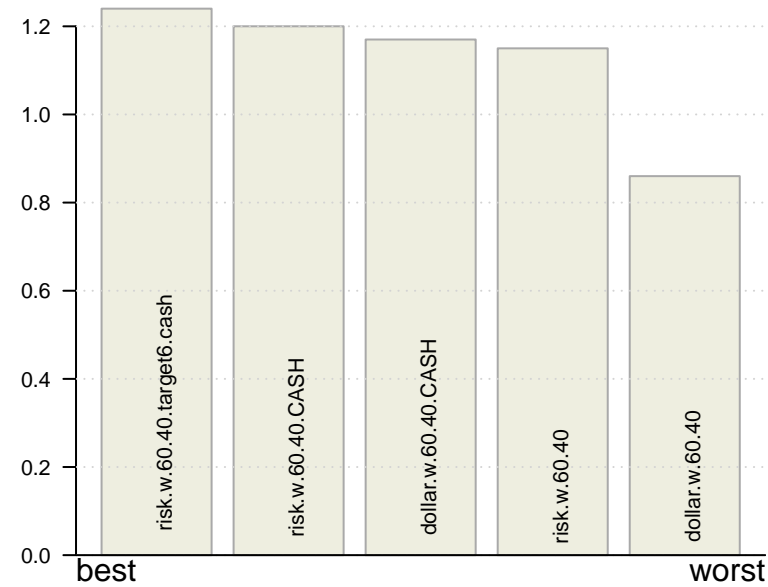
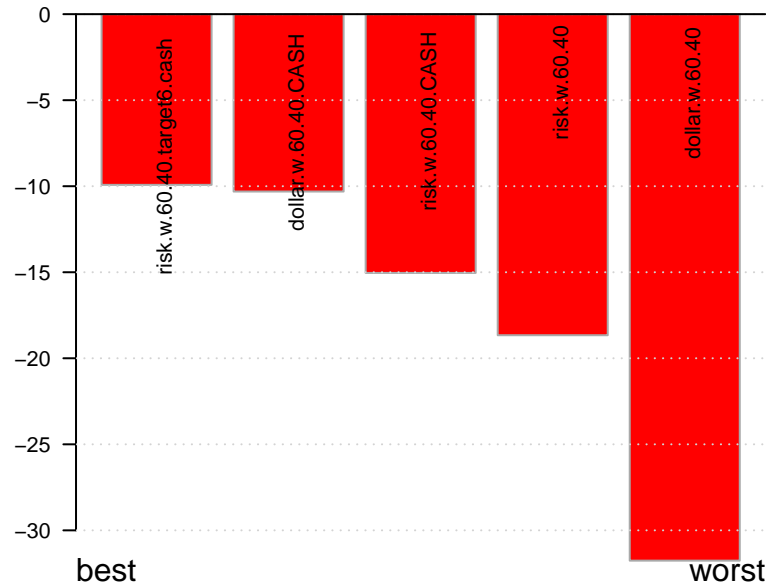
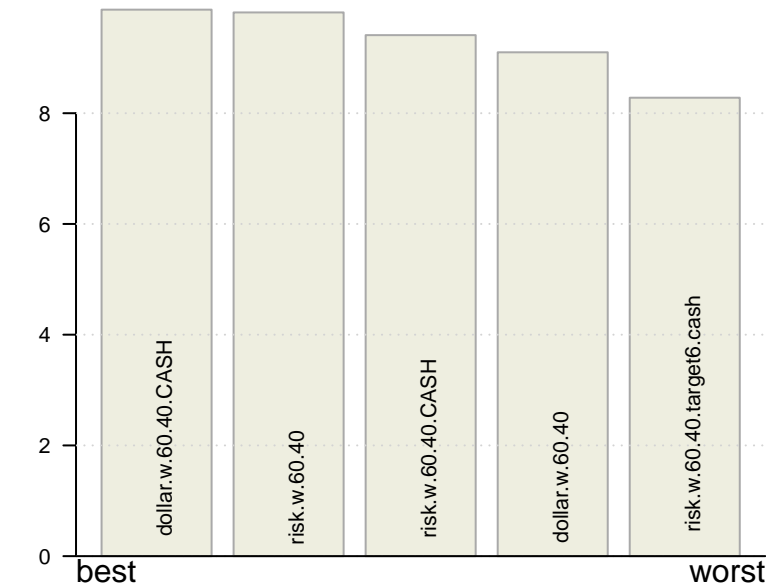
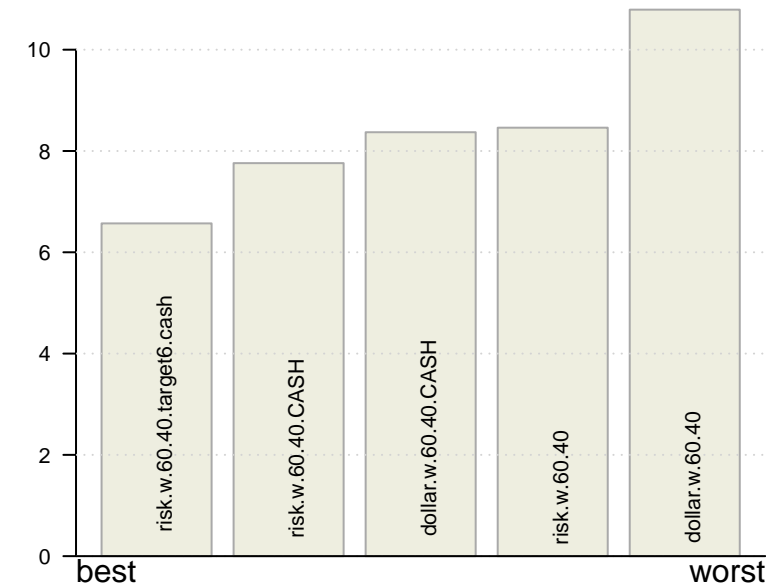
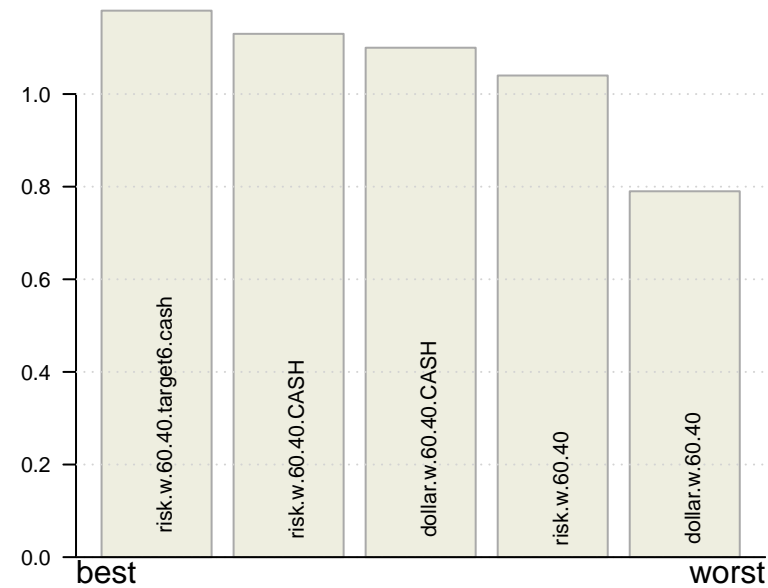
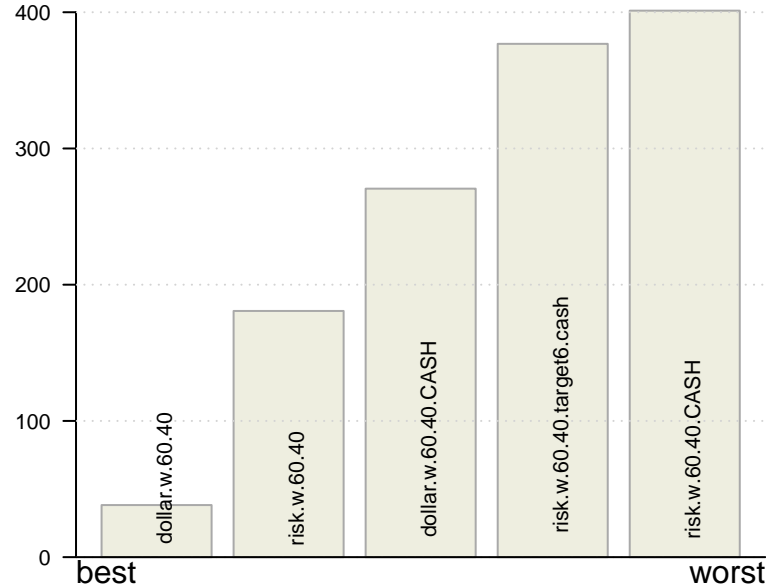
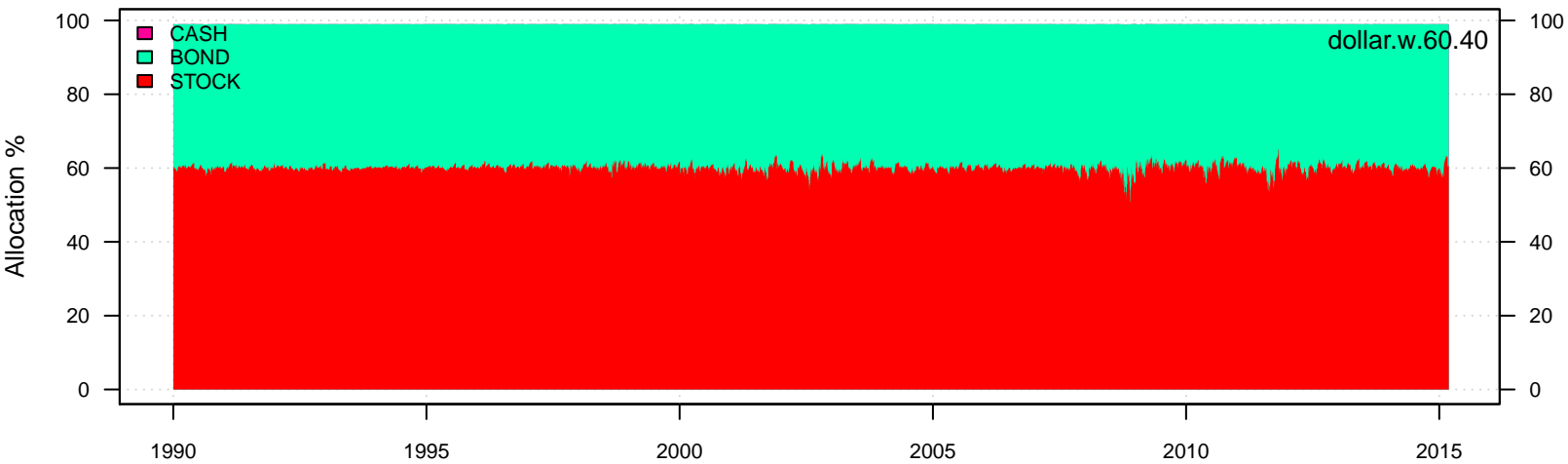


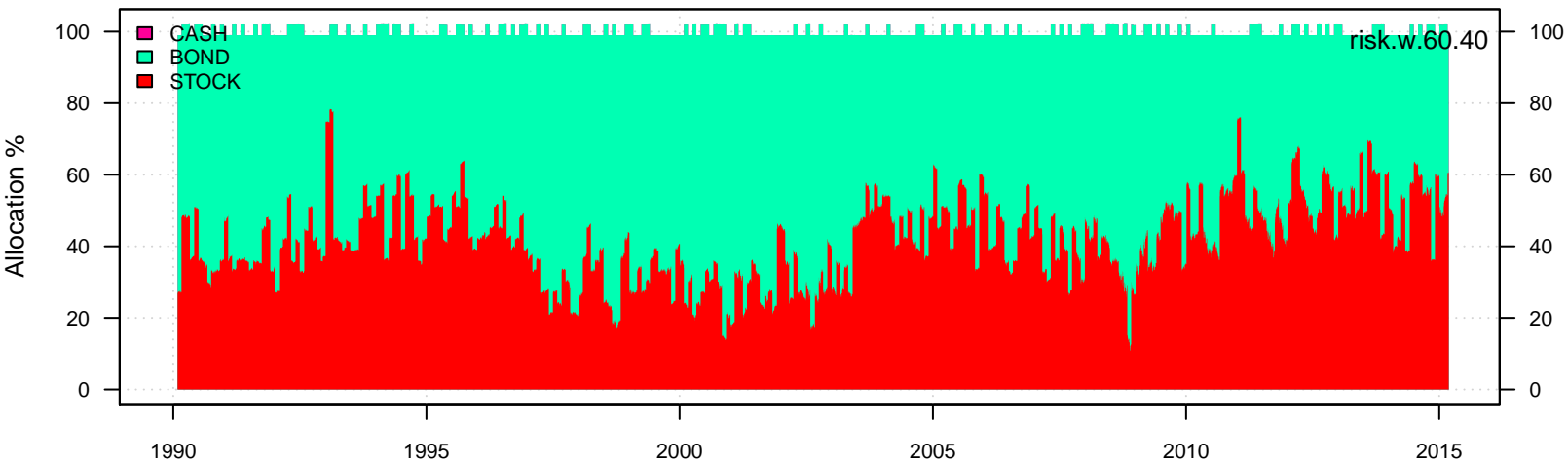
| System | dollar.w.60.40 | risk.w.60.40 | risk.w.60.40.CASH | dollar.w.60.40.CASH | risk.w.60.40.target6.cash |
|------------|-------------------|-------------------|-------------------|---------------------|---------------------------|
| Period | Dec1989 – Mar2015 | Dec1989 – Mar2015 | Dec1989 – Mar2015 | Dec1989 – Mar2015 | Dec1989 – Mar2015 |
| Cagr | 9.1 | 9.82 | 9.41 | 9.87 | 8.28 |
| Sharpe | 0.86 | 1.15 | 1.2 | 1.17 | 1.24 |
| DVR | 0.79 | 1.04 | 1.13 | 1.1 | 1.18 |
| Volatility | 10.79 | 8.46 | 7.76 | 8.37 | 6.57 |
| MaxDD | -31.76 | -18.66 | -15.04 | -10.31 | -9.92 |
| AvgDD | -1.36 | -1.23 | -1.18 | -1.22 | -0.97 |
| VaR | -1.07 | -0.83 | -0.76 | -0.84 | -0.65 |
| CVaR | -1.54 | -1.17 | -1.1 | -1.21 | -0.92 |
| Exposure | 99.83 | 99.48 | 99.83 | 99.83 | 99.18 |

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

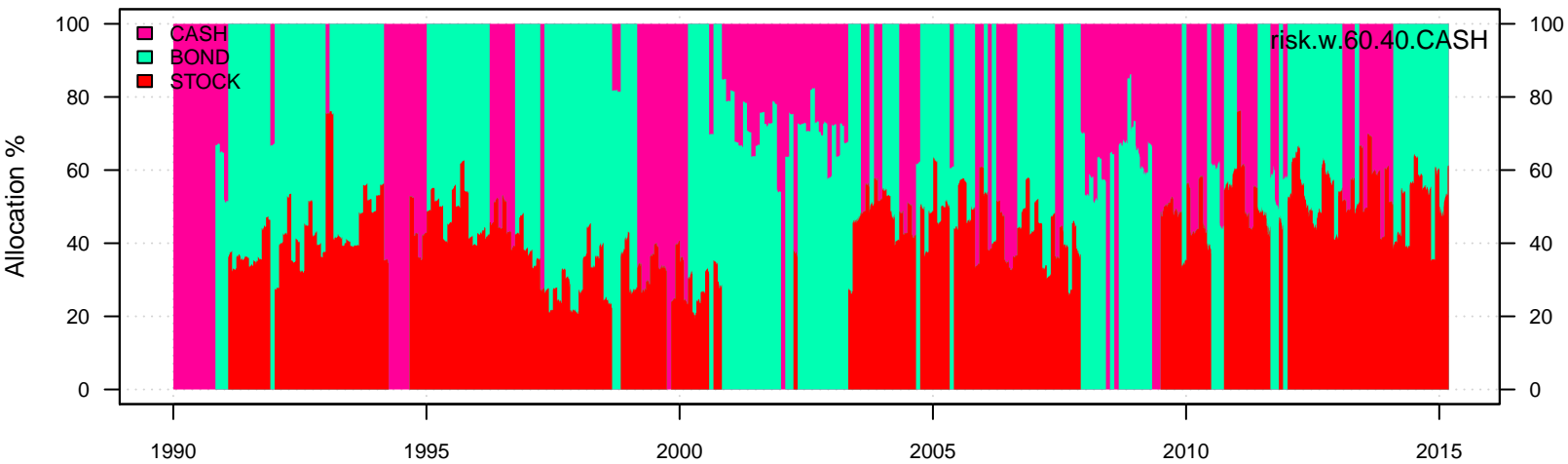
Transition Map for dollar.w.60.40



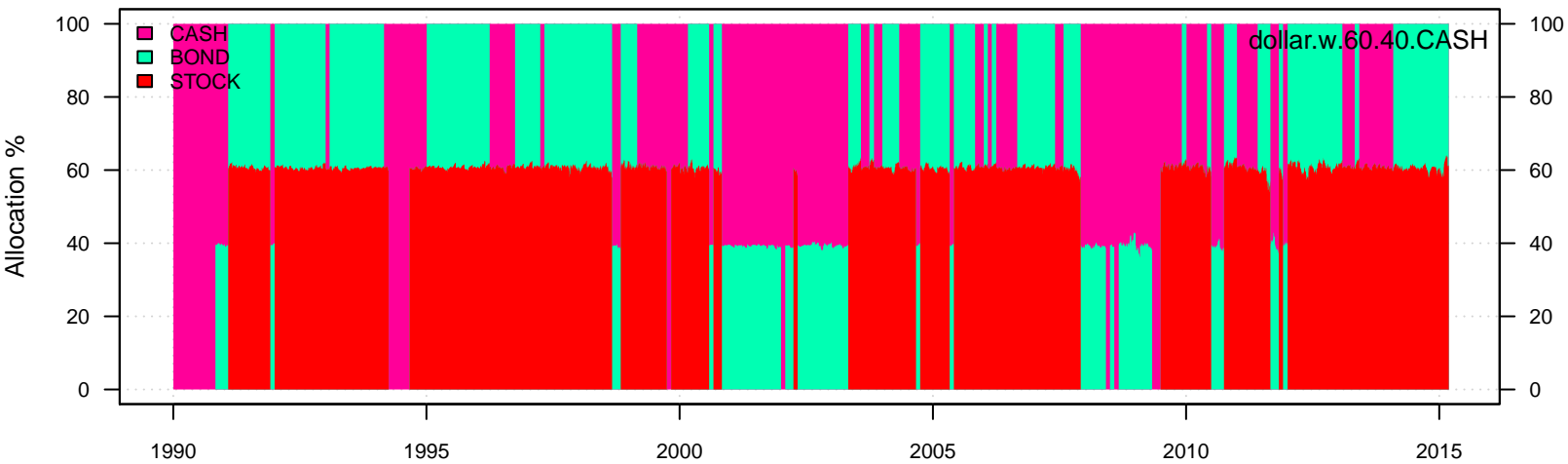
Transition Map for risk.w.60.40



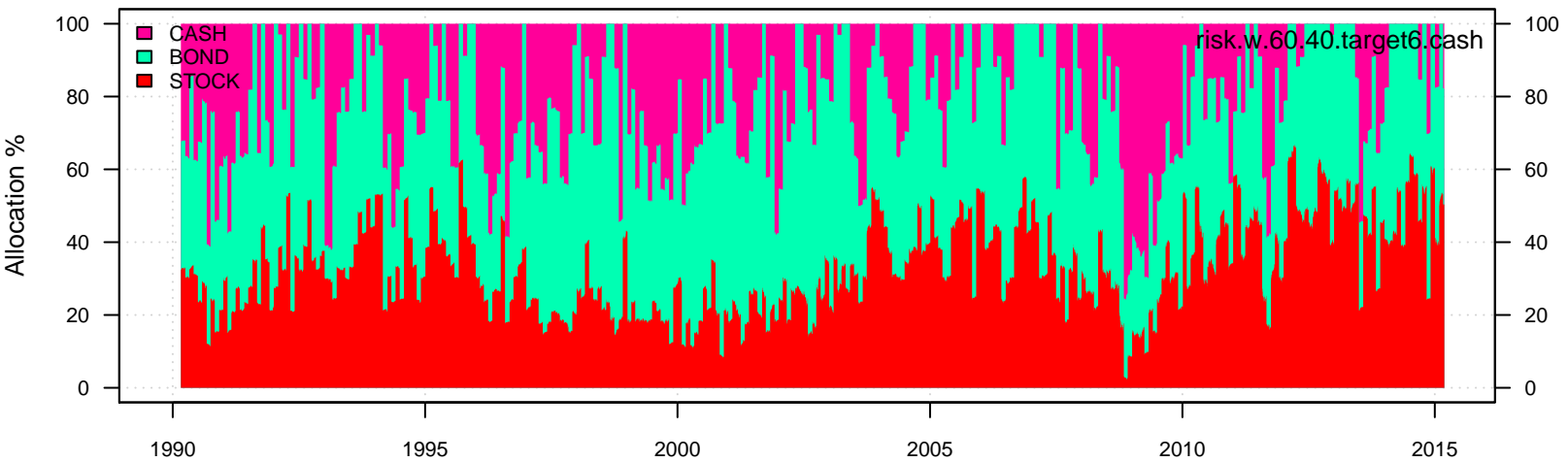
Transition Map for risk.w.60.40.CASH



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 |
|----------------|-------|------|------|------|------|------|------|------|------|-------|------|------|-------|-------|
| 1989 | | | | | | | | | | | | | -0.1 | -0.1 |
| 1990 | -5.5 | 0.5 | 1.6 | -2.6 | 7.5 | 0.4 | 0.0 | -7.1 | -2.6 | 0.6 | 5.7 | 2.4 | 0.0 | -13.1 |
| 1991 | 3.2 | 4.4 | 1.4 | 0.7 | 2.6 | -3.1 | 3.3 | 2.8 | 0.0 | 0.8 | -2.4 | 9.2 | 24.8 | -4.0 |
| 1992 | -2.3 | 0.9 | -1.7 | 1.8 | 1.3 | -0.4 | 3.9 | -0.9 | 1.3 | -0.6 | 2.2 | 2.4 | 7.8 | -4.4 |
| 1993 | 1.1 | 1.9 | 1.3 | -1.3 | 1.8 | 1.9 | 0.2 | 3.9 | -0.3 | 1.4 | -1.7 | 0.8 | 11.5 | -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 | 3.5 | 1.9 | 2.4 | 5.3 | 1.7 | 1.3 | 1.1 | 3.2 | 1.0 | 3.5 | 2.0 | 34.3 | -2.4 |
| 1996 | 2.1 | -1.8 | 0.2 | -0.1 | 1.1 | 1.3 | -2.7 | 0.7 | 4.4 | 3.4 | 5.7 | -2.4 | 12.3 | -6.4 |
| 1997 | 3.5 | 0.6 | -3.6 | 4.7 | 4.1 | 3.2 | 6.8 | -4.1 | 3.9 | -0.3 | 2.8 | 1.8 | 25.2 | -8.0 |
| 1998 | 1.4 | 3.9 | 3.0 | 0.9 | -0.6 | 3.5 | -1.0 | -6.6 | 5.1 | 4.2 | 3.7 | 3.9 | 22.8 | -9.7 |
| 1999 | 2.4 | -3.8 | 2.3 | 2.3 | -2.0 | 2.9 | -2.1 | -0.6 | -1.0 | 3.9 | 0.7 | 2.9 | 7.9 | -8.3 |
| 2000 | -2.6 | 0.2 | 6.9 | -2.4 | -1.1 | 2.1 | -0.4 | 4.6 | -3.6 | 0.4 | -3.4 | 0.6 | 0.9 | -8.3 |
| 2001 | 2.8 | -5.1 | -3.6 | 4.1 | -0.3 | -1.1 | 0.8 | -2.8 | -4.6 | 2.7 | 2.7 | -0.3 | -5.1 | -17.1 |
| 2002 | -0.2 | -0.6 | 0.5 | -2.1 | -0.2 | -3.7 | -3.7 | 2.5 | -4.6 | 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 | -3.6 | 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 | -10.1 | -7.1 | 6.6 | 3.2 | 2.0 | 0.2 | 4.7 | 3.1 | 3.1 | -2.2 | 4.1 | -1.3 | 5.1 | -20.3 |
| 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 | 1.9 | 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 | 2.1 | 3.3 | 0.7 | 0.8 | 1.8 | 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 | 1.0 | 18.3 | -3.0 |
| 2015 | 2.0 | 1.0 | -2.1 | | | | | | | | | | 0.9 | -3.1 |
| Avg | 0.3 | 0.3 | 0.5 | 1.2 | 1.2 | 0.1 | 0.7 | 0.5 | 0.4 | 1.0 | 1.5 | 1.6 | 9.0 | -8.0 |

| 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 | -0.1 | 1.2 | -2.7 | 6.3 | 0.7 | 0.2 | -5.9 | -0.8 | 1.3 | 5.2 | 2.3 | 7.4 | -9.2 |
| 1991 | 2.8 | 2.8 | 0.8 | 1.0 | 1.5 | -2.3 | 2.5 | 3.3 | 1.1 | 0.6 | -2.0 | 7.8 | 21.5 | -3.7 |
| 1992 | -2.6 | 0.7 | -1.6 | 1.6 | 1.9 | 0.1 | 3.9 | -0.5 | 1.3 | -1.0 | 1.5 | 2.7 | 8.0 | -4.5 |
| 1993 | 0.7 | 1.6 | 0.9 | -0.2 | 1.3 | 2.7 | 0.6 | 3.9 | -0.2 | 1.4 | -1.8 | 0.7 | 11.6 | -3.9 |
| 1994 | 3.0 | -3.5 | -4.2 | -0.2 | 0.5 | -1.7 | 3.0 | 2.0 | -2.7 | 1.0 | -1.0 | 1.1 | -3.1 | -9.7 |
| 1995 | 2.9 | 3.4 | 1.7 | 2.3 | 6.2 | 1.6 | 1.0 | 1.3 | 3.4 | 1.2 | 3.2 | 2.3 | 35.0 | -2.5 |
| 1996 | 1.5 | -2.7 | -0.5 | -0.5 | 0.8 | 1.6 | -2.5 | 0.1 | 3.9 | 3.5 | 5.3 | -2.5 | 7.9 | -7.3 |
| 1997 | 1.9 | 0.3 | -3.3 | 3.5 | 2.3 | 2.4 | 5.8 | -3.2 | 3.4 | 1.4 | 1.8 | 1.7 | 19.1 | -6.6 |
| 1998 | 1.6 | 2.0 | 2.3 | 0.7 | 0.3 | 3.0 | -0.7 | 0.2 | 3.9 | 0.1 | 2.5 | 2.7 | 20.2 | -4.8 |
| 1999 | 1.6 | -4.3 | 1.0 | 1.2 | -1.8 | 1.3 | -1.5 | -0.6 | -0.1 | 2.2 | -0.1 | 1.4 | -0.1 | -7.0 |
| 2000 | -1.1 | 2.0 | 4.9 | -1.3 | -0.7 | 2.3 | 0.5 | 3.3 | -2.5 | 1.1 | 1.4 | 1.8 | 11.9 | -5.7 |
| 2001 | 1.1 | -2.0 | -2.3 | -0.3 | 0.0 | -0.4 | 2.0 | 0.1 | -1.6 | 3.9 | -2.4 | -0.7 | -2.5 | -8.6 |
| 2002 | 0.1 | 0.2 | -2.1 | 0.0 | 0.1 | -0.7 | -0.4 | 4.6 | 0.2 | -0.2 | 1.0 | 0.2 | 2.8 | -7.3 |
| 2003 | -1.1 | 1.4 | -1.0 | 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 | 0.8 | 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 | -1.8 | -1.4 | 0.6 | 0.1 | -0.9 | -1.9 | -0.6 | 2.3 | -2.1 | -6.8 | 11.0 | 10.1 | 7.6 | -13.0 |
| 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 | 15.8 | -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 | 21.4 | -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 | 3.4 | -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 | 1.0 | 18.8 | -2.6 |
| 2015 | 3.5 | -0.3 | -2.1 | | | | | | | | | | 1.1 | -3.3 |
| Avg | 0.4 | 0.3 | 0.1 | 0.6 | 1.1 | 0.4 | 0.9 | 1.2 | 1.0 | 0.8 | 1.6 | 1.5 | 9.5 | -6.2 |

| 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 | -0.7 | 0.4 | 0.0 | -0.3 | 2.2 | 1.2 | 1.4 | 0.1 | 0.8 | 1.2 | 3.6 | 1.7 | 12.2 | -2.0 |
| 1991 | 1.1 | 2.9 | 0.8 | 1.0 | 1.5 | -2.3 | 2.5 | 3.2 | 1.1 | 0.6 | -2.0 | 4.9 | 16.1 | -3.6 |
| 1992 | -2.7 | 0.7 | -1.6 | 1.5 | 1.8 | 0.1 | 3.8 | -0.5 | 1.3 | -1.0 | 1.6 | 2.7 | 7.9 | -4.5 |
| 1993 | 0.4 | 1.6 | 0.9 | -0.2 | 1.3 | 2.7 | 0.6 | 4.0 | -0.2 | 1.4 | -1.8 | 0.7 | 11.2 | -3.9 |
| 1994 | 2.9 | -3.4 | -2.4 | -1.6 | -0.1 | 0.1 | 1.0 | 0.2 | -1.7 | 1.2 | -2.0 | 0.3 | -4.9 | -8.5 |
| 1995 | 2.9 | 3.5 | 1.7 | 2.3 | 6.1 | 1.6 | 1.0 | 1.3 | 3.3 | 1.2 | 3.2 | 2.3 | 34.7 | -2.6 |
| 1996 | 1.5 | -2.7 | -0.5 | 0.3 | 1.1 | 0.9 | -2.3 | 0.8 | 2.8 | 3.5 | 5.2 | -2.4 | 8.1 | -6.2 |
| 1997 | 1.9 | 0.3 | -3.2 | 2.4 | 2.3 | 2.4 | 5.9 | -3.2 | 3.3 | 1.4 | 1.8 | 1.7 | 17.8 | -6.3 |
| 1998 | 1.6 | 2.0 | 2.3 | 0.7 | 0.3 | 3.1 | -0.7 | 0.2 | 3.1 | -1.4 | 2.6 | 2.7 | 17.5 | -5.0 |
| 1999 | 1.5 | -4.3 | 1.8 | 1.1 | -1.1 | 2.2 | -1.2 | -0.1 | -0.2 | -0.1 | 0.4 | 2.1 | 1.9 | -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 | -1.2 | 0.4 | 1.7 | 2.6 | 4.6 | 3.3 | -2.6 | -0.8 | 3.0 | 8.5 | -6.0 |
| 2003 | -0.5 | 2.1 | -1.0 | 0.7 | 6.1 | -0.5 | -4.7 | 1.0 | -0.2 | 1.0 | 0.6 | 3.2 | 7.7 | -9.7 |
| 2004 | 1.9 | 1.8 | 0.1 | -4.6 | 0.8 | 0.7 | -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 | 1.2 | 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 | -0.2 | -0.9 | 1.6 | 1.2 | 1.6 | 1.7 | -0.5 | 7.2 | -4.3 |
| 2008 | 1.9 | 0.0 | 1.1 | -1.9 | -1.7 | -0.1 | -0.1 | 0.4 | 1.1 | -0.9 | 12.3 | 9.8 | 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 | 2.4 | 1.0 | -3.4 | 1.4 | -0.5 | 5.2 | -1.1 | 0.0 | -0.8 | 2.2 | 6.0 | -5.5 |
| 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 | -5.7 |
| 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 | 2.7 | 1.3 | 1.5 | 9.5 | -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 | 1.0 | 15.2 | -2.9 |
| 2015 | 3.4 | -0.3 | -2.1 | | | | | | | | | | 1.0 | -3.4 |
| Avg | 0.3 | 0.6 | 0.1 | 0.1 | 0.8 | 0.7 | 0.8 | 1.3 | 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 |
| 1990 | -0.7 | 0.4 | 0.0 | -0.3 | 2.2 | 1.2 | 1.4 | 0.1 | 0.8 | 1.2 | 2.7 | 1.6 | 11.1 | -1.4 |
| 1991 | 1.1 | 4.5 | 1.5 | 0.7 | 2.6 | -3.1 | 3.3 | 2.9 | 0.0 | 0.8 | -2.5 | 3.8 | 16.2 | -4.1 |
| 1992 | -2.3 | 0.9 | -1.7 | 1.8 | 1.3 | -0.4 | 3.9 | -0.9 | 1.3 | -0.6 | 2.2 | 2.4 | 7.9 | -4.4 |
| 1993 | 0.6 | 2.0 | 1.3 | -1.3 | 1.8 | 1.9 | 0.2 | 3.9 | -0.3 | 1.4 | -1.7 | 0.8 | 11.1 | -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 | -5.7 | -9.7 |
| 1995 | 3.0 | 3.6 | 1.9 | 2.4 | 5.4 | 1.7 | 1.3 | 1.1 | 3.3 | 1.0 | 3.6 | 2.0 | 34.7 | -2.4 |
| 1996 | 2.2 | -1.8 | 0.2 | 0.5 | 1.3 | 0.9 | -2.6 | 1.2 | 3.8 | 3.4 | 5.7 | -2.4 | 12.7 | -5.7 |
| 1997 | 3.5 | 0.6 | -3.7 | 4.1 | 4.1 | 3.2 | 6.8 | -4.2 | 3.9 | -0.3 | 2.8 | 1.8 | 24.6 | -7.9 |
| 1998 | 1.4 | 3.9 | 3.0 | 0.9 | -0.6 | 3.5 | -1.0 | -6.7 | 2.6 | -0.5 | 3.7 | 4.0 | 14.5 | -10.2 |
| 1999 | 2.5 | -3.8 | 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 | 7.0 | -2.4 | -1.1 | 2.1 | -0.4 | 1.3 | -3.7 | 0.3 | 2.0 | 2.0 | 2.8 | -9.1 |
| 2001 | 1.1 | 1.2 | 0.2 | -1.2 | 0.4 | 0.4 | 2.4 | 1.3 | 1.7 | 2.7 | -2.6 | -1.0 | 6.8 | -5.4 |
| 2002 | 0.9 | 0.8 | -2.5 | -2.9 | 0.5 | 1.5 | 2.5 | 2.4 | 2.1 | -1.3 | -0.7 | 2.4 | 4.5 | -6.4 |
| 2003 | -0.3 | 1.4 | -0.4 | 0.5 | 5.8 | -0.1 | -2.9 | 1.2 | -0.3 | 2.0 | 0.6 | 3.6 | 11.3 | -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 | -4.8 |
| 2007 | 0.5 | 0.1 | 0.0 | 3.0 | 1.1 | -0.7 | -1.6 | 1.5 | 2.4 | 1.5 | -0.1 | -0.3 | 7.4 | -5.8 |
| 2008 | -1.8 | 0.3 | 0.9 | -1.5 | -1.3 | -0.1 | 0.1 | 0.4 | 0.9 | -0.1 | 6.3 | 5.7 | 13.9 | -4.3 |
| 2009 | -5.4 | -0.7 | 1.9 | -2.9 | 0.1 | -0.1 | 4.5 | 2.3 | 2.2 | -1.1 | 3.9 | -1.4 | 2.8 | -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 | 1.4 | 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 | 1.0 | 15.7 | -3.4 |
| 2015 | 2.1 | 1.0 | -2.1 | | | | | | | | | | 0.9 | -3.2 |
| Avg | 0.6 | 0.8 | 0.4 | 0.3 | 0.7 | 0.7 | 0.9 | 0.7 | 1.0 | 0.7 | 1.4 | 1.5 | 9.5 | -5.5 |

| risk-w.60-40.targentf.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 | 0.8 | -1.8 | 5.8 | 0.9 | 0.6 | -4.8 | 0.1 | 1.3 | 3.2 | 1.9 | 7.7 | -7.4 |
| 1991 | 2.1 | 1.5 | 0.6 | 1.0 | 1.1 | -1.5 | 2.2 | 3.2 | 1.3 | 0.6 | -1.1 | 5.7 | 17.7 | -2.6 |
| 1992 | -2.7 | 0.7 | -1.4 | 1.5 | 1.6 | 0.3 | 3.8 | -0.3 | 1.3 | -1.1 | 1.1 | 2.7 | 7.6 | -4.4 |
| 1993 | 1.2 | 1.4 | 0.6 | -0.4 | 0.9 | 2.3 | 0.5 | 4.0 | -0.2 | 1.0 | -1.8 | 0.7 | 10.6 | -3.7 |
| 1994 | 2.9 | -3.3 | -3.0 | -0.4 | 0.2 | -0.9 | 2.2 | 1.7 | -2.3 | 0.8 | -0.9 | 0.8 | -2.5 | -8.1 |
| 1995 | 2.6 | 3.5 | 1.6 | 2.0 | 6.1 | 1.4 | 0.6 | 1.0 | 3.3 | 1.1 | 3.2 | 2.3 | 32.7 | -1.9 |
| 1996 | 1.4 | -2.2 | -0.6 | -0.4 | 0.3 | 1.2 | -2.1 | 0.1 | 2.8 | 2.9 | 4.0 | -2.5 | 4.7 | -6.5 |
| 1997 | 1.2 | 0.2 | -2.3 | 2.7 | 1.5 | 2.1 | 4.9 | -2.6 | 2.4 | 1.2 | 1.3 | 1.7 | 14.8 | -5.0 |
| 1998 | 1.5 | 1.3 | 2.0 | 0.7 | 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 | 0.8 | -1.4 | 0.7 | -0.9 | -0.4 | 0.3 | 1.2 | -0.1 | 0.9 | -0.8 | -5.3 |
| 2000 | -1.0 | 1.3 | 3.3 | -0.8 | -0.3 | 2.0 | 0.5 | 2.6 | -2.5 | 0.9 | 1.5 | 1.8 | 9.5 | -4.0 |
| 2001 | 1.2 | -1.2 | -1.2 | -0.4 | 0.2 | -0.2 | 1.9 | 0.2 | -1.6 | 2.8 | -2.1 | -0.7 | -1.1 | -6.6 |
| 2002 | 0.1 | 0.2 | -1.9 | 0.5 | 0.1 | -0.7 | -0.2 | 3.5 | 0.4 | -0.4 | 0.8 | 0.3 | 2.6 | -5.9 |
| 2003 | -0.9 | 1.5 | -0.9 | 3.4 | 6.1 | -0.3 | -3.0 | 0.8 | 1.3 | 0.8 | 0.7 | 3.2 | 13.0 | -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 | 2.3 | 7.6 | -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 | 3.3 | -4.8 |
| 2006 | 0.6 | 0.9 | -2.1 | -0.7 | -1.4 | 0.6 | 1.4 | 2.3 | 2.2 | 1.9 | 2.1 | -1.0 | 6.9 | -5.1 |
| 2007 | 0.3 | 0.9 | -0.7 | 1.9 | 0.4 | -1.2 | 0.6 | 1.5 | 1.0 | 1.2 | 1.7 | -0.7 | 7.0 | -4.3 |
| 2008 | -0.7 | -0.6 | 0.4 | -0.3 | -0.9 | -1.5 | -0.5 | 1.8 | -1.9 | -3.8 | 3.6 | 3.3 | -1.3 | -8.7 |
| 2009 | -5.1 | -2.1 | 2.4 | -0.7 | -0.2 | 0.1 | 2.0 | 1.8 | 2.2 | -1.4 | 2.5 | -2.8 | -1.5 | -7.8 |
| 2010 | -0.8 | 0.7 | 1.0 | 2.1 | -0.9 | 1.1 | 1.8 | 2.8 | 2.7 | 0.1 | -0.7 | 1.2 | 11.8 | -3.7 |
| 2011 | 0.8 | 2.5 | -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 | -1.4 | 9.7 | -3.1 |
| 2013 | 1.2 | 1.2 | 1.6 | 3.1 | -2.4 | -1.8 | 0.6 | -1.7 | 1.5 | 3.0 | -0.3 | 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 | 1.0 | 17.8 | -2.4 |
| 2015 | 2.9 | -0.3 | -1.7 | | | | | | | | | | 0.8 | -2.9 |
| Avg | 0.6 | 0.4 | 0.0 | 0.6 | 1.0 | 0.4 | 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 | 58.8 | 2014-07-31 | 2014-08-29 | 29 | 191.14 | 198.68 | 2.32 |
| BOND | 41.2 | 2014-07-31 | 2014-08-29 | 29 | 112.17 | 117.46 | 1.95 |
| STOCK | 45.5 | 2014-08-29 | 2014-09-30 | 32 | 198.68 | 195.94 | -0.63 |
| BOND | 39.4 | 2014-08-29 | 2014-09-30 | 32 | 117.46 | 114.98 | -0.83 |
| CASH | 15.2 | 2014-08-29 | 2014-09-30 | 32 | 84.45 | 84.39 | -0.01 |
| STOCK | 55.9 | 2014-09-30 | 2014-10-31 | 31 | 195.94 | 200.55 | 1.31 |
| BOND | 44.1 | 2014-09-30 | 2014-10-31 | 31 | 114.98 | 118.22 | 1.24 |
| STOCK | 24.2 | 2014-10-31 | 2014-11-28 | 28 | 200.55 | 206.06 | 0.67 |
| BOND | 45.5 | 2014-10-31 | 2014-11-28 | 28 | 118.22 | 121.73 | 1.35 |
| CASH | 30.3 | 2014-10-31 | 2014-11-28 | 28 | 84.61 | 84.70 | 0.03 |
| STOCK | 60.6 | 2014-11-28 | 2014-12-31 | 33 | 206.06 | 205.54 | -0.15 |
| BOND | 39.4 | 2014-11-28 | 2014-12-31 | 33 | 121.73 | 125.42 | 1.20 |
| STOCK | 41.2 | 2014-12-31 | 2015-01-30 | 30 | 205.54 | 199.45 | -1.22 |
| BOND | 41.2 | 2014-12-31 | 2015-01-30 | 30 | 125.42 | 137.73 | 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 | 199.45 | 210.66 | 2.81 |
| BOND | 50.0 | 2015-01-30 | 2015-02-27 | 28 | 137.73 | 129.28 | -3.07 |
| STOCK | 50.0 | 2015-02-27 | 2015-03-09 | 10 | 210.66 | 208.36 | -0.55 |
| BOND | 32.4 | 2015-02-27 | 2015-03-09 | 10 | 129.28 | 124.64 | -1.16 |
| CASH | 17.6 | 2015-02-27 | 2015-03-09 | 10 | 84.67 | 84.58 | -0.02 |

| Date | STOCK | BOND | CASH |
|------------|-------|------|------|
| 2013-07-30 | 47 | 21 | 32 |
| 2013-08-29 | 41 | 29 | 29 |
| 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 | 61 | 39 | 0 |
| 2014-12-30 | 41 | 41 | 18 |
| 2015-01-29 | 50 | 50 | 0 |
| 2015-02-26 | 50 | 32 | 18 |