

0.1 Figures

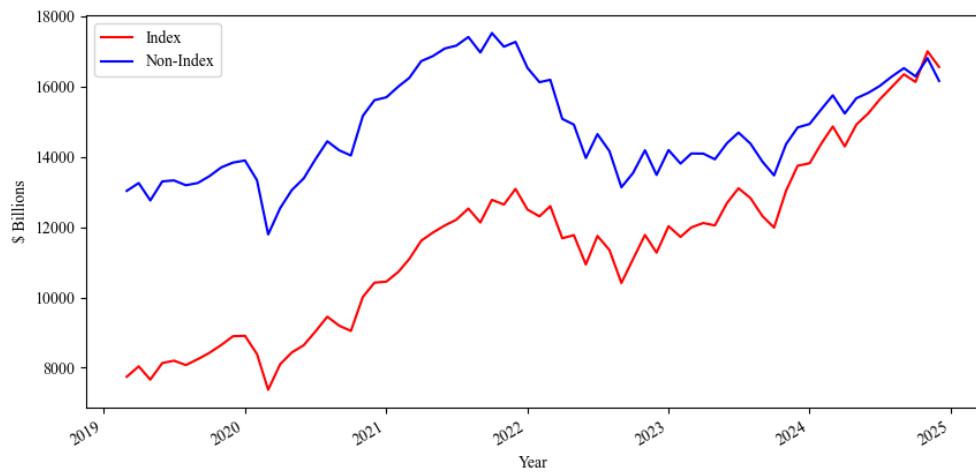


Figure 1: Index vs Non-Index Funds Total Assets

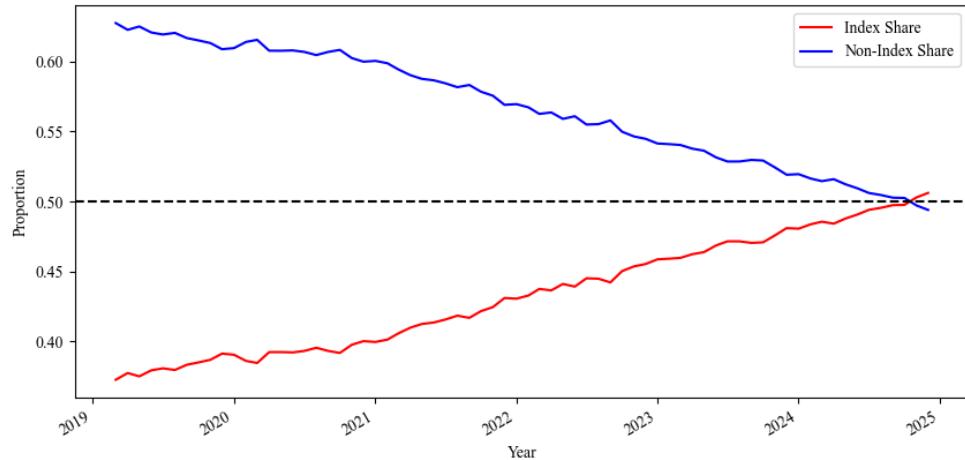


Figure 2: Index vs Non-Index Funds Share of Assets

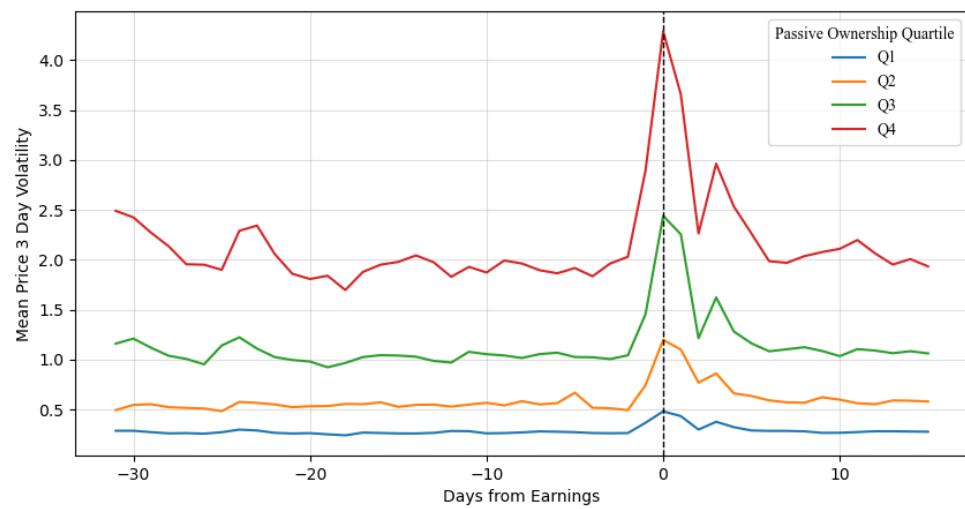


Figure 3: 3 Day Volatility Trends

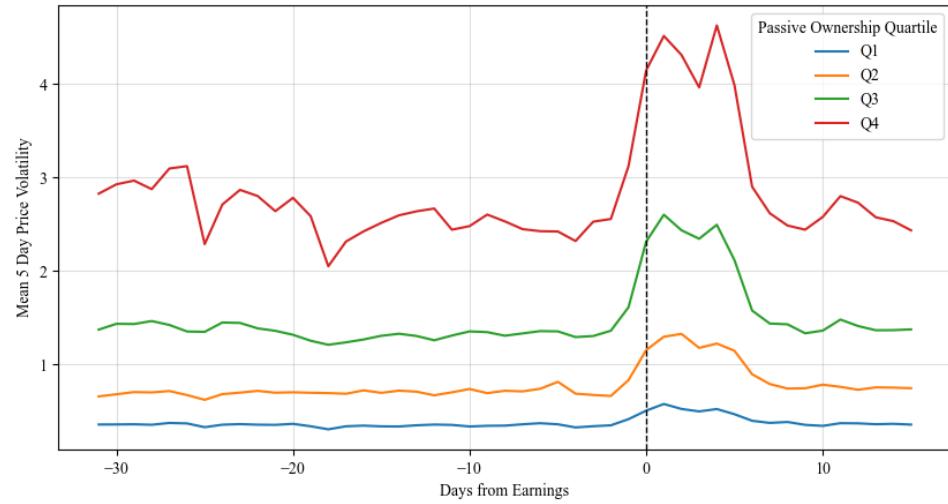


Figure 4: 5 Day Volatility Trends

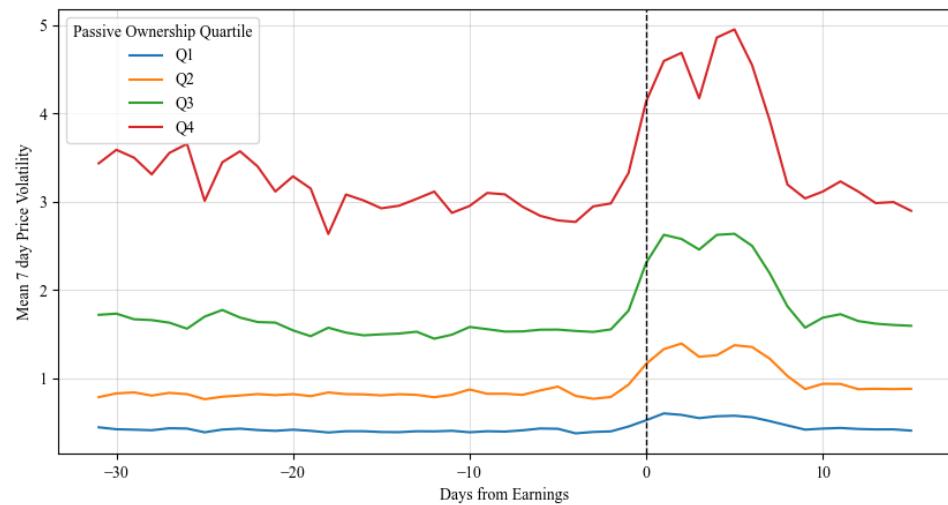


Figure 5: 7 Day Volatility Trends

0.2 Tables

Table 1: Summary Statistics

Variable	Obs	Mean	Std. Dev.	Min	Max
Price	393682	60.0527	171.4807	0.0201	8382.63
Return	393682	-0.0003	0.0459	-0.8042	5.3827
Passive	393682	0.1402	0.1228	0.0	0.9394
3 Day Volatility	393682	1.0565	3.5338	0.0	374.6247
5 Day Volatility	393682	1.3706	4.2897	0.0	355.7887
7 Day Volatility	393682	1.6234	4.9856	0.0005	355.4092