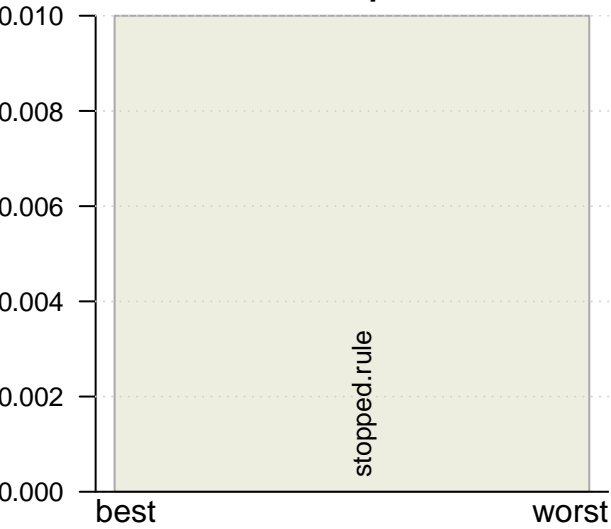
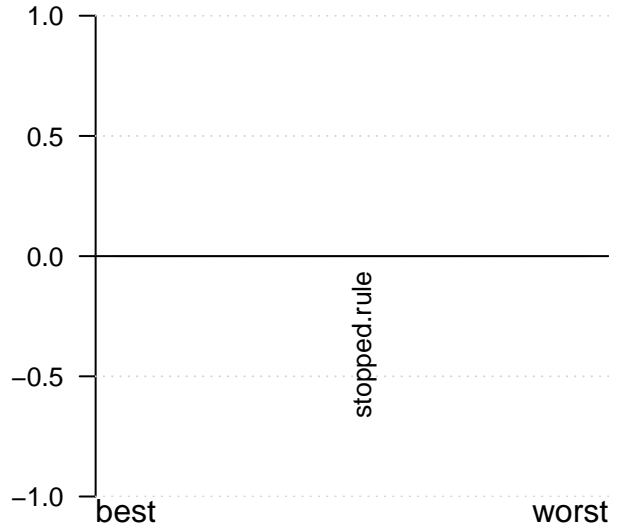
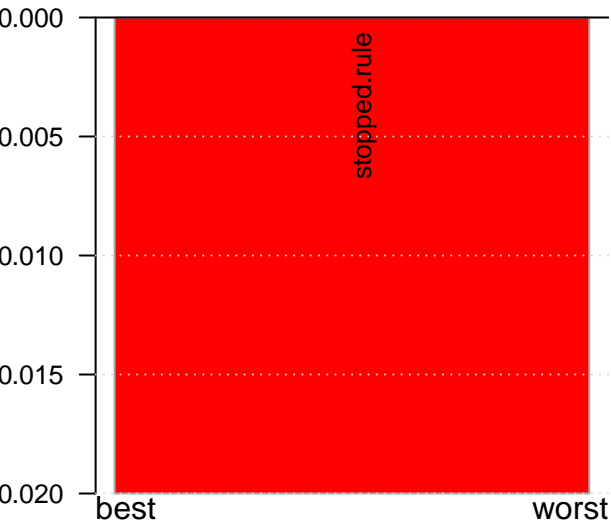
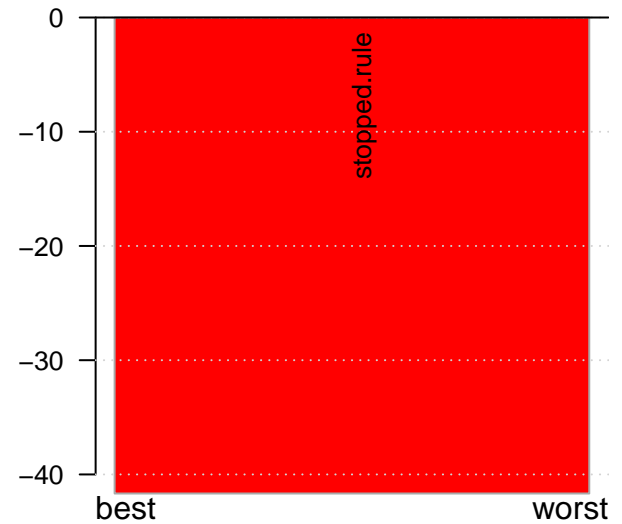
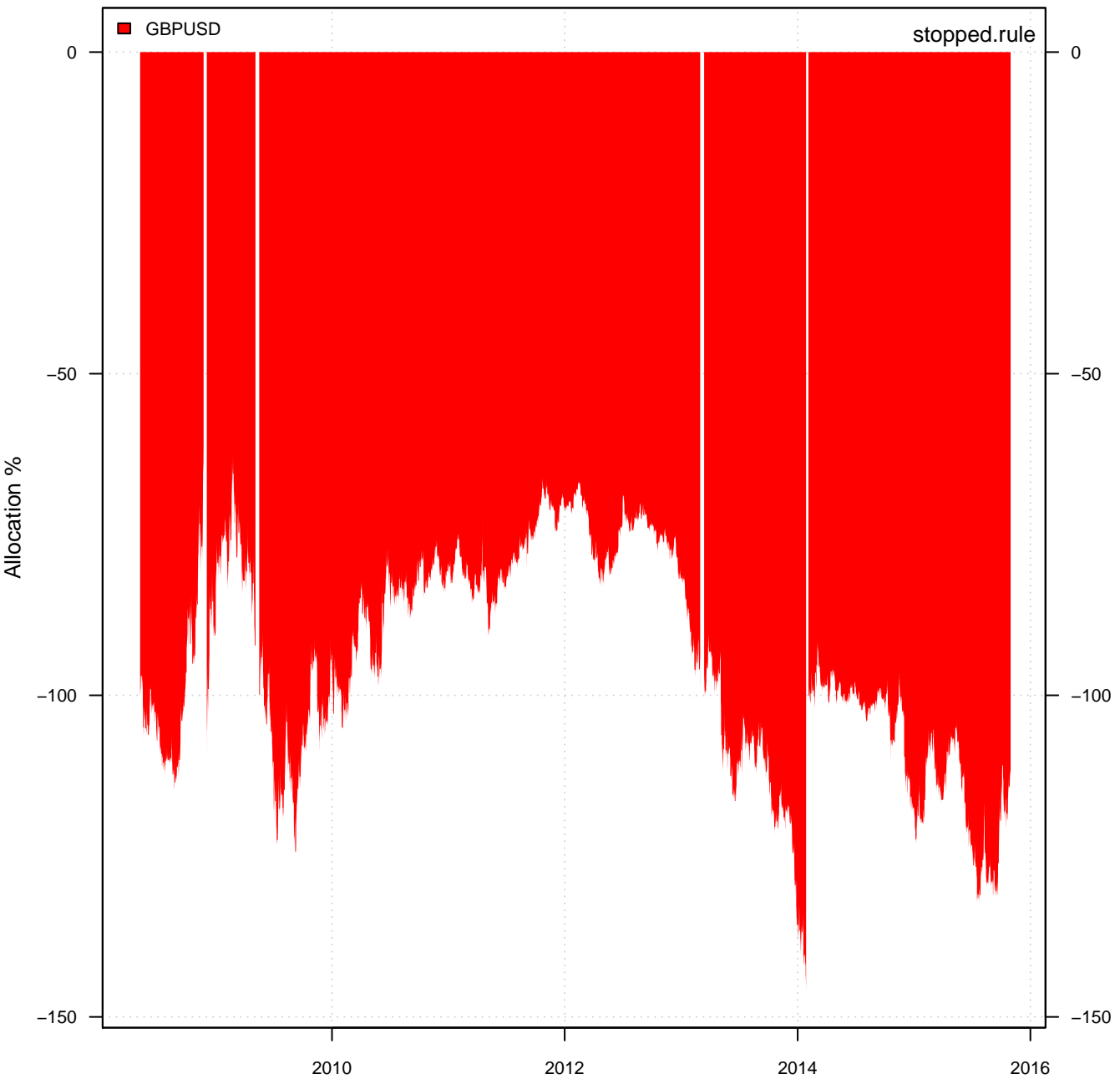


System	stopped.rule
Period	May2008 – Oct2015
Cagr	−0.02
Sharpe	0.01
DVR	0
Volatility	2.73
MaxDD	−41.67
AvgDD	−1.85
VaR	−0.24
CVaR	−0.4
Exposure	98.05

**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						-1.3	-1.1	-1.2	8.1	4.2	18.1	5.6	32.4	-8.5
2009	8.3	2.5	-6.3	0.5	-6.1	-5.4	-3.1	0.3	4.7	5.9	-3.1	4.3	1.1	-25.0
2010	-5.6	3.8	6.7	-3.3	-2.0	7.5	-0.3	-2.0	3.0	-0.2	1.4	-0.8	7.6	-8.2
2011	2.2	-2.1	-1.8	-0.3	-1.2	1.4	2.6	1.4	1.1	3.0	-3.4	2.6	5.3	-9.6
2012	1.3	-0.6	-5.1	-2.0	1.8	4.6	-1.8	1.7	-0.9	-1.0	-1.9	-2.0	-6.0	-9.0
2013	-5.3	-0.9	0.7	-1.9	-5.3	-2.0	2.0	2.0	-2.5	-5.1	1.3	-7.6	-22.5	-22.9
2014	-4.3	0.5	0.3	-0.5	-0.7	1.2	-1.6	-0.2	0.5	-3.0	-1.1	-3.6	-11.9	-13.3
2015	-0.7	5.3	-3.8	4.3	-3.4	-4.0	-1.4	-1.0	4.3	3.6			2.7	-12.4
Avg	-0.6	1.2	-1.3	-0.5	-2.4	0.2	-0.6	0.1	2.3	0.9	1.6	-0.2	1.1	-13.6