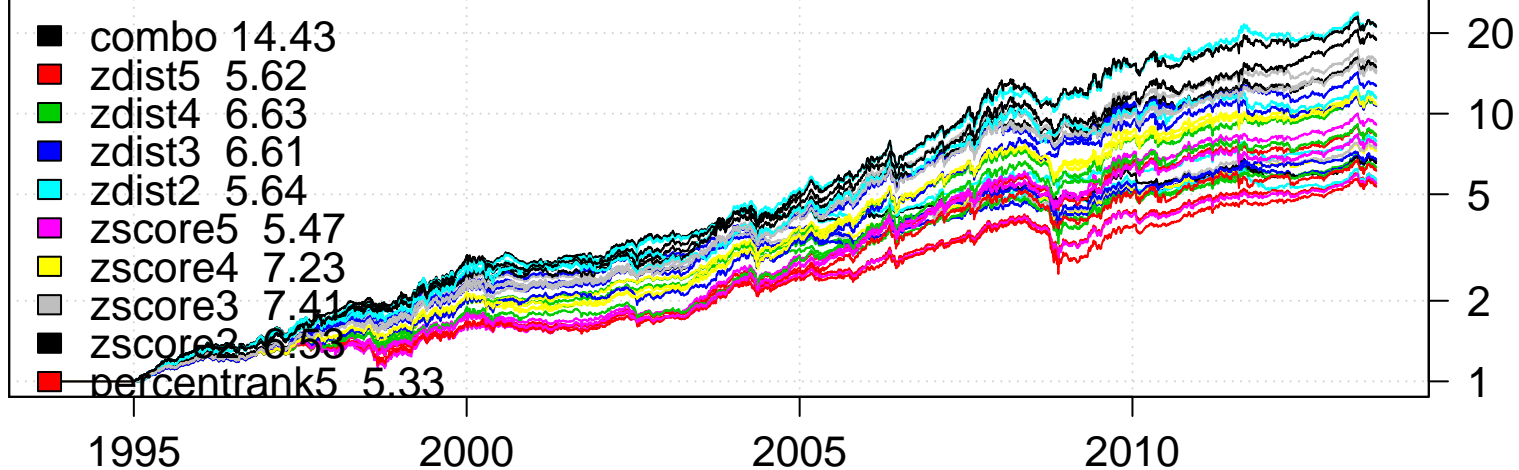


Cumulative Performance



System	combo	zdist5	zdist4	zdist3	zdist2	zscore5	zscore4	zscore3	zscore2	percentrank5	percentrank4	percentrank3	percentrank2	instslope1	instslope2	instslope3	instslope4	pricesma1	pricesma2	pricesma3	pricesma4	smadiff5	smadiff4	smadiff3	smadiff2	tr5	tr4	tr3	tr2	totalreturn1	totalreturn2	totalreturn3	totalreturn4
Period	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	1993-01-01 - 2013-08-01	2013-08-01 - 2013-08-01	
Cagr	14.46	9.13	10.05	10.03	9.15	8.98	10.53	10.67	9.96	8.84	9.74	10.13	11.01	10.82	12.72	14.47	14.65	11.31	12.75	13.72	16.68	11.81	13.09	14.91	16.7	9.59	11.26	12.72	13.1	10.81	12.79	14.34	16.03
Sharpe	1.2	0.94	1	1.02	0.89	0.92	1.07	1.07	0.95	0.89	0.99	1.02	1.06	1.02	1.12	1.18	1.07	1.07	1.14	1.12	1.19	1.11	1.14	1.21	1.17	0.88	0.99	1.04	0.94	1.02	1.12	1.17	1.16
DVR	1.06	0.86	0.95	0.98	0.86	0.84	1.02	1.02	0.94	0.81	0.94	0.99	1.04	0.89	0.99	1.05	0.96	0.94	1.01	0.99	1.01	0.96	1.01	1.06	1	0.79	0.87	0.9	0.85	0.9	0.99	1.04	1
Volatility	11.82	9.81	10.11	9.91	10.52	9.88	9.82	9.93	10.57	10.06	9.85	10.01	10.4	10.69	11.3	12.04	13.7	10.6	11.13	12.2	13.76	10.6	11.41	12.16	14.04	11.13	11.5	12.29	14.11	10.66	11.33	12.09	13.68
MaxDD	-21.95	-30.79	-34.04	-23.98	-17.84	-30.79	-27.46	-23.98	-19.1	-37.4	-34.04	-30.82	-17.84	-22.19	-24.57	-19.39	-26.59	-27.03	-27	-20.55	-20.97	-25.63	-27.75	-23.1	-21.53	-28.25	-27.03	-17.71	-27.46	-22.19	-24.57	-19.77	-26.59
AvgDD	-1.9	-1.61	-1.66	-1.72	-1.95	-1.63	-1.64	-1.71	-2.06	-1.57	-1.62	-1.63	-2.04	-1.9	-1.9	-1.86	-2.37	-1.86	-1.83	-1.96	-2.33	-1.87	-1.92	-2	-2.45	-1.92	-2.03	-2.14	-2.43	-1.92	-1.95	-1.87	-2.22
VaR	-1.18	-0.94	-0.98	-0.97	-1.05	-0.96	-0.95	-0.96	-1.06	-0.95	-0.94	-0.97	-0.98	-1.07	-1.12	-1.2	-1.4	-1.09	-1.11	-1.2	-1.37	-1.07	-1.12	-1.2	-1.39	-1.13	-1.19	-1.25	-1.45	-1.07	-1.12	-1.2	-1.39
CVaR	-1.8	-1.5	-1.53	-1.48	-1.61	-1.52	-1.48	-1.48	-1.6	-1.54	-1.5	-1.51	-1.59	-1.63	-1.72	-1.85	-2.09	-1.6	-1.69	-1.85	-2.05	-1.61	-1.75	-1.86	-2.11	-1.71	-1.77	-1.88	-2.15	-1.63	-1.72	-1.85	-2.08
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	