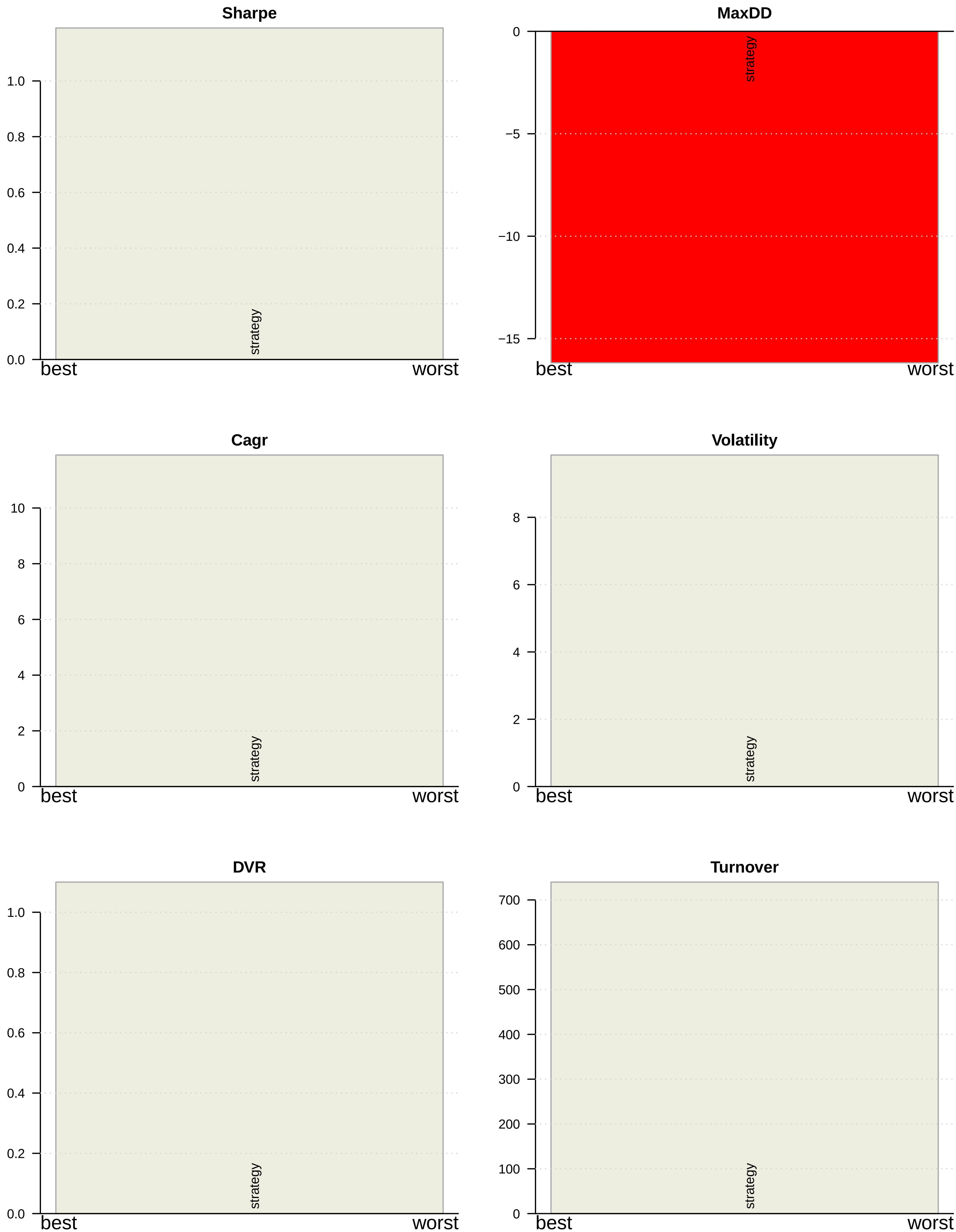
System	strategy
Period	May1996 − Jul2015
Cagr	11.9
Sharpe	1.19
DVR	1.1
Volatility	9.85
MaxDD	−16.18
AvgDD	−1.57
VaR	−0.94
CVaR	−1.45
Exposure	99.71


Sharpe
strategy
best
worst
MaxDD
strategy
best
worst
Cagr
strategy
best
worst
Volatility
strategy
best
worst
DVR
strategy
best
worst
Turnover
strategy
best
worst

Transition Map for strategy
FOREIGN.STOCKS
EMERGING>MARKETS
US.STOCKS
CASH
COMMODITIES
REAL.ESTATE
US.10YR.GOV.BOND
strategy
Allocation %
0
20
40
60
80
100
2000
2005
2010
2015

strategy	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	MaxDD
1996						1.3	0.2	−0.2	1.6	1.5	4.0	4.0	12.9	−1.8
1997	0.2	−0.7	−2.5	−1.3	5.9	1.5	2.3	−7.4	5.3	−0.1	−1.0	1.4	2.9	−7.4
1998	0.2	2.2	3.2	1.5	−0.6	0.1	−0.7	−3.2	2.5	−0.6	0.1	3.3	8.1	−5.8
1999	−1.7	−2.9	2.2	2.6	−3.2	4.3	−1.0	1.1	2.4	0.3	4.2	9.1	18.0	−6.7
2000	−3.5	4.8	0.6	−2.6	3.3	2.7	1.7	2.4	1.0	−1.5	3.0	0.9	13.0	−5.6
2001	0.7	−0.4	−1.3	0.2	1.0	2.3	0.9	−0.5	−0.2	0.2	−1.7	0.1	1.2	−4.8
2002	1.3	1.8	3.0	0.2	0.5	2.5	−0.9	2.9	2.8	−0.9	−0.5	1.6	15.1	−4.7
2003	2.5	0.9	−2.1	0.6	6.1	0.9	0.2	4.1	0.2	3.5	2.9	5.3	27.9	−4.4
2004	2.7	2.3	2.5	−6.6	1.7	−1.3	2.0	1.2	0.0	2.5	3.9	3.0	14.2	−7.5
2005	−0.8	1.4	−4.1	−2.3	0.5	2.6	1.3	0.4	1.3	−4.0	2.9	4.1	2.9	−8.5
2006	7.0	−2.7	3.6	2.5	−6.3	−0.8	2.2	0.6	1.3	3.3	3.0	0.8	14.7	−16.2
2007	3.3	−3.0	0.3	2.8	1.9	−0.6	−0.2	0.0	7.0	7.1	−1.4	1.8	20.0	−9.0
2008	−0.9	6.1	0.2	1.0	1.6	−0.1	−3.3	−1.7	−0.4	−2.3	5.2	5.1	10.7	−11.9
2009	−2.7	−0.7	1.8	6.4	5.7	−2.4	6.1	0.8	4.4	−2.7	5.3	0.5	24.1	−9.3
2010	−6.7	4.3	5.1	3.4	−3.5	−2.7	3.7	2.1	3.8	3.7	−1.8	4.4	16.2	−10.1
2011	1.8	4.2	0.5	4.4	−1.7	−2.7	2.3	0.2	−4.0	−0.4	0.1	2.6	7.2	−7.3
2012	4.1	1.5	−0.2	1.5	−2.7	−0.1	1.5	−0.1	0.5	−1.2	1.2	1.7	7.8	−4.6
2013	1.4	0.1	2.3	3.1	−2.3	−1.7	2.1	−2.0	0.5	2.8	0.9	0.7	7.9	−8.5
2014	−2.0	3.4	0.5	1.4	0.9	1.7	0.7	2.5	−3.7	2.1	1.9	0.6	10.3	−5.3
2015	2.8	−0.2	0.4	−2.0	−1.1	−1.9	−0.6						−2.7	−7.2
Avg	0.5	1.2	0.8	0.9	0.4	0.3	1.0	0.2	1.4	0.7	1.7	2.7	11.6	−7.3

strategy	weight	entry.date	exit.date	nhold	entry.price	exit.price	return
US.STOCKS	33.3	2014−12−31	2015−01−30	30	105.06	102.18	−0.91
US.10YR.GOV.BOND	33.3	2014−12−31	2015−01−30	30	104.99	109.51	1.43
REAL.ESTATE	33.3	2014−12−31	2015−01−30	30	79.71	85.17	2.28
US.STOCKS	33.3	2015−01−30	2015−02−27	28	102.18	108.05	1.91
US.10YR.GOV.BOND	33.3	2015−01−30	2015−02−27	28	109.51	106.80	−0.82
REAL.ESTATE	33.3	2015−01−30	2015−02−27	28	85.17	82.05	−1.22
US.STOCKS	33.3	2015−02−27	2015−03−31	32	108.05	106.79	−0.39
US.10YR.GOV.BOND	33.3	2015−02−27	2015−03−31	32	106.80	107.71	0.29
REAL.ESTATE	33.3	2015−02−27	2015−03−31	32	82.05	83.47	0.58
US.STOCKS	33.3	2015−03−31	2015−04−30	30	106.79	107.45	0.21
US.10YR.GOV.BOND	33.3	2015−03−31	2015−04−30	30	107.71	107.03	−0.21
REAL.ESTATE	33.3	2015−03−31	2015−04−30	30	83.47	78.59	−1.95
US.STOCKS	33.3	2015−04−30	2015−05−29	29	107.45	108.84	0.43
EMERGING>MARKETS	33.3	2015−04−30	2015−05−29	29	42.56	40.82	−1.37
US.10YR.GOV.BOND	33.3	2015−04−30	2015−05−29	29	107.03	106.59	−0.14
US.STOCKS	33.3	2015−05−29	2015−06−30	32	108.84	107.02	−0.56
FOREIGN.STOCKS	33.3	2015−05−29	2015−06−30	32	49.95	48.55	−0.94
CASH	33.3	2015−05−29	2015−06−30	32	82.01	81.10	−0.37
FOREIGN.STOCKS	33.3	2015−06−30	2015−07−09	9	48.55	47.25	−0.89
CASH	66.7	2015−06−30	2015−07−09	9	81.10	81.42	0.27

Date	US.STOCKS	FOREIGN.STOCKS	EMERGING>MARKETS	US.10YR.GOV.BOND	REAL.ESTATE	COMMODITIES	CASH
2013−11−27	33	33	0	33	0	0	0
2013−12−30	33	33	0	33	0	0	0
2014−01−30	33	0	0	33	33	0	0
2014−02−27	50	0	0	0	50	0	0
2014−03−28	33	0	0	0	33	33	0
2014−04−29	0	0	0	33	33	33	0
2014−05−29	0	0	50	0	50	0	0
2014−06−27	0	0	50	0	50	0	0
2014−07−30	0	0	33	33	33	0	0
2014−08−28	33	0	33	33	0	0	0
2014−09−29	50	0	0	50	0	0	0
2014−10−30	33	0	0	33	33	0	0
2014−11−26	33	0	0	33	33	0	0
2014−12−30	33	0	0	33	33	0	0
2015−01−29	33	0	0	33	33	0	0
2015−02−26	33	0	0	33	33	0	0
2015−03−30	33	0	0	33	33	0	0
2015−04−29	33	0	33	33	0	0	0
2015−05−28	33	33	0	0	0	0	33
2015−06−29	0	33	0	0	0	0	67