|       | Broad                    |                         |                         | Mixed                    |                          |                         | Narrow                      |                          |                          |     | Broad                       |                          | Mixed                   |                            |                             | Narrow                   |                             |                          |                          |
|-------|--------------------------|-------------------------|-------------------------|--------------------------|--------------------------|-------------------------|-----------------------------|--------------------------|--------------------------|-----|-----------------------------|--------------------------|-------------------------|----------------------------|-----------------------------|--------------------------|-----------------------------|--------------------------|--------------------------|
| 300   | 0.25<br><sub>0.4</sub>   | 0.33                    | <b>0.26</b> 0.58        | -0.17<br><sub>0.76</sub> | -0.14<br><sub>0.82</sub> | -0.07                   | -0.24<br><sub>0.89</sub>    | -0.16<br><sub>0.95</sub> | -0.1<br><sub>0.93</sub>  | 300 | <b>0.29</b> <sub>0.98</sub> | 0.78<br><sub>0.99</sub>  | 0.9                     | <b>0.11</b> 0.99           | 0.33                        | 0.53<br><sub>0.99</sub>  | -0.05<br>1                  | -0.01                    | 0.08                     |
| 30 -  | 0.19<br><sub>0.14</sub>  | 0.52<br><sub>0.43</sub> | 0.29<br><sub>0.51</sub> | -0.18<br><sub>0.68</sub> | -0.18<br><sub>0.76</sub> | -0.2<br><sub>0.63</sub> | -0.24<br><sub>0.84</sub>    | -0.23<br><sub>0.92</sub> | -0.25<br><sub>0.91</sub> | 30  | <b>0.25</b> <sub>0.89</sub> | 0.73<br>0.92             | 0.89<br>0.98            | <b>0.1</b> 0.96            | <b>0.31</b> <sub>0.97</sub> | 0.49<br>0.98             | -0.06<br><sub>0.99</sub>    | -0.01<br><sub>0.99</sub> | 0.09                     |
| 3 -   | 0.03<br>-0.05            | 0.32                    | 0.52<br><sub>0.22</sub> | -0.13<br><sub>0.4</sub>  | -0.18<br><sub>0.65</sub> | -0.09<br><sub>0.6</sub> | -0.2<br>0.65                | -0.24<br><sub>0.84</sub> | -0.16<br><sub>0.88</sub> | 3   | 0.13<br><sub>0.52</sub>     | 0.47<br>0.57             | 0.8<br>0.89             | <b>0.06</b> 0.66           | 0.24<br><sub>0.71</sub>     | 0.46<br>0.92             | -0.07<br><sub>0.87</sub>    | -0.01<br><sub>0.96</sub> | 0.09                     |
|       | 10                       | 100                     | 1000                    | 10                       | 100                      | 1000                    | 10                          | 100                      | 1000                     |     | 10                          | 100                      | 1000                    | 10                         | 100                         | 1000                     | 10                          | 100                      | 1000                     |
|       | Broad                    |                         |                         | Mixed                    |                          |                         | Narrow                      |                          |                          |     | Broad                       |                          |                         | Mixed                      |                             |                          | Narrow                      |                          |                          |
| 300 - | 0.43<br><sub>0.19</sub>  | 0.81<br><sub>0.92</sub> | 0.83<br>0.93            | - <b>0.1</b>             | 0.76<br>0.85             | 0.87<br>0.95            | -0.81<br><sub>0.71</sub>    | -0.54<br><sub>0.84</sub> | -0.42<br>0.65            | 300 | -0.2<br><sub>0.48</sub>     | 0.29<br><sub>0.82</sub>  | 0.83<br><sub>0.94</sub> | -0.45<br>0.88              | 0.03<br><sub>0.74</sub>     | 0.58<br><sub>0.77</sub>  | -0.59<br><sub>0.98</sub>    | -0.38<br><sub>0.99</sub> | <b>0.48</b> 0.93         |
| 30 -  | -0.17<br>-0.04           | 0.83<br><sub>0.81</sub> | 0.93<br><sub>0.97</sub> | -0.24<br><sub>0.2</sub>  | 0.66<br><sub>0.76</sub>  | 0.84<br>0.92            | -0.76<br><sub>0.69</sub>    | -0.84<br><sub>0.8</sub>  | -0.76<br><sub>0.29</sub> | 30  | -0.17<br><sub>0.38</sub>    | <b>0.4</b> 0.81          | 0.43<br><sub>0.59</sub> | -0.42 0.84                 | -0.19<br><sub>0.49</sub>    | -0.12<br><sub>0.13</sub> | -0.54<br><sub>0.92</sub>    | -0.29<br><sub>0.85</sub> | -0.12<br><sub>0.73</sub> |
| 3 -   | -0.09<br><sub>0.02</sub> | -0.42<br>-0.28          | 0.95<br>0.89            | <b>0.15</b> -0.11        | -0.01<br>-0.14           | 0.9<br>0.86             | 0.39<br>-0.36               | -0.55<br><sub>0.43</sub> | -0.66<br><sub>0.28</sub> | 3   | -0.11<br><sub>0.25</sub>    | 0.01                     | -0.08<br>-0.14          | -0.32 0.54                 | -0.15<br><sub>0.14</sub>    | -0.31<br>-0.11           | -0.46<br><sub>0.65</sub>    | -0.57<br><sub>0.8</sub>  | -0.18<br><sub>0.21</sub> |
|       | 10                       | 100                     | 1000                    | 10                       | 100                      | 1000                    | 10                          | 100                      | 1000                     |     | 10                          | 100                      | 1000                    | 10                         | 100                         | 1000                     | 10                          | 100                      | 1000                     |
|       | Broad                    |                         |                         | Mixed                    |                          |                         | Narrow                      |                          |                          |     | Broad                       |                          |                         | Mixed                      |                             |                          | Narrow                      |                          |                          |
| 300   | 0.13<br>0.09             | 0.77<br>0.75            | 0.87<br>0.85            | 0.5<br>0.34              | 0.95<br>0.95             | 0.95<br>0.92            | 0.37                        | 0.93<br><sub>0.96</sub>  | 0.96<br>0.98             | 300 | -0.04<br><sub>0.28</sub>    | 0.62<br>0.62             | 0.81                    | 0.62                       | 0.82<br>0.83                | 0.94<br>0.92             | <b>0.56</b> <sub>0.58</sub> | 0.95<br>0.98             | 0.84<br>0.84             |
| 30 -  | 0.06<br>0.03             | 0.65<br>0.65            | 0.96<br>0.96            | 0.46<br>0.36             | 0.93<br><sub>0.97</sub>  | 0.95<br>0.99            | 0.53<br><sub>0.51</sub>     | 0.93<br><sub>0.97</sub>  | 0.95<br><sub>0.97</sub>  | 30  | -0.06<br><sub>0.29</sub>    | 0.75<br>0.75             | 0.78<br><sub>0.77</sub> | 0.57<br>0.76               | 0.82<br>0.83                | 0.77<br>0.78             | 0.42<br>0.44                | 0.87<br>0.89             | 0.84<br>0.84             |
| 3 -   |                          | -0.12<br>-0.12          | <b>0.18</b> - 0.19      | <b>0.11</b> 0.11         | 0.46<br>0.49             | 0.71<br><sub>0.74</sub> | <b>0.25</b> <sub>0.26</sub> | 0.38<br><sub>0.41</sub>  | 0.42<br><sub>0.43</sub>  | 3   | 0.07                        | <b>0.14</b> 0.14         | 0.39<br>0.38            | 0.19                       | 0.27<br>0.28                | 0.48<br>0.48             | <b>0.16</b> 0.19            | 0.48<br><sub>0.49</sub>  | 0.76<br>0.76             |
|       | 10                       | 100                     | 1000                    | 10                       | 100                      | 1000                    | 10                          | 100                      | 1000                     |     | 10                          | 100                      | 1000                    | 10                         | 100                         | 1000                     | 10                          | 100                      | 1000                     |
|       | Broad                    |                         |                         | Mixed                    |                          |                         | Narrow                      |                          |                          |     | Broad                       |                          |                         | Mixed                      |                             |                          | Narrow                      |                          |                          |
| 300 - | 0.55<br>-0.1             | 0.97<br><sub>0.81</sub> | 0.96<br>0.95            | 0.82<br>0.14             | 0.97<br><sub>0.82</sub>  | 0.97<br>0.92            | 0.32<br>-0.19               | 0.95<br>-0.77            | 0.96<br><sub>0.34</sub>  | 300 | -0.12<br><sub>0.78</sub>    | 0.88<br><sub>0.76</sub>  | -0.01<br>0              | <b>0.44</b> 0.86           | 0.97<br>0.88                | 0.57<br><sub>0.53</sub>  | -0.66<br><sub>0.95</sub>    | -0.48<br><sub>0.82</sub> | -0.3<br><sub>0.02</sub>  |
| 30 -  | -0.03<br><sub>0.01</sub> | 0.89                    | 0.96<br>0.95            | 0.31<br>0.12             | 0.96<br>0.82             | 0.96<br>0.91            | -0.36<br><sub>0.34</sub>    | 0.67<br>-0.46            | 0.93<br><sub>0.41</sub>  | 30  | -0.15<br><sub>0.6</sub>     | <b>0.11</b> 0.12         | 0.14<br>0.14            | <b>0.41</b> <sub>0.8</sub> | 0. <b>75</b>                | -0.28<br>-0.26           | -0.65<br><sub>0.9</sub>     | -0.41<br><sub>0.4</sub>  | -0.22                    |
| 3 -   | -0.04                    | 0.13<br><sub>0.12</sub> | 0.9                     | 0.23                     | -0.01<br><sub>0.03</sub> | 0.87<br>0.84            | 0.05<br>-0.02               | -0.64<br><sub>0.55</sub> | -0.24<br><sub>0.17</sub> | 3   | -0.08<br><sub>0.27</sub>    | -0.04<br><sub>0.01</sub> | 0.02                    | 0.01                       | -0.14<br>-0.05              | -0.4<br>-0.32            | -0.47<br><sub>0.48</sub>    | -0.69<br><sub>0.71</sub> | -0.75<br><sub>0.03</sub> |
|       | 10                       | 100                     | 1000                    | 10                       | 100                      | 1000                    | 10                          | 100                      | 1000                     |     | 10                          | 100                      | 1000                    | 10                         | 100                         | 1000                     | 10                          | 100                      | 1000                     |