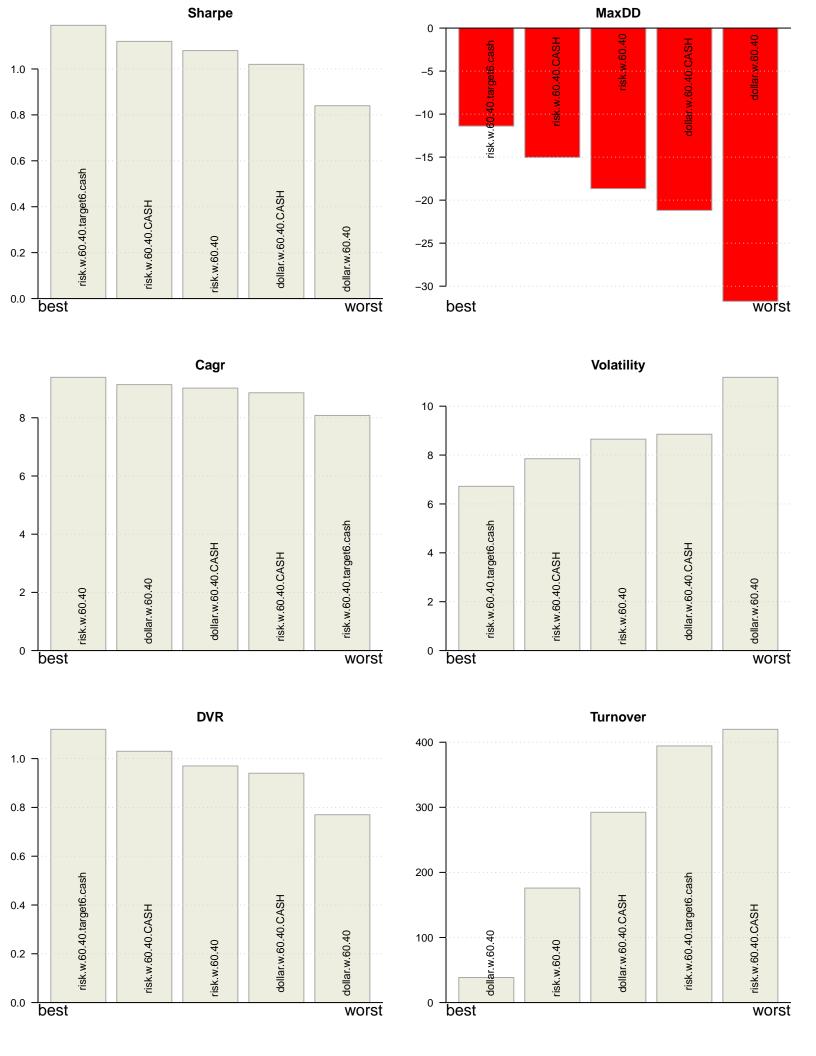
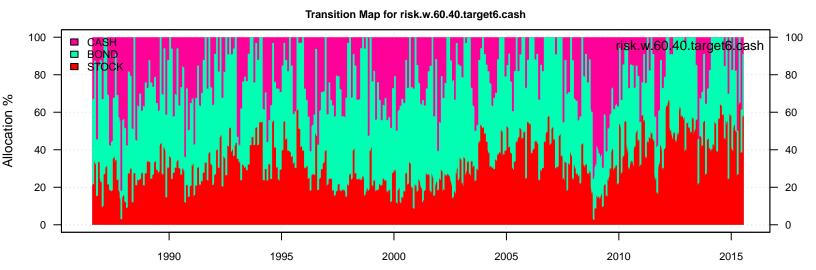


System	dollar.w.60.40	risk.w.60.40	risk.w.60.40.CASH	dollar.w.60.40.CASH	risk.w.60.40.target6.cash
Period	May1986 – Jul2015	May1986 – Jul2015	May1986 – Jul2015	May1986 – Jul2015	May1986 – Jul2015
Cagr	9.14	9.39	8.86	9.02	8.08
Sharpe	0.84	1.08	1.12	1.02	1.19
DVR	0.77	0.97	1.03	0.94	1.12
Volatility	11.18	8.65	7.85	8.85	6.72
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	-1.61	-1.2	-1.12	-1.28	-0.95
Exposure	99.88	99.59	99.88	99.88	99.29





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 -2.7	-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
1989 1990	5.2		1.7	4.1	3.6 7.5	2.0	6.2		-0.2 -2.5	0.1 0.6	1.5 5.6	1.4	25.6	-4.1 -13.1
1991 1992	3.0		1.5		2.5 1.4	-3.1	3.4	2.7	0.1 1.3	0.7		9.3	24.7	-4.1 -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 1995	2.9 3.0	3.5			0.8 5.3	1.6		1.1	3.2		3.6	1.0 2.0	34.3	-9.1 -2.5 -6.4
1996 1997	2.1 3.4	0.5	0.2 -3.6	4.7	1.2 4.2	1.3 3.1	6.8	0.6 -4.1	3.9	-0.3	5.6 2.8	-2.4 1.8	12.3 25.1	-6.4 -8.0 -9.7
1998 1999	1.5 2.5		3.0 2.3		-0.5 -2.0	3.5 2.9	-1.0 -2.1	-6.6 -0.5	5.1 -1.0	4.2 3.9	3.7 0.8	3.8 2.8	22.8 7.9	-9.7 -8.4
2000 2001	-2.5 2.8	0.2	7.0 -3.6	-2.4 4.1	-1.1 -0.3	2.1 -1.2		4.7	-3.6 -4.6	0.3 2.8	-3.3	0.6 -0.4	1.0 -5.2	-8.3 -17.1
2002 2003	-0.1	-0.6 0.4	0.5		-0.2 5.7	-3.8	-3.7	2.5		3.5	3.3	-1.7 3.5	-7.2	-17.4 -8.4
2004 2005	1.9	1.7	-0.3	-3.6 0.4	0.9			1.8	1.0			2.8	9.7	-7.1 -4.6
2006	0.9	0.8	-0.8	-0.3	-1.9	0.6	1.0	2.5	2.3		2.1		9.4 7.1	-4.8
2007 2008	0.5 -2.8	0.1 -1.7	0.3	1.9	1.1 -0.2	-4.0	-0.6 -0.7	1.4	-5.1	-10.7	1.4	-0.9 5.9		-4.9 -26.4
2009 2010	-10.0 -1.2	-7.1 1.7		2.2	2.0 -2.8	-0.9	3.7	0.6	4.4	0.5	4.1 -0.7	-1.3 2.5	5.1 13.5	-20.4 -20.4 -5.1
2011	0.2 2.6			2.6	0.6 -0.1	-1.9 1.8	0.5				0.5 0.8	2.0 -0.5	14.3 10.7	-6.3 -3.2
2013 2014	1.8 0.3				-1.2 2.5	-2.1 1.1	2.2 -0.6	-2.3 4.2	2.1 -1.7	3.3 2.5	0.7 2.8	0.8 1.1		-6.2 -3.0
2015 Avg	2.0 0.9	1.0	-0.5	-0.8	-0.2	-2.8 0.4	2.3	3	0.1	0.7	1.2	1.4	1.0	-5.1
9	0.5	0.4	0.0	1.0	1.2	0.4	0.0	0.0	0.1	0.7	1.2	1.5	J	-0.0
risk.w.60.40	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	MaxDD
1986 1987	2.8	1.9		-3.6	-0.5	-0.1 2.9	-2.9	5.7	-5.6	2.9	2.1 -1.4	-2.4 3.0	-0.7	-6.8 -16.3
1988 1989	4.5 4.4	1.8	-0.5 -2.5 1.3	-0.4 3.5	-0.3 -1.0 3.4	4.1 3.0	-1.3	-1.1	4.1	2.5 1.0	-1.4 -1.7	0.5 0.7	9.6	-5.9 -3.4
1990 1991	-4.8 2.6	0.1	1.0	-2.6	6.4 1.3	0.9		-6.1	-0.1 -0.8 1.4	1.4	5.2	2.3 8.1	2.6	-3.4 -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	1.9	2.3	7.9	-4.4
1993 1994	1.5 2.9	-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	-2.7	-0.5	-0.5	6.0 0.9	1.5	-2.3	0.0	3.8	3.5	5.2	2.2 -2.4	8.0	-2.6 -7.3 -6.7
1997 1998	1.8 1.7	2.0	2.3		2.4 0.4	2.2 3.1	-0.7	-3.3 -0.2	3.4 3.7	0.1	1.8 2.5	1.7 2.4	19.4	-4.8
1999 2000	1.7 -1.0		1.1	1.1	-1.9 -0.7	1.3 2.2	-1.5	-0.5 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
2002 2003 2004	-1.1 1.9	1.4	-0.9	3.5	6.0 0.7	-0.5	-4.6 -0.0	1.6	2.0	1.0	0.7	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	0.8		-0.8	1.9	0.4		0.5	1.6	1.2		1.7	-0.8 -0.8	7.3	-4.3 -12.9
2008 2009	-1.9 -11.4	-1.4 -5.1	0.6 5.9	-1.5	-0.9 -0.5	0.4	3.9	2.3	3.0	-6.8 -2.3	11.0 3.6	10.1 -3.6	-5.9	-17.7
2010 2011	-0.9 1.0		0.0	2.6	-0.8 0.9	1.4 -2.1	1.3	2.3	4.6	3.3	-0.8 0.9	2.2 2.4	15.9 21.5	-4.3 -3.1
2012 2013	2.2 1.2	1.2	1.6	3.0	1.1 -2.3	-2.0	1.3	-2.5	2.2	3.3	0.8 -0.4	-1.1 0.8		-3.1 -6.6
2014 2015 Avg	1.2 3.5		0.7 -0.5	1.3 -1.1	2.7 -0.1	1.0 -2.7	-0.6 2.4	4.3	-1.7	2.6	2.9	1.2	19.0 1.0 9.5	-2.6 -5.4 -6.7
risk.w.60.40.CASH 1986		Feb	Mar	Apr	May	Jun 2.2	Jul	Aug 2.4	Sep -1.0	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	0.4		-1.4	3.5 2.1		0.3	-6.1	-0.1 0.8				-2.2	-3.4 -12.1
1991 1992 1993	0.9 -2.8	0.8	-1.4	1.2		-0.3	2.5 3.9	-0.6	1.3	-0.6	1.9	4.9 2.3	7.9	-3.5 -4.3
1994	1.1 2.9	1.5 -3.5	1.0 -2.4	-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	3.4 -2.6	-0.5	2.3	6.1 1.1	1.5	1.1	1.2 0.8	3.3 2.9	1.3 3.6	3.2	2.3 -2.4	34.8 8.3	-2.7
1997 1998	1.8	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	1.7	17.7	-6.2 -6.3 -4.9
1999 2000	1.6		1.8	1.1	-1.1 -0.7	2.2	-1.1	-0.1 i 1.7	-0.2	-0.1 0.9	0.4 2.7	2.1	2.0	-5.0 -5.6
2000 2001 2002	0.5		-0.2	-2.1	0.3 0.4	0.2	3.0	1.7	1.2	4.1		-1.3 3.0	4.6	
2003	-0.1 -0.5 1.9	2.1	-1.0	0.7	6.1	-0.5	-4.7	1.0	-0.2	1.0		3.1	7.5	-9.7
2004 2005	-0.2	0.1	-1.2	0.9	0.8 2.0	1.3	0.6	0.9	-1.6	-2.4	1.7	0.0	2.1	-4.8
2006 2007	0.6 0.3	0.9	-0.8	0.7 1.9	-1.4 0.3	0.2 -0.3	-0.9	1.6	1.2	1.6		-0.4	5.3 7.3	-5.1 -4.3 -5.3
2008 2009	1.9	0.1			-1.7 0.0	0.2 -0.1	3.7	0.4 2.0	1.9	-0.9	12.3 3.2	9.8 -3.6	-6.4	-13.7
	0.0	-1.0	2.6	-4.0							-0.8			-5.6
2010 2011	-1.7 1.8		2.4 -0.1	1.0 1.6	-3.4 -0.5	1.4 -2.0	1.3		7.5		0.8	2.2 2.0	6.0 15.3	-5.8
2010 2011 2012 2013	-1.7 1.8 2.2 1.2	2.0 1.7 0.7	2.4 -0.1 0.6 1.8	1.0 1.6 1.6 1.1	-3.4 -0.5 1.0 -2.4	-2.0 1.1 -0.9	1.3 2.6 2.6	3 2.3 5 0.5 -2.1	7.5 0.5 1.9	-2.0 -1.3 2.8	0.8 1.3	2.0 -1.1 1.5	15.3 10.6 9.6	-3.1 -5.1
2010 2011 2012 2013 2014 2015	2.2	2.0 1.7 0.7 2.1 -0.3	2.4 -0.1 0.6 1.8 0.8 -0.5	1.0 1.6 1.6 1.1	-2.4	-2.0 1.1 -0.9	1.3 2.6 2.6	3 2.3 5 0.5 6 -2.1 6 4.2	7.5 0.5 1.9	-2.0 -1.3	0.8	2.0 -1.1	15.3 10.6 9.6 15.3 1.7	-3.1 -5.1 -2.9 -4.2
2010 2011 2012 2013 2014 2015 Avg	2.2 1.2 -1.8 3.4 0.5	2.0 1.7 0.7 2.1 -0.3	2.4 -0.1 0.6 1.8 0.8 -0.5	1.0 1.6 1.6 1.1 1.3	-2.4	-2.0 1.1 -0.9 1.0 -1.3 0.9	1.3 2.6 2.6 —0.6 1.6 1.0	2.3 0.5 -2.1 4.2 0.9	7.5 0.5 1.9 -1.7 1.0	-2.0 -1.3 2.8 2.5 0.5	0.8 1.3 2.9 1.3	2.0 -1.1 1.5 1.2 1.3	15.3 10.6 9.6 15.3 1.7 8.9	-3.1 -5.1 -2.9 -4.2 -5.8
2010 2011 2012 2013 2014 2015 Avg	2.2 1.2 -1.8 3.4 0.5	2.0 1.7 0.7 2.1 -0.3 0.5	2.4 -0.1 0.6 1.8 0.8 -0.5 0.2	1.0 1.6 1.6 1.1 1.3 -1,1	-2.4 2.7 -0.1 0.7	-2.0 1.1. -0.9 1.0 -1.3 0.9	1.3 2.6 2.6 -0.6 1.0 1.0	2.3 0.5 -2.1 4.2 0.9	7.5 0.5 1.9 -1.7 1.0 [Sep -1.0	-2.0 -1.3 2.8 2.5 0.5	0.8 1.3 2.9 1.3	2.0 -1.1 1.5 1.2 1.3	15.3 10.6 9.6 15.3 1.7 8.9	-3.1 -5.1 -2.9 -4.2 -5.8 MaxDD -1.5 -21.2
2010 2011 2012 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988	2.2 1.2 1.2 1.8 3.4 0.5	2.0 1.7 0.7 2.1 -0.3 0.5	2.4.4 -0.1 0.6 1.8 0.8 -0.5 0.2	1.00 1.66 1.61 1.11 1.33 -1.11 0.00 Apr -2.66 -0.6	-2.4 2.7 -0.1 0.7 May	-2.0 1.1.1 -0.9 1.0 -1.3 0.9 Jun 2.2 3.5 2.4	1.3 2.6 2.6 -0.6 1.6 1.0 Jul 1.1 3.0	Aug 2.4 2.2 2.4 1-1.9	7.5 0.5 1.9 -1.7 1.0	-2.0 -1.3 2.8 2.5 0.5	0.8 1.3 2.9 1.3 Nov 0.8 0.5	2.0 -1.1 1.5 1.2 1.3 Dec 0.0 0.7	15.3 10.6 9.6 15.3 1.7 8.9 Year 6.7 -6.1 5.9	-3.1 -5.1 -2.9 -4.2 -5.8 MaxDD -1.5 -21.2 -5.3
2010 2011 2012 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1989	2.2 1.2 -1.8 3.4 0.5	2.00 1.7 0.7 2.1 -0.3 0.5	2.4 0.1 0.6 1.8 0.8 -0.5 0.2 Mar	1.00 1.61 1.61 1.11 1.3 -1.11 0.0 Apr -2.6 -0.6 4.1 -1.7	-2.4 2.7 -0.1 0.7 May 0.5 -1.0 3.7 2.1	Jun 2.2 3.5 2.4 2.0 0.0	1.3.3 2.6 2.6 2.6 1.6 1.0 1.0 Jul 1.1 3.0 -1.0 6.3 0.0	Aug 2.4 Aug 2.4 2.1 2.1 2.2 2.3 2.4 2.4 2.4 2.4 2.7 3.0 3.0 4.2	7.5.5 0.5 1.9 -1.7 1.0 Sep -1.0 -1.8 4.1 -0.2	-2.0 -1.3 -2.8 -2.5	0.8 1.3 2.9 1.3 Nov 0.8 0.5 -1,7 1.5 2.7	2.00 -1.1 1.5 1.2 1.3 1.3 Dec 0.0 0.7 0.0 1.4 1.6	15.3 10.6 9.6 15.3 1.7 8.9 Year 6.7 -6.1 5.9 25.9 -6.1	-3.1 -5.1 -2.9 -4.2 -5.8 MaxDD -1.5 -21.2 -5.3 -4.1 -15.8
2010 2011 2012 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1989 1990 1991	2.2.2 1,22 -1.8 3.4 0.5 Jan 0.7 3.1 1,5.2 -5.6 0.9	2.0 1.7, 0.7 0.7, 2.1 -0.3, 0.5	2.4 -0.1 0.8 0.8 0.8 -0.5 0.2 Mar -0.4 -1.1 1.7 0.0	1.0. 1.6. 1.6. 1.1. 1.31.4. 0.0 Apr -2.6 -0.6 4.1 -1.7 0.6 1.7	-2.4 2.7 -0.1 0.7 May 0.5 -1.0 3.7 2.1 2.5 1.5	-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 -0.8	1.3 2.6 2.6 -0.6 1.6 1.0 1.0 1.0 1.0 3.0 -1.0 3.3 4.3 3.9	Aug 2.4. Aug 2.4. 1.0. 1.0. 1.0. 1.0. 2.0. 2.1 2.1	7.5 0.5 1.9 -1.7 1.0 Sep -1.0 -1.8 4.1 -0.2 0.8 0.1	-2.0 -1.3 2.8 2.5 0.5 0.5 0.1 -11.9 2.6 0.1 1.2 0.8	0.8 1.3 2.9 1.3 Nov 0.8 0.5 -1.7 1.5 2.7 -2.5 2.7	2.0 -1.1 1.5 1.2 1.3 1.3 Dec 0.0 0.7 0.0 1.4 1.6 3.8 2.1	15.3 10.6 9.6 15.3 1.7 8.9 Year 6.7 -6.1 5.9 25.9 -6.1 16.1 8.3	-3.1 -5.1 -2.9 -4.2 -5.8 -1.5 -21.2 -5.3 -4.1 -15.8 -4.0
2010 2011 2012 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1990 1990 1991 1992 1993	2.2 1.2 1.8 3.4 0.5 Jan 0.7 3.1 5.2 5.6 0.9 -2.4 1.2	2.0 1.7, 0.7 0.7 2.1, -0.3 0.5 5 1.0 -2.2 0.4 4.5, 1.0 1.9 -3, 4	2.4 -0.1 0.6 0.8 0.8 -0.5 0.2 Mar -0.4 -1.1 1.7, 0.0 1.5 -1.6 -1.4 -1.3	1.0. 1.6. 1.6. 1.1. 1.1. 1.31.1. 0.0 Apr	-2.4 2.7 -0.1 0.7 May 0.5 -1.0 3.7 2.1 2.5 1.8	Jun 2.2.2 3.5.5 2.4.4 2.0.0 0.0 3.1 8.8 0.1	1.3 2.6 2.6 2.6 2.6 1.6 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	Aug 2.4 2.1 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 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 -1.9	-2.0 -1.3 2.8 2.5 0.5 0.5 Oct -11.9 2.6 0.1 1.2 0.8 -0.1 1.4,	0.8 1.3 2.9 1.3 Nov 0.8 0.5 -1.7 1.5 2.7 -2.5 2.7 -1.6 -2.8	2.0 1.1 1.5 1.2 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3	15.3 10.6 9.6 15.3 1.7 8.9 Year 6.7 -6.1 5.9 25.9 -6.1 16.1 8.3 11.7, -5.8	-3.1 -5.1 -2.9 -4.2 -5.8 -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8
2010 2011 2012 2013 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1990 1990 1991 1992 1993 1993 1990 1991 1992 1993	2.2 1.2 1.8 3.4 0.5 Jan 0.7 3.1 5.2 -5.6 0.9 2.4 1.2 3.0 3.1	2.0 1.7, 0.7 2.1, -0.3 0.5 5 1.0 -2.2 0.4 4.5, -1.0 1.9 -3.4 3.5	2.4 -0.1 0.6 1.8 0.8 -0.5 0.2 Mar -1.1 1.7, 0.0 1.5 -1.6 -1.4 -3.1 2.0	1.0. 1.6. 1.6. 1.1. 1.3. 1.1. 0.0 IApr -2.6. 4.1. 1.7. 0.6. 1.71.31.0. 2.4. 0.5.	-2.4 2.7 -0.1 0.7 May 0.5 -1.0 3.7 2.1 2.5 1.5 1.8 -0.1	Jun 2.2.2 3.5 2.4 2.0 0.0 -3.1 4.1 1.7 0.9	1.3 2.6 2.6 2.6 2.6 1.0 1.0 1.0 1.1 1.1 3.0 1.1 1.1 3.0 1.1 1.1 3.0 1.1 1.1 3.0 1.1 1.1 1.1 3.0 1.1 1.1 1.1 1.1 1.1 1.1 1.1 1.1 1.1 1	Aug 24 22 -1.9 0.0 -7.3 2.8 -1.0 3.9 0.2 1.1 1.2	7.5 0.5 1.9 -1.7 1.0 Sep -10 -1.8 4.1 -0.2 0.8 0.1 1.3 -0.3 -1.9 3.3 3.3	-2.0 -1.3 2.8 2.5 0.5 0.5 0.1 -1.9 2.6 0.1, 1.2 0.8 -0.1 1.4 1.7 1.0 0.3 3.5	0.8 1.3 2.9 1.3 Nov 0.8 0.5 -1.7 1.5 2.7 -2.5 2.7 -1.6 -2.8 3.6 5.7	2.0 1.1 1.5 1.2 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3	15.3 10.6 9.6 15.3 1.7, 8.9 Year 6.7, -6.1 5.9 25.9 -6.1, 16.1, 8.3 11.7, -5.8	-3.1 -5.1 -2.9 -4.2 -5.8 -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8
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	2.2 1.2 1.8 3.4 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 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1	2.0 1.7, 0.7 2.1, -0.3 0.5 5 1.0 0.5 1.0 1.9 3.4 4.5, -1.8 0.5 1.0 1.9 3.4 3.5 1.0 3.9	2.4 -0.1 0.6 1.8 0.8 -0.5 0.2 Mar -0.4 -1.1 1.7, 0.0 1.5 -1.6 -1.4 -2.0 0.2 -3.6 3.0	1.0. 1.6. 1.6. 1.1. 1.3. 1.3. 1.3. 1.3. 1.4. 0.0. IApr -2.60.6. 4.1. 1.7. 0.6. 1.71.31.0. 2.4. 0.5. 4.2.	-2.4 2.7, -0.1 0.7 May 0.5 -1.0 3.7, 2.1 2.5 1.5 1.8	-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 -0.8 1.8 0.1 1.7 0.9 3.2 3.5	Jul 1.1 3.0 5.6 1.6 1.0 1.0 1.1 3.0 1.0 6.3 0.0 3.4 3.9 0.2 2.1 1.0 1.4 6.9 1.0	Aug 24 22 -1.9 0.0 -7.3 2.8 -1.0 3.9 0.2 1.1 1.2	7.5 0.5 1.9 1.7 1.0 1.0 1.8 4.1 4.1 -0.2 0.8 0.1 1.3 0.3	-2.0 -1.3 2.8 2.5 0.5 0.5 0.6 0.1 -11.9 2.6 0.1 1.2 2.8 0.8 -0.1 1.4 1.7 1.0 3.5	0.8 1.3 2.9 1.3 Nov 0.8 0.5 1.7 1.5 2.7 2.5 2.7 2.8 3.6 5.7 2.8 3.7	2.0 1.1 1.5 1.2 1.3 1.6 0.0 0.7 0.7 0.0 1.4 1.6 3.8 2.1 2.0 0.9 0.4 2.0 -2.4 1.8	15.3 10.6 9.6 15.3 1.7, 8.9 Year -6.1 5.9 25.9 -6.1 16.1 8.3 11.7, -5.8 34.7, 12.7, 24.6 14.5	-3.1 -5.1 -2.9 -4.2 -5.8 -4.1 -1.5 -21.2 -5.3 -4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9
2010 2011 2012 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1989 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 1999 1999	2.2 1.2 1.3 1.8 3.4 0.5 1.5 1.5 1.5 2.1 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1	2.0 1.7. 0.7 2.10.3 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	2.4 -0.1 -0.1 -0.8 -0.8 -0.2 Mar -0.4 -1.1 -1.7 -0.0 -1.5 -1.6 -1.4 -3.1 -2.0 -3.6 -3.0 -2.8 -7.1	1.0. 1.6. 1.6. 1.1. 1.1. 1.3. 1.1. 1.0. IApr -2.60.6. 4.11.7. 0.6. 1.7. 4.2. 4.2. 0.9. 2.3.	-2.4 2.7, -0.1 0.7 May 0.5 -1.0 3.7 2.1 2.5 1.5 1.8 -0.1 5.3 1.3 4.2 -0.6 -1.6	Jun 2.2 3.5 1.8 1.8 1.1 1.7 1.7 1.7 1.3 3.2 3.5 3.4 2.4 2.1 2.0 3.2 3.5 3.4 2.4 4.2 2.0 3.5 3.5 3.4 2.4 2.1	1.3 2.6 2.6 2.6 3.6 1.6 1.0 1.0 1.1 3.0 3.0 3.4 3.9 0.2 1.0 1.4 4 2.6 6.9 1.8 4 -0.4	Aug 2.4 2.2 1.9 0.9 Aug 2.4 2.2 1.9 0.0 2.8 1.0 3.9 0.2 1.1 1.2 4.2 6.7 0.3 1.4	7.5 0.5 0.5 1.9 1.9 1.7 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	-2.0 -1.3 -2.8 -2.5 -2.5 -2.5 -2.6 -2.6 -2.6 -2.6 -2.7 -2.7 -3.5 -2.6 -3.5 -3.5 -0.3 -0.5 -0.1 -0.3	0.8 1.3 2.9 1.3 Nov 0.8 0.5 -1.7 1.5 2.7 -2.5 2.7 -2.8 3.6 5.7 2.8 3.7 2.8 3.7 2.8 3.7 2.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 3.0 2.1	2.0 111 1.5 1.5 1.2 1.3 1.3 1.3 1.4 1.6 1.6 1.4 1.6 2.1 2.1 2.0 2.0 2.0 3.8 3.8 2.1 2.1 3.9 3.9 3.9 4.0 3.9 4.0 3.9 4.0 4.0 4.0 4.0 4.0 4.0 4.0 4.0 4.0 4.0	15.3 10.6 9.6 9.6 15.3 1.7 8.9 Year 6.7 -6.1 5.9 25.9 -6.1 16.1 8.3 11.7 -5.8 34.7, 24.6 14.5 14.5 2.6 4.6 14.5 2.6 4.6 14.5 2.6 4.6 4.6 4.6 4.6 4.6 4.6 4.6 4.6 4.6 4	MaxDD -1.5 -2.9 -4.2 -5.8 -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
2010 2011 2012 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1989 1990 1991 1991 1992 1993 1993 1994 1995 1996 1997 1998	2.2 1.2 1.8 3.4 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 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1	2.0 1.7. 0.7 2.10.3 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	2.4 -0.1 -0.1 -0.6 -0.8 -0.5 -0.2 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	1.0. 1.6. 1.6. 1.1. 1.1. 1.3. 1.1. 0.0 IApr -2.60.6. 4.11.7. 0.6. 1.71.31.0. 2.4.4. 0.5. 4.2. 0.9. 2.32.41.2.	-2.4 2.7 -0.1 0.7 May 0.5 -1.0 3.7 2.1 2.5 1.5 1.8 -0.1	Jun 2.2.2 3.5. 2.4 2.0. 0.03.1. 0.9 1.0. 3.2. 3.5. 3.4 2.1. 0.2 0.2 3.5. 3.4 2.1. 0.2 0.2 3.5. 3.4 2.1. 0.2 0.2 3.5. 3.4 3.4 3.5 3.5 3.4 3.4 3.1 0.2 0.2	1.3 2.6 2.6 2.6 -0.6 1.6 1.0 1.0 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	Aug 2.4	7.5 0.5 0.5 1.9 1.0 1.0 1.0 1.0 1.1 1.0 0.2 0.8 0.1 1.3 1.9 1.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	-2.0 -1.3 -2.8 -2.5 -2.5 -2.5 -2.6 -2.6 -2.6 -2.6 -2.6 -2.7 -2.7 -2.6 -2.7 -2.6 -2.7 -2.7 -2.7 -2.7 -2.7 -2.7 -2.7 -2.7	0.8 1.3 2.9 1.3 Nov 0.8 0.5 -1.7 1.5 2.7 -2.5 2.7 -2.8 3.6 5.7 2.8 3.7 2.8 3.7 2.8 3.7 2.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 2.8 3.8 3.7 3.0 2.1	2.0 111 1.5 1.5 1.2 1.3 1.3 1.3 1.4 1.6 1.6 1.4 1.6 2.1 2.1 2.0 2.0 2.0 3.8 3.8 2.1 2.1 3.9 3.9 3.9 4.0 3.9 4.0 3.9 4.0 4.0 4.0 4.0 4.0 4.0 4.0 4.0 4.0 4.0	15.3 10.6 9.6 15.3 1.7 8.9 Year 6.7 -6.1 5.9 25.9 -6.1 16.1 8.3 11.7 -5.8 34.7 24.6 4.5 6.5 6.5	MaxDD -1.5 -2.12 -5.8 MaxDD -1.5 -2.12 -5.8 -4.1 -1.5.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4
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 20001 20002 20003	2.2 1.2 1.8 3.4 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 2.5 5.6 2.5 3.0 3.1 2.1 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3.5	2.0 1.7 0.7 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 -1.8 0.5 3.9 0.7 1.2 0.7 1.4	2.4 -0.1 -0.1 -0.8 -0.8 -0.5 -0.2 Mar -0.4 -1.1 -1.7 -0.0 -1.5 -1.6 -1.4 -3.1 -2.0 -3.6 -3.0 -2.8 -7.1 -0.2 -2.5 -0.4	1.0. 1.6. 1.6. 1.1. 1.1. 1.3. 1.1. 1.0. IApr -2.60.6. 4.11.7. 0.6. 1.7. 4.2. 4.2. 0.9. 2.3.	-2.4 2.7 -0.1 0.7 May 0.5 -10 3.7 2.1 2.5 1.8 -0.1 5.3 1.3 4.2 -0.6 -1.6 -1.1 0.4 0.5 5.8	Jun 222 3.5. 2.4 2.0. 0.0 3.1. 7. 0.9 3.2 3.5 3.4 2.1. 0.2 3.5 3.4 2.1. 0.2 3.5 3.4 2.1. 0.2 3.5 3.4 2.1. 0.2 3.5 3.4 3.4 3.4 3.4 3.4 3.4 3.4 3.4 3.4 3.4	1.3 2.6 2.6 2.6 -0.5 1.6 1.0 1.0 1.1 3.0 6.3 0.0 3.4 3.9 0.2 1.0 1.4 -2.6 6.9 -1.0 2.4 2.3 -2.9	Aug 2.4 Aug 2.4	7.5 0.5 1.9 1.7 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	-20 -13 -28 -2.5	0.8 1.3 2.9 1.3 Nov 0.8 0.5 -1.7 1.5 2.7 -1.6 -2.8 3.6 5.7 2.8 3.7 1.0 2.1 -2.6 0.6	2.0 1.1 1.5 1.2 1.3 1.3 1.6 0.0 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	15.3 10.6 9.6 9.6 15.3 1.7, 8.9 Year -6.1 5.9 25.9 -6.1 16.1 8.3 34.7, 12.7 24.6 14.5 5.9 6.5 6.5	MaxDD -1.5 -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 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -8.3
2010 2011 2011 2012 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1990 1990 1991 1992 1993 1990 1991 1992 1993 1990 2000 2001 2000 2001 20002 20003 20004	2.2 1.2 1.8 3.4 0.5 0.7 3.1 5.2 -5.6 0.9 2.4 1.2 3.0 3.1 2.1 3.5 1.5 1.5 2.5 3.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	2.0 1.7 0.7 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 -1.8 0.5 3.9 -0.7 1.1 1.7 0.7	2.4 -0.1 -0.1 -0.8 -0.8 -0.5 -0.2 Mar -0.4 -1.1 -1.7 -0.0 -1.5 -1.6 -1.4 -3.1 -2.0 -3.6 -3.0 -2.8 -7.1 -0.2 -3.6 -3.0 -3.1 -3.1	1.0.0 1.6.1 1.1.1 1.3.1 1.1.1 0.0 IApr -2.6.4.1 1.7.1 0.6.6 1.7.1 1.3.1 1.0 2.4.4 0.5.5 4.2 0.9 2.3 2.44 1.2 0.9 2.3 2.44 1.2 2.9 0.5 3.6 0.3	-2.4 2.7, -0.1 0.7 May 0.5 -1.0 3.7, 2.1 2.5 1.5 1.8 -0.1 5.3 1.3 4.2 -0.6 -1.1 0.4	Jun 2.2.2 3.5.3 3.4 2.1.1 0.2 3.5.3 3.4 2.1.1 0.2 3.5.3 3.4 2.1 0.2 3.5.3 3.4 3.4 3.1 0.2 3.5.3 3.4 3.1 0.2 3.5.3 3.4 3.1 0.2 3.5.3 3.4 3.1 0.2 3.5.3 3.4 3.1 0.2 3.5.3 3.4 3.1 0.2 3.5.3 3.4 3.1 0.2 3.5.3 3.4 3.1 0.2 3.5.3 3.4 3.1 0.2 3.5.3 3.4 3.1 0.2 3.5.3 3.4 3.1 0.2 3.5.3 3.4 3.1 0.2 3.5 3.5 3.4 3.1 0.2 3.5 3.5 3.4 3.1 0.2 3.5 3.5 3.4 3.1 0.2 3.5 3.5 3.4 3.1 0.2 3.5 3.5 3.4 3.1 0.2 3.5 3.5 3.4 3.1 0.2 3.5 3.5 3.4 3.1 0.2 3.5 3.5 3.4 3.1 0.2 3.5 3.5 3.4 3.1 0.2 3.5 3.5 3.1 0.2 3.5 3.5 3.1 0.2 3.5 3.5 3.4 3.1 0.2 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3.5 3.5	Jul 1.1 3.0 6.6 1.6 1.0 1.0 1.1 3.0 1.0 6.3 0.0 3.4 3.9 0.2 2.0 1.0 1.4 2.6 6.9 1.0 1.8 0.0 2.4 2.3 2.9 1.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	Aug 2.4 2.2 1.0 0.9 Aug 2.4 2.2 1.0 0.0 2.4 2.2 1.1 0.0 2.4 2.2 1.1 1.1 1.2 1.2 1.1 1.3 1.3 1.4 1.3 1.4 1.3 1.4 1.5 1.5 1.5 1.5 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6	7.5 0.5 1.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	-2.0 -1.3 -2.8 -2.5 -0.5 -0.5 -0.1 -1.9 -1.9 -2.6 -0.1 -1.2 -0.8 -0.1 -1.7 -1.0 -0.3 -0.5 -0.1 -0.1 -0.3 -0.5 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1	0.8 1.3 2.9 1.3 Nov 0.8 0.5 -1.7 1.5 2.7 -2.5 2.7 -1.6 -2.8 3.6 5.7 1.0 2.1 -2.6 -0.6 1.7 2.8	2.0 11 1.5 1.5 1.2 1.3 1.3 1.6 0.0 0.0 1.4 1.6 3.8 2.1 0.9 0.0 2.4 1.8 3.9 3.4 2.0 1.1 1.1 2.4 3.4 2.9 0.9	15.3 10.6 9.6 15.3 1.7, 8.9 Year -6.1 5.9 25.9 -6.1 16.1 8.3 34.7, 12.7 24.6 6.5 2.9 6.5 4.4 11.2	MaxDD -1.5 -2.1.2 -5.8 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 -9.2 -6.5 -9.2 -6.5 -8.3 -6.8
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 2000 2001 2002 2003 2004 2006 2006	2.2 1.2 1.3 3.4 0.5 Jan 0.7 3.1 5.2 5.6 0.9 2.4 1.2 1.3 3.5 1.5 1.5 2.5 1.5 1.5 2.5 1.5 1.5 2.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1	2.0 1.7 0.7 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 1.8 0.5 3.9 -3.9 -0.7 1.2 1.4 1.7 0.7 0.3 0.1	2.4 -0.1 -0.1 -0.6 -0.8 -0.5 -0.2 Mar -0.4 -1.1 -1.7 -0.0 -1.5 -1.6 -1.6 -1.4 -2.0 -2.2 -3.6 -3.0 -2.8 -7.1 -1.1 -0.2 -3.6 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0	1.00	-2.4 2.7 -0.1 0.7 May 0.5 -1.0 3.7 2.1 2.5 1.8 -0.1 1.3 4.2 -0.6 -1.6 -1.1 0.4 0.5 5.8	Jun 2.2. 3.5. 3.4. 2.1. 0.2. 1.5. 0.2. 1.5. 0.2. 1.5. 0.2. 1.7. 0.2. 1.7. 0.2. 1.7. 0.2. 1.7. 0.2. 1.7. 0.2. 1.7. 0.2. 1.7. 0.2. 1.7. 0.2. 1.7. 0.2. 1.7. 0.2. 1.7. 0.2. 1.7. 0.2. 1.7. 0.2. 0.2. 1.7. 0.2. 0.2. 1.7. 0.2. 0.2. 1.7. 0.2. 0.2. 1.7. 0.2. 0.2. 0.2. 0.2. 0.3. 0.2. 0.3. 0.2. 0.3. 0.2. 0.3. 0.2. 0.3. 0.2. 0.3. 0.2. 0.3. 0.2. 0.3. 0.2. 0.3. 0.2. 0.3. 0.2. 0.3. 0.2. 0.3. 0.2. 0.3. 0.2. 0.3. 0.2. 0.3. 0.2. 0.3. 0.2. 0.3. 0.3	Jul 1.1 3.0 6.6 1.6 1.0 1.0 1.1 3.0 1.0 6.3 0.0 3.4 3.9 1.2 1.0 1.4 2.8 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9	Aug 2.4 2.2 1.9 0.9 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 6.7 0.3 1.4 1.3 1.4 1.2 0.4 1.6 1.5	7.5 0.5 1.9 1.7 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	-2.0 -1.3 -2.8 -2.5 -0.5 -0.5 -0.1 -1.9 -1.9 -2.6 -0.1 -1.2 -0.8 -0.1 -1.7 -1.0 -0.3 -0.5 -0.1 -0.3 -0.3 -0.5 -0.3 -0.3 -0.5 -0.3 -0.3 -0.5 -0.3 -0.3 -0.3 -0.5 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3	0.8 1.3 2.9 1.3 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 2.1 -2.6 0.6 1.7 2.8 2.1 -2.6 0.6 1.7 2.8	2.0 1.1 1.5 1.2 1.3 1.3 1.6 0.7 0.0 0.7 0.0 1.4 1.6 3.8 2.1 0.9 0.4 2.0 2.4 3.9 3.4 2.0 1.1 2.4 3.4 2.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	15.3 10.6 9.6 15.3 1.7 8.9 Year -6.1 5.9 25.9 -6.1 16.1 8.3 11.7 -5.8 3.4, 7, 7 24.6 4, 4, 5 6.5 2.9 6.5 4.4 11.2 6.7 3.2 4.6 4.7 6.7 6.7 6.7 6.7 6.7 6.7 6.7 6.7 6.7 6	MaxDD -1.5 -2.12 -5.8 -1.5 -2.12 -5.8 -1.5 -2.12 -5.3 -4.1 -1.5.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -5.4 -6.5 -8.3 -6.8 -6.8 -4.9
2010 2011 2011 2012 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000 2001 2000 2001 2000 2001 2000	Jan 0.7 3.1 5.2 3.4 1.1 3.4 0.5	2.0 1.7 0.7 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 1.8 0.5 3.9 0.7 1.2 0.7 1.4 1.7 0.7 0.3 0.1	2.4 -0.1 -0.6 -0.8 -0.8 -0.5 -0.2 Mar -0.4 -1.1 -1.7 -0.0 -1.5 -1.6 -1.4 -2.0 -2.2 -3.6 -3.0 -2.8 -7.1 -0.2 -3.6 -3.0 -3.0 -3.6 -3.0 -3.6 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0	1.00	-2.4 2.7 -0.1 0.7 -0.1 0.7 -0.1 0.7 -1.0 3.7 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 1.0 1.4 -1.8	Jun 2.2 3.5 2.4 2.0 0.0 3.1 1.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2 1.5 0.7 1.7 0.9 0.2 1.5 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7	Jul 1.1 3.0 6.6 1.6 1.0 1.0 1.1 3.0 1.0 6.3 0.0 3.4 3.9 1.2 1.0 1.4 2.8 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9	Aug 2.4 4.2 1.0 0.9 Aug 2.4 2.2 1.1 0.9 0.0 7.3 2.8 1.0 3.9 0.2 1.1 1.2 1.2 1.6 1.0 3.9 0.2 1.1 1.2 1.2 1.3 1.4 1.3 1.4 1.3 1.4 1.5 1.6 1.5 0.4 1.5 0.4 1.5	7.5 0.5 1.9 1.7 1.0 1.0 1.8 4.1,1 -0.2 0.8 0.1 1.3 -1.9 3.3 3.9 2.5 -1.1 1.7 2.1 -0.3 -1.0 2.4 2.4	-2.0 -1.3 -2.8 -2.5 -2.5 -2.5 -2.5 -2.6 -2.6 -2.6 -2.7 -2.7 -2.7 -2.7 -2.7 -2.7 -2.7 -2.7	Nov 0.8 0.5 1.3 2.9 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.4 1.5 1.7 1.5 1.5 1.7 1.6 1.6 1.7 1.8 1.6 1.7 1.9 1.6 1.6 1.7 1.7 1.6 1.6 1.7 1.6 1.6 1.7 1.6 1.6 1.7 1.6 1.6 1.7 1.8 1.6 1.7 1.8 1.6 1.7 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8	2.0 11 1.5 1.2 1.3 1.6 1.7 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9	15.3 10.6 9.6 15.3 1.7 8.9 Year 6.7 -6.1 5.9 9 -6.1 16.1 8.3 11.7 -5.8 34.7, 12.7 24.6 6.5 2.9 6.5 4.4 4.1 11.2 6.7 3.2 8.3 11.7 24.6 14.5 25.9 8.9 8.9 8.9 8.9 8.9 8.9 8.9 8.9 8.9 8	MaxDD -1.5 -2.9 -4.2 -5.8 -4.1 -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 -5.3 -4.1 -4.4 -3.6 -4.9 -5.7 -7.9 -6.5 -9.2 -5.3 -4.1 -6.5 -6.5 -6.5 -6.5 -6.5 -6.5 -6.5 -6.5
2010 2011 2011 2012 2013 2014 2015 Avg dollar.w.60.40.CASH 1986 1987 1988 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000 2001 2000 2001 2000 2000 2000	2.2 1.2 1.2 1.3 3.4 0.5 0.5 0.7 3.1 5.2 5.6 0.9 -2.4 1.2 2.1 3.0 3.1,5 1.5 2.5 3.2 1.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	2.0 1.7, 0.7 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 -1.8 0.5 0.5 0.7 1.2 0.7 0.7 0.7 0.7 0.3 0.1 0.4 -0.7 1.9 2.0	2.4 -0.1 -0.6 -0.8 -0.8 -0.2 -0.2 -0.2 -0.2 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3 -0.3	1.0. 1.6. 1.6. 1.1. 1.1. 1.3. 1.1. 1.0. IApr -2.60.6. 4.1. 1.7. 0.6. 1.7. 1.3. 1.0. 2.4. 2.3. 2.3. 2.4. 1.1. 1.2. 2.3. 3.0. 3.0. 3.0. 3.0. 3.0. 3.0. 3	-2.4 2.7 -0.1 0.7 -0.1 0.7 -0.1 0.7 -0.1 0.7 -0.1 0.7 -0.1 0.7 -0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1	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. 1.5. 0.2. 1.5. 0.0. 0.0. 0.0. 0.0. 0.0. 0.0. 0.0	Jul 1.3 2.6 2.6 2.6 2.6 3.7 3.7 3.0 3.4 3.9 0.2 1.0 1.4 2.6 6.9 3.1 2.4 2.4 2.3 2.9 1.0 0.5 3.4 4.5 6.7 6.7 6.7 6.7 6.7 6.7 6.7 6.7 6.7 6.7	Aug 2.4 1 0.9 Aug 2.4 2.2 1 19 0.9 Aug 2.4 2.2 1 19 0.0 7.3 2.8 1.0 3.9 0.2 1.1 1.2 4.2 4.4 1.3 1.4 1.5 0.4 1.5 0.4 2.4 2.4 2.4 2.4 2.4 2.4 2.4	7.5 0.5 1.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	-20 -13 -28 -28 -25 -05 -05 -05 -01 -11,9 -26 -01 -12,9 -08 -01 -14,17 -10 -05 -03 -03 -05 -04 -03 -03 -05 -04 -03 -05 -04 -03 -05 -04 -05 -05 -04 -05 -05 -04 -05 -05 -05 -05 -05 -05 -05 -05 -05 -05	0.8 1.3 2.9 1.3 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 0.6 1.7 2.8 2.8 3.9 0.7 0.7	2.0 111 11.5 1.5 1.2 1.3 1.3 1.3 1.3 1.4 1.6 1.6 1.4 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6	15.3 10.6 9.6 15.3 1.7 8.9 6.7 6.7 6.1 15.9 25.9 -6.1 16.1 8.3 11.7 24.6 4.5 6.5 6.5 6.7 2.9 6.9 6.9 6.9 6.9 6.9 6.9 6.9 6.9 6.9 6	MaxDD -1.5 -2.12 -5.8 -1.5 -2.12 -5.3 -4.1 -1.5 -2.1.2 -5.3 -4.1 -1.5 -2.5 -2.1 -1.5 -2.5 -3.6 -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 -4.9 -5.8 -4.0 -4.9 -5.8 -4.0 -4.0 -4.1 -6.5 -6.5 -6.5 -6.5 -6.5 -6.5 -6.5 -6.6 -6.6
2010 2011 2012 2013 2014 2015 Avg dollar.w. 60.40.CASH 1986 1987 1998 1989 1990 1991 1990 1991 1995 1993 1994 1995 1996 1997 1998 2000 2000 2000 2000 2000 2000 2000 2	2.2 1.2 1.8 3.4 0.5 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 1.0 0.0 0.0 1.0 1.0 1.0 1.0 1.0	2.0 1.7 7.7 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 -1.8 0.5 3.9 -0.7 1.2 0.7 1.4 1.7 0.7 0.3 0.1 0.4 0.5 0.5 0.6 0.8	2.4 -0.1 -0.6 -0.8 -0.5 -0.2 -0.1 -0.7 -0.0 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1	Apr	-2.4 2.7 -0.1 0.7 -0.1 0.7 -0.1 0.7 -0.1 0.7 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1 -0.1	Jun 2.2 3.5 2.4 2.0 0.0 3.1 1.1 1.7 0.9 3.2 3.5 3.4 2.1 0.2 1.5 0.0 1.1 1.7 0.9 0.2 1.8 0.0 1.1 1.7 0.9 1.1 1.7 0.9 1.1 1.7 0.9 1.1 1.7 0.9 1.1 1.1 0.9 1.1 1.1 0.9 1.1 1.1 0.9 1.1 1.1 0.9 1.1 1.1 0.9 1.1 1.1 1.1 0.9 1.1 1.1 1.1 0.9 1.1 1.1 1.1 0.9 1.1 1.1 1.1 0.9 1.1 1.1 1.1 1.1 0.9 1.1 1.1 1.1 1.1 1.1 1.1 1.1 1.1 1.1 1	1.3 2.6 2.6 2.6 2.6 3.1 3.0 1.0 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 2.2 3.2 3.2 3.2 3.2 3.2 3.2 3.2 3.2 3.2	Aug 2.4 1 0.9 Aug 2.4 2.2 1 1.9 0.9 2.4 2.2 1.1 2.8 2.8 2.8 2.9 2.8 2.9 2.9 2.9	7.5 0.5 1.9 1.7 1.0 1.0 1.8 4.1 -0.2 0.8 0.1 1.3 -0.3 -1.9 3.3 3.8 3.9 2.5 -1.1 2.1 -0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3	-20 -13 -28 -28 -25 -05 -05 -05 -01 -11,9 -26 -01,1 -12,2 -08 -01 -14,1 -07 -08 -08 -08 -08 -08 -08 -08 -08 -08 -08	Nov 0.8 0.5 1.3 2.9 1.3 1.3 2.9 1.3 1.3 1.3 1.3 1.4 1.5 1.7 1.5 1.7 1.5 1.6 1.6 1.7 1.8 1.6 1.7 1.9 1.6 1.7 1.9 1.6 1.7 1.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	2.0 111 11.1 1.5 1.5 1.2 1.3 1.3 1.6 0.0 0.7 0.0 0.7 0.0 1.4.4 1.6.6 3.8 2.1 0.9 0.4 2.0 2.4 3.4 2.0 0.0 1.1 2.4 3.4 2.0 0.0 1.5 5.7 1.5 1.5	15.3 10.6 9.6 15.3 1.7 8.9 6.7 -6.1 15.9 -6.1 16.1 8.3 11.7 -5.8 34.7 12.7 24.6 14.5 6.5 2.9 6.7 4.4 4.1 11.2 6.7 2.9 3.9 4.1 4.0 4.1 4.1 4.1 4.1 4.1 4.1 4.1 4.1 4.1 4.1	-3.1 -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 -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 -4.0 -4.9 -5.8 -4.0 -4.9 -5.8 -4.0 -4.9 -5.8 -4.0 -4.9 -5.8 -4.0 -4.9 -5.8 -4.0 -4.9 -5.8 -4.0
2010 2011 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 2001 2002 2003 2004 2005 2006 2006 2007 2008 2000 2011 2012	2.2 1.2 1.3 3.4 0.5 0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 3.0 3.1 2.1 3.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1	Feb	2.4 -0.1 -0.6 -0.8 -0.5 -0.2 -0.6 -0.7 -0.7 -0.7 -0.7 -0.7 -0.7 -0.7 -0.7	Apr -2.6 -0.6 -1.1 -1.3 -1.4 -0.0 Apr -2.6 -0.6 -1.7 -1.3 -1.0 -2.4 -1.2 -2.9 -2.9 -2.3 -2.4 -1.2 -2.9 -2.9 -2.1 -1.1 -1.1 -1.1 -1.1 -1.1 -1.1 -1.1	-2.4 2.7 -0.1 0.7 -0.1 0.7 -0.1 0.7 -0.1 0.7 -0.1 0.7 -0.1 0.7 -0.1 0.5 -0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1		1.3 2.6 2.6 2.6 2.6 3.1 3.0 1.0 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 2.2 3.2 3.2 3.2 3.2 3.2 3.2 3.2 3.2 3.2	Aug 2.4 2.2 1.9 0.9 2.4 2.2 2.9 0.0 7.3 2.8 3.9 0.2 1.1 1.2 4.2 4.2 2.4 4.2 2.4 1.0 0.4 1.6 1.5 0.4 2.4 3.4 4.2 4.4 4.4 4.4 4.4 4.4 4.4 4.4 4.4 4	7.5 0.5 1.9 1.7 1.0 1.0 1.8 4.1 -0.2 0.8 0.1 1.3 -0.3 -1.9 3.3 3.8 3.9 2.5 -1.1 2.1 -0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3 0.3	-2.0 -1.3 -2.8 -2.5 -2.5 -2.6 -2.6 -2.6 -2.6 -2.6 -2.6 -2.7 -2.7 -2.7 -2.7 -2.7 -2.7 -2.7 -2.7	Nov 0.8 1.3 2.9 1.3 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 2.1 0.3 3.9 0.7 0.5 0.8	2.0 111 1.5 1.2 1.3 1.3 1.6 0.0 0.7 0.0 1.4 1.6 3.8 2.1 1.9 0.9 1.8 3.9 3.4 2.0 1.1 2.4 3.4 2.9 0.0 3.5 5.7 1.4 2.6 1.3 5.7 1.4 2.6 1.3 3.9 3.1 5.7 1.4 2.6 1.3 3.9 3.0 3.1 5.7 1.4 2.6 1.3 3.9 3.0 3.0 3.0 3.0 3.0 3.0 3.0 3.0 3.0 3.0	15.3 10.6 9.6 15.3 1.7 8.9 6.7 6.7 5.9 -6.1 16.1 8.3 11.7 -5.8 34.7 12.7 24.6 6.5 6.5 6.5 6.7 4.4 4.4 11.2 6.7 6.7 9.6 9.6 9.6 9.6 9.6 9.6 9.6 9.6 9.6 9.6	-3.1 -5.1 -2.9 -4.2 -5.8 MaxDD -1.5 -2.1.2 -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 -4.0 -4.9 -5.8 -4.0 -9.5 -8.1 -6.7 -3.3 -4.0 -3.4 -3.3 -4.6 -3.3

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		0.4	-1.0	5.9	17.9	-2.6
1992		-2.6	0.8		1.2			3.9	-0.5	1.3	-0.7	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		1.2		2.2	32.6	-2.0
1996		1.3		-0.5	-0.4	0.4		-2.2	0.0		3.0			4.8	-6.5
1997		1.2		-2.3	2.6	1.6		5.1	-2.5	2.4	1.1	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		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	-2.4	0.9			9.8	-4.1
2001		1.2			-0.5	0.2		2.0	0.4	-1.6	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		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		-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 1.5		1.9		-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	7.1 -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	2.0 1.7	1.9 2.8		-1.4 0.2		-2.6 1.0	-1.4 11.8	-7.8 -3.7
2010		0.8	2.4		2.1	-0.6 0.7		1.7	2.8 1.5		2.1		1.0	11.8	-3.7 -2.7
2012		1.7						2.6	0.5		2.1	0.7		9.7	-3.0
2012		1.7					-1.8	0.6	1.9	1.5	3.0		0.6	9.7 6.7	-3.0 -6.1
2013		1.1	2.1				1.0	-0.6	4.2	1.5 -1.5	2.5		1.2	18.0	-2.4
2015		2.9	-0.3	-0.4		-0.1	1.0 –1.7	2.2	4.2	-1.5	2.0	2.0	1.2	10.0	-3.6
Avq		0.7			0.0	0.9		0.9	1.0	0.5	0.8	0.9	0.9	8.1	-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	0.1	-5.2

risk.w.60.40.target6.cash	weight	entry.date	exit.date	nhold	entry.price	exit.price	return
BOND	41.2	2014–11–28	2014–12–31	33	120.44	124.36	1.34
STOCK	41.2	2014–12–31	2015-01-30	30	203.64	197.60	-1.22
BOND	41.2	2014–12–31	2015–01–30	30	124.36	136.57	4.04
CASH	17.6	2014–12–31	2015–01–30	30	84.24	84.77	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	136.57	128.18	-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	128.18	129.58	0.35
CASH	17.6	2015–02–27	2015–03–31	32	84.52	84.73	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	129.58	125.15	-0.81
CASH	50.0	2015-03-31	2015-04-30	30	84.73	84.76	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	125.15	122.18	-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	122.18	117.27	-0.94
CASH	38.2	2015–05–29	2015–06–30	32	84.80	84.82	0.01
STOCK	57.6	2015-06-30	2015-07-22	22	205.89	211.29	1.51
BOND	33.3	2015-06-30	2015–07–22	22	117.27	119.60	0.66
CASH	9.1	2015-06-30	2015–07–22	22	84.82	84.76	-0.01

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