

Portfolio

Date	AAPL (Apple)		TLT (iShares Barclays 20+ tr bond)		XOM (Exxon Mobil)	
	Adj Close	Portfolio Pos.	Adj Close	Portfolio Pos.	Adj Close	Portfolio Pos.
2010-12-31	321.18	10000	88.67	50000	70.1	30000
2011-01-03	328.16	10217.32	88	49622.19	71.47	30586.31
2011-01-04	329.87	10270.56	88.11	49684.22	71.8	30727.53
2011-01-05	332.57	10354.63	86.17	48590.28	71.61	30646.22
2011-01-06	332.3	10346.22	86.54	48798.92	72.07	30843.08
2011-01-07	334.68	10420.33	87	49058.31	72.46	31009.99
2011-01-10	340.99	10616.79	87.48	49328.97	72.02	30821.68
2011-01-11	340.18	10591.57	86.99	49052.67	72.56	31052.78
2011-01-12	342.95	10677.81	86.31	48669.22	73.41	31416.55
2011-01-13	344.2	10716.73	87.08	49103.42	73.54	31472.18
2011-01-14	346.99	10803.60	86.52	48787.64	74.62	31934.38
2011-01-18	339.19	10560.74	86.12	48562.08	75.45	32289.59
2011-01-19	337.39	10504.70	86.74	48911.70	75	32097.00
2011-01-20	331.26	10313.84	85.54	48235.03	74.53	31895.86
2011-01-21	325.32	10128.90	86.22	48618.47	75.71	32400.86
2011-01-24	336.01	10461.73	86.26	48641.03	75.34	32242.51
2011-01-25	339.94	10584.10	87.08	49103.42	75.43	32281.03
2011-01-26	342.38	10660.07	85.76	48359.08	76.37	32683.31
2011-01-27	341.74	10640.14	86.15	48579.00	76.58	32773.18
2011-01-28	334.66	10419.70	86.6	48832.75	75.72	32405.14
2011-01-31	337.87	10519.65	85.94	48460.58	77.34	33098.43
2011-02-01	343.55	10696.49	85.51	48218.11	80.44	34425.11
2011-02-02	342.85	10674.70	85.53	48229.39	79.96	34219.69
2011-02-03	341.97	10647.30	84.82	47829.03	79.99	34232.52
2011-02-04	345.02	10742.26	83.96	47344.08	79.84	34168.33
2011-02-07	350.38	10909.15	84.4	47592.20	80.46	34433.67
2011-02-08	353.68	11011.89	83.62	47152.36	79.97	34223.97
2011-02-09	356.63	11103.74	84.35	47564.00	79.55	34044.22
2011-02-10	353.02	10991.34	83.38	47017.03	80.18	34313.84
2011-02-11	355.32	11062.96	84.58	47693.70	79.81	34155.49
2011-02-14	357.64	11135.19	84.64	47727.53	81.83	35019.97
2011-02-15	358.36	11157.61	85.01	47936.17	79.96	34219.69
2011-02-16	361.58	11257.86	84.74	47783.92	80.65	34514.98
2011-02-17	356.77	11108.10	84.87	47857.22	80.83	34592.01
2011-02-18	349.06	10868.05	84.61	47710.61	81.43	34848.79
2011-02-22	337.16	10497.54	85.87	48421.11	82.34	35238.23
2011-02-23	341.16	10622.08	86.19	48601.56	83.91	35910.13
2011-02-24	341.41	10629.86	86.73	48906.06	82.85	35456.49
2011-02-25	346.67	10793.64	87.24	49193.64	82.24	35195.44
2011-02-28	351.7	10950.25	87.36	49261.31	82.42	35272.47
2011-03-01	347.82	10829.44	87.61	49402.28	81.72	34972.90
2011-03-02	350.61	10916.31	86.26	48641.03	81.99	35088.45
2011-03-03	358.02	11147.02	85.42	48167.36	82.7	35392.30
2011-03-04	358.46	11160.72	86.13	48567.72	81.99	35088.45
2011-03-07	353.84	11016.88	85.58	48257.58	81.64	34938.66
2011-03-08	354.24	11029.33	85.06	47964.36	81.53	34891.58
2011-03-09	350.96	10927.21	85.89	48432.39	81.32	34801.71
2011-03-10	345.19	10747.56	87.33	49244.39	78.43	33564.91

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2011-03-11	350.49	10912.57	86.83	48962.45	79.14	33868.76
2011-03-14	352.05	10961.14	86.8	48945.53	79.39	33975.75
2011-03-15	343.95	10708.95	88.1	49678.58	78.44	33569.19
2011-03-16	328.6	10231.02	89.09	50236.83	76.43	32708.99
2011-03-17	333.21	10374.56	88.41	49853.39	78.21	33470.76
2011-03-18	329.26	10251.57	88.65	49988.72	77.91	33342.37
2011-03-21	337.85	10519.02	88.12	49689.86	79.83	34164.05
2011-03-22	339.74	10577.87	88.42	49859.03	79.56	34048.50
2011-03-23	337.74	10515.60	88.3	49791.36	79.6	34065.62
2011-03-24	343.5	10694.94	87.64	49419.19	79.73	34121.26
2011-03-25	350.04	10898.56	87.42	49295.14	80.58	34485.02
2011-03-28	348.94	10864.31	87.55	49368.44	80.44	34425.11
2011-03-29	349.46	10880.50	86.87	48985.00	80.23	34335.24
2011-03-30	347.14	10808.27	87.56	49374.08	81.42	34844.51
2011-03-31	347.02	10804.53	87.38	49272.58	81.08	34699.00
2011-04-01	343.09	10682.17	87.81	49515.06	81.61	34925.82
2011-04-04	339.73	10577.56	87.9	49565.81	81.79	35002.85
2011-04-05	337.44	10506.26	87.55	49368.44	82.32	35229.67
2011-04-06	336.59	10479.79	86.24	48629.75	82.09	35131.24
2011-04-07	336.63	10481.04	86.07	48533.89	82.65	35370.90
2011-04-08	333.63	10387.63	85.61	48274.50	82.83	35447.93
2011-04-11	329.39	10255.62	85.68	48313.97	82.07	35122.68
2011-04-12	330.98	10305.12	86.61	48838.39	80.16	34305.28
2011-04-13	334.69	10420.64	87.15	49142.89	80.14	34296.72
2011-04-14	331	10305.75	87.08	49103.42	80.41	34412.27
2011-04-15	326.06	10151.94	88.27	49774.44	81.23	34763.20
2011-04-18	330.43	10288.00	88.47	49887.22	80.08	34271.04
2011-04-19	336.42	10474.50	88.85	50101.50	80.76	34562.05
2011-04-20	340.95	10615.54	88.28	49780.08	82.54	35323.82
2011-04-21	349.2	10872.41	88.2	49734.97	83.22	35614.84
2011-04-25	351.5	10944.02	88.53	49921.06	83.09	35559.20
2011-04-26	348.92	10863.69	89.39	50406.00	84.25	36055.63
2011-04-27	348.65	10855.28	88.48	49892.86	84.59	36201.14
2011-04-28	345.27	10750.05	89.15	50270.67	84.17	36021.40
2011-04-29	348.63	10854.66	89.43	50428.56	84.79	36286.73
2011-05-02	344.8	10735.41	89.57	50507.50	83.81	35867.33
2011-05-03	346.71	10794.88	90.08	50795.08	82.51	35310.98
2011-05-04	348.08	10837.54	90.48	51020.64	81.73	34977.18
2011-05-05	345.27	10750.05	91.34	51505.58	79.62	34074.18
2011-05-06	345.18	10747.24	90.94	51280.03	79.69	34104.14
2011-05-09	346.11	10776.20	90.84	51223.64	80.16	34305.28
2011-05-10	347.96	10833.80	90.19	50857.11	80.31	34369.47
2011-05-11	345.75	10764.99	90.71	51150.33	78.62	33646.22
2011-05-12	345.09	10744.44	90.14	50828.92	78.55	33616.26
2011-05-13	339.04	10556.07	90.95	51285.67	78.38	33543.51
2011-05-16	331.88	10333.15	91.46	51573.25	77.77	33282.45
2011-05-17	334.7	10420.95	92.39	52097.67	77.93	33350.93
2011-05-18	338.42	10536.77	91.17	51409.72	79.22	33903.00
2011-05-19	339.07	10557.01	91.13	51387.17	79.79	34146.93
2011-05-20	333.79	10392.61	91.18	51415.36	79.05	33830.24
2011-05-23	332.97	10367.08	91.62	51663.47	78.18	33457.92
2011-05-24	330.77	10298.59	91.96	51855.19	78.78	33714.69

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2011-05-25	335.34	10440.87	91.53	51612.72	79.43	33992.87
2011-05-26	333.57	10385.76	92.32	52058.19	79.85	34172.61
2011-05-27	335.97	10460.49	92.28	52035.64	80.08	34271.04
2011-05-31	346.34	10783.36	92.49	52154.05	80.9	34621.97
2011-06-01	344.03	10711.44	93.74	52858.92	79.5	34022.82
2011-06-02	344.62	10729.81	91.95	51849.55	78.82	33731.81
2011-06-03	341.97	10647.30	92.48	52148.42	78.68	33671.90
2011-06-06	336.59	10479.79	91.78	51753.69	77.81	33299.57
2011-06-07	330.62	10293.92	92.2	51990.53	77.53	33179.74
2011-06-08	330.82	10300.14	92.92	52396.53	78.27	33496.43
2011-06-09	330.07	10276.79	92.55	52187.89	78.68	33671.90
2011-06-10	324.51	10103.68	93.26	52588.25	77.32	33089.87
2011-06-13	325.2	10125.16	92.79	52323.22	76.79	32863.05
2011-06-14	331.02	10306.37	91.39	51533.78	77.9	33338.09
2011-06-15	325.35	10129.83	93.05	52469.83	76.23	32623.40
2011-06-16	323.77	10080.64	93.47	52706.67	76.78	32858.77
2011-06-17	318.89	9928.70	93.03	52458.55	76.58	32773.18
2011-06-20	313.97	9775.52	93.14	52520.58	77.25	33059.91
2011-06-21	323.91	10085.00	92.73	52289.39	78.09	33419.40
2011-06-22	321.23	10001.56	92.79	52323.22	77.36	33106.99
2011-06-23	329.81	10268.70	93.5	52723.58	76.02	32533.52
2011-06-24	324.95	10117.38	93.11	52503.67	74.41	31844.51
2011-06-27	330.62	10293.92	91.83	51781.89	75.52	32319.54
2011-06-28	333.83	10393.86	91.09	51364.61	77.17	33025.68
2011-06-29	332.61	10355.88	90.48	51020.64	77.78	33286.73
2011-06-30	334.23	10406.31	90.34	50941.69	78.87	33753.21
2011-07-01	341.79	10641.70	90.2	50862.75	79.48	34014.27
2011-07-05	347.94	10833.18	90.4	50975.53	79.08	33843.08
2011-07-06	350.26	10905.41	90.86	51234.92	79.05	33830.24
2011-07-07	355.67	11073.85	90.59	51082.67	79.82	34159.77
2011-07-08	358.17	11151.69	91.87	51804.44	79.88	34185.45
2011-07-11	352.49	10974.84	93.25	52582.61	79.37	33967.19
2011-07-12	352.24	10967.06	93.57	52763.05	79.36	33962.91
2011-07-13	356.49	11099.38	93.83	52909.67	79.94	34211.13
2011-07-14	356.24	11091.60	92.49	52154.05	79.7	34108.42
2011-07-15	363.36	11313.28	92.64	52238.64	80.44	34425.11
2011-07-18	372.2	11588.52	91.75	51736.78	80.1	34279.60
2011-07-19	375.24	11683.17	93.65	52808.17	81.05	34686.16
2011-07-20	385.25	11994.83	92.55	52187.89	80.73	34549.22
2011-07-21	385.63	12006.66	91.83	51781.89	82.4	35263.91
2011-07-22	391.62	12193.16	92.53	52176.61	82.59	35345.22
2011-07-25	396.8	12354.44	91.52	51607.08	81.96	35075.61
2011-07-26	401.69	12506.69	92.14	51956.69	81.77	34994.29
2011-07-27	390.91	12171.06	92.15	51962.33	80.74	34553.50
2011-07-28	390.14	12147.08	92.5	52159.69	78.95	33787.45
2011-07-29	388.81	12105.67	94.33	53191.61	77.33	33094.15
2011-08-01	395.05	12299.96	95.28	53727.30	77.15	33017.12
2011-08-02	387.25	12057.10	98.14	55340.02	75.44	32285.31
2011-08-03	390.89	12170.43	98.33	55447.16	75.32	32233.95
2011-08-04	375.76	11699.36	101.83	57420.77	71.56	30624.82
2011-08-05	372.02	11582.91	98.9	55768.58	72.51	31031.38
2011-08-08	351.7	10950.25	102.02	57527.91	68.03	29114.12

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2011-08-09	372.41	11595.06	102.33	57702.72	69.43	29713.27
2011-08-10	362.14	11275.30	105.37	59416.94	66.37	28403.71
2011-08-11	372.1	11585.40	100.05	56417.05	69.83	29884.45
2011-08-12	375.38	11687.53	102.04	57539.19	70.24	30059.91
2011-08-15	381.77	11886.48	101	56952.75	72.47	31014.27
2011-08-16	378.85	11795.57	102.67	57894.44	71.7	30684.74
2011-08-17	378.81	11794.32	104.47	58909.44	72.35	30962.91
2011-08-18	364.49	11348.47	106.62	60121.80	69.21	29619.12
2011-08-19	354.51	11037.74	107.48	60606.74	68.09	29139.80
2011-08-22	354.92	11050.50	107.21	60454.49	68.46	29298.15
2011-08-23	372	11582.29	105.73	59619.94	71.86	30753.21
2011-08-24	374.57	11662.31	102.72	57922.63	71.74	30701.85
2011-08-25	372.12	11586.03	103.83	58548.55	70.02	29965.76
2011-08-26	381.94	11891.77	104.86	59129.36	70.86	30325.25
2011-08-29	388.3	12089.79	103.41	58311.72	72.31	30945.79
2011-08-30	388.32	12090.42	105.07	59247.77	72.1	30855.92
2011-08-31	383.18	11930.38	103.45	58334.27	72.21	30903.00
2011-09-01	379.4	11812.69	105.64	59569.19	71.69	30680.46
2011-09-02	372.45	11596.30	109.07	61503.33	70.38	30119.83
2011-09-06	378.12	11772.84	110.21	62146.16	69.41	29704.71
2011-09-07	382.29	11902.67	108.1	60956.36	71.85	30748.93
2011-09-08	382.5	11909.21	109.07	61503.33	71.04	30402.28
2011-09-09	375.87	11702.78	110.24	62163.08	69.27	29644.79
2011-09-12	378.32	11779.06	110.35	62225.10	70.08	29991.44
2011-09-13	382.98	11924.15	108.78	61339.80	69.9	29914.41
2011-09-14	387.64	12069.24	109.7	61858.58	70.86	30325.25
2011-09-15	391.28	12182.58	108.03	60916.88	72.2	30898.72
2011-09-16	398.79	12416.40	108.81	61356.72	72.73	31125.53
2011-09-19	409.87	12761.38	110.89	62529.60	71.9	30770.33
2011-09-20	411.68	12817.73	111.35	62788.99	72.2	30898.72
2011-09-21	410.38	12777.26	115.03	64864.10	70.21	30047.08
2011-09-22	400.1	12457.19	119.36	67305.74	67.55	28908.70
2011-09-23	402.57	12534.09	117.14	66053.91	67.62	28938.66
2011-09-26	401.45	12499.22	115.26	64993.80	69.97	29944.37
2011-09-27	397.55	12377.79	113.49	63995.71	71.13	30440.80
2011-09-28	395.31	12308.05	113.45	63973.16	70.31	30089.87
2011-09-29	388.9	12108.47	114.24	64418.63	72.07	30843.08
2011-09-30	379.69	11821.72	117.11	66036.99	70.86	30325.25
2011-10-03	373	11613.43	120.33	67852.71	69.41	29704.71
2011-10-04	370.91	11548.35	118.81	66995.60	71.05	30406.56
2011-10-05	376.63	11726.45	117.95	66510.66	72.14	30873.04
2011-10-06	375.76	11699.36	115.77	65281.38	72.08	30847.36
2011-10-07	368.22	11464.60	114.92	64802.08	71.76	30710.41
2011-10-10	387.15	12053.99	113.3	63888.58	74.42	31848.79
2011-10-11	398.58	12409.86	112.92	63674.30	74.41	31844.51
2011-10-12	400.47	12468.71	111.27	62743.88	75.27	32212.55
2011-10-13	406.68	12662.06	112.38	63369.80	74.5	31883.02
2011-10-14	420.2	13083.01	110.75	62450.66	76.2	32610.56
2011-10-17	418.19	13020.42	112.66	63527.69	75.58	32345.22
2011-10-18	420.43	13090.17	111.96	63132.96	76.96	32935.81
2011-10-19	396.92	12358.18	111.92	63110.41	76.51	32743.22
2011-10-20	393.62	12255.43	111.13	62664.94	76.79	32863.05

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2011-10-21	391.19	12179.77	109.95	61999.55	78.17	33453.64
2011-10-24	404.04	12579.86	110.14	62106.69	78.21	33470.76
2011-10-25	396.07	12331.71	112.94	63685.58	77.5	33166.90
2011-10-26	398.89	12419.52	110.96	62569.08	79.09	33847.36
2011-10-27	402.96	12546.24	107.2	60448.86	79.88	34185.45
2011-10-28	403.22	12554.33	108.33	61086.05	79.49	34018.54
2011-10-31	403.05	12549.04	112.62	63505.13	76.18	32602.00
2011-11-01	394.81	12292.48	116.39	65630.99	74.08	31703.28
2011-11-02	395.71	12320.51	114.94	64813.35	75.48	32302.43
2011-11-03	401.35	12496.11	113.36	63922.41	76.93	32922.97
2011-11-04	398.53	12408.31	113.5	64001.35	76.6	32781.74
2011-11-07	398.02	12392.43	114.22	64407.35	77.41	33128.39
2011-11-08	404.49	12593.87	112.76	63584.08	78.27	33496.43
2011-11-09	393.59	12254.50	115.1	64903.58	75.95	32503.57
2011-11-10	383.57	11942.52	113.38	63933.69	77.23	33051.36
2011-11-11	382.98	11924.15	112.69	63544.60	78.24	33483.59
2011-11-14	377.64	11757.89	114.5	64565.24	77.49	33162.62
2011-11-15	387.17	12054.61	114.35	64480.66	77.62	33218.26
2011-11-16	383.13	11928.82	115.39	65067.10	76.79	32863.05
2011-11-17	375.8	11700.60	116.32	65591.52	76.41	32700.43
2011-11-18	373.34	11624.01	116.29	65574.60	76.45	32717.55
2011-11-21	367.43	11440.00	116.98	65963.69	75.48	32302.43
2011-11-22	374.9	11672.58	118.28	66696.74	74.61	31930.10
2011-11-23	365.42	11377.42	119.44	67350.85	73.19	31322.40
2011-11-25	362.02	11271.56	117.71	66375.32	72.52	31035.66
2011-11-28	374.51	11660.44	117.65	66341.49	74.43	31853.07
2011-11-29	371.6	11569.84	116.69	65800.16	75.5	32310.98
2011-11-30	380.57	11849.12	114.86	64768.24	78.94	33783.17
2011-12-01	386.27	12026.59	114.29	64446.83	78.3	33509.27
2011-12-02	388.03	12081.39	115.89	65349.05	78.3	33509.27
2011-12-05	391.33	12184.13	115.66	65219.35	78.95	33787.45
2011-12-06	389.28	12120.31	114.55	64593.44	79.31	33941.51
2011-12-07	387.43	12062.71	114.96	64824.63	79.57	34052.78
2011-12-08	388.99	12111.28	116.4	65636.63	78.38	33543.51
2011-12-09	391.94	12203.13	114.01	64288.94	79.82	34159.77
2011-12-12	390.16	12147.71	115.28	65005.07	78.56	33620.54
2011-12-13	387.15	12053.99	116.35	65608.44	79.03	33821.68
2011-12-14	378.56	11786.54	118.55	66848.99	77.96	33363.77
2011-12-15	377.32	11747.93	118.11	66600.88	78.54	33611.98
2011-12-16	379.39	11812.38	119.49	67379.05	78.67	33667.62
2011-12-19	380.58	11849.43	121	68230.52	78.05	33402.28
2011-12-20	394.26	12275.36	117.98	66527.57	80.47	34437.95
2011-12-21	394.76	12290.93	116.34	65602.80	81.57	34908.70
2011-12-22	396.85	12356.00	116.83	65879.10	82.72	35400.86
2011-12-23	401.61	12504.20	115.53	65146.05	83.63	35790.30
2011-12-27	404.79	12603.21	116.08	65456.19	83.69	35815.98
2011-12-28	400.92	12482.72	118.22	66662.91	82.61	35353.78
2011-12-29	403.39	12559.62	118.44	66786.96	83.68	35811.70
2011-12-30	403.27	12555.89	118.82	67001.24	83.18	35597.72

Portfolio

GLD (gold ETF)		Total Portfolio		SPY		Date
Adj Close	Portfolio Pos.	Adj. Value	Da Ret	Adj Close	Da Ret	
138.72	10000	100000	0.00%	121.35	0.00%	2010-12-31
138	9948.10	100373.9204	0.37%	122.6	1.03%	2011-01-03
134.75	9713.81	100396.1313	0.02%	122.54	-0.05%	2011-01-04
134.37	9686.42	99277.54673	-1.11%	123.17	0.51%	2011-01-05
133.83	9647.49	99635.7133	0.36%	122.93	-0.19%	2011-01-06
133.58	9629.47	100118.0863	0.48%	122.69	-0.20%	2011-01-07
134.12	9668.40	100435.8408	0.32%	122.54	-0.12%	2011-01-10
134.91	9725.35	100422.3635	-0.01%	122.97	0.35%	2011-01-11
135.46	9764.99	100528.578	0.11%	124.08	0.90%	2011-01-12
134.05	9663.35	100955.6824	0.42%	123.88	-0.16%	2011-01-13
132.69	9565.31	101090.9297	0.13%	124.77	0.72%	2011-01-14
133.43	9618.66	101031.0715	-0.06%	124.99	0.18%	2011-01-18
133.72	9639.56	101152.9624	0.12%	123.76	-0.98%	2011-01-19
131.2	9457.90	99902.63532	-1.24%	123.6	-0.13%	2011-01-20
131.03	9445.65	100593.8745	0.69%	123.88	0.23%	2011-01-21
130.36	9397.35	100742.6213	0.15%	124.58	0.57%	2011-01-24
130.1	9378.60	101347.1448	0.60%	124.65	0.06%	2011-01-25
131.16	9455.02	101157.4771	-0.19%	125.13	0.39%	2011-01-26
127.93	9222.17	101214.4956	0.06%	125.44	0.25%	2011-01-27
130.28	9391.58	101049.1687	-0.16%	123.25	-1.75%	2011-01-28
129.87	9362.02	101440.6855	0.39%	124.18	0.75%	2011-01-31
130.8	9429.07	102768.779	1.31%	126.16	1.59%	2011-02-01
130.45	9403.84	102527.6106	-0.23%	125.92	-0.19%	2011-02-02
132.2	9529.99	102238.843	-0.28%	126.2	0.22%	2011-02-03
131.66	9491.06	101745.7398	-0.48%	126.56	0.29%	2011-02-04
131.68	9492.50	102427.5124	0.67%	127.35	0.62%	2011-02-07
133.14	9597.75	101985.973	-0.43%	127.93	0.46%	2011-02-08
133.07	9592.70	102304.6711	0.31%	127.64	-0.23%	2011-02-09
132.85	9576.85	101899.0567	-0.40%	127.69	0.04%	2011-02-10
132.32	9538.64	102450.7822	0.54%	128.45	0.60%	2011-02-11
132.95	9584.05	103466.7437	0.99%	128.76	0.24%	2011-02-14
133.97	9657.58	102971.0439	-0.48%	128.35	-0.32%	2011-02-15
134.1	9666.96	103223.7132	0.25%	129.17	0.64%	2011-02-16
135.04	9734.72	103292.0536	0.07%	129.55	0.29%	2011-02-17
135.41	9761.39	103188.8387	-0.10%	129.82	0.21%	2011-02-18
136.29	9824.83	103981.7104	0.77%	127.22	-2.00%	2011-02-22
137.51	9912.77	105046.5397	1.02%	126.43	-0.62%	2011-02-23
136.48	9838.52	104830.9354	-0.21%	126.35	-0.06%	2011-02-24
137.38	9903.40	105086.1129	0.24%	127.7	1.07%	2011-02-25
137.66	9923.59	105407.6069	0.31%	128.49	0.62%	2011-02-28
140.03	10094.43	105299.0502	-0.10%	126.35	-1.67%	2011-03-01
139.92	10086.51	104732.2874	-0.54%	126.62	0.21%	2011-03-02
138.09	9954.58	104661.264	-0.07%	128.8	1.72%	2011-03-03
139.35	10045.42	104862.3032	0.19%	127.83	-0.75%	2011-03-04
139.72	10072.09	104285.2063	-0.55%	126.83	-0.78%	2011-03-07
139.36	10046.14	103931.4111	-0.34%	127.94	0.88%	2011-03-08
139.41	10049.74	104211.048	0.27%	127.76	-0.14%	2011-03-09
137.77	9931.52	103488.3692	-0.69%	125.39	-1.86%	2011-03-10

Portfolio

138.22	9963.96	103707.7325	0.21%	126.26	0.69%	2011-03-11
138.86	10010.09	103892.5129	0.18%	125.5	-0.60%	2011-03-14
136.27	9823.39	103780.1039	-0.11%	124.06	-1.15%	2011-03-15
136.24	9821.22	102998.0661	-0.75%	121.76	-1.85%	2011-03-16
136.97	9873.85	103572.548	0.56%	123.38	1.33%	2011-03-17
138.37	9974.77	103557.4319	-0.01%	123.82	0.36%	2011-03-18
139.14	10030.28	104403.2131	0.82%	125.74	1.55%	2011-03-21
139.05	10023.79	104509.188	0.10%	125.31	-0.34%	2011-03-22
140.34	10116.78	104489.3625	-0.02%	125.67	0.29%	2011-03-23
139.22	10036.04	104271.4314	-0.21%	126.87	0.95%	2011-03-24
139.26	10038.93	104717.6496	0.43%	127.25	0.30%	2011-03-25
138.54	9987.02	104644.8889	-0.07%	126.94	-0.24%	2011-03-28
138.21	9963.24	104163.9744	-0.46%	127.8	0.68%	2011-03-29
138.67	9996.40	105023.2567	0.82%	128.68	0.69%	2011-03-30
139.86	10082.18	104858.2984	-0.16%	128.51	-0.13%	2011-03-31
139.2	10034.60	105157.6501	0.29%	129.05	0.42%	2011-04-01
139.84	10080.74	105226.9548	0.07%	129.15	0.08%	2011-04-04
142.05	10240.05	105344.4268	0.11%	129.14	-0.01%	2011-04-05
142.38	10263.84	104504.6259	-0.80%	129.54	0.31%	2011-04-06
142.51	10273.21	104659.0393	0.15%	129.21	-0.25%	2011-04-07
143.66	10356.11	104466.1786	-0.18%	128.77	-0.34%	2011-04-08
142.64	10282.58	103974.8586	-0.47%	128.38	-0.30%	2011-04-11
141.61	10208.33	103657.1259	-0.31%	127.42	-0.75%	2011-04-12
141.9	10229.24	104089.4835	0.42%	127.41	-0.01%	2011-04-13
143.81	10366.93	104188.3591	0.09%	127.51	0.08%	2011-04-14
145.05	10456.31	105145.8946	0.92%	127.97	0.36%	2011-04-15
145.93	10519.75	104966.0162	-0.17%	126.54	-1.12%	2011-04-18
145.93	10519.75	105657.8065	0.66%	127.26	0.57%	2011-04-19
146.5	10560.84	106280.2912	0.59%	129	1.37%	2011-04-20
146.74	10578.14	106800.3593	0.49%	129.66	0.51%	2011-04-21
146.87	10587.51	107011.7901	0.20%	129.52	-0.11%	2011-04-25
146.38	10552.19	107877.5162	0.81%	130.64	0.86%	2011-04-26
149.2	10755.48	107704.7647	-0.16%	131.49	0.65%	2011-04-27
149.82	10800.17	107842.2842	0.13%	131.92	0.33%	2011-04-28
152.37	10984.00	108553.946	0.66%	132.23	0.23%	2011-04-29
150.41	10842.70	107952.95	-0.55%	132.02	-0.16%	2011-05-02
149.88	10804.50	107705.4468	-0.23%	131.55	-0.36%	2011-05-03
147.73	10649.51	107484.8602	-0.20%	130.68	-0.66%	2011-05-04
143.47	10342.42	106672.2253	-0.76%	129.49	-0.91%	2011-05-05
145.3	10474.34	106605.7453	-0.06%	130.07	0.45%	2011-05-06
147.38	10624.28	106929.3958	0.30%	130.57	0.38%	2011-05-09
147.9	10661.76	106722.1479	-0.19%	131.68	0.85%	2011-05-10
146.54	10563.73	106125.2695	-0.56%	130.3	-1.05%	2011-05-11
146.59	10567.33	105756.9509	-0.35%	130.92	0.48%	2011-05-12
145.63	10498.13	105883.3754	0.12%	129.91	-0.77%	2011-05-13
145.37	10479.38	105668.2322	-0.20%	129.09	-0.63%	2011-05-16
144.74	10433.97	106303.5082	0.60%	129.07	-0.02%	2011-05-17
145.6	10495.96	106345.4509	0.04%	130.22	0.89%	2011-05-18
145.65	10499.57	106590.6749	0.23%	130.53	0.24%	2011-05-19
147.49	10632.21	106270.4263	-0.30%	129.49	-0.80%	2011-05-20
147.83	10656.72	106145.191	-0.12%	127.99	-1.16%	2011-05-23
148.59	10711.51	106579.9784	0.41%	127.88	-0.09%	2011-05-24

Portfolio

148.58	10710.78	106757.2472	0.17%	128.31	0.34%	2011-05-25
148.22	10684.83	107301.4016	0.51%	128.9	0.46%	2011-05-26
149.7	10791.52	107558.6911	0.24%	129.4	0.39%	2011-05-27
149.64	10787.20	108346.5816	0.73%	130.74	1.04%	2011-05-31
149.91	10806.66	108399.8396	0.05%	127.81	-2.24%	2011-06-01
149.5	10777.10	107088.28	-1.21%	127.67	-0.11%	2011-06-02
150.22	10829.01	107296.6214	0.19%	126.4	-0.99%	2011-06-03
150.48	10847.75	106380.8096	-0.85%	125.06	-1.06%	2011-06-06
150.42	10843.43	106307.6117	-0.07%	124.99	-0.06%	2011-06-07
149.81	10799.45	106992.5555	0.64%	124.46	-0.42%	2011-06-08
150.56	10853.52	106990.0947	0.00%	125.41	0.76%	2011-06-09
149.24	10758.36	106540.1625	-0.42%	123.67	-1.39%	2011-06-10
147.77	10652.39	105963.8305	-0.54%	123.77	0.08%	2011-06-13
148.67	10717.27	105895.5078	-0.06%	125.34	1.27%	2011-06-14
149.12	10749.71	105972.7725	0.07%	123.11	-1.78%	2011-06-15
148.97	10738.90	106384.977	0.39%	123.38	0.22%	2011-06-16
149.94	10808.82	105969.2593	-0.39%	123.75	0.30%	2011-06-17
150.03	10815.31	106171.323	0.19%	124.38	0.51%	2011-06-20
150.76	10867.94	106661.7229	0.46%	126.08	1.37%	2011-06-21
150.99	10884.52	106316.2833	-0.32%	125.32	-0.60%	2011-06-22
148.34	10693.48	106219.2853	-0.09%	124.96	-0.29%	2011-06-23
146.26	10543.54	105009.0937	-1.14%	123.51	-1.16%	2011-06-24
145.73	10505.33	104900.6821	-0.10%	124.61	0.89%	2011-06-27
146.24	10542.10	105326.2473	0.41%	126.24	1.31%	2011-06-28
147.18	10609.86	105273.1084	-0.05%	127.32	0.86%	2011-06-29
146	10524.80	105626.016	0.34%	128.54	0.96%	2011-06-30
144.93	10447.66	105966.3755	0.32%	130.44	1.48%	2011-07-01
147.63	10642.30	106294.0872	0.31%	130.33	-0.08%	2011-07-05
148.91	10734.57	106705.143	0.39%	130.49	0.12%	2011-07-06
149.15	10751.87	107068.1648	0.34%	131.84	1.03%	2011-07-07
150.25	10831.17	107972.7541	0.84%	130.91	-0.71%	2011-07-08
151.59	10927.77	108452.4103	0.44%	128.54	-1.81%	2011-07-11
152.77	11012.83	108705.8547	0.23%	127.98	-0.44%	2011-07-12
154.14	11111.59	109331.7672	0.58%	128.41	0.34%	2011-07-13
154.54	11140.43	108494.4974	-0.77%	127.53	-0.69%	2011-07-14
155.2	11188.00	109165.0315	0.62%	128.27	0.58%	2011-07-15
156.57	11286.76	108891.6594	-0.25%	127.21	-0.83%	2011-07-18
154.66	11149.08	110326.5733	1.32%	129.28	1.63%	2011-07-19
156.02	11247.12	109979.0511	-0.31%	129.2	-0.06%	2011-07-20
154.83	11161.33	110213.7917	0.21%	130.99	1.39%	2011-07-21
156.12	11254.33	110969.319	0.69%	131.08	0.07%	2011-07-22
157.34	11342.27	110379.4039	-0.53%	130.35	-0.56%	2011-07-25
157.77	11373.27	110830.9512	0.41%	129.86	-0.38%	2011-07-26
157.19	11331.46	110018.343	-0.73%	127.2	-2.05%	2011-07-27
157.32	11340.83	109435.0528	-0.53%	126.83	-0.29%	2011-07-28
158.29	11410.76	109802.1889	0.34%	125.97	-0.68%	2011-07-29
157.72	11369.67	110414.0438	0.56%	125.43	-0.43%	2011-08-01
161.52	11643.60	111326.0321	0.83%	122.23	-2.55%	2011-08-02
161.49	11641.44	111492.9851	0.15%	122.89	0.54%	2011-08-03
160.64	11580.16	111325.1154	-0.15%	117.13	-4.69%	2011-08-04
161.75	11660.18	110043.0557	-1.15%	116.96	-0.15%	2011-08-05
167.12	12047.29	109639.5706	-0.37%	109.34	-6.52%	2011-08-08



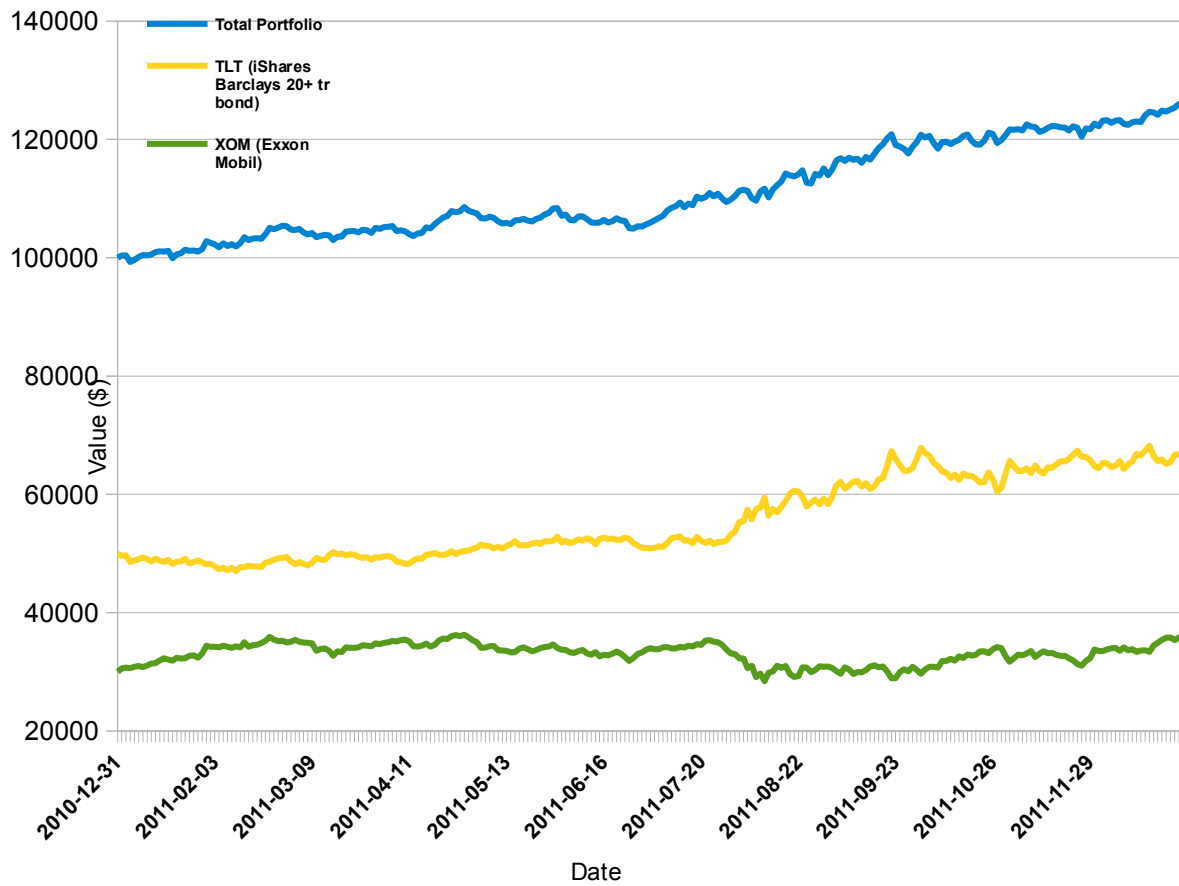
Portfolio

168.61	12154.70	111165.7406	1.39%	114.43	4.66%	2011-08-09
174.58	12585.06	111681.009	0.46%	109.37	-4.42%	2011-08-10
170.75	12308.97	110195.8743	-1.33%	114.28	4.49%	2011-08-11
169.97	12252.74	111539.3712	1.22%	115.05	0.67%	2011-08-12
171.8	12384.66	112238.1523	0.63%	117.48	2.11%	2011-08-15
173.92	12537.49	112912.2281	0.60%	116.48	-0.85%	2011-08-16
174.42	12573.53	114240.2	1.18%	116.56	0.07%	2011-08-17
177.72	12811.42	113900.7992	-0.30%	111.53	-4.32%	2011-08-18
179.95	12972.17	113756.4544	-0.13%	109.71	-1.63%	2011-08-19
184.59	13306.66	114109.8019	0.31%	109.8	0.08%	2011-08-22
177.67	12807.81	114763.2534	0.57%	113.41	3.29%	2011-08-23
171.65	12373.85	112660.6433	-1.83%	115.01	1.41%	2011-08-24
172.36	12425.03	112525.3694	-0.12%	113.26	-1.52%	2011-08-25
177.47	12793.40	114139.7765	1.43%	114.9	1.45%	2011-08-26
173.89	12535.32	113882.6262	-0.23%	118.2	2.87%	2011-08-29
179.1	12910.90	115105.009	1.07%	118.52	0.27%	2011-08-30
177.72	12811.42	113979.0693	-0.98%	119.04	0.44%	2011-08-31
177.87	12822.23	114884.5682	0.79%	117.8	-1.04%	2011-09-01
183.24	13209.34	116428.7995	1.34%	114.79	-2.56%	2011-09-02
182.9	13184.83	116808.5379	0.33%	113.95	-0.73%	2011-09-06
177.08	12765.28	116373.2391	-0.37%	117.16	2.82%	2011-09-07
181.81	13106.26	116921.0764	0.47%	115.94	-1.04%	2011-09-08
180.7	13026.24	116536.8931	-0.33%	112.91	-2.61%	2011-09-09
176.67	12735.73	116731.3365	0.17%	113.64	0.65%	2011-09-12
178.54	12870.53	116048.8925	-0.58%	114.68	0.92%	2011-09-13
177.21	12774.65	117027.725	0.84%	116.27	1.39%	2011-09-14
174.4	12572.09	116570.2634	-0.39%	118.27	1.72%	2011-09-15
176.03	12689.59	117588.2434	0.87%	118.97	0.59%	2011-09-16
173.31	12493.51	118554.8243	0.82%	117.79	-0.99%	2011-09-19
175.78	12671.57	119177.0122	0.52%	117.65	-0.12%	2011-09-20
173.59	12513.70	120202.134	0.86%	114.18	-2.95%	2011-09-21
169.05	12186.42	120858.05	0.55%	110.49	-3.23%	2011-09-22
159.8	11519.61	119046.2677	-1.50%	111.16	0.61%	2011-09-23
157.58	11359.57	118796.9573	-0.21%	113.8	2.37%	2011-09-26
160.63	11579.44	118393.7483	-0.34%	115.08	1.12%	2011-09-27
156.22	11261.53	117632.6161	-0.64%	112.73	-2.04%	2011-09-28
157.7	11368.22	118738.4109	0.94%	113.62	0.79%	2011-09-29
158.06	11394.18	119578.136	0.71%	110.78	-2.50%	2011-09-30
160.96	11603.23	120774.0749	1.00%	107.63	-2.84%	2011-10-03
157.64	11363.90	120314.4152	-0.38%	109.98	2.18%	2011-10-04
159.46	11495.10	120605.2403	0.24%	112.02	1.85%	2011-10-05
160.49	11569.35	119397.4483	-1.00%	114.05	1.81%	2011-10-06
159.18	11474.91	118452.0016	-0.79%	113.28	-0.68%	2011-10-07
163.27	11769.75	119561.1035	0.94%	117.07	3.35%	2011-10-10
162.1	11685.41	119614.0789	0.04%	117.19	0.10%	2011-10-11
163.26	11769.03	119194.1756	-0.35%	118.22	0.88%	2011-10-12
162.3	11699.83	119614.708	0.35%	117.98	-0.20%	2011-10-13
163.4	11779.12	119923.3459	0.26%	120	1.71%	2011-10-14
162.62	11722.90	120616.2278	0.58%	117.71	-1.91%	2011-10-17
161.84	11666.67	120825.6051	0.17%	120.01	1.95%	2011-10-18
159.87	11524.65	119736.4665	-0.90%	118.59	-1.18%	2011-10-19
157.77	11373.27	119156.6932	-0.48%	119.11	0.44%	2011-10-20

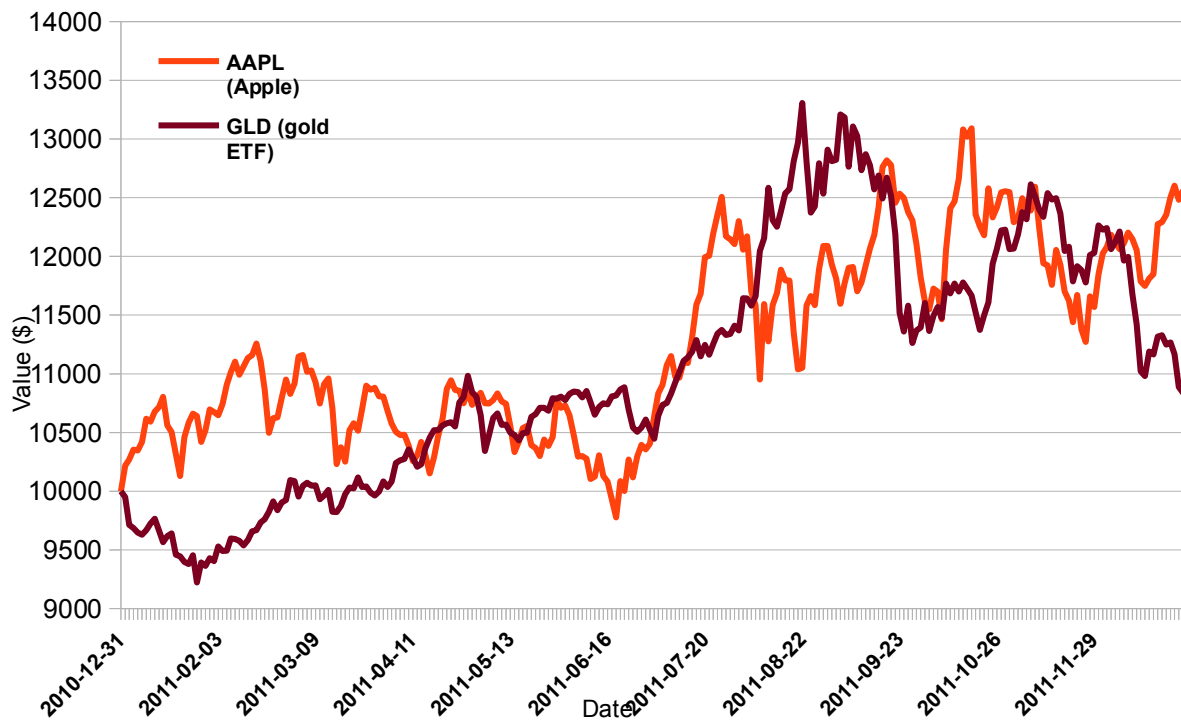
Portfolio

159.52	11499.42	119132.3844	-0.02%	121.37	1.90%	2011-10-21
161.02	11607.55	119764.8603	0.53%	122.86	1.23%	2011-10-24
165.59	11937.00	121121.1898	1.13%	120.47	-1.95%	2011-10-25
167.4	12067.47	120903.4268	-0.18%	121.69	1.01%	2011-10-26
169.55	12222.46	119403.0029	-1.24%	125.93	3.48%	2011-10-27
169.62	12227.51	119886.4339	0.40%	125.9	-0.02%	2011-10-28
167.34	12063.15	120719.3152	0.69%	122.87	-2.41%	2011-10-31
167.38	12066.03	121692.7886	0.81%	119.44	-2.79%	2011-11-01
169.06	12187.14	121623.4232	-0.06%	121.39	1.63%	2011-11-02
171.72	12378.89	121720.377	0.08%	123.6	1.82%	2011-11-03
170.85	12316.18	121507.577	-0.17%	122.85	-0.61%	2011-11-04
174.98	12613.90	122542.0675	0.85%	123.61	0.62%	2011-11-07
173.53	12509.37	122183.7534	-0.29%	125.2	1.29%	2011-11-08
172.07	12404.12	122065.7638	-0.10%	120.58	-3.69%	2011-11-09
171.14	12337.08	121264.6482	-0.66%	121.71	0.94%	2011-11-10
173.96	12540.37	121492.7222	0.19%	124	1.88%	2011-11-11
173.2	12485.58	121971.342	0.39%	122.83	-0.94%	2011-11-14
173.36	12497.12	122250.6459	0.23%	123.44	0.50%	2011-11-15
171.51	12363.75	122222.7348	-0.02%	121.48	-1.59%	2011-11-16
167.1	12045.85	122038.3988	-0.15%	119.55	-1.59%	2011-11-17
167.62	12083.33	121999.4936	-0.03%	119.42	-0.11%	2011-11-18
163.5	11786.33	121492.4454	-0.42%	117.15	-1.90%	2011-11-21
165.31	11916.81	122216.2338	0.60%	116.69	-0.39%	2011-11-22
164.83	11882.21	121932.8776	-0.23%	114.12	-2.20%	2011-11-23
163.4	11779.12	120461.6721	-1.21%	113.9	-0.19%	2011-11-25
166.63	12011.97	121866.9641	1.17%	117.2	2.90%	2011-11-28
166.88	12029.99	121710.9669	-0.13%	117.53	0.28%	2011-11-29
170.13	12264.27	122664.8009	0.78%	122.37	4.12%	2011-11-30
169.63	12228.23	122210.9168	-0.37%	122.35	-0.02%	2011-12-01
169.82	12241.93	123181.6331	0.79%	122.24	-0.09%	2011-12-02
167.32	12061.71	123252.6397	0.06%	123.57	1.09%	2011-12-05
168.18	12123.70	122778.9573	-0.38%	123.61	0.03%	2011-12-06
169.4	12211.65	123151.768	0.30%	124.07	0.37%	2011-12-07
165.98	11965.11	123256.5262	0.09%	121.35	-2.19%	2011-12-08
166.4	11995.39	122647.2206	-0.49%	123.41	1.70%	2011-12-09
161.99	11677.48	122450.8022	-0.16%	121.61	-1.46%	2011-12-12
158.45	11422.29	122906.397	0.37%	120.47	-0.94%	2011-12-13
152.89	11021.48	123020.776	0.09%	119.19	-1.06%	2011-12-14
152.33	10981.11	122941.9051	-0.06%	119.62	0.36%	2011-12-15
155.23	11190.17	124049.2102	0.90%	119.8	0.15%	2011-12-16
154.87	11164.22	124646.446	0.48%	118.52	-1.07%	2011-12-19
156.98	11316.32	124557.2002	-0.07%	122.1	3.02%	2011-12-20
157.16	11329.30	124131.7224	-0.34%	122.34	0.20%	2011-12-21
156.04	11248.56	124884.5162	0.61%	123.42	0.88%	2011-12-22
156.31	11268.02	124708.5719	-0.14%	124.53	0.90%	2011-12-23
154.91	11167.10	125042.4754	0.27%	124.62	0.07%	2011-12-27
151.03	10887.40	125386.8068	0.28%	122.99	-1.31%	2011-12-28
150.34	10837.66	125995.943	0.49%	124.26	1.03%	2011-12-29
151.99	10956.60	126111.449	0.09%	123.65	-0.49%	2011-12-30

## Portfolio and Major Position Values



## Minor Position Values



Portfolio	Weight	SPY
AAPL	0.1	N/A
TLT	0.5	N/A
XOM	0.3	N/A
GLD	0.1	N/A
Initial Value	100000	121.35
Final Value	126111.449	123.65
Annual Return	26.11%	1.90%
Avg Port DR	0.09%	0.02%
Std Dev Port	0.005655444	0.01446953
Sharpe	2.619808784	0.196339928