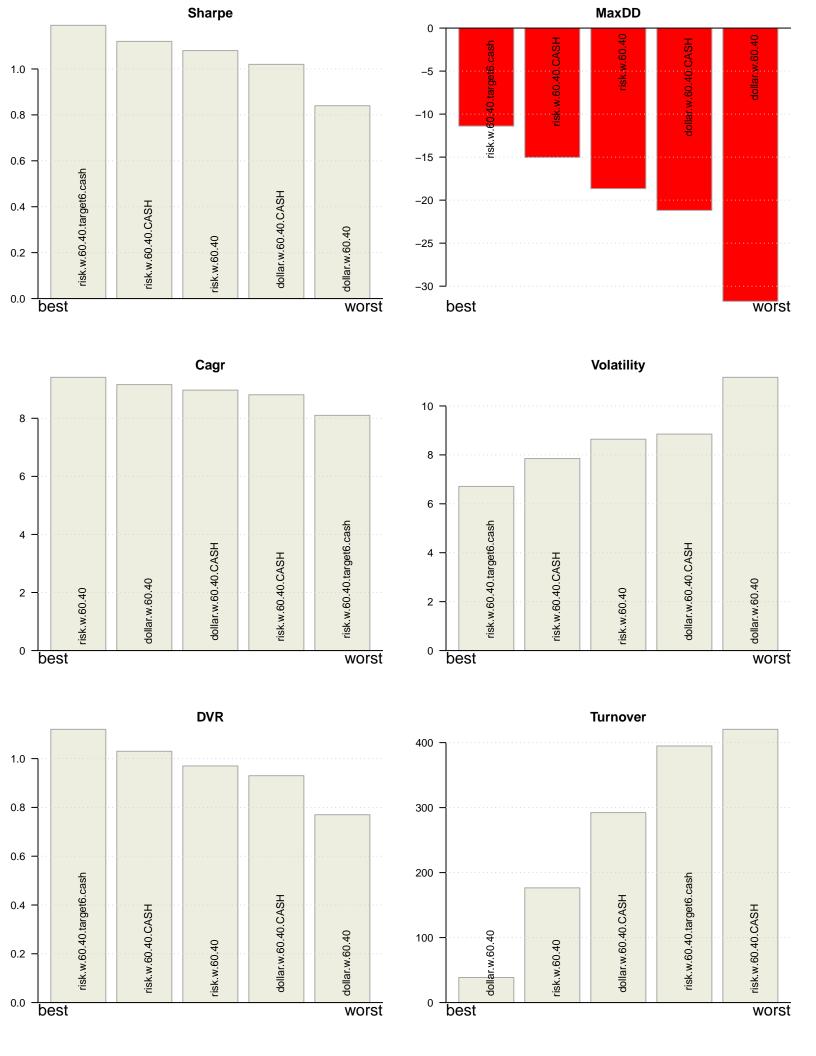
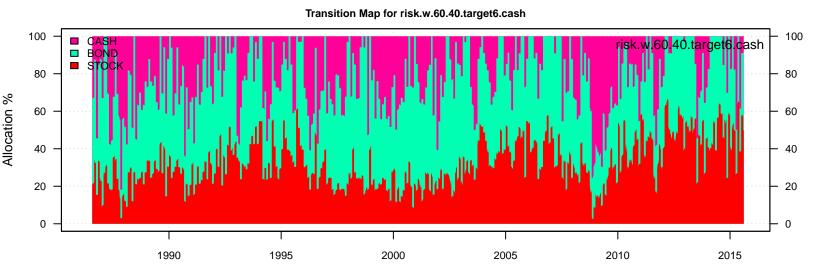


System	dollar.w.60.40	risk.w.60.40	risk.w.60.40.CASH	dollar.w.60.40.CASH	risk.w.60.40.target6.cash
Period	May1986 – Aug2015	May1986 – Aug2015	May1986 – Aug2015	May1986 – Aug2015	May1986 – Aug2015
Cagr	9.16	9.41	8.81	8.97	8.1
Sharpe	0.84	1.08	1.12	1.02	1.19
DVR	0.77	0.97	1.03	0.93	1.12
Volatility	11.17	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	99.29





1986	Jan		Mar	Apr	May	Jun 2.2	Jul -3.8	Aug 6.3	Sep -6.4	Oct 4.0	Nov 2.3	Dec -5.8	Year –2.1	MaxDD -7.2
1987 1988	8.3 4.3	2.8 3.2	1.1 -2.7	-2.5 0.1	0.0 -0.2	3.6 4.3	2.5	1.7	-2.8 4.0	-10.8	-4.7 -1.6	5.1 0.0	2.8 11.4	-22.8 -6.1
1989 1990	5.2 -5.5	-2.2 0.6	1.7 1.4		3.6 7.5	2.0 0.5			-0.2 -2.5	0.1 0.6	1.5 5.6	1.4 2.4		-4.1 -13.1
1991 1992	3.0 -2.3		1.5		2.5 1.4	-3.1	3.4 3.9	2.7	0.1 1.3	0.7	-2.4 2.7	9.3	24.7	-4.1 -4.3
1993 1994	1.7 2.9	1.9	1.4 -4.0		1.7 0.8	1.8	3.9 0.2 3.1	3.8	-0.3	1.4	-1.6 -2.2	0.9 1.0	12.2	-3.6 -9.1
1995 1996	3.0 2.1	3.5	1.9	2.4	5.3 1.2		1.4	1.1	3.2	1.0	3.6 5.6	2.0	34.3 12.3	-2.5 -6.4
1997 1998	3.4 1.5	0.5	-3.6	4.7	4.2	3.1 3.5	6.8	-4.1	3.9 5.1	-0.3	2.8 3.7	1.8 3.8	25.1	-8.0 -9.7
1999 2000	2.5		2.3	2.3	-0.5 -2.0	2.9 2.1	-2.1	-0.5 -0.5	-1.0	3.9 0.3	0.8	2.8 0.6	7.9	-8.4 -8.3
2001	2.8		-3.6	4.1	-1.1 -0.3	2.1 -1.2	-0.4	-2.8	-4.6	2.8	2.7	-0.4	-5.2	-17.1
2002 2003	-0.1 -1.7	-0.6 0.4		-2.1 5.5			-3.7 -2.8	2.5	1.6		3.3 0.8			-17.4 -8.4
2004 2005	1.9 0.0	0.7	-1.3	-3.6 0.4	0.9 3.1	0.9	1.0		-0.9	-2.3	2.9	1.0	6.2	-7.1 -4.6
2006 2007	0.9 0.5		0.0		-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 2009	-2.8 -10.0	-1.7 -7.1	0.3 6.6	3.2	-0.2 2.0	-4.0 0.2	-0.7 2 4.7	2.0	3.1	-10.7 -2.2	1.4 4.1	-1.3	5.1	-20.4
2010 2011	-1.2 0.2		0.0	2.6	-2.8 0.6		3.7 0.5	0.5	1.0	5.0	-0.7 0.5	2.5 2.0	13.5 14.3	-5.1 -6.3
2012 2013	2.6 1.8				−0.1 −1.2	1.8 -2.1	2.2	-2.3	2.1		0.8 0.7	-0.5 0.8	10.7 12.0	-3.2 -6.2
2014 2015	0.3 2.0			1.2 -0.8	2.5 -0.2	1.1 -2.8	-0.6 3.1	4.2 0.3		2.5	2.8	1.1	18.4 2.0	-3.0 -5.1
Avg	0.9			1.0	1.2	0.4				0.7	1.2	1.4	9.4	
				14	IM		1	14	10	Io :		la .	D.	
1986			Mar	Apr	May	Jun -0.1	Jul -2.9	Aug 5.7	Sep -5.6	Oct 2.9	Nov 2.1	Dec -2.4	Year -0.7	MaxDD -6.8
1987 1988	2.8 4.5		-2.5	-3.6 -0.4	-0.5 -1.0	2.9 4.1	-1.3	-1.1	-3.2 4.1		-1.4 -1.7	3.0 0.5	9.6	-16.3 -5.9
1989 1990	4.4 -4.8	0.1		-2.6	3.4 6.4		0.3	-6.1	-0.1 -0.8	1.0 1.4	1.1 5.2	0.7 2.3	2.6	-3.4 -9.3
1991 1992	2.6 -2.8	0.8	-1.5	1.3	1.3 2.0	-0.3	2.4 4.0	-0.6	1.3	-0.6	-1.8 1.9		7.9	-3.7 -4.4
1993 1994	1.5 2.9	1.6 -3.4	1.0 -3.9	-0.3	1.3 0.6	2.6 -1.7	3.0	3.9	-0.2 -2.8	1.3 1.0	-1.8 -0.9	0.8 1.2	12.4 -2.8	-3.9 -9.4
1995 1996	2.9 1.4	3.4 -2.7	-0.5	-0.5	6.0 0.9	1.5 1.5	1.1	1.3	3.2 3.8	1.3	3.2 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	2.3		2.4	2.2 3.1	. 6.1 -0.7	-3.3 -0.2	3.4 3.7	1.3	1.8 2.5	1.7 2.4	19.0 19.4	-4.8
1999 2000	1.7 -1.0		1.1	1.1	-1.9 -0.7	1.3	-1.5	5 -0.5 5 3.4	-0.1	2.2 1.0	-0.1 1.5	1.2	0.1	-6.9 -5.7
2001 2002	1.1	-2.0	-2.3	-0.3 0.0	0.0	-0.4	2.0		-1.6	4.0	-2.1 1.0	-0.7	-2.3	-8.6 -7.3
2003 2004	-1.1 1.9	1.4	-0.9	3.5	6.0 0.7	-0.5	-4.6 -0.9	1.6	2.0	1.0	0.7 0.1	3.2	12.7	-9.8 -7.8
2005 2006	-0.2 0.6	0.1	-1.2	0.9	3.1		0.6	0.9	-1.6	-2.4	1.9	1.0	4.5 7.6	-4.8 -5.4
2007 2008	0.3			1.9	0.4		0.5		1.2		1.7 11.0	-0.8 10.1	7.3	-4.3 -12.9
2009	-11.4	-5.1 1.1	5.9	-1.5	-0.5 -0.5	0.4		3.0	3.0		3.6	-3.6 2.2	-5.9	-17.7 -4.3
2010	1.0	2.7	0.0	2.6	0.9 1.1	-2.1	1.3	2.3	4.6	3.3	0.9	2.4	21.5	-3.1
2012 2013	1.2	1.2	1.6	3.0	-2.3	-2.0	1.3	-2.5	2.2	3.3	0.8 -0.4	0.8		-3.1 -6.6
2014 2015 Avg	1.2 3.5 0.6		-0.5	-1.1	-0.1	1.0 -2.7 0.6	3.0			2.6	2.9	1.2	2.0	-2.6 -5.4 -6.7
risk.w.60.40.CASH 1986	Jan	Feb	Mar	Apr	May	Jun 2.2			Sep	Oct 1.0	0.8	Dec 0.0	Year 6.7	MaxDD -1.5
1987 1988	0.7 4.0	1.1	-1.6	-3.8 -0.9	0.3 -1.4	2.7 3.3	-1.2	-1.1	-1.5 4.0		0.5 -1.8	0.6 0.5	7.5	-12.5 -5.0
1989 1990	4.4 -4.9	-2.0 0.4	1.3 0.0	3.5 -1.4	3.5 2.1	3.0 0.3			-0.1 0.8	1.0	1.1 3.7	0.7 1.8		-3.4 -12.1
1991 1992	0.9 -2.8	2.9 0.8		0.9	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	-3.5	1.0 -2.4	-0.7 -1.0	1.2 -0.1	2.6 0.1	0.7	3.9	-0.2 -1.7	1.3 1.2	-1.8 -1.9	0.8 0.3	12.1 -4.9	-3.8 -8.5
1995 1996	2.9 1.5	3.4 -2.6	-0.5	2.3 0.3	6.1 1.1	1.5 0.9	-2.2	0.8	2.9	3.6	3.2 5.1	2.3	34.8	-2.7
1997 1998	1.8 1.7	0.2	-3.1 2.2	2.4	2.4 0.4	2.3	6.0	-3.3 -0.2	3.3 3.1	1.3	1.8 2.6	1.7 2.5	17.7	-6.2 -6.3 -4.9
1999 2000	1.6 -2.2		1.8	1.1	-1.1	2.2	-1.1	0.1	0.2	-0.1	0.4		17.0	-4.9
2001	0.5	0.1		-1.3		2.2	0.5	1.7	-0.2 -2.4	0.9	2.7	2.1	17.0 2.0	-5.0
2003		0.1 1.5	5.1 -0.2	-1.3 -2.1 -1.2	0.3	2.2 0.2 1.6	9 0.5	1.7	1.2		2.7 -4.1 -0.8	2.1 2.3 -1.3	17.0 2.0 9.1 4.6	-5.0 -5.6 -7.3
12004	-0.5 1.9	0.1 1.5 0.9 2.1	5.1 -0.2 -3.4 -1.0	-2.1 -1.2 0.7	0.4 6.1	0.2 1.6 -0.5	. 0.5 3.0 5 2.5 -4.7	1.7 4.6 1.0	1.2 3.3 -0.2	4.1 -2.6 1.0	-4.1 -0.8 0.6	2.1 2.3 -1.3 3.0 3.1	17.0 2.0 9.1 4.6 8.3 7.5	-5.0 -5.6 -7.3 -6.2 -9.7
2004 2005 2006	-0.5 1.9 -0.2	0.1 1.5 0.9 2.1 1.8 0.1	5.1 -0.2 -3.4 -1.0 0.1 -1.2	-2.1 -1.2 0.7 -4.6 0.9	0.4	0.2 1.6 -0.5 0.8 1.3	0.5 3.0 2.5 -4.7 -1.5 0.6	1.7 4.6 1.0 0.5 0.9	1.2 3.3 -0.2 0.5 -1.6	4.1 -2.6 1.0 1.5 -2.4	-4.1 -0.8 0.6 0.1 1.7	2.1 2.3 -1.3 3.0 3.1 2.8	17.0 2.0 9.1 4.6 8.3 7.5 4.4 2.1	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8
2005 2006 2007	-0.2 0.6 0.3	0.1 1.5 0.9 2.1 1.8 0.1 0.2	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -2.2 -0.8	-2.1 -1.2 0.7 -4.6 0.9 0.7 1.9	0.4 6.1 0.8 2.0 -1.4	0.2 1.6 -0.5 0.8 1.3 0.2	0.5 3.0 2.5 -4.7 -1.5 0.6 0.6	1.7 4.6 1.0 0.5 0.9 1.2	1.2 3.3 -0.2 0.5 -1.6 2.2	4.1 -2.6 1.0 1.5 -2.4 1.9 1.6	-4.1 -0.8 0.6 0.1 1.7 2.1	2.1 2.3 -1.3 3.0 3.1 2.8 0.0 -1.0	17.0 2.0 9.1 4.6 8.3 7.5 4.4 2.1 5.3	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8
2005 2006 2007 2008 2009	-0.2 0.6	0.1 1.5 0.9 2.1 1.8 0.1 0.2 0.9	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -2.2 -0.8 1.2	-2.1 -1.2 0.7 -4.6 0.9 0.7 1.9 -1.9	0.4 6.1 0.8 2.0 -1.4	0.2 1.6 -0.5 0.8 1.3 0.2 -0.3	0.5 3.0 2.5 4.7 -1.5 0.6 0.6 -0.9	1.7 4.6 1.0 0.5 0.5 1.2 1.6 0.4 2.0	1.2 3.3 -0.2 0.5 -1.6 2.2 1.2 1.2	4.1 -2.6 1.0 1.5 -2.4 1.9 1.6 -0.9	-4.1 -0.8 0.6 0.1 1.7 2.1	2.1 2.3 -1.3 3.0 3.1 2.8 0.0 -1.0 -0.4 9.8	17.0 2.0 9.1 4.6 8.3 7.5 4.4 2.1 5.3 7.3 23.7 -6.4	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7
2005 2006 2007 2008 2009 2010 2011	-0.2 0.6 0.3 1.9 -8.9 -1.7 1.8	0.1 1.5 0.9 2.1 1.8 0.1 0.1 0.2 0.9 0.1 -1.0 1.4	5.10.2 -3.4 -1.0 0.1 -1.2 -2.2 -0.8 1.2 2.6 2.4 -0.1	-2.1 -1.2 0.7 -4.6 0.9 0.7 1.9 -1.9 -4.8 1.0	0.4 6.1 0.8 2.0 -1.4 0.3 -1.7 0.0 -3.4 -0.5	0.2 1.6 -0.5 0.8 1.3 0.2 -0.3 0.2 -0.1 1.4	0.5 3.0 2.5 -4.7 -1.5 0.6 0.6 -0.9 -0.1 3.7 -0.5	1.7 4.6 1.0 0.5 6 0.9 1.2 1.6 0.4 2.0 5.2 2.3	1.2 3.3 -0.2 0.5 -1.6 2.2 1.2 1.2 1.9 -1.1	4.1 -2.6 1.0 1.5 -2.4 1.9 1.6 -0.9 -0.9 -0.9	-4.1 -0.8 0.6 0.1 1.7 2.1 1.7 12.3 3.2 -0.8	2.1 2.3 -1.3 3.0 3.1 2.8 0.0 -1.0	17.0 2.0 9.1 4.6 8.3 7.5 4.4 2.1 5.3 7.3 23.7 -6.4	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8
2005 2006 2007 2008 2009 2010 2011 2012 2013	-0.2 0.6 0.3 1.9 -8.9 -1.7	0.1 1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 -1.0 2.0 1.7 0.7	5.1.1 -0.2 -3.4 -1.0 0.1 -1.2 -2.2 -0.8 1.2 2.6 2.4 -0.1 0.6 1.8	-2.1 -1.2 0.7 -4.6 0.9 0.7 1.9 -1.9 -4.8 1.0 1.6 1.6	0.4 6.1 0.8 2.00 -1.4 0.3 -1.7 0.0 -3.4 -0.5 1.00	0.2 1.6 -0.5 0.8 1.3 0.2 -0.3 0.2 -0.1 1.4 -2.0	0.55 3.0 2.5 4.7 1.5 0.6 0.6 0.7 3.7 -0.5 1.3 2.6 2.6	1.7 4.6 1.0 0.5 0.9 1.2 1.6 0.4 2.0 5.2 3 2.3 0.5	1.2 3.3 -0.2 0.5 -1.6 2.2 1.2 1.2 1.9 -1.1 7.5 0.5	4.1.1 -2.6 1.0 1.5 -2.4 1.9 1.6 -0.9 -0.9 -0.0 -2.0 -1.3 2.8	-4.1 -0.8 0.6 0.1 1.7, 2.1 1.7 12.3 3.2 -0.8 0.8	2.1.1 2.3 3.0 3.1.1 2.8 0.0 -1.0 -0.4 9.8 -3.6 2.2 2.0 -1.1 1.5	17.0 2.0 9.1 4.6 8.3 7.5 4.4 2.1 5.3 7.3 23.7 -6.4 6.0 15.3	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1
2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015	-0.2 0.6 0.3 1.9 -8.9 -1.7 1.8 2.2 1.2 -1.8 3.4	0.1 1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 -1.0 1.4 2.0 1.7 0.7 2.1	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -2.2 -0.8 -1.2 -0.1 -0.6 -0.6 -0.8 -0.8	-2.1 -1.2 0.7 -4.6 0.9 0.7 1.9 -1.9 -4.8 1.0 1.6 1.1 1.1 1.3	0.44 6.11 0.88 2.00 -1.44 0.33 -1.7 0.0 -3.4 -0.5 1.0 -2.4 2.7 -0.1	0.2 1.6 -0.5 0.8 1.3 0.2 -0.3 0.2 -0.1 1.4 -2.0 1.1 -0.9	0.5 3.0 2.5 4.7, 1.5 0.6 0.6 0.9 -0.1 3.7, 0.5 1.3 2.6 2.6 0.0 1.4	1.77 4.6 1.00 0.5 0.9 1.22 1.6 0.4 2.0 2.3 0.5 1.2.2 4.2 -0.5	1.2 3.3 -0.2 0.5 -1.6 2.2 1.2 1.2 1.9 -1.1 7.5 0.5	4.1.1 -2.6 1.0 1.5 -2.4 1.9 1.6 -0.9 -0.9 -0.0 -2.0 -1.3 2.8 2.5	-4.1 -0.8 0.6 0.1 1.7 2.1 12.3 3.2 -0.8 0.8 0.8 2.9	2.1 2.3 3.0 3.1 2.8 0.0 -1,0 -4,4 9.8 -3.6 2.2 2.0 -11 1.5	17.0 20.0 9.1.1 4.6.6 8.3 7.5 4.4 2.1,1 5.3 7.3 23.7 -6.4 6.0 9.6 9.6 15.3	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -2.9
2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 Avg	-0.22 0.6 0.3 1.9 -8.9 -1.7 1.8 2.2 1.2 -1.8 3.4	0.1 1.55 0.9 2.1 1.8 0.1 0.2 0.9 0.1 1.4 2.0 0.7 0.7 0.7	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -2.2 -0.8 -1.2 -0.1 -0.6 -0.6 -0.8 -0.8	-2.1 -1.2 0.7 -4.6 0.9 0.7 1.9 -1.9 -4.8 1.0 1.6 1.1 1.1 1.3	0.4 6.1 0.8 2.00 -1.4 0.3 -1.7 0.0 -3.4 -0.5 1.00	0.2 1.6 -0.5 0.8 1.3 0.2 -0.3 0.2 -0.3 1.4 -2.0 1.1 -0.9 1.0	0.5 3.0 2.5 -4.7, -1.5 0.6 0.6 0.9 0.1 3.7 -0.5 1.3 2.6 2.6 0.6 1.4	1.7 4.6 1.0 0.5 0.9 1.2 1.6 0.4 2.0 5.2 2.3 0.5 -2.1 4.2 -0.5	1.2 3.3 -0.2 0.5 -1.6 2.2 1.2 1.9 -1.1 7.5 0.5 1.9 -1.7	4.1 -26 -1.5 -2.4 1.9 1.6 -0.9 0.0 -1.3 2.8 2.5 0.5	-4.1 -0.8 0.6 0.1 1.7 2.1 1.7 12.3 3.2 0.8 0.8 0.8 1.3 2.9	2.1 2.3 3.0 3.1 2.8 0.0 -1.0 -0.4 9.8 -3.6 2.2 2.0 -1.1 1.5 1.2	17.0 2.0 9.1 4.6 8.3 7.5 4.4 2.1 5.3 3 7.3 23.7 -6.4 6.0 15.3 10.6 9.6 9.6 9.6 9.6 9.6 9.6 9.6	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -5.8 -5.8
2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 Avg	-0.2 0.6 0.3 1.9 -8.9 -1.7 1.8 2.2 1.2 -1.8 3.4 0.5	0.1 1.55 0.99 2.11 1.8 0.1 0.2 0.99 0.1 1-10 1.4 4.2 0.7 0.7 0.7 0.7	5.1 -0.2 -3.4 -1.0 -0.1 -1.2 -2.2 -0.8 -1.2 -2.4 -0.1 -0.6 -0.8 -0.8 -0.5 -0.5	-2.1 1.2 0.7 -4.6 0.9 0.7 1.9 -4.8 1.0 1.6 1.6 1.1 1.1 1.3	0.4 6.1. 0.8 2.0 -1.4 0.3 -1.7 0.0 -3.4 -0.5 1.0 -2.4 2.7 -0.7	0.2 1.6 0.8 0.8 1.3 0.2 -0.3 0.2 -0.1 1.4 -2.0 1.1 0.9 0.9	0.5. 3.0. 3.0. 2.5 4.7. 1.5 0.6 0.6 0.9 0.1 3.7 0.5 1.3 1.3 1.6 2.6 2.6 1.4 1.0	1.7 4.6 1.0 0.5 0.9 1.2 1.6 0.4 2.0 5.2 2.3 0.5 2.4 4.2 0.9	1.2 3.3 0.2 0.5 -1.6 2.2 1.2 1.9 -1.1 7.5 0.5 1.9 -1.7	4.1 -26 1.0 1.5 -2.4 1.9 1.6 -0.9 -0.9 -0.9 -0.0 -2.0 -1.3 2.8 2.5	-4.1 -0.8 -0.6 -0.1 -0.7 -0.1 -0.7 -0.1 -0.7 -0.1 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8	2.1 2.3 3.0 3.1 2.8 0.0 -1.0 -0.4 9.8 3.6 2.2 2.0 -1.1 1.5 1.2	17.0 2.0 9.1.1 4.6.6 8.3.3 7.5 4.4 2.1.1 5.3.3 7.3.3 10.6 9.6.3 10.0 8.9	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -2.9 -4.2 -5.8
2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1987	-0.2 0.6 0.3 1.9 -8.9 -1.7 1.8 2.2 1.2 -1.8 3.4 0.5	0.1 1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 1.4 2.0 1.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7	5.1 -0.2 -3.4 -1.0 -0.1 -1.2 -2.2 -0.8 -1.2 -2.6 -2.4 -0.1 -0.6 -1.8 -0.5 -0.2	-2.1 -1.2 -0.7 -4.6 -0.9 -0.7 -1.9 -1.9 -1.6 -1.6 -1.1.1 -1.3 -1.1 -1.0 -0.0	0.4 6.1 0.8 0.8 2.0 -1.4 0.3 -1.7 0.0 -3.4 -0.5 1.0 -2.4 2.7 -0.1 0.7	0.2 1.6 0.8 0.8 1.3 0.2 -0.3 0.2 -0.1 1.4 -2.0 1.1 -0.9 1.0 -1.3 0.9	0.5. 3.0. 3.0. 2.5 4.7. 1.5. 0.6 0.6 0.9 0.1. 3.7. 0.5. 1.3 2.6 2.6 2.6 3.1 4. 1.0	1.7 4.6 1.0 0.5 0.9 1.2 1.6 0.4 2.0 5.2 2.3 0.5 1.2 1.3 0.5 0.9	1.2 3.3 0.2 0.5 -1.6 2.2 1.2 1.9 -1.1 7.5 0.5 1.9 -1.7	4.1 -26 -1.0 -1.0 -1.5 -2.4 -1.9 -1.6 -0.9 -0.0 -2.0 -1.3 -2.8 -2.5 -1.0 -1.1 -1.1 -1.1 -1.2 -2.6	-4.1 -0.8 -0.6 -0.1 -1.7 -1.7 -1.2.1 -1.7 -1.2.3 -0.8 -0.8 -1.3 -2.9 -1.3	2.1 2.3 3.0 3.1 2.8 0.0 -1.0 -1.0 -1.1 1.5 1.2 1.3 Dec 0.0 0.7 0.0	17.0 2.0 9.1.1 4.6.6 8.3 7.5.5 4.4.4 2.1.1 5.3 7.3 10.6 9.6 15.3 1.0 8.9	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -2.9 -4.2 -5.8
2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1988 1989 1989	-0.2	0.1 1.5 0.9 2.1 1.8 0.1 1.8 0.1 0.2 0.9 0.1 1.4 2.0 1.7 0.7 2.1 1.0 0.5 1.0 0.5 1.0 0.5 1.0	5.1 -0.2 -0.4 -1.0 -0.1 -1.2 -0.8 -0.4 -0.1 -0.4 -0.4 -0.4 -0.1 -0.4 -0.4 -0.1 -0.7 -0.7 -0.7 -0.7 -0.7	-2.1 -1.2 -0.7 -46 -0.9 -0.7 -1.9 -1.9 -1.0 -1.0 -1.0 -1.0 -1.0 -1.1 -1.1 -1.1	0.4 6.1.1 0.8 0.8 0.8 0.0 0.3 1.7 0.0 3.4 0.5 1.0 0.7 0.7 0.7 0.7 0.7 0.8 0.7 0.7 0.8 0.7 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8	0.2 1.6 0.8 1.3 0.2 0.2 0.1 1.4 2.0 1.1 0.9 1.0 1.0 2.2 2.3 5.5 2.4 2.0 0.0	0.5. 3.0. 3.0. 2.5. 4.7. 4.5. 0.6. 0.6. 0.9. 0.1. 3.7. 0.5. 1.3. 2.6. 2.6. 1.4. 1.0	1.7 4.6 1.0 0.5 0.5 0.5 1.2 1.6 0.4 2.0 5.2 2.3 0.5 -2.1 4.2 -0.5 0.9	1.2 3.3 3.3 -0.2 0.5 -1.6 2.2 1.2 1.2 1.9 -1.7 1.0 Sep -1.0 4.1 -0.2 0.8	4.1 -26 -1.0 -1.0 -1.0 -1.1 -2.4 -1.9 -1.6 -0.9 -0.9 -0.0 -1.3 -2.8 -2.5 -0.5 -1.1 -1.2 -1.1 -1.2 -1.1 -1.1 -1.1 -1.1	-4.1 -0.8 -0.6 -0.1 -0.7 -0.1 -0.7 -0.1 -0.7 -0.1 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8	2.1 2.3 3.0 3.1 2.8 0.0 -1.0 -0.4 9.8 3.6 2.2 2.0 -1.1 1.5 1.2 1.3 Dec 0.0 0.7 0.0 1.4 1.6	17.0 2.0 9.1.1 4.6.6 8.3 7.5.5 4.4.4 2.1.1 5.3 7.3 7.3 -6.4 6.0 15.3 1.0 8.9 Year 6.7 -6.1 5.9 -6.1	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -2.9 -4.2 -5.8
2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1988 1989 1999 1991	Jan Jan Jan Jan Jan Jan Jan Jan	0.1 1.5 0.9 0.9 2.1 1.8 0.1 0.2 0.9 0.1 1.1 1.0 2.0 0.9 0.1 1.1 1.0 2.0 1.7 0.7 2.1 0.3 0.5	5.1 0.2 3.4 -1.0 0.1 -1.2 -2.2 0.8 1.2 2.6 2.4 -0.1 0.6 1.8 0.8 -0.5 0.2	Apr Apr Apr Apr Apr Apr Apr Apr	0.4 6.1.1 6.1.8 0.8 0.8 0.8 0.8 0.8 0.3 1.7 0.0 0.3 4.4 0.5 1.0 0.7 0.0 0.3 May May May 1.0 0.5 1.0 0.7 0.0 0.3 0.6 0.1 0.7 0.7 0.7 0.7 0.7 0.8 0.7 0.7 0.8 0.7 0.7 0.8 0.7 0.8 0.7 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8	0.2 1.6 -0.5 0.8 1.3 0.2 -0.3 1.4 -2.0 1.1 -1.3 0.9	Jul 1.1 3.0 3.0 3.0 3.0 3.0 3.7 -1.5 0.6 0.6 0.6 0.6 0.7 -0.5 1.3 2.6 -0.6 1.4 1.0 Jul 1.1 3.0 -0.0 3.4 3.9	1.7 4.6 0.5 0.5 0.9 1.2 1.6 0.4 2.0 5.2 2.3 0.5 -2.1 4.2 -0.5 0.9	1.2 3.3 -0.2 0.5 -1.6 2.2 1.2 1.9 -1.1 7.5 0.5 1.9 -1.7 1.0 ISep	4.1 -26 -1.0 -1.0 -1.1 -2.4 -1.9 -1.6 -0.9 -0.9 -0.0 -1.3 -2.8 -2.5 -0.5 -1.0 -1.1 -1.2 -1.0 -1.1 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0	-4.1 -0.8 -0.6 -0.1 -1.7 -2.1 -1.7 -12.3 -0.8 -0.8 -0.8 -0.8 -0.8 -1.3 -1.3 -1.3 -1.3 -1.3 -1.3 -1.3 -1.3	2.1 2.3 3.0 3.1 2.8 0.0 -1.0 -0.4 9.8 3.6 2.2 2.0 -1.1 1.5 1.2 1.3	17.0 2.0 9.1 4.6 8.3 7.5 4.4 2.1 5.3 7.3 23.7 -6.4 6.0 15.3 10.6 9.6 15.3 1.0 8.9 Year 6.7 -6.1 5.9 5.9 -6.1 6.1 8.3	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -1.37 -5.6 -5.8 -3.1 -5.1 -2.9 -4.2 -5.8 MaxDD -1.5 -2.12 -5.3 -4.15 -1.5 -1.15 -1
2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1990 1990 1991 1992 1993	Jan 0.7 3.1 Jan 0.7 3.1 0.7 3.1 0.7 3.1 5.2 -1.8 3.4 0.5	0.1 1.5 0.9 0.9 2.1 1.8 0.1 0.2 0.9 0.1 1.1 1.0 2.0 0.9 0.1 1.1 1.7 0.7 2.1 1.3 0.5 Feb	5.1 -0.2 -3.4 -1.0 -0.1 -1.2 -2.2 -0.8 -1.2 -2.4 -0.1 -0.6 -1.8 -0.8 -0.5 -0.2	Apr -2.1 -1.2 -2.7 -3.6 -3.6 -3.6 -3.6 -3.6 -3.6 -3.6 -3.6	0.4 6.1.1 0.8 2.0 -1.4 0.3 -1.7 0.0 0.3 -1.7 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	0.2 1.6 -0.5 0.8 1.3 0.2 -0.3 0.2 -0.3 1.4 -2.0 1.1 -0.9 1.0 -1.3 0.9	Jul Jul Jul 1.1 3.0 3.0 3.0 3.0 3.7 4.7 4.7 4.7 4.7 4.7 4.7 4.7	Aug Aug Aug Aug Aug Aug Aug Aug	1.2 3.3 -0.2 0.5 -1.6 2.2 1.2 1.9 -1.1 7.5 0.5 1.9 -1.7 1.0 ISep	4.1 -6.6 -1.0 -1.1 -1.1 -1.2 -1.2 -1.3 -1.4 -1.7	-4.1 -0.8 -0.6 -0.1 -1.7 -2.1 -1.7 -12.3 -0.8 -0.8 -0.8 -0.8 -1.3 -1.3 -1.3 -1.4 -1.7 -1.5 -1.7 -1.5 -1.7 -1.6 -1.8 -1.8 -1.8 -1.8 -1.8 -1.8 -1.8 -1.8	2.1 2.3 3.0 3.1 2.8 0.0 -1.0 -0.4 9.8 -3.6 2.2 2.0 -1.1 1.5 1.2 1.3 Dec 0.0 0.7 0.0 1.4 1.6 3.8 2.1 0.9 0.4	17.0 2.0 9.1 4.6 8.3 7.5 4.4 2.1 5.3 7.3 23.7 -6.4 6.0 15.3 10.6 9.6 9.6 15.3 1.0 8.9	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -2.9 -4.2 -5.8 -1.5 -2.9 -4.2 -5.3 -1.5
2005 2007 2008 2007 2008 2010 2011 2012 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1990 1990 1991 1992 1993 1994 1995	Jan Jan 0.7 3.1 3.4 0.5 Jan 0.7 3.1 5.2 -1.8 3.4 0.5	0.1 1.5 1.5 0.9 2.1 1.8 0.1 1.0.2 0.9 0.1 1.1 1.0 2.0 0.9 0.1 1.1 1.0 2.0 1.7 2.1 1.0 3.0 0.5	5.1 -0.2 -3.4 -1.0 0.1 -1.2 -0.8 -1.2 -0.8 -1.2 -0.6 -1.8 -0.6 -1.8 -0.6 -1.8 -0.1 -1.1 -1.1 -1.1 -1.1 -1.1 -1.1 -1.1	-2.1 -1.2 -2.1 -1.2 -2.1 -1.2 -2.1 -1.2 -2.1 -1.2 -2.1 -1.2 -2.1 -1.2	0.4 6.1.1 0.8 2.0 -1.4 0.3 -1.7 0.0 -3.4 -0.5 1.0 -2.4 2.7 -0.1 0.7 May	0.2 1.6 0.8 1.3 0.2 0.3 0.2 0.3 1.4 4 -20 1.1 0.9 1.0 1.3 0.9	Jul Jul Jul 1.1 3.0 0.0 2.5 4.7 1.5 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0	Aug 2.4. 2.2. 1.19 0.0 0.7.3 2.8 1.0 0.9 0.2. 1.1. 1.2	1.2 3.3 3.3 -0.2 0.5 -1.6 2.2 1.2 1.9 -1.1 7.5 0.5 1.9 -1.7 1.0 1Sep -1.0 0.8 0.1 1.3 -0.3 -1.9 3.3 3.8	4.1 -66 10.0 1.5 -2.4 1.9 1.6 -0.9 0.0 -2.0 1.3 2.8 2.5 0.5	-4.1 -0.8 -0.6 -0.1 -1.7 -2.1 -1.7 -12.3 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -1.3 -1.7 -1.5 -1.7 -1.5 -1.7 -1.5 -1.7 -1.6 -2.8 -3.6 -5.7	2.1 2.3 3.0 3.1 2.8 0.0 -0.4 9.8 -3.6 2.2 2.0 -1.1 1.5 1.2 1.3 Dec 0.0 0.7 0.0 1.4 1.6 3.8 2.1 0.9 0.4 2.0 0.4 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6	17.0 2.0 9.1 4.6 8.3 7.5 4.4 2.1 5.3 7.3 23.7 -6.4 6.0 15.3 10.6 9.6 9.6 15.3 1.0 8.9 Year 4.7 -6.1 8.1 8.3 1.7 -6.1 8.3 1.7 -6.1 8.3 1.7 -6.1 8.3 1.7 -6.1	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -2.9 -4.2 -5.8 -1.5 -2.9 -4.2 -5.3 -1.5
2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1990 1990 1991 1992 1993 1994 1995 1996 1997 1998	Jan Jan 0.7 3.1 3.4 0.5 Jan 2.2 1.8 3.4 0.5	Feb Feb Feb 1.5 0.1 1.5 0.9 2.1 1.8 0.1 0.2 0.9 0.1 1.0 1.7 0.7 2.1 -0.3 0.5	5.1 -0.2 -0.3.4 -1.0 -0.1 -1.2 -0.8 -1.2 -0.8 -1.2 -0.8 -0.6 -1.8 -0.8 -0.5 -0.2 -0.2 -0.4 -0.1 -0.6 -1.8 -0.8 -0.5 -0.2 -0.2 -0.2 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3	Apr -2.1 -2.1 -2.2 -2.1 -2.2 -2.1 -2.2 -	0.4 6.1 0.8 0.8 2.0 -1.4 0.3 -1.7 0.0 -3.4 -0.5 1.0 0.7 May 0.5 -1.0 3.6 2.1 2.5 1.5 1.8 -0.1	0.2 1.6 0.5 0.8 1.3 0.2 -0.3 0.2 -0.1 1.4 -2.0 1.1 -0.3 1.0 9 Jun 2.2 3.5 2.4 2.0 0.0 -0.3 1.4 1.1 -0.3 0.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	Jul 1.1.1 3.0 6.3 4.4 3.9.9 0.2 1.0 6.9 1.0 1.4 4.2 6.9 1.0 1.4 4.2 6.9 1.0 1.4 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.	Aug 2.4. 2.2. 1.19 0.0 0.7.3 2.8 1.0 0.9 0.2. 1.1. 1.2	1.2 3.3 -0.2 0.5 -1.6 -2.2 1.2 1.2 1.9 -1.1 7.5 0.5 1.9 -1.7 1.0 Sep -1.0 -1.8 4.1 -0.2 0.8 0.1 1.3 -0.3 -0.3 -1.9 3.3	4.1 -26 1.0 1.5 -2.4 1.9 1.6 -0.9 0.0 -1.3 2.8 2.5 0.5 0	-4.1 -0.8 -0.6 -0.1 -1.7 -1.1 -1.7 -1.2.3 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8	2.1 2.3 3.0 3.1 3.1 2.8 0.0 -1.0 -0.4 9.8 -3.6 2.2 2.0 -1.1 1.5 1.2 1.3 Dec 0.0 0.7 0.0 1.4 1.6 3.8 2.1 0.9 0.4 2.0 1.8 3.8 3.1 3.8	17.0 2.0 9.1 4.6 8.3 7.5 4.4 2.1 5.3 7.3 23.7 -6.4 6.0 15.3 10.6 9.6 15.3 1.0 8.9 Year 6.7 -6.1 8.3 11,7 -5.8 8.3 11,7 -5.8 8.3 11,7 -5.8 8.4 12,7 12,7 -6.1 16.1 16.1 16.1 16.1 16.1 16.1 16.1	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -5.1 -5.8 -3.1 -5.1 -1.5 -1.5 -1.5 -1.5 -1.5 -1.5 -1
2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1990 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 1999 1999	Jan Jan 0.7 0.8 0.8 0.8 0.8 0.8 0.8 0.8	0.1 1.5 1.5 0.9 2.1 1.8 0.1 1.8 0.1 0.2 0.9 0.1 1.4 2.0 1.7 0.7 2.1 1.0 0.5 1.0 2.2 0.4 4.5 1.0 1.9 3.4 3.5 3.9 3.9 -0.7	5.1 -0.2 -0.3.4 -1.0 -0.1 -1.2 -0.8 -1.2 -0.8 -1.2 -0.6 -1.8 -0.5 -0.2 -0.1 -0.6 -1.8 -0.5 -0.2 -0.1 -0.6 -1.8 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1	-2.1 -2.1 -2.2	0.4 6.1.1 0.8 0.8 2.0 -1.4 0.3 -1.7 0.0 -3.4 -0.5 1.0 0.7 May May 0.5 -1.0 3.6 2.1 2.5 1.5 1.8 -1.1 5.3 1.3 4.2 -0.6 -1.1 -1.1	0.2 1.6 0.5 0.8 1.3 0.2 -0.3 0.2 -0.1 1.4 -2.0 1.1 1.9 0.9 1.0 0.9 1.0 0.9 1.1 0.9 0.9	Jul 1.1.1 3.0 3.0 3.0 3.0 3.0 3.4 4.2.26 6.9 1.1.4 4.2.26 6.9 1.2.26 6.20 6.20 6.20 6.20 6.20 6.20 6.20	Aug Aug Aug Aug Aug Aug Aug Aug	1.2 3.3 3.3 -0.2 0.5 -1.8 2.2 1.2 1.9 -1.1,1 7.5 0.5 1.9 -1.0 1.0 Sep -1.0 -1.8 4.1 -0.2 0.8 0.1 1.3 3.8 3.9 2.5 -1.1 -3.7	4.1 -66 10.0 1.5 1.9 1.6	-4.1 -0.8 -0.6 -0.1 -1.7 -1.1 -1.7 -1.2.3 -0.8 -0.8 -0.8 -1.3 -1.3 -1.3 -1.3 -1.3 -1.3 -1.3 -1.3	2.1 2.3 3.0 3.1 2.8 0.0 3.1 2.8 0.0 4.4 9.8 2.6 2.2 2.0 1.1 1.5 1.5 1.2 1.3 Dec 0.0 0.7 0.0 1.4 1.6 3.8 2.1 0.9 0.4 2.0 2.0 3.8 3.8 3.8 3.8 3.8 3.8 3.8 3.8 3.8 3.8	17.0 2.0 9.1 4.6 8.3 8.3 7.5 4.4 2.1 5.3 7.3 7.3 10.6 15.3 10.6 9.6 15.3 1.0 8.9 Year 4.7 4.8 4.8 4.7 4.8 4.9 4.7 4.8 4.9 4.9 4.9 4.9 4.9 4.9 4.9 4.9 4.9 4.9	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -2.9 -4.2 -5.8 MaxDD -1.5 -21.2 -5.3 -4.1 -15.8 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -9.8
2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 Avg dollarw.60.40.CASH 1986 1987 1988 1989 1991 1990 1991 1992 1993 1994 1995 1996	Jan Jan 0.7 3.1 3.4 0.5 Jan 2.2 1.8 3.4 0.5	0.1 1.5 1.5 0.9 2.1 1.8 0.1 1.8 0.1 0.2 0.9 0.1 1.4 2.0 1.7 0.7 2.1 1.0 0.5 1.0 2.2 0.4 4.5 1.0 1.9 3.4 3.5 3.9 3.9 -0.7	5.1 -0.2 -3.4 -1.0 -0.1 -1.2 -0.8 -1.2 -0.8 -1.2 -0.6 -1.8 -0.8 -0.5 -0.2 -1.1 -1.1 -1.7 -0.0 -1.5 -1.6 -1.8 -3.1 -3.1 -3.1 -3.1 -3.1 -3.1 -3.1 -3.1	Apr -2.1 -2.1 -2.1 -2.2 -	0.4 6.1.1 0.8 2.0 -1.4 0.3 -1.7 0.0 -3.4 -0.5 1.0 -2.4 2.7 -0.1 0.7 May	0.2 1.6 0.8 1.3 0.2 0.3 0.2 0.3 1.4 2.0 1.1 0.9 1.0 1.3 0.9 Jun 2.2 3.5 2.4 2.0 0.0 3.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2 3.5 3.4	Jul 1.1 3.0 1.3 3.0 3.0 3.0 3.7 3.7 3.7 3.7 3.7 3.7 3.7 3.7 3.7 3.7	Aug Aug Aug Aug Aug Aug Aug Aug	1.2 3.3 -0.2 0.5 -1.6 2.2 1.2 1.9 -1.7 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	4.1	-4.1 -0.8 -0.6 -0.1 -1.7 -2.1 -1.7 -1.3 -3.2 -0.8 -0.8 -0.8 -0.8 -1.3 -1.3 -1.3 -1.3 -1.3 -1.3 -1.3 -1.3	2.1 2.3 3.0 3.1 2.8 0.0 -1.0 -1.0 -1.1 1.5 1.2 1.3 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 0.0 0.7 0.0 0.0	17.0 2.0 9.1.1 4.6.6 8.3.3 7.5 4.4 2.1.1 5.3.3 23.7 -6.4 6.0.0 15.3 10.6 9.6 15.3 1.0 8.9 25.9 25.9 25.9 26.1 16.1 8.3 11.7 -5.8 8.3 11.7 -5.8 8.4 4.4 4.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -5.1 -2.9 -4.2 -5.8 MaxDD -1.5.5 -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
2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1990 1990 1991 1992 1993 1993 1994 1995 1996 1997 1998 1999 2000 2001 2002	Jan Jan 0.7 0.8 0.8 0.8 0.8 0.8 0.8 0.8	Feb Feb 1.5 0.5 0.5 1.0 0.5 1.0 0.5 1.0 1.0	5.1 -0.2 -0.3 -1.0 -0.1 -1.2 -0.8 -1.0 -0.1 -1.2 -0.8 -0.8 -0.5 -0.2 -0.1 -0.6 -0.8 -0.8 -0.5 -0.2 -0.1 -0.6 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8	-2.1 -2.1 -2.2	0.4 6.1.1 0.8 2.0 -1.4 0.3 -1.7 0.0 0.3 -1.7 0.0 -2.4 2.7 -0.1 0.7 May May 0.5 -1.0 3.6 2.1 2.5 1.5 1.8 -0.1 5.3 1.3 4.2 -0.6 -1.1 0.4 0.5 5.8	0.2 1.6 0.8 1.3 0.2 0.3 0.2 0.3 1.4 2.0 1.1 0.3 1.0 1.0 1.3 0.9 Jun 2.2 3.5 2.4 2.0 0.0 0.0 3.1 1.8 0.1 1.7 0.9 3.2 3.5 3.5 3.4 4.2 0.0 0.1 1.7 0.9 3.2 3.5 3.5 3.5 3.5 3.6 3.6 0.1 1.7 0.9 3.1 0.8 0.1 1.7 0.9 0.1 0.1 0.1 0.2 0.1 0.1 0.1 0.2 0.1 0.1 0.2 0.2 0.1 0.2 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3	Jul 1.1.1 3.0 6.3.3 0.0 0.0 1.4.4 3.9 1.0 2.4 2.3 2.2.9	Aug 2.4 2.2 1.1 3.9 0.7 2.8 1.1 1.1 2.8 1.1 2.8 1.1 2.8 1.1 2.8 1.1 2.8 1.1 2.8 1.1 2.8 1.1 2.8 1.1 2.8 1.1 2.8 1.1 2.8 1.1 2.8 1.1 2.8 1.1 2.8 1.1 2.8 1.1 2.8 1.1 3.9 3.9 3.9 3.9 3.9 3.9 3.9 3.9 3.9 3.9	1.2 3.3 -0.2 0.5 -1.6 2.2 1.2 1.9 -1.1 7.5 0.5 1.9 -1.7 1.0 Sep -1.0 0.8 0.1 1.3 -0.3 3.3 3.9 3.9 3.9 3.7 1.7 1.7 1.9	0ct 1.0 -1.19 -2.8 -2.8 -2.9 -0.9 -0.9 -0.0 -1.3 -2.8 -2.5 -0.5	-4.1 -0.8 -0.6 -0.6 -0.1 -1.7 -1.2.1 -1.7 -1.2.3 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8	2.1 2.3 3.0 3.1 2.8 0.0 -0.4 9.8 -3.6 2.2 2.0 0.1 1.5 1.2 1.3 Dec 0.0 0.7 0.0 1.4 1.6 3.8 2.1 0.9 0.4 2.0 0.4 2.0 0.4 1.8 3.9 3.4 2.0 -1.1 2.4 3.4 3.4	17.0 2.0 9.1 4.6 8.3 7.5 4.4 2.1 5.3 7.3 23.7 -6.4 6.0 8.9 15.3 10.6 9.6 15.3 1.0 8.9 Year 6.7 -6.1 5.9 -6.1 16.1 16.1 17 -5.8 34.7 -5.8 34.7 -5.8 4.4 11.2	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -1.37 -5.6 -5.8 -3.1 -5.1 -2.1 -5.8 -3.1 -5.1 -2.9 -4.2 -5.8 -3.1 -1.5 -5.7 -7.9 -1.0.2 -6.5 -9.2 -5.4 -6.5 -8.3
2005 2006 2007 2008 2007 2008 2010 2011 2012 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1989 1990 1991 1992 1993 1993 1994 1995 1996 1997 1998 1999 2000 2001 2002 2001 2002 2003 2004	Jan Jan Jan Jan Jan Jan Jan Jan	Feb	5.1 -0.2 -0.3 -1.0 -0.1 -1.2 -0.8 -1.0 -0.1 -1.2 -0.8 -0.8 -0.5 -0.2 -0.1 -0.6 -0.8 -0.8 -0.5 -0.2 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8	Apr -2.1 -2.1 -2.2 -2.2 -2.2 -2.2 -2.2 -2.2 -2.2 -2.5 -3.6 -	0.4 6.1 0.8 2.0 -1.4 0.3 -1.7 0.0 -3.4 -0.5 1.0 0.7 May 0.5 -1.0 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	0.2 1.6 0.8 1.3 0.2 0.3 0.2 0.3 1.4 -2.0 1.1 0.3 1.0 1.0 1.3 0.9 Jun 2.2 3.5 2.4 2.0 0.0 0.3 1.4 2.1 0.9 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 3.5 3.4 2.1 0.2 3.5 3.5 3.5 3.5 3.6 3.6 3.6 3.7 3.7 3.7 3.8 3.8 3.8 3.8 3.8 3.8 3.8 3.8 3.8 3.8	Jul 1.1.1 3.0 6.3.3 9.0 0.2 1.0 1.4 2.2.4 2.2.3 2.2.9 1.9 1.0	Aug Aug Aug Aug Aug Aug Aug Aug	1.2 3.3 -0.2 0.5 -1.6 2.2 1.2 1.9 -1.1 7.5 0.5 1.9 -1.7 1.0 1Sep -1.0 -1.8 -1.1 -0.2 0.8 0.1 1.3 -0.3 3.8 3.9 2.5 -1.1 1.7 2.1 -0.3 -0.3 -1.0	0ct 1.0. 1.1. 2.6 0.1 1.0. 3.5 0.3 2.8 2.8 1.3 2.0 1.5 2.4 1.3 2.0 1.5 2.4 1.3 2.0 1.5 2.4 1.3 2.0 1.5 2.4 1.3 2.0 1.5 2.4 1.3 2.5 1.5 2.5 1.5 2.5 1.5 2.5 1.5 2.5 1.5 2.5 2.5 1.5 2.5 2.5 1.5 2.5 2.5 2.5 2.5 2.5 2.5 2.5 2.5 2.5 2	-4.1 -0.8 -0.6 -0.1 -1.7 -2.1 -1.7 -12.3 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8	2.1 2.3 3.0 3.1 2.8 0.0 -1.0 -0.4 9.8 -3.6 2.2 2.0 -1.1 1.5 1.2 1.3 Dec 0.0 0.7 0.0 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 3.4 2.9 0.0	17.0 2.0 9.1 4.6 8.3 7.5 4.4 2.1 5.3 7.3 2.3 7.3 1.0 6 15.3 1.0 8.9 Year 6.7 -6.1 8.3 3.1 7 -6.4 6.0 6.6 9.6 15.3 1.0 8.9 4 4 1.2 6.7 2.4 6 6.5 2.9 6 6.5 4.4 11.2 6.7 3.2	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -1.37 -5.6 -5.8 -3.1 -5.1 -5.1 -5.1 -5.8 -3.1 -5.1 -5.9 -4.2 -5.8 -3.1 -5.1 -5.9 -4.2 -5.8 -3.1 -5.1 -5.1 -5.9 -6.5 -6.5 -6.5 -6.5 -6.5 -6.8
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2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1990 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000 2001 2002 2003 2004 2005 2006 2007 2008	Jan Jan Jan Jan Jan Jan Jan Jan	0.1 1.5 1.5 0.9 2.1 1.8 0.1 1.8 0.1 0.2 0.9 0.1 1.4 2.0 0.7 0.7 2.1 1.0 0.5 1.0 1.2 0.4 4.5 1.0 1.9 1.8 1.8 0.5 3.9 1.9 1.7 0.7 1.2 0.4 1.7 0.7 1.0 1.9 1.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	5.1 -0.2 -0.3.4 -1.0 -0.1 -1.2 -0.8 -1.2 -0.8 -1.2 -0.6 -1.8 -0.5 -0.2 -1.1 -1.1 -1.7 -1.0 -1.5 -1.6 -1.4 -3.1 -2.0 -2.8 -3.1 -2.0 -3.1 -3.1 -3.1 -3.1 -3.1 -3.1 -3.1 -3.1	Apr -2.1 -2.1 -2.2 -2.2 -2.3 -2.3 -2.3 -3.5 -	0.4 6.1 6.1 6.8 2.0 6.3 6.7 6.7 6.0 6.3 6.7 6.0 6.3 6.7 6.0 6.0 6.0 6.0 6.0 6.0 6.0 6.0 6.0 6.0	Un 222 1.6 -0.5 0.8 1.3 0.2 -0.3 1.4 -2.0 1.1 -1.3 0.9 Jun 2.2 3.5 -2.4 2.0 0.0 -3.1 -1.7 7.7 0.9 3.2 3.5 3.4 2.1 0.2 1.1 0.9	Jul 1.1.1 3.0 6.3 3.9 0.2 2.5 1.9 1.0 1.4 2.4 2.3 2.2.8 1.9 1.0 0.5 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	Aug Aug Aug Aug Aug Aug Aug Aug	1.2 3.3 3.3 -0.2 0.5 -1.8 2.2 1.2 1.9 -1.1 7.5 0.5 1.9 -1.7 1.0 Sep -1.0 -1.8 -1.1 -0.2 0.8 0.1 1.3 3.3 3.9 2.5 -1.1 -1.7 -1.1 -0.2 -1.8 -1.1 -0.2 -1.0 -1.8 -1.1 -0.2 -1.0 -1.8 -1.1 -0.2 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0	0ct 1.0 0ct 1.	-4.1 -0.8 -0.6 -0.1 -1.7 -2.1 -1.7 -12.3 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8	2.1 2.3 3.0 3.1 3.1 2.8 0.0 -1.0 -0.4 9.8 -3.6 2.2 2.0 1.1 1.5 1.2 1.3 Dec 0.0 0.7 0.0 0.7 0.0 1.4 1.6 3.8 2.1 1.9 9.0 4.1 2.0 1.3 3.4 2.0 1.4 3.4 2.9 0.0 0.0 0.0 0.0 1.4 3.8 3.9 3.4 3.9 3.4 3.9 3.4 3.9 3.4 3.9 3.4 3.9 3.4 3.9 3.4 3.9 3.4 3.9 3.4 3.9 3.4 3.9 3.4 3.9 3.4 3.9 3.9 3.4 3.9 3.9 3.4 3.9 3.9 3.9 3.9 3.9 3.9 3.9 3.9 3.9 3.9	17.0 2.0 9.1.1 4.6.6 8.3.3 7.5 4.4.4 2.1.1 5.3.3 7.3.3 10.6 9.6.6 15.3.3 10.6 9.6.6 15.3.3 1.0 8.9 Year -6.1 6.1 8.3 3.1,7 -6.4 4.4 11.2 6.7 3.2 8.4 4.4 7.6 6.5	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -5.1 -5.1 -5.8 -3.1 -5.1 -5.8 -3.1 -5.8 -3.1 -5.8 -3.1 -5.9 -4.2 -5.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -9.2 -5.8 -4.0 -4.9 -5.8 -4.0 -4.9 -5.8 -6.8 -6.5 -6.5 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -9.2 -5.8 -4.0 -4.9
2005 2006 2007 2008 2010 2010 2011 2012 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1990 1990 1992 1993 1994 1996 1997 1998 1999 2000 2001 2000 2001 2000 2001 2000	Jan Jan Jan Jan Jan Jan Jan Jan	0.1 1.5 1.5 0.9 2.1 1.8 0.1 1.8 0.1 0.2 0.9 0.1 1.4 1.2 0.0 1.7 0.7 2.1 1.0 1.3 0.5 Feb	5.1 -0.2 -3.4 -1.0 -0.1 -1.2 -2.8 -0.8 -1.2 -2.6 -2.4 -0.1 -0.6 -1.8 -0.8 -0.5 -0.2 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1	Apr -2.1 -2.1 -2.1 -2.2 -2.2 -2.2 -2.3 -2.3 -2.5 -3.6 -3.0 -3.0 -3.5 -2.9 -2.9 -2.9 -3.0 -3.0 -3.0 -3.5 -2.9 -3.0 -	0.4 6.1 6.1 6.8 6.2 6.0 6.8 6.0 6.0 6.0 6.0 6.0 6.0 6.0 6.0 6.0 6.0	0.2 1.6 0.5 0.8 1.3 0.2 0.3 0.2 0.1 1.4 -2.0 1.1 0.9 1.0 1.0 1.3 0.9 Jun 2.2 3.5 2.4 2.0 0.0 3.1 1.4, 2.0 3.5 3.4 2.1 0.2 3.5 3.4 2.1 0.2 1.5 0.9 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	Jul 1.1. 3.0. 3.4 4.5. 4.2.4. 2.4. 2.4. 2.4. 4.5. 4.5.	Aug	1.2 3.3 -0.2 0.5 -1.8 2.2 1.2 1.9 -1.1 7.5 0.5 1.9 -1.0 1.0 Sep -1.0 -1.8 -1.1 -0.2 0.8 0.1 1.3 -0.3 -1.9 -1.1 -0.2 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0 -1.0	4.1	Nov Nov 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.	2.1 2.3 3.0 3.1 2.8 0.0 3.1 2.8 0.0 4.4 9.8 3.6 2.2 2.0 1.1 1.5 1.2 1.3 Dec 0.0 0.7 0.0 0.7 0.0 1.4 1.6 3.8 2.1 1.9 0.9 0.4 1.8 3.9 3.4 2.0 1.1 1.8 2.4 2.4 2.4 2.9 0.0 0.0 0.0 0.7 0.0 0.0 0.7 0.0 0.0 0.7 0.0 0.0	17.0 2.0 9.1.1 4.6.6 8.3 7.5.5 4.4.4 2.1.1 5.3.3 23.7 -6.4.4 6.0.0 15.3.3 10.6.6 9.6.6 9.6.9 9.6.9 1.0 25.9 -6.1.1 6.1.1 8.3 3.1.7 -5.8 3.4.7 12.7 24.6 6.5 4.4.4 11.2 6.7 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 6.7 3.2 8.4 7.6 8.7 8.7 8.8 8.4 8.7 8.6 8.7 8.7 8.7 8.7 8.7 8.7 8.7 8.7 8.7 8.7	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -5.1 -2.9 -4.2 -5.8 MaxDD -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -9.5 -7.7 -7.9 -10.2 -6.5 -8.3 -6.6 -4.9 -5.8 -6.5 -8.3 -6.6 -4.9 -5.8
2005 2007 2008 2007 2008 2010 2011 2011 2011 2011 2011 2011	Jan Jan Jan Jan Jan Jan Jan Jan	Feb Feb 1.5 5.9 2.1 1.8 0.1 0.2 0.9 0.1 1.4 1.4 1.0 1.7 1.7 1.7 1.7 1.7 1.7 1.7	5.1 -0.2 -3.4 -1.0 -0.1 -1.2 -2.2 -0.8 -1.2 -2.6 -1.8 -1.8 -0.5 -0.2 -1.8 -0.1 -1.1 -1.7 -0.0 -1.5 -1.6 -1.4 -3.1 -2.0 -3.6 -3.1 -3.1 -0.2 -3.6 -0.1 -1.3 -0.8 -0.1 -0.1 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3	Apr Apr Apr Apr -2.6 -2.7 -3.6	0.4 6.1 0.8 2.0 -1.4 0.3 -1.7 0.0 -3.4 -0.5 -1.0 0.7 May May May May May May May May	0.2. 1.6. 0.8 1.3 0.2. 0.3 0.2. 0.1 1.42.0 1.1. 0.9 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. 1.0. 3.4. 3.9 0.2. 1.0. 1.4. 2.4. 2.3. 2.2. 3.2. 3.2. 3.2. 3.2. 3	Aug Aug Aug Aug Aug Aug Aug Aug	1.2 3.3 3.2 0.5 -1.8 2.2 1.2 1.9 -1.1 7.5 0.5 1.9 -1.7 1.0 Sep -1.0 -1.8 -1.1 -0.2 0.8 0.1 1.3 3.3 3.8 3.9 2.5 -1.1 1.7 -0.3 -1.1 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3	4.1	Nov Nov 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.	2.1 2.3 3.0 3.1 2.8 0.0 3.1 2.8 0.0 3.1 2.8 0.0 3.1 3.0 0.0 4.4 3.8 3.6 2.2 2.0 3.1 1.5 1.2 1.3 1.3 1.5 1.2 1.3 1.5 1.5 1.2 1.3 1.5 1.5 1.2 1.3 1.3 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5	17.0 2.0 9.1.1 4.6.6 8.3.3 7.5.5 4.4 2.1.1 5.3.3 23.7 -6.4.4 6.0.0 15.3.3 10.6.6 9.6 15.3.3 1.0.6 15.3.3 1.0.6 15.3.3 1.0.6 15.3.3 1.0.6 15.3.3 1.0.6 15.3.3 1.0.6 15.3.3 1.0.6 15.3.3 1.0.6 15.3.3 1.0.6 15.3.3 1.0.6 15.3.3 1.0.6 15.3.3 1.0.6 16.1 17.3 18.3 18.3 19.6 19.6 19.6 19.6 19.6 19.6 19.6 19.6	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -2.9 -4.2 -5.8 MaxDD -1.5 -21.2 -5.8 -4.0 -3.6 -9.8 -3.1 -15.8 -4.0 -4.9 -5.8 -4.0 -9.5 -5.7 -5.7 -5.7 -5.8
2005 2006 2007 2008 2007 2008 2009 2010 2011 2012 2013 2014 2014 2014 2015 Avg Bellian w.60.40.CASH 1986 1989 1990 1991 1992 1993 1999 1999 1999 2000 2001 2001 2002 2003 2004 2006 2006 2009 2010 2011	Jan Jan Jan Jan Jan Jan Jan Jan	Feb Feb 5.5 1.0 6.7 6.7 6.7 6.7 6.7 6.7 6.7 6.7 6.7 6.7	5.1 -0.2 -3.4 -1.0 -1.2 -2.2 -0.8 -1.2 -2.6 -1.8 -1.9 -1.1 -1.7 -1.7 -1.7 -1.7 -1.1 -1.7 -1.7	Apr Apr Apr -2.6 -2.7 -3.6 -3.6 -3.6 -3.6 -3.6 -3.7 -3.8 -3.	0.4 6.1 0.8 2.0 -1.4 0.3 -1.7 0.0 -3.4 -0.5 1.0 0.7 May May	0.2 1.6 0.8 1.3 0.2 0.3 0.2 0.3 1.4 2.0 1.1 0.9 1.0 1.3 0.9 Jun 2.2 3.5 2.4 2.0 0.0 3.1 1.8 0.1 1.7 0.9 3.2 3.5 3.4 2.1 0.1 1.1 0.9 0.2 0.1 1.1 0.9 0.2 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	Jul 1.1 3.0 6.3 6.3 0.0 1.1 4.4 2.4 2.3 2.2 8.1 0.5 1.6 0.1 1.4 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5	Aug 2.4 2.2 3.0 5.0 9.9 Aug 2.4 4.2 2.1 1.1 1.1 2.4 2.1 3.9 0.0 3.9 1.2 4.1 4.2 4.2 4.2 4.2 4.3 4.4 4.4 4.4 4.4 4.4 4.4 4.4 4.4 4.4	1.2 3.3 3.2 3.3 3.3 3.2 3.3 3.3 3.3 3.3 3	4.1 -6.6 1.0 1.5 1.2 1.5 1.3 2.0 1.5 -1.5 1.3 2.2 2.5 1.5 -1.5 1.3 2.8 2.5 2.5 1.5 -1.5 1.3 2.8 2.5 2.5	Nov Nov Nov 1.3 Nov Nov 0.8 0.5 1.7 1.7 1.3 3.2 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0	2.1 2.3 3.0 3.1 3.0 3.1 2.8 0.0 -1.0 -0.4 9.8 3.6 2.2 2.0 -1.1 1.5 1.2 1.3 Dec 0.0 0.7 0.0 0.7 0.0 0.1 4.1 1.6 3.8 2.1 0.9 0.4 1.8 3.9 3.4 2.0 -1.1 1.5 5.7 -1.4 2.6 1.3 3.0 5.7 -1.4 2.6 1.3 3.0 5.7 -1.4 2.6 1.3 3.0 5.7 -1.4 2.6 1.3 3.0 5.7 -1.4 2.6 1.3 3.0 5.7 -1.4 2.6 1.3 3.0 5.7 -1.4 2.6 1.3 3.0 5.7 -1.4 2.6 1.3 3.0 5.7 -1.4 2.6 1.3 3.0 5.7 -1.4 2.6 1.3 3.0 5.7 -1.4 2.6 1.3 3.0 5.7 -1.4 2.6 1.3 3.0 5.7 -1.4 2.6 1.3 3.0 5.7 -1.4 2.6 1.3 3.0 5.7 -1.4 2.6 1.3 3.0 5.7 -1.4 2.6 1.1 1.1	17.0 2.0 9.1.1 4.6.6 8.3 7.5.5 4.4.4 2.1.1 5.3 23.7 -6.4.4 6.0.0 8.9 Year 6.7 -6.1 6.1 6.1 6.1 6.1 6.1 6.2 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.5 6.7 8.9 6.7 6.7 8.9 6.7 6.7 8.9 8.9 8.9 8.9 8.9 8.9 8.9 8.9 8.9 8.9	-5.0 -5.6 -7.3 -6.2 -9.7 -7.0 -4.8 -5.1 -4.3 -5.3 -13.7 -5.6 -5.8 -3.1 -5.1 -5.1 -5.1 -5.8 -3.1 -5.3 -4.1 -6.3 -6.8 -9.8 -9.9 -1.5 -9.2 -5.8 -9.2 -5.8 -9.2 -5.8 -9.2 -1.0 -1.5 -1.5 -1.5 -1.5 -1.5 -1.5 -1.5 -1.5

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			2.9	3.8	-0.9	0.0	1.2		0.7	18.9	-3.1
1990		-4.8	0.0			6.0		0.6	-5.1	0.1	1.3			2.4	-7.8
1991		2.0	1.5			1.1		2.3	3.0			-1.0	5.9	17.9	-2.6
1992		-2.6	0.8		1.2			3.9	-0.5	1.3		1.8		8.0	-4.1
1993		1.5	1.4		-0.4	0.8		0.6	3.9		1.0		0.7	11.0	-3.6
1994		2.9	-3.5	-3.0	-0.5	0.2		2.3	1.8		0.7		0.9	-2.6	-8.3
1995		2.7	3.4	1.6		6.1	1.3	0.7	1.0				2.2	32.6	-2.0
1996		1.3	-2.1	-0.5	-0.4	0.4		-2.2	0.0					4.8	-6.5
1997		1.2	0.1	-2.3	2.6	1.6		5.1	-2.5	2.4		1.2		14.9	-5.1
1998		1.7	1.2			0.5		-0.7	-0.2	3.7	0.0			15.2	-4.8
1999		1.3	-3.8	0.9			0.9	-1.0	-0.3	0.3	1.1		0.8	-0.7	-5.3
2000		-1.0	1.3			-0.3	1.9	0.5	2.7		0.9			9.8	-4.1
2001		1.2	-1.2		-0.5	0.2		2.0	0.4		2.9			-0.9	-6.5
2002		0.1	0.2		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				3.2	13.1	-6.6
2004		1.7	1.6	0.1	-3.7 0.8	0.4 2.6		-0.6 0.4	2.2 0.9		1.5	0.1 1.5	2.2	7.5 3.4	-6.2 -4.8
		-0.1	0.1	-0.9	0.8	2.6					-2.3		0.9	011	
2006		0.6	0.9 0.9		-0.7	-1.4	0.6 -1.2	1.4 0.6	2.3 1.5				-1.0	7.0	-5.1
2007		0.3	0.9	-0.7 0.5	1.9	0.3		0.6	1.5		1.2	1.7 3.6	-0.7 3.3	-1.0	-4.3 -8.5
2008	_	-0.7	-0.6	2.4		-0.9 -0.2	-1.4 0.1	2.0	1.8		-3.8 -1.4	2.5		-1.0 -1.4	-8.5 -7.8
2009	-	-5.1	-2.1 0.7				1.0	1.7	2.8				-2.6 1.0	-1.4 11.8	-7.8
2010		0.8	2.4		2.1	-0.6 0.7		1.7	1.5				1.0	11.6	-3.7 -2.7
2012		1.7	1.7					2.6				0.7		14.2 9.7	-3.0
2012		1.7	1.7				-1.8	0.6	1.9	1.5			0.6	9.7 6.7	-3.0 -6.1
2013		1.1	2.1				1.0	-0.6	4.2		2.5		1.2	18.0	-2.4
2015		2.9	-0.3	-0.4		-0.1	1.0 –1.7	2.7	0.4	-1.5	2.5	2.0	1.2	2.9	-3.6
Avq		0.7	0.4		0.0	0.9			1.0	0.5	0.8	0.9	0.9	8.2	-5.2
/wg		0.7	0.4	0.0	0.5	0.9	0.5	0.9	1.0	0.5	0.8	0.9	0.9	5.2	-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	2015-08-11	11	210.45	208.66	-0.43
BOND	41.2	2015-07-31	2015–08–11	11	122.26	124.75	0.84
CASH	8.8	2015-07-31	2015-08-11	11	84.82	84.82	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