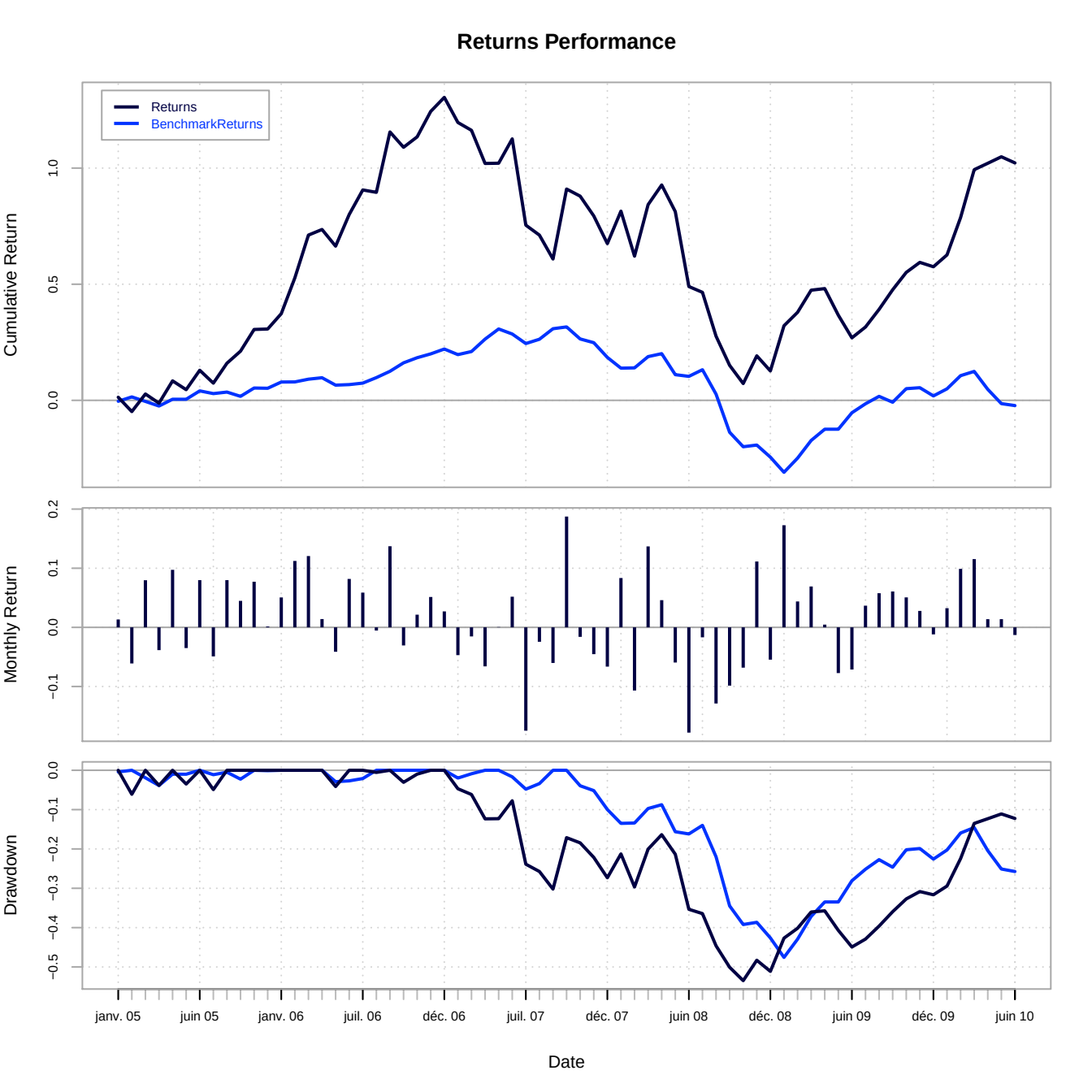
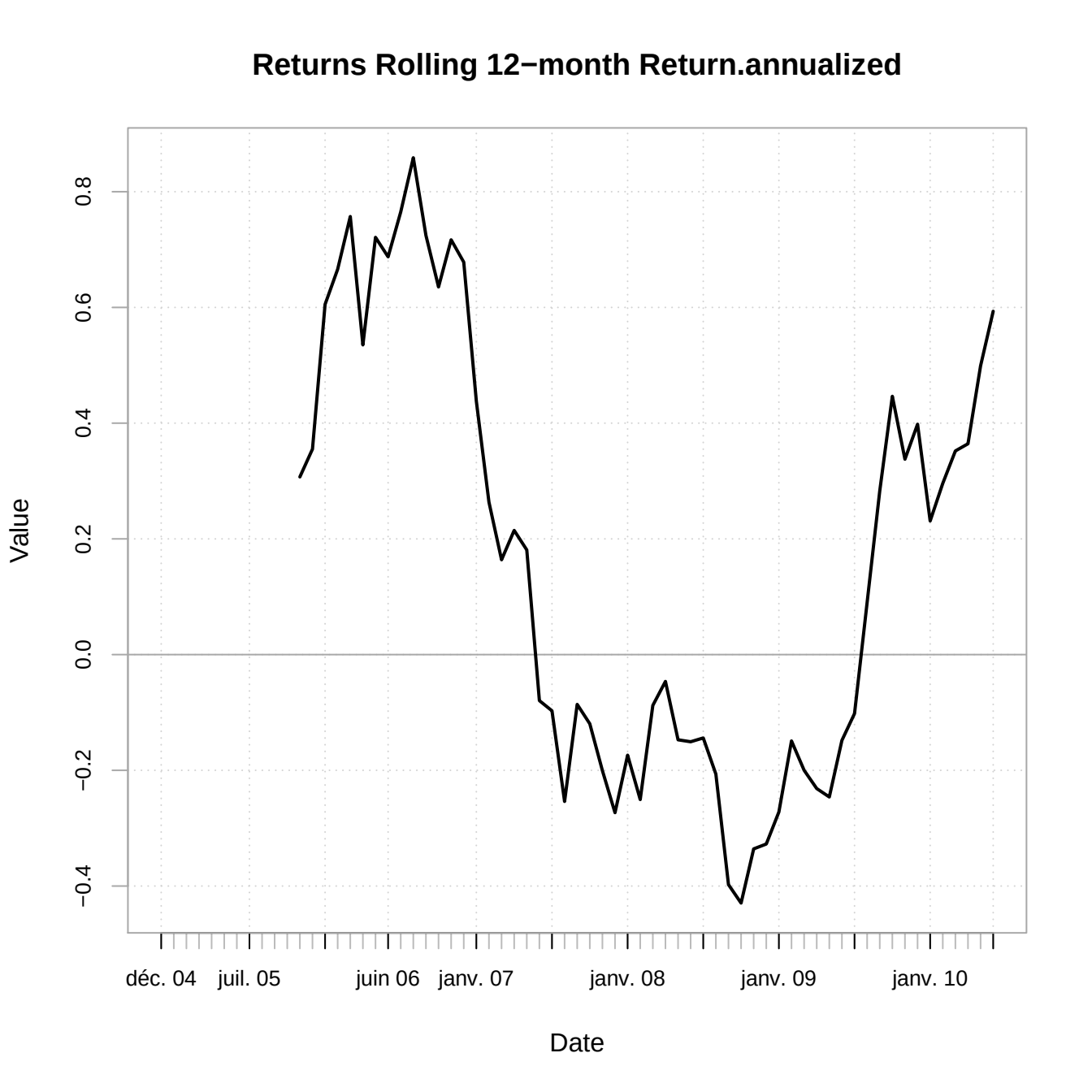
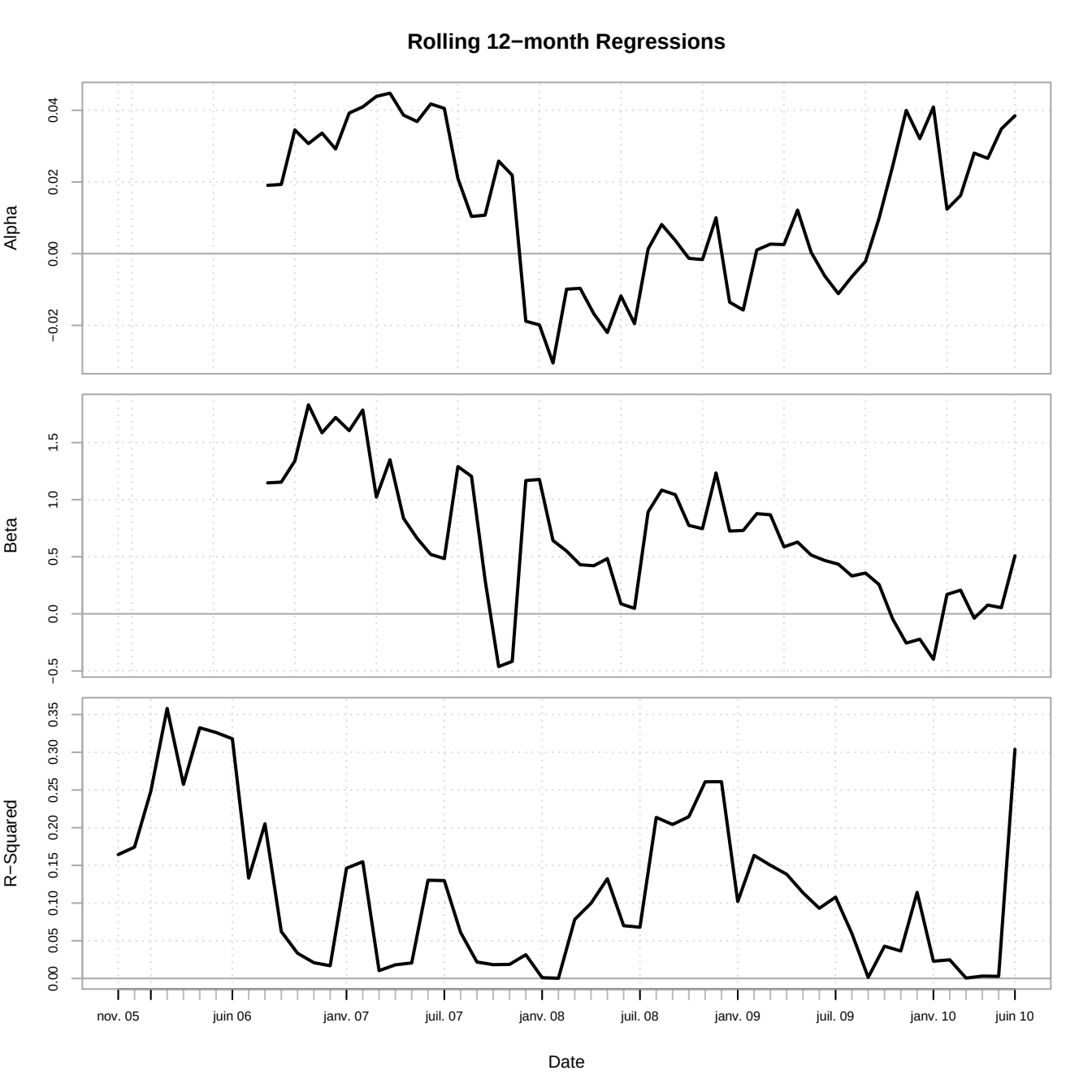
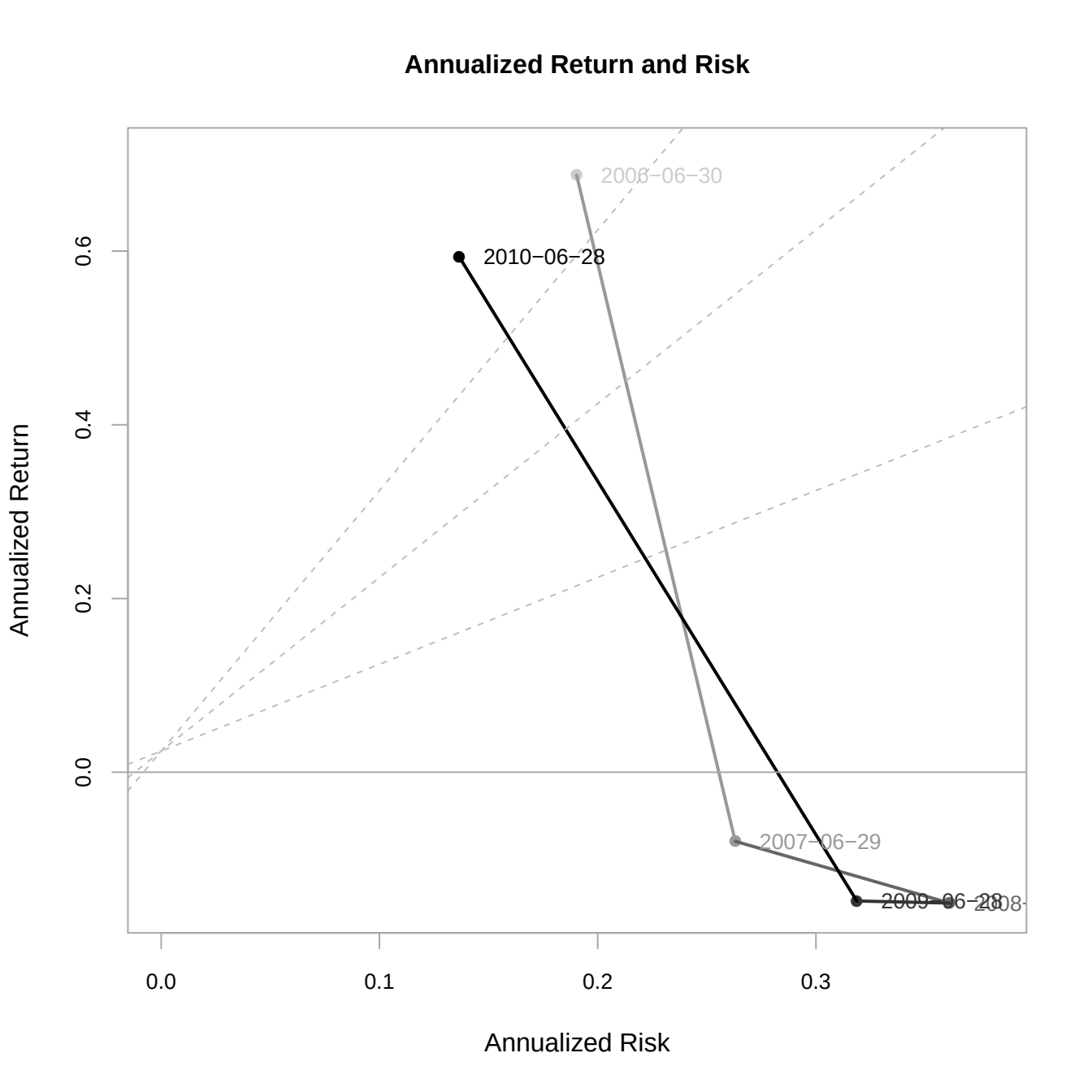
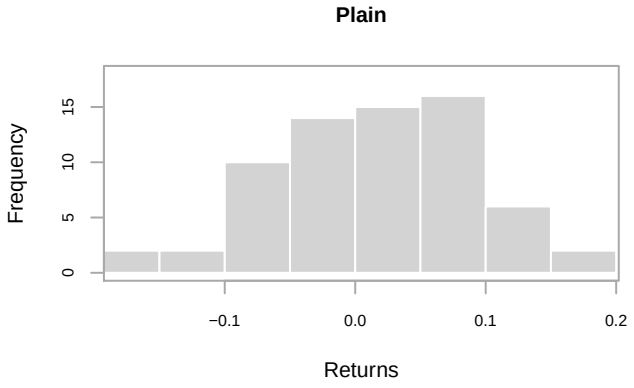
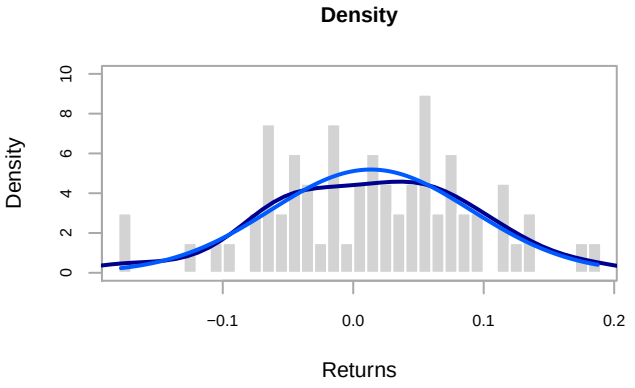

Returns Performance
Returns
BenchmarkReturns
Cumulative Return
1.0
0.5
0.0
Monthly Return
0.2
0.1
0.0
−0.1
Drawdown
0.0
−0.1
−0.2
−0.3
−0.4
−0.5
janv. 05
juin 05
janv. 06
juil. 06
déc. 06
juil. 07
déc. 07
juin 08
déc. 08
juin 09
déc. 09
juin 10
Date

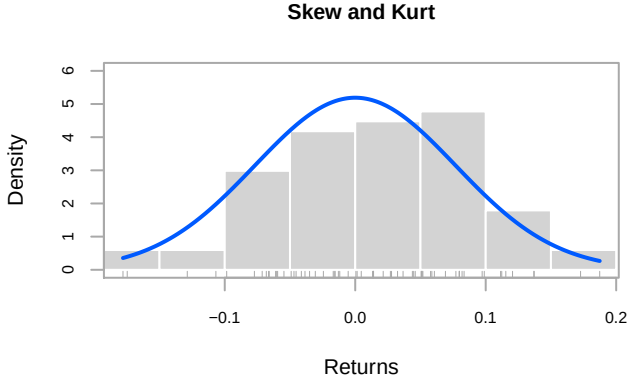

Returns Rolling 12−month Return.annualized
Value
0.8
0.6
0.4
0.2
0.0
−0.2
−0.4
déc. 04
juil. 05
juin 06
janv. 07
janv. 08
janv. 09
janv. 10
Date

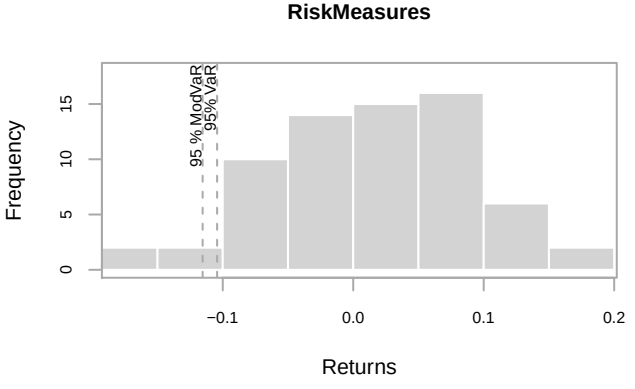

Rolling 12−month Regressions
Alpha
0.04
0.02
0.00
−0.02
Beta
1.5
1.0
0.5
0.0
−0.5
R−Squared
0.35
0.30
0.25
0.20
0.15
0.10
0.05
0.00
nov. 05
juin 06
janv. 07
juil. 07
janv. 08
juil. 08
janv. 09
juil. 09
janv. 10
juin 10
Date

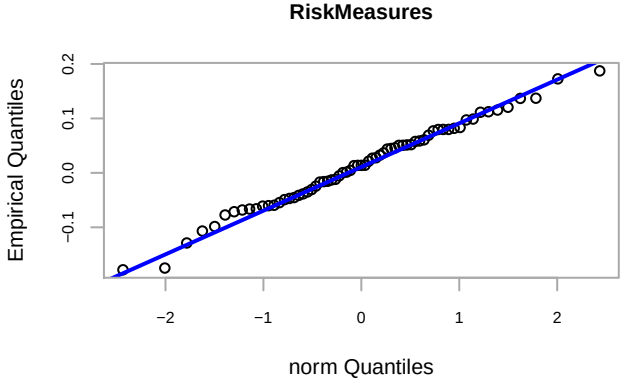

Annualized Return and Risk
2008−06−30
2010−06−28
2007−06−29
2009−06−28
2008
0.6
0.4
0.2
0.0
Annualized Return
0.0
0.1
0.2
0.3
Annualized Risk

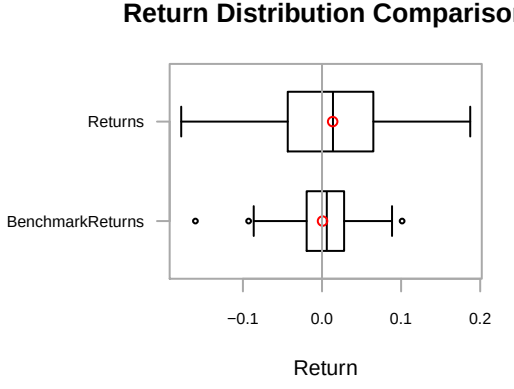

Plain
Frequency
0
5
10
15
−0.1
0.0
0.1
0.2
Returns


Density
Density
0
2
4
6
8
10
−0.1
0.0
0.1
0.2
Returns

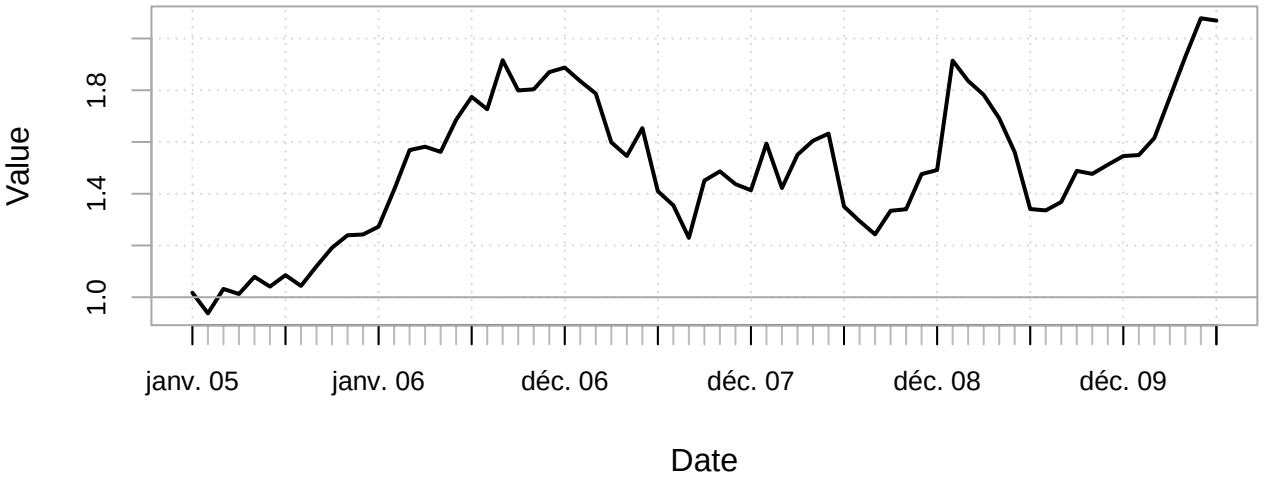

Skew and Kurt
Density
0
1
2
3
4
5
6
−0.1
0.0
0.1
0.2
Returns


RiskMeasures
Frequency
95 % ModVaR
95% VaR
0
5
10
15
−0.1
0.0
0.1
0.2
Returns

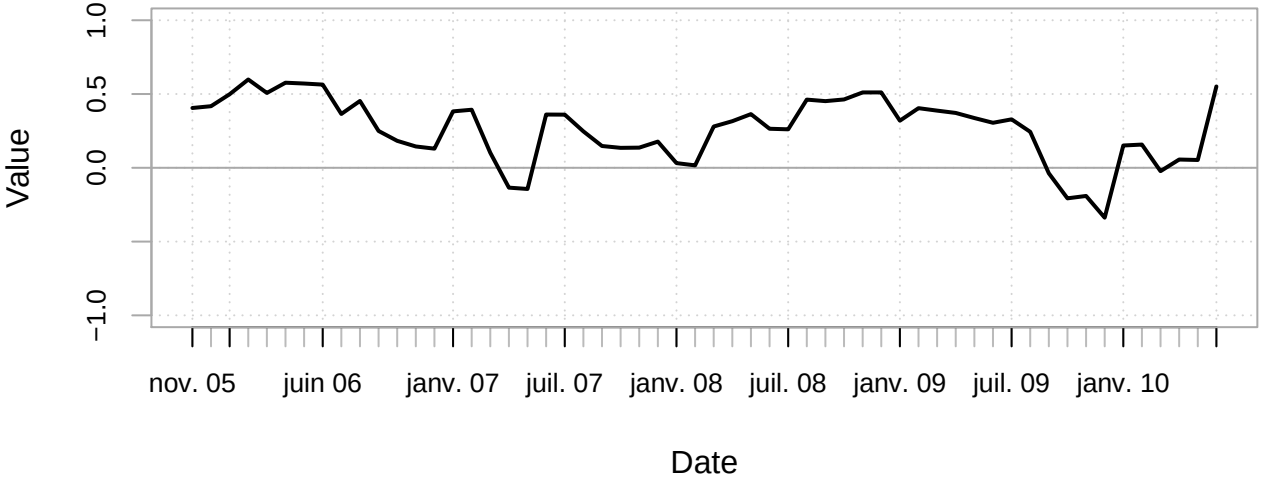

RiskMeasures
Empirical Quantiles
−0.1
0.0
0.1
0.2
−2
−1
0
1
2
norm Quantiles

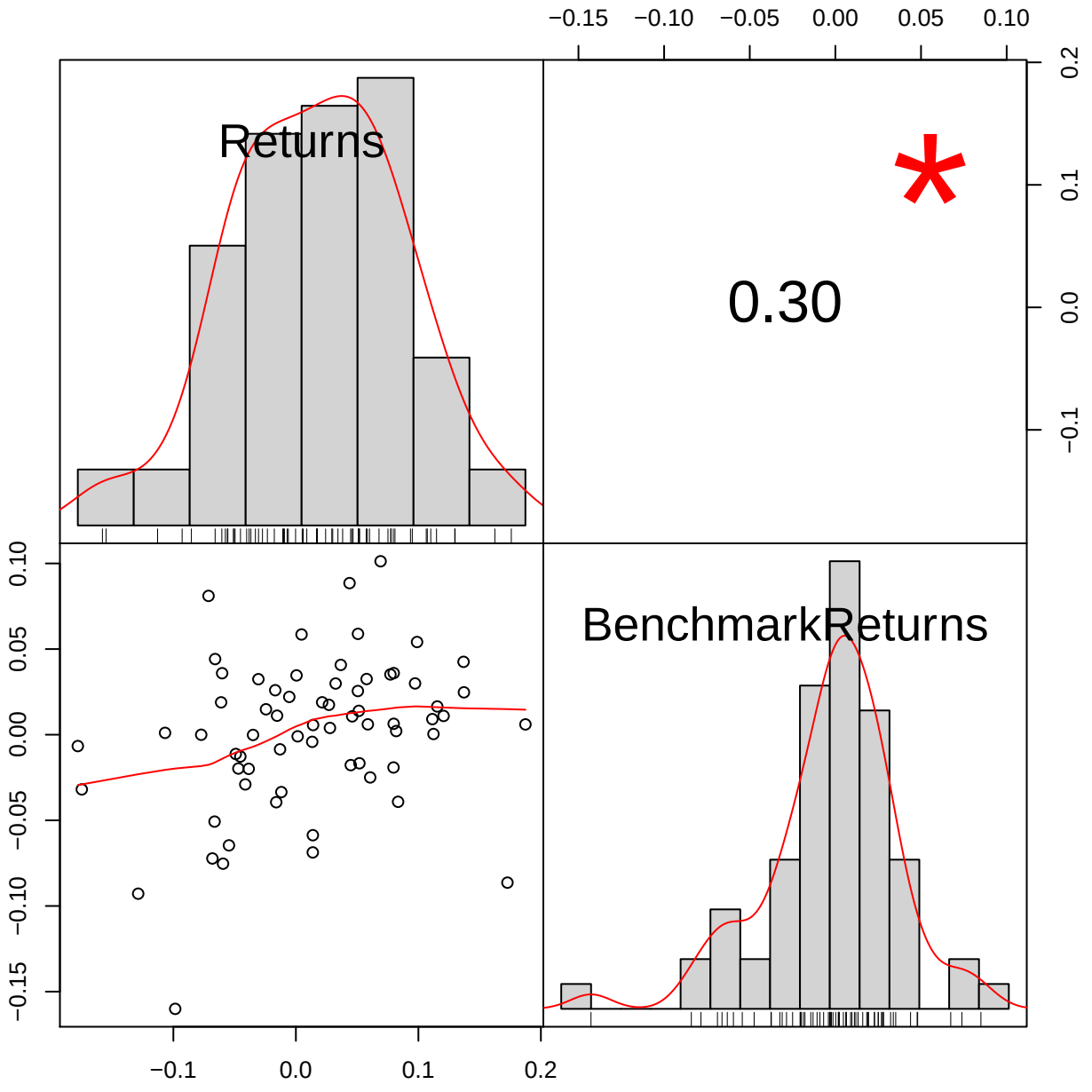

Return Distribution Comparison
Returns
BenchmarkReturns
−0.1
0.0
0.1
0.2
Return

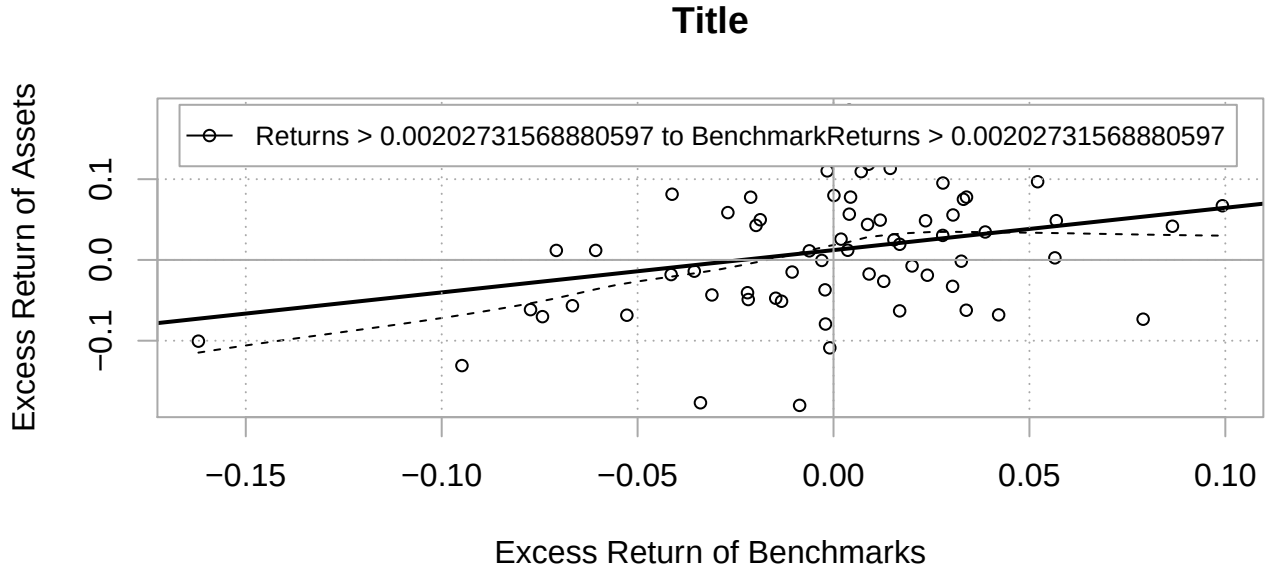
Relative performance



Relative Correlation




Returns
0.30
*
BenchmarkReturns
−0.15 −0.10 −0.05 0.00 0.05 0.10
0.2 0.1 0.0 −0.1
0.10 0.05 0.00 −0.05 −0.10 −0.15
−0.1 0.0 0.1 0.2


Title
Returns > 0.00202731568880597 to BenchmarkReturns > 0.00202731568880597
Excess Return of Assets
−0.1
0.0
0.1
−0.15
−0.10
−0.05
0.00
0.05
0.10
Excess Return of Benchmarks