



System	strategy
Period	Jan1995 – May2016
Cagr	6.49
Sharpe	0.97
DVR	0.93
Volatility	6.74
MaxDD	−10.26
AvgDD	−1.93
VaR	0
CVaR	−0.97
Exposure	8.99

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								-5.4	-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
XLV	50	2015-05-29	2015-06-02	4	73.83	73.65	-0.13
XLV	100	2015-06-30	2015-07-02	2	73.54	73.99	0.6
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	104.92	105.11	0.18
IEF	100	2015-09-30	2015-10-02	2	106.58	107.18	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

