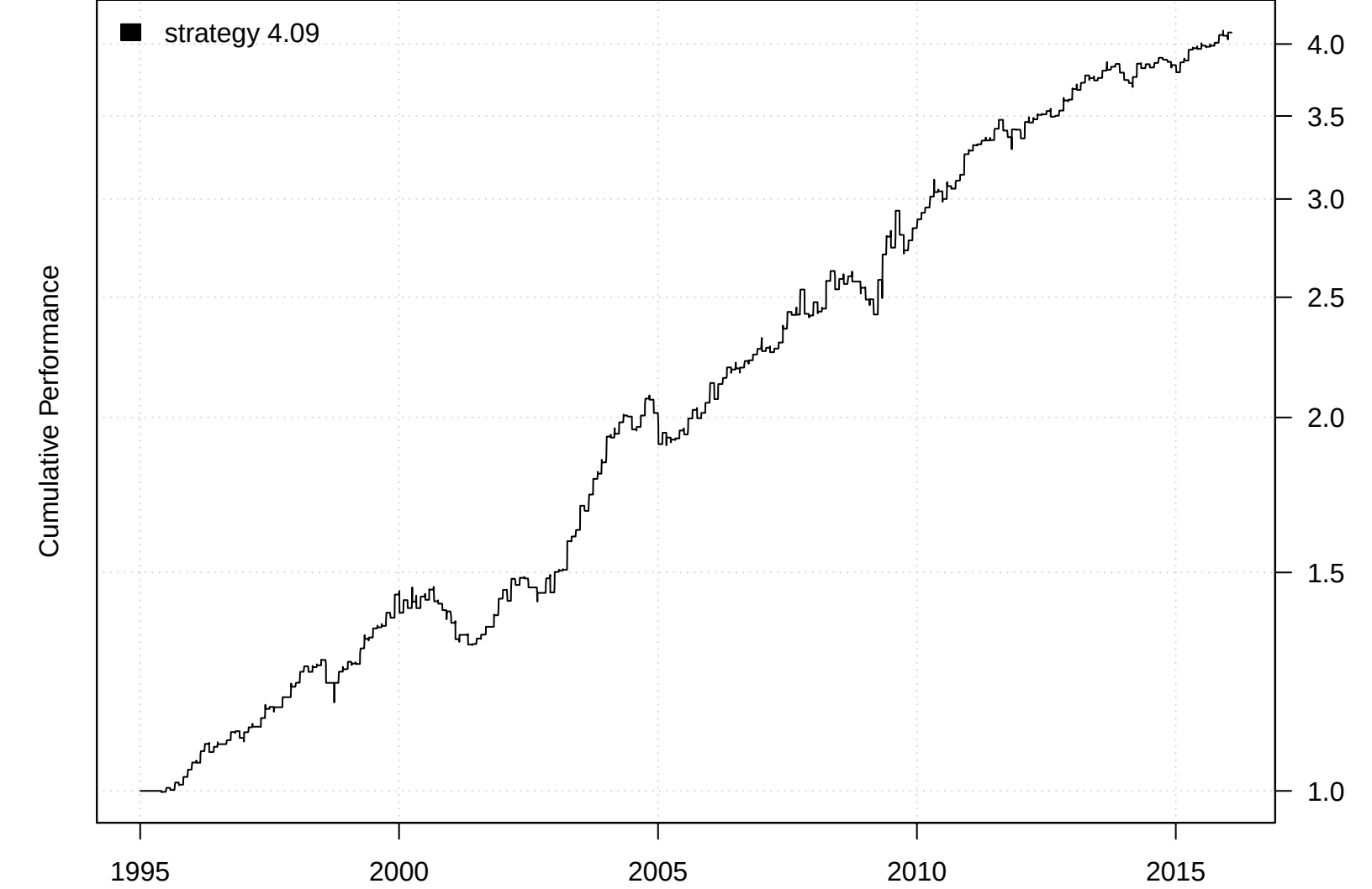
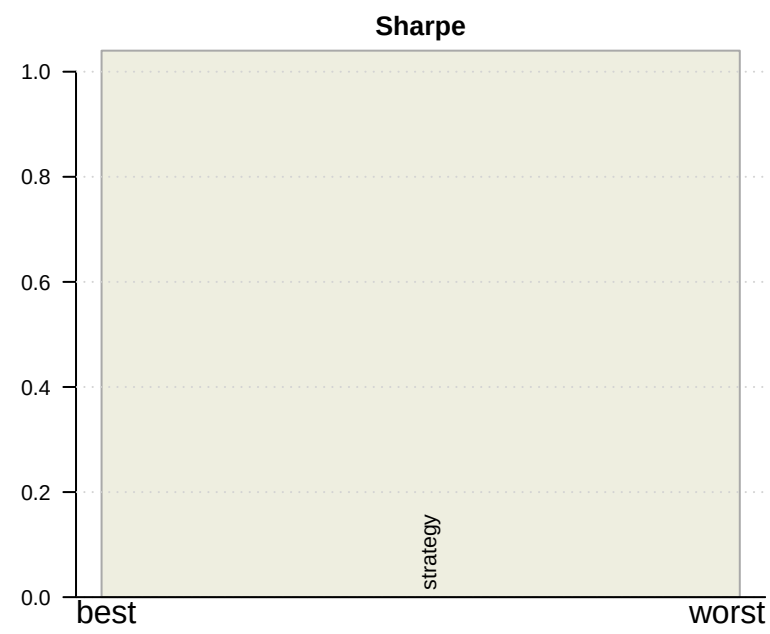
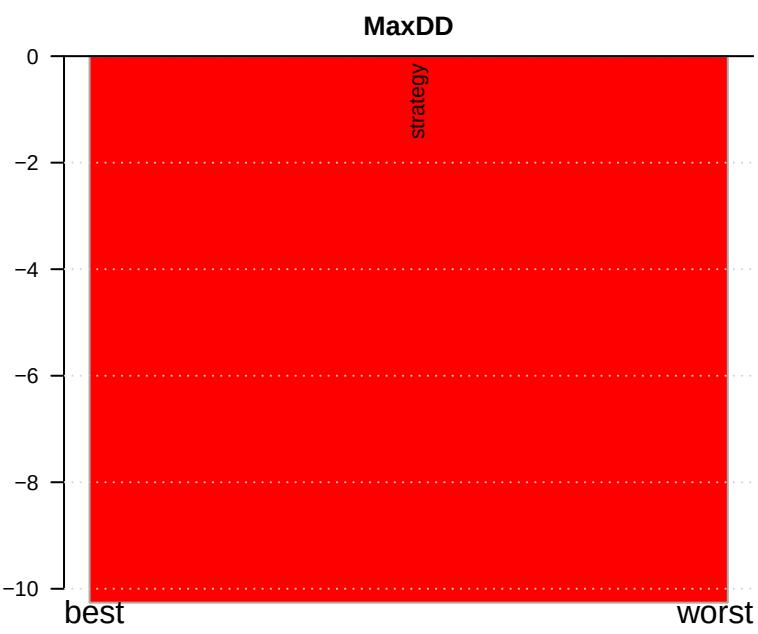
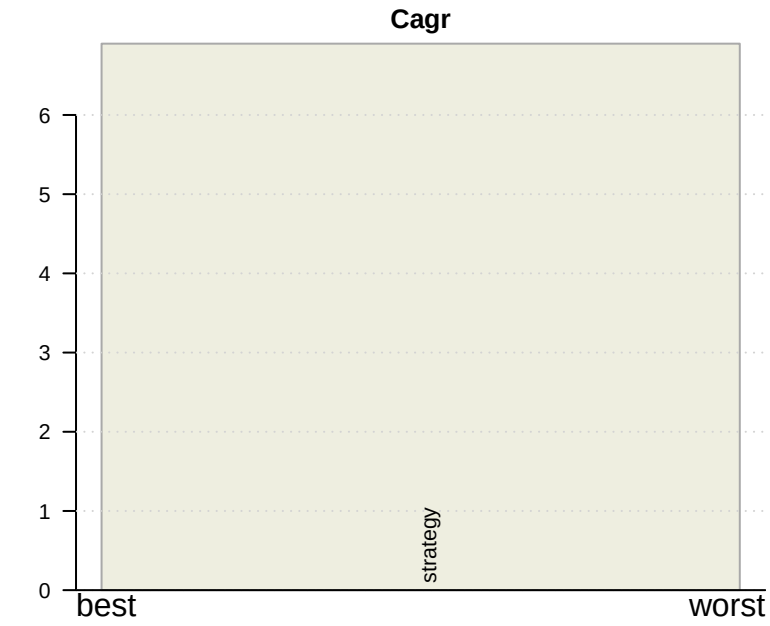
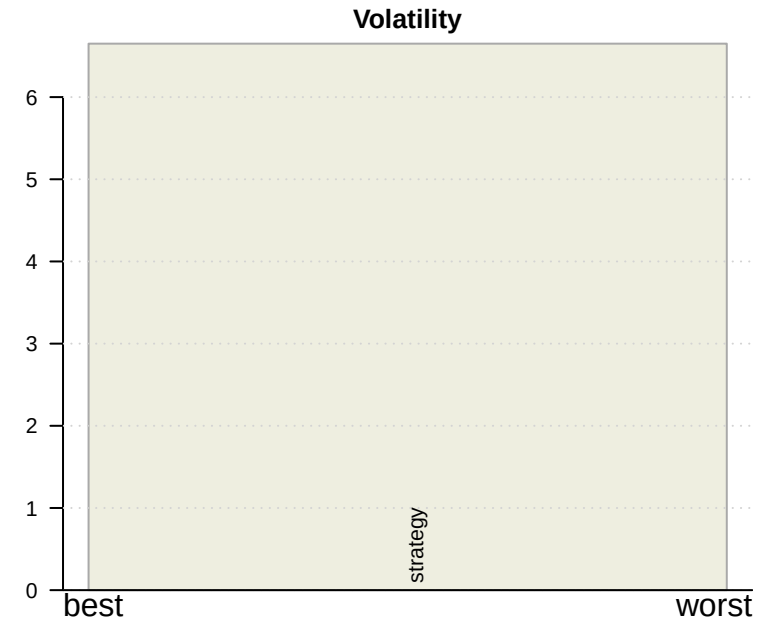


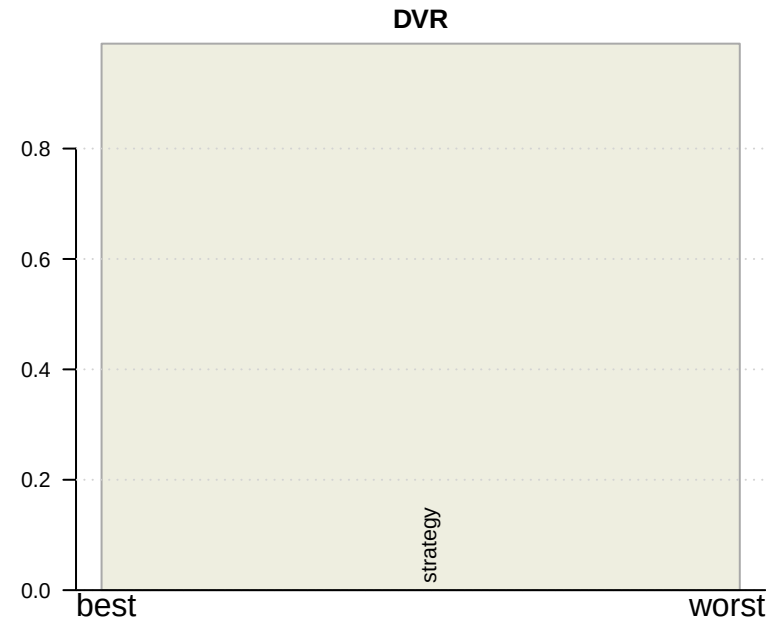
System	strategy
Period	Jan1995 − Jan2016
Cagr	6.9
Sharpe	1.04
DVR	0.99
Volatility	6.65
MaxDD	−10.26
AvgDD	−1.82
VaR	0
CVaR	−0.93
Exposure	8.97

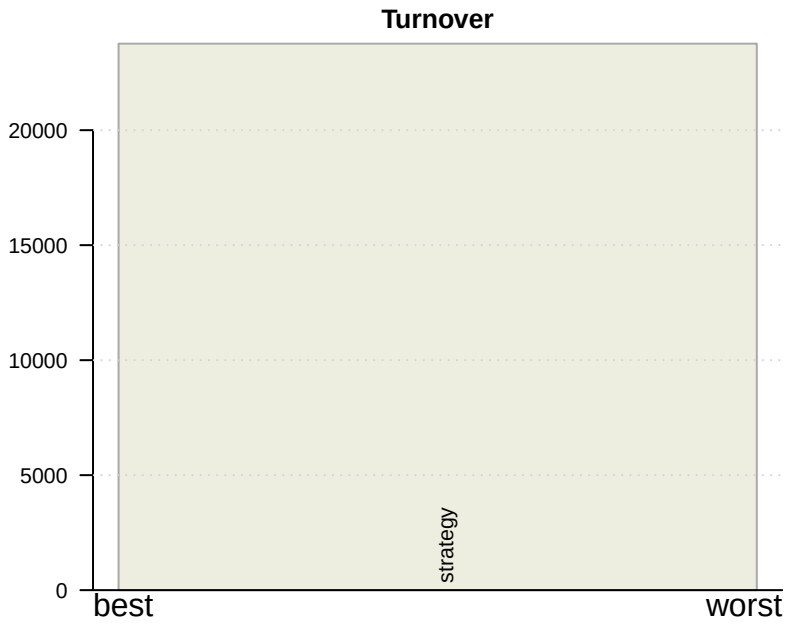

Sharpe
1.0
0.8
0.6
0.4
0.2
0.0
strategy
best
worst

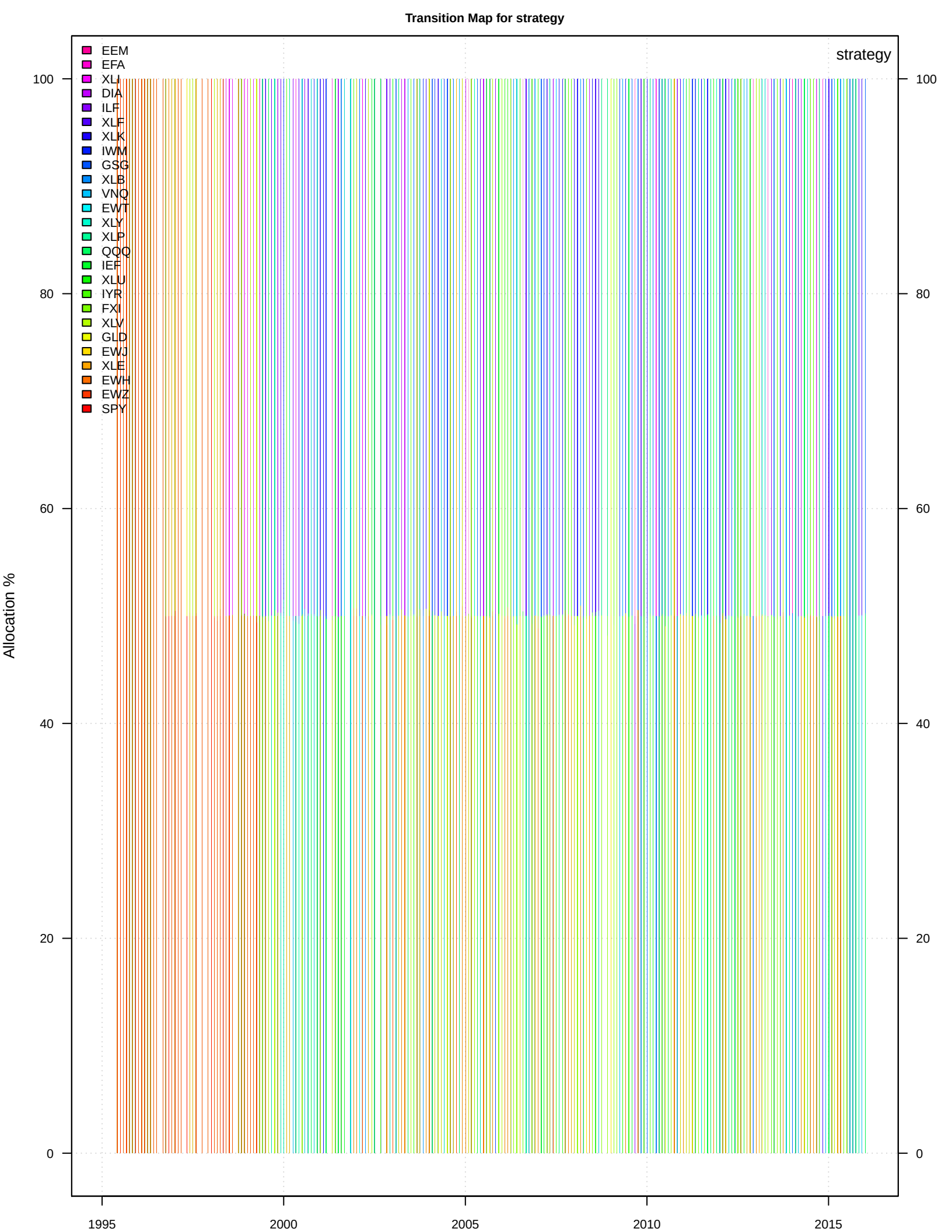

MaxDD
0
−2
−4
−6
−8
−10
strategy
best
worst


Cagr
6
5
4
3
2
1
0
strategy
best
worst


Volatility
6
5
4
3
2
1
0
strategy
best
worst


DVR
0.8
0.6
0.4
0.2
0.0
strategy
best
worst


Turnover
20000
15000
10000
5000
0
strategy
best
worst


Transition Map for strategy
strategy
EEM
EFA
XLI
DIA
ILF
XLF
XLK
IWM
GSG
XLB
VNQ
EWT
XLY
XLP
QQQ
IEF
XLU
IYR
FXI
XLV
GLD
EWJ
XLE
EWH
EWZ
SPY
Allocation %
100
80
60
40
20
0
1995
2000
2005
2010
2015

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												0.6	−0.7
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	−3.5

strategy	weight	entry.date	exit.date	nhold	entry.price	exit.price	return
EWT	50	2015-01-30	2015-02-03	4	14.77	15.21	1.48
EWJ	50	2015-02-27	2015-03-03	4	12.20	12.17	-0.12
XLY	50	2015-02-27	2015-03-03	4	74.88	75.57	0.46
EWH	50	2015-03-31	2015-04-02	2	21.41	21.67	0.59
FXI	50	2015-03-31	2015-04-02	2	43.23	44.45	1.42
EWT	50	2015-04-30	2015-05-04	4	15.94	16.07	0.40
EWZ	50	2015-04-30	2015-05-04	4	35.17	35.09	-0.11
QQQ	50	2015-05-29	2015-06-02	4	109.20	109.22	0.01
XLV	50	2015-05-29	2015-06-02	4	74.10	73.91	-0.13
XLV	100	2015-06-30	2015-07-02	2	73.81	74.26	0.60
QQQ	50	2015-07-31	2015-08-04	4	111.34	110.78	-0.25
XLY	50	2015-07-31	2015-08-04	4	79.59	79.66	0.04
IEF	100	2015-08-31	2015-09-02	2	105.71	105.89	0.18
IEF	100	2015-09-30	2015-10-02	2	107.38	107.98	0.56
QQQ	50	2015-10-30	2015-11-03	4	112.98	114.66	0.74
XLK	50	2015-10-30	2015-11-03	4	43.43	44.05	0.71
IWM	50	2015-11-30	2015-12-02	2	118.59	118.09	-0.21
XLY	50	2015-11-30	2015-12-02	2	80.45	80.57	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	43.28	43.50	0.25

Date	DIA	EEM	EFA	EWH	EWJ	EWT	EWZ	FXI	GLD	GSG	IEF	ILF	IWM	IYR	QQQ	SPY	VNQ	XLB	XLE	XLF	XLI	XLP	XLU	XLV	XLY	XLK
2014-06-27	0	0	0	0	0	0	50	0	50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2014-07-30	0	0	0	50	0	0	0	50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2014-08-28	0	0	0	0	0	0	50	0	0	0	0	50	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2014-09-29	0	0	0	0	0	0	0	0	0	0	50	0	0	0	0	0	0	0	0	0	0	0	0	50	0	0
2014-10-30	0	0	0	0	0	0	0	0	0	0	0	0	50	0	0	0	0	0	0	0	50	0	0	0	0	0
2014-11-26	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	50	0	0	0	0	0	0	50	0
2014-12-30	0	0	0	0	0	0	0	0	0	0	0	0	50	0	0	0	0	0	0	0	0	0	50	0	0	0
2015-01-29	0	0	0	50	0	50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2015-02-26	0	0	0	0	50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	50	0
2015-03-30	0	0	0	50	0	0	0	50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2015-04-29	0	0	0	0	0	50	50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2015-05-28	0	0	0	0	0	0	0	0	0	0	0	0	0	0	50	0	0	0	0	0	0	0	0	50	0	0
2015-06-29	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	100	0	0
2015-07-30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	50	0	0	0	0	0	0	0	0	0	50	0
2015-08-28	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2015-09-29	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2015-10-29	0	0	0	0	0	0	0	0	0	0	0	0	0	0	50	0	0	0	0	0	0	0	0	0	0	50
2015-11-27	0	0	0	0	0	0	0	0	0	0	0	0	50	0	0	0	0	0	0	0	0	0	0	0	50	0
2015-12-30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	50	0	0	0	0	0	50	0	0	0
2016-01-28	0	0	0	0	0	0	0	0	50	0	0	0	0	0	0	0	0	0	0	0	0	0	50	0	0	0