



System	EW	RP	MV	MD	MC	MC2
Period	Oct2003 – Aug2013	Oct2003 – Aug2013	Oct2003 – Aug2013	Oct2003 – Aug2013	Oct2003 – Aug2013	Oct2003 – Aug2013
Cagr	7.36	6.1	4.61	5.71	5.74	5.75
Sharpe	0.49	0.59	0.91	0.89	0.88	0.77
DVR	0.33	0.48	0.86	0.84	0.82	0.7
Volatility	17.88	10.98	5.13	6.45	6.63	7.67
MaxDD	-47.88	-33.35	-15.17	-21.52	-21.39	-24.8
AvgDD	-2.37	-1.39	-0.51	-0.72	-0.77	-1.02
VaR	-1.67	-1.02	-0.39	-0.51	-0.56	-0.67
CVaR	-2.74	-1.65	-0.68	-0.92	-0.94	-1.12
Exposure	97.44	97.44	97.44	97.44	97.44	97.44