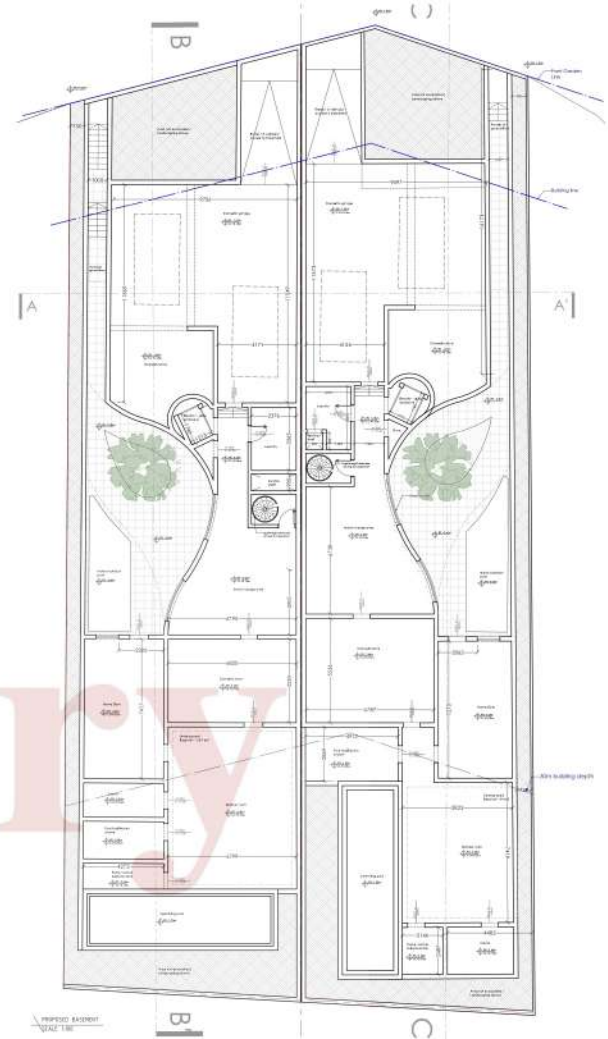




	Expected return (%)	Standard deviation (%)
Stock portfolio (S)	12.00	15.00
International portfolio (I)	10.00	12.00
Domestic Risk-Neutral Portfolio (R)	8.00	10.00
Zero portfolio (Z)	4.00	0.00
Zero portfolio (Z)	0.00	0.00
Zero portfolio (Z)	0.00	0.00

