

- 1 **Q.** Reference: *Fair Return for Newfoundland Power (NP)*, Evidence of Laurence
2 D. Booth, September 28, 2021, page 34, lines 5-6.
3
4 Please provide, in Excel format, daily market data for the S&P 500 and the
5 VIX for the period May 2021 to October 2021.
6
7
8 **A.** Dr. Booth does not have nor uses daily data on the S&P500. US VIX data can
9 be downloaded from https://www.cboe.com/tradable_products/vix/
10
11 Note the chart on page 34 is from the Bank of Canada and was not generated
by Dr. Booth as is clear from the description.