



System	EW	RP	MV	MD	MC	MC2
Period	Aug2002 – Aug2013	Aug2002 – Aug2013	Aug2002 – Aug2013	Aug2002 – Aug2013	Aug2002 – Aug2013	Aug2002 – Aug2013
Cagr	11.07	11.52	10.78	11.45	11.09	10.83
Sharpe	0.68	0.85	1.31	1.3	1.21	1.15
DVR	0.59	0.77	1.2	1.21	1.14	1.09
Volatility	17.62	14.1	8.06	8.62	9.07	9.34
MaxDD	-45.89	-34.95	-13.47	-13.43	-17.44	-17.87
AvgDD	-2.02	-1.73	-1.23	-1.28	-1.4	-1.39
VaR	-1.62	-1.41	-0.83	-0.88	-0.92	-0.96
CVaR	-2.62	-2.05	-1.14	-1.19	-1.27	-1.3
Exposure	97.67	97.67	97.67	97.67	97.67	97.67