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## Simulation Large Cap Test



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Performance		
Return	Model	S&P 500
Total	468.03 %	56.89 %
Annualized	41.55 %	9.43 %
Year To Date	48.14 %	3.70 %
4 Week	-7.40 %	-5.19 %
13 Week	18.28 %	0.36 %
1 Year	56.31 %	5.93 %
3 Year	229.48 %	24.64 %

Annualized Performance by Calendar Year						
	2002*	2003	2004	2005	2006	2007**
Model	- %	36.45 %	31.67 %	42.61 %	50.11 %	53.78 %
S&P 500	- %	21.94 %	8.44 %	5.55 %	11.65 %	4.11 %
<b>Excess Return</b>	<b>- %</b>	<b>14.51 %</b>	<b>23.22 %</b>	<b>37.06 %</b>	<b>38.46 %</b>	<b>49.67 %</b>

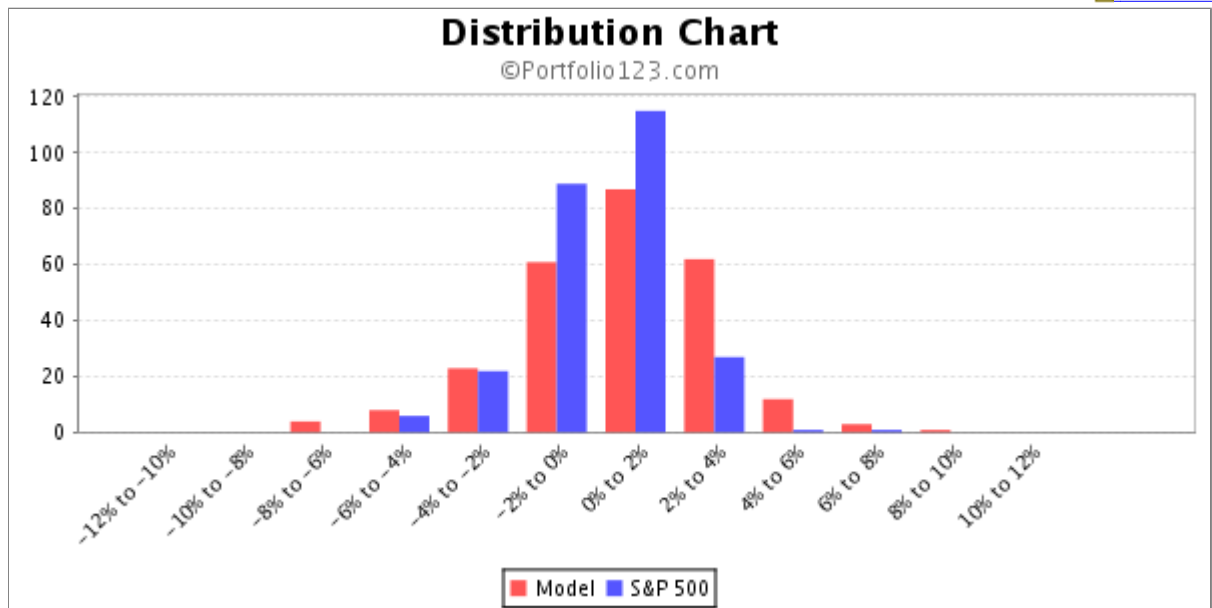
33% of annual data is required to calculate annualized return.

(\*) Inception Date: 11/28/02

(\*\*) End Date: 11/28/07

Weekly  Monthly  Yearly

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