



System	strategy
Period	Jan1995 – Jul2015
Cagr	6.95
Sharpe	1.04
DVR	0.99
Volatility	6.71
MaxDD	−10.26
AvgDD	−1.82
VaR	0
CVaR	−0.94
Exposure	8.95

**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						3.7	-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	7.0	-3.6

strategy	weight	entry.date	exit.date	nhold	entry.price	exit.price	return
ILF	50	2014-08-29	2014-09-03	5	41.70	42.27	0.68
IEF	50	2014-09-30	2014-10-02	2	101.95	102.50	0.27
XLV	50	2014-09-30	2014-10-02	2	63.28	62.49	-0.63
IWM	50	2014-10-31	2014-11-04	4	115.28	114.55	-0.32
XLI	50	2014-10-31	2014-11-04	4	54.38	54.28	-0.09
XLB	50	2014-11-28	2014-12-02	4	48.45	48.23	-0.22
XLY	50	2014-11-28	2014-12-02	4	71.05	70.53	-0.36
IWM	50	2014-12-31	2015-01-05	5	118.75	116.49	-0.95
XLU	50	2014-12-31	2015-01-05	5	46.43	46.07	-0.38
EWJ	50	2015-01-30	2015-02-03	4	21.39	21.56	0.39
EWT	50	2015-01-30	2015-02-03	4	15.23	15.68	1.48
EWJ	50	2015-02-27	2015-03-03	4	12.29	12.26	-0.12
XLY	50	2015-02-27	2015-03-03	4	75.48	76.17	0.46
EWJ	50	2015-03-31	2015-04-02	2	21.65	21.90	0.59
FXI	50	2015-03-31	2015-04-02	2	44.17	45.43	1.42
EWT	50	2015-04-30	2015-05-04	4	16.44	16.57	0.40
EWZ	50	2015-04-30	2015-05-04	4	35.56	35.48	-0.11
QQQ	50	2015-05-29	2015-06-02	4	109.80	109.82	0.01
XLV	50	2015-05-29	2015-06-02	4	74.68	74.49	-0.13
XLV	100	2015-06-30	2015-07-02	2	74.42	74.87	0.60

