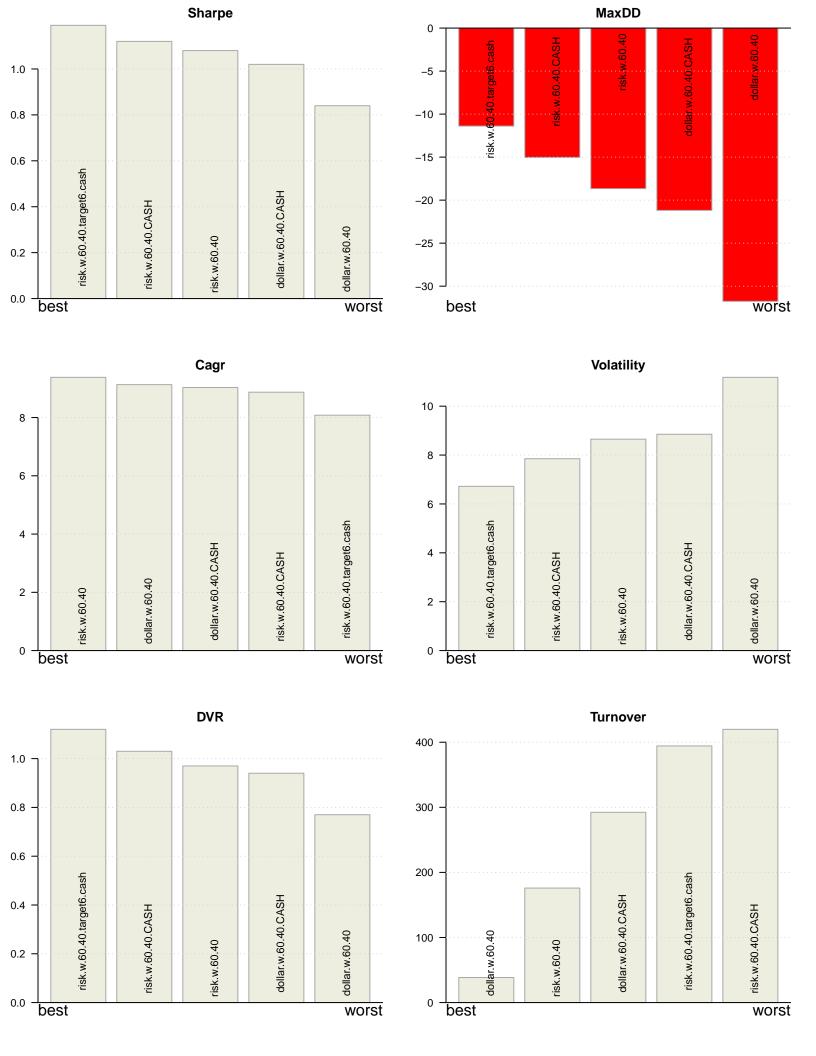
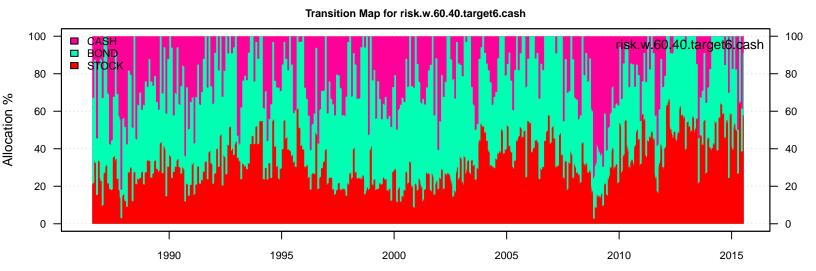


System	dollar.w.60.40	risk.w.60.40	risk.w.60.40.CASH	dollar.w.60.40.CASH	risk.w.60.40.target6.cash
Period	May1986 – Jul2015	May1986 – Jul2015	May1986 – Jul2015	May1986 – Jul2015	May1986 – Jul2015
Cagr	9.13	9.38	8.87	9.03	8.08
Sharpe	0.84	1.08	1.12	1.02	1.19
DVR	0.77	0.97	1.03	0.94	1.12
Volatility	11.18	8.65	7.85	8.85	6.72
MaxDD	-31.76	-18.66	-15.04	-21.19	-11.39
AvgDD	-1.47	-1.32	-1.25	-1.33	-1.06
VaR	-1.07	-0.84	-0.78	-0.86	-0.66
CVaR	-1.61	-1.2	-1.12	-1.28	-0.95
Exposure	99.88	99.59	99.88	99.88	99.29





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 1.6	5.1 0.0	2.8	-22.8 -6.1
1989	5.2	-2.2	1.7	4.1	3.6	2.0	6.2		-0.2	0.1	1.5	1.4	25.6	-4.1
1990 1991	-5.5 3.0	0.6 4.4			7.5 2.5	-3.1	3.4	2.7		0.6 0.7		2.4 9.3	24.7	-13.1 -4.1
1992 1993	-2.3 1.7	0.9 1.9	-1.6 1.4	1.6 -1.3	1.4 1.7		3.9 0.2	-1.0 3.8	1.3 -0.3	-0.1 1.4	2.7 -1.6	2.1 0.9		-4.3 -3.6
1994 1995	2.9 3.0	-3.3 3.5	-4.0	0.2 2.4	0.8 5.3	-1.7	3.1	2.0	-2.7	1.5	-2.2	1.0 2.0	-2.7	-9.1
1996 1997	2.1 3.4	-1.8 0.5	0.2	-0.1 4.7	1.2 4.2	1.3	-2.7	0.6		3.4	5.6 2.8	-2.4 1.8	12.3	-2.5 -6.4
1998	1.5	3.8		0.9	-0.5	3.5	-1.0	-4.1 -6.6	5.1	4.2	3.7	3.8	22.8	-8.0 -9.7
1999 2000	2.5 -2.5	-3.8 0.2	2.3 7.0	2.3 -2.4	-2.0 -1.1	2.9 2.1	-0.4	-0.5 4.7	-1.0 -3.6	3.9 0.3	0.8 -3.3	2.8 0.6	1.0	-8.4 -8.3
2001 2002	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		-0.4 -1.7	-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 2006	0.0	0.7 0.8	-1.3 -0.8	0.4	3.1	0.9 0.6	1.0	0.8	-0.9	-2.3	2.9 2.1	1.0		-4.6 -4.8
2007 2008	0.5	0.1	0.0	3.0	1.1		-0.6	1.4	2.4			-0.9	7.1	-4.9
2009	-2.8 -10.0	-1. <i>1</i> -7.1	0.3 6.6	1.9 3.2	2.0	0.2	4.7	2.0 3.1	3.1	-10.7 -2.2	4.1	-1.3	5.1	-20.4
2010 2011	-1.2 0.2	1.7 2.7	2.8 0.0	2.2 2.6	-2.8 0.6		3.7 0.5	0.5	1.0	5.0	-0.7 0.5	2.5 2.0	13.5 14.3	-5.1 -6.3
2012 2013	2.6 1.8	1.6 1.2		1.5 3.0	-0.1 -1.2	1.8 -2.1	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 2015	0.3 2.0	2.9 1.0	0.8	1.2	2.5	1.1		4.2		2.5	2.8	1.1		-3.0 -5.1
Avg	0.9	0.4		1.0	1.2	0.4			0.1	0.7	1.2	1.4	9.4	-8.6
risk.w.60.40 1986	Jan	Feb	Mar	Apr	May	Jun -0.1	Jul -2.9	Aug 5.7	Sep -5.6	Oct 2.9		Dec -2.4	Year	MaxDD -6.8
1986 1987 1988	2.8 4.5	1.9 1.8	-0.3	-3.6	-0.5	2.9 4.1	1.9	0.4	-3.2 -3.2 4.1	-3.2	-1.4 -1.7	3.0 0.5	0.4	-6.8 -16.3 -5.9
1989	4.5	-2.0	-2.5 1.3	3.5	-1.0 3.4	3.0	5.1		4.1 -0.1	1.0	1.1	0.7	22.3	-3.4
1990 1991	-4.8 2.6	0.1 2.9		-2.6 0.9	6.4 1.3	-2.0	2.4	3.0			-1.8	2.3 8.1	21.6	-9.3 -3.7
1992 1993	-2.8 1.5	0.8 1.6		1.3 -0.7	2.0 1.3	2.6	4.0 0.7	3.9		1.3	1.9 -1.8	0.8	12.4	-4.4 -3.9
1994 1995	2.9 2.9	-3.4 3.4		-0.3 2.2	0.6 6.0	-1.7	3.0	1.9		1.0		1.2	-2.8	-9.4
1996 1997	1.4	-2.7 0.2	-0.5	-0.5 3.4	0.9 2.4	1.5	-2.3	0.0	3.8	3.5	5.2	-2.4 1.7	8.0	-2.6 -7.3 -6.7
1998	1.8 1.7	2.0		0.7	0.4	2.2 3.1	-0.7	-3.3 -0.2	3.4	0.1	1.8 2.5	2.4	19.4	-4.8
1999 2000	1.7 -1.0	-4.3 1.9	1.1 5.1	1.1 -1.3	-1.9 -0.7	1.3 2.2	0.5			2.2 1.0	-0.1 1.5	1.2 1.9	12.4	-6.9 -5.7
2001 2002	1.1 0.2	-2.0 0.1	-2.3 -2.1	-0.3 0.0	0.0 0.1	-0.4 -0.8	2.0 -0.4	0.1 4.6			-2.1 1.0	-0.7 0.2	-2.3 2.8	-8.6 -7.3
2003 2004	-1.1 1.9	1.4 1.8		3.5 -4.5	6.0	-0.5	-4.6 -0.9	1.6 2.5	2.0	1.0	0.7	3.2	12.7	-9.8 -7.8
2005 2006	-0.2 0.6	0.1 0.9		0.9	3.1		0.6	0.9	-1.6	-2.4	1.9	1.0	4.5 7.6	-4.8 -5.4
2007	0.8	0.9	-0.8	1.9	0.4		0.5	1.6			1.7	-0.8 -0.8	7.3	-5.4 -4.3 -12.9
2008	-1.9 -11.4	-1.4 -5.1	0.6 5.9	0.3 -1.5	-0.9 -0.5	-1.9 0.4	3.9	2.3 3.0		-6.8 -2.3	11.0 3.6	10.1 -3.6	-5.9	-17.7
2010 2011	-0.9 1.0	1.1 2.7	1.4 0.0	2.3 2.6	-0.8 0.9	1.4 -2.1	1.3	2.3	4.6	3.3	-0.8 0.9	2.2 2.4	15.9 21.5	-4.3 -3.1
2012 2013	2.2 1.2	1.7 1.2		1.6 3.0	1.1 -2.3	-2.0	1.3	-2.5	0.5 2.2		0.8 -0.4	-1.1 0.8	10.5 7.5	-3.1 -6.6
2014 2015	1.2	2.1		1.3 -1.1	2.7 -0.1	1.0		4.3	-1.7	2.6	2.9	1.2		-2.6 -5.4
Avg	0.6	0.3	0.1	0.4	1.0	0.6	0.9		0.7	0.8	1.4	1.4	0.0	-6.7
risk.w.60.40.CASH 1986	Jan	Feb	Mar	Apr	May	Jun 2.2			Sep -1.0	Oct 1.0	0.8	Dec 0.0	6.7	MaxDD -1.5
1987 1988	0.7 4.0	0.5 1.1	-0.4 -1.6	-3.8 -0.9	0.3 -1.4	2.7	2.6		-1.5 4.0	-4.8	0.5 -1.8	0.6 0.5	-1.8	-12.5 -5.0
1989 1990	4.4	-2.0 0.4	1.3	3.5 -1.4	3.5 2.1	3.0	5.2		-0.1 0.8	1.0	1.1 3.7	0.7	22.6	-3.4 -12.1
1991	0.9	2.9	0.9		1.3	-2.1	2.5	3.1	1.4	0.4	-1.8	4.9	16.2	-3.5
1992 1993	-2.8 1.1	0.8 1.5	-1.4 1.0	1.2 -0.7	2.1 1.2	2.6	3.9 0.7	3.9	1.3 -0.2	1.3	1.9 -1.8 -1.9	0.8	12.1	-4.3 -3.8
1994 1995	2.9 2.9	-3.5 3.4	-2.4 1.8	-1.0 2.3	-0.1 6.1	0.1 1.5	1.1	1.2	3.3		3.2	0.3 2.3	34.8	-8.5 -2.7
1996 1997	1.5 1.8	-2.6 0.2	-0.5 -3.1	0.3 2.4	1.1 2.4	0.9 2.3	6.0	0.8 -3.3	3.3	1.3	1.8	-2.4 1.7	8.3 17.7	-6.2 -6.3
1998 1999	1.7 1.6	2.0 -4.4	2.2 1.8	0.7 1.1	0.4 -1.1	3.1 2.2	-0.7	-0.2 -0.1	3.1 -0.2		2.6 0.4	2.5	17.0	-4.9 -5.0
2000 2001	-2.2 0.5	0.1 1.5	5.1	-1.3 -2.1	-0.7 0.3	2.2	0.5			0.9 4.1	2.7	2.3	9.1 4.6	-5.6 -7.3
2002	-0.1	0.9	-3.4	-2.1 -1.2 0.7	0.4	1.6		4.6	3.3	-2.6	-0.8	3.0	8.3	-6.2
2003	-0.5 1.9	2.1 1.8	0.1	-4.6	0.8	0.8		1.0 0.5	0.5	1.0	0.1	2.8	4.4	-9.7 -7.0
2005 2006	-0.2 0.6	0.1 0.2	-2.2	0.9 0.7	2.0 -1.4	0.2	0.6 0.6	1.2	2.2		1.7 2.1		2.1 5.3	-4.8 -5.1
2007 2008	0.3 1.9	0.9 0.1	1.2	1.9 -1.9	-1.7	0.2	-0.9 -0.1	1.6 0.4	1.2	-0.9	12.3	-0.4 9.8	7.3	-4.3 -5.3
2009 2010	-8.9 -1.7	-1.0 1.4	2.6 2.4	-4.8 1.0	0.0 -3.4	-0.1 1.4	3.7 -0.5	2.0 5.2	1.9 -1.1	-0.9 0.0	3.2 -0.8	-3.6 2.2	-6.4 6.0	-13.7 -5.6
2011 2012	1.8	2.0	-0.1	1.6 1.6	-0.5 1.0	-2.0	1.3	2.3	7.5	-2.0	0.8 0.8	2.0	15.3 10.6	-5.8 -3.1
2013		1.7			1.0		2.0				1.3	1.5	9.6	-5.1
	1.2	1.7 0.7 2.1		1.1	-2.4	-0.9	2.6	-2.1	1.9				45.0	
2014 2015	1.2 -1.8 3.4	0.7 2.1 -0.3	0.8 -0.5	1.3 -1.1	-0.1	-1.3	-0.6 2.0	-2.1 4.2	1.9	2.5	2.9	1.2	2.0	-2.9 -4.2
2014	1.2 -1.8	0.7	0.8 -0.5		-2.4 2.7 -0.1 0.7	-1.3	-0.6	-2.1 4.2	1.9					
2014 2015 Avg	1.2 -1.8 3.4 0.5	0.7 2.1 -0.3 0.5	0.8 -0.5 0.2	1.3 -1.1 0.0	-0.1 0.7	-1.3 0.9	-0.6 2.0 1.0	-2.1 4.2 0.9	1.9 -1.7 1.0	0.5	1.3	1.2	2.0 9.0	-4.2 -5.8
2014 2015 Avg dollar.w.60.40.CASH 1986	1.2 -1.8 3.4 0.5	0.7 2.1 -0.3 0.5	0.8 -0.5	1.3 -1.1 0.0	-0.1 0.7 May			-2.1 4.2 0.9 [Aug	1.9 -1.7 1.0	0.5	2.9 1.3 Nov	1.2 1.3 Dec	2.0 9.0 Year 6.7	-4.2 -5.8 MaxDD
2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988	1.2 -1.8 3.4 0.5	0.7 2.1 -0.3 0.5	0.8 -0.5 0.2 Mar -0.4 -1.1	1.3 -1.1 0.0 Apr -2.6 -0.6	-0.1 0.7 May	Jun 2.2 3.5 2.4	-0.6 2.0 1.0 Jul 1.1 3.0 -1.0	-2.1 4.2 0.9 Aug 2.4 2.2 -1.9	1.9 -1.7 1.0	2.5 0.5 Oct 1.0 -11.9 2.6	2.9 1.3 Nov 0.8 0.5 -1.7	1.2 1.3 1.3 Dec 0.0 0.7 0.0	2.0 9.0 Year 6.7 -6.1 5.9	-4.2 -5.8 MaxDD -1.5 -21.2 -5.3
2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1989 1990	Jan 0.7 3.1 5.2 -5.6	0.7 2.1 -0.3 0.5 Feb 0.5 1.0 -2.2 0.4	0.8 -0.5 0.2 Mar -0.4 -1.1 1.7	1.3 -1.1 0.0 Apr -2.6 -0.6 4.1 -1.7	-0.1 0.7 May 0.5 -1.0 3.7 2.1	Jun 2.2 3.5 2.4 2.0 0.0	Jul 1.1 3.0 -1.0 6.3 0.0 0.0	-2.1 4.2 0.9 Aug 2.4 2.2 -1.9 0.0	1.9 -1.7 1.0 Sep -1.0 -1.8 4.1 -0.2	2.5 0.5 0.5 0.1 1.0 -11.9 2.6 0.1 1.2	2.9 1.3 Nov 0.8 0.5 -1.7 1.5 2.7	1.2 1.3 1.3 1.6 1.6 1.6	Year 6.7 -6.1 5.9 25.9 -6.1	-4.2 -5.8 MaxDD -1.5 -21.2 -5.3 -4.1 -15.8
2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1989 1989 1990	1.2 -1.8 3.4 0.5	0.7 2.1 -0.3 0.5 Feb 0.5 1.0 -2.2 0.4 4.5	0.8 -0.5 0.2 Mar -0.4 -1.1 1.7, 0.0 1.5	1.3 -1.1 0.0 Apr -2.6 -0.6 4.1 -1.7	-0.1 0.7 May 0.5 -1.0 3.7 2.1 2.5	Jun 2.2 3.5 2.4 2.0 0.0 -3.1	Jul 1.1 3.0 6.3 0.0 0.0 3.4	Aug 2.4 2.2 -1.9 0.0 -7.3 2.8	1.9 -1.7 1.0 1.0 Sep -1.0 -1.8 4.1 -0.2 0.8	2.5 0.5 0.5 1.0 -11.9 2.6 0.1 1.2 0.8	2.9 1.3 Nov 0.8 0.5 -1.7 1.5 2.7 -2.5	1.2 1.3 1.3 Dec 0.0 0.7 0.0 1.4 1.6 3.8	2.0 9.0 Year 6.7 -6.1 5.9 25.9 -6.1 16.1	-4.2 -5.8 MaxDD -1.5 -21.2 -5.3 -4.1
2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1989 1990 1991 1992 1992	1.2 -1.8 3.4 0.5 Jan 0.7 3.1 5.2 -5.6 0.9 -2.4 1.2	0.7 2.1 -0.3 0.5 Feb 0.5 1.0 -2.2 0.4	0.8 -0.5 0.2 Mar -0.4 -1.1 1.7 0.0 1.5 -1.6	1.3 -1.1 0.0 Apr -2.6 -0.6 4.1 -1.7 0.6	-0.1 0.7 May 0.5 -1.0 3.7 2.1 2.5	Jun 2.2 3.5 2.4 2.0 0.0 -3.1 -0.8	Jul 1.1. 3.0 -1.0 6.3 0.0 0.0 3.4 3.9 0.2	Aug Aug 2.4 2.2 -1.9 0.0 -7.3 2.8 -1.0 3.9	1.9 -1.7 1.0 1.0 Sep -1.0 -1.8 4.1 -0.2 0.8 0.1 1.3 -0.3	2.5 0.5 0.6 1.0 -11.9 2.6 0.1 1.2 0.8 -0.1 1.4	2.9 1.3 Nov 0.8 0.5 -1.7 1.5 2.7 -2.5 2.7 -1.6	1.2 1.3 1.3 1.3 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6	2.0 9.0 Year 6.7 -6.1 5.9 25.9 -6.1 16.1 8.3 11.7	-4.2 -5.8 MaxDD -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6
2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1989 1990 1991 1992 1993 1993 1994 1995	1.2 -18 3.4 0.5 Jan 0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 3.0 3.1	0.77 2.11 -0.3 0.5 Feb 0.5 1.0 0 -2.2 0.4 4.5 1.0	0.8 -0.5 0.2 Mar -0.4 -1.1 1.7 0.0 1.5 -1.6 1.4 -3.1 2.0	Apr -26 -06 -0.6 -1.7 -1.3 -1.0 -2.4	-0.1 0.7 May 0.5 -1.0 3.7 2.1 2.5 1.8 -0.1	Jun 2.2 3.5 2.4 2.0 0.0 -3.1 -0.8 1.8 0.1 1.7	Jul 1.1. 3.0 6.3 0.0 0.2 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	Aug 2.4 2.2 1.9 0.0 2.4 2.2 1.9 0.0 2.3 2.8 3.9 0.2 1.1	1.9 -1.7 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	2.5 0.5 0.5 0.6 1.0 -119 2.6 0.1 1.2 0.8 -0.1 1.4 1.7 1.0	Nov 0.8. 0.5 -1.7 1.5 -2.5 2.7 -1.6 -2.8 3.6	1.2 1.3 1.3 1.3 1.3 1.4 1.6 3.8 2.1 0.9 0.4	Year 6.7 -6.1 5.9 25.9 -6.1 16.1 8.3 11.7 -5.8	-4.2 -5.8 MaxDD -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8
2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1989 1990 1991 1992 1993 1994 1995 1996 1997	1.2 -18 3.4 0.5 Jan 0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 3.0 3.1 2.1 3.1	0.7 2.1 -0.3 0.5 Feb 0.5 1.0 -2.2 0.4 4.5 1.0 1.9 -3.4 3.5 -1.8	0.8 -0.5 0.2 Mar -0.4 -1.1 1.7 0.0 1.5 -1.6 1.4 -3.1 2.0 0.2 -3.6	Apr -26 -06 -0.6 -1.7 -1.3 -1.0 -1.7 -1.3 -1.0 -2.4 -0.5 -4.2	-0.1 0.7 May 0.5 -1.0 3.7 2.1, 2.5 1.5 1.8	-1.3 0.9 Jun 2.2 3.5 2.4 2.0 0.0 -3.1 -8 1.8 0.1 1.7 0.9	Jul 1.1. 3.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1	Aug 2.4 2.2 1.9 0.9 0.0 1.1 1.2	1.9 -1.7 1.0 Sep -1.0 -1.8 4.1 -0.2 0.8 0.1 1.3 -0.3 -1.9 3.3 3.8	2.5 Oct 1.0 -11.9 2.6 0.1 1.2 0.8 -0.1 1.4 1.7 1.0 3.5 -0.3	Nov 0.8 0.5 1.7 1.5 2.7 1.6 2.8 3.6 5.7 2.8	1.2 1.3 1.3 1.3 Dec 0.0 0.7 0.0 1.4 1.6 3.8 2.1 0.9 0.4 2.0 -2.4	Year 6.7 -6.1 5.9 25.9 -6.1 16.1 8.3 3.1 1.7 -5.8 34.7 12.7	-4.2 -5.8 MaxDD -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9
2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1990 1991 1992 1993 1994 1995 1996 1997 1997 1998	Jan 0.5 Jan 0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 3.0 3.1 2.1	0.7 2.1 -0.3 0.5 Feb 0.5 1.0 -2.2 0.4 4.5 1.0 1.9 -3.4 3.5 -1.8	0.8 -0.5 -0.2 Mar -0.4 -1.1 -1.7 -0.0 -1.5 -1.6 -1.4 -3.1 -2.0 -3.6 -3.0 -2.8	Apr -26 -06 -0.6 -1.7 -1.3 -1.0 -1.7 -1.3 -1.0 -2.4 -0.5 -4.2	-0.1 0.7 May 0.5 -1.0 3.7 2.1 2.5 1.5 1.8 -0.1 5.3	Jun 2.2 3.5 2.4 2.0 0.0 3.1 1.8 0.1 1.7 0.9 3.2 3.5 3.3 4.3 3.5 3.3 3.3	Jul 1.1.1 3.0 -1.0 3.4 3.9 0.2 1.0 1.4 266 6.9 -1.8	-2.4 4.2 0.9 2.4 2.2 -1.9 0.0 -7.3 2.8 -1.0 3.9 0.2 1.1 1.2 -6.7	1.9 -1.7 1.0 Sep -1.0 -1.8 4.1 -0.2 0.8 0.1 1.3 -0.3 -1.9 3.3 3.8 3.9 2.5 -1.1	0.5 Oct 1.0 -11.9 2.6 0.1 1.2 0.8 -0.1 1.4 1.7 1.0 3.5 -0.3	Nov 0.8 0.5 -1.7 1.5 2.7 -1.6 -2.8 3.6 3.7 1.0	1.2 1.3 1.3 Dec 0.0 0.7 0.0 1.4 1.6 3.8 2.1 0.9 0.4 2.0 2.4 1.8 3.9 3.4	Year 6.7 6.7 6.1 5.9 6.5 6.5 6.5 6.5 6.5 6.5	-4.2 -5.8 MaxDD -1.5 -1.5 -21.2 -5.3 -4.1 -115.8 -4.0 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5
2014 2015 Avg dollar w.60.40.CASH 1986 1987 1988 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000	1.2 -18 3.4 0.5 Jan 0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 3.0 3.1 1.3 5.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5	0.7 2.1 -0.3 0.5 Feb 0.5 1.0 -22 0.4 4.5 1.0 1.9 -3.4 3.5 -1.8 0.5 3.9 -3.9	0.8 -0.5 -0.2 Mar -0.4 -1.1 -1.7 -0.0 -1.5 -1.6 -1.4 -3.1 -0.0 -2.3 -3.0 -3.8 -3.0 -2.8	13 -11 0.0 Apr -2.6 -0.6 4.1 -1.7 0.6 1.7 -1.3 -1.0 2.4 0.5 4.2	-0.1 0.7 0.5 -1.0 3.7 2.1 2.5 1.5 1.8 -0.1 5.3 1.3 4.2 -0.6 -1.6	Jun 2.2 3.5 2.4 2.0 0.0 3.1 1.8 0.1 1.7 0.9 3.2 3.5 3.4 2.1	Jul 1.1 3.0 6.3 0.0 3.4 3.9 0.2 1.0 1.4 2.6 6.9 -1.0 1.8	Aug 2.4 2.2 1.9 0.0 2.4 2.2 1.9 0.0 2.3 2.8 1.0 3.9 0.2 1.1 1.2 4.2 4.2 4.7 0.7 1.4 1.4	1.9 -1.7 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	2.5 Oct 1.0 -11.9 2.6 0.1 1.2 0.8 -0.1 1.4 1.7 1.0 0.3 3.5 -0.3 -0.5 -0.1 0.3	2.9 1.3 Nov 0.8 0.5 0.5 1.7 1.5 2.7 2.6 2.7 2.8 3.6 5.7 2.8 3.7 1.0 2.1	1.2 1.3 1.3 Dec 0.0 0.7 0.0 1.4 1.6 3.8 2.1 0.9 0.4 2.0 2.4 1.8 3.9 3.4	Year 6.7 6.7 6.1 5.9 6.5 6.5 6.5 6.5 6.5 6.5	-4.2 -5.8 MaxDD -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2
2014 2015 Avg 2015 Avg 300ar.w.60.40.CASH 1986 1987 1988 1990 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000 2001 2002	Jan 0.7 3.1 5.2 5.2 5.6 0.9 5.2 1.2 1.2 1.2 1.2 1.2 1.2 1.2 1.2 1.2 1	0.7 2.1 -0.3 0.5 Feb 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 -3.7 1.2 0.7	0.8 -0.5 0.2 Mar -0.4 1.1 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 -2.5	Apr -26 -26 -06 4.1 -1.7 0.6 1.7 -1.3 -1.0 2.4 4.2 0.9 2.3 -2.4 -1.2 -2.9	-0.1 0.7 0.5 -1.0 3.7 2.1 2.5 1.5 1.8 -0.1 5.3 4.2 -0.6 -1.6 -1.1	Jun 2.2 3.5 2.4 2.0 0.0 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2 1.5	Jul 1.1 3.0 6.3 3.4 3.9 0.2 1.0 1.4 -2.6 6.9 1.0 1.8 1.8 1.4 2.4 2.4 2.4	Aug 2.4 2.2 1.9 0.0 2.4 2.2 1.9 0.0 2.3 2.8 1.0 3.9 0.2 1.1 1.2 4.2 4.7 1.3 1.4 1.3 2.4	1.9 -1.7 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	2.5 Oct 1.0 1.19 2.6 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 1.3	2.9 1.3 Nov 0.8 0.5 -1.7 1.5 2.7 -1.6 -2.8 3.6 5.7 2.8 3.7 1.0 2.1 -2.6 -0.6	1.2 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3	Year 6.7 -6.1 5.9 -6.1 8.3 3.11.7 -5.8 34.7 24.6 14.5 2.9 6.5 4.4	MaxDD -1.5 -21.2 -5.8 -1.5 -21.2 -5.3 -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
2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1990 1991 1992 1991 1992 1993 1994 1995 1996 1996 1997 1998 1999 2000 2001 2002 2003 2004	Jan Jan 0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 3.0 3.1 2.1 3.5 1.5 -5.5 -3.2 1.0 0.0 -3.3 1.9	0.7 2.1 -0.3 0.5 Feb 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	0.8 -0.5 0.2 Mar -0.4 -1.1 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 -2.5 -0.4 -0.3	133 -11 0.0 Apr -26 -96 4.1 -17 0.6 1.7 -13 -10 2.4 0.5 4.2 0.9 2.3 -2.4 -1.2 -2.9 0.5 -3.6	-0.1 0.7 0.5 -1.0 3.7 2.1 2.5 1.5 1.8 -0.1 5.3 4.2 -0.6 -1.6 0.1 0.1 0.5 5.8	Jun 2.2 3.5 2.4 2.0 0.0 3.1 1.1 1.1 1.1 1.1 1.1 1.1 1.1 1.1 1.1	Jul 1.1. 3.0 6.3 6.3 9.0 0.2 1.0 1.4 2.6 6.9 1.0 1.4 2.4 2.3 2.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1	Aug 2.4 2.2 1.9 0.9 Aug 2.4 2.2 1.9 0.0 7.3 2.8 4.0 3.9 0.2 1.1 1.2 4.2 4.1 1.3 2.4 1.2 0.4	1.9 -1.7 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	2.5 Oct 1.0 -11.9 2.6 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 -1.3 2.0	2.9 1.3 Nov 0.8 0.5 1.7 1.5 2.7 1.6 2.8 3.6 5.7 1.0 2.1 2.6 0.6 1.7	1.2 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3	Year 6.7 6.7 6.7 6.7 6.7 6.7 6.7 6.7 6.7 6.7	MaxDD -1.5 -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -6.5 -9.2 -6.5 -9.2 -6.5 -9.3 -6.8
2014 2015 Avg dollar.w.60.40.CASH 19886 19878 1988 1990 1991 1992 1993 1994 1995 1997 1998 1997 1998 2000 2001 2002 2003 2004 2005 2006	Jan 0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 1.2 1.0 0.0 0.0 0.9	0.7 2.1 -0.3 0.5 Feb 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 1.4 1.7 0.7	0.8 -0.5 -0.2 Mar -0.4 -1.1 -1.7 -0.0 -1.5 -1.6 -1.4 -3.1 -2.0 -2.2 -3.6 -3.0 -2.8 -7.1 -0.2 -1.3 -0.3 -1.3 -0.3	Apr -2.6 -0.6 -0.6 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1	-0.1 0.7 May 0.5 -1.0 3.7 2.1 2.5 1.8 -0.1 5.3 4.2 -0.6 -1.1 0.4 4.2 0.5 5.8 8 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3	Jun 2.2 3.5 2.4 2.0 0.0 3.1 1.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2 1.5 0.1 1.7 0.9 0.2 1.5 0.7 0.9 0.2 1.5 0.7 0.9 0.2 1.5 0.7 0.9 0.2 0.2 1.5 0.7 0.9 0.2 0.2 0.2 0.2 0.2 0.2 0.2 0.2 0.2 0.2	Jul 1.1 3.0 6.3 4.4 3.9 0.2 1.0 1.4 -2.6 6.9 1.0 1.8 -2.4 2.3 -2.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	Aug 2.4 2.2 1.9 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	1.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	0.5 Oct 1.0 -11.9 2.6 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 1.3 2.0 1.5 -2.4 2.2	Nov 0.8 0.5 -1.7 1.5 2.7 -1.6 -2.8 3.6 5.7 2.8 0.6 1.7 2.1 -2.6 0.6 1.7 2.8 2.1 2.1 2.1 2.1 2.1 2.1 2.1	Dec 0.0 0.7 0.0 1.4 1.6 3.8 2.1 0.9 0.4 1.8 3.9 0.4 2.0 -2.4 1.8 3.9 3.4 2.0 2.1 3.4 2.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	Year 6.7 6.7 6.7 6.1 5.9 6.5 6.5 6.5 6.7 6.7 6.1 1.2 6.7 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1	-4.2 -5.8 MaxDD -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -6.5 -8.3 -6.8 -8.8 -4.6
2014 2015 Avg dollar w.60.40.CASH 1986 1987 1988 1990 1991 1992 1994 1995 1996 1997 1998 1999 2000 2001 2000 2001 2002 2003 2004 2005 2006	Jan 0.7 3.1 5.2 5.6 0.9 3.1 1.5 2.5 5.2 1.0 0.0 0.0 0.0 0.0 0.0 0.5	0.7 2.1 -0.3 0.5 Feb 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 -0.7 1.2 0.7 1.4 1.7 0.7 0.3 0.1	0.8 -0.5 -0.2 Mar -0.4 -1.1 -1.7 -0.0 -1.5 -1.6 -1.4 -3.1 -2.0 -2.2 -3.6 -3.0 -2.8 -7.1 -1.0 -0.2 -3.6 -0.3 -0.8	Apr -2.6 -0.6 -0.1 -1.7 -0.6 -0.1 -1.7 -1.3 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0	-0.1 0.7 0.5 -1.0 3.7 2.1 2.5 1.5 1.8 -0.1 5.3 4.2 -0.6 -1.6 0.1 0.1 0.5 5.8	Jun 2.2.2 3.5. 2.4 2.0. 0.0 0.1 1.1 0.9 0.2 3.1 1.0 0.2 3.1 1.0 0.2 3.1 1.0 0.2 3.1 1.0 0.2 3.1 1.0 0.2 0.2 0.7 1.1 0.9 0.2 0.7 1.1 0.7 1.1 0.9 0.2 0.7 1.1 0.7 1.1 0.9 0.2 0.7 1.1 0.7 1.1 0.9 0.2 0.7 1.1 0.7 1.1 0.7 1.1 0.7 1.1 0.7 1.1 0.9 0.2 0.7 1.1 0.	Jul 1.1.1 3.0 -1.0 6.3 4.4 3.9 0.2 1.0 1.4 -2.6 6.9 -1.0 1.8 -1.8 -1.8 -1.8 -1.8 -1.8 -1.8 -1.8	Aug 2.4 2.2 1.9 0.9 0.0 7.3 2.8 1.0 3.9 0.2 1.1 1.2 4.2 4.7 2.3 1.4 1.3 2.4 1.2 0.4 1.6 1.6	1.9 1.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	2.5 Oct 1.0 -113 2.6 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 1.3 2.0 1.5 -2.4 2.2 1.5	2.9 1.3 Nov 0.8 0.5 -1.7 1.5 2.7 -2.5 2.7 -1.6 2.8 3.6 5.7 1.0 2.1 2.6 0.6 0.7 2.8 2.1 2.1 2.1 2.1 2.2 2.8 3.0 2.1 2.1 2.1 2.1 2.1 2.1 2.1 2.1 2.1 2.1	Dec 0.0 0.7 0.0 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 1.1 2.4 3.4 2.9 0.0	Year 6.7, -6.1, 5.9 25.9 -6.1 16.1, 3.1 17.7 -5.8 24.6 14.5 2.9 9 6.5 4.4, 11.2 6.7, 3.2 8.4, 7.6	-4.2 -5.8 MaxDD -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -6.5 -9.2 -6.5 -8.3 -6.8 -4.6 -4.9
2014 2015 Avg dollar w.60.40.CASH 1986 1987 1988 1990 1990 1991 1992 1993 1994 1996 1997 1998 1999 2000 2001 2000 2001 2002 2003 2004 2005 2006 2007 2008 2009	Jan 0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 1.2 1.0 0.0 0.0 0.9	0.7 2.1 -0.3 0.5 Feb 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 1.4 1.7 0.7 0.3 0.1	0.8 -0.5 -0.2 Mar -0.4 -1.1 -1.7 -0.0 -1.5 -1.6 -1.4 -3.1 -2.0 -2.2 -3.6 -3.0 -2.8 -7.1 -0.2 -1.3 -0.8 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1	Apr -26 -06 -0.6 -0.1 -1.7 -0.6 -0.1 -1.7 -0.5 -0.5 -0.5 -0.5 -0.5 -0.5 -0.5 -0.5	-0.1 0.7 May 0.5 -1.0 3.7 2.1 2.5 1.8 -0.1 5.3 4.2 -0.6 -1.1 0.4 4.2 0.5 5.8 8 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3	Jun 2.2 3.5 2.4 2.0 0.0 3.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2 1.5 0.3 1.1 0.9 0.2 0.7 0.7 0.7 0.7 0.2 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7	Jul 1.1.1 3.0 -1.0 6.3 4.4 3.9 0.2 1.0 1.4 -2.6 6.9 -1.0 1.8 -1.8 -1.8 -1.8 -1.8 -1.8 -1.8 -1.8	Aug 2.4 2.2 1.9 0.9 2.4 2.2 1.9 0.0 2.3 2.8 4.0 3.9 0.2 1.1 1.2 4.2 4.1 2.4 2.2 0.4 1.3 2.4 1.3 2.4 1.2 0.4 1.3 2.4 1.2 0.4 2.4 2.4 2.4 2.4 2.4 2.4 2.4 2.4 2.4 2	1.9 -1.7 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	2.5 Oct 1.0 1.10 2.6 0.1 1.2 0.8 -0.1 1.4 1.7 1.0 0.3.5 -0.3 0.5 -0.1 2.8 2.1 2.0 2.1 2.1 2.1 3.1 3.1 3.1 3.1 3.1 3.1 3.1 3.1 3.1 3	Nov 0.8 0.5 -1.7 1.5 2.7 -1.6 -2.8 3.6 5.7 2.8 0.6 1.7 2.1 -2.6 0.6 1.7 2.8 2.1 2.1 2.1 2.1 2.1 2.1 2.1	1.2 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.4 1.6 1.6 1.8 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7	Year 6.7 -6.1 -5.9 -6.1 -6.1 -6.1 -6.1 -6.1 -6.1 -6.1 -6.1	-4.2 -5.8 MaxDD -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -6.5 -8.3 -6.8 -4.6 -4.6 -4.6 -4.9 -5.8
2014 2015 Avg dollar w.60.40.CASH 1986 1987 1988 1990 1990 1991 1992 1993 1994 1996 1996 1997 1998 1999 2000 2001 2000 2001 2002 2003 2004 2006 2007 2008 2007 2008 2009 2010	Jan 0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 3.0 3.1 2.1 3.5 1.5 -3.2 1.0 0.0 0.9 0.0 0.9 0.0 0.5 1.8 -5.4 -1.9	0.7 2.1 -0.3 0.5 Feb 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 1.4 1.7 0.7 0.3 0.1 0.4 -0.7 1.9 2.0	0.8 -0.5 -0.2 Mar -0.4 -1.1 -1.7 -0.0 -1.5 -1.6 -1.4 -3.1 -2.0 -2.2 -5.5 -0.4 -0.3 -1.3 -0.8 -0.0 -1.9 -0.6 -0.1	Apr -26 -06 4.1 -1.7 0.0 1.7 -1.3 -1.0 2.4 -1.2 0.9 -2.3 -2.4 -1.2 -2.9 0.5 -3.6 0.3 0.8 0.3 0.8 0.3 0.8 0.3 0.8 0.3 0.8 0.9 0.9 0.9 0.9 0.9 0.9 0.9 0.9 0.9 0.9	-0.1 0.7 May 0.5 -1.0 3.7 2.1 2.5 1.8 -0.1 5.3 4.2 -0.6 -1.1 0.5 5.8 8.1 1.0 1.1 1.1 1.1 1.1 1.1 1.1 1.1	Jun 2.2 3.5 2.4 2.0 0.0 3.1 1.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2 1.5 0.1 1.1 0.9 0.2 0.2 0.1 1.1 1.7 0.9 0.2 0.2 0.1 1.1 1.1 0.9 0.2 0.2 0.1 0.2 0.2 0.1 0.2 0.2 0.1 0.2 0.2 0.1 0.2 0.2 0.1 0.2 0.2 0.1 0.2 0.2 0.1 0.2 0.2 0.1 0.2 0.2 0.1 0.2 0.2 0.1 0.2 0.2 0.1 0.2 0.2 0.2 0.1 0.2 0.2 0.2 0.1 0.2 0.2 0.2 0.1 0.2 0.2 0.2 0.1 0.2 0.2 0.2 0.2 0.2 0.2 0.2 0.2 0.2 0.2	-0.6 -0.0 -0.0 -0.0 -0.0 -0.0 -0.0 -0.0	Aug 2.4 2.2 1.9 0.0 2.4 2.2 1.9 0.0 2.8 2.8 2.0 2.1 1.1 1.2 4.2 5.7 0.3 1.4 1.3 2.4 1.2 0.4 0.8 1.6 1.5 0.4 2.4 2.4 2.4 2.4 2.4 3.4 0.4 0.8 1.5 0.4 0.4 0.4 0.4 0.4 0.4 0.4 0.4 0.4 0.4	1.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	2.5 Oct 1.0 -11.9 2.6 0.1 1.2 0.8 -0.1 1.4 1.7 1.0 3.5 -0.3 2.8 -0.1 2.8 -1.3 2.0 1.5 -1.1 -1.1	2.9 1.3 Nov 0.8 0.5 0.5 1.7 1.5 2.7 2.6 2.8 3.6 3.6 0.6 0.6 0.6 1.7 2.8 2.1 0.3 0.3 0.9 0.7 0.5	Dec 0.0 0.7 0.0 1.4 1.6 3.8 2.1 2.0 9.4 2.0 -2.4 3.4 2.9 0.0 -3.1 2.4 3.5 3.9 0.7 3.6 3.8 3.9 3.9 3.4 5.7 5.7	2.0 9.0 9.0 Year 6.7 -6.1 5.9 -6.1 16.1 8.3 11.7 -5.8 34.7 22,9 6.5 4.4 11.2 6.7 3.2 9.6 1.7 4.7 4.7 4.7 4.7 4.7 4.7 4.7 4.7 4.7 4	-4.2 -5.8 MaxDD -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -6.5 -8.3 -6.6 -4.9 -8.8 -4.6 -4.9 -5.8 -4.0 -4.9 -5.8
2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1999 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000 2001 2001 2002 2003 2004 2005 2004 2006 2007 2008 2009 2011 2011 2011 2011	Jan Jan 0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 3.0 0.9 -2.5 -3.2 1.0 0.0 0.3 1.9 0.0 0.3 1.9 0.0 0.3 1.9 0.0 0.0 0.3 1.9 0.0 0.3 1.9 0.0 0.3 1.9 0.0 0.3 1.9 0.0 0.3 1.9 0.0 0.3 1.9 0.0 0.3 1.9 0.0 0.3 1.9 0.0 0.3 1.9 0.0 0.3 1.9	Feb 0.5 1.0 -2.2 0.4 4.5 1.0 1.9 -3.8 0.5 3.9 -3.9 -0.7 1.1 1.7 0.7 0.3 0.1 0.4 -0.7 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9	0.8 -0.5 -0.2 Mar -0.4 -1.1 -1.7 -0.0 -1.5 -1.6 -1.4 -3.1 -2.0 -2.3 -3.1 -2.0 -2.8 -7.1 -0.2 -3.6 -0.1 -1.3 -1.3 -1.3 -1.3 -1.3 -1.3 -1.3 -1	Apr -26 -26 -26 -26 -27 -27 -27 -27 -27 -27 -27 -27 -27 -27	-0.1 0.7 May 0.5 -1.0 3.7 2.1 2.5 1.8 -0.1 5.3 4.2 -0.6 -1.6 -1.1 0.4 0.5 5.8 1.0 1.4 -1.8 1.1 -1.3 0.0 -4.7 -0.6 -1.1 -1.1 -1.3 -1.0 -1.1 -1.1 -1.1 -1.1 -1.1 -1.1 -1.1	Jun 2.2 3.5 2.4 2.0 0.0 -3.1 1.8 1.8 1.8 1.8 1.9 1.1 1.7 1.7 1.9 1.0 1.1 1.1 1.1 1.1 1.1 1.1 1.1 1.1 1.1	Jul 1.1.1 3.0 6.3 3.4 3.9 0.2 1.0 1.0 1.0 1.1 1.1 1.1 1.1 1.1 1.1 1.1	Aug 2.4 2.2 1.9 0.9 2.4 2.2 1.9 0.0 7.3 2.8 1.0 3.9 0.2 1.1 1.2 4.2 4.2 2.4 1.0 0.8 1.6 1.5 0.4 2.4 2.4 0.4 0.8 1.6 1.5 0.4 1.1 1.5 0.4 1.1 1.5 0.4 1.1 1.5 0.4 1.1 1.5 0.4 1.6 1.5 0.4 1.6 1.5 0.4 1.6 1.5 0.4 1.6 1.5 0.4 1.6 1.6 1.6 1.6 1.7 1.7 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8	1.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	2.5 Oct 1.0 1.19 2.6 0.1 1.2. 0.8 -0.1 1.4. 1.7 1.0 3.5 -0.3 2.8 -1.3 2.0 1.5 -2.4 2.2 1.5 -0.1 1.1 0.5 -1.5 -1.5 -1.5 -1.5 -1.3 2.8	2.9 1.3 Nov 0.8 0.5 1.7 1.5 2.7 1.6 2.8 3.6 5.7 1.0 2.1 2.6 0.6 0.6 1.7 2.8 2.1 0.3 0.3 0.3 0.5 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.7 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8	1.2 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3	Year 6.7 6.7 6.7 6.7 6.7 6.7 6.7 6.7 6.7 6.7	-4.2 -5.8 MaxDD -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -6.5 -8.3 -6.6 -4.6 -4.9 -5.8 -4.0 -9.5 -8.1 -6.7 -3.3
2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1999 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000 2001 2001 2002 2003 2004 2005 2006 2008 2009 2010 2011 2012 2011 2012	Jan Jan 0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 3.0 3.1 2.1 3.5 2.5 -3.2 1.0 0.0 0.3 1.9 0.9 0.5 1.8 -5.4 -1.9 1.4 2.7	0.7 2.1 -0.3 0.5 Feb 0.5 1.0 -2.2 0.4 4.5 1.0 1.9 -3.4 3.5 -3.9 -0.7 1.2 0.7 1.7 0.7 0.7 0.3 0.1 0.4 -0.7 1.9 2.0 1.9	0.8 -0.5 0.2 Mar -0.4 -1.1 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 -2.5 -0.4 0.3 -1.3 -0.8 0.0 1.0 1.9 3.6 -0.1 0.3 2.3 0.8	Apr -2.6 -0.6 -0.6 -0.1 -1.7 -1.3 -1.1 -1.7 -1.3 -1.0 -2.4 -0.5 -2.4 -1.2 -2.9 -2.3 -2.4 -1.2 -2.9 -3.6 -3.6 -3.3 -3.6 -1.5 -2.9 -1.0 -1.1 -1.1 -1.1 -1.1 -1.1 -1.1 -1.1	-0.1 0.7 May 0.5 -1.0 3.7 2.1 2.5 1.8 -0.1 5.3 4.2 -0.6 -1.6 -1.1 0.4 0.5 5.8 1.0 1.3 0.0 -4.7 -0.6 -0.1 -1.3 -0.0 -0.6 -0.1 -1.3 -0.0 -0.6 -0.1 -0.6 -0.6 -0.1 -0.6 -0.6 -0.6 -0.1 -0.6 -0.6 -0.6 -0.6 -0.6 -0.6 -0.6 -0.6	3.1 3.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9	Jul 1.1.1 3.0 6.3 3.4 3.9 0.2 1.0 1.0 1.0 1.1 1.1 1.1 1.1 1.1 1.1 1.1	Aug 2.4 2.2 -1.9 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	1.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	Oct 1.0 -11.9 -2.6 -0.1 -1.2 -0.8 -0.1 -1.4 -1.7 -1.0 -0.3 -0.3 -0.5 -0.1 -1.3 -0.5 -0.1 -1.5 -0.1 -1.5 -0.5 -0.1 -1.1 -1.5 -0.5 -0.1 -1.1 -1.5 -0.5 -0.1 -1.1 -1.5 -1.5 -1.5 -1.5 -1.5 -1.5 -1	2.9 1.3 Nov 0.8 0.5 -1.7 1.5 2.7 -2.5 2.7 -2.6 -2.8 3.6 5.7 2.8 3.7 1.0 2.1 -2.6 -0.6 1.7 2.8 2.1 -0.6 0.6 1.7 0.6 0.6 0.7 0.6 0.7 0.6 0.7 0.6 0.7 0.6 0.7 0.6 0.6 0.7 0.6 0.6 0.7 0.6 0.6 0.7 0.6 0.6 0.7 0.6 0.6 0.7 0.6 0.6 0.7 0.6 0.6 0.7 0.6 0.6 0.6 0.7 0.6 0.6 0.6 0.7 0.6 0.6 0.6 0.7 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.7 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6	Dec 0.0 0.7 0.0 1.4 1.6 3.8 2.1 0.9 0.4 2.0 2.4 1.8 3.9 0.4 2.0 2.1 5.7 2.6 3.4 2.9 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	Year 6.7 6.7 6.7 6.7 6.7 6.7 6.7 6.7 6.7 6.7	-4.2 -5.8 MaxDD -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -6.5 -8.3 -6.8 -4.6 -4.9 -5.8 -4.0 -9.5 -8.1

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		-0.7	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		0.4	-1.0	5.9	17.9	-2.6
1992		-2.6	0.8	-1.3	1.2			3.9	-0.5	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		1.0		0.7	11.0	-3.6
1994		2.9	-3.5	-3.0	-0.5	0.2		2.3	1.8		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			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	1.2		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		0.9			9.8	-4.1
2001		1.2	-1.2		-0.5	0.2	-0.3	2.0	0.4		2.9		***	-0.9	-6.5
2002		0.1	0.2	-1.9	0.6	0.1	-0.8	0.0	3.6		-0.4	0.8		2.9	-5.4
2003		-0.9	1.4	-0.9	3.4	6.1	-0.3	-3.0	0.8		0.8			13.1	-6.6
2004		1.7	1.6	0.1		0.4		-0.6	2.2		1.5		2.2	7.5	-6.2
2005		-0.1	0.1	-0.9	0.8	2.6		0.4	0.9		-2.3	1.5	0.9	3.4	-4.8
2006		0.6	0.9		-0.7	-1.4	0.6	1.4	2.3		1.9		-1.0	7.0	-5.1
2007		0.3	0.9		1.9			0.6	1.5		1.2			7.1	-4.3
2008		-0.7	-0.6	0.5		-0.9	-1.4	-0.5	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	2.0	1.2	18.0	-2.4
2015		2.9	-0.3	-0.4	0.0	-0.1	-1.7	2.0						1.8	-3.6
Avg		0.7	0.4	0.0	0.5	0.9	0.5	0.9	1.0	0.5	0.8	0.9	0.9	8.1	-5.2

risk.w.60.40.target6.cash	weight	entry.date	exit.date	nhold	entry.price	exit.price	return
BOND	41.2	2014–11–28	2014–12–31	33	120.44	124.36	1.34
STOCK	41.2	2014–12–31	2015-01-30	30	203.64	197.60	-1.22
BOND	41.2	2014–12–31	2015-01-30	30	124.36	136.57	4.04
CASH	17.6	2014–12–31	2015-01-30	30	84.24	84.77	0.11
STOCK	50.0	2015–01–30	2015–02–27	28	197.60	208.71	2.81
BOND	50.0	2015-01-30	2015–02–27	28	136.57	128.18	-3.07
STOCK	50.0	2015–02–27	2015-03-31	32	208.71	205.43	-0.79
BOND	32.4	2015–02–27	2015-03-31	32	128.18	129.58	0.35
CASH	17.6	2015–02–27	2015-03-31	32	84.52	84.73	0.04
STOCK	26.5	2015-03-31	2015-04-30	30	205.43	207.45	0.26
BOND	23.5	2015–03–31	2015-04-30	30	129.58	125.15	-0.81
CASH	50.0	2015-03-31	2015-04-30	30	84.73	84.76	0.02
STOCK	63.6	2015–04–30	2015–05–29	29	207.45	210.12	0.82
BOND	36.4	2015-04-30	2015-05-29	29	125.15	122.18	-0.86
STOCK	38.2	2015–05–29	2015-06-30	32	210.12	205.89	-0.77
BOND	23.5	2015–05–29	2015–06–30	32	122.18	117.27	-0.94
CASH	38.2	2015–05–29	2015-06-30	32	84.80	84.82	0.01
STOCK	57.6	2015-06-30	2015-07-16	16	205.89	212.27	1.78
BOND	33.3	2015-06-30	2015–07–16	16	117.27	118.11	0.24
CASH	9.1	2015–06–30	2015–07–16	16	84.82	84.83	0.00

Date	STOCK	BOND	CASH
2013–11–27	45	27	27
2013–12–30	41	41	18
2014-01-30	39	61	0
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