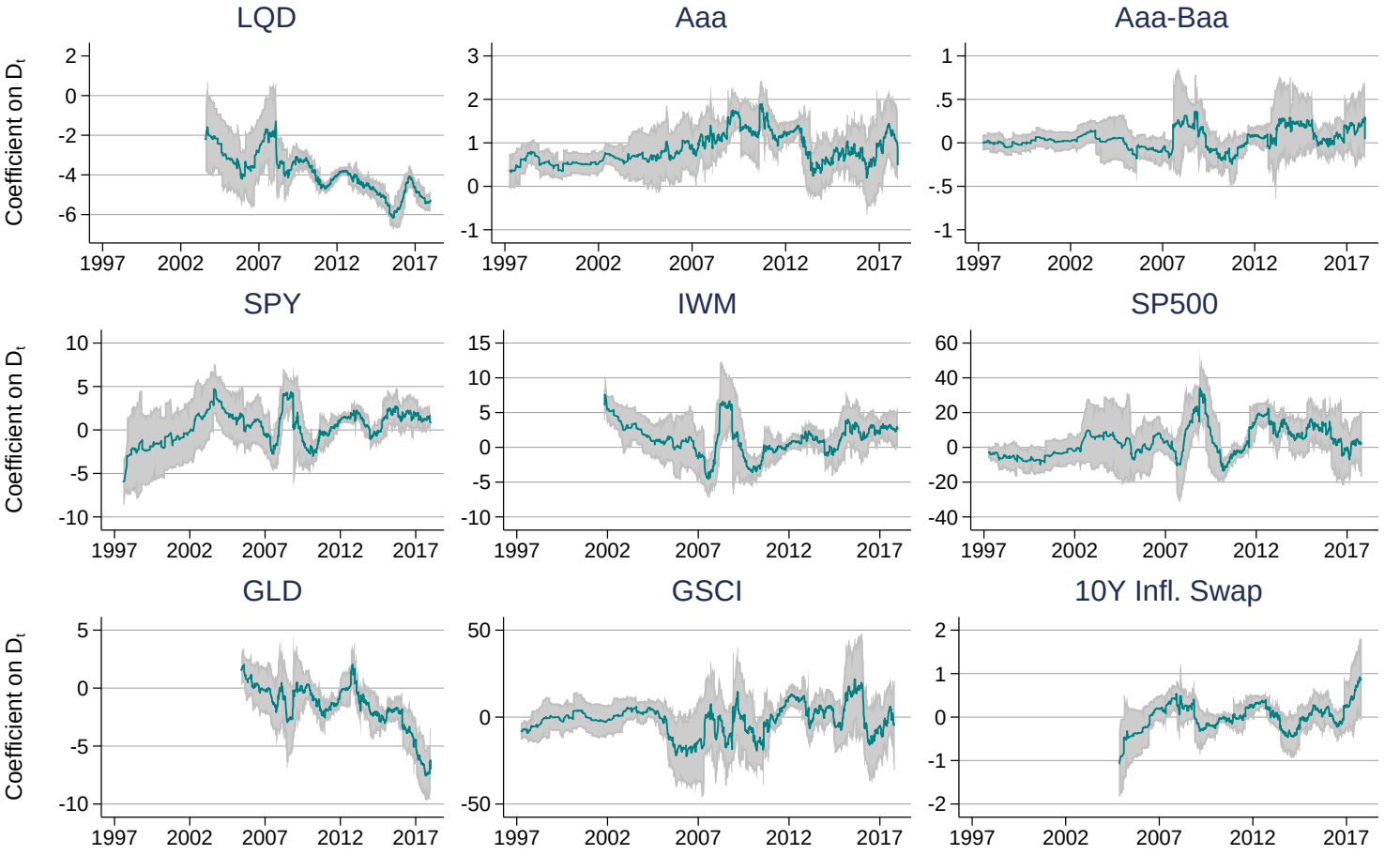
LQD
Aaa
Aaa-Baa
SPY
IWM
SP500
GLD
GSCI
10Y Infl. Swap
Coefficient on D_t
1997
2002
2007
2012
2017