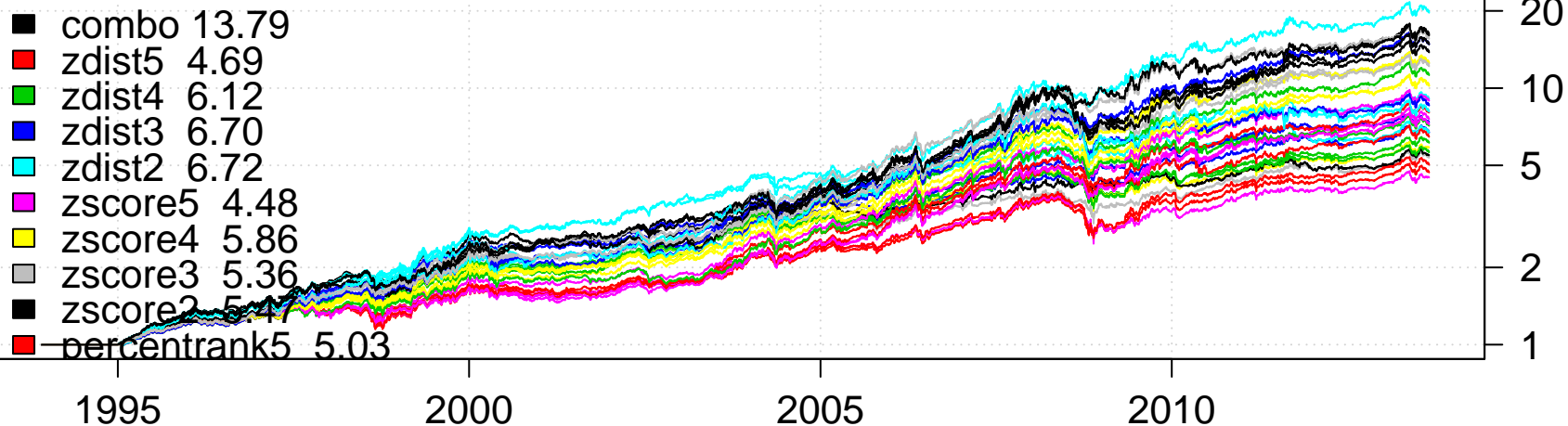


Cumulative Performance



System	combo	zdist5	zdist4	zdist3	zdist2	zscore5	zscore4	zscore3	zscore2	percentrank5	percentrank4	percentrank3	percentrank2	instslope5	instslope4	instslope3	instslope2	pricesmad	pricesmad	pricesmad	pricesmad	smadiff5	smadiff4	smadiff3	smadiff2	trx5	trx4	trx3	trx2	totalreturn	totalreturn	totalreturn	totalreturn
Period	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993	1993 - Aug1993
Cagr	14.2	8.13	9.6	10.11	10.12	7.89	9.37	8.87	8.98	8.52	9.13	10.63	11.82	10.79	12.47	13.6	15.14	11.12	13.02	14.61	16.27	11.72	13.65	14.9	15.08	9.9	10.45	11.47	11.16	10.52	12.5	13.48	14.61
Sharpe	1.22	0.86	1.01	1.07	1.02	0.82	0.96	0.93	0.9	0.9	0.97	1.12	1.15	1.07	1.16	1.16	1.1	1.09	1.19	1.23	1.16	1.08	1.17	1.16	1.05	0.97	0.95	0.95	0.8	1.05	1.17	1.16	1.08
DVR	1.05	0.79	0.97	1.03	1	0.76	0.93	0.9	0.88	0.82	0.94	1.07	1.12	0.92	0.99	1.01	0.92	0.95	1.04	1.04	0.96	0.94	1	1.01	0.89	0.87	0.86	0.87	0.71	0.91	1.03	1.02	0.93
Volatility	11.43	9.68	9.53	9.38	9.98	9.9	9.81	9.68	10.1	9.66	9.47	9.47	10.16	10.1	10.67	11.56	13.7	10.18	10.76	11.66	13.86	10.84	11.49	12.66	14.36	10.3	11.11	12.22	14.63	10.02	10.51	11.52	13.5
MaxDD	-23.18	-32.15	-27.46	-17.19	-18.07	-35.77	-31.65	-26.72	-20.73	-33.99	-28.94	-17.78	-17.52	-25.4	-28.51	-22.87	-33.67	-25.87	-24.6	-17.41	-21.02	-24.96	-17.91	-19.91	-20.97	-23.46	-24.99	-32.86	-46.06	-25.4	-27.93	-24.6	-37.59
AvgDD	-1.89	-1.62	-1.6	-1.63	-1.9	-1.64	-1.63	-1.61	-1.93	-1.54	-1.64	-1.56	-1.94	-1.75	-1.81	-1.82	-2.3	-1.81	-1.8	-1.9	-2.43	-1.9	-2.02	-2.12	-2.67	-1.89	-2.06	-2.04	-2.41	-1.82	-1.82	-1.85	-2.17
VaR	-1.13	-0.94	-0.93	-0.94	-0.98	-0.93	-0.93	-0.94	-1.02	-0.94	-0.93	-0.94	-0.98	-1.03	-1.06	-1.13	-1.39	-1.04	-1.06	-1.13	-1.38	-1.09	-1.13	-1.25	-1.44	-1.08	-1.14	-1.22	-1.45	-1.02	-1.04	-1.13	-1.39
CVaR	-1.73	-1.5	-1.44	-1.41	-1.53	-1.53	-1.5	-1.47	-1.55	-1.49	-1.46	-1.42	-1.54	-1.54	-1.62	-1.76	-2.1	-1.55	-1.63	-1.76	-2.07	-1.64	-1.72	-1.93	-2.19	-1.57	-1.74	-1.9	-2.27	-1.53	-1.6	-1.76	-2.07
Exposure	94.49	94.49	94.49	94.49	94.49	94.49	94.49	94.49	94.49	94.49	94.49	94.49	94.49	94.49	94.49	94.49	94.49	94.49	94.49	94.49	94.49	94.49	94.49	94.49	94.07	94.07	94.07	94.07	94.49	94.49	94.49	94.49	