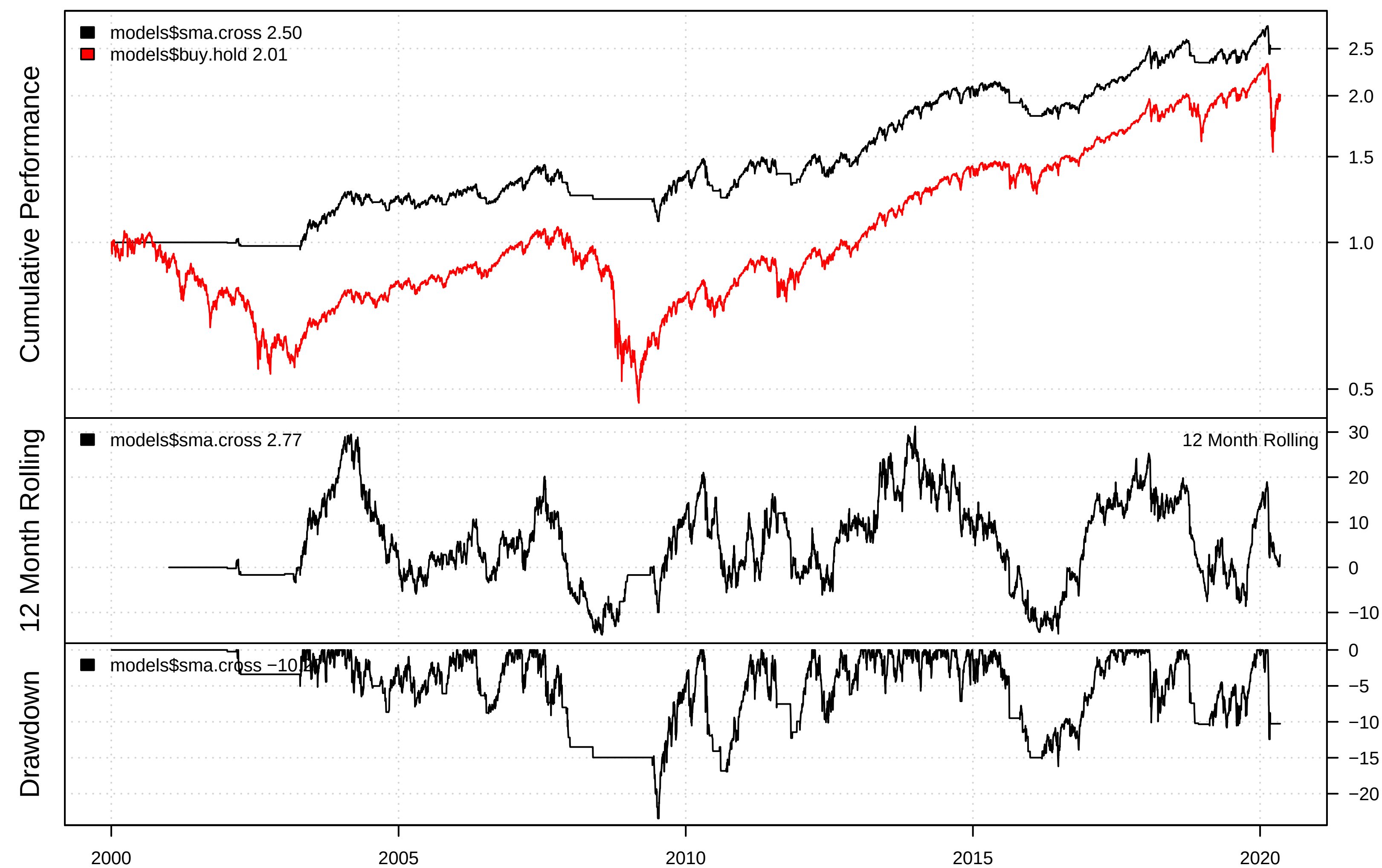
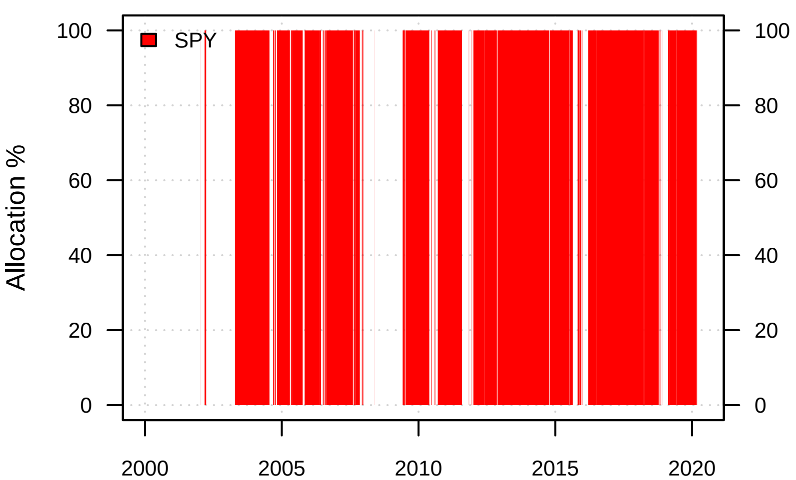
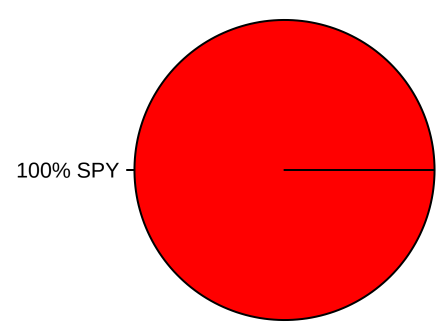


Transition Map for models$sma.cross



Allocation for models$sma.cross in time



models$sma.cross	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	MaxDD
2000		0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2001	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2002	−0.2	0.0	−0.7	−0.7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	−1.7	−3.4
2003	0.0	0.0	0.0	2.3	5.5	0.7	1.8	2.1	−1.5	5.4	1.1	4.5	23.8	−5.2
2004	2.0	1.4	−1.7	−1.9	1.7	1.5	−3.5	0.0	−1.0	−2.8	4.1	2.5	2.0	−8.7
2005	−2.2	2.1	−2.2	−1.9	0.8	−0.3	3.8	−0.9	0.4	−3.1	4.1	−0.7	−0.5	−7.0
2006	2.4	0.6	1.2	1.3	−4.2	−1.4	−1.8	0.4	2.3	3.2	2.0	0.8	6.7	−8.8
2007	1.5	−2.0	0.8	4.4	3.4	−1.9	−3.1	−0.4	1.9	1.4	−4.8	−6.0	−5.3	−13.5
2008	0.0	0.0	0.0	0.0	−1.7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	−1.7	−1.7
2009	0.0	0.0	0.0	0.0	0.0	−5.9	4.4	3.7	3.1	−1.9	6.2	1.4	10.7	−10.2
2010	−3.6	3.1	5.7	1.5	−8.2	−4.1	0.0	−3.2	1.3	3.8	0.0	6.1	1.5	−16.9
2011	2.3	3.5	−0.4	2.9	−1.1	−2.2	−2.0	−2.4	0.0	−2.4	−1.9	1.4	−2.6	−12.3
2012	4.5	4.3	2.8	−0.7	−6.0	0.5	1.2	2.5	2.0	−1.8	−0.2	0.2	9.2	−10.1
2013	5.1	1.3	3.3	1.9	2.4	−1.9	5.2	−3.0	2.7	4.6	3.0	2.0	29.7	−6.0
2014	−3.5	4.6	0.4	0.7	2.3	1.6	−1.3	3.9	−1.8	−0.4	2.7	−0.8	8.2	−7.1
2015	−3.0	5.6	−2.0	1.0	1.3	−2.5	−0.1	−6.0	0.0	0.4	−2.5	−4.1	−11.7	−15.0
2016	0.0	0.0	1.5	0.4	1.7	−1.8	3.6	0.1	−0.5	−1.7	3.7	1.4	8.5	−6.0
2017	1.8	3.9	−0.3	1.0	1.4	0.1	2.1	0.3	1.5	2.4	3.1	0.7	19.4	−3.0
2018	5.6	−3.6	−1.5	−0.5	2.4	0.1	3.7	3.2	0.1	−6.5	−3.0	−0.2	−0.7	−10.3
2019	0.0	1.3	1.0	4.1	−6.4	3.3	1.5	−1.7	1.5	2.2	3.6	2.4	13.1	−6.6
2020	0.0	−7.9	2.5	0.0	0.0								−5.7	−12.4
Avg	0.6	0.9	0.5	0.8	−0.2	−0.7	0.8	−0.1	0.6	0.1	1.1	0.6	4.9	−7.8

models$sma.cross	System		Trade		Period
Period	Jan2000 − May2020	Win.Percent	46	Win.Percent.Day	36.2
Cagr	4.6	Avg.Trade	1.7	Best.Day	4.4
Sharpe	0.5	Avg.Win	6	Worst.Day	−4.5
DVR	0.43	Avg.Loss	−1.9	Win.Percent.Month	45.7
Volatility	10.11	Best.Trade	34.64	Best.Month	6.2
MaxDD	−23.44	Worst.Trade	−5.8	Worst.Month	−8.2
AvgDD	−1.9	WinLoss.Ratio	3.09	Win.Percent.Year	52.4
Profit.Factor	263.47	Avg.Len	53.63	Best.Year	29.7
VaR	−1.05	Num.Trades	63	Worst.Year	−11.7
CVaR	−1.7				
Exposure	66				

System	models$sma.cross	models$buy.hold
Period	Jan2000 − May2020	Jan2000 − May2020
Cagr	4.6	3.49
Sharpe	0.5	0.27
DVR	0.43	0.18
Volatility	10.11	19.96
MaxDD	−23.44	−56.47
AvgDD	−1.9	−2.62
VaR	−1.05	−1.95
CVaR	−1.7	−3.03
Exposure	66	99.98

models$sma.cross

symbol	weight	entry.date	exit.date	nhold	entry.price	exit.price	return
SPY	100	2012−11−20	2014−10−13	692	139.19	187.41	34.64
SPY	100	2014−10−22	2015−07−09	260	192.69	204.9	6.34
SPY	100	2015−07−13	2015−08−21	39	209.77	197.83	−5.69
SPY	100	2015−10−26	2015−11−13	18	207	202.54	−2.15
SPY	100	2015−11−19	2015−12−04	15	208.55	209.62	0.51
SPY	100	2015−12−07	2015−12−10	3	208.35	205.87	−1.19
SPY	100	2015−12−17	2015−12−18	1	204.86	200.02	−2.36
SPY	100	2015−12−30	2015−12−31	1	205.93	203.87	−1
SPY	100	2016−03−14	2016−06−28	106	202.5	203.2	0.35
SPY	100	2016−06−29	2018−03−26	635	206.66	265.11	28.28
SPY	100	2018−03−27	2018−04−03	7	260.6	260.77	0.07
SPY	100	2018−04−04	2018−10−12	191	263.56	275.95	4.7
SPY	100	2018−10−17	2018−10−19	2	280.45	276.25	−1.5
SPY	100	2018−11−08	2018−11−13	5	280.5	272.06	−3.01
SPY	100	2018−12−04	2018−12−06	2	270.25	269.84	−0.15
SPY	100	2019−02−13	2019−03−11	26	274.99	278.44	1.25
SPY	100	2019−03−12	2019−06−03	83	279.49	274.57	−1.76
SPY	100	2019−06−05	2020−02−28	268	282.96	296.26	4.7
SPY	100	2020−03−03	2020−03−04	1	300.24	312.86	4.2
SPY	100	2020−03−05	2020−03−06	1	302.46	297.46	−1.65