

System	strategy
Period	Jan1995 – Feb2015
Cagr	6.94
Sharpe	1.03
DVR	0.97
Volatility	6.77
MaxDD	−10.2
AvgDD	−1.86
VaR	0
CVaR	−0.96
Exposure	8.97

**Sharpe**



**MaxDD**



**Cagr**



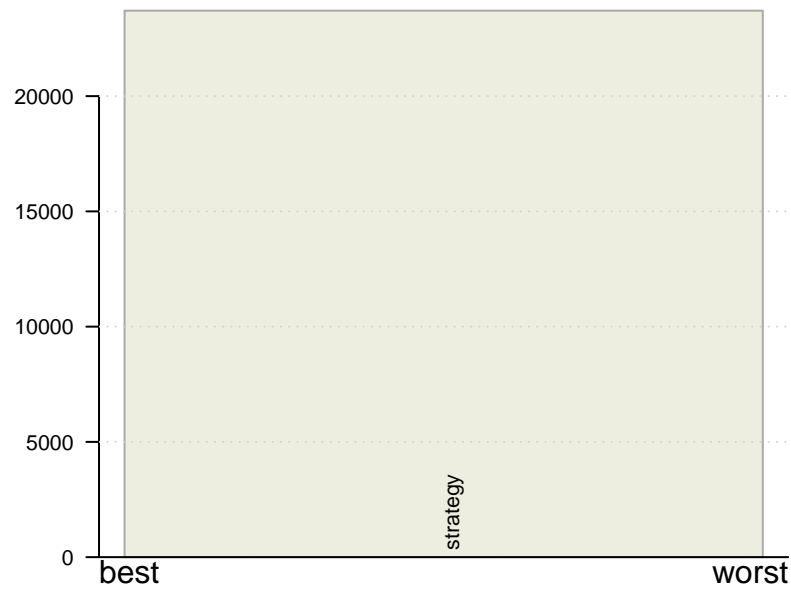
**Volatility**



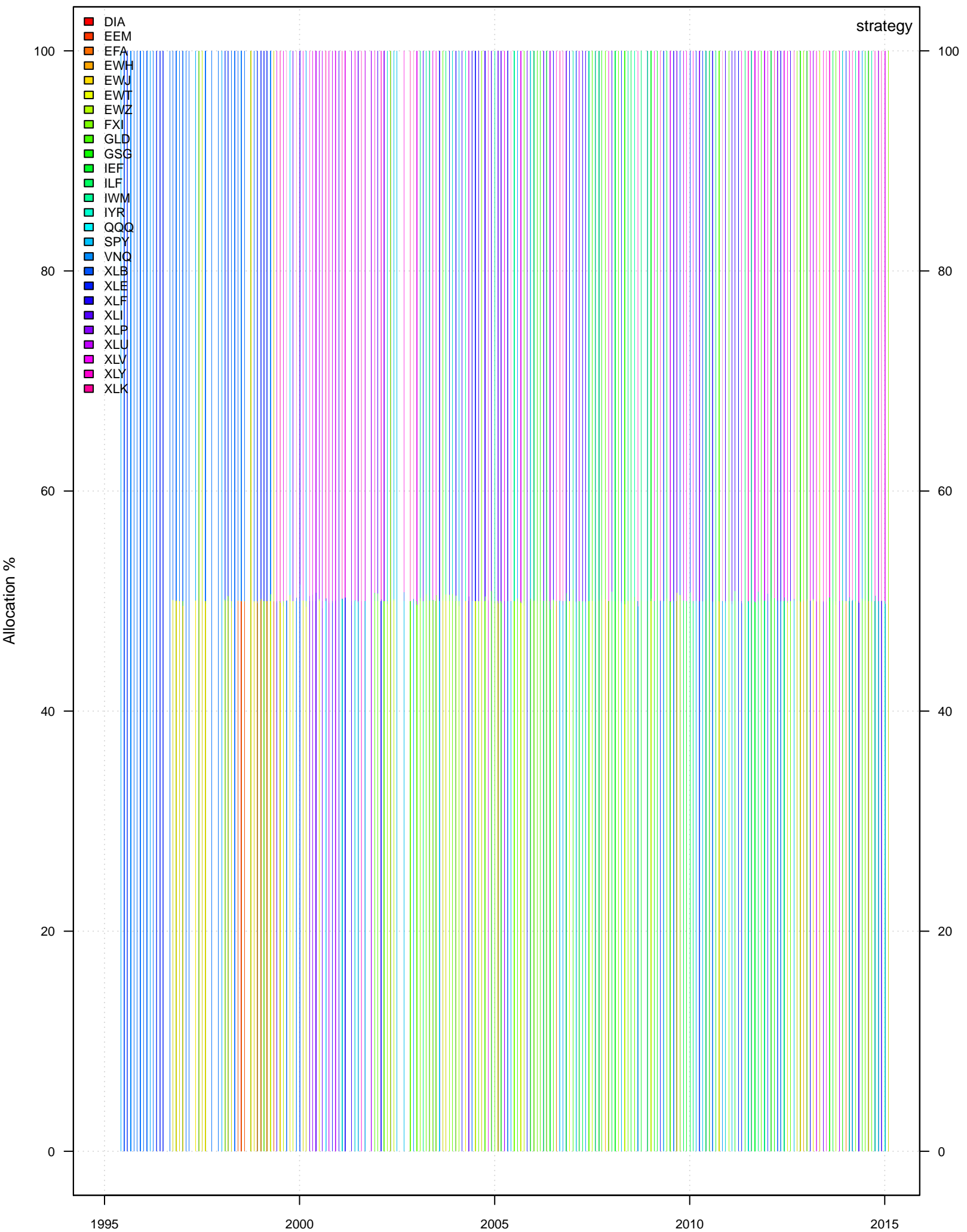
**DVR**



**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	1.4	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	1.1	0.9	0.1	0.0	1.6	1.7	0.3	-0.1	0.0	1.9	0.0	2.0	9.8	-1.3
1998	0.8	2.0	1.0	-1.0	0.9	0.3	1.0	-4.2	0.0	0.0	2.2	0.5	3.3	-7.6
1999	1.4	-0.3	-0.1	2.9	1.8	0.3	1.7	0.2	0.3	2.5	-1.1	4.4	14.6	-1.2
2000	-3.3	2.4	-1.4	1.2	-1.2	2.2	-0.6	1.9	-2.2	-0.4	-1.2	-0.2	-3.0	-5.8
2001	-2.1	-3.0	0.8	0.0	-1.8	0.1	1.0	0.7	1.5	0.0	2.1	3.2	2.5	-6.1
2002	1.6	-2.0	4.2	-1.2	1.3	-0.1	-1.7	0.0	-1.0	0.0	2.8	-2.6	1.2	-4.5
2003	3.9	0.3	0.1	5.4	0.8	1.3	4.7	-1.0	3.1	2.9	1.0	2.1	27.4	-1.0
2004	4.9	-0.2	0.7	2.1	1.3	-0.2	-2.4	0.5	2.2	3.2	-0.2	-2.4	9.5	-3.2
2005	-5.6	2.2	-0.9	-0.4	0.2	1.5	-0.8	2.3	1.6	-1.5	1.0	1.9	1.2	-5.8
2006	3.7	-3.0	2.8	1.1	2.0	-0.4	0.2	0.2	1.2	0.1	1.1	1.1	10.4	-3.0
2007	-0.1	0.6	-0.8	0.7	1.1	2.6	3.2	-0.6	0.1	4.8	-4.4	-0.3	6.7	-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	0.2	0.6	0.8	0.1	0.6	-1.0	0.2	0.9	1.9	0.2	6.1	-1.6
2013	2.0	-0.2	1.4	1.4	-0.5	-0.4	0.5	1.4	0.2	0.5	0.5	-1.6	5.2	-2.0
2014	-1.4	-0.6	1.1	2.5	-0.8	0.8	-0.6	0.9	0.9	-0.4	-0.4	-0.6	1.4	-2.7
2015	-1.3	1.9											0.5	-1.3
Avg	0.4	0.2	0.5	1.6	0.7	0.5	0.5	0.6	0.2	0.6	0.6	0.6	6.8	-3.6

models[[m]]	weight	entry.date	exit.date	nhold	entry.price	exit.price	return
XLE	50	2014-04-30	2014-05-02	2	92.26	92.24	-0.01
XLU	50	2014-04-30	2014-05-02	2	42.09	41.39	-0.83
FXI	50	2014-05-30	2014-06-03	4	35.86	36.45	0.82
QQQ	50	2014-05-30	2014-06-03	4	90.51	90.38	-0.07
EWZ	50	2014-06-30	2014-07-02	2	47.19	46.74	-0.48
GLD	50	2014-06-30	2014-07-02	2	128.04	127.70	-0.13
EWH	50	2014-07-31	2014-08-04	4	21.80	21.85	0.11
FXI	50	2014-07-31	2014-08-04	4	39.96	40.56	0.75
EWZ	50	2014-08-29	2014-09-03	5	53.04	53.33	0.27
ILF	50	2014-08-29	2014-09-03	5	42.14	42.71	0.68
IEF	50	2014-09-30	2014-10-02	2	102.91	103.46	0.27
XLV	50	2014-09-30	2014-10-02	2	63.68	62.88	-0.63
IWM	50	2014-10-31	2014-11-04	4	116.13	115.39	-0.32
XLI	50	2014-10-31	2014-11-04	4	54.90	54.80	-0.09
XLB	50	2014-11-28	2014-12-02	4	48.85	48.64	-0.22
XLY	50	2014-11-28	2014-12-02	4	71.51	70.99	-0.36
IWM	50	2014-12-31	2015-01-05	5	119.62	117.34	-0.95
XLU	50	2014-12-31	2015-01-05	5	47.22	46.86	-0.38
EWH	50	2015-01-30	2015-02-03	4	21.67	21.84	0.39
EWT	50	2015-01-30	2015-02-03	4	15.23	15.68	1.48

