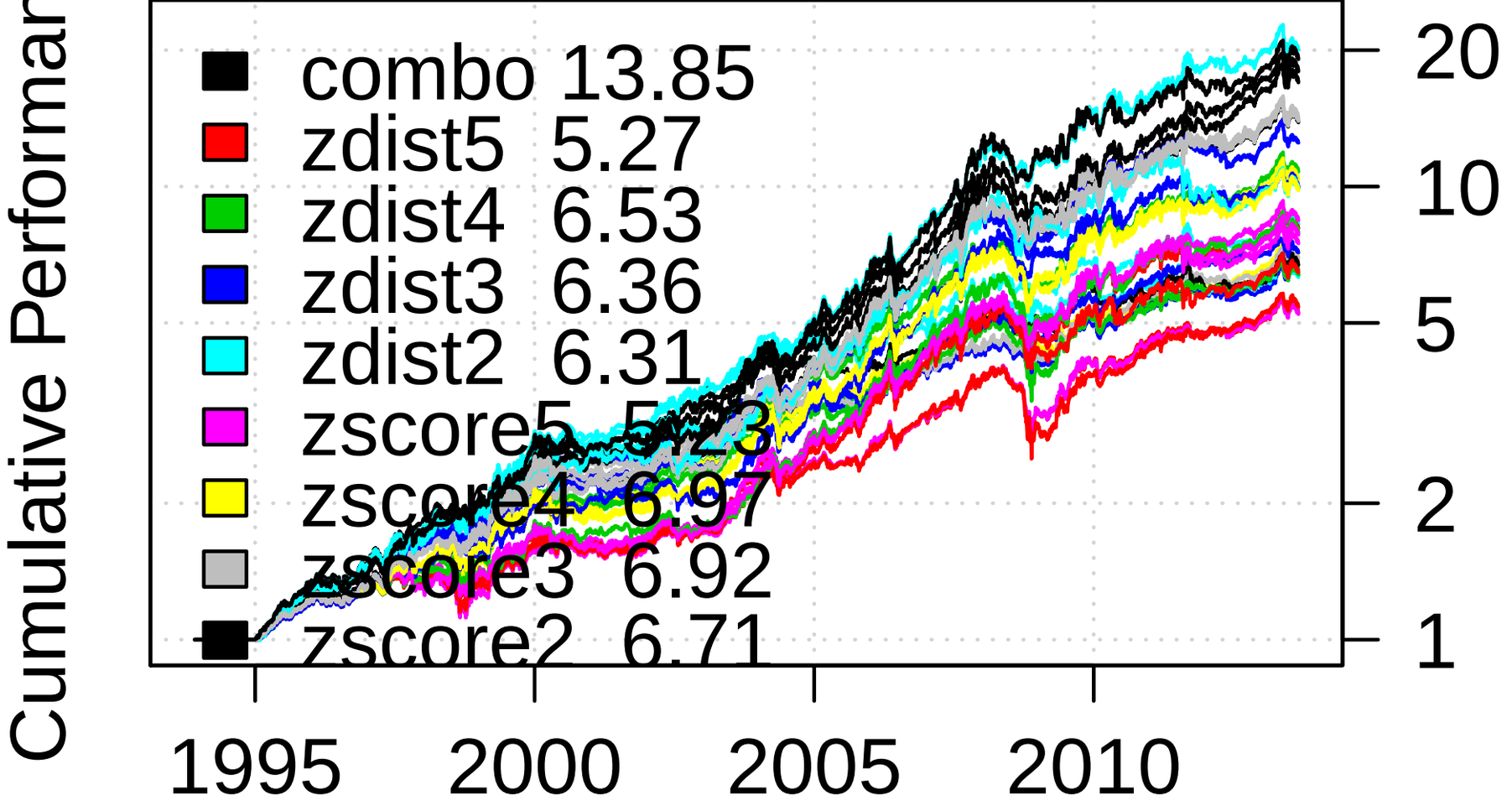

Syste	combo	zdist5	zdist4	zdist3	zdist2	zscore5	zscore4	zscore3	zscore2	percentra	percentra	percentra	percentra	instslope5	instslope4	instslope3	instslope2	pricesma	pricesma	pricesma	pricesma	smadiff5	smadiff4	smadiff3	smadiff2	trx5	trx4	trx3	trx2	totalretur	totalretur	totalretur	totalretur
Period	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201	ec1993 – Aug201
Cagr	14.2	8.7	9.9	9.8	9.7	8.7	10.3	10.2	10.1	8.9	9.8	10.4	11.2	10.7	12.2	14.2	15.4	11.1	12.7	13.6	16.3	11.3	12.5	14.2	16.3	14	11.0	12.3	12.2	10.9	12.2	14.2	15.7
Sharp	1.1	0.9	1	1	0.9	0.9	1.0	1.0	0.9	0.9	1	1.0	1.0	1.0	1.0	1.1	1.1	1.0	1.1	1.1	1.1	1.0	1.0	1.1	1.1	0.9	0.9	1.0	0.8	1.0	1.0	1.1	1.1
DVR	1.0	0.8	0.9	0.9	0.9	0.8	1.0	0.9	0.9	0.8	0.9	1.0	1.0	0.8	0.9	1.0	0.9	0.8	1.0	0.9	0.9	0.9	0.9	0.9	0.9	0.8	0.8	0.8	0.7	0.9	0.9	1.0	0.9
Volatil	11.8	9.6	10.0	9.8	10.4	9.8	9.7	9.9	10.4	10.0	9.8	9.8	10.3	10.6	11.2	12.0	13.6	10.6	11.1	11.9	14.1	10.6	11.4	12.4	14.3	11.1	11.5	12.3	14.3	10.6	11.2	12.2	13.7
MaxD	-22.1	-30.7	-34.0	-23.9	-17.8	-30.7	-27.4	-23.8	-20.8	-37.4	-34.0	-26.4	-17.8	-22.1	-24.5	-19.3	-21.1	-27.0	-2	-23.0	-21.1	-25.6	-27.4	-21.1	-21.1	-27.2	-29.8	-22.2	-27.7	-22.1	-26.0	-19.7	-21.1
AvgDD	-1.9	-1.6	-1.6	-1.7	-1.8	-1.6	-1.6	-1.7	-2.0	-1.5	-1.6	-1.8	-1.9	-1.9	-1.9	-1.9	-2.2	-1.9	-1.8	-2.0	-2.2	-1.8	-1.9	-2.0	-2.4	-2.0	-2.0	-2.1	-2.4	-1.8	-1.9	-1.9	-2.2
VaR	-1.1	-0.9	-0.9	-0.9	-1.0	-0.9	-0.9	-0.9	-1.0	-0.9	-0.9	-0.9	-0.9	-1.0	-1.1	-1.1	-1.3	-1.0	-1.1	-1.1	-1.3	-1.0	-1.1	-1.2	-1.4	-1.1	-1.2	-1.2	-1.4	-1.0	-1.1	-1.2	-1.3
CVaR	-1.9	-1.5	-1.5	-1.4	-1.5	-1.5	-1.4	-1.4	-1.5	-1.5	-1.5	-1.4	-1.5	-1.6	-1.7	-1.8	-2.0	-1.6	-1.6	-1.8	-2.1	-1.6	-1.7	-1.8	-2.1	-1.7	-1.7	-1.8	-2.1	-1.6	-1.7	-1.8	-2.0
Expos	94.4	94.4	94.4	94.4	94.4	94.4	94.4	94.4	94.4	94.4	94.4	94.4	94.4	94.4	94.4	94.4	94.4	94.4	94.4	94.4	94.4	94.4	94.4	94.4	94.4	94.0	94.0	94.0	94.0	94.4	94.4	94.4	94.4