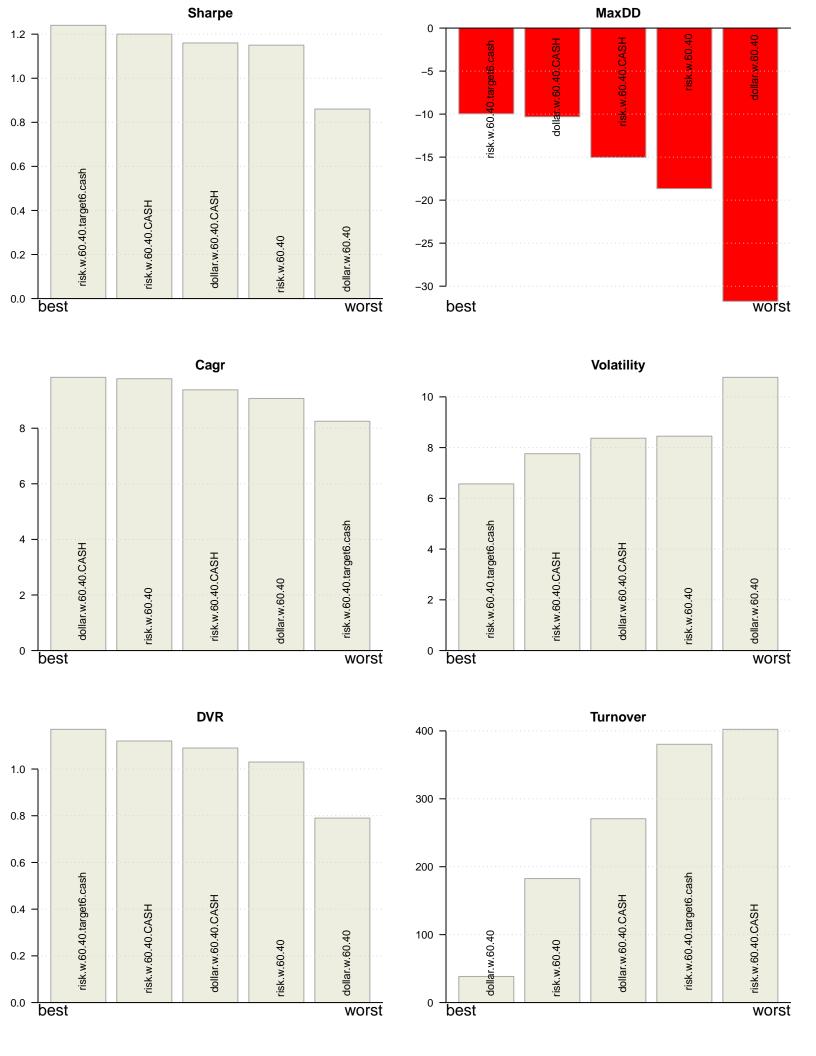
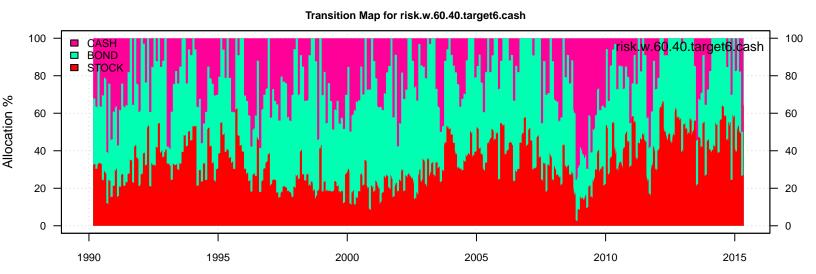


System	dollar.w.60.40	risk.w.60.40	risk.w.60.40.CASH	dollar.w.60.40.CASH	risk.w.60.40.target6.cash
Period	Dec1989 – May2015	Dec1989 – May2015	Dec1989 – May2015	Dec1989 – May2015	Dec1989 – May2015
Cagr	9.07	9.78	9.38	9.83	8.25
Sharpe	0.86	1.15	1.2	1.16	1.24
DVR	0.79	1.03	1.12	1.09	1.17
Volatility	10.77	8.45	7.76	8.37	6.57
MaxDD	-31.76	-18.66	-15.04	-10.31	-9.96
AvgDD	-1.36	-1.22	-1.18	-1.23	-0.99
VaR	-1.07	-0.83	-0.76	-0.84	-0.65
CVaR	-1.53	-1.17	-1.1	-1.21	-0.92
Exposure	99.83	99.48	99.83	99.83	99.19





dollar.w.60.40	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	MaxDD
1989	-			•				. 9					-0.1	-0.1
1990	-5.5	0.5		-2.6	7.5	0.4		-7.1	-2.5	0.6	5.7			-13.1
1991 1992	3.2	4.4 0.9		0.7 1.7	2.6 1.4	-3.1	3.3 3.8		0.0 1.4		-2.4 2.7	9.2 2.2		-4.0 -4.4
1993	1.6			-1.3	1.7	1.9			-0.3	1.4	-1.7	0.8		-3.6
1994	3.0	-3.3	-4.1	0.2	0.7	-1.7	3.0	2.0	-2.6	1.5	-2.1	1.0	-2.7	-9.1
1995	3.0			2.4	5.3	1.7					3.5			-2.4
1996 1997	2.1 3.5		0.2	-0.1 4.7	1.1 4.1	1.3 3.2		0.7 -4.1	4.4 3.9		5.7 2.8		12.2 25.2	-6.4 -8.0
1998	1.4			0.9	-0.6	3.5		-4.1 -6.6	5.9		3.7			-9.7
1999	2.4		2.3	2.3	-2.0	2.9		-0.6	-1.0	3.9	0.7			-8.3
2000	-2.5	0.2	6.9	-2.4	-1.1	2.1		4.6	-3.6	0.4	-3.4	0.6		-8.3
2001 2002	2.8	-5.1	-3.6 0.5	4.1	-0.3	-1.1	0.7	-2.8 2.5	-4.6 -4.7	2.7 3.5	2.7 3.3		-5.1 -7.2	-17.1 -17.4
2002	−0.2 −1.7	0.4		5.5	5.7	-3.7 -0.1	-3.7 -2.8	1.7			0.8			-8.4
2004	1.9	1.7	-0.3	-3.6	0.9	1.5		1.8	1.0		1.7	2.8	9.7	-7.1
2005	0.0			0.4	3.1					-2.3	2.9			-4.6
2006	0.9			-0.3 3.0	-1.9 1.1	0.6					2.1 -0.3	-0.3	9.4 7.1	-4.8
2007 2008	0.5 -2.8	0.1 -1.7	0.0	1.9	-0.2	-1.3 -4.0	-0.6 -0.7	1.4 2.0		1.5	-0.3 1.4	5.9	111	-4.9 -26.4
2009	-10.0	-7.1	6.6	3.2	2.0	0.2	4.7				4.1		5.1	-20.4
2010	-1.2	1.7	2.8	2.2	-2.8	-0.9	3.7	0.6	4.4	0.5	-0.7	2.5	13.5	-5.1
2011	0.2			2.6			0.5		1.0		0.5			-6.3
2012	2.6 1.8			1.5 3.0	-0.1	1.8	2.2 2.2		0.5 2.1		0.8		10.7 12.0	-3.2 -6.2
2013	0.3			1.2	-1.2 2.5	-2.1 1.1		-2.3 4.2	2.1 1.7	2.5	2.8			
2015	2.0			-0.8	-1.0		3.0	7.2		2.0	2.0	7.1	0.6	-3.9
Avg	0.3		0.6	1.1	1.1	0.1	0.7	0.5	0.4	1.0	1.5	1.6	9.0	-8.0
rick w 60 40	lan	Feb	Mar	Apr	May	Llun	Jul	Aug	Sep	lOct.	Nov	Doc	Year	MaxDD
risk.w.60.40 1989	Jan	Feb	Mar	Apr	iviay	Jun	Jui	Aug	бер	Oct	NOV	Dec	year 0.0	
1990	-0.1	-0.1	1.2	-2.7	6.3	0.7	0.2	-5.9	-0.7	1.3	5.2	2.3		-9.2
1991	2.8		0.8	1.0	1.5	-2.3	2.5	3.3	1.1	0.5	-2.0	7.8	21.4	-3.7
1992	-2.6	0.7		1.5	1.9	-0.1	3.9		1.4		2.0			-4.5
1993 1994	1.3 3.0		0.9	-0.7	1.2 0.5	2.7	0.6 3.0		-0.2	1.4 1.0	-1.8	0.7		-3.9 -9.7
1995	2.9		1.7	2.3	6.2	1.5			3.4		3.2	1.1 2.3		-2.5
1996	1.5		-0.5	-0.5	0.8	1.6		0.1			5.3		7.9	-7.3
1997	1.9			3.5	2.3	2.4			3.4		1.8		19.1	-6.6
1998	1.6			0.7	0.3	3.0		0.2	3.9		2.5			-4.8
1999	1.6		1.0	1.2	-1.8	1.3		-0.6	-0.1	2.2	-0.1	1.4		-7.0
2000 2001	-1.1 1.1	2.0	4.9	-1.3	-0.7	2.3	0.5 2.0	3.3 0.1		1.1 3.9	1.4	1.8	11.9	-5.7 -8.6
2002	0.1		-2.5 -2.1	0.0	0.1	-0.4 -0.7	-0.4	4.6			1.0	0.2	2.8	-7.3
2003	-1.1	1.4		3.5	6.0	-0.5	-4.6	1.6			0.7			-9.8
2004	1.9			-4.5	0.7	1.4		2.5		1.5	0.1			-7.8
2005	-0.2	0.1		0.9	3.1					-2.4	1.9			-4.8
2006 2007	0.6			-0.7 1.9	-1.6 0.4	0.9 -1.2	1.6 0.5				2.1 1.7		7.6 7.3	-5.4 -4.3
2008	-1.9		0.6	0.3		-1.9	-0.6	2.3		-6.8	11.0		1.0	-12.9
2009	-11.4	-5.1	5.9	-1.5	-0.5	0.4		3.0	3.0		3.6	-3.6	-5.9	-17.7
2010	-0.9	1.1			-0.8	1.4		3.3			-0.8	2.2		-4.3
2011	1.0			2.6 1.6	0.9	-2.1	1.3 2.6		4.6 0.5		0.9		21.5 10.5	-3.1 -3.1
2012	2.2 1.2			3.0	1.1	1.1	1.3		2.2		-0.4	-1.1 0.8		-3.1 -6.6
2014	1.2			1.3	2.7	1.0		4.3	-1.7	2.6	2.9			-2.6
2015	3.5		-0.5	-1.1	-1.0								0.5	-4.1
Avg	0.4	0.3	0.2	0.5	1.0	0.4	0.9	1.2	1.0	0.8	1.6	1.5	9.5	-6.2
risk.w.60.40.CASH	.lan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	MaxDD
1989	Carr	1 00	mai			ou.i	oui	9		000	1107	200	0.0	0.0
1990	-0.7	0.4		-0.3	2.2	1.2			0.8	1.2	3.6	1.7		-2.0
1991	1.1	2.9		1.0	1.5	-2.3	2.5		1.1		-2.0	4.9		-3.6
1992 1993	-2.7 1.1	0.7 1.5		1.4 -0.7	1.9 1.3	-0.1 2.7	3.8 0.6		1.4 -0.2	-0.6 1.4	2.0	2.5 0.7		-4.5 -3.9
1994	2.9	0.4	-2.4	-1.0	-0.1	0.1	4.0	0.0	-0.2	1.4	-1.8 -2.0	0.7	4.0	-8.5
1995	2.9	3.5	1.7			1.6	1.0	1.3		1.2	3.2	2.3	34.7	-2.6
1996	1.5		-0.5	0.3				0.8			5.2		8.1	-6.2
1997	1.9			2.4					3.3					-6.3
1998 1999	1.6 1.5		2.3 1.8	0.7 1.1	0.3 -1.1	3.1 2.2		0.2 -0.1	3.1 -0.2	-1.4 -0.1	2.6 0.4			-5.0 -5.0
2000	-2.2	0.1		_13	-0.7	2.3		1.6	-2.5	1.0	2.7		8.8	-5.6
2001	0.6	1.5	-0.1	-2.1 -1.2	0.3	0.6	2.9	1.8	1.3	4.0	-4.3 -0.8	-1.2	5.0	-7.6
2002	-0.1 -0.5	1.0			0.4							3.0		-6.0
2003 2004		2.1 1.8		0.7 -4.6	6.1 0.8		-4.7	1.0		1.0 1.5	0.6 0.1			-9.7 7.0
2004	1.9 -0.2	0.1		-4.6 0.9				0.5 0.9		1.5	1.7		4.4 2.1	
2006	0.6			0.7		0.2				1.9	2.1		5.3	-5.1
2007	0.3	0.9	-0.8	1.9				1.6	1.2	1.6	1.7	-0.5	7.2	-4.4
2008	1.9	0.0		-1.9	-1.7	-0.1	-0.1	0.4			12.3			-5.6
2009	-8.9 -1.7	-1.0	2.6	-4.8 1.0	0.1		3.7				3.2		-6.6	-13.7
2010 2011	-1.7 1.8	1.4 2.0		1.0 1.6		1.4	-0.5 1.3	5.2 2.3		0.0	-0.8 0.8	2.2 2.0		-5.6 -5.8
2012	2.2					-2.0 1.1					0.8		10.6	-5.8 -3.1
2013	1.2	0.7	1.8	1.1	-2.4	-0.9	2.6	-2.1	1.9	2.8	1.3	1.5	9.6	-5.1
2014	-1.8	2.1	0.8	1.3	2.7	1.0		4.2	-1.7	2.5	2.9	1.2		-2.9
2015	3.4		-0.5	-1.1	-1.0								0.4	
Avg	0.4	0.6	0.2	0.0	0.7	0.7	0.8	1.2	1.1	0.6	1.5	1.5	9.1	-5.3
dollar.w.60.40.CASH	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	MaxDD

1990						1.2				1.2			12.2	
1991	1.1	2.9	0.8	1.0	1.5	-2.3	2.5	3.3	1.1	0.5	-2.0	4.9	16.1	-3.6
1992	-2.7	0.7	-1.6	1.4	1.9	-0.1	3.8		1.4	-0.6	2.0	2.5	8.2	-4.5
1993	1.1	1.5		-0.7	1.3		0.6	4.0	-0.2	1.4	-1.8	0.7	11.9	-3.9
1994	2.9	-3.4		-1.0	-0.1	0.1	1.0	0.2		1.2	-2.0	0.3	-4.9	-8.5
1995	2.9						1.0	1.3		1.2	3.2		34.7	-2.6
	1.5	3.0					1.0	0.8			5.2		8.1	
1996		-2.1	-0.5	0.3			-2.3	0.8						-6.2
1997	1.9	0.3		2.4			5.9	-3.2	3.3		1.8		17.8	-6.3
1998	1.6	2.0		0.7		3.1	-0.7	0.2	3.1	-1.4	2.6		17.5	-5.0
1999	1.5	-4.3	1.8		-1.1	2.2	-1.1	-0.1	-0.2	-0.1	0.4		2.0	-5.0
2000	-2.2	0.1	5.0	-1.3	-0.7	2.3	0.5	1.6	-2.5	1.0	2.7	2.3	8.8	-5.6
2001	0.6	1.5	-0.1	-2.1	0.3	0.6	2.9	1.8	1.3	4.0	-4.3	-1.2	5.0	-7.6
2002	-0.1	1.0	-3.4	-12	0.4		2.6	4.6			-0.8	3.0	8.5	-6.0
2003	-0.5	2.1		0.7			-4.7	1.0		1.0	0.6		7.7	-9.7
2004	1.9	1.8		-4.6	0.8		-4.7 1.5	0.5			0.1		4.4	-7.0
2005		0.1		0.9			0.6	0.9		1.5	1.7		2.1	-4.8
	-0.2									-2.4				
2006	0.6	0.2		0.7		0.2	0.6	1.2			2.1		5.3	-5.1
2007	0.3	0.9		1.9	0.3	-0.2	-0.9	1.6			1.7		7.2	-4.4
2008	1.9	0.0		-1.9	-1.7	-0.1	-0.1	0.4			12.3		23.0	-5.6
2009	-8.9	-1.0	2.6	-4.8	0.1	-0.1	3.7	2.0	1.9	-0.9	3.2	-3.6	-6.6	-13.7
2010	-1.7	1.4		1.0		1.4	-0.5	5.2		0.0	-0.8	2.2	6.0	-5.6
2011	1.8	2.0		1.6		-2.0	1.3	2.3			0.8		15.3	-5.8
2012	2.2	1.7		1.6			2.6	0.5			0.8		10.6	-3.1
2013	1.2	0.7		1.1	-2.4	-0.9	2.6	0.5	1.9		1.3		9.6	-5.1 -5.1
	1.2						2.0	-2.1						-2.9
2014	-1.8	2.1		1.3		1.0	<b>−</b> 0.6	4.2	-1.7	2.5	2.9	1.2	15.3	-2.9
2015	3.4	-0.3	-0.5	-1.1	-1.0								0.4	-4.1
Δνα	0.4	0.6	0.2	0.0	0.7	0.7	0.8	1.2	1.1	0.6	1.5	1.5	9.1	-5.3
dollar.w.60.40.CASH	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	MaxDD
1989													0.0	0.0
dollar.w.60.40.CASH 1989 1990	Jan -0.7	0.4	0.0	-0.3	2.2	1.2	1.4	0.1	0.8	1.2		1.6	0.0 11.1	0.0 -1.4
dollar.w.60.40.CASH 1989 1990 1991		0.4 4.5	0.0	-0.3 0.7	2.2 2.6	1.2 -3.2	1.4 3.4	0.1 2.9	0.8	1.2	2.7 -2.5	1.6	0.0 11.1 16.2	0.0 -1.4 -4.1
dollar.w.60.40.CASH 1989 1990 1991 1992	Jan -0.7 1.1 -2.3	0.4 4.5 0.9	0.0 1.4 -1.7	-0.3 0.7 1.7	2.2 2.6 1.4	1.2 -3.2 -0.8	1.4 3.4 3.9	0.1 2.9 -1.0	0.8 0.0 1.4	1.2 0.8 -0.1	2.7 -2.5 2.7	1.6 3.8 2.2	0.0 11.1 16.2 8.4	0.0 -1.4 -4.1 -4.4
dollar.w.60.40.CASH 1989 1990 1991 1992 1993	Jan -0.7 1.1 -2.3 1.2	0.4 4.5	0.0 1.4 -1.7	-0.3 0.7	2.2 2.6	1.2 -3.2 -0.8 1.9	1.4 3.4 3.9 0.2	0.1 2.9 -1.0 3.9	0.8 0.0 1.4 -0.3	1.2 0.8 -0.1 1.4	2.7 -2.5 2.7 -1.7	1.6 3.8 2.2 0.9	0.0 11.1 16.2 8.4 11.7	0.0 -1.4 -4.1 -4.4 -3.6
dollar.w.60.40.CASH 1989 1990 1991 1992 1993 1994	Jan -0.7 1.1 -2.3 1.2 3.0	0.4 4.5 0.9 2.0 -3.4	0.0 1.4 -1.7 1.3 -3.1	-0.3 0.7 1.7 -1.3 -1.0	2.2 2.6 1.4 1.8 -0.1	1.2 -3.2 -0.8 1.9 0.1	1.4 3.4 3.9 0.2 1.0	0.1 2.9 -1.0 3.9 0.2	0.8 0.0 1.4 -0.3 -1.9	1.2 0.8 -0.1 1.4 1.7	2.7 -2.5 2.7 -1.7 -2.8	1.6 3.8 2.2 0.9 0.4	0.0 11.1 16.2 8.4 11.7 -5.7	0.0 -1.4 -4.1 -4.4 -3.6 -9.7
dollar.w.60.40.CASH 1989 1990 1991 1992 1993 1994 1995	Jan -0.7 1.1 -2.3 1.2 3.0 3.0	0.4 4.5 0.9	0.0 1.4 -1.7 1.3 -3.1 1.9	-0.3 0.7 1.7 -1.3 -1.0	2.2 2.6 1.4 1.8 -0.1 5.4	1.2 -3.2 -0.8 1.9 0.1 1.7	1.4 3.4 3.9 0.2	0.1 2.9 -1.0 3.9 0.2 1.1	0.8 0.0 1.4 -0.3 -1.9	1.2 0.8 -0.1 1.4 1.7	2.7 -2.5 2.7 -1.7 -2.8 3.6	1.6 3.8 2.2 0.9 0.4 2.0	0.0 11.1 16.2 8.4 11.7 -5.7 34.7	0.0 -1.4 -4.1 -4.4 -3.6 -9.7
dollar.w.60.40.CASH 1989 1990 1991 1992 1993 1994 1995 1996	Jan  -0.7 1.1 -2.3 1.2 3.0 3.0 2.1	0.4 4.5 0.9 2.0 -3.4 3.6	0.0 1.4 -1.7 1.3 -3.1 1.9 0.2	-0.3 0.7 1.7 -1.3 -1.0 2.4 0.5	2.2 2.6 1.4 1.8 -0.1 5.4 1.3	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9	1.4 3.4 3.9 0.2 1.0 1.3	0.1 2.9 -1.0 3.9 0.2	0.8 0.0 1.4 -0.3 -1.9 3.3 3.8	1.2 0.8 -0.1 1.4 1.7 1.0	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7	1.6 3.8 2.2 0.9 0.4 2.0	0.0 11.1 16.2 8.4 11.7 -5.7	0.0 -1.4 -4.1 -4.4 -3.6 -9.7 -2.4 -5.7
dollar.w.60.40.CASH 1989 1990 1991 1992 1993 1994 1995	Jan -0.7 1.1 -2.3 1.2 3.0 3.0	0.4 4.5 0.9 2.0 -3.4	0.0 1.4 -1.7 1.3 -3.1 1.9 0.2	-0.3 0.7 1.7 -1.3 -1.0	2.2 2.6 1.4 1.8 -0.1 5.4	1.2 -3.2 -0.8 1.9 0.1 1.7	1.4 3.4 3.9 0.2 1.0	0.1 2.9 -1.0 3.9 0.2 1.1	0.8 0.0 1.4 -0.3 -1.9	1.2 0.8 -0.1 1.4 1.7 1.0	2.7 -2.5 2.7 -1.7 -2.8 3.6	1.6 3.8 2.2 0.9 0.4 2.0	0.0 11.1 16.2 8.4 11.7 -5.7 34.7	0.0 -1.4 -4.1 -4.4 -3.6 -9.7 -2.4 -5.7
dollar.w.60.40.CASH 1989 1990 1991 1992 1993 1994 1995 1996	Jan  -0.7 1.1 -2.3 1.2 3.0 3.0 2.1	0.4 4.5 0.9 2.0 -3.4 3.6	0.0 1.4 -1.7 1.3 -3.1 1.9 0.2	-0.3 0.7 1.7 -1.3 -1.0 2.4 0.5	2.2 2.6 1.4 1.8 -0.1 5.4 4.1	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9	1.4 3.4 3.9 0.2 1.0 1.3	0.1 2.9 -1.0 3.9 0.2 1.1 1.2	0.8 0.0 1.4 -0.3 -1.9 3.3 3.8	1.2 0.8 -0.1 1.4 1.7 1.0 3.4	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7	1.6 3.8 2.2 0.9 0.4 2.0 -2.4	0.0 11.1 16.2 8.4 11.7 -5.7 34.7	0.0 -1.4 -4.1 -4.4 -3.6 -9.7 -2.4 -5.7
dollar.w.60.40.CASH 1989 1990 1991 1992 1993 1994 1995 1996 1997	Jan -0.7 1.1 -2.3 1.0 3.0 2.1 3.5	0.4 4.5 0.9 2.0 -3.4 3.6 -1.8	0.0 1.4 -1.7 1.3 -3.1 1.9 0.2	-0.3 0.7 1.7 -1.3 -1.0 2.4 0.5	2.2 2.6 1.4 1.8 -0.1 5.4 1.3 4.1	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9 3.2	1.4 3.4 3.9 0.2 1.0 1.3 -2.6 6.8 -1.0	0.1 2.9 -1.0 3.9 0.2 1.1 1.2	0.8 0.0 1.4 -0.3 -1.9 3.3 3.8 3.9	1.2 0.8 -0.1 1.4 1.7 1.0 3.4	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7	1.6 3.8 2.2 0.9 0.4 2.0 -2.4 1.8 4.0	0.0 11.1 16.2 8.4 11.7 -5.7 34.7 12.7 24.6	0.0 -1.4 -4.1 -4.4 -3.6 -9.7 -2.4 -5.7
dollar.w.60.40.CASH 1989 1990 1991 1991 1992 1993 1994 1995 1996 1997 1998	Jan -0.7 1.1 -2.3 1.2 3.0 3.0 2.1 3.5 1.4	0.4 4.5 0.9 2.0 -3.4 3.6 -1.8	0.0 1.4 -1.7 1.3 -3.1 1.9 0.2 -3.7 3.0	-0.3 0.7 1.7 -1.3 -1.0 2.4 0.5 4.2 0.9	2.2 2.6 1.4 1.8 -0.1 5.4 1.3 4.1	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9 3.2 3.5 3.4	1.4 3.4 3.9 0.2 1.0 1.3 -2.6 6.8	0.1 2.9 -1.0 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3	0.8 0.0 1.4 -0.3 -1.9 3.3 3.8 3.8 2.6	1.2 0.8 -0.1 1.4 1.7 1.0 3.4 -0.3 -0.5	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7 2.8 3.7	1.6 3.8 2.2 0.9 0.4 2.0 -2.4 1.8 4.0 3.4	0.0 11.1 16.2 8.4 11.7 -5.7 34.7 12.7 24.6 14.5 6.5	0.0 -1.4 -4.1.1 -3.6 -9.7 -2.4 -5.7 -7.9 -10.2 -6.5
dollar.w.60.40.CASH 1989 1990 1991 1992 1993 1993 1994 1995 1996 1997 1998 1998	Jan  -0.7 1.1 -2.3 1.2 3.0 3.0 2.1 3.5 1.4 2.5 -3.2	0.4 4.5 0.9 2.0 -3.4 3.6 -1.8 0.6 3.9 -3.8	0.0 1.4 -1.7 1.3 -3.1 1.9 0.2 -3.7 3.0 2.8 7.0	-0.3 0.7 1.7 -1.3 -1.0 2.4 0.5 4.2 0.9 2.3	2.2 2.6 1.4 1.8 -0.1 5.4 1.3 4.1 -0.6 -1.6	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9 3.2 3.5 3.4 2.1	1.4 3.4 3.9 0.2 1.0 1.3 -2.6 6.8 -1.0 -1.8	0.1 2.9 -1.0 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3	0.8 0.0 1.4 -0.3 -1.9 3.3 3.8 3.9 2.6 -1.1	1.2 0.8 -0.1 1.4 1.7 1.0 3.4 -0.3 -0.5 -0.1	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7 2.8	1.6 3.8 2.2 0.9 0.4 2.0 -2.4 1.8 4.0 3.4 2.0	0.0 11.1 16.2 8.4 11.7 -5.7 34.7 12.7 24.6 14.5 6.5	0.0 -1.4 -4.1 -4.1 -3.6 -9.7 -2.4 -5.7 -7.9 -10.2 -6.5 -9.1
dollar.w.60.40.CASH 1989 1990 1991 1992 1992 1992 1993 1994 1995 1996 1997 1998 1999 2000	Jan  -0.7 1.1 -2.3 1.2 3.0 3.0 2.1 3.5 1.4 2.5 -3.2	0.4 4.5 0.9 2.0 -3.4 3.6 -1.8 0.6 3.9 -3.8 -0.7	0.0 1.4 -1.7 1.3 -3.1 1.9 0.2 -3.7 3.0 2.8 7.0	-0.3 0.7 1.7 -1.3 -1.0 2.4 0.5 4.2 0.9 2.3	2.2 2.6 1.4 1.8 -0.1 5.4 1.3 4.1 -0.6 -1.6 -1.1 0.4	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.4	1.4 3.4 3.9 0.2 1.0 1.3 -2.6 6.8 -1.0 -1.8 -0.4	0.1 2.9 -1.0 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.3	0.8 0.0 1.4 -0.3 -1.9 3.3 3.8 3.9 2.6 -1.1 -3.7	1.2 0.8 -0.1 1.4 1.7 1.0 3.4 -0.3 -0.5 -0.1 0.3 2.7	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7 2.8 3.7 1.0	1.6 3.8 2.2 0.9 0.4 2.0 -2.4 1.8 4.0 3.4 2.0	0.00 11.1 16.2 8.4 11.7 -5.7 34.7 12.7 24.6 14.5 6.5 2.8	0.0 -1.4 -4.1 -4.4 -3.6 -9.7 -2.4 -5.7 -7.9 -10.2 -6.5 -9.1
dollar.w.60.40.CASH 1989 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000 2001	Jan  -0.7 1.1 -2.3 1.2 3.0 3.0 2.1 3.5 1.4 2.5 -3.2	0.4 4.5 0.9 2.0 -3.4 3.6 -1.8 0.6 3.9 -3.8 -0.7 1.2 0.8	0.0 1.4 -1.7 1.3 -3.1 1.9 0.2 -3.7 3.0 2.8 7.0 0.2 -2.5	-0.3 0.7 1.7 -1.3 -1.0 2.4 0.5 4.2 0.9 2.3 -2.4 -1.2	2.2 2.6 1.4 1.8 -0.1 5.4 1.3 4.1 -0.6 -1.6 -1.1 0.4	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.4	1.4 3.4 3.9 0.2 1.0 1.3 -2.6 6.8 -1.0 -1.8	0.1 2.9 -1.0 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.3 1.3	0.8 0.0 1.4 -0.3 -1.9 3.3 3.8 3.9 2.6 -1.1 -3.7 1.77	1.2 0.8 -0.1 1.4 1.7 1.0 3.4 -0.3 -0.5 -0.1 0.3 2.7 -1.3	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7 2.8 3.7 1.0 2.0 -2.6	1.6 3.8 2.2 0.9 0.4 2.0 -2.4 1.8 4.0 3.4 2.0	0.0 11.1 16.2 8.4 11.7 -5.7 34.7 12.7 24.6 14.5 6.5 2.8 6.8	0.0 -1.4 -4.1 -4.4 -3.6 -9.7 -2.4 -5.7 -7.9 -10.2 -6.5 -9.1.
dollar.w.60.40.CASH 1989 1990 1990 1991 1992 1993 1994 1996 1996 1997 1998 1999 2000 2001 2002 2003	Jan  -0.7 1.1 -2.3 1.2 3.0 3.0 2.1 3.5 1.4 2.5 -3.2 1.1 0.0 -0.3	0.4 4.5 0.9 2.0 -3.4 3.6 -1.8 0.6 3.9 -3.8 -0.7 1.2 0.8	0.0 1.4 -1.7 1.3 -3.1 1.9 0.2 -3.7 3.0 2.8 7.0 0.2 -2.5	-0.3 0.7 1.7 -1.3 -1.0 2.4 0.5 4.2 0.9 2.3	2.2 2.6 1.4 1.8 -0.1 5.4 1.3 4.1 -0.6 -1.6 -1.1 0.4 0.5 5.8	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.4 1.5	1.4 3.4 3.9 0.2 1.0 1.3 -2.6 6.8 -1.0 -1.8 -0.4 2.4 2.5 -2.9	0.1 2.9 -1.0 3.9 0.2 1.1 1.2 -6.7 -0.3 1.3 1.3 2.4 1.2	0.8 0.0 1.4 -0.3 -1.9 3.3 3.8 3.9 2.6 -1.1 -3.7 1.7	1.2 0.8 -0.1 1.4 1.7 1.0 3.4 -0.3 -0.5 -0.1 0.3 2.7	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7 2.8 3.7 1.0 2.0 -2.6	1.6 3.8 2.2 0.9 0.4 2.0 -24 1.8 4.0 3.4 2.0 -1.0 2.4	0.0 11.1 16.2 8.4 11.7 -5.7 24.6 14.5 6.5 2.8 6.8 4.5	0.0 -1.4 -4.1 -4.4 -3.6 -9.7 -7.9 -10.2 -6.5 -9.1 -5.4 -8.3
dollar.w.60.40.CASH 1989 1990 1991 1992 1994 1995 1996 1997 1998 1997 1998 2000 2001 2002 2003 2004 1995 1996 1997 1998 1999 2000 2001 2002 2003 2004	Jan  -0.7 1.1 -2.3 1.2 3.0 3.0 2.1 3.5 1.4 2.5 -3.2 1.1 0.0 -0.3 1.9	0.4 4.5 0.9 2.0 3.4 3.6 -1.8 0.6 0.8 -0.7 1.2 0.8 1.4 1.7	0.0 1.4 -1.7 1.3 -3.1 1.9 0.2 -3.7 3.0 2.8 7.0 0.2 -2.5 -0.4	-0.3 0.7 1.7 1.3 -1.0 2.4 0.5 4.2 0.9 2.3 -2.4 -1.2 2.9 0.5	2.2 2.6 1.4 1.8 -0.1 5.4 1.3 4.1 -0.6 -1.6 -1.1 0.4 0.5 5.8	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.4 1.5 -0.1	1.4 3.4 3.9 0.2 1.0 1.3 -2.6 6.8 -1.0 -1.8 -0.4 2.4 2.5 -2.9	0.1 2.9 -1.0 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.3 1.3 2.4 1.2	0.8 0.0 1.4,4 -0.3 -1.9 3.3 3.8 3.9 2.6 -1.1 -3.7 1.7 2.1	1.2 0.8 -0.1 1.4 1.7 1.0 3.4 -0.3 -0.5 -0.1 0.3 2.7	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7 2.8 3.7 1.0 2.0 -2.6 -0.7 0.6	1.6 3.8 2.2 0.9 0.4 2.0 -2.4 1.8 4.0 3.4 2.0 -1.0 2.4 3.6 2.9	0.0 11.1 16.2 8.4 11.7, -5.7 34.7, 12.7 24.6 14.5 6.5 2.8 6.8 4.5	0.0 -1.4 -4.1 -4.4 -3.6 -9.7 -2.4 -5.7 -7.9 -10.2 -6.5 -9.1 -5.4 -6.4 -6.3
dollar.w.60.40.CASH 1989 1990 1991 1992 1993 1994 1995 1996 1996 1997 1998 1998 2000 2001 2001 2002 2003 2004	Jan  -0.7 1.1 -2.3 1.2 3.0 3.0 2.1 3.5 1.4 2.5 -3.2 1.1 0.0 -0.3 1.9 0.0	0.4 4.5 0.9 2.0 3.4 3.6 18 0.6 3.9 -3.8 -0.7 1.2 0.8 1.4 1.7	0.0 1.4 -1.7 1.3 -3.1 1.9 0.2 -3.7 3.0 2.8 7.0 0.2 -2.5 -0.4	-0.3 0.7 1.7 -1.3 -1.0 2.4 0.5 4.2 0.9 2.3 -2.4 -1.2 -2.9 0.5	2.2 2.6 1.4 1.8 -0.1 5.4 1.3 4.1 -0.6 -1.6 -1.1 0.4 0.5 5.8	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.4 1.5 -0.1 1.1	1.4 3.4 3.9 0.2 1.0 1.3 -2.6 6.8 -1.0 -1.8 -0.4 2.4 2.5 -2.9	0.1 2.9 -10 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.3 1.3 2.4 1.2 0.4	0.8 0.0 1.4 -0.3 3.3 3.8 3.9 2.6 -1.1 1.7 2.1 -0.3 0.3 -1.0	1.2 0.8 -0.1 1.4 1.7 1.0 3.4 -0.3 -0.5 -0.1 0.3 2.7 -1.3 2.0 1.5	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7 2.8 3.7 1.0 2.0 -2.6 -0.7 0.6 1.7	1.6 3.8 2.2 0.9 0.4 2.0 -24 1.8 4.0 3.4 2.0 -1.0 2.4 3.6 2.9	0.0 11.1 16.2 8.4 11.7, -5.7 34.7, 12.7 24.6 14.5 6.5 2.8 6.8 4.5 11.3 6.7	0.0 -1.4 -4.1 -4.4 -3.6 -9.7 -2.4 -5.7 -7.9 -10.2 -6.5 -9.1 -5.4 -8.3 -6.8 -8.3
dollar.w.60.40.CASH 1989 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000 2001 2002 2003 2004 2005 2006 2006 2006 2006 2006 2006 2006	Jan  -0.7 1.1 -2.3 1.2 3.0 2.1 3.5 1.4 2.5 -3.2 1.1 0.0 -0.3 1.9 0.0 0.9	0.4 4.5 0.9 2.0 2.0 3.4 3.6 6 1.8 0.6 3.9,9 3.8 4.7 1.2 0.8 1.4 1.7 0.7	0.0 1.4 -1.7 1.3 3.1 1.9 0.2 -3.7 3.0 0.2 2.8 7.0 0.2 -2.5 -0.4 -0.3	-0.3 0.7 1.7 -1.3 -1.0 2.4 4.2 0.9 2.3 -2.4 -1.2 -2.9 0.5 6.3 6.3 6.3 6.3 6.3 6.3 6.3 6.3 6.3 6.3	2.2 2.6 1.4 1.8 -0.1 5.4 1.3 4.1 -0.6 -1.6 -1.5 5.8 1.0 1.0 1.4 1.1 1.4 1.4 1.4 1.4 1.4 1.4 1.4 1.4	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.4 1.5 -0.1 1.1	1.4 3.4 3.9 0.2 1.0 1.3 -2.6 6.8 -1.0 -1.8 -0.4 2.4 2.5 -2.9	0.1 2.9 -1.0 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.3 1.3 2.4 1.2 0.4 0.8	0.8 0.0 1.4,4 -0.3 3.3 3.8 3.9 2.6 -1.1 -3.7, 1.7, 2.1 -0.3 0.3	1.2 0.8 -0.1 1.4 1.7 1.0 3.4 -0.3 -0.5 -0.1 0.3 2.7 -1.3 2.0 1.5	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7 2.8 3.7 1.0 2.0 -2.6 -0.7 0.6	1.6 3.8 2.2 0.9 0.4 2.0 -24 1.8 4.0 3.4 2.0 -1.0 2.4 3.6 2.9	0.0 11.1 16.2 8.4 11.7 -5.7 24.6 14.5 6.5 2.8 4.5 11.3 6.7 3.2 8.4 8.4 8.4 8.8	0.0 -1.4 -4.1 -4.4 -3.6 -9.7 -2.5 -5.7 -7.9 -10.2 -6.5 -9.1 -6.4 -8.3 -6.8 -8.3 -6.8
dollar.w.60.40.CASH 1989 1990 1991 1992 1994 1995 1996 1997 1998 1997 1998 1999 2000 2001 2002 2003 2004 2005 2006 2007 7	Jan  -0.7 1.1 -2.3 1.2 3.0 2.1 3.5 1.4 2.5 -3.2 1.1 0.0 -0.3 1.9 0.0 0.9 0.5	0.4 4.5 0.9 2.0 3.4 3.6 1.8 0.6 3.9 3.8 0.7 1.2 0.8 1.4 1.7 0.7	0.0 1.4 -1.7 1.3 -3.1 1.9 0.2 -3.7 3.0 2.8 7.0 0.2 -2.5 -0.4 -0.3 -1.3 -0.8	-0.3 0.7 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	2.2 2.6 1.4 1.8 0.1 5.4 1.3 4.1 0.6 -1.6 -1.1 0.5 5.8 1.0 1.4	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.4 1.5 -0.1 1.1 0.9 0.9	1.4 3.4 3.9 0.2 1.0 1.3 -2.6 6.8 -1.0 -1.8 -0.4 2.4 2.5 -2.9 -1.9	0.1 2.9 -1.0 3.9 0.2 1.1 1.2 4.2 -6.7 -0.3 1.3 2.4 1.2 0.4 0.8 1.6 1.5	0.8 0.0 1.4 -0.3 3.3 3.8 3.9 2.6 -1.1 -3.7 1.7 2.1 -0.3 0.3 0.3 -1.0 2.4 2.4	1.2 0.8 -0.1 1.4 1.7 1.0 3.4 -0.3 -0.5 -0.1 0.3 2.7 -1.8 2.0 1.5 -2.4 2.2	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7 1.0 2.0 -2.6 -0.7 0.6 1.7 2.8	1.6 3.8 2.2 0.9 0.4 2.0 -2.4 1.8 4.0 3.4 2.0 -1.0 2.4 3.6 2.9 0.0	0.0 11.1 16.2 8.4 11.7 -5.7 34.7 12.7 24.6 6.5 6.8 4.5 11.3 6.7 3.2 8.4 4.5	0.0 -1.4 -4.1 -4.4 -3.6 -9.7 -2.4 -5.7 -7.9 -10.2 -6.5 -9.1 -5.4 -6.4 -8.3 -6.4 -4.9 -5.8
dollar.w.60.40.CASH 1989 1990 1991 1992 1993 1994 1995 1997 1998 1997 2000 2001 2001 2002 2003 2004 2006 2007 2008	Jan  -0.7 1.1 -2.3 1.2 3.0 3.0 2.1 1.3.5 -1.4 2.5 -3.2 1.1 0.0 -0.3 1.9 0.0 0.9 0.5 1.8	0.4 4.5 0.9 2.0 2.0 3.4 3.6 6 1.8 0.6 3.9,9 3.8 4.7 1.2 0.8 1.4 1.7 0.7	0.0 1.4 -1.7 1.3 -3.1 1.9 0.2 -3.7 3.0 2.8 7.0 0.2 -2.5 -0.4 -0.3 -1.3 -0.8 0.0 0.9	-0.3 0.7 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 0.8 3.0	2.2 2.6 1.4 1.8 -0.1 5.4 1.3 4.1 -0.6 -1.6 -1.1 0.4 0.5 5.8 1.0 1.1 1.1	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.4 1.5 -0.1 1.1 0.9 0.9	1.4 3.4 3.9 0.2 1.0 1.3 -2.6 6.8 -1.0 -1.8 -0.4 2.4 2.5 -2.9 -1.9 1.0 0.5 -1.6	0.1 2.9 -10 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.3 1.3 2.4 1.2 0.4 0.8 1.6 1.5	0.8 0.0 1.4 -0.3 -1.9 3.3 3.8 3.9 2.6 -1.1 -3.7 1.7 2.1 -0.3 -1.0 2.4 2.4	1.2 0.8 -0.1 1.4 1.7 1.0 3.4 -0.5 -0.5 -0.1 2.7 -1.3 2.0 1.5 -2.4 2.2 1.5	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7 2.8 3.7 1.0 2.0 -2.6 -0.7 2.8 2.1 -0.3 6.3	1.6 3.8 2.2 0.9 0.4 2.0 -24 1.8 4.0 3.4 4.2 2.0 -1.0 2.4 3.6 2.9 0.0 0.0 3.0 3.0 3.0 3.0 3.0 3.0 3.0 3.0	0.0 11.1 16.2 8.4 11.7 -5.7 34.7 12.7 24.6 14.5 6.5 2.8 6.8 4.5 11.3 6.7 3.2 8.4 7.4	0.0 -1.4 -4.1 -4.4 -3.6 -9.7 -2.4 -5.7 -7.9 -10.2 -6.5 -9.1 -5.4 -6.8 -4.8 -4.9 -4.9
dollarw.60.40.CASH 1989 1990 1991 1992 1994 1995 1996 1997 1992 1998 1997 1996 1997 2000 2001 2002 2003 2004 2005 2007 2008 2009 2009 2009 2009 2009 2009 2009	Jan  -0.7 1.1 -2.3 1.2 3.0 2.1 3.5 1.4 2.5 -3.2 1.1 0.0 -0.3 1.9 0.0 0.9 0.5	0.4 4.5 0.9 2.0 3.4 3.6 -1.8 0.6 3.9 -3.8 -0.7 1.2 0.8 1.4 1.7 0.7 0.3 0.1	0.0 1.4 -1.7 1.3 3.1 1.9 0.2 -3.7 3.0 2.8 7.0 0.2 -2.5 -0.4 -0.3 -1.3 -0.8 0.0 0.9	-0.3 0.7 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 0.3	2.2.2 2.6 1.4.4 1.8.8 -0.1 5.4 1.3.3 4.1.1 -0.6 -1.6 -1.1 0.4 0.5 5.8 1.0 1.4 -1.8 -1.1 -1.3 0.1	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.4 1.5 -0.1 1.1 0.9 0.2 -0.7	1.4 3.4 3.9 0.2 1.0 1.3 -2.6 6.8 -1.0 -1.8 -0.4 2.4 2.5 -2.9 -1.9	0.1 2.9 -1.0 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.3 2.4 1.2 0.4 0.8 1.6 1.5 0.4 2.3	0.8 0.0 1.4 -0.3 1.9 3.3 3.8 3.9 2.6 -1.1 -3.7 1.7 2.1 0.3 0.3 -1.0 2.4 2.4 0.9 2.2	1.2 0.8 -0.1 1.4 1.7 1.0 3.4 -0.3 -0.5 -0.1 0.3 2.7 -1.8 2.0 1.5 -2.4 2.2 1.5	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7 1.0 2.0 -2.6 -0.7 0.6 1.7 2.8	1.6. 3.8. 2.2. 0.9. 0.4. 2.02.4. 1.8. 4.0. 3.4. 2.01.0. 2.4. 3.6. 2.9. 0.00.30.3.	0.0 11.1 16.2 8.4 11.7 -5.7 34.7 12.7 24.6 14.5 6.5 2.8 4.5 11.3 6.7 3.2 8.4 7.4 13.8 2.8	0.0 -1.4 -4.1 -4.4 -3.6 -9.7 -2.4 -5.7 -7.9 -10.2 -6.5 -9.1 -5.4 -6.4 -8.3 -6.6 -4.9 -5.8 -4.3 -9.5
dollarw.60.40.CASH 1989 1990 1991 1992 1994 1995 1996 1997 1992 1998 1997 1996 1997 2000 2001 2002 2003 2004 2005 2007 2008 2009 2009 2009 2009 2009 2009 2009	Jan  -0.7 1.1 -2.3 1.2 3.0 3.0 2.1 1.3.5 -1.4 2.5 -3.2 1.1 0.0 -0.3 1.9 0.0 0.9 0.5 1.8	0.4 4.5 0.9 2.0 3.4 3.6 1.8 0.6 3.9 3.8 0.7 1.2 0.8 1.4 1.7 0.7	0.0 1.4 -1.7 1.3 3.1 1.9 0.2 -3.7 3.0 2.8 7.0 0.2 -2.5 -0.4 -0.3 -1.3 -0.8 0.0 0.9	-0.3 0.7 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 -2.9 1.0	2.2 2.6 1.4 1.8 -0.1 5.4 1.3 4.1 -0.6 -1.6 -1.1 0.4 0.5 5.8 1.0 0.1 1.4 -1.8	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.4 1.5 -0.1 1.1 0.9 0.9	1.4 3.4 3.9 0.2 1.0 1.3 -2.6 6.8 -1.0 -1.8 -0.4 2.4 4 2.5 -2.9 1.9 1.0 0.5 -1.6 0.1 1.3	0.1 2.9 -10 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.3 1.3 2.4 1.2 0.4 0.8 1.6 1.5	0.8 0.0 1.4 -0.3 1.9 3.3 3.8 3.9 2.6 -1.1 -3.7 1.7 2.1 0.3 0.3 -1.0 2.4 2.4 0.9 2.2	1.2 0.8 -0.1 1.4 1.7 1.0 3.4 -0.5 -0.5 -0.1 2.7 -1.3 2.0 1.5 -2.4 2.2 1.5	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7 2.8 3.7 1.0 2.0 -2.6 -0.7 2.8 2.1 -0.3 6.3	1.6 3.8 2.2 0.9 0.4 2.0 -24 1.8 4.0 3.4 4.2 2.0 -1.0 2.4 3.6 2.9 0.0 0.0 3.0 3.0 3.0 3.0 3.0 3.0 3.0 3.0	0.0 11.1 16.2 8.4 11.7 -5.7 34.7 12.7 24.6 14.5 6.5 2.8 6.8 4.5 11.3 6.7 3.2 8.4 7.4	0.0 -1.4 -4.1 -4.4 -3.6 -9.7 -2.4 -5.7 -7.9 -10.2 -6.5 -9.1 -5.4 -6.8 -4.9 -4.9 -5.8 -4.9 -5.8 -4.9 -5.8 -4.9 -5.8 -4.9 -4.9 -5.9 -6.8 -6.8 -6.8 -6.8 -6.8 -6.8 -6.8 -6.8
dollar.w.60.40.CASH 1989 1990 1991 1992 1993 1994 1995 1996 1997 1998 2000 2001 2002 2004 2005 2006 2006 2006 2006 2006 2006 2006	Jan  -0.7 1.1 -2.3 1.2 3.0 3.0 2.1 1.3.5 -1.4 2.5 -3.2 1.1 0.0 -0.3 1.9 0.0 0.9 0.5 1.8	0.4 4.5 0.9 2.0 3.4 3.6 -1.8 0.6 3.9 -3.8 -0.7 1.2 0.8 1.4 1.7 0.7 0.3 0.1	0.0 1.4 -1.7 1.3 -3.1 1.9 0.2 -3.7 3.0 2.8 7.0 0.2 -2.5 -0.4 -0.3 -1.3 -0.8 0.0 0.9	-0.3 0.7 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 0.3	2.2 2.6 1.4 1.8 -0.1 5.4 1.3 4.1 -0.6 -1.6 -1.1 0.4 0.5 5.8 1.0 1.4 -1.8	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.4 1.5 -0.1 1.1 0.9 0.2 -0.7	1.4 3.4 3.9 0.2 1.0 1.3 -2.6 6.8 -1.0 -1.8 -0.4 2.5 -2.9 -1.9 1.0 0.5 -1.6	0.1 2.9 -1.0 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.3 2.4 1.2 0.4 0.8 1.6 1.5 0.4 2.3	0.8 0.0 1.4 -0.3 -1.9 3.3 3.8 3.9 2.6 -1.1 -3.7 2.1 -0.3 0.3 -1.0 2.4 2.4 0.9 2.2 -1.0	1.2 0.8 -0.1 1.4 1.7 1.0 3.4 -0.5 -0.1 0.3 2.7 -1.3 2.0 1.5 -2.4 2.2 1.5	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7 2.8 3.7 1.0 2.0 -2.6 -0.7 0.6 1.7 2.8 3.7 1.0 2.0 3.6 3.7 3.7 3.6 3.7 3.7 3.6 3.6 3.7 3.7 3.6 3.6 3.7 3.7 3.7 3.7 3.7 3.7 3.7 3.7 3.7 3.7	1.6 3.8 2.2 0.9 0.4 2.0 -2.4 1.8 4.0 3.4 2.0 -1.0 2.4 3.6 2.9 0.0 -0.3 5.7	0.0 11.1 16.2 8.4 11.7 -5.7 34.7 12.7 24.6 14.5 6.5 2.8 4.5 11.3 6.7 3.2 8.4 7.4 13.8 2.8	0.0 -1.4 -4.1 -4.4 -3.6 -9.7 -2.4 -5.7 -7.9 -10.2 -6.5 -9.1 -6.4 -6.3 -4.6 -4.9 -5.8 -4.3 -6.8 -4.6 -4.9 -5.8
dollar.w.60.40.CASH 1989 1990 1991 1992 1993 1994 1995 1996 1997 1996 1997 1996 1997 1996 1997 1998 1999 2000 2001 2002 2003 2004 2006 2007 2008 2009 2010 2011	Jan  -0.7 1.1 -2.3 1.2 3.0 3.0 2.1 3.5 1.4 2.5 -3.2 1.1 0.0 -0.3 1.9 0.0 0.9 0.5 1.8 -5.4 -1.9 1.4	0.4 4.5 0.9 2.0 2.0 3.4 3.6 -1.8 0.6 3.9 3.8 -0.7 1.2 0.8 1.4 1.7 0.7 0.3 0.1 0.3 -0.7 1.9 2.0	0.0 1.4 -1.7 1.3 -1.1 1.9 0.2 -3.7 3.0 2.8 7.0 0.2 -2.5 -0.4 -0.3 -1.3 -0.8 0.0 0.9 1.9 3.6 -0.1	0.3 0.7 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 2.9 1.0 1.9	2.2 2.6 1.4 1.8 -0.1 5.4 1.3 4.1 -0.6 -1.6 -1.1 0.4 0.5 5.8 1.0 1.4 -1.8	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.4 1.5 -0.1 1.1 0.9 0.2 -0.7 -0.1 -0.1 -0.1 -0.1	1.4 3.4 3.9 0.2 1.0 1.3 -2.6 6.8 -1.0 -1.8 -0.4 2.5 -2.9 -1.9 1.0 0.5 -1.6 0.1 4.5 -1.6	0.1 2.9 -1.0 3.9 0.2 1.1 1.2 -6.7 -0.3 1.3 1.3 2.4 1.2 0.4 0.8 1.6 1.5 0.4 0.4	0.8 0.0 1.4.4 -0.3 3.19 3.3 3.8 3.9 2.6 -1.1 -3.7 1.7 2.1 -0.3 0.3 -1.0 2.4 2.4 0.9 2.2 -1.0 5.1	1.2 0.8 -0.1 1.4 1.7 1.0 3.4 -0.3 -0.5 -0.1 0.3 2.7 -1.3 2.0 1.5 -2.4 2.2 2.5 -1.5 -1.1	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7 2.8 3.7 1.0 2.0 -2.6 -0.7 0.6 6.1 1.7 2.8 2.1 -0.3 6.3 3.3 9.7 0.7 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8	1.6. 3.8. 2.2. 0.9. 0.4. 2.02.4. 1.8. 4.0. 3.4. 2.01.0. 2.4. 3.6. 2.9. 0.00.3. 5.71.4. 2.6. 1.4.	0.0 11.1 16.2 8.4 11.7 -5.7 34.7 12.7 24.6 14.5 6.5 6.5 2.8 4.5 11.3 6.7 3.2 8.4 7.4 13.8 2.8 3.4	0.0 -1.4 -4.1 -4.4 -3.6 -9.7 -2.4 -5.7 -7.9 -10.2 -6.5 -9.1 -6.4 -6.3 -4.6 -4.9 -5.8 -4.3 -6.8 -4.6 -4.9 -5.8
dollar.w.60.40.CASH 1989 1990 1991 1992 1994 1995 1996 1997 1998 1999 2000 2001 2002 2003 2006 2007 2008 2010 2011 2011 2012	Jan  -0.7 1.1 -2.3 3.0 3.0 2.1 3.5 1.4 2.5 -3.2 1.1 0.0 -0.3 1.9 0.0 0.9 0.5 1.8 -5.4 -1.9 1.4 2.7	0.4 4.5 0.9 2.0 3.4 3.6 -1.8 0.6 0.6 3.9 -3.8 -0.7 1.2 0.8 1.4 1.7 0.7 0.3 0.1 0.3 -0.7 1.9 2.0 1.6	0.0 1.4 -1.7 1.3 3.1 1.9 0.2 -3.7 3.0 2.8 7.0 0.2 2.5 -0.4 -0.3 -1.3 -0.8 0.0 0.9 1.9 3.6	-0.3 0.7 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 -2.9 1.0 1.9 1.5	2.2 2.6 1.4 1.8 -0.1 5.4 1.3 4.1 -0.6 -1.6 -1.1 0.4 0.5 5.8 1.0 1.4 -1.3 0.1 1.4 -1.3 0.1 -1.4 -1.3	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.4 1.5 -0.1 1.1 0.9 0.2 -0.7	1.4 3.4 3.9 0.2 1.0 1.3 -2.6 6.8 -1.0 -1.8 -0.4 2.4 2.5 -2.9 -1.0 0.5 -1.6 0.1 4.5 -0.3	0.1 2.9 -1.0 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.3 2.4 1.2 0.4 0.8 1.6 1.5 0.4 2.3	0.8 0.0 1.4, -0.3 -1.9 3.3 3.8 3.9 2.6 -1.1 -3.7 1.7 2.1 -0.3 -1.0 2.4 2.4 0.9 2.2 -1.0 5.1 0.5	1.2 0.8 -0.1 1.4 1.7 1.0 3.4 -0.3 -0.5 -0.1 0.3 2.7 -1.3 2.0 1.5 -2.4 2.2 1.5 -0.1 -1.1	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7 2.8 3.7 1.0 2.0 -2.6 -0.7 0.6 1.7 2.8 2.1 1.0 3.9 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9	1.6 3.8 2.2 0.9 0.4 2.0 -2.4 1.8 4.0 3.4 2.0 -1.0 2.9 0.0 0.3 -0.3 5.7 -1.4 2.6	0.0 11.1 16.2 8.4 11.7 -5.7 34.7 12.7 24.6 14.5 6.5 2.8 6.8 4.5 11.3 6.7 3.2 8.4 7.4 13.8 2.8 3.4 9.4	0.0 -1.4 -4.4 -3.6 -9.7 -2.4 -5.7 -7.9 -10.2 -6.5 -9.1 -5.4 -6.4 -8.3 -6.8 -4.6 -4.9 -5.8 -4.3 -9.5 -8.1
dollar.w.60.40.CASH 1989 1990 1991 1992 1993 1994 1995 1997 1998 1997 1998 2000 2001 2001 2005 2006 2006 2007 2008 2009 2011 2011 2012 2013	Jan  -0.7 1.1 -2.3 3.0 3.0 2.1 3.5 1.4 2.5 -3.2 1.1 0.0 -0.3 1.9 0.0 0.9 0.5 1.8 -5.4 -1.9 1.4 2.7	0.4 4.5 0.9 2.0 3.4 3.6 18 0.6 3.9 3.8 0.7 1.2 0.8 1.4 1.7 0.7 0.3 0.1 0.3 0.1 0.3 0.1 0.3 0.7 0.7 0.9 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8	0.0 1.4 -1.7 1.3 -3.1 1.9 0.2 -3.7 3.0 2.8 7.0 0.2 -2.5 -0.4 -0.3 -1.3 -0.8 0.0 0.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1	-0.3 0.7 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 0.1 1.5 -2.9 1.9 1.5 1.2	2.2 2.6 1.4 1.8 -0.1 5.4 1.3 4.1 -0.6 -1.6 -1.1 0.4 0.5 5.8 1.0 0.1 1.4 -1.8 1.1 1.1 -4.7 -0.6	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.4 1.5 -0.1 1.1 0.9 0.2 -0.7 -0.1 -0.1 -0.1 -0.9 -2.0 1.8	1.4 3.4 3.9 0.2 1.0 1.3 -2.6 6.8 -1.0 -1.8 -0.4 2.4 2.5 -2.9 1.9 1.0 0.5 -1.6 0.1 4.5 -0.3 0.5 2.2 3.2	0.1 2.9 -1.0 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.3 1.3 2.4 1.2 0.4 0.8 1.6 1.5 0.4 2.3 3.4 4.0 1.0	0.8 0.0 1.4 -0.3 -1.9 3.3 3.8 3.9 2.6 -1.1 -3.7 1.7 2.1 -0.3 -1.0 2.4 2.4 0.9 2.2 -1.0 5.1	1.2 0.8 -0.1 1.4 1.7 1.0 3.4 -0.3 -0.5 -0.1 0.3 2.7 -1.3 2.0 1.5 -2.4 2.2 1.5 -0.1 1.1 0.5	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7 1.0 2.0 2.0 -2.6 -0.7 0.6 1.7 2.8 2.1 -0.3 6.3 3.9 -0.7 0.5 0.8 1.8	1.6 3.8 2.2 0.9 0.4 2.0 -2.4 1.8 4.0 3.4 2.0 -10 2.4 3.6 2.9 0.0 -0.3 -0.3 5.7 -1.4 2.6 1.4 2.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1	0.0 11.1 16.2 8.4 11.7 -5.7 34.7 12.7 24.6 14.5 6.5 2.8 4.5 11.3 6.7 3.2 8.4 7.4 13.8 2.8 3.4 9.4	0.0 -1.4 -4.1 -4.4 -3.6 -9.7 -2.4 -5.7 -7.9 -10.2 -6.5 -9.1 -5.4 -6.4 -4.9 -5.8 -4.6 -4.9 -5.8 -6.8 -4.3 -3.3 -3.5 -8.1
dollar.w.60.40.CASH 1989 1990 1991 1992 1993 1994 1995 1996 1997 1997 1998 1999 2000 2001 2002 2003 2004 2005 2006 2007 2008 2000 2011 2012 2013 2014 2012 2013 2014 2012 2013 2014 2012 2013 2014 2015 2016 2017 2018 2019 2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2019 2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2019 2010 2011 2012 2013 2014 2015 2015 2016 2017 2018 2019 2019 2019 2019 2019 2019 2019 2019	Jan  -0.7 1.1 -2.3 1.2 3.0 3.0 2.1 3.5 1.4 2.5 -3.2 1.1 0.0 0.3 1.9 0.0 0.9 0.5 1.8 -5.4 -1.9 1.4 2.7 1.8	0.4 4.5 0.9 2.0 2.0 3.4 3.6 6 1.8 0.6 3.9 3.9 3.8 0.7 1.2 0.8 1.4 1.7 0.7 0.3 0.1 0.1 0.3 2.0 1.6 0.8 2.9	0.0 1.4 1.7 1.3 3.1 1.9 0.2 3.7 3.0 0.2 2.8 7.0 0.2 2.5 0.4 0.3 1.3 0.8 0.0 0.0 0.9 1.9 0.0 0.3 0.3 0.3 0.3 0.3	0.3 0.7 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 2.9 1.0 1.9 1.5 1.2 1.2	2.2 2.6 1.4 1.8 -0.1 5.4 1.3 4.1 -0.6 -1.6 -1.1 0.4 0.5 5.8 1.0 0.1 1.4 -1.8 1.1 1.1 -4.7 -0.6	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.4 1.5 -0.1 1.1 0.9 0.2 -0.7 -0.1 -0.1 -0.1 -0.9 -2.0 1.8	1.4 3.4 3.9 0.2 1.0 1.3 -2.6 6.8 -1.0 -1.8 -0.4 2.4 2.5 -2.9 -1.0 0.5 -1.6 0.1 4.5 -0.3	0.1 2.9 -1.0 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.3 2.4 1.2 0.4 0.8 1.6 1.5 0.4 2.3 3.4	0.8 0.0 1.4 -0.3 -1.9 3.3 3.8 3.9 2.6 -1.1 -3.7 1.7 2.1 -0.3 -1.0 2.4 2.4 0.9 2.2 -1.0 5.1	1.2 0.8 -0.1 1.4 1.7 1.0 3.4 -0.3 -0.5 -0.1 0.3 2.7 -1.3 2.0 1.5 -2.4 2.2 1.5 -0.1 -1.1	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7 2.8 3.7 1.0 2.0 -2.6 -0.7 0.6 1.7 2.8 2.1 1.0 3.9 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9.0 9	1.6 3.8 2.2 0.9 0.4 2.0 -2.4 1.8 4.0 3.4 2.0 -10 2.4 3.6 2.9 0.0 -0.3 -0.3 5.7 -1.4 2.6 1.4 2.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1	0.0 11.1 16.2 8.4 11.7 -5.7 34.7 12.7 24.6 14.5 6.5 2.8 4.5 11.3 6.7 3.2 8.4 7.4 13.8 2.8 3.4 9.4 10.8	0.0 -1.4 -4.1 -4.4 -3.6 -9.7 -2.4 -5.7 -7.9 -10.2 -6.5 -9.1 -5.4 -6.4 -8.3 -6.8 -4.6 -4.9 -5.8 -4.3 -6.6 -3.4
dollar.w.60.40.CASH 1989 1990 1991 1992 1993 1994 1995 1996 1997 1996 1997 1996 1997 1996 1997 1998 1999 2000 2001 2002 2003 2004 2006 2007 2008 2009 2010 2011	Jan  -0.7 1.1 -2.3 3.0 3.0 2.1 3.5 1.4 2.5 -3.2 1.1 0.0 -0.3 1.9 0.0 0.9 0.5 1.8 -5.4 -1.9 1.4 2.7	0.4 4.5 0.9 2.0 3.4 3.6 18 0.6 3.9 3.8 0.7 1.2 0.8 1.4 1.7 0.7 0.3 0.1 0.3 0.1 0.3 0.1 0.3 0.7 0.7 0.9 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8	0.0 1.4 -1.7 1.3 3.1 1.9 0.2 -3.7 3.0 2.8 7.0 0.2 -2.5 -0.4 -0.3 -1.3 0.8 0.0 0.9 1.9 3.6 -0.1 0.3 0.3 0.8 0.0 0.3 0.3 0.8	-0.3 0.7 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 -2.9 1.0 1.9 1.5 1.2 1.2	2.2 2.6 1.4 1.8 -0.1 5.4 1.3 4.1 -0.6 -1.6 -1.1 0.4 0.5 5.8 1.0 0.1 1.4 -1.8 1.1 1.1 -4.7 -0.6	1.2 -3.2 -0.8 1.9 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.4 1.5 -0.1 1.1 0.9 0.2 -0.7 -0.1 -0.1 -0.1 -0.9 -2.0 1.8	1.4 3.4 3.9 0.2 1.0 1.3 -2.6 6.8 -1.0 -1.8 -0.4 2.4 2.5 -2.9 1.9 1.0 0.5 -1.6 0.1 4.5 -0.3 0.5 2.2 3.2	0.1 2.9 -1.0 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.3 1.3 2.4 1.2 0.4 0.8 1.6 1.5 0.4 2.3 3.4 4.0 1.0	0.8 0.0 1.4 -0.3 -1.9 3.3 3.8 3.9 2.6 -1.1 -3.7 1.7 2.1 -0.3 -1.0 2.4 2.4 0.9 2.2.2 -1.0 5.1	1.2 0.8 -0.1 1.4 1.7 1.0 3.4 -0.3 -0.5 -0.1 0.3 2.7 -1.3 2.0 1.5 -2.4 2.2 1.5 -0.1 1.1 0.5	2.7 -2.5 2.7 -1.7 -2.8 3.6 5.7 1.0 2.0 2.0 -2.6 -0.7 0.6 1.7 2.8 2.1 -0.3 6.3 3.9 -0.7 0.5 0.8 1.8	1.6 3.8 2.2 0.9 0.4 2.0 -2.4 1.8 4.0 3.4 2.0 -10 2.4 3.6 2.9 0.0 -0.3 -0.3 5.7 -1.4 2.6 1.4 2.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1	0.0 11.1 16.2 8.4 11.7 -5.7 34.7 12.7 24.6 14.5 6.5 2.8 4.5 11.3 6.7 3.2 8.4 7.4 13.8 2.8 3.4 9.4	0.0 -1.4 -4.1 -4.4 -3.6 -9.7 -2.4 -5.7 -7.9 -10.2 -6.5 -9.1 -5.4 -6.4 -4.9 -5.8 -4.6 -4.9 -5.8 -6.8 -4.3 -3.3 -3.5 -8.1

risk.w.60.40.target6.cash	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	MaxDD
1989								- 3	,				0.0	
1990	0.0	-0.1	0.8	-1.8	5.8	0.8	0.6	-4.8	0.1	1.3	3.2	1.9	7.6	-7.4
1991	2.1	1.5	0.6	1.0	1.1	-1.5	2.2	3.2	1.3	0.5	-1.2	5.7	17.6	-2.7
1992	-2.7	0.7	-1.4	1.4	1.6	0.2	3.8	-0.5	1.4	-0.7	1.6	2.5	8.1	-4.4
1993	1.4	1.4	0.6	-0.4	0.9	2.3	0.5	4.0	-0.2	1.1	-1.7	0.7	10.9	-3.6
1994	2.9	-3.3	-3.1	-0.4	0.2		2.2	1.7	-2.3	0.8	-0.9	0.8	-2.6	-8.2
1995	2.6	3.5	1.7	2.0	6.1	1.4	0.7	1.0	3.3	1.2	3.2	2.3	32.8	-1.9
1996	1.3		-0.6	-0.4	0.4		-2.1	0.1	2.8	2.9		-2.5	4.7	-6.5
1997	1.2			2.7	1.5		4.9		2.4	1.2	110	1.7	14.8	0.0
1998	1.5	1.3			0.4	2.2	-0.6	0.2	3.8	0.0	0.9	2.7	16.2	-4.4
1999	1.1	-3.8	0.9		-1.4	0.7	-0.9	-0.4	0.3	1.2	-0.1	0.9	-0.8	
2000	-1.0	1.3	3.3	-0.8	-0.3	2.0	0.5			0.9			9.5	
2001	1.2		-1.2	-0.4	0.2	-0.2	1.9			2.8	-2.1		-1.1	
2002	0.1	0.2	-1.9	0.5	0.1	-0.7	-0.2	3.4		-0.4	0.8		2.4	-5.9
2003	-0.9	1.4	-0.9	3.4	6.1	-0.3	-3.0	0.8		0.8	0.7	3.2	13.1	-6.6
2004	1.7	1.6	0.1	-3.7	0.4	0.9	-0.5	2.2		1.5		2.3	7.6	-6.2
2005	-0.1	0.1	-0.9	0.8	2.6		0.4	0.9		-2.3	1.5	0.9	3.4	-4.8
2006	0.6	0.9			-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	7.0	-4.3
2008	-0.7	-0.7	0.4		-0.9	-1.5	-0.5	1.8		-3.8	3.6		-1.3	-8.7
2009	-5.1	-2.1	2.4		-0.2	0.1	2.0			-1.4	2.5	-2.6	-1.5	-7.8
2010	-0.8	0.7				1.0	1.7	2.8		0.2	-0.7	1.0	11.8	-3.7
2011	0.8	2.5		2.5	0.7		1.1	1.5		2.1	0.7	1.8	14.2	-2.7
2012	1.7						2.6			-1.3	0.8	-1.1	9.7	-3.0
2013	1.2					-1.8	0.6		1.5	3.0	-0.2	0.6	6.7	-6.1
2014	1.1	2.1				1.0	-0.6	4.2	-1.5	2.5	2.0	1.2	18.0	-2.4
2015	2.9	-0.3	-0.4		-1.0								0.6	-3.4
Avg	0.6	0.4	0.0	0.6	0.9	0.3	0.8	1.1	0.7	0.7	1.0	1.1	8.0	-4.8

risk.w.60.40.target6.cash	weight	entry.date	exit.date	nhold	entry.price	exit.price	return
STOCK	55.9	2014-09-30	2014–10–31	31	195.07	199.66	1.32
BOND	44.1	2014-09-30	2014–10–31	31	114.50	117.72	1.24
STOCK	24.2	2014–10–31	2014–11–28	28	199.66	205.15	0.67
BOND	45.5	2014–10–31	2014–11–28	28	117.72	121.22	1.35
CASH	30.3	2014–10–31	2014–11–28	28	84.61	84.70	0.03
STOCK	58.8	2014–11–28	2014–12–31	33	205.15	204.63	-0.15
BOND	41.2	2014–11–28	2014–12–31	33	121.22	125.16	1.34
STOCK	41.2	2014–12–31	2015–01–30	30	204.63	198.56	-1.22
BOND	41.2	2014–12–31	2015–01–30	30	125.16	137.44	4.04
CASH	17.6	2014–12–31	2015–01–30	30	84.42	84.95	0.11
STOCK	50.0	2015–01–30	2015–02–27	28	198.56	209.72	2.81
BOND	50.0	2015–01–30	2015–02–27	28	137.44	129.01	-3.07
STOCK	50.0	2015–02–27	2015–03–31	32	209.72	206.43	-0.79
BOND	32.4	2015–02–27	2015-03-31	32	129.01	130.42	0.35
CASH	17.6	2015–02–27	2015–03–31	32	84.67	84.88	0.04
STOCK	26.5	2015-03-31	2015-04-30	30	206.43	208.46	0.26
BOND	23.5	2015–03–31	2015–04–30	30	130.42	125.95	-0.81
CASH	50.0	2015-03-31	2015-04-30	30	84.88	84.87	-0.01
STOCK	63.6	2015-04-30	2015–05–07	7	208.46	208.87	0.13
BOND	36.4	2015-04-30	2015-05-07	7	125.95	122.18	-1.09

Date	STOCK	BOND	CASH
2013-09-27	55	36	9
2013–10–30	26	38	35
2013–11–27	45	27	27
2013–12–30	41	41	18
2014-01-30	39	61	0
2014-02-27	42	58	0
2014-03-28	55	45	0
2014-04-29	39	61	0
2014–05–29	56	44	0
2014-06-27	64	36	0
2014-07-30	59	41	0
2014-08-28	45	39	15
2014-09-29	56	44	0
2014–10–30	24	45	30
2014–11–26	59	41	0
2014–12–30	41	41	18
2015–01–29	50	50	0
2015-02-26	50	32	18
2015-03-30	26	24	50
2015-04-29	64	36	0