



System	EW	RP	MV	MD	MC	MC2
Period	Jan1995 – Oct2013	Jan1995 – Oct2013	Jan1995 – Oct2013	Jan1995 – Oct2013	Jan1995 – Oct2013	Jan1995 – Oct2013
Cagr	25.25	23.57	21.23	21.03	25.67	24.38
Sharpe	1.01	1.03	1.16	1	1.18	1.08
DVR	0.93	0.95	1.07	0.95	1.1	1.01
Volatility	25.68	23.32	18.1	21.49	21.3	22.47
MaxDD	-46.63	-45.34	-36.65	-42.54	-44.96	-45.33
AvgDD	-3.01	-2.75	-2.53	-3.12	-2.42	-2.6
VaR	-2.53	-2.32	-1.66	-2.05	-2.05	-2.2
CVaR	-3.54	-3.21	-2.53	-3.04	-2.96	-3.1
Exposure	98.67	98.67	98.67	98.67	98.67	98.67