

date	S&P	sm stocks	long t-bond	t-bill	cpi
260331	-0.093723	-0.105992	0.024368	0.009086	-0.009310
260630	0.091397	0.049389	0.012858	0.007027	-0.003761
260930	0.100978	0.037042	0.004205	0.007069	-0.009434
261231	0.025025	0.030685	0.034352	0.009092	0.007619
270331	0.042398	0.026440	0.042056	0.008013	-0.020793
270630	0.074756	0.100550	0.003401	0.008159	0.017375
270930	0.172507	0.037732	0.014428	0.007864	-0.018975
271231	0.046665	0.041540	0.026950	0.006852	0.001934
280331	0.091836	0.077700	0.007045	0.008799	-0.011582
280630	0.014315	0.042849	-0.003970	0.008614	0.000000
280929	0.123832	0.143775	-0.018262	0.009151	0.009765
281231	0.153847	0.086723	0.016548	0.008550	-0.007737
290328	0.055022	-0.019212	-0.038575	0.010479	-0.007797
290629	0.092531	-0.059530	0.022004	0.013205	0.005894
290930	0.099758	-0.096904	-0.000703	0.010933	0.011718
291231	-0.277513	-0.416091	0.053259	0.012042	-0.007722
300331	0.180019	0.322917	0.015511	0.007851	-0.013618
300630	-0.177186	-0.310990	0.017474	0.007396	-0.005917
300930	-0.081749	-0.134802	0.012152	0.005072	-0.013889
301231	-0.157626	-0.215685	0.000720	0.003575	-0.028169
310331	0.096185	0.413239	0.006673	0.003156	-0.035197
310630	-0.097080	-0.201479	0.023592	0.002393	-0.027897
310930	-0.336089	-0.410887	-0.030992	0.001189	-0.008831
311231	-0.137696	-0.244209	-0.051688	0.003951	-0.026726
320331	-0.090695	-0.014731	0.042927	0.006253	-0.038902
320630	-0.376826	-0.312566	0.047208	0.001978	-0.028571
320930	0.849742	1.036019	0.054389	0.000890	-0.017157
321231	-0.124115	-0.313925	0.014627	0.000472	-0.022443
330331	-0.140742	-0.038291	-0.001811	0.000263	-0.038265
330630	0.888409	2.099965	0.032062	0.001646	0.010610
330930	-0.090448	-0.132319	0.005028	0.000596	0.039370
331230	0.043388	-0.061128	-0.034899	0.000467	-0.005051
340331	0.071256	0.410488	0.054409	0.000929	0.012690
340630	-0.076206	-0.108806	0.032723	0.000191	0.002507
340929	-0.062084	-0.121129	-0.022358	0.000188	0.017500
341231	0.061834	0.124438	0.033514	0.000319	-0.012284
350330	-0.100216	-0.198219	0.031776	0.000426	0.019900
350629	0.222888	0.109312	0.011387	0.000379	0.002439
350930	0.143976	0.185436	-0.007965	0.000387	0.000000
351231	0.173132	0.329661	0.014117	0.000493	0.007299
360331	0.120114	0.388314	0.024459	0.000422	-0.009662
360630	0.007820	-0.176611	0.009736	0.000634	0.009756

360930	0.089681	0.170257	0.013989	0.000409	0.014494
361231	0.088691	0.231914	0.025018	0.000308	-0.002381
370331	0.050618	0.215091	-0.034129	0.000425	0.016707
370630	-0.129390	-0.296286	0.007389	0.001305	0.011738
370930	-0.096252	-0.223408	0.007740	0.000933	0.016241
371231	-0.214004	-0.367630	0.022191	0.000413	-0.013698
380331	-0.185911	-0.302710	0.007241	0.000011	-0.023149
380630	0.383977	0.578004	0.025949	0.000153	0.000000
380930	0.067549	0.018504	0.006584	0.000171	0.000000
381231	0.090150	0.184975	0.014543	-0.000497	-0.004739
390331	-0.160690	-0.303174	0.026608	-0.000057	-0.011905
390630	0.004816	0.007268	0.026250	0.000144	-0.002410
390930	0.212266	0.596570	-0.062973	0.000054	0.019324
391230	-0.025897	-0.104543	0.073108	0.000064	-0.009478
400330	-0.008687	0.151522	0.018673	0.000034	0.002392
400629	-0.168529	-0.255169	-0.008363	-0.000103	0.004774
400930	0.083421	0.071546	0.019119	0.000074	-0.002375
401231	0.010244	0.031982	0.030492	0.000043	0.004762
410331	-0.045307	0.004666	-0.008677	-0.000030	0.004739
410630	0.011104	0.007780	0.022385	0.000018	0.035377
410930	0.051689	0.152453	0.002797	0.000441	0.031891
411231	-0.129149	-0.220115	-0.006914	0.000168	0.022076
420331	-0.065227	0.096991	0.017314	0.000397	0.034557
420630	0.059395	-0.006028	0.004870	0.000572	0.018788
420930	0.081112	0.209706	0.005851	0.000821	0.012294
421231	0.124026	0.095553	0.003812	0.000887	0.024291
430331	0.198227	0.656575	0.003644	0.000876	0.017786
430630	0.082473	0.209550	0.011735	0.000845	0.017475
430930	-0.011096	-0.070381	0.003081	0.000870	-0.007634
431231	-0.018446	0.011299	0.002237	0.000875	0.003845
440331	0.041305	0.177508	0.007408	0.000820	-0.003831
440630	0.096485	0.157531	0.004903	0.000818	0.011538
440930	-0.004604	-0.000943	0.007747	0.000828	0.009506
441230	0.053679	0.128885	0.007800	0.000834	0.003766
450331	0.037384	0.054636	0.022516	0.000728	-0.001876
450630	0.110740	0.271663	0.038988	0.000826	0.018798
450929	0.090727	0.064631	-0.000636	0.000881	-0.001845
451231	0.085579	0.215915	0.042982	0.000856	0.007394
460330	0.050935	0.112148	0.006733	0.000860	0.003669
460628	0.029606	0.080452	-0.007858	0.000868	0.021938
460930	-0.180401	-0.272217	-0.016026	0.000906	0.094811
461231	0.036579	0.010551	0.016427	0.000891	0.052288
470331	0.002463	0.002943	0.003456	0.000865	0.020186
470630	0.018495	-0.104143	0.000672	0.000878	0.004567

470930	0.005767	0.087302	0.010017	0.001224	0.043940
471231	0.029397	0.032978	-0.039884	0.002057	0.018868
480331	-0.001919	-0.002956	0.010122	0.002337	0.000000
480630	0.125633	0.152049	0.010089	0.002486	0.028490
480930	-0.062370	-0.106812	-0.000593	0.002037	0.016620
481231	0.001528	-0.045883	0.013990	0.001228	-0.017711
490331	0.006251	0.030157	0.020645	0.002815	-0.009709
490630	-0.041898	-0.096907	0.019853	0.002898	0.001401
490930	0.116941	0.147994	0.013332	0.002642	0.000000
491231	0.103165	0.121228	0.009194	0.002626	-0.009790
500331	0.047272	0.068345	-0.003206	0.002736	-0.002825
500630	0.041531	-0.015276	0.003799	0.002867	0.011331
500929	0.119208	0.173378	-0.000345	0.002971	0.025211
501230	0.078913	0.123982	0.000332	0.003329	0.023224
510331	0.063541	0.037625	-0.017363	0.003379	0.032043
510629	-0.003672	-0.050583	-0.019207	0.003697	0.003881
510928	0.123698	0.123671	0.015680	0.003899	0.007732
511231	0.041533	-0.026140	-0.018620	0.003871	0.014066
520331	0.039180	0.005926	0.015336	0.003781	-0.006305
520630	0.041391	-0.023059	0.013964	0.003963	0.007614
520930	-0.005392	-0.005584	-0.021843	0.004619	0.007557
521231	0.099704	0.054263	0.004505	0.004095	0.000000
530331	-0.036363	0.061740	-0.016270	0.004871	-0.005000
530630	-0.029420	-0.062891	-0.003414	0.005187	0.007537
530930	-0.020782	-0.073538	0.033203	0.004752	0.006235
531231	0.081081	0.014461	0.023117	0.003305	-0.002479
540331	0.099951	0.105653	0.039131	0.002581	-0.000001
540630	0.098883	0.068894	0.017869	0.001989	0.002485
540930	0.117418	0.126675	0.008808	0.001876	-0.003717
541231	0.130007	0.205998	0.004532	0.002165	-0.003732
550331	0.026674	0.078069	-0.023306	0.002653	0.000000
550630	0.133357	0.052926	-0.000297	0.003454	0.000000
550930	0.073205	0.014553	-0.002609	0.004206	0.004993
551230	0.053540	0.045814	0.013541	0.005333	-0.001242
560329	0.076512	0.066963	-0.006930	0.005639	-0.000001
560629	-0.021225	-0.029907	0.013745	0.006150	0.012438
560928	-0.026330	-0.011936	-0.034361	0.005668	0.007371
561231	0.038638	0.019683	-0.028822	0.006913	0.008537
570329	-0.045306	0.019922	0.034667	0.007384	0.007255
570628	0.084645	0.040122	-0.042000	0.007503	0.012004
570930	-0.095943	-0.087572	0.003651	0.008065	0.007118
571231	-0.046978	-0.117408	0.080124	0.008077	0.003534
580331	0.063519	0.143039	0.011740	0.004925	0.014085
580630	0.085071	0.112755	0.002455	0.002203	0.003473

580930	0.116467	0.150769	-0.081048	0.003024	0.000000
581231	0.112730	0.126515	0.007523	0.005177	0.000000
590331	0.012156	0.091601	0.005283	0.006122	0.000000
590630	0.062791	0.008786	-0.011196	0.006645	0.006920
590930	-0.019790	-0.020473	-0.003824	0.007487	0.004581
591231	0.061769	0.079114	-0.012954	0.008946	0.003421
600331	-0.067851	-0.056512	0.060902	0.009681	0.000001
600630	0.037423	0.035432	0.015153	0.007085	0.007955
600930	-0.051838	-0.043686	0.037519	0.004572	0.001127
601230	0.095750	0.035159	0.018231	0.005036	0.005630
610330	0.128087	0.227352	0.005300	0.005354	0.000000
610630	0.000786	-0.001419	-0.000659	0.005544	0.001120
610929	0.039833	-0.018213	0.012581	0.004923	0.005592
611229	0.080873	0.097723	-0.007445	0.005276	0.000000
620330	-0.020965	0.038500	0.034429	0.006479	0.004450
620629	-0.206178	-0.235844	0.005162	0.006622	0.002215
620928	0.036761	0.034457	0.013740	0.007087	0.007735
621231	0.132752	0.073154	0.014039	0.006874	-0.002193
630329	0.063445	0.110643	0.001512	0.007085	0.003297
630628	0.050225	0.063419	0.003000	0.007239	0.004381
630930	0.041095	0.037987	0.005692	0.007912	0.004362
631231	0.056124	0.007920	0.001855	0.008572	0.004344
640331	0.060507	0.088197	0.001230	0.008735	0.001081
640630	0.042043	0.041825	0.016686	0.008557	0.003240
640930	0.037739	0.078543	0.007718	0.008635	0.003230
641231	0.015721	0.010198	0.009034	0.008971	0.004293
650331	0.023877	0.119994	0.010794	0.009427	0.001068
650630	-0.016317	-0.051242	0.010192	0.009730	0.010673
650930	0.077153	0.145464	-0.002480	0.009558	0.001056
651231	0.036533	0.164612	-0.011267	0.009991	0.006329
660331	-0.027405	0.087745	-0.006526	0.011149	0.009434
660630	-0.042528	-0.066210	-0.013734	0.011346	0.008307
660930	-0.088526	-0.123645	0.008174	0.011693	0.010299
661230	0.059581	0.044651	0.049249	0.012579	0.005096
670331	0.132015	0.313092	0.012650	0.011826	0.003042
670630	0.012803	0.121936	-0.063079	0.009269	0.008088
670929	0.075008	0.159275	-0.002125	0.009496	0.010030
671229	0.005883	0.074850	-0.040779	0.010862	0.008937
680329	-0.057290	-0.066879	0.007570	0.011765	0.011811
680628	0.112401	0.264311	0.050679	0.013059	0.011673
680930	0.038829	0.060882	0.018085	0.013307	0.010578
681231	0.019483	0.086398	-0.074611	0.012940	0.012370
690328	-0.015054	-0.078886	-0.015471	0.014587	0.015038
690630	-0.030089	-0.065669	0.012795	0.015361	0.015740

690930	-0.039184	-0.066591	-0.052176	0.016669	0.013674
691231	-0.003184	-0.067022	0.004377	0.017658	0.015287
700331	-0.017173	-0.052223	0.049268	0.018036	0.014172
700630	-0.180281	-0.326998	-0.041790	0.016210	0.015721
700930	0.169136	0.280947	0.053431	0.016024	0.010318
701231	0.104215	0.010528	0.058438	0.013447	0.013616
710331	0.096964	0.263366	0.087806	0.010153	0.005878
710630	0.001657	-0.068084	-0.044310	0.009456	0.014191
710930	-0.005896	-0.023877	0.071563	0.012422	0.005761
711231	0.046529	0.013711	0.016400	0.011129	0.007365
720330	0.057482	0.129475	-0.005809	0.008109	0.007311
720630	0.006622	-0.036783	0.023160	0.008854	0.008064
720929	0.039137	-0.057481	0.015997	0.009424	0.009601
721229	0.075592	0.018477	0.022576	0.011475	0.008717
730330	-0.048833	-0.137914	-0.022808	0.013135	0.019638
730629	-0.057708	-0.163210	-0.008068	0.015512	0.020031
730928	0.048181	0.183277	0.025729	0.020347	0.023414
731231	-0.091620	-0.190537	-0.005376	0.018593	0.022141
740329	-0.028236	0.114627	-0.039540	0.017755	0.033213
740628	-0.075603	-0.134917	-0.008908	0.021250	0.026556
740930	-0.251607	-0.148038	-0.001989	0.021217	0.032675
741231	0.093776	-0.025504	0.098432	0.017519	0.024391
750331	0.229413	0.394294	0.008245	0.014374	0.015444
750630	0.153601	0.207092	0.031905	0.012877	0.017745
750930	-0.109542	-0.097963	-0.025104	0.014992	0.018680
751231	0.086418	0.006581	0.076543	0.014572	0.016503
760331	0.149709	0.442556	0.032044	0.012119	0.007216
760630	0.024857	-0.027985	0.006455	0.012336	0.015522
760930	0.019083	-0.014472	0.044022	0.013290	0.014698
761231	0.031361	0.138855	0.076642	0.012139	0.009850
770331	-0.074441	0.054471	-0.034559	0.010911	0.022375
770630	0.033213	0.098747	0.036308	0.011499	0.020202
770930	-0.028151	0.001380	0.009616	0.012974	0.012101
771230	-0.001311	0.080654	-0.016649	0.014868	0.011413
780331	-0.049283	0.119944	-0.009631	0.014853	0.019344
780630	0.085033	0.145170	-0.012615	0.015897	0.029521
780929	0.086588	0.164969	0.025459	0.017430	0.019456
781229	-0.049317	-0.173677	-0.014307	0.021785	0.019086
790330	0.070786	0.223375	0.019129	0.023365	0.030556
790629	0.027175	0.091498	0.046029	0.024418	0.033476
790928	0.075392	0.056427	-0.023972	0.023806	0.033781
791231	0.001342	0.017002	-0.050611	0.028371	0.029096
800331	-0.040715	-0.134301	-0.145010	0.029154	0.043062
800630	0.134126	0.201550	0.243610	0.026991	0.032527

800930	0.111946	0.251001	-0.112700	0.019325	0.016559
801231	0.094609	0.074915	0.018034	0.032484	0.026620
810331	0.013180	0.127451	-0.017904	0.033505	0.025929
810630	-0.023110	0.119114	-0.011010	0.036201	0.023388
810930	-0.102191	-0.163967	-0.086190	0.038117	0.029488
811231	0.070099	0.079563	0.147505	0.031796	0.007876
820331	-0.072265	-0.056802	0.046867	0.027241	0.005683
820630	-0.006191	-0.003549	0.017474	0.031781	0.026493
820930	0.114603	0.103125	0.201805	0.023421	0.009291
821231	0.181423	0.234651	0.096369	0.019101	-0.003071
830331	0.100457	0.198262	0.007529	0.019501	0.003420
830630	0.111088	0.211080	-0.001242	0.020851	0.016019
830930	-0.001434	-0.015376	0.001156	0.022796	0.012412
831230	0.003429	-0.022531	-0.000656	0.022075	0.005633
840330	-0.022655	-0.048984	-0.009630	0.022168	0.012520
840629	-0.025804	-0.031962	-0.047369	0.023695	0.011064
840928	0.096811	0.056453	0.135701	0.025290	0.012231
841231	0.017583	-0.040389	0.077285	0.023902	0.003180
850329	0.093517	0.111671	0.015480	0.018528	0.010460
850628	0.074927	0.020423	0.131796	0.019466	0.010967
850930	-0.040505	-0.036800	0.005395	0.017903	0.006826
851231	0.171781	0.140935	0.133391	0.019195	0.008937
860331	0.140713	0.135608	0.197298	0.016935	-0.004277
860630	0.059113	0.045341	-0.000886	0.015467	0.005828
860930	-0.069678	-0.103811	-0.013367	0.014368	0.007011
861231	0.054042	0.004370	0.054349	0.013483	0.002727
870331	0.213274	0.210389	0.013684	0.013229	0.014497
870630	0.051380	-0.009411	-0.048056	0.013076	0.012503
870930	0.066233	0.057509	-0.069618	0.013869	0.012643
871231	-0.226300	-0.284652	0.083836	0.013397	0.003775
880331	0.058737	0.182167	0.039324	0.011952	0.009532
880630	0.065951	0.063987	0.009908	0.014592	0.012875
880930	0.003865	-0.004952	0.022806	0.017275	0.015254
881230	0.031042	-0.018248	0.021540	0.018213	0.005844
890331	0.070276	0.086591	0.014306	0.018463	0.014938
890630	0.087967	0.043701	0.114785	0.021871	0.014717
890929	0.106501	0.053397	-0.000768	0.021038	0.007252
891229	0.020545	-0.077718	0.045387	0.019829	0.008801
900330	-0.030214	-0.024505	-0.040885	0.017896	0.020619
900629	0.062899	0.042811	0.044005	0.020027	0.009324
900928	-0.137825	-0.232249	-0.020310	0.019452	0.021555
901231	0.089518	0.004339	0.082408	0.018571	0.008290