strategy 2.72
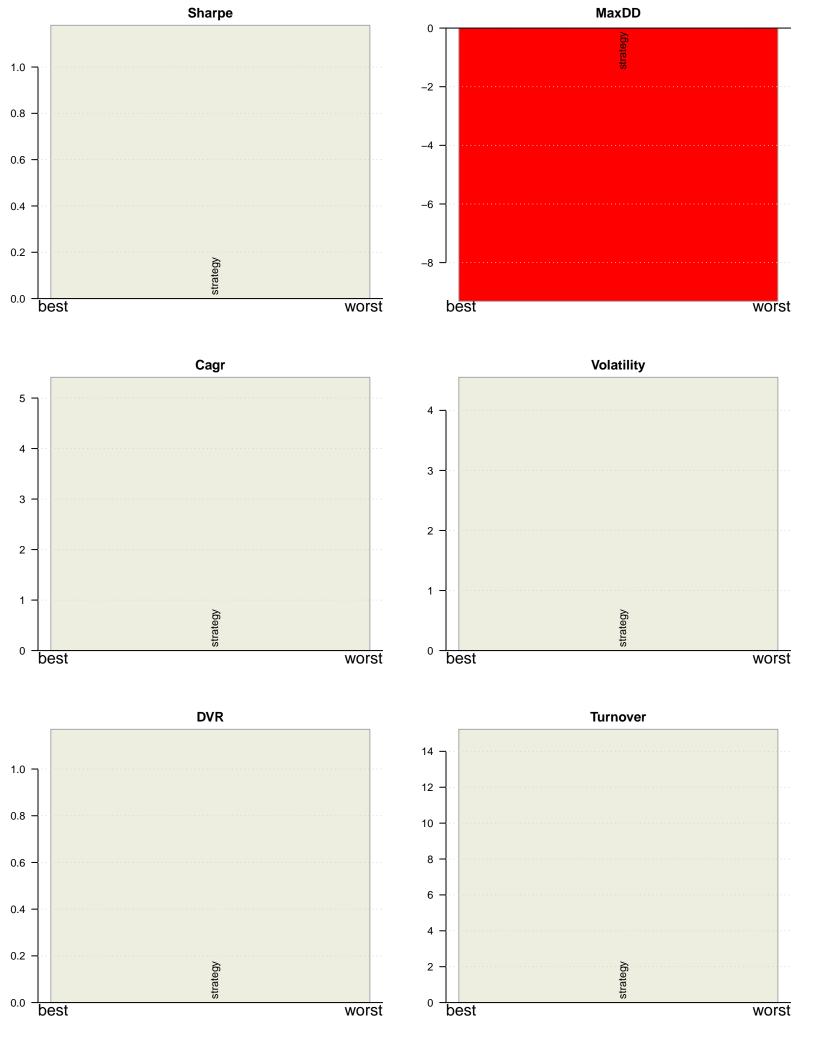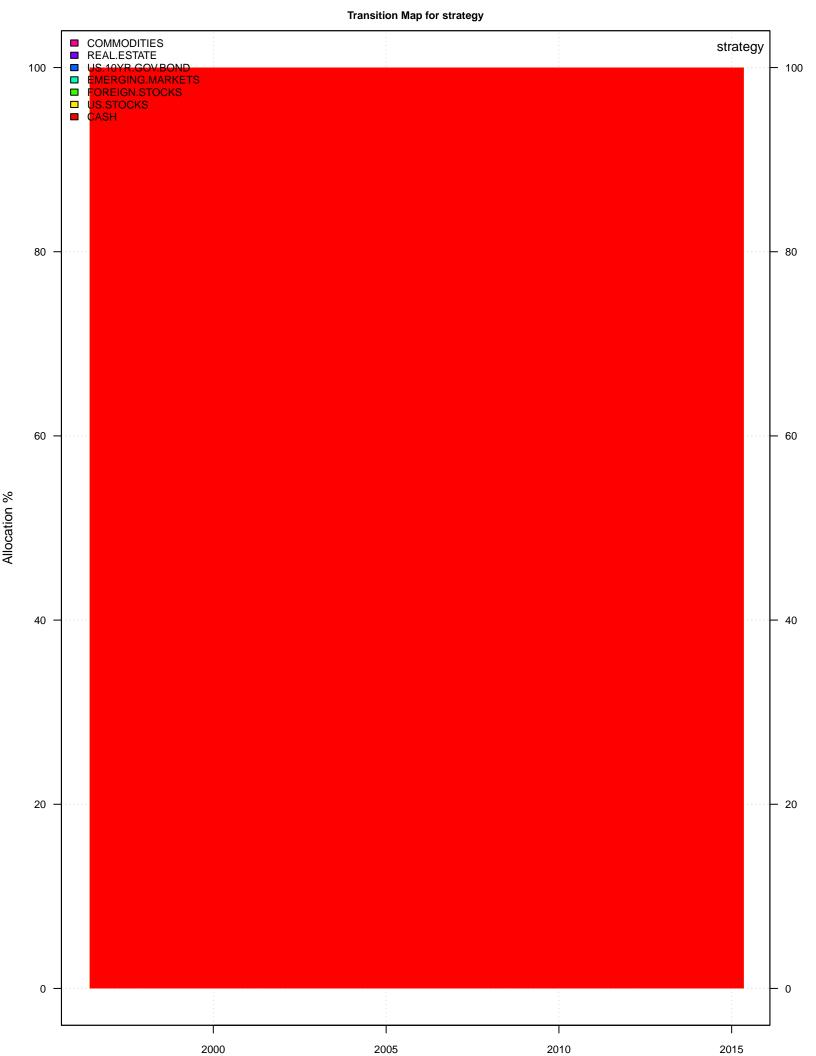
System	strategy
Period	May1996 – May2015
Cagr	5.41
Sharpe	1.18
DVR	1.17
Volatility	4.55
MaxDD	−9.32
AvgDD	−0.65
VaR	−0.4
CVaR	−0.61
Exposure	99.71

Sharpe

best   strategy   worst

MaxDD

strategy

best   worst

Cagr

best   strategy   worst

Volatility

best   strategy   worst

DVR

best   strategy   worst

Turnover

best   strategy   worst

Transition Map for strategy

strategy

Allocation %

- COMMODITIES
- REAL.ESTATE
- US.10YR.GOV.BOND
- EMERGING.MARKETS
- FOREIGN.STOCKS
- US.STOCKS
- CASH

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	1.2	2.8	−0.9	1.4	1.4	0.3	1.0	9.3	−2.3
1998	1.3	−0.1	0.3	0.5	1.0	0.8	0.2	1.9	2.0	−0.6	0.5	0.4	8.5	−2.7
1999	0.8	−1.8	0.6	0.4	−0.9	−0.5	−0.4	−0.1	1.3	0.3	0.0	−0.5	−0.8	−3.9
2000	−0.2	1.2	1.4	−0.5	−0.2	2.1	0.9	1.4	0.8	0.6	1.6	1.8	11.3	−3.0
2001	1.8	0.9	0.5	−0.5	0.7	0.5	2.2	1.1	0.9	1.9	−1.3	−0.7	8.3	−3.5
2002	0.8	0.8	−1.5	1.7	0.8	0.3	0.5	1.7	1.5	−0.6	−0.2	2.3	8.3	−2.5
2003	0.1	1.4	−0.1	0.9	1.8	−0.1	−3.3	0.6	2.7	−1.0	0.2	0.8	3.8	−4.8
2004	0.9	1.0	0.8	−2.6	−0.4	0.5	1.0	1.9	0.2	0.8	−0.8	0.4	3.6	−4.6
2005	1.2	−0.6	−0.5	1.3	1.0	0.5	−1.0	1.4	−1.1	−0.8	0.5	1.0	2.8	−2.7
2006	−0.1	0.4	−1.0	−0.2	−0.1	0.1	1.3	1.6	0.8	0.7	1.1	−0.5	4.2	−2.3
2007	−0.1	1.5	0.0	0.0	−0.8	−0.3	0.9	1.5	0.6	0.9	1.9	0.8	7.2	−2.4
2008	1.2	0.1	0.4	−0.4	−1.0	0.0	0.0	0.8	−0.5	−3.0	3.9	5.1	6.7	−9.3
2009	−2.1	−0.6	1.1	0.5	0.7	0.6	1.3	1.0	1.0	0.3	1.3	−1.5	3.5	−3.2
2010	1.3	0.3	−0.2	1.1	1.1	1.4	0.9	1.5	0.0	0.3	−0.7	−1.0	6.1	−3.6
2011	0.1	0.3	−0.2	1.5	1.2	−0.4	1.6	1.6	0.7	0.1	−0.1	1.2	7.8	−1.5
2012	0.6	0.0	−0.5	1.1	0.9	0.1	1.2	0.2	0.2	−0.1	0.0	−0.9	2.8	−1.4
2013	−0.7	0.5	0.1	1.0	−1.9	−1.7	0.4	−0.9	1.1	0.8	−0.3	−0.6	−2.2	−5.2
2014	1.5	0.5	−0.2	0.8	1.0	0.1	−0.3	1.1	−0.6	0.7	0.8	0.0	5.7	−1.2
2015	2.4	−1.3	0.5	−0.3	−0.6								0.6	−2.3
Avg	0.6	0.2	0.0	0.4	0.3	0.3	0.5	0.9	0.8	0.3	0.6	0.4	5.2	−3.2

strategy	weight	entry.date	exit.date	nhold	entry.price	exit.price	return
CASH	100	2013–09–30	2013–10–31	31	77.42	78.08	0.86
CASH	100	2013–10–31	2013–11–29	29	78.08	77.85	−0.29
CASH	100	2013–11–29	2013–12–31	32	77.85	77.36	−0.64
CASH	100	2013–12–31	2014–01–31	31	77.36	78.55	1.55
CASH	100	2014–01–31	2014–02–28	28	78.55	78.92	0.47
CASH	100	2014–02–28	2014–03–31	31	78.92	78.79	−0.17
CASH	100	2014–03–31	2014–04–30	30	78.79	79.42	0.80
CASH	100	2014–04–30	2014–05–30	30	79.42	80.26	1.05
CASH	100	2014–05–30	2014–06–30	31	80.26	80.32	0.08
CASH	100	2014–06–30	2014–07–31	31	80.32	80.10	−0.28
CASH	100	2014–07–31	2014–08–29	29	80.10	81.02	1.14
CASH	100	2014–08–29	2014–09–30	32	81.02	80.55	−0.57
CASH	100	2014–09–30	2014–10–31	31	80.55	81.13	0.72
CASH	100	2014–10–31	2014–11–28	28	81.13	81.81	0.83
CASH	100	2014–11–28	2014–12–31	33	81.81	81.86	0.06
CASH	100	2014–12–31	2015–01–30	30	81.86	83.82	2.40
CASH	100	2015–01–30	2015–02–27	28	83.82	82.73	−1.31
CASH	100	2015–02–27	2015–03–31	32	82.73	83.18	0.55
CASH	100	2015–03–31	2015–04–30	30	83.18	82.91	−0.32
CASH	100	2015–04–30	2015–05–08	8	82.91	82.41	−0.60

Date	US.STOCKS	FOREIGN.STOCKS	EMERGING.MARKETS	US.10YR.GOV.BOND	REAL.ESTATE	COMMODITIES	CASH
2013–09–27							100
2013–10–30							100
2013–11–27							100
2013–12–30							100
2014–01–30							100
2014–02–27							100
2014–03–28							100
2014–04–29							100
2014–05–29							100
2014–06–27							100
2014–07–30							100
2014–08–28							100
2014–09–29							100
2014–10–30							100
2014–11–26							100
2014–12–30							100
2015–01–29							100
2015–02–26							100
2015–03–30							100
2015–04–29							100