

2009 SpReg DAILY INDICES

	A	B	C	D	E	F	G	H	I	J	K	L	M
1	Week	Day	Date	S&P 500 Total Return Index	Barclays Aggregate Bond Total Return Index	ret(S&P500)	ret(AGG)	Cum return (S&P 500)	Cum return (AGG)	Stdev (S&P 500)	Stdev (AGG)	Cum ret / Stdev (S&P 500)	Cum ret / Stdev (AGG)
2	1	Mo	1/26/2009	1347.47	1447.82								
3	1	Tu	1/27/2009	1362.18	1453.56	1.09%	0.40%	1.09%	0.40%				
4	1	We	1/28/2009	1408.07	1449.07	3.37%	-0.31%	4.50%	0.09%	25.56%	7.92%	0.1759	0.0109
5	1	Th	1/29/2009	1361.54	1442.05	-3.30%	-0.48%	1.04%	-0.40%	53.85%	7.40%	0.0194	-0.0538
6	1	Fr	1/30/2009	1330.51	1442.05	-2.28%	0.00%	-1.26%	-0.40%	48.79%	6.13%	-0.0258	-0.0650
7	2	Mo	2/2/2009	1329.81	1447.27	-0.05%	0.36%	-1.31%	-0.04%	42.28%	6.24%	-0.0310	-0.0061
8	2	Tu	2/3/2009	1350.88	1442.05	1.58%	-0.36%	0.25%	-0.40%	39.62%	6.03%	0.0064	-0.0661
9	2	We	2/4/2009	1341.77	1438.83	-0.67%	-0.22%	-0.42%	-0.62%	36.44%	5.59%	-0.0116	-0.1111
10	2	Th	2/5/2009	1363.82	1439.71	1.64%	0.06%	1.21%	-0.56%	35.03%	5.24%	0.0346	-0.1069
11	2	Fr	2/6/2009	1401.06	1436.98	2.73%	-0.19%	3.98%	-0.75%	35.45%	4.94%	0.1122	-0.1514
12	3	Mo	2/9/2009	1403.19	1437.73	0.15%	0.05%	4.14%	-0.70%	33.46%	4.71%	0.1236	-0.1480
13	3	Tu	2/10/2009	1334.30	1447.54	-4.91%	0.68%	-0.98%	-0.02%	40.74%	5.74%	-0.0240	-0.0034
14	3	We	2/11/2009	1345.50	1451.27	0.84%	0.26%	-0.15%	0.24%	39.06%	5.60%	-0.0037	0.0426
15	3	Th	2/12/2009	1348.15	1453.20	0.20%	0.13%	0.05%	0.37%	37.41%	5.38%	0.0013	0.0690
16	3	Fr	2/13/2009	1334.83	1453.20	-0.99%	0.00%	-0.94%	0.37%	36.20%	5.17%	-0.0259	0.0718
17	4	Tu	2/17/2009	1274.26	1454.43	-4.54%	0.08%	-5.43%	0.46%	39.45%	4.99%	-0.1377	0.0915
18	4	We	2/18/2009	1273.29	1449.51	-0.08%	-0.34%	-5.51%	0.12%	38.13%	5.04%	-0.1444	0.0232
19	4	Th	2/19/2009	1258.82	1443.26	-1.14%	-0.43%	-6.58%	-0.31%	37.05%	5.16%	-0.1776	-0.0610
20	4	Fr	2/20/2009	1244.72	1443.26	-1.12%	0.00%	-7.63%	-0.31%	36.05%	5.01%	-0.2115	-0.0629
21	5	Mo	2/23/2009	1201.56	1444.99	-3.47%	0.12%	-10.83%	-0.20%	36.75%	4.89%	-0.2946	-0.0399
22	5	Tu	2/24/2009	1249.76	1443.48	4.01%	-0.10%	-7.25%	-0.30%	39.31%	4.77%	-0.1845	-0.0628
23	5	We	2/25/2009	1236.74	1437.09	-1.04%	-0.44%	-8.22%	-0.74%	38.39%	4.88%	-0.2141	-0.1517
24	5	Th	2/26/2009	1217.49	1436.25	-1.56%	-0.06%	-9.65%	-0.80%	37.67%	4.77%	-0.2561	-0.1676
25	5	Fr	2/27/2009	1188.84	1435.83	-2.35%	-0.03%	-11.77%	-0.83%	37.35%	4.66%	-0.3152	-0.1778
26	6	Mo	3/2/2009	1133.43	1440.85	-4.66%	0.35%	-15.88%	-0.48%	38.92%	4.72%	-0.4081	-0.1019
27	6	Tu	3/3/2009	1126.18	1439.47	-0.64%	-0.10%	-16.42%	-0.58%	38.10%	4.63%	-0.4310	-0.1246
28	6	We	3/4/2009	1153.35	1435.36	2.41%	-0.29%	-14.41%	-0.86%	38.56%	4.61%	-0.3736	-0.1867
29	6	Th	3/5/2009	1104.38	1442.25	-4.25%	0.48%	-18.04%	-0.38%	39.44%	4.78%	-0.4574	-0.0804
30	6	Fr	3/6/2009	1106.00	1442.25	0.15%	0.00%	-17.92%	-0.38%	38.79%	4.69%	-0.4620	-0.0819
31	7	Mo	3/9/2009	1095.04	1436.82	-0.99%	-0.38%	-18.73%	-0.76%	38.10%	4.73%	-0.4917	-0.1605
32	7	Tu	3/10/2009	1164.83	1434.72	6.37%	-0.15%	-13.55%	-0.90%	42.66%	4.66%	-0.3177	-0.1940
33	7	We	3/11/2009	1168.07	1437.43	0.28%	0.19%	-13.31%	-0.72%	42.00%	4.63%	-0.3170	-0.1551
34	7	Th	3/12/2009	1215.87	1438.91	4.09%	0.10%	-9.77%	-0.62%	43.22%	4.57%	-0.2260	-0.1348
35	7	Fr	3/13/2009	1225.32	1438.91	0.78%	0.00%	-9.07%	-0.62%	42.64%	4.49%	-0.2126	-0.1369
36	8	Mo	3/16/2009	1221.03	1436.94	-0.35%	-0.14%	-9.38%	-0.75%	41.99%	4.44%	-0.2235	-0.1693
37	8	Tu	3/17/2009	1260.29	1434.84	3.22%	-0.15%	-6.47%	-0.90%	42.40%	4.38%	-0.1526	-0.2045
38	8	We	3/18/2009	1286.62	1453.99	2.09%	1.33%	-4.52%	0.43%	42.21%	5.62%	-0.1070	0.0758
39	8	Th	3/19/2009	1269.93	1452.35	-1.30%	-0.11%	-5.75%	0.31%	41.74%	5.55%	-0.1379	0.0563
40	8	Fr	3/20/2009	1244.85	1451.05	-1.97%	-0.09%	-7.62%	0.22%	41.45%	5.48%	-0.1838	0.0407
41	9	Mo	3/23/2009	1333.21	1450.73	7.10%	-0.02%	-1.06%	0.20%	44.88%	5.41%	-0.0236	0.0371
42	9	Tu	3/24/2009	1306.03	1452.51	-2.04%	0.12%	-3.08%	0.32%	44.60%	5.35%	-0.0690	0.0605
43	9	We	3/25/2009	1318.61	1449.32	0.96%	-0.22%	-3.08%	0.32%	44.11%	5.31%	-0.0690	0.0605
44	9	Th	3/26/2009	1349.37	1452.33	2.33%	0.21%	-3.08%	0.32%	43.95%	5.27%	-0.0690	0.0605
45	9	Fr	3/27/2009	1322.19	1452.38	-2.01%	0.00%	-3.08%	0.32%	43.70%	5.21%	-0.0690	0.0605
46	10	Mo	3/30/2009	1276.22	1454.07	-3.48%	0.12%	-3.08%	0.32%	43.98%	5.15%	-0.0690	0.0605
47	10	Tu	3/31/2009	1292.98	1455.79	1.31%	0.12%	-3.08%	0.32%	43.61%	5.10%	-0.0690	0.0605
48	10	We	4/1/2009	1314.63	1455.79	1.67%	0.00%	-3.08%	0.32%	43.31%	5.05%	-0.0690	0.0605
49	10	Th	4/2/2009	1352.47	1455.29	2.88%	-0.03%	-3.08%	0.32%	43.36%	4.99%	-0.0690	0.0605
50	10	Fr	4/3/2009	1365.66	1449.82	0.98%	-0.38%	-3.08%	0.32%	42.95%	5.02%	-0.0690	0.0605
51													
52			Avg daily ret			0.06%	0.00%						
53			Stdev			2.71%	0.32%						
54			Ann. Stdev			42.95%	5.02%						