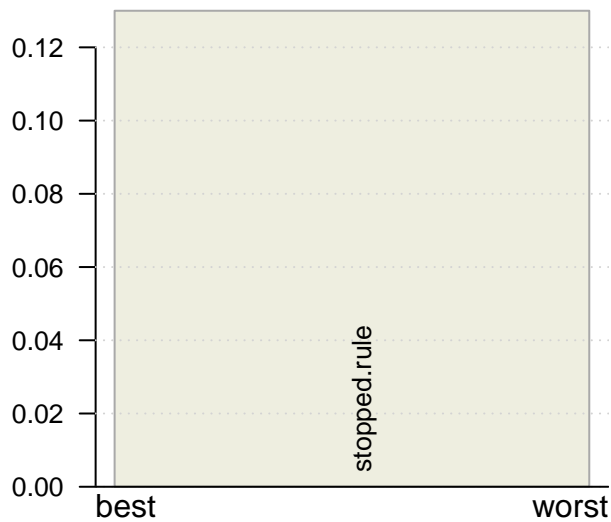




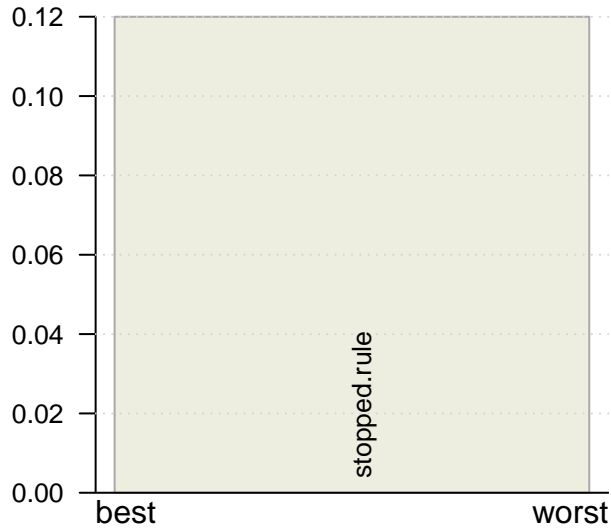


System	stopped.rule
Period	May2008 – Oct2015
Cagr	8.4
Sharpe	0.13
DVR	0.12
Volatility	2.98
MaxDD	−18.5
AvgDD	−1.15
VaR	−0.26
CVaR	−0.44
Exposure	99.68

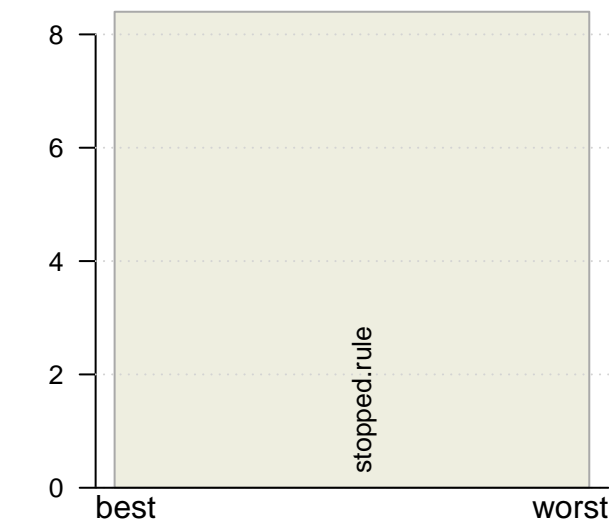
Sharpe



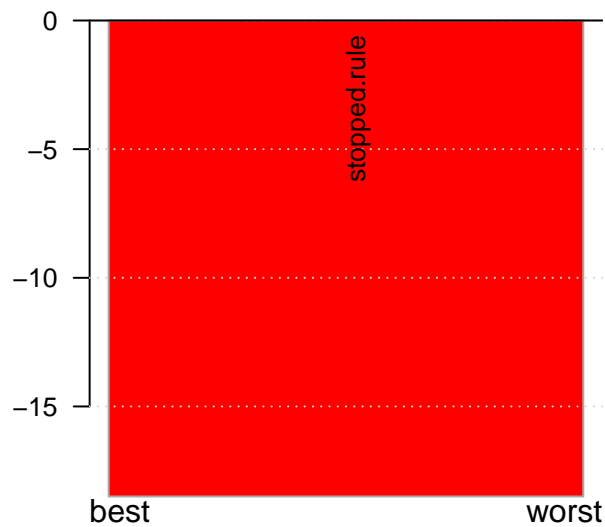
DVR



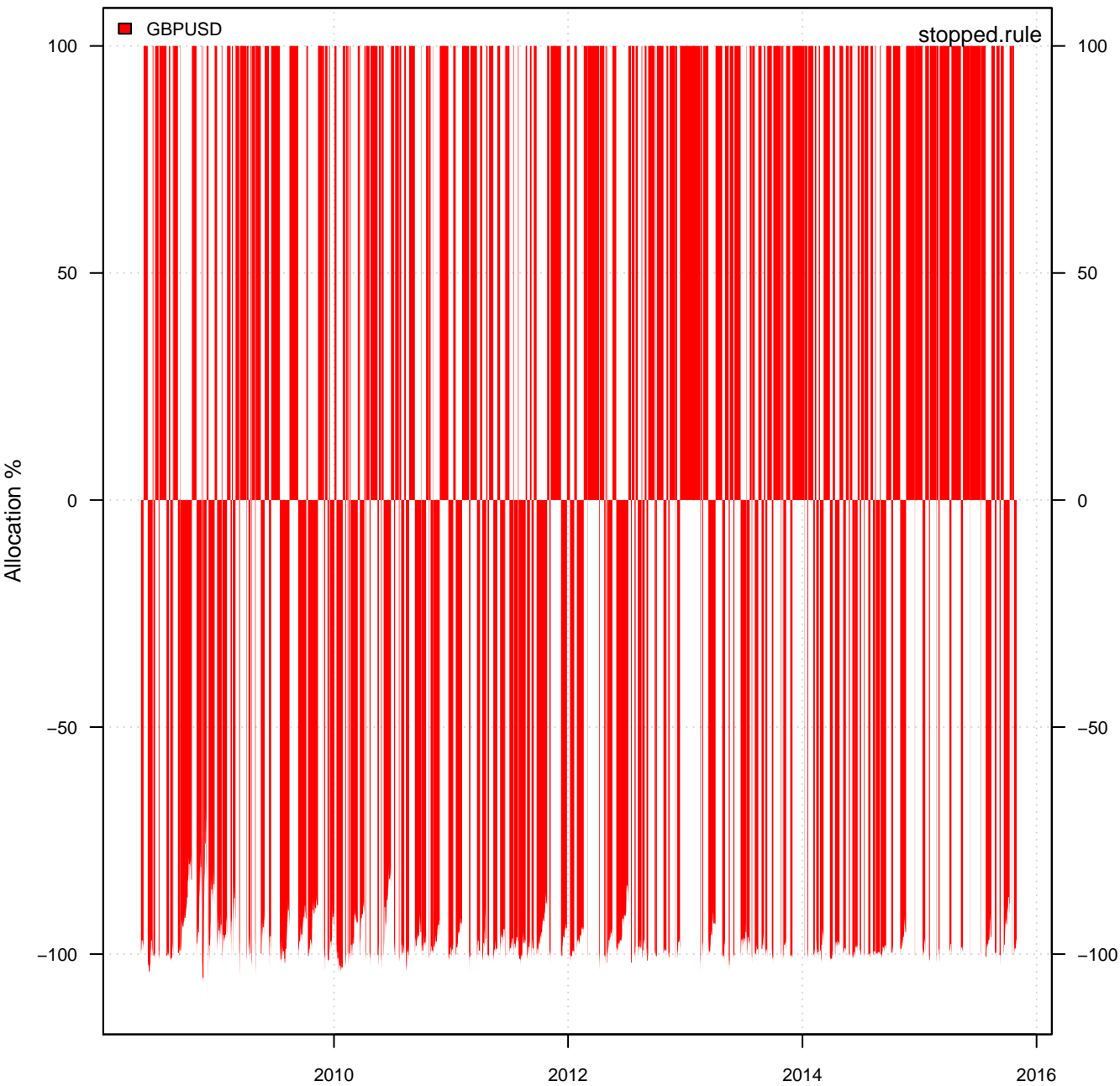
Cagr



MaxDD



Transition Map for stopped.rule



stopped.rule	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	MaxDD
2008						0.4	-0.7	-2.2	5.9	1.7	4.2	-4.9	4.8	-18.0
2009	-2.1	4.5	4.7	-4.8	4.5	4.9	1.7	7.4	5.0	2.9	0.5	-0.6	31.8	-11.3
2010	-2.1	-7.8	7.2	-2.4	-2.7	7.0	-0.6	-2.6	1.0	-0.8	1.1	2.3	-1.4	-11.2
2011	2.1	-4.0	-0.3	0.8	2.0	-0.5	-0.6	0.9	-3.7	3.8	2.5	0.3	3.2	-8.8
2012	0.0	2.5	6.7	-5.4	1.8	5.7	-3.2	-0.6	-2.0	1.7	-1.8	2.3	7.2	-8.8
2013	6.5	-3.4	6.2	0.1	-1.2	2.3	-3.8	0.8	-3.0	0.4	-1.4	6.4	9.4	-10.6
2014	1.2	-4.2	2.3	2.2	-0.5	-0.9	-1.4	-0.6	0.6	2.0	5.1	2.7	8.4	-5.4
2015	0.0	-6.5	1.5	-3.5	2.8	1.7	2.9	1.9	1.4	0.8			2.5	-11.9
Avg	0.8	-2.7	4.0	-1.9	0.9	2.6	-0.7	0.6	0.6	1.5	1.4	1.2	8.2	-10.7