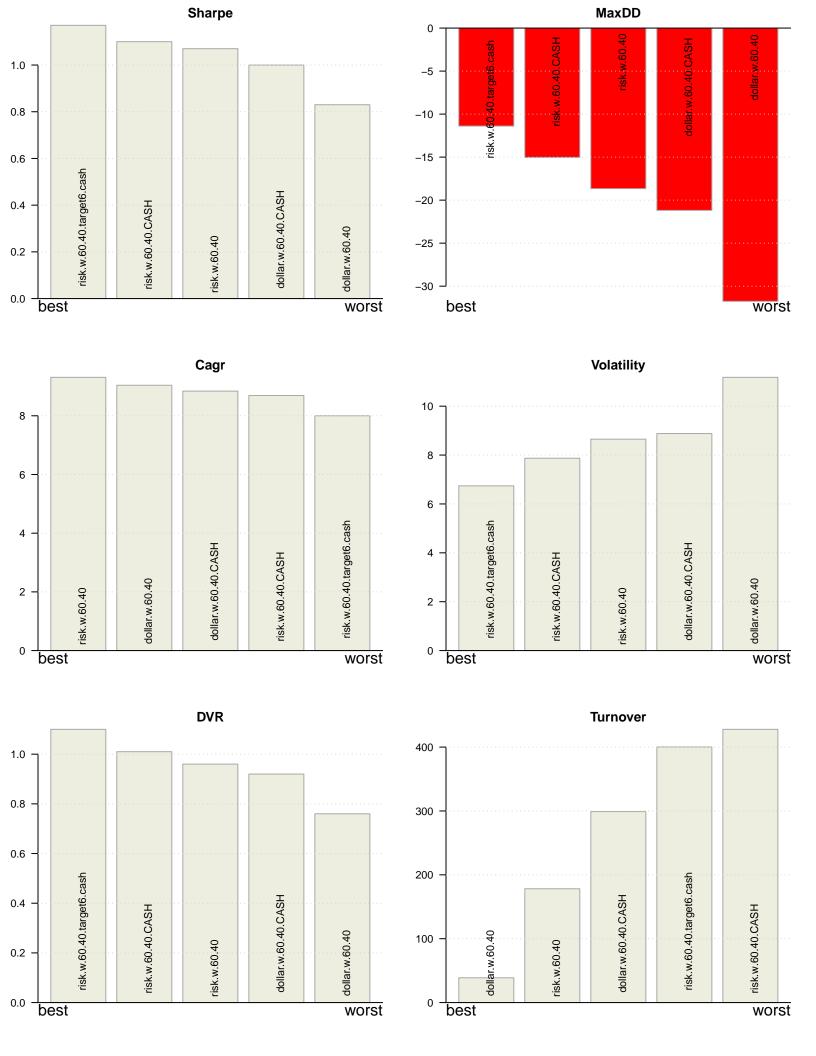
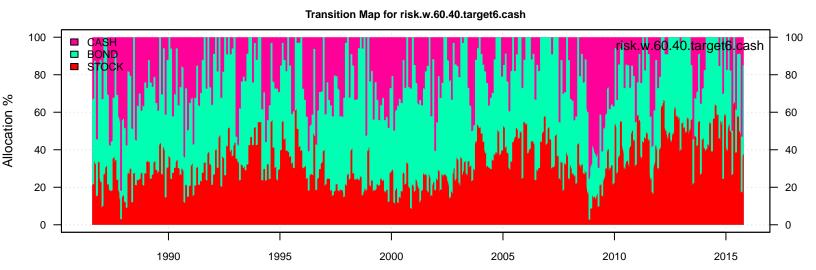


System	dollar.w.60.40	risk.w.60.40	risk.w.60.40.CASH	dollar.w.60.40.CASH	risk.w.60.40.target6.cash
Period	May1986 – Oct2015	May1986 – Oct2015	May1986 – Oct2015	May1986 – Oct2015	May1986 – Oct2015
Cagr	9.04	9.31	8.69	8.84	8
Sharpe	0.83	1.07	1.1	1	1.17
DVR	0.76	0.96	1.01	0.92	1.1
Volatility	11.18	8.65	7.87	8.88	6.74
MaxDD	-31.76	-18.66	-15.04	-21.19	-11.39
AvgDD	-1.47	-1.32	-1.27	-1.34	-1.07
VaR	-1.07	-0.84	-0.78	-0.86	-0.67
CVaR	-1.61	-1.21	-1.13	-1.29	-0.96
Exposure	99.88	99.6	99.88	99.88	99.3





dollar.w.60.40 1986	Jan	Feb	Mar	Apr	May	Jun 2.2	Jul -3.8	Aug 6.3	Sep -6.4	Oct 4.0		Dec -5.8	Year –2.1	MaxDD -7.2
1987 1988	8.3 4.3	2.8 3.2	1.1	-2.5 0.1	0.0	3.6 4.3	2.5	1.7	-2.8 4.0	-10.8	-4.7	5.1 0.0	2.8	-22.8 -6.1
1989 1990	5.2		1.7	4.1	3.6 7.5	2.0	6.2		-0.2	0.1 0.6	1.5	1.4	25.6	-4.1 -13.1
1991	3.0	4.4	1.5	0.6	2.5	-3.1	3.4	2.7		0.7	-2.4	9.3	24.7	-4.1
1992 1993	-2.3 1.7			1.6 -1.3	1.4 1.7	1.8		3.8		1.4		0.9	12.2	-4.3 -3.6
1994 1995	2.9 3.0	-3.3 3.5	-4.0 1.9	0.2 2.4	0.8 5.3		3.1 1.4	2.0		1.5	-2.2	1.0 2.0	-2.7 34.3	-9.1 -2.5
1996 1997	2.1 3.4	-1.8	0.2		1.2 4.2	1.3 3.1	-2.7	0.6		3.4		-2.4	12.3	-2.5 -6.4 -8.0
1998	1.5	3.8		0.9	-0.5	3.5	-1.0	-6.6	5.1	4.2	3.7	3.8	22.8	-8.0 -9.7
1999 2000	2.5 -2.5	0.2	2.3 7.0	-2.4	-2.0 -1.1	2.9 2.1	-0.4	-0.5 4.7	-1.0 -3.6	3.9 0.3	-3.3	0.6	1.0	-8.4 -8.3
2001	2.8 -0.1	-5.0 -0.6	-3.6 0.5	4.1 -2.1	-0.3 -0.2	-1.2 -3.8	0.8 -3.7	-2.8 2.5	-4.6 -4.7	2.8 3.5			-5.2 -7.2	-17.1 -17.4
2003 2004	-1.7 1.9	0.4 1.7	-0.3	5.5 -3.6	5.7 0.9		-2.8 -1.4	1.7 1.8						-8.4 -7.1
2005	0.0	0.7	-1.3	0.4	3.1	0.9	1.0	0.8	-0.9	-2.3	2.9	1.0		-4.6 -4.8
2006 2007	0.5		0.0		1.1		-0.6	1.4	2.4		-0.3	-0.9	7.1	-4.8 -4.9 -26.4
2008 2009	-2.8 -10.0	-1. <i>1</i> -7.1	0.3 6.6	3.2	-0.2 2.0	-4.0 0.2	-0.7 4.7	2.0 3.1	3.1	-10.7 -2.2	1.4 4.1	-1.3	5.1	-20.4
2010 2011	-1.2 0.2	1.7 2.7	2.8	2.2 2.6	-2.8 0.6	-0.9 -1.9	3.7 0.5	0.6			-0.7 0.5	2.5 2.0	13.5 14.3	-5.1 -6.3
2012 2013	2.6 1.8	1.6			-0.1 -1.2	1.8	2.2 2.2		0.5 2.1		0.8 0.7	-0.5 0.8	10.7 12.0	-3.2 -6.2
2014	0.3	2.9	0.8		2.5	1.1	-0.6	4.2		2.5	2.8		18.4	-3.0
2015 Avg	2.0 0.9	1.0 0.4		-0.8 1.0	-0.2 1.2	-2.8 0.4	3.1 0.9		-0.8 0.1	3.8 0.8	1.2	1.4	9.4	-8.0 -8.7
risk.w.60.40	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct		Dec	Year	MaxDD
1986 1987	2.8	1.9		-3.6	0,5	-0.1 2.9	-2.9 1.9	5.7 0.4	-3.2	2.9 -3.2	-1.4	3.0	-0.7 0.4	-6.8 -16.3
1988 1989	4.5 4.4	1.8	-2.5 1.3	-0.4 3.5	-1.0 3.4	4.1 3.0	-1.3	-1.1	4.1 -0.1	2.5 1.0		0.5	9.6	-5.9 -3.4
1990 1991	-4.8 2.6	0.1	1.0	-2.6	6.4 1.3	0.9		-6.1	-0.8 -0.8	1.4	5.2		2.6	-9.3 -3.7
1992	-2.8	0.8	-1.5	1.3	2.0	-0.3	4.0	-0.6	1.3	-0.6	1.9	2.3	7.9	-4.4
1993 1994	1.5 2.9	-3.4	-3.9	-0.3	1.3 0.6	-1.7	3.0	1.9	-2.8	1.3 1.0	-0.9	0.8 1.2	-2.8	-3.9 -9.4
1995 1996	2.9 1.4	-2.7	1.7 -0.5	-0.5	6.0 0.9	1.5 1.5	1.1 -2.3	1.3	3.2 3.8			2.2 -2.4	34.5 8.0	-2.6 -7.3 -6.7
1997 1998	1.8	0.2	-3.1 2.3	3.4 0.7	2.4 0.4	2.2	6.1	-3.3 -0.2	3.4 3.7	1.3	1.8	1.7	19.0	-6.7 -4.8
1999 2000	1.7		1.1	1.1	-1.9	1.3	-1.5	-0.2 -0.5 3.4	-0.1	2.2 1.0	-0.1	1.2	0.1	-6.9 -5.7
2001	-1.0 1.1	-2.0	5.1 -2.3	-0.3	0.0	-0.4	2.0	0.1	-1.6	4.0	-2.1	-0.7	-2.3	-8.6
2002 2003	0.2 -1.1	1.4		0.0 3.5	0.1 6.0	-0.5	-0.4 -4.6	4.6 1.6	2.0	1.0		3.2	12.7	-7.3 -9.8
2004 2005	1.9 -0.2	1.8 0.1		-4.5 0.9	0.7	1.4		2.5	1.0			2.8	8.2	-7.8 -4.8
2006 2007	0.6 0.3	0.9	-2.1	-0.7 1.9	-1.6 0.4	0.9			2.3		2.1		7.6 7.3	-5.4
2008	-1.9	-1.4	0.6	0.3	-0.9	-1.9	-0.6	2.3	-2.2	-6.8	11.0	10.1		-4.3 -12.9
2009 2010	-11.4 -0.9	-5.1 1.1	5.9 1.4	2.3	-0.5 -0.8	0.4 1.4	2.0	3.3	3.7	0.0	3.6 -0.8	-3.6 2.2	-5.9 15.9	-17.7 -4.3
2011 2012	1.0 2.2	1.7			0.9 1.1	-2.1 1.1		0.5	0.5	-1.3	0.8	-1.1	10.5	-3.1 -3.1
2013 2014	1.2	1.2	1.6	3.0	-2.3	-2.0	1.3		2.2		-0.4	0.8		-6.6 -2.6
2014 2015 Avg	3.5		-0.5	-1.1	-0.1	-2.7	3.0	-3.6	0.3	2.9			1.0	-7.5 -6.8
ıa	0.6	0.3	U.1	0.4	1.0	0.6	0.9	1.0	0.6	0.8	1.4	1.4	9.5	-6.8
risk.w.60.40.CASH	Jan	Feb	Mar	Apr	May	Jun	IJul	Aug	Sep	Oct	Nov	Dec	Year	MaxDD
1986 1987	0.7	0.5	0.4	2.0	0.3	2.2	1.1	2.4	-1.0	1.0		0.0	6.7	-1.5 -12.5
1988	4.0	1.1	-0.4 -1.6	-0.9	-1.4	3.3	-1.2	-1.1	4.0		-1.8	0.5	7.5	-5.0
1989 1990	4.4	0.4		-1.4	3.5 2.1		0.3	-6.1	-0.1 0.8		3.7	1.8	-2.2	-3.4 -12.1
1991 1992	0.9 -2.8	0.8	-1.4	1.2		-0.3	2.5 3.9	-0.6	1.3	-0.6	1.9	4.9 2.3	7.9	-3.5 -4.3
1992 1993 1994	1.1 2.9	1.5 -3.5	1.0 -2.4		1.2 -0.1	2.6 0.1	0.7	3.9	-0.2	1.3 1.2	-1.8	0.8 0.3	12.1	-3.8 -8.5
1995 1996	2.9 1.5	3.4	1.8	2.3	6.1 1.1	1.5	1.1		3.3	1.3	3.2	2.3	34.8 8.3	-2.7
1997	1.8	0.2	-3.1	2.4	2.4 0.4	2.3	6.0	-3.3	3.3	1.3	1.8	1.7	17.7	-6.2 -6.3 -4.9
1998 1999	1.7 1.6	-4.4	1.8	1.1	-1.1	2.2	-1.1	-0.2 -0.1	3.1 -0.2	-0.1	2.6 0.4	2.1	2.0	-5.0
2000 2001	-2.2 0.5			-1.3 -2.1	-0.7 0.3	2.2 0.2	3.0	1.7	1.2			-1.3	4.6	-5.6 -7.3
2002 2003	-0.1 -0.5	0.9 2.3	-3.4	-1.2 0.7	0.4 6.1	1.6			3.5	-2.6	-1.0	3.3 2.9		-6.2 -9.8
2003 2004 2005	1.9	1.8 0.1	0.1	-4.6 0.9	0.6	0.8	-1.5	0.8	0.5		0.1	2.8	4.6	-9.8 -7.1 -4.8
2006	0.6	0.1	-2.2	0.8	2.1 -1.5	0.2		1.4	2.2			-1.0	5.4	-5.2
2007 2008	0.3 1.9		1.2		0.3 -1.7	0.2	-0.9 -0.1	1.6 0.4	1.2	-0.9	12.3	9.8		-4.3 -5.3
2009 2010	-8.9 -1.7	-1.0 1.4	2.6 2.4	1.0	0.0 -3.4	-0.1 1.4		5.2	1.9 -1.1	-0.9 0.0	3.2 -0.8	2.2	-6.4 6.0	-13.7 -5.6
2011 2012	1.8	2.0	-0.1	1.6	-0.5 1.0	-2.0	1.3	2.3	7.5	-2.0	0.8	2.0	15.3 10.6	-5.8 -3.1
2013	1.2	0.7	1.8	1.1	-2.4	-0.9	2.6	-2.1	1.9	2.8	1.3	1.5		-5.1
2014 2015	-1.8 3.4		-0.5	-1.1	-0.1	-1.3	1.4		0.3				-1.6	-2.9 -8.3
Avg	0.5	0.5	0.2	0.0	0.7	0.9	1.0	0.8	1.0	0.5	1.3	1.3	8.9	-6.0
dellers on the second			Man	IApr	May	Live	Lu	Ιλυα	ISon	Io-t	In	In	1/	ManDD
dollar.w.60.40.CASH	al land		Mar	Apr	May	Jun 2.2	Jul 1.1	Aug 2.4	Sep -1.0	Oct 1.0	0.8	0.0	6.7	MaxDD -1.5
1986		Feb			0.5	3.5	3.0	2.2	-1.8	-11.9	0.5	0.7	-6.1	-21.2
	0.7 3.1	0.5	-0.4 -1.1	-2.6 -0.6	-1.0	2.4	-1.0	-1.9	4.1	2.6		0.0	5.9	-5.3
1986 1987 1988 1989	0.7	0.5 1.0 -2.2	1.7	-2.6 -0.6 4.1	-1.0 3.6	2.4 2.0	-1.0 6.3	-1.9 0.0	-0.2	0.1	1.5	1.4	25.9	-4.1
1986 1987 1988 1989 1990	0.7 3.1	0.5 1.0 -2.2 0.4 4.5	1.7 0.0 1.5	-1.7 0.6	-1.0 3.6 2.1 2.5	2.4 2.0 0.0 -3.1	-1.0 6.3 0.0 3.4	-1.9 0.0 -7.3 2.8	-0.2 0.8 0.1	0.1 1.2 0.8	1.5 2.7 -2.5	1.4 1.6 3.8	25.9 -6.1 16.1	-4.1 -15.8 -4.0
1986 1987 1988 1989 1990 1991 1992 1993	0.7 3.1 5.2 -5.6 0.9 -2.4 1.2	0.5 1.0 -2.2 0.4 4.5 1.0	1.7 0.0 1.5 -1.6	-1.7 0.6 1.7	-1.0 3.6 2.1 2.5	2.4 2.0 0.0 -3.1 -0.8 1.8	-1.0 6.3 0.0 3.4 3.9 0.2	-1.9 0.0 -7.3 2.8 -1.0 3.9	-0.2 0.8 0.1 1.3 -0.3	0.1 1.2 0.8 -0.1 1.4	1.5 2.7 -2.5 2.7 -1.6	1.4 1.6 3.8 2.1 0.9	25.9 -6.1 16.1 8.3 11.7	-4.1 -15.8 -4.0 -4.4 -3.6
1986 1987 1988 1989 1990 1991 1992	0.7 3.1 5.2 -5.6 0.9	0.5 1.0 -2.2 0.4 4.5 1.0 1.9	1.7 0.0 1.5 -1.6 1.4 -3.1	-1.7 0.6 1.7 -1.3	-1.0 3.6 2.1 2.5 1.5	2.4 2.0 0.0 -3.1 -0.8	-1.0 6.3 0.0 3.4 3.9 0.2 1.0	-1.9 0.0 -7.3 2.8 -1.0 3.9	-0.2 0.8 0.1 1.3 -0.3 -1.9	0.1 1.2 0.8 -0.1 1.4 1.7	1.5 2.7 -2.5 2.7 -1.6 -2.8	1.4 1.6 3.8 2.1 0.9 0.4	25.9 -6.1 16.1 8.3 11.7 -5.8	-4.1 -15.8 -4.0 -4.4 -3.6 -9.8
1986 1987 1988 1989 1990 1990 1991 1992 1993 1994 1995 1996	0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 3.0 3.1 2.1	0.5 1.0 -2.2 0.4 4.5 1.0 1.9 -3.4 3.5	1.7 0.0 1.5 -1.6 1.4 -3.1	-1.7 0.6 1.7 -1.3 -1.0 2.4 0.5	-1.0 3.6 2.1 2.5 1.5 1.8 -0.1 5.3	2.4 2.0 0.0 -3.1 -0.8 1.8 0.1 1.7	-1.0 6.3 0.0 3.4 3.9 0.2 1.0	-1.9 0.0 -7.3 2.88 -1.0 3.9 0.2 1.1	-0.2 0.8 0.1 1.3 -0.3 -1.9 3.3 3.8	0.1 1.2 0.8 -0.1 1.4 1.7 1.0	1.5 2.7 -2.5 2.7 -1.6 -2.8 3.6 5.7	1.4 1.6 3.8 2.1 0.9 0.4 2.0	25.9 -6.1 16.1 8.3 11.7 -5.8 34.7 12.7	-4.1 -15.8 -4.0 -4.4 -3.6 -9.8
1986 1987 1988 1989 1990 1991 1992 1993 1994 1995 1996 1997 1998	0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 3.0 3.1 2.1 3.5 1.5	0.5 1.0 -2.2 0.4 4.5 1.0 1.9 -3.4 3.5 -1.8 0.5 3.9	1.7 0.0 1.5 -1.6 1.4 -3.1 2.0 0.2 -3.6 3.0	-1.7 0.6 1.7 -1.3 -1.0 2.4 0.5 4.2 0.9	-1.0 3.6 2.1 2.5 1.5 1.8 -0.1 5.3	2.4 2.0 0.0 -3.1 -0.8 0.1 1.7 0.9 3.2 3.5	-1.0 6.3 0.0 3.4 3.9 0.2 1.0 1.4 -2.6 6.9	-1.9 0.0 -7.3 2.88 -1.0 3.9 0.2 1.1	-0.2 0.8 0.1 1.3 -0.3 -1.9	0.1 1.2 0.8 -0.1 1.4 1.7 1.0 3.5	1.5 2.7 -2.5 2.7 -1.6 -2.8 3.6 5.7 2.8 3.7	1.4 1.6 3.8 2.1 0.9 0.4 2.0 -2.4 1.8	25.9 -6.1 16.1 8.3 11.7 -5.8 34.7 12.7 24.6 14.5	-4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9
1986 1987 1988 1989 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000	0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 3.0 3.1 2.1 3.5 1.5 2.5 -3.2	0.5 1.0 -2.2 0.4 4.5 1.0 1.9 -3.4 3.5 -1.8 0.5 3.9 -3.9	1.7 0.0 1.5 -1.6 1.4 -3.1 2.0 0.2 -3.6 3.0 2.8 7.1	-1.7 0.6 1.7 -1.3 -1.0 2.4 0.5 4.2 0.9 2.3 -2.4	-1.0 3.6 2.1 2.5 1.5 1.8 -0.1 5.3 1.3 4.2 -0.6 -1.6	2.4 2.0 0.0 -3.1 -0.8 1.8 0.1 1.7 0.9 3.2 3.5 3.4	-1.0 6.3 0.0 3.4 3.9 0.2 1.0 1.4 -2.6 6.9 -1.0 -1.8	-1.9 0.0 -7.3 2.8 -1.0 3.9 0.2 1.1. 1.2 -4.2 -6.7 -0.3	-0.2 0.8 0.1 1.3 -0.3 -1.9 3.3 3.8 3.9 2.5 -1.1	0.1 1.2 0.8 0.1 1.4 1.7 1.0 3.5 -0.3 -0.5 -0.1	1.5 2.7 -2.5 2.7 -1.6 -2.8 3.6 5.7 2.8 3.7 1.0	1.4 1.6 3.8 2.1 0.9 0.4 2.0 -2.4 1.8 3.9	25,9 -6.1 16.1 8.3 11.7 -5.8 34.7 12.7 24.6 14.5 6.5 2.9	-4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2
1986 1987 1988 1989 1990 1991 1992 1993 1994 1995 1996 1997 1998	0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 3.0 3.1 2.1 3.5 1.5	0.5 1.0 -2.2 0.4 4.5 1.0 1.9 -3.4 3.5 -1.8 0.5 3.9 -3.9	1.7 0.0 1.5 -1.6 1.4.4 -3.1 2.0 0.2.2 -3.6 3.0 2.8.8 7.1	-1.7 0.6 1.7 -1.3 -1.0 2.4 0.5 4.2 0.9 2.3 -2.4 -1.2	-1.0 3.6 2.1 2.5 1.8 1.8 -0.1 5.3 1.3 4.2 -0.6 -1.6 -1.1 0.4 0.5	2.4.4 2.0 0.0 -3.1 -0.8 1.8 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2	-1.0 6.3 0.0 3.4 3.9 0.2 1.0 1.4 -2.6 6.9 -1.0 -1.8	-19 0.0 -7.3 2.8 -10 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.4 1.3	-0.2 0.8 0.1 1.3 -0.3 -1.9 3.3 3.8 3.9 2.5 -1.1 -3.7	0.1 1.2 0.8 0.8 0.1 1.4 1.7 1.0 3.5 0.3 0.5 0.3 2.8	1.5. 2.7 -2.5 2.7 -1.6 -2.8 3.6 5.7 2.8 3.7 1.0 2.1 -2.6	1.4 1.6 3.8 2.1.1 0.9 0.4 2.0 -2.4 1.8 3.9 3.4 2.0	25,9 -6.1 16.1 8.3 11.7 -5.8 34.7 12.7 24.6 14.5 6.5 2.9 6.5	-4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5
1986 1987 1988 1989 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000 2000 2002	0.7 3.1 5.2 5.6 0.9 -2.4 1.2 3.0 3.1 2.1 1.3,5 1.5 2.5 1.0 0.0 0.0	0.5 1.00 2.22 0.4. 4.5 1.00 1.99 -3.4 3.5 -1.8 0.5 3.9 -0.7 1.2 0.7	1.7 0.0 1.5 -1.6 -1.4 -3.1 2.0 0.2 -3.6 3.0 2.8 7.1 0.2 -2.5 -0.5	-1.7 0.6 1.7 -1.3 -1.0 2.4 0.5 4.2 0.9 2.3 -2.4	-1.0 3.6 2.1 2.5 1.5 1.8 -0.1 5.3 1.3 4.2 -0.6 -1.6 -1.1 0.4	2.4 2.0 0.0 3.1 1.8 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2	-1.0 6.3 0.0 3.4 3.9 0.2 1.0 1.4 -2.6 6.9 -1.0 -1.8 -0.4 2.4 2.5	-1.9 0.0 -7.3 2.8 -1.0 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.4 1.3 2.6 1.1	-0.2 0.8 0.1 1.3 -0.3 -1.9 3.3 3.8 3.9 2.5 -1.1 -2.6 0.0	0.1.1 1.2 0.8 -0.1 1.4 1.7 1.0 3.5 -0.3 -0.5 -0.1 2.8 -1.4 2.0	1.5.5 2.7 -2.5 2.7, -1.6 -2.8 3.6 5.7 2.8 3.7 1.0 2.1 -2.6 -1.1	1.4.4 1.6.3.3.8 2.1.1 0.9 0.4.4 2.0 -2.4 1.8.3.9 3.4.4 2.0 -1.1 2.8.3.3.3	25.9 -6.1 16.1 8.3 11.7 -5.8 34.7 12.7 24.6 14.5 6.5 2.9 6.5 5.1 11.3	-4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -8.3
1986 1987 1988 1989 1990 1990 1991 1991 1992 1993 1996 1997 1998 2000 2001 2002 2003 2004	0.7 3.1 5.2 5.6 0.9 -2.4 1.2 3.0 3.1 2.1 3.5 5.5 2.5 5.2 1.0 0.0 0.0	0.5 1.0 2.2 0.4 4.5 1.0 1.9 -3.4 3.5 -18 0.5 3.9 -0.7 1.2 0.7	1.7 0.0 1.5 -1.6 1.4 -3.1 2.0 0.2 -3.6 3.0 2.8 7.1 1.0 0.2 -0.5 -0.5 -0.5	-1.7 0.6 1.7 -1.3 -1.0 2.4 0.5 4.2 0.9 2.3 3.2 4.1 -1.2 -2.9 0.4 -3.6	-1.0 3.6 2.1 2.5 1.8 1.8 -0.1 5.3 1.3 4.2 -0.6 -1.6 -1.1 0.4 0.5	2.4 2.0 0.0 0.0 3.1 1.8 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2	1.0 6.3 0.0 3.4 3.9 0.2 1.0 1.4 2.6 6.9 1.0 1.8 0.4 2.4 2.5 2.9	1.0 0.0 7.3 2.8 1.0 3.9 0.2 1.1 1.2 4.2 6.7 0.3 1.4 1.3 2.6 1.1 0.6	-02 0.8 0.1 1.3 -0.3 -1.9 3.3 3.8 3.9 2.5 -1.1 -3.7 1.7 2.6 0.0 0.2 -1.0	0.1 1.2 0.8 -0.1 1.4 1.7 1.0 3.5 -0.3 -0.5 -0.1 0.3 2.8 4.4 2.0	1.5 2.7 2.5 2.7 1.6 2.8 3.6 5.7 2.8 3.7 1.0 2.1 2.1 2.6 4.1 0.5 2.8 3.7 2.8 3.7 1.0 2.1 2.1 2.6 2.8 3.7 1.0 2.8 3.7 1.0 2.8 3.7 1.0 3.7 1.0 2.0 3.7 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	1.4 1.6 3.8 2.1 0.9 0.4 2.0 2.4 1.8 3.9 3.4 2.0 1.1 1.2 8 3.3 3.4 2.0 0.0 1.1 0.0 1.0 1.0 1.0 1.0 1.0 1.0 1	25.9 -6.1 16.1 8.3 11.7 -5.8 34.7 12.7 24.6 14.5 6.5 5.1 11.3 6.8	-4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -8.3 -6.7 -4.6
1986 1987 1988 1989 1990 1991 1991 1992 1993 1994 1995 1996 1997 1998 2000 2001 2002 2003 2004 2005 2006	0.7 3.1 5.2 5.6 0.9 -2.4 1.2 3.0 3.1 1.3 5.5 1.5 2.5 -3.2 1.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.5 1.0 -2.2 0.4 4.5 1.0 1.9 -3.4 3.5 -1.8 0.5 9.3 9.3 9.3 9.7 1.7 1.7 1.7 0.7	1.7 0.0 1.5 1.6 1.4 2.0 0.2 3.6 3.0 2.8 7.1 0.2 2.5 0.5 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3	-17 0.66 1.7 -13 -10 2.4 0.5 4.2 0.9 2.3 -2.4 -12 -2.9 0.4 -3.6 0.3 0.8 3.0	-1.0 3.6.6 2.1 2.5 1.5 1.8 -0.1 5.3 4.2 -0.6 -1.6 -1.1 0.4 0.5 5.8	2.4 2.0 0.0 0.0 3.1 1.8 0.1 1.7 0.9 3.2 3.5 3.4 2.1 1.0 1.0 1.1 1.1 0.2 0.1 1.1 0.2 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1	1.0 6.3 0.0 3.4 3.9 0.2 1.0 1.4 2.6 6.9 1.0 1.8 2.4 2.5 2.9 1.0 0.6 1.8	-1.9 0.0 -7.3 2.8 -1.0 3.9 0.2 1.1 1.2 -6.7 -0.3 1.4 1.3 2.6 1.1 0.6 0.8 1.7 1.5	-02 0.8 0.1 1.3 -0.3 -1.9 3.3 3.8 3.9 2.5 -1.1 -3.7 1.7 2.6 0.0 0.2 2.4 2.4	0.1 1.2 0.8 0.7 1.4 1.7 1.0 3.5 0.3 0.5 0.3 2.8 1.4 2.0 1.5 2.4 2.2 1.5	1.5 2.7 -2.5 2.7 -1.6 -2.8 3.6 5.7 1.0 2.1 -2.6 -1.1 -2.6 -1.7 2.8 3.7 -2.8 3.8 3.8 3.8 3.8 3.8 3.8 3.8 3.8 3.8 3	1.4 1.6 3.8 2.1 0.9 0.4 2.0 -2.4 1.8 3.9 3.4 2.0 -1.1 2.8 3.3 3.3 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	25.9 -6.1 16.1 8.3 11.7 -5.8 34.7 12.7 24.6 14.5 6.5 5.1 11.3 6.8 3.4 7.6	-4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -8.3 -6.7 -4.9
1986 1987 1988 1989 1990 1991 1992 1993 1994 1995 1996 1997 1998 2000 2001 2002 2003 2004 2005 2006	0.7 3.1 5.2 -5.5 0.9 -2.4 1.2 3.0 3.1 2.1 3.5 1.5 2.5 -3.2 1.0 0.0 0.0	0.5 1.0 1.0 2.2 0.4 4.5 1.0 1.9 3.4 3.5 3.5 3.9 -0.7 1.2 0.7 1.7 1.7 1.7 0.7 0.2 0.1	1.7 0.0 1.5 1.6 1.4 3.1 2.0 0.2 3.6 3.0 2.8 7.1 0.2 -0.5 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3	-17 0.66 1.77 -13 -10 2.4 0.5 4.2 0.9 2.3 -2.4 -12 -2.9 0.4 -3.6 0.3 0.8 3.0 0.8	-1.0 3.6.6 2.1 2.5 1.5 1.8 -0.1 5.3 4.2 -0.6 -1.6 -1.1 0.4 0.5 5.8 0.8 1.5 -1.9	2.4 2.0 0.0 0.0 3.1 -0.8 1.8 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2 1.5 0.1 1.1 0.9 0.2	1.0 6.3 0.0 3.4 3.9 0.2 1.0 1.4 2.6 6.9 1.0 1.8 2.4 2.5 2.9 1.0 0.6 1.8	-1.9 0.0 7.3 2.8 -1.0 3.9 0.2 1.1 1.2 -6.7 -0.3 1.4 1.3 2.6 1.1 0.6 0.8 1.7 1.5	-02 0.8 0.1 1.3 -0.3 3.9 2.5 -1.1 -3.7 2.6 0.0 0.2 2.4 1.0 2.4 2.4	0.1 1.2 0.8 0.8 0.1 1.4 1.7 1.0 3.5 0.3 0.5 0.1 2.8 2.0 1.5 2.2 2.5 0.1 1.1 1.1	1.5. 2.7. 2.5 2.71.6 -2.8 3.6 5.7. 1.0 2.1 -2.6 -1.1 0.5 1.7 2.8 2.1 -3.3 6.3 3.9	1.4 1.6 3.8 2.1 0.9 0.4 2.0 2.4 1.8 3.9 3.4 2.0 1.1 1.2 2.8 3.3 2.9 0.0 0.4 1.1 1.2 1.2 1.2 1.2 1.2 1.2 1.2 1.2 1.2	25.9 -6.1 18.1 8.3 11.7 -5.8 34.7 12.7 24.6 14.5 6.5 2.9 6.5.5 5.1 11.3 6.8 3.4 8.4 7.6 14.7	-4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -8.3 -6.7 -4.6 -4.9 -4.9
1986 1987 1988 1989 1990 1991 1992 1993 1994 1995 1996 1997 1998 2000 2001 2002 2003 2004 2005 2006 2007 2008 2009 2010	0.7 3.1 5.2 5.6 0.9 2.4 1.2 3.0 3.1 2.1 3.5 1.5 2.5 3.2 1.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.5 1.0 2.2 0.4 4.5 1.0 1.9 3.4 3.5 1.8 0.5 3.9 -0.7 1.2 0.7 1.7 0.7 0.2 0.1 0.4 -0.7 1.9	1.7 0.0 1.5 1.6 1.4 2.0 0.2 3.6 3.0 2.8 7.1.1 0.2 2.5 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3	-1.7 0.66 1.7 -1.3 -1.0 2.4 0.5 4.2 0.9 2.3 -2.4 -1.2 -2.9 0.4 -3.6 0.3 0.8 3.0 -1.5 -2.9 1.0	-1.0 3.6.6 2.1 2.5 1.5 1.8 -0.1 5.3 1.3 4.2 -0.6 -1.6 -1.1 0.4 0.5 5.8 0.8 1.5 -1.9	2.4 2.0 0.0 0.0 3.1 -0.8 1.8 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2 1.5 0.1 1.1 0.9 0.2	-1.0 6.3 0.0 3.4 3.9 0.2 1.0 1.4 -2.6 6.9 1.0 -1.8 2.4 2.5 -2.9 -1.8 0.4 1.0 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0	-1.9 0.0 -7.3 2.8 -1.0 3.9 0.2 1.1 1.2 4.2 6.7 -0.3 1.4 1.3 2.6 1.1 0.6 0.8 1.7 1.5 0.4 2.4 3.4	-02 0.8 0.1 1.3 -0.3 -1.9 3.3 3.8 3.9 2.5 -1.1 -3.7 1.7 2.6 0.0 0.2 -1.0 2.2 -1.0 2.2 -1.0	0.1 1.2 0.8 0.1 1.4 1.7 1.0 3.5 0.3 3.5 0.3 2.8 2.8 2.0 1.5 -2.4 2.2 2.5 0.1 1.1 0.5	1.5. 2.7. 2.5. 2.71.6. 2.8. 3.6. 5.7. 1.0. 2.12.6. 1.7. 2.8. 2.10.3. 6.3. 3.90.7.	1.4 1.6 3.8 2.1 0.9 0.4 2.0 2.4 1.8 3.9 3.4 2.0 0.1 1.1 2.8 3.3 2.9 0.0 0.3 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7	25 9 -6.1 16.1 8.3 11.7 -5.8 34.7 12.7 24.6 14.5 6.5 5.1 11.3 6.8 3.4 7.6 14.7 2.9 3.4	-4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -8.3 -6.7 -4.6 -4.9 -5.8 -4.0 -9.5 -8.1
1986 1987 1988 1989 1999 1991 1992 1993 1994 1995 1997 1998 2000 2000 2000 2000 2000 2000 2000 2	0.7 3.1 5.2 5.6 0.9 -2.4 1.2 3.0 3.1 2.1 1.5 2.5 1.5 2.5 3.2 1.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8	0.5 1.0 2.2 0.4 4.5 1.0 1.9 3.4 3.5 1.8 0.5 3.9 -3.7 1.2 0.7 1.7 0.7 0.7 0.2 0.1 0.4 0.7 1.9 1.9	1.7 0.0 1.5 1.6 1.4 2.0 0.2 2.8 3.0 2.8 7.1.1 0.2 2.5 0.5 0.3 1.3 0.8 0.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	-1.7 0.6 1.7 1.7 -1.3 -1.0 2.4 0.5 4.2 0.9 2.3 2.4 -1.2 -2.9 0.4 -3.6 0.3 0.8 3.0 0.8 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	-1.0 3.6.6 2.1 2.5 1.5 1.8 -0.1 5.3 1.3 4.2 -0.6 -1.6 -1.1 0.4 0.5 5.8 0.8 1.5 -1.9	2.4 2.0 0.0 0.0 3.1 -0.8 1.8 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2 1.5 0.1 1.1 0.9 0.2	1-10 6-3 0-0 0.0 3.4 4 3.9 0.2 1.0 1.4 4-2.6 6.9 1.0 1.8 0.4 4.2 2.5 2.9 1.8 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6	1.0 0.0 7.2 2.8 -1.0 3.9 0.2 1.1, 1.2 -4.2 -5.7 0.3 1.4 1.3 2.6 0.8 0.8 1.7, 1.5 0.4 0.4 2.4 3.4 4.0 4.0 4.0 4.0 4.0 4.0 4.0 4.0 4.0 4	-02 0.8 0.1 1.3 -0.3 -1.9 3.3.3 3.8 3.9 2.5 -1.1 -3.7 1.7 2.6 0.0 0.2 -1.0 2.4 1.0 2.2 -1.0 5.1 0.5	0.1 1.2 0.8 -0.1 1.4 1.7 1.0 3.5 -0.3 2.8 1.4 2.0 1.5 -2.4 2.2 1.5 -0.1 1.4 0.5 -1.5 -1.5 -1.1	1.5. 2.7. 2.5. 2.7. 1.6. 2.8. 3.6. 3.6. 3.7. 1.0. 2.1. 2.6. 1.1. 0.5. 1.7. 2.8. 2.1. 0.5. 0.7. 2.8. 2.1. 0.5. 0.7. 2.8. 2.1. 0.8. 0.9. 0.7. 0.5.	1.4 1.6 3.8 2.1 0.9 0.4 2.0 -2.4 1.8 3.9 3.4 2.0 -1.1 2.8 3.3 3.9 0.0 0.0 0.3 -2.1 2.1 2.1 2.1 2.1 3.3 3.4 2.1 3.4 2.1 3.4 2.1 3.4 2.1 3.4 2.1 3.4 2.1 3.4 2.1 3.4 2.1 3.4 3.4 3.4 3.4 3.4 3.4 3.4 3.4 3.4 3.4	25.9 -6.1 16.1 8.3 11.7 -5.8 34.7 12.7 24.6 14.5 6.5 5.1 11.3 6.8 3.4 7.6 14.7 2.9 3.4 9.4 10.8	-4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -8.3 -6.7 -4.6 -4.9 -5.8 -4.0 -9.5
1986 1987 1988 1989 1999 1991 1992 1993 1993 1994 1995 1996 1997 1998 2000 2000 2000 2000 2000 2000 2000 2	0.7 3.1 5.2 5.6 0.9 -2.4 1.2 3.0 3.1 2.1 3.5 1.5 2.5 3.2 1.0 0.0 0.4 1.9 0.9 0.9 0.5 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8	0.5 1.0 2.2 0.4 4.5 1.0 1.9 3.4 3.5 -1.8 0.5 3.9 -3.7 1.7 0.7 1.7 0.2 0.1 0.4 0.7 1.9 2.0 1.6 0.8	1.7 0.0 1.5 1.6 1.4 2.0 0.2 2.8 3.0 2.8 7.1 0.2 2.5 0.5 0.3 0.8 0.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	-17 0.66 1.7 -1.3 -1.0 2.4 0.5 4.2 0.9 2.3 -2.4 -1.2 -2.9 0.4 0.3 0.3 0.8 3.0 -1.5 -2.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	-1.0 3.6.6 2.1 2.5 1.5 1.8 -0.1 5.3 1.3 4.2 -0.6 -1.6 -1.1 0.4 0.5 5.8 0.8 1.5 -1.9 1.1 -1.3 0.0 -4.7 -0.6	2.4 2.0 0.0 3.1 -0.8 1.8 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2 1.5 0.1 1.1 0.9 0.2 -0.7 0.2 -0.1 0.9 -2.0 1.8	1.0 6.3 0.0 3.4 3.9 0.2 1.0 1.4 2.6 6.9 1.0 1.8 0.4 2.5 2.9 1.0 0.6 6.1 6.0 1.0 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0	1.9 0.0 7.2 2.8 3.9 0.2 1.1 1.2 4.2 6.7 0.3 1.4 1.3 2.6 1.1,1 0.6 0.8 1.7,1 1.5 0.4 1.4 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7	-02 0.8 0.1 1.3 -0.3 -1.9 3.3.8 3.8 3.9 2.5 -1.1 -3.7 1.7 2.6 0.0 0.2 -1.0 2.4 1.0 2.2 -1.0 5.1 0.5	0.1 1.2 0.8 0.7 1.4 1.7 1.0 1.5 0.3 0.5 0.3 2.8 1.4 2.0 2.5 1.5 0.3 1.1 1.1 1.1 2.8 2.5	1.5. 2.7. 2.5. 2.71.6. 2.8. 3.6. 5.7. 1.0. 2.1. 2.61.1. 0.5. 1.7. 2.8. 3.6. 3.91.1. 0.5. 1.7. 2.8. 2.1. 0.3. 6.3. 6.3. 6.3. 6.3. 6.3. 6.3. 6.3	1.4 1.6 3.8 2.1 0.9 0.4 2.0 2.0 2.4 1.8 3.9 3.4 2.0 0.0 0.1 1.2 2.8 3.3 2.9 0.0 0.4 1.1 2.8 3.3 1.2 1.2 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3	25.9 -6.1 18.1 8.3 11.7 -5.8 34.7 12.7 24.6 14.5 6.5 2.9 6.5 5.1 11.3 6.8 3.4 7.6 14.7 2.9 3.4 4 10.8 14.0	-4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -8.3 -6.7 -4.6 -4.9 -9.5 -9.1 -6.7 -3.3
1986 1987 1988 1999 1991 1991 1992 1993 1994 1995 1996 1997 2000 2000 2000 2007 2006 2007 2008 2009 2011 2012 2013	0.7 3.1 5.2 5.6 0.9 -2.4 1.2 3.0 3.1 2.1 1.5 2.5 1.5 2.5 3.2 1.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8	0.5 1.0 2.2 0.4 4.5 1.0 1.9 3.4 3.5 3.9 -0.7 1.7 0.7 0.7 0.2 0.1 0.4 -0.7 1.9 2.0 0.6 0.8 2.9 1.0	1.7 0.0 1.5 1.6 1.4 3.1 2.0 0.2 3.6 3.0 2.8 7.1 1.0 2.2 5.0 5.0 0.0 1.0 1.0 1.9 3.0 0.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1	-17 0.66 1.7 -13 -10 2.4 0.5 4.2 0.9 2.3 -2.4 -12 -2.9 0.4 -3.6 0.3 3.0 -1.5 -2.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	-1.0 3.6.6 2.1.1 2.5 1.5.1 1.8.8 -0.1 5.3 1.3 4.2 4.2 4.2 6.6 -1.6 -1.1 0.4 0.5 5.8 0.8 0.8 1.5 -1.9 1.1 -1.3 0.0 -4.7 -0.6 -0.1 -1.3 2.5 -0.2	2.4 2.0 0.0 0.1 3.1 -0.8 1.8 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2 1.5 -0.1 1.1 0.9 0.2 -0.7 0.2 -0.1 -0.1 -0.9 -0.0 1.8 -0.9	1-10 6:3 0.0 3.4 3.9 0.2 1.0 1.4 4-2.6 6.9 9.9 1-10 1-18 1-18 1-0.4 2.4 2.5 2.5 2.9 1-18 1.0 0.6 0.1 1.4 4.5 0.6 0.1 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6	-1.9 0.0 -7.3 2.8 -1.0 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.4, 1.3 2.6 1.1, 1.6 0.6 0.8 1.7 1.5 0.4 2.4 2.4 3.4 4.0 -1.9	-02 0.8 0.8 0.1 1.3 3.3 3.8 3.9 2.5 1.1 -3.7 1.7 2.6 0.0 0.2 2.4 1.0 2.2 2.2 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 5.1 5.1 5.1 5.1 5.1 5.1 5.1 5.1 5.1	0.1 1.2 0.8 0.1 1.4 1.7 1.0 3.5 0.3 0.3 0.5 0.1 1.4 2.0 1.5 0.1 1.5 0.1 1.5 0.3 2.8 2.8 2.0 2.4 2.2 2.5 0.2 2.8 2.8 2.8 2.9 2.9 2.9 2.9 2.9 2.9 2.9 2.9 2.9 2.9	1.5.5 2.7.7 2.5.7 2.6.8 3.6.6 5.7.7 1.0.0 2.1.1 2.6.6 1.7.7 2.8.8 2.1.1 0.5.3 0.3.3 9.0.7 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5	1.4 1.6 3.8 2.1 0.9 0.4 2.0 2.2 1.8 3.9 3.4 2.0 0.0 0.3 3.3 2.9 0.0 0.3 1.1 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5	25,9 -6,1 1 8,3 11,7 -5,8 34,7 12,7 24,6 14,5 6,5 6,5 9 6,5 5,1 11,3 6,8 3,4 7,6 14,7 2,9 3,4 4 10,8 14,0 15,8	-4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -8.3 -6.7 -4.6 -4.9 -9.5 -8.1 -6.7 -3.3

risk.w.60.40.target6.cash	Jan		Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	MaxDD
1986							0.0	-0.1	4.5	-4.9	1.8	1.9	-2.2	0.7	-6.0
1987		1.9	1.8	-0.3	-3.1	-0.3	1.9	1.4	0.3	-2.6	-0.3	0.1	2.1	2.6	-11.4
1988		3.4	1.3	-2.1	-0.4	-0.9	4.1			3.2	2.0	-1.4	0.4	8.0	-4.5
1989		3.4	-1.8	1.0			2.9	3.8		0.0	1.2		0.7	18.9	-3.1
1990		-4.8	0.0			6.0	1.0	0.6	-5.1	0.1	1.3			2.4	-7.8
1991		2.0	1.5			1.1		2.3	3.0	1.4	0.4	-1.0	5.9	17.9	-2.6
1992		-2.6	0.8	-1.3	1.2			3.9		1.3	-0.7	1.8	2.3	8.0	-4.1
1993		1.5	1.4		-0.4	0.8		0.6	3.9	-0.2	1.0		0.7	11.0	-3.6
1994		2.9	-3.5	-3.0	-0.5	0.2		2.3	1.8	-2.3	0.7		0.9	-2.6	-8.3
1995		2.7	3.4	1.6	2.0	6.1	1.3	0.7	1.0		1.2		2.2	32.6	-2.0
1996		1.3	-2.1	-0.5	-0.4	0.4		-2.2	0.0		3.0			4.8	-6.5
1997		1.2	0.1	-2.3	2.6	1.6		5.1	-2.5	2.4	1.1			14.9	-5.1
1998		1.7	1.2			0.5		-0.7	-0.2	3.7	0.0			15.2	-4.8
1999		1.3	-3.8	0.9		-1.5	0.9	-1.0	-0.3	0.3	1.1		0.8	-0.7	-5.3
2000		-1.0	1.3			-0.3	1.9	0.5	2.7	-2.4	0.9			9.8	-4.1
2001		1.2	-1.2		-0.5	0.2	-0.3	2.0	0.4	-1.6	2.9			-0.9	-6.5
2002		0.1	0.2	-1.9	0.6	0.1	-0.8	0.1	3.6		-0.4	0.7	0.4	3.3	-5.4
2003		-1.0	1.4	-0.9	3.4	6.1	-0.4	-3.5	0.6		0.7		3.2	12.7	-7.3
2004		1.7	1.6			0.2		-0.5	2.3		1.5		2.3	7.4	-6.7
2005		-0.1	0.0		0.9	2.7		0.3	0.9		-2.3	1.5	0.9	3.4	-4.8
2006		0.6	0.9		-0.7	-1.5	0.6	1.5	2.4		1.9		-1.0	7.0	-5.1
2007		0.3	0.9		1.9			0.6	1.5		1.2		-0.7	7.1	-4.3
2008		-0.7	-0.6	0.5		-0.9	-1.4	-0.5	1.8	-1.8	-3.8	3.6		-1.0	-8.5
2009		-5.1	-2.1	2.4		-0.2	0.1	2.0	1.9		-1.4	2.5		-1.4	-7.8
2010		-0.8	0.7				1.0	1.7	2.8		0.2		1.0	11.8	-3.7
2011		0.8	2.4		2.5	0.7		1.1	1.5		2.1		1.8	14.2	-2.7
2012		1.7	1.7					2.6	0.5		-1.3	0.8		9.7	-3.0
2013		1.2	1.2				-1.8	0.6	-1.8	1.5	3.0		0.6	6.7	-6.1
2014		1.1	2.1				1.0	-0.6	4.2	-1.5	2.5		1.2	18.0	-2.4
2015		2.9	-0.3	-0.4	0.0	-0.1	-1.7	2.7	-3.4	0.3	2.4			1.6	-5.6
Avg		0.6	0.4	0.0	0.5	0.9	0.5	0.9	0.9	0.5	0.8	0.9	1.0	8.1	-5.3

risk.w.60.40.target6.cash	weight	entry.date	exit.date	nhold	entry.price	exit.price	return
STOCK	26.5	2015-03-31	2015-04-30	30	204.37	206.38	0.26
BOND	23.5	2015-03-31	2015-04-30	30	128.75	124.34	-0.81
CASH	50.0	2015-03-31	2015-04-30	30	84.62	84.64	0.02
STOCK	63.6	2015-04-30	2015–05–29	29	206.38	209.03	0.82
BOND	36.4	2015–04–30	2015–05–29	29	124.34	121.39	-0.86
STOCK	38.2	2015-05-29	2015-06-30	32	209.03	204.82	-0.77
BOND	23.5	2015–05–29	2015-06-30	32	121.39	116.52	-0.94
CASH	38.2	2015–05–29	2015-06-30	32	84.68	84.70	0.01
STOCK	57.6	2015-06-30	2015–07–31	31	204.82	209.36	1.28
BOND	33.3	2015-06-30	2015-07-31	31	116.52	121.75	1.49
CASH	9.1	2015–06–30	2015-07-31	31	84.70	84.74	0.00
STOCK	50.0	2015–07–31	2015-08-31	31	209.36	196.52	-3.07
BOND	41.2	2015–07–31	2015-08-31	31	121.75	120.91	-0.28
CASH	8.8	2015–07–31	2015-08-31	31	84.74	84.70	0.00
STOCK	17.6	2015–08–31	2015-09-30	30	196.52	191.59	-0.44
BOND	29.4	2015-08-31	2015-09-30	30	120.91	123.28	0.58
CASH	52.9	2015–08–31	2015-09-30	30	84.70	84.95	0.16
STOCK	36.4	2015-09-30	2015–10–19	19	191.59	203.32	2.23
BOND	48.5	2015-09-30	2015–10–19	19	123.28	123.59	0.12
CASH	15.2	2015-09-30	2015–10–19	19	84.95	85.03	0.01

Date	STOCK	BOND	CASH
2014-02-27	42	58	0
2014-03-28	55	45	0
2014-04-29	39	61	0
2014-05-29	56	44	0
2014-06-27	64	36	0
2014-07-30	59	41	0
2014–08–28	45	39	15
2014-09-29	56	44	0
2014–10–30	24	45	30
2014–11–26	59	41	0
2014–12–30	41	41	18
2015-01-29	50	50	0
2015–02–26	50	32	18
2015-03-30	26	24	50
2015–04–29	64	36	0
2015-05-28	38	24	38
2015–06–29	58	33	9
2015–07–30	50	41	9
2015–08–28	18	29	53
2015-09-29	36	48	15