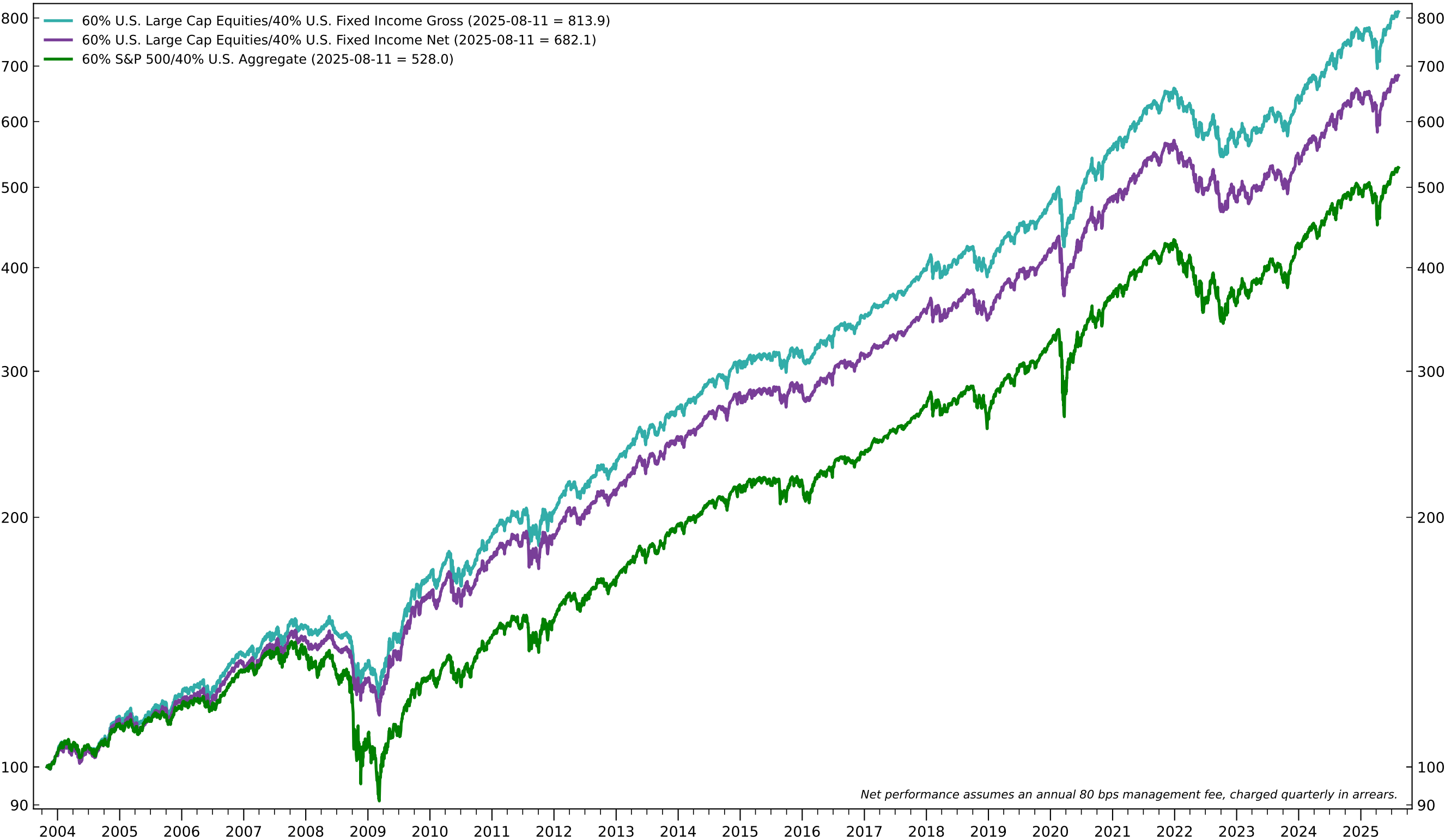




	Ann Return	Ann StDev	Down Dev	Beta	Sharpe	Up Capture	Down Capture	Max DD
Strategy (Gross)	9.75	8.97	5.64	0.87	1.08	0.95	0.89	20.26
Strategy (Net)	8.89	9.01	5.68	0.86	0.99	0.92	0.90	21.03
Benchmark	7.66	10.84	7.02	1.00	0.74	1.00	1.00	35.81