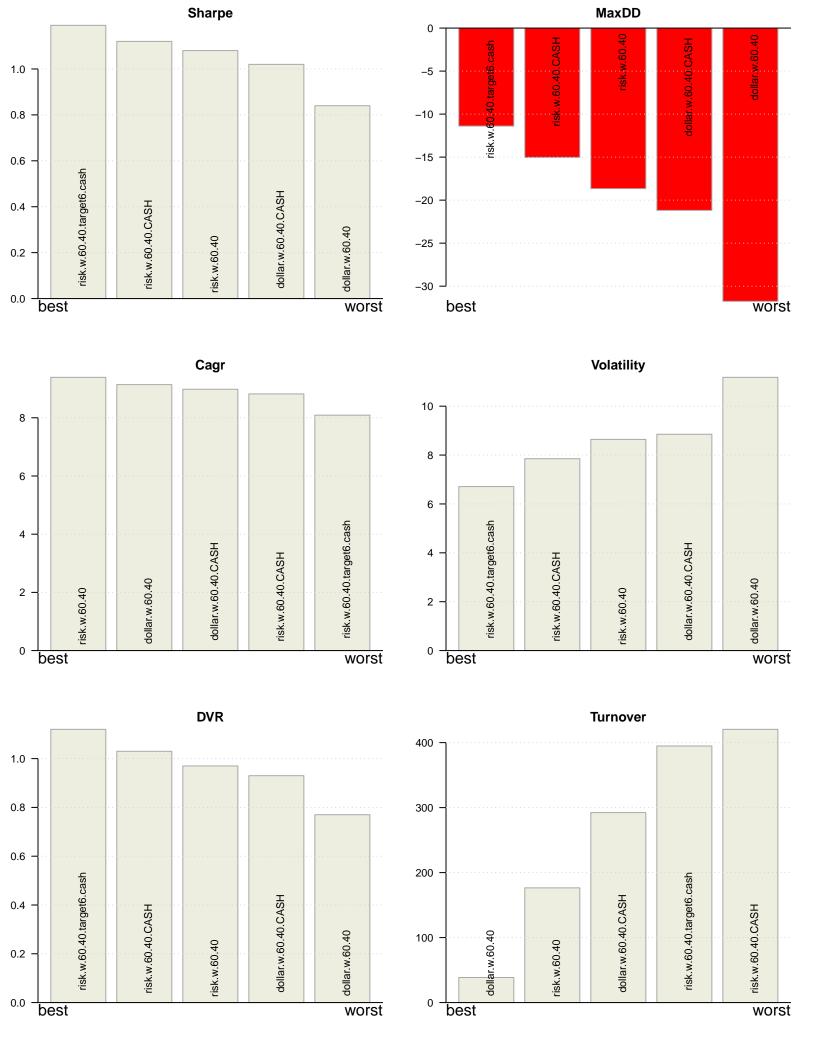
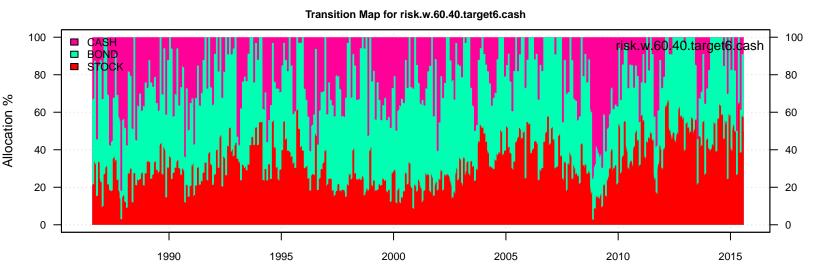


System	dollar.w.60.40	risk.w.60.40	risk.w.60.40.CASH	dollar.w.60.40.CASH	risk.w.60.40.target6.cash
Period	May1986 – Aug2015	May1986 – Aug2015	May1986 – Aug2015	May1986 – Aug2015	May1986 – Aug2015
Cagr	9.14	9.39	8.82	8.98	8.09
Sharpe	0.84	1.08	1.12	1.02	1.19
DVR	0.77	0.97	1.03	0.93	1.12
Volatility	11.18	8.64	7.85	8.85	6.71
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	-1.6	-1.2	-1.12	-1.28	-0.95
Exposure	99.88	99.59	99.88	99.88	99.29





1986	Jan Feb			Apr	May	2.2		Aug 6.3	Sep  -6.4	Oct 4.0	Nov 2.3		Year –2.1	MaxDD -7.2
1987 1988	8.3 4.3	2.8 3.2	1.1 -2.7	-2.5 0.1	0.0 -0.2	3.6 4.3	2.5 -1.0	1.7 -1.9	-2.8 4.0	-10.8 2.6	-4.7 -1.6	5.1 0.0	11.4	-22.8 -6.1
1989 1990	5.2 -5.5	<del>-2.2</del> 0.6	1.7 1.4	4.1 -2.6	3.6 7.5	2.0 0.5	0.0	-7.1	-0.2 -2.5	0.1 0.6	1.5 5.6	2.4	0.1	-4.1 -13.1
1991 1992	3.0 -2.3	4.4 0.9	1.5 -1.6	0.6 1.6	2.5 1.4		3.4 3.9	-1.0	1.3	0.7 -0.1	-2.4 2.7		8.3	-4.1 -4.3
1993 1994 1995	1.7 2.9 3.0	1.9 -3.3 3.5	1.4 -4.0 1.9	-1.3 0.2 2.4	1.7 0.8 5.3	1.8 -1.7 1.6	3.1	2.0	-2.7	1.4 1.5 1.0	-1.6 -2.2 3.6	0.9 1.0 2.0	-2.7	-3.6 -9.1 -2.5
1996 1997	2.1 3.4	-1.8 0.5	0.2	-0.1 4.7	1.2 4.2	1.3 3.1	-2.7	0.6		3.4	5.6 2.8	-2.4	12.3	-2.5 -6.4 -8.0 -9.7
1998 1999	1.5 2.5	3.8 -3.8	3.0 2.3	0.9 2.3	-0.5 -2.0	3.5 2.9	-1.0 -2.1	-6.6 -0.5	5.1 -1.0	4.2 3.9	3.7 0.8	3.8 2.8	22.8 7.9	-8.4
2000 2001	-2.5 2.8	0.2 -5.0	7.0 -3.6	-2.4 4.1	-1.1 -0.3	2.1 -1.2			-4.6	0.3 2.8	-3.3 2.7	0.6 -0.4	1.0 -5.2	-8.3 -17.1
2002 2003	-0.1 -1.7	-0.6 0.4	0.5 -0.4	-2.1 5.5	-0.2 5.7	-3.8 -0.1	-3.7 -2.8	2.5 1.7	1.6	3.5 2.0	3.3 0.8	-1.7 3.5		-17.4 -8.4
2004 2005	1.9 0.0	1.7 0.7	-0.3 -1.3	-3.6 0.4	0.9 3.1	0.9	1.0		-0.9	-2.3	1.7 2.9	1.0	6.2	-7.1 -4.6
2006 2007 2008	0.9	0.8 0.1	0.0 0.3	3.0 1.9	-1.9 1.1	0.6 -1.3	1.1 -0.6	2.5 1.4 2.0	2.4		2.1 -0.3 1.4	-0.9	9.4 7.1	-4.8 -4.9 -26.4
2008 2009 2010	-2.8 -10.0	-7.1 1.7	6.6 2.8	3.2 2.2	2.0	0.2	4.7	3.1	3.1	-10.7 -2.2 0.5	4.1		5.1	-20.4 -20.4 -5.1
2011	0.2	2.7	0.0	2.6 1.5	0.6 -0.1	-1.9 1.8	0.5	0.5	1.0	5.0	0.5	2.0	14.3	-6.3 -3.2
2013 2014	1.8 0.3	1.2	2.1	3.0 1.2	-1.2 2.5	-2.1	2.2 -0.6	-2.3 4.2	2.1		0.7 2.8			-6.2 -3.0
2015 Avg	2.0 0.9	1.0 0.4	-0.5 0.6	-0.8 1.0	-0.2 1.2	-2.8	3.1	-0.2		0.7	1.2	1.4	1.4 9.4	-5.1 -8.6
risk.w.60.40 1986	Jan Feb		Mar A	Apr	May	-0.1	-2.9	Aug 5.7	Sep -5.6	Oct 2.9	Nov 2.1		Year -0.7	MaxDD -6.8
1987 1988	2.8 4.5	1.9 1.8	-0.3 -2.5	-3.6 -0.4	-0.5 -1.0	2.9 4.1	-1.3	0.4 -1.1	-3.2 4.1	-3.2 2.5	-1.4 -1.7	3.0 0.5	9.6	-16.3 -5.9
1989 1990	4.4 -4.8	-2.0 0.1	1.3 1.0	3.5 -2.6	3.4 6.4	3.0 0.9	0.3	-6.1	-0.1 -0.8	1.0	1.1 5.2	2.3	2.6	-3.4 -9.3
1991 1992	2.6 -2.8 1.5	2.9 0.8	0.9 -1.5	0.9 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 1995	1.5 2.9 2.9	1.6 -3.4 3.4	1.0 -3.9 1.7	-0.7 -0.3 2.2	1.3 0.6 6.0	-1.7	3.0	1.9	-2.8	1.3 1.0 1.3	-1.8 -0.9 3.2	0.8 1.2 2.2	-2.8	-3.9 -9.4 -2.6
1995 1996 1997	1.4 1.8	-2.7 0.2	-0.5 -3.1	-0.5 3.4	0.9 2.4	1.5 1.5 2.2	-2.3	0.0	3.8 3.4	3.5	5.2 5.2	-2.4 1.7	8.0 19.0	-7.3 -6.7
1998 1999	1.7 1.7	2.0 -4.3	2.3	0.7 1.1	0.4 -1.9	3.1 1.3	-0.7 -1.5	-0.2 -0.5	3.7 -0.1	0.1 2.2	2.5 -0.1	2.4 1.2	19.4 0.1	-4.8 -6.9
2000 2001	-1.0 1.1	1.9 -2.0	5.1 -2.3	-1.3 -0.3	-0.7 0.0	2.2	0.5 2.0	0.1	-1.6	1.0 4.0	1.5 -2.1	1.9 -0.7	12.4 -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	2.0	1.0	1.0 0.7	3.2	12.7	-7.3 -9.8
2004 2005	1.9 -0.2	1.8 0.1	0.1 -1.2	-4.5 0.9	0.7 3.1	1.3	0.6		-1.6	-2.4	0.1 1.9	1.0	4.5	-7.8 -4.8
2006 2007 2008	0.6 0.3	0.9 0.9	-2.1 -0.8 0.6	-0.7 1.9	-1.6 0.4 -0.9	0.9 -1.2	1.6 0.5		1.2		2.1 1.7 11.0	-0.8	7.6 7.3	-5.4 -4.3 -12.9
2008 2009 2010	-1.9 -11.4	-1.4 -5.1 1.1	5.9 1.4	0.3 -1.5 2.3	-0.9 -0.5	0.4 1.4		3.0	3.0		3.6 -0.8		-5.9	-12.9 -17.7 -4.3
2010 2011 2012	1.0 2.2	2.7	0.0	2.6 1.6	0.9 1.1	-2.1	1.3	2.3	4.6	3.3	0.9 0.8	2.4	21.5 10.5	-4.3 -3.1 -3.1
2013 2014	1.2 1.2	1.2	1.6 0.7	3.0 1.3	-2.3 2.7	-2.0	1.3 -0.6	-2.5 4.3	2.2		-0.4 2.9	0.8		-6.6 -2.6
2015 Avg	3.5 0.6	-0.3 0.3	-0.5 0.1	-1.1 0.4	-0.1 1.0	-2.7	3.0 0.9		0.7	0.8	1.4		1.4 9.5	-5.4 -6.7
risk.w.60.40.CASH 1986			Mar A	Apr	May	2.2		Aug 2.4		Oct 1.0	Nov 0.8		Year 6.7	MaxDD -1.5
1987 1988	0.7 4.0 4.4	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	-4.8 2.5 1.0	0.5 -1.8 1.1	0.5	7.5	-12.5 -5.0
1989 1990 1991	4.4 -4.9 0.9	-2.0 0.4 2.9	1.3 0.0 0.9	3.5 -1.4 0.9	3.5 2.1 1.3			-6.1	-0.1 0.8 1.4	1.2	3.7		-2.2	-3.4 -12.1 -3.5
1991 1992 1993	-2.8 1.1	0.8 0.8	-1.4 1.0	1.2 -0.7	2.1 1.2	-0.3	3.9	-0.6	1.3		-1.8 1.9 -1.8		7.9	-3.5 -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	1.0	0.2 1.2	-1.7 3.3	1.2 1.3	<del>-1.9</del> 3.2	0.3 2.3	-4.9 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	-2.2 6.0	0.8	2.9 3.3	1.3	5.1 1.8	-2.4 1.7	8.3 17.7	-6.2 -6.3
1998 1999	1.7	2.0	2.2 1.8	0.7 1.1	0.4 -1.1	2.2	-1.1	-0.2 -0.1	3.1 -0.2	-0.1	2.6 0.4 2.7		17.0	-4.9
2000 2001 2002	-22	-4.4	1.0		-0.7	2.2	0.5					7.1	2.0	-5.0
2002	0.5	0.1 1.5	5.1 -0.2	-1.3 -2.1	0.3	0.2	3.0	1.7	1.2		-4.1	2.3 -1.3	9.1 4.6	-5.6 -7.3
2003	-0.1 -0.5	1.5 0.9 2.1	5.1 -0.2 -3.4 -1.0	-1.3 -2.1 -1.2 0.7 -4.6	0.4 6.1	1.6 -0.5	3.0 2.5 -4.7	1.7 4.6 1.0	1.2 3.3 -0.2	4.1 -2.6 1.0	-4.1 -0.8 0.6	2.3 -1.3 3.0 3.1	9.1 4.6 8.3 7.5	-5.6 -7.3 -6.2 -9.7
	-0.1 -0.5 1.9 -0.2 0.6	1.5 0.9 2.1 1.8 0.1 0.2	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -2.2	-4.6 0.9 0.7	0.4 6.1 0.8 2.0 -1.4	1.6 -0.5 0.8	3.0 2.5 -4.7 -1.5 0.6	1.7 4.6 1.0 0.5 0.9	1.2 3.3 -0.2 0.5 -1.6 2.2	4.1 -2.6 1.0 1.5 -2.4 1.9	-4.1 -0.8 0.6 0.1 1.7 2.1	2.3 -1.3 3.0 3.1 2.8 0.0	9.1 4.6 8.3 7.5 4.4 2.1 5.3	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1
2003 2004 2005 2006 2007 2008	-0.1 -0.5 1.9 -0.2	1.5 0.9 2.1 1.8 0.1	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -2.2 -0.8 1.2	-4.6 0.9	0.4 6.1 0.8 2.0 -1.4 0.3 -1.7	1.6 -0.5 0.8 1.3	3.0 2.5 -4.7 -1.5 0.6 0.6 -0.9 -0.1	1.7 4.6 1.0 0.5 0.9 1.2 1.6 0.4	1.2 3.3 -0.2 0.5 -1.6 2.2 1.2	4.1 -2.6 1.0 1.5 -2.4 1.9 1.6 -0.9	-4.1 -0.8 0.6 0.1 1.7 2.1 1.7	2.3 -1.3 3.0 3.1 2.8 0.0 -1.0 -0.4 9.8	9.1 4.6 8.3 7.5 4.4 2.1 5.3 7.3 23.7	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3
2003 2004 2005 2006 2007 2008 2009 2010	-0.1 -0.5 1.9 -0.2 0.6 0.3 1.9 -8.9	1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 -1.0	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -2.2 -0.8	-4.6 0.9 0.7 1.9 -1.9 -4.8 1.0	0.4 6.1 0.8 2.0 -1.4	1.6 -0.5 0.8 1.3 0.2 -0.3	3.0 2.5 -4.7 -1.5 0.6 0.6 -0.9 -0.1 3.7	1.7 4.6 1.0 0.5 0.9 1.2 1.6 0.4 2.0	1.2 3.3 -0.2 0.5 -1.6 2.2 1.2 1.2	4.1 -2.6 1.0 1.5 -2.4 1.9 1.6 -0.9 -0.9	-4.1 -0.8 0.6 0.1 1.7 2.1 1.7 12.3 3.2 -0.8	2.3 -1.3 3.0 3.1 2.8 0.0 -1.0 -0.4 9.8 8 -3.6	9.1 4.6 8.3 7.5 4.4 2.1 5.3 7.3 23.7 -6.4 6.0	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6
2003 2004 2005 2006 2007 2008 2009 2010 2011 2012	-0.1 -0.5 1.9 -0.2 0.6 0.3 1.9 -8.9 -1.7 1.8	1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 -1.0 1.4 2.0	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -2.2 -0.8 1.2 2.6 2.4 -0.1	-4.6 0.9 0.7 1.9 -1.9 -4.8 1.0 1.6	0.4 6.1 0.8 2.0 -1.4 0.3 -1.7	1.6 -0.5 0.8 1.3 0.2 -0.3 0.2 -0.1 1.4 -2.0	3.0 2.5 -4.7 -1.5 0.6 0.6 -0.9 -0.1 3.7 -0.5 1.3 2.6	1.7 4.6 1.0 0.5 0.9 1.2 1.6 0.4 2.0 5.2.3 0.5	1.2 3.3 -0.2 0.5 -1.6 2.2 1.2 1.2 1.9 -1.1 7.5	4.1.1 -2.16 1.0 1.5.5 -2.4 1.9 1.6 -0.9 0.0 -2.0 -1.3	-4.1 -0.8 0.6 0.1 1.7 2.1 1.7 12.3 3.2 -0.8 0.8	2.3 3.0 3.1 2.8 0.0 -1.0 -0.4 9.8 -3.6 2.2 2.0 -1.1	9.1 4.6 8.3 7.5 4.4 2.1 5.3 7.3 23.7 -6.4 6.0 15.3 10.6	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8
2003 2004 2005 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014	-0.1 -0.5 1.9 -0.2 0.6 0.3 1.9 -8.9 -1.7 1.8 2.2 1.2	1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 -1.0 1.4 2.0	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -2.2 -0.8 1.2 2.6 2.4	-4.6 0.9 0.7 1.9 -1.9 -4.8 1.0 1.6	0.4 6.1 0.8 2.0 -1.4 0.3 -1.7 0.0 -3.4 -0.5	1.6 -0.5 0.8 1.3 0.2 -0.3 0.2 -0.1 1.4 -2.0	3.0 2.5 -4.7 -1.5 0.6 0.6 -0.9 -0.1 3.7 -0.5 1.3 2.6 2.6 2.6	1.7. 4.6 1.0 0.5. 0.9 1.2 1.6 0.4 2.0 5.2 2.3 0.5 -2.1 4.2	1.2 3.3 -0.2 0.5 -1.6 2.2 1.2 1.2 1.9 -1.1 7.5 0.5	4.1.1 -2.16 1.0 1.5.5 -2.4 1.9 1.6 -0.9 0.0 -2.0 -1.3	-4.1 -0.8 0.6 0.1 1.7 2.1 1.7 12.3 3.2 -0.8	2.33 -1.3 3.0 3.1 2.8 0.0 -1.0 -0.4 9.8 -3.6 2.2 2.0 -1.1 1.5	9.11 4.6 8.3 7.5 4.4 2.1 5.3 7.3 23.7 -6.4 6.0 15.3 10.6	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1
2003 2004 2005 2006 2007 2008 2009 2010 2011 2012 2013	-0.1 -0.5 1.9 -0.2 0.6 0.3 1.9 -8.9 -1.7 1.8	1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 -1.0 1.4 2.0 1.7	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -2.2 -0.8 1.2 2.6 2.4 -0.1 0.6	-4.6 0.9 0.7 1.9 -1.9 -4.8 1.0 1.6 1.6	0.4 6.11 0.8 2.0 -1.4 0.3 -1.7 0.0 -3.4 -0.5 1.0	1.66 -0.5 0.8 1.3 0.2 -0.3 0.2 -0.1 1.4 -2.0 1.1 -0.9 1.0 -1.3	3.00 2.5 4.47 -1.5 0.6 0.6 0.9 -0.1 3.7 -0.5 1.3 2.6 2.6 -0.6 -0.1 1.4	1.77 4.6 1.0 0.5 0.9 1.2 1.6 0.4 2.0 5.2 2.3 0.5 -2.1 4.2	1.2.3.3.3.3.0.2.2.0.5.5.1.2.1.2.1.2.1.2.1.2.1.2.1.2.1.2.1.2	4.1.1 -2.6 1.0 1.5 -2.4 1.9 1.6 -0.9 0.0 -2.0 -1.3 2.8	-4.1 -0.8 0.6 0.1 1.7, 2.1 1.7 12.3 3.2 -0.8 0.8	2.3 -1.3 -3.0 -3.1 -2.8 -0.0 -1.0 -0.4 -9.8 -3.6 -2.2 -2.0 -1.1 -1.5 -1.2	9.11 4.6 8.3 7.5 4.4 2.11 5.3 7.3 23.7 -6.4 6.0 15.3 10.6 9.6 15.3	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1
2003 2004 2005 2006 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 Avg	-0.1 -0.5 1.9 -0.2 0.6 0.3 1.9 -8.9 -1.7 1.8 2.2 1.2 -1.8 3.4	1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 -1.0 1.4 2.0 1.7 0.7 2.1 0.5	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -2.2 -0.8 1.2 2.6 2.4 -0.1 0.6 1.8 0.8 0.8	-46 0.9 0.7 1.9 -1.8 1.0 1.6 1.1 1.1 1.1 0.0	0.4 6.1.1 0.8 2.0 -1.4 0.3 -1.7 0.0 -3.4 -0.5 1.0 -2.4 2.7 -0.7	1.6 -0.5 0.8 0.8 1.3 0.2 -0.3 0.2 -0.1 1.4 -2.0 1.1 -0.9 1.0 -1.3 0.9	3.0 2.5 -4.7 -1.5 0.6 0.6 0.9 0.1 3.7 -0.5 1.3 2.6 6 2.6 -0.6	1.7 4.6 1.0 0.5 0.9 1.2 1.6 0.4 2.0 5.2 2.3 0.5 2.1 4.2 -0.3 0.9	1.2 3.3 -0.2 0.5 -1.6 2.2 1.2 1.2 1.9 -1.1 7.5 0.5 1.9	4.1 -26 (10 10 10 10 10 10 10 10 10 10 10 10 10 1	-4.1 -0.8 -0.6 -0.1 -1.7 -2.1 -1.7 -12.3 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8	2.3 -1.3 3.0 3.1 2.8 0.0 -1.0 -0.4 9.8 -3.6 2.2 2.0 -1.1 1.5 1.2	9.1.1 4.6.8 8.3.3 7.5.5 4.4.4 2.1.1 5.3.3 7.3.7 -6.4.4 6.0.0 15.3.3 10.6.6 9.6.6 15.3.3 1.1.1 8.9.9	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -2.9 -4.2 -5.8
2003 2004 2005 2006 2007 2007 2008 2010 2011 2011 2012 2013 2014 2015 Avg	-0.1 -0.5 1.9 -0.2 0.6 0.3 1.9 -1.7 1.8 2.2 1.2 -1.5 3.4 0.5	1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 -1.0 1.4 2.0 0.1 1.7 0.7 2.1 -0.3	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -2.2 -0.8 1.2 2.6 2.4 -0.1 0.6 1.8 0.8 0.8	-46 0.9 0.7 1.9 -1.8 1.0 1.6 1.1 1.1 1.1 0.0	0.4 6.1 0.8 0.8 2.0 -1.4 0.3 -1.7 0.0 -3.4 -0.5 1.0 -2.4 2.7 -0.1	1.6. 0.5 0.8 0.8 1.3. 0.2 0.3 0.2 0.1 1.4 2.0 1.1 0.9 1.0 0.9  Jun 2.2	3.0 2.5 -4.7 -1.5 0.6 0.6 -0.9 0.1 3.7 -0.5 1.3 2.6 2.6 0.6 1.4	1.7 4.6 1.0 0.5 0.9 1.2 1.6 0.4 2.0 5.2 2.3 0.5 2.1 4.2 0.9	1.2 3.3 -0.2 0.5 -1.6 2.2 1.2 1.9 -1.1 7.5 0.5 1.9 -1.7	4.1 -26 (10 10 10 10 10 10 10 10 10 10 10 10 10 1	-4.1 -0.8 -0.6 -0.1 -0.7 -0.1 -0.7 -0.1 -0.7 -0.1 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8	2.3 1-13 3.0 3.1 2.8 0.0 1.0 -1.0 -0.4 9.8 -3.6 2.2 2.0 1.1 1.5 1.2	9.1 4.6 8.3 7.5 4.4 2.1 5.3 7.3 7.3 -6.4 6.0 9.6 9.6 15.3 1.1 8.9	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -2.9 -4.2 -5.8
2003 2004 2005 2006 2007 2007 2008 2010 2011 2011 2012 2013 2014 2015 Avg	-0.1 -0.5 1.9 -0.2 0.6 0.3 1.9 -8.9 -1.7 1.8 2.2 1.2 -1.8 3.4	1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 -1.0 1.4 2.0 1.7 0.7 2.1 0.5	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -2.2 -0.8 1.2 2.6 2.4 -0.1 0.6 1.8 0.8 0.8	-46 0.9 0.7 1.9 -1.8 1.0 1.6 1.1 1.1 1.1 0.0	0.4 6.1.1 0.8 2.0 -1.4 0.3 -1.7 0.0 -3.4 -0.5 1.0 -2.4 2.7 -0.7	1.6. 0.5. 0.8. 1.3. 0.20.3. 0.20.1. 1.42.0. 1.10.9 1.0. Jun	3.0 2.5 4.7 1.5 0.6 0.6 0.9 0.1 3.7 -0.5 1.3 2.6 2.6 0.6 1.4 1.0	1.7 4.6 1.0 0.5 0.9 1.2 1.6 0.4 2.0 5.2 2.3 0.5 -2.1 4.2 2.0 0.9	1.2 3.3 -0.2 0.5 -1.6 2.2 1.2 1.9 -1.1 7.5 0.5 1.9 -1.7	4.1 -2.6 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0	-4.1 -0.8 0.6 0.1 1.7 2.1 1.7 12.3 3.2 0.8 0.8 1.3 2.9	2.3 -1.3 3.0 3.1 2.8 0.0 -1.0 -0.4 9.8 -3.6 2.2 2.0 -1.1 1.5 1.2  Dec 0.0 0.7 0.0	9.1.1 4.6 8.3 7.5 4.4 2.1 5.3 7.3 7.3 -6.4 6.0 15.3 10.6 9.6 9.6 9.6 15.3 1.1 8.9	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -2.9 -4.2 -5.8
2003 2004 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 Avg  dollar.w.60.40.CASH 1986 1987 1988 1999	-0.1 -0.5 1.9 -0.2 0.6 0.3 1.9 -1.7 1.8 2.2 1.2 1.2 1.3 3.4 0.5	1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 -1.0 1.4 2.0 1.7 0.7 2.1 -0.3 0.5 M	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -2.2 -0.8 1.2 2.6 2.4 -0.1 0.6 1.8 0.8 0.8 0.2 1.8 -0.5 0.2	-4.6 0.9 0.7 0.7 1.9 -1.9 -4.8 1.0 1.6 1.1 1.1 1.3 -1.1 0.0	0.4 6.1.1 0.8 0.8 2.0 -1.4 0.3 -1.7 0.0 -3.4 -0.5 1.0 -2.4 2.7 -0.7  May	1.6. 0.8. 0.8. 1.3. 0.20.3. 0.20.1. 1.42.0 1.10.9. 1.01.3. 0.9	3.0 2.5 -4.7 -1.5 0.6 0.6 0.9 0.1 3.7 -0.5 1.3 2.6 2.6 2.6 1.4 1.0	1.7 4.6 1.0 0.5 0.9 1.2 1.6 0.4 2.0 5.2 2.3 0.5 2.1 4.2 0.9 Aug 2.4 2.2 1.9 0.0 0.9	12 3.3 -0.2 0.5 -1.6 2.2 1.2 1.9 -1.1 7.5 0.5 1.9 -1.7 1.0    Sep	4.1 -26 -1.0 -1.0 -1.5 -2.4 -1.9 -1.6 -0.9 -0.0 -2.0 -1.3 -2.8 -2.5 -1.1 -1.1 -1.1 -1.1 -1.2 -1.8 -1.0 -1.1 -1.2 -1.0 -1.1 -1.2 -1.0 -1.1 -1.2 -1.0 -1.1 -1.2 -1.0 -1.0 -1.1 -1.2 -1.0 -1.0 -1.1 -1.2 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0	-4.1 -0.8 -0.6 -0.1 -1.7 -2.1 -1.7 -12.3 -3.2 -0.8 -0.8 -0.8 -1.3 -1.3 -1.3 -1.7 -1.7 -1.7 -1.7 -2.7	2.3 13 3.0 3.1 2.8 0.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	9.1.1 4.6 8.3 7.5 4.4 2.1.1 5.3 7.3 7.3 10.6 9.6 15.3 1.1 8.9 Year -6.1 -6.1	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -2.9 -4.2 -5.8
2003 2004 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 Avg  dollar.w.60.40.CASH 1986 1987 1988 1990 1990 1991 1992	-0.1 -0.5 -0.9 -0.2 -0.6 -0.3 -0.9 -0.9 -1.9 -1.7 -1.8 -1.2 -1.8 -1.4 -1.5 -1.8 -1.5 -1.8 -1.9 -1.7 -1.8 -1.8 -1.8 -1.9 -1.7 -1.8 -1.8 -1.8 -1.8 -1.8 -1.8 -1.8 -1.8	1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 1.4 2.0 1.7 0.7 2.1 -0.3 0.5 1.0 0.5 1.0 -2.2	5-11 -0-2 -3-4 -1-0 0.1 -1-2 -2-2 -0.8 1.2 2.6 2.4 -0.1 0.6 1.8 0.8 0.5 0.2  dar  // -0.4 1.7 0.0	-4.6 0.9 0.7 1.7 1.9 -4.8 1.0 1.6 1.1 1.1 1.3 -1.1 0.0	0.4 6.1.1 0.8 0.8 0.8 0.0 -1.8 0.3 -1.7 0.0 -3.4 -0.5 1.0 0.7 -0.1 0.7  May	1.6. 0.5 0.8 0.8 1.3 0.2 0.3 0.2 0.1 1.4 2.0 1.1 0.9 1.0 1.3 0.9  Jun 2.2 3.5 2.4 2.0 0.0 3.1 0.8 1.8	3.0 2.5 4.7 1.5 0.6 0.6 0.9 1.0 1.1 3.7 -0.5 1.3 2.6 2.6 1.4 1.0  Jul 1.1 3.0 1.0 6.3 0.0 3.4 3.9 0.2	1.7 4.6 1.0 0.5 0.9 1.2 1.6 0.4 2.0 5.2 2.3 0.5 2.4 4.2 4.2 0.9 1.0 9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	12 3.3 -0.2 0.5 -1.6 2.2 1.2 1.9 -1.1 7.5 0.5 1.9 -1.7 1.0    Sep -1.0 -1.8 4.1 -0.2 0.8 0.1 1.3 -0.3	4.1 -26 -1.0 -1.0 -1.1 -2.4 -1.9 -1.6 -0.9 -0.0 -2.0 -1.3 -2.8 -2.5 -1.1 -1.1 -1.1 -1.2 -2.6 -3.1 -3.1 -3.1 -3.1 -3.1 -3.1 -3.1 -3.1	-4.1 -0.8 -0.6 -0.1 -1.7 -1.1 -1.7 -1.2.3 -0.8 -0.8 -0.8 -0.8 -0.8 -1.3 -1.3 -1.3 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.7 -1.5 -1.7 -1.7 -1.5 -1.7 -1.7 -1.7 -1.7 -1.7 -1.7 -1.7 -1.7	2.3 13 3.0 3.1 2.8 0.0 1.0 -0.4 9.8 -3.6 2.2 2.0 -1.1 1.5 1.2 1.3 Dec 0.0 0.7 0.0 1.4 1.6 3.8 2.1	9.1.1 4.6 8.3 7.5 4.4 2.1 5.3 7.3 7.3 7.3 10.6 9.6 15.3 11.1 8.9  Year  Year  4.7 4.7 4.8 5.9 5.9 6.7 6.1 5.9 6.7 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -2.9 -4.2 -5.8
2003 2004 2005 2006 2006 2007 2008 2010 2011 2012 2013 2014 2015 Avg  dollar.w.60.40.CASH 1986 1987 1988 1989 1990 1991 1992 1993 1993 1994	Jan Feb 0.7 3.1 5.2 5.6 0.9 0.9 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 1.2 3.0 3.1 3.1 3.1 3.1 3.1 3.1 3.1 3.1 3.1 3.1	1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 1.4 2.0 1.7 0.7 2.1 -0.3 0.5 1.0 0.5 1.0 0.5 1.0	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -2.2 -0.8 1.2 2.6 2.4 -0.1 -0.1 -1.8 0.8 1.8 0.8 1.8 -0.5 0.2 -1.1 -1.1 -1.7 -1.0 -1.5 -1.1 -1.1 -1.7 -1.1 -1.1 -1.1 -1.1 -1.1	-4.6 0.9 0.7 1.9 1.19 -4.8 1.0 1.6 1.1.1 1.3 -1.1 0.0  Apr -2.6 -0.6 4.1 1.17 -17 0.6 1.7 -1.3 -1.3 -1.3 -1.4 -1.7 -1.3 -1.4 -1.7 -1.4 -1.7 -1.4 -1.7 -1.4 -1.7 -1.4 -1.7 -1.4 -1.7 -1.4 -1.7 -1.4 -1.7 -1.4 -1.7 -1.4 -1.7 -1.4 -1.7 -1.4 -1.7 -1.4 -1.7 -1.4	0.4 6.1 0.8 0.8 2.0 -1.4 0.3 -1.7 0.0 -3.4 -0.5 1.0 0.7 -0.1 0.7  May  0.5 -1.0 3.6 2.1 2.5 1.5 1.8 -0.1	1.6. 0.5 0.8 0.8 0.8 0.3 0.2 0.3 0.2 0.1 1.4 0.2 0.3 1.0 0.3 0.9  Jun 2.2 3.5 2.4 2.0 0.0 0.3 1.8 0.1 1.7	3.0 2.5 4.7 1.5 0.6 0.6 0.9 0.1 3.7 2.6 2.6 2.6 1.4 1.0 1.1 3.0 0.0 0.3 0.0 0.3 0.0 0.3 0.1 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3	1.7 4.6 1.0 0.5 0.9 1.2 1.6 0.4 2.0 5.2 2.3 0.5 -2.1 4.2 -0.3 0.9  Aug  Aug  Aug  Aug  Aug  Aug  Aug  Au	12 33 02 0.5 -1.6 2.2 1.2 1.2 1.9 -1.7 0.5 0.5 1.9 -1.7 1.0 Sep -1.0 -1.8 4.1 -0.2 0.8 0.1 1.3 -0.3 -0.3	4.1 -26 1.0 1.5 -2.4 1.9 1.6 -0.9 0.0 -2.0 -1.3 2.8 2.5 0.5	-4.1 -0.8 -0.6 -0.1 -1.7 -1.1 -1.7 -1.2.3 -0.8 -0.8 -0.8 -1.3 -1.9 -1.3 -1.3 -1.7 -1.5 -1.7 -1.5 -1.7 -1.6 -2.8 -3.6	2.3 -1.3 3.0 3.1 2.8 0.0 -1.0 -0.4 9.8 -3.6 2.2 2.0 -1.1 1.5 1.2  Dec 0.0 0.7 0.0 1.4 1.6 3.8 2.1 0.9 0.4 2.0	9.1.1 4.6 8.3 7.5 4.4 2.1 5.3 7.3 7.3 7.3 7.3 10.6 9.6 9.6 15.3 1.1 8.9  Year  Year  4.7 4.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -2.9 -4.2 -5.8
2003 2004 2005 2006 2006 2007 2008 2010 2011 2012 2013 2014 2015 Avg  dollar.w.60.40.CASH 1986 1987 1988 1989 1990 1991 1992 1993 1994 1995 1996	Jan Feb 0.7 3.1 5.2 5.6 0.9 2.4 1.2 3.0 3.1 3.1 3.5 3.5	1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 1.0 1.4 2.0 1.7 0.7 2.1 -0.3 0.5 1.0 -2.2 0.4 4.5 1.0 1.9 3.5 -1.8	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -2.2 -0.8 1.2 2.6 2.4 -0.1 0.6 1.8 0.8 1.8 -0.5 0.2 4 -1.1 1.7 0.0 1.5 1.7 0.0 1.5 -1.8 1.7 0.0 1.5 -1.8 1.7 0.0 1.5 -1.8 1.8 -0.5 0.2	-4.6 0.9 0.7 1.9 1-1.9 -4.8 1.0 1.6 1.1.1 1.3 -1.1 0.0  Apr -2.6 4.1 1.7 0.6 1.7 -1.3 -1.3 -1.3 -1.3 -1.3 -1.3 -1.3 -1.4 0.5 4.2	0.4 6.1.1 0.8 2.0 -1.4 0.3 -1.7 0.0 0.3 -1.7 0.0 0.3 -2.4 2.7 -0.1 0.7  May  May  0.5 -1.0 3.6 2.1 2.5 1.5 1.8 -0.1	1.6. 0.5. 0.8. 0.8. 0.8. 0.3. 0.2. 0.3. 0.2. 0.1. 1.4. 0.9. 1.0. 1.3. 0.9  Jun 2.2. 3.5. 2.4. 2.0. 0.0. 3.1 0.8. 1.8. 0.1. 1.7. 0.9. 3.2.	3.0 2.5 4.7 4.7 1.5 0.6 0.6 0.8 9 0.1 3.7 0.5 1.3 2.6 2.6 1.4 1.0  Jul 1.1 3.0 6.3 0.0 3.4 3.9 0.2 1.0 1.4 2.6 6.9	Aug  Aug  Aug  Aug  Aug  Aug  Aug  Aug	12 33 02 05 -1.6 2.2 1.2 1.9 -1.7 0.5 0.5 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	4.1 -26 -1.0 -1.0 -1.0 -1.1 -2.4 -1.9 -1.6 -0.9 -0.0 -1.3 -2.8 -2.51.3 -2.8 -2.51.3 -2.8 -2.1 -1.3 -1.0 -1.1 -1.2 -2.6 -0.1 -1.2 -0.8 -0.1 -1.3 -1.0 -1.1 -1.2 -0.8 -0.1 -1.1 -1.2 -0.8 -0.1 -1.1 -1.2 -0.8 -0.1 -1.1 -1.2 -0.8 -0.1 -1.1 -1.2 -0.8 -0.1 -1.1 -1.2 -0.8 -0.1 -1.1 -1.2 -0.8 -0.1 -1.1 -1.2 -0.8 -0.1 -1.1 -1.2 -0.8 -0.1 -1.1 -1.2 -0.8 -0.1 -1.3 -0.3	-4.1 -0.8 -0.6 -0.1 -1.7 -1.1 -1.7 -1.2.3 -0.8 -0.8 -0.8 -1.3 -1.3 -1.3 -1.3 -1.3 -1.3 -1.3 -1.3	2.3 -1.3 3.0 3.1 2.8 0.0 -1.0 -0.4 9.8 -3.6 2.2 2.0 -1.1 1.5 1.2  1.3  Dec 0.0 0.7 0.0 1.4 1.6 3.8 2.1 0.9 0.4 2.4 2.1 1.9 1.8	9-1.1 4-6.8 8.3 7-5.5 4.4 2.1 5.3 7.3 7.3 7.3 7.3 10.6 9.6 9.6 9.6 15.3 1.1 8.9  Year  Year  4.7 -6.1 8.3 1.7 -5.8 3.1.7 -5.8 3.4.7 12.7	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -2.9 -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 -7.9
2003 2004 2005 2006 2006 2007 2008 2010 2011 2012 2013 2014 2015 Avg  dollar.w.60.40.CASH 1986 1988 1989 1990 1991 1992 1993 1993 1994 1995 1996 1997 1998	Jan Feb  1.9  -0.6  0.8  1.9  -0.8  1.9  -0.9  -1.7  1.8  2.2  -1.8  3.4  0.5  Jan Feb  0.7  3.1  5.2  -5.6  0.9  -2.4  1.2  3.0  3.1  2.1	1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 1.4 2.0 1.7 0.7 2.1 -0.3 0.5 1.0 0.2 2.2 0.4 4.5 1.0 1.9 3.5 1.0	5-11 -0-2 -3-4 -1-0 0.1 -1-2 -2.2 -0.8 1.2 2.6 2.4 -0.1 0.6 1.8 0.8 -0.5 0.2  dar  // -0.4 -1.1 1.7 0.0 1.5 -1.6 1.4 -3.1 2.0 0.2 -3.8 3.0 2.8	-4.6 0.9 0.9 0.7 1.9 -1.9 -4.8 1.0 1.6 1.1 1.3 -1.1 0.0  Apr -2.6 -0.6 4.1 -1.7 -1.3 -1.0 2.4 0.5	0.4 6.1.1 0.8 2.0 -1.4 0.3 -1.7 0.0 0.3 -1.7 0.0 -2.4 2.7 -0.1 0.7  May  May  0.5 1.0 3.6 2.1 2.5 1.5 1.8 -0.1 5.3 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	3.0 2.5 4.7 4.7 1.5 0.6 0.6 0.8 4.7 3.7 0.5 1.3 2.6 2.6 1.4 1.0  Jul 1.1 3.0 4.0 6.3 0.0 3.4 3.9 0.2 1.0 1.4 2.6 6.9 6.9	Aug  Aug  Aug  Aug  Aug  Aug  Aug  Aug	12 33 02 05 -1.6 2.2 1.2 1.9 -1.7 1.0  Sep -1.0 -1.0  Sep -1.0 -1.0 -1.8 -1.1 -0.2 -0.8 -0.1 -1.3 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3 -0	4.1 -26 -1.0 -1.0 -1.0 -1.1 -2.4 -1.9 -1.6 -0.9 -0.0 -1.3 -2.8 -2.5 -1.3 -2.8 -2.5 -1.3 -1.1 -1.2 -1.3 -1.1 -1.1 -1.2 -1.3 -1.1 -1.1 -1.1 -1.1 -1.1 -1.1 -1.1	Nov 0.8 0.8 0.5 1.7 1.5 2.7 1.6 2.8 3.6 5.7 2.8 3.6 3.7 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	2.3 1.3 3.0 3.1 2.8 0.0 -1.0 -0.4 9.8 -3.6 2.2 2.0 1.1 1.2 1.3  Dec 0.0 0.7 0.7 0.0 1.4 1.6 3.8 2.1 1.9 0.9 0.4 2.0 2.0 2.1 1.1 1.3 3.8 3.8 3.9	9-1.1 4-6.8 8.3 7-5.5 4-4.4 2.1.1 5.3 7.3 7.3 -6.4 6.0 15.3 10.6 9.6 9.6 9.6 15.3 1.1 8.9  Year 6.7 -6.1 5.9 -6.1 16.1 8.3 3.1 -5.8 3.4.7 12.7 24.6 6.5 6.5 6.5	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -2.9 -4.2 -5.8  MaxDD -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5
2003 2004 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 Avg  dollar.w.60.40.CASH 1986 1997 1998 1990 1991 1992 1993 1994 1995 1996 1997 1998	-0.1 -0.5 -1.9 -0.2 -0.6 -0.3 -1.9 -8.9 -1.7 -1.8 -1.8 -1.2 -1.8 -1.4 -1.5 -1.6 -1.9 -1.7 -1.8 -1.9 -1.7 -1.8 -1.9 -1.7 -1.8 -1.8 -1.8 -1.8 -1.8 -1.8 -1.8 -1.8	1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 1.4 2.0 1.7 0.7 2.1 -0.3 0.5 1.0 1.2 0.4 4.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.0 1.9 3.4 3.5 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -2.2 -0.8 1.2 2.6 2.4 -0.1 0.6 1.8 0.8 -0.5 -0.5 -0.2 -1.1 1.7 -0.0 1.8 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1	-4.6 0.9 0.9 0.7 1.9 1.9 -4.8 1.0 1.6 1.1 1.3 -1.1 0.0  Apr -2.6 4.1 -1.7 0.6 1.7 -1.3 -1.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.4 6.1.1 6.1.3 6.1.1 6.1.3 6.1.4 6.1.1 6.1.4 6.1.4 6.1.4 6.1.4 6.1.4 6.1.4 6.1.4 6.1.4 6.1.4 6.1.4 6.1.4 6.1.4 6.1.4 6.1.4 6.1 6.1.4 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1	Jun 2.2 3.5 2.4 2.0 0.0 3.3 2.3 3.5 3.4 2.1 0.2 0.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1	Jul  Jul  1.1  3.0  3.0  3.7  4.7  1.5  0.6  0.6  0.9  -0.1  3.7  0.5  1.3  2.6  2.6  1.4  1.0  Jul  1.1  3.0  1.0  3.4  3.9  0.2  1.0  1.4  2.6  6.6  6.7  6.7  6.7  6.8  6.8  6.8  6	Aug  Aug  Aug  Aug  Aug  Aug  Aug  Aug	112 33 33 - 02 0.5 - 1.6 - 1.0 1.0 1.3 3.3 3.8 3.3 3.3 3.8 3.3 3.5 - 1.7 1.7 1.7 1.0 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3	4.1.1 -2.6 -2.6 -2.6 -2.1.1 -2.4 -2.9 -2.4 -2.9 -0.9 -0.0 -1.3 -2.8 -2.5 -2.5 -2.6 -2.6 -2.7 -2.8 -2.6 -2.7 -2.8 -2.6 -2.7 -2.8 -2.6 -2.7 -2.8 -2.6 -2.7 -2.8 -2.7 -2.8 -2.7 -2.8 -2.8 -2.7 -2.8 -2.8 -2.8 -2.8 -2.8 -2.8 -2.8 -2.8	-4.1 -0.8 -0.6 -0.1 -1.7 -1.1 -1.7 -1.2.3 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8	2.3 1.3 3.0 3.1 2.8 0.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	9.1. 4.6. 8.3. 7.5. 4.4. 2.1. 5.3. 7.3. 2.3.7 -6.4. 6.0. 15.3. 10.6. 9.6. 15.3. 1.1. 8.9  Year  6.7 -6.1. 5.9 -6.1. 16.1. 8.3 11.7 -5.8. 4.7 2.4.6. 14.5. 6.5. 6.5.	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -2.9 -4.2 -5.8
2003 2004 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 Avg  dollar.w.60.40.CASH 1986 1987 1988 1990 1990 1991 1992 1993 1993 1996 1997 1998 1999 2000 2001 20002 20003	Jan Feb  Jan Feb  1.9  0.7  3.1  5.2  5.6  0.9  2.4  1.2  3.5  3.5  3.5  3.5  3.5  3.5  3.5  3	1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 1.4 2.0 1.7 0.7 2.1 -0.3 0.5 1.0 1.4 4.5 1.0 1.9 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 1.9 1.1 1.1 1.1 1.1 1.1 1.1 1.1 1.1	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -2.2 -0.8 -1.2 -2.6 -2.4 -0.1 -0.6 -1.8 -0.8 -0.5 -0.2 -1.1 -1.7 -0.0 -1.5 -1.6 -1.4 -3.1 -2.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.6 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0	-4.6 0.9 0.9 0.7 1.9 1.9 -4.8 1.0 1.6 1.1 1.3 -1.1 0.0  Apr -2.6 4.1 -1.7 0.6 1.7 -1.3 -1.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.4 6.1.1 0.8 2.0 -1.4 0.3 -1.7 0.0 0.3 -1.7 0.0 -2.4 2.7 -0.1 0.7  May   May   0.5 -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 0.5 5.8	1.6. 0.1. 0.1. 0.2. 0.3. 0.2. 0.3. 0.2. 0.4. 1.4. 0.2. 0.1. 1.1. 0.9. 1.0. 1.3. 0.9.  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. 3.5. 3.4. 2.1. 0.2. 3.5. 3.4. 2.1. 0.2. 3.5. 3.4. 2.1. 0.2. 3.5. 3.4. 2.1. 0.2. 3.5. 3.4. 2.1. 0.2. 3.5. 3.4. 2.1. 0.2.	3.0 2.5 4.7 1.5 0.6 0.6 0.9 -0.1 3.7 -0.5 1.3 2.6 2.6 1.4 1.0  Jul 1.1 3.0 -1.0 6.3 3.4 3.9 0.2 1.0 1.4 -2.6 6.9 1.0 1.8 -0.6 1.8 -0.6 1.8 -0.6 1.8 -0.6 1.8 -0.6 1.8 -0.8 1.8 -0.8 1.8 -0.8 1.8 -0.8 1.8 -0.8 1.8 -0.8 1.8 -0.8 1.8 -0.8 1.8 -0.8 1.8 -0.8 1.8 -0.8 1.8 -0.8 1.8 -0.8 1.8 -0.8 1.8 -0.8 1.8 -0.8 1.8 -0.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1	Aug  Aug  Aug  Aug  Aug  Aug  Aug  Aug	112 33 33 -02 0.5 -1.6 0.5 -1.0 0.5 -1.0 0.8 0.1 1.3 -0.3 3.8 3.9 2.5 -1.1 -1.7 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	4.1 -26 -6 -10 -10 -10 -10 -10 -10 -10 -10 -10 -10	-4.1 -0.8 -0.6 -0.1 -1.7 -1.1 -1.7 -1.2.3 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8	2.3 13 3.0 3.1 2.8 0.0 1.0 1.0 1.0 1.0 1.0 1.1 1.5 1.2 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3	9.1. 4.6 8.3. 7.5 4.4. 2.1. 5.3. 7.3. 7.3. 23.7 -6.4. 6.0. 15.3. 10.6 9.6. 15.3. 1.1 8.9  Year  6.7 -6.1 5.9 -6.1 16.1 8.3 11.7 -5.8 34.7 24.6 14.5 2.9 6.5 4.4	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.8 -3.1 -5.1 -2.9 -4.2 -5.8 -3.1 -1.5 -2.1 -5.3 -1.5 -5.7 -7.9 -10.2 -6.5 -9.8 -9.8 -9.8 -9.8 -9.8 -9.8 -9.8 -9.8
2003 2004 2005 2006 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 Avg  dollar.w.60.40.CASH 1986 1989 1990 1991 1992 1993 1991 1995 1993 1995 1996 1997 1998 1999 2000 2001 2002 2003 2004 2005	Jan Feb  Jan Feb  3.4  1.5  3.4  0.5  Jan Jeban	1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 1.4 2.0 1.7 0.7 2.1 -0.3 0.5 1.0 -2.2 0.4 4.5 1.0 1.9 3.6 -1.8 0.5 3.9 -0.7 1.2 0.7 1.4 1.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0	5.1 -0.2 -3.4 -1.0 -0.1 -1.2 -0.8 -1.2 -0.8 -1.2 -0.6 -0.4 -0.1 -0.1 -1.2 -0.8 -0.6 -0.4 -0.1 -0.5 -0.2 -0.6 -0.6 -0.6 -0.6 -0.6 -0.7 -0.7 -0.7 -0.0 -0.8 -0.7 -0.7 -0.8	-4.6 0.9 0.7 1.9 1.0 1.6 1.6 1.1 1.3 -1.1 0.0  Apr -2.6 4.1 1.7 0.6 6 1.7 -3 -4 0.5 4.2 0.9 2.3 -2.4 -1.2 -2.9 0.5 0.3 0.3	0.4 6.1. 0.8 0.8 2.0 -1.4 0.3 -1.7 0.0 -3.4 -0.5 1.0 0.7 -0.1 0.7  May  May  May  May  May  May  May  Ma	1.6. 0.15 0.8 0.8 0.8 0.8 0.8 0.2 0.3 0.2 0.3 0.4 1.4 0.2 0.9 1.0 1.0 1.3 0.9  Jun 2.2 3.5 2.4 2.0 0.0 0.3 1.8 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2 1.5 0.4 2.1 0.2 1.5 0.4 1.7 0.9 1.8 0.1 1.7 0.9 1.8 0.1 1.7 0.9 1.8 0.1 1.7 0.9 1.8 0.1 1.7 0.9 1.8 0.1 1.7 0.9 1.8 0.1 1.7 0.9 1.8 0.1 1.7 0.9 1.8 0.1 1.8 0.1 1.7 0.9 1.8 0.1 1.7 0.9 1.8 0.1 1.8 0.1 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1	3.0 2.5 4.7 1.5 0.6 0.6 0.6 0.9 0.1 3.7 0.5 1.3 2.6 2.6 1.4 1.0  Jul 1.1 3.0 0.0 3.4 3.9 0.2 1.0 1.4 2.6 6.9 1.4 2.4 2.3 2.9 1.9 1.9	Aug  Aug  Aug  Aug  Aug  Aug  Aug  Aug	12 33 02 05 -16 22 12 12 19 -17 10  Sep -10 -18 4.1 -02 0.8 0.1 1.3 -03 -19 3.3 3.8 3.9 2.5 -11 -3.7 1.7 2.1 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3	4.12.6 -1.0 -1.0 -1.0 -1.1 -2.4 -1.9 -1.6 -0.9 -0.9 -0.0 -1.3 -2.8 -2.5 -0.5 -1.3 -2.8 -0.1 -1.9 -0.1 -1.9 -0.1 -1.0 -0.1 -1.0 -0.1 -1.0 -0.1 -0.1	-4.1 -0.8 -0.6 -0.1 -1.7 -2.1 -1.7 -1.3 -3.2 -0.8 -0.8 -0.8 -0.8 -1.3 -1.3 -1.3 -1.3 -1.3 -1.3 -1.3 -1.3	2.3 13 3.0 3.1 2.8 0.0 1.0 1.0 1.0 1.0 1.0 1.0 1.1 1.5 1.2 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3	9.1.1 4.6 8.3.3 7.5.5 4.4.4 2.1.1 5.3.3 7.3.7 -6.4.6 6.0 15.3.3 10.6 9.6 9.6 15.3.3 1.1 8.9  Year 6.7 -6.1 5.9 25.9 -6.1 1.1 8.3 11.7 -5.8 34.7 12.7 24.6 14.5 6.5 6.5 9.6 9.6 14.5 6.7 3.2 8.4	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -1.3,7 -5.6 -5.8 -3.1 -5.1 -2.9 -4.2 -5.8  MaxDD  MaxDD  -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -7.7 -7.9 -10.2 -6.5 -9.2 -5.3 -8.3 -6.5 -8.3 -6.5 -8.3 -8.3 -4.4
2003 2004 2005 2006 2006 2007 2008 2010 2011 2012 2013 2014 2015 Avg  dollar.w.60.40.CASH 1986 1987 1988 1989 1990 1991 1991 1992 1993 1993 1991 1992 1993 1995 1997 1998 2000 2001 2002 2003 2004 2005 2006 2007 2008	-0.1 -0.5 -1.9 -0.2 -0.6 -0.3 -1.9 -8.9 -1.7 -1.8 -1.8 -1.2 -1.8 -1.4 -1.5 -1.5 -1.5 -1.5 -1.5 -1.5 -1.5 -1.5	1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 1.4 2.0 1.7 0.7 2.1 -0.3 0.5 1.0 0.4 4.5 1.0 1.9 3.5 1.0 0.5 1.0 1.9 3.7 1.0 1.9 3.7 1.0 1.9 3.7 1.0 1.9 3.7 1.0 1.9 3.7 1.0 1.9 3.9 3.9 3.9 3.9 3.9 3.9 3.9 3.9 3.9 3	5.1 -0.2 -3.4 -1.0 -0.1 -1.2 -0.8 -1.2 -0.6 -1.8 -0.6 -1.8 -0.8 -0.5 -0.2 -0.8 -0.9 -0.9 -0.9 -0.9 -0.9 -0.9 -0.9 -0.9	-4.6 0.9 0.7 1.9 -1.3 -4.8 1.0 1.6 1.1.1 1.3 -1.1 0.0  Apr  -2.6 4.1 -1.7 -1.3 -1.0 2.4 0.5 4.2 0.9 3.3 -2.4 0.5 4.2 0.9 0.3 -2.5 0.6 0.3	0.4 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1	Jun 22.2 3.5 2.4 2.0 0.0 3.1 1.7 0.9 3.2 2.3 5.5 3.4 2.1 1.0 2.0 1.1 0.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	Jul 1.1. 3.0   3.0   3.0   4.7   4.5   4.7   4.5   6.6   6.9   4.1   3.7   6.5   1.3   2.6   6.6   1.4   1.0   1.1   3.0   1.0   6.3   6.3   6.3   6.3   6.4   1.4   2.6   6.9   1.8   1.8   1.8   1.8   1.0   1.8   1.8   1.0   1.8   1.0   1.8   1.0   1.8   1.0   1.8   1.0   1.8   1.0   1.8   1.0   1.8   1.0   1.8   1.0   1.8   1.0   1.8   1.0   1.8   1.0   1.8   1.0   1.8   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0   1.0	Aug  Aug  Aug  Aug  Aug  Aug  Aug  Aug	12 33 3	4.126 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0	Nov  Nov  0.8  0.5  0.7  1.3  0.8  0.8  0.8  0.8  0.8  0.8  0.8  0	2.3 1.3 3.0 3.1 2.8 0.0 -1.0 -0.4 9.8 -3.6 2.2 2.0 1.1 1.5 1.2 1.3  Dec 0.0 0.7 0.0 1.4 1.6 3.8 2.1 1.9 2.0 2.0 2.0 1.1 1.4 2.0 3.9 3.4 2.0 3.9 3.4 2.0 3.9 3.9 3.9 3.9 3.9 3.9 3.9 3.9 3.9 3.9	9.1.1 4.6 8.3 7.5 4.4 2.1.1 5.3 7.3 7.3 10.6 9.6 9.6 15.3 1.1 8.9  Year  Year  4.7 4.7 4.6 6.7 6.7 6.7 6.7 6.1 8.3 1.7 1.7 6.6 8.6 9.6 6.6 9.6 6.6 9.6 9.6 9.6 9.6 9.6 9	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -2.9 -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 -5.4 -6.5 -8.3 -8.3 -4.9 -4.9 -5.8
2003 2004 2005 2006 2006 2007 2008 2010 2011 2012 2013 2014 2015 Avg  dollar.w.60.40.CASH 1986 1987 1988 1990 1990 1991 1992 1993 1990 1991 1992 1993 1990 1991 1992 1993 1990 1990 2000 2000 2000 2000 2000 2000	-0.1 -0.5 -0.9 -0.9 -0.8 -0.9 -0.9 -0.7 -1.7 -1.8 -0.5 -1.7 -1.8 -0.5 -1.7 -1.8 -0.7 -1.7 -1.8 -0.7 -1.7 -1.8 -0.7 -1.7 -1.8 -0.7 -1.7 -1.9 -1.9 -1.9 -1.9 -1.9 -1.9 -1.9 -1.9	1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 1.4 2.0 0.7 1.7 0.7 0.5 1.0 1.9 1.4 4.5 1.0 1.9 1.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -2.2 -0.8 -1.2 -2.6 -2.4 -0.1 -0.6 -1.8 -0.8 -0.5 -0.2 -1.1 -1.7 -0.0 -1.1 -1.7 -0.0 -1.4 -1.1 -1.7 -1.6 -1.4 -3.1 -3.1 -3.0 -3.0 -3.8 -3.0 -3.8 -3.0 -3.8 -3.0 -3.8 -3.0 -3.8 -3.0 -3.8 -3.0 -3.8 -3.0 -3.8 -3.0 -3.8 -3.0 -3.8 -3.0 -3.8 -3.0 -3.8 -3.0 -3.8 -3.0 -3.8 -3.0 -3.8 -3.0 -3.8 -3.0 -3.8 -3.0 -3.8 -3.0 -3.8 -3.0 -3.8 -3.0 -3.8 -3.0 -3.8 -3.0	-4.6 0.9 0.7 1.9 -1.8 -4.8 1.0 1.6 1.1.1 1.3 -1.1 0.0  Apr -2.6 -0.6 4.1 -1.7 0.6 1.6 1.1 -1.7 0.6 0.7 -1.8 -1.8 -1.8 -1.8 -1.8 -1.8 -1.8 -1.8	0.4 6.1. 0.8 0.8 2.0 -1.4 0.3 -1.7 0.0 -3.4 -0.5 1.0 0.7 -0.1 0.7  May  May  May  May  May  May  May  Ma	Jun 222 3.5 2.4 2.0 0.0 3.1 1.7 0.9 3.2 3.5 3.4 2.1 0.9 0.9 0.2 0.2 0.2 0.5 0.9 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	Jul  Jul  1.1. 3.0  3.0  3.0  4.7  1.5. 0.6  0.6  0.9  -0.1  3.7  0.5  1.3  2.6  2.6  1.4  1.0  Jul  1.1  3.0  1.0  3.4  3.9  0.2  1.0  1.1  2.6  6.9  1.0  1.1  1.1  1.1  1.1  1.1  1.1  1	Aug  Aug  Aug  Aug  Aug  Aug  Aug  Aug	112 33 3	4.1.1 -2.6 -2.6 -2.1 -2.4 -2.9 -2.4 -2.9 -2.4 -2.9 -2.9 -2.8 -2.5 -2.5 -2.8 -2.5 -2.8 -2.6 -2.1 -2.8 -2.8 -2.6 -2.1 -2.8 -2.8 -2.8 -2.8 -2.8 -2.8 -2.8 -2.8	Nov  Nov  0.8  0.5  1.3  Nov  0.8  0.5  1.7  1.7  1.5  2.7  1.6  0.6  0.6  1.7  1.7  1.7  1.8  0.8  0.8  0.8  0.8  0.8  0.8  0.8	2.3 1.3 3.0 3.1 2.8 0.0 -1.0 -0.4 9.8 3.6 2.2 2.0 1.1 1.5 1.2 1.3  Dec 0.0 0.7 0.0 1.4 1.6 3.8 2.1 1.1 2.0 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	9-1.1 4-6.8 8.3 7-5.5 4-4.4 2.1.1 5.3 7.3 7.3 -6.4 6.0 15.3 10.6 9.6 9.6 15.3 1.1 8.9  Year  6.7 -6.1 16.1 8.3 11.7 -5.8 34.7 24.6 14.5 6.5 2.9 6.5 4.4 11.2 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.3 8.4 7.6 6.7 3.3 8.4 7.6 6.7 3.3 8.4 7.6 6.7 3.3 8.4 7.6 6.7 3.3 8.4 7.6 6.7 3.3 8.4 7.6 6.7 3.3 8.4 7.6 6.7 3.3 8.4 7.6 6.7 3.3 8.4 7.6 6.3 8.4 7.6 6.3 8.4 7.6 8.4 8.4 8.4 8.4 8.4 8.4 8.4 8.4 8.4 8.4	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -2.9 -4.2 -5.8  MaxDD -1.5 -21.2 -5.8 -4.1 -15.8 -4.0 -4.4 -6.5 -8.3 -6.8 -6.8 -6.8 -6.8 -6.8 -6.8 -6.8 -6.8
2003 2004 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 Avg  dollar.w.60.40.CASH 1986 1987 1988 1990 1990 1993 1993 1990 1993 1993 1993	Jan Feb  Jan Feb  1.2  3.4  0.5  Jan Feb  0.7  3.1  5.2  5.6  0.9  -2.4  1.2  3.0  3.1  2.1  3.5  1.5  3.5  1.5  3.6  0.9  -2.4  1.2  1.8  3.1  2.1  3.5  1.5  3.5  1.5  3.5  3.6  3.7  3.8  3.8  3.9  3.9  3.1  3.1  3.1  3.1  3.1  3.1	1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 1.4 2.0 1.7 0.7 2.1 -0.3 0.5 1.0 1.9 1.4 4.5 1.0 1.9 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 1.0 1.9 3.4 3.5 3.9 3.9 3.9 3.9 3.9 3.9 3.9 3.9 3.9 3.9	5-11 -0-2 -3-4 -1-0 -0-1 -1-2 -0-8 -1-2 -0-8 -1-2 -0-8 -1-2 -0-1 -1-3 -0-8 -0-3 -0-3 -1-3 -0-4 -1-1 -1-7 -0-0 -1-5 -1-6 -1-6 -1-6 -1-1 -1-7 -0-0 -1-6 -1-1 -1-7 -0-0 -1-1 -1-1 -1-7 -1-1 -1-7 -1-1 -1-7 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1-1 -1	-4.6 0.9 0.7 1.9 1.8 1.0 1.6 1.1 1.1 1.1 1.1 1.0 0.0  Apr  -2.6 -0.6 4.1 1.7 -1.3 -1.0 2.4 0.5 4.2 0.9 0.9 2.3 -2.4 -1.2 -2.9 0.5 0.8 3.0 0.8 3.0 0.8 3.0 1.5 -2.9 1.9 1.5	0.4 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1	Jun 222 3.5 2.4 2.0 0.0 3.1 1.7 0.9 3.2 3.5 3.4 2.1 0.9 0.9 0.2 0.2 0.2 0.5 0.9 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	3.0 2.5 4.7 1.5 0.6 0.6 0.9 0.1 3.7 0.5 1.3 2.6 2.6 1.4 1.0  Jul 1.1 3.0 1.0 6.3 3.0 0.0 3.4 3.9 0.2 1.0 1.4 2.6 6.9 1.0 1.4 2.3 2.9 1.0 0.5 1.6 0.5 1.6 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5	Aug  Aug  Aug  Aug  Aug  Aug  Aug  Aug	112 33 33	4.1	Nov  Nov  Nov  1.3  Nov  Nov  0.8  0.5  1.7  1.7  1.3  3.2  0.8  0.8  0.8  0.8  0.8  0.8  0.8  0	2.3 1.3 3.0 3.1 2.8 0.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	9-1.1 4.6 8.3 7.5 4.4 2.1 5.3 7.3 7.3 -6.4 6.0 15.3 10.6 9.6 9.6 9.6 15.3 1.1 8.9  Year 6.7 -8.1 6.1 8.3 11.7 -2.9 6.5 4.4 11.2 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 9.4 14.7 2.9 3.4 14.7 2.9 3.4 9.4	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -1.3.7 -5.6 -5.8 -3.1 -5.1 -2.9 -4.2 -5.8  MaXDD -1.5 -21.2 -5.3 -4.1 -4.1 -4.9 -4.0 -9.8 -4.0 -9.5 -4.0 -9.5 -4.0 -9.5 -6.7 -7.9 -1.0.2 -6.5 -6.5 -6.5 -6.5 -6.5 -6.5 -6.5 -6.5
2003 2004 2005 2006 2007 2008 2007 2008 2010 2011 2012 2013 2014 2014 2015 Avg      Bollint w. 60.40.CASH   1986 1987 1988 1999 1999 1999 1999 1999 1999	Jan Feb  Jan Feb  1.2  3.4  0.5  3.1  3.4  0.5  Jan 1.9  -1.7  3.1  5.2  -2.4  1.2  3.0  3.1  2.1  3.1  5.2  5.2  5.6  0.9  -2.4  1.2  1.0  0.0  1.1  3.5  1.5  1.5  1.5  1.5  1.5  1.5	1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 1.4 2.0 1.7 0.7 2.1 -0.3 0.5 1.0 0.5 1.0 1.9 1.4 4.5 1.0 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -0.8 -1.2 -2.6 -0.4 -0.1 -1.8 -0.8 -0.8 -0.5 -0.2 -1.1 -1.7 -0.0 -1.5 -1.6 -1.4 -3.1 -2.0 -3.6 -3.6 -3.1 -3.1 -3.1 -3.1 -3.1 -3.1 -3.1 -3.1	Apr  Apr  Apr  -2.6  -0.9  Apr  -2.6  -0.6  -1.1  -1.7  -1.8  -1.1  -1.7  -1.8  -1.1  -1.7  -1.8  -1.1  -1.7  -1.8  -1.0  -1.8  -1.0  -1.8  -1.0  -1.8  -1.0  -1.8  -1.0  -1.8  -1.0  -1.8  -1.0  -1.8  -1.0  -1.8  -1.0  -1.8  -1.0  -1.8  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0  -1.0	0.4 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1 6.1	1.6. 0.15 0.8 0.8 0.8 0.8 0.8 0.8 0.2 0.3 0.2 0.3 0.2 0.1 1.4 0.9 1.0 0.1 1.3 0.9  Jun 2.2 3.5 2.4 2.0 0.0 0.3 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 0.1 1.1 0.9 0.2 0.1 1.1 0.9 0.2 0.1 1.1 0.9 0.2 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1	3.0 2.5 4.7 4.7 1.5 0.6 0.6 0.8 4.7 2.5 1.3 2.6 2.6 1.4 1.0  Jul 1.1 1.1 3.0 4.0 3.4 3.9 0.2 1.0 1.4 2.6 6.9 1.0 1.4 2.1 1.0 1.1 1.1 1.0 1.0 1.0 1.0 1.0 1.0 1	Aug  Aug  Aug  Aug  Aug  Aug  Aug  Aug	112 33 32 05 18 22 12 12 12 12 19 11 75 05 19 17 10 10 Sep 10 11 13 10 11 13 11 11 11 12 11 12 11 12 11 12 11 12 11 12 12	4.1	Nov  Nov  0.8  0.8  0.8  0.8  0.8  0.8  0.8  0.	2.3 1.3 3.0 3.1 2.8 0.0 -1.0 -0.4 9.8 -3.6 2.2 2.0 0.1 1.5 1.2 1.3  Dec 0.0 0.7 0.0 1.4 1.6 3.8 2.1 0.9 0.4 2.4 3.4 2.0 0.0 3.4 2.4 3.4 2.0 0.0 1.1 2.4 3.4 2.1 3.4 2.1 3.4 2.1 3.4 3.9 3.9 3.4 3.9 3.9 3.4 3.9 3.9 3.9 3.9 3.9 3.9 3.9 3.9 3.9 3.9	9.1.1 4.6 8.3 7.5 4.4 2.1 5.3 7.3 7.3 -6.4 6.0 15.3 10.6 9.6 15.3 1.1 8.9  Year  Year  4.7 6.7 4.6 14.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 14.7 10.8	-5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -2.9 -4.2 -5.8  -3.1 -1.5 -2.12 -5.3 -4.1 -15.8 -4.0 -4.4 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -8.3 -6.5 -8.3 -6.5 -8.3 -6.5 -6.5

1986 1987 1988 1988 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000 2001	1.9 3.4 3.4 -4.8 2.0 -2.6 1.5	1.8 1.3 -1.8 0.0	-0.3 -2.1 1.0	-3.1 -0.4	-0.3	0.0 1.9	-0.1	4.5	-4.9	1.8	1.9	-2.2	0.7	-6.0
1988 1989 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999	3.4 3.4 -4.8 2.0 -2.6	1.3 -1.8	-2.1		-0.3	1 0								
1989 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000	3.4 -4.8 2.0 -2.6	-1.8		-0.4			1.4	0.3	-2.6	-0.3	0.1	2.1	2.6	-11.4
1990 1991 1992 1993 1994 1995 1996 1997 1998 1999	-4.8 2.0 -2.6	-1.8	1.0		-0.9	4.1	-0.8	-0.7	3.2	2.0	-1.4	0.4	8.0	-4.5
1991 1992 1993 1994 1995 1996 1997 1998 1999	-2.6	0.0				2.9	3.8	-0.9	0.0	1.2		0.7	18.9	-3.1
1992 1993 1994 1995 1996 1997 1998 1999 2000	-2.6				6.0		0.6	-5.1	0.1	1.3		1.9	2.4	-7.8
1993 1994 1995 1996 1997 1998 1999 2000	-2.6	1.5	0.7				2.3	3.0	1.4	0.4	-1.0	5.9	17.9	-2.6
1994 1995 1996 1997 1998 1999 2000		0.8	-1.3	1.2			3.9	-0.5	1.3	-0.7	1.8		8.0	-4.1
1995 1996 1997 1998 1999 2000		1.4		-0.4	0.8		0.6	3.9	-0.2	1.0		0.7	11.0	-3.6
1996 1997 1998 1999 2000	2.9	-3.5	-3.0	-0.5	0.2		2.3	1.8	-2.3	0.7		0.9	-2.6	-8.3
1997 1998 1999 2000	2.7	3.4	1.6				0.7	1.0		1.2		2.2	32.6	-2.0
1998 1999 2000	1.3	-2.1	-0.5	-0.4	0.4		-2.2	0.0		3.0			4.8	-6.5
1999 2000	1.2	0.1	-2.3	2.6			5.1	-2.5	2.4	1.1	1.2	1.7	14.9	-5.1
2000	1.7	1.2					-0.7	-0.2	3.7	0.0		2.4	15.2	-4.8
	1.3	-3.8	0.9			0.9	-1.0	-0.3	0.3	1.1	0.0	0.8	-0.7	-5.3
12001	-1.0	1.3			-0.3	1.9	0.5	2.7	-2.4	0.9			9.8	-4.1
	1.2	-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	-1.9	0.6	0.1		0.0	3.6		-0.4	0.8		2.9	-5.4
2003	-0.9	1.4	-0.9	3.4			-3.0	0.8	1.5	0.8		3.2	13.1	-6.6
2004	1.7	1.6	0.1	-3.7 0.8	0.4 2.6		-0.6 0.4	2.2 0.9		1.5	0.1 1.5	2.2 0.9	7.5 3.4	-6.2 -4.8
	-0.1	0.1	-0.9	0.8	2.6				-1.6	-2.3		0.9	3.4 7.0	-4.8 -5.1
2006	0.6	0.9	-2.2	-0.7	-1.4	0.6	1.4	2.3 1.5		1.9		-1.0	7.0	0.1
2007	0.3	0.9	-0.7 0.5	1.9	0.3		0.6	1.5	1.0 -1.8	1.2	1.7 3.6	-0.7 3.3	7.1 -1.0	-4.3 -8.5
2008	-0.7	-0.6	2.4		-0.9 -0.2	-1.4 0.1	-0.5 2.0	1.8		-3.8 -1.4	2.5		-1.0 -1.4	-8.5 -7.8
2009	-5.1	-2.1 0.7	1.0			1.0	2.0 1.7	1.9 2.8		-1.4 0.2		-2.6 1.0	-1.4 11.8	-7.8 -3.7
2010	0.8	2.4	1.0	2.1			1.7	2.8		2.1		1.0	11.8	-3.7 -2.7
2012	1.7	1.7	0.6				2.6	0.5		2.1	0.7	1.0	9.7	-3.0
2012	1.7	1.7				-1.8	0.6	0.5 1.8	1.5	3.0		0.6	9.7 6.7	-3.0 -6.1
2013	1.2	2.1	0.8				-0.6	4.2	1.5 -1.5	2.5		1.2	18.0	-2.4
2015					-0.1	-1.0 -1.7	2.7	4.2	-1.0	2.0	2.0	1.2	2.3	-3.6
Avg	2.9		-0.4	-0.6										

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	2015-08-04	4	210.45	209.32	-0.27
BOND	41.2	2015–07–31	2015-08-04	4	122.26	122.57	0.10
CASH	8.8	2015–07–31	2015-08-04	4	84.82	84.73	-0.01

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