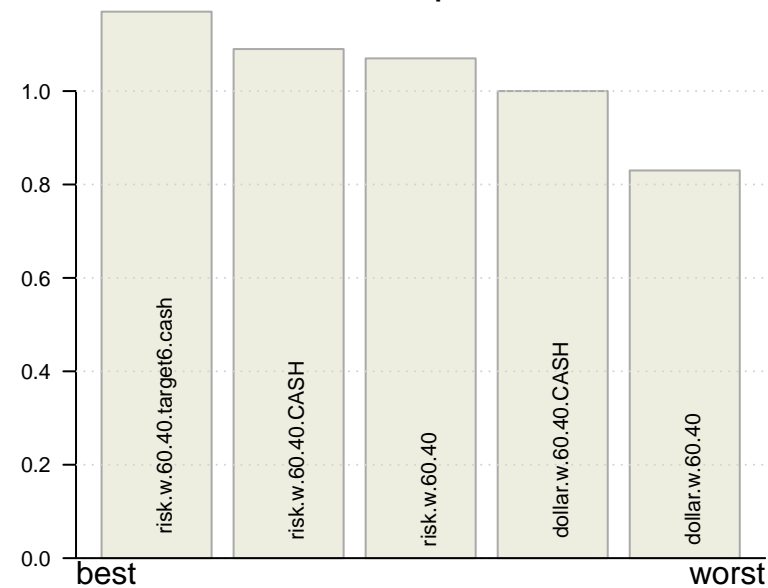


| System | dollar.w.60.40 | risk.w.60.40 | risk.w.60.40.CASH | dollar.w.60.40.CASH | risk.w.60.40.target6.cash |
|------------|-------------------|-------------------|-------------------|---------------------|---------------------------|
| Period | May1986 – Nov2015 | May1986 – Nov2015 | May1986 – Nov2015 | May1986 – Nov2015 | May1986 – Nov2015 |
| Cagr | 9.04 | 9.28 | 8.64 | 8.8 | 7.97 |
| Sharpe | 0.83 | 1.07 | 1.09 | 1 | 1.17 |
| DVR | 0.76 | 0.96 | 1 | 0.91 | 1.09 |
| Volatility | 11.17 | 8.65 | 7.87 | 8.87 | 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 |

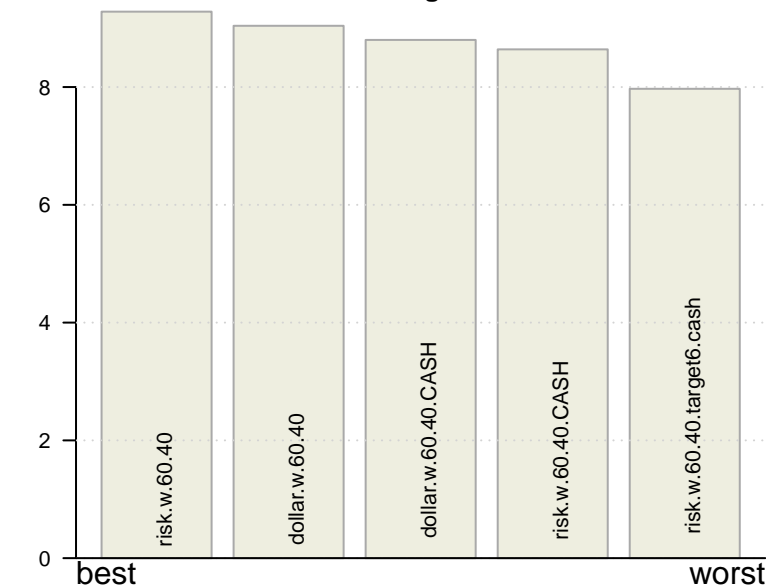
Sharpe



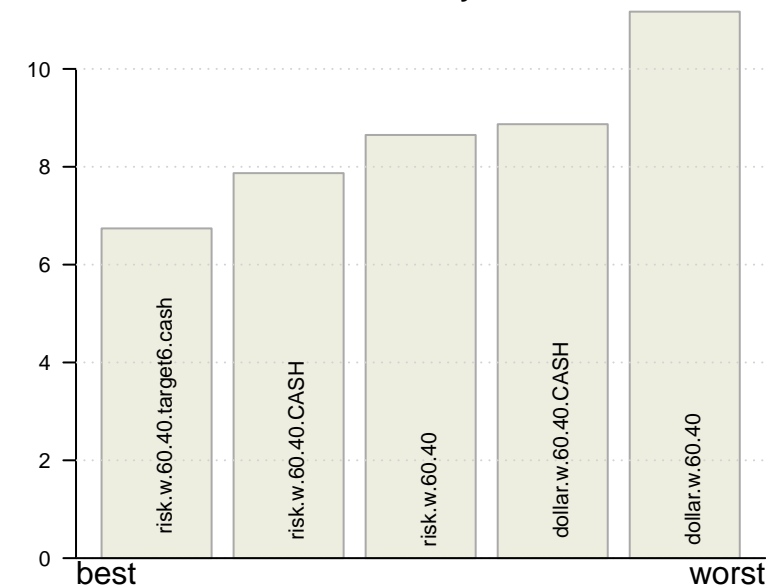
MaxDD



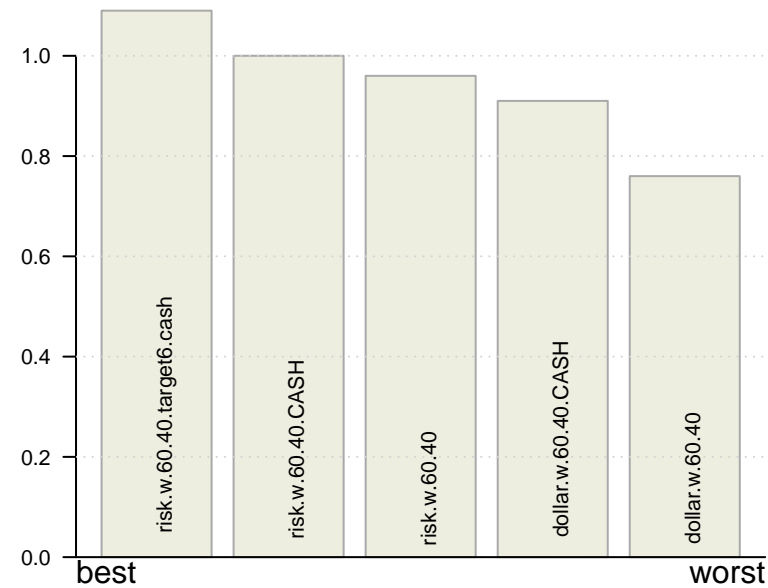
Cagr



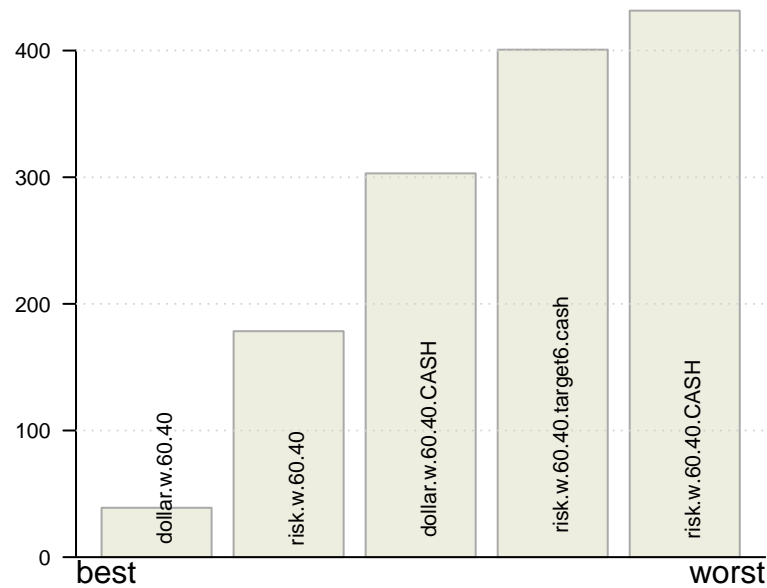
Volatility



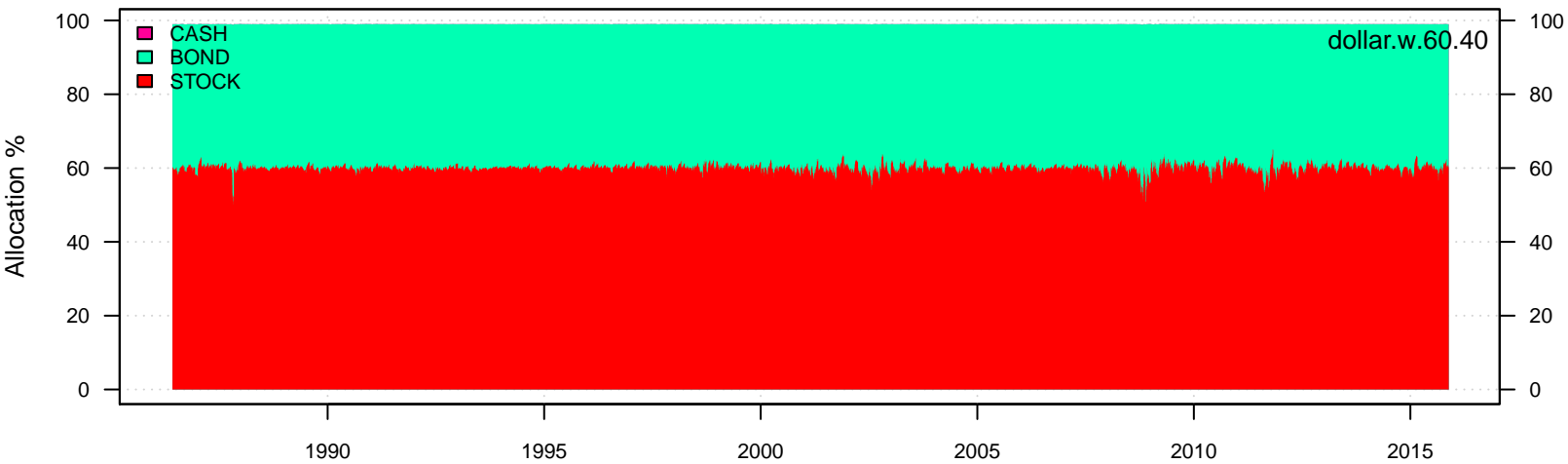
DVR



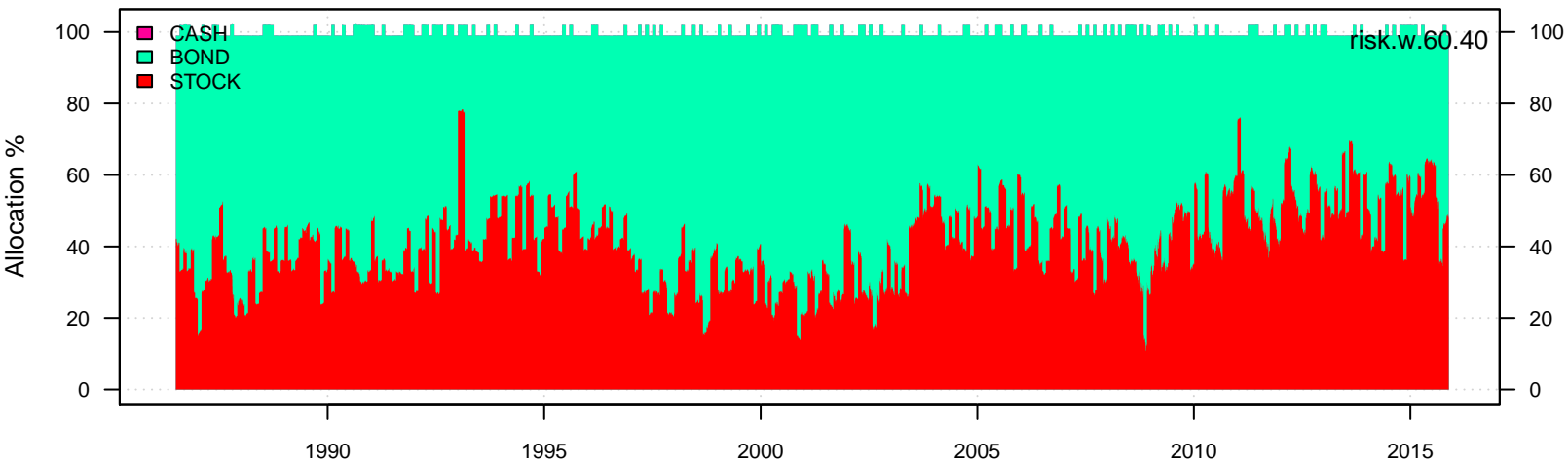
Turnover



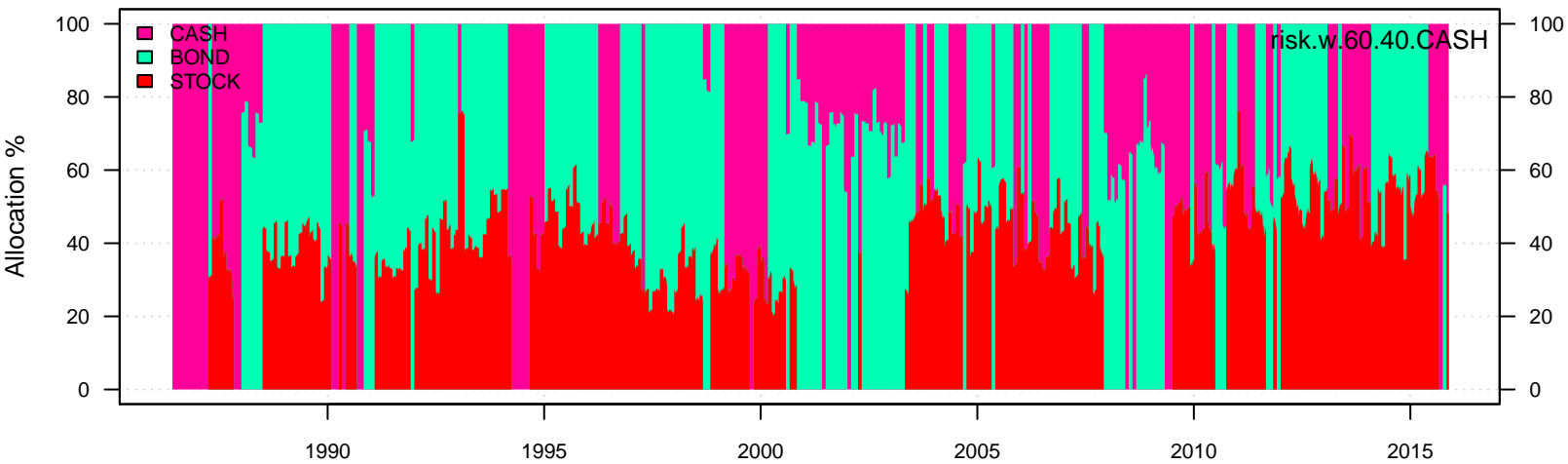
Transition Map for dollar.w.60.40



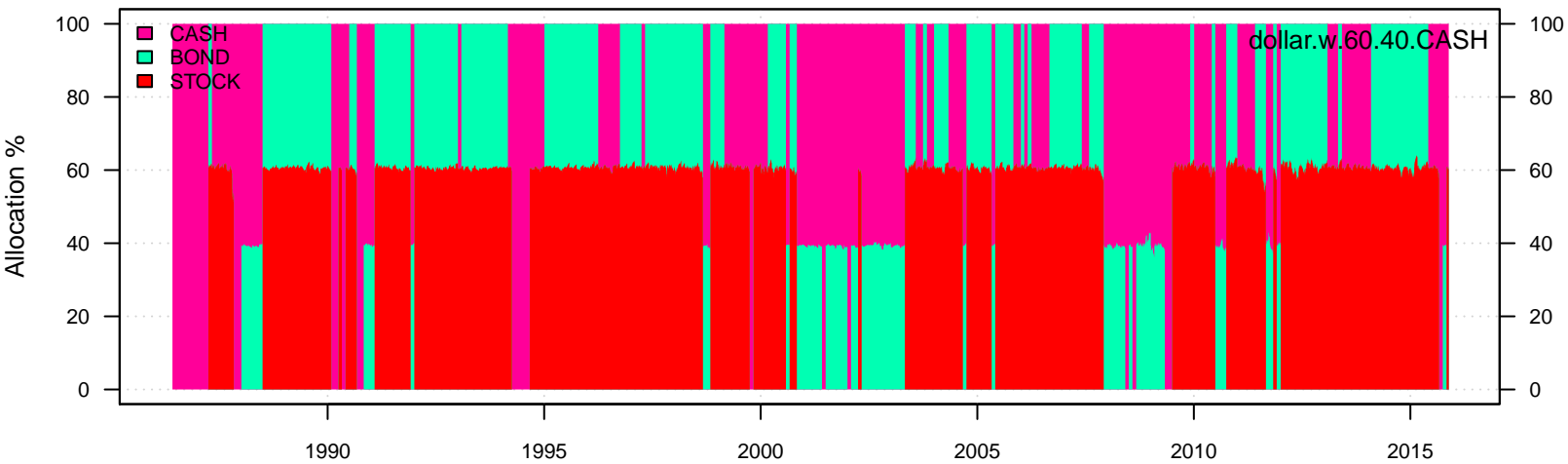
Transition Map for risk.w.60.40



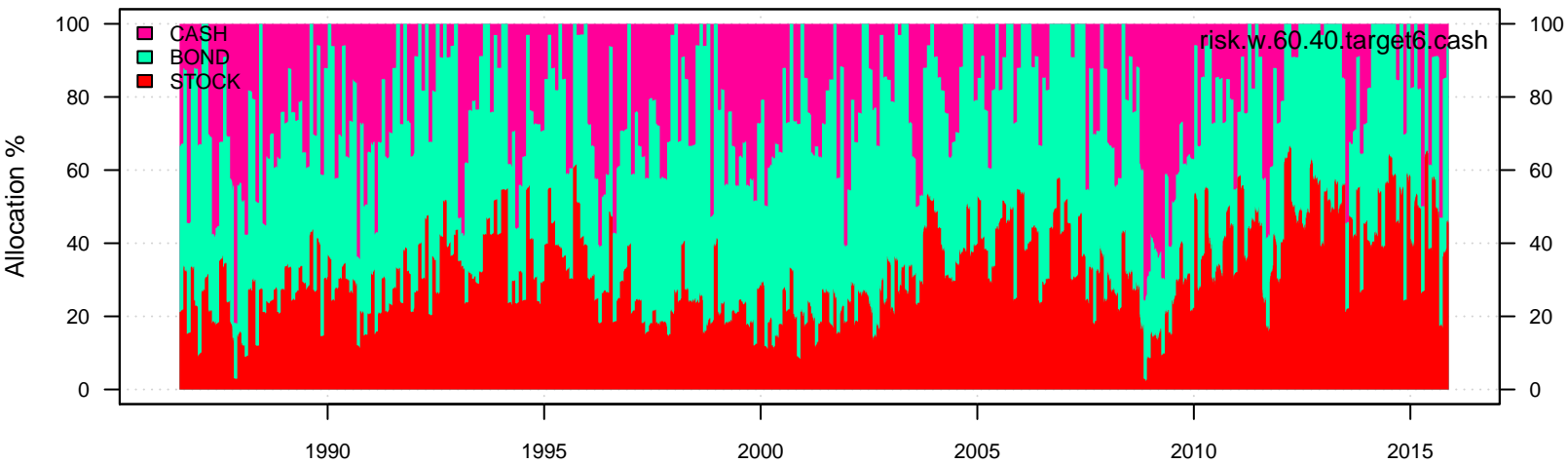
Transition Map for risk.w.60.40.CASH



Transition Map for dollar.w.60.40.CASH



Transition Map for risk.w.60.40.target6.cash



| dollar.w.60.40 | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Year | MaxDD |
|----------------|-------|------|------|------|------|------|------|------|-------|-------|------|------|-------|-------|
| 1986 | | | | | | 2.2 | -3.8 | 6.3 | -6.4 | 4.0 | 2.3 | -5.8 | -2.1 | -7.2 |
| 1987 | 8.3 | 2.8 | 1.1 | -2.5 | 0.0 | 3.6 | 2.5 | 1.7 | -10.8 | -4.7 | 5.1 | 2.8 | 2.8 | -22.8 |
| 1988 | 4.3 | 3.2 | -2.7 | 0.1 | -0.2 | 4.3 | -1.0 | -1.9 | 4.0 | 2.6 | -1.6 | 0.0 | 11.4 | -6.1 |
| 1989 | 5.2 | -2.2 | 1.7 | 4.1 | 3.6 | 2.0 | 6.2 | 0.0 | -0.2 | 0.1 | 1.5 | 1.4 | 25.6 | -4.1 |
| 1990 | -5.5 | 0.6 | 1.4 | -2.8 | 7.5 | 0.5 | 0.0 | -7.1 | -2.5 | 0.6 | 5.6 | 2.4 | 0.1 | -13.1 |
| 1991 | 3.0 | 4.4 | 1.5 | 0.6 | 2.5 | -3.1 | 3.4 | 2.7 | 0.1 | 0.7 | -2.4 | 9.3 | 24.7 | -4.1 |
| 1992 | -2.3 | 0.9 | -1.6 | 1.6 | 1.4 | -0.8 | 3.9 | -1.0 | 1.3 | -0.1 | 2.7 | 2.1 | 8.3 | -4.3 |
| 1993 | 1.7 | 1.9 | 1.4 | -1.3 | 1.7 | 1.8 | 0.2 | 3.8 | -0.3 | 1.4 | -1.6 | 0.9 | 12.2 | -3.6 |
| 1994 | 2.9 | -3.3 | -4.0 | 0.2 | 0.8 | -1.7 | 3.1 | 2.0 | -2.7 | 1.5 | -2.2 | 1.0 | -2.7 | -9.1 |
| 1995 | 3.0 | 3.5 | 1.9 | 2.4 | 5.3 | 1.6 | 1.4 | 1.1 | 3.2 | 1.0 | 3.6 | 2.0 | 34.3 | -2.5 |
| 1996 | 2.1 | -1.8 | 0.2 | -0.1 | 1.2 | 1.3 | -2.7 | 0.6 | 4.4 | 3.4 | 5.6 | -2.4 | 12.3 | -6.4 |
| 1997 | 3.4 | 0.5 | -3.6 | 4.7 | 4.2 | 3.1 | 6.8 | -4.1 | 3.9 | -0.3 | 2.8 | 1.8 | 25.1 | -8.0 |
| 1998 | 1.5 | 3.8 | 3.0 | 0.9 | -0.5 | 3.5 | -1.0 | -6.6 | 5.1 | 4.2 | 3.7 | 3.8 | 22.8 | -9.7 |
| 1999 | 2.5 | -3.8 | 2.3 | 2.3 | -2.0 | 2.9 | -2.9 | -0.9 | -1.0 | 0.8 | 2.8 | 7.9 | 8.4 | -8.4 |
| 2000 | -3.9 | -0.2 | 7.0 | -2.4 | -1.1 | 4.7 | -0.4 | -3.6 | 0.3 | -3.9 | 0.6 | 1.0 | 8.3 | -8.3 |
| 2001 | 2.8 | -5.0 | -3.8 | 4.1 | -0.3 | -1.2 | 0.8 | -2.8 | -4.6 | 2.8 | 2.7 | -0.4 | -5.2 | -17.1 |
| 2002 | -0.1 | -0.6 | 0.5 | -2.1 | -0.2 | -3.8 | -3.2 | 2.5 | -4.7 | 3.5 | 3.3 | -1.7 | -7.2 | -17.4 |
| 2003 | -1.7 | 0.4 | -0.4 | 5.5 | 5.7 | -0.1 | -2.8 | 1.7 | 1.6 | 2.0 | 0.8 | 3.5 | 17.0 | -8.4 |
| 2004 | 1.9 | 1.7 | -0.3 | -3.8 | 0.9 | 1.5 | -1.4 | 1.8 | 1.0 | 1.4 | 1.7 | 2.8 | 9.7 | -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 | 6.2 | -4.6 |
| 2006 | 0.9 | 0.8 | -0.8 | -0.3 | -1.9 | 0.6 | 1.1 | 2.5 | 2.3 | 2.2 | 2.1 | -0.3 | 9.4 | -4.8 |
| 2007 | 0.5 | 0.1 | 0.0 | 3.0 | 1.1 | -1.3 | -0.6 | 1.4 | 2.4 | 1.5 | -0.3 | -0.9 | 7.1 | -4.9 |
| 2008 | -2.8 | -1.7 | 0.3 | 1.9 | -0.2 | -4.0 | -0.7 | 2.0 | -5.1 | -10.7 | 1.4 | 5.9 | -13.8 | -26.4 |
| 2009 | -10.0 | -7.1 | 6.6 | 3.2 | 2.0 | 0.2 | 4.7 | 3.1 | 3.1 | -2.2 | 4.1 | -1.3 | 5.1 | -20.4 |
| 2010 | -1.2 | 1.7 | 2.8 | 2.2 | -2.8 | -0.9 | 3.7 | 0.6 | 4.4 | 0.5 | -0.7 | 2.5 | 13.5 | -5.1 |
| 2011 | 0.2 | 2.7 | 0.0 | 2.6 | 0.6 | -1.9 | 0.5 | 0.5 | 1.0 | 5.0 | 0.5 | 2.0 | 14.3 | -6.3 |
| 2012 | 2.6 | 1.6 | 0.3 | 1.5 | -0.1 | 1.8 | 2.2 | 1.0 | 0.5 | -1.3 | 0.8 | -0.5 | 10.7 | -3.2 |
| 2013 | 1.8 | 1.2 | 2.1 | 3.0 | -1.2 | -2.1 | 2.2 | -2.3 | 2.1 | 3.3 | 0.7 | 0.8 | 12.0 | -6.2 |
| 2014 | 0.3 | 2.9 | 0.8 | 1.2 | 2.5 | 1.1 | -0.6 | 4.2 | -1.7 | 2.5 | 2.8 | 1.1 | 18.4 | -3.0 |
| 2015 | 2.0 | 1.0 | -0.5 | -0.8 | -0.2 | -2.8 | 3.1 | -4.0 | -0.8 | 4.9 | -0.3 | | 1.3 | -8.0 |
| Avg | 0.9 | 0.4 | 0.6 | 1.0 | 1.2 | 0.4 | 0.9 | 0.5 | 0.1 | 0.9 | 1.2 | 1.4 | 9.4 | -8.7 |

| risk.w.60.40 | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Year | MaxDD |
|--------------|-------|------|------|------|------|------|------|------|------|------|------|------|------|-------|
| 1986 | | | | | | -0.1 | -2.9 | 5.7 | -5.6 | 2.9 | 2.1 | -2.4 | -0.7 | -6.8 |
| 1987 | 2.8 | 1.9 | -0.3 | -3.6 | -0.5 | 2.9 | 1.9 | 0.4 | -3.2 | -3.2 | -1.4 | 3.0 | 0.4 | -16.3 |
| 1988 | 4.5 | 1.8 | -2.5 | -0.4 | -1.0 | 4.1 | -1.3 | -1.1 | 4.1 | 2.5 | -1.7 | 0.5 | 9.6 | -5.9 |
| 1989 | 4.4 | -2.0 | 1.3 | 3.5 | 3.4 | 3.0 | 5.1 | -0.9 | -0.1 | 1.0 | 1.1 | 0.7 | 22.3 | -3.4 |
| 1990 | -4.8 | 0.1 | 1.0 | -2.8 | 6.4 | 0.9 | 0.3 | -6.1 | -0.8 | 1.4 | 5.2 | 2.3 | 2.6 | -9.3 |
| 1991 | 2.6 | 2.9 | 0.9 | 0.9 | 1.3 | -2.0 | 2.4 | 3.0 | 1.4 | 0.4 | -1.8 | 8.1 | 21.6 | -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 | 1.5 | 1.6 | 1.0 | -0.7 | 1.3 | 2.6 | 0.7 | 3.9 | -0.2 | 1.3 | -1.8 | 0.8 | 12.4 | -3.9 |
| 1994 | 2.9 | -3.4 | -3.9 | -0.3 | 0.6 | -1.7 | 3.0 | 1.9 | -2.8 | 1.0 | -0.9 | 1.2 | -2.8 | -9.4 |
| 1995 | 2.9 | 3.4 | 1.7 | 2.2 | 6.0 | 1.5 | 1.1 | 1.3 | 3.2 | 1.3 | 3.2 | 2.2 | 34.5 | -2.6 |
| 1996 | 1.4 | -2.7 | -0.5 | -0.5 | 0.9 | 1.5 | -2.3 | 0.0 | 3.8 | 3.5 | 5.2 | -2.4 | 8.0 | -7.3 |
| 1997 | 1.8 | 0.2 | -3.1 | 3.4 | 2.4 | 2.2 | 6.1 | -3.3 | 3.4 | 1.3 | 1.8 | 1.7 | 19.0 | -6.7 |
| 1998 | 1.7 | 2.0 | 2.3 | 0.7 | 0.4 | 3.1 | -0.7 | -0.2 | 3.7 | 0.1 | 2.5 | 2.4 | 19.4 | -4.8 |
| 1999 | 1.7 | -1.9 | 5.1 | 1.1 | -1.9 | 1.3 | -1.5 | -0.5 | -0.1 | 2.2 | -0.1 | 1.2 | 0.1 | -6.9 |
| 2000 | -1.0 | 1.9 | 5.1 | -0.7 | 3.4 | 0.5 | 3.4 | 0.5 | 1.0 | 1.5 | 1.9 | 12.4 | 5.7 | -5.7 |
| 2001 | 1.1 | -2.0 | -2.3 | -0.3 | 0.0 | -0.4 | 2.0 | 0.1 | -1.8 | 4.0 | -0.7 | 2.3 | 8.6 | -6.6 |
| 2002 | 0.2 | 0.1 | -2.1 | 0.0 | 0.1 | -0.8 | -0.4 | 4.6 | 0.2 | -0.2 | 1.0 | 0.2 | 2.8 | -7.3 |
| 2003 | -1.1 | 1.4 | -0.9 | 3.5 | 6.0 | -0.5 | -4.6 | 1.6 | 2.0 | 1.0 | 0.7 | 3.2 | 12.7 | -9.8 |
| 2004 | 1.9 | 1.8 | 0.1 | -4.5 | 0.7 | 1.4 | -0.9 | 2.5 | 1.0 | 1.5 | 0.1 | 2.8 | 8.2 | -7.8 |
| 2005 | -0.2 | 0.1 | -1.2 | 0.9 | 3.1 | 1.3 | 0.6 | 0.9 | -1.6 | -2.4 | 1.9 | 1.0 | 4.5 | -4.8 |
| 2006 | 0.6 | 0.9 | -2.1 | -0.7 | -1.6 | 0.9 | 1.6 | 2.7 | 2.3 | 1.9 | 2.1 | -1.0 | 7.6 | -5.4 |
| 2007 | 0.3 | 0.9 | -0.8 | 1.9 | 0.4 | -1.2 | 0.5 | 1.5 | 1.2 | 1.6 | 1.7 | -0.8 | 7.3 | -4.3 |
| 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 | 7.6 | -12.9 |
| 2009 | -11.4 | -5.1 | 5.9 | -1.5 | -0.5 | 0.4 | 3.9 | 3.0 | 3.0 | -2.3 | 3.6 | -3.6 | -5.9 | -17.7 |
| 2010 | -0.9 | 1.1 | 1.4 | 2.3 | -0.8 | 1.4 | 2.0 | 3.3 | 3.7 | 0.0 | -0.8 | 2.2 | 15.9 | -4.3 |
| 2011 | 1.0 | 2.7 | 0.0 | 2.6 | 0.9 | -2.1 | 1.3 | 2.3 | 4.6 | 3.3 | 0.9 | 2.4 | 21.5 | -3.1 |
| 2012 | 2.2 | 1.7 | 0.6 | 1.6 | 1.1 | 1.1 | 2.6 | 0.5 | 0.5 | -1.3 | 0.8 | -1.1 | 10.5 | -3.1 |
| 2013 | 1.2 | 1.2 | 1.6 | 3.0 | -2.3 | -2.0 | 1.3 | -2.5 | 2.2 | 3.3 | -0.4 | 0.8 | 7.5 | -6.6 |
| 2014 | 1.2 | 2.1 | 0.7 | 1.3 | 2.7 | 1.0 | -0.6 | 4.3 | -0.7 | 2.6 | 2.9 | 1.2 | 19.0 | -2.6 |
| 2015 | 3.5 | -0.3 | -0.5 | -1.1 | -0.1 | -2.7 | 3.0 | -3.6 | 0.3 | 3.6 | -0.5 | | 1.1 | -7.5 |
| Avg | 0.6 | 0.3 | 0.1 | 0.4 | 1.0 | 0.6 | 0.9 | 1.0 | 0.6 | 0.9 | 1.3 | 1.4 | 9.5 | -6.8 |

| risk.w.60.40.CASH | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Year | MaxDD |
|-------------------|------|------|------|------|------|------|------|------|------|------|------|------|------|-------|
| 1986 | | | | | | 2.2 | 1.1 | 2.4 | -1.0 | 1.0 | 0.8 | 0.0 | 6.7 | -1.5 |
| 1987 | 0.7 | 0.5 | -0.4 | -3.8 | 0.3 | 2.7 | 2.6 | 1.2 | -1.5 | -4.8 | 0.5 | 0.6 | -1.8 | -12.5 |
| 1988 | 4.0 | 1.1 | -1.6 | -0.9 | -1.4 | 3.3 | -1.2 | -1.1 | 4.0 | 2.5 | -1.8 | 0.5 | 7.5 | -5.0 |
| 1989 | 4.4 | -2.0 | 1.3 | 3.5 | 3.5 | 3.0 | 5.2 | -0.9 | -0.1 | 1.0 | 1.1 | 0.7 | 22.6 | -3.4 |
| 1990 | -4.9 | 0.4 | 0.0 | -1.4 | 2.1 | 0.3 | 0.3 | -6.1 | 0.8 | 1.2 | 3.7 | 1.8 | -2.2 | -12.1 |
| 1991 | 0.9 | 2.9 | 0.9 | 0.9 | 1.3 | -2.1 | 2.5 | 3.1 | 1.4 | 0.4 | -1.8 | 4.9 | 16.2 | -3.5 |
| 1992 | -2.8 | 0.8 | -1.4 | 1.2 | 2.1 | -0.3 | 3.9 | -0.6 | 1.3 | -0.6 | 1.9 | 2.3 | 7.9 | -4.3 |
| 1993 | 1.1 | 1.5 | 1.0 | -0.7 | 1.2 | 2.6 | 0.7 | 3.9 | -0.2 | 1.3 | -1.8 | 0.8 | 12.1 | -3.8 |
| 1994 | 2.9 | -3.5 | -2.4 | -1.0 | -0.1 | 0.1 | 1.0 | 0.2 | -1.7 | 1.2 | -1.9 | 0.3 | -4.9 | -8.5 |
| 1995 | 2.9 | 3.4 | 1.8 | 2.3 | 6.1 | 1.5 | 1.1 | 1.2 | 3.3 | 1.3 | 3.2 | 2.3 | 34.8 | -2.7 |
| 1996 | 1.5 | -2.6 | -0.5 | 0.3 | 1.1 | 0.9 | -2.2 | 0.8 | 2.9 | 3.6 | 5.1 | -2.4 | 8.3 | -6.2 |
| 1997 | 1.8 | 0.2 | -3.1 | 2.4 | 2.4 | 2.3 | 6.0 | -3.3 | 3.3 | 1.3 | 1.8 | 1.7 | 17.7 | -6.3 |
| 1998 | 1.7 | 2.0 | 2.2 | 0.7 | 0.4 | 3.1 | -0.7 | -0.2 | 3.1 | -1.4 | 2.6 | 2.5 | 17.0 | -4.9 |
| 1999 | 1.6 | -4.4 | 1.8 | 1.1 | -1.1 | 2.2 | -1.8 | -0.1 | -0.2 | -0.4 | 0.4 | 2.1 | 2.0 | -5.0 |
| 2000 | -2.9 | 0.4 | 0.5 | 6.1 | -0.7 | 2.2 | 0.5 | 1.7 | -3.5 | 2.7 | 2.3 | 9.1 | 5.6 | -7.3 |
| 2001 | 0.5 | 1.5 | -0.2 | 1.3 | 0.3 | 0.2 | 1.7 | 1.2 | 1.2 | 4.1 | -1.3 | 4.6 | 7.3 | -7.3 |
| 2002 | -0.1 | 0.9 | -3.4 | -1.2 | 0.4 | 1.6 | 2.6 | 4.6 | 3.5 | -2.6 | -1.0 | 3.3 | 8.7 | -6.2 |
| 2003 | -0.5 | 2.3 | -1.0 | 0.7 | 6.1 | -0.5 | -4.7 | 0.8 | 0.2 | 1.0 | 0.4 | 2.9 | 7.5 | -9.8 |
| 2004 | 1.9 | 1.8 | 0.1 | -4.8 | 0.6 | 0.8 | -1.5 | 0.8 | 0.5 | 1.5 | 0.1 | 2.8 | 4.6 | -7.1 |
| 2005 | -0.2 | 0.1 | -1.2 | 0.9 | 2.1 | 1.3 | 0.6 | 0.9 | -1.6 | -2.4 | 1.7 | 0.0 | 2.2 | -4.8 |
| 2006 | 0.6 | 0.1 | -2.2 | 0.8 | -1.5 | 0.2 | 0.8 | 1.4 | 2.2 | 1.9 | 2.1 | -1.0 | 5.4 | -5.2 |
| 2007 | 0.3 | 0.9 | -0.8 | 1.9 | 0.3 | -0.3 | -0.9 | 1.6 | 1.2 | 1.6 | 1.7 | -0.4 | 7.3 | -4.3 |
| 2008 | 1.9 | 0.1 | 1.2 | -1.9 | -1.7 | 0.2 | -0.1 | 0.4 | 1.2 | -0.9 | 12.3 | 9.8 | 23.7 | -5.3 |
| 2009 | -8.9 | -1.0 | 2.6 | -4.8 | 0.0 | -0.1 | 3.7 | 2.0 | 1.9 | -0.9 | 3.2 | -3.6 | -6.4 | -13.7 |
| 2010 | -1.7 | 1.4 | 2.4 | 1.0 | -3.4 | 1.4 | -0.5 | 5.2 | -1.1 | 0.0 | -0.8 | 2.2 | 6.0 | -5.6 |
| 2011 | 1.8 | 2.0 | -0.1 | 1.6 | -0.5 | -2.0 | 1.3 | 2.3 | 7.5 | -2.0 | 0.8 | 2.0 | 15.3 | -5.8 |
| 2012 | 2.2 | 1.7 | 0.6 | 1.6 | 1.0 | 1.1 | 2.6 | 0.5 | 0.5 | -1.3 | 0.8 | -1.1 | 10.6 | -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 | 9.6 | -5.1 |
| 2014 | -1.8 | 2.1 | 0.8 | 1.3 | 2.7 | 1.0 | -0.6 | 4.2 | -1.7 | 2.5 | 2.9 | 1.2 | 15.3 | -2.9 |
| 2015 | 3.4 | -0.3 | -0.5 | -1.1 | -0.1 | -1.3 | 1.4 | -3.4 | 0.3 | -0.3 | 0.0 | | -2.1 | -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 | 8.8 | -6.0 |

| dollar.w.60.40.CASH | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Year | MaxDD |
|---------------------|------|------|------|------|------|------|------|------|------|-------|------|------|------|-------|
| 1986 | | | | | | 2.2 | 1.1 | 2.4 | -1.0 | 1.0 | 0.8 | 0.0 | 6.7 | -1.5 |
| 1987 | 0.7 | 0.5 | -0.4 | -2.6 | 0.5 | 3.5 | 3.0 | 2.2 | -1.8 | -11.9 | 0.5 | 0.7 | -6.1 | -21.2 |
| 1988 | 3.1 | 1.0 | -1.1 | -0.6 | -1.0 | 2.4 | -1.0 | -1.9 | 4.1 | 2.6 | -1.7 | 0.0 | 5.9 | -5.3 |
| 1989 | 5.2 | -2.2 | 1.7 | 4.1 | 3.6 | 2.0 | 6.3 | 0.0 | -0.2 | 0.1 | 1.5 | 1.4 | 25.9 | -4.1 |
| 1990 | -5.6 | 0.4 | 0.0 | -1.7 | 2.1 | 0.0 | 0.0 | -7.3 | 0.8 | 1.2 | 2.7 | 1.6 | -6.1 | -15.8 |
| 1991 | 0.9 | 4.5 | 1.5 | 0.6 | 2.5 | -3.1 | 3.4 | 2.8 | 0.1 | 0.8 | -2.5 | 3.8 | 16.1 | -4.0 |
| 1992 | -2.4 | 1.0 | -1.6 | 1.7 | 1.5 | -0.8 | 3.9 | -1.0 | 1.3 | -0.1 | 2.7 | 2.1 | 8.3 | -4.4 |
| 1993 | 1.2 | 1.9 | 1.4 | -1.3 | 1.8 | 1.8 | 0.2 | 3.9 | -0.3 | 1.4 | -1.6 | 0.9 | 11.7 | -3.6 |
| 1994 | 3.0 | -3.4 | -3.1 | -1.0 | -0.1 | 0.1 | 1.0 | 0.2 | -1.9 | 1.7 | -2.8 | 0.4 | -5.8 | -9.6 |
| 1995 | 3.1 | 3.5 | 2.0 | 2.4 | 5.3 | 1.7 | 1.4 | 1.1 | 3.3 | 1.0 | 3.6 | 2.0 | 34.7 | -2.5 |
| 1996 | 2.1 | -1.8 | 0.2 | 0.5 | 1.3 | 0.9 | -2.6 | 1.2 | 3.8 | 3.5 | 5.7 | -2.4 | 12.7 | -5.7 |
| 1997 | 3.5 | 0.5 | -3.6 | 4.2 | 4.2 | 3.2 | 6.9 | -4.2 | 3.9 | -0.3 | 2.8 | 1.8 | 24.6 | -7.9 |
| 1998 | 1.5 | 3.9 | 3.0 | 0.9 | -0.6 | 3.5 | -1.0 | -6.7 | 2.5 | -0.5 | 3.7 | 3.9 | 14.5 | -10.2 |
| 1999 | 2.5 | -3.9 | 2.8 | 2.3 | -1.6 | 3.4 | -1.8 | -0.3 | -1.1 | -0.1 | 1.0 | 3.4 | 6.5 | -6.5 |
| 2000 | -3.2 | -0.7 | 7.1 | -2.4 | -1.1 | 2.1 | -0.4 | 1.4 | -3.7 | 0.3 | 2.1 | 2.0 | 2.9 | -9.2 |
| 2001 | 1.0 | 1.2 | 0.2 | -1.2 | 0.4 | 0.2 | 2.4 | 1.3 | 1.7 | 2.8 | -2.6 | -1.1 | 6.5 | -5.4 |
| 2002 | 0.0 | 0.7 | -2.5 | -2.9 | 0.5 | 1.5 | 2.5 | 2.6 | 2.6 | -1.4 | -1.1 | 2.8 | 5.1 | -6.5 |
| 2003 | -0.4 | 1.7 | -0.5 | 0.4 | 5.8 | -0.1 | -2.9 | 1.1 | 0.0 | 2.0 | 0.5 | 3.3 | 11.3 | -8.3 |
| 2004 | 1.9 | 1.7 | -0.3 | -3.6 | 0.8 | 1.1 | -1.8 | 0.6 | 0.2 | 1.5 | 1.7 | 2.9 | 6.8 | -6.7 |
| 2005 | 0.0 | 0.7 | -1.3 | 0.3 | 1.5 | 0.9 | 1.0 | 0.8 | -1.0 | -2.4 | 2.8 | 0.0 | 3.4 | -4.6 |
| 2006 | 0.9 | 0.2 | -0.8 | 0.8 | -1.9 | 0.2 | 0.6 | 1.7 | 2.4 | 2.2 | 2.1 | -0.3 | 8.4 | -4.9 |
| 2007 | 0.5 | 0.1 | 0.0 | 3.0 | 1.1 | -0.7 | -1.6 | 1.5 | 2.4 | 1.5 | -0.3 | -0.1 | 7.6 | -5.0 |
| 2008 | 1.8 | 0.4 | 1.0 | -1.5 | -1.3 | 0.2 | 0.1 | 0.4 | 1.0 | -0.1 | 6.3 | 5.7 | 14.7 | -4.0 |
| 2009 | -5.4 | -0.7 | 1.9 | -2.9 | 0.0 | -0.1 | 4.5 | 2.4 | 2.2 | -1.1 | 3.9 | -1.4 | 2.9 | -9.5 |
| 2010 | -1.9 | 1.9 | 3.6 | 1.0 | -4.7 | -0.9 | -0.3 | 3.4 | -1.0 | 0.5 | -0.7 | 2.6 | 3.4 | -8.1 |
| 2011 | 1.4 | 2.0 | -0.1 | 1.9 | -0.6 | -2.0 | 0.5 | 0.4 | 5.1 | -1.5 | 0.5 | 1.3 | 9.4 | -6.7 |
| 2012 | 2.7 | 1.6 | 0.3 | 1.5 | -0.1 | 1.8 | 2.2 | 1.0 | 0.5 | -1.3 | 0.8 | -0.5 | 10.8 | -3.3 |
| 2013 | 1.8 | 0.8 | 2.3 | 1.2 | -1.3 | -0.9 | 3.2 | -1.9 | 2.0 | 2.8 | 1.8 | 1.5 | 14.0 | -4.6 |
| 2014 | -2.1 | 2.9 | 0.8 | 1.2 | 2.5 | 1.1 | -0.6 | 4.2 | -1.7 | 2.5 | 2.8 | 1.1 | 15.8 | -3.4 |
| 2015 | 2.1 | 1.0 | -0.5 | -0.8 | -0.2 | -1.2 | 1.3 | -3.8 | 0.3 | -0.3 | | | -2.2 | -8.8 |
| Avg | 0.7 | 0.7 | 0.5 | 0.2 | 0.7 | 0.8 | 1.1 | 0.3 | 0.9 | 0.3 | 1.2 | 1.4 | 9.0 | -6.7 |

| risk-w-60-40-target60-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 | -0.8 | -0.7 | 3.2 | 2.0 | -1.4 | 0.4 | 8.0 | -4.5 | |
| 1989 | 3.4 | -1.8 | 1.0 | 3.1 | 3.1 | 2.9 | 3.8 | -0.9 | 0.0 | 1.2 | 1.1 | 0.7 | 18.9 | -3.1 | |
| 1990 | -4.8 | 0.0 | 0.6 | -2.0 | 6.0 | 1.0 | 0.6 | -5.1 | 0.1 | 1.3 | 3.3 | 1.9 | 2.4 | -7.8 | |
| 1991 | 2.0 | 1.5 | 0.7 | 0.9 | 1.1 | -1.5 | 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 | 1.8 | 0.0 | 3.9 | -0.5 | 1.3 | -0.7 | 1.8 | 2.3 | 8.0 | -4.1 | |
| 1993 | 1.5 | 1.4 | 0.7 | -0.4 | 0.8 | 2.3 | 0.6 | 3.9 | -0.2 | 1.0 | -1.7 | 0.7 | 11.0 | -3.6 | |
| 1994 | 2.9 | -3.5 | -3.0 | -0.5 | 0.2 | -0.9 | 2.3 | 1.8 | -2.3 | 0.7 | -0.9 | 0.9 | -2.6 | -8.3 | |
| 1995 | 2.7 | 3.4 | 1.6 | 2.0 | 6.1 | 1.3 | 0.7 | 1.0 | 3.3 | 1.2 | 3.1 | 2.2 | 32.6 | -2.0 | |
| 1996 | 1.3 | -2.1 | -0.5 | -0.4 | 0.4 | 1.2 | -2.2 | 0.0 | 2.8 | 3.0 | 3.9 | -2.4 | 4.8 | -6.5 | |
| 1997 | 1.2 | 0.1 | -2.3 | 2.6 | 1.6 | 2.0 | 5.1 | -2.5 | 2.4 | 1.1 | 1.2 | 1.7 | 14.9 | -5.1 | |
| 1998 | 1.7 | 1.2 | 2.0 | 0.6 | 0.5 | 2.2 | -0.7 | -0.2 | 3.7 | 0.0 | 0.9 | 2.4 | 15.2 | -4.8 | |
| 1999 | 1.3 | -3.8 | 0.9 | 0.8 | -1.5 | 0.9 | -1.0 | -0.3 | 0.3 | 1.1 | 0.0 | 0.8 | -0.7 | -5.3 | |
| 2000 | -1.0 | 1.3 | 3.4 | -0.8 | -0.3 | 1.9 | 0.5 | 2.7 | -2.4 | 0.9 | 1.6 | 1.8 | 9.8 | -4.1 | |
| 2001 | 1.2 | -1.2 | -1.2 | -0.5 | 0.2 | -0.3 | 2.0 | 0.4 | -1.6 | 2.9 | -2.0 | -0.7 | -0.9 | -6.5 | |
| 2002 | 0.1 | 0.2 | -1.8 | 0.6 | 0.1 | -0.8 | 0.1 | 3.6 | 0.7 | -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 | 1.9 | 0.7 | 0.7 | 3.2 | 12.7 | -7.3 | |
| 2004 | 1.7 | 1.6 | 0.2 | -4.0 | 0.2 | 1.0 | -0.5 | 2.3 | 0.9 | 1.5 | 0.1 | 2.3 | 7.4 | -6.7 | |
| 2005 | -0.1 | 0.0 | -1.0 | 0.9 | 2.7 | 1.2 | 0.3 | 0.9 | -1.6 | -2.3 | 1.5 | 0.9 | 3.4 | -4.8 | |
| 2006 | 0.6 | 0.9 | -2.2 | -0.7 | -1.5 | 0.6 | 1.5 | 2.4 | 2.2 | 1.9 | 2.1 | -1.0 | 7.0 | -5.1 | |
| 2007 | 0.3 | 0.9 | -0.7 | 1.9 | 0.3 | -1.2 | 0.6 | 1.5 | 1.0 | 1.2 | 1.7 | -0.7 | 7.1 | -4.3 | |
| 2008 | -0.7 | -0.6 | 0.5 | -0.3 | -0.9 | -1.4 | -0.5 | 1.8 | -1.8 | -3.8 | 3.6 | 3.3 | -1.0 | -8.5 | |
| 2009 | -5.1 | -2.1 | 2.4 | -0.7 | -0.2 | 0.1 | 2.0 | 1.9 | 2.2 | -1.4 | 2.5 | -2.6 | -1.4 | -7.8 | |
| 2010 | -0.8 | 0.7 | 1.0 | 2.1 | -0.6 | 1.0 | 1.7 | 2.8 | 2.7 | 0.2 | -0.7 | 1.0 | 11.8 | -3.7 | |
| 2011 | 0.8 | 2.4 | -0.1 | 2.5 | 0.7 | -2.0 | 1.1 | 1.5 | 1.8 | 2.1 | 0.7 | 1.8 | 14.2 | -2.7 | |
| 2012 | 1.7 | 1.7 | 0.6 | 1.5 | 0.9 | 1.1 | 2.6 | 0.5 | 0.5 | -1.3 | 0.8 | -1.1 | 9.7 | -3.0 | |
| 2013 | 1.2 | 1.2 | 1.6 | 3.1 | -2.4 | -1.8 | 0.6 | -1.8 | 1.5 | 3.0 | -0.2 | 0.6 | 6.7 | -6.1 | |
| 2014 | 1.1 | 2.1 | 0.8 | 1.3 | 2.7 | 1.0 | -0.6 | 4.2 | -1.5 | 2.5 | 2.0 | 1.2 | 18.0 | -2.4 | |
| 2015 | 2.9 | -0.3 | -0.4 | -0.6 | -0.1 | -1.7 | 2.7 | -3.4 | 0.3 | 2.8 | -0.5 | | 1.5 | -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 | 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 | 124.07 | 121.13 | -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 | 121.13 | 116.27 | -0.94 |
| CASH | 38.2 | 2015-05-29 | 2015-06-30 | 32 | 84.64 | 84.66 | 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 | 116.27 | 121.48 | 1.49 |
| CASH | 9.1 | 2015-06-30 | 2015-07-31 | 31 | 84.66 | 84.70 | 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 | 121.48 | 120.64 | -0.28 |
| CASH | 8.8 | 2015-07-31 | 2015-08-31 | 31 | 84.70 | 84.66 | 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 | 120.64 | 123.02 | 0.58 |
| CASH | 52.9 | 2015-08-31 | 2015-09-30 | 30 | 84.66 | 84.91 | 0.16 |
| STOCK | 36.4 | 2015-09-30 | 2015-10-30 | 30 | 191.59 | 207.87 | 3.09 |
| BOND | 48.5 | 2015-09-30 | 2015-10-30 | 30 | 123.02 | 122.47 | -0.21 |
| CASH | 15.2 | 2015-09-30 | 2015-10-30 | 30 | 84.91 | 84.79 | -0.02 |
| STOCK | 45.5 | 2015-10-30 | 2015-11-19 | 20 | 207.87 | 208.55 | 0.15 |
| BOND | 48.5 | 2015-10-30 | 2015-11-19 | 20 | 122.47 | 120.82 | -0.65 |
| CASH | 6.1 | 2015-10-30 | 2015-11-19 | 20 | 84.79 | 84.58 | -0.01 |

| Date | STOCK | BOND | CASH |
|------------|-------|------|------|
| 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 |
| 2015-10-29 | 45 | 48 | 6 |