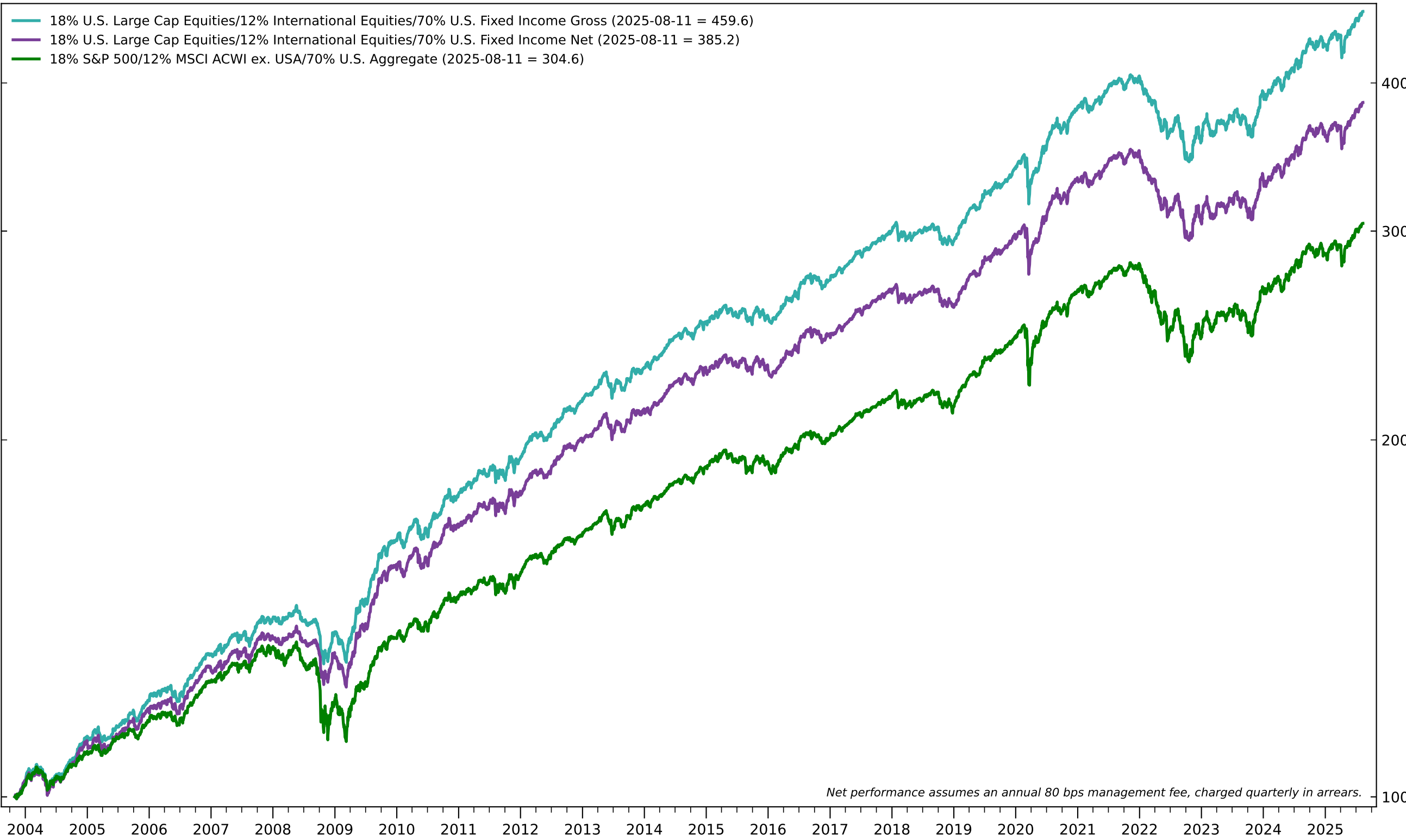


Day Hagan Smart Sector Global Balanced: 18% U.S. Large Cap Equities/12% International Equities/70% U.S. Fixed Income



	Ann Return	Ann StDev	Down Dev	Beta	Sharpe	Up Capture	Down Capture	Max DD
Strategy (Gross)	7.00	4.40	2.70	0.91	1.56	1.02	0.91	15.57
Strategy (Net)	6.16	4.47	2.78	0.90	1.36	0.97	0.93	16.25
Benchmark	5.06	4.90	3.13	1.00	1.03	1.00	1.00	17.60