Sample Manager
International Equity Portfolio

Risk Profile Compared to International Index

Periods Ending September 2008

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InterSec Research
EAFE Plus Universe
Based in U.S. Dollar

	Three Years				Five Years			
	Portfolio	Index	Median	Your Rank	Portfolio	Index	Median	Your Rank
Beta	1.15	1.00	1.02	84	1.14	1.00	1.01	89
R Squared	0.97	1.00	0.95	27	0.96	1.00	0.95	36
Standard Deviation	17.87	15.27	15.83	82	15.95	13.73	14.18	86
Sharpe Ratio	0.09	-0.21	-0.12	10	0.70	0.46	0.53	14
Treynor Ratio	1.40	-3.18	-1.91	10	9.79	6.34	7.42	15
Alpha	5.35	-	1.18	7	3.68	-	1.05	9
Tracking Error	3.94	-	3.72	57	3.73	-	3.43	62
Information Ratio	1.22	-	0.34	7	1.28	-	0.34	5
Downside Risk	13.48	12.32	12.56	76	11.87	10.92	11.08	76
Sortino Ratio	0.36	-	0.10	13	0.40	-	0.11	8