	A	B	C	D	E	F	G	H	I	J	K	L	M	N
1	**Date**	**Fund**	**Monthly**	**Logarithmic**	**Sortino**		**13-Week**		**Benchmark**	**Monthly**	**Logarithmic**		**Fund**	
2		**NAV**	**Return**	**Return**	**Value**		**T-Bill**		**Index**	**Return**	**Return**		**Performance**	
3	Sep-04	9.62					1.67%		1,114.58					
4	Oct-04	9.68	0.62%	0.27%	0.000011		1.87%		1,130.20	1.40%	0.60%		-0.78%	
5	Nov-04	10.24	5.79%	2.44%	0.000000		2.18%		1,173.82	3.86%	1.64%		1.93%	=C5-J5
~~							**(Dec-04 to May-07)** ~~~~~~							
36	Jun-07	15.02	-1.64%	-0.72%	0.000000		4.67%		1,503.35	-1.78%	-0.78%		0.14%	
37	Jul-07	14.26	-5.06%	-2.26%	0.000071		4.81%		1,455.27	-3.20%	-1.41%		-1.86%	
38	Aug-07	14.19	-0.49%	-0.21%	0.000059		3.99%		1,473.99	1.29%	0.56%		-1.78%	
39	**Months**	**36**					=IF(D38-K38,(D38-K38)^2,0)						=LOG(K38/K37)	
40	**Cum Return**	**47.51%**	=(B38-B3)/B3											
41	**Ann Return**	**13.83%**	=(1+B40)^(B39/12))-1											
42	**Ann Volatility**	**8.67%**	=STDEVP(C4:C38)*SQRT(12)											
43	**Avg T-Bill Yield**	**3.92%**	=AVERAGE(G3:G38)											
44	**Benchmark Return**	**9.76%**	=(1+(I38-I3)/I3)^(1/(B39/12))-1											
45	**Tracking Error**	**3.77%**	=STDEVP(M4:M38)*SQRT(12)											
46	**Beta**	**1.04**	=COVAR(C4:C38,J4:J38)/VAR(J4:J38)											
47	**Ann Alpha**	**3.85**	=((B41-B43)--B46*(B44-B43))*100											
48	**Sharpe Ratio**	**1.14**	=(B41-B43)/B42											
49	**Treynor Ratio**	**9.56**	=(B41-B43)/B46*100											
50	**Sortino Ratio**	**5.86**	=(LN(B38/B3)-(B44)*36/12)*SUM(E4:E38)^(-0.5)											
51	**Information Ratio**	**1.02**	=(B47/B45)/100											*Brad Zigler*