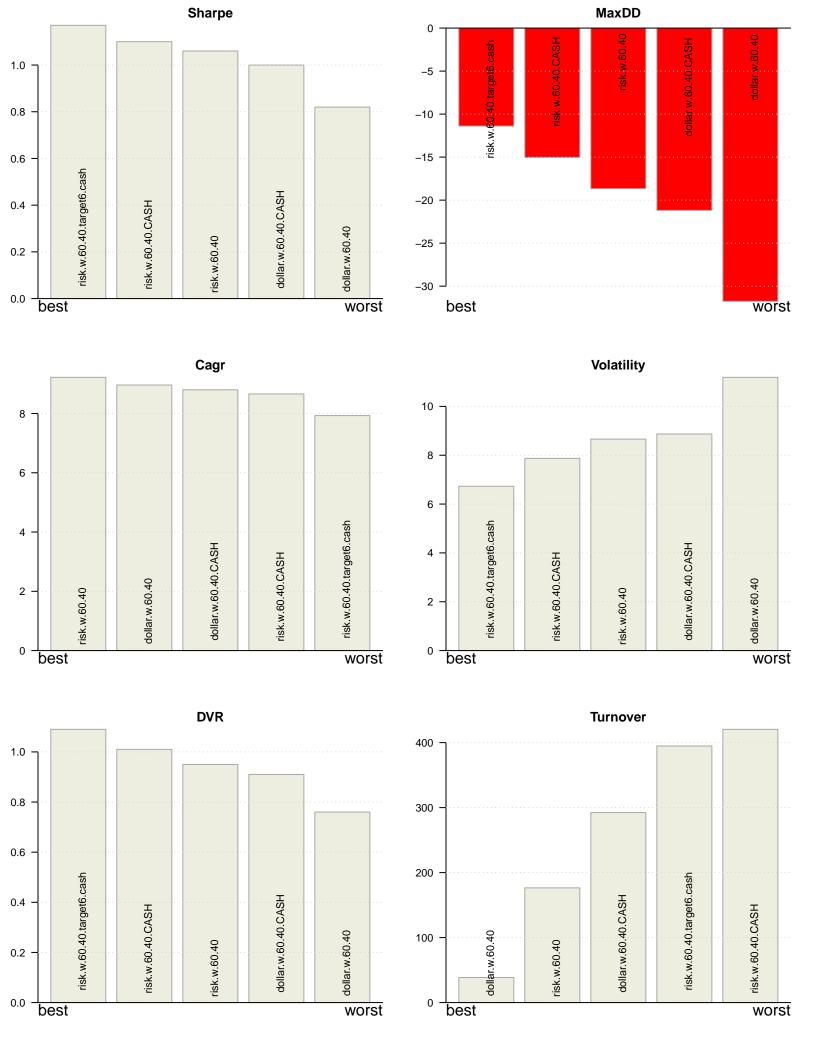
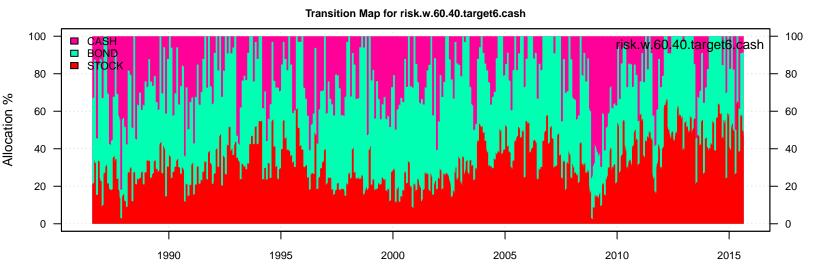


System	dollar.w.60.40	risk.w.60.40	risk.w.60.40.CASH	dollar.w.60.40.CASH	risk.w.60.40.target6.cash
Period	May1986 – Aug2015	May1986 – Aug2015	May1986 – Aug2015	May1986 – Aug2015	May1986 – Aug2015
Cagr	8.96	9.22	8.66	8.8	7.93
Sharpe	0.82	1.06	1.1	1	1.17
DVR	0.76	0.95	1.01	0.91	1.09
Volatility	11.19	8.66	7.87	8.87	6.73
MaxDD	-31.76	-18.66	-15.04	-21.19	-11.39
AvgDD	-1.47	-1.32	-1.26	-1.34	-1.06
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	99.59	99.88	99.88	99.3





1986 1987 1988	lan I	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
	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		0.6	7.5 2.5	-3.1	3.4	2.7		0.6 0.7		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	0.8 5.3		3.1	2.0	-2.7	1.5	-2.2	1.0	-2.7	-9.1
1996 1997	2.1 3.4	-1.8 0.5	0.2		1.2 4.2	1.3	-2.7	0.6		3.4	5.6 2.8	-2.4	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	<del>-3.8</del> 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	0.8 -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	-0.4	5.5	5.7 0.9		-2.8	1.7	1.6	2.0	0.8	3.5		-8.4 -7.1
2005	0.0	0.7	-0.3 -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 0.5	0.8 0.1	-0.8 0.0		-1.9 1.1	0.6 -1.3	1.1 -0.6	1.4	2.4		2.1 -0.3	-0.9	9.4 7.1	-4.8 -4.9 -26.4
2008	-2.8 -10.0	-1.7 -7.1	0.3 6.6		-0.2 2.0	-4.0 0.2	-0.7 4.7	2.0 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		-2.8 0.6	-0.9	3.7 0.5	0.6	4.4	0.5	-0.7 0.5	2.5 2.0	13.5 14.3	-5.1 -6.3
2012	2.6 1.8	1.6 1.2		1.5	-0.1	1.8		1.0		-1.3	0.8 0.7	-0.5	10.7	-3.2 -6.2
2014	0.3	2.9	0.8		2.5	-2.1 1.1	-0.6	4.2		2.5	2.8			-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		0.1	0.7	1.2	1.4	<del>-3.0</del> 9.3	-8.0 -8.7
risk.w.60.40 Ja	lan I	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct		Dec	Year	MaxDD
1986 1987	2.8	1.9	-0.3	-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	-1.3	-1.1	4.1	2.5	-1.7 1.1	0.5	9.6	-5.9 -3.4
1990	-4.8	0.1	1.0	-2.6	6.4	0.9	0.3	-6.1	-0.8	1.4	5.2	2.3	2.6	-9.3
1991 1992	2.6 -2.8	2.9 0.8	-1.5	1.3	1.3 2.0	-2.0 -0.3	2.4 4.0	-0.6	1.3	-0.6	-1.8 1.9		7.9	-3.7 -4.4
1993 1994	1.5 2.9	1.6 -3.4	-3.9	-0.3	1.3 0.6	-1.7	3.0	1.9	-2.8	1.3 1.0		0.8 1.2	-2.8	-3.9 -9.4
1995 1996	2.9	3.4 -2.7	1.7 -0.5	2.2	6.0	1.5 1.5	1.1	1.3		1.3		2.2	34.5 8.0	-2.6 -7.3 -6.7
1997	1.8	0.2	-0.5 -3.1	3.4	2.4	2.2	6.1	-3.3	3.4	1.3	1.8	1.7	19.0	-7.3 -6.7 -4.8
1998 1999	1.7 1.7	2.0 -4.3	1.1	1.1	0.4 -1.9	3.1 1.3	-1.5	-0.2 -0.5	3.7 -0.1	2.2	-0.1	1.2	0.1	-6.9
2000	-1.0 1.1	1.9 -2.0	5.1 -2.3	-0.3	-0.7 0.0	2.2 -0.4	0.5 2.0	0.1	-1.6	1.0 4.0	1.5 -2.1	-0.7	-2.3	-5.7 -8.6
2002 2003	0.2 -1.1	0.1 1.4	-2.1 -0.9	0.0 3.5	0.1 6.0	-0.8 -0.5	-0.4 -4.6	4.6 1.6	0.2	-0.2	1.0 0.7			-7.3 -9.8
2004 2005	1.9	1.8	0.1	-4.5 0.9	0.7 3.1			2.5	1.0			2.8	8.2	-7.8 -4.8
2006	0.6	0.9	-1.2 -2.1	-0.7	-1.6	0.9	1.6	2.7	2.3		2.1		7.6	-5.4
2007	0.3 -1.9	0.9 -1.4	-0.8 0.6		0.4 -0.9	-1.9	0.5 -0.6	1.6 2.3	-2.2	-6.8	1.7 11.0	-0.8 10.1	7.3 7.6	-4.3 -12.9
2009 2010	-11.4 -0.9	-5.1 1.1	5.9 1.4	-1.5	-0.5 -0.8	0.4 1.4		3.0	3.0		3.6 -0.8	-3.6 2.2	-5.9	-17.7 -4.3
2011 2012	1.0	2.7	0.0	2.6	0.9 1.1	-2.1 1.1	1.3	2.3	4.6	3.3	0.9 0.8	2.4	21.5	-3.1 -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		-6.6
2014	1.2 3.5	2.1 -0.3	-0.5	-1.1	2.7 -0.1	-2.7	3.0			2.6			-2.7	-2.6 -7.5
Avg	0.6	0.3	0.1	0.4	1.0	0.6	0.9	1.0	0.7	0.8	1.4	1.4	9.4	-6.8
rick w 60 40 0 co.	lon I.	Ech	Mor	IΔnr	May	lus	Liu	ΙΔιια	ISan	IOot .	Mov	IDoo	IVoor	MovDD
risk.w.60.40.CASH J; 1986			Mar	Apr	May	Jun 2.2			Sep -1.0	Oct 1.0	0.8		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 3.3	-1.2	-1.1	-1.5 4.0		0.5 -1.8	0.5	7.5	-12.5 -5.0
1989 1990	4.4 -4.9	-2.0 0.4		-1.4	3.5 2.1	3.0 0.3			-0.1 0.8	1.0	1.1 3.7			-3.4 -12.1
1991	0.9	2.9 0.8	0.9	0.9	1.3	-2.1	2.5 3.9	3.1		0.4		4.9	16.2	-3.5 -4.3
1992 1993 1994	1.1 2.9	1.5	1.0		1.2	2.6 0.1	0.7	3.9	-0.2	1.3	-1.8	0.8 0.3	12.1	-3.8
1995	2.9	-3.5 3.4	-2.4 1.8		-0.1 6.1	1.5	1.1	1.2	3.3	1.3	3.2	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	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	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		-0.7 0.3	2.2	0.5			0.9	2.7	2.3	9.1 4.6	-5.6 -7.3
2002	-0.1	0.9	-3.4	-2.1 -1.2	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	0.7 -4.6	6.1 0.8	0.8		1.0 0.5	0.5	1.0 1.5	0.1	2.8	4.4	-9.7 -7.0
2005 2006	-0.2 0.6	0.1 0.2		0.9 0.7	2.0 -1.4	1.3 0.2	0.6 0.6			-2.4	1.7 2.1		2.1 5.3	-4.8 -5.1
2007 2008	0.3 1.9	0.9		1.9	0.3		-0.9	1.6	1.2	1.6		-0.4	7.3	-4.3 -5.3
2009	-8.9	-1.0	2.6	-4.8	0.0	-0.1 1.4	3.7	2.0	1.9	-0.9	3.2	-3.6	-6.4	-5.5 -13.7 -5.6
2010	-1.7 1.8	1.4 2.0	-0.1	1.6	-3.4 -0.5	-2.0	1.3		7.5		-0.8 0.8		6.0 15.3	-5.8
2012	2.2 1.2	1.7 0.7	1.8	1.1	1.0 -2.4	-0.9	2.6	-2.1	1.9	2.8	0.8 1.3	1.5		-3.1 -5.1
2014 2015	-1.8 3.4	2.1 -0.3			2.7 -0.1	1.0 -1.3		4.2	-1.7	2.5	2.9			-2.9 -8.3
Avg	0.5	0.5	0.2	0.0	0.7	0.9	1.0		1.0	0.5	1.3	1.3	8.8	-6.0
dollar.w.60.40.CASH J;	lan I	Feb	Mar	Apr	May	Jun 2.2	Jul 1.1	Aug 2.4	Sep -1.0	Oct 1.0		Dec 0.0	Year 6.7	MaxDD -1.5
	0.7	0.5 1.0	-0.4	-2.6	0.5	3.5	3.0	2.2	-1.8 -1.8 4.1	-11.9	0.5	0.7	-6.1	-21.2
1987	3.1 5.2	-2.2	1.7	-0.6 4.1	-1.0 3.6	2.4 2.0	6.3		-0.2	0.1			25.9	-5.3 -4.1
1987 1988 1989	0.2			-1.7	2.1 2.5	0.0 -3.1	0.0 3.4		0.8 0.1		-2.5	3.8		-15.8 -4.0
1987 1988 1989 1990 1991	-5.6 0.9	0.4 4.5							1.3	-0.1	2.7	2.1	8.3	-4.4
1987 1988 1989 1990 1991 1992	-5.6 0.9 -2.4	4.5 1.0	-1.6	1.7	1.5 1.8	-0.8 1.8	3.9 0.2	3.0	_0.3	1.4	1.6	ე ი	11.7	-3.6
1987 1988 1989 1990 1991 1992 1993 1994	-5.6 0.9 -2.4 1.2 3.0	4.5 1.0 1.9 -3.4	-1.6 1.4 -3.1	1.7 -1.3 -1.0	1.8 -0.1	1.8 0.1	0.2 1.0	3.9 0.2	-1.9	1.4 1.7	-2.8	0.9 0.4 2.0	-5.8	-3.6 -9.8
1987 1988 1989 1990 1991 1992 1993 1994 1995 1996	-5.6 0.9 -2.4 1.2 3.0 3.1 2.1	4.5 1.0 1.9 -3.4 3.5 -1.8	-1.6 1.4 -3.1	1.7 -1.3 -1.0 2.4 0.5	1.8 -0.1 5.3 1.3	1.8 0.1 1.7 0.9	0.2 1.0 1.4 -2.6	3.9 0.2 1.1 1.2	-1.9 3.3 3.8	1.7 1.0 3.5	-2.8 3.6 5.7	0.4 2.0 -2.4	-5.8 34.7 12.7	-9.8
1987 1988 1989 1990 1991 1992 1993 1994 1995 1996 1997 1998	-5.6 0.9 -2.4 1.2 3.0 3.1 2.1 3.5 1.5	4.5 1.0 1.9 -3.4	-1.6 1.4 -3.1 2.0 0.2 -3.6 3.0	1.7 -1.3 -1.0 2.4 0.5 4.2 0.9	1.8 -0.1 5.3	1.8 0.1 1.7 0.9 3.2 3.5	0.2 1.0 1.4 -2.6 6.9	3.9 0.2 1.1 1.2	-1.9 3.3	1.7 1.0 3.5 -0.3	-2.8 3.6 5.7 2.8 3.7	0.4 2.0 -2.4 1.8 3.9	-5.8 34.7 12.7 24.6 14.5	-9.8 -2.5 -5.7 -7.9 -10.2
1987 1988 1989 1990 1990 1991 1992 1993 1995 1995 1997 1998	-5.6 0.9 -2.4 1.2 3.0 3.1 2.1 3.5	4.5 1.0 1.9 -3.4 3.5 -1.8 0.5	-1.6 1.4 -3.1 2.0 0.2 -3.6 3.0 2.8	1.7 -1.3 -1.0 2.4 0.5 4.2 0.9 2.3	1.8 -0.1 5.3 1.3	1.8 0.1 1.7 0.9 3.2 3.5 3.4	0.2 1.0 1.4 -2.6 6.9 -1.0	3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3	-1.9 3.3 3.8 3.9 2.5 -1.1	1.7 1.0 3.5 -0.3 -0.5	-2.8 3.6 5.7 2.8 3.7 1.0	0.4 2.0 -2.4 1.8 3.9 3.4	-5.8 34.7 12.7 24.6 14.5 6.5	-9.8 -2.5 -5.7 -7.9 -10.2 -6.5
1987 1988 1989 1990 1991 1991 1992 1994 1995 1996 1997 1998 1999 2000 2000	-5.6 0.9 -2.4 1.2 3.0 3.1 2.1 3.5 1.5	4.5 1.0 1.9 -3.4 3.5 -1.8 0.5 3.9 -3.9 -0.7 1.2	-1.6 1.4 -3.1 2.0 0.2 -3.6 3.0 2.8 7.1	1.7 -1.3 -1.0 2.4 0.5 4.2 0.9 2.3 -2.4	1.8 -0.1 5.3 1.3 4.2 -0.6 -1.6 -1.1	1.8 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2	0.2 1.0 1.4 -2.6 6.9 -1.0 -1.8 -0.4 2.4	3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.1,4	-1.9 3.3 3.8 3.9 2.5 -1.1 -3.7	1.7 1.0 3.5 -0.3 -0.5 -0.1 0.3 2.8	-2.8 3.6 5.7 2.8 3.7 1.0	0.4 2.0 -2.4 1.8 3.9 3.4 2.0	-5.8 34.7 12.7 24.6 14.5 6.5 2.9 6.5	-9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4
1987 1988 1989 1990 1991 1991 1992 1993 1994 1996 1997 1996 1997 1999 2000 2001 2002 2003	-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 -0.3	4.5 1.0 1.9 -3.4 3.5 -1.8 0.5 3.9 -3.9 -0.7 1.2 0.7	-1.6 1.4 -3.1 2.0 0.2 -3.6 3.0 2.8 7.1 0.2 -2.5	1.7 -1.3 -1.0 2.4 0.5 4.2 0.9 2.3 -2.4	1.88 -0.1 5.33 1.3 4.22 -0.6 -1.6 -1.1 0.4 0.5 5.8	1.8 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2 1.5	0.2 1.0 1.4 -2.6 6.9 -1.0 -1.8 -0.4 2.4 2.3	3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.4 1.3 2.4 1.2	-1.9 3.3 3.8 3.9 2.5 -1.1 -3.7 1.7 2.1	1.7 1.0 3.5 -0.3 -0.5 -0.1 0.3 2.8 -1.3	-2.8 3.6 5.7 2.8 3.7 1.0 2.1 -2.6 -0.6	0.4 2.0 -2.4 1.8 3.9 3.4 2.0 -1.1 2.4 3.4	-5.8 34.7 12.7 24.6 14.5 6.5 2.9 6.5 4.4 11.2	-9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -8.3
1987 1988 1989 1990 1991 1991 1992 1993 1994 1995 1996 1996 1997 1998 1999 2000 2001	-5.6 0.9 -2.4 1.2 3.0 3.1 2.1 3.5 1.5 -3.2	4.5 1.0 1.9 -3.4 3.5 -1.8 0.5 3.9 -3.9 -0.7 1.2	-1.6 1.4.4 -3.1 2.0 0.2.2 -3.6 3.0 2.8 7.1 0.2 -2.5 -0.4	1.7 -1.3 -1.0 2.4 0.5 4.2 0.9 2.3 -2.4 -1.2	1.88 -0.1 5.3 1.3 4.22 -0.6 -1.6 -1.1 0.4 0.5 5.8 1.0	1.88 0.1 1.7 0.9 3.2 2.3.5 3.4 4 2.1 0.2 1.5 -0.1 1.1	0.22 1.0 1.4 -2.6 6.9 -1.0 -1.8 -0.4 2.4 2.3 -2.9	3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.4 1.3 2.4 4.1.2	-19 3.3 3.8 3.9 2.5 -1.1 -3.7 1.7 2.1 -0.3	1.7 1.0 3.5 -0.3 -0.5 -0.1 0.3 2.8 -1.3	-2.8 3.6 5.7 2.8 3.7 1.0 2.1 -2.6 -0.6	0.4 2.0 -2.4 1.8 3.9 3.4 2.0 -1.1 2.4 3.4 2.9	-5.8 34.7 12.7 24.6 14.5 6.5 2.9 6.5 4.4 11.2	-9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -8.3 -6.8
1987 1988 1989 1990 1991 1991 1992 1993 1994 1995 1996 1996 1997 1998 1999 2000 2001 2002 2003 2004 2005	-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	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	-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 -1.3	1.77 -1.3 -1.0 2.44 0.5 4.2 0.9 2.3 -2.4 -1.2 -2.9 0.5 -3.6 0.3 0.8	1.88 -0.1 5.3 1.33 -4.2 -0.6 -1.6 -1.1 0.4 0.5 5.8 1.0 1.1 -1.8	1.88 0.1 1.7 0.9 3.2 2.3.5 3.4 4 2.1 0.2 1.5 -0.1 1.1	0.2 1.0 1.4 -2.6 6.9 -1.0 -1.8 -0.4 2.4 2.3 -2.9 -1.9	3.99 0.2 1.1 1.2 4.2 -6.7 -0.3 1.4 1.3 2.4 1.2 0.4 0.8 1.6	-19 3.3 3.8 3.9 2.5 -1.1 -3.7 1.7 2.1 -0.3 0.3 -1.0	1.7.7 1.0.0 3.5 -0.3 -0.5 -0.1 0.3 2.8 -1.3 2.0 1.5 -2.4 2.2.2	-28 3.6 5.7 2.8 3.7, 1.0 2.1 -2.6 -0.6 0.6 1.7, 2.8	0.4 2.0 -2.4 1.8 3.9 3.4 2.0 -1.1 2.4 3.4 2.9	-5.8 34.7 12.7 24.6 14.5 6.5 2.9 6.5 4.4 11.2 6.7 3.2	-9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -8.3 -6.8 -4.6
1987 1988 1989 1990 1991 1991 1992 1994 1995 1996 1997 1996 1997 1999 2000 2001 2002 2003 2004 2006 2007 2008	-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 -0.3	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	-1.6 1.4 3.1 2.0 0.2 -3.6 3.0 0.2 2.8 7.1 0.2 -2.5 -0.4 0.3 -0.8 0.0 1.0	1,7 1,3 1,0 2,4 0,5 4,2 0,9 2,3 -2,4 -1,2 -2,9 0,5 -3,6 0,3 0,8 3,0 1,5	1.8 -0.1 5.3 1.3 4.2 -0.6 -1.6 -1.1 0.4 0.5 5.8 1.0 1.4 -1.8	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 0.7 0.2	0.2 1.0 1.4 -2.6 6.9 -1.0 -1.8 -0.4 2.4 2.3 -2.9 -1.9 1.0 0.5	3.9 0.2 1.1 1.2 4.2 6.7 -0.3 1.4 1.3 2.4 1.2 0.4 0.8 1.6 1.5	-1.9 3.3 3.8 3.9 2.5 -1.1 -2.7 1.7 2.1 -0.3 0.3 -1.0 2.4 2.4	1.77 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	-2.8 3.6 5.7 2.8 3.7 1.0 2.1 -2.6 -0.6 1.7 2.8 2.1 -0.3 6.3	0.4 2.0 -2.4 1.8 3.9 3.4 2.0 -1.1 2.4 3.4 2.9 0.0 -0.3 -0.1	-5.8 34.7 12.7 24.6 14.5 6.5 2.9 6.5 4.4 11.2 6.7 3.2 8.4	-9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -8.3 -6.8 -4.6 -4.9 -5.8
1987 1988 1989 1990 1991 1991 1992 1994 1996 1996 1997 1998 2000 2001 2002 2004 2005 2006 2007 2008 2009 2010	-56 6 0.9	4.5 1.0 1.9 1.9 3.5 3.5 3.9 -0.7 1.2 0.7 1.7 0.7 0.7 1.4 1.7 0.3 0.1 0.3	-1.6 -1.4 -1.4 -1.4 -1.4 -1.4 -1.4 -1.4 -1.4	17 13 -10 24 0.5 4.2 0.9 2.3 -24 -1.2 -2.9 0.5 -3.6 0.3 0.8 3.0 -1.5 -2.9	1.88 -0.1 5.3 1.33 -4.2 -0.6 -1.6 -1.1 0.4 0.5 5.8 1.0 1.1 -1.8	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 0.7 0.2	0.2 1.0 1.4 2.6 6.9 -1.0 -1.8 -0.4 2.4 2.3 -2.9 1.0 0.5 -1.6 0.1 4.5	3.9 0.2 1.1 1.2 4.2 6.7 -0.3 1.4, 1.3 2.4 1.2 0.4 0.8 1.6 1.5 0.4 4.3 4.4 4.4 4.4 4.4 4.4 4.4 4.4 4.4 4	-19 3 3 3 3 8 3 9 2 5 5 -1 1 1 -37 1 1 7 2 1 -0 3 0 1 3 -1 1 1 0 1 2 2 4 4 2 4 1 1 0 2 2 2 -1 1 0	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 -0.1	-2.8 3.6 5.7 2.8 3.7 1.0 2.1 -2.6 0.6 0.7 2.8 2.1 0.3 3.9 0.7	0.4 2.0 2.4 1.8 3.9 3.4 2.0 1.1 2.4 3.4 2.9 0.0 1.5 7 1.4 2.6	-5.8 34.7 12.7 24.6 6.5 2.9 6.5 4.4 11.2 6.7 3.2 8.4 7.6 6.1 4.7 3.2	-9.8 -2.5 -5.7 -10.2 -6.5 -9.2 -5.4 -6.5 -8.3 -6.8 -4.6 -4.9 -5.8 -4.0 -9.5
1987 1988 1989 1990 1991 1991 1992 1993 1994 1995 1996 1996 1997 2000 2001 2000 2000 2000 2000 2000 200	5-56 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 0.9 0.5 1.8 1.8 1.8	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 0.3 0.1 1.7 0.7	-1.6 1.4 -1.4 -1.1 -1.0 0.2 -3.6 -3.0 -2.8 -7.1 0.2 -2.5 -0.4 -0.3 -1.0 -1.9 -1.9 -1.6 -1.1 -1.9 -1.1 -1.1 -1.1 -1.1 -1.1 -1.1	17 -13 -10 -24 -4 -0.5 -42 -0.9 -2.3 -2.4 -1.2 -2.9 -0.5 -3.6 -3.6 -3.0 -3.0 -3.0 -1.5 -2.9 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0	1.8 -0.1 5.3 1.3 4.2 -0.6 -1.6 -1.1 0.4 0.5 5.8 1.0 1.4 -1.8	1.8 0.1.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2 1.5 0.1 1.1 0.9 0.2 0.7 0.2 0.7 0.2 0.7 0.2 0.7 0.2 0.7 0.7 0.9 0.7 0.9 0.7 0.9 0.7 0.9 0.7 0.9 0.7 0.7 0.9 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7	0.2 1.0 1.4 2.8 6.9 1.0 1.8 -0.4 2.4 2.3 2.9 1.0 0.5 1.6 0.1 4.5 4.5 0.1 4.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0	3.9 0.2 1.1 1.2 4.2 6.7 -0.3 1.4 1.3 2.4 1.2 0.4 0.8 1.6 1.5 0.4 2.4 3.4 0.4	-1,9 3,3,3,3,3,3,3,3,3,3,3,3,3,3,3,3,3,3,3	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 -0.1 -1.1	-2.8 3.6,6 5.7 2.8 3.7 1.0 2.1 -2.6 0.6 0.6 1.7,7 2.8 2.1 0.3 3.9 0.7 0.9	0.4 2.0 2.4 1.8 3.9 3.4 2.0 -1.1 2.4 3.4 2.9 0.0 0.3 0.1 5.7 -1.4 2.6 0.1 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1	-5.8 34.7 12.7 24.6 6.5 2.9 6.5 4.4 11.2 6.7 3.2 8.4 7.6 6.1 4.7 3.2	-9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -8.3 -6.8 -4.6 -4.9 -5.8 -4.0 -9.5 -9.5
1987 1988 1989 1989 1990 1991 1991 1992 1993 1994 1995 1996 1997 1998 2000 2001 2002 2003 2004 2005 2006 2007 2008 2009 2011 2011 2012	-56 6 0.9	4.5 1.00 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 0.4 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7	-1.6 -1.4 -1.4 -1.4 -1.4 -1.4 -1.4 -1.4 -1.4	1,7 1,3 1,1 1,0 2,4 4,2 0,9 2,3 2,3 2,4 1,2 2,9 0,5 3,0 0,3 0,8 3,0 0,1,5 2,2 1,9 1,9 1,1,5 1,1,2	1.8 -0.1 -0.1 -0.3 -0.6 -1.6 -1.1 -0.4 -0.5 -0.8 -1.0 -1.4 -1.8 -1.1 -1.3 -0.0 -0.0 -0.1 -1.3	1.8 0.1.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2 1.5 0.1 1.1 0.9 0.2 0.7 0.2 0.1 0.2 0.1 0.2 0.1 0.2 0.1 0.2 0.2 0.1 0.2 0.2 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3	0.2 1.0 1.4 2.6 6.9 1.1.0 1.8 -0.4 2.3 2.3 1.0 0.5 1.6 0.1 4.5 0.3 0.5 0.5 0.3 0.5 0.3 0.3 0.3	3.9 0.2 1.1 1.2 4.2 6.7 0.3 1.4 1.3 2.4 1.2 0.4 0.8 1.6 1.5 0.4 2.4 3.4 0.4 0.8 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	-1,9 3,3,3 2,5 -1,1 -3,7 2,1 -0,3 0,3 -1,0 2,4 2,4 2,4 1,0 0,2 2,2 -1,0 5,1 0,5 0,5 0,5 0,5 0,7 0,7 0,7 0,7 0,7 0,7 0,7 0,7 0,7 0,7	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 0.1 1.5 0.5 0.1 1.5 0.3 0.3 2.8 1.5 0.3 0.3 2.8 1.5 0.3 2.8 1.5 0.3 2.8 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5	-28 3.6 5.7 2.8 3.7 1.0 2.1 -2.6 0.6 0.6 1.7 2.8 2.1 1.0 3.3 9.0 7 0.5 0.5 0.6	0.4 2.0 2.4 1.8 3.9 3.4 2.0 -1.1 2.4 3.4 2.9 0.0 -0.3 0.1 1.5,7 -1.4 2.6 1.3 1.3	-5.8 34.7 12.7 24.6 14.5 6.5 2.9 6.5 4.4 11.2 6.7 3.2 8.4 7.6 14.7 2.9 3.4 9.4 9.4 9.4 9.4 9.4 9.6 9.6 9.6 9.6 9.6 9.6 9.6 9.6 9.6 9.6	-9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -8.3 -6.8 -4.6 -4.9 -5.8 -4.0 -9.5 -8.1 -6.7
1987 1988 1989 1990 1991 1992 1992 1994 1995 1996 1997 1998 2000 2001 2001 2002 2003 2004 2006 2006 2006 2007 2008 2009 2010 2011 2011	5-56 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 9.0 5.1 1.8 1.8 1.9	4.5 1.00 1.9 -3.4 3.5 -1.8 0.5 3.9 -0.7 1.2 0.7 0.7 0.7 0.3 0.1 0.4 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9	-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 0.0 0.0	17 -13 -10 2.4 0.5 4.2 0.9 2.3 -24 -1.2 -2.9 0.5 -3.6 0.3 0.8 3.0 -1.5 -2.9 1.0 1.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	1.8 -0.1 5.3 1.3 4.2 -0.6 -1.6 -1.1 0.4 0.5 5.8 1.0 1.4 -1.8	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 1.8 0.9 1.1 1.1 0.9 1.8 1.1 0.9 1.8 1.1 0.9 1.8 1.1 0.9 1.1 1.1 0.9 1.8 1.1 0.9 1.8 1.1 0.9 1.8 1.1 0.9 1.8 1.1 0.9 1.8 1.1 0.9 1.8 1.8 0.9	0.2 1.0 1.4 2.6 6.9 -1.0 -1.8 -0.4 2.4 2.3 2.9 -1.0 0.5 -1.6 0.1 4.5 -0.3 0.5 -0.3 0.5 -0.3 0.5 -0.3 0.5 -0.3 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5	3.9 0.2 1.1 1.1 2.4 2.5 6.7 0.3 1.4 1.3 2.4 1.2 0.4 0.8 1.6 1.5 0.4 2.4 3.4 1.0 1.9 4.2 4.5 4.5 4.6 4.6 4.6 4.6 4.6 4.7 4.7 4.7 4.7 4.7 4.7 4.7 4.7 4.7 4.7	-19 333 38 39 2.5 -1.1 -3.7 1.7 2.1 -0.3 0.3 -1.0 2.4 1.0 2.2 -1.0 5.1 0.5 2.0	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 -0.1 -1.1 0.5 -1.5 -1.5 -1.5 -1.5 -1.5 -1.5 -1.5 -1	-2.8 3.6 3.6 5.7 2.8 3.7 1.0 2.1 -2.6 0.6 0.7 2.8 2.1 -0.3 6.3 3.9 0.7 0.5 0.8	0.4 2.0 2.4 1.8 3.9 3.4 2.0 1.11 2.4 3.4 2.9 0.0 1.3 1.1 5.7 1.4 2.6 1.3 1.5 1.5	-5.8 34.7 12.7 24.6 6.5 2.9 6.5 4.4 11.2 6.7 3.2 8.4 7.6 14.7 2.9 3.4 9.4 10.8 11.8 10.8 11.8	-9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4 -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	-0.8	-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		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		1.2			3.9	-0.5	1.3	-0.7	1.8		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		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	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			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		2.0	0.4	-1.6	2.9			-0.9	-6.5
2002		0.1	0.2		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	1.5	0.8		3.2	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	-1.6	-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		-0.7	/.1	-4.3
2008	_	-0.7	-U.b	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 1.7	1.9		-1.4	2.5		-1.4	-7.8
2010		-0.8	0.7				1.0		2.8		0.2		1.0	11.8	-3.7
2011		0.8 1.7	2.4 1.7		2.5	0.7		1.1	1.5		2.1		1.8	14.2	-2.7
2012								2.6	0.5		-1.3	0.8		9.7	-3.0
2013		1.2	1.2 2.1				-1.8	0.6	-1.8 4.2	1.5	3.0 2.5		0.6 1.2	6.7 18.0	-6.1 -2.4
2014		2.9		-0.4			1.0	-0.6	4.2	-1.5	2.5	2.0	1.2	18.0 -1.5	-2.4 -5.6
Avg		0.7	-0.3 0.4		0.0	-0.1 0.9	-1.7 0.5	2.7	-3.9 0.9	0.5	0.8	0.9	0.9	-1.5 8.0	-5.6 -5.3
Avy		0.7	0.4	0.0	0.5	0.9	0.5	0.9	0.9	0.5	0.8	0.9	0.9	8.0	-5.3

risk.w.60.40.target6.cash	weight	entry.date	exit.date	nhold	entry.price	exit.price	return
CASH	17.6	2014–12–31	2015-01-30	30	84.20	84.73	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	136.27	127.91	-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	127.91	129.30	0.35
CASH	17.6	2015–02–27	2015-03-31	32	84.48	84.70	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	129.30	124.87	-0.81
CASH	50.0	2015–03–31	2015–04–30	30	84.70	84.72	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	124.87	121.91	-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	121.91	117.02	-0.94
CASH	38.2	2015–05–29	2015-06-30	32	84.76	84.78	0.01
STOCK	57.6	2015–06–30	2015–07–31	31	205.89	210.45	1.28
BOND	33.3	2015-06-30	2015-07-31	31	117.02	122.26	1.49
CASH	9.1	2015–06–30	2015–07–31	31	84.78	84.82	0.00
STOCK	50.0	2015-07-31	2015-08-26	26	210.45	194.68	-3.75
BOND	41.2	2015–07–31	2015–08–26	26	122.26	121.90	-0.12
CASH	8.8	2015–07–31	2015-08-26	26	84.82	84.84	0.00

Date	STOCK	BOND	CASH
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
2015-07-30	50	41	9