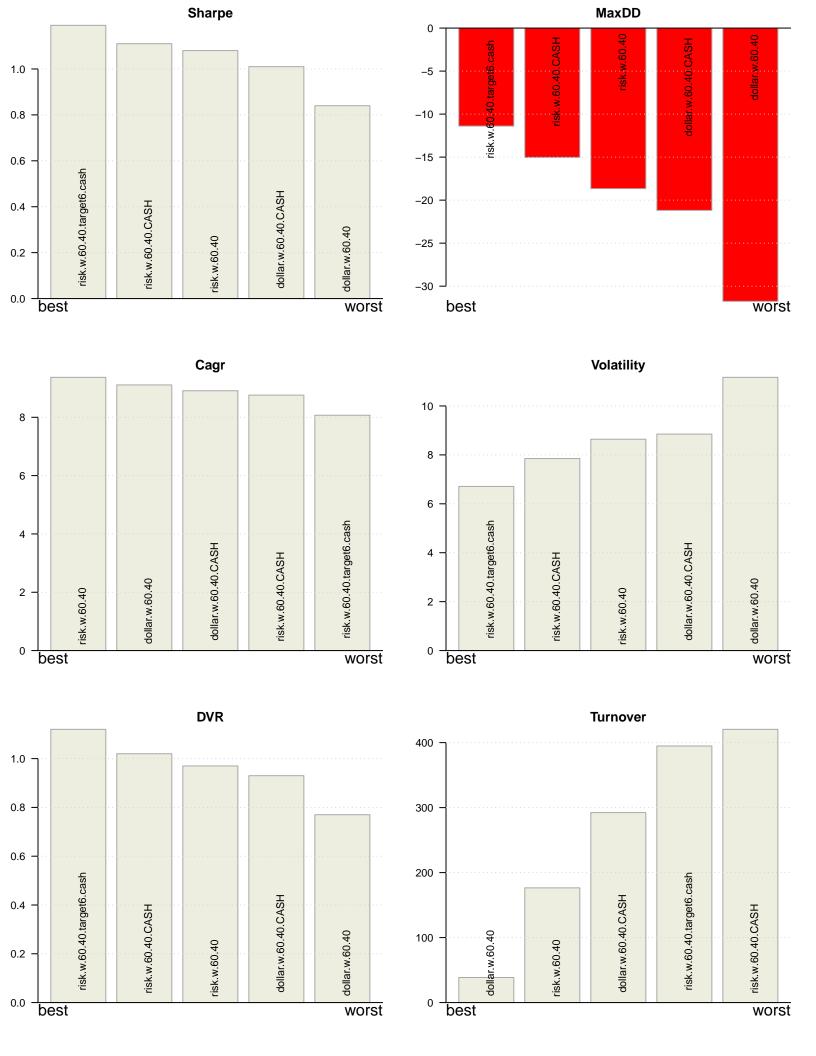
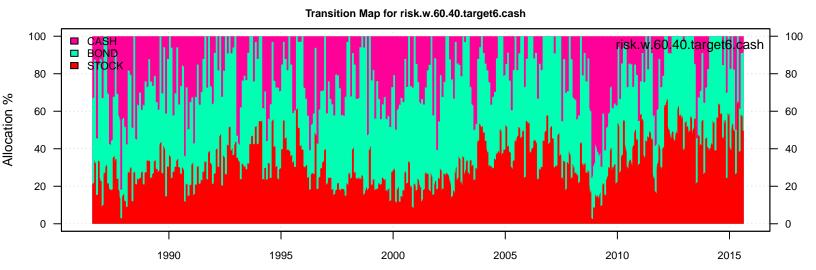


System	dollar.w.60.40	risk.w.60.40	risk.w.60.40.CASH	dollar.w.60.40.CASH	risk.w.60.40.target6.cash
Period	May1986 – Aug2015	May1986 – Aug2015	May1986 – Aug2015	May1986 – Aug2015	May1986 – Aug2015
Cagr	9.11	9.37	8.76	8.91	8.07
Sharpe	0.84	1.08	1.11	1.01	1.19
DVR	0.77	0.97	1.02	0.93	1.12
Volatility	11.17	8.64	7.85	8.85	6.71
MaxDD	-31.76	-18.66	-15.04	-21.19	-11.39
AvgDD	-1.47	-1.32	-1.25	-1.33	-1.06
VaR	-1.07	-0.84	-0.78	-0.86	-0.66
CVaR	-1.6	-1.2	-1.12	-1.28	-0.95
Exposure	99.88	99.59	99.88	99.88	99.3





1986	Jan	Feb	Mar	Apr	May	Jun 2.2	Jul -3.8	Aug 6.3	Sep -6.4	Oct 4.0		Dec -5.8	Year –2.1	MaxDD -7.2
1987 1988	8.3 4.3	2.8 3.2	1.1	-2.5 0.1	0.0	3.6 4.3	2.5	1.7	-2.8 4.0	-10.8	-4.7 1.6	5.1 0.0	2.8	-22.8
1989	5.2	-2.2	1.7	4.1	3.6	2.0	6.2		-0.2	0.1	1.5	1.4	25.6	-4.1
1990 1991	<del>-5.5</del> 3.0	0.6 4.4		0.6	7.5 2.5	-3.1	3.4	2.7		0.6 0.7		2.4 9.3	24.7	-13.1 -4.1
1992 1993	-2.3 1.7	0.9 1.9	-1.6 1.4	1.6 -1.3	1.4 1.7		3.9 0.2	-1.0 3.8	1.3 -0.3	-0.1 1.4	2.7 -1.6	2.1 0.9		-4.3 -3.6
1994 1995	2.9 3.0	-3.3	-4.0	0.2	0.8 5.3	-1.7	3.1	2.0	-2.7	1.5	-2.2	1.0 2.0	-2.7	-9.1
1996 1997	2.1 3.4	-1.8 0.5	0.2	-0.1 4.7	1.2 4.2	1.3	-2.7	0.6		3.4	5.6 2.8	-2.4 1.8	12.3	-2.5 -6.4
1998	1.5	3.8		0.9	-0.5	3.5	-1.0	-4.1 -6.6	5.1	4.2	3.7	3.8	22.8	-8.0 -9.7
1999 2000	2.5 -2.5	-3.8 0.2	2.3 7.0	-2.4	-2.0 -1.1	2.9 2.1	-0.4	-0.5 4.7	-1.0 -3.6	3.9 0.3	0.8 -3.3	2.8 0.6	1.0	-8.4 -8.3
2001	2.8 -0.1	-5.0 -0.6	-3.6 0.5	4.1 -2.1	-0.3 -0.2	-1.2 -3.8	0.8 -3.7	-2.8 2.5	-4.6 -4.7	2.8 3.5		-0.4 -1.7	-5.2 -7.2	-17.1 -17.4
2003 2004	<del>-1.7</del>	0.4	-0.4	5.5	5.7 0.9		-2.8	1.7	1.6	2.0	0.8			-8.4 -7.1
2005	0.0	0.7	-0.3 -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 2007	0.9 0.5	0.8 0.1	-0.8 0.0	-0.3 3.0	-1.9 1.1	0.6 -1.3	1.1 -0.6	1.4	2.4		2.1 -0.3	-0.9	9.4 7.1	-4.8 -4.9 -26.4
2008	-2.8 -10.0	-1.7 -7.1	0.3 6.6	1.9 3.2	-0.2 2.0	-4.0 0.2	<del>-0.7</del>	2.0 3.1		-10.7 -2.2	1.4 4.1	-1.3	5.1	-20.4
2010 2011	-1.2 0.2	1.7 2.7	2.8		-2.8 0.6	-0.9	3.7 0.5	0.6	4.4	0.5	-0.7 0.5	2.5 2.0	13.5 14.3	-5.1 -6.3
2012 2013	2.6 1.8	1.6 1.2		1.5	-0.1	1.8		1.0		-1.3	0.8 0.7	-0.5 0.8	10.7	-3.2 -6.2
2014	0.3	2.9	0.8		2.5	1.1	-0.6	4.2		2.5	2.8	1.1		-3.0
2015 Avg	2.0 0.9	1.0 0.4		-0.8 1.0	-0.2 1.2	-2.8 0.4	3.1		0.1	0.7	1.2	1.4	9.4	-5.1 -8.6
risk.w.60.40	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct		Dec	Year	MaxDD
1986 1987	2.8	1.9		-3.6	0,5	-0.1 2.9	-2.9 1.9	5.7 0.4	-3.2	2.9 -3.2	-1.4	<del>-2.4</del> 3.0	-0.7 0.4	-6.8 -16.3
1988 1989	4.5 4.4	1.8 -2.0	-2.5 1.3	-0.4 3.5	-1.0 3.4	4.1 3.0	-1.3	-1.1	4.1 -0.1	2.5 1.0	-1.7 1.1	0.5 0.7	9.6	-5.9 -3.4
1990 1991	-4.8 2.6	0.1 2.9	1.0	-2.6	6.4 1.3	0.9		-6.1	-0.8 -0.8	1.4	5.2	2.3 8.1	2.6	-9.3 -3.7
1992	-2.8	0.8	-1.5	1.3	2.0	-0.3	4.0	-0.6	1.3	-0.6	-1.8 1.9	2.3	7.9	-4.4
1993 1994	1.5 2.9	1.6 -3.4	-3.9	-0.3	1.3 0.6	-1.7	3.0	1.9	-2.8	1.3 1.0		0.8 1.2	-2.8	-3.9 -9.4
1995 1996	2.9 1.4	3.4 -2.7	1.7 -0.5	-0.5	6.0 0.9	1.5	1.1 -2.3	1.3	3.2 3.8	3.5	5.2	2.2 -2.4	34.5 8.0	-2.6 -7.3 -6.7
1997 1998	1.8 1.7	0.2 2.0	-3.1 2.3	3.4 0.7	2.4 0.4	2.2	6.1	-3.3 -0.2	3.4 3.7	1.3	1.8	1.7	19.0	-6.7 -4.8
1999 2000	1.7	-4.3 1.9	1.1	1.1	-1.9	1.3	-1.5	-0.2 -0.5 3.4	-0.1	2.2 1.0	-0.1 1.5	1.2	0.1	-6.9 -5.7
2001	-1.0 1.1	-2.0	5.1 -2.3	-0.3	0.0	-0.4	2.0	0.1	-1.6	4.0	-2.1	-0.7	-2.3	-8.6
2002 2003	0.2 -1.1	0.1 1.4		0.0 3.5	0.1 6.0	-0.5	-0.4 -4.6	4.6 1.6	2.0	1.0	1.0 0.7	3.2	12.7	-7.3 -9.8
2004 2005	1.9 -0.2	1.8 0.1	0.1	<del>-4.5</del> 0.9	0.7	1.4		2.5	1.0				8.2	-7.8 -4.8
2006 2007	0.6 0.3	0.9	-2.1	-0.7 1.9	-1.6 0.4	0.9			2.3		2.1 1.7	-1.0	7.6	-5.4
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		-4.3 -12.9
2009 2010	-11.4 -0.9	-5.1 1.1	5.9 1.4	-1.5 2.3	-0.5 -0.8	0.4 1.4	2.0	3.3	3.7	0.0	3.6 -0.8	-3.6 2.2	_5.9 15.9	-17.7 -4.3
2011 2012	1.0 2.2	2.7 1.7			0.9 1.1	-2.1 1.1		0.5	0.5	-1.3	0.9 0.8	2.4 -1.1	10.5	-3.1 -3.1
2013 2014	1.2	1.2	1.6	3.0	-2.3	-2.0	1.3		2.2		-0.4	0.8 1.2		-6.6 -2.6
2015 Avg	3.5	-0.3 0.3	-0.5	-1.1	-0.1	-2.7	3.0	-0.3		0.8	1.4		1.3	-5.4 -6.7
ia	U.6	0.3	U.1	0.4	1.0	0.6	0.9		U.7	0.8	1.4	1.4	9.5	-0.7
risk.w.60.40.CASH	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	MaxDD
1986 1987	0.7	0.5	_0.4	_3.8	0.3	2.2		2.4	-1.0	1.0		0.0	6.7	-1.5 -12.5
1988	4.0	1.1	-1.6	-0.9	-1.4	3.3	-1.2	-1.1	4.0		-1.8	0.5	7.5	-5.0
1989 1990	4.4 -4.9	-2.0 0.4		-1.4	3.5 2.1		0.3	-6.1	-0.1 0.8				-2.2	-3.4 -12.1
1991 1992	0.9 -2.8	2.9 0.8		0.9 1.2	1.3 2.1		2.5 3.9	-0.6	1.4 1.3		-1.8 1.9	4.9 2.3		-3.5 -4.3
1992 1993 1994	1.1 2.9	1.5 -3.5	1.0 -2.4	-0.7 -1.0	1.2 -0.1	2.6 0.1	0.7	3.9	-0.2	1.3 1.2	-1.8	0.8 0.3	12.1	-3.8 -8.5
1995 1996	2.9	3.4	1.8	2.3	6.1 1.1	1.5	1.1		3.3	1.3	3.2	2.3	34.8 8.3	-2.7
1997	1.8	0.2	-0.5 -3.1	2.4	2.4	2.3	6.0	-3.3	3.3	1.3	1.8	1.7	17.7	-6.2 -6.3
1998 1999	1.7 1.6	-4.4	1.8	1.1	0.4 -1.1	2.2	-1.1	-0.2 -0.1	3.1 -0.2	-0.1	2.6 0.4	2.1	2.0	-4.9 -5.0
2000	-2.2 0.5	0.1 1.5	5.1 -0.2	-1.3 -2.1	-0.7 0.3	2.2 0.2				0.9 4.1	2.7 -4.1	2.3 -1.3	9.1 4.6	-5.6 -7.3
2002 2003	-0.1 -0.5	0.9 2.1	-3.4	-1.2 0.7	0.4	1.6			3.3		-0.8	3.0 3.1		-6.2 -9.7
2004	1.9	1.8 0.1	0.1	-4.6 0.9	0.8	0.8		0.5	0.5	1.5	0.1	2.8	4.4	-7.0
2005 2006	0.6	0.2	-2.2	0.7	2.0 -1.4	0.2		1.2	2.2		1.7 2.1		2.1 5.3	-5.1
2007 2008	0.3 1.9	0.9 0.1	1.2	1.9 -1.9	-1.7	0.2	-0.9 -0.1	1.6 0.4	1.2		12.3	-0.4 9.8	7.3	-4.3 -5.3
2009 2010	-8.9 -1.7	-1.0 1.4	2.6	-4.8 1.0	0.0 -3.4	-0.1 1.4	3.7	2.0 5.2	1.9		3.2 -0.8	-3.6 2.2	-6.4	-13.7 -5.6
2010 2011 2012	1.8 2.2	2.0 1.7	-0.1	1.6	-0.5 1.0	-2.0	1.3	2.3	7.5	-2.0	0.8	2.0	15.3	-5.8 -3.1
2013	1.2		1.8	1.1	-2.4	-0.9	2.6	-2.1	1.9	2.8	1.3			-5.1
2014 2015	-1.8		0.8	1.3	2.7	1.0		4.2	-1.7	2.5	2.9	1.2	15.3 -0.3	-2.9 -4.2
2010	3.4	-0.3	-0.5	-1.1	-0.1	-1.3	1.4							
Avg	3.4 0.5	-0.3 0.5	-0.5	-1.1 0.0	0.7	0.9			1.0	0.5	1.3	1.3	8.9	-5.8
Avg	0.5	-0.3 0.5	-0.5 0.2				1.0	0.8	1.0					
dollar.w.60.40.CASH	Jan	-0.3 0.5	-0.5		May	Jun 2.2	Jul 1.1	0.8 Aug 2.4	1.0  Sep  -1.0		Nov 0.8	Dec 0.0	Year 6.7	MaxDD -1.5
Avg dollar.w.60.40.CASH	0.5	-0.3 0.5	-0.5 0.2 Mar			Jun 2.2	Jul 1.1 3.0	0.8 Aug 2.4	-1.0	Oct 1.0 -11.9	Nov	Dec 0.0	Year 6.7 –6.1	MaxDD
dollar.w.60.40.CASH 1986 1987 1988 1989	0.5 Jan 0.7	-0.3 0.5 Feb 0.5 1.0 -2.2	-0.5 0.2 Mar -0.4 -1.1 1.7	Apr -2.6	0.5 -1.0 3.6	Jun 2.2 3.5 2.4 2.0	1.0  Jul  1.1  3.0  -1.0  6.3	0.8 Aug 2.4 2.2 -1.9 0.0	-1.0 -1.8 4.1 -0.2	1.0 -11.9 2.6 0.1	Nov 0.8 0.5 -1.7 1.5	0.0 0.7 0.0 1.4	Year 6.7 -6.1 5.9 25.9	-1.5 -21.2 -5.3 -4.1
dollar.w.60.40.CASH 1986 1987 1988 1989 1990 1991	0.5  Jan  0.7  3.1	Feb 0.5 1.0 0.4 4.5	-0.5 0.2 Mar -0.4 -1.1 1.7, 0.0 1.5	-2.6 -0.6 4.1 -1.7	0.5 -1.0 3.6 2.1 2.5	Jun 2.2 3.5 2.4 2.0 0.0	Jul 1.1 3.0 -1.0 6.3 0.0 0.0 3.4	0.8  Aug 2.4 2.2 -1.9 0.0 -7.3 2.8	-1.0 -1.8 4.1 -0.2 0.8 0.1	1.0 -11.9 2.6 0.1 1.2	Nov 0.8 0.5 -1.7 1.5 2.7 -2.5	0.0 0.7 0.0 1.4 1.6 3.8	Year 6.7 -6.1 5.9 25.9 -6.1 16.1	-1.5 -21.2 -5.3 -4.1 -15.8
dollar.w.60.40.CASH 1986 1987 1988 1989 1990 1991 1992 1993	0.5 Jan 0.7 3.1 5.2 -5.6 0.9 -2.4 1.2	Feb  0.5 1.0 -2.2 0.4 4.5 1.0 1.9	-0.5 0.2 Mar -0.4 -1.1 1.7 0.0 1.5 -1.6	Apr -2.6 -0.6 4.1 -1.7 0.6 1.7	0.5 -1.0 3.6 2.1 2.5	Jun 2.2 3.5 2.4 2.0 0.0 -3.1 -0.8 1.8	Jul 1.1 3.0 -1.0 6.3 0.0 3.4 3.9 0.2	0.8  Aug 2.4 2.2 -1.9 0.0 -7.3 2.8 -1.0 3.9	-1.0 -1.8 4.1 -0.2 0.8 0.1 1.3 -0.3	Oct 1.0 -11.9 2.6 0.1 1.2 0.8 -0.1 1.4 1.4	Nov 0.8 0.5 -1.7 1.5 2.7 -2.5 2.7 -1.6	Dec 0.0 0.7 0.0 1.4 1.6 3.8 2.1	Year 6.7 -6.1 5.9 25.9 -6.1 16.1 8.3 11.7	MaxDD  -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6
dollar.w.60.40.CASH 1986 1987 1988 1989 1990 1991 1991	0.5  Jan  0.7  3.1  5.2  -5.6  0.9  -2.4	Feb 0.55 1.00 -2.2 0.4 4.5 1.00 1.9 -3.4	-0.5 0.2 Mar -0.4 -1.1 1.7 0.0 1.5 -1.6 1.4	-2.6 -0.6 4.1 -1.7 0.6 1.7 -1.3	0.5 -1.0 3.6 2.1 2.5 1.5	Jun 2.2 3.5 2.4 2.0 0.0 -3.1 -0.8	Jul 1.1.1 3.0 -1.0 6.3 0.0 0.3 4.4 3.9 0.2 0.2 1.1.0	Aug 2.4.4 2.2.21.9 0.0 -7.3 2.8 -1.0 3.9 0.2	-1.0 -1.8 4.1 -0.2 0.8 0.1 1.3 -0.3	Oct 1.0 -11.9 2.6 0.1 1.2 0.8 -0.1 1.4 1.7	Nov 0.8 0.5 -1.7 1.5 2.7 -2.5 2.7 -1.6 -2.8	Dec 0.0 0.7 0.0 1.4,4 1.6 3.8 2.1,1 0.9	Year 6.7 -6.1 5.9 25.9 -6.1 16.1 8.3 11.7 -5.8	MaxDD -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6
Avg  dollar.w.60.40.CASH 1986 1987 1988 1989 1990 1991 1992 1993 1994 1995 1996	0.5  Jan  0.7  3.1  5.2  -5.6  0.9  -2.4  1.2  3.0  3.1  2.1	-0.3 0.5 Feb 0.5 1.0 -2.2 0.4 4.5 1.0 1.9 -3.4 3.5	-0.5 0.2 Mar -0.4 -1.1 1.7 0.0 1.5 -1.6 1.4	-2.6 -0.6 4.1 -1.7 0.6 1.7 -1.3 -1.0 2.4	0.5 -1.0 3.6 2.1.1 2.5 1.5 1.8 -0.1 5.3 1.3	Jun 2.2 3.5 2.4 2.0 0.0 -3.1 -0.8 1.8 0.1 1.7	Jul 1.0 3.0 -1.0 6.3 0.0 3.4 3.9 0.2 1.0 1.4 -2.6	Aug 2.4 2.2 -1.9 0.0 -7.3 2.8 -1.0 3.9 0.2 1.1 1.2	-1.0 -1.8 4.1 -0.2 0.8 0.1 1.3 -0.3 -1.9 3.3	Oct 1.0 -11.9 -2.6 -0.1 -1.2 -0.8 -0.1 -1.7 -1.0 -3.5	Nov 0.8 0.5 1.7 1.5 2.7 2.5 2.7 1.6 2.8 3.6 5.7	Dec 0.0 0.7 0.0 1.4 1.6 3.8 2.1 0.9 0.4 2.0	Year 6.7 -6.1 5.9 25.9 -6.1 16.1 8.3 11.7 -5.8 34.7	MaxDD -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6
Avg  dollar.w.60.40.CASH 1986 1987 1988 1990 1990 1991 1992 1993 1994 1995 1996 1997 1998	0.5  Jan  0.7  3.1  5.2  -5.6  0.9  -2.4  1.2  3.0  3.1  2.1  3.5  1.5	-0.3 0.5 0.5 1.0 -2.2 0.4 4.5 1.0 1.9 -34 3.5 -1.8	-0.5 0.2 Mar -0.4 -1.1 1.7 0.0 1.5 -1.6 1.4 -3.1 2.0 0.2 -3.6	Apr -2.6 -0.6 4.1 -1.7 0.6 1.7 -1.3 -1.0 2.4 0.5 4.2 0.9	May  0.5 -1.0 3.6 2.1.1 2.5 1.8 -0.11 5.3	Jun 2.2 3.5.5 2.4 2.0 0.0 -3.1 -0.8 0.1 1.7 0.9 3.2 3.5 3.5 3.5	1.0  Jul 1.1  3.0  6.3  0.0  3.4  3.9  0.2  1.0  1.4  -2.6  6.9  -1.0	Aug 2.4 2.2 -1.9 0.0 -7.3 2.8 -1.0 3.9 0.2 1.1 1.2	-1.0 -1.8 4.1 -0.2 0.8 0.1 1.3 -0.3 -1.9	Oct	Nov 0.8 0.5 1.7 1.5 2.7 2.5 2.7 1.6 2.8 3.6 5.7 2.8 3.7 2.8 3.7 2.8 3.7 2.8 3.8 3.7 2.8 3.7 3.7 3.7 3.7 3.7 3.7 3.7 3.7 3.7 3.7	Dec 0.0 0.7 0.0 0.7 0.0 0.7 0.0 0.7 0.0 0.7 0.0 0.7 0.0 0.7 0.0 0.7 0.0 0.7 0.0 0.7 0.0 0.7 0.0 0.7 0.0 0.7 0.0 0.7 0.7	Year 6.7 -6.1 -5.9 -25.9 -6.1 -6.1 -6.1 -6.1 -6.1 -6.1 -6.1 -6.1	MaxDD -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9
Avg  dollar.w.60.40.CASH 1986 1987 1988 1990 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000	0.5  Jan  0.7  3.1  5.2  -5.6  0.9  -2.4  1.2  3.0  3.1  2.1  1.5  -3.2	-0.3 0.5  Feb 0.5 1.0 -2.2 0.4 4.5 1.0 1.9 -3.4 3.5 -1.8 0.5 3.9 -3.9	-0.5 0.2 Mar -0.4 -1.1 1.7 0.0 1.5 -1.6 1.4 -3.1 2.0 0.2 -3.6 3.0 2.8 7.1	-2.6 -0.6 4.1 -1.7 0.6 1.7 -1.3 -1.0 2.4 4.0.5 4.2 0.9 2.3 -2.4	May  0.5 -1.0 3.6 2.1 2.5 1.8 -0.1 5.3 1.3 4.2 -0.6 -1.6	Jun 2.2 3.5 2.4 2.0 0.0 0.0 1.1 1.7 0.9 3.2 3.5 3.4 2.1	Jul 1.1.1 3.0 -1.0 6.3 0.0 0.0 1.0 1.4 2.6 6.9 -1.0 1.4 2.6 6.9 -1.0 1.8 -0.4	Aug 2.4 2.2 2.9 0.0 7.3 2.8 1.0 3.9 0.2 1.1 1.2 4.2 6.7 0.3 1.4	-1.0 -1.8 -1.8 -1.1 -0.2 -0.8 -0.1 -1.3 -0.3 -1.9 -3.3 -3.8 -3.9 -2.5 -1.1 -3.7	Oct 1.0. 1.0. 1.0. 1.0. 1.0. 1.0. 1.0. 1.0	Nov 0.8 0.5 -1.7 1.5 -2.7 -2.8 3.6 5.7 2.8 3.7 1.0 2.1	Dec 0.0 0.7 0.7 0.0 1.4 1.6 3.8 2.1 0.9 0.4 2.0 2.1 1.8 3.9 3.4	Year 6.76.1. 5.96.1. 16.1. 8.3. 11.75.8. 34.7. 12.7. 24.6. 14.5.	MaxDD -1.5 -1.5 -2.12 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2
Avg  dollar.w.60.40.CASH 1986 1987 1988 1990 1990 1991 1992 1993 1994 1995 1996 1997 1998	0.5  Jan  0.7  3.1  5.2  -5.6  0.9  -2.4  1.2  3.0  3.1  2.1  3.5  1.5	-0.3 0.5  Feb 0.5 1.0 -2.2 0.4 4.5 1.0 1.9 -3.4 3.5 -1.8 0.5 3.9 -3.9	-0.5 0.2  Mar -0.4 -1.1 1.7 0.0 1.5 -1.6 1.4 -3.1 2.0 0.2 3.6 3.0 2.8 7.1	Apr -26 -06 -01 -17 -08 -17 -18 -10 -24 -05 -42 -09 -23 -24 -12	0.5 -1.0 3.6 2.1.1 2.5 1.5 1.8 -0.1 5.3 1.3	Jun 2.2. 3.5. 2.4 2.0 0.0 -3.1 -0.8 1.8 0.1 1.7 0.9 3.2 3.5 3.4 2.1	Jul 1.1.1 3.0 -1.0 6.3 4.4 3.9 0.2 1.0 1.4 -2.6 6.9 1.0 -1.8 -0.4 2.4 2.4	Aug 2.4 2.2 -1.9 0.0 -7.3 2.8 -1.0 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.4	-10 -18 4.1 -0.2 0.8 0.1 1.3 -0.3 -1.9 3.3 3.8 3.9 2.5 -1.1	Oct 1.0. 1.0. 1.0. 1.0. 1.0. 1.0. 1.0. 1.0	Nov 0.8 0.5 1.7 1.5 2.5 2.7 1.6 2.8 3.6 5.7 1.0 2.1 2.6 0.6 0.6	Dec 0.0 0.7 0.0 0.7 0.0 0.7 0.0 0.0 0.7 0.0 0.0	Year 6.76.1 5.9 25.9 -6.1 16.1 8.3 11.7 -5.8 44.7 12.7 24.6 14.5 6.5 2.9 6.5	MaxDD -1.5 -21.2 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4
Avg  dollar.w.60.40.CASH 1986 1987 1988 1989 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000 2001 2002 2003	Jan	-0.3 0.5 Feb 0.5 1.0 2.2 0.4 4.5 1.0 1.9 -3.4 3.5 -1.8 0.5 -3.9 -3.7 1.2 0.7	-0.5 0.2 Mar -0.4 -1.1 1.7, 0.0 1.5 -1.6 1.4, -3.1 2.0 0.2 -3.8 3.0 2.8 7.1.1 0.2 -2.5 -2.5	-2.6 -0.6 4.1 -1.7 0.6 1.7 -1.3 -1.0 2.4 4.0.5 4.2 0.9 2.3 -2.4	May  0.5 -10 3.6 2.1 2.5 1.5 1.8 -0.1 5.3 1.3 4.2 -0.6 -1.6 -1.1 0.4 0.5 5.8	Jun 2.2. 3.5. 2.4 2.0 0.0 3.10.8 1.8 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2 1.5 -0.1	Jul 1.1.1 3.0 6.3 3.4 3.9 0.2 1.0 1.4 -2.6 6.9 1.0 1.8 0.4 2.4 2.3 -2.9	Aug 2.4 2.2 -1.9 0.0 -7.3 2.8 -1.0 3.9 0.2 1.1 1.2 -4.2 -5.7 0.3 1.4 1.3 2.4 1.2	-10 -18 4.1 -0.2 -0.8 -0.1 -0.3 -1.9 -3.3 -3.8 -3.7 -1.1 -3.7 -2.1	Oct 1.0. 1.0. 1.0. 1.0. 1.0. 1.0. 1.0. 1.0	Nov 0.88 0.5 1.7 1.7 1.5 2.7 2.5 2.7 1.6 2.8 3.7 1.0 2.1 1.0 2.6 0.6 0.6	Dec 0.0.0 0.7 0.7 0.0 1.4 1.6 3.8 2.1 0.9 0.4 2.0 -2.4 1.8 3.9 3.4 2.0 -1.1 2.4 3.4	Year 6.7 -6.1 5.9 5.9 -6.1 6.1 8.3 11.7 -5.8 4.7 12.7 24.6 6.5 2.9 6.5 4.4	MaxDD  -1.5  -21.2  -5.3  -4.1  -15.8  -4.0  -4.4  -3.6  -9.8  -2.5  -5.7  -7.9  -10.2  -6.5  -9.2  -6.5  -8.3
Avg  dollar.w.60.40.CASH 1986 1987 1988 1989 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000 2001 2001 2002 2003 2004 2005	0.5  Jan  0.7  3.1  5.2  -5.6  0.9  -2.4  1.2  3.0  3.1  2.1  3.5  1.5  2.5  -3.2  1.0  0.0  -0.3  1.9  0.0	Feb  0.5 1.0 2.2 0.4 4.5 1.0 1.9 -3.4 3.5 -1.8 0.5 3.9 -3.9 -7 1.2 0.7	-0.5 0.2  Mar  -0.4 -1.1 1.7 0.0 1.5 -1.6 -1.4 -3.1 2.0 0.2 -3.6 3.0 0.2 2.8 7.1 0.2 -2.5 -0.4	Apr -26 -0.6 4.1 -17 0.6 1.7 -13 -1.0 2.4 0.5 4.2 0.9 3.3 -2.4 -1.2 -2.9 0.5 -3.6 0.3.6	May  0.5 -1.0 3.6 2.1 2.5 1.5 1.8 -0.1 5.3 4.2 -0.6 -1.1 0.4 0.5	Jun 2.2. 3.5. 2.4. 2.0. 0.0 3.10.8 1.8 0.1. 1.7 0.9 3.2. 3.5. 3.4 2.1 0.2 1.5 -0.1	1.0  Jul 1.1  3.0  6.3  0.0  3.4  3.9  0.2  1.0  1.4  -2.6  6.9  -1.0  -1.8  -0.4  2.4  2.3  -2.9  -1.9	Aug 2.4 2.2 3.3 3.9 0.0 0.2 1.1 1.2 4.2 6.7 0.3 1.4 1.3 2.4 1.2 0.4 0.8 0.8 0.8	-10 -18 4.1 -0.2 -0.8 -0.1 -0.3 -1.9 -3.3 -3.8 -3.9 -2.5 -1.1 -1.7 -2.1 -0.3 -0.3 -1.9	Oct 1.0 -11.9 -2.6 -0.1 -1.2 -0.8 -0.1 -1.4 -1.7 -1.0 -0.3 -0.3 -0.5 -0.3 -0.3 -0.5 -0.1 -0.3 -0.1 -0.3 -0.5 -0.1 -0.3 -0.5 -0.3 -0.5 -0.1 -0.3 -0.5 -0.5 -0.3 -0.5 -0.3 -0.5 -0.3 -0.5 -0.3 -0.5 -0.3 -0.5 -0.3 -0.3 -0.5 -0.3 -0.5 -0.3 -0.5 -0.3 -0.5 -0.3 -0.5 -0.3 -0.5 -0.3 -0.5 -0.3 -0.5 -0.3 -0.5 -0.3 -0.5 -0.3 -0.5 -0.3 -0.5 -0.3 -0.5 -0.3 -0.5 -0.3 -0.5 -0.3 -0.5 -0.3 -0.5 -0.3 -0.5 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3	Nov 0.8 0.5 1.7 1.5 2.7 2.5 2.7 1.6 2.8 3.6 5.7 2.8 3.7 1.0 2.1 2.6 0.6 1.7 2.8	Dec 0.0.0 0.77 0.00 1.44 1.68 2.1 0.99 0.4 2.0 -2.4 1.8 3.9 3.9 2.4 2.0 4.1 2.4 3.4 2.9 0.0	Year  6.7  -6.1  5.9  25.9  -6.1  8.3  11.7  -5.8  34.7  12.7  24.6  14.5  2.9  6.5  4.4  11.2  6.7	MaxDD  -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -6.7 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -6.8 -6.8 -4.6
Avg  dollar.w.60.40.CASH 1986 1987 1988 1989 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000 2001 2000 2001 2002 2003 2004 2005 2006 2007	Jan  0.7  3.1  5.2  -5.6  0.9  -2.4  1.2  3.0  3.1  2.1  3.5  1.5  -3.2  1.0  0.0  0.0  0.9  0.5	Feb  0.5 1.0 -2.2 0.4 4.5 1.0 1.9 -3.4 3.5 -1.8 0.5 3.9 -0.7 1.2 0.4 1.7 0.7 0.3	-0.5 0.2  Mar -0.4 -1.1 1.7 0.0 1.5 -1.6 1.4 -3.1 2.0 0.2 -3.6 3.0 0.2 8 7.1 0.2 -2.5 -0.4 -0.3 -1.3 -0.8	Apr -2.6 -0.6 -0.1 -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	May  0.5 -1.0 3.6 2.1 1.5 1.8 -0.1 5.3 4.2 -0.6 -1.1 0.4 0.5 5.8 1.0	Jun 2.2. 3.5. 2.4. 2.0. 0.0 0.0 3.1. 0.8 0.1 1.7 0.9 3.2 3.5. 3.4 2.1 0.2 1.5 0.1 1.1 0.9 0.2 0.7	1.0  Jul 1.1  3.0  6.3  0.0  3.4  3.9  0.2  1.0  1.4  -2.6  6.9  -1.0  -1.8  -0.4  2.4  2.3  -2.9  1.0  0.5	Aug 2.4 2.2 1.9 0.0 7.3 2.8 1.0 3.9 0.2 1.1 1.2 4.2 4.7 2.3 1.4 1.3 2.4 1.2 0.4 0.8 1.6 1.5	-10 -18 -4.1 -0.2 -0.8 -0.1 -1.3 -0.3 -1.9 -1.3 -3.3 -3.8 -3.9 -2.5 -1.1 -3.7 -2.1 -0.3 -1.0 -2.4 -2.4	Oct 1.0. 1.0. 1.0. 1.0. 1.0. 1.0. 1.0. 1.0	Nov 0.8 0.5 1.7 1.5 2.7 2.5 2.7 1.6 2.8 3.6 5.7 2.8 3.7 1.0 2.1 2.6 0.6 0.7 2.8 2.1 2.8 2.1 2.8 3.7 3.7 3.8 3.7 3.8 3.7 3.8 3.7 3.8 3.8 3.7 3.8 3.8 3.7 3.8 3.8 3.8 3.8 3.8 3.8 3.8 3.8 3.8 3.8	Dec 0.0. 0.77 0.00 1.44 1.68 2.1 0.99 0.4 2.0 -2.4 1.88 3.99 3.4 2.0 1.8 3.9 3.4 2.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	Year  6.7  -6.1  5.9  25.9  -6.1  8.3  11.7  -5.8  34.7  24.6  14.5  2.9  6.5  4.4  11.2  6.7  3.2  8.4	MaxDD -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -8.3 -6.8
Avg  dollar.w.60.40.CASH 1986 1987 1988 1989 1990 1991 1992 1993 1994 1995 1996 1996 1997 1998 2000 2001 2001 2001 2002 2003 2004 2006	Jan  0.7  3.1  5.2  5.6  0.9  -2.4  1.2  3.0  3.1  2.1  3.5  1.5  -3.2  1.0  0.0  0.9	Feb  0.5 1.0 -2.2 0.4 4.5 1.0 1.9 -3.4 3.5 -1.8 0.5 9.3,9 -0.7 1.2 0.7 1.4.4 1.7 0.7 0.3 0.1	-0.5 0.2  Mar -0.4 -1.1 1.7 0.0 1.5 -1.6 1.4 -3.1 2.0 0.2 -3.6 3.0 0.2 8.8 7.1 0.2 -2.5 -0.4 -0.3 -1.3 -0.8 0.0 0.0 1.0	Apr -26 -06 -0.6 4.1 -1.7 0.6 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	May  0.5 -10 3.6 2.1 2.5 1.8 -0.1 5.3 4.2 -0.6 -1.1 0.4 0.5 5.8 1.0 1.4 -1.8	Jun 2.2.2 3.5.2 4.4 2.0 0.0 0.0 1.3.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2 1.5 5.1 1.1 0.9 0.2 1.7 0.7 0.7 0.7 0.2 1.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0	1.0  Jul 1.1  3.0  6.3  0.0  3.4  3.9  0.2  1.0  1.4  -2.6  6.9  -1.0  -1.8  -0.4  2.4  2.3  -2.9  1.0  0.5	Aug 2.4 2.2 -1.9 -0.0 -7.3 -2.8 -1.0 3.9 0.2 1.1 1.2 -6.7 -0.3 1.4 1.3 2.4 2.4 0.8 1.6 1.5 0.4 2.4	-10 -18 -4.1 -0.2 -0.8 -0.1 -1.3 -0.3 -1.9 -0.3 -1.9 -0.3 -1.7 -1.7 -1.7 -1.1 -0.3 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0	Oct 1.0. 1.0. 1.0. 1.0. 1.0. 1.0. 1.0. 1.0	Nov 0.8 0.5 1.7 1.5 1.7 1.5 1.7 1.5 1.7 1.5 1.7 1.5 1.7 1.5 1.7 1.5 1.7 1.5 1.7 1.5 1.7 1.5 1.7 1.5 1.7 1.5 1.7 1.5 1.7 1.5 1.7 1.5 1.7 1.5 1.7 1.5 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7	Dec 0.0 0.0 0.7 0.0 0.0 0.7 0.0 0.0 0.7 0.0 0.0	Year 6.7 -6.1 5.9 -6.1 16.1 8.3 11.7 -5.8 34.7 12.7 24.6 14.5 6.5 2.9 6.5 4.4 11.2 6.7 3.2 8.3 8.3 8.3 9.6 6.5 9.6 9.6 9.6 9.6 9.6 9.6 9.6 9.6 9.6 9.6	MaxDD  -1.5  -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -8.3 -6.8 -4.6 -4.9 -5.8
Avg  dollar.w.60.40.CASH 1986 1987 1988 1989 1990 1991 1992 1993 1994 1995 1997 1998 1999 2000 2001 2002 2003 2004 2005 2006 2007 2008 2009	Jan  0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 3.0 3.1 2.1 3.5 1.5 5.5 -3.2 1.0 0.0 -0.3 1.9 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	Feb  0.5 1.0 -2.2 0.4 4.5 1.0 1.9 -3.4 3.5 -1.8 0.5 3.9 -0.7 1.2 0.7 1.7 0.7 0.3 0.1 0.4 -0.7	-0.5 0.2 Mar -0.4 -1.1 1.7 0.0 1.5 -1.6 -1.4 -3.1 2.0 0.2 3.0 2.8 7.1 0.2 -2.5 -0.4 -0.3 -0.3 -0.8 0.0 1.9	Apr  -26 -06 4.1 -17 -06 1.7 -1.3 -1.0 2.4 0.5 -2.4 -1.2 -2.9 0.5 -3.6 0.3 0.8 3.0 -1.5 -2.9 1.0	May  0.5 -10 -10 -10 -10 -10 -10 -10 -10 -10 -10	Jun 2.2.2 3.5.2 4.4 2.0 0.0 0.0 1.3.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2 1.5 5.1 1.1 0.9 0.2 1.7 0.7 0.7 0.7 0.2 1.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0	Jul 1.1.1 3.0 6.3 3.4 3.9 0.2 1.0 1.4 4.5 6.9 1.0 0.5 1.8 0.4 1.8 0.4 4.2 1.9 1.0 0.5 1.6 0.1 4.5 0.5 0.1 4.5 0.5 0.1 4.5 0.5 0.1 4.5 0.5 0.1 4.5 0.1 4.5 0.1	Aug 2.4 2.2 -1.9 0.0 -7.3 2.8 -1.0 3.9 0.2 1.1 1.2 -4.2 -5.7 0.3 1.4 1.3 2.4 1.2 0.4 0.8 1.5 0.4 2.4 3.4	-10 -18 -18 -11 -02 -0.8 -0.1 -1.3 -1.9 -1.3 -1.0 -1.3 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0	Oct 1.0. 1.0. 1.0. 1.0. 1.0. 1.0. 1.0. 1.0	Nov 0.88 0.5 1.7 1.5 2.7 1.5 2.5 2.7 1.6 2.8 3.7 1.0 2.1 2.6 0.6 0.6 0.1 7.7 2.8 2.1 0.3 0.3 0.3 0.3 0.3 0.7 0.7 0.7 0.7 0.7 0.8 0.0 0.6 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	Dec 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.	Year 6.76.1 5.9 25.9 -6.1 16.1 8.3 11.7 -5.8 34.7 24.6 14.5 6.5 2.9 6.5 4.4 11.2 6.7 3.2 8.4 7.6 14.7	MaxDD  -1.5  -21.2  -5.3  -4.1  -15.8  -4.0  -4.4  -3.6  -9.8  -2.5  -5.7  -7.9  -10.2  -6.5  -9.2  -6.5  -8.3  -6.8  -4.0  -4.9  -5.8  -4.0  -9.5  -8.1
Avg    Soliar.w.60.40.CASH     1986     1987     1988     1990     1991     1992     1993     1994     1995     1996     1997     1998     1999     2000     2001     2002     2003     2004     2005     2006     2007     2008     2009     2011     2012     2011     2012     2012     2013     2014     2015     2016     2017     2018     2019     2010     2011     2011     2012     2010     2010     2011     2012     2010     2010     2011     2012     2010     2010     2011     2012     2012     2012     2013     2015     2016     2017     2017     2018     2019     2010     2011     2012     2012     2012     2012     2013     2015     2016     2017     2017     2018     2018     2019     2010     2010     2011     2012     2010	0.5  Jan  0.7  3.1  5.2  -5.6  0.9  -2.4  1.2  3.0  3.1  2.1  3.5  1.5  2.5  -3.2  1.0  0.0  -0.3  1.9  0.0  0.9  0.5  1.8  -5.4  -1.4  2.7	Feb  0.5 1.0 1.0 2.2 0.4 4.5 1.0 1.9 3.4 3.5 1.8 0.5 1.0 1.7 0.7 1.4 1.7 0.7 0.3 0.1 0.4 1.9 1.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	-0.5 0.2 Mar -0.4 -1.1 1.7 0.0 1.5 -1.6 -1.4 -3.1 -2.0 0.2 -3.6 3.0 0.2 -2.5 -0.4 -0.3 -1.3 -0.8 0.0 1.0 1.9 3.6 -0.1	Apr  -26 -0.6 4.1 -1.7 0.6 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	May  0.5 -10 -10 -10 -10 -10 -10 -10 -10 -10 -10	Jun 2.2.2 3.5.2 4.4 2.0 0.0 0.0 1.3.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2 1.5 5.1 1.1 0.9 0.2 1.7 0.7 0.7 0.7 0.2 1.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0	1.0  Jul 1.1  3.0  6.3  0.0  3.4  3.9  0.2  1.0  1.4  -2.6  6.9  1.0  -1.8  -0.4  2.4  2.3  -2.9  1.0  0.5  -1.6  0.1  4.5  -0.5  -1.6  0.1	Aug 2.4 2.2 1.9 0.0 7.3 2.8 1.0 3.9 0.2 1.1 1.2 4.2 6.7 0.3 1.4 1.3 2.4 1.2 0.4 0.8 1.6 1.5 0.4 2.4 3.4 0.4 1.0	-10 -18 -18 -4.1 -0.2 -0.8 -0.1 -0.3 -1.9 -3.3 -3.3 -3.3 -3.7 -1.7 -2.1 -0.3 -0.3 -1.0 -0.3 -1.0 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3 -0	Oct 1.0. 1.0. 1.0. 1.0. 1.0. 1.0. 1.0. 1.0	Nov 0.88 0.5 0.5 0.5 0.5 0.5 0.5 0.8 0.5 0.5 0.8 0.5 0.5 0.5 0.8 0.5 0.5 0.5 0.8 0.5 0.5 0.8 0.5 0.5 0.8 0.5 0.5 0.8 0.5 0.5 0.8 0.5 0.5 0.8 0.5 0.5 0.8 0.5 0.5 0.8 0.5 0.5 0.5 0.8 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5	Dec 0.00 0.77 0.00 1.44 1.66 3.88 2.1. 0.99 0.4 2.00 -2.4 1.88 3.99 3.44 2.00 -1.11 2.4. 3.49 2.99 0.00 -1.15 5.7	Year 6.76.1 5.9 5.9 -6.1 6.1. 8.3 11.75.8 34.7 24.6 14.5 6.5 4.4 11.2 6.7 3.2 8.4 7.6 14.7 2.9 3.4 9.4	MaxDD  -1.5  -21.2  -5.3  -4.1  -15.8  -4.0  -4.4  -3.6  -9.8  -2.5  -5.7  -7.9  -10.2  -6.5  -9.2  -5.4  -6.5  -8.3  -6.8  -4.0  -9.9  -9.5  -9.1  -1.0  -9.5  -9.2  -5.4  -6.5  -8.3
Avg    Soliar.w.60.40.CASH     1986     1987     1988     1989     1990     1991     1992     1993     1994     1995     1996     1997     1998     1999     2000     2001     2002     2003     2004     2005     2006     2007     2008     2009     2010     2011     2012     2013     2014     2011     2012     2011     2012     2013     2014     2015     2016     2017     2018	Jan  0,7 3,1 5,2 -5,6 0,9 -2,4 1,2 1,3,5 1,5 2,5 -3,2 1,0 0,0 0,0 0,9 0,5 1,8 -5,4 1,8 -1,9 1,4 2,7 1,8	Feb 0.5 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	Mar  -0.4 -1.1 -1.7 -0.0 -1.5 -1.6 -1.4 -3.1 -2.0 -2.2 -3.6 -3.0 -2.8 -7.1 -0.2 -2.5 -0.4 -0.3 -1.3 -0.8 -0.0 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3	Apr  -26 -06 -01 -17 -06 1.7 -13 -10 -24 -0.5 -4.2 -0.9 -2.3 -2.4 -1.2 -2.9 -0.5 -3.6 -0.3 -0.3 -0.3 -0.4 -1.5 -2.9 -1.0 -1.5 -2.9 -1.0 -1.5 -1.2	May  0.5 -10 3.6 2.1 2.5 1.5 1.8 -0.1 5.3 4.2 -0.6 -1.1 0.4 0.5 5.8 1.0 1.4 -1.8 1.1 -1.3 0.0 -4.7 -0.6 -0.1 -1.1 -1.3	Jun 2.2.2 3.5 2.4 2.0 0.0 0.0 1.8 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	1.0  Jul 1.1  3.0  6.3  0.0  3.4  3.9  0.2  1.0  1.4  -2.6  6.9  -1.0  -1.8  -0.4  2.4  2.3  -2.9  1.0  0.5  -1.6  0.1  4.5  0.3  0.5  2.2  3.2  0.6	Aug 2.4 2.2 1.9 0.0 7.3 2.8 1.0 3.9 0.2 1.1 1.2 4.2 6.7 0.3 1.4 1.3 2.4 1.2 0.4 0.8 1.6 1.5 0.4 2.4 3.4 0.4 1.0 1.9 1.9 4.2	-10 -18 -4.1 -0.2 -0.8 -0.1 -1.3 -0.3 -1.9 -0.3 -1.9 -0.3 -1.0 -0.3 -1.0 -0.3 -1.0 -0.3 -1.0 -0.3 -1.0 -0.3 -1.0 -0.3 -1.0 -0.3 -1.0 -0.3 -1.0 -0.3 -1.0 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3 -0	Oct 1.0 -11.9 -2.6 -0.1 -1.2 -0.8 -0.1 -1.4 -1.7 -1.0 -1.5 -0.3 -0.5 -0.1 -1.5 -0.1 -1.5 -0.1 -1.5 -1.5 -1.5 -1.5 -1.1	Nov 0.8 0.8 0.5 1.7 1.5 1.7 1.5 1.6 1.7 1.5 1.6 1.7 1.6 1.7 1.5 1.6 1.7 1.6 1.7 1.6 1.7 1.6 1.7 1.7 1.0 1.7 1.	Dec 0.00 0.77 0.00 1.44 1.66 3.88 2.1. 0.99 0.4 2.00 -2.4 1.88 3.99 3.44 2.00 -1.11 2.4. 3.49 2.99 0.00 -1.15 5.7	Year  6.7  -6.1  5.9  25.9  -6.1  6.1.  8.3  11.7, -5.8  94.7  12.7  24.6  14.5  6.5  2.9  6.5  4.4  11.2  6.7  3.2  8.4  7.6  14.7  2.9  3.4  9.4  10.8	MaxDD  -1.5  -21.2  -5.3  -4.1  -1.58  -4.0  -4.4  -3.6  -9.8  -2.5  -6.7  -7.9  -10.2  -6.5  -6.8  -4.6  -4.9  -5.8  -4.6  -4.9  -5.8  -4.6  -4.9  -5.8  -4.6  -4.9  -5.8  -4.6  -4.9  -3.6  -3.3  -4.6  -3.3
Gollar W. 60.40 CASH 1986 1987 1999 1999 1999 1999 1999 1999 1999	0.5  Jan  0.7  3.1  5.2  -5.6  0.9  -2.4  1.2  3.0  3.1  2.1  3.5  1.5  2.5  -3.2  1.0  0.0  -0.3  1.9  0.0  0.9  0.5  1.8  -5.4  -1.4  2.7	Feb 0.5 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	-0.5 0.2  Mar -0.4 -1.1 1.7 0.0 1.5 -1.6 1.4 -3.1 2.0 0.2 -3.6 3.0 2.8 7.1 0.2 -2.5 -0.4 -0.3 -1.3 -0.8 0.0 1.0 1.9 3.6 0.1 0.3 2.3 2.8 0.0 0.3 0.8 0.0 0.0 0.3 0.8 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	Apr  -26 -06 4.1 -1.7 0.6 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	May  0.5 -10 -10 -10 -10 -10 -10 -10 -10 -10 -10	Jun 2.2.2 3.5.2 4.4 2.0 0.0 0.0 1.8 0.0 1.8 0.0 1.8 0.0 1.1 1.1 0.9 0.2 1.5 0.1 1.1 1.1 1.1 1.2 1.2 1.2 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5	1.0  Jul  1.1  3.0  1.0  6.3  0.0  3.4  3.9  0.2  1.0  1.4  -2.6  6.9  -1.0  1.8  0.1  1.4  2.4  2.3  -2.9  1.0  0.5  -1.6  0.1  4.5  0.5  0.5  0.5  0.5  0.5  0.5  0.5	Aug 2.4 2.2 1.9 0.0 7.3 2.8 -1.0 3.9 0.2 1.1 1.2 4.2 4.2 4.2 4.2 6.7 0.3 2.4 1.4 1.3 2.4 1.2 0.4 0.8 1.6 1.5 0.4 2.4 3.4 0.4 0.4 0.4 0.4 0.4 0.4 0.4 0.4 0.4 0	-10 -18 -18 -18 -18 -19 -19 -19 -19 -19 -19 -19 -19 -19 -19	Oct 1.0. 1.0. 1.0. 1.0. 1.0. 1.0. 1.0. 1.0	Nov	Dec 0.0 0.0 0.7 0.0 0.1 1.6 3.8 2.1 0.9 0.4 1.8 3.9 3.4 2.0 1.1 2.4 3.4 2.9 0.0 0.5 1.1 5.7 1.1 2.6 1.3 1.3 0.5 1.5 1.1	Year 6.76.1. 5.9. 5.96.1. 16.1. 8.3. 11.75.8. 44.7. 24.6. 6.5. 4.4. 11.2. 6.7. 3.2. 8.4. 7.6. 14.7. 2.9. 3.4. 4.4. 9.4. 9.4. 9.4. 9.4. 9.4. 9	MaxDD  -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -8.3 -6.8 -4.6 -4.9 -5.8 -4.0 -9.8 -4.0 -9.5 -8.1 -6.7 -3.7 -3.3 -4.6 -4.0

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			3.2	2.0	-1.4	0.4	8.0	-4.5
1989		3.4	-1.8	1.0			2.9	3.8		0.0	1.2		0.7	18.9	-3.1
1990		-4.8	0.0			6.0	1.0	0.6	-5.1	0.1	1.3		1.9	2.4	-7.8
1991		2.0	1.5			1.1		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			3.9		1.3	-0.7	1.8	2.3	8.0	-4.1
1993		1.5	1.4		-0.4	0.8		0.6	3.9	-0.2	1.0		0.7	11.0	-3.6
1994		2.9	-3.5	-3.0	-0.5	0.2		2.3	1.8	-2.3	0.7		0.9	-2.6	-8.3
1995		2.7	3.4	1.6	2.0	6.1	1.3	0.7	1.0		1.2		2.2	32.6	-2.0
1996		1.3	-2.1	-0.5	-0.4	0.4		-2.2	0.0		3.0			4.8	-6.5
1997		1.2	0.1	-2.3	2.6	1.6		5.1	-2.5	2.4	1.1	1.2	1.7	14.9	-5.1
1998		1.7	1.2			0.5		-0.7	-0.2	3.7	0.0	0.9	2.4	15.2	-4.8
1999		1.3	-3.8	0.9		-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			-0.3	1.9	0.5	2.7	-2.4	0.9			9.8	-4.1
2001		1.2	-1.2			0.2	-0.3	2.0	0.4	-1.6	2.9			-0.9	-6.5
2002		0.1	0.2	-1.9	0.6	0.1	-0.8	0.0	3.6		-0.4	0.8		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		3.2	13.1	-6.6
2004		1.7	1.6	0.1		0.4		-0.6	2.2		1.5		2.2	7.5	-6.2
2005		-0.1	0.1	-0.9	0.8	2.6		0.4	0.9	-1.6	-2.3	1.5	0.9	3.4	-4.8
2006		0.6	0.9		-0.7	-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	7.1	-4.3
2008		-0.7	-0.6	0.5		-0.9	-1.4	-0.5	1.8	-1.8	-3.8	3.6		-1.0	-8.5
2009		-5.1	-2.1	2.4		-0.2	0.1	2.0	1.9		-1.4	2.5		-1.4	-7.8
2010		-0.8	0.7				1.0	1.7	2.8		0.2		1.0	11.8	-3.7
2011		0.8	2.4		2.5	0.7		1.1	1.5		2.1		1.8	14.2	-2.7
2012		1.7	1.7					2.6	0.5		-1.3	0.8	-1.1	9.7	-3.0
2013		1.2	1.2				-1.8	0.6	-1.8	1.5	3.0		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		-0.1	-1.7	2.7	-0.3					2.2	-3.6
Avg		0.7	0.4	0.0	0.5	0.9	0.5	0.9	1.0	0.5	0.8	0.9	0.9	8.1	-5.2

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	2015-08-20	20	210.45	204.01	-1.53
BOND	41.2	2015–07–31	2015–08–20	20	122.26	126.02	1.27
CASH	8.8	2015–07–31	2015-08-20	20	84.82	84.80	0.00

Date	STOCK	BOND	CASH
2013–12–30	41	41	18
2014-01-30	39	61	0
2014-02-27	42	58	0
2014-03-28	55	45	0
2014-04-29	39	61	0
2014-05-29	56	44	0
2014-06-27	64	36	0
2014-07-30	59	41	0
2014-08-28	45	39	15
2014-09-29	56	44	0
2014–10–30	24	45	30
2014–11–26	59	41	0
2014–12–30	41	41	18
2015-01-29	50	50	0
2015–02–26	50	32	18
2015-03-30	26	24	50
2015-04-29	64	36	0
2015-05-28	38	24	38
2015–06–29	58	33	9
2015-07-30	50	41	9