



System	strategy
Period	Jan1995 – Jun2016
Cagr	6.5
Sharpe	0.97
DVR	0.93
Volatility	6.74
MaxDD	−10.26
AvgDD	−1.93
VaR	0
CVaR	−0.97
Exposure	9.01

**Sharpe**



**MaxDD**



**Cagr**



**Volatility**



**DVR**



**Turnover**



Transition Map for strategy



strategy	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	MaxDD
1995		0.0	0.0	0.0	0.0	-0.2	0.7	-0.4	1.4	-0.4	1.4	1.4	4.0	-0.5
1996	1.3	0.0	2.2	1.4	-1.5	1.0	0.5	0.0	0.7	1.5	0.2	-1.2	6.1	-1.7
1997	1.0	0.9	0.1	0.0	1.6	1.7	0.4	-0.1	0.0	1.9	0.0	2.0	10.0	-1.3
1998	0.7	2.1	1.0	-1.0	0.9	0.3	1.0	-4.2	0.0	0.0	2.1	0.5	3.3	-7.7
1999	1.4	-0.3	-0.1	2.9	1.8	0.3	1.7	0.2	0.3	2.5	-0.9	4.4	14.9	-1.0
2000	-3.3	2.4	-1.5	1.2	-1.2	2.2	-0.6	1.9	-2.2	-0.4	-1.2	-0.2	-3.1	-5.9
2001	-2.1	-3.0	0.8	0.0	-1.8	0.1	1.0	0.7	1.5	0.0	2.2	3.1	2.4	-6.1
2002	1.6	-2.0	4.2	-1.1	1.3	-0.1	-1.7	0.0	-1.0	0.0	2.7	-2.6	1.2	-4.5
2003	3.9	0.3	0.1	5.5	0.9	1.2	4.6	-1.0	3.1	2.9	1.0	2.1	27.3	-1.0
2004	4.9	-0.2	0.7	2.2	1.3	-0.2	-2.4	0.5	2.1	3.2	-0.2	-2.4	9.6	-3.2
2005	-5.6	2.1	-0.9	-0.4	0.2	1.5	-0.7	3.0	1.6	-1.5	1.0	1.9	1.9	-5.8
2006	3.7	-2.9	2.8	1.1	2.0	-0.4	0.2	0.2	1.2	0.1	1.1	1.1	10.5	-2.9
2007	-0.4	0.6	-0.8	0.7	1.1	2.6	3.2	-0.6	0.0	4.8	-4.4	-0.3	6.4	-5.0
2008	2.5	-1.7	0.6	5.3	1.9	-3.4	1.9	-0.9	1.4	-1.0	0.0	-1.1	5.3	-4.1
2009	-2.2	0.1	-2.8	6.6	4.8	3.4	-2.0	7.1	-4.4	-2.8	1.9	2.3	11.7	-7.7
2010	1.6	1.2	1.0	2.1	0.8	0.2	-1.4	2.4	-0.5	1.5	1.1	3.9	14.7	-4.0
2011	0.7	1.0	0.2	0.7	0.0	0.1	2.1	1.7	-2.0	-1.2	1.4	0.0	4.7	-5.3
2012	-1.6	3.1	-0.1	0.6	0.8	0.1	0.6	-1.0	0.2	1.0	1.9	0.2	5.7	-1.6
2013	2.0	-0.2	1.3	1.4	-0.5	-0.4	0.5	1.4	0.2	0.6	0.5	-1.6	5.1	-2.0
2014	-1.4	-0.6	1.1	2.5	-0.8	0.7	-0.6	0.9	1.0	-0.4	-0.4	-0.6	1.4	-2.6
2015	-1.3	1.9	0.3	2.0	0.3	-0.1	0.6	-0.2	0.2	0.6	1.5	-0.1	5.6	-1.3
2016	0.6	1.2	1.0	-2.5	-5.7	0.4							-5.0	-9.6
Avg	0.4	0.3	0.5	1.4	0.4	0.5	0.5	0.6	0.2	0.6	0.6	0.6	6.5	-3.9

strategy	weight	entry.date	exit.date	nhold	entry.price	exit.price	return
QQQ	50	2015-07-31	2015-08-04	4	111.01	110.45	-0.25
XLY	50	2015-07-31	2015-08-04	4	79.26	79.33	0.04
IEF	100	2015-08-31	2015-09-02	2	104.77	104.95	0.18
IEF	100	2015-09-30	2015-10-02	2	106.42	107.02	0.56
QQQ	50	2015-10-30	2015-11-03	4	112.65	114.32	0.74
XLK	50	2015-10-30	2015-11-03	4	43.21	43.83	0.71
IWM	50	2015-11-30	2015-12-02	2	118.23	117.73	-0.21
XLY	50	2015-11-30	2015-12-02	2	80.12	80.24	0.07
VNQ	50	2015-12-31	2016-01-05	5	79.73	80.29	0.35
XLU	50	2015-12-31	2016-01-05	5	42.96	43.18	0.25
GLD	50	2016-01-29	2016-02-02	4	106.95	108.09	0.53
XLU	50	2016-01-29	2016-02-02	4	45.08	45.71	0.69
GLD	50	2016-02-29	2016-03-02	2	118.64	118.68	0.02
XLI	50	2016-02-29	2016-03-02	2	51.85	52.91	1.02
EWZ	50	2016-03-31	2016-04-04	4	26.3	25.55	-1.43
ILF	50	2016-03-31	2016-04-04	4	25.16	24.61	-1.09
EWZ	50	2016-04-29	2016-05-03	4	29.51	27.7	-3.07
ILF	50	2016-04-29	2016-05-03	4	27.13	25.7	-2.64
EWT	50	2016-05-31	2016-06-02	2	13.34	13.49	0.56
XLK	50	2016-05-31	2016-06-02	2	44.19	44.04	-0.17

