

System	strategy
Period	Jan1995 – Sep2015
Cagr	6.91
Sharpe	1.03
DVR	0.98
Volatility	6.69
MaxDD	−10.26
AvgDD	−1.82
VaR	0
CVaR	−0.93
Exposure	8.99

Sharpe



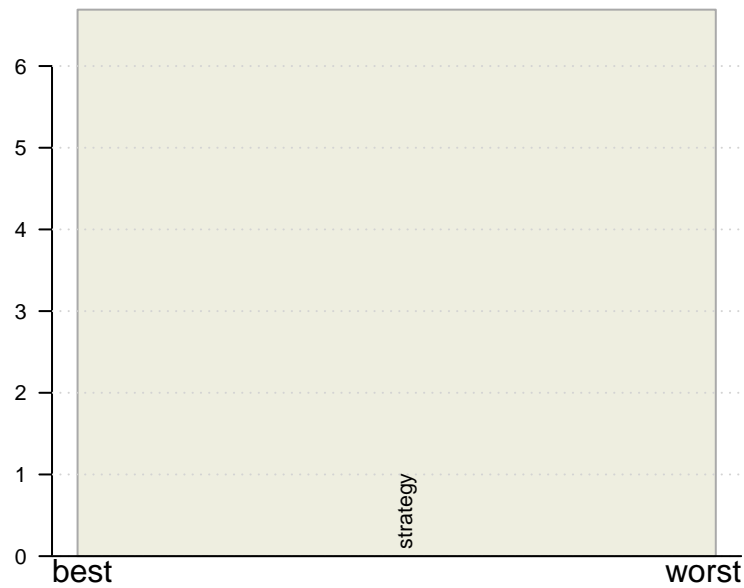
MaxDD



Cagr



Volatility



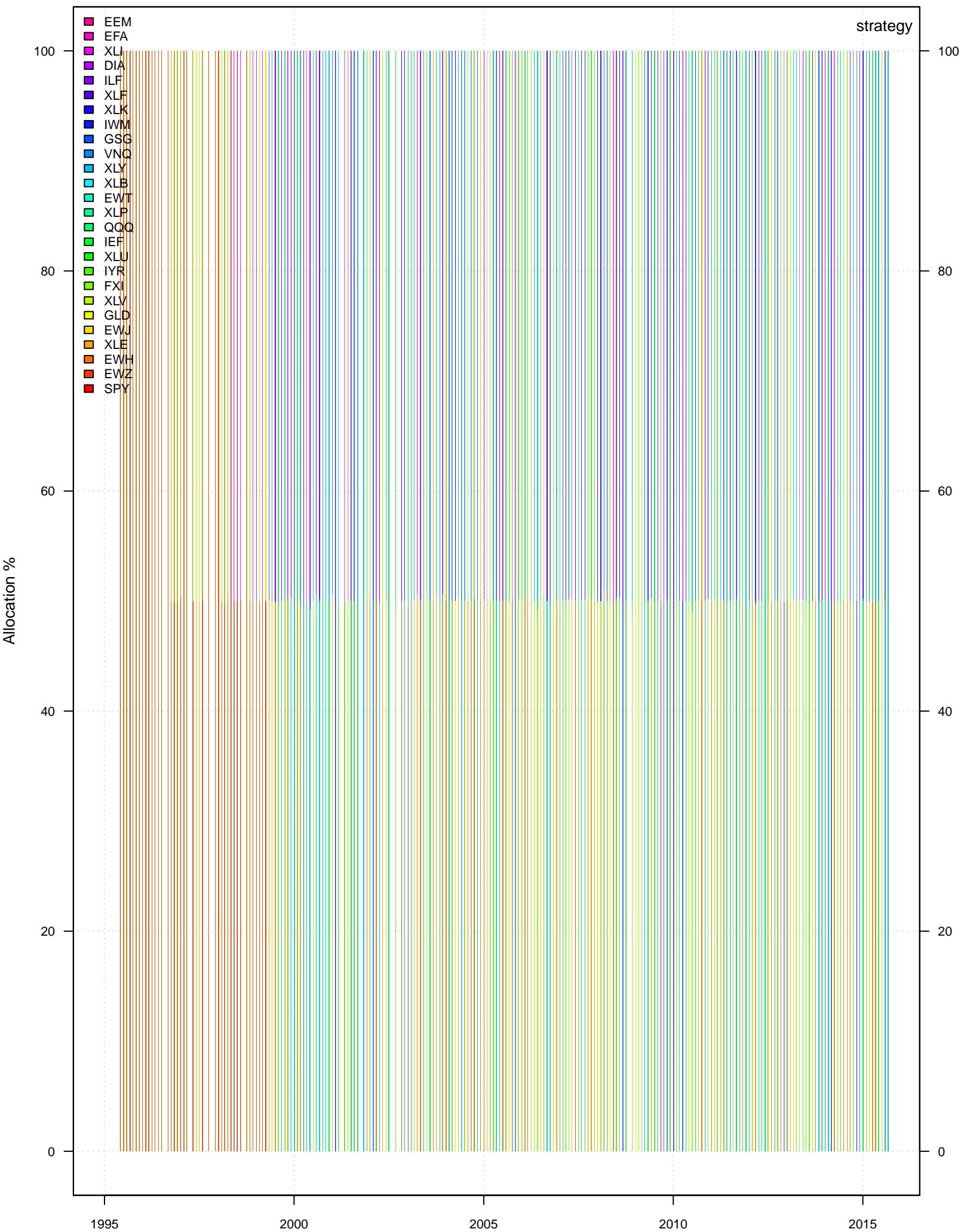
DVR



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	-0.2	0.0				3.5	-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
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
QQQ	50	2015-07-31	2015-08-04	4	111.95	111.39	-0.25
XLY	50	2015-07-31	2015-08-04	4	80.22	80.29	0.04
IEF	100	2015-08-31	2015-09-02	2	106.36	106.38	0.02

