strategy 7.91

System	strategy
Period	May1996 – Feb2016
Cagr	11.01
Sharpe	1.03
DVR	0.99
Volatility	10.73
MaxDD	−14.18
AvgDD	−1.76
VaR	−1.04
CVaR	−1.62
Exposure	99.72

Transition Map for strategy

strategy	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	MaxDD
1996						1.3	0.2	−0.2	1.7	2.2	1.7	−0.9	6.2	−1.8
1997	0.2	0.1	−1.0	1.5	0.9	1.0	4.5	−3.5	7.3	−3.9	−1.0	1.6	7.4	−8.1
1998	0.1	2.2	3.3	1.5	−0.6	1.2	−0.6	−4.0	2.5	−0.6	0.2	2.4	7.6	−6.1
1999	1.7	−2.9	1.6	6.7	−3.3	3.6	−1.8	1.4	1.9	1.5	7.0	10.5	30.6	−5.8
2000	−2.1	4.8	−0.2	−5.0	2.6	3.5	1.0	2.4	−0.9	−1.5	3.0	0.9	8.3	−11.2
2001	0.7	−0.4	−1.4	−0.8	1.0	2.2	0.9	1.9	−0.3	1.8	−1.7	0.1	4.1	−4.2
2002	1.1	1.3	0.7	0.2	0.1	−1.3	−0.9	2.9	2.8	−0.9	−0.5	4.1	10.0	−7.0
2003	2.5	3.0	−2.8	−0.4	4.6	0.5	0.6	4.3	0.4	5.3	1.1	6.8	28.7	−5.4
2004	3.1	4.3	2.5	−8.4	1.9	−0.4	0.2	2.7	2.0	3.2	4.7	1.4	18.0	−12.6
2005	−3.5	6.6	−2.0	−3.1	1.7	3.0	6.3	1.0	3.8	−4.7	3.1	3.7	16.3	−7.8
2006	8.9	−3.6	3.6	2.4	−4.8	1.1	2.8	0.5	−0.8	3.3	3.4	2.0	19.7	−11.9
2007	3.2	−2.3	−0.6	1.4	0.8	−1.6	−1.4	0.7	4.0	8.9	−1.4	1.7	13.8	−12.2
2008	2.5	4.1	0.2	1.0	2.7	0.7	−3.0	−1.4	−3.7	−2.3	3.9	5.1	9.9	−13.8
2009	−2.7	−0.7	1.1	−0.6	−0.3	−1.3	4.5	0.8	7.4	−2.6	5.7	2.0	13.5	−7.7
2010	−7.1	2.8	8.2	1.7	−7.6	−0.3	3.7	−0.4	5.3	3.0	−1.1	3.6	11.3	−14.2
2011	2.9	4.2	0.5	4.4	−1.7	−2.7	3.1	−0.5	−4.0	−0.4	−1.3	1.4	5.6	−11.2
2012	2.6	0.6	0.6	1.5	−2.7	−0.1	1.5	0.0	0.1	−1.1	0.5	1.3	4.7	−5.0
2013	1.9	0.3	2.4	3.2	−3.7	−2.4	2.1	−3.7	2.0	2.8	0.9	1.2	6.9	−9.4
2014	−2.5	1.9	0.5	1.5	1.0	1.8	−1.2	3.3	−5.4	1.6	1.3	0.6	4.2	−6.7
2015	4.5	−2.5	0.3	−2.3	−1.2	−1.5	1.1	−2.2	0.6	0.0	−0.5	0.5	−3.4	−9.6
2016	−0.4	0.7											0.4	−2.4
Avg	0.9	1.2	0.9	0.3	−0.5	0.4	1.2	0.3	1.3	0.8	1.4	2.5	10.6	−8.3

strategy	weight	entry.date	exit.date	nhold	entry.price	exit.price	return
CASH	33.3	2015–03–31	2015–04–30	30	81.60	81.34	−0.11
US.STOCKS	33.3	2015–04–30	2015–05–29	29	106.30	107.68	0.43
EMERGING.MARKETS	33.3	2015–04–30	2015–05–29	29	41.91	40.19	−1.37
CASH	33.3	2015–04–30	2015–05–29	29	81.34	80.94	−0.17
US.STOCKS	33.3	2015–05–29	2015–06–30	32	107.68	105.87	−0.56
US.10YR.GOV.BOND	33.3	2015–05–29	2015–06–30	32	105.61	103.89	−0.54
CASH	33.3	2015–05–29	2015–06–30	32	80.94	80.04	−0.37
US.STOCKS	33.3	2015–06–30	2015–07–31	31	105.87	107.68	0.57
CASH	66.7	2015–06–30	2015–07–31	31	80.04	80.74	0.59
US.STOCKS	33.3	2015–07–31	2015–08–31	31	107.68	101.12	−2.03
CASH	66.7	2015–07–31	2015–08–31	31	80.74	80.54	−0.16
CASH	100.0	2015–08–31	2015–09–30	30	80.54	81.03	0.60
CASH	100.0	2015–09–30	2015–10–30	30	81.03	81.05	0.03
REAL.ESTATE	33.3	2015–10–30	2015–11–30	31	78.79	78.30	−0.21
CASH	66.7	2015–10–30	2015–11–30	31	81.05	80.73	−0.26
REAL.ESTATE	33.3	2015–11–30	2015–12–31	31	78.30	79.73	0.61
CASH	66.7	2015–11–30	2015–12–31	31	80.73	80.59	−0.12
REAL.ESTATE	33.3	2015–12–31	2016–01–29	29	79.73	76.99	−1.15
CASH	66.7	2015–12–31	2016–01–29	29	80.59	81.56	0.80
CASH	100.0	2016–01–29	2016–02–24	26	81.56	82.16	0.74

Date	US.STOCKS	FOREIGN.STOCKS	EMERGING.MARKETS	US.10YR.GOV.BOND	REAL.ESTATE	COMMODITIES	CASH
2014–06–27	33	33	0	0	33	0	0
2014–07–30	33	0	33	0	33	0	0
2014–08–28	33	0	33	0	33	0	0
2014–09–29	33	0	0	33	0	0	33
2014–10–30	0	0	0	33	33	0	33
2014–11–26	33	0	0	0	33	0	33
2014–12–30	0	0	0	33	33	0	33
2015–01–29	0	0	0	33	33	0	33
2015–02–26	33	0	0	0	33	0	33
2015–03–30	0	0	0	33	33	0	33
2015–04–29	33	0	33	0	0	0	33
2015–05–28	33	0	0	33	0	0	33
2015–06–29	33	0	0	0	0	0	67
2015–07–30	33	0	0	0	0	0	67
2015–08–28	0	0	0	0	0	0	100
2015–09–29	0	0	0	0	0	0	100
2015–10–29	0	0	0	0	33	0	67
2015–11–27	0	0	0	0	33	0	67
2015–12–30	0	0	0	0	33	0	67
2016–01–28	0	0	0	0	0	0	100