX	12/29/2023	16902.45	16919.51	16757.89	16825.93	673420901	-0.43%	16906.8	-0.48%	732.02%
^NDX	1/2/2024	16667.3	16686.61	16453.15	16543.94	908638234	-1.68%	16906.8	-2.15%	730.34%
^NDX	1/3/2024	16413.26	16471.08	16352.14	16368.49	868725166	-1.06%	16906.8	-3.18%	729.28%
^NDX	1/4/2024	16290.78	16419.44	16276.43	16282.01	875260710	-0.53%	16906.8	-3.70%	728.75%
^NDX	1/5/2024	16281.75	16415.39	16249.19	16305.98	787350434	0.15%	16906.8	-3.55%	728.90%
^NDX	1/8/2024	16354.22	16655.23	16349.39	16649.88	858197585	2.11%	16906.8	-1.52%	731.01%
^NDX	1/9/2024	16531.96	16710.88	16513.73	16678.71	829263919	0.17%	16906.8	-1.35%	731.18%
^NDX	1/10/2024	16702.55	16827.37	16654.74	16793.04	766470111	0.69%	16906.8	-0.67%	731.87%
^NDX	1/11/2024	16852.19	16898.16	16618.86	16820.9	846480601	0.17%	16906.8	-0.51%	732.03%
^NDX	1/12/2024	16855	16900.37	16776.92	16832.92	763611377	0.07%	16906.8	-0.44%	732.11%
^NDX	1/16/2024	16775.1	16895.33	16726.59	16830.71	951040975	-0.01%	16906.8	-0.45%	732.09%
^NDX	1/17/2024	16705.51	16749.11	16561.49	16736.28	884196377	-0.56%	16906.8	-1.01%	731.53%
^NDX	1/18/2024	16894.33	16996.98	16818.13	16982.29	1019915889	1.47%	16982.29	0.00%	733.00%
^NDX	1/19/2024	17060.14	17317.21	17041.85	17314	1132719193	1.95%	17314	0.00%	734.95%
^NDX	1/22/2024	17403.62	17450.3	17309.87	17330.38	1019856740	0.09%	17330.38	0.00%	735.05%
^NDX	1/23/2024	17346.95	17410.86	17286.02	17404.21	856287046	0.43%	17404.21	0.00%	735.48%
^NDX	1/24/2024	17562.32	17665.26	17481.97	17499.3	1051712600	0.55%	17499.3	0.00%	736.02%
^NDX	1/25/2024	17589.27	17631.34	17430.38	17516.99	1142705605	0.10%	17516.99	0.00%	736.12%
^NDX	1/26/2024	17432.88	17514.76	17395.54	17421.01	952421491	-0.55%	17516.99	-0.55%	735.57%
^NDX	1/29/2024	17438.03	17603.95	17414.62	17596.27	994272195	1.01%	17596.27	0.00%	736.58%
^NDX	1/30/2024	17556.49	17578.46	17443.77	17476.71	1014136896	-0.68%	17596.27	-0.68%	735.90%

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^NDX	1/31/2024	17269.98	17375.32	17128.74	17137.24	1209840260	-1.94%	17596.27	-2.61%	733.96%
^NDX	2/1/2024	17217	17356.76	17175.83	17344.71	973692310	1.21%	17596.27	-1.43%	735.17%
^NDX	2/2/2024	17415.94	17682.29	17378.38	17642.73	1175329736	1.72%	17642.73	0.00%	736.89%
^NDX	2/5/2024	17634.69	17655.77	17469.62	17613.04	962442803	-0.17%	17642.73	-0.17%	736.72%
^NDX	2/6/2024	17664.44	17680.62	17475.43	17572.73	899591114	-0.23%	17642.73	-0.40%	736.49%
^NDX	2/7/2024	17674.59	17784.17	17637.73	17755.07	892839776	1.04%	17755.07	0.00%	737.53%
^NDX	2/8/2024	17757.6	17814.12	17728.55	17783.17	845042523	0.16%	17783.17	0.00%	737.69%
^NDX	2/9/2024	17820.98	17987.9	17798.81	17962.4	875702181	1.01%	17962.4	0.00%	738.69%
^NDX	2/12/2024	17942.28	18041.45	17859.66	17882.66	849990180	-0.44%	17962.4	-0.44%	738.25%
^NDX	2/13/2024	17519.8	17717.67	17478.23	17600.42	936210688	-1.58%	17962.4	-2.02%	736.67%
^NDX	2/14/2024	17728.9	17815.18	17619.92	17807.63	810714893	1.18%	17962.4	-0.86%	737.85%
^NDX	2/15/2024	17815.32	17864.59	17722.31	17845.72	893525703	0.21%	17962.4	-0.65%	738.06%
^NDX	2/16/2024	17853.59	17864.16	17663.4	17685.98	871325764	-0.90%	17962.4	-1.54%	737.17%
^NDX	2/20/2024	17591.17	17657.08	17399.41	17546.1	915139824	-0.79%	17962.4	-2.32%	736.38%
^NDX	2/21/2024	17412.79	17482.13	17319.44	17478.91	881459759	-0.38%	17962.4	-2.69%	735.99%
^NDX	2/22/2024	17857.76	18034.8	17808.26	18004.7	1070281801	3.01%	18004.7	0.00%	739.00%
^NDX	2/23/2024	18052.59	18091.63	17902.78	17937.61	861567618	-0.37%	18004.7	-0.37%	738.63%
^NDX	2/26/2024	17970.21	18014.11	17926.66	17933.33	864301327	-0.02%	18004.7	-0.40%	738.61%
^NDX	2/27/2024	17962.58	17987.54	17871.06	17971.05	772241127	0.21%	18004.7	-0.19%	738.82%
^NDX	2/28/2024	17895.03	17931.01	17840.36	17874.5	757338812	-0.54%	18004.7	-0.72%	738.28%
^NDX	2/29/2024	17991.67	18068.52	17866.26	18043.85	1245241883	0.95%	18043.85	0.00%	739.23%
^NDX	3/1/2024	18069.29	18333.26	18064.44	18302.91	969796333	1.44%	18302.91	0.00%	740.66%
^NDX	3/4/2024	18290.1	18313.43	18218.25	18226.48	1078450724	-0.42%	18302.91	-0.42%	740.24%
^NDX	3/5/2024	18088.71	18097.5	17804.5	17897.87	1006383003	-1.80%	18302.91	-2.21%	738.44%
^NDX	3/6/2024	18083.51	18142.88	17941.64	18017.57	1015828455	0.67%	18302.91	-1.56%	739.11%
^NDX	3/7/2024	18161.73	18337.95	18101.43	18297.99	967039082	1.56%	18302.91	-0.03%	740.67%
^NDX	3/8/2024	18312.79	18416.73	17995.38	18018.45	1089214660	-1.53%	18302.91	-1.55%	739.14%
^NDX	3/11/2024	17959.68	18003.05	17873.33	17951.69	861632643	-0.37%	18302.91	-1.92%	738.77%
^NDX	3/12/2024	18063.02	18228.37	17919.33	18219.12	860848607	1.49%	18302.91	-0.46%	740.26%
^NDX	3/13/2024	18151.76	18163.74	18030.4	18068.47	911371486	-0.83%	18302.91	-1.28%	739.43%
^NDX	3/14/2024	18114.69	18142.9	17913.63	18014.81	1033044702	-0.30%	18302.91	-1.57%	739.13%
^NDX	3/15/2024	17926.92	17930.47	17764.99	17808.25	1508812003	-1.15%	18302.91	-2.70%	737.99%
^NDX	3/18/2024	18024.24	18124.32	17973.09	17985.01	930824557	0.99%	18302.91	-1.74%	738.98%
^NDX	3/19/2024	17902.52	18039.82	17809.15	18032.21	826176475	0.26%	18302.91	-1.48%	739.24%
^NDX	3/20/2024	18067.7	18249.12	18003.24	18240.11	897746264	1.15%	18302.91	-0.34%	740.40%
^NDX	3/21/2024	18438.24	18464.7	18317.1	18320.38	953056806	0.44%	18320.38	0.00%	740.84%
^NDX	3/22/2024	18293.15	18386.25	18267.49	18339.44	774622111	0.10%	18339.44	0.00%	740.94%
^NDX	3/25/2024	18215.54	18337.35	18189.28	18277.06	868922077	-0.34%	18339.44	-0.34%	740.60%
^NDX	3/26/2024	18329.29	18378.7	18207.88	18210.54	841809927	-0.36%	18339.44	-0.70%	740.24%
^NDX	3/27/2024	18338.19	18344.09	18168.21	18280.84	813995903	0.39%	18339.44	-0.32%	740.62%
^NDX	3/28/2024	18263.41	18308.32	18231.38	18254.69	819776748	-0.14%	18339.44	-0.46%	740.48%
^NDX	4/1/2024	18280.82	18391.58	18211.28	18293.2	766796580	0.21%	18339.44	-0.25%	740.69%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	4/2/2024	18076.43	18135.57	18002.27	18121.78	798466536	-0.94%	18339.44	-1.19%	739.75%
^NDX	4/3/2024	18054.45	18238.66	18045.42	18160.19	778468534	0.21%	18339.44	-0.98%	739.96%
^NDX	4/4/2024	18331.02	18362.29	17875.75	17878.78	947992306	-1.55%	18339.44	-2.51%	738.42%
^NDX	4/5/2024	17940.28	18202.96	17912.86	18108.46	828251487	1.28%	18339.44	-1.26%	739.70%
^NDX	4/8/2024	18130.44	18178.66	18050.69	18100.19	719709461	-0.05%	18339.44	-1.30%	739.65%
^NDX	4/9/2024	18188.87	18210.02	17973.07	18169.9	796987343	0.39%	18339.44	-0.92%	740.04%
^NDX	4/10/2024	17957.96	18040.83	17932.42	18011.65	784517905	-0.87%	18339.44	-1.79%	739.17%
^NDX	4/11/2024	18085.11	18337.15	17998.25	18307.98	810484959	1.65%	18339.44	-0.17%	740.81%
^NDX	4/12/2024	18117.67	18166.5	17952.09	18003.49	878305611	-1.66%	18339.44	-1.83%	739.15%
^NDX	4/15/2024	18143.25	18152.08	17676.35	17706.83	854032868	-1.65%	18339.44	-3.45%	737.50%
^NDX	4/16/2024	17691.45	17817.73	17660.89	17713.66	727223569	0.04%	18339.44	-3.41%	737.54%
^NDX	4/17/2024	17785.82	17788.54	17459.57	17493.62	754805302	-1.24%	18339.44	-4.61%	736.30%
^NDX	4/18/2024	17514.77	17590.81	17376.5	17394.31	765492797	-0.57%	18339.44	-5.15%	735.73%
^NDX	4/19/2024	17334.71	17362.28	16973.94	17037.65	1013731763	-2.05%	18339.44	-7.10%	733.68%
^NDX	4/22/2024	17161.11	17305.15	17010.25	17210.89	812015389	1.02%	18339.44	-6.15%	734.70%
^NDX	4/23/2024	17297.24	17513.31	17277.25	17471.47	803926539	1.51%	18339.44	-4.73%	736.21%
^NDX	4/24/2024	17613.66	17653.66	17435.33	17526.8	925847430	0.32%	18339.44	-4.43%	736.53%
^NDX	4/25/2024	17205.28	17474.46	17172.42	17430.5	1027328075	-0.55%	18339.44	-4.96%	735.98%
^NDX	4/26/2024	17566.22	17772.78	17533.08	17718.3	1014812048	1.65%	18339.44	-3.39%	737.63%
^NDX	4/29/2024	17801.14	17820	17671.03	17782.72	988429784	0.36%	18339.44	-3.04%	737.99%
^NDX	4/30/2024	17720.35	17768.87	17440.69	17440.69	1031266164	-1.92%	18339.44	-4.90%	736.07%
^NDX	5/1/2024	17382.78	17667.86	17284.37	17318.55	1043857442	-0.70%	18339.44	-5.57%	735.37%
^NDX	5/2/2024	17474.92	17575.8	17290.64	17541.54	915652037	1.29%	18339.44	-4.35%	736.66%
^NDX	5/3/2024	17848.66	17926.98	17784.78	17890.79	924548599	1.99%	18339.44	-2.45%	738.65%
^NDX	5/6/2024	17950.98	18094.46	17937.28	18093.57	806876481	1.13%	18339.44	-1.34%	739.78%
^NDX	5/7/2024	18106.33	18156.32	18061.61	18091.45	809730232	-0.01%	18339.44	-1.35%	739.77%
^NDX	5/8/2024	17987.71	18135.34	17987.71	18085.01	703176858	-0.04%	18339.44	-1.39%	739.73%
^NDX	5/9/2024	18095.8	18138.02	18012.62	18113.46	659513521	0.16%	18339.44	-1.23%	739.89%
^NDX	5/10/2024	18171.14	18247.61	18099.73	18161.18	653140542	0.26%	18339.44	-0.97%	740.16%
^NDX	5/13/2024	18228.4	18233.5	18147.57	18198.61	731327551	0.21%	18339.44	-0.77%	740.36%
^NDX	5/14/2024	18187.51	18339.58	18175.3	18322.77	770288671	0.68%	18339.44	-0.09%	741.04%
^NDX	5/15/2024	18412.81	18607.53	18359.32	18596.65	838316186	1.49%	18596.65	0.00%	742.54%
^NDX	5/16/2024	18589.98	18669.5	18553.3	18557.96	795835633	-0.21%	18596.65	-0.21%	742.33%
^NDX	5/17/2024	18571.82	18590.37	18462.25	18546.23	729240876	-0.06%	18596.65	-0.27%	742.27%
^NDX	5/20/2024	18559.22	18703.83	18549.84	18674.19	657506610	0.69%	18674.19	0.00%	742.96%
^NDX	5/21/2024	18603.99	18721.18	18589.91	18713.8	794089415	0.21%	18713.8	0.00%	743.17%
^NDX	5/22/2024	18733.55	18756.69	18606.16	18705.2	810685659	-0.05%	18713.8	-0.05%	743.12%
^NDX	5/23/2024	18907.14	18907.54	18554.89	18623.39	898888954	-0.44%	18713.8	-0.48%	742.69%
^NDX	5/24/2024	18669.36	18851.99	18664.79	18808.35	707571636	0.99%	18808.35	0.00%	743.68%
^NDX	5/28/2024	18855.15	18875.2	18755.95	18869.44	805850311	0.32%	18869.44	0.00%	744.00%
^NDX	5/29/2024	18708.07	18814.82	18706.63	18736.75	761327496	-0.70%	18869.44	-0.70%	743.30%
^NDX	5/30/2024	18683.25	18705.26	18487.76	18538.66	795562265	-1.06%	18869.44	-1.75%	742.24%



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^NDX	5/31/2024	18550.8	18574.57	18189.78	18536.65	1319619700	-0.01%	18869.44	-1.76%	742.23%
^NDX	6/3/2024	18666.72	18707.22	18392.57	18600.97	789898056	0.35%	18869.44	-1.42%	742.58%
^NDX	6/4/2024	18598	18697.95	18521.85	18654.84	741575853	0.29%	18869.44	-1.14%	742.87%
^NDX	6/5/2024	18791.28	19035.87	18768.25	19035.05	855366221	2.04%	19035.05	0.00%	744.91%
^NDX	6/6/2024	19053.01	19071.79	18978.86	19021.19	779882293	-0.07%	19035.05	-0.07%	744.83%
^NDX	6/7/2024	18992.58	19113.88	18958.68	19000.95	676783916	-0.11%	19035.05	-0.18%	744.73%
^NDX	6/10/2024	18945.31	19089.83	18940.71	19074.67	1049180016	0.39%	19074.67	0.00%	745.12%
^NDX	6/11/2024	19031.4	19212.63	18966.56	19210.19	966866914	0.71%	19210.19	0.00%	745.83%
^NDX	6/12/2024	19358.26	19556.89	19347.28	19465.18	1244032775	1.33%	19465.18	0.00%	747.15%
^NDX	6/13/2024	19609.05	19639.45	19473.71	19576.92	1090861165	0.57%	19576.92	0.00%	747.73%
^NDX	6/14/2024	19557.22	19664.59	19534.63	19659.8	1010588064	0.42%	19659.8	0.00%	748.15%
^NDX	6/17/2024	19681.86	19977.84	19623.71	19902.75	1120685785	1.24%	19902.75	0.00%	749.39%
^NDX	6/18/2024	19904.43	19940.5	19837.86	19908.86	1089950381	0.03%	19908.86	0.00%	749.42%
^NDX	6/20/2024	19962.97	19979.93	19685.03	19752.3	1410138177	-0.79%	19908.86	-0.79%	748.63%
^NDX	6/21/2024	19722.37	19801.97	19643.52	19700.43	2570419210	-0.26%	19908.86	-1.05%	748.37%
^NDX	6/24/2024	19648.23	19723.2	19472.53	19474.62	1279854945	-1.15%	19908.86	-2.18%	747.22%
^NDX	6/25/2024	19555.84	19712.42	19523.51	19701.13	1165500472	1.16%	19908.86	-1.04%	748.39%
^NDX	6/26/2024	19671.07	19763.55	19654.18	19751.05	1187919856	0.25%	19908.86	-0.79%	748.64%
^NDX	6/27/2024	19740.52	19850.81	19701.34	19789.03	1137608745	0.19%	19908.86	-0.60%	748.83%
^NDX	6/28/2024	19817	20017.71	19665.85	19682.87	1525867137	-0.54%	19908.86	-1.14%	748.29%
^NDX	7/1/2024	19720.11	19827.75	19577.54	19812.22	1076337486	0.66%	19908.86	-0.49%	748.95%
^NDX	7/2/2024	19746.23	20014.92	19741.81	20011.89	1073131924	1.01%	20011.89	0.00%	749.96%
^NDX	7/3/2024	19995.28	20186.63	19995.28	20186.63	849861624	0.87%	20186.63	0.00%	750.83%
^NDX	7/5/2024	20224.13	20407	20201.5	20391.97	1095191511	1.02%	20391.97	0.00%	751.85%
^NDX	7/8/2024	20393.89	20455.38	20363.37	20439.54	1132709018	0.23%	20439.54	0.00%	752.08%
^NDX	7/9/2024	20504.18	20543.9	20395.57	20453.02	1128997698	0.07%	20453.02	0.00%	752.15%
^NDX	7/10/2024	20533.27	20690.97	20479.94	20675.38	1087586863	1.09%	20675.38	0.00%	753.24%
^NDX	7/11/2024	20661.41	20672.1	20165	20211.36	1408775697	-2.24%	20675.38	-2.24%	750.99%
^NDX	7/12/2024	20226.23	20526.08	20217.99	20331.49	1211985218	0.59%	20675.38	-1.66%	751.59%
^NDX	7/15/2024	20401.02	20585.17	20304.54	20386.88	1079435998	0.27%	20675.38	-1.40%	751.86%
^NDX	7/16/2024	20441.53	20477	20266.51	20398.63	1008857847	0.06%	20675.38	-1.34%	751.92%
^NDX	7/17/2024	20041.31	20080.27	19793.75	19799.14	1493428080	-2.94%	20675.38	-4.24%	748.98%
^NDX	7/18/2024	19936.24	19947.98	19575.79	19705.09	1280801630	-0.48%	20675.38	-4.69%	748.50%
^NDX	7/19/2024	19687.8	19784.48	19479.38	19522.62	1132474776	-0.93%	20675.38	-5.58%	747.58%
^NDX	7/22/2024	19751.02	19861.72	19638.37	19822.87	1079397402	1.54%	20675.38	-4.12%	749.11%
^NDX	7/23/2024	19783.33	19904.6	19736.23	19754.34	937304984	-0.35%	20675.38	-4.45%	748.77%
^NDX	7/24/2024	19475.66	19482.55	19005.47	19032.39	1375783919	-3.65%	20675.38	-7.95%	745.11%
^NDX	7/25/2024	19041.15	19227.2	18721.71	18830.58	1464662616	-1.06%	20675.38	-8.92%	744.05%
^NDX	7/26/2024	18990.2	19142.68	18899.31	19023.66	1120449089	1.03%	20675.38	-7.99%	745.08%
^NDX	7/29/2024	19122.43	19224.59	18974.52	19059.49	977662477	0.19%	20675.38	-7.82%	745.27%
^NDX	7/30/2024	19129.56	19165.42	18667.22	18796.27	1375756772	-1.38%	20675.38	-9.09%	743.89%
^NDX	7/31/2024	19222.85	19426.62	19162.91	19362.43	1512789706	3.01%	20675.38	-6.35%	746.90%

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^NDX	8/1/2024	19375.96	19538.97	18737.09	18890.39	1620217796	-2.44%	20675.38	-8.63%	744.46%
^NDX	8/2/2024	18494.24	18628.78	18263.5	18440.85	1896793660	-2.38%	20675.38	-10.81%	742.08%
^NDX	8/5/2024	17444.4	18169.49	17435.39	17895.15	1839402468	-2.96%	20675.38	-13.45%	739.12%
^NDX	8/6/2024	17961.45	18368.68	17858.82	18077.92	1406581414	1.02%	20675.38	-12.56%	740.14%
^NDX	8/7/2024	18345.45	18445.75	17851.08	17867.37	1339218373	-1.16%	20675.38	-13.58%	738.98%
^NDX	8/8/2024	18102.04	18445.41	17965.07	18413.82	1214783349	3.06%	20675.38	-10.94%	742.04%
^NDX	8/9/2024	18373.89	18567.63	18313.79	18513.1	971726137	0.54%	20675.38	-10.46%	742.58%
^NDX	8/12/2024	18548.23	18665.75	18433.61	18542.03	985360857	0.16%	20675.38	-10.32%	742.73%
^NDX	8/13/2024	18724.84	19013.02	18723.75	19006.43	1199670767	2.50%	20675.38	-8.07%	745.24%
^NDX	8/14/2024	19043.76	19103	18837.1	19022.68	1090248476	0.09%	20675.38	-7.99%	745.32%
^NDX	8/15/2024	19251.86	19502.92	19239.94	19490.15	1231034283	2.46%	20675.38	-5.73%	747.78%
^NDX	8/16/2024	19393.73	19561.24	19376.72	19508.52	1037635118	0.09%	20675.38	-5.64%	747.87%
^NDX	8/19/2024	19521.93	19767.43	19445.11	19766.49	1008178797	1.32%	20675.38	-4.40%	749.20%
^NDX	8/20/2024	19736.35	19835.38	19652.18	19719.82	1035848386	-0.24%	20675.38	-4.62%	748.96%
^NDX	8/21/2024	19758.47	19885.34	19690.64	19824.84	1029449086	0.53%	20675.38	-4.11%	749.49%
^NDX	8/22/2024	19911.28	19938.89	19459.86	19491.84	1208681168	-1.68%	20675.38	-5.72%	747.81%
^NDX	8/23/2024	19669.78	19818.4	19526.63	19720.87	1092253934	1.18%	20675.38	-4.62%	748.99%
^NDX	8/26/2024	19679.24	19726.9	19437.34	19516.44	1105799132	-1.04%	20675.38	-5.61%	747.95%
^NDX	8/27/2024	19450.57	19617.92	19369.53	19581.52	989461853	0.33%	20675.38	-5.29%	748.29%
^NDX	8/28/2024	19567.45	19587.04	19221.48	19350.78	1161540224	-1.18%	20675.38	-6.41%	747.11%
^NDX	8/29/2024	19425.28	19622.73	19281.65	19325.46	1196770479	-0.13%	20675.38	-6.53%	746.98%
^NDX	8/30/2024	19506.27	19582.17	19326.62	19574.64	1266066117	1.29%	20675.38	-5.32%	748.27%
^NDX	9/3/2024	19438.11	19438.11	18869.8	18958.73	1425348554	-3.15%	20675.38	-8.30%	745.12%
^NDX	9/4/2024	18832.64	19070.82	18808.76	18921.4	1174543184	-0.20%	20675.38	-8.48%	744.92%
^NDX	9/5/2024	18864.42	19102.36	18806.83	18930.33	1098307458	0.05%	20675.38	-8.44%	744.97%
^NDX	9/6/2024	18903.03	18930.77	18400.97	18421.31	1387043144	-2.69%	20675.38	-10.90%	742.28%
^NDX	9/9/2024	18579.8	18693.86	18469.4	18660.78	1094313015	1.30%	20675.38	-9.74%	743.58%
^NDX	9/10/2024	18722.16	18845.74	18570.67	18829.14	991346878	0.90%	20675.38	-8.93%	744.48%
^NDX	9/11/2024	18866	19266.39	18531.58	19237.3	1284381038	2.17%	20675.38	-6.96%	746.65%
^NDX	9/12/2024	19236.42	19456.41	19166.8	19423.07	1143286618	0.97%	20675.38	-6.06%	747.62%
^NDX	9/13/2024	19396.1	19556.8	19384.69	19514.58	873295345	0.47%	20675.38	-5.61%	748.09%
^NDX	9/16/2024	19412.79	19446.07	19294.18	19423.06	996639886	-0.47%	20675.38	-6.06%	747.62%
^NDX	9/17/2024	19539.75	19596.34	19337.12	19432.4	1021722822	0.05%	20675.38	-6.01%	747.67%
^NDX	9/18/2024	19478.51	19643.51	19330.81	19344.49	1098178594	-0.45%	20675.38	-6.44%	747.21%
^NDX	9/19/2024	19798.71	19951.79	19723.94	19839.83	1208859713	2.56%	20675.38	-4.04%	749.77%
^NDX	9/20/2024	19816.29	19845.7	19632.73	19791.49	2326581359	-0.24%	20675.38	-4.28%	749.53%
^NDX	9/23/2024	19848.71	19892.78	19797.82	19852.2	1080044785	0.31%	20675.38	-3.98%	749.84%
^NDX	9/24/2024	19917.57	19984.47	19739.67	19944.84	1235525652	0.47%	20675.38	-3.53%	750.30%
^NDX	9/25/2024	19922.28	20043.43	19921.22	19972.61	1073208965	0.14%	20675.38	-3.40%	750.44%
^NDX	9/26/2024	20273.3	20273.3	19966.99	20115.54	1228239783	0.72%	20675.38	-2.71%	751.16%
^NDX	9/27/2024	20147.28	20152.53	19964.13	20008.62	1060104724	-0.53%	20675.38	-3.22%	750.63%
^NDX	9/30/2024	19959.26	20072.43	19852.85	20060.69	1025111385	0.26%	20675.38	-2.97%	750.89%

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^NDX	10/1/2024	20046.06	20056.2	19622.3	19773.3	1185568128	-1.43%	20675.38	-4.36%	749.46%
^NDX	10/2/2024	19725.95	19876.7	19630.91	19802.58	942030288	0.15%	20675.38	-4.22%	749.60%
^NDX	10/3/2024	19712.33	19902.7	19688.22	19793.34	918941277	-0.05%	20675.38	-4.27%	749.56%
^NDX	10/4/2024	20025.16	20045.69	19829.49	20035.02	965011452	1.22%	20675.38	-3.10%	750.78%
^NDX	10/7/2024	19954.66	19990.12	19763.04	19800.74	1064723227	-1.17%	20675.38	-4.23%	749.61%
^NDX	10/8/2024	19902.21	20132.67	19881.08	20107.78	976186809	1.55%	20675.38	-2.75%	751.16%
^NDX	10/9/2024	20097.56	20284.42	20047.86	20268.86	902928541	0.80%	20675.38	-1.97%	751.96%
^NDX	10/10/2024	20165.25	20314.24	20117.2	20241.76	936839938	-0.13%	20675.38	-2.10%	751.83%
^NDX	10/11/2024	20154.84	20313.2	20142.18	20271.97	852685816	0.15%	20675.38	-1.95%	751.98%
^NDX	10/14/2024	20366.06	20493.9	20355.06	20439.04	890764613	0.82%	20675.38	-1.14%	752.80%
^NDX	10/15/2024	20442.77	20484.31	20083.55	20159.83	1297325419	-1.37%	20675.38	-2.49%	751.43%
^NDX	10/16/2024	20172.87	20200.59	20036.73	20174.05	977035752	0.07%	20675.38	-2.42%	751.50%
^NDX	10/17/2024	20375.29	20377.65	20186.43	20190.42	1200474948	0.08%	20675.38	-2.35%	751.59%
^NDX	10/18/2024	20288.48	20360.29	20273.55	20324.04	914419111	0.66%	20675.38	-1.70%	752.25%
^NDX	10/21/2024	20280.49	20386.68	20193.03	20361.47	878421546	0.18%	20675.38	-1.52%	752.43%
^NDX	10/22/2024	20256.97	20437.93	20218.86	20383.65	901205765	0.11%	20675.38	-1.41%	752.54%
^NDX	10/23/2024	20303.55	20312.78	19934.92	20066.96	1031227262	-1.55%	20675.38	-2.94%	750.99%
^NDX	10/24/2024	20197.62	20256.38	20116.88	20232.87	962098918	0.83%	20675.38	-2.14%	751.81%
^NDX	10/25/2024	20354.91	20552.82	20322.25	20352.02	987694986	0.59%	20675.38	-1.56%	752.40%
^NDX	10/28/2024	20455.01	20470.43	20344.82	20351.07	882312748	0.00%	20675.38	-1.57%	752.40%
^NDX	10/29/2024	20369.08	20600.1	20294.58	20550.65	1076259021	0.98%	20675.38	-0.60%	753.38%
^NDX	10/30/2024	20510.92	20559.52	20378.75	20387.7	1105830160	-0.79%	20675.38	-1.39%	752.59%
^NDX	10/31/2024	20227.19	20227.19	19880.26	19890.42	1338337687	-2.44%	20675.38	-3.80%	750.15%
^NDX	11/1/2024	19955.83	20162.54	19950.99	20033.14	1184739495	0.72%	20675.38	-3.11%	750.86%
^NDX	11/4/2024	20011.55	20106.99	19898.57	19963.6	949239904	-0.35%	20675.38	-3.44%	750.52%
^NDX	11/5/2024	20042.93	20249.21	20042.93	20227.46	828082034	1.32%	20675.38	-2.17%	751.84%
^NDX	11/6/2024	20571.3	20807.04	20526.64	20781.33	1456022184	2.74%	20781.33	0.00%	754.58%
^NDX	11/7/2024	20896.41	21132.8	20896.41	21101.57	1197974387	1.54%	21101.57	0.00%	756.12%
^NDX	11/8/2024	21083.58	21155	21050.32	21117.18	1159633642	0.07%	21117.18	0.00%	756.19%
^NDX	11/11/2024	21171.24	21182.03	20993.48	21106.59	1164284807	-0.05%	21117.18	-0.05%	756.14%
^NDX	11/12/2024	21105.49	21144.67	20946.74	21070.79	1138086547	-0.17%	21117.18	-0.22%	755.97%
^NDX	11/13/2024	21049.66	21154.94	20955.24	21036.16	1086617427	-0.16%	21117.18	-0.38%	755.81%
^NDX	11/14/2024	21052.07	21067.66	20864.02	20896.67	1100151178	-0.66%	21117.18	-1.04%	755.14%
^NDX	11/15/2024	20679.98	20684.56	20315.08	20394.13	1321564297	-2.40%	21117.18	-3.42%	752.74%
^NDX	11/18/2024	20450.21	20622.28	20401.26	20539.19	1131495420	0.71%	21117.18	-2.74%	753.45%
^NDX	11/19/2024	20435.68	20696.47	20423.3	20684.59	1010312629	0.71%	21117.18	-2.05%	754.16%
^NDX	11/20/2024	20660.84	20676.57	20402.55	20667.1	1050776938	-0.08%	21117.18	-2.13%	754.07%
^NDX	11/21/2024	20775.27	20814.93	20436.8	20740.78	1301529149	0.36%	21117.18	-1.78%	754.43%
^NDX	11/22/2024	20737.49	20797.24	20655.72	20776.23	996792055	0.17%	21117.18	-1.61%	754.60%
^NDX	11/25/2024	20918.76	20998.48	20712.38	20804.89	1471820471	0.14%	21117.18	-1.48%	754.74%
^NDX	11/26/2024	20871.55	20944.9	20832.41	20922.9	959316959	0.57%	21117.18	-0.92%	755.31%
^NDX	11/27/2024	20852.43	20853.08	20615.42	20744.49	888902384	-0.85%	21117.18	-1.76%	754.45%

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^NDX	11/29/2024	20771.02	20956.31	20751.96	20930.37	604875446	0.90%	21117.18	-0.88%	755.35%
^NDX	12/2/2024	20971.76	21201.03	20971.76	21164.6	1078393826	1.12%	21164.6	0.00%	756.47%
^NDX	12/3/2024	21106.52	21235.79	21081.8	21229.32	966315592	0.31%	21229.32	0.00%	756.77%
^NDX	12/4/2024	21361.81	21498.44	21340.84	21492.36	1198434326	1.24%	21492.36	0.00%	758.01%
^NDX	12/5/2024	21488.52	21517.49	21411.53	21425.22	1151257621	-0.31%	21492.36	-0.31%	757.70%
^NDX	12/6/2024	21458.58	21626.31	21449.62	21622.25	1094488929	0.92%	21622.25	0.00%	758.62%
^NDX	12/9/2024	21573.76	21609.99	21400.77	21440.82	1277816377	-0.84%	21622.25	-0.84%	757.78%
^NDX	12/10/2024	21492.51	21567.02	21313.27	21368.18	1253138380	-0.34%	21622.25	-1.18%	757.44%
^NDX	12/11/2024	21540.38	21784.71	21533.89	21763.98	1219583954	1.85%	21763.98	0.00%	759.30%
^NDX	12/12/2024	21652.85	21715.83	21596.66	21615.27	1001382716	-0.68%	21763.98	-0.68%	758.61%
^NDX	12/13/2024	21789.65	21886.74	21646.09	21780.25	1166538907	0.76%	21780.25	0.00%	759.38%
^NDX	12/16/2024	21891.36	22133.22	21879.74	22096.66	1332651504	1.45%	22096.66	0.00%	760.83%
^NDX	12/17/2024	22003.64	22062	21921.21	22001.08	1307418423	-0.43%	22096.66	-0.43%	760.40%
^NDX	12/18/2024	21979.53	22038.08	21146.83	21209.31	1491814812	-3.60%	22096.66	-4.02%	756.80%
^NDX	12/19/2024	21358.79	21413.74	21093.46	21110.51	1341278226	-0.47%	22096.66	-4.46%	756.33%
^NDX	12/20/2024	20939.64	21540.32	20913.72	21289.15	2388593181	0.85%	22096.66	-3.65%	757.18%
^NDX	12/23/2024	21364.26	21510.09	21224.27	21503.17	989272285	1.01%	22096.66	-2.69%	758.18%
^NDX	12/24/2024	21564.37	21797.65	21558.97	21797.65	581083920	1.37%	22096.66	-1.35%	759.55%
^NDX	12/26/2024	21733.98	21837.7	21645.62	21768.31	707595448	-0.13%	22096.66	-1.49%	759.42%
^NDX	12/27/2024	21633.1	21642.26	21292.19	21473.01	853626303	-1.36%	22096.66	-2.82%	758.06%
^NDX	12/30/2024	21189.11	21346.06	21046.63	21197.09	877348231	-1.28%	22096.66	-4.07%	756.78%
^NDX	12/31/2024	21256.02	21276.14	20979.52	21012.17	858157803	-0.87%	22096.66	-4.91%	755.90%
^NDX	1/2/2025	21120.05	21236.59	20800.5	20975.62	1023485441	-0.17%	22096.66	-5.07%	755.73%
^NDX	1/3/2025	21096.79	21359.63	21075.89	21326.16	992840317	1.67%	22096.66	-3.49%	757.40%
^NDX	1/6/2025	21551.18	21703.49	21462.52	21559.5	1241137584	1.09%	22096.66	-2.43%	758.49%
^NDX	1/7/2025	21619.89	21621.25	21101.09	21173.04	1228514708	-1.79%	22096.66	-4.18%	756.70%
^NDX	1/8/2025	21156.76	21242.61	20992.09	21180.96	1024110635	0.04%	22096.66	-4.14%	756.74%
^NDX	1/10/2025	21012.29	21015.51	20718.78	20847.58	1218797942	-1.57%	22096.66	-5.65%	755.17%
^NDX	1/13/2025	20593.65	20797.1	20538.33	20784.72	1052588696	-0.30%	22096.66	-5.94%	754.86%
^NDX	1/14/2025	20896.36	20969.52	20622.72	20757.41	961419103	-0.13%	22096.66	-6.06%	754.73%
^NDX	1/15/2025	21067.8	21286.01	21024.27	21237.85	995749072	2.31%	22096.66	-3.89%	757.05%
^NDX	1/16/2025	21324.97	21330.59	21087.85	21091.25	977021639	-0.69%	22096.66	-4.55%	756.36%
^NDX	1/17/2025	21461.9	21515.76	21334.63	21441.15	1270006996	1.66%	22096.66	-2.97%	758.02%
^NDX	1/21/2025	21557.82	21620.23	21379.06	21566.51	1224933623	0.58%	22096.66	-2.40%	758.60%
^NDX	1/22/2025	21756.23	21943.04	21756.23	21853	1111549212	1.33%	22096.66	-1.10%	759.93%
^NDX	1/23/2025	21737.24	21900.93	21722.04	21900.93	912613309	0.22%	22096.66	-0.89%	760.15%
^NDX	1/24/2025	21915.48	21945.48	21709.06	21774.01	1043119506	-0.58%	22096.66	-1.46%	759.57%
^NDX	1/27/2025	21000.17	21292.54	20974.9	21127.28	2085553730	-2.97%	22096.66	-4.39%	756.60%
^NDX	1/28/2025	21186.08	21500.73	21043.13	21463.04	1534235959	1.59%	22096.66	-2.87%	758.19%
^NDX	1/29/2025	21473.02	21477.88	21251.8	21411.46	1328165609	-0.24%	22096.66	-3.10%	757.95%
^NDX	1/30/2025	21519.81	21623.45	21308.69	21508.12	1415967679	0.45%	22096.66	-2.66%	758.40%
^NDX	1/31/2025	21661.56	21846.01	21425.79	21478.05	1526802757	-0.14%	22096.66	-2.80%	758.26%

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^NDX	2/3/2025	21084.64	21406.58	21004.35	21297.58	1366890111	-0.84%	22096.66	-3.62%	757.42%
^NDX	2/4/2025	21319.58	21582.4	21308.24	21566.92	1204953334	1.26%	22096.66	-2.40%	758.68%
^NDX	2/5/2025	21453.87	21662.98	21408.64	21658.16	1301625529	0.42%	22096.66	-1.98%	759.11%
^NDX	2/6/2025	21674.17	21776.08	21618.25	21774.06	1123590087	0.54%	22096.66	-1.46%	759.64%
^NDX	2/7/2025	21776.28	21869.32	21465.46	21491.31	1146418329	-1.30%	22096.66	-2.74%	758.34%
^NDX	2/10/2025	21670.06	21793.13	21645.17	21756.73	1015784980	1.24%	22096.66	-1.54%	759.58%
^NDX	2/11/2025	21629.11	21776.25	21625.51	21693.52	1072295334	-0.29%	22096.66	-1.82%	759.29%
^NDX	2/12/2025	21475.41	21745.66	21454.19	21719.26	1129892903	0.12%	22096.66	-1.71%	759.41%
^NDX	2/13/2025	21786.16	22038.15	21758.04	22030.71	1351915487	1.43%	22096.66	-0.30%	760.84%
^NDX	2/14/2025	22038.61	22139.43	22010.35	22114.69	1216752446	0.38%	22114.69	0.00%	761.22%
^NDX	2/18/2025	22176.02	22191.37	22029.58	22164.61	1427725755	0.23%	22164.61	0.00%	761.45%
^NDX	2/19/2025	22121.73	22222.61	22045.75	22175.6	1068578271	0.05%	22175.6	0.00%	761.50%
^NDX	2/20/2025	22132.71	22148.44	21878.75	22068.06	1033425363	-0.48%	22175.6	-0.48%	761.01%
^NDX	2/21/2025	22110.54	22115.21	21597.16	21614.08	1329071885	-2.06%	22175.6	-2.53%	758.95%
^NDX	2/24/2025	21669.36	21727.58	21341.96	21352.08	1310637066	-1.21%	22175.6	-3.71%	757.74%
^NDX	2/25/2025	21318.77	21326.81	20930.58	21087.25	1426931772	-1.24%	22175.6	-4.91%	756.50%
^NDX	2/26/2025	21170.51	21350.52	21012.62	21132.92	1312604706	0.22%	22175.6	-4.70%	756.72%
^NDX	2/27/2025	21281.36	21323.91	20540.68	20550.95	1540236559	-2.75%	22175.6	-7.33%	753.97%
^NDX	2/28/2025	20518.65	20900.77	20407.45	20884.41	1698996692	1.62%	22175.6	-5.82%	755.59%
^NDX	3/3/2025	20989.58	21073.8	20279.5	20425.58	1518574699	-2.20%	22175.6	-7.89%	753.39%
^NDX	3/4/2025	20281.89	20688.46	20034.68	20352.53	1707115776	-0.36%	22175.6	-8.22%	753.03%
^NDX	3/5/2025	20363.22	20688.72	20182.57	20628.46	1352596691	1.36%	22175.6	-6.98%	754.39%
^NDX	3/6/2025	20231.74	20473.4	19968.56	20052.63	1445933346	-2.79%	22175.6	-9.57%	751.60%
^NDX	3/7/2025	20015.62	20253.22	19736.81	20201.37	1573641220	0.74%	22175.6	-8.90%	752.34%
^NDX	3/10/2025	19826.96	19867.08	19243.31	19430.95	1767321503	-3.81%	22175.6	-12.38%	748.53%
^NDX	3/11/2025	19405.52	19659.43	19180.56	19376.96	1593734003	-0.28%	22175.6	-12.62%	748.25%
^NDX	3/12/2025	19663.39	19756.09	19375.25	19596.02	1431722601	1.13%	22175.6	-11.63%	749.38%
^NDX	3/13/2025	19534.37	19558.56	19152.57	19225.48	1446641648	-1.89%	22175.6	-13.30%	747.49%
^NDX	3/14/2025	19458.89	19729.21	19436.04	19704.63	1225152130	2.49%	22175.6	-11.14%	749.98%
^NDX	3/17/2025	19670.69	19943.81	19622.47	19812.24	1252808541	0.55%	22175.6	-10.66%	750.53%
^NDX	3/18/2025	19657.1	19676.05	19397.07	19483.36	1315922755	-1.66%	22175.6	-12.14%	748.87%
^NDX	3/19/2025	19576.32	19921.62	19497.79	19736.66	1296219383	1.30%	22175.6	-11.00%	750.17%
^NDX	3/20/2025	19558.28	19888.85	19549.31	19677.61	1149706116	-0.30%	22175.6	-11.26%	749.87%
^NDX	3/21/2025	19466.44	19767.98	19409.18	19753.97	1801660819	0.39%	22175.6	-10.92%	750.25%
^NDX	3/24/2025	20041.21	20208.84	20024.97	20180.45	1233580855	2.16%	22175.6	-9.00%	752.41%
^NDX	3/25/2025	20196.5	20292.2	20164.07	20287.83	1004057101	0.53%	22175.6	-8.51%	752.95%
^NDX	3/26/2025	20239.05	20270.19	19848.5	19916.99	1226764311	-1.83%	22175.6	-10.19%	751.12%
^NDX	3/27/2025	19814.61	20003.36	19740.22	19798.62	1110712935	-0.59%	22175.6	-10.72%	750.52%
^NDX	3/28/2025	19718.46	19752.45	19241.54	19281.4	1199947897	-2.61%	22175.6	-13.05%	747.91%
^NDX	3/31/2025	18998.54	19316.07	18799.2	19278.45	1447369315	-0.02%	22175.6	-13.06%	747.90%
^NDX	4/1/2025	19192.77	19468.63	19095.17	19436.42	1122895222	0.82%	22175.6	-12.35%	748.72%
^NDX	4/2/2025	19182.39	19707.34	19157.2	19581.78	1166178298	0.75%	22175.6	-11.70%	749.46%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	4/3/2025	18774.15	18902.07	18502.97	18521.47	2055600576	-5.41%	22175.6	-16.48%	744.05%
^NDX	4/4/2025	18022.16	18089.25	17387.83	17397.7	2443746212	-6.07%	22175.6	-21.55%	737.98%
^NDX	4/7/2025	16771.77	18191.5	16542.2	17430.68	2647868961	0.19%	22175.6	-21.40%	738.17%
^NDX	4/8/2025	18034.46	18207.01	16850.18	17090.4	2240245224	-1.95%	22175.6	-22.93%	736.22%
^NDX	4/9/2025	17116.53	19234.02	17082.36	19145.06	2877226532	12.02%	22175.6	-13.67%	748.24%
^NDX	4/10/2025	18626.11	18710.58	17794.5	18343.57	2025807671	-4.19%	22175.6	-17.28%	744.05%
^NDX	4/11/2025	18309.29	18728.95	18153.32	18690.05	1603656321	1.89%	22175.6	-15.72%	745.94%
^NDX	4/14/2025	19095.49	19115.15	18614.75	18796.02	1285795848	0.57%	22175.6	-15.24%	746.51%
^NDX	4/15/2025	18831.98	19004.18	18754.87	18830.23	1028095067	0.18%	22175.6	-15.09%	746.69%
^NDX	4/16/2025	18475.76	18597.32	17995.96	18257.64	1429415112	-3.04%	22175.6	-17.67%	743.65%
^NDX	4/17/2025	18369.9	18401.05	18144.46	18258.09	1176209614	0.00%	22175.6	-17.67%	743.65%
^NDX	4/21/2025	18023.01	18043.08	17592.92	17808.3	1170851904	-2.46%	22175.6	-19.69%	741.19%
^NDX	4/22/2025	18033.9	18396.39	17993.24	18276.41	1190345656	2.63%	22175.6	-17.58%	743.82%
^NDX	4/23/2025	18870.63	19043.01	18618.89	18693.26	1380052649	2.28%	22175.6	-15.70%	746.10%
^NDX	4/24/2025	18756.53	19224.8	18744.47	19214.4	1255278575	2.79%	22175.6	-13.35%	748.89%
^NDX	4/25/2025	19209.72	19447.56	19133.23	19432.56	1272503382	1.14%	22175.6	-12.37%	750.02%
^NDX	4/28/2025	19432.72	19519.33	19162.46	19427.29	1138630156	-0.03%	22175.6	-12.39%	750.00%
^NDX	4/29/2025	19315.96	19582.77	19304.83	19544.95	1012049312	0.61%	22175.6	-11.86%	750.60%
^NDX	4/30/2025	19168.09	19612.77	19011.98	19571.02	1324666602	0.13%	22175.6	-11.75%	750.73%
^NDX	5/1/2025	19866.83	20024.48	19763.14	19786.71	1281281228	1.10%	22175.6	-10.77%	751.84%
^NDX	5/2/2025	19986.61	20176.6	19936.67	20102.61	1216589187	1.60%	22175.6	-9.35%	753.43%
^NDX	5/5/2025	19928.82	20100.61	19899.28	19967.94	1032557260	-0.67%	22175.6	-9.96%	752.76%
^NDX	5/6/2025	19709.64	19927.23	19659.32	19791.35	995921518	-0.88%	22175.6	-10.75%	751.88%
^NDX	5/7/2025	19804.5	19960.86	19605.07	19867.97	1357775735	0.39%	22175.6	-10.41%	752.27%
^NDX	5/8/2025	20067.43	20249.76	19907.67	20063.56	1176726236	0.98%	22175.6	-9.52%	753.25%
^NDX	5/9/2025	20170.37	20203.58	19984.53	20061.45	1026775846	-0.01%	22175.6	-9.53%	753.24%
^NDX	5/12/2025	20818.78	20870.13	20613.27	20868.15	1505040940	4.02%	22175.6	-5.90%	757.26%
^NDX	5/13/2025	20906.92	21259.39	20891.18	21197.7	1450121886	1.58%	22175.6	-4.41%	758.84%
^NDX	5/14/2025	21254.47	21336.48	21199.86	21319.21	1411589453	0.57%	22175.6	-3.86%	759.41%
^NDX	5/15/2025	21206.73	21443.88	21168.17	21335.82	1214690583	0.08%	22175.6	-3.79%	759.49%
^NDX	5/16/2025	21375.63	21428.79	21246.42	21427.94	1207911948	0.43%	22175.6	-3.37%	759.92%
^NDX	5/19/2025	21138.13	21464.56	21138.13	21447.05	1064558852	0.09%	22175.6	-3.29%	760.01%
^NDX	5/20/2025	21347.63	21399.99	21226.66	21367.37	1134158416	-0.37%	22175.6	-3.64%	759.64%
^NDX	5/21/2025	21217.3	21482.98	21002.09	21080.36	1314639562	-1.34%	22175.6	-4.94%	758.30%
^NDX	5/22/2025	21097.46	21263.18	21046.22	21112.47	1111623776	0.15%	22175.6	-4.79%	758.45%
^NDX	5/23/2025	20806.37	21025.58	20777.97	20915.65	1088987184	-0.93%	22175.6	-5.68%	757.52%
^NDX	5/27/2025	21201.45	21429.32	21145.13	21414.99	1228661645	2.39%	22175.6	-3.43%	759.91%
^NDX	5/28/2025	21451.69	21508.08	21296.51	21318.17	1131122091	-0.45%	22175.6	-3.87%	759.45%
^NDX	5/29/2025	21611.54	21611.54	21260.72	21363.95	1422937936	0.21%	22175.6	-3.66%	759.67%
^NDX	5/30/2025	21330.85	21386.29	21032.56	21340.99	1950991367	-0.11%	22175.6	-3.76%	759.56%
^NDX	6/2/2025	21270.57	21500.36	21199.37	21491.75	1159336722	0.71%	22175.6	-3.08%	760.27%
^NDX	6/3/2025	21529.98	21715.96	21474.51	21662.58	1246148404	0.79%	22175.6	-2.31%	761.06%



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^NDX	6/4/2025	21689.02	21761.37	21607.33	21721.92	1068523841	0.27%	22175.6	-2.05%	761.34%
^NDX	6/5/2025	21782.34	21891.89	21472.77	21547.43	1549450525	-0.80%	22175.6	-2.83%	760.53%
^NDX	6/6/2025	21777.5	21836.57	21696.69	21761.79	1142574722	0.99%	22175.6	-1.87%	761.53%
^NDX	6/9/2025	21779.18	21855.15	21729.3	21797.87	1235560733	0.17%	22175.6	-1.70%	761.69%
^NDX	6/10/2025	21819.79	21961.42	21727.34	21941.92	1256610617	0.66%	22175.6	-1.05%	762.35%
^NDX	6/11/2025	21994.16	22041.83	21775.27	21860.8	1174433958	-0.37%	22175.6	-1.42%	761.98%
^NDX	6/12/2025	21826.79	21952	21807	21913.32	946847536	0.24%	22175.6	-1.18%	762.22%
^NDX	6/13/2025	21675.94	21838.47	21591.11	21631.04	1092245588	-1.29%	22175.6	-2.46%	760.94%
^NDX	6/16/2025	21783.08	21979.77	21783.08	21937.57	1155160775	1.42%	22175.6	-1.07%	762.35%
^NDX	6/17/2025	21858.89	21896.42	21680.18	21719.08	1107776295	-1.00%	22175.6	-2.06%	761.36%
^NDX	6/18/2025	21745.5	21863	21660.52	21719.69	1135101452	0.00%	22175.6	-2.06%	761.36%
^NDX	6/20/2025	21834.49	21902.98	21552.8	21626.39	1889692632	-0.43%	22175.6	-2.48%	760.93%
^NDX	6/23/2025	21632.78	21871.87	21532.32	21856.33	1346833454	1.06%	22175.6	-1.44%	761.99%
^NDX	6/24/2025	22053.33	22220.64	22045.63	22190.52	1300919863	1.53%	22190.52	0.00%	763.52%
^NDX	6/25/2025	22279.69	22329.23	22175.08	22237.74	1233228040	0.21%	22237.74	0.00%	763.74%
^NDX	6/26/2025	22328.24	22466.99	22255.27	22447.29	1216487205	0.94%	22447.29	0.00%	764.68%
^NDX	6/27/2025	22484.87	22603.22	22382.79	22534.2	1763134346	0.39%	22534.2	0.00%	765.06%
^NDX	6/30/2025	22632.92	22721.5	22565.11	22679.01	1235169211	0.64%	22679.01	0.00%	765.71%
^NDX	7/1/2025	22594.47	22631.26	22388.09	22478.14	1408046951	-0.89%	22679.01	-0.89%	764.82%
^NDX	7/2/2025	22451.81	22644.72	22448.07	22641.89	1206784962	0.73%	22679.01	-0.16%	765.55%
^NDX	7/3/2025	22751.64	22896.01	22736.08	22866.97	910114798	0.99%	22866.97	0.00%	766.54%
^NDX	7/7/2025	22754.38	22776.21	22587.47	22685.57	1093933489	-0.79%	22866.97	-0.79%	765.75%
^NDX	7/8/2025	22735.26	22761.8	22652.44	22702.25	1271818513	0.07%	22866.97	-0.72%	765.82%
^NDX	7/9/2025	22800.36	22915.33	22733.65	22864.91	1092166601	0.72%	22866.97	-0.01%	766.54%
^NDX	7/10/2025	22890.43	22907.05	22716.41	22829.26	1039059979	-0.16%	22866.97	-0.16%	766.39%
^NDX	7/11/2025	22757.99	22837.38	22692.8	22780.6	1051231015	-0.21%	22866.97	-0.38%	766.17%
^NDX	7/14/2025	22780.19	22886.94	22675.28	22855.63	975094859	0.33%	22866.97	-0.05%	766.50%
^NDX	7/15/2025	23036.87	23051.87	22876.47	22884.59	1142403504	0.13%	22884.59	0.00%	766.63%
^NDX	7/16/2025	22895.3	22928.55	22669.37	22907.97	1086614000	0.10%	22907.97	0.00%	766.73%
^NDX	7/17/2025	22931.02	23104.72	22905.51	23081.05	1900557460	0.76%	23081.05	0.00%	767.49%
^NDX	7/18/2025	23135.09	23153.21	23018.36	23065.47	1264274001	-0.07%	23081.05	-0.07%	767.42%
^NDX	7/21/2025	23124.97	23264.45	23122.93	23180.06	1119463788	0.50%	23180.06	0.00%	767.92%
^NDX	7/22/2025	23182.02	23186.36	22953.85	23063.58	1242530206	-0.50%	23180.06	-0.50%	767.41%
^NDX	7/23/2025	23100.25	23168.49	23000.46	23162.41	1197921683	0.43%	23180.06	-0.08%	767.84%
^NDX	7/24/2025	23228.79	23268.49	23150.27	23219.87	1217171419	0.25%	23219.87	0.00%	768.09%
^NDX	7/25/2025	23204.66	23326.3	23193.99	23272.25	1195664717	0.23%	23272.25	0.00%	768.31%
^NDX	7/28/2025	23343.13	23386.76	23299.82	23356.27	1032705513	0.36%	23356.27	0.00%	768.68%
^NDX	7/29/2025	23477.84	23510.92	23283.4	23308.3	1271360565	-0.21%	23356.27	-0.21%	768.47%
^NDX	7/30/2025	23337.33	23447.15	23226.92	23345.41	1277831777	0.16%	23356.27	-0.05%	768.63%
^NDX	7/31/2025	23589.37	23589.37	23176.13	23218.12	1581553597	-0.55%	23356.27	-0.59%	768.08%
^NDX	8/1/2025	22941.06	22972.47	22673.88	22763.31	1449560469	-1.96%	23356.27	-2.54%	766.13%
^NDX	8/4/2025	22986.77	23191.05	22973.6	23188.61	1112025247	1.87%	23356.27	-0.72%	767.99%



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^NDX	8/5/2025	23235.32	23286.05	23008.14	23018.56	1101042306	-0.73%	23356.27	-1.45%	767.26%
^NDX	8/6/2025	23070.95	23330.49	23042.27	23315.04	1233416476	1.29%	23356.27	-0.18%	768.55%
^NDX	8/7/2025	23483.42	23560.73	23225.72	23389.53	1219424529	0.32%	23389.53	0.00%	768.87%
^NDX	8/8/2025	23458.13	23619.24	23437.61	23611.27	1096362888	0.95%	23611.27	0.00%	769.82%
^NDX	8/11/2025	23629.02	23698	23484.25	23526.63	1240960155	-0.36%	23611.27	-0.36%	769.46%
^NDX	8/12/2025	23651.61	23849.5	23524.28	23839.2	1145270378	1.33%	23839.2	0.00%	770.79%
^NDX	8/13/2025	23935.06	23969.28	23789.12	23849.04	1177905234	0.04%	23849.04	0.00%	770.83%
^NDX	8/14/2025	23775.01	23908.26	23748.98	23832.44	1131568595	-0.07%	23849.04	-0.07%	770.76%
^NDX	8/15/2025	23809	23813.99	23651.21	23712.07	1330588865	-0.51%	23849.04	-0.57%	770.25%
^NDX	8/18/2025	23692.13	23733.5	23637.41	23713.76	1023007148	0.01%	23849.04	-0.57%	770.26%
^NDX	8/19/2025	23689.02	23695.64	23346.34	23384.77	1272326755	-1.39%	23849.04	-1.95%	768.87%
^NDX	8/20/2025	23343.41	23343.41	22959.7	23249.57	1220614257	-0.58%	23849.04	-2.51%	768.29%
^NDX	8/21/2025	23182.76	23264.27	23046.39	23142.58	861568598	-0.46%	23849.04	-2.96%	767.83%
^NDX	8/22/2025	23184.99	23575.36	23140.04	23498.12	1353003041	1.54%	23849.04	-1.47%	769.37%
^NDX	8/25/2025	23454.28	23546.45	23382.2	23425.61	1147063096	-0.31%	23849.04	-1.78%	769.06%
^NDX	8/26/2025	23420.85	23532.51	23369.04	23525.29	1283791413	0.43%	23849.04	-1.36%	769.49%
^NDX	8/27/2025	23499.67	23591.05	23434.31	23565.85	1502947401	0.17%	23849.04	-1.19%	769.66%
^NDX	8/28/2025	23601.35	23741.23	23514.7	23703.45	1131326833	0.58%	23849.04	-0.61%	770.24%
^NDX	8/29/2025	23607.54	23607.54	23353.96	23415.42	1228881276	-1.22%	23849.04	-1.82%	769.03%
^NDX	9/2/2025	23020.47	23242.28	22977.89	23231.11	1114627477	-0.79%	23849.04	-2.59%	768.24%
^NDX	9/3/2025	23388.28	23478.01	23279.12	23414.84	1131927155	0.79%	23849.04	-1.82%	769.03%
^NDX	9/4/2025	23442.19	23639.04	23371.33	23633.01	1032442608	0.93%	23849.04	-0.91%	769.96%
^NDX	9/5/2025	23841.98	23860.25	23475.33	23652.44	1277662171	0.08%	23849.04	-0.82%	770.05%
^NDX	9/8/2025	23759.63	23851.81	23725.04	23762.3	1057571680	0.46%	23849.04	-0.36%	770.51%
^NDX	9/9/2025	23824.33	23852.42	23698	23839.8	898962177	0.33%	23849.04	-0.04%	770.84%
^NDX	9/10/2025	23931.32	23958.54	23760.1	23849.27	1152127438	0.04%	23849.27	0.00%	770.88%
^NDX	9/11/2025	23956.57	24016.53	23883.01	23992.56	1062000317	0.60%	23992.56	0.00%	771.48%
^NDX	9/12/2025	24030.77	24137.06	23983.63	24092.19	1034976856	0.42%	24092.19	0.00%	771.89%
^NDX	9/15/2025	24178.61	24297.34	24173.14	24293.78	1095317470	0.84%	24293.78	0.00%	772.73%
^NDX	9/16/2025	24342.75	24343.36	24244.21	24274.25	1017096710	-0.08%	24293.78	-0.08%	772.65%
^NDX	9/17/2025	24286.43	24292.06	23999.75	24223.69	1159419943	-0.21%	24293.78	-0.29%	772.44%
^NDX	9/18/2025	24421.21	24554.52	24347.54	24454.89	1619304928	0.95%	24454.89	0.00%	773.40%
^NDX	9/19/2025	24528.44	24641.93	24469.28	24626.25	2007263179	0.70%	24626.25	0.00%	774.10%
^NDX	9/22/2025	24588.18	24781.73	24578.09	24761.07	1327716561	0.55%	24761.07	0.00%	774.64%
^NDX	9/23/2025	24752.74	24764.3	24536.5	24580.17	1174354303	-0.73%	24761.07	-0.73%	773.91%
^NDX	9/24/2025	24648.97	24650.42	24388.59	24503.57	1147969390	-0.31%	24761.07	-1.04%	773.60%
^NDX	9/25/2025	24321.73	24460.66	24186.37	24397.31	1306923153	-0.43%	24761.07	-1.47%	773.17%
^NDX	9/26/2025	24410.95	24510.37	24297.7	24503.85	1138516661	0.44%	24761.07	-1.04%	773.60%
^NDX	9/29/2025	24629.02	24741.77	24560.22	24611.35	1172516205	0.44%	24761.07	-0.60%	774.04%
^NDX	9/30/2025	24597.4	24691.23	24505.14	24679.99	1189650329	0.28%	24761.07	-0.33%	774.32%
^NDX	10/1/2025	24539.25	24816.68	24517.76	24800.86	1241371325	0.49%	24800.86	0.00%	774.81%
^NDX	10/2/2025	24933.49	24944.75	24780.11	24892.76	1127376104	0.37%	24892.76	0.00%	775.18%

TICKER	DATE	OPEN	HIGH	LOW	CLOSE	VOL	DAILY RETURN	RUNNING PEAK	DRAWDOWN %	CUMULATIVE RETURNS
^NDX	10/3/2025	24931.42	24958.26	24713.58	24785.52	1041512164	-0.43%	24892.76	-0.43%	774.75%
^NDX	10/6/2025	24986.26	25044.26	24907.6	24978.56	1287839459	0.78%	24978.56	0.00%	775.53%
^NDX	10/7/2025	25031.78	25062.96	24783.95	24840.23	1070088292	-0.55%	24978.56	-0.55%	774.98%
^NDX	10/8/2025	24887.32	25142.19	24882.35	25136.62	1090957906	1.19%	25136.62	0.00%	776.17%
^NDX	10/9/2025	25124.79	25139.35	24966.81	25098.18	1028182286	-0.15%	25136.62	-0.15%	776.02%
^NDX	10/10/2025	25116.83	25195.28	24207.15	24221.75	1532923144	-3.49%	25136.62	-3.64%	772.52%
^NDX	10/13/2025	24625.74	24779.65	24540.42	24750.25	1041069179	2.18%	25136.62	-1.54%	774.71%
^NDX	10/14/2025	24442.93	24766.37	24256.28	24579.32	1053839193	-0.69%	25136.62	-2.22%	774.02%
^NDX	10/15/2025	24807.34	24933.23	24496.07	24745.36	1062454085	0.68%	25136.62	-1.56%	774.69%
^NDX	10/16/2025	24882.22	24998.3	24481.17	24657.24	1030012469	-0.36%	25136.62	-1.91%	774.34%
^NDX	10/17/2025	24600.54	24881.47	24511.59	24817.95	1057559554	0.65%	25136.62	-1.27%	774.99%
^NDX	10/20/2025	24991.1	25183.81	24988.67	25141.02	915167740	1.30%	25141.02	0.00%	776.29%
^NDX	10/21/2025	25139.8	25178.23	25043.06	25127.13	894042377	-0.06%	25141.02	-0.06%	776.23%
^NDX	10/22/2025	25093.64	25127.06	24652.11	24879.01	1026946261	-0.99%	25141.02	-1.04%	775.25%
^NDX	10/23/2025	24869.6	25126.78	24856.34	25097.42	918944457	0.88%	25141.02	-0.17%	776.12%
^NDX	10/24/2025	25307.75	25418.64	25288.71	25358.16	1056541629	1.04%	25358.16	0.00%	777.16%
^NDX	10/27/2025	25701.95	25839.03	25656.38	25821.55	1210239856	1.83%	25821.55	0.00%	778.99%
^NDX	10/28/2025	25932.64	26087.48	25864.49	26012.16	1341267278	0.74%	26012.16	0.00%	779.73%
^NDX	10/29/2025	26147.72	26182.1	25907.45	26119.85	1399859241	0.41%	26119.85	0.00%	780.14%
^NDX	10/30/2025	25953.78	26031.68	25732.39	25734.81	1406934269	-1.47%	26119.85	-1.47%	778.67%
^NDX	10/31/2025	26055.97	26063.49	25761.28	25858.13	1369800857	0.48%	26119.85	-1.00%	779.15%
^NDX	11/3/2025	26114.11	26132.87	25887.88	25972.94	1127679802	0.44%	26119.85	-0.56%	779.59%
^NDX	11/4/2025	25580.34	25762.23	25415.62	25435.7	1199036755	-2.07%	26119.85	-2.62%	777.52%
^NDX	11/5/2025	25433.22	25750.88	25364.9	25620.03	1113998118	0.72%	26119.85	-1.91%	778.25%
^NDX	11/6/2025	25568.24	25568.24	25083.24	25130.04	1260231035	-1.91%	26119.85	-3.79%	776.34%
^NDX	11/7/2025	24977.73	25065.14	24603.78	25059.81	1274754077	-0.28%	26119.85	-4.06%	776.06%
^NDX	11/10/2025	25418.17	25655.51	25354.44	25611.74	1085531156	2.20%	26119.85	-1.95%	778.26%
^NDX	11/11/2025	25500.93	25588.26	25380.86	25533.49	951043531	-0.31%	26119.85	-2.24%	777.95%
^NDX	11/12/2025	25662.19	25663.17	25389.73	25517.33	1028300429	-0.06%	26119.85	-2.31%	777.89%
^NDX	11/13/2025	25386.95	25396.01	24908.6	24993.46	1258317217	-2.05%	26119.85	-4.31%	775.84%
^NDX	11/14/2025	24658.55	25198.93	24534.9	25008.24	1147610272	0.06%	26119.85	-4.26%	775.90%
^NDX	11/17/2025	24890.1	25166.15	24649.36	24799.92	1144668734	-0.83%	26119.85	-5.05%	775.06%
^NDX	11/18/2025	24651.78	24735.13	24299.29	24503.1	1241795880	-1.20%	26119.85	-6.19%	773.87%
^NDX	11/19/2025	24517.27	24904.66	24432.19	24640.52	1214474600	0.56%	26119.85	-5.66%	774.43%
^NDX	11/20/2025	25131.49	25222.95	24021.44	24054.38	1487005250	-2.38%	26119.85	-7.91%	772.05%
^NDX	11/21/2025	24137.66	24521.84	23854.03	24239.57	1556290239	0.77%	26119.85	-7.20%	772.82%
^NDX	11/24/2025	24462.87	24923.59	24455.65	24873.85	1610295336	2.62%	26119.85	-4.77%	775.43%
^NDX	11/25/2025	24790.07	25069.54	24542.71	25018.36	1332990736	0.58%	26119.85	-4.22%	776.02%
^NDX	11/26/2025	25168.31	25309.15	25077.86	25236.94	997896374	0.87%	26119.85	-3.38%	776.89%
^NDX	11/28/2025	25310.29	25435.77	25280.96	25434.89	637103772	0.78%	26119.85	-2.62%	777.67%
^NDX	12/1/2025	25232.75	25443.21	25158.63	25342.85	1042248758	-0.36%	26119.85	-2.97%	777.31%
^NDX	12/2/2025	25449.87	25622.58	25369.36	25555.86	1194386319	0.84%	26119.85	-2.16%	778.15%

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^NDX	12/3/2025	25443.71	25639.99	25388.44	25606.54	1158443246	0.20%	26119.85	-1.97%	778.35%
^NDX	12/4/2025	25658.14	25658.27	25450.38	25581.7	1090186821	-0.10%	26119.85	-2.06%	778.25%
^NDX	12/5/2025	25657.78	25827.08	25617.35	25692.05	1125853749	0.43%	26119.85	-1.64%	778.68%
^NDX	12/8/2025	25758.82	25828.16	25531.75	25627.95	1155907297	-0.25%	26119.85	-1.88%	778.44%
^NDX	12/9/2025	25593.67	25698.26	25532.34	25668.69	913593044	0.16%	26119.85	-1.73%	778.59%
^NDX	12/10/2025	25631.59	25835.03	25504.3	25776.44	1129189075	0.42%	26119.85	-1.31%	779.01%
^NDX	12/11/2025	25598.39	25696.29	25372.18	25686.68	1062754572	-0.35%	26119.85	-1.66%	778.67%
^NDX	12/12/2025	25531.55	25605.88	25104.68	25196.73	1221789863	-1.91%	26119.85	-3.53%	776.76%
^NDX	12/15/2025	25352.87	25377.62	25022.81	25067.27	1195844023	-0.51%	26119.85	-4.03%	776.24%
^NDX	12/16/2025	24991.49	25188.76	24922.94	25132.94	1118922958	0.26%	26119.85	-3.78%	776.51%
^NDX	12/17/2025	25167.86	25193.41	24647.61	24647.61	1324647805	-1.93%	26119.85	-5.64%	774.58%
^NDX	12/18/2025	25031.49	25164.18	24921.45	25019.37	1234730223	1.51%	26119.85	-4.21%	776.08%
^NDX	12/19/2025	25147.29	25354.82	25134.26	25346.18	2517951051	1.31%	26119.85	-2.96%	777.39%
^NDX	12/22/2025	25527.68	25554.03	25401.59	25461.7	918318070	0.46%	26119.85	-2.52%	777.85%
^NDX	12/23/2025	25441.42	25590.03	25403.26	25587.83	813192487	0.50%	26119.85	-2.04%	778.34%
^NDX	12/24/2025	25582.34	25665.28	25556.85	25656.15	393705843	0.27%	26119.85	-1.78%	778.61%
^NDX	12/26/2025	25692.68	25716.71	25620.32	25644.39	563535172	-0.05%	26119.85	-1.82%	778.56%
^NDX	12/29/2025	25462.25	25598.14	25440.97	25525.56	716539778	-0.46%	26119.85	-2.28%	778.10%
^NDX	12/30/2025	25509.88	25577.58	25456.92	25462.56	663940846	-0.25%	26119.85	-2.52%	777.85%
^NDX	12/31/2025	25464.71	25483.77	25244.86	25249.85	659052101	-0.84%	26119.85	-3.33%	777.02%
^NDX	1/2/2026	25524.27	25597.65	25086.36	25206.17	1061815551	-0.17%	26119.85	-3.50%	776.84%
^NDX	1/5/2026	25471.79	25520.52	25354.66	25401.32	1167087102	0.77%	26119.85	-2.75%	777.62%
^NDX	1/6/2026	25462.06	25655.12	25428.08	25639.71	1182514047	0.94%	26119.85	-1.84%	778.56%
^NDX	1/7/2026	25617.8	25813.17	25592.4	25653.9	1161670906	0.06%	26119.85	-1.78%	778.61%
^NDX	1/8/2026	25615.35	25622.31	25400.16	25507.1	1036044052	-0.57%	26119.85	-2.35%	778.04%
^NDX	1/9/2026	25518.82	25811.46	25455.97	25766.26	1067873084	1.02%	26119.85	-1.35%	779.06%
^NDX	1/12/2026	25616.81	25850.86	25602.56	25787.66	752366131	0.08%	26119.85	-1.27%	779.14%