



System	EW	RP	MV	MD	MC	MC2
Period	Jan2001 – Oct2013	Jan2001 – Oct2013	Jan2001 – Oct2013	Jan2001 – Oct2013	Jan2001 – Oct2013	Jan2001 – Oct2013
Cagr	2.87	1.16	0.14	0.16	1.07	1.12
Sharpe	0.41	0.5	0.36	0.33	0.75	0.66
DVR	0.28	0.34	0.28	0.3	0.59	0.51
Volatility	7.66	2.39	0.38	0.48	1.45	1.73
MaxDD	-31.54	-13.16	-0.77	-0.86	-7.07	-8.79
AvgDD	-1.49	-0.36	-0.09	-0.1	-0.24	-0.28
VaR	-0.75	-0.21	-0.02	-0.03	-0.13	-0.16
CVaR	-1.17	-0.38	-0.05	-0.06	-0.22	-0.27
Exposure	98.05	98.05	98.05	98.05	98.05	98.05