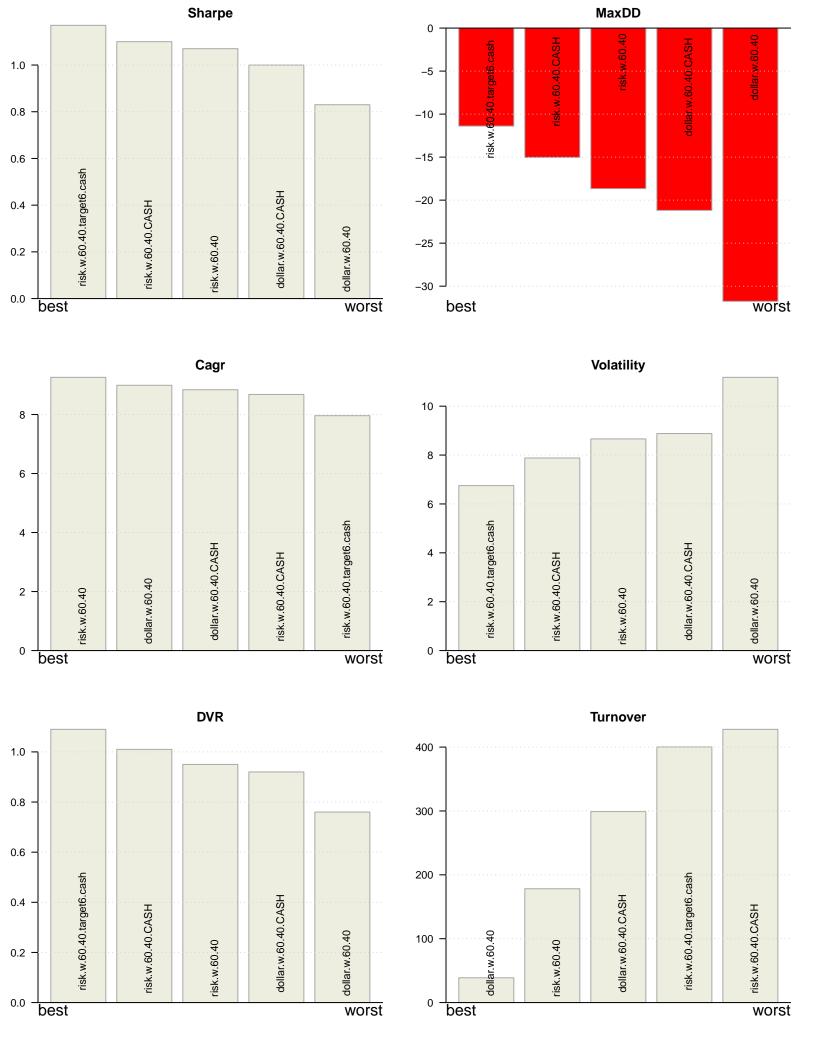
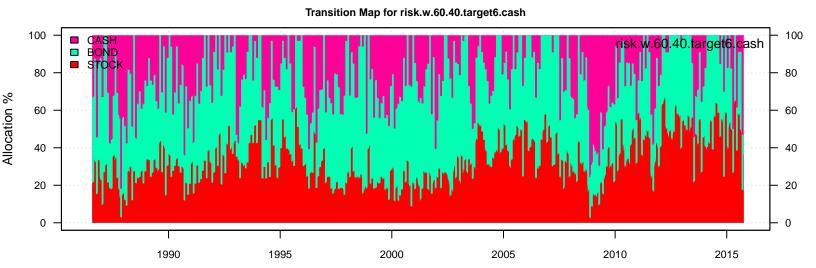


System	dollar.w.60.40	risk.w.60.40	risk.w.60.40.CASH	dollar.w.60.40.CASH	risk.w.60.40.target6.cash
Period	May1986 – Oct2015	May1986 – Oct2015	May1986 – Oct2015	May1986 – Oct2015	May1986 – Oct2015
Cagr	8.99	9.26	8.68	8.84	7.96
Sharpe	0.83	1.07	1.1	1	1.17
DVR	0.76	0.95	1.01	0.92	1.09
Volatility	11.18	8.66	7.88	8.88	6.75
MaxDD	-31.76	-18.66	-15.04	-21.19	-11.39
AvgDD	-1.47	-1.32	-1.27	-1.34	-1.07
VaR	-1.07	-0.84	-0.78	-0.86	-0.67
CVaR	-1.61	-1.21	-1.13	-1.29	-0.96
Exposure	99.88	99.6	99.88	99.88	99.3





dollar.w.60.40 1986		-eb	Mar	Apr	May	2.2		Aug 6.3	Sep  -6.4	Oct 4.0	Nov 2.3		-2.1	MaxDD -7.2
1987 1988	8.3 4.3	2.8 3.2		-2.5 0.1	0.0 -0.2	3.6 4.3	2.5 -1.0	1.7 -1.9	-2.8 4.0	-10.8 2.6	-4.7 -1.6	5.1 0.0	11.4	-22.8 -6.1
1989 1990	5.2 -5.5	-2.2 0.6			3.6 7.5	2.0 0.5	0.0	-7.1	-0.2 -2.5	0.1 0.6	5.6	2.4	0.1	-4.1 -13.1
1991 1992	3.0 -2.3	4.4 0.9	-1.6	1.6	2.5 1.4		3.4 3.9	-1.0	1.3	-0.1	2.7		8.3	-4.1 -4.3
1993 1994 1995	1.7 2.9 3.0	1.9 -3.3 3.5	-4.0	0.2	1.7 0.8 5.3	1.8 -1.7 1.6	3.1	2.0	-2.7	1.4 1.5 1.0	-2.2	0.9 1.0 2.0	-2.7	-3.6 -9.1
1996	2.1 3.4	-1.8 0.5	0.2	2.4 -0.1 4.7	1.2 4.2	1.3 3.1	-2.7	0.6	4.4	3.4		-2.4	12.3	-2.5 -6.4 -8.0 -9.7
1997 1998 1999	3.4 1.5 2.5	3.8 -3.8	3.0 2.3	0.9	-0.5 -2.0	3.1 3.5 2.9	-1.0	-4.1 -6.6	3.9 5.1 -1.0	4.2 3.9	3.7	3.8	22.8	-8.0 -9.7 -8.4
2000 2001	-2.5 2.8	0.2 -5.0	7.0	-2.4 4.1	-1.1 -0.3	2.1		4.7	-3.6 -4.6	0.3 2.8	-3.3	0.6	1.0 -5.2	-8.3 -17.1
2002 2003	-0.1 -1.7	-0.6 0.4	0.5 -0.4		-0.2 5.7	-3.8 -0.1	-3.7 -2.8	2.5 1.7		3.5	3.3	-1.7	-7.2	-17.4 -8.4
2004 2005	1.9 0.0	1.7 0.7	-1.3	-3.6 0.4	0.9 3.1	0.9	1.0		-0.9	1.4	1.7 2.9	2.8 1.0	9.7 6.2	-7.1 -4.6
2006 2007	0.9 0.5	0.8 0.1	0.0		-1.9 1.1	0.6 -1.3	1.1 -0.6	1.4	2.4		-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	1.9 3.2	-0.2 2.0	-4.0 0.2		2.0 3.1	3.1	-10.7 -2.2	1.4 4.1	-1.3	5.1	-20.4
2010	-1.2 0.2	1.7 2.7	0.0	2.6	-2.8 0.6	-0.9 -1.9	3.7 0.5	0.5	1.0	5.0		2.5 2.0	13.5 14.3	-5.1 -6.3
2012	2.6	1.6 1.2	2.1	3.0	-1.2	1.8 -2.1	2.2		2.1	3.3				-3.2 -6.2
2014 2015 Avg	2.0	2.9 1.0	-0.5	-0.8	-0.2	-2.8	3.1	-4.0	-0.8	2.5 1.9			-1.2	-3.0 -8.0 -8.7
LAVS	0.9	0.4	0.6	1.0	1.2	0.4	0.9	0.5	0.1	0.8	1.2	1.4	9.3	-8.7
risk.w.60.40	Jan F	eb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	MaxDD
1986 1987	2.8	1.9	-0.3	-3.6	-0.5	-0.1 2.9		5.7 0.4	-3.2	2.9 -3.2	2.1 -1.4	3.0	-0.7 0.4	-6.8 -16.3
1988 1989	4.5	1.8 -2.0	1.3		-1.0 3.4	4.1 3.0	5.1		4.1 -0.1	1.0			22.3	-5.9 -3.4
1990 1991	-4.8 2.6	0.1 2.9	1.0 0.9	0.9	6.4 1.3	0.9 -2.0	2.4	3.0				8.1	21.6	-9.3 -3.7
1992 1993 1994	1.5 2.9	0.8 1.6		1.3 -0.7 -0.3	2.0 1.3 0.6		4.0 0.7 3.0	3.9		1.3 1.0	-1.8	2.3 0.8 1.2	12.4	-4.4 -3.9 -9.4
1994 1995 1996	2.9 2.9 1.4	3.4 -2.7	-3.9 1.7 -0.5	-0.3 2.2 -0.5	6.0		1.1	1.9		1.3	3.2	2.2	34.5 8.0	-9.4 -2.6 -7.3
1997 1998	1.8	0.2 2.0	-3.1 2.3	3.4 0.7	2.4 0.4	2.2 3.1	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 -1.0	-4.3 1.9	1.1	1.1	-1.9 -0.7	1.3	-1.5	-0.5 -0.5 3.4	-0.1	2.2	-0.1	1.2	0.1	-6.9 -5.7
2001 2002	1.1	-2.0 0.1	-2.3	-0.3 -0.0	0.0	-0.4 -0.8	2.0 -0.4		-1.6	4.0 -0.2	-2.1 1.0	-0.7	-2.3	-8.6 -7.3
2003 2004	-1.1 1.9	1.4 1.8	-0.9 0.1	3.5 -4.5	6.0 0.7			1.6 2.5	2.0 1.0	1.0	0.7 0.1	3.2 2.8	12.7 8.2	-9.8 -7.8
2005 2006	-0.2 0.6	0.1 0.9	-1.2 -2.1	0.9 -0.7	3.1 -1.6		0.6 1.6	0.9 2.7	-1.6 2.3	<del>-2.4</del> 1.9	1.9 2.1	1.0	4.5 7.6	-4.8 -5.4
2007 2008	0.3 -1.9	0.9 -1.4	0.6	1.9 0.3	0.4 -0.9	-1.2 -1.9	0.5 -0.6	1.6 2.3	1.2 -2.2	1.6	1.7 11.0	-0.8 10.1	7.3 7.6	-4.3 -12.9
2009 2010	-11.4 -0.9	-5.1 1.1	5.9 1.4		-0.5 -0.8	0.4	2.0	3.3	3.7	0.0	3.6 -0.8	2.2	-5.9 15.9	-17.7 -4.3
2011	1.0	2.7 1.7	0.6		0.9	-2.1 1.1	1.3 2.6	0.5	0.5	-1.3	0.8		10.5	-3.1 -3.1
2013 2014 2015	1.2 1.2 3.5	1.2 2.1			-2.3 2.7 -0.1	-2.0 1.0	1.3 -0.6 3.0	4.3	2.2 -1.7 0.3	2.6	2.9	0.8 1.2		-6.6 -2.6 -7.5
Avg	0.6	0.3	0.1	0.4	1.0	0.6	0.9				1.4	1.4		-6.8
rick w.co. 40. O.A.O.	I lan	-ch	Mar	IAnr	[May	lun	I lut	TAug	Sep	IOct .	INov	Doc	Voor	MaxDD
risk.w.60.40.CASH 1986 1987	Jan F	eb 0.5	Mar _0 4	Apr3.8	May 0.3	Jun 2.2 2.7		Aug 2.4 1.2	-1.0	Oct 1.0	0.8 0.5		6.7	MaxDD -1.5
1988 1989	4.0 4.4	1.1 -2.0	-0.4 -1.6 1.3	-0.9 3.5	-1.4 3.5	3.3 3.0	-1.2	-1.1	4.0 -0.1	2.5	-1.8	0.5	7.5	-5.0 -3.4
1990 1991	-4.9 0.9	0.4 2.9	0.0	-1.4	2.1 1.3	0.3		-6.1	0.8 0.8	1.2	3.7		-2.2	-3.4 -12.1 -3.5
1992 1993	-2.8 1.1	0.8 1.5	-1.4	1.2		-0.3 2.6	3.9 0.7	-0.6 3.9	1.3 -0.2	-0.6 1.3	1.9 -1.8	2.3 0.8	7.9 12.1	-4.3 -3.8
1994 1995	2.9 2.9	-3.5 3.4	-2.4	-1.0 2.3	-0.1 6.1	0.1 1.5	1.0 1.1	0.2 1.2	-1.7 3.3	1.2	-1.9 3.2	0.3 2.3	-4.9 34.8	-8.5 -2.7
1996 1997	1.5	-2.6 0.2	-0.5 -3.1	0.3 2.4	1.1 2.4	0.9 2.3	6.0	0.8 -3.3	3.3	1.3	1.8	1.7	8.3 17.7	-6.2 -6.3
1998 1999	1.7	2.0 -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	2.1	17.0 2.0	-4.9 -5.0
2000 2001	-2.2 0.5	0.1 1.5	-0.2	-1.3 -2.1	-0.7 0.3	2.2 0.2	3.0	1.7	1.2			2.3 -1.3 3.3	4.6	-5.6 -7.3
2002 2003 2004	-0.1 -0.5 1.9	0.9 2.3 1.8	-1.0	-1.2 0.7 -4.6	0.4 6.1 0.6	-0.5	-4.7	4.6 0.8 0.8	0.2	1.0		2.9	7.5	-6.2 -9.8 -7.1
2004 2005 2006	-0.2 0.6	0.1 0.1	-1.2	0.9 0.8	2.1		0.6	0.9	-1.6	-2.4	1.7	0.0		-7.1 -4.8 -5.2
2007 2008	0.3 1.9	0.9 0.1	-0.8	1.9 -1.9	0.3 -1.7	-0.3 0.2	-0.9 -0.1	1.6 0.4	1.2	1.6		-0.4	7.3	-4.3 -5.3
2009 2010	-8.9 -1.7	-1.0 1.4	2.6 2.4	1.0	0.0 -3.4	-0.1 1.4	3.7 -0.5	2.0 5.2	1.9 -1.1	-0.9 0.0	3.2 -0.8	-3.6 2.2	-6.4 6.0	-13.7 -5.6
2011 2012	1.8	2.0 1.7	-0.1 0.6	1.6 1.6	-0.5 1.0	-2.0	1.3 2.6	2.3 0.5	7.5 0.5	-2.0 -1.3	0.8 0.8	2.0 -1.1	15.3 10.6	-5.8 -3.1
2013 2014	1.2 -1.8	0.7 2.1	1.8		-2.4	-0.9	2.6 -0.6	-2.1 4.2	1.9 -1.7	2.5			15.3	-5.1 -2.9
2015 Avg	3.4 0.5	-0.3 0.5	-0.5 0.2	-1.1 0.0	-0.1 0.7	-1.3 0.9	1.4 1.0		0.3 1.0		1.3	1.3	-2.0 8.8	-8.3 -6.0
_														
d-II CO 40 C 4 C I I	l lon	Feb	Mar	Apr	May	2.2		Aug 2.4	Sep -1.0	Oct 1.0	Nov 0.8		6.7	MaxDD -1.5
dollar.w.60.40.CASH 1986					0.5	3.5	3.0	2.2	-1.8 4.1	-11.9	0.5	0.7 0.0	-6.1 5.9	-21.2 -5.3
1986 1987 1988	0.7 3.1	0.5 1.0	-1.1	-2.6 -0.6	-1.0	2.4		-1.5	4.1					
1986 1987 1988 1989 1990	0.7 3.1 5.2 -5.6	0.5 1.0 -2.2 0.4	-1.1 1.7 0.0	-1.7	-1.0 3.6 2.1	2.0 0.0	6.3 0.0	-7.3	-0.2 0.8	0.1 1.2	2.7	1.6	-6.1	-4.1 -15.8
1986 1987 1988 1989 1990 1991	0.7 3.1 5.2 -5.6 0.9	0.5 1.0 -2.2 0.4 4.5 1.0	-1.1 1.7 0.0 1.5 -1.6	-1.7 0.6 1.7	-1.0 3.6 2.1 2.5 1.5	2.0 0.0 -3.1 -0.8	6.3 0.0 3.4 3.9	-7.3 2.8 -1.0	-0.2 0.8 0.1 1.3	0.1 1.2 0.8 -0.1	2.7 -2.5 2.7	1.6 3.8 2.1	-6.1 16.1 8.3	-4.1 -15.8 -4.0 -4.4
1986 1987 1988 1989 1990 1991 1992 1993 1994	0.7 3.1 5.2 -5.6 0.9 -2.4 1.2	0.5 1.0 -2.2 0.4 4.5 1.0 1.9	-1.1 1.7 0.0 1.5 -1.6 1.4	-1.7 0.6 1.7 -1.3 -1.0	-1.0 3.6 2.1 2.5 1.5 1.8	2.0 0.0 -3.1 -0.8 1.8 0.1	6.3 0.0 3.4 3.9 0.2 1.0	-7.3 2.8 -1.0 3.9 0.2	-0.2 0.8 0.1 1.3 -0.3 -1.9	0.1 1.2 0.8 -0.1 1.4 1.7	2.7 -2.5 2.7 -1.6 -2.8	1.6 3.8 2.1 0.9 0.4	-6.1 16.1 8.3 11.7	-4.1 -15.8 -4.0 -4.4 -3.6 -9.8
1986 1987 1988 1989 1990 1991 1992 1993 1994 1995 1996	0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 3.0 3.1	0.5 1.0 -2.2 0.4 4.5 1.0 1.9 -3.4 3.5	-1.1 1.7 0.0 1.5 -1.6 1.4	-1.7 0.6 1.7 -1.3 -1.0 2.4 0.5	-1.0 3.6 2.1 2.5 1.5 1.8 -0.1 5.3 1.3	2.0 0.0 -3.1 -0.8 1.8 0.1 1.7	6.3 0.0 3.4 3.9 0.2 1.0	-7.3 2.8 -1.0 3.9 0.2 1.1	-0.2 0.8 0.1 1.3 -0.3 -1.9 3.3 3.8	0.1 1.2 0.8 -0.1 1.4 1.7 1.0	2.7 -2.5 2.7 -1.6 -2.8 3.6 5.7	1.6 3.8 2.1 0.9 0.4 2.0	-6.1 16.1 8.3 11.7 -5.8 34.7 12.7	-4.1 -15.8 -4.0 -4.4 -3.6 -9.8
1986 1987 1988 1989 1990 1991 1992 1993 1994 1995 1996 1997	0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 3.0 3.1 2.1 3.5	0.5 1.0 -2.2 0.4 4.5 1.0 1.9	-1.1 1.7 0.0 1.5 -1.6 1.4 -3.1 2.0 0.2 -3.6 3.0	-1.7 0.6 1.7 -1.3 -1.0 2.4 0.5 4.2 0.9	-1.0 3.6 2.1 2.5 1.5 1.8 -0.1 5.3	2.0 0.0 -3.1 -0.8 1.8 0.1 1.7 0.9 3.2	6.3 0.0 3.4 3.9 0.2 1.0 1.4 -2.6 6.9	-7.3 2.8 -1.0 3.9 0.2 1.1	-0.2 0.8 0.1 1.3 -0.3 -1.9	0.1 1.2 0.8 -0.1 1.4 1.7 1.0 3.5	2.7 -2.5 2.7 -1.6 -2.8 3.6 5.7 2.8	1.6 3.8 2.1 0.9 0.4 2.0 -2.4 1.8 3.9	-6.1 16.1 8.3 11.7 -5.8 34.7 12.7 24.6 14.5	-4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9
1986 1987 1988 1989 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000	0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 3.0 3.1 2.1 3.5 1.5	0.5 1.0 -2.2 0.4 4.5 1.0 1.9 -3.4 3.5 -1.8 0.5 3.9 -3.9	-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	-1.7 0.6 1.7 -1.3 -1.0 2.4 0.5 4.2 0.9 2.3 -2.4	-1.0 3.6 2.1 2.5 1.5 1.8 -0.1 5.3 1.3 4.2 -0.6 -1.6	2.0 0.0 -3.1 -0.8 1.8 0.1 1.7 0.9 3.2 3.5 3.4 2.1	6.3 0.0 3.4 3.9 0.2 1.0 1.4 -2.6 6.9 -1.0 -1.8	-7.3 2.8 -1.0 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3	-0.2 0.8 0.1 1.3 -0.3 -1.9 3.3 3.8 3.9 2.5 -1.1	0.1 1.2 0.8 0.1 1.4 1.7 1.0 3.5 -0.3 -0.5 -0.1	2.7 -2.5 2.7 -1.6 -2.8 3.6 5.7 2.8 3.7 1.0	1.6 3.8 2.1 0.9 0.4 2.0 -2.4 1.8 3.9	-6.1 16.1 8.3 11.7 -5.8 34.7 12.7 24.6 14.5 6.5	-4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2
1986 1987 1988 1989 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000 2001	0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 3.0 3.1 2.1 3.5	0.5 1.0 -2.2 0.4 4.5 1.0 1.9 9 -34 3.5 -1.8 0.5 3.9 -3.9 -0.7	-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	-1.7 0.6 1.7 -1.3 -1.0 2.4 0.5 4.2 0.9 2.3 -2.4 -1.2	-1.0 3.6 2.1 2.5 1.8 1.8 -0.1 5.3 1.3 4.2 -0.6 -1.6 -1.1 0.4 0.5	2.0 0.0 -3.1 -0.8 1.8 0.1 1.7 0.9 3.2 3.5 3.4 2.1	6.3 0.0 3.4 3.9 0.2 1.0 1.4 -2.6 6.9 -1.0 -1.8 -0.4	-7.3 2.8 -1.0 -1.0 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.4 1.3	-0.2 0.8 0.1 1.3 -0.3 -1.9 3.3 3.8 3.9 2.5 -1.1 -3.7 1.7	0.1. 1.2. 0.8 -0.1 1.4 1.7 1.0 3.5 -0.3 -0.5 -0.1 0.3 2.8	2.7 -2.5 2.7 -1.6 -2.8 3.6 5.7 2.8 3.7 1.0 2.1	1.6 3.8 2.1 0.9 0.4 2.0 -2.4 1.8 3.9 3.4 2.0 -1.1	-6.1 16.1 8.3 11.7 -5.8 34.7 12.7 24.6 14.5 6.5 2.9 6.5 5.1	-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
1986 1987 1988 1989 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000 2001 2001 2002 2003	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	0.5 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 0.7	-1.1 1.7 0.0 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 -0.5	-1.7 0.6 1.7 -1.3 -1.0 2.4 4.2 0.9 2.3 -2.4 -1.2 -2.9 0.4	-1.0 3.6.6 2.1 2.5 1.5 1.8 -0.1 5.3 4.2 -0.6 -1.6 -1.1 0.4 0.5 5.8	2.0 0.0 -3.1 -0.8 1.8 0.1 1.7, 0.9 3.2 3.5 3.4 2.1 0.2 1.5	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 2.5 -2.9	-7.3 2.8 -1.0 3.9 0.2 1.1.1 1.2 -4.2 -6.7 -0.3 1.4.4 1.3 2.6 1.1,1	-02 0.8 0.1 1.3 -03 -1.9 3.3 3.8 3.9 2.5 -1.1 -3.7 1.7 2.6 0.0	0.1.1 1.2 0.8 -0.1 1.4 1.7 1.0 3.5 -0.3 -0.5 -0.1 2.8 -1.4 2.0	2.77 -2.5 2.7 -1.6 -2.8 3.6 5.7 2.8 3.7 1.0 2.1 -2.6 -1.1 0.5	1.6 3.8 2.1 0.9 0.4 2.0 2.4 1.8 3.9 3.4 2.0 -1.1 2.8 3.3 3.3	-6.1 16.1 8.3 11.7 -5.8 34.7 12.7 24.6 14.5 6.5 2.9 6.5 5.1 11.3	-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 -6.7
1986 1987 1988 1989 1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000 2001 2002 2003 2004 2006	0.7 3.1 5.2 -5.6 0.9 -2.4 1.2 3.0 3.1 3.1 2.1 3.5 1.5 1.5 1.5 1.5 1.1 1.9 0.0	0.5 1.0 -2.2 0.4 4.5 1.0 1.9 3.3 3.5 -1.8 0.5 3.9 -0.7 1.2 2.7 1.7 1.7	-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 -0.5 -0.3 -1.3 -1.3	-17 0.6 1.7 -13 -1.0 2.4 0.5 4.2 2.3 -2.4 -1.2 -2.9 0.4 -3.6 0.3 0.3	-1.0 3.6.6 2.1 2.5 1.5 1.8 -0.1 5.3 4.2 -0.6 -1.6 -1.1 0.4 0.5 5.8 0.8 1.5 -1.9	2.0 0.0 -3.1 -0.8 1.8 0.1 1.7, 0.9 3.2 3.5 3.4 2.1 0.2 1.5	6.3 0.0 3.4 3.9 0.2 11.0 1.4 2.6 6.9 -1.0 -1.8 -0.4 2.4 2.5 -2.9	-7.3 2.8 -1.0 3.9 0.2 1.1.1 1.2 -6.7 -0.3 1.4.4 1.3.3 2.6 1.1 0.6 0.8	-02 08 0.8 0.1 1.3 3.3 3.8 3.9 2.5 1.1 2.6 0.0 0.2 2.4	0.1 1.2 0.8 0.8 1.4 1.7 1.0 3.5 0.3 0.3 0.3 2.8 2.0 1.5 1.4 2.0 1.5 2.2 2.2	2.7 -2.5 -2.7 -1.6 -2.8 -3.6 -5.7 -1.0 -2.1 -2.6 -1.1 -2.5 -1.7 -2.8 -1.7 -2.8 -2.1 -2.2 -2.1 -2.2 -2.1 -2.2 -2.2 -2.2	1.6 3.8 2.1 0.9 0.4 4 2.0 -2.4 1.8 3.9 3.4 4 2.0 -1.1 2.8 3.3 3.9	-6.1 16.1 8.3 11.7 -5.8 34.7 12.7 24.6 14.5 6.5 2.9 6.5 5.1 11.3	-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 -6.7 -4.6
1986 1987 1988 1989 1999 1991 1992 1993 1995 1996 1997 1998 1999 2000 2001 2002 2004 2006 2007 2008	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 -0.4 1.9 0.0	3.5 -1.0 -2.2 -0.4 -4.5 -1.0 -3.4 -3.5 -1.8 -0.5 -0.7 -0.7 -0.7	-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 -0.5 -0.3 -0.3 -0.8	-17 0.6 1.7 -13 -10 2.4 0.5 4.2 0.9 2.3 -2.4 -1.2 -2.9 0.4 0.3 0.3 0.3 0.8	-1.0 3.6.6 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 0.8 1.5 -1.9	2.0 0.0 -3.1 -0.8 1.8 0.1 1.7, 0.9 3.2 3.5 3.4 2.1 1.1 0.2 1.5 -0.1	6.3 0.0 3.4 3.9 0.2 1.0 1.4 2.6 6.9 1.0 1.8 1.0 2.5 2.9 1.8 1.0 0.6 6.9	2.8 3.9 0.2 1.1.1 1.2 4.2 6.7 -0.3 1.4,4 1.3,3 2.6 0.6 0.8 1.1,7	-02 0.8 0.8 0.1 1.3 3.3 3.8 3.9 2.5 1.1 1.7, 1.7, 2.6 0.0 0.2 2.4 2.4	0.1 1.2 0.8 0.1 1.4 1.7 1.0 3.5 -0.1 0.3 2.8 2.0 1.5 -2.4 2.0 2.1 5.0 1.5 -2.4 2.2 2.5 -2.5 -2.5 -2.5 -2.5 -2.5 -2.5 -	2.7 -2.5 -2.7 -1.6 -2.8 -3.6 -5.7 -1.0 -2.1 -2.6 -1.1 -2.6 -1.1 -2.6 -1.3 -2.6 -1.3 -2.6 -1.6 -2.6 -1.6 -2.6 -3.7 -3.8 -3.7 -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	1.6 3.8 2.1 0.9 0.4 2.0 -2.4 1.8 3.9 3.4 2.0 -1.1 2.8 3.3 3.3 2.9 0.0 -0.3	-6.1 16.1 8.3 11.7 -5.8 34.7 12.7 24.6 14.5 6.5 5.1 11.3 6.8 3.4 7.6	-4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -8.3 -6.7 -4.6 -4.9 -5.8 -4.0
1986 1987 1988 1988 1989 1990 1991 1993 1994 1995 1996 1997 1998 1999 2000 2001 2002 2003 2004 2005 2006	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 -0.4 1.9 0.0 0.9 0.5 1.8 -5.4	3.5 -1.0 -2.2 -0.4 -4.5 -1.0 -3.4 -3.5 -1.8 -0.5 -3.9 -0.7 -1.7 -1.7 -1.7 -1.7 -1.7 -1.7 -1.7 -1	-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 -0.5 -0.3 -1.3 -0.8 0.0 1.0 1.9 3.6 -0.1	-17 0.6 1.7 -13 -1.0 2.4 0.5 4.2 0.9 2.3 -2.4 -1.2 -2.9 0.4 -3.6 0.3 0.8 0.8 0.8 1.5 -2.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	-1.0 3.6.6 2.1 2.5 1.5 1.8 -0.1 5.3 4.2 -0.6 -1.6 -1.1 0.4 0.5 5.8 0.8 1.5 -1.9	2.0 0.0 3.1 -0.8 1.8 0.1 1.7 0.9 3.2 3.5 3.5 3.4 2.1 0.2 1.5 -0.1 1.1 0.9 0.2 -0.7 0.9 0.2	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 2.5 -2.9 -1.8 0.1 0.6 6.9 0.1 4.5 0.1 0.6 0.1 0.6 0.1 0.6 0.1 0.6 0.7 0.6 0.7 0.7 0.8 0.7 0.8 0.7 0.8 0.8 0.8 0.9 0.9 0.9 0.9 0.9 0.9 0.9 0.9 0.9 0.9	2.8 -1.0 3.9 0.2 1.1 1.2 -6.7 -0.3 1.4 1.3 2.6 0.6 0.8 1.7 1.5 0.4 2.4 3.4 0.4	-02 0.8 0.1 1.3 -0.3 3.3 3.8 3.9 2.5 1.3 1.7 2.6 0.0 0.2 1.0 2.4 1.0 2.2 1.0 2.5 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	0.1 1.2 0.8 0.8 0.1 1.4 1.7 1.0 3.5 0.3 0.5 0.1 0.3 2.8 1.4 2.0 1.5 2.4 2.2 1.5 0.1 0.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5	2.7 -2.5 -2.7 -1.6 -2.8 -3.6 -5.7 -1.0 -2.1 -2.6 -1.1 -0.5 -1.7 -2.8 -2.1 -0.3 -3.3 -3.9 -0.7 -0.5	1.6 3.8 2.1 0.9 0.4 2.0 2.4 1.8 3.9 3.4 2.0 1.1 2.8 3.3 2.9 0.0 1.5.7 1.4 2.6 1.3	-6.1 16.1 8.3 11.7 -5.8 34.7 24.6 14.5 6.5 5.1 11.3 6.8 3.4 4.7 6.4 14.7 2.9	-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 -6.7 -4.6 -4.9 -5.8 -4.0 -9.5 -8.1 -6.7
1986 1987 1988 1989 1989 1999 1991 1992 1993 1996 1997 1998 2000 2001 2002 2004 2005 2006 2007 2008 2009 2011 2012 2011	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 -3.2 1.0 0.0 -0.4 1.9 0.0 0.9 0.5 1.8	0.5 1.0 2.2 0.4 4.5 1.0 1.9 3.4 3.5 3.9 -0.7 1.2 0.7 1.7 0.7 0.7 0.7 1.9 0.1 0.4 0.7 1.9 2.0 1.6 0.8	-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 -0.5 -0.3 -1.3 -0.8 0.0 1.9 3.6 -0.1 0.2 2.3 2.8 2.8 2.8 2.8 2.8 2.8 2.8 2.8 2.8 2.8	-17 0.6 1.7 -13 -10 2.4 0.5 4.2 0.9 2.3 -2.4 -1.2 -2.9 0.4 -3.6 0.3 0.8 3.0 0.8 1.5 -2.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	-1.0 3.6.6 2.1 2.5 1.5 1.8 -0.1 5.3 4.2 -0.6 -1.1 0.4 0.5 5.8 0.8 1.5 -1.9 1.1 -1.3 0.0 -0.6 -0.1	2.0 0.0 3.1 -0.8 1.8 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 0.2 -0.1 1.0 0.1 1.0 0.1 1.0 1.0 1.0 1.0 1.0	6.3 0.0 3.4 3.9 0.2 1.0 1.4 -2.6 6.9 1.0 1.8 -2.1 0.0 0.6 0.1 1.8 0.1 0.1 0.1 0.6 0.6 0.1 0.1 0.6 0.6 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7	-7.3 2.8 -1.0 3.9 0.2 1.1 1.2 -4.2 -6.7 -0.3 1.4 1.3 2.6 1.1 0.8 0.8 1.7 1.5 0.4 2.4 3.4 0.4	-02 08 0.1 1.3 -0.3 -1.9 3.3 3.8 3.9 2.5 -1.3 1.7 2.6 0.0 0.2 -1.0 2.4 2.4 1.0 5.1 5.1 5.1 5.1 5.1 5.1 5.1 5.1	0.1 1.2 0.8 0.1 1.4 1.7 1.0 3.5 -0.3 -0.5 -0.1 0.3 2.8 -1.4 2.0 1.5 -2.4 2.1 1.1 1.1 0.5 -1.5 -1.3	2.7 -2.5 -2.7 -1.6 -2.8 -3.6 -5.7 -1.0 -2.1 -2.6 -1.1 -2.5 -1.1 -2.5 -1.7 -2.8 -2.1 -0.3 -0.3 -0.3 -0.5 -0.8	1.6 3.8 2.1 0.9 0.4 2.0 2.4 1.8 3.9 3.4 2.0 1.1 2.8 3.3 2.9 0.0 -0.3 -0.1 5.7 1.4 2.6 1.3 -0.5 1.5	-6.1 16.1 18.3 3.11,7 -5.8 34.7 12.7 24.6 14.5 6.5 2.9 6.5 5.1 11.3 6.8 3.4 7.6 14.7 2.9 3.4 10.8	-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 -6.7 -4.6 -4.9 -9.8 -4.0 -9.8 -8.1 -6.7 -8.3 -6.7 -8.1
1986 1987 1988 1989 1990 1991 1990 1991 1992 1993 1995 1997 1998 2000 2000 2000 2000 2000 2000 2000 2	0.7 3.1 5.2 -5.8 0.9 -2.4 1.2 3.0 3.1 2.1 3.5 1.5 2.5 -3.2 1.0 0.0 -0.4 1.9 0.0 0.9 0.5 1.8 -5.4 -1.9 1.4	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 1.7 0.2 0.1 1.9 0.2 0.1 1.9 0.2 0.1 0.2 0.1 0.2 0.1 0.2 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1	-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 -0.5 -0.3 -0.8 0.0 1.0 1.9 3.6 0.1 0.3 0.8 0.0 0.3 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	-17 0.6 1.7 -13 -10 2.4 0.5 4.2 0.9 2.3 -24 -12 -2.9 0.4 -3.6 0.3 0.8 3.0 -1.5 -2.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	-1.0 3.6.6 2.1.1 2.5 1.5.1 1.8.8 -0.1 5.3 1.3 4.2 4.2 4.2 6.6 -1.6 -1.1 0.4 0.5 5.8 0.8 0.8 1.5 -1.9 1.1 -1.3 0.0 -4.7 -0.6 -0.1 -1.3 2.5 -0.2	2.0 0.0 3.1 -0.8 1.8 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 0.2 -0.1 0.2 -0.1 0.2 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1 0.1	6.3 0.0 0.3.4 3.9 0.2 1.0 1.4 2.6 6.9 1.0 1.8 0.1 0.6 0.1 0.6 0.1 0.6 0.1 0.5 0.6 0.1 0.6 0.6 0.1 0.6 0.6 0.1 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6	2.8 -10 3.9 0.2 1.1 1.2 -2 -6,7 0.3 1.4 1.3 2.6 1.1 0.6 0.8 1.7 1.5 0.4 2.4 2.4 2.4 2.4 2.4 2.4 2.4 2	-02 0.8 0.8 0.1 1.3 3.3 3.8 3.9 2.5 1.1 -3.7 1.7 2.6 0.0 0.2 2.4 1.0 2.2 2.2 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 1.0 5.1 5.1 5.1 5.1 5.1 5.1 5.1 5.1 5.1 5.1	0.1 1.2 0.8 0.8 1.4 1.7 1.0 3.5 -0.5 -0.1 0.3 2.8 2.0 1.5 -2.4 2.0 1.5 -0.1 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	2.7 -2.5 -2.7 -1.6 -2.8 -3.6 -5.7 -1.0 -2.1 -2.6 -1.1 -2.6 -1.1 -2.6 -1.1 -2.6 -1.1 -2.6 -1.1 -2.1 -2.1 -2.1 -2.1 -2.1 -2.1 -2.2 -2.1 -2.2 -2.1 -2.2 -2.3 -2.3 -2.1 -2.2 -2.3 -2.3 -2.3 -2.3 -2.3 -2.3 -2.3	1.6 3.8 2.1 0.9 0.4 2.0 -2.4 1.8 3.9 3.4 2.0 -1.1 2.8 3.3 2.9 0.0 -0.3 -0.1 5.7 -1.4 2.6 1.3 -0.5 1.5 1.1	-6.1 16.1 8.3 11.7 -5.8 34.7 24.6 14.5 6.5 5.1 11.3 6.8 3.4 7.6 6.4 14.7 2.9 3.4 4.4 10.8 3.4 14.7 2.9 3.4 4.7 4.7 4.8 3.4 7.6 4.7 4.7 4.7 4.8 4.7 4.7 4.7 4.7 4.7 4.7 4.7 4.7 4.7 4.7	-4.1 -15.8 -4.0 -4.4 -3.6 -9.8 -2.5 -5.7 -7.9 -10.2 -6.5 -9.2 -6.4 -6.5 -8.3 -6.7 -4.6 -4.9 -5.8 -4.0 -9.5

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			-3.1	-0.3	1.9	1.4	0.3		-0.3	0.1	2.1	2.6	-11.4
1988	3			-0.4	-0.9	4.1	-0.8	-0.7	3.2			0.4	8.0	-4.5
1989	3		1.0		3.1	2.9	3.8	-0.9	0.0	1.2		0.7	18.9	-3.1
1990	-4	0.0			6.0	1.0	0.6	-5.1	0.1	1.3			2.4	-7.8
1991	2					-1.5	2.3	3.0		0.4		5.9	17.9	-2.6
1992	-2	6 0.8		1.2		0.0	3.9	-0.5	1.3	-0.7	1.8			-4.1
1993	1				0.8		0.6	3.9		1.0		0.7	11.0	-3.6
1994	2		-3.0		0.2	-0.9	2.3	1.8		0.7		0.9	-2.6	-8.3
1995	2				6.1	1.3	0.7	1.0		1.2		2.2	32.6	-2.0
1996	1		-0.5	-0.4	0.4	1.2	-2.2	0.0		3.0			4.8	-6.5
1997	1			2.6	1.6		5.1	-2.5	2.4	1.1	1.2		14.9	-5.1
1998	1				0.5		-0.7	-0.2	3.7	0.0			15.2	-4.8
1999	1		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			-0.5	0.2	-0.3	2.0	0.4		2.9			-0.9	-6.5
2002	0			0.6	0.1	-0.8	0.1	3.6		-0.4	0.7		3.3	-5.4
2003	-1	0 1.4		3.4	6.1	-0.4	-3.5	0.6		0.7			12.7	-7.3
2004	1				0.2	1.0	-0.5	2.3		1.5		2.3	7.4	-6.7
2005	-0	0.0		0.9		1.2	0.3	0.9		-2.3	1.5		3.4	-4.8
2006	0			-0.7	-1.5	0.6	1.5	2.4					7.0	-5.1
2007	0			1.9		-1.2	0.6	1.5		1.2			7.1	-4.3
2008	-0	7 -0.6	0.5		-0.9	-1.4	-0.5	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 2.8		-1.4	2.5		-1.4	-7.8
2010	-0	8 0.7			-0.6	1.0		2.8		0.2		1.0	11.8	-3.7
2011	0			2.5	0.7	-2.0	1.1						14.2	-2.7
2012	1					1.1 -1.8	2.6 0.6	0.5		-1.3 3.0	0.8	-1.1 0.6	9.7 6.7	-3.0 -6.1
2013							0.6	-1.8 4.2	1.5	3.0 2.5			18.0	-6.1 -2.4
2014	1 2		0.8 -0.4		2.7 -0.1	1.0	-0.6	4.2	-1.5 0.3		2.0	1.2	18.0	-2.4 -5.6
2015 Ava	2	9 -0.3	0.1	-0.6	-0.1	-1./	2.7	-3.4 0.9	0.3	1.1	0.0	4.0	0.3	-5.6 -5.3

risk.w.60.40.target6.cash	weight	entry.date	exit.date	nhold	entry.price	exit.price	return
STOCK	26.5	2015-03-31	2015-04-30	30	204.37	206.38	0.26
BOND	23.5	2015-03-31	2015-04-30	30	129.02	124.60	-0.81
CASH	50.0	2015-03-31	2015-04-30	30	84.62	84.64	0.02
STOCK	63.6	2015-04-30	2015-05-29	29	206.38	209.03	0.82
BOND	36.4	2015–04–30	2015–05–29	29	124.60	121.65	-0.86
STOCK	38.2	2015-05-29	2015-06-30	32	209.03	204.82	-0.77
BOND	23.5	2015–05–29	2015-06-30	32	121.65	116.76	-0.94
CASH	38.2	2015–05–29	2015-06-30	32	84.68	84.70	0.01
STOCK	57.6	2015–06–30	2015–07–31	31	204.82	209.36	1.28
BOND	33.3	2015-06-30	2015–07–31	31	116.76	122.00	1.49
CASH	9.1	2015–06–30	2015-07-31	31	84.70	84.74	0.00
STOCK	50.0	2015–07–31	2015-08-31	31	209.36	196.52	-3.07
BOND	41.2	2015–07–31	2015-08-31	31	122.00	121.16	-0.28
CASH	8.8	2015–07–31	2015-08-31	31	84.74	84.70	0.00
STOCK	17.6	2015–08–31	2015-09-30	30	196.52	191.59	-0.44
BOND	29.4	2015-08-31	2015-09-30	30	121.16	123.54	0.58
CASH	52.9	2015–08–31	2015-09-30	30	84.70	84.95	0.16
STOCK	36.4	2015-09-30	2015–10–05	5	191.59	198.48	1.31
BOND	48.5	2015-09-30	2015–10–05	5	123.54	122.87	-0.26
CASH	15.2	2015-09-30	2015–10–05	5	84.95	85.01	0.01

Date	STOCK	BOND	CASH
2014-02-27	42	58	0
2014-03-28	55	45	0
2014-04-29	39	61	0
2014-05-29	56	44	0
2014-06-27	64	36	0
2014-07-30	59	41	0
2014–08–28	45	39	15
2014-09-29	56	44	0
2014–10–30	24	45	30
2014–11–26	59	41	0
2014–12–30	41	41	18
2015-01-29	50	50	0
2015–02–26	50	32	18
2015-03-30	26	24	50
2015–04–29	64	36	0
2015-05-28	38	24	38
2015–06–29	58	33	9
2015–07–30	50	41	9
2015–08–28	18	29	53
2015-09-29	36	48	15