



System	EW	RP	MV	MD	MC	MC2
Period	Dec1994 – Aug2013	Dec1994 – Aug2013	Dec1994 – Aug2013	Dec1994 – Aug2013	Dec1994 – Aug2013	Dec1994 – Aug2013
Cagr	7.22	6.02	3.48	6.67	4.84	5.56
Sharpe	0.68	1.13	1.2	1.39	1.23	1.3
DVR	0.6	1.04	1.07	1.2	1.13	1.2
Volatility	11.16	5.29	2.9	4.75	3.91	4.25
MaxDD	-40.98	-20.97	-10	-14.59	-11.55	-13.66
AvgDD	-1.62	-0.87	-0.33	-0.71	-0.61	-0.68
VaR	-1.03	-0.5	-0.25	-0.45	-0.37	-0.4
CVaR	-1.68	-0.76	-0.42	-0.66	-0.54	-0.6
Exposure	98.71	98.71	98.71	98.71	98.71	98.71