

S&P GD Pre-Crash	Volume	Open	High	Low	Close
1	0	148	148	148	148
2	0	226	226	226	226

S&P GD Crash	Volume	Open	High	Low	Close
1	0	4	4	4	4
2	0	82	82	82	82
3	0	39	39	39	39

S&P GD Post-Crash	Volume	Open	High	Low	Close
2	0	178	178	178	178
1	0	290	290	290	290
9	0	19	19	19	19
8	0	82	82	82	82
7	0	62	62	62	62
6	0	59	59	59	59
5	0	29	29	29	29
4	0	34	34	34	34

S&P BM Pre-Crash	Volume	Open	High	Low	Close
6	5	0	0	0	0
8	38	0	0	0	0
7	10	0	0	0	0
9	50	0	0	0	0
1	393	226	225	226	225
2	7	279	280	279	280
5	1	0	0	0	0
4	1	0	0	0	0

S&P BM Crash	Volume	Open	High	Low	Close	Column1	S&P BM Post-Crash	Volume	Open	High	Low	Close
9	1	0	0	0	0	0	1	656	0	0	0	0
1	191	0	0	0	0	0	2	83	328	322	335	327
2	52	160	156	164	160		3	2	429	435	422	430
3	5	93	97	89	93		8	5	0	0	0	0
6	2	0	0	0	0		9	4	0	0	0	0
4	1	0	0	0	0	0	7	3	0	0	0	0
8	1	0	0	0	0		6	2	0	0	0	0
							4	1	0	0	0	0
							5	1	0	0	0	0

S&P DCB Pre-Crash	Volume	Open	High	Low	Close
3	3	0	0	0	0
6	145	0	0	0	0
7	136	0	0	0	0
5	65	0	0	0	0
4	2	0	0	0	0
8	85	0	0	0	0
9	45	35	25	42	34
1	21	469	479	462	470
2	2	0	0	0	0

S&P DCB Crash	Volume	Open	High	Low	Close
9	59	0	0	0	0
1	146	252	252	252	252
8	33	0	0	0	0
7	10	0	0	0	0
4	3	0	0	0	0
6	1	0	0	0	0

S&P DCB Post-Crash	Volume	Open	High	Low	Close
1	437	365	369	359	364
2	19	0	0	0	0
9	22	65	77	50	66
8	11	65	52	83	65
7	4	4	1	7	4
6	3	0	0	0	0
4	3	0	0	0	0

S&P FC Pre-Crash	Volume	Open	High	Low	Close
2	325	0	0	0	0
1	32	503	503	503	503
3	105	0	0	0	0
8	1	0	0	0	0
4	33	0	0	0	0
5	6	0	0	0	0
6	1	0	0	0	0

S&P FC Crash	Volume	Open	High	Low	Close
3	62	0	0	0	0
4	80	0	0	0	0
5	49	0	0	0	0
6	33	0	0	0	0
7	14	1	0	2	1
1	5	195	199	192	194
8	3	33	25	41	33
9	5	23	28	17	24
2	1	0	0	0	0

S&P FC Post-Crash	Volume	Open	High	Low	Close
4	181	0	0	0	0
5	121	0	0	0	0
7	29	22	19	22	22
6	67	4	2	7	4
8	8	67	65	75	66
9	4	62	63	57	61
3	76	0	0	0	0
2	11	0	0	0	0
1	6	348	354	342	350

S&P C19 Pre-Crash	Volume	Open	High	Low	Close
3	367	64	76	55	63
4	69	0	0	0	0
5	16	0	0	0	0
2	42	438	426	447	439
1	5	0	0	0	0
7	1	0	0	0	0
6	2	0	0	0	0

S&P C19 Crash	Volume	Open	High	Low	Close
3	73	195	197	186	195
4	89	0	0	0	0
5	42	0	0	0	0
7	14	0	0	0	0
8	12	0	0	0	0
6	20	0	0	0	0
9	1	0	0	0	0
2	1	58	56	67	58
1	1	0	0	0	0

S&P C19 Post-Crash	Volume	Open	High	Low	Close
5	75	0	0	0	0
4	252	328	341	314	326
6	21	0	0	0	0
7	9	0	0	0	0
9	1	0	0	0	0
3	134	175	162	189	177
2	7	0	0	0	0
8	3	0	0	0	0
1	1	0	0	0	0

Dow Jones DCB Pre-Crash	Volume	Open	High	Low	Close
4	28	0	0	0	0
6	75	0	0	0	0
8	80	140	129	148	140
5	66	0	0	0	0
7	105	44	34	52	43
3	1	0	0	0	0
9	57	130	145	119	131
1	86	190	196	185	190
2	6	0	0	0	0

Dow Jones DCB Crash	Volume	Open	High	Low	Close
1	145	246	250	241	245
2	87	0	0	0	0
3	16	0	0	0	0
7	1	0	0	0	0
4	2	0	0	0	0
8	1	0	0	0	0
9	0	6	2	11	7

Dow Jones DCB Post-Crash	Volume	Open	High	Low	Close
2	316	0	0	0	0
4	13	0	0	0	0
3	76	0	0	0	0
1	87	227	247	210	226
5	3	0	0	0	0
6	2	0	0	0	0
7	1	20	16	24	20
8	1	111	110	114	112
9	0	141	126	151	141

Dow Jones FC Pre-Crash	Volume	Open	High	Low	Close
3	88	0	0	0	0
2	319	0	0	0	0
5	1	0	0	0	0
4	18	0	0	0	0
7	2	0	0	0	0
1	73	502	502	502	502
8	1	0	0	0	0

Dow Jones FC Crash	Volume	Open	High	Low	Close
2	125	0	0	0	0
3	59	0	0	0	0
5	7	0	0	0	0
4	13	0	0	0	0
1	45	193	194	192	192
6	3	0	0	0	0
8	1	44	39	47	46
9	0	14	20	9	13
7	0	2	0	5	2

Dow Jones FC Post-Crash	Volume	Open	High	Low	Close
2	176	0	0	0	0
3	62	0	0	0	0
4	34	0	0	0	0
5	12	0	0	0	0
6	4	8	6	9	8
1	211	282	293	260	283
9	1	82	74	103	83
7	3	40	33	54	40
8	0	91	97	77	89

Dow Jones C19 Pre-Crash	Volume	Open	High	Low	Close
3	159	0	0	0	0
4	54	0	0	0	0
6	7	0	0	0	0
5	15	0	0	0	0
7	2	0	0	0	0
8	2	0	0	0	0
2	246	502	502	502	502
1	16	0	0	0	0
9	1	0	0	0	0

Dow Jones C19 Crash	Volume	Open	High	Low	Close
2	31	234	228	238	232
3	110	16	24	9	18
4	62	0	0	0	0
5	21	0	0	0	0
6	13	0	0	0	0
9	2	0	0	0	0
7	9	0	0	0	0
8	3	0	0	0	0
1	2	3	1	6	3

Dow Jones C19 Post-Crash	Volume	Open	High	Low	Close
4	87	0	0	0	0
3	253	489	492	481	487
5	21	0	0	0	0
2	133	14	11	22	16
8	1	0	0	0	0
6	5	0	0	0	0
7	2	0	0	0	0
1	1	0	0	0	0

Nasdaq BM Pre-Crash	Volume	Open	High	Low	Close
4	5	11	16	8	11
5	8	0	0	0	0
6	43	0	0	0	0
8	75	0	0	0	0
7	86	0	0	0	0
9	59	0	0	0	0
1	229	0	0	0	0
2	0	199	196	199	197
3	0	295	293	298	297

Nasdaq BM Crash	Volume	Open	High	Low	Close
6	2	0	0	0	0
1	238	0	0	0	0
2	10	7	4	10	7
9	1	0	0	0	0
8	2	0	0	0	0
3	0	69	70	66	68
4	0	177	179	177	178

Nasdaq BM Post-Crash	Volume	Open	High	Low	Close
1	702	0	0	0	0
9	31	0	0	0	0
8	9	0	0	0	0
2	4	0	0	0	0
5	3	0	0	0	0
7	6	0	0	0	0
6	1	0	0	0	0
4	1	388	391	382	387
3	0	369	366	375	370

Nasdaq DCB Pre-Crash	Volume	Open	High	Low	Close
4	2	3	6	2	3
6	50	0	0	0	0
8	110	0	0	0	0
7	105	0	0	0	0
5	5	0	0	0	0
9	87	0	0	0	0
1	145	230	224	236	229
2	0	233	238	227	234
3	0	38	36	39	38

Nasdaq DCB Crash	Volume	Open	High	Low	Close
1	200	0	0	0	0
2	50	29	25	30	28
6	1	0	0	0	0
7	1	0	0	0	0
4	0	86	89	73	82
3	0	136	131	148	140
5	0	1	7	1	2

Nasdaq DCB Post-Crash	Volume	Open	High	Low	Close
1	371	364	354	377	366
3	2	0	0	0	0
2	119	135	145	122	133
8	4	0	0	0	0
5	3	0	0	0	0

Nasdaq FC Pre-Crash	Volume	Open	High	Low	Close
1	263	0	0	0	0
2	227	502	502	502	502
7	2	0	0	0	0
6	1	0	0	0	0
3	8	0	0	0	0
8	1	0	0	0	0

Nasdaq FC Crash	Volume	Open	High	Low	Close
2	161	192	192	189	189
1	72	61	61	64	64
3	16	0	0	0	0
4	2	0	0	0	0
7	1	0	0	0	0
5	1	0	0	0	0

Nasdaq FC Post-Crash	Volume	Open	High	Low	Close
1	154	160	153	167	159
2	328	343	350	336	344
3	16	0	0	0	0
9	1	0	0	0	0
6	2	0	0	0	0
4	2	0	0	0	0

Nasdaq C19 Pre-Crash	Volume	Open	High	Low	Close
1	138	0	0	0	0
2	346	0	0	0	0
3	15	0	0	0	0
9	1	2	3	0	2
4	2	0	0	0	0
6	0	37	23	51	34
7	0	334	329	341	340
8	0	129	147	110	126

Nasdaq C19 Crash	Volume	Open	High	Low	Close
2	35	0	0	0	0
3	93	0	0	0	0
4	92	0	0	0	0
5	23	0	0	0	0
6	6	3	1	6	4
7	4	17	17	17	17
9	0	67	68	67	67
8	0	34	30	34	32
1	0	132	137	129	133

Nasdaq C19 Post-Crash	Volume	Open	High	Low	Close
6	38	0	0	0	0
7	24	0	0	0	0
5	135	0	0	0	0
1	3	503	503	503	503
9	2	0	0	0	0
8	3	0	0	0	0
4	254	0	0	0	0
3	43	0	0	0	0
2	1	0	0	0	0