System	strategy
Period	Jan1995 – Mar2016
Cagr	6.99
Sharpe	1.05
DVR	1
Volatility	6.64
MaxDD	−10.26
AvgDD	−1.82
VaR	0
CVaR	−0.93
Exposure	9.01

Sharpe

best   strategy   worst

MaxDD

best   strategy   worst

Cagr

best   strategy   worst

Volatility

best   strategy   worst

DVR

best   strategy   worst

Turnover

best   strategy   worst

Transition Map for strategy
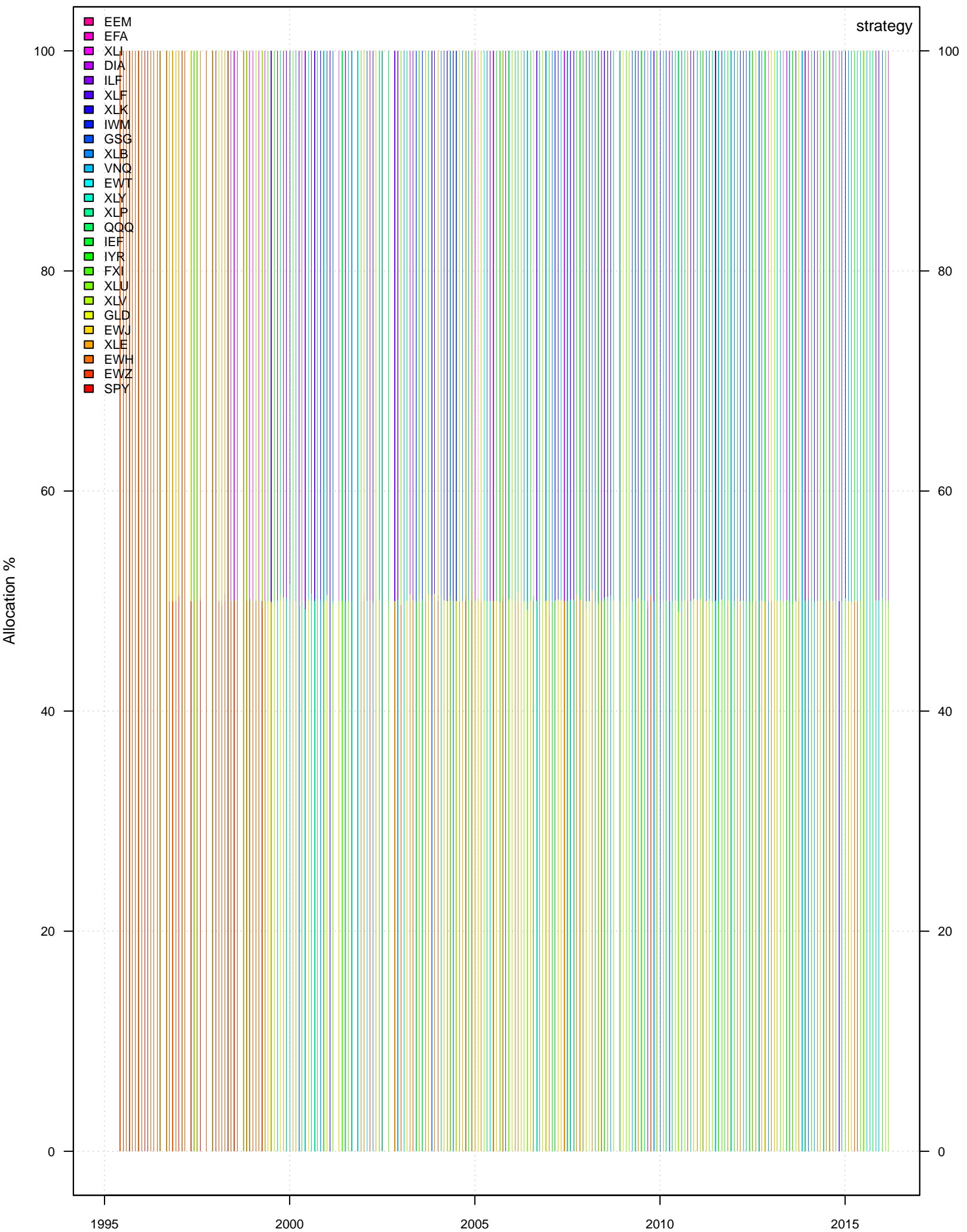
strategy	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	MaxDD
1995		0.0	0.0	0.0	0.0	−0.2	0.7	−0.4	1.4	−0.4	1.4	1.4	4.0	−0.5
1996	1.3	0.0	2.2	1.4	−1.5	1.0	0.5	0.0	0.7	1.5	0.2	−1.2	6.1	−1.7
1997	1.0	0.9	0.1	0.0	1.6	1.7	0.4	−0.1	0.0	1.9	0.0	2.0	10.0	−1.3
1998	0.7	2.1	1.0	−1.0	0.9	0.3	1.0	−4.2	0.0	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	0.2	0.6	1.5	−0.1	5.6	−1.3
2016	0.6	1.2	1.0										2.9	−0.7
Avg	0.4	0.3	0.5	1.6	0.7	0.5	0.5	0.6	0.2	0.6	0.6	0.6	6.9	−3.5

strategy	weight	entry.date	exit.date	nhold	entry.price	exit.price	return
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	105.55	105.74	0.18
IEF	100	2015–09–30	2015–10–02	2	107.22	107.82	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
GLD	50	2016–01–29	2016–02–02	4	106.95	108.09	0.53
XLU	50	2016–01–29	2016–02–02	4	45.42	46.05	0.69
GLD	50	2016–02–29	2016–03–02	2	118.64	118.68	0.02
XLI	50	2016–02–29	2016–03–02	2	52.12	53.18	1.02

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
2014-07-30	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	0	0	50	0	0	0
2014-11-26	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	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	50	0	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	50	0	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	50	0	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
2016-02-26	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