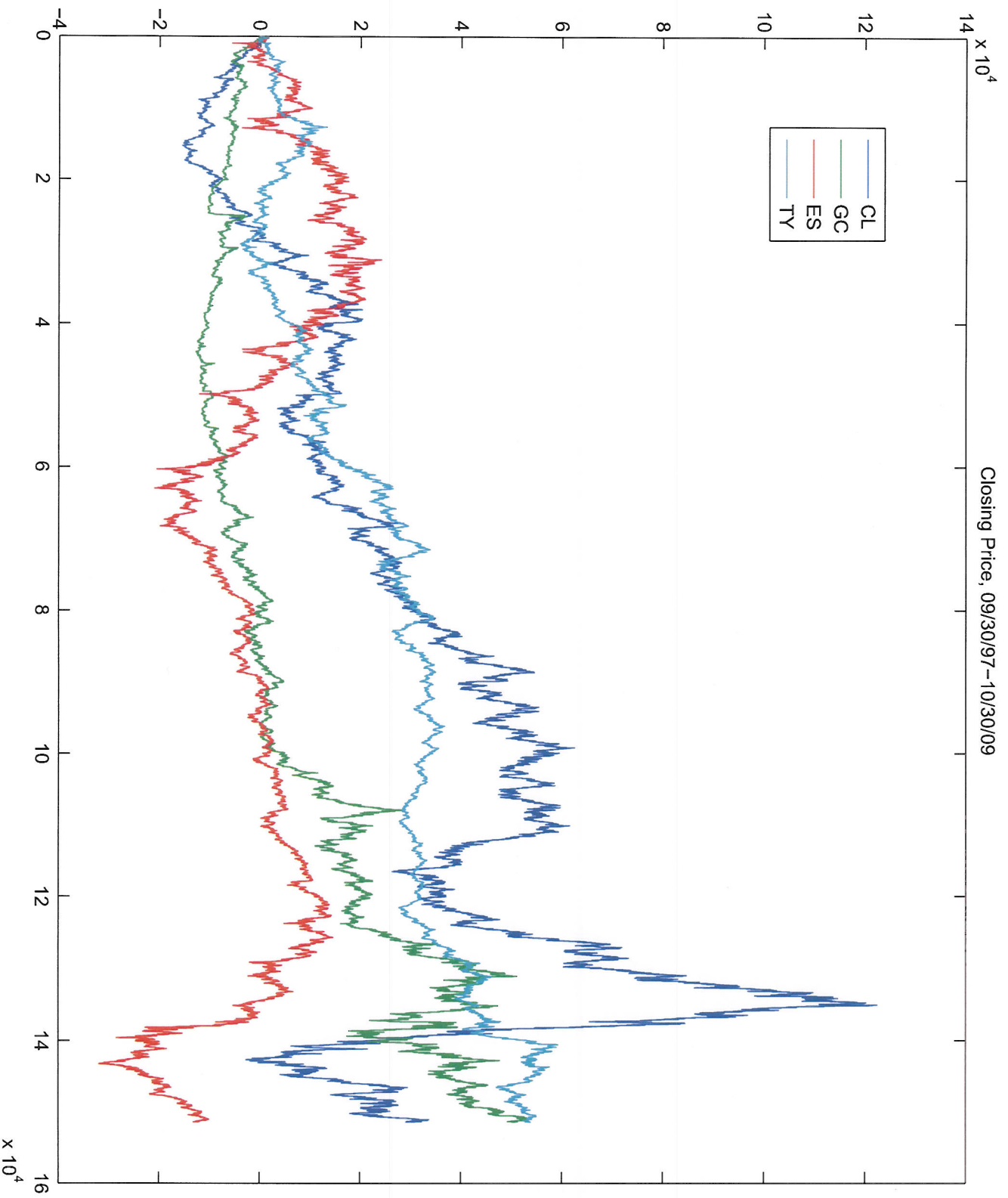
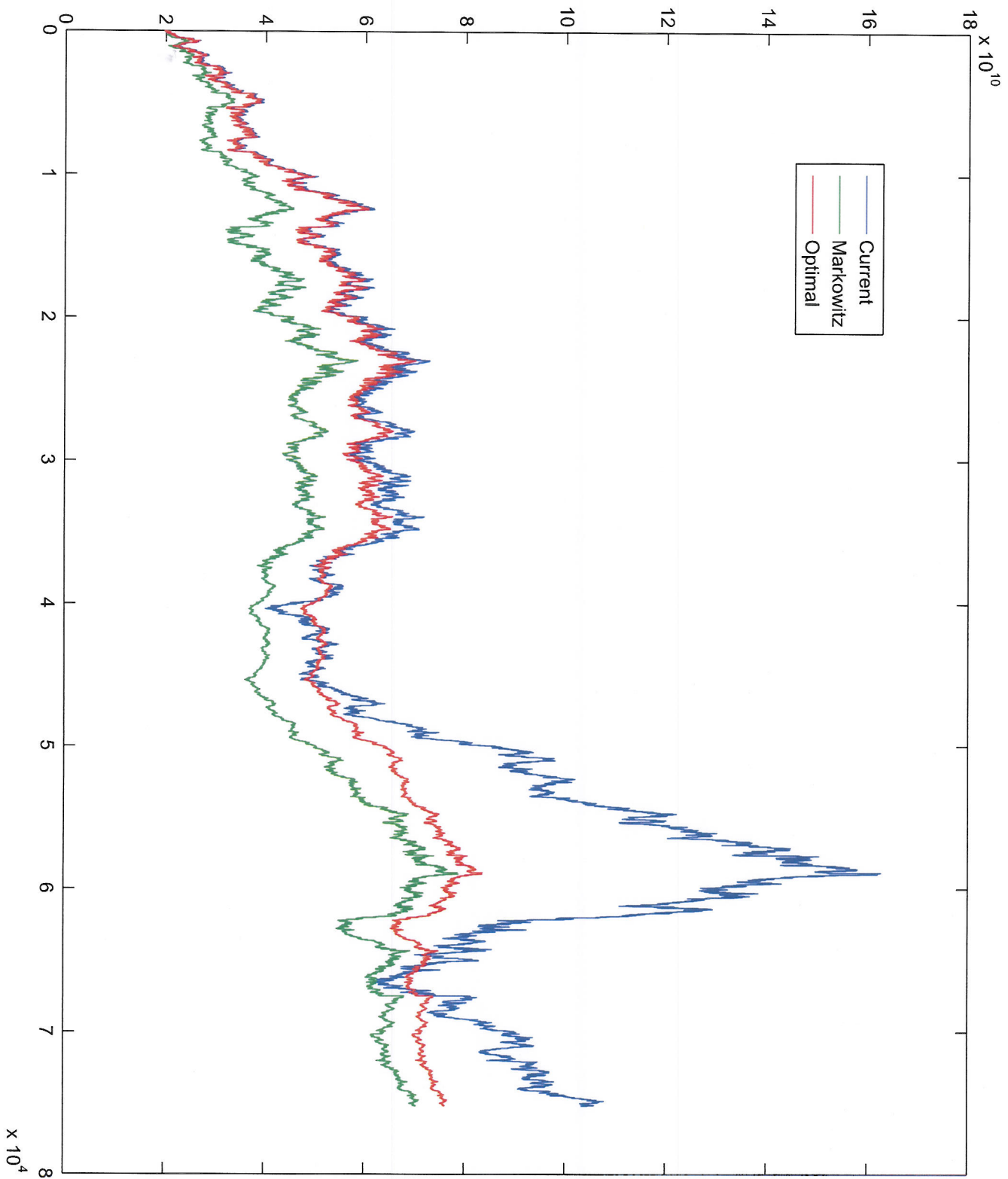


Closing Price, 09/30/97-10/30/09





Out Of Sample	Current Allocation	Markowitz Allocation	Optimal Allocation	Sum Current	Sum Markowitz	Sum Optimal	Max Group Allocation
CL	1000	527	985	4000			4000
GC	1000	1000	904				
FES	1000	620	706	Current Annual Profit	Markowitz Annual Profit	Optimal Annual Profit	
TTY	1000	200	319	13,534,712,754	7,972,216,561	8,928,389,030	

1000	586.75	728.5	Current CondDD	3.70	Markowitz CondDD	0.93	Optimal CondDD	0.90
------	--------	-------	----------------	------	------------------	------	----------------	------

Current Profit/CondDD	3,659,215,981	Markowitz Profit/CondDD	8,551,190,112	Optimal Profit/CondDD	9,958,040,908
-----------------------	---------------	-------------------------	---------------	-----------------------	---------------

Current Annual St. Dev.	26,461,541,644	Markowitz Annual St. Dev.	13,323,051,832	Optimal Annual St. Dev.	12,721,173,643
-------------------------	----------------	---------------------------	----------------	-------------------------	----------------

Current Profit/SD	0.51	Markowitz Profit/SD	0.60	Optimal Profit/SD	0.70
-------------------	------	---------------------	------	-------------------	------

Current MaxDD	5.08	Markowitz MaxDD	1.21	Optimal MaxDD	1.14
---------------	------	-----------------	------	---------------	------

Current AvgDD	1.10	Markowitz AvgDD	0.47	Optimal AvgDD	0.44
---------------	------	-----------------	------	---------------	------