Dr. Dietrich Momentum Real Estate (Timbercreek Ticker)

Dr. D

September 18, 2021

rownames(names)	LONG_COMP_NAME	rownames(names)	LONG_COMP_NAME
ADJ GR Equity	ADLER Group SA	IIA AV Equity	IMMOFINANZ AG
ADL GY Equity	ADLER Real Estate AG	IML FP Equity	Affine RE SA
ALLN SW Equity	Allreal Holding AG	INTO BB Equity	Intervest Offices & Warehouses NV
AOX GR Equity	alstria office REIT-AG	INTU LN Equity	Intu Properties PLC
AXIA SM Equity	Axiare Patrimonio SOCIMI SA	IREN SW Equity	Investis Holding SA
BBOX LN Equity	Tritax Big Box REIT PLC	IRES ID Equity	Irish Residential Properties REIT PLC
BEFB BB Equity	Befimmo SA	KLED SS Equity	Kungsleden AB
BIW GR Equity	KWG Kommunale Wohnen AG	KLOVA SS Equity	Klovern AB
BLND LN Equity	British Land Co PLC/The	KWE LN Equity	Kennedy Wilson Europe Real Estate Ltd
BNS IM Equity	Beni Stabili SpA SIIQ	LAMDA GA Equity	LAMDA Development SA
BWO GR Equity	BUWOG Group GmbH	LAND LN Equity	Land Securities Group PLC
CAI AV Equity	CA Immobilien Anlagen AG	LEAS BB Equity	Leasinvest Real Estate SCA
CAL LN Equity	Capital & Regional PLC	LEG GR Equity	LEG Immobilien SE
CAPC LN Equity	Capital & Counties Properties PLC	LI FP Equity	Klepierre SA
CAST SS Equity	Castellum AB	MERY FP Equity	Mercialys SA
COFB BB Equity	Cofinimmo SA	MOBN SW Equity	Mobimo Holding AG
COL SM Equity	Inmobiliaria Colonial Socimi SA	MONT BB Equity	Montea NV
CRES IM Equity	COIMA RES SpA	MRL SM Equity	Merlin Properties Socimi SA
CTY1S FH Equity	Citycon Oyj	NPRO NO Equity	Norwegian Property ASA
CWI AV Equity	Convert Immobilien Invest GmbH	NSI NA Equity	NSI NV
DEQ GR Equity	Deutsche EuroShop AG	PHP LN Equity	Primary Health Properties PLC
DIC GR Equity	DIC Asset AG	PNDXB SS Equity	Pandox AB
DLN LN Equity	Derwent London PLC	PQL GR Equity	POLIS Immobilien AG
1 0	Deutsche Wohnen SE	PSPN SW Equity	PSP Swiss Property AG
DWNI GR Equity	Eurocommercial Properties NV	1 0	Safestore Holdings PLC
ECMPA NA Equity	Societe de la Tour Eiffel	SAFE LN Equity	Sponda Ov
EIFF FP Equity		SDA1V FH Equity	1 0
ENTRA NO Equity	Entra ASA	SGRO LN Equity	Segro PLC
ESP LN Equity	Empiric Student Property PLC	SHB LN Equity	Shaftesbury PLC
FABG SS Equity	Fabege AB	SPSN SW Equity	Swiss Prime Site AG
FDR FP Equity	Covivio	TEG GR Equity	TAG Immobilien AG
FLY FP Equity	Societe Fonciere Lyonnaise SA	TLG GR Equity	TLG Immobilien AG
FMU FP Equity	Covivio Hotels SACA	TPS1V FH Equity	Technopolis Oyj
GFC FP Equity	Gecina SA	UAI LN Equity	U & I Group PLC
GPOR LN Equity	Great Portland Estates PLC	UL NA Equity	Unibail-Rodamco-Westfield SE
GRI LN Equity	Grainger PLC	UTG LN Equity	UNITE Group PLC/The
GRIV GA Equity	Grivalia Properties REIC AE	VASTB BB Equity	Vastned Belgium NV
GRN ID Equity	Green REIT plc	VASTN NA Equity	Vastned Retail NV
GYC GY Equity	Grand City Properties SA	VNA GR Equity	Vonovia SE
HAB GR Equity	Hamborner REIT AG	VOVOS GA Equity	Babis Vovos International Construction SA
HBRN ID Equity	Hibernia REIT plc	WCMK GR Equity	WCM Beteiligungs- und Grundbesitz-AG
HIAG SW Equity	Hiag Immobilien Holding AG	WDP BB Equity	Warehouses De Pauw CVA
HLCL LN Equity	Helical PLC	WEHB BB Equity	Wereldhave Belgium Comm VA
HMSO LN Equity	Hammerson PLC	WHA NA Equity	Wereldhave NV
HUFVA SS Equity	Hufvudstaden AB	WIHL SS Equity	Wihlborgs Fastigheter AB
ICAD FP Equity	ICADE	WKP LN Equity	Workspace Group PLC
IGD IM Equity	Immobiliare Grande Distribuzione SIIQ SpA	ZUBN SW Equity	Zueblin Immobilien Holding AG

Table 1: Long Portfolio

		1	2	3	4	5	6	7	8	9	10	1	2	3	4	5	6	7	8	9	10	All
	1999-01-29	-			- 1						10	NA										
Page																						
1996 1996																						
1969 1969																						
1964 1.00																						
1969 1969																						
2009-05-9- AMDA, WCMK WRT WR	2000-02-29	LAMDA	WCMK	WKP	GRI	SHB	HLCL	CAL	UAI	SGRO	HUFVA											
1968 1.54 1.55																						
March Marc																						
March Marc																						
2000-11-9 TOT FARE GIFF SARE MEPA SARE MEP																						
2000-11-20 First First Colt																						
1909-11-99 1906 1																						
1906 1.5 1906 19																						
1960 1960																						
100 100			UTG					DLN														6.83
100 100																						
100 100																						
2006-05 Fig. Fig.																						
2006-08-1 TEG		TEG		GRI		ICAD	DLN	HLCL				-7.84						5.15	-5.34			
2006.0-23 TEG																						
2001-1-19 Coll UTG TEG CAL PHP CAL CAL PHP WAY WAY WAY PART WAY WA																						
2001-1-21 T.C. T.																						
2002-0-13 CRI					UTG		CAL					-0.15										
2002-0-15 2002																						
2002-04-50 KLED GRI SDAIV CRAD SDAIP CRAD C																						
2002-6-36 KLED SALV SATU SA																						
2002-06-28 VOVS KLED FHP GRI CAST CAL BLND LI BINSO WRF 0.64 0.00 0.72 1.58 1.56 1.07 8.69 6.37 1.150 2.96 3.99 3.90 3.00																						
2002-6-50 VOVOS KLED GRI SIBAT PHP CAST LI BMSO LI WDP LIAS 3.14 1.25 7.38 3.27 8.39 1.21 0.99 6.49 2.42 3.09 0.20 2.00																						
2002-08-50 VOVS KLED GRI PHP CAL SDAIV CAST LI WDP EAS 0.3 1.50 1.53 3.14 1.25 3.42 4.13 2.05 2.07 3.09 0.02 2.02 2.02 2.02 2.02 2.02 1.02 2																						
2002-10-15 1 1 1 1 1 1 1 1 1																						
2002-1-129 200																						
2006-1-31 GRI KLED CAL SDAIV NTU PHP TPSIV VOVO GFC LI -1 1-1 2-										INTU			-1.09								-0.18	
2005-0-13 GRI KLEP CAL KLED CAL KLED CAR CAST																						
2006-0-52 CAL RLED GAL WEIP LI WEIB LI																						
2005-0-30 2007 2006-0-30 2007 2006-0-30 2007 2006-0-30 2009 2																						
2005-69-30 WUPP COFE IIA WEIFE CAI BEFIS CAIN ASTES PSPN 1.59 2.27 2.99 3.00 4.95 4.95 4.90 4.00 4.60 4.50 5.20 5.00																						
1.05 2.003-0-30 WPP COFB																						
2005-0-7-31 COL COFB																						
2003-19-31 COL	2003-07-31	COL		IIA																		
2003-11-28 COL																						
2003-1238 COL																						
2004-01-30 COL KIOVA CAL TFSIV KIED WKP GRI PHP CAST MLR SAST SAST SAST COL GRI PHP CAST WKP CAST MLR SAST SAST CAST CAS																						
2004-042-27 COL GRI PHP KLOVA CAST WKP CTY1S DLN HMSO SAIV 15.58 10.47 6.58 3.24 7.65 2.35 12.66 5.48 9.20 2.31 7.55 7.50																						
2004-04-33 COL GRI CAL WKP DLN BLND SKRO CTYIS PHP CAST -0.37 -0.11 11.31 3.61 2.21 1.16 0.45 5.17 2.39 2.27 3.33																						
2004-04-30 COL CRI CTYIS SHB CAL DLN KUNO BNS KLED SHB BLND LAS 5.64 8.32 -4.88 1.84 3.94 2.92 2.22 0.46 0.55 8.06 -1.62 2.90 0.040-030 COL CTYIS CRI CAL DLN KUNO BNS KLED SHB KLED 1.08 0.04 1.29 0.325 3.77 13.69 13.18 3.33 1.84 -0.48 4.24 0.040																						
2004-06-30 COL CAL CTYIS GRI DLN WKP BLND SHB KLED 1-0.88 9.04 12.09 3.25 3.77 13.69 13.18 3.43 1.48 -0.48 4.24 2004-08-31 COL CTYIS CAL WKP DLN GRI IML KLED LAND BLND CAL LAND BLND CTYIS CAL WKP DLN TRO CAL KLED WKP DLN TRO CAL C																						
2004-07-30 COL CTYIS CAL WKP DLN CRIS MKP EIFF DLN TEG IML 8.02 2.45 8.17 -0.56 -3.38 1.23 1.23 1.23 0.92 -9.15 0.77 -0.01																						
2004-09-31 CCU CTY1S CAL WKP DLN IML BNS COL GRI BLND LAND 3.86 2.44 8.25 1.34 3.80 -0.77 1.24 3.50 3.41 2.00 2.91																						
2004-10-29 CTYIS CAL WKP BNS BLND DLN KLED CAST FABG LAND 0.47 0.44 -0.25 -1.51 0.13 4.57 2.21 -3.32 6.99 1.71 1.14	2004-08-31	COL	CTY1S	CAL	WKP	DLN	GRI	$_{\mathrm{IML}}$	KLED	LAND	BLND	0.41	4.02	3.75	-0.14	2.40	-0.06	-3.37	9.00	1.50	2.35	1.99
2004-11-30 WKP CTYIS CAL CAST BNS BLND UTG FABG IML KLED 1.70 18.05 10.61 14.46 7.95 9.93 3.07 8.98 1.04 13.17 8.90																						
2005-01-231 WKP																						
2005-01-23 CTYIS CAL UTG FABG BLND BLND WKP CAST HUFVA SLND SHB MIL -3.07 -0.49 8.27 -10.47 0.12 2.36 9.93 2.84 -5.26 4.00 0.82																						
2005-09-32 CTVIS DIC CAL SHB WKP UTG FABG EIFF BIW DLN -7.55 9.89 0.00 -1.94 -1.43 -3.20 5.48 1.88 27.03 -1.87 2.83 2.005-09-39 DIC BIW FABG HUFVA EIFF WKP UTG TSIV KLED DLN -2.79 -1.47 5.57 -0.44 7.69 -1.35 0.00 -2.70 -2.16 8.61 3.12 2005-09-30 DIC BIW FABG HUFVA KLED CAST TPSIV WKP UTG TSIV WKP UTG TSIV TSIV	2005-01-31	CTY1S	CAL	UTG	FABG	BLND	BNS	WKP	CAST	HLCL	HUFVA	21.31	3.17	1.32	0.71	-3.91	5.94	6.83	-2.31	7.71	1.05	4.18
2005-04-29 DIC FABG WKP EIFF CAL BIW CTYIS UTG DLN HUFVA -9.99 6.42 2.13 -0.57 0.14 32.28 4.49 -3.31 -3.91 13.50 0.20 -0																						
2005-06-31 DIC BIW FABG HUFVA KLED CAST TPSIV WKP UTG CAST TPSIV CAL 29.63 3.05 -0.88 15.09 -0.86 15.30 3.92 2.67 2.47 -4.20 6.79 -2.05-06-03.0 DIC BIW FABG KLED CAST HUFVA KLED CAST TPSIV CAL 29.63 3.05 -0.88 15.09 0.86 15.30 3.92 2.67 2.47 -4.20 6.79 -2.05-06-03.0 DIC BIW FABG KLED CAST HUFVA KLED CAST TPSIV CAL 29.63 3.05 -0.88 15.09 0.86 15.30 3.92 2.67 2.47 -4.20 6.79 -2.05-06-03.0 DIC BIW KLED FABG KLOVA CAST HUFVA TPSIV CTYIS FABG HUFVA TPSIV CTYIS TABG HUFVA TPSIV CTYIS TABG HUFVA TPSIV CTYIS TABG HUFVA TPSIV CTYIS TABG HUFVA TPSIV TYSIV TYSIV TYSIV TABG TYSIV T																						
2005-06-30 DIC BIW FABG HUFVA KLED CAST TPSIV WKP UTG ICAD 4.92 -2.41 13.33 2.65 11.38 10.80 6.58 0.21 2.98 9.43 5.99 2005-07-29 DIC BIW FABG KLED HUFVA KLOVA UTG CAST TPSIV CAL 29.63 3.05 -0.88 15.09 0.86 15.09 0.86 15.03 3.92 2.67 2.47 -4.20 6.79 2005-08-31 DIC BIW KLED FABG KLED CAST HUFVA KLOVA TPSIV EIFF CAL 0.42 22.16 -20.77 -18.18 -18.38 -7.27 -21.77 -2.17 -1.22 5.23 -6.19 2005-09-30 DIC BIW KLED FABG KLOVA CAST HUFVA TPSIV CTVIS FABG HUFVA UAI 0.99 14.34 3.37 3.91 7.32 -4.15 14.53 7.72 -9.20 4.82 -2.05 -1.10 -2.05 -1.10 -2.05 -1.10 -2.05 -1.10 -2.05 -1.10 -2.05 -2.05 -1.10 -2.05																						
2005-09-30 DIC BIW KABG KLED CAST HUFVA KLOVA TPSIV CTYIS ICAD 0.41 0.99 1.43 3.37 3.91 7.32 2.177 0.17 0.12 5.23 6.19 0.05	2005-06-30	DIC	BIW	FABG	HUFVA	KLED	CAST	TPS1V	WKP	UTG	ICAD	4.92	-2.41	13.33	2.65	11.38	10.80	6.58	0.21	2.98	9.43	5.99
2005-10-31 DIC BIW KLED FABG KLOVA CAST HUFVA TPSIV CTYIS ICAD 0.41 0.99 14.34 3.37 3.91 7.32 4.15 14.53 7.72 9.20 4.82																						
2005-10-31 DIC BIW ICAD KLED LAMDA TPSIV CTYIS FABG HUFVA UAI 0.97 1.05 9.76 0.48 0.00 4.95 8.31 2.54 3.85 9.19 3.61																						
2005-11-30 DIC BIW ICAD KIED TPSIV LAMDA CTYIS EIFF FABG GFC 1.50 0.52 3.44 12.71 7.92 3.83 2.50 -11.74 1.49 3.15 2.53																						
2006-01-31 DIC BIW KLED ICAD LAMDA TPSIV WKP DLN UTG IML 5.73 12.476 0.00 4.08 18.40 6.00 1.05 10.62 2.11 2.42 17.52 2006-02-28 DIC BIW KLED LAMDA ICAD COL TPSIV PHP WKP GRI 70.54 24.76 20.43 18.77 4.05 -3.67 15.85 10.82 3.75 -5.66 14.87 2006-03-31 BIW DIC LAMDA ICAD KLED COL TPSIV DLN IGD GRI 17.28 -8.18 -10.37 -4.16 6.86 37.38 3.75 -5.66 14.35 5.13 5.64 2006-04-28 BIW DIC LAMDA KLED TPSIV ICAD COL HLCL IML CTYIS 19.01 -18.15 5.51 -11.49 -2.98 -5.83 26.86 -3.80 -0.37 -9.73 -0.10 -0.06	2005-11-30	DIC	BIW	ICAD	KLED	TPS1V	LAMDA	CTY1S	EIFF	FABG	GFC	1.50	0.52	3.44	12.71	7.92		2.50		1.49	3.15	
2006-09-28 DIC BIW KLED LAMDA ICAD CAD TPSIV PHP WKP GRI 70.54 9.44 20.43 18.77 4.05 -3.67 15.85 10.82 3.75 -2.82 14.72 2006-09-28 BIW DIC LAMDA KLED TPSIV CAD CAD KLED TPSIV DLN IGD GRI 17.28 -8.18 -10.37 -4.16 6.86 37.38 3.75 -5.66 14.35 5.64 2006-09-29 BIW COL DIC LAMDA KLED TPSIV CAL HLCL IML CTYIS 19.01 -18.15 5.51 -11.49 -2.88 -5.83 26.86 -3.80 -0.37 -9.73 -0.10 2006-09-29 BIW COL DIC LAMDA KLED TPSIV CAL HLCL SHB CTYIS -4.00 6.86 -8.18 -1.47 10.10 5.74 4.60 -3.85 3.84 4.64 1.83 2006-07-31 BIW COL DIC LAMDA KIED TPSIV CAL HLCL SHB CTYIS -4.00 6.86 -8.18 -1.47 10.10 5.74 4.60 -3.85 3.84 4.64 1.83 2006-07-31 BIW COL DIC LAMDA KIED TPSIV HLCL BIND SHB VOVOS -6.20 -0.20 15.27 4.49 -0.21 -3.39 6.93 8.23 8.95 2.78 3.71 2.06-09-29 BIW COL DIC LAMDA BIND GPOR SHB WKP VOVOS HMSO 8.31 5.929 11.21 4.85 -0.07 7.08 5.07 7.17 12.32 3.14 11.84 2.06-10-31 BIW COL DIC LAMDA BIND GPOR SHB WKP VOVOS MENY LAMDA DIN -0.55 -1.69 -1.64 1.46 4.41 9.60 -0.66 -1.004 14.40 8.71 2.21 -0.86 -2.77 -0.06-09-10-09-																						
2006-09-31 BIW DIC LAMDA ICAD KLED COL TPSIV DLN IGD GRI 17.28 -8.18 -10.37 -4.16 6.86 37.38 3.75 -5.66 14.35 5.13 5.64																						
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2006-06-30 BIW COL DIC LAMDA KLED TPSIV CAL HLCL SHB CTYLS -4.00 6.86 -8.18 -1.47 10.10 5.74 4.60 -3.85 3.84 4.64 1.83 2006-07-31 BIW COL DIC LAMDA KLED TPSIV HLCL BLND SHB VOVOS -6.20 0.20 15.27 4.49 -0.21 -3.39 6.93 8.23 8.95 2.78 3.71 2006-08-31 BIW COL DIC LAMDA WKP TPSIV BLND GPOR VOVOS 1.82 -1.41 11.78 6.30 0.86 -0.88 -0.15 4.99 5.21 -0.86 2.77 2006-09-29 BIW COL DIC LAMDA BLND GPOR SHB WKP VOVOS HMSO 8.31 59.29 11.21 4.85 -0.07 7.08 5.07 7.17 12.32 3.14 11.84 2.06 1.04 1.04 2.06 1.04 1.04 2.06 1.04 1.04 2.06 1.04 1.04 1.06 1.06	2006-04-28	BIW	DIC	LAMDA	KLED	TPS1V	ICAD	COL	HLCL	IML	CTY1S	19.01	-18.15	5.51	-11.49	-2.98	-5.83	26.86	-3.80	-0.37	-9.73	-0.10
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2006-11-30 COL BIW DIC EIFF SHB GPOR WKP VOVOS MERY LAMDA 19.53 -13.92 -0.95 0.08 8.53 2.00 11.55 0.48 15.06 13.03 5.54	2006-09-29	$_{ m BIW}$	COL	DIC	LAMDA	BLND	GPOR	SHB	WKP	VOVOS	HMSO	8.31	59.29	11.21	4.85	-0.07	7.08	5.07	7.17	12.32	3.14	

	1	2	3	4	5	6	7	8	9	10	1	2	3	4	5	6	7	8	9	10	All
2007-01-31	COL	BIW	DIC	IGD	LAMDA	EIFF	SHB	MERY	CAL	LI	2.90	21.21	5.85	4.05	18.88	-1.83	-4.66	2.65	1.82	-4.90	4.60
2007-02-28 2007-03-30	COL	BIW VOVOS	VOVOS LAMDA	LAMDA DIC	DIC IGD	EIFF GPOR	IGD LI	CAL	CAL EIFF	CTY1S CTY1S	0.38 -3.56	-5.30 -6.60	-4.52 3.88	-4.15 -0.41	-1.57 10.68	-1.53 3.33	-2.59 -2.79	9.56 1.72	-3.57 5.99	$\frac{5.59}{3.35}$	-0.77 1.56
2007-04-30	COL	VOVOS	IGD	LAMDA	GPOR	SDA1V	ICAD	EIFF	LI	CTY1S	-17.09	-1.21	-0.26	9.91	-7.28	-3.55	6.56	-10.45	-1.76	0.68	-2.45
2007-05-31	COL	LAMDA	ICAD	SDA1V	IGD	GPOR	EIFF	MERY	WKP	VOVOS	0.47	9.67	5.38	-3.12	-8.03	-0.56	1.64	3.30	-0.22	-10.20	-0.17
2007-06-29	LAMDA	COL	ICAD	IGD	SDA1V	CTY1S	GPOR	HUFVA	LI	MERY	-6.56	3.73	0.36	-20.25	-10.99	-13.90	-7.41	-7.06	-12.55	-13.06	-8.77
2007-07-31 2007-08-31	LAMDA LAMDA	ICAD ICAD	HUFVA HUFVA	NPRO COL	SDA1V SDA1V	LI NPRO	IGD FLY	COL	CTY1S LI	BNS WHA	-10.59 2.00	-3.27 -6.02	-7.59 -6.85	-4.74 0.50	-3.43 -3.85	-9.43 -3.92	-3.59 -13.73	-6.87 8.22	-1.68 1.52	-15.16 -6.28	-6.63 -2.84
2007-09-28	LAMDA	ICAD	COL	HUFVA	NPRO	SDA1V	VOVOS	FLY	CTY1S	IML	7.69	-20.00	-2.49	2.21	-3.70	-2.50	3.79	2.00	-3.61	0.96	-1.57
2007-10-31	LAMDA	ICAD	COL	NPRO	HUFVA	IGD	SDA1V	VOVOS	CTY1S	KLED	-5.84	-2.00	-13.78	3.08	0.36	-1.89	-2.97	-4.06	0.67	9.04	-1.74
2007-11-30	LAMDA	NPRO	HUFVA	SDA1V	ICAD	VOVOS	GFC	HLCL	CTY1S	KLOVA	-5.66	-8.21	-10.04	-15.33	7.14	-10.11	-1.27	-14.33	-10.44	-7.31	-7.55
2007-12-31 2008-01-31	LAMDA LAMDA	NPRO ICAD	ICAD HUFVA	HUFVA NPRO	CTY1S MOBN	VOVOS GFC	SDA1V INTO	SPSN ECMPA	IML ALLN	GFC WDP	4.68 -25.84	8.13 -15.94	-2.85 -0.81	-1.20 -18.80	-9.43 -0.60	-2.12 -13.88	2.00 -2.70	-4.56 0.17	2.77 1.46	-7.88 -2.46	-1.05 -7.94
2008-02-29	LAMDA	ICAD	INTO	NPRO	MOBN	ALLN	WCMK	ECMPA	MONT	WDP	-8.85	9.39	-3.99	-5.56	5.03	3.47	-7.85	3.42	0.45	1.96	-0.25
2008-03-31	INTO	MOBN	ALLN	VASTN	WDP	ICAD	WIHL	PSPN	COFB	SPSN	3.54	2.31	2.12	-0.37	-1.88	0.49	2.65	4.62	1.14	7.60	2.22
2008-04-30 2008-05-30	MOBN MOBN	WIHL	PSPN MERY	ALLN PSPN	VASTN VASTB	SPSN ALLN	MERY WIHL	COFB DEQ	KLOVA MONT	INTO INTO	-2.26 2.05	-2.76 2.46	-3.88 8.58	-3.65 -0.24	-3.47 2.31	-4.78 -1.33	3.18 -10.42	0.53 -4.12	-3.31 2.97	-5.06 -0.44	-2.55 0.18
2008-05-30	MERY	MOBN	MONT	DEQ	INTO	PSPN	SPSN	COFB	VASTB	VASTN	-13.74	-3.04	-11.97	-0.24 -7.14	-12.47	-1.33 -1.95	-10.42	-4.12 -3.87	-7.59	-0.44	-7.99
2008-07-31	MERY	MOBN	MONT	SPSN	INTO	VASTB	WCMK	ALLN	PSPN	VOVOS	4.58	0.22	-0.03	5.71	6.19	-2.22	-21.59	-4.29	10.63	-6.22	-0.70
2008-08-29	MERY	MOBN	ALLN	DEQ	SPSN	PSPN	WEHB	MONT	WIHL	BEFB	0.00	-0.67	2.49	2.66	3.00	-0.60	6.92	0.94	-0.22	10.15	2.47
2008-09-30 2008-10-31	MERY MERY	PSPN PSPN	SPSN SPSN	MOBN MOBN	WIHL	MONT BEFB	LEAS PQL	BEFB COFB	ALLN VASTB	COFB MONT	2.94 -15.23	-2.83 -22.91	-1.37 -16.72	-1.85 -21.71	-15.66 -10.85	-6.72 -17.99	2.83 -3.21	-5.88 -20.73	-0.79 -11.56	-0.55 -0.03	-2.99 -14.09
2008-10-31	MERY	PSPN	SPSN	VASTB	MOBN	COFB	BEFB	LEAS	ALLN	INTO	-3.53	0.99	-2.25	7.33	2.19	2.62	8.42	-20.73	-9.23	-27.50	-3.68
2008-12-31	MERY	PQL	INTO	WCMK	VASTB	LEAS	MONT	ALLN	PHP	SPSN	-7.93	13.23	2.01	61.90	-1.72	-4.47	-2.35	-0.10	0.17	-2.48	5.83
2009-01-30	WCMK	PHP	WEHB	PQL	MERY	VASTB	SPSN	PSPN	BEFB	MONT	52.19	-1.89	10.37	-9.47	1.99	9.86	-3.55	-6.75	12.26	4.33	6.93
2009-02-27 2009-03-31	WCMK WCMK	DEQ PQL	WEHB WEHB	PSPN BEFB	SPSN VASTB	BEFB MERY	CAST BNS	HUFVA MONT	HLCL DEQ	VASTB PHP	-27.06 7.95	-4.15 -2.33	-0.92 -3.62	-4.77 -15.52	-10.51 -0.19	-5.32 -15.50	4.67 -30.84	-1.83 -5.71	-4.39 5.30	-1.60 -14.07	-5.59 -7.45
2009-04-30	WCMK	PHP	WEHB	PQL	VASTB	BEFB	MERY	LEAS	MONT	WIHL	-1.20	12.39	0.79	0.00	-0.19	12.29	6.65	12.05	2.17	10.87	5.52
2009-05-29	WCMK	WEHB	PQL	VASTB	ALLN	DEQ	GRIV	SPSN	MOBN	BEFB	6.82	-1.37	26.19	3.25	7.98	0.24	0.00	0.82	1.61	-7.94	3.76
2009-06-30	WCMK	HLCL	WEHB	VASTB	PQL	ALLN	BEFB	PHP	DWNI	SPSN	-11.04	-4.57	-1.89	-2.35	-19.43	-0.93	-7.89	-1.96	-11.76	-1.48	-6.33
2009-07-31 2009-08-31	WCMK WCMK	PQL HLCL	HLCL DWNI	ALLN VASTB	VASTB SHB	WEHB ALLN	PSPN KLOVA	WIHL	SPSN WEHB	SHB UAI	6.51 10.44	2.81 8.82	3.42 13.21	0.94 10.10	3.02 14.67	3.36 -0.77	9.33 11.56	7.47 14.35	2.94 5.84	9.53 21.68	4.93 10.99
2009-09-30	WCMK	DWNI	HLCL	SHB	VASTB	ALLN	WEHB	GRIV	WIHL	KLOVA	3.31	-5.85	1.38	-5.73	5.53	-1.55	-7.67	4.96	1.37	0.45	-0.38
2009-10-30	WCMK	GRI	DWNI	HLCL	SHB	WIHL	VASTB	PHP	DLN	LAMDA	-6.45	-3.56	12.02	-11.62	5.37	4.06	-4.89	-1.75	2.05	4.75	0.00
2009-11-30	WCMK	GRI	CWI	WIHL	CTY1S	ICAD	CAI	DWNI	KLOVA	LAMDA	-2.84	-11.81	1.08	-5.58	-5.98	-6.38	-20.19	-12.20	-0.89	-0.13	-6.49
2009-12-31 2010-01-29	GRI IIA	WCMK GRI	IIA SAFE	LAMDA UTG	CWI DWNI	CAI TEG	TEG CWI	UTG CAI	DWNI AOX	CTY1S WCMK	-11.34 -4.40	-4.73 1.95	-5.66 -17.12	1.20 -3.74	1.67 9.24	-1.98 -2.23	11.38 -2.45	10.93 -3.17	1.22 8.73	3.89 -0.63	0.66 -1.38
2010-01-25	IIA	SAFE	CWI	NPRO	TEG	UTG	CAI	CTY1S	DLN	LAMDA	0.00	2.01	-3.01	-15.68	-7.96	0.80	-5.09	-3.11	-1.15	-24.82	-5.80
2010-03-31	UTG	TEG	NPRO	IIA	CAL	GRI	DLN	EIFF	SAFE	DIC	-11.18	4.95	8.77	12.55	3.68	5.80	5.48	16.04	3.23	-6.85	4.25
2010-04-30	UTG	EIFF	TEG	IIA	CAL	GRI	DIC	CAI	SAFE	NPRO	-15.30	-6.68	-0.94	20.45	-0.71	3.11	-11.03	5.13	-5.56	-4.52	-1.60
2010-05-31 2010-06-30	CAL EIFF	UTG UTG	EIFF IIA	NPRO TEG	IIA CAL	GFC GFC	SAFE AOX	TEG SAFE	CAI DLN	SDA1V IML	-9.29 3.06	-12.17 -9.38	-13.43 -15.44	-17.57 7.81	-22.22 -7.09	-12.55 9.82	-11.03 3.90	2.43 -5.37	-10.72 -6.44	-8.45 3.52	-11.50 -1.56
2010-00-30	TEG	EIFF	IIA	CAL	SAFE	DLN	UTG	CTY1S	WKP	GRI	-1.50	5.24	18.49	3.39	4.80	7.28	9.02	8.68	-8.14	-4.16	4.31
2010-08-31	EIFF	CAL	FABG	TEG	GFC	WKP	NPRO	CWI	IIA	CAI	-0.58	7.38	2.48	3.71	0.10	-2.53	-2.55	-0.21	2.18	-0.75	0.92
2010-09-30	EIFF	CAL	HA	AOX	FABG	NPRO	TEG	CAI	UTG	CTY1S MODN	12.41	5.34	5.97	17.84	30.92	10.69	8.43	12.36	17.02	17.23	13.82
2010-10-29 2010-11-30	TEG TEG	SPSN FABG	FABG KLOVA	AOX WIHL	EIFF EIFF	WIHL	NPRO CAST	PSPN SDA1V	DLN DWNI	MOBN HUFVA	16.90 -1.85	1.29 -8.15	3.17 -4.62	-0.41 -10.37	2.84 -10.15	1.35 -6.44	8.37 -8.35	4.05 -5.52	1.06 8.67	3.12 -9.24	4.17 -5.60
2010-12-31	FABG	SDA1V	TEG	WCMK	GPOR	WIHL	PSPN	KLOVA	AOX	HUFVA	22.35	13.45	9.63	-4.52	9.27	15.73	6.37	17.65	8.19	15.94	11.41
2011-01-31	FABG	TEG	DWNI	SDA1V	WIHL	PSPN	KLOVA	AOX	HUFVA	CAI	-10.25	1.41	-5.43	-3.87	-5.38	-1.65	-7.35	-1.90	-7.83	1.39	-4.09
2011-02-28	FABG	DWNI	CAI	KLOVA	WIHL	HUFVA	TEG	SDA1V	AOX	PSPN	-2.84	9.36	3.23	4.76	-0.81	2.56	9.33	5.90	7.77	0.47	3.97
2011-03-31 2011-04-29	FABG TEG	CAI	TEG DWNI	CWI CWI	DWNI FABG	SDA1V SDA1V	IIA GPOR	CAST AOX	HUFVA DIC	KLOVA IIA	-0.36 4.41	4.29 2.27	-2.42 4.13	-3.64 1.80	-6.26 1.68	1.52 -0.75	-0.43 9.15	1.32 9.89	1.21 2.82	4.55 0.75	-0.02 3.62
2011-05-31	TEG	CAI	FABG	WCMK	DWNI	IML	KLOVA	SDA1V	CWI	CAST	2.42	0.79	-2.38	-14.51	3.07	3.16	0.61	2.76	-2.53	3.20	-0.34
2011-06-30	TEG	DWNI	FABG	KLOVA	DIC	CAST	CAI	HUFVA	KLED	CWI	-6.28	7.27	-6.20	-4.24	-2.69	-1.96	-6.57	-2.94	-3.60	0.87	-2.63
2011-07-29	TEG DWNI	CAPC	DWNI	CAI IGD	FABG	SDA1V TEG	GFC GPOR	DIC SHB	AOX CAI	IML	0.66 -10.07	-4.62	-2.13	-6.23	-4.41 -13.86	-4.24 -10.66	0.44	-14.63	-2.13	-9.54	-4.68
2011-08-31 2011-09-30	CAPC	CAPC TEG	SDA1V DWNI	WKP	LAND LAND	GPOR	BIW	DLN	SDA1V	DLN SHB	-0.12	-10.48 -3.99	-14.32 -2.71	-2.61 -11.44	-12.83	-5.97	-13.12 -1.71	-6.69 -6.92	-17.40 -14.29	-13.86 -2.39	-11.31 -6.24
2011-10-31	CAPC	DWNI	BIW	TEG	MOBN	WKP	FLY	IML	IGD	CAST	7.02	6.43	-3.37	3.56	0.83	11.76	-3.36	3.09	-1.99	5.10	2.91
2011-11-30	CAPC	BIW	MOBN	TEG	PSPN	DWNI	MONT	SPSN	PHP	ALLN	1.17	-0.20	-3.58	1.29	-1.37	0.04	1.62	-3.27	-0.72	-1.34	-0.64
2011-12-30 2012-01-31	DWNI GRI	MOBN CAPC	CAPC MOBN	PQL PQL	SHB PSPN	BIW SHB	DLN DWNI	PSPN WKP	ALLN DLN	GPOR CAL	-1.06 -7.48	-1.05 2.87	1.48 2.21	-1.47 0.55	-6.84 -2.21	-1.52 7.13	-2.50 -0.82	-0.57 0.33	-2.15 7.24	-8.37 -3.54	-2.40 0.63
2012-02-29	CAPC	MOBN	PSPN	PQL	SPSN	VASTB	MONT	SHB	ALLN	LEAS	0.21	2.07	2.14	1.53	1.08	3.28	-1.09	-2.10	4.01	3.83	1.50
2012-03-30	CAPC	SHB	MOBN	PSPN	UL	SPSN	DLN	DWNI	ALLN	ADL	0.79	0.51	1.52	2.17	3.41	6.17	3.25	9.81	1.59	0.62	2.99
2012-04-30	ADL	CAPC	MOBN	PSPN	GRI	SPSN	ALLN	FLY	VASTB	SHB	0.92	3.75	4.53	5.43 -1.22	-5.25	5.79	0.23	-7.01	1.01	3.86	1.33
2012-05-31 2012-06-29	ADL ADL	CAPC CAPC	DWNI TPS1V	MOBN PSPN	PSPN MOBN	SPSN SPSN	DLN DWNI	TPS1V TEG	SHB ALLN	MONT PHP	37.25 5.12	-2.76 8.32	13.77 4.18	2.02	$0.60 \\ 0.37$	2.30 2.14	0.11 8.24	-19.54 -7.90	-1.27 0.87	-2.87 1.83	$\frac{2.64}{2.52}$
2012-07-31	ADL	DWNI	SPSN	TEG	PSPN	CAPC	MOBN	ALLN	DEQ	WEHB	13.54	2.27	3.28	5.67	4.84	0.19	2.92	2.75	6.86	4.97	4.73
2012-08-31	ADL	DWNI	SPSN	WEHB	WDP	PSPN	TEG	VASTB	CAPC	MOBN	-7.55	-0.55	-3.91	-4.99	-4.88	1.20	-2.77	-3.87	2.38	-2.17	-2.71
2012-09-28 2012-10-31	ADL ADL	DWNI DWNI	WEHB	SPSN CAPC	HUFVA DLN	PSPN TEG	TEG GPOR	DEQ PSPN	CAPC SPSN	WIHL	17.24 24.25	1.81 3.21	-2.26 7.40	-1.08 3.86	0.12 5.42	-3.72 6.58	10.21 3.70	-0.10 0.05	1.30 0.06	$\frac{1.55}{2.55}$	2.51 5.71
2012-10-31	ADL	UTG	DWNI	TEG	DLN	GPOR	DIC	IIA	CAPC	LI	-22.91	-6.01	4.77	4.07	0.15	0.62	-1.88	4.19	6.01	3.06	-0.79
2012-12-31	ADL	UTG	TEG	DWNI	IIA	GRI	WKP	LI	CAPC	GPOR	8.53	3.83	2.48	-5.56	2.29	6.37	2.76	1.83	0.92	3.95	2.74
2013-01-31	ADL	LAMDA	UTG	TEG	DWNI	IIA	GRIV	BNS	LI	CAI	10.50	45.77	3.11	-6.17	0.78	1.64	10.41	14.10	-3.23	4.97	8.19
2013-02-28 2013-03-28	ADL ADL	UTG LAMDA	LAMDA UTG	TEG CAI	GPOR DIC	IIA TEG	DWNI WKP	DIC DWNI	BIW GRIV	LI IIA	7.49 3.76	1.83 -15.97	-10.24 10.65	1.61 -6.82	1.19 -3.16	-0.71 -1.38	-0.53 0.23	-6.59 1.07	-2.30 0.34	8.35 -7.80	0.01 -1.91
2013-03-28		LAMDA	UTG	WKP	CAI	TEG	GRIV	DWNI	GPOR	CAPC	-2.35	12.67	8.35	9.27	4.00	2.78	7.90	-5.64	7.28	13.11	5.74
2013-05-31	ADL	LAMDA	UTG	GRIV	WKP	CAPC	GPOR	DWNI	GRI	TEG	14.09	-14.46	3.85	10.67	7.31	6.27	4.14	7.61	13.60	-3.37	4.97
2013-06-28	ADL	LAMDA	UTG	WKP	GRIV	CAPC	GPOR	UL	GRI	LI	13.92	-8.68	0.25	-3.58	2.59	-0.09	-4.06	-5.42	-6.41	-8.80	-2.03
2013-07-31 2013-08-30	GRIV LAMDA	LAMDA ADL	UTG GRIV	ADL UTG	WKP WKP	GRI GRI	CAPC CAPC	BNS BNS	UAI BIW	HLCL HLCL	-3.09 -1.54	0.26 17.49	7.79 -5.64	-3.86 -8.25	16.39 -2.04	20.33 -1.09	10.37 -11.97	2.78 -4.60	9.43 -0.18	18.18 -10.37	7.86 -2.82
2013-09-30	LAMDA	GRI	UTG	WKP	CAPC	ADL	GRIV	CAL	HLCL	TPS1V	0.00	1.57	10.28	2.62	5.45	25.56	13.96	1.89	10.82	8.45	8.06
2013-10-31	ADL	LAMDA	GRI	WKP	GRIV	CAL	CAPC	HLCL	UTG	BIW	23.60	27.60	11.27	7.80	21.40	6.79	3.52	1.01	0.28	-7.09	9.62
2013-11-29	ADL	WKP	GRI	HLCL	GRIV	CAPC	CAL	UTG	TPS1V	LAMDA	15.17	3.19	3.34	10.83	-8.31	-4.67	-2.02	0.43	-2.03	2.45	1.84
2013-12-31 2014-01-31	ADL ADL	GRIV GRI	CAL WKP	GRI GRIV	WKP SAFE	HLCL CAL	CAPC HLCL	KLED UTG	UAI UAI	TPS1V SGRO	-6.00 -7.08	-2.30 4.37	3.83 2.84	1.39 12.45	4.55 19.25	-1.80 7.95	-0.42 6.20	-4.21 1.79	21.25 -8.15	-1.58 0.93	1.47 4.06
2014-01-31	ADL	UAI	WKP	GRI	GRIV	CAL	SAFE	UTG	HLCL	CAPC	22.34	4.49	9.21	15.56	5.96	8.68	23.83	9.47	7.57	5.82	11.29
2014-03-31	ADL	GRI	GYC	CAL	GRIV	WKP	SAFE	HLCL	CAPC	UAI	13.63	-1.95	2.95	-8.96	13.75	-0.08	-0.32	0.20	-7.01	-8.59	0.36
2014-04-30	ADL	SAFE	GRI	COL	WKP	CAL	GRIV	GYC	HLCL	UAI	-1.96	-2.85	-11.41	43.50	-3.12	-2.13	-8.35	-3.33	-2.88	3.85	1.13
2014-05-30 2014-06-30	ADL COL	COL ADL	SAFE SAFE	GRIV UAI	GRI IGD	WKP GRIV	HLCL GRI	GYC WKP	IGD GYC	UAI HLCL	14.81 -5.37	-8.21 5.39	-10.21 5.44	-5.88 -9.82	1.64 -1.07	-0.17 10.19	10.19 -3.13	7.00 -0.52	-2.27 5.70	-2.57 -12.50	0.43 -0.57
2014-00-30	ADL	COL	IGD	GYC	SAFE	HLCL	WKP	GRI	GRIV	CAI	7.04	-1.55	-15.57	1.27	-5.50	-2.21	7.46	2.33	9.71	7.98	1.10
2014-08-29	ADL	COL	SAFE	IGD	GYC	CAI	WKP	GRIV	GRI	FABG	23.87	1.74	4.25	2.48	4.84	5.18	1.39	-2.63	-3.49	-2.85	3.48
2014-09-30	ADL	COL	GYC	GRIV	CAI	SAFE	LAMDA	LEG	IGD	WKP	6.35	-3.95	10.56	-2.60	0.51	-0.35	-10.06	-3.36	-19.86	1.85	-2.09
2014-10-31 2014-11-28	ADL ADL	COL	GRIV GYC	GYC SAFE	CAI CAI	SAFE GRIV	IGD WKP	WKP FABG	WHA LEG	LEG DWNI	-15.00 3.19	0.36 4.09	-4.22 12.67	-5.15 17.79	-3.38 3.76	-2.80 -1.16	0.07 4.80	3.79 3.96	0.31 8.39	0.47 7.67	-2.56 6.52
2014-11-20	ADL	COL	GYC	SAFE	CAI	NPRO	WKP	LEG	KLOVA	DWNI	-0.62	-6.50	5.64	-5.31	-2.21	1.00	11.19	4.18	7.38	1.48	1.62

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2015-01-30	COL	ADL	GYC	SAFE	KLOVA	LEG	WKP	VNA	CAI	NPRO	9.69	14.06	19.15	15.95	5.49	9.23	3.27	8.52	15.84	2.97	All 10.42
2015-02-27	COL	ADL	GYC	KLOVA	VNA	WKP	LEG	SAFE	DWNI	KLED	9.17	53.30	2.28	27.75	12.72	8.86	8.55	4.09	6.89	7.87	14.15
2015-03-31	ADL	COL	GYC	DWNI	VNA	LEG	KLOVA	WKP	NPRO	CAI	3.31	-4.12	16.52	-3.53	-9.28	0.08	-9.50	-0.64	-2.80	-4.22	-1.42
2015-04-30 2015-05-29	ADL ADL	GYC GYC	VNA KLOVA	KLOVA MERY	DWNI	COL	LEG VNA	NPRO FABG	WKP BWO	FABG WKP	-2.08 14.06	-2.20 -5.86	-4.36 -11.23	-6.50 -2.08	-2.12 -3.73	-2.55 -3.28	-5.93 -3.39	-2.40 -6.52	-1.23 0.56	2.83 6.93	-2.65 -1.45
2015-06-30	ADL	GYC	DWNI	WCMK	WKP	KLOVA	LEG	VNA	BWO	UTG	-14.26	-2.11	-7.29	-17.38	-0.33	-7.23	-5.80	-7.17	-4.40	-8.19	-7.42
2015-07-31	ADL	WCMK	GYC	WKP	UTG	BWO	DWNI	CWI	NPRO	VNA	10.69	0.09	1.16	8.34	10.41	5.29	9.40	-2.86	-2.37	11.29	5.14
2015-08-31	ADL	WCMK	GYC	WKP	UTG	UAI	CAPC	SHB	DWNI	CWI	-6.85	-6.51	0.03	-7.90	2.85	-5.12	-3.86	-3.74	3.89	4.84	-2.24
2015-09-30 2015-10-30	ADL WCMK	WCMK ADL	GYC GYC	WKP	UTG WKP	SAFE CAL	CAPC DWNI	DWNI SAFE	SHB VNA	DLN BIW	-7.70 8.62	0.45 15.53	8.98 5.74	4.51 1.84	0.62 2.08	0.77 5.66	-2.07 7.70	1.82 10.43	1.89 5.12	0.83 4.55	1.01 6.73
2015-11-30	GYC	UTG	TLG	WKP	WCMK	ADL	DWNI	BIW	SAFE	CAL	7.38	1.35	2.56	-0.31	7.16	-0.29	2.10	-0.50	10.75	1.43	3.16
2015-12-31	ADL	GYC	WCMK	TLG	SAFE	UTG	MRL	$_{ m BIW}$	CWI	WKP	0.85	9.69	13.15	-1.30	-0.86	-2.67	-2.08	10.97	5.56	0.42	3.37
2016-01-29 2016-02-29	ADL WCMK	WCMK ADL	GYC GYC	TLG BIW	IGD SAFE	MRL MRL	SAFE CWI	UTG UTG	FABG FABG	CAL TLG	-11.60 -5.00	9.06	-10.99 0.84	0.98	-18.22 -4.06	-7.49 -9.63	-4.28	-1.98 -4.98	-5.42 0.38	-0.77 1.43	-5.07
2016-02-29	WCMK	ADL	BIW	GYC	UTG	SAFE	CWI	TLG	MRL	CAL	-5.00 16.91	-15.59 8.01	4.10	-0.34 5.21	4.17	2.29	-1.77 9.69	-4.98 9.05	5.90	3.17	-3.87 6.85
2016-04-29	WCMK	GYC	BIW	TLG	CAL	SAFE	BBOX	UTG	PHP	IRES	-10.90	-4.50	4.00	-4.69	-1.92	0.86	0.89	-0.63	4.66	1.36	-1.09
2016-05-31	WCMK	BIW	TLG	CWI	DWNI	GYC	BBOX	SAFE	FLY	WDP	8.15	-0.93	5.80	5.56	7.85	-1.94	1.33	3.19	3.98	7.43	4.04
2016-06-30	BIW	WCMK	TLG	CWI	SAFE	FLY WEHB	LEG WDP	DWNI	BBOX	AXIA	-1.87	4.51	-3.27	-0.85	5.67	-1.86	5.37	6.60	-4.95 5.93	-12.43	-0.31 4.01
2016-07-29 2016-08-31	BIW ADJ	DWNI WCMK	DWNI	SAFE	LEAS	HUFVA	SAFE	FLY TLG	LEG MONT	MONT SPSN	-4.38 6.76	8.81 2.03	10.26 0.95	0.43	6.90 -0.71	0.45 4.20	9.46	1.98 0.44	2.58	0.23	1.16
2016-09-30	ADJ	DWNI	WCMK	CWI	LEG	KLOVA	WDP	HUFVA	FABG	FLY	-8.45	-3.98	-6.55	6.45	-2.65	-9.01	0.62	-0.20	-1.51	-0.71	-2.60
2016-10-31	ADJ	WCMK	DWNI	KLOVA	CWI	HUFVA	PNDXB	FABG	LEG	SDA1V	-6.76	-8.94	-8.56	-9.71	-3.55	-5.92	-4.66	-2.43	-9.80	-5.85	-6.62
2016-11-30 2016-12-30	ADJ ADJ	WCMK FLY	CWI	FLY WCMK	DWNI ENTRA	HUFVA LEAS	KLOVA MONT	BWO HIAG	MOBN BIW	SDA1V BWO	-3.88 0.33	-4.50 0.10	0.06	-3.61 1.60	-1.78 -2.56	0.43 5.92	2.90 7.81	-1.49 2.65	2.69 -0.36	-5.98 0.94	-1.52 1.67
2016-12-30	ADJ	CWI	ENTRA	ALLN	BIW	BWO	NPRO	MOBN	HUFVA	HIAG	3.39	0.10	3.79	-0.73	0.45	-0.07	-0.90	1.67	-0.36	0.94	0.50
2017-02-28	ADJ	ENTRA	HUFVA	MOBN	HIAG	CAST	LAMDA	CWI	MONT	ALLN	4.86	7.30	0.50	2.99	3.42	1.49	7.04	1.11	4.86	4.46	3.80
2017-03-31	ENTRA	CWI	ADJ	MOBN	DWNI	AXIA	HIAG	BWO	CAI	HUFVA	-1.83	-3.48	-3.12	0.98	-4.86	2.23	1.38	1.98	11.33	-5.21	-0.06
2017-04-28	ADL BWO	DWNI	CWI	BWO	ENTRA	MOBN	ADJ MOBN	LAMDA ZUBN	HIAG SGRO	ALLN	3.00	1.89	3.70	4.07	5.07	3.18	-0.06	-0.64	14.77	8.27	4.32
2017-05-31 2017-06-30	BWO	CAI HIAG	ALLN ALLN	ADL ENTRA	HIAG ZUBN	ENTRA MOBN	ADL	CAI	LAMDA	NPRO CWI	1.84 -0.22	6.69 -0.09	4.38 -2.91	4.28 1.46	0.98 -6.27	4.06 -1.47	2.06 -0.40	20.72 0.56	3.56 33.40	3.47 4.24	5.20 2.83
2017-07-31	ZUBN	ALLN	HIAG	BWO	CAI	ENTRA	SAFE	MOBN	DWNI	ADL	-2.24	1.38	-3.46	-1.02	2.06	0.48	0.24	2.60	0.21	-2.61	-0.24
2017-08-31	LAMDA	CAI	ALLN	ENTRA	HIAG	ADL	GRIV	AXIA	SDA1V	ZUBN	-1.65	9.89	-2.10	5.74	-4.85	1.28	-1.10	1.55	3.35	-0.23	1.19
2017-09-29	LAMDA	GRIV	CAI	WKP ZUBN	AXIA	ZUBN	ALLN	UAI SGRO	HIAG ENTRA	SGRO	3.96 0.82	-3.33	1.44 -6.88	0.06	7.93	3.11 -0.28	-1.45 2.87	0.40	1.84 3.21	-0.37 -2.68	1.36
2017-10-31 2017-11-30	CAI LAMDA	AXIA	AXIA CAI	ZUBN	BNS	IGD	GRIV	COL	WKP	IRES	-7.91	-5.43 14.04	-6.88 3.06	3.81 0.17	3.54 1.18	-0.28 8.51	-5.59	1.31 -2.84	3.21 5.31	-2.68 0.95	0.03 1.69
2017-11-30	CAI	IGD	BNS	WKP	ZUBN	WCMK	LAMDA	CRES	SGRO	GRIV	2.20	-10.49	0.26	7.51	-2.74	6.91	16.16	-0.17	7.02	8.88	3.55
2018-01-31	IGD	BNS	CAI	WCMK	AXIA	SGRO	ZUBN	SAFE	WKP	ADJ	-2.49	-3.31	-4.13	-0.13	-4.56	-0.95	-2.99	-0.16	3.29	2.65	-1.28
2018-02-28	CAI	WCMK	LAMDA	SAFE	ENTRA	BNS	CRES	IGD	BWO	SGRO	-2.43	-1.03	-1.39	-0.56	-5.83	-11.74	-1.59	-15.77	-1.18	-1.69	-4.32
2018-03-29 2018-04-30	LAMDA LAMDA	BNS CAI	WCMK WCMK	IGD TPS1V	CAI SAFE	WKP COL	UTG BWO	BWO FLY	GFC ZUBN	SAFE	-10.00 4.69	2.74 5.90	2.35 5.24	3.09 5.86	12.43 11.61	4.59 2.55	3.94 0.20	1.61 -3.70	-2.08 -4.47	-1.01 0.95	1.77 2.88
2018-05-31	LAMDA	ADJ	COL	CAI	TEG	SGRO	SAFE	WCMK	FABG	WKP	-10.16	-1.54	-5.71	4.52	3.09	1.30	2.37	2.06	2.69	2.52	0.11
2018-06-29	CAI	LAMDA	ADJ	COL	SAFE	BNS	TEG	SGRO	FABG	TPS1V	-4.99	2.66	3.79	4.13	-2.05	-1.96	4.27	2.26	2.75	-3.38	0.75
2018-07-31 2018-08-31	CAI TEG	TEG SGRO	UTG CAI	WCMK UTG	TLG FABG	UAI SAFE	SGRO UAI	WKP GYC	SAFE TLG	FABG ADJ	4.84 9.53	2.66 -1.02	1.74 5.61	4.40 1.20	-2.28 -1.88	-3.90 -5.00	-0.66 3.84	0.56 5.76	1.91 3.67	16.50 13.42	2.58 3.51
2018-09-28	FABG	TEG	CAI	KLED	SAFE	WCMK	UTG	ADJ	GYC	CAST	0.79	-3.41	-2.59	-8.53	-2.07	-2.86	0.73	-6.77	-5.02	-3.81	-3.36
2018-10-31	FABG	TEG	ADJ	KLED	CAST	CAI	UAI	SAFE	GYC	UTG	-5.07	-1.37	1.07	-2.06	-0.79	-6.63	0.66	2.50	-4.21	-4.54	-2.04
2018-11-30	FABG	TEG	UTG	UAI	CAI	GYC	MONT	CAST	BWO	ADJ	-3.08	5.16	-2.17	-4.59	-1.18	-2.71	7.09	0.86	1.80	-8.00	-0.68
2018-12-31 2019-01-31	TEG	FABG FABG	UAI BWO	BWO	MONT	ADJ MONT	WDP ADL	TPS1V TPS1V	UTG CAST	SAFE TLG	-6.00 11.10	4.29 11.58	-4.35 NA	NA 10.76	4.18 -2.87	-5.13 3.68	-0.69 7.37	0.00	-3.36 4.93	-3.98 10.82	-1.67 6.37
2019-01-31	MONT	FABG	TEG	WDP	CAST	UAI	TPS1V	FLY	DWNI	TLG	-2.48	-5.89	-7.96	1.57	-1.84	-3.35	0.00	5.48	-3.43	-4.92	-2.28
2019-03-29	FABG	MONT	TEG	WDP	CAI	CAST	KLED	WIHL	WCMK	ADJ	8.80	26.03	8.15	10.34	8.49	7.19	7.25	3.29	0.43	0.40	8.04
2019-04-30	MONT	FABG	WDP	TEG	CAST	WIHL	KLED	SAFE	CAI	KLOVA	1.90	-2.33	-6.43	-8.99	-5.32	-0.33	-2.57	7.96	-2.95	0.78	-1.83
2019-05-31	MONT	FABG WDP	WDP	KLED FABG	CAST	TEG HUFVA	WIHL	HUFVA KLOVA	GRIV	TPS1V PHP	3.87 -3.21	8.04 6.32	4.04 N A	1.87	5.56 -2.46	4.19 1.67	9.26	-1.83 3.94	-0.88 -3.31	NA -2.49	3.79 -0.32
2019-07-31	MONT	WIHL	FABG	KLOVA	WDP	CAST	GRIV	LAMDA	PSPN	HUFVA	1.46	4.90	7.01	10.34	2.03	10.67	NA	4.33	4.47	7.98	5.91
2019-08-30	MONT	KLOVA	LAMDA	WDP	FABG	WIHL	PSPN	KLED	HUFVA	CAST	-1.57	10.31	-1.49	12.19	9.76	11.83	10.32	7.77	6.57	6.62	7.23
2019-09-30	MONT	LAMDA	KLOVA	WIHL	WDP	PSPN	HUFVA	IRES	CAST	FABG	3.19	-15.77	2.27	1.33	-0.59	-3.65	-1.93	-2.94	0.62	-1.19	-1.87
2019-10-31 2019-11-29	KLOVA	KLOVA WIHL	WIHL	MONT	LAMDA KLED	PSPN LEAS	FABG PSPN	HUFVA CAST	KLED HUFVA	CAST FABG	4.63 9.17	-6.37 9.94	-8.81 -3.37	-1.31 -2.71	-8.46 4.50	3.00 2.54	-11.22 -0.31	-9.37 3.93	-1.90 7.99	-6.43 3.96	-4.62 3.56
2019-12-31	KLOVA	MONT	WDP	WIHL	SGRO	KLED	PSPN	LEAS	AOX	UTG	24.12	2.40	1.00	7.54	0.36	7.36	2.69	-6.61	1.39	0.72	4.10
2020-01-31	KLOVA	DIC	WIHL	UTG	SGRO	KLED	SAFE	MONT	PNDXB	WDP	5.24	5.53	7.01	0.95	1.49	4.27	-0.12	10.12	1.42	11.30	4.72
2020-02-28 2020-03-31	KLOVA KLOVA	DIC	WIHL	SAFE KLED	KLED MONT	UTG SPSN	LAMDA IREN	SGRO HLCL	WKP PSPN	GRI WDP	-9.13 -31.51	-8.58 -38.07	-0.60 -24.63	-1.68 -24.20	-3.56 -0.71	-10.93 -16.66	-12.61 -4.01	-9.82 -25.61	-6.91 -15.36	0.07 8.14	-6.37 -17.26
2020-03-31	KLOVA	DIC	WIHL	MONT	NPRO	SPSN	KLED	IREN	PSPN	HLCL	-31.51	27.37	1.08	-24.20 -4.97	6.67	-3.23	-0.27	2.17	-7.04	2.86	2.16
2020-05-29	WDP	IREN	ZUBN	PHP	KLOVA	SPSN	MONT	SGRO	MOBN	PSPN	-5.18	3.89	-8.65	0.00	8.59	-2.51	4.86	1.21	3.21	-2.76	0.26
2020-06-30	WDP	IREN	DIC	SGRO	ZUBN	PHP	SPSN	KLOVA	MOBN	ALLN	2.51	2.59	1.87	6.60	2.82	1.69	-2.01	-2.53	0.18	0.75	1.45
2020-07-31 2020-08-31	IREN VNA	DIC IREN	SGRO DWNI	WDP	ALLN DIC	GRI	MOBN MONT	KLOVA PHP	PHP GRI	SPSN WDP	-5.26	-8.17 1.92	8.29 8.00	11.73	-3.09 0.18	1.47 2.49	-2.84 5.19	-7.47	-1.79 7.86	-5.08 9.02	-1.22 4.09
2020-08-31	GRI	SGRO	WDP	SGRO VNA	DWNI	SAFE	MONT	SAFE	PHP	LEG	8.87 -5.05	-2.14	4.93	-1.69 -2.23	-3.78	5.46	5.19 1.61	-0.91 -0.45	7.86 -2.62	9.02 -1.14	4.09 -0.54
2020-10-30	DWNI	VNA	MONT	GRI	ADL	WDP	SGRO	IREN	TEG	SAFE	1.33	-6.33	-6.73	-5.92	-7.62	-7.53	-3.26	-1.13	-1.48	3.01	-3.57
2020-11-30	MONT	WDP	DWNI	VNA	IREN	TEG	GRI	ADL	SAFE	LEG	3.93	-1.11	-3.44	3.99	1.59	-1.34	1.00	2.70	-4.23	2.32	0.54
2020-12-31	DWNI	ADL	WDP	TEG	IREN	MONT	VNA	SAFE	LEG	WIHL	4.52	0.15	-0.49	3.77	2.23	-4.90	4.33	1.36	6.81	-1.96	1.58
2021-01-29 2021-02-26	ENTRA ENTRA	WDP VNA	MONT	VNA LEG	IREN DWNI	DWNI TEG	WIHL	LEG IREN	TEG	BBOX ALLN	-1.80 -5.40	4.88	8.06 -4.39	-7.66 -4.17	-3.71 -4.42	-6.75 -7.19	-7.12 -7.36	-6.82 0.91	-2.24 -2.33	9.83 -5.15	-1.33 -4.37
2021-02-20	BBOX	ENTRA	WDP	MONT	VNA	LEG	TEG	DWNI	SGRO	ADL	-0.33	5.27	-0.56	-4.51	5.90	-1.19	3.06	1.95	3.06	2.46	1.52
2021-04-30	BBOX	ENTRA	WDP	SGRO	VNA	MONT	ADL	DWNI	TEG	IREN	6.02	-1.00	4.05	7.24	-2.36	2.47	1.12	13.05	5.78	6.60	4.30
2021-05-31 2021-06-30	WHA ECMPA	ECMPA	PNDXB	TLG	DEQ MERY	VASTN VASTN	BBOX	WCMK ENTRA	DIC PNDXB	ENTRA ESP	1.60 -8.87	12.92 -1.64	0.07 2.20	5.01 -0.30	1.36 -2.85	-2.00	3.47	5.58	1.09 -3.98	3.19	3.23
2021-06-30	ECMPA ECMPA	WHA WHA	TLG TLG	KLED	DEQ	ENTRA	DEQ LI	MERY	BBOX	SAFE	-8.87 0.76	-1.64 -3.20	2.20 11.85	-0.30 12.16	-2.85 -0.20	1.02 9.45	-5.89	1.44 0.10	-3.98 7.28	-2.27 11.51	-1.16 4.38
2021-08-31	ECMPA	WHA	DEQ	ENTRA	TLG	KLED	ESP	WCMK	HLCL	MERY	1.23	-3.45	-2.85	-8.59	-1.93	11.36	-0.10	-2.61	3.96	-2.98	-0.60
2021-09-17	ECMPA	WHA	TLG	WCMK	ENTRA	KLED	DEQ	NPRO	MERY	ESP	-4.18	-3.28	-5.07	-1.53	-3.91	-7.19	-4.73	NA	-5.09	-2.90	-4.21

Table 2: Short Portfolio

	1	2	3	4	5	6	7	8	9	10	1	2	3	4	5	6	7	8	9	10	All
1999-01-29											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
1999-02-26 1999-03-31											NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NaN NaN
1999-04-30											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
1999-05-31											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
1999-06-30 1999-07-30											NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NaN NaN
1999-08-31											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
1999-09-30											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
1999-10-29											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
1999-11-30 1999-12-30											NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NA NA	NaN NaN
2000-01-31											NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NaN
2000-02-29	ECMPA TEG	WEHB	SDA1V	LAND BEFB	COFB	IML	BLND	WHA	CTY1S	CAST	-4.76	-0.97	-0.25	1.84	-3.60	2.12	-6.90	-2.32	-6.87	-4.70	-2.64 1.05
2000-03-31 2000-04-28	TEG	WEHB WEHB	SDA1V BLND	SDA1V	BLND INTO	VASTN BEFB	ICAD HMSO	COFB VASTN	FLY COFB	WHA CAST	5.76 28.19	4.88 -3.58	-6.35 6.67	-3.91 2.98	15.40 3.30	-0.61 5.19	-7.83 4.72	-4.05 -3.66	-6.64 -0.54	13.88 3.11	4.64
2000-05-31	TEG	WEHB	SDA1V	BLND	BEFB	COFB	VASTN	INTO	ECMPA	NSI	1.42	15.77	0.00	-6.49	0.00	2.17	4.30	-7.45	9.79	-0.35	1.92
2000-06-30	TEG	WEHB	SDA1V	BLND	ICAD	VASTN	COFB	BEFB	ZUBN	CAL	-1.82	-6.46	3.95	1.25	42.44	5.22	2.45	0.18	-0.52	2.69	4.94
2000-07-31 2000-08-31	TEG TEG	SDA1V ZUBN	BLND BLND	ZUBN CAL	BEFB FLY	CAL SDA1V	COFB BEFB	VASTN WEHB	ICAD WCMK	WDP VASTN	15.03 5.69	3.79 3.09	4.20 1.18	2.11 -0.70	0.00 -1.10	-6.33 1.47	-0.31 0.26	5.31 0.02	-23.38 -5.22	0.51 -3.61	0.09
2000-09-29	CAL	ZUBN	WEHB	FLY	BLND	BEFB	WCMK	GFC	LEAS	COFB	-5.16	-0.20	1.10	3.62	4.27	1.67	0.00	0.10	-0.41	-3.66	0.13
2000-10-31	CAL	ZUBN	WCMK	BLND	BEFB	WEHB	FLY	HMSO	INTO	COFB	-2.97	-4.81	-16.52	-7.47	-0.52	-11.11	2.95	-1.80	1.09	-6.85	-4.80
2000-11-30 2000-12-29	GPOR WCMK	CAL GPOR	WCMK ZUBN	ZUBN CAL	FLY WEHB	WEHB COFB	HMSO EIFF	INTO BEFB	COFB GFC	LEAS LEAS	3.88 -6.90	1.02 9.70	-25.96 -4.76	-0.53 14.39	1.74 2.38	$\frac{5.00}{3.91}$	8.56 4.80	-1.18 0.81	1.52 4.08	-1.02 11.34	-0.70 3.98
2001-01-31	WCMK	LAMDA	GPOR	ZUBN	CAL	COFB	GFC	BEFB	LEAS	CTY1S	32.10	-3.71	-2.89	0.22	-0.88	2.88	1.76	-4.03	-8.70	6.38	2.31
2001-02-28 2001-03-30	LAMDA LAMDA	WCMK WCMK	CTY1S ZUBN	ZUBN CTY1S	GPOR GPOR	INTO COFB	COFB LEAS	FLY TPS1V	GFC GFC	BEFB CAL	24.89 21.94	-13.08 6.45	3.00 0.00	-0.22 -9.71	-1.93 -1.61	1.61 -6.74	3.76 1.63	11.86 -7.62	0.19 -1.06	0.59 -9.21	3.07 -0.59
2001-03-30	LAMDA	WCMK	ZUBN	CTY1S	GPOR	ALLN	TPS1V	HUFVA	PSPN	GFC	0.15	-5.45	-1.11	9.68	1.63	4.81	3.94	1.40	-0.67	-0.87	1.35
2001-05-31	WCMK	LAMDA	GPOR	CTY1S	EIFF	ALLN	ZUBN	TPS1V	CAL	HUFVA	1.50	-22.16	6.07	0.00	-5.81	-1.16	-0.56	-3.44	4.81	0.35	-2.04
2001-06-29 2001-07-31	WCMK LAMDA	LAMDA WCMK	GPOR EIFF	EIFF GPOR	CTY1S CTY1S	ZUBN TPS1V	ALLN WEHB	TPS1V ZUBN	SPSN COFB	HUFVA GFC	-11.23 8.64	-2.11 -3.24	-4.71 3.60	-4.97 -1.59	1.96 0.00	6.21 -0.74	2.92 0.00	-3.57 0.96	-2.34 2.78	0.00 -1.38	-1.78 0.90
2001-08-31	LAMDA	GPOR	EIFF	WCMK	GFC	TPS1V	VASTN	ALLN	COFB	SGRO	7.78	-0.90	-4.35	9.89	-4.66	-1.12	-1.38	3.57	-3.14	0.41	0.61
2001-09-28	WCMK	GPOR	EIFF	LAMDA	VASTN	TPS1V	GFC	SPSN	SGRO	ECMPA	-10.04	-6.70	-8.91	-32.21	-0.51	-1.89	-8.37	3.34	-8.34	-3.23	-7.69
2001-10-31 2001-11-30	WCMK WCMK	EIFF EIFF	GPOR LAMDA	TPS1V GFC	GFC ZUBN	VASTN FLY	CTY1S TPS1V	SPSN BNS	SGRO CTY1S	COFB FABG	8.26 -1.83	9.58 -6.47	-4.27 13.27	4.62 6.19	0.59 0.43	0.00 -1.84	-1.03 9.56	2.76 7.61	3.43 5.21	0.87 4.51	2.48 3.66
2001-12-31	WCMK	EIFF	LAMDA	GFC	HUFVA	TPS1V	CTY1S	VASTN	FABG	DLN	-5.13	3.21	24.08	1.61	3.14	5.37	0.99	7.44	2.16	-5.05	3.78
2002-01-31	EIFF	SGRO DEQ	GPOR	VASTN	FLY HUFVA	GFC DLN	LAMDA	DLN FLY	ALLN LAND	HUFVA SPSN	-2.64	6.03	-0.41	4.30	1.12	0.77	-3.50	3.19	0.48	4.56 -2.02	1.39
2002-02-28 2002-03-28	EIFF	WCMK	SGRO TEG	GPOR SGRO	GPOR	DEQ	GFC GFC	DLN	HUFVA	FLY	0.78 5.00	2.72 1.73	3.84 -4.10	10.02 6.85	7.64 5.39	-1.62 0.00	2.49 -0.11	7.37 7.87	4.33 -0.34	3.45	$\frac{3.55}{2.57}$
2002-04-30	EIFF	TEG	WCMK	DLN	SHB	SGRO	FLY	GFC	DEQ	SPSN	2.93	3.52	-2.83	9.72	0.73	6.28	6.70	1.17	-2.88	3.54	2.89
2002-05-31 2002-06-28	TEG TEG	WCMK WCMK	EIFF LAMDA	LAMDA UTG	DEQ DEQ	UTG EIFF	GFC ALLN	SHB GFC	PSPN SHB	SPSN PSPN	-2.92 -12.50	-5.63 -33.13	-11.21 -20.16	-2.72 -19.50	5.99 -1.71	1.35 -4.21	8.90 -0.49	1.09 -9.23	3.41 -8.81	0.00 -0.64	-0.17 -11.04
2002-00-20	WCMK	UTG	TEG	EIFF	SHB	ALLN	FLY	GPOR	LAMDA	PSPN	-49.38	-25.02	-21.14	10.88	-9.66	0.00	-1.80	-6.04	-7.25	-1.33	-11.07
2002-08-30	WCMK	COL	UTG	TEG	LAMDA	EIFF	BIW	SHB	GPOR	ALLN	-3.65	-7.89	-2.52	-4.89	-14.83	0.00	-1.61	3.27	-6.21	2.50	-3.58
2002-09-30 2002-10-31	WCMK WCMK	UTG UTG	COL	TEG LAMDA	LAMDA TEG	SHB GPOR	GPOR SHB	BIW	FLY DEQ	SGRO LAND	-38.49 42.05	-18.10 3.51	-8.57 14.06	-17.14 1.91	-17.62 -17.24	-16.07 3.77	2.97 15.62	-2.73 -2.13	-9.28 -6.50	-4.90 3.58	-12.99 5.86
2002-11-29	WCMK	UTG	COL	TEG	LAMDA	SHB	GPOR	LAND	BIW	ALLN	-1.44	13.56	19.18	-12.50	13.62	7.41	-5.34	0.98	-1.72	-3.34	3.04
2002-12-31	WCMK	TEG TEG	UTG UTG	COL	LAMDA	DEQ	SHB	BIW	DLN ALLN	ALLN BNS	-8.42	-14.29 -17.44	-5.97	-5.75	-16.12	2.43	-16.23 -12.83	9.70	-7.06	6.42	-5.53 -9.71
2003-01-31 2003-02-28	WCMK WCMK	TEG	LAMDA	COL	LAMDA COL	DLN SHB	SHB DLN	WKP	BIW	BNS	-16.40 -5.26	-17.44	3.17 -5.40	1.22 -7.08	-8.87 32.53	-6.48 -5.00	-12.83	-36.74 0.50	1.59 -4.04	-4.30 -4.63	-1.88
2003-03-31	WCMK	TEG	LAMDA	UTG	BIW	COL	SHB	DLN	BNS	WKP	-16.67	3.34	-3.43	-12.25	4.21	-0.91	-5.56	-14.13	1.34	-0.99	-4.50
2003-04-30 2003-05-30	WCMK WCMK	TEG TEG	LAMDA LAMDA	UTG UTG	BIW SHB	SHB DLN	DLN BIW	BNS HLCL	ZUBN BNS	WKP UAI	47.88 -22.95	-2.41 -15.04	12.43 7.37	-10.57 21.94	-4.04 21.05	0.00 14.06	12.02 10.18	13.01 14.35	0.00 -1.75	0.00 10.95	6.83 6.02
2003-06-30	TEG	WCMK	UTG	LAMDA	BIW	SHB	DLN	GPOR	BLND	UAI	9.90	4.79	9.34	12.74	-5.41	5.88	4.11	-1.28	-0.10	5.50	4.55
2003-07-31	TEG	WCMK WCMK	UTG	LAMDA UTG	BIW	DLN DLN	SHB	UAI	BNS	BLND BNS	7.62	9.14	5.06	16.09	-16.50	4.30	4.35	16.26	0.55	4.21	5.11
2003-08-29 2003-09-30	TEG TEG	BIW	BIW WCMK	DLN	LAMDA LAMDA	KLOVA	SHB BLND	UAI BNS	BLND UTG	VOVOS	13.48 4.21	0.93 -8.54	15.73 -21.20	-0.30 5.62	-8.61 -18.85	6.31 0.00	0.46 -0.65	-2.37 -1.34	-0.85 -3.32	1.85 -1.87	2.66 -4.59
2003-10-31	TEG	$_{ m BIW}$	WCMK	DLN	BNS	SHB	VOVOS	HLCL	UTG	NSI	5.28	0.00	4.68	0.37	3.51	-2.25	2.73	-0.33	-2.81	0.50	1.17
2003-11-28 2003-12-31	TEG BIW	BIW TEG	WCMK WCMK	VOVOS NSI	LAMDA LAMDA	ICAD SHB	GPOR VOVOS	ZUBN VASTN	NSI GPOR	INTO ZUBN	-7.54 3.68	3.62 -12.56	-30.73 -15.33	-2.20 0.13	11.56 -5.41	0.00 -2.38	2.76 -2.37	5.07 -1.96	9.56 -3.10	3.50 0.33	-0.44 -3.90
2004-01-30	WCMK	BIW	TEG	LAMDA	UTG	VOVOS	ICAD	SPSN	VASTN	SHB	2.86	-6.91	30.71	2.86	11.70	-2.06	2.19	0.00	2.58	-2.44	4.15
2004-02-27	WCMK	BIW	TEG	VOVOS	ICAD	HLCL	VASTB	INTO	SPSN	VASTN	25.00	6.48	-1.25	-3.09	-0.03	0.00	1.73	-0.24	3.91	4.81	3.73
2004-03-31 2004-04-30	WCMK WCMK	BIW VOVOS	VOVOS BIW	ICAD INTO	HLCL CAI	SPSN LEAS	VASTN CWI	INTO SPSN	BEFB IIA	CAI BEFB	-6.66 -7.15	-11.27 -1.66	-0.13 0.00	2.45 -1.12	$\frac{11.22}{0.57}$	6.50 -1.17	4.34 0.84	-0.20 2.94	-2.45 0.00	0.78 -3.70	0.46 -1.05
2004-05-31	WCMK	BIW	VOVOS	INTO	LEAS	CAI	VASTB	CWI	BEFB	WEHB	-0.85	0.00	6.63	-12.15	-4.28	0.36	-5.34	0.65	5.14	-4.67	-1.45
2004-06-30 2004-07-30	WCMK DIC	DIC WCMK	BIW BIW	VOVOS INTO	LAMDA LAMDA	INTO LEAS	VASTB VASTB	BEFB VOVOS	LEAS WEHB	ICAD COFB	-0.87 11.98	-3.86 0.00	5.65 12.40	-2.07 5.99	-9.74 -2.27	-0.69 2.50	-0.27 -1.22	0.48 3.36	3.05 1.79	14.75 0.09	0.64 3.46
2004-07-30	WCMK	DIC	LAMDA	BIW	INTO	VOVOS	VASTB	LEAS	WEHB	CAI	-12.18	-21.40	-12.79	-3.40	-0.18	-0.84	0.92	0.99	1.76	0.09	-4.68
2004-09-30	WCMK	LAMDA	DIC	INTO	GPOR	WEHB	VASTB	VOVOS	LEAS	UAI	5.94	-1.67	36.35	0.00	2.36	0.73	1.22	-12.76	1.34	1.35	3.49
2004-10-29 2004-11-30	WCMK WCMK	DIC LAMDA	LAMDA DIC	GPOR VOVOS	TEG TEG	INTO INTO	VOVOS EIFF	VASTB VASTB	LEAS GPOR	BIW LEAS	14.02 7.37	16.67 7.48	-0.34 -14.29	7.27 -1.55	-5.81 10.57	-0.88 -0.35	-19.22 3.11	0.90 1.49	-4.85 5.79	6.19 8.06	1.40 2.77
2004-12-31	VOVOS	WCMK	LAMDA	TEG	EIFF	INTO	COL	GPOR	VASTB	LEAS	2.45	-12.98	0.00	8.83	12.24	1.60	-4.04	2.81	2.62	-2.14	1.14
2005-01-31 2005-02-28	VOVOS VOVOS	LAMDA LAMDA	DIC INTO	INTO COL	TEG HLCL	WEHB WEHB	COL VASTB	VASTB DIC	GPOR CAI	ZUBN LEAS	-1.88 9.76	7.60 4.70	94.05 0.82	7.04 -3.20	-4.47 -8.12	2.65 3.25	16.82 2.67	1.89 39.98	$\frac{1.52}{0.54}$	4.42 -2.37	12.96 4.80
2005-03-31		LAMDA	TEG	INTO	WEHB	VASTB	CAI	HLCL	COFB	LEAS	7.30	-16.01	-6.05	-0.77	1.69	-0.27	-0.15	-2.95	0.16	-2.00	-1.90
2005-04-29	WCMK	VOVOS	LAMDA	COL	TEG	HLCL	INTO	LEAS	VASTB	COFB	-58.16	-0.15	-6.35	-4.15	-4.29	4.34	2.69	3.45	1.37	5.22	-5.60
2005-05-31 2005-06-30	WCMK WCMK	LAMDA LAMDA	HLCL COL	VOVOS VOVOS	COL HLCL	TEG TEG	INTO GPOR	GPOR INTO	SDA1V CAI	LEAS VASTB	7.33 -4.55	9.29 10.45	10.81 -0.49	1.93 -8.43	-10.82 3.00	4.04 4.02	-6.80 -2.92	9.09 -0.77	5.79 0.24	3.68 3.15	$\frac{3.43}{0.37}$
2005-07-29	WCMK	COL	LAMDA	VOVOS	TEG	HLCL	CAI	GPOR	INTO	BEFB	9.51	-0.49	24.85	-0.16	-1.38	5.65	0.98	2.22	0.82	0.75	4.27
2005-08-31	WCMK	COL	VOVOS	HLCL	TEG	LAMDA	CAI	GPOR	INTO	BEFB	-4.33	1.47	-9.22	5.17	26.83	18.48	0.48	2.59	10.40	5.33	5.72
2005-09-30 2005-10-31	WCMK WCMK	VOVOS VOVOS	COL	HLCL HLCL	TEG CAI	INTO CWI	CAI COFB	BEFB BEFB	CWI INTO	IIA NSI	6.81 -12.77	20.32 -0.73	4.83 3.69	9.51 -13.17	-5.36 -0.23	1.16 -1.19	2.22 -0.23	2.94 -4.97	1.21 -0.04	2.67 1.00	4.63 -2.86
2005-11-30	WCMK	COL	VOVOS	HLCL	CAI	ALLN	SPSN	CWI	SGRO	BEFB	2.45	23.56	-1.17	7.84	-0.33	3.38	2.61	0.44	7.69	-0.18	4.63
2005-12-30 2006-01-31	WCMK WCMK	HLCL HLCL	COL	SPSN BEFB	ALLN VASTN	BEFB WHA	CAI BNS	INTU LEAS	VASTN CWI	CWI COFB	-4.76 32.49	-2.48 18.77	27.70 0.66	$\frac{3.15}{0.97}$	0.00 4.37	-6.51 6.65	0.00 11.31	0.15 0.45	1.13 2.06	2.83 -0.60	2.12 7.71
2006-01-31	WCMK	WHA	VASTN	INTU	BEFB	CAI	ALLN	BNS	SGRO	FLY	-24.52	5.24	10.52	5.07	-1.40	0.00	8.24	-0.94	3.04	4.24	0.98
2006-03-31	WCMK	BEFB	VASTN	UAI	CAI	FLY	ALLN	WHA	INTU	COFB	-10.00	7.12	6.77	7.79	0.00	2.70	4.62	3.80	6.13	3.46	3.24
2006-04-28 2006-05-31	WCMK WCMK	BEFB CAI	CAI WEHB	COFB COFB	FLY CWI	WEHB BEFB	LEAS VASTB	ZUBN ZUBN	BNS INTO	WHA WHA	-5.56 -23.53	-1.21 0.05	0.38 -2.56	-2.69 -1.72	0.00 -2.03	-3.90 -7.65	-1.79 -6.59	0.86 -4.68	-0.92 -13.20	-9.47 -8.65	-2.43 -7.05
2006-06-30	WCMK	FABG	COFB	CAI	HUFVA	BEFB	WEHB	CAST	WHA	VASTB	-23.55	5.10	2.81	0.02	8.87	2.25	-12.65	13.46	0.66	-3.45	-1.45
2006-07-31	WCMK	FABG	KLOVA	HUFVA	CAST	WHA	BEFB	GFC	FLY	COFB	40.46	7.46	7.91	4.98	2.03	9.14	7.45	-1.27	8.72	1.18	8.81
2006-08-31 2006-09-29	WCMK WCMK	FABG KLOVA	KLOVA WEHB	WEHB FABG	WHA BNS	CAST CAST	SDA1V WHA	BNS VASTB	HUFVA HUFVA	BEFB SDA1V	0.00 -18.39	0.00	-1.73 -2.50	8.86 12.50	-1.20 9.83	3.65 5.77	0.00 5.00	2.35 0.00	-0.43 7.36	0.54 1.14	1.20 2.16
2006-10-31	WCMK	WEHB	BNS	TEG	VASTB	WHA	BEFB	KLOVA	LEAS	UAI	-51.48	9.92	1.12	9.96	4.73	4.36	2.22	13.91	2.60	12.20	0.95
2006-11-30	WCMK	WEHB	VASTB	KLOVA	WHA	TEG	BNS	SDA1V	PSPN	CAI	-22.19	-8.65	-1.68	-2.29	2.89	2.76	17.98	8.70	1.67	0.68	-0.01
2006-12-29	WCMK	VASTB	WEHB	CAI	TEG	INTO	NSI	ZUBN	BEFB	BNS	-19.55	4.20	-3.54	0.73	-0.43	0.99	2.10	8.84	1.61	15.15	1.01

	1	2	3	4	5	6	7	8	9	10	1	2	3	4	5	6	7	8	9	10	All
2007-01-31	WCMK WCMK	WEHB	VASTB VASTB	BEFB INTO	CAI CAI	INTO NSI	TEG BEFB	NSI CWI	ZUBN TEG	ALLN WDP	9.74 29.41	5.46	1.71 -6.02	5.88	7.64	3.58	15.33 1.67	4.87 1.14	7.69 -0.28	6.57 10.01	6.85 3.90
2007-02-28 2007-03-30	WCMK	WEHB	VASTB	INTO	NSI	DEQ	CAI	GRI	BEFB	WDP	29.41	5.34 -0.15	-0.02	6.37 1.85	-3.36 -1.13	-5.33 2.66	8.65	-1.68	6.67	-2.12	4.31
2007-04-30	WCMK	VASTB	DWNI	WEHB	NSI	KLOVÁ	DEQ	PHP	CAI	INTU	-4.34	-5.33	8.83	-2.31	-0.91	-2.45	0.36	-6.13	0.57	-3.05	-1.48
2007-05-31 2007-06-29	WCMK WCMK	DWNI ADL	VASTB DWNI	NSI VASTB	WEHB WEHB	DEQ INTO	INTU NSI	UAI GRIV	HLCL DEQ	GRI LAND	-31.22 30.65	-7.30 -1.77	0.28 -4.10	-2.62 1.12	10.08 -18.25	0.42	0.33	-6.82 -4.03	4.41 -11.03	-2.68 -10.43	-3.51 -1.96
2007-07-31	WCMK	ADL	DWNI	VASTB	CWI	LAND	WEHB	NSI	COFB	DEQ	-9.13	-7.64	-21.43	-9.78	-13.08	-2.93	-3.52	-3.41	-6.95	-4.76	-8.26
2007-08-31 2007-09-28	ADL WCMK	WCMK ADL	DWNI DWNI	DEQ CWI	LAND SGRO	VASTB VASTB	WIHL	CWI UTG	NSI PHP	BEFB VASTN	-9.44 0.00	-19.12 3.06	-13.97 16.85	2.60 -4.00	7.09 -8.68	0.06 -5.85	9.63 -7.17	8.61 -10.64	-2.34 -10.54	4.68 -3.34	-1.22 -3.03
2007-09-28	WCMK	DWNI	ADL	BIW	PHP	SGRO	VASTB	CWI	CAI	COFB	-23.64	1.03	-19.86	-11.18	-3.81	-6.51	-0.62	0.77	0.06	4.57	-5.92
2007-11-30	WCMK	ADL	CAL	DWNI	BIW	GRI	PHP	SGRO	WKP	UTG	23.68	-11.06	-19.13	-14.74	6.64	-16.34	-15.46	-5.62	-16.47	-1.74	-7.02
2007-12-31 2008-01-31	ADL ADL	CAL	WCMK DWNI	BIW GRI	DWNI BLND	GRI PHP	SGRO SGRO	BLND WKP	PHP UAI	UAI COL	-13.61 -19.14	-27.53 16.64	-14.76 14.40	-8.20 10.35	-19.92 6.88	-6.89 -4.34	6.64 7.45	2.83 3.03	20.05 1.62	21.32 -9.57	-4.01 2.73
2008-02-29	CAL	ADL	COL	DWNI	GRI	WKP	IGD	BLND	SGRO	BNS	10.55	10.16	-23.53	-9.49	4.17	-6.16	12.22	-5.79	2.57	9.08	0.38
2008-03-31 2008-04-30	ADL COL	CAL	COL ADL	DWNI DWNI	IGD WCMK	BNS WKP	IIA GRIV	TEG BNS	GRI IGD	GRIV PHP	-6.18 3.19	7.11 -21.23	-27.69 -2.43	-17.15 -11.71	1.33 -1.52	6.80 -16.94	-4.46 -1.21	-8.47 -9.32	2.88 -2.72	-6.12 -5.75	-5.20 -6.96
2008-05-30	COL	CAL	ADL	DWNI	WKP	IGD	CAI	TEG	GRIV	IIA	-25.22	-31.33	-2.50	-4.99	-19.63	-6.31	2.68	8.05	0.24	6.77	-7.22
2008-06-30	COL	CAL	DWNI	ADL	WKP	IGD	TEG	GRI	UTG	BLND	-27.94	-36.13	-36.84	-13.84	-21.01	-9.53	-13.32	-23.21	-15.81	-11.55	-20.92
2008-07-31 2008-08-29	COL	CAL	DWNI DWNI	WKP NPRO	NPRO WKP	ADL ADL	GRI GRI	GPOR UAI	IGD BIW	BNS GPOR	-10.20 -13.64	-34.47 48.80	-19.27 31.70	-12.26 -3.32	-10.97 3.74	-2.97 8.28	-6.63 7.22	0.59 -6.55	9.68 -6.28	11.26 7.71	-7.52 7.77
2008-09-30	COL	CAL	DWNI	NPRO	WKP	ADL	GRI	ICAD	GRIV	GPOR	-44.74	-8.77	-10.30	-50.98	-2.09	-13.40	-7.09	-10.84	-5.75	-9.00	-16.30
2008-10-31 2008-11-28	COL	CAL NPRO	NPRO CAL	WKP IIA	DWNI DWNI	GRI LAMDA	LAMDA CAI	ADL ADL	ICAD DIC	CAI WKP	-19.05 0.00	-72.93 -21.99	0.00 66.67	-22.48 -58.62	-19.98 -36.69	-60.50 25.29	-40.35 -19.18	-1.09 -27.75	-17.82 -35.74	-28.98 -3.50	-28.32 -11.15
2008-12-31	COL	CAL	IIA	NPRO	GRI	LAMDA	DWNI	TEG	CAI	CWI	-5.88	-38.36	36.10	-22.05	54.57	-0.94	106.78	13.68	6.06	-20.99	12.90
2009-01-30 2009-02-27	IIA IIA	COL	NPRO NPRO	CAL	DWNI WKP	DIC	GRI CAI	TEG DIC	CAI LAMDA	UTG TEG	81.61 -12.36	0.00 -18.75	-12.83 -5.67	-36.17 -20.00	19.17 -37.38	-29.74 -17.03	-23.84 -28.60	-19.08 -31.59	-5.97 6.20	-56.24 -20.53	-8.31 -18.57
2009-02-27	CAL	WKP	NPRO	COL	IIA	UTG	DIC	TEG	GRI	VOVOS	-29.17	22.50	-19.99	0.00	11.55	70.62	27.12	33.60	27.33	-54.94	8.86
2009-04-30	CAL	WKP	NPRO	COL	IIA	UTG	DIC	EIFF	CAI	TEG	102.94	24.49	98.48	15.38	70.12	42.86	56.56	41.78	66.84	18.14	53.76
2009-05-29 2009-06-30	CAL CAL	WKP WKP	NPRO COL	VOVOS NPRO	IIA IIA	VOVOS	DIC EIFF	EIFF DIC	UTG SGRO	IML IML	6.52 -11.56	-9.84 1.82	-8.31 -1.38	-22.24 -16.57	-10.14 9.77	-3.33 12.60	-6.88 -12.49	10.70 -9.93	28.21 -8.49	30.18 -11.21	1.49 -4.74
2009-07-31	WKP	CAL	VOVOS	IIA	NPRO	COL	DIC	TEG	EIFF	SGRO	8.93	4.62	-4.43	0.69	2.11	-8.39	-1.79	7.53	12.18	14.76	3.62
2009-08-31 2009-09-30	WKP WKP	CAL VOVOS	VOVOS IIA	IIA CAL	NPRO NPRO	COL	DIC	EIFF EIFF	SGRO SGRO	IML IML	42.62 1.15	138.39 -1.60	21.95 29.42	50.33 -18.01	26.63 32.29	37.40 0.56	36.93 33.38	66.92 2.77	30.29 2.20	28.10 -1.66	47.96 8.05
2009-10-30	WKP	vovos	IIA	NPRO	CAL	SGRO	COL	DIC	LAND	IML	-6.82	3.25	-18.19	11.79	3.03	-3.95	-22.10	-7.04	5.92	0.00	-3.41
2009-11-30	WKP	VOVOS	CAL	SGRO	INTU	LAND	HMSO	IML	ZUBN	BIW	-1.22	-22.64	13.97	-7.79	3.19	-0.53	-1.35	-11.18	-5.28	3.84	-2.90
2009-12-31 2010-01-29	WKP WKP	VOVOS VOVOS	LAND LAND	INTU MONT	SGRO SGRO	ZUBN ZUBN	ADL COL	MONT INTU	COL ADL	HMSO COFB	14.81 -5.38	11.70 -9.57	4.02 -6.50	10.63 4.86	5.87 -8.88	-6.03 5.93	1.62 6.45	11.61 -11.26	4.73 0.00	5.81 -1.25	6.48 -2.56
2010-02-26	VOVOS	WKP	SGRO	LAND	ZUBN	KLED	MONT	PQL	COL	DEQ	5.79	-1.14	1.50	-1.25	-1.63	1.83	0.57	0.00	-14.55	2.11	-0.68
2010-03-31 2010-04-30	VOVOS BEFB	WCMK VOVOS	BEFB MONT	MONT MERY	BNS ZUBN	HLCL HLCL	ZUBN PQL	WDP WDP	LAND LAMDA	COFB	-8.57 -7.51	-20.13 -28.13	3.79 1.39	-1.33 -5.19	7.02 -6.50	8.13 -0.38	13.03 5.56	5.72 -5.41	7.19 -21.66	4.82 -9.59	1.97 -7.74
2010-05-31	WCMK	COL	GRIV	MONT	PQL	ALLN	ADL	BEFB	DWNI	DEQ	-6.73	-7.69	3.20	-5.94	0.32	-3.22	-5.14	-0.16	-2.39	-0.96	-2.87
2010-06-30 2010-07-30	VOVOS VOVOS	LAMDA LAMDA	GRIV ADL	DWNI WCMK	COL	BEFB GRIV	WCMK HLCL	HLCL PQL	UAI ALLN	ALLN IGD	-12.50 51.85	-3.90	-4.48 -1.07	-2.19 5.25	4.17 -21.60	-2.33 8.30	-4.29 7.11	-4.94 -9.01	-0.99 3.13	0.59 5.45	-3.09
2010-07-30	VOVOS	LAMDA	GRIV	HLCL	ZUBN	WCMK	COL	IGD	ADL	ALLN	14.29	8.11 -2.50	-1.33	-3.91	-9.25	5.71	-3.06	-1.72	-2.15	4.09	5.75 0.02
2010-09-30	LAMDA	VOVOS LAMDA	COL	GRIV	WCMK	UAI	HLCL	MONT	ADL	ZUBN	-2.57	-26.83	0.00	1.35	16.90	-9.26	4.42	-0.28	-3.30	-1.38	-2.09
2010-10-29 2010-11-30	VOVOS	COL	VOVOS LAMDA	GRI GRI	UAI UAI	ZUBN ZUBN	SGRO GRIV	GRIV SGRO	HLCL HLCL	UTG SAFE	-6.32 -31.97	5.26 -43.82	1.67 -15.00	-3.01 -18.87	2.06 -17.34	3.35 -2.71	8.57 -4.17	0.00 -7.79	9.17 -13.88	-5.45 -6.73	1.53 -16.23
2010-12-31	VOVOS	LAMDA	COL	GRI	GRIV	UAI	ADL	UTG	ZUBN	SGRO	-3.61	15.00	10.00	22.34	3.48	15.83	13.85	3.69	3.06	4.79	8.84
2011-01-31 2011-02-28	COL	VOVOS VOVOS	LAMDA LAMDA	GRI UTG	UAI UAI	UTG GRIV	GRIV NPRO	CAL SAFE	ADL GRI	NPRO SGRO	14.55 25.40	-15.00 -1.47	-0.25 -1.28	-6.86 -1.28	-6.67 -1.90	4.59 4.92	5.88 -2.16	13.18 0.52	0.00 2.69	-1.45 7.95	0.80 3.34
2011-03-31	VOVOS	COL	LAMDA	UTG	UAI	GRI	NPRO	GRIV	HLCL	ZUBN	-0.75	1.27	-2.60	7.78	8.50	6.13	1.70	-2.42	-3.49	-5.43	1.07
2011-04-29 2011-05-31	VOVOS	COL	UTG LAMDA	UAI GRI	LAMDA HLCL	GRI ZUBN	NPRO NPRO	GRIV UAI	HLCL UTG	ADL GRIV	-57.89 110.71	-3.75 -23.38	-0.60 2.90	-2.68 8.96	1.07 4.18	7.18 -2.56	4.43 5.66	-6.98 8.05	-3.62 0.47	3.61 -4.17	-5.92 11.08
2011-06-30	vovos	COL	HLCL	GRI	UAI	ZUBN	NPRO	ADL	LAMDA	NSI	-20.34	-3.39	-6.58	3.67	-3.83	-3.69	0.89	-3.23	1.03	-5.15	-4.06
2011-07-29	COL	VOVOS	UAI	HLCL	ZUBN	ADL	NSI	GRIV	LAMDA	COFB	-17.19	-6.38	-3.98	-3.74	-4.37	3.34	-7.25	-1.93	-4.82	-1.73	-4.81
2011-08-31 2011-09-30	VOVOS	VOVOS	UAI HLCL	ADL UAI	HLCL ZUBN	ZUBN INTO	GRIV NSI	INTO GRIV	NSI LAMDA	COFB ADL	-19.00 -9.52	-52.27 -20.48	-9.22 -16.97	-5.13 -3.55	-4.19 -3.34	-14.28 -7.75	-14.13 -10.41	3.02 -16.46	-3.89 -21.52	-3.03 -8.82	-12.21 -11.88
2011-10-31	VOVOS	COL	UAI	LAMDA	GRIV	HLCL	ZUBN	BNS	WCMK	NSI	22.37	3.12	1.84	14.92	2.74	2.83	4.14	10.31	5.98	-4.02	6.42
2011-11-30 2011-12-30	VOVOS	COL	BNS WCMK	LAMDA BNS	HLCL HLCL	GRIV GRIV	WCMK LAMDA	VASTN NSI	EIFF EIFF	WHA VASTN	-17.20 14.29	-20.89 -7.66	-28.56 1.79	-17.54 11.12	-13.50 7.66	-14.56 7.96	-8.84 6.38	-9.65 -3.97	-13.99 2.51	-9.17 4.44	-15.39 4.45
2012-01-31	VOVOS	BNS	COL	WCMK	GRIV	HLCL	IGD	LAMDA	EIFF	NSI	10.00	9.48	-19.35	44.83	0.00	-0.54	4.13	1.60	2.78	-0.53	5.24
2012-02-29 2012-03-30	VOVOS	COL	IGD IGD	BNS BNS	WCMK ZUBN	NSI GRIV	GRIV CAI	LAMDA NSI	ZUBN LAMDA	HLCL VASTN	-23.55 -17.91	2.76 -17.84	5.84 11.96	10.78 11.06	-25.02 6.78	-5.63 -8.75	5.26 9.86	0.39 -1.17	0.85 -2.35	1.08 17.36	-2.72 0.90
2012-04-30	COL	VOVOS	IGD	BNS	ZUBN	NSI	GRIV	EIFF	CAI	VASTN	-20.92	0.00	-11.51	-10.05	30.95	-5.21	6.30	-9.54	-0.28	-5.73	-2.60
2012-05-31 2012-06-29	COL	VOVOS IGD	GRIV	IGD BNS	NSI NSI	BNS EIFF	ZUBN CAI	CAI LAMDA	LAMDA GRIV	EIFF KLED	-2.76 -29.05	0.00 4.80	-37.37 0.00	-23.32 5.24	-25.09 8.02	-22.46 16.02	-3.03 3.81	-6.89 10.78	-31.56 56.38	-13.55 -11.39	-16.60 6.46
2012-00-29	COL	VOVOS	IGD	NSI	GRIV	LAMDA	BNS	IML	EIFF	UAI	15.29	0.00	19.47	4.10	7.89	0.00	8.74	5.68	10.46	1.24	7.29
2012-08-31	COL	VOVOS VOVOS	IGD LAMDA	LAMDA NSI	NSI IGD	BNS BNS	IML CAL	KLED IML	EIFF VASTN	VASTN UAI	7.76	0.00	1.17 34.79	11.89	-5.39 -11.04	-5.48	0.97	-10.00	-0.83 1.98	4.68	0.48
2012-09-28 2012-10-31	COL	NSI	IGD	IML	LAMDA	KLED	BNS	CAL	WHA	VOVOS	33.33 7.03	4.63	15.01	-3.79 8.38	25.80	16.65 -12.67	6.00 5.78	4.19 -9.43	5.47	4.19 0.00	8.63 5.00
2012-11-30	COL	NSI	IGD	CAL	KLED	VOVOS	WHA	BEFB	$_{\mathrm{IML}}$	UAI	-13.54	-7.74	-5.90	15.62	1.54	0.00	3.43	2.13	-0.31	-4.06	-0.88
2012-12-31 2013-01-31	COL	NSI NSI	KLED KLED	VOVOS	CAL CAL	IGD WHA	WHA BEFB	UAI IGD	BEFB IML	IML COFB	25.10 -9.82	-1.15 5.26	7.60 11.02	0.00	3.60 -1.74	9.33 5.79	1.69 5.45	-6.84 2.50	1.73 5.00	-2.25 -0.66	3.88 2.28
2013-02-28	NSI	VOVOS	COL	KLED	CAL	WHA	VASTN	UAI	BEFB	COFB	-13.98	0.00	-36.67	5.85	6.19	5.85	-2.57	-2.10	-1.92	1.90	-3.74
2013-03-28 2013-04-30	VOVOS	NSI NSI	KLED VOVOS	COL KLED	WCMK IML	WHA CAL	CAL WHA	VASTN VASTN	AOX UAI	COFB INTO	0.00 9.33	-7.18 10.92	0.96	-15.90 8.10	-13.42 -4.63	0.34 4.55	10.00 2.13	-0.14 4.78	-2.17 -3.65	-1.49 0.25	-2.90 3.18
2013-05-31	COL	NSI	VASTN	WHA	KLED	IGD	ZUBN	CWI	UAI	INTO	17.29	-4.73	0.71	-0.42	-5.29	-1.88	1.50	4.56	40.00	1.27	5.30
2013-06-28 2013-07-31	ZUBN ZUBN	NSI COL	COL NSI	UAI MOBN	VASTN SPSN	NPRO VOVOS	WCMK PHP	CWI ALLN	MOBN NPRO	PHP COFB	-2.94 5.05	-8.98 4.02	1.49 8.75	-9.85 0.99	-7.78 -1.95	-9.31 0.00	16.36 3.35	-15.46 -3.17	-6.38 7.14	1.86 2.37	-4.10 2.66
2013-07-31	ZUBN	NSI	CWI	MOBN	INTO	SPSN	NPRO	COFB	INTU	DWNI	-1.92	-4.25	0.63	-0.57	-1.41	0.30	-2.18	-2.38	-9.12	0.30	-2.06
2013-09-30	ZUBN	NSI	SPSN	MOBN	CWI	WCMK	INTO	ALLN	MERY	PSPN	2.45	1.99	2.40	-2.02	6.74	15.85	0.55	-1.41	1.44	-1.82	2.62
2013-10-31 2013-11-29	ZUBN ZUBN	NSI COL	INTU NSI	MOBN NPRO	SPSN MOBN	MERY ALLN	PSPN VASTN	WCMK PSPN	CWI SPSN	ALLN PHP	-2.39 -0.98	6.32 2.88	7.19 -16.95	0.47 -0.26	-1.64 1.26	7.19 0.89	-0.64 -2.31	-0.71 -0.31	5.40 0.88	-0.79 2.47	2.04 -1.24
2013-12-31	ZUBN	COL	NSI	NPRO	MOBN	ALLN	SPSN	PHP	PSPN	VASTN	-6.94	-16.30	-0.20	-4.34	-3.27	-1.83	-0.52	6.33	-2.90	-0.86	-3.08
2014-01-31 2014-02-28	ZUBN COL	NSI ZUBN	MOBN NSI	NPRO NPRO	ALLN INTU	TEG MOBN	INTU PSPN	PSPN WCMK	INTO ALLN	PHP TEG	5.33 47.58	-4.37 2.52	1.61 2.02	-0.28 0.69	2.11 2.88	2.29 3.70	1.84 4.42	3.44 -1.80	1.39 -2.46	1.13 1.75	1.45 6.13
2014-02-28	NSI	ZUBN	COL	WCMK	DIC	NPRO	INTU	LAMDA	MOBN	PSPN	-1.85	-3.44	13.33	-0.92	-1.76	-0.68	-4.18	13.18	0.43	1.70	1.60
2014-04-30	WCMK	ZUBN	NPRO	NSI	DIC	ALLN	MOBN	COFB	INTU	PQL	-7.61	-12.25	4.14	-0.93	5.97	1.72	0.75	2.14	3.55	-4.45	-0.70
2014-05-30 2014-06-30	NPRO NSI	ZUBN ZUBN	WCMK DIC	NSI WCMK	INTU SDA1V	SDA1V NPRO	DIC INTU	FLY FLY	ALLN MOBN	MOBN ALLN	-0.66 -0.58	-0.59 16.97	-1.57 0.95	6.03 -19.49	7.88 2.90	2.16 0.67	11.12 -1.08	3.23 -0.38	-1.37 -0.42	-0.05 2.94	2.62 0.25
2014-07-31	ZUBN	NSI	WCMK	NPRO	ALLN	BIW	SDA1V	MOBN	PSPN	VASTB	0.50	-4.89	0.00	21.19	-1.19	-7.58	-1.28	-1.55	-3.53	2.62	0.43
2014-08-29 2014-09-30	WCMK WCMK	NSI NSI	NPRO CAPC	ALLN TPS1V	FLY BIW	CAPC ZUBN	VOVOS DIC	ZUBN FLY	MOBN SDA1V	BIW VOVOS	-0.63 25.64	-1.03 -3.93	8.20 -1.70	1.12 -4.74	-1.54 -3.53	4.21 -9.00	0.00 -2.32	-0.49 -0.13	2.38 -10.05	2.07 0.00	1.43 -0.98
2014-10-31	WCMK	NSI	FLY	ZUBN	BIW	DIC	TEG	VOVOS	GRN	PHP	-2.03	-4.71	-3.27	-7.69	-4.81	-0.55	4.01	0.00	-3.08	6.33	-1.58
2014-11-28 2014-12-31	WCMK WCMK	NSI NSI	ZUBN LAMDA	DIC ZUBN	IIA DIC	TPS1V TPS1V	SDA1V UAI	BIW EIFF	EIFF IIA	FLY ICAD	-0.37 -13.86	-6.18 -0.99	-13.69 -11.58	11.83 -12.42	-0.04 -0.63	-0.99 -7.73	-2.47 -0.89	12.29 -2.74	0.16 -13.23	$\frac{1.92}{3.22}$	0.25 -6.09
2017-12-01	VV CIVITY	1001	LIMBA	ZUDN	DIC	11.011	UAI	1211.1	IIA	IOAD	-10.00	-0.55	-11.00	-12.42	-0.00	-1.10	-0.00	-2.14	-10.20	0.22	-0.03

	1	2	3	4	5	6	7	8	9	10	1	2	3	- 4	5	6	7	8	9	10	All
2015-01-30	ZUBN	WCMK	NSI	LAMDA	IIA	EIFF	TPS1V	ICAD	PQL	FLY	-10.24	16.87	7.52	-15.77	-3.25	6.31	8.65	16.51	5.18	8.09	3.99
2015-02-27	WCMK	ZUBN	${\rm LAMDA}$	IIA	NSI	UAI	TPS1V	EIFF	GRN	GRI	11.49	-5.26	50.88	34.73	8.11	4.36	9.45	2.60	13.53	8.61	13.85
2015-03-31	ZUBN	LAMDA	IIA	WCMK	TPS1V	NSI	GRI	EIFF	UAI	HBRN	1.85	-14.52	0.37	-6.14	-4.77	-2.27	-2.04	4.49	-4.73	-2.50	-3.03
2015-04-30 2015-05-29	ZUBN	LAMDA LAMDA	GRI GRIV	IIA GRI	EIFF	TPS1V NSI	NSI IGD	UAI TPS1V	WCMK VOVOS	IGD EIFF	1.82 -5.35	-5.75 26.74	2.81 8.59	-2.16 0.28	6.50 25.79	-2.15 -8.12	0.10 -3.70	9.38	45.46 0.00	-5.64 0.11	5.04 3.78
2015-06-29	LAMDA	ZUBN	GRIV	IGD	COL	TPS1V	NSI	GRI	VOVOS	IIA	-7.11	-57.54	-4.54	-7.69	0.96	-5.48	-8.24	7.52	0.00	-12.91	-9.50
2015-07-31	ZUBN	NSI	LAMDA	IGD	TPS1V	IIA	SDA1V	ICAD	WHA	GRI	-15.56	15.55	NA	8.46	3.31	5.73	9.37	5.40	5.73	4.46	4.72
2015-08-31	ZUBN	NSI	EIFF	IGD	ICAD	IIA	TPS1V	SDA1V	GRIV	WHA	34.22	-7.85	-6.71	-1.12	-5.44	-0.53	-5.35	-0.83	5.98	-5.22	0.72
2015-09-30	ZUBN	EIFF	TPS1V	WHA	NSI	ICAD	SDA1V	IIA	VASTB	BEFB	-13.73	-1.39	-2.83	1.02	-7.85	-5.11	-2.73	-7.25	5.56	-0.20	-3.45
2015-10-30	ZUBN	EIFF	WHA	TPS1V	NSI	BEFB	CTY1S	SDA1V	ICAD	IIA	-4.54	-0.30	10.12	6.69	14.38	10.97	8.91	10.65	11.17	13.20	8.13
2015-11-30 2015-12-31	ZUBN	NSI NPRO	TPS1V TPS1V	ICAD	WHA ENTRA	IIA VASTB	BEFB	CTY1S WHA	INTO	SDA1V LEAS	31.41 -44.44	-3.61 3.89	0.54 1.08	-0.86 -10.29	-6.78 -2.06	0.43 -0.96	-5.04 -4.91	0.84 -2.32	0.28 4.08	-0.62 5.75	1.66 -5.02
2016-01-29	ZUBN	NPRO	INTU	TPS1V	BEFB	WHA	IIA	ENTRA	HMSO	LEAS	0.00	-4.84	-5.77	-2.41	-3.93	-2.69	-17.32	-4.21	-2.75	-4.34	-4.83
2016-02-29	ZUBN	NPRO	WHA	BEFB	ENTRA	ICAD	INTU	VASTB	CAST	HMSO	-20.02	-1.16	-7.12	-2.63	10.62	-2.02	0.40	-0.60	1.73	-5.83	-2.66
2016-03-31	ZUBN	IML	BEFB	WHA	INTU	ENTRA	CTY1S	NPRO	ICAD	HMSO	2.82	16.93	9.74	5.18	4.26	3.31	5.12	0.82	4.89	5.28	5.84
2016-04-29	ZUBN	IIA	CTY1S	WHA	IML	KLOVA	BLND	BEFB	CAPC	NPRO	-2.43	10.23	-0.18	-8.46	-3.60	4.42	2.64	3.35	7.19	4.29	1.74
2016-05-31 2016-06-30	ZUBN ZUBN	IIA IIA	WHA UAI	CTY1S WHA	ICAD CTY1S	UAI BLND	CAPC HMSO	NPRO MERY	BLND ADL	ADL BNS	4.93 6.65	1.21 -7.78	1.72 -17.28	-2.89 -10.96	-5.59 -3.11	0.21	-3.17 -7.08	2.89 -1.79	2.92 -8.17	7.34 -16.19	0.96 -8.37
2016-06-30	ZUBN	UAI	CAPC	ADL	WHA	BLND	IIA	HMSO	CTY1S	LAND	-1.03	-4.27	-2.02	17.72	6.21	10.54	1.35	3.62	9.29	5.29	4.67
2016-08-31	UAI	ZUBN	CAPC	HLCL	BLND	WKP	DLN	WHA	GPOR	KWE	13.22	-4.97	1.92	0.18	-1.19	-2.62	-3.87	-0.72	-0.88	-3.22	-0.21
2016-09-30	UAI	CAPC	HLCL	ZUBN	WKP	DLN	BLND	WHA	GPOR	LAND	2.63	-2.90	-4.92	-2.61	1.68	-4.80	-4.60	4.92	-6.57	-3.29	-2.05
2016-10-31	ZUBN	CAPC	HLCL	UAI	DLN	WKP	BLND	KWE	GPOR	BNS	6.74	0.10	-2.22	-10.24	-7.00	-9.81	-7.43	1.10	-6.16	0.09	-3.48
2016-11-30 2016-12-30	ZUBN HLCL	HLCL DLN	CAPC ZUBN	DLN CAPC	GPOR WKP	WKP GPOR	UAI BLND	BLND UAI	BNS WHA	IGD BNS	1.99 1.64	9.64 15.02	-1.42 -0.97	-0.37 4.54	2.27 15.37	9.05 10.04	3.49 6.42	1.02 4.13	-5.93 8.50	-9.99 8.60	0.98 7.33
2016-12-30	ZUBN	IGD	HLCL	DLN	CAPC	GPOR	BLND	WKP	BNS	WHA	7.76	-3.87	-0.97	-11.00	-8.45	-7.33	-7.39	-4.13 -4.67	-4.05	-5.17	-4.43
2017-02-28	HLCL	CAPC	DLN	UAI	KWE	BLND	BNS	GPOR	GYC	IGD	9.52	8.05	14.31	10.15	2.32	5.92	13.24	4.60	6.64	6.32	8.11
2017-03-31	HLCL	CAPC	DLN	BLND	UAI	WHA	GPOR	VASTN	KWE	ECMPA	-2.79	-1.12	-0.28	-1.21	-6.56	0.25	0.54	5.51	-2.63	0.58	-0.77
2017-04-28	MERY	HLCL	VASTN	KWE	ECMPA	WHA	KLED	CAPC	LI	UAI	2.29	5.67	-3.26	10.01	6.13	2.29	-3.41	8.67	-1.15	13.60	4.08
2017-05-31	CRES	HLCL	ECMPA	WHA	GYC WEHB	MERY	CAL	LI	BLND	CAPC	-0.67	1.28	3.85 -10.29	1.45	5.79 0.25	-2.60	-3.73 3.99	3.16	-3.43 -4.05	-0.47	0.46 -2.84
2017-06-30	VASTB	VASTB GPOR	HLCL WEHB	ECMPA HLCL	DLN	BLND	VASTN CRES	CAPC ECMPA	BEFB	VASTN	0.72	1.77 0.84	-0.06	-5.57 14.71	7.31	-3.48 0.83	3.99	-6.87 -2.29	0.71	-4.88 5.31	3.11
2017-08-31	DEQ	INTO	VASTB	MERY	LI	WEHB	BEFB	ECMPA	INTU	CRES	-5.75	-2.52	-2.49	-1.05	-1.53	-1.18	0.67	5.31	-2.55	1.25	-0.98
2017-09-29	LÍ	MERY	DEQ	VASTB	INTU	KLED	UL	ECMPA	BEFB	GPOR	-1.89	-0.12	-4.47	-0.02	-7.36	4.96	-3.65	0.50	1.12	0.91	-1.00
2017-10-31	INTU	DEQ	LÍ	MERY	KLED	VASTB	UL	WEHB	ECMPA	BEFB	-6.29	-1.17	2.82	-1.04	6.60	3.36	4.42	-2.16	-1.19	-0.06	0.53
2017-11-30	DEQ	INTU	MERY	VASTB	LI	WEHB	UL	ESP	WHA	ECMPA	3.00	-9.03	5.38	-3.76	1.63	3.08	0.05	-10.03	-0.14	-0.57	-1.04
2017-12-29 2018-01-31	INTU INTU	DEQ ESP	WEHB VASTB	VASTB DEQ	ESP WEHB	MERY INTO	INTO CAPC	LEAS HUFVA	LI CAL	ECMPA HMSO	28.75 -10.91	5.17 -5.12	1.55 24.89	0.56 -6.88	6.00 -4.46	4.65 2.71	2.46 -7.73	0.28 -3.50	5.66 -3.59	2.15 -9.87	5.72 -2.45
2018-02-28	VASTB	ESP	DEO	WEHB	INTU	LEAS	HUFVA	UL	WHA	MONT	-0.36	-5.23	-5.95	2.42	-10.29	-0.62	-0.79	-7.19	-24.17	0.47	-5.17
2018-03-29	ESP	DEQ	INTU	HMSO	WEHB	HUFVA	LEAS	UL	MONT	WHA	-1.20	-0.54	2.72	20.04	2.15	-1.51	-0.62	-3.18	-0.46	2.37	1.98
2018-04-30	INTU	WHA	ESP	HMSO	DEQ	LAND	CAL	WEHB	UL	HUFVA	-5.97	7.21	3.64	2.31	1.01	5.47	-1.85	0.42	7.14	4.12	2.35
2018-05-31	INTU	WHA	ESP	DEQ	UL	CTY1S	LAND	MERY	LI	LEAS	1.95	-2.82	0.12	5.02	-3.19	-0.32	-5.95	-1.32	-1.77	-2.45	-1.07
2018-06-29 2018-07-31	INTU INTU	ESP WHA	WHA ESP	DEQ UL	CAL DEQ	UL HUFVA	MERY LAND	CTY1S ALLN	LAND CTY1S	CAPC	-9.49 -3.11	3.63 -5.59	4.02 7.22	-4.02 NA	-4.14 0.13	-1.32 6.00	-4.67 -1.47	-0.36 -0.62	2.94 -2.91	-5.59 0.06	-1.90 -0.03
2018-08-31	INTU	WHA	ESP	CTY1S	UL	MERY	DEQ	LI	CAL	HMSO	-9.51	-0.82	3.89	2.33	NA	-4.11	-2.79	-4.25	-3.16	-9.72	-3.12
2018-09-28	INTU	WHA	CTY1S	CAL	DEQ	ESP	EIFF	MERY	HMSO	MOBN	-2.47	-4.03	-0.75	-6.42	-5.46	-2.43	-2.05	-5.51	-3.06	-3.93	-3.61
2018-10-31	INTU	WHA	CAL	HMSO	IGD	CTY1S	MERY	ESP	DEQ	LAND	27.26	0.46	-2.33	-3.99	-5.82	-4.40	-6.70	-1.56	-1.73	-3.42	-0.22
2018-11-30	INTU	CAL	WHA	IGD	MERY	EIFF	HMSO	CTY1S	VASTN	ECMPA	-41.87	-13.10	-4.90	-4.01	-1.47	-5.26	-11.97	4.37	-5.57	-10.70	-9.45
2018-12-31 2019-01-31	IGD INTU	EIFF IGD	CAL	MERY MERY	WHA WHA	HMSO HMSO	GRIV	DEQ CRES	IML ECMPA	CTY1S IML	-10.04 1.94	-11.11 14.87	-24.52 5.26	-6.19 11.95	-5.92 2.91	-14.66 12.90	-6.28 7.88	-8.12 5.35	-8.63 4.89	-8.22 NA	-10.37 7.55
2019-01-31	INTU	CAL	IGD	HMSO	MERY	EIFF	WHA	CAPC	GFC	IJ	-0.43	8.79	0.82	2.63	-4.03	4.53	-8.33	2.53	1.72	2.44	1.07
2019-03-29	INTU	CAL	WHA	IGD	EIFF	MERY	ECMPA	HMSO	LI	GFC	-7.38	-19.33	-4.99	3.32	-3.61	-2.80	0.16	-12.02	1.60	1.07	-4.40
2019-04-30	INTU	CAL	EIFF	ECMPA	MERY	WHA	IGD	VASTB	HMSO	VASTN	-11.56	-5.70	-0.75	0.47	-6.24	-6.36	4.81	0.81	-4.14	-9.41	-3.81
2019-05-31	CAL	INTU	HMSO	EIFF	ECMPA	WHA	MERY	IGD	VASTB	CAPC	-22.42	-1.68	-15.84	-6.55	-9.52	-4.21	-5.55	-8.71	-4.20	-10.12	-8.88
2019-06-28 2019-07-31	CAL	INTU INTU	HMSO HMSO	WHA UAI	EIFF	MERY EIFF	ECMPA WHA	VASTN	ADL MERY	CAPC	-22.13 6.07	-17.71	2.29 -22.66	5.40	-0.27 -3.06	4.88 0.81	0.51	-3.40 -6.87	-15.51 -11.97	-0.46 -8.54	-4.64 -9.42
2019-07-31	CAL	INTU	HMSO	UAI	ECMPA ECMPA	WHA	VASTN	VASTN EIFF	CAPC	DWNI	-5.72	-37.27 -14.84	5.93	5.73 -2.08	-3.06 2.28	-5.56	-16.41 0.00	-3.22	3.38	-8.54 -2.12	-9.42 -2.19
2019-09-30	INTU	CAL	HMSO	WHA	ECMPA	MERY	UAI	VASTN	CAPC	EIFF	8.81	37.93	24.93	12.15	9.70	12.24	11.06	3.59	14.84	-0.28	13.50
2019-10-31	INTU	CAL	HMSO	WHA	UAI	ADJ	ECMPA	ADL	EIFF	MERY	1.49	30.50	2.26	3.92	-11.62	-3.44	11.89	-10.55	13.06	2.46	4.00
2019-11-29	INTU	CAL	HMSO	WHA	UAI	ADJ	EIFF	ADL	ECMPA	DWNI	-22.22	8.05	2.48	2.36	10.40	-2.63	-2.95	14.31	-8.67	4.98	0.61
2019-12-31 2020-01-31	INTU INTU	UAI UAI	CAL ADJ	HMSO WHA	WHA HMSO	ADJ CAL	ADL ADL	VASTN VASTN	DWNI DWNI	ECMPA ECMPA	-2.86 -49.85	15.71 1.24	-9.93 -13.52	3.87 -17.50	-7.28 -24.39	-9.68 -9.06	15.06 -10.74	-3.26 -8.99	2.88 4.61	-4.29 -9.76	0.02 -13.79
2020-01-31	INTU	ADJ	WHA	VASTN	UAI	DWNI	CAL	ECMPA	HMSO	HIAG	-49.85 -28.71	-2.38	-13.52 -12.95	-5.97	-24.39 -10.61	-9.06 -5.28	-10.74	-8.99 -11.66	-10.63	-9.76 -0.46	-13.79
2020-02-20	INTU	ADJ	WHA	HMSO	VASTN	CAL	ECMPA	MERY	ADL	DWNI	-63.36	-24.80	-53.84	-62.91	-33.04	-50.24	-55.69	-36.65	-27.43	-4.43	-41.24
2020-04-30	INTU	ADJ	HMSO	WHA	CAL	VASTN	CAPC	ECMPA	VASTB	MERY	24.61	25.62	-8.79	19.94	10.08	9.54	0.24	14.84	-3.05	7.40	10.04
2020-05-29	INTU	HMSO	WHA	ECMPA	CAL	DEQ	ADJ	UAI	VASTN	PNDXB	-8.20	4.28	-4.81	12.62	18.70	0.08	1.88	-15.00	7.16	6.78	2.35
2020-06-30	INTU	HMSO HMSO	WHA	ECMPA	CAL	DEQ	VASTN	IGD	ADJ	VASTB	-65.14	9.05	7.35	-0.17	-29.52	-4.43	5.79	8.01	-7.13	10.39	-6.58
2020-07-31 2020-08-31	INTU INTU	HMSO	WHA WHA	ECMPA ECMPA	DEQ DEQ	IGD UAI	ADJ CAL	LI LI	UAI IGD	WEHB MRL	NA NA	-20.03 -24.54	-10.52 -4.03	-8.60 -3.65	-1.44 0.81	-9.84 -2.22	11.91 -14.00	-13.77 -5.48	-14.01 -2.69	-10.36 7.58	-8.52 -5.36
2020-09-30	HMSO	WHA	ECMPA	UAI	DEQ	CAL	IGD	LI	MRL	IIA	-26.29	11.11	-1.40	-18.48	-14.56	-46.29	-3.58	-13.09	-5.25	-2.81	-12.06
2020-10-30	HMSO	WHA	ECMPA	UAI	CAL	MERY	PNDXB	LI	DEQ	VASTB	0.03	2.31	-5.45	4.09	-1.33	-12.66	-13.83	-9.26	2.92	-4.39	-3.76
2020-11-30	HMSO	CAL	UAI	WHA	MERY	ECMPA	LI	DEQ	VASTB	CAPC	32.66	56.33	13.21	37.47	61.19	54.49	70.12	60.20	26.53	28.78	44.10
2020-12-31	HMSO	CAL	ECMPA	MERY	LI	WHA	UAI	DEQ	CAPC	IGD	14.89	21.03	6.36	8.98	-0.59	-1.91	-2.68	5.37	7.65	0.14	5.92
2021-01-29 2021-02-26	HMSO HMSO	CAL	UAI UAI	WHA WEHB	WEHB WHA	VASTB VASTB	MERY	ECMPA LI	CAPC IGD	IGD MERY	-6.80 12.78	-13.68	41.00 -2.41	12.45 -1.14	11.45 14.71	14.17	$\frac{3.60}{21.21}$	3.38	-3.45	0.56 20.52	6.27 7.30
2021-02-26	HMSO	CAL CAL	UAI	WEHB	CAPC	KLOVA	PNDXB	WKP	ICAD	IGD	33.96	18.81 8.61	9.78	1.14	0.59	-5.84 18.68	-1.33	-1.61 4.58	-4.01 1.88	20.52	7.30
2021-04-30	HMSO	CAL	UAI	WEHB	KLOVA	IGD	VASTB	LEAS	WKP	ICAD	13.86	10.61	1.93	2.74	11.48	11.14	8.86	0.00	2.50	3.77	6.69
2021-05-31	BEFB	LEAS	CAL	WEHB	ICAD	INTO	VASTB	PHP	FABG	FLY	1.13	0.80	-1.73	4.56	13.21	4.50	3.73	1.72	6.97	3.31	3.82
2021-06-30	CAL	LEAS	WEHB	BEFB	FLY	NSI	ADL	ICAD	ZUBN	UAI	-14.82	-10.88	3.61	-6.29	39.74	-4.82	-4.75	-0.61	1.37	-1.04	0.15
2021-07-30 2021-08-31	CAL	FLY	LEAS	ADL WEHB	BEFB VASTB	WEHB	VNA NSI	VASTB	GRI	PHP ALLN	-2.49	4.59 -2.52	1.49	-3.16 -1.67	6.72	-1.85	2.56	7.31	6.46 2.87	6.43 2.88	2.21
2021-08-31 2021-09-17	LEAS LEAS	BEFB ADJ	CAL CAL	ADL	BEFB	ADL WEHB	EIFF	EIFF ZUBN	PHP VNA	GRI	1.32 2.46	-2.52 -16.45	-5.38 -10.18	-1.67 -2.97	-2.26 0.43	4.12 -1.59	0.43 -5.14	7.24 -0.71	-7.37	-3.01	0.70 -4.45
			0.112						7.1.1	0.10	2.10	-5.10		01		00				5.01	

Table 3: Portfolio Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	All
1999													
2000		-4.76	-5.26	-8.67	-0.51	-7.80	0.40	1.86	2.83	4.61	3.30	-3.35	
2001	4.52	2.74	2.53	-2.90	3.80	1.40	-2.28	-0.77	-2.94	5.16	-0.91	-4.17	6.19
2002	0.47	-0.97	-0.06	-2.30	5.89	7.13	7.17	3.79	9.20	-3.11	-0.29	3.50	30.43
2003	6.63	3.04	0.86	-6.89	-5.64	-3.00	1.15	0.94	8.14	6.47	2.70	3.60	17.98
2004	-0.69	3.82	2.87	-0.57	2.00	3.60	-3.48	6.66	-0.58	-0.25	6.13	3.26	22.77
2005	-8.78	-3.98	4.73	9.72	-0.31	5.62	2.52	-11.92	0.19	-0.74	-2.10	10.02	4.96
2006	9.80	13.74	2.40	2.33	3.20	3.27	-5.10	1.56	9.68	1.25	5.55	9.39	57.09
2007	-2.25	-4.67	-2.75	-0.97	3.35	-6.81	1.63	-1.62	1.47	4.18	-0.53	2.96	-6.02
2008	-10.67	-0.63	7.42	4.42	7.41	12.93	6.82	-5.30	13.31	14.22	7.47	-7.07	50.34
2009	15.24	12.98	-16.32	-48.24	2.27	-1.59	1.31	-36.96	-8.43	3.41	-3.59	-5.82	-85.73
2010	1.18	-5.13	2.28	6.14	-8.63	1.53	-1.44	0.91	15.91	2.64	10.62	2.56	28.58
2011	-4.88	0.63	-1.09	9.54	-11.42	1.43	0.12	0.91	5.65	-3.52	14.75	-6.85	5.26
2012	-4.61	4.22	2.09	3.93	19.24	-3.94	-2.56	-3.19	-6.12	0.71	0.09	-1.14	8.70
2013	5.91	3.75	0.99	2.56	-0.33	2.07	5.20	-0.76	5.44	7.58	3.08	4.55	40.05
2014	2.61	5.16	-1.24	1.83	-2.18	-0.82	0.67	2.05	-1.11	-0.98	6.27	7.71	19.96
2015	6.43	0.30	1.61	-7.69	-5.23	2.09	0.43	-2.95	4.46	-1.40	1.50	8.39	7.93
2016	-0.25	-1.21	1.02	-2.83	3.08	8.06	-0.66	1.37	-0.55	-3.14	-2.49	-5.65	-3.26
2017	4.93	-4.30	0.71	0.24	4.74	5.67	-3.35	2.17	2.36	-0.50	2.73	-2.17	13.24
2018	1.17	0.85	-0.21	0.53	1.19	2.65	2.61	6.64	0.26	-1.82	8.77	8.70	31.32
2019	-1.18	-3.35	12.44	1.98	12.67	4.32	15.33	9.43	-15.36	-8.62	2.95	4.08	34.68
2020	18.52	4.46	23.98	-7.88	-2.08	8.03	7.30	9.45	11.52	0.19	-43.56	-4.34	25.59
2021	-7.60	-11.68	-6.47	-2.39	-0.59	-1.31	2.18	-1.30	0.24	0.10	10.00	1.01	20.00
	1.00	11.00	0.71	2.00	0.00	1.01	2.10	1.00	0.24				

