



System	EW	RP	MV	MD	MC	MC2
Period	Jan1980 – Aug2013	Jan1980 – Aug2013	Jan1980 – Aug2013	Jan1980 – Aug2013	Jan1980 – Aug2013	Jan1980 – Aug2013
Cagr	16.15	15.49	14.42	14.68	15.23	15.32
Sharpe	0.88	0.89	0.91	0.83	0.89	0.89
DVR	0.77	0.79	0.79	0.73	0.8	0.79
Volatility	19.23	18.1	16.36	18.59	17.62	17.87
MaxDD	-59.18	-52.93	-38.29	-59.62	-55.09	-53.24
AvgDD	-2.45	-2.41	-2.42	-2.5	-2.32	-2.37
VaR	-1.74	-1.62	-1.47	-1.67	-1.6	-1.6
CVaR	-2.73	-2.56	-2.29	-2.64	-2.49	-2.53
Exposure	99.26	99.26	99.26	99.26	99.26	99.26