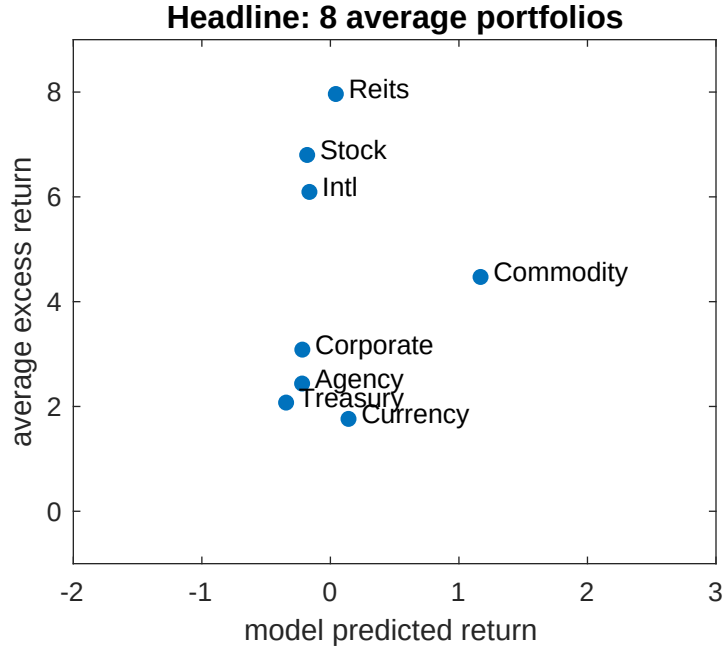
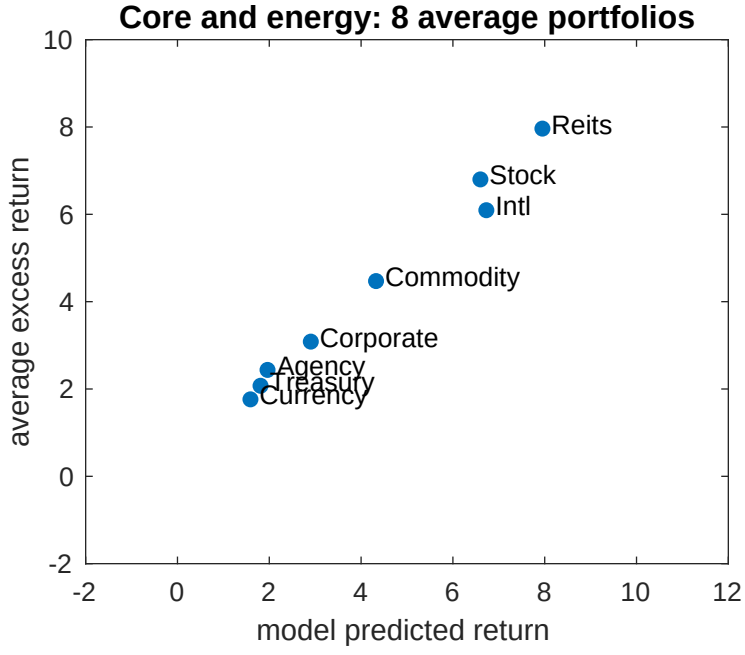
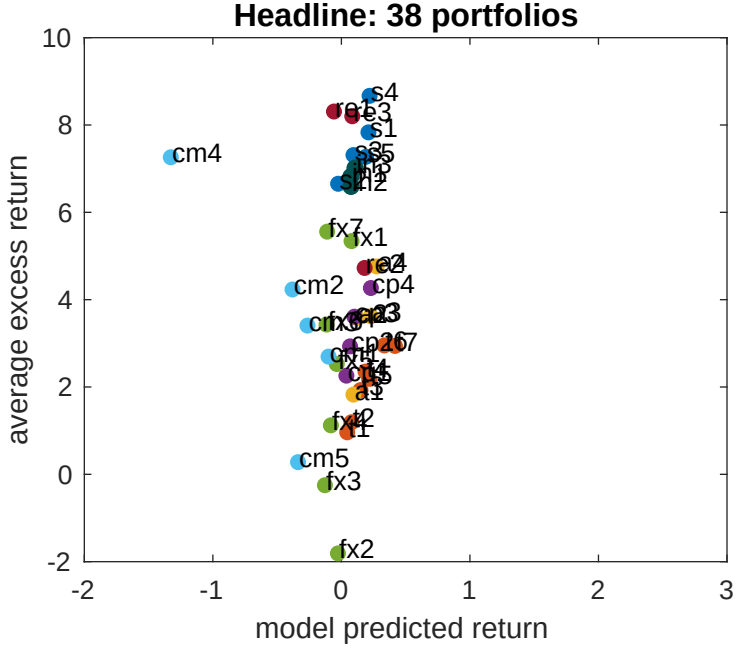
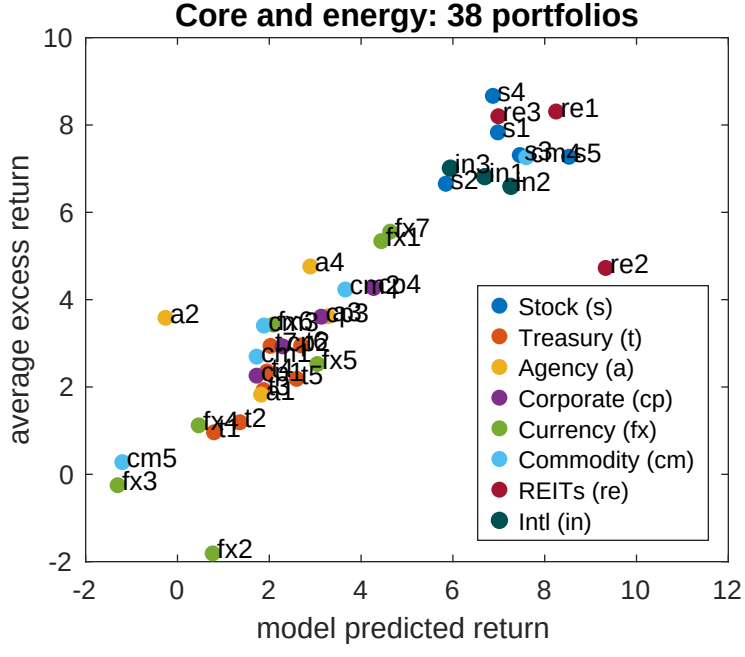

Headline: 8 average portfolios
Reits
Stock
Intl
Commodity
Corporate
Agency
Treasury
Currency
average excess return
model predicted return


Core and energy: 8 average portfolios
Reits
Stock
Intl
Commodity
Corporate
Agency
Treasury
Currency
average excess return
model predicted return


Headline: 38 portfolios
cm4
cm2
cp4
fx7
fx1
cm5
fx3
fx2
average excess return
model predicted return


Core and energy: 38 portfolios
re1
re2
re3
s1
s2
s3
s4
s5
in1
in2
in3
a2
a4
cm2
cp4
fx1
fx5
fx7
cm5
fx3
fx2
Stock (s)
Treasury (t)
Agency (a)
Corporate (cp)
Currency (fx)
Commodity (cm)
REITs (re)
Intl (in)
average excess return
model predicted return