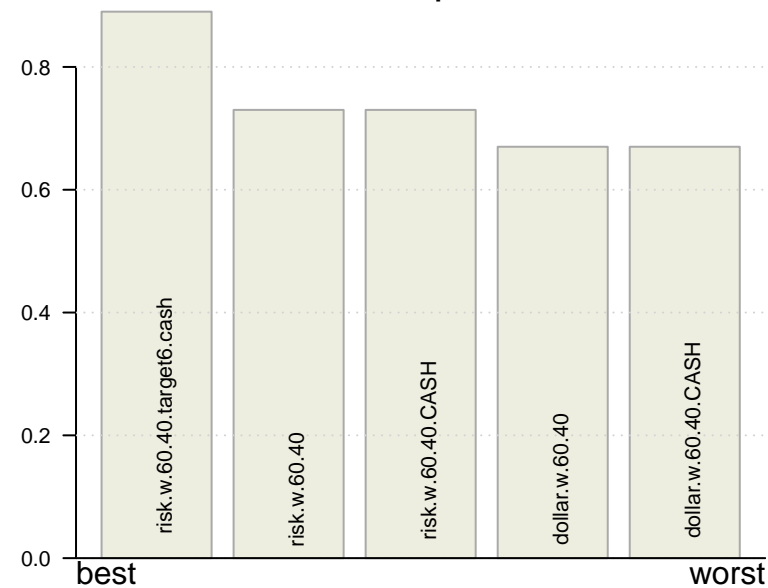
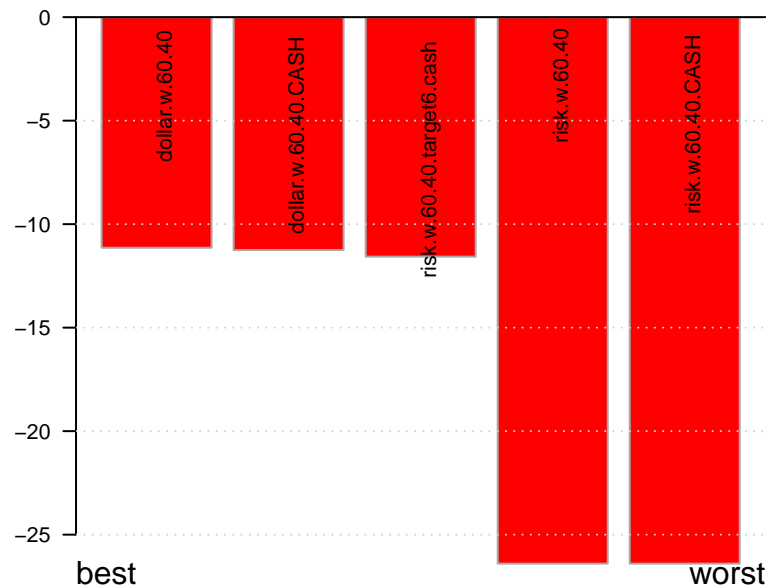
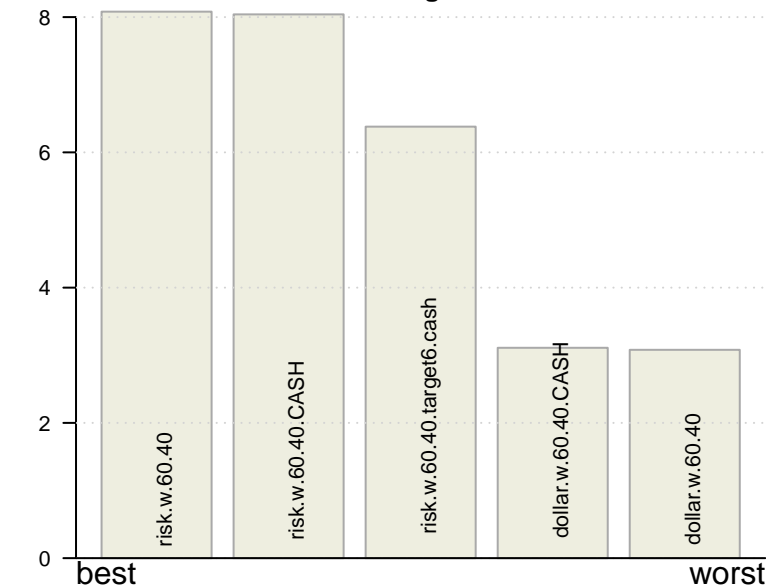
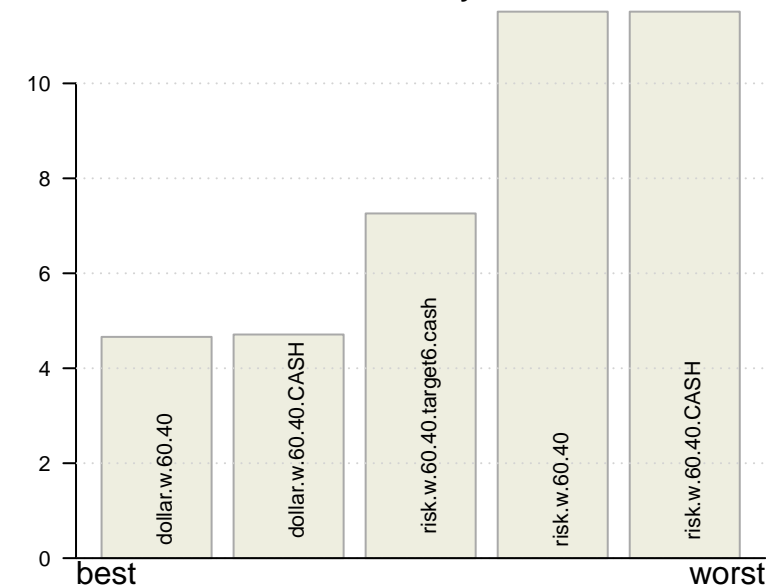
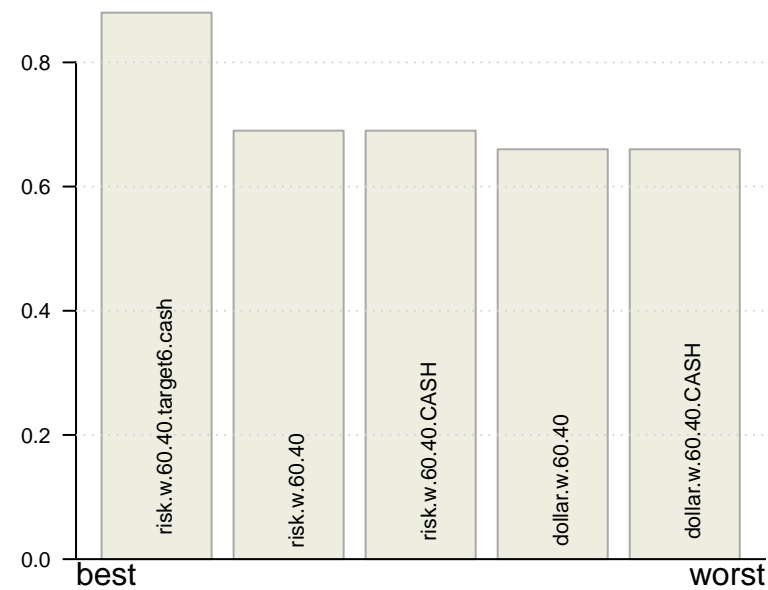
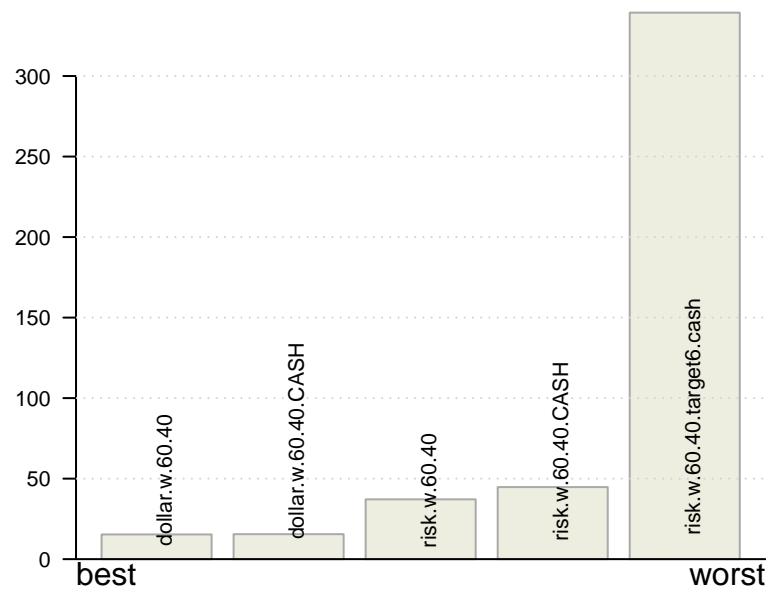
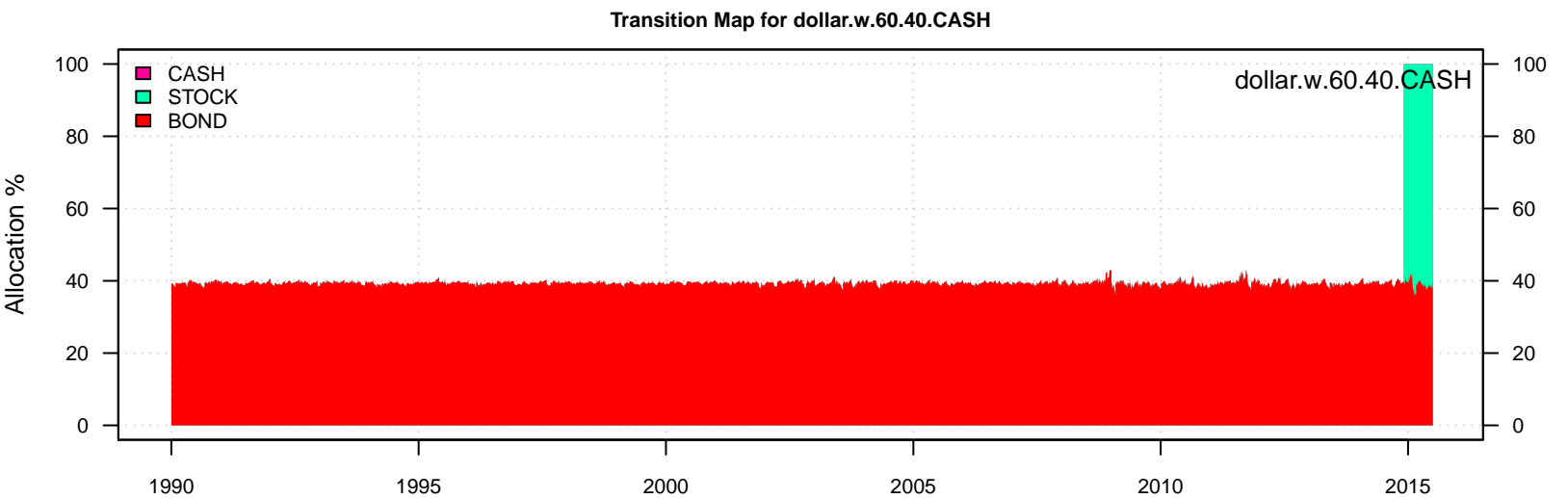
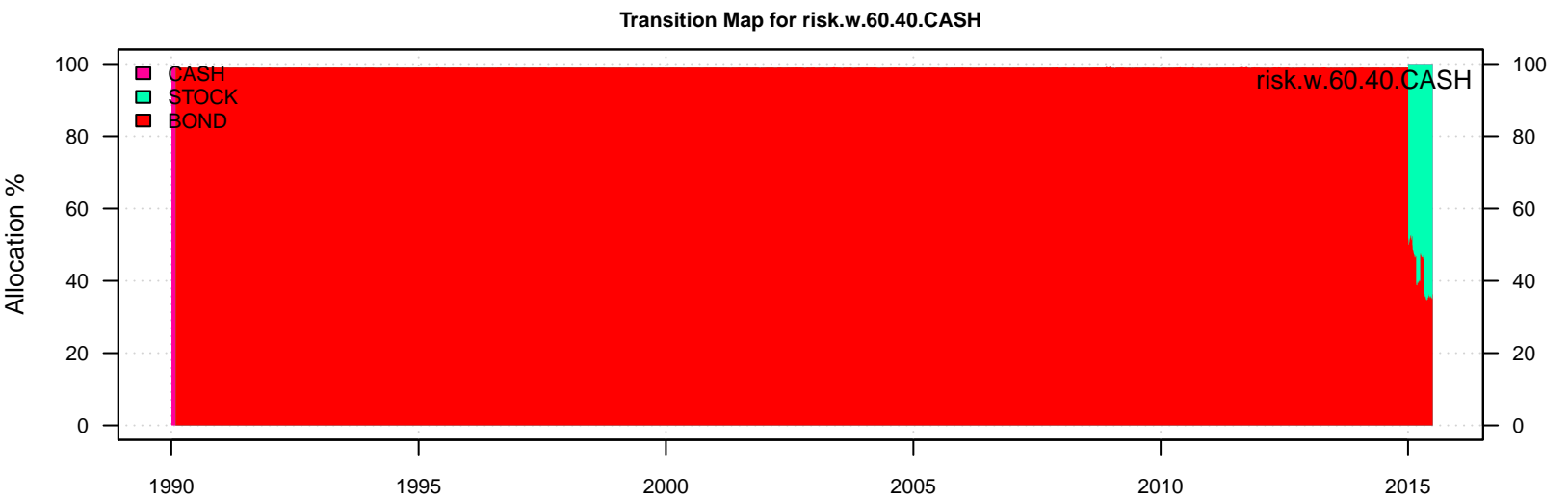
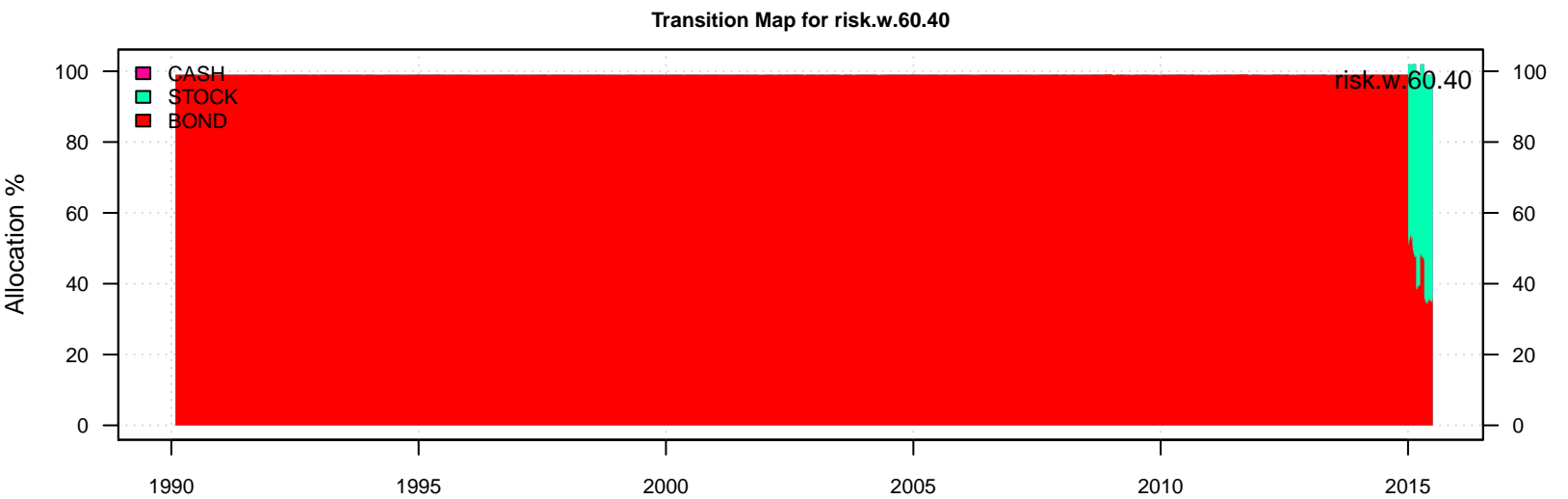
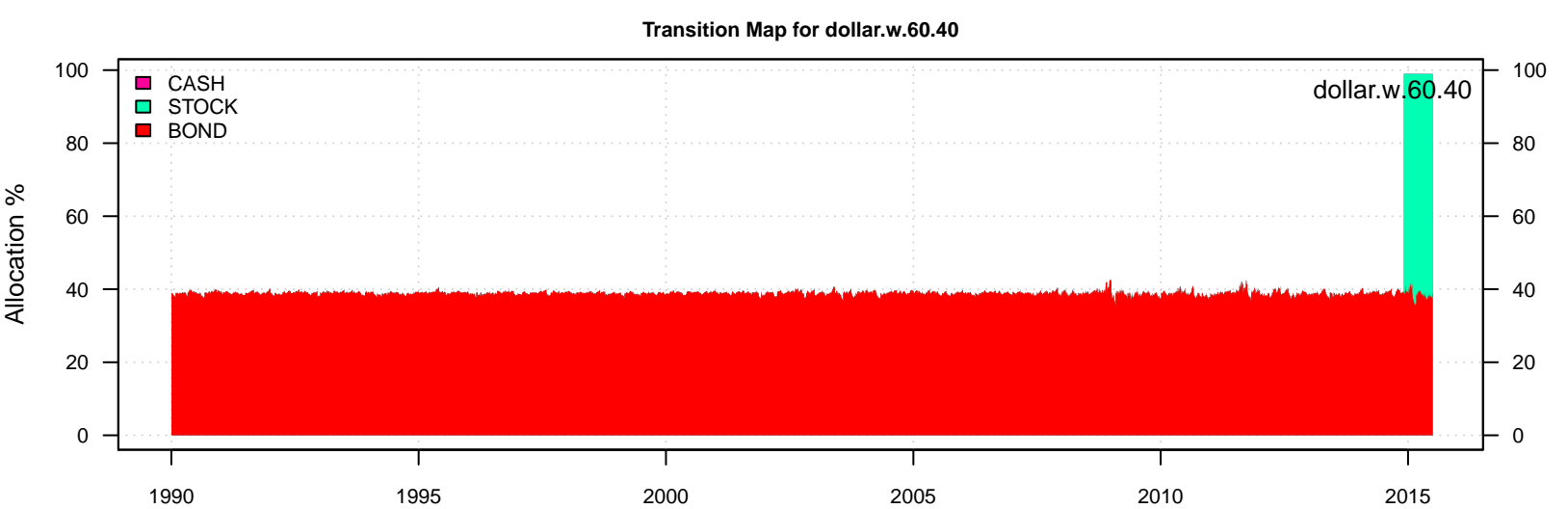
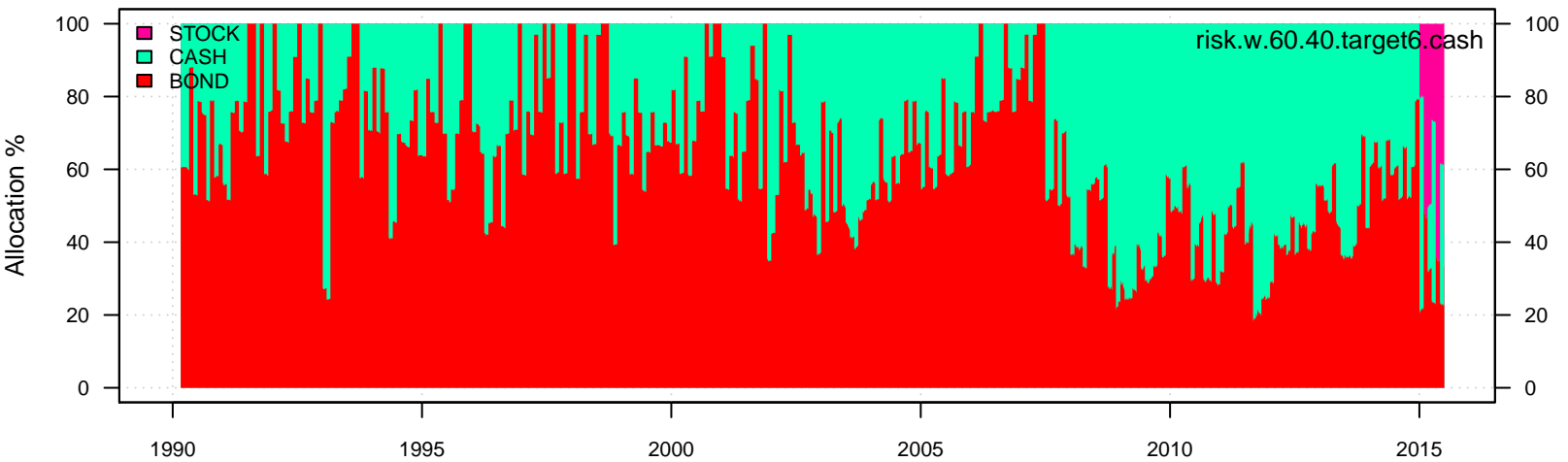


| System     | dollar.w.60.40    | risk.w.60.40      | risk.w.60.40.CASH | dollar.w.60.40.CASH | risk.w.60.40.target6.cash |
|------------|-------------------|-------------------|-------------------|---------------------|---------------------------|
| Period     | Dec1989 – Jul2015 | Dec1989 – Jul2015 | Dec1989 – Jul2015 | Dec1989 – Jul2015   | Dec1989 – Jul2015         |
| Cagr       | 3.08              | 8.08              | 8.04              | 3.11                | 6.38                      |
| Sharpe     | 0.67              | 0.73              | 0.73              | 0.67                | 0.89                      |
| DVR        | 0.66              | 0.69              | 0.69              | 0.66                | 0.88                      |
| Volatility | 4.66              | 11.51             | 11.51             | 4.71                | 7.26                      |
| MaxDD      | -11.14            | -26.4             | -26.4             | -11.25              | -11.57                    |
| AvgDD      | -0.98             | -2.26             | -2.26             | -0.99               | -1.53                     |
| VaR        | -0.45             | -1.11             | -1.11             | -0.46               | -0.69                     |
| CVaR       | -0.66             | -1.63             | -1.63             | -0.67               | -0.99                     |
| Exposure   | 99.83             | 99.49             | 99.83             | 99.83               | 99.19                     |

**Sharpe****MaxDD****Cagr****Volatility****DVR****Turnover**



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



| dollar.w.60.40 | Jan  | Feb  | Mar  | Apr  | May  | Jun  | Jul  | Aug  | Sep  | Oct  | Nov  | Dec  | Year | MaxDD |
|----------------|------|------|------|------|------|------|------|------|------|------|------|------|------|-------|
| 1989           |      |      |      |      |      |      |      |      |      |      |      |      | 0.0  | 0.0   |
| 1990           | -1.4 | -0.2 | 0.0  | -1.1 | 1.7  | 0.8  | 0.2  | -1.6 | 0.4  | 0.8  | 1.8  | 0.8  | 2.2  | -3.1  |
| 1991           | 0.6  | 0.2  | 0.0  | 0.6  | 0.0  | -0.4 | 0.6  | 1.5  | 1.1  | 0.0  | 0.0  | 2.4  | 6.6  | -1.5  |
| 1992           | -1.2 | 0.2  | -0.5 | 0.0  | 1.0  | 0.5  | 1.5  | 0.3  | 0.6  | -0.8 | 0.1  | 1.2  | 3.0  | -2.6  |
| 1993           | 1.0  | 1.3  | 0.0  | 0.3  | 0.1  | 1.7  | 0.5  | 1.6  | 0.1  | 0.2  | -1.0 | 0.1  | 6.1  | -2.3  |
| 1994           | 0.9  | -1.5 | -1.6 | -0.4 | -0.3 | -0.3 | 1.1  | -0.3 | -1.1 | -0.2 | 0.3  | 0.6  | -2.8 | -5.2  |
| 1995           | 1.0  | 1.1  | 0.3  | 0.6  | 3.0  | 0.5  | -0.6 | 0.8  | 0.7  | 1.1  | 0.9  | 1.1  | 10.9 | -1.9  |
| 1996           | 0.0  | -1.9 | -0.8 | -0.7 | -0.2 | 0.8  | 0.0  | -0.5 | 1.0  | 1.5  | 1.3  | -1.0 | -0.5 | -4.3  |
| 1997           | -0.2 | 0.0  | -1.0 | 1.0  | 0.3  | 0.7  | 2.0  | -1.0 | 1.0  | 1.2  | 0.5  | 0.7  | 5.3  | -2.0  |
| 1998           | 0.7  | -0.3 | 0.1  | 0.2  | 0.6  | 0.9  | -0.2 | 1.9  | 1.3  | -0.7 | 0.3  | 0.0  | 4.9  | -2.7  |
| 1999           | 0.3  | -1.8 | -0.2 | 0.1  | -0.6 | -0.5 | -0.2 | -0.3 | 0.4  | 0.1  | -0.3 | -0.8 | -3.5 | -4.2  |
| 2000           | 0.4  | 1.2  | 1.1  | -0.3 | -0.2 | 0.9  | 0.6  | 0.7  | -0.3 | 0.6  | 1.1  | 0.9  | 7.1  | -2.2  |
| 2001           | 0.1  | 0.7  | -0.2 | -1.0 | 0.1  | 0.3  | 1.4  | 0.8  | 0.4  | 1.9  | -2.0 | -0.7 | 1.7  | -3.8  |
| 2002           | 0.4  | 0.5  | -1.5 | 1.4  | 0.1  | 0.7  | 1.0  | 2.1  | 1.7  | -1.5 | -0.4 | 1.8  | 6.5  | -2.6  |
| 2003           | -0.2 | 1.2  | -0.5 | 0.4  | 2.5  | -0.7 | -3.9 | 0.5  | 2.3  | -1.2 | 0.1  | 0.5  | 0.7  | -6.3  |
| 2004           | 0.7  | 0.9  | 0.5  | -2.4 | -0.1 | 0.4  | 0.6  | 1.6  | 0.4  | 0.7  | -0.9 | 1.0  | 3.3  | -4.4  |
| 2005           | 1.4  | -0.6 | -0.2 | 1.5  | 1.2  | 0.8  | -1.3 | 1.3  | -1.4 | -0.9 | 0.3  | 1.2  | 3.3  | -2.8  |
| 2006           | -0.5 | 0.4  | -1.8 | -1.1 | -0.1 | 0.4  | 0.8  | 1.2  | 0.7  | 0.3  | 0.9  | -1.1 | 0.2  | -3.7  |
| 2007           | -0.4 | 1.3  | -0.7 | 0.3  | -0.9 | -0.4 | 1.3  | 0.7  | 0.1  | 0.7  | 2.1  | -0.3 | 3.9  | -3.2  |
| 2008           | 0.8  | -0.2 | 0.8  | -1.0 | -1.1 | 1.0  | -0.2 | 1.1  | 0.6  | -0.7 | 5.6  | 5.3  | 12.5 | -3.0  |
| 2009           | -5.1 | -0.6 | 1.6  | -2.7 | -1.5 | 0.3  | 0.2  | 0.9  | 0.9  | -1.0 | 0.5  | -2.5 | -8.9 | -10.3 |
| 2010           | 1.0  | -0.1 | -0.8 | 1.3  | 2.0  | 2.3  | -0.4 | 3.3  | -1.0 | -1.8 | -0.7 | -1.5 | 3.5  | -6.1  |
| 2011           | -1.2 | 0.6  | 0.0  | 0.9  | 1.3  | -0.9 | 1.7  | 3.8  | 5.1  | -1.5 | 0.8  | 1.3  | 12.4 | -4.3  |
| 2012           | -0.1 | -1.0 | -1.7 | 1.9  | 3.5  | -0.7 | 1.5  | -0.5 | -1.0 | -0.2 | 0.4  | -1.0 | 1.0  | -4.0  |
| 2013           | -1.3 | 0.5  | -0.2 | 1.8  | -2.6 | -1.3 | -0.9 | -0.5 | 0.2  | 0.5  | -1.1 | -0.7 | -5.4 | -7.0  |
| 2014           | 2.4  | 0.2  | 0.3  | 0.8  | 1.1  | -0.1 | 0.2  | 1.8  | -0.8 | 1.1  | 1.1  | 1.1  | 9.7  | -2.0  |
| 2015           | 2.0  | 1.0  | -0.5 | -0.8 | -0.2 | -2.8 | -0.1 |      |      |      |      |      | -1.4 | -5.1  |
| Avg            | 0.1  | 0.1  | -0.3 | 0.1  | 0.4  | 0.2  | 0.3  | 0.8  | 0.5  | 0.0  | 0.5  | 0.4  | 3.0  | -3.7  |

| risk.w.60.40 | Jan   | Feb  | Mar  | Apr  | May  | Jun  | Jul  | Aug  | Sep  | Oct  | Nov  | Dec  | Year  | MaxDD |
|--------------|-------|------|------|------|------|------|------|------|------|------|------|------|-------|-------|
| 1989         |       |      |      |      |      |      |      |      |      |      |      |      | 0.0   | 0.0   |
| 1990         | -0.1  | -0.5 | 0.0  | -2.7 | 4.4  | 2.1  | 0.5  | -4.1 | 1.1  | 2.1  | 4.7  | 2.0  | 9.4   | -7.1  |
| 1991         | 1.5   | 0.5  | 0.0  | 1.4  | 0.0  | -1.0 | 1.4  | 3.7  | 2.7  | 0.0  | 0.0  | 6.1  | 17.4  | -3.8  |
| 1992         | -2.9  | 0.4  | -1.3 | 0.0  | 2.6  | 1.2  | 3.7  | 0.8  | 1.6  | -2.0 | 0.4  | 3.2  | 7.7   | -6.6  |
| 1993         | 2.7   | 3.4  | 0.0  | 0.7  | 0.3  | 4.3  | 1.4  | 4.0  | 0.3  | 0.6  | -2.6 | 0.3  | 16.3  | -5.7  |
| 1994         | 2.3   | -3.9 | -4.0 | -1.1 | -0.7 | -0.7 | 2.8  | -0.7 | -2.8 | -0.4 | 0.7  | 1.4  | -7.0  | -12.6 |
| 1995         | 2.5   | 2.7  | 0.7  | 1.7  | 7.5  | 1.2  | -1.5 | 2.1  | 1.8  | 2.9  | 2.3  | 2.8  | 29.9  | -4.8  |
| 1996         | 0.0   | -4.9 | -2.0 | -1.8 | -0.6 | 2.1  | 0.0  | -1.2 | 2.6  | 3.7  | 3.3  | -2.4 | -1.5  | -10.6 |
| 1997         | -0.6  | 0.0  | -2.5 | 2.5  | 0.8  | 1.9  | 5.1  | -2.6 | 2.6  | 3.1  | 1.2  | 1.7  | 13.9  | -4.9  |
| 1998         | 1.7   | -0.7 | 0.2  | 0.5  | 1.6  | 2.3  | -0.5 | 4.8  | 3.3  | -1.7 | 0.8  | 0.0  | 12.9  | -6.6  |
| 1999         | 0.8   | -4.7 | -0.5 | 0.2  | -1.6 | -1.1 | -0.5 | -0.7 | 0.9  | 0.2  | -0.7 | -1.4 | -8.6  | -10.2 |
| 2000         | 1.2   | 3.0  | 2.9  | -0.7 | -0.4 | 2.4  | 1.5  | 1.9  | -0.8 | 1.7  | 2.9  | 2.4  | 19.2  | -5.6  |
| 2001         | 0.4   | 1.7  | -0.6 | -2.5 | 0.2  | 0.8  | 3.5  | 2.1  | 0.9  | 4.9  | -5.1 | -1.7 | 4.4   | -9.5  |
| 2002         | 1.1   | 1.3  | -3.8 | 3.6  | 0.4  | 1.8  | 2.7  | 5.4  | 4.2  | -3.7 | -0.9 | 4.5  | 17.2  | -6.6  |
| 2003         | -0.6  | 3.1  | -1.4 | 1.0  | 6.2  | -1.8 | -9.9 | 1.3  | 5.9  | -3.0 | 0.3  | 1.3  | 1.5   | -15.6 |
| 2004         | 1.8   | 2.2  | 1.4  | -6.2 | -0.3 | 1.0  | 1.5  | 4.1  | 0.9  | 1.7  | -2.4 | 2.6  | 8.5   | -10.8 |
| 2005         | 3.5   | -1.5 | -0.5 | 3.8  | 3.1  | 2.1  | -3.4 | 3.4  | -3.6 | -2.2 | 0.7  | 2.9  | 8.4   | -7.1  |
| 2006         | -1.3  | 1.1  | -4.5 | -2.7 | -0.2 | 1.2  | 2.1  | 3.0  | 1.9  | 0.8  | 2.3  | -2.7 | 0.6   | -9.2  |
| 2007         | -1.0  | 3.3  | -1.7 | 0.9  | -2.3 | -1.0 | 3.3  | 1.8  | 0.2  | 1.8  | 5.3  | -0.6 | 10.1  | -7.9  |
| 2008         | 2.1   | -0.5 | 2.1  | -2.5 | -2.7 | 2.6  | -0.4 | 2.7  | 1.5  | -1.9 | 14.2 | 13.5 | 33.4  | -7.5  |
| 2009         | -13.0 | -1.5 | 4.0  | -6.9 | -3.7 | 0.7  | 0.6  | 2.2  | 2.4  | -2.6 | 1.2  | -6.3 | -21.7 | -24.8 |
| 2010         | 2.7   | -0.3 | -2.0 | 3.3  | 5.0  | 5.7  | -0.9 | 8.3  | -2.5 | -4.4 | -1.7 | -3.7 | 8.8   | -15.0 |
| 2011         | -3.1  | 1.6  | 0.0  | 2.3  | 3.4  | -2.3 | 4.4  | 9.6  | 13.1 | -3.8 | 2.0  | 3.4  | 33.5  | -10.8 |
| 2012         | -0.3  | -2.6 | -4.2 | 4.8  | 8.9  | -1.7 | 3.8  | -1.3 | -2.5 | -0.5 | 1.1  | -2.5 | 2.3   | -10.0 |
| 2013         | -3.2  | 1.2  | -0.4 | 4.6  | -6.7 | -3.2 | -2.2 | -1.3 | 0.6  | 1.4  | -2.7 | -1.9 | -13.4 | -16.9 |
| 2014         | 6.2   | 0.5  | 0.7  | 2.1  | 2.9  | -0.3 | 0.6  | 4.7  | -2.1 | 2.8  | 2.9  | 3.2  | 26.8  | -5.0  |
| 2015         | 3.5   | -0.3 | -0.5 | -1.1 | -0.1 | -2.7 | 0.0  |      |      |      |      |      | -1.4  | -5.2  |
| Avg          | 0.3   | 0.2  | -0.7 | 0.2  | 1.1  | 0.7  | 0.8  | 2.2  | 1.4  | 0.1  | 1.2  | 1.1  | 8.5   | -8.9  |

| risk.w.60.40.CASH | Jan   | Feb  | Mar  | Apr  | May  | Jun  | Jul  | Aug  | Sep  | Oct  | Nov  | Dec  | Year  | MaxDD |
|-------------------|-------|------|------|------|------|------|------|------|------|------|------|------|-------|-------|
| 1989              |       |      |      |      |      |      |      |      |      |      |      |      | 0.0   | 0.0   |
| 1990              | -0.8  | -0.5 | 0.0  | -2.7 | 4.4  | 2.1  | 0.5  | -4.1 | 1.1  | 2.1  | 4.7  | 2.0  | 8.6   | -7.1  |
| 1991              | 1.5   | 0.5  | 0.0  | 1.4  | 0.0  | -1.0 | 1.4  | 3.7  | 2.7  | 0.0  | 0.0  | 6.1  | 17.4  | -3.8  |
| 1992              | -2.9  | 0.4  | -1.3 | 0.0  | 2.6  | 1.2  | 3.7  | 0.8  | 1.6  | -2.0 | 0.4  | 3.2  | 7.7   | -6.6  |
| 1993              | 2.7   | 3.4  | 0.0  | 0.7  | 0.3  | 4.3  | 1.4  | 4.0  | 0.3  | 0.6  | -2.6 | 0.3  | 16.3  | -5.7  |
| 1994              | 2.3   | -3.9 | -4.0 | -1.1 | -0.7 | -0.7 | 2.8  | -0.7 | -2.8 | -0.4 | 0.7  | 1.4  | -7.0  | -12.6 |
| 1995              | 2.5   | 2.7  | 0.7  | 1.7  | 7.5  | 1.2  | -1.5 | 2.1  | 1.8  | 2.9  | 2.3  | 2.8  | 29.9  | -4.8  |
| 1996              | 0.0   | -4.9 | -2.0 | -1.8 | -0.6 | 2.1  | 0.0  | -1.2 | 2.6  | 3.7  | 3.3  | -2.4 | -1.5  | -10.6 |
| 1997              | -0.6  | 0.0  | -2.5 | 2.5  | 0.8  | 1.9  | 5.1  | -2.6 | 2.6  | 3.1  | 1.2  | 1.7  | 13.9  | -4.9  |
| 1998              | 1.7   | -0.7 | 0.2  | 0.5  | 1.6  | 2.3  | -0.5 | 4.8  | 3.3  | -1.7 | 0.8  | 0.0  | 12.9  | -6.6  |
| 1999              | 0.8   | -4.7 | -0.5 | 0.2  | -1.6 | -1.1 | -0.5 | -0.7 | 0.9  | 0.2  | -0.7 | -1.4 | -8.6  | -10.2 |
| 2000              | 1.2   | 3.0  | 2.9  | -0.7 | -0.4 | 2.4  | 1.5  | 1.9  | -0.8 | 1.7  | 2.9  | 2.4  | 19.2  | -5.6  |
| 2001              | 0.4   | 1.7  | -0.6 | -2.5 | 0.2  | 0.8  | 3.5  | 2.1  | 0.9  | 4.9  | -5.1 | -1.7 | 4.4   | -9.5  |
| 2002              | 1.1   | 1.3  | -3.8 | 3.6  | 0.4  | 1.8  | 2.7  | 5.4  | 4.2  | -3.7 | -0.9 | 4.5  | 17.2  | -6.6  |
| 2003              | -0.6  | 3.1  | -1.4 | 1.0  | 6.2  | -1.8 | -9.9 | 1.3  | 5.9  | -3.0 | 0.3  | 1.3  | 1.5   | -15.6 |
| 2004              | 1.8   | 2.2  | 1.4  | -6.2 | -0.3 | 1.0  | 1.5  | 4.1  | 0.9  | 1.7  | -2.4 | 2.6  | 8.5   | -10.8 |
| 2005              | 3.5   | -1.5 | -0.5 | 3.8  | 3.1  | 2.1  | -3.4 | 3.4  | -3.6 | -2.2 | 0.7  | 2.9  | 8.4   | -7.1  |
| 2006              | -1.3  | 1.1  | -4.5 | -2.7 | -0.2 | 1.2  | 2.1  | 3.0  | 1.9  | 0.8  | 2.3  | -2.7 | 0.6   | -9.2  |
| 2007              | -1.0  | 3.3  | -1.7 | 0.9  | -2.3 | -1.0 | 3.3  | 1.8  | 0.2  | 1.8  | 5.3  | -0.6 | 10.1  | -7.9  |
| 2008              | 2.1   | -0.5 | 2.1  | -2.5 | -2.7 | 2.6  | -0.4 | 2.7  | 1.5  | -1.9 | 14.2 | 13.5 | 33.4  | -7.5  |
| 2009              | -13.0 | -1.5 | 4.0  | -6.9 | -3.7 | 0.7  | 0.6  | 2.2  | 2.4  | -2.6 | 1.2  | -6.3 | -21.7 | -24.8 |
| 2010              | 2.7   | -0.3 | -2.0 | 3.3  | 5.0  | 5.7  | -0.9 | 8.3  | -2.5 | -4.4 | -1.7 | -3.7 | 8.8   | -15.0 |
| 2011              | -3.1  | 1.6  | 0.0  | 2.3  | 3.4  | -2.3 | 4.4  | 9.6  | 13.1 | -3.8 | 2.0  | 3.4  | 33.5  | -10.8 |
| 2012              | -0.3  | -2.6 | -4.2 | 4.8  | 8.9  | -1.7 | 3.8  | -1.3 | -2.5 | -0.5 | 1.1  | -2.5 | 2.3   | -10.0 |
| 2013              | -3.2  | 1.2  | -0.4 | 4.6  | -6.7 | -3.2 | -2.2 | -1.3 | 0.6  | 1.4  | -2.7 | -1.9 | -13.4 | -16.9 |
| 2014              | 6.2   | 0.5  | 0.7  | 2.1  | 2.9  | -0.3 | 0.6  | 4.7  | -2.1 | 2.8  | 2.9  | 3.2  | 26.8  | -5.0  |
| 2015              | 3.4   | -0.3 | -0.5 | -1.1 | -0.1 | -2.8 | 0.0  |      |      |      |      |      | -1.4  | -5.3  |
| Avg               | 0.3   | 0.2  | -0.7 | 0.2  | 1.1  | 0.7  | 0.8  | 2.2  | 1.4  | 0.1  | 1.2  | 1.1  | 8.4   | -8.9  |

| dollar.w.60.40.CASH | Jan  | Feb  | Mar  | Apr  | May  | Jun  | Jul  | Aug  | Sep  | Oct  | Nov  | Dec  | Year | MaxDD |
|---------------------|------|------|------|------|------|------|------|------|------|------|------|------|------|-------|
| 1989                |      |      |      |      |      |      |      |      |      |      |      |      | 0.0  | 0.0   |
| 1990                | -1.4 | -0.2 | 0.0  | -1.1 | 1.7  | 0.8  | 0.2  | -1.7 | 0.4  | 0.8  | 1.9  | 0.8  | 2.2  | -3.2  |
| 1991                | 0.6  | 0.2  | 0.0  | 0.6  | 0.0  | -0.4 | 0.6  | 1.5  | 1.1  | 0.0  | 0.0  | 2.4  | 6.6  | -1.5  |
| 1992                | -1.2 | 0.2  | -0.5 | 0.0  | 1.0  | 0.5  | 1.5  | 0.3  | 0.6  | -0.8 | 0.1  | 1.3  | 3.0  | -2.7  |
| 1993                | 1.1  | 1.3  | 0.0  | 0.3  | 0.1  | 1.7  | 0.5  | 1.6  | 0.1  | 0.2  | -1.0 | 0.1  | 6.2  | -2.3  |
| 1994                | 0.9  | -1.5 | -1.6 | -0.4 | -0.3 | -0.3 | 1.1  | -0.3 | -1.1 | -0.2 | 0.3  | 0.6  | -2.9 | -5.2  |
| 1995                | 1.0  | 1.1  | 0.3  | 0.7  | 3.0  | 0.5  | -0.6 | 0.8  | 0.7  | 1.2  | 0.9  | 1.1  | 11.0 | -1.9  |
| 1996                | 0.0  | -2.0 | -0.8 | -0.7 | -0.2 | 0.8  | 0.0  | -0.5 | 1.0  | 1.5  | 1.3  | -1.0 | -0.6 | -4.4  |
| 1997                | -0.2 | 0.0  | -1.0 | 1.0  | 0.3  | 0.8  | 2.0  | -1.0 | 1.0  | 1.2  | 0.5  | 0.7  | 5.3  | -2.0  |
| 1998                | 0.7  | -0.3 | 0.1  | 0.2  | 0.6  | 0.9  | -0.2 | 1.9  | 1.3  | -0.7 | 0.3  | 0.0  | 4.9  | -2.7  |
| 1999                | 0.3  | -1.9 | -0.2 | 0.1  | -0.6 | -0.5 | -0.2 | -0.3 | 0.4  | 0.1  | -0.3 | -0.8 | -3.6 | -4.2  |
| 2000                | 0.5  | 1.2  | 1.1  | -0.3 | -0.2 | 1.0  | 0.6  | 0.7  | -0.3 | 0.7  | 1.1  | 0.9  | 7.2  | -2.2  |
| 2001                | 0.1  | 0.7  | -0.2 | -1.0 | 0.1  | 0.3  | 1.4  | 0.8  | 0.4  | 2.0  | -2.0 | -0.7 | 1.7  | -3.8  |
| 2002                | 0.4  | 0.5  | -1.5 | 1.4  | 0.1  | 0.7  | 1.1  | 2.2  | 1.7  | -1.5 | -0.4 | 1.8  | 6.6  | -2.6  |
| 2003                | -0.2 | 1.2  | -0.5 | 0.4  | 2.5  | -0.7 | -3.9 | 0.5  | 2.3  | -1.2 | 0.1  | 0.5  | 0.8  | -6.4  |
| 2004                | 0.7  | 0.9  | 0.5  | -2.5 | 0.4  | -0.1 | 0.4  | 0.6  | 1.6  | 0.4  | 0.7  | -1.0 | 1.0  | 3.3   |
| 2005                | 1.4  | -0.6 | -0.2 | 1.5  | 1.2  | 0.8  | -1.3 | 1.4  | -1.4 | -0.9 | 0.3  | 1.2  | 3.3  | -2.9  |
| 2006                | -0.5 | 0.4  | -1.8 | -1.1 | -0.1 | 0.5  | 0.8  | 1.2  | 0.7  | 0.3  | 0.9  | -1.1 | 0.2  | -3.8  |
| 2007                | -0.4 | 1.3  | -0.7 | 0.3  | -0.9 | -0.4 | 1.3  | 0.7  | 0.1  | 0.7  | 2.1  | -0.3 | 3.9  | -3.2  |
| 2008                | 0.8  | -0.2 | 0.8  | -1.0 | -1.1 | 1.0  | -0.2 | 1.1  | 0.6  | -0.7 | 5.6  | 5.4  | 12.6 | -3.0  |
| 2009                | -5.2 | -0.6 | 1.6  | -2.7 | -1.5 | 0.3  | 0.2  | 0.9  | 1.0  | -1.0 | 0.5  | -2.5 | -9.0 | -10.4 |
| 2010                | 1.1  | -0.1 | -0.8 | 1.3  | 2.0  | 2.3  | -0.4 | 3.3  | -1.0 | -1.8 | -0.7 | -1.5 | 3.6  | -6.2  |
| 2011                | -1.2 | 0.6  | 0.0  | 0.9  | 1.3  | -0.9 | 1.7  | 3.8  | 5.2  | -1.5 | 0.8  | 1.3  | 12.5 | -4.4  |
| 2012                | -0.1 | -1.0 | -1.7 | 1.9  | 3.5  | -0.7 | 1.5  | -0.5 | -1.0 | -0.2 | 0.4  | -1.0 | 1.0  | -4.1  |
| 2013                | -1.3 | 0.5  | -0.2 | 1.8  | -2.7 | -1.3 | -0.9 | -0.5 | 0.2  | 0.6  | -1.1 | -0.7 | -5.5 | -7.0  |
| 2014                | 2.5  | 0.2  | 0.3  | 0.8  | 1.2  | -0.1 | 0.3  | 1.9  | -0.8 | 1.1  | 1.1  | 1.1  | 9.8  | -2.0  |
| 2015                | 2.1  | 1.0  | -0.5 | -0.8 | -0.2 | -2.8 | -0.1 |      |      |      |      |      | -1.4 | -5.2  |
| Avg                 | 0.1  | 0.1  | -0.3 | 0.1  | 0.4  | 0.2  | 0.3  | 0.9  | 0.5  | 0.0  | 0.5  | 0.4  | 3.1  | -3.1  |

| risk-w.60-40-targetf.cash | Jan  | Feb  | Mar  | Apr  | May  | Jun  | Jul  | Aug  | Sep  | Oct  | Nov  | Dec  | Year | MaxDD |
|---------------------------|------|------|------|------|------|------|------|------|------|------|------|------|------|-------|
| 1989                      |      |      |      |      |      |      |      |      |      |      |      |      | 0.0  | 0.0   |
| 1990                      | 0.0  | -0.1 | 0.0  | -1.8 | 4.1  | 1.7  | 0.7  | -3.2 | 0.9  | 1.9  | 3.3  | 1.8  | 9.5  | -5.7  |
| 1991                      | 1.2  | 0.5  | 0.1  | 1.3  | 0.2  | -0.8 | 1.4  | 3.7  | 2.3  | -0.1 | 0.5  | 5.2  | 16.7 | -2.9  |
| 1992                      | -3.0 | 0.4  | -1.1 | 0.2  | 2.3  | 1.3  | 3.7  | 0.9  | 1.5  | -1.9 | 0.1  | 3.1  | 7.6  | -6.7  |
| 1993                      | 1.8  | 1.8  | 0.0  | 0.7  | 0.1  | 3.7  | 1.2  | 4.1  | 0.3  | 0.4  | -2.2 | 0.3  | 12.9 | -4.6  |
| 1994                      | 2.1  | -3.2 | -3.7 | -1.1 | -0.3 | -0.3 | 2.3  | -0.4 | -2.2 | -0.3 | 0.4  | 0.9  | -5.8 | -10.5 |
| 1995                      | 2.2  | 2.6  | 0.6  | 1.5  | 7.6  | 1.0  | -0.8 | 1.5  | 1.4  | 2.5  | 2.3  | 2.8  | 28.1 | -3.0  |
| 1996                      | 0.3  | -3.9 | -1.5 | -0.9 | -0.4 | 1.6  | 0.1  | -0.5 | 2.2  | 3.3  | 2.7  | -2.5 | 0.1  | -7.8  |
| 1997                      | -0.2 | 0.0  | -2.0 | 2.5  | 0.8  | 1.9  | 4.6  | -2.6 | 2.0  | 2.5  | 0.8  | 1.7  | 12.4 | -4.1  |
| 1998                      | 1.7  | -0.5 | 0.2  | 0.4  | 1.3  | 1.7  | -0.5 | 4.8  | 3.3  | -1.1 | 0.0  | 0.1  | 12.0 | -4.7  |
| 1999                      | 0.7  | -3.7 | 0.0  | 0.2  | -1.4 | -0.5 | -0.3 | -0.5 | 0.9  | 0.1  | -0.5 | -1.0 | -6.0 | -7.2  |
| 2000                      | 0.8  | 2.2  | 2.1  | -0.6 | -0.1 | 2.1  | 1.3  | 1.7  | -0.9 | 1.6  | 2.9  | 2.4  | 16.6 | -4.3  |
| 2001                      | 0.5  | 1.3  | -0.1 | -2.0 | 0.3  | 0.6  | 3.1  | 2.0  | 1.1  | 3.3  | -5.1 | -1.0 | 3.8  | -8.1  |
| 2002                      | 0.4  | 0.9  | -3.5 | 2.9  | 0.3  | 1.7  | 2.4  | 3.6  | 2.4  | -1.9 | -0.7 | 2.3  | 11.2 | -4.3  |
| 2003                      | -0.5 | 1.6  | -0.9 | 0.6  | 4.7  | -0.8 | -4.8 | 0.5  | 2.8  | -1.7 | 0.1  | 1.2  | 2.4  | -8.0  |
| 2004                      | 1.1  | 1.4  | 1.1  | -4.1 | -0.2 | 0.6  | 1.0  | 2.9  | 0.7  | 1.2  | -2.0 | 1.8  | 5.5  | -7.2  |
| 2005                      | 1.9  | -1.2 | -0.3 | 2.3  | 2.1  | 1.8  | -2.2 | 2.3  | -2.9 | -1.5 | 0.6  | 1.9  | 4.7  | -5.5  |
| 2006                      | -1.0 | 1.0  | -4.6 | -2.0 | -0.1 | 0.9  | 1.8  | 2.5  | 1.9  | 0.8  | 1.8  | -2.3 | 0.5  | -8.0  |
| 2007                      | -0.9 | 3.3  | -1.3 | 0.9  | -2.3 | -1.0 | 2.1  | 1.4  | 0.3  | 1.1  | 4.2  | -0.2 | 7.7  | -7.5  |
| 2008                      | 1.8  | 0.4  | 1.0  | -1.4 | -1.6 | 1.6  | 0.0  | 1.6  | 1.2  | 0.3  | 5.9  | 3.3  | 14.6 | -4.4  |
| 2009                      | -4.2 | -0.5 | 1.3  | -2.0 | -1.4 | 0.2  | 0.2  | 0.9  | 1.0  | -1.1 | 0.8  | -4.1 | -8.7 | -9.1  |
| 2010                      | 1.7  | -0.1 | -1.2 | 2.1  | 3.0  | 2.0  | -0.3 | 3.9  | -0.7 | -1.2 | -0.9 | -1.2 | 7.1  | -5.2  |
| 2011                      | -0.9 | 0.6  | -0.1 | 1.3  | 2.0  | -1.5 | 1.9  | 4.3  | 2.3  | -0.8 | 0.5  | 0.9  | 10.8 | -2.5  |
| 2012                      | -0.1 | -1.2 | -1.7 | 2.0  | 3.3  | -0.9 | 1.5  | -0.6 | -1.2 | -0.2 | 0.5  | -1.4 | -0.2 | -4.6  |
| 2013                      | -1.8 | 0.6  | -0.2 | 2.8  | -3.2 | -1.3 | -0.7 | -0.6 | 0.4  | 0.7  | -1.9 | -0.9 | -6.0 | -7.9  |
| 2014                      | 3.9  | 0.3  | 0.4  | 1.1  | 2.0  | -0.2 | 0.4  | 2.5  | -1.5 | 1.6  | 1.8  | 2.5  | 15.7 | -3.4  |
| 2015                      | 1.7  | -0.3 | -0.4 | -0.6 | -0.1 | -1.7 | 0.0  |      |      |      |      |      | -1.4 | -3.5  |
| Avg                       | 0.4  | 0.2  | -0.6 | 0.2  | 0.9  | 0.6  | 0.8  | 1.5  | 0.8  | 0.4  | 0.6  | 0.7  | 6.4  | -5.6  |

| risk.w.60.40.target6.cash | weight | entry.date | exit.date  | nhold | entry.price | exit.price | return |
|---------------------------|--------|------------|------------|-------|-------------|------------|--------|
| CASH                      | 21.2   | 2014-11-28 | 2014-12-31 | 33    | 84.49       | 84.24      | -0.06  |
| STOCK                     | 20.6   | 2014-12-31 | 2015-01-30 | 30    | 203.64      | 197.60     | -0.61  |
| BOND                      | 20.6   | 2014-12-31 | 2015-01-30 | 30    | 124.36      | 136.57     | 2.02   |
| CASH                      | 58.8   | 2014-12-31 | 2015-01-30 | 30    | 84.24       | 84.77      | 0.37   |
| 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 | 2015-07-01 | 1     | 205.89      | 207.57     | 0.47   |
| BOND                      | 33.3   | 2015-06-30 | 2015-07-01 | 1     | 117.27      | 115.62     | -0.47  |
| CASH                      | 9.1    | 2015-06-30 | 2015-07-01 | 1     | 84.82       | 84.75      | -0.01  |

| Date       | STOCK | BOND | CASH |
|------------|-------|------|------|
| 2013-11-27 | 0     | 44   | 56   |
| 2013-12-30 | 0     | 61   | 39   |
| 2014-01-30 | 0     | 68   | 32   |
| 2014-02-27 | 0     | 61   | 39   |
| 2014-03-28 | 0     | 52   | 48   |
| 2014-04-29 | 0     | 68   | 32   |
| 2014-05-29 | 0     | 59   | 41   |
| 2014-06-27 | 0     | 61   | 39   |
| 2014-07-30 | 0     | 52   | 48   |
| 2014-08-28 | 0     | 67   | 33   |
| 2014-09-29 | 0     | 52   | 48   |
| 2014-10-30 | 0     | 61   | 39   |
| 2014-11-26 | 0     | 79   | 21   |
| 2014-12-30 | 21    | 21   | 59   |
| 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    |