



DYNAPORTE FACTOR LISTING

Bonds-Corporate Bond Return-A Rated	1977/01-2004/01
Bonds-Corporate Bond Yield-Seasoned-Aaa	1946/01-2004/01
Bonds-Corporate Bond Yield-Seasoned-Baa	1946/01-2004/01
Bonds-US Government-Long Term Return	1947/01-2004/01
Bonds-US Treasury Yield- 1 Year Constant Maturity Rate	1946/01-2004/01
Bonds-US Treasury Yield- 5 Year Constant Maturity Rate	1953/04-2004/01
Bonds-US Treasury Yield-10 Year Constant Maturity Rate	1953/04-2004/01
Commodity Prices-Crude Oil Price	1974/01-2003/12
Commodity Prices-London Gold Fix - Monthly Return	1968/02-2004/01
Commodity Prices-London Gold Fix - Spot Price	1968/01-2004/01
Consumer Price Index (CPI) for All Urban Consumers	1950/01-2003/12
Exports of Goods	1992/01-2003/11
Exports of Services	1992/01-2003/11
Gross Domestic Product	1947/Q1-2003/Q4
Gross Domestic Product-Exports of Goods and Services	1946/Q1-2003/Q3
Gross Domestic Product-Final Sales	1947/Q1-2003/Q3
Gross Domestic Product-Implicit Price Deflator	1947/Q1-2003/Q3
Gross Domestic Product-Imports of Goods and Services	1946/Q1-2003/Q3
Gross Domestic Product-Real	1947/Q1-2003/Q3
Gross Domestic Product-Real Exports of Goods and Services	1947/Q1-2003/Q3
Gross Domestic Product-Real Final Sales	1947/Q1-2003/Q3
Gross Domestic Product-Real Imports of Goods and Services	1947/Q1-2003/Q3
Gross Domestic Product-Real Potential	1949/Q1-2013/Q4
Gross National Product-Implicit Price Deflator	1947/Q1-2003/Q3
Housing-New Privately Owned Single Family Housing Units Started	1959/01-2003/12
Housing-New Single Family Houses Sold During Month	1963/01-2003/12
Imports of Goods	1992/01-2003/11
Imports of Services	1992/01-2003/11
Interest Rates-Bank Prime Rate	1950/01-2004/01
Interest Rates-Broker Call Rate	1946/01-2004/01
Interest Rates-Federal Funds Rate	1954/07-2004/01

Interest Rates-T-Bills-90 Day - Annualized	1950/01-2004/01
Interest Rates-T-Bills-90 Day - Monthly	1950/02-2004/01
Investment-MLM Index	1961/01-2003/12
Manufacturing-Capacity Utilization	1948/01-2003/12
Manufacturing-Industrial Capacity	1950/01-2003/12
Manufacturing-Industrial Production	1946/01-2003/12
Money Stock-M1-Non Seasonally Adjusted	1959/01-2003/12
Money Stock-M1-Seasonally Adjusted	1959/01-2003/12
Money Stock-M2-Non Seasonally Adjusted	1959/01-2003/12
Money Stock-M2-Seasonally Adjusted	1959/01-2003/12
Money Stock-M3-Non Seasonally Adjusted	1959/01-2003/12
Money Stock-M3-Seasonally Adjusted	1959/01-2003/12
Personal Income	1959/01-2003/12
Personal Income-Disposable	1959/01-2003/12
Personal Income-Real Disposable	1959/01-2003/12
Personal Savings	1959/01-2003/12
Population	1952/01-2003/09
Producer Price Index-All Commodities	1946/01-2003/12
Producer Price Index-Finished Goods	1947/04-2003/12
Purchasing Managers Composite Index	1950/01-2004/01
Real Estate-Wilshire Real Estate Investment Trust Index (REIT)	1978/01-2004/01
Real Estate-Wilshire Real Estate Operating Companies Index (REOC)	1978/01-2004/01
Real Estate-Wilshire Real Estate Securities Index	1978/01-2004/01
Reserves-US Net Free or Borrowed	1959/01-2003/12
Stock Index Difference-High Minus Low Value (HML)	1950/01-2003/12
Stock Index Difference-Small Minus Big (SMB)	1950/01-2003/12
Stock Index-Morgan Stanley Capital Intl Europe, Australasia, Far East (MSCI EAFE)	1970/01-2004/01
Stock Index-NASDAQ-Composite Index	1971/02-2004/01
Stock Index-NASDAQ-Price Return	1971/03-2004/01
Stock Index-NASDAQ-Total Return	1980/01-2004/01
Stock Index-New York Stock Exchange (NYSE)- Month Turnover	1948/01-2003/12
Stock Index-New York Stock Exchange (NYSE)-Total Return	1980/01-2004/01
Stock Index-Russell 1000	1979/01-2004/01
Stock Index-Russell 1000 Growth	1979/01-2004/01
Stock Index-Russell 1000 Value	1979/01-2004/01
Stock Index-Russell 3000	1979/01-2004/01
Stock Index-Russell 3000 Growth	1979/01-2004/01
Stock Index-Russell 3000 Value	1979/01-2004/01
Stock Index-Russell Small Cap Completeness	1999/04-2004/01
Stock Index-Russell Small Cap Completeness Growth	1999/04-2004/01
Stock Index-Russell Small Cap Completeness Value	1999/04-2004/01
Stock Index-Russell Top 200	1979/01-2004/01
Stock Index-Russell Top 200 Growth	1986/01-2004/01
Stock Index-Russell Top 200 Value	1986/01-2004/01
Stock Index-S&P500 Dividend Yield	1950/01-2004/01
Stock Index-S&P500 Index Level - Month Average	1950/01-2004/01
Stock Index-S&P500 Index Level - Month End	1950/01-2004/01

Stock Index-S&P500 Price Return	1950/02-2004/01
Stock Index-S&P500 Price/Earnings Ratio	1960/01-2004/01
Stock Index-S&P500 Total Return	1960/01-2004/01
Stock Index-S&P500/Barra Growth	1975/01-2004/01
Stock Index-S&P500/Barra Value	1975/01-2004/01
Stock Index-Wilshire 5000	1971/01-2004/01
Stock Index-Wilshire Quantum 500 Mid Cap	1978/07-2004/01
Stock Index-Wilshire Quantum 750 Large Cap	1978/07-2004/01
Stock Index-Wilshire Quantum Large Cap Growth	1978/07-2004/01
Stock Index-Wilshire Quantum Large Cap Value	1978/07-2004/01
Stock Index-Wilshire Quantum Mid Cap Growth	1978/07-2004/01
Stock Index-Wilshire Quantum Mid Cap Value	1978/07-2004/01
Stock Index-Wilshire Quantum Small 1750	1978/07-2004/01
Stock Index-Wilshire Quantum Small Growth	1978/07-2004/01
Stock Index-Wilshire Quantum Small Value	1980/01-2004/01
Surveys-Consumer Sentiment	1952/11-2003/12
Surveys-Inflation Expectation-University of Michigan	1978/01-2003/12
Unemployment Rate-Civilian Labor	1950/01-2003/12
US Budget Deficit-Annual %	1957/01-2003/03