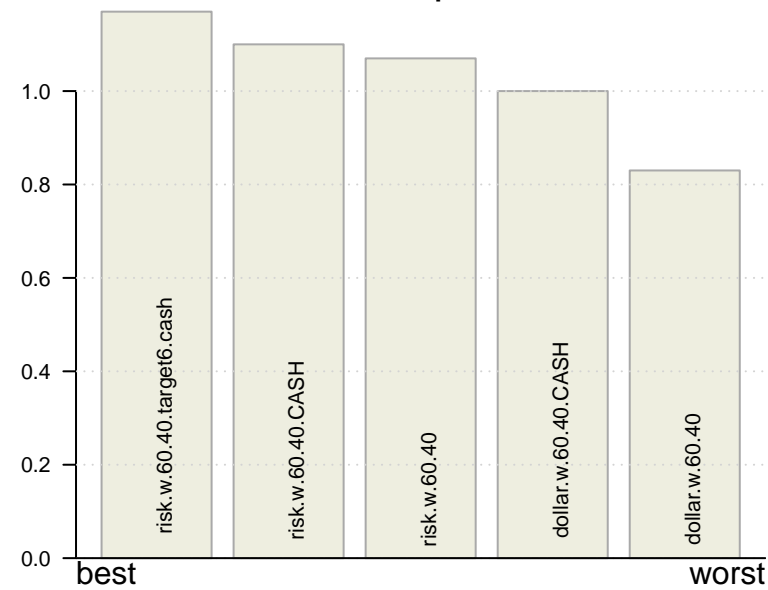
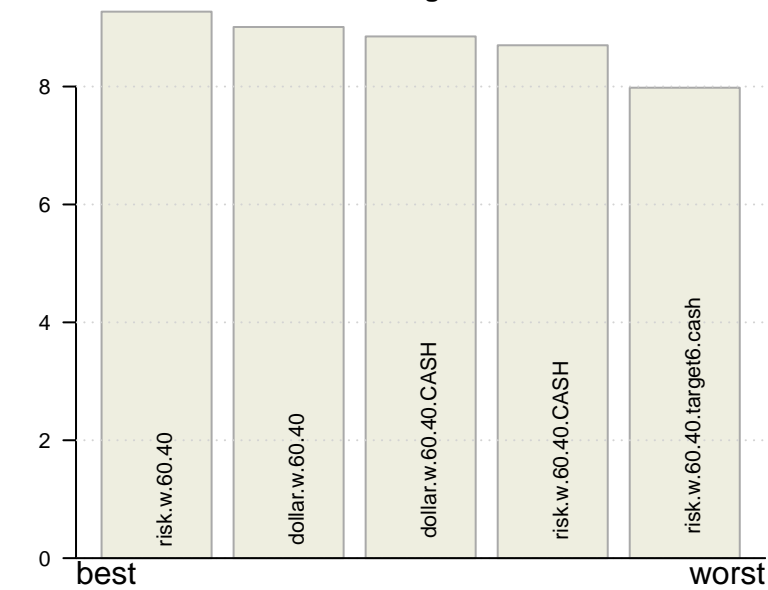
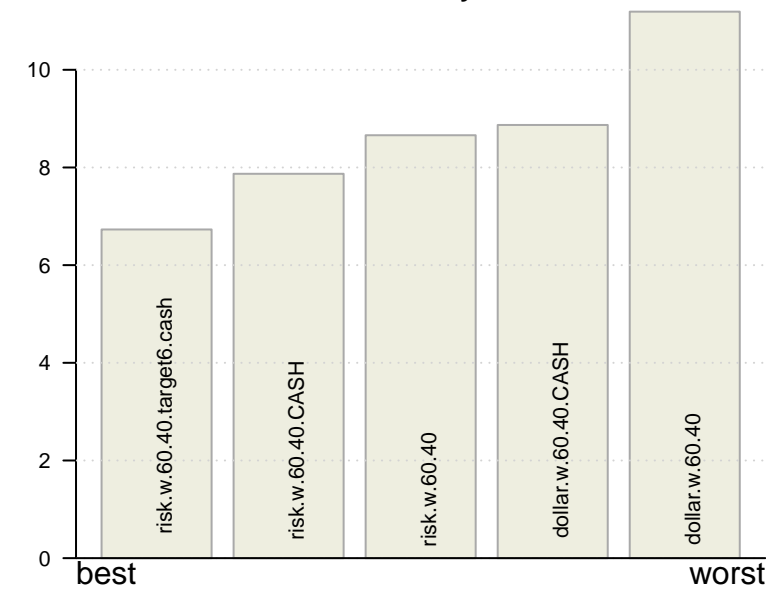
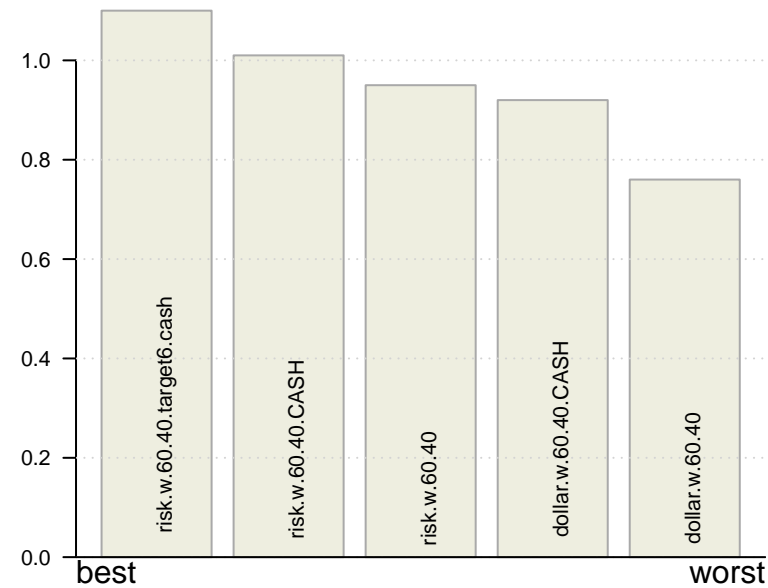
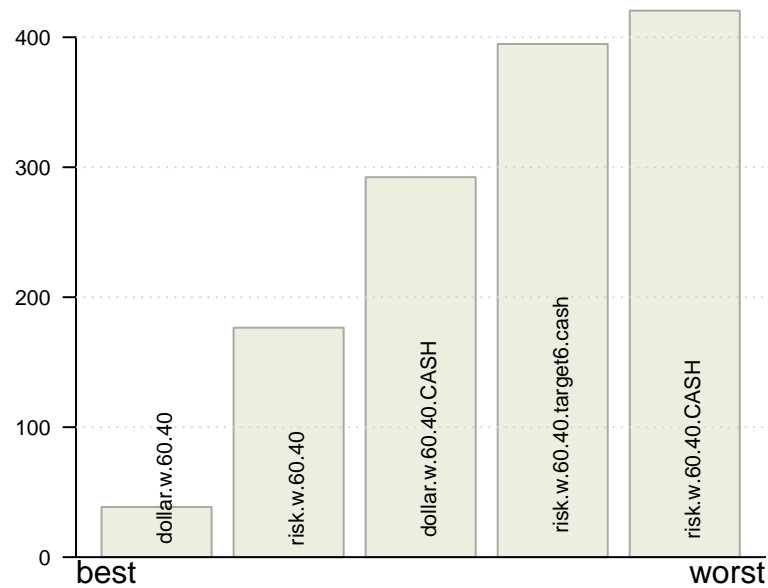
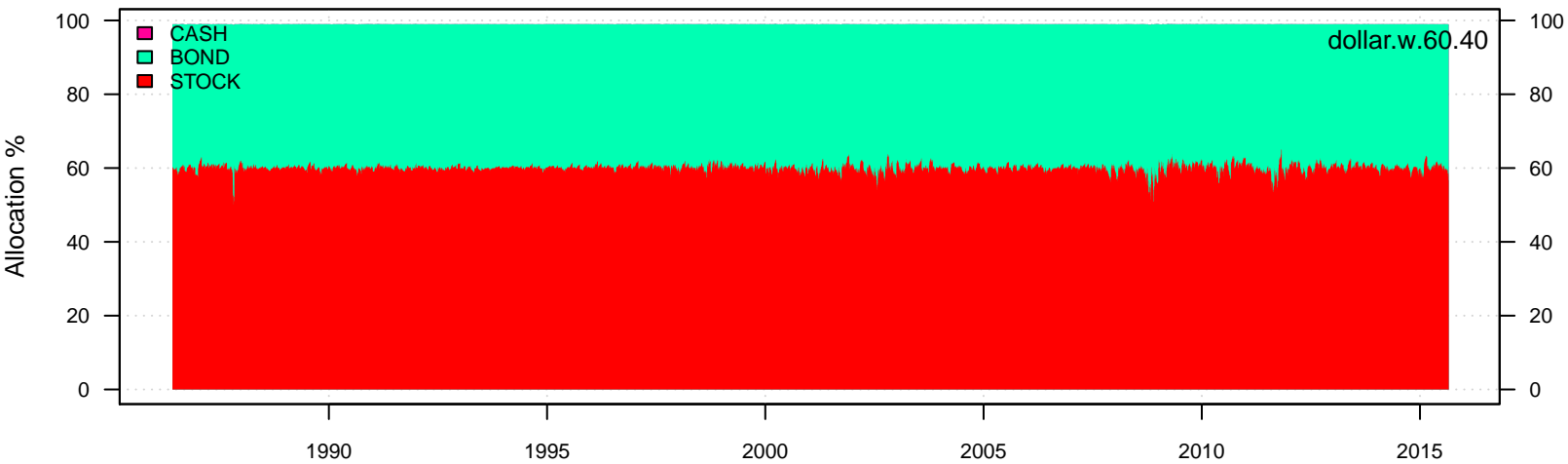


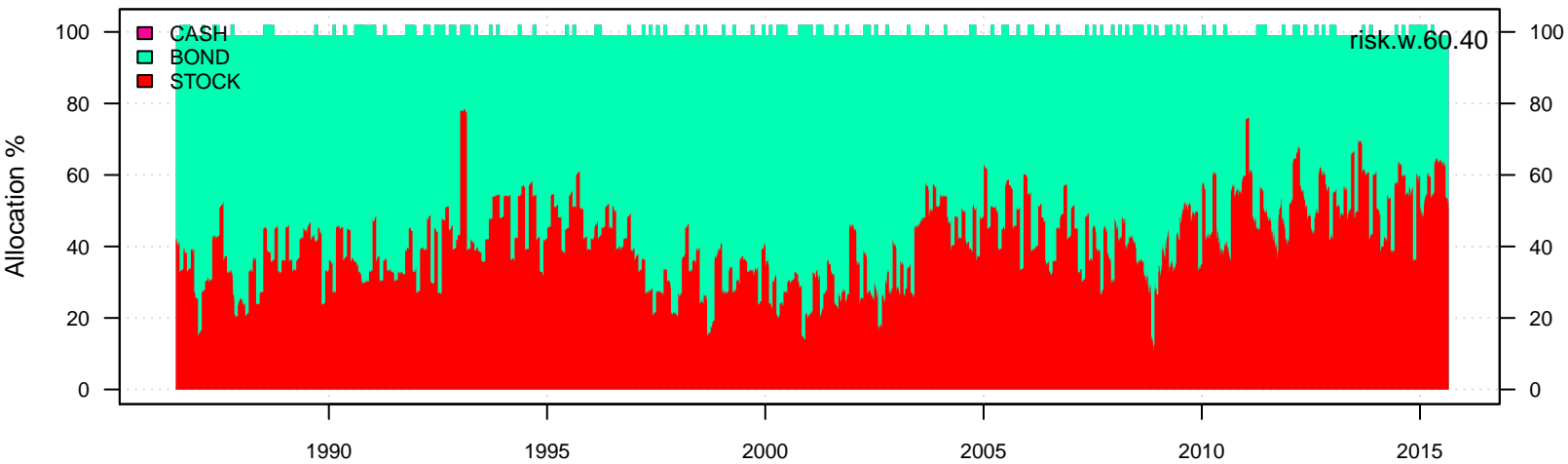
| System     | dollar.w.60.40    | risk.w.60.40      | risk.w.60.40.CASH | dollar.w.60.40.CASH | risk.w.60.40.target6.cash |
|------------|-------------------|-------------------|-------------------|---------------------|---------------------------|
| Period     | May1986 – Aug2015 | May1986 – Aug2015 | May1986 – Aug2015 | May1986 – Aug2015   | May1986 – Aug2015         |
| Cagr       | 9.01              | 9.27              | 8.7               | 8.85                | 7.98                      |
| Sharpe     | 0.83              | 1.07              | 1.1               | 1                   | 1.17                      |
| DVR        | 0.76              | 0.95              | 1.01              | 0.92                | 1.1                       |
| Volatility | 11.19             | 8.66              | 7.87              | 8.87                | 6.73                      |
| MaxDD      | -31.76            | -18.66            | -15.04            | -21.19              | -11.39                    |
| AvgDD      | -1.47             | -1.32             | -1.26             | -1.34               | -1.06                     |
| VaR        | -1.07             | -0.84             | -0.78             | -0.86               | -0.67                     |
| CVaR       | -1.61             | -1.21             | -1.13             | -1.28               | -0.96                     |
| Exposure   | 99.88             | 99.59             | 99.88             | 99.88               | 99.3                      |

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

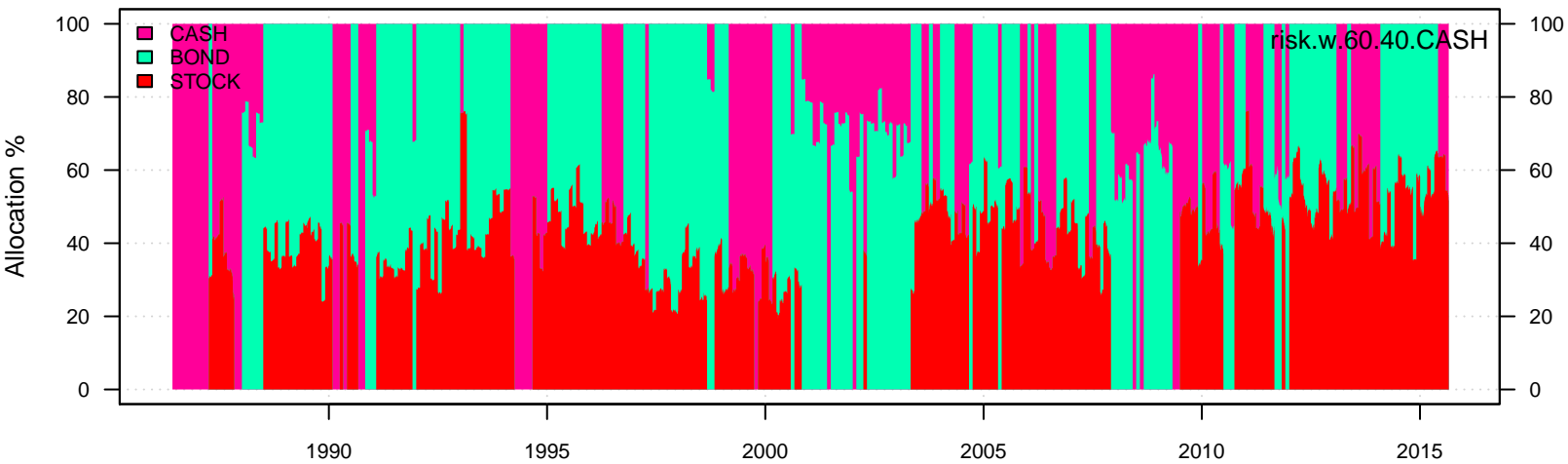
Transition Map for dollar.w.60.40



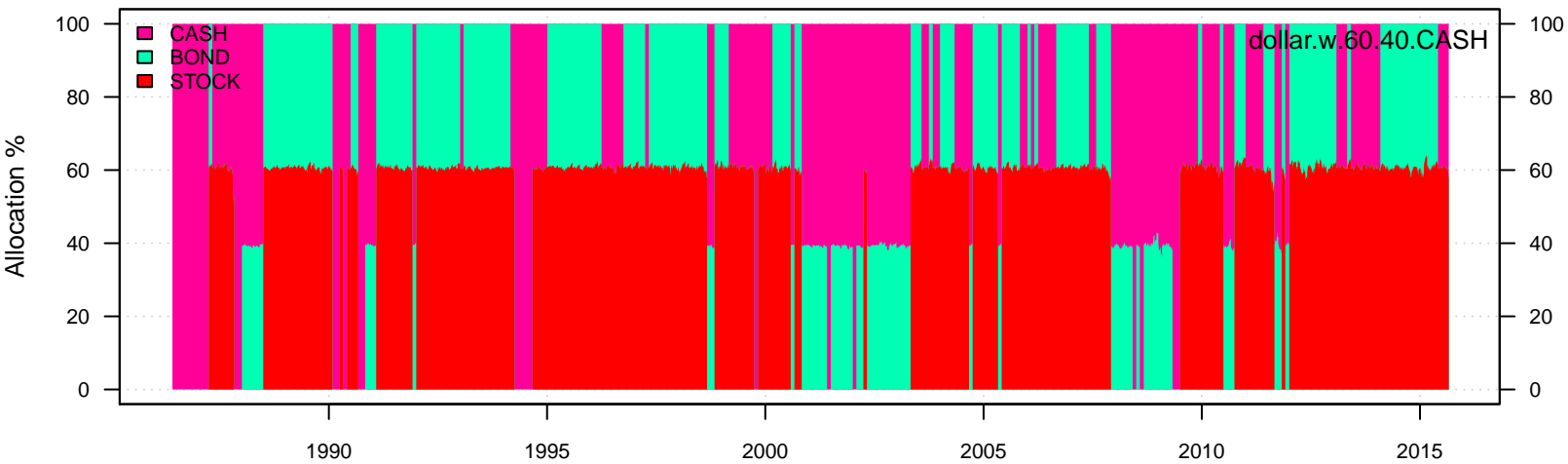
Transition Map for risk.w.60.40



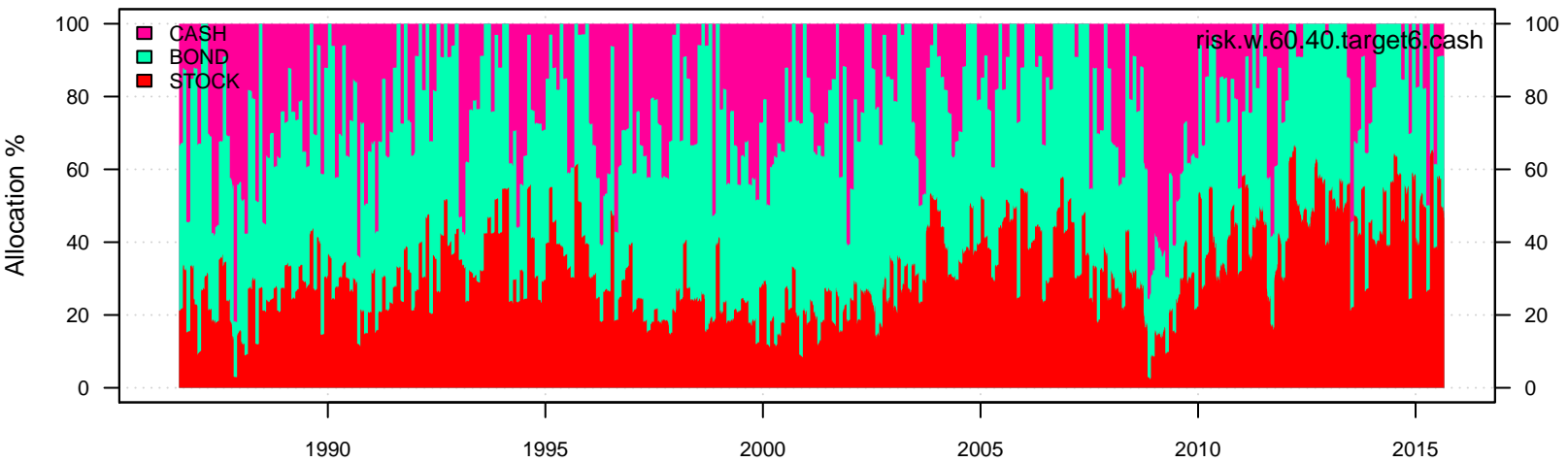
Transition Map for risk.w.60.40.CASH



Transition Map for dollar.w.60.40.CASH



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 |
|----------------|-------|------|------|------|------|------|------|------|-------|-------|------|------|-------|-------|
| 1986           |       |      |      |      |      | 2.2  | -3.8 | 6.3  | -6.4  | 4.0   | 2.3  | -5.8 | -2.1  | -7.2  |
| 1987           | 8.3   | 2.8  | 1.1  | -2.5 | 0.0  | 3.6  | 2.5  | 1.7  | -10.8 | -4.7  | 5.1  | 2.8  | 2.8   | -22.8 |
| 1988           | 4.3   | 3.2  | -2.7 | 0.1  | -0.2 | 4.3  | -1.0 | -1.9 | 4.0   | 2.6   | -1.6 | 0.0  | 11.4  | -6.1  |
| 1989           | 5.2   | -2.2 | 1.7  | 4.1  | 3.6  | 2.0  | 6.2  | 0.0  | -0.2  | 0.1   | 1.5  | 1.4  | 25.6  | -4.1  |
| 1990           | -5.5  | 0.6  | 1.4  | -2.8 | 7.5  | 0.5  | 0.0  | -7.1 | -2.5  | 0.6   | 5.6  | 2.4  | 0.1   | -13.1 |
| 1991           | 3.0   | 4.4  | 1.5  | 0.6  | 2.5  | -3.1 | 3.4  | 2.7  | 0.1   | 0.7   | -2.4 | 9.3  | 24.7  | -4.1  |
| 1992           | -2.3  | 0.9  | -1.6 | 1.6  | 1.4  | -0.8 | 3.9  | -1.0 | 1.3   | -0.1  | 2.7  | 2.1  | 8.3   | -4.3  |
| 1993           | 1.7   | 1.9  | 1.4  | -1.3 | 1.7  | 1.8  | 0.2  | 3.8  | -0.3  | 1.4   | -1.6 | 0.9  | 12.2  | -3.6  |
| 1994           | 2.9   | -3.3 | -4.0 | 0.2  | 0.8  | -1.7 | 3.1  | 2.0  | -2.7  | 1.5   | -2.2 | 1.0  | -2.7  | -9.1  |
| 1995           | 3.0   | 3.5  | 1.9  | 2.4  | 5.3  | 1.6  | 1.4  | 1.1  | 3.2   | 1.0   | 3.6  | 2.0  | 34.3  | -2.5  |
| 1996           | 2.1   | -1.8 | 0.2  | -0.1 | 1.2  | 1.3  | -2.7 | 0.6  | 4.4   | 3.4   | 5.6  | -2.4 | 12.3  | -6.4  |
| 1997           | 3.4   | 0.5  | -3.6 | 4.7  | 4.2  | 3.1  | 6.8  | -4.1 | 3.9   | -0.3  | 2.8  | 1.8  | 25.1  | -8.0  |
| 1998           | 1.5   | 3.8  | 3.0  | 0.9  | -0.5 | 3.5  | -1.0 | -6.6 | 5.1   | 4.2   | 3.7  | 3.8  | 22.8  | -9.7  |
| 1999           | 2.5   | -3.8 | 2.3  | 2.3  | -2.0 | 2.9  | -2.1 | -0.9 | -1.0  | 0.8   | 2.8  | 7.9  | 8.4   | -8.4  |
| 2000           | -3.9  | -0.2 | 7.0  | -2.4 | -1.1 | 4.7  | -0.4 | -3.6 | 0.3   | -3.9  | 0.6  | 1.0  | 8.3   | -8.3  |
| 2001           | 2.8   | -5.0 | -3.8 | 4.1  | -0.3 | -1.2 | 0.8  | -2.8 | -4.6  | 2.8   | 2.7  | -0.4 | -5.2  | -17.1 |
| 2002           | -0.1  | -0.6 | 0.5  | -2.1 | -0.2 | -3.8 | -3.2 | 2.5  | -4.7  | 3.5   | 3.3  | -1.7 | -7.2  | -17.4 |
| 2003           | -1.7  | 0.4  | -0.4 | 5.5  | 5.7  | -0.1 | -2.8 | 1.7  | 1.6   | 2.0   | 0.8  | 3.5  | 17.0  | -8.4  |
| 2004           | 1.9   | 1.7  | -0.3 | -3.8 | 0.9  | 1.5  | -1.4 | 1.8  | 1.0   | 1.4   | 1.7  | 2.8  | 9.7   | -7.1  |
| 2005           | 0.0   | 0.7  | -1.3 | 0.4  | 3.1  | 0.9  | 1.0  | 0.8  | -0.9  | -2.3  | 2.9  | 1.0  | 6.2   | -4.6  |
| 2006           | 0.9   | 0.8  | -0.8 | -0.3 | -1.9 | 0.6  | 1.1  | 2.5  | 2.3   | 2.2   | 2.1  | -0.3 | 9.4   | -4.8  |
| 2007           | 0.5   | 0.1  | 0.0  | 3.0  | 1.1  | -1.3 | -0.6 | 1.4  | 2.4   | 1.5   | -0.3 | -0.9 | 7.1   | -4.9  |
| 2008           | -2.8  | -1.7 | 0.3  | 1.9  | -0.2 | -4.0 | -0.7 | 2.0  | -5.1  | -10.7 | 1.4  | 5.9  | -13.8 | -26.4 |
| 2009           | -10.0 | -7.1 | 6.6  | 3.2  | 2.0  | 0.2  | 4.7  | 3.1  | 3.1   | -2.2  | 4.1  | -1.3 | 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   | 2.7  | 0.0  | 2.6  | 0.6  | -1.9 | 0.5  | 0.5  | 1.0   | 5.0   | 0.5  | 2.0  | 14.3  | -6.3  |
| 2012           | 2.6   | 1.6  | 0.3  | 1.5  | -0.1 | 1.8  | 2.2  | 1.0  | 0.5   | -1.3  | 0.8  | -0.5 | 10.7  | -3.2  |
| 2013           | 1.8   | 1.2  | 2.1  | 3.0  | -1.2 | -2.1 | 2.2  | -2.3 | 2.1   | 3.3   | 0.7  | 0.8  | 12.0  | -6.2  |
| 2014           | 0.3   | 2.9  | 0.8  | 1.2  | 2.5  | 1.1  | -0.6 | 4.2  | -1.7  | 2.5   | 2.8  | 1.1  | 18.4  | -3.0  |
| 2015           | 2.0   | 1.0  | -0.5 | -0.8 | -0.2 | -2.8 | 3.1  | -3.2 |       |       |      |      | -1.5  | -8.0  |
| Avg            | 0.9   | 0.4  | 0.6  | 1.0  | 1.2  | 0.4  | 0.9  | 0.5  | 0.1   | 0.7   | 1.2  | 1.4  | 9.3   | -8.7  |

| risk.w.60.40 | Jan   | Feb  | Mar  | Apr  | May  | Jun  | Jul  | Aug  | Sep  | Oct  | Nov  | Dec  | Year | MaxDD |
|--------------|-------|------|------|------|------|------|------|------|------|------|------|------|------|-------|
| 1986         |       |      |      |      |      | -0.1 | -2.9 | 5.7  | -5.6 | 2.9  | 2.1  | -2.4 | -0.7 | -6.8  |
| 1987         | 2.8   | 1.9  | -0.3 | -3.6 | -0.5 | 2.9  | 1.9  | 0.4  | -3.2 | -3.2 | -1.4 | 3.0  | 0.4  | -16.3 |
| 1988         | 4.5   | 1.8  | -2.5 | -0.4 | -1.0 | 4.1  | -1.3 | -1.1 | 4.1  | 2.5  | -1.7 | 0.5  | 9.6  | -5.9  |
| 1989         | 4.4   | -2.0 | 1.3  | 3.5  | 3.4  | 3.0  | 5.1  | -0.9 | -0.1 | 1.0  | 1.1  | 0.7  | 22.3 | -3.4  |
| 1990         | -4.8  | 0.1  | 1.0  | -2.8 | 6.4  | 0.9  | 0.3  | -6.1 | -0.8 | 1.4  | 5.2  | 2.3  | 2.6  | -9.3  |
| 1991         | 2.6   | 2.9  | 0.9  | 0.9  | 1.3  | -2.0 | 2.4  | 3.0  | 1.4  | 0.4  | -1.8 | 8.1  | 21.6 | -3.7  |
| 1992         | -2.8  | 0.8  | -1.5 | 1.3  | 2.0  | -0.3 | 4.0  | -0.6 | 1.3  | -0.6 | 1.9  | 2.3  | 7.9  | -4.4  |
| 1993         | 1.5   | 1.6  | 1.0  | -0.7 | 1.3  | 2.6  | 0.7  | 3.9  | -0.2 | 1.3  | -1.8 | 0.8  | 12.4 | -3.9  |
| 1994         | 2.9   | -3.4 | -3.9 | -0.3 | 0.6  | -1.7 | 3.0  | 1.9  | -2.8 | 1.0  | -0.9 | 1.2  | -2.8 | -9.4  |
| 1995         | 2.9   | 3.4  | 1.7  | 2.2  | 6.0  | 1.5  | 1.1  | 1.3  | 3.2  | 1.3  | 3.2  | 2.2  | 34.5 | -2.6  |
| 1996         | 1.4   | -2.7 | -0.5 | -0.5 | 0.9  | 1.5  | -2.3 | 0.0  | 3.8  | 3.5  | 5.2  | -2.4 | 8.0  | -7.3  |
| 1997         | 1.8   | 0.2  | -3.1 | 3.4  | 2.4  | 2.2  | 6.1  | -3.3 | 3.4  | 1.3  | 1.8  | 1.7  | 19.0 | -6.7  |
| 1998         | 1.7   | 2.0  | 2.3  | 0.7  | 0.4  | 3.1  | -0.7 | -0.2 | 3.7  | 0.1  | 2.5  | 2.4  | 19.4 | -4.8  |
| 1999         | 1.7   | -4.3 | 1.1  | 1.1  | -1.9 | 1.3  | -1.5 | -0.5 | -0.1 | 2.2  | -0.4 | 1.2  | 0.1  | -6.9  |
| 2000         | -1.0  | -1.9 | 5.1  | -0.7 | 3.4  | 0.5  | 3.4  | 0.5  | 1.5  | 1.9  | 12.4 | 1.5  | 12.4 | -5.7  |
| 2001         | 1.1   | -2.0 | -2.3 | -0.3 | 0.0  | -0.4 | 2.0  | 0.1  | -1.8 | 4.0  | -0.7 | 2.8  | 2.3  | -8.6  |
| 2002         | 0.2   | 0.1  | -2.1 | 0.0  | 0.1  | -0.8 | -0.4 | 4.6  | 0.2  | -0.2 | 1.0  | 0.2  | 2.8  | -7.3  |
| 2003         | -1.1  | 1.4  | -0.9 | 3.5  | 6.0  | -0.5 | -4.6 | 1.6  | 2.0  | 1.0  | 0.7  | 3.2  | 12.7 | -9.8  |
| 2004         | 1.9   | 1.8  | 0.1  | -4.5 | 0.7  | 1.4  | -0.9 | 2.5  | 1.0  | 1.5  | 0.1  | 2.8  | 8.2  | -7.8  |
| 2005         | -0.2  | 0.1  | -1.2 | 0.9  | 3.1  | 1.3  | 0.6  | 0.9  | -1.6 | -2.4 | 1.9  | 1.0  | 4.5  | -4.8  |
| 2006         | 0.6   | 0.9  | -2.1 | -0.7 | -1.6 | 0.9  | 1.6  | 2.7  | 2.3  | 1.9  | 2.1  | -1.0 | 7.6  | -5.4  |
| 2007         | 0.3   | 0.9  | -0.8 | 1.9  | 0.4  | -1.2 | 0.5  | 1.6  | 1.2  | 1.6  | 1.7  | -0.8 | 7.3  | -4.3  |
| 2008         | -1.9  | -1.4 | 0.6  | 0.3  | -0.9 | -1.9 | -0.6 | 2.3  | -2.2 | -6.8 | 11.0 | 10.1 | 7.6  | -12.9 |
| 2009         | -11.4 | -5.1 | 5.9  | -1.5 | -0.5 | 0.4  | 3.9  | 3.0  | 3.0  | -2.3 | 3.6  | -3.6 | -5.9 | -17.7 |
| 2010         | -0.9  | 1.1  | 1.4  | 2.3  | -0.8 | 1.4  | 2.0  | 3.3  | 3.7  | 0.0  | -0.8 | 2.2  | 15.9 | -4.3  |
| 2011         | 1.0   | 2.7  | 0.0  | 2.6  | 0.9  | -2.1 | 1.3  | 2.3  | 4.6  | 3.3  | 0.9  | 2.4  | 21.5 | -3.1  |
| 2012         | 2.2   | 1.7  | 0.6  | 1.6  | 1.1  | 1.1  | 2.6  | 0.5  | 0.5  | -1.3 | 0.8  | -1.1 | 10.5 | -3.1  |
| 2013         | 1.2   | 1.2  | 1.6  | 3.0  | -2.3 | -2.0 | 1.3  | -2.5 | 2.2  | 3.3  | -0.4 | 0.8  | 7.5  | -6.6  |
| 2014         | 1.2   | 2.1  | 0.7  | 1.3  | 2.7  | 1.0  | -0.6 | 4.3  | -1.7 | 2.6  | 2.9  | 1.2  | 19.0 | -2.6  |
| 2015         | 3.5   | -0.3 | -0.5 | -1.1 | -0.1 | -2.7 | 3.0  | -2.8 |      |      |      |      | -1.3 | -7.5  |
| Avg          | 0.6   | 0.3  | 0.1  | 0.4  | 1.0  | 0.6  | 0.9  | 1.0  | 0.7  | 0.8  | 1.4  | 1.4  | 9.4  | -6.8  |

| risk.w.60.40.CASH | Jan  | Feb  | Mar  | Apr  | May  | Jun  | Jul  | Aug  | Sep  | Oct  | Nov  | Dec  | Year | MaxDD |
|-------------------|------|------|------|------|------|------|------|------|------|------|------|------|------|-------|
| 1986              |      |      |      |      |      | 2.2  | 1.1  | 2.4  | -1.0 | 1.0  | 0.8  | 0.0  | 6.7  | -1.5  |
| 1987              | 0.7  | 0.5  | -0.4 | -3.8 | 0.3  | 2.7  | 2.6  | 1.2  | -1.5 | -4.8 | 0.5  | 0.6  | -1.8 | -12.5 |
| 1988              | 4.0  | 1.1  | -1.6 | -0.9 | -1.4 | 3.3  | -1.2 | -1.1 | 4.0  | 2.5  | -1.8 | 0.5  | 7.5  | -5.0  |
| 1989              | 4.4  | -2.0 | 1.3  | 3.5  | 3.5  | 3.0  | 5.2  | -0.9 | -0.1 | 1.0  | 1.1  | 0.7  | 22.6 | -3.4  |
| 1990              | -4.9 | 0.4  | 0.0  | -1.4 | 2.1  | 0.3  | 0.3  | -6.1 | 0.8  | 1.2  | 3.7  | 1.8  | -2.2 | -12.1 |
| 1991              | 0.9  | 2.9  | 0.9  | 0.9  | 1.3  | -2.1 | 2.5  | 3.1  | 1.4  | 0.4  | -1.8 | 4.9  | 16.2 | -3.5  |
| 1992              | -2.8 | 0.8  | -1.4 | 1.2  | 2.1  | -2.3 | 3.9  | -0.6 | 1.3  | -0.6 | 1.9  | 2.3  | 7.9  | -4.3  |
| 1993              | 1.1  | 1.5  | 1.0  | -0.7 | 1.2  | 0.6  | 0.7  | 3.9  | -0.2 | 1.3  | -1.8 | 0.8  | 12.1 | -3.8  |
| 1994              | 2.9  | -3.5 | -2.4 | -1.0 | -0.1 | 0.1  | 1.0  | 0.2  | -1.7 | 1.2  | -1.9 | 0.3  | -4.9 | -8.5  |
| 1995              | 2.9  | 3.4  | 1.8  | 2.3  | 6.1  | 1.5  | 1.1  | 1.2  | 3.3  | 1.3  | 3.2  | 2.3  | 34.8 | -2.7  |
| 1996              | 1.5  | -2.6 | -0.5 | 0.3  | 1.1  | 0.9  | -2.2 | 0.8  | 2.9  | 3.6  | 5.1  | -2.4 | 8.3  | -6.2  |
| 1997              | 1.8  | 0.2  | -3.1 | 2.4  | 2.4  | 2.3  | 6.0  | -3.3 | 3.3  | 1.3  | 1.8  | 1.7  | 17.7 | -6.3  |
| 1998              | 1.7  | 2.0  | 2.2  | 0.7  | 0.4  | 3.1  | -0.7 | -0.2 | 3.1  | -1.4 | 2.6  | 2.5  | 17.7 | -4.9  |
| 1999              | 1.6  | -4.4 | 1.8  | 1.1  | -1.1 | 2.2  | -0.7 | -0.1 | -0.2 | -0.4 | 0.4  | 2.1  | 2.0  | -5.0  |
| 2000              | -2.9 | 0.4  | 0.5  | 6.1  | -0.7 | 2.2  | 0.5  | 1.7  | -2.4 | 0.9  | 2.4  | 2.3  | 9.1  | -5.6  |
| 2001              | 0.5  | 1.9  | -0.2 | 1.3  | 0.3  | 0.2  | 1.7  | 1.2  | 1.2  | 4.1  | -1.3 | 4.6  | 7.3  | -7.3  |
| 2002              | -0.1 | 0.9  | -3.4 | -1.2 | 0.4  | 1.6  | 2.5  | 4.6  | 3.3  | -2.6 | -0.8 | 3.0  | 8.3  | -6.2  |
| 2003              | -0.5 | 2.1  | -1.0 | 0.7  | 6.1  | -0.5 | -4.7 | 1.0  | -0.2 | 1.0  | 0.6  | 3.1  | 7.5  | -9.7  |
| 2004              | 1.9  | 1.8  | 0.1  | -4.8 | 0.8  | 0.8  | -1.5 | 0.5  | 0.5  | 1.5  | 0.1  | 2.8  | 4.4  | -7.0  |
| 2005              | -0.2 | 0.1  | -1.2 | 0.9  | 2.0  | 1.3  | 0.6  | 0.9  | -1.6 | -2.4 | 1.7  | 0.0  | 2.1  | -4.8  |
| 2006              | 0.6  | 0.2  | -2.2 | 0.7  | -1.4 | 0.2  | 0.6  | 1.2  | 2.2  | 1.9  | 2.1  | -1.0 | 5.3  | -5.1  |
| 2007              | 0.3  | 0.9  | -0.8 | 1.9  | 0.3  | -0.3 | -0.9 | 1.6  | 1.2  | 1.6  | 1.7  | -0.4 | 7.3  | -4.3  |
| 2008              | 1.9  | 0.1  | 1.2  | -1.9 | -1.7 | 0.2  | -0.1 | 0.4  | 1.2  | -0.9 | 12.3 | 9.8  | 23.7 | -5.3  |
| 2009              | -8.9 | -1.0 | 2.6  | -4.8 | 0.0  | -0.1 | 3.7  | 2.0  | 1.9  | -0.9 | 3.2  | -3.6 | -6.4 | -13.7 |
| 2010              | -1.7 | 1.4  | 2.4  | 1.0  | -3.4 | 1.4  | -0.5 | 5.2  | -1.1 | 0.0  | -0.8 | 2.2  | 6.0  | -5.6  |
| 2011              | 1.8  | 2.0  | -0.1 | 1.6  | -0.5 | -2.0 | 1.3  | 2.3  | 7.5  | -2.0 | 0.8  | 2.0  | 15.3 | -5.8  |
| 2012              | 2.2  | 1.7  | 0.6  | 1.6  | 1.0  | 1.1  | 2.6  | 0.5  | 0.5  | -1.3 | 0.8  | -1.1 | 10.6 | -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  | -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 | -0.1 | -1.3 | 1.4  | -2.9 |      |      |      |      | -1.5 | -8.3  |
| Avg               | 0.5  | 0.5  | 0.2  | 0.0  | 0.7  | 0.9  | 1.0  | 0.8  | 1.0  | 0.5  | 1.3  | 1.3  | 8.8  | -6.0  |

| dollar.w.60.40.CASH | Jan  | Feb  | Mar  | Apr  | May  | Jun  | Jul  | Aug  | Sep  | Oct   | Nov  | Dec  | Year | MaxDD |
|---------------------|------|------|------|------|------|------|------|------|------|-------|------|------|------|-------|
| 1986                |      |      |      |      |      | 2.2  | 1.1  | 2.4  | -1.0 | 1.0   | 0.8  | 0.0  | 6.7  | -1.5  |
| 1987                | 0.7  | 0.5  | -0.4 | -2.6 | 0.5  | 3.5  | 3.0  | 2.2  | -1.8 | -11.9 | 0.5  | 0.7  | -6.1 | -21.2 |
| 1988                | 3.1  | 1.0  | -1.1 | -0.6 | -1.0 | 2.4  | -1.0 | -1.9 | 4.1  | 2.6   | -1.7 | 0.0  | 5.9  | -5.3  |
| 1989                | 5.2  | -2.2 | 1.7  | 4.1  | 3.6  | 2.0  | 6.3  | 0.0  | -0.2 | 0.1   | 1.5  | 1.4  | 25.9 | -4.1  |
| 1990                | -5.6 | 0.4  | 0.0  | -1.7 | 2.1  | 0.0  | 0.0  | -7.3 | 0.8  | 1.2   | 2.7  | 1.6  | -6.1 | -15.8 |
| 1991                | 0.9  | 4.5  | 1.5  | 0.6  | 2.5  | -3.1 | 3.4  | 2.8  | 0.1  | 0.8   | -2.5 | 3.8  | 16.1 | -4.0  |
| 1992                | -2.4 | 1.0  | -1.6 | 1.7  | 1.5  | -0.8 | 3.9  | -1.0 | 1.3  | -0.1  | 2.7  | 2.1  | 8.3  | -4.4  |
| 1993                | 1.2  | 1.9  | 1.4  | -1.3 | 1.8  | 1.8  | 0.2  | 3.9  | -0.3 | 1.4   | -1.6 | 0.9  | 11.7 | -3.6  |
| 1994                | 3.0  | -3.4 | -3.1 | -1.0 | -0.1 | 0.1  | 1.0  | 0.2  | -1.9 | 1.7   | -2.8 | 0.4  | -5.8 | -9.6  |
| 1995                | 3.1  | 3.5  | 2.0  | 2.4  | 5.3  | 1.7  | 1.4  | 1.1  | 3.3  | 1.0   | 3.6  | 2.0  | 34.7 | -2.5  |
| 1996                | 2.1  | -1.8 | 0.2  | 0.5  | 1.3  | 0.9  | -2.6 | 1.2  | 3.8  | 3.5   | 5.7  | -2.4 | 12.7 | -5.7  |
| 1997                | 3.5  | 0.5  | -3.6 | 4.2  | 4.2  | 3.2  | 6.9  | -4.2 | 3.9  | -0.3  | 2.8  | 1.8  | 24.6 | -7.9  |
| 1998                | 1.5  | 3.9  | 3.0  | 0.9  | -0.6 | 3.5  | -1.0 | -6.7 | 2.5  | -0.5  | 3.7  | 3.9  | 14.5 | -10.2 |
| 1999                | 2.5  | -3.9 | 2.8  | 2.3  | -1.6 | 3.4  | -1.8 | -0.3 | -1.1 | -0.1  | 1.0  | 3.4  | 6.5  | -6.5  |
| 2000                | -3.2 | -0.7 | 7.1  | -2.4 | -1.1 | 2.1  | -0.4 | 1.4  | -3.7 | 0.3   | 2.1  | 2.0  | 2.9  | -9.2  |
| 2001                | 1.0  | 1.2  | 0.2  | -1.2 | 0.4  | 0.2  | 2.4  | 1.3  | 1.7  | 2.8   | -2.6 | -1.1 | 6.5  | -5.4  |
| 2002                | 0.0  | 0.7  | -2.5 | -2.9 | 0.5  | 1.5  | 2.3  | 2.4  | 2.1  | -1.3  | -0.6 | 2.4  | 4.4  | -6.5  |
| 2003                | -0.3 | 1.4  | -0.4 | 0.5  | 5.8  | -0.1 | -2.9 | 1.2  | -0.3 | 2.0   | 0.6  | 3.4  | 11.2 | -8.3  |
| 2004                | 1.9  | 1.7  | -0.3 | -3.6 | 1.0  | 1.1  | -1.9 | 0.4  | 0.3  | 1.5   | 1.7  | 2.9  | 6.7  | -6.8  |
| 2005                | 0.0  | 0.7  | -1.3 | 0.3  | 1.4  | 0.9  | 1.0  | 0.8  | -1.0 | -2.4  | 2.8  | 0.0  | 3.2  | -4.6  |
| 2006                | 0.9  | 0.3  | -0.8 | 0.8  | -1.8 | 0.2  | 0.5  | 1.6  | 2.4  | 2.2   | 2.1  | -0.3 | 8.4  | -4.9  |
| 2007                | 0.5  | 0.1  | 0.0  | 3.0  | 1.1  | -0.7 | -1.6 | 1.5  | 2.4  | 1.5   | -0.3 | -0.1 | 7.6  | -5.0  |
| 2008                | 1.8  | 0.4  | 1.0  | -1.5 | -1.3 | 0.2  | 0.1  | 0.4  | 1.0  | -0.1  | 6.3  | 5.7  | 14.7 | -4.0  |
| 2009                | -5.4 | -0.7 | 1.9  | -2.9 | 0.0  | -0.1 | 4.5  | 2.4  | 2.2  | -1.1  | 3.9  | -1.4 | 2.9  | -9.5  |
| 2010                | -1.9 | 1.9  | 3.6  | 1.0  | -4.7 | -0.9 | -0.3 | 3.4  | -1.0 | 0.5   | -0.7 | 2.6  | 3.4  | -8.1  |
| 2011                | 1.4  | 2.0  | -0.1 | 1.9  | -0.6 | -2.0 | 0.5  | 0.4  | 5.1  | -1.5  | 0.5  | 1.3  | 9.4  | -6.7  |
| 2012                | 2.7  | 1.6  | 0.3  | 1.5  | -0.1 | 1.8  | 2.2  | 1.0  | 0.5  | -1.3  | 0.8  | -0.5 | 10.8 | -3.3  |
| 2013                | 1.8  | 0.8  | 2.3  | 1.2  | -1.3 | -0.9 | 3.2  | -1.9 | 2.0  | 2.8   | 1.8  | 1.5  | 14.0 | -4.6  |
| 2014                | -2.1 | 2.9  | 0.8  | 1.2  | 2.5  | 1.1  | -0.6 | 4.2  | -1.7 | 2.5   | 2.8  | 1.1  | 15.8 | -3.4  |
| 2015                | 2.1  | 1.0  | -0.5 | -0.8 | -0.2 | -1.2 | 1.3  | -3.2 |      |       |      |      | -1.7 | -8.8  |
| Avg                 | 0.7  | 0.7  | 0.5  | 0.2  | 0.7  | 0.8  | 1.0  | 0.3  | 0.9  | 0.3   | 1.3  | 1.4  | 9.0  | -6.7  |

| risk-w-60-40-target6-cash | Jan  | Feb  | Mar  | Apr  | May  | Jun  | Jul  | Aug  | Sep  | Oct  | Nov  | Dec  | Year | MaxDD |      |
|---------------------------|------|------|------|------|------|------|------|------|------|------|------|------|------|-------|------|
| 1986                      |      |      |      |      |      |      | 0.0  | -0.1 | 4.5  | -4.9 | 1.8  | 1.9  | -2.2 | 0.7   | -6.0 |
| 1987                      | 1.9  | 1.8  | -0.3 | -3.1 | -0.3 | 1.9  | 1.4  | 0.3  | -2.6 | -0.3 | 0.1  | 2.1  | 2.6  | -11.4 |      |
| 1988                      | 3.4  | 1.3  | -2.1 | -0.4 | -0.9 | 4.1  | -0.8 | -0.7 | 3.2  | 2.0  | -1.4 | 0.4  | 8.0  | -4.5  |      |
| 1989                      | 3.4  | -1.8 | 1.0  | 3.1  | 3.1  | 2.9  | 3.8  | -0.9 | 0.0  | 1.2  | 1.1  | 0.7  | 18.9 | -3.1  |      |
| 1990                      | -4.8 | 0.0  | 0.6  | -2.0 | 6.0  | 1.0  | 0.6  | -5.1 | 0.1  | 1.3  | 3.3  | 1.9  | 2.4  | -7.8  |      |
| 1991                      | 2.0  | 1.5  | 0.7  | 0.9  | 1.1  | -1.5 | 2.3  | 3.0  | 1.4  | 0.4  | -1.0 | 5.9  | 17.9 | -2.6  |      |
| 1992                      | -2.6 | 0.8  | -1.3 | 1.2  | 1.8  | 0.0  | 3.9  | -0.5 | 1.3  | -0.7 | 1.8  | 2.3  | 8.0  | -4.1  |      |
| 1993                      | 1.5  | 1.4  | 0.7  | -0.4 | 0.8  | 2.3  | 0.6  | 3.9  | -0.2 | 1.0  | -1.7 | 0.7  | 11.0 | -3.6  |      |
| 1994                      | 2.9  | -3.5 | -3.0 | -0.5 | 0.2  | -0.9 | 2.3  | 1.8  | -2.3 | 0.7  | -0.9 | 0.9  | -2.6 | -8.3  |      |
| 1995                      | 2.7  | 3.4  | 1.6  | 2.0  | 6.1  | 1.3  | 0.7  | 1.0  | 3.3  | 1.2  | 3.1  | 2.2  | 32.6 | -2.0  |      |
| 1996                      | 1.3  | -2.1 | -0.5 | -0.4 | 0.4  | 1.2  | -2.2 | 0.0  | 2.8  | 3.0  | 3.9  | -2.4 | 4.8  | -6.5  |      |
| 1997                      | 1.2  | 0.1  | -2.3 | 2.6  | 1.6  | 2.0  | 5.1  | -2.5 | 2.4  | 1.1  | 1.2  | 1.7  | 14.9 | -5.1  |      |
| 1998                      | 1.7  | 1.2  | 2.0  | 0.6  | 0.5  | 2.2  | -0.7 | -0.2 | 3.7  | 0.0  | 0.9  | 2.4  | 15.2 | -4.8  |      |
| 1999                      | 1.3  | -3.8 | 0.9  | 0.8  | -1.5 | 0.9  | -1.0 | -0.3 | 0.3  | 1.1  | 0.0  | 0.8  | -0.7 | -5.3  |      |
| 2000                      | -1.0 | 1.3  | 3.4  | -0.8 | -0.3 | 1.9  | 0.5  | 2.7  | -2.4 | 0.9  | 1.6  | 1.8  | 9.8  | -4.1  |      |
| 2001                      | 1.2  | -1.2 | -1.2 | -0.5 | 0.2  | -0.3 | 2.0  | 0.4  | -1.6 | 2.9  | -2.0 | -0.7 | -0.9 | -6.5  |      |
| 2002                      | 0.1  | 0.2  | -1.8 | 0.6  | 0.1  | -0.8 | 0.0  | 3.6  | 0.4  | -0.4 | 0.8  | 0.3  | 2.9  | -5.4  |      |
| 2003                      | -0.9 | 1.4  | -0.9 | 3.4  | 6.1  | -0.3 | -3.0 | 0.8  | 1.5  | 0.8  | 0.7  | 3.2  | 13.1 | -6.6  |      |
| 2004                      | 1.7  | 1.6  | 0.1  | -3.7 | 0.4  | 0.9  | -0.6 | 2.2  | 0.9  | 1.5  | 0.1  | 2.2  | 7.5  | -6.2  |      |
| 2005                      | -0.1 | 0.1  | -0.9 | 0.8  | 2.6  | 1.2  | 0.4  | 0.9  | -1.6 | -2.3 | 1.5  | 0.9  | 3.4  | -4.8  |      |
| 2006                      | 0.6  | 0.9  | -2.2 | -0.7 | -1.4 | 0.6  | 1.4  | 2.3  | 2.2  | 1.9  | 2.1  | -1.0 | 7.0  | -5.1  |      |
| 2007                      | 0.3  | 0.9  | -0.7 | 1.9  | 0.3  | -1.2 | 0.6  | 1.5  | 1.0  | 1.2  | 1.7  | -0.7 | 7.1  | -4.3  |      |
| 2008                      | -0.7 | -0.6 | 0.5  | -0.3 | -0.9 | -1.4 | -0.5 | 1.8  | -1.8 | -3.8 | 3.6  | 3.3  | -1.0 | -8.5  |      |
| 2009                      | -5.1 | -2.1 | 2.4  | -0.7 | -0.2 | 0.1  | 2.0  | 1.9  | 2.2  | -1.4 | 2.5  | -2.6 | -1.4 | -7.8  |      |
| 2010                      | -0.8 | 0.7  | 1.0  | 2.1  | -0.6 | 1.0  | 1.7  | 2.8  | 2.7  | 0.2  | -0.7 | 1.0  | 11.8 | -3.7  |      |
| 2011                      | 0.8  | 2.4  | -0.1 | 2.5  | 0.7  | -2.0 | 1.1  | 1.5  | 1.8  | 2.1  | 0.7  | 1.8  | 14.2 | -2.7  |      |
| 2012                      | 1.7  | 1.7  | 0.6  | 1.5  | 0.9  | 1.1  | 2.6  | 0.5  | 0.5  | -1.3 | 0.8  | -1.1 | 9.7  | -3.0  |      |
| 2013                      | 1.2  | 1.2  | 1.6  | 3.1  | -2.4 | -1.8 | 0.6  | -1.8 | 1.5  | 3.0  | -0.2 | 0.6  | 6.7  | -6.1  |      |
| 2014                      | 1.1  | 2.1  | 0.8  | 1.3  | 2.7  | 1.0  | -0.6 | 4.2  | -1.5 | 2.5  | 2.0  | 1.2  | 18.0 | -2.4  |      |
| 2015                      | 2.9  | -0.3 | -0.4 | -0.6 | -0.1 | -1.7 | 2.7  | -2.6 |      |      |      |      | -0.2 | -5.6  |      |
| Avg                       | 0.7  | 0.4  | 0.0  | 0.5  | 0.9  | 0.5  | 0.9  | 0.9  | 0.5  | 0.8  | 0.9  | 0.9  | 8.0  | -5.3  |      |

| risk.w.60.40.target6.cash | weight | entry.date | exit.date  | nhold | entry.price | exit.price | return |
|---------------------------|--------|------------|------------|-------|-------------|------------|--------|
| CASH                      | 17.6   | 2014-12-31 | 2015-01-30 | 30    | 84.20       | 84.73      | 0.11   |
| STOCK                     | 50.0   | 2015-01-30 | 2015-02-27 | 28    | 197.60      | 208.71     | 2.81   |
| BOND                      | 50.0   | 2015-01-30 | 2015-02-27 | 28    | 136.27      | 127.91     | -3.07  |
| STOCK                     | 50.0   | 2015-02-27 | 2015-03-31 | 32    | 208.71      | 205.43     | -0.79  |
| BOND                      | 32.4   | 2015-02-27 | 2015-03-31 | 32    | 127.91      | 129.30     | 0.35   |
| CASH                      | 17.6   | 2015-02-27 | 2015-03-31 | 32    | 84.48       | 84.70      | 0.04   |
| STOCK                     | 26.5   | 2015-03-31 | 2015-04-30 | 30    | 205.43      | 207.45     | 0.26   |
| BOND                      | 23.5   | 2015-03-31 | 2015-04-30 | 30    | 129.30      | 124.87     | -0.81  |
| CASH                      | 50.0   | 2015-03-31 | 2015-04-30 | 30    | 84.70       | 84.72      | 0.02   |
| STOCK                     | 63.6   | 2015-04-30 | 2015-05-29 | 29    | 207.45      | 210.12     | 0.82   |
| BOND                      | 36.4   | 2015-04-30 | 2015-05-29 | 29    | 124.87      | 121.91     | -0.86  |
| STOCK                     | 38.2   | 2015-05-29 | 2015-06-30 | 32    | 210.12      | 205.89     | -0.77  |
| BOND                      | 23.5   | 2015-05-29 | 2015-06-30 | 32    | 121.91      | 117.02     | -0.94  |
| CASH                      | 38.2   | 2015-05-29 | 2015-06-30 | 32    | 84.76       | 84.78      | 0.01   |
| STOCK                     | 57.6   | 2015-06-30 | 2015-07-31 | 31    | 205.89      | 210.45     | 1.28   |
| BOND                      | 33.3   | 2015-06-30 | 2015-07-31 | 31    | 117.02      | 122.26     | 1.49   |
| CASH                      | 9.1    | 2015-06-30 | 2015-07-31 | 31    | 84.78       | 84.82      | 0.00   |
| STOCK                     | 50.0   | 2015-07-31 | 2015-08-28 | 28    | 210.45      | 199.24     | -2.66  |
| BOND                      | 41.2   | 2015-07-31 | 2015-08-28 | 28    | 122.26      | 122.36     | 0.03   |
| CASH                      | 8.8    | 2015-07-31 | 2015-08-28 | 28    | 84.82       | 84.81      | 0.00   |

| Date       | STOCK | BOND | CASH |
|------------|-------|------|------|
| 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    |
| 2015-08-28 | 18    | 29   | 53   |